

Form 13F

Form 13F Cover Page

Report for the Quarter Ended March 31, 2001

Institutional Investment Manager Filing this Report:

Bank of America Corporation
100 North Tryon Street
Charlotte, NC 28255

Form 13F File Number: 28-158

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

Person Signing this Report on Behalf of Reporting Manager:

David J. Walker
Senior Vice President
704-386-5608

Signature, Place, and Date of Signing:

/David J. Walker/
Charlotte, NC
April 19, 2001

Report Type:

13F HOLDINGS REPORT
 13F NOTICE
 13F COMBINATION REPORT

13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 15

Form 13F Information Table Entry Total: 9,794

Form 13F Information Table Value Total: \$81,300,005,000

List of Other Included Managers:

01.	28-208	Bank of America, N.A.
03.	28-5572	NB Holdings Corporation
05.	28-5578	Banc of America Capital Management, Inc.
06.	28-5596	Banc of America Advisors, Inc.
07.		Banc of America Capital Management, Inc. (Sub Advisor)
08.		Banc of America Securities LLC
09.		NationsBanc Montgomery Holdings Corporation
11.		Marsico Capital Management LLC
12.		BA Capital Company, LP

- 13. Bank of America Trust Company of Delaware NA
- 14. Bank of America Ventures
- 15. Banc of America E-commerce Holdings Inc.
- 16. NMS Services Inc.
- 17. NMS Services (Cayman) Inc.
- 18. BAC Services Inc.

<TABLE>										
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AUTHORITY										
NAME OF ISSUER										
ISSUE CLASS										
CUSIP										
VALUE										
SHARES/										
SH/ PUT/ INVSTMT										
OTHER										
VOTING										
SHARED NONE										

DAIMLERCHRYSLER AG 13964	ORD	D1668R123	3090	69321	SH	DEFINED	01,03			55357
DAIMLERCHRYSLER AG 15880	ORD	D1668R123	2918	65456	SH	OTHER	01,03			49576
ACE LTD	ORD	G0070K103	15	399	SH	DEFINED	01,03			399
ACE LTD 340	ORD	G0070K103	152	4140	SH	OTHER	01,03			3800
ACE LTD	ORD	G0070K103	1121	30500	SH	DEFINED	08,09,03			30500
AMDOCS LTD	ORD	G02602103	69	1446	SH	DEFINED	01,03			1446
AMDOCS LTD	ORD	G02602103	144	3000	SH	OTHER	01,03			3000
AMDOCS LTD	ORD	G02602103	403	8411	SH	DEFINED	08,09,03			8411
APW LTD	COM	G04397108	1728	201400	SH	DEFINED	05,01,03			201400
APW LTD	COM	G04397108	9	1100	SH	DEFINED	06,01,03			1100
APW LTD	COM	G04397108	2993	348850	SH	DEFINED	07,06,01,03			348850
APW LTD	COM	G04397108	3	300	SH	DEFINED	08,09,03			300
APW LTD	COM	G04397108	215	25000	SH	CALL	DEFINED	08,09,03		25000
ARAMEX INTL LTD	ORD	G04450105	68	6000	SH	DEFINED	01,03			6000
ARAMEX INTL LTD	ORD	G04450105	87	7619	SH	OTHER	01,03			7619
EVEREST RE GROUP LTD	COM	G3223R108	264	3970	SH	DEFINED	05,01,03			3970
EVEREST RE GROUP LTD	COM	G3223R108	193	2900	SH	DEFINED	06,01,03			2900
EVEREST RE GROUP LTD	COM	G3223R108	1317	19800	SH	DEFINED	07,06,01,03			19800
EVEREST RE GROUP LTD	COM	G3223R108	419	6300	SH	DEFINED	08,09,03			6300
EVEREST RE GROUP LTD	COM	G3223R108	1996	30000	SH	CALL	DEFINED	08,09,03		30000
EVEREST RE GROUP LTD	COM	G3223R108	665	10000	SH	PUT	DEFINED	08,09,03		10000
GLOBAL CROSSING LTD 51860	COM	G3921A100	2486	184305	SH	DEFINED	01,03			132445
GLOBAL CROSSING LTD 11562	COM	G3921A100	942	69842	SH	OTHER	01,03			58280
GLOBAL CROSSING LTD	COM	G3921A100	4101	303985	SH	DEFINED	05,01,03			303985
GLOBAL CROSSING LTD	COM	G3921A100	206	15250	SH	OTHER	05,01,03			15250
GLOBAL CROSSING LTD	COM	G3921A100	2823	209275	SH	DEFINED	07,06,01,03			209275
GLOBAL CROSSING LTD	COM	G3921A100	997	73900	SH	DEFINED	08,09,03			73900
GLOBAL CROSSING LTD	COM	G3921A100	5053	374573	SH	DEFINED	18			374573
GLOBAL CROSSING LTD	PFD CV 6.375	G3921A126	1042	19250	SH	DEFINED	07,06,01,03			19250
GLOBAL CROSSING LTD	PFD CV 6.375	G3921A126	18944	350000	SH	DEFINED	17,16			350000
GLOBAL CROSSING LTD 293315	PFD CV 6.75%	G3921A134	46124	293315	SH	OTHER	16			
GLOBAL CROSSING LTD	PFD CV 6.75%	G3921A134	7863	50000	SH	DEFINED	17,16			50000
GLOBAL SOURCES LTD	ORD	G39300101	100	12536	SH	DEFINED	08,09,03			12536
INTERWAVE COMMUNCTNS INTL LTD	ORD	G4911N102	30	25705	SH	DEFINED	08,09,03			25705
KNIGHTSBRIDGE TANKERS LTD	ORD	G5299G106	147	6000	SH	DEFINED	01,03			6000
KNIGHTSBRIDGE TANKERS LTD	ORD	G5299G106	75	3050	SH	OTHER	01,03			3050
LORAL SPACE & COMMUNICATIONS 640	COM	G56462107	1	640	SH	DEFINED	01,03			
LORAL SPACE & COMMUNICATIONS 17800 9360	COM	G56462107	75	34400	SH	OTHER	01,03			7240
LORAL SPACE & COMMUNICATIONS	COM	G56462107	225	102700	SH	DEFINED	08,09,03			102700
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	130	10784	SH	DEFINED	08,09,03			10784
PARTNERRE LTD 11300	COM	G6852T105	714	14500	SH	OTHER	01,03			3200
RADICA GAMES LTD 100000	ORD	G7342H107	319	100000	SH	DEFINED	01,03			
RADICA GAMES LTD 50000	ORD	G7342H107	478	150000	SH	OTHER	01,03			100000
RENAISSANCE RE HLDGS LTD 240	COM	G7496G103	356	5090	SH	DEFINED	01,03			4850
RENAISSANCE RE HLDGS LTD	COM	G7496G103	112	1600	SH	DEFINED	06,01,03			1600
TRANSOCEAN SEDCO FOREX INC	ORD	G90078109	12641	291595	SH	DEFINED	01,03			231582

FLEXTRONICS INTL LTD	ORD	Y2573F102	225	15000	SH	CALL	DEFINED	08,09,03	15000
FLEXTRONICS INTL LTD 17800	ORD	Y2573F102	267	17800	SH		OTHER	16	
AAR CORP 4700	COM	000361105	118	9217	SH		DEFINED	01,03	4517
AAR CORP	COM	000361105	730	57200	SH		DEFINED	05,01,03	57200
AAR CORP	COM	000361105	267	20925	SH		DEFINED	07,06,01,03	20925
ABC-NACO INC	COM	000752105	60	20000	SH		DEFINED	01,03	20000
A D C TELECOMMUNICATIONS	COM	000886101	1222	143766	SH		DEFINED		143766
A D C TELECOMMUNICATIONS 17518	COM	000886101	1605	188814	SH		DEFINED	01,03	171296
A D C TELECOMMUNICATIONS 1150	COM	000886101	536	63052	SH		OTHER	01,03	61902
A D C TELECOMMUNICATIONS	COM	000886101	2382	280190	SH		DEFINED	05,01,03	280190
A D C TELECOMMUNICATIONS	COM	000886101	3495	411125	SH		DEFINED	07,06,01,03	411125
A D C TELECOMMUNICATIONS	COM	000886101	176	20750	SH		DEFINED	08,09,03	20750
ACM GOVT INCOME FD INC	COM	000912105	406	51606	SH		DEFINED	01,03	51606
ACM GOVT INCOME FD INC 16882	COM	000912105	227	28837	SH		OTHER	01,03	11955
ACM MANAGED INCOME FD INC	COM	000919100	105	19582	SH		DEFINED	01,03	19582
ABM INDS INC 11200	COM	000957100	350	11200	SH		DEFINED	01,03	
ABM INDS INC 25536 1698624	COM	000957100	70918	2269360	SH		OTHER	01,03	545200
ABM INDS INC	COM	000957100	2600	83200	SH		DEFINED	05,01,03	83200
ABM INDS INC	COM	000957100	560	17925	SH		DEFINED	07,06,01,03	17925
ACT MFG INC 8500000	SUB NT CV	000973AB3	4208	8500000	PRN		OTHER	16	
AFLAC INC 67400	COM	001055102	21010	762874	SH		DEFINED	01,03	695474
AFLAC INC 31318	COM	001055102	7838	284588	SH		OTHER	01,03	253270
AFLAC INC	COM	001055102	4882	177255	SH		DEFINED	05,01,03	177255
AFLAC INC	COM	001055102	251	9125	SH		OTHER	05,01,03	9125
AFLAC INC	COM	001055102	2943	106875	SH		DEFINED	07,06,01,03	106875
AFLAC INC	COM	001055102	953	34600	SH		DEFINED	08,09,03	34600
AGCO CORP	COM	001084102	31	3207	SH		DEFINED	01,03	3207
AGCO CORP	COM	001084102	50	5160	SH		DEFINED	05,01,03	5160
AGCO CORP	COM	001084102	247	25750	SH		DEFINED	07,06,01,03	25750
AGL RES INC 3412	COM	001204106	860	39254	SH		DEFINED	01,03	35842
AGL RES INC 31200	COM	001204106	1357	61950	SH		OTHER	01,03	30750
AGL RES INC	COM	001204106	103	4700	SH		DEFINED	05,01,03	4700
AGL RES INC	COM	001204106	61	2800	SH		DEFINED	06,01,03	2800
AGL RES INC	COM	001204106	513	23425	SH		DEFINED	07,06,01,03	23425
AHL SVCS INC	COM	001296102	237	29800	SH		DEFINED	01,03	29800
AHL SVCS INC	COM	001296102	340	42900	SH		DEFINED	05,01,03	42900
AHL SVCS INC	COM	001296102	5496	692400	SH		DEFINED	07,06,01,03	692400
AES CORP 97698	COM	00130H105	331475	6634814	SH		DEFINED	01,03	6537116
AES CORP 2204470	COM	00130H105	213813	4279680	SH		OTHER	01,03	2075210
AES CORP	COM	00130H105	9538	190916	SH		DEFINED	05,01,03	190916
AES CORP	COM	00130H105	456	9125	SH		OTHER	05,01,03	9125
AES CORP	COM	00130H105	27451	549450	SH		DEFINED	07,06,01,03	549450
AES CORP	COM	00130H105	6768	135465	SH		DEFINED	08,09,03	135465
AES CORP	COM	00130H105	87	1750	SH		DEFINED	13,01,03	1750
AES CORP 600	COM	00130H105	49	975	SH		OTHER	13,01,03	375
AK STL HLDG CORP	COM	001547108	6	640	SH		DEFINED	01,03	640
AK STL HLDG CORP 1987	COM	001547108	20	2025	SH		OTHER	01,03	38
AK STL HLDG CORP	COM	001547108	94	9340	SH		DEFINED	05,01,03	9340
AK STL HLDG CORP	COM	001547108	467	46500	SH		DEFINED	07,06,01,03	46500
AMLI RESIDENTIAL PPTYS TR 284	SH BEN INT	001735109	107	4784	SH		DEFINED	01,03	4500
AMLI RESIDENTIAL PPTYS TR	SH BEN INT	001735109	124	5550	SH		OTHER	01,03	5550
AMR CORP 6300	COM	001765106	15876	452044	SH		DEFINED	01,03	445744
AMR CORP 19150	COM	001765106	1799	51220	SH		OTHER	01,03	32070
AMR CORP	COM	001765106	1634	46525	SH		DEFINED	05,01,03	46525
AMR CORP	COM	001765106	91	2600	SH		OTHER	05,01,03	2600
AMR CORP	COM	001765106	1023	29125	SH		DEFINED	07,06,01,03	29125
AOL TIME WARNER INC	COM	00184A105	8760	218173	SH		DEFINED	01,03	218173
AOL TIME WARNER INC	COM	00184A105	65183	1623486	SH		DEFINED	05,01,03	1623486
AOL TIME WARNER INC	COM	00184A105	2990	74475	SH		OTHER	05,01,03	74475
AOL TIME WARNER INC	COM	00184A105	18638	464200	SH		DEFINED	06,01,03	464200
AOL TIME WARNER INC	COM	00184A105	65712	1636664	SH		DEFINED	07,06,01,03	1636664
AOL TIME WARNER INC	COM	00184A105	53808	1340184	SH		DEFINED	08,09,03	1340184
AT&T CORP 364800	COM	001957109	93983	4412331	SH		DEFINED	01,03	4047531
AT&T CORP 3250043	COM	001957109	100223	4705307	SH		OTHER	01,03	1455264

AT&T CORP	COM	001957109	24611	1155438	SH	DEFINED	05,01,03	1155438
AT&T CORP	COM	001957109	1378	64700	SH	OTHER	05,01,03	64700
AT&T CORP	COM	001957109	16679	783050	SH	DEFINED	07,06,01,03	783050
AT&T CORP	COM	001957109	1144	53717	SH	DEFINED	08,09,03	53717
AT&T CORP	COM	001957109	6	300	SH	OTHER	13,01,03	300
AT&T CORP	COM	001957109	288	13500	SH	DEFINED	17,16	13500
AT&T CORP 804720	COM LIB GRP	001957208	34868	2490594	SH	DEFINED	01,03	1685874
AT&T CORP 3013780	COM LIB GRP	001957208	51493	3678042	SH	OTHER	01,03	664262
AT&T CORP	COM LIB GRP	001957208	282	20164	SH	DEFINED	05,01,03	20164
AT&T CORP	COM LIB GRP	001957208	23426	1673283	SH	DEFINED	08,09,03	1673283
AT&T CORP	COM WIRLES G	001957406	623	32500	SH	CALL	DEFINED 01,03	32500
AT&T CORP	COM WIRLES G	001957406	2589	135000	SH	PUT	DEFINED 01,03	135000
AT&T CORP	COM WIRLES G	001957406	40	2100	SH	DEFINED	05,01,03	2100
AT&T CORP	COM WIRLES G	001957406	247	12890	SH	DEFINED	08,09,03	12890
AT&T CORP	COM WIRLES G	001957406	1918	100000	SH	CALL	DEFINED 08,09,03	100000
AT&T CORP 2000000	COM WIRLES G	001957406	38360	2000000	SH	OTHER	16	
AT & T CDA INC 125000	DEPS RCPT CL	00207Q202	3656	125000	SH	OTHER	01,03	
ATMI INC 6500	COM	00207R101	183	9875	SH	DEFINED	01,03	3375
ATMI INC	COM	00207R101	2512	135800	SH	DEFINED	05,01,03	135800
ATMI INC	COM	00207R101	435	23500	SH	DEFINED	07,06,01,03	23500
AVT CORP 6900	COM	002420107	29	10325	SH	DEFINED	01,03	3425
AVT CORP	COM	002420107	384	136400	SH	DEFINED	05,01,03	136400
AVT CORP	COM	002420107	67	23925	SH	DEFINED	07,06,01,03	23925
AXT INC	COM	00246W103	3171	211400	SH	DEFINED	05,01,03	211400
AXT INC	COM	00246W103	20	1300	SH	DEFINED	06,01,03	1300
AXT INC	COM	00246W103	256	17075	SH	DEFINED	07,06,01,03	17075
AARON RENTS INC	COM	002535201	44	2725	SH	DEFINED	01,03	2725
AARON RENTS INC	COM	002535201	248	15425	SH	DEFINED	07,06,01,03	15425
ABBOTT LABS 634511	COM	002824100	236247	5006301	SH	DEFINED	01,03	4371790
ABBOTT LABS 1535903	COM	002824100	201640	4272943	SH	OTHER	01,03	2737040
ABBOTT LABS	COM	002824100	29895	633500	SH	DEFINED	05,01,03	633500
ABBOTT LABS	COM	002824100	1256	26625	SH	OTHER	05,01,03	26625
ABBOTT LABS	COM	002824100	5488	116300	SH	DEFINED	06,01,03	116300
ABBOTT LABS	COM	002824100	28864	611650	SH	DEFINED	07,06,01,03	611650
ABBOTT LABS	COM	002824100	47	1000	SH	DEFINED	08,09,03	1000
ABBOTT LABS	COM	002824100	321	6800	SH	CALL	DEFINED 08,09,03	6800
ABBOTT LABS	COM	002824100	4809	101900	SH	PUT	DEFINED 08,09,03	101900
ABBOTT LABS 684	COM	002824100	32	684	SH	OTHER	13,01,03	
ABBOTT LABS 930000	COM	002824100	43887	930000	SH	OTHER	16	
ABERCROMBIE & FITCH CO	CL A	002896207	2672	81700	SH	DEFINED	01,03	81700
ABERCROMBIE & FITCH CO 20	CL A	002896207	2	46	SH	OTHER	01,03	26
ABERCROMBIE & FITCH CO	CL A	002896207	283	8646	SH	DEFINED	05,01,03	8646
ABERCROMBIE & FITCH CO	CL A	002896207	1395	42675	SH	DEFINED	07,06,01,03	42675
ABERCROMBIE & FITCH CO	CL A	002896207	213	6500	SH	DEFINED	08,09,03	6500
ABIOMED INC	COM	003654100	158	10000	SH	DEFINED	08,09,03	10000
ABRAMS INDS INC	COM	003788106	1014	289634	SH	DEFINED	01,03	289634
ACCREDO HEALTH INC	COM	00437V104	394	12064	SH	DEFINED	01,03	12064
ACCREDO HEALTH INC	COM	00437V104	44	1350	SH	DEFINED	06,01,03	1350
ACCREDO HEALTH INC	COM	00437V104	646	19775	SH	DEFINED	07,06,01,03	19775
ACCREDO HEALTH INC	COM	00437V104	1597	48850	SH	DEFINED	08,09,03	48850
ACCREDO HEALTH INC	COM	00437V104	98	3000	SH	CALL	DEFINED 08,09,03	3000
ACE CASH EXPRESS INC	COM	004403101	174	14000	SH	OTHER	01,03	14000
ACTION PERFORMANCE COS INC	COM	004933107	21	1850	SH	DEFINED	01,03	1850
ACTION PERFORMANCE COS INC	COM	004933107	143	12725	SH	DEFINED	07,06,01,03	12725
ACTEL CORP 7900	COM	004934105	223	10925	SH	DEFINED	01,03	3025
ACTEL CORP	COM	004934105	1151	56300	SH	DEFINED	05,01,03	56300
ACTEL CORP	COM	004934105	383	18750	SH	DEFINED	07,06,01,03	18750
ACTIVE POWER INC	COM	00504W100	952	46892	SH	DEFINED		46892
ACTIVE POWER INC	COM	00504W100	20	1000	SH	DEFINED	08,09,03	1000
ACTUANT CORP	CL A NEW	00508X203	216	13300	SH	DEFINED	05,01,03	13300
ACTUANT CORP	CL A NEW	00508X203	3645	224300	SH	DEFINED	07,06,01,03	224300
ACXIOM CORP	COM	005125109	176	8430	SH	DEFINED	01,03	8430
ACXIOM CORP	COM	005125109	162	7740	SH	DEFINED	05,01,03	7740
ACXIOM CORP	COM	005125109	25	1200	SH	DEFINED	06,01,03	1200
ACXIOM CORP	COM	005125109	805	38550	SH	DEFINED	07,06,01,03	38550
ADAMS EXPRESS CO	COM	006212104	342	19518	SH	DEFINED	01,03	19518
ADAMS EXPRESS CO 3089	COM	006212104	292	16673	SH	OTHER	01,03	13584
ADAPTEC INC 5475	COM	00651F108	364	41966	SH	DEFINED	01,03	36491
ADAPTEC INC 5300	COM	00651F108	835	96236	SH	OTHER	01,03	90936
ADAPTEC INC	COM	00651F108	351	40480	SH	DEFINED	05,01,03	40480

ADAPTEC INC	COM	00651F108	180	20725	SH	DEFINED	07,06,01,03	20725	
ADAPTEC INC	COM	00651F108	867	100000	SH	CALL	DEFINED	08,09,03	100000
ADELPHIA BUSINESS SOLUTIONS	CL A	006847107	55	11500	SH	DEFINED	01,03	11500	
ADELPHIA COMMUNICATIONS CORP	CL A	006848105	4	100	SH	DEFINED	01,03	50	
50									
ADELPHIA COMMUNICATIONS CORP	CL A	006848105	2	50	SH	OTHER	01,03	50	
ADELPHIA COMMUNICATIONS CORP	CL A	006848105	28	700	SH	DEFINED	05,01,03	700	
ADELPHIA COMMUNICATIONS CORP	CL A	006848105	2592	64000	SH	DEFINED	08,09,03	64000	
ADMINISTAFF INC	COM	007094105	577	31800	SH	DEFINED	01,03	7000	
24800									
ADMINISTAFF INC	COM	007094105	5877	323800	SH	DEFINED	05,01,03	323800	
ADMINISTAFF INC	COM	007094105	20	1100	SH	DEFINED	06,01,03	1100	
ADMINISTAFF INC	COM	007094105	387	21325	SH	DEFINED	07,06,01,03	21325	
ADOBE SYS INC	COM	00724F101	30627	875804	SH	DEFINED	01,03	829184	
46620									
ADOBE SYS INC	COM	00724F101	477	13650	SH	OTHER	01,03	7100	
6550									
ADOBE SYS INC	COM	00724F101	2833	81000	SH	CALL	DEFINED	01,03	81000
ADOBE SYS INC	COM	00724F101	7098	202985	SH	DEFINED	05,01,03	202985	
ADOBE SYS INC	COM	00724F101	1280	36600	SH	DEFINED	06,01,03	36600	
ADOBE SYS INC	COM	00724F101	2319	66325	SH	DEFINED	07,06,01,03	66325	
ADOBE SYS INC	COM	00724F101	105	3000	SH	DEFINED	08,09,03	3000	
ADOBE SYS INC	COM	00724F101	7833	224000	SH	CALL	DEFINED	08,09,03	224000
ADOBE SYS INC	COM	00724F101	1749	50000	SH	PUT	DEFINED	08,09,03	50000
ADTRAN INC	COM	00738A106	89	3610	SH	DEFINED	05,01,03	3610	
ADTRAN INC	COM	00738A106	419	17050	SH	DEFINED	07,06,01,03	17050	
ADVANCED DIGITAL INFORMATION	COM	007525108	222	12800	SH	DEFINED	01,03	12800	
ADVANCED DIGITAL INFORMATION	COM	007525108	50	2900	SH	DEFINED	06,01,03	2900	
ADVANCED FIBRE COMMUNICATIONS	COM	00754A105	626	43750	SH	DEFINED	01,03	43750	
ADVANCED FIBRE COMMUNICATIONS	COM	00754A105	137	9600	SH	OTHER	01,03	9600	
ADVANCED FIBRE COMMUNICATIONS	COM	00754A105	129	9000	SH	DEFINED	05,01,03	9000	
ADVANCED FIBRE COMMUNICATIONS	COM	00754A105	27	1900	SH	DEFINED	06,01,03	1900	
ADVANCED FIBRE COMMUNICATIONS	COM	00754A105	499	34850	SH	DEFINED	07,06,01,03	34850	
ADVANCED FIBRE COMMUNICATIONS	COM	00754A105	482	33650	SH	DEFINED	08,09,03	33650	
ADVANCED FIBRE COMMUNICATIONS	COM	00754A105	2290	160000	SH	CALL	DEFINED	08,09,03	160000
ADVANCED FIBRE COMMUNICATIONS	COM	00754A105	2290	160000	SH	PUT	DEFINED	08,09,03	160000
ADVANCED TISSUE SCIENCES INC	COM	00755F103	84	21300	SH	DEFINED	01,03	7200	
14100									
ADVANCED TISSUE SCIENCES INC	COM	00755F103	690	175200	SH	DEFINED	05,01,03	175200	
ADVANCED TISSUE SCIENCES INC	COM	00755F103	197	49925	SH	DEFINED	07,06,01,03	49925	
ADVANCED SEMICONDUCTOR ENGR	SPONSORED AD	00756M404	211	46434	SH	DEFINED	06,01,03	46434	
ADVO INC	COM	007585102	821	22255	SH	DEFINED	01,03	10615	
740	10900								
ADVO INC	COM	007585102	5417	146800	SH	DEFINED	05,01,03	146800	
ADVO INC	COM	007585102	81	2200	SH	DEFINED	06,01,03	2200	
ADVO INC	COM	007585102	581	15750	SH	DEFINED	07,06,01,03	15750	
AEROFLEX INC	COM	007768104	1200	116325	SH	DEFINED	01,03	102925	
13400									
AEROFLEX INC	COM	007768104	9	840	SH	OTHER	01,03	840	
AEROFLEX INC	COM	007768104	2422	234900	SH	DEFINED	05,01,03	234900	
AEROFLEX INC	COM	007768104	45	4400	SH	DEFINED	06,01,03	4400	
AEROFLEX INC	COM	007768104	10929	1059850	SH	DEFINED	07,06,01,03	1059850	
AEROFLEX INC	COM	007768104	64	6164	SH	DEFINED	08,09,03	6164	
ADVANCEPCS	COM	00790K109	1487	27400	SH	DEFINED	05,01,03	27400	
ADVANCEPCS	COM	00790K109	1248	23000	SH	DEFINED	07,06,01,03	23000	
ADVANCED MICRO DEVICES INC	COM	007903107	1121	42250	SH	DEFINED	01,03	39850	
2400									
ADVANCED MICRO DEVICES INC	COM	007903107	173	6500	SH	OTHER	01,03	6100	
400									
ADVANCED MICRO DEVICES INC	COM	007903107	2585	97400	SH	DEFINED	05,01,03	97400	
ADVANCED MICRO DEVICES INC	COM	007903107	1608	60600	SH	DEFINED	07,06,01,03	60600	
ADVANCED MICRO DEVICES INC	COM	007903107	1922	72410	SH	DEFINED	08,09,03	72410	
AEGON N V	ORD AMER REG	007924103	11199	383009	SH	DEFINED	01,03	364628	
18381									
AEGON N V	ORD AMER REG	007924103	5112	174825	SH	OTHER	01,03	91785	
83040									
AEGON N V	ORD AMER REG	007924103	23	800	SH	DEFINED	08,09,03	800	
ADVANCED ENERGY INDS	COM	007973100	137	5325	SH	DEFINED	01,03	5325	
ADVANCED ENERGY INDS	COM	007973100	2	90	SH	OTHER	01,03	90	
ADVANCED ENERGY INDS	COM	007973100	634	24550	SH	DEFINED	07,06,01,03	24550	
ADVANCED ENERGY INDS	COM	007973100	42	1631	SH	DEFINED	08,09,03	1631	
ADVENT SOFTWARE INC	COM	007974108	146	3300	SH	DEFINED	01,03	3300	
ADVENT SOFTWARE INC	COM	007974108	443	10000	SH	DEFINED	08,09,03	10000	
AETHER SYS INC	COM	00808V105	26	2000	SH	DEFINED	01,03	2000	
AETHER SYS INC	COM	00808V105	9	700	SH	OTHER	01,03	575	
125									
AETHER SYS INC	COM	00808V105	9	700	SH	DEFINED	05,01,03	700	
AETHER SYS INC	COM	00808V105	244	18800	SH	DEFINED	08,09,03	18800	
AETNA INC NEW	COM	00817Y108	262	7300	SH	DEFINED	01,03	7300	
AETNA INC NEW	COM	00817Y108	1482	41255	SH	DEFINED	05,01,03	41255	
AETNA INC NEW	COM	00817Y108	89	2475	SH	OTHER	05,01,03	2475	
AETNA INC NEW	COM	00817Y108	999	27825	SH	DEFINED	07,06,01,03	27825	
AETNA INC NEW	COM	00817Y108	180	5000	SH	DEFINED	08,09,03	5000	
AETNA INC NEW	COM	00817Y108	359	10000	SH	PUT	DEFINED	08,09,03	10000
AETNA INC NEW	COM	00817Y108	2155	60000	SH	OTHER	16		

60000											
AFFILIATED COMPUTER SERVICES	SB NT CV 144	008190AEO	4800	4800000	PRN	DEFINED	07,06,01,03	4800000			
AFFILIATED COMPUTER SERVICES	CL A	008190100	267	4120	SH	DEFINED	01,03	4120			
AFFILIATED COMPUTER SERVICES	CL A	008190100	97	1500	SH	OTHER	01,03	980			
520											
AFFILIATED COMPUTER SERVICES	CL A	008190100	281	4330	SH	DEFINED	05,01,03	4330			
AFFILIATED COMPUTER SERVICES	CL A	008190100	32	500	SH	DEFINED	06,01,03	500			
AFFILIATED COMPUTER SERVICES	CL A	008190100	3347	51575	SH	DEFINED	07,06,01,03	51575			
AFFILIATED MANAGERS GROUP	COM	008252108	790	16800	SH	DEFINED	01,03	16800			
AFFILIATED MANAGERS GROUP	COM	008252108	1184	25200	SH	DEFINED	05,01,03	25200			
AFFILIATED MANAGERS GROUP	COM	008252108	19007	404400	SH	DEFINED	07,06,01,03	404400			
AFFYMETRIX INC	COM	00826T108	95	3430	SH	DEFINED	01,03	3430			
AFFYMETRIX INC	COM	00826T108	80	2893	SH	OTHER	01,03	743			
2150											
AFFYMETRIX INC	COM	00826T108	11	400	SH	DEFINED	05,01,03	400			
AFFYMETRIX INC	COM	00826T108	3477	125000	SH	CALL	DEFINED 08,09,03	125000			
AFFYMETRIX INC	COM	00826T108	2851	102500	SH	PUT	DEFINED 08,09,03	102500			
AGILENT TECHNOLOGIES INC	COM	00846U101	22901	745238	SH	DEFINED	01,03	504836			
240402											
AGILENT TECHNOLOGIES INC	COM	00846U101	140370	4567864	SH	OTHER	01,03	3832728			
735136											
AGILENT TECHNOLOGIES INC	COM	00846U101	4313	140344	SH	DEFINED	05,01,03	140344			
AGILENT TECHNOLOGIES INC	COM	00846U101	3104	101000	SH	DEFINED	06,01,03	101000			
AGILENT TECHNOLOGIES INC	COM	00846U101	2712	88250	SH	DEFINED	07,06,01,03	88250			
AGILENT TECHNOLOGIES INC	COM	00846U101	400	13024	SH	DEFINED	08,09,03	13024			
AGILENT TECHNOLOGIES INC	COM	00846U101	1537	50000	SH	CALL	DEFINED 08,09,03	50000			
AGILE SOFTWARE CORP DEL	COM	00846X105	1	100	SH	DEFINED	01,03	100			
AGILE SOFTWARE CORP DEL	COM	00846X105	1	100	SH	DEFINED	05,01,03	100			
AGILE SOFTWARE CORP DEL	COM	00846X105	22	2000	SH	DEFINED	08,09,03	2000			
AGILE SOFTWARE CORP DEL	COM	00846X105	13219	1200000	SH	OTHER	16				
1200000											
AGILE SOFTWARE CORP DEL	COM	00846X105	3205	290900	SH	DEFINED	17,16	290900			
AGNICO EAGLE MINES LTD	SRNT CONV 3.	008474AA6	252	340000	PRN	DEFINED	01,03	340000			
AGNICO EAGLE MINES LTD	COM	008474108	95	15360	SH	DEFINED	01,03	15360			
AGNICO EAGLE MINES LTD	COM	008474108	28	4500	SH	OTHER	01,03	1000			
3500											
AGRIBRANDS INTL INC	COM	00849R105	2288	42388	SH	DEFINED	01,03	8022			
34366											
AGRIBRANDS INTL INC	COM	00849R105	17111	316987	SH	OTHER	01,03	39147			
277840											
AGRIBRANDS INTL INC	COM	00849R105	1819	33700	SH	DEFINED	05,01,03	33700			
AGRIBRANDS INTL INC	COM	00849R105	413	7650	SH	DEFINED	07,06,01,03	7650			
AGRIBRANDS INTL INC	COM	00849R105	2553	47300	SH	DEFINED	17,16	47300			
AGRIUM INC	COM	008916108	300	23800	SH	DEFINED	01,03	23800			
AGRIUM INC	COM	008916108	280	22200	SH	DEFINED	05,01,03	22200			
AGRIUM INC	COM	008916108	4275	339300	SH	DEFINED	07,06,01,03	339300			
AIR PRODS & CHEMS INC	COM	009158106	12515	325902	SH	DEFINED	01,03	277363			
48539											
AIR PRODS & CHEMS INC	COM	009158106	8147	212159	SH	OTHER	01,03	151221			
60938											
AIR PRODS & CHEMS INC	COM	009158106	3607	93935	SH	DEFINED	05,01,03	93935			
AIR PRODS & CHEMS INC	COM	009158106	152	3950	SH	OTHER	05,01,03	3950			
AIR PRODS & CHEMS INC	COM	009158106	2523	65700	SH	DEFINED	06,01,03	65700			
AIR PRODS & CHEMS INC	COM	009158106	3060	79700	SH	DEFINED	07,06,01,03	79700			
AIRBORNE INC	COM	009269101	42	4170	SH	DEFINED	05,01,03	4170			
AIRBORNE INC	COM	009269101	211	20750	SH	DEFINED	07,06,01,03	20750			
AIRBORNE INC	COM	009269101	203	20000	SH	DEFINED	08,09,03	20000			
AIRGAS INC	COM	009363102	46	5870	SH	DEFINED	05,01,03	5870			
AIRGAS INC	COM	009363102	231	29275	SH	DEFINED	07,06,01,03	29275			
AIRLEASE LTD	DEPOSITORY U	009366105	12113	1026500	SH	DEFINED	01,03	1026500			
AIRLEASE LTD	DEPOSITORY U	009366105	24	2000	SH	OTHER	01,03	2000			
AIRGATE PCS INC	COM	009367103	876	23281	SH	DEFINED		23281			
AIRGATE PCS INC	COM	009367103	769	20430	SH	DEFINED	01,03	20430			
AIRGATE PCS INC	COM	009367103	21	570	SH	OTHER	01,03	570			
AIRGATE PCS INC	COM	009367103	617	16400	SH	DEFINED	05,01,03	16400			
AIRGATE PCS INC	COM	009367103	10023	266400	SH	DEFINED	07,06,01,03	266400			
AIRTRAN HLDGS INC	COM	00949P108	60	7700	SH	DEFINED	01,03	7700			
AIRTRAN HLDGS INC	COM	00949P108	20	2500	SH	OTHER	01,03	2500			
AKAMAI TECHNOLOGIES INC	COM	00971T101	412	48130	SH	DEFINED		48130			
AKAMAI TECHNOLOGIES INC	COM	00971T101	29	3432	SH	DEFINED	01,03	3432			
AKAMAI TECHNOLOGIES INC	COM	00971T101	30	3493	SH	OTHER	01,03	168			
3325											
AKAMAI TECHNOLOGIES INC	COM	00971T101	3	400	SH	DEFINED	05,01,03	400			
AKZO NOBEL NV	SPONSORED AD	010199305	108	2600	SH	DEFINED	01,03				
2600											
AKZO NOBEL NV	SPONSORED AD	010199305	1138	27516	SH	OTHER	01,03	8819			
17297 1400											
ALASKA AIR GROUP INC	COM	011659109	21	800	SH	DEFINED	01,03	800			
ALASKA AIR GROUP INC	COM	011659109	31	1200	SH	OTHER	01,03	1200			
ALASKA AIR GROUP INC	COM	011659109	59	2300	SH	DEFINED	05,01,03	2300			
ALASKA AIR GROUP INC	COM	011659109	294	11425	SH	DEFINED	07,06,01,03	11425			
ALBANY INTL CORP	CL A	012348108	49	2660	SH	DEFINED	05,01,03	2660			
ALBANY INTL CORP	CL A	012348108	244	13275	SH	DEFINED	07,06,01,03	13275			
ALBANY MOLECULAR RESH INC	COM	012423109	112	3200	SH	DEFINED	01,03	3200			
ALBANY MOLECULAR RESH INC	COM	012423109	2993	85516	SH	DEFINED	11,01,03	85516			

ALBANY MOLECULAR RESH INC	COM	012423109	1506	43016 SH	OTHER	11,06,01,03	43016
ALBEMARLE CORP	COM	012653101	1464	65210 SH	DEFINED	01,03	64210
1000							
ALBEMARLE CORP	COM	012653101	2753	122618 SH	OTHER	01,03	116018
6600							
ALBEMARLE CORP	COM	012653101	89	3970 SH	DEFINED	05,01,03	3970
ALBEMARLE CORP	COM	012653101	103	4600 SH	DEFINED	06,01,03	4600
ALBEMARLE CORP	COM	012653101	445	19800 SH	DEFINED	07,06,01,03	19800
ALBERTA ENERGY LTD	COM	012873105	332	7500 SH	DEFINED	01,03	7500
ALBERTO CULVER CO	CL B CONV	013068101	953	24019 SH	DEFINED	01,03	7419
16600							
ALBERTO CULVER CO	CL B CONV	013068101	16	400 SH	OTHER	01,03	400
ALBERTO CULVER CO	CL B CONV	013068101	1134	28590 SH	DEFINED	05,01,03	28590
ALBERTO CULVER CO	CL B CONV	013068101	38	970 SH	OTHER	05,01,03	970
ALBERTO CULVER CO	CL B CONV	013068101	1305	32900 SH	DEFINED	07,06,01,03	32900
ALBERTSONS INC	COM	013104104	7966	250336 SH	DEFINED	01,03	211684
38652							
ALBERTSONS INC	COM	013104104	3800	119434 SH	OTHER	01,03	95012
24422							
ALBERTSONS INC	COM	013104104	5937	186595 SH	DEFINED	05,01,03	186595
ALBERTSONS INC	COM	013104104	224	7050 SH	OTHER	05,01,03	7050
ALBERTSONS INC	COM	013104104	13519	424850 SH	DEFINED	07,06,01,03	424850
ALBERTSONS INC	COM	013104104		1 SH	DEFINED	08,09,03	1
ALBERTSONS INC	COM	013104104	2227	70000 SH	OTHER	16	
70000							
ALCAN INC	COM	013716105	2198	61053 SH	DEFINED	01,03	46953
14100							
ALCAN INC	COM	013716105	168	4670 SH	OTHER	01,03	3500
1170							
ALCAN INC	COM	013716105	3825	106245 SH	DEFINED	05,01,03	106245
ALCAN INC	COM	013716105	197	5475 SH	OTHER	05,01,03	5475
ALCAN INC	COM	013716105	2843	78975 SH	DEFINED	07,06,01,03	78975
ALCOA INC	COM	013817101	33449	930431 SH	DEFINED	01,03	841565
88866							
ALCOA INC	COM	013817101	13461	374450 SH	OTHER	01,03	266052
108398							
ALCOA INC	COM	013817101	13884	386202 SH	DEFINED	05,01,03	386202
ALCOA INC	COM	013817101	535	14875 SH	OTHER	05,01,03	14875
ALCOA INC	COM	013817101	4659	129600 SH	DEFINED	06,01,03	129600
ALCOA INC	COM	013817101	26893	748075 SH	DEFINED	07,06,01,03	748075
ALCOA INC	COM	013817101	6	160 SH	DEFINED	08,09,03	160
ALCOA INC	COM	013817101	1798	50000 SH	CALL	DEFINED 08,09,03	50000
ALCOA INC	COM	013817101	14	400 SH	OTHER	13,01,03	400
ALCATEL	SPONSORED AD	013904305	200	6959 SH	DEFINED	01,03	4299
2660							
ALCATEL	SPONSORED AD	013904305	291	10132 SH	OTHER	01,03	9566
566							
ALCATEL	SPONSORED AD	013904305	10362	360302 SH	DEFINED	08,09,03	360302
ALEXANDER & BALDWIN INC	COM	014482103	90	4200 SH	DEFINED	01,03	4200
ALEXANDER & BALDWIN INC	COM	014482103	75	3510 SH	DEFINED	05,01,03	3510
ALEXANDER & BALDWIN INC	COM	014482103	374	17475 SH	DEFINED	07,06,01,03	17475
ALKERMES INC	COM	01642T108	64	2900 SH	DEFINED	01,03	2900
ALKERMES INC	COM	01642T108	2217	101075 SH	DEFINED	07,06,01,03	101075
ALKERMES INC	COM	01642T108	44	2000 SH	DEFINED	08,09,03	2000
ALLEGHANY CORP DEL	COM	017175100	1339	6693 SH	OTHER	01,03	3693
3000							
ALLEGHENY ENERGY INC	COM	017361106	5706	123356 SH	DEFINED	01,03	117616
5740							
ALLEGHENY ENERGY INC	COM	017361106	6996	151225 SH	OTHER	01,03	46690
104535							
ALLEGHENY ENERGY INC	COM	017361106	1895	40955 SH	DEFINED	05,01,03	40955
ALLEGHENY ENERGY INC	COM	017361106	88	1900 SH	OTHER	05,01,03	1900
ALLEGHENY ENERGY INC	COM	017361106	51	1100 SH	DEFINED	06,01,03	1100
ALLEGHENY ENERGY INC	COM	017361106	988	21350 SH	DEFINED	07,06,01,03	21350
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	268	15388 SH	DEFINED	01,03	8088
7300							
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	296	17002 SH	OTHER	01,03	2735
14267							
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	406	23310 SH	DEFINED	05,01,03	23310
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	24	1375 SH	OTHER	05,01,03	1375
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	271	15550 SH	DEFINED	07,06,01,03	15550
ALLEGIANCE TELECOM INC	COM	01747T102	4502	305208 SH	DEFINED	01,03	304908
300							
ALLEGIANCE TELECOM INC	COM	01747T102	279	18930 SH	OTHER	01,03	7450
11480							
ALLEGIANCE TELECOM INC	COM	01747T102	46	3100 SH	DEFINED	05,01,03	3100
ALLEGIANCE TELECOM INC	COM	01747T102	2794	189425 SH	DEFINED	07,06,01,03	189425
ALLEGIANCE TELECOM INC	COM	01747T102	738	50000 SH	DEFINED	08,09,03	50000
ALLEGIANT BANCORP INC	COM	017476102	122	11834 SH	OTHER	01,03	84
11750							
ALLEN TELECOM INC	COM	018091108	130	10095 SH	DEFINED	01,03	3395
6700							
ALLEN TELECOM INC	COM	018091108	12	930 SH	OTHER	01,03	930
ALLEN TELECOM INC	COM	018091108	931	72200 SH	DEFINED	05,01,03	72200
ALLEN TELECOM INC	COM	018091108	281	21750 SH	DEFINED	07,06,01,03	21750

ALLERGAN INC	LYON	018490AA0	13514	21885000	PRN	DEFINED	08,09,03	21885000
ALLERGAN INC	COM	018490102	17247	232595	SH	DEFINED	01,03	230850
1745								
ALLERGAN INC	COM	018490102	1225	16519	SH	OTHER	01,03	8343
8176								
ALLERGAN INC	COM	018490102	2932	39540	SH	DEFINED	05,01,03	39540
ALLERGAN INC	COM	018490102	168	2270	SH	OTHER	05,01,03	2270
ALLERGAN INC	COM	018490102	5087	68600	SH	DEFINED	06,01,03	68600
ALLERGAN INC	COM	018490102	3135	42275	SH	DEFINED	07,06,01,03	42275
ALLERGAN INC	COM	018490102	593	8000	SH	CALL	DEFINED 08,09,03	8000
ALLIANCE BANCORP	COM	01852J105	2214	87900	SH	DEFINED	17,16	87900
ALLETE	COM	018522102	169	6530	SH	DEFINED	05,01,03	6530
ALLETE	COM	018522102	106	4100	SH	DEFINED	06,01,03	4100
ALLETE	COM	018522102	840	32550	SH	DEFINED	07,06,01,03	32550
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PAR	01855A101	2637	64000	SH	DEFINED	07,06,01,03	64000
ALLIANCE SEMICONDUCTOR CORP	COM	01877H100	451	38775	SH	DEFINED	01,03	22775
16000								
ALLIANCE SEMICONDUCTOR CORP	COM	01877H100	3157	271600	SH	DEFINED	05,01,03	271600
ALLIANCE SEMICONDUCTOR CORP	COM	01877H100	42	3600	SH	DEFINED	06,01,03	3600
ALLIANCE SEMICONDUCTOR CORP	COM	01877H100	387	33250	SH	DEFINED	07,06,01,03	33250
ALLIANCE PHARMACEUTICAL CORP	COM	018773101	104	31950	SH	DEFINED	01,03	6750
25200								
ALLIANCE PHARMACEUTICAL CORP	COM	018773101	390	120020	SH	OTHER	01,03	120020
ALLIANCE PHARMACEUTICAL CORP	COM	018773101	1095	337000	SH	DEFINED	05,01,03	337000
ALLIANCE PHARMACEUTICAL CORP	COM	018773101	125	38525	SH	DEFINED	07,06,01,03	38525
ALLIANCE PHARMACEUTICAL CORP	COM	018773101		75	SH	DEFINED	08,09,03	75
ALLIANT ENERGY CORP	COM	018802108	1048	32922	SH	DEFINED	01,03	24790
8132								
ALLIANT ENERGY CORP	COM	018802108	973	30570	SH	OTHER	01,03	24803
5767								
ALLIANT ENERGY CORP	COM	018802108	218	6850	SH	DEFINED	05,01,03	6850
ALLIANT ENERGY CORP	COM	018802108	108	3400	SH	DEFINED	06,01,03	3400
ALLIANT ENERGY CORP	COM	018802108	1086	34125	SH	DEFINED	07,06,01,03	34125
ALLIANT TECHSYSTEMS INC	COM	018804104	2162	24419	SH	DEFINED	01,03	18295
224 5900								
ALLIANT TECHSYSTEMS INC	COM	018804104	52	586	SH	OTHER	01,03	
586								
ALLIANT TECHSYSTEMS INC	COM	018804104	6438	72700	SH	DEFINED	05,01,03	72700
ALLIANT TECHSYSTEMS INC	COM	018804104	275	3100	SH	DEFINED	06,01,03	3100
ALLIANT TECHSYSTEMS INC	COM	018804104	963	10875	SH	DEFINED	07,06,01,03	10875
ALLIANT TECHSYSTEMS INC	COM	018804104	1442	16282	SH	DEFINED	11,01,03	16282
ALLIANT TECHSYSTEMS INC	COM	018804104	1246	14068	SH	OTHER	11,06,01,03	14068
ALLIED CAP CORP NEW	COM	01903Q108	182	9033	SH	DEFINED	01,03	3033
6000								
ALLIED CAP CORP NEW	COM	01903Q108	333	16527	SH	OTHER	01,03	10199
6328								
ALLIED WASTE INDS INC	COM PAR\$.01N	019589308	11393	726597	SH	DEFINED	01,03	613247
113350								
ALLIED WASTE INDS INC	COM PAR\$.01N	019589308	2349	149792	SH	OTHER	01,03	149792
ALLIED WASTE INDS INC	COM PAR\$.01N	019589308	2674	170535	SH	DEFINED	05,01,03	170535
ALLIED WASTE INDS INC	COM PAR\$.01N	019589308	53	3400	SH	OTHER	05,01,03	3400
ALLIED WASTE INDS INC	COM PAR\$.01N	019589308	1047	66750	SH	DEFINED	07,06,01,03	66750
ALLMERICA FINL CORP	COM	019754100	147	2827	SH	DEFINED	01,03	
2827								
ALLMERICA FINL CORP	COM	019754100	237	4561	SH	OTHER	01,03	4294
267								
ALLMERICA FINL CORP	COM	019754100	264	5089	SH	DEFINED	05,01,03	5089
ALLMERICA FINL CORP	COM	019754100	1191	22950	SH	DEFINED	07,06,01,03	22950
ALLMERICA FINL CORP	COM	019754100	384	7397	SH	DEFINED	08,09,03	7397
ALLOS THERAPEUTICS INC	COM	019777101	177	30400	SH	DEFINED	05,01,03	30400
ALLOS THERAPEUTICS INC	COM	019777101	2705	465400	SH	DEFINED	07,06,01,03	465400
ALLSTATE CORP	COM	020002101	34428	820881	SH	DEFINED	01,03	762968
57913								
ALLSTATE CORP	COM	020002101	16001	381524	SH	OTHER	01,03	202098
179426								
ALLSTATE CORP	COM	020002101	11199	267015	SH	DEFINED	05,01,03	267015
ALLSTATE CORP	COM	020002101	528	12600	SH	OTHER	05,01,03	12600
ALLSTATE CORP	COM	020002101	8468	201900	SH	DEFINED	06,01,03	201900
ALLSTATE CORP	COM	020002101	12185	290525	SH	DEFINED	07,06,01,03	290525
ALLSTATE CORP	COM	020002101	51	1227	SH	DEFINED	08,09,03	1227
ALLTEL CORP	COM	020039103	14912	284247	SH	DEFINED	01,03	212239
72008								
ALLTEL CORP	COM	020039103	6264	119412	SH	OTHER	01,03	57955
61457								
ALLTEL CORP	COM	020039103	6496	123825	SH	DEFINED	05,01,03	123825
ALLTEL CORP	COM	020039103	282	5375	SH	OTHER	05,01,03	5375
ALLTEL CORP	COM	020039103	12661	241350	SH	DEFINED	07,06,01,03	241350
ALLTEL CORP	COM	020039103	110	2100	SH	DEFINED	08,09,03	2100
ALPHA INDS INC	COM	020753109	565	35900	SH	DEFINED	01,03	25240
660 10000								
ALPHA INDS INC	COM	020753109	2	140	SH	OTHER	01,03	
140								
ALPHA INDS INC	COM	020753109	2271	144200	SH	DEFINED	05,01,03	144200
ALPHA INDS INC	COM	020753109	4319	274250	SH	DEFINED	07,06,01,03	274250
ALPHARMA INC	CL A	020813101	1845	56350	SH	DEFINED	01,03	36600

950	18800								
ALPHARMA INC	CL A	020813101	8627	263500	SH	DEFINED	05,01,03	263500	
ALPHARMA INC	CL A	020813101	43	1300	SH	DEFINED	06,01,03	1300	
ALPHARMA INC	CL A	020813101	13599	415375	SH	DEFINED	07,06,01,03	415375	
ALPHARMA INC	CL A	020813101	1697	51831	SH	DEFINED	08,09,03	51831	
ALPHARMA INC	CL A	020813101	2128	65000	SH	CALL	DEFINED	08,09,03	65000
ALPHARMA INC	CL A	020813101	491	15000	SH	PUT	DEFINED	08,09,03	15000
ALTERA CORP	COM	021441100	3651	170298	SH	DEFINED	01,03	163758	
6540									
ALTERA CORP	COM	021441100	806	37612	SH	OTHER	01,03	29012	
8600									
ALTERA CORP	COM	021441100	2557	119280	SH	DEFINED	05,01,03	119280	
ALTERA CORP	COM	021441100	1643	76650	SH	DEFINED	07,06,01,03	76650	
ALTERA CORP	COM	021441100	1742	81245	SH	DEFINED	08,09,03	81245	
ALTERA CORP	COM	021441100	3216	150000	SH	CALL	DEFINED	08,09,03	150000
ALZA CORP DEL	SUB LYON ZER	022615AC2	398	385000	PRN	DEFINED	08,09,03	385000	
ALZA CORP DEL	COM	022615108	2958	73044	SH	DEFINED	01,03	43544	
29500									
ALZA CORP DEL	COM	022615108	1040	25673	SH	OTHER	01,03	22848	
2825									
ALZA CORP DEL	COM	022615108	4308	106380	SH	DEFINED	05,01,03	106380	
ALZA CORP DEL	COM	022615108	165	4075	SH	OTHER	05,01,03	4075	
ALZA CORP DEL	COM	022615108	3891	96075	SH	DEFINED	07,06,01,03	96075	
ALZA CORP DEL	COM	022615108	19675	485800	SH	DEFINED	08,09,03	485800	
ALZA CORP DEL	COM	022615108	5063	125000	SH	CALL	DEFINED	08,09,03	125000
ALZA CORP DEL	COM	022615108	7088	175000	SH	PUT	DEFINED	08,09,03	175000
ALZA CORP DEL	COM	022615108	6561	162000	SH	DEFINED	17,16	162000	
AMAZON COM INC	COM	023135106	1613	157654	SH	DEFINED	01,03	157654	
AMAZON COM INC	COM	023135106	18	1785	SH	OTHER	01,03	1374	
411									
AMAZON COM INC	COM	023135106	205	20000	SH	CALL	DEFINED	08,09,03	20000
AMAZON COM INC	COM	023135106	48	4700	SH	DEFINED	16	4700	
AMBAC FINL GROUP INC	COM	023139108	14287	225233	SH	DEFINED	01,03	203868	
21365									
AMBAC FINL GROUP INC	COM	023139108	1523	24017	SH	OTHER	01,03	14450	
9567									
AMBAC FINL GROUP INC	COM	023139108	4955	78125	SH	DEFINED	05,01,03	78125	
AMBAC FINL GROUP INC	COM	023139108	115	1820	SH	OTHER	05,01,03	1820	
AMBAC FINL GROUP INC	COM	023139108	19427	306275	SH	DEFINED	07,06,01,03	306275	
AMERADA HESS CORP	COM	023551104	1035	13247	SH	DEFINED	01,03	13147	
100									
AMERADA HESS CORP	COM	023551104	436	5575	SH	OTHER	01,03	3900	
1675									
AMERADA HESS CORP	COM	023551104	2046	26190	SH	DEFINED	05,01,03	26190	
AMERADA HESS CORP	COM	023551104	119	1525	SH	OTHER	05,01,03	1525	
AMERADA HESS CORP	COM	023551104	1338	17125	SH	DEFINED	07,06,01,03	17125	
AMEREN CORP	COM	023608102	8055	196711	SH	DEFINED	01,03	182795	
13916									
AMEREN CORP	COM	023608102	9854	240636	SH	OTHER	01,03	67753	
172883									
AMEREN CORP	COM	023608102	1569	38310	SH	DEFINED	05,01,03	38310	
AMEREN CORP	COM	023608102	97	2370	SH	OTHER	05,01,03	2370	
AMEREN CORP	COM	023608102	1087	26550	SH	DEFINED	07,06,01,03	26550	
AMERICA MOVIL S A DE C V	SPON ADR L S	02364W105	1402	95669	SH	DEFINED	06,01,03	95669	
AMCORE FINL INC	COM	023912108	738	36573	SH	DEFINED	01,03	36573	
AMERICAN EAGLE OUTFITTERS NEW	COM	02553E106	438	15250	SH	DEFINED	01,03	15250	
AMERICAN EAGLE OUTFITTERS NEW	COM	02553E106	174	6041	SH	DEFINED	05,01,03	6041	
AMERICAN EAGLE OUTFITTERS NEW	COM	02553E106	82	2850	SH	DEFINED	06,01,03	2850	
AMERICAN EAGLE OUTFITTERS NEW	COM	02553E106	865	30100	SH	DEFINED	07,06,01,03	30100	
AMERICAN EAGLE OUTFITTERS NEW	COM	02553E106	2	62	SH	DEFINED	08,09,03	62	
AMERICAN ELEC PWR INC	COM	025537101	13876	295237	SH	DEFINED	01,03	241838	
53399									
AMERICAN ELEC PWR INC	COM	025537101	13263	282200	SH	OTHER	01,03	128098	
154102									
AMERICAN ELEC PWR INC	COM	025537101	7004	149015	SH	DEFINED	05,01,03	149015	
AMERICAN ELEC PWR INC	COM	025537101	261	5550	SH	OTHER	05,01,03	5550	
AMERICAN ELEC PWR INC	COM	025537101	5479	116575	SH	DEFINED	07,06,01,03	116575	
AMERICAN EXPRESS CO	COM	025816109	155622	3768077	SH	DEFINED	01,03	3621965	
146112									
AMERICAN EXPRESS CO	COM	025816109	80964	1960384	SH	OTHER	01,03	998799	
961585									
AMERICAN EXPRESS CO	COM	025816109	21655	524330	SH	DEFINED	05,01,03	524330	
AMERICAN EXPRESS CO	COM	025816109	946	22900	SH	OTHER	05,01,03	22900	
AMERICAN EXPRESS CO	COM	025816109	2647	64100	SH	DEFINED	06,01,03	64100	
AMERICAN EXPRESS CO	COM	025816109	35060	848900	SH	DEFINED	07,06,01,03	848900	
AMERICAN EXPRESS CO	COM	025816109	6668	161454	SH	DEFINED	08,09,03	161454	
AMERICAN EXPRESS CO	COM	025816109	1103	26700	SH	CALL	DEFINED	08,09,03	26700
AMERICAN EXPRESS CO	COM	025816109	1607	38900	SH	PUT	DEFINED	08,09,03	38900
AMERICAN EXPRESS CO	COM	025816109	206	4980	SH	DEFINED	13,01,03	4980	
AMERICAN EXPRESS CO	COM	025816109	72	1750	SH	OTHER	13,01,03	950	
800									
AMERICAN FINL GROUP INC OHIO	COM	025932104		12	SH	DEFINED	01,03	12	
AMERICAN FINL GROUP INC OHIO	COM	025932104	14	600	SH	OTHER	01,03		
600									
AMERICAN FINL GROUP INC OHIO	COM	025932104	139	5750	SH	DEFINED	05,01,03	5750	

AMERICAN FINL GROUP INC OHIO	COM	025932104	690	28650	SH	DEFINED 07,06,01,03	28650
AMERICAN GENERAL CORP 23600	COM	026351106	69893	1827268	SH	DEFINED 01,03	1803668
AMERICAN GENERAL CORP 130594	COM	026351106	23598	616939	SH	OTHER 01,03	486345
AMERICAN GENERAL CORP	COM	026351106	8084	211345	SH	DEFINED 05,01,03	211345
AMERICAN GENERAL CORP	COM	026351106	331	8650	SH	OTHER 05,01,03	8650
AMERICAN GENERAL CORP	COM	026351106	7975	208500	SH	DEFINED 06,01,03	208500
AMERICAN GENERAL CORP	COM	026351106	20485	535550	SH	DEFINED 07,06,01,03	535550
AMERICAN GENERAL CORP 72300	COM	026351106	2765	72300	SH	OTHER 16	
AMERICAN GENERAL CORP	COM	026351106	9961	260425	SH	DEFINED 17,16	260425
AMERICAN GREETINGS CORP	CL A	026375105	165	15550	SH	DEFINED 01,03	15550
AMERICAN GREETINGS CORP 132400	CL A	026375105	1405	132510	SH	OTHER 01,03	110
AMERICAN GREETINGS CORP	CL A	026375105	193	18235	SH	DEFINED 05,01,03	18235
AMERICAN GREETINGS CORP	CL A	026375105	12	1100	SH	OTHER 05,01,03	1100
AMERICAN GREETINGS CORP	CL A	026375105	130	12275	SH	DEFINED 07,06,01,03	12275
AMERICAN HOME PRODS CORP 294520	COM	026609107	256934	4373345	SH	DEFINED 01,03	4078825
AMERICAN HOME PRODS CORP 1711340	COM	026609107	248150	4223836	SH	OTHER 01,03	2512496
AMERICAN HOME PRODS CORP 455000	COM	026609107	27275	464255	SH	DEFINED 05,01,03	9255
AMERICAN HOME PRODS CORP	COM	026609107	28056	477550	SH	OTHER 05,01,03	477550
AMERICAN HOME PRODS CORP	COM	026609107	17434	296750	SH	DEFINED 07,06,01,03	296750
AMERICAN HOME PRODS CORP	COM	026609107	66	1120	SH	DEFINED 08,09,03	1120
AMERICAN HOME PRODS CORP	PFD CV \$2	026609206	368	245	SH	DEFINED 01,03	245
AMERICAN INTL GROUP INC 267617	COM	026874107	732486	9099200	SH	DEFINED 01,03	8831583
AMERICAN INTL GROUP INC 1023121	COM	026874107	202960	2521243	SH	OTHER 01,03	1498122
AMERICAN INTL GROUP INC 650000	COM	026874107	62519	776628	SH	DEFINED 05,01,03	126628
AMERICAN INTL GROUP INC	COM	026874107	55549	690050	SH	OTHER 05,01,03	690050
AMERICAN INTL GROUP INC	COM	026874107	11673	145000	SH	DEFINED 06,01,03	145000
AMERICAN INTL GROUP INC	COM	026874107	72352	898787	SH	DEFINED 07,06,01,03	898787
AMERICAN INTL GROUP INC	COM	026874107	20204	250979	SH	DEFINED 08,09,03	250979
AMERICAN INTL GROUP INC 76143	COM	026874107	27276	338835	SH	DEFINED 11,01,03	262692
AMERICAN INTL GROUP INC	COM	026874107	796	9890	SH	DEFINED 13,01,03	9890
AMERICAN INTL GROUP INC 790	COM	026874107	122	1511	SH	OTHER 13,01,03	721
AMERICAN INTL GROUP INC	COM	026874107	2013	25000	SH	DEFINED 18	25000
AMERICAN ITALIAN PASTA CO	CL A	027070101	123	3850	SH	DEFINED 01,03	3850
AMERICAN ITALIAN PASTA CO	CL A	027070101	16	500	SH	DEFINED 06,01,03	500
AMERICAN ITALIAN PASTA CO	CL A	027070101	434	13575	SH	DEFINED 07,06,01,03	13575
AMERICAN MGMT SYS INC 18600	COM	027352103	1163	63524	SH	DEFINED 01,03	44924
AMERICAN MGMT SYS INC	COM	027352103	4289	234200	SH	DEFINED 05,01,03	234200
AMERICAN MGMT SYS INC	COM	027352103	591	32300	SH	DEFINED 07,06,01,03	32300
AMERICAN NATL BANKSHARES INC	COM	027745108	186	9310	SH	DEFINED 01,03	9310
AMERICAN NATL BANKSHARES INC	COM	027745108	200	10000	SH	OTHER 01,03	10000
AMERICAN NATL INS CO	COM	028591105	414	6014	SH	DEFINED 01,03	6014
AMERICAN NATL INS CO	COM	028591105	42	610	SH	OTHER 01,03	610
AMERICAN PWR CONVERSION CORP 830	COM	029066107	1537	119210	SH	DEFINED 01,03	118380
AMERICAN PWR CONVERSION CORP 3000	COM	029066107	645	50000	SH	OTHER 01,03	47000
AMERICAN PWR CONVERSION CORP	COM	029066107	720	55875	SH	DEFINED 05,01,03	55875
AMERICAN PWR CONVERSION CORP	COM	029066107	43	3350	SH	OTHER 05,01,03	3350
AMERICAN PWR CONVERSION CORP	COM	029066107	486	37675	SH	DEFINED 07,06,01,03	37675
AMERICAN PWR CONVERSION CORP	COM	029066107	64	5000	SH	DEFINED 08,09,03	5000
AMERICAN PWR CONVERSION CORP	COM	029066107	902	70000	SH	DEFINED 08,09,03	70000
AMERICAN STD COS INC DEL	COM	029712106	5415	91675	SH	DEFINED 01,03	91675
AMERICAN STD COS INC DEL	COM	029712106	444	7510	SH	DEFINED 05,01,03	7510
AMERICAN STD COS INC DEL	COM	029712106	159	2700	SH	DEFINED 06,01,03	2700
AMERICAN STD COS INC DEL	COM	029712106	1769	29950	SH	DEFINED 07,06,01,03	29950
AMERICAN STS WTR CO 3000	COM	029899101	137	4125	SH	DEFINED 01,03	1125
AMERICAN STS WTR CO	COM	029899101	60	1800	SH	OTHER 01,03	1800
AMERICAN STS WTR CO	COM	029899101	1626	49100	SH	DEFINED 05,01,03	49100
AMERICAN STS WTR CO	COM	029899101	261	7875	SH	DEFINED 07,06,01,03	7875
AMERICAN TOWER CORP	NT CV 144A	029912AE2	3189	4050000	PRN	DEFINED 07,06,01,03	4050000
AMERICAN TOWER CORP	NT CONV	029912AF9	1575	2000000	PRN	DEFINED 07,06,01,03	2000000
AMERICAN TOWER CORP	CL A	029912201	1948	105315	SH	DEFINED 01,03	105315
AMERICAN TOWER CORP 500	CL A	029912201	234	12671	SH	OTHER 01,03	12171
AMERICAN TOWER CORP	CL A	029912201	4279	231275	SH	DEFINED 08,09,03	231275
AMERICAN TOWER CORP	CL A	029912201	463	25000	SH	CALL DEFINED 08,09,03	25000
AMERICAN WTR WKS INC 37050	COM	030411102	2248	69703	SH	DEFINED 01,03	32653
AMERICAN WTR WKS INC 1400	COM	030411102	570	17668	SH	OTHER 01,03	16268
AMERICAN WTR WKS INC	COM	030411102	3623	112355	SH	DEFINED 05,01,03	112355

AMERICAN WTR WKS INC	COM	030411102	25680	796275	SH	DEFINED	07,06,01,03	796275	
AMERICREDIT CORP	COM	03060R101	797	24575	SH	DEFINED	01,03	24575	
AMERICREDIT CORP 1700	COM	03060R101	471	14525	SH	OTHER	01,03	12825	
AMERICREDIT CORP	COM	03060R101	225	6940	SH	DEFINED	05,01,03	6940	
AMERICREDIT CORP	COM	03060R101	156	4800	SH	DEFINED	06,01,03	4800	
AMERICREDIT CORP	COM	03060R101	1121	34575	SH	DEFINED	07,06,01,03	34575	
AMERICREDIT CORP	COM	03060R101	2967	91500	SH	CALL	DEFINED	08,09,03	91500
AMERICREDIT CORP	COM	03060R101	649	20000	SH	PUT	DEFINED	08,09,03	20000
AMERISOURCE HEALTH CORP	SB NT CV 144	03071PAB8	6205	5220000	PRN	DEFINED	07,06,01,03	5220000	
AMERISOURCE HEALTH CORP	CL A	03071P102	510	10400	SH	DEFINED	01,03	10400	
AMERISOURCE HEALTH CORP	CL A	03071P102	253	5150	SH	DEFINED	05,01,03	5150	
AMERISOURCE HEALTH CORP	CL A	03071P102	83	1700	SH	DEFINED	06,01,03	1700	
AMERISOURCE HEALTH CORP	CL A	03071P102	1115	22725	SH	DEFINED	07,06,01,03	22725	
AMERISOURCE HEALTH CORP	CL A	03071P102	4415	90000	SH	CALL	DEFINED	08,09,03	90000
AMERON INTL INC 5583	COM	030710107	274	5583	SH	OTHER	01,03		
AMERITRADE HLDG CORP	CL A	03072H109	317	60100	SH	DEFINED	01,03	60100	
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	60	3000	SH	DEFINED	01,03	3000	
AMERIGAS PARTNERS L P 750	UNIT L P INT	030975106	19	950	SH	OTHER	01,03	200	
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	1001	49665	SH	DEFINED	08,09,03	49665	
AMETEK INC NEW 800	COM	031100100	243	8800	SH	DEFINED	01,03	8000	
AMETEK INC NEW 2175	COM	031100100	82	2975	SH	OTHER	01,03	800	
AMETEK INC NEW	COM	031100100	77	2790	SH	DEFINED	05,01,03	2790	
AMETEK INC NEW	COM	031100100	61	2200	SH	DEFINED	06,01,03	2200	
AMETEK INC NEW	COM	031100100	384	13900	SH	DEFINED	07,06,01,03	13900	
AMGEN INC 132786	COM	031162100	291620	4845229	SH	DEFINED	01,03	4712443	
AMGEN INC 491694	COM	031162100	62396	1036706	SH	OTHER	01,03	545012	
AMGEN INC 354445	COM	031162100	21333	354445	SH	DEFINED	05,01,03		
AMGEN INC 315555	COM	031162100	41404	687925	SH	OTHER	05,01,03	372370	
AMGEN INC	COM	031162100	3545	58900	SH	DEFINED	06,01,03	58900	
AMGEN INC	COM	031162100	32478	539625	SH	DEFINED	07,06,01,03	539625	
AMGEN INC	COM	031162100	5273	87610	SH	DEFINED	08,09,03	87610	
AMGEN INC	COM	031162100	181	3000	SH	CALL	DEFINED	08,09,03	3000
AMGEN INC	COM	031162100	2209	36700	SH	PUT	DEFINED	08,09,03	36700
AMGEN INC 121622	COM	031162100	175861	2921912	SH	DEFINED	11,01,03	2800290	
AMGEN INC 190034	COM	031162100	66780	1109539	SH	OTHER	11,06,01,03	919505	
AMGEN INC	COM	031162100	504	8370	SH	DEFINED	13,01,03	8370	
AMGEN INC 600	COM	031162100	36	600	SH	OTHER	13,01,03		
AMGEN INC	COM	031162100	241	4000	SH	DEFINED	17,16	4000	
AMSOUTH BANCORPORATION 10282	COM	032165102	1943	115595	SH	DEFINED	01,03	105313	
AMSOUTH BANCORPORATION 3562	COM	032165102	636	37840	SH	OTHER	01,03	34278	
AMSOUTH BANCORPORATION	COM	032165102	1828	108733	SH	DEFINED	05,01,03	108733	
AMSOUTH BANCORPORATION	COM	032165102	109	6475	SH	OTHER	05,01,03	6475	
AMSOUTH BANCORPORATION	COM	032165102	1220	72575	SH	DEFINED	07,06,01,03	72575	
ANADARKO PETE CORP 41838	COM	032511107	20204	321820	SH	DEFINED	01,03	279982	
ANADARKO PETE CORP 77989	COM	032511107	9051	144170	SH	OTHER	01,03	66181	
ANADARKO PETE CORP	COM	032511107	10950	174423	SH	DEFINED	05,01,03	174423	
ANADARKO PETE CORP	COM	032511107	268	4275	SH	OTHER	05,01,03	4275	
ANADARKO PETE CORP	COM	032511107	30676	488626	SH	DEFINED	07,06,01,03	488626	
ANADARKO PETE CORP	COM	032511107	66	1050	SH	DEFINED	08,09,03	1050	
ANADARKO PETE CORP	COM	032511107	753	12000	SH	CALL	DEFINED	08,09,03	12000
ANALOG DEVICES INC 25741	COM	032654105	27240	751663	SH	DEFINED	01,03	725922	
ANALOG DEVICES INC 69462	COM	032654105	4652	128372	SH	OTHER	01,03	58910	
ANALOG DEVICES INC	COM	032654105	5912	163140	SH	DEFINED	05,01,03	163140	
ANALOG DEVICES INC	COM	032654105	2653	73200	SH	DEFINED	06,01,03	73200	
ANALOG DEVICES INC	COM	032654105	10113	279065	SH	DEFINED	07,06,01,03	279065	
ANALOG DEVICES INC	COM	032654105	1406	38800	SH	DEFINED	08,09,03	38800	
ANALOG DEVICES INC	COM	032654105	1631	45000	SH	CALL	DEFINED	08,09,03	45000
ANALOG DEVICES INC	COM	032654105	80	2200	SH	DEFINED	13,01,03	2200	
ANALOG DEVICES INC	COM	032654105	1533	42300	SH	DEFINED	17,16	42300	
ANALOGIC CORP 3200	COM PAR \$0.0	032657207	209	4650	SH	DEFINED	01,03	1450	
ANALOGIC CORP	COM PAR \$0.0	032657207	2085	46400	SH	DEFINED	05,01,03	46400	
ANALOGIC CORP	COM PAR \$0.0	032657207	452	10050	SH	DEFINED	07,06,01,03	10050	
ANALYSTS INTL CORP	COM	032681108	37	7150	SH	DEFINED	01,03	7150	
ANALYSTS INTL CORP	COM	032681108	91	17600	SH	DEFINED	07,06,01,03	17600	
ANAREN MICROWAVE INC	COM	032744104	368	29300	SH	DEFINED	01,03	29300	
ANAREN MICROWAVE INC	COM	032744104	333	26500	SH	DEFINED	05,01,03	26500	

ANAREN MICROWAVE INC	COM	032744104	5182	412500	SH	DEFINED 07,06,01,03	412500
ANAREN MICROWAVE INC	COM	032744104	54	4300	SH	DEFINED 08,09,03	4300
ANCHOR BANCORP WIS INC 7500	COM	032839102	140	10075	SH	DEFINED 01,03	2575
ANCHOR BANCORP WIS INC	COM	032839102	1310	94400	SH	DEFINED 05,01,03	94400
ANCHOR BANCORP WIS INC	COM	032839102	247	17800	SH	DEFINED 07,06,01,03	17800
ANCHOR GAMING 3600	COM	033037102	609	9950	SH	DEFINED 01,03	6350
ANCHOR GAMING	COM	033037102	2732	44600	SH	DEFINED 05,01,03	44600
ANCHOR GAMING	COM	033037102	98	1600	SH	DEFINED 06,01,03	1600
ANCHOR GAMING	COM	033037102	692	11300	SH	DEFINED 07,06,01,03	11300
ANDREW CORP 3000	COM	034425108	273	19006	SH	DEFINED 01,03	16006
ANDREW CORP 6000	COM	034425108	280	19461	SH	OTHER 01,03	13461
ANDREW CORP	COM	034425108	336	23370	SH	DEFINED 05,01,03	23370
ANDREW CORP	COM	034425108	226	15725	SH	DEFINED 07,06,01,03	15725
ANDREW CORP	COM	034425108	72	5000	SH	DEFINED 08,09,03	5000
ANDRX GROUP	COM	034553107	44	900	SH	DEFINED 01,03	900
ANDRX GROUP	COM	034553107	52	1062	SH	OTHER 01,03	1062
ANDRX GROUP	COM	034553107	2475	50500	SH	CALL DEFINED 01,03	50500
ANDRX GROUP	COM	034553107	3700	75500	SH	PUT DEFINED 01,03	75500
ANDRX GROUP	COM	034553107	593	12100	SH	DEFINED 08,09,03	12100
ANDRX GROUP	COM	034553107	343	7000	SH	PUT DEFINED 08,09,03	7000
ANDRX GROUP	COM	034553107	49	1000	SH	DEFINED 13,01,03	1000
ANGELICA CORP 975	COM	034663104	11	975	SH	DEFINED 01,03	
ANGELICA CORP 9325 75	COM	034663104	120	10375	SH	OTHER 01,03	975
ANGELICA CORP	COM	034663104	77	6625	SH	DEFINED 07,06,01,03	6625
ANHEUSER BUSCH COS INC 3851101	COM	035229103	618970	13476370	SH	DEFINED 01,03	9625269
ANHEUSER BUSCH COS INC 12000764	COM	035229103	720362	15683912	SH	OTHER 01,03	3683148
ANHEUSER BUSCH COS INC 402205	COM	035229103	18473	402205	SH	DEFINED 05,01,03	
ANHEUSER BUSCH COS INC 227795	COM	035229103	29649	645525	SH	OTHER 05,01,03	417730
ANHEUSER BUSCH COS INC	COM	035229103	7574	164900	SH	DEFINED 06,01,03	164900
ANHEUSER BUSCH COS INC	COM	035229103	30757	669650	SH	DEFINED 07,06,01,03	669650
ANHEUSER BUSCH COS INC	COM	035229103	446	9720	SH	DEFINED 08,09,03	9720
ANHEUSER BUSCH COS INC 279166	COM	035229103	286821	6244748	SH	DEFINED 11,01,03	5965582
ANHEUSER BUSCH COS INC 445493	COM	035229103	120066	2614115	SH	OTHER 11,06,01,03	2168622
ANIKA THERAPEUTICS INC	COM	035255108	22	23958	SH	OTHER 01,03	23958
ANIXTER INTL INC 2300	COM	035290105	443	18370	SH	DEFINED 01,03	16070
ANIXTER INTL INC	COM	035290105	696	28900	SH	DEFINED 05,01,03	28900
ANIXTER INTL INC	COM	035290105	82	3400	SH	DEFINED 06,01,03	3400
ANIXTER INTL INC	COM	035290105	704	29200	SH	DEFINED 07,06,01,03	29200
ANN TAYLOR STORES CORP 16000	COM	036115103	529	19925	SH	DEFINED 01,03	3925
ANN TAYLOR STORES CORP	COM	036115103	5838	219900	SH	DEFINED 05,01,03	219900
ANN TAYLOR STORES CORP	COM	036115103	594	22375	SH	DEFINED 07,06,01,03	22375
ANN TAYLOR STORES CORP	COM	036115103	53	2000	SH	DEFINED 08,09,03	2000
ANTEC CORP	COM	03664P105	15	2000	SH	DEFINED 01,03	2000
ANTEC CORP	COM	03664P105	2	250	SH	OTHER 01,03	250
ANTEC CORP	COM	03664P105	24	3300	SH	DEFINED 05,01,03	3300
ANTEC CORP	COM	03664P105	120	16475	SH	DEFINED 07,06,01,03	16475
ANTEC CORP	COM	03664P105	503	69100	SH	DEFINED 08,09,03	69100
AO TATNEFT	SPON ADR REG	03737P306	1167	147500	SH	DEFINED 06,01,03	147500
AON CORP 1800	COM	037389103	6410	180564	SH	DEFINED 01,03	178764
AON CORP 7912	COM	037389103	4335	122117	SH	OTHER 01,03	114205
AON CORP	COM	037389103	2680	75485	SH	DEFINED 05,01,03	75485
AON CORP	COM	037389103	156	4400	SH	OTHER 05,01,03	4400
AON CORP	COM	037389103	1758	49525	SH	DEFINED 07,06,01,03	49525
APACHE CORP 200	COM	037411105	4377	75978	SH	DEFINED 01,03	75778
APACHE CORP 200	COM	037411105	484	8407	SH	OTHER 01,03	8207
APACHE CORP	COM	037411105	2115	36720	SH	DEFINED 05,01,03	36720
APACHE CORP	COM	037411105	122	2125	SH	OTHER 05,01,03	2125
APACHE CORP	COM	037411105	5156	89500	SH	DEFINED 06,01,03	89500
APACHE CORP	COM	037411105	1375	23875	SH	DEFINED 07,06,01,03	23875
APACHE CORP	ACES C DP 1/	037411600	2291	47194	SH	DEFINED 08,09,03	47194
APARTMENT INVT & MGMT CO 2000	CL A	03748R101	114	2575	SH	DEFINED 01,03	2575
APARTMENT INVT & MGMT CO 2000	CL A	03748R101	152	3420	SH	OTHER 01,03	1420
APARTMENT INVT & MGMT CO	CL A	03748R101	107	2396	SH	DEFINED 05,01,03	2396
APARTMENT INVT & MGMT CO	PFD CONV CL	03748R705	1283	47100	SH	DEFINED 01,03	47100
APARTMENT INVT & MGMT CO	PFD CONV CL	03748R705	2507	92000	SH	DEFINED 07,06,01,03	92000
APARTMENT INVT & MGMT CO	PFD CONV CL	03748R705	33	1200	SH	DEFINED 08,09,03	1200

APEX MUN FD INC	COM	037580107	115	13160	SH	DEFINED	01,03	13160
APEX MUN FD INC 2300	COM	037580107	35	3958	SH	OTHER	01,03	1658
APOGEE ENTERPRISES INC	COM	037598109	22	3100	SH	DEFINED	01,03	3100
APOGEE ENTERPRISES INC	COM	037598109	1	200	SH	OTHER	01,03	200
APOGEE ENTERPRISES INC	COM	037598109	154	21650	SH	DEFINED	07,06,01,03	21650
APOGENT TECHNOLOGIES INC	COM	03760A101	225	11130	SH	DEFINED	05,01,03	11130
APOGENT TECHNOLOGIES INC	COM	03760A101	921	45525	SH	DEFINED	07,06,01,03	45525
APOLLO GROUP INC	CL A	037604105	671	20450	SH	DEFINED	01,03	20450
APOLLO GROUP INC	CL A	037604105	365	11110	SH	DEFINED	05,01,03	11110
APOLLO GROUP INC	CL A	037604105	128	3900	SH	DEFINED	06,01,03	3900
APOLLO GROUP INC	CL A	037604105	1620	49375	SH	DEFINED	07,06,01,03	49375
APPLE COMPUTER INC 5170	COM	037833100	1254	56826	SH	DEFINED	01,03	51656
APPLE COMPUTER INC 21500	COM	037833100	955	43290	SH	OTHER	01,03	21790
APPLE COMPUTER INC	COM	037833100	2427	109960	SH	DEFINED	05,01,03	109960
APPLE COMPUTER INC	COM	037833100	1477	66925	SH	DEFINED	07,06,01,03	66925
APPLE COMPUTER INC	COM	037833100	22	1000	SH	DEFINED	08,09,03	1000
APPLE COMPUTER INC	COM	037833100	2114	95800	SH	CALL	DEFINED 08,09,03	95800
APPLE COMPUTER INC	COM	037833100	2615	118500	SH	PUT	DEFINED 08,09,03	118500
APPLEBEES INTL INC 8200	COM	037899101	1072	30045	SH	DEFINED	01,03	21845
APPLEBEES INTL INC 1190	COM	037899101	54	1500	SH	OTHER	01,03	310
APPLEBEES INTL INC	COM	037899101	3676	103000	SH	DEFINED	05,01,03	103000
APPLEBEES INTL INC	COM	037899101	702	19675	SH	DEFINED	07,06,01,03	19675
APRIA HEALTHCARE GROUP INC	COM	037933108	110	4550	SH	DEFINED	05,01,03	4550
APRIA HEALTHCARE GROUP INC	COM	037933108	549	22700	SH	DEFINED	07,06,01,03	22700
APPLERA CORP	COM AP BIO G	038020103	300	10800	SH	DEFINED	01,03	10800
APPLERA CORP	COM AP BIO G	038020103	1754	63200	SH	DEFINED	05,01,03	63200
APPLERA CORP	COM AP BIO G	038020103	101	3625	SH	OTHER	05,01,03	3625
APPLERA CORP	COM AP BIO G	038020103	1132	40800	SH	DEFINED	07,06,01,03	40800
APPLERA CORP	COM AP BIO G	038020103	11	400	SH	DEFINED	08,09,03	400
APPLERA CORP	COM CE GEN G	038020202	15	500	SH	DEFINED	05,01,03	500
APPLERA CORP	COM CE GEN G	038020202	820	26590	SH	DEFINED	08,09,03	26590
APPLICA INC	COM	03815A106	19	3000	SH	DEFINED	06,01,03	3000
APPLICA INC	COM	03815A106	111	17925	SH	DEFINED	07,06,01,03	17925
APPLICA INC	COM	03815A106	124	20000	SH	DEFINED	08,09,03	20000
APPLIED INDL TECHNOLOGIES INC	COM	03820C105	40	2460	SH	DEFINED	01,03	2460
APPLIED INDL TECHNOLOGIES INC	COM	03820C105	253	15425	SH	DEFINED	07,06,01,03	15425
APPLIED MICRO CIRCUITS CORP	COM	03822W109	291	17641	SH	DEFINED		17641
APPLIED MICRO CIRCUITS CORP 24000	COM	03822W109	1110	67252	SH	DEFINED	01,03	43252
APPLIED MICRO CIRCUITS CORP	COM	03822W109	12	740	SH	OTHER	01,03	740
APPLIED MICRO CIRCUITS CORP	COM	03822W109	1751	106115	SH	DEFINED	05,01,03	106115
APPLIED MICRO CIRCUITS CORP	COM	03822W109	541	32800	SH	DEFINED	06,01,03	32800
APPLIED MICRO CIRCUITS CORP	COM	03822W109	1492	90425	SH	DEFINED	07,06,01,03	90425
APPLIED MICRO CIRCUITS CORP	COM	03822W109	1588	96218	SH	DEFINED	08,09,03	96218
APPLIED MATLS INC 48300	COM	038222105	15075	346554	SH	DEFINED	01,03	298254
APPLIED MATLS INC 31235	COM	038222105	5694	130900	SH	OTHER	01,03	99665
APPLIED MATLS INC	COM	038222105	12686	291629	SH	DEFINED	05,01,03	291629
APPLIED MATLS INC	COM	038222105	2958	68000	SH	DEFINED	06,01,03	68000
APPLIED MATLS INC	COM	038222105	7717	177400	SH	DEFINED	07,06,01,03	177400
APPLIED MATLS INC	COM	038222105	389	8940	SH	DEFINED	08,09,03	8940
APPLIED MATLS INC	COM	038222105	3263	75000	SH	CALL	DEFINED 08,09,03	75000
APTARGROUP INC 900 13100	COM	038336103	867	28453	SH	DEFINED	01,03	14453
APTARGROUP INC 446714	COM	038336103	13611	446714	SH	OTHER	01,03	
APTARGROUP INC	COM	038336103	5317	174500	SH	DEFINED	05,01,03	174500
APTARGROUP INC	COM	038336103	40	1300	SH	DEFINED	06,01,03	1300
APTARGROUP INC	COM	038336103	842	27650	SH	DEFINED	07,06,01,03	27650
ARBITRON INC	COM	03875Q108	291	12670	SH	DEFINED	05,01,03	12670
ARCH CHEMICALS INC 10910	COM	03937R102	2089	98073	SH	DEFINED	01,03	87163
ARCH CHEMICALS INC 304389	COM	03937R102	7649	359111	SH	OTHER	01,03	54722
ARCH CHEMICALS INC	COM	03937R102	70	3300	SH	DEFINED	06,01,03	3300
ARCH CHEMICALS INC	COM	03937R102	366	17200	SH	DEFINED	07,06,01,03	17200
ARCH COAL INC 24	COM	039380100	1197	39939	SH	DEFINED	01,03	39915
ARCH COAL INC 841	COM	039380100	92	3077	SH	OTHER	01,03	2236
ARCH COAL INC	COM	039380100	49	1646	SH	DEFINED	05,01,03	1646
ARCH COAL INC	COM	039380100	686	22892	SH	DEFINED	11,01,03	22892
ARCH COAL INC	COM	039380100	588	19608	SH	OTHER	11,06,01,03	19608
ARCHER DANIELS MIDLAND CO 60499	COM	039483102	5622	427542	SH	DEFINED	01,03	367043
ARCHER DANIELS MIDLAND CO 40194	COM	039483102	804	61142	SH	OTHER	01,03	20948
ARCHER DANIELS MIDLAND CO	COM	039483102	3003	228400	SH	DEFINED	05,01,03	228400
ARCHER DANIELS MIDLAND CO	COM	039483102	143	10900	SH	OTHER	05,01,03	10900

ARCHER DANIELS MIDLAND CO	COM	039483102	1127	85700	SH	DEFINED 06,01,03	85700
ARCHER DANIELS MIDLAND CO	COM	039483102	2825	214850	SH	DEFINED 07,06,01,03	214850
ARCHSTONE CMNTYS TR	PFD SER A CV	039581202	2253	67000	SH	DEFINED 01,03	67000
ARCTIC CAT INC	COM	039670104	200	14600	SH	DEFINED 01,03	2700
11900							
ARCTIC CAT INC	COM	039670104	2013	147100	SH	DEFINED 05,01,03	147100
ARCTIC CAT INC	COM	039670104	254	18550	SH	DEFINED 07,06,01,03	18550
ARGONAUT GROUP INC	COM	040157109	6	400	SH	DEFINED 01,03	400
ARGONAUT GROUP INC	COM	040157109	173	10875	SH	OTHER 01,03	3000
7875							
ARIBA INC	COM	04033V104	3229	408416	SH	DEFINED	408416
ARIBA INC	COM	04033V104	71	9038	SH	DEFINED 01,03	8488
550							
ARIBA INC	COM	04033V104	86	10931	SH	OTHER 01,03	10231
700							
ARIBA INC	COM	04033V104	9	1200	SH	DEFINED 05,01,03	1200
ARIBA INC	COM	04033V104	35	4400	SH	DEFINED 06,01,03	4400
ARIBA INC	COM	04033V104	200	25356	SH	DEFINED 08,09,03	25356
ARIBA INC	COM	04033V104	100	12600	SH	CALL DEFINED 08,09,03	12600
ARIBA INC	COM	04033V104	32	4100	SH	PUT DEFINED 08,09,03	4100
ARIBA INC	COM	04033V104	474	59917	SH	DEFINED 17,16	59917
ARKANSAS BEST CORP DEL	COM	040790107	265	16810	SH	DEFINED 01,03	15850
960							
ARKANSAS BEST CORP DEL	COM	040790107	71	4500	SH	DEFINED 06,01,03	4500
ARKANSAS BEST CORP DEL	COM	040790107	245	15525	SH	DEFINED 07,06,01,03	15525
ARM HLDGS PLC	SPONSORED AD	042068106	1347	97998	SH	DEFINED 08,09,03	97998
ARMOR HOLDINGS INC	COM	042260109	57	3225	SH	DEFINED 01,03	2525
700							
ARMOR HOLDINGS INC	COM	042260109	76	4300	SH	DEFINED 05,01,03	4300
ARMOR HOLDINGS INC	COM	042260109	308	17500	SH	DEFINED 07,06,01,03	17500
ARNOLD INDS INC	COM	042595108	53	2775	SH	DEFINED 01,03	2775
ARNOLD INDS INC	COM	042595108	38	2000	SH	OTHER 01,03	2000
ARNOLD INDS INC	COM	042595108	365	19150	SH	DEFINED 07,06,01,03	19150
ARQULE INC	COM	04269E107	28	2145	SH	DEFINED 01,03	2145
ARQULE INC	COM	04269E107	5	380	SH	OTHER 01,03	380
ARQULE INC	COM	04269E107	173	13050	SH	DEFINED 07,06,01,03	13050
ARROW ELECTRS INC	COM	042735100	549	24275	SH	DEFINED 01,03	21075
3200							
ARROW ELECTRS INC	COM	042735100	174	7700	SH	OTHER 01,03	7400
300							
ARROW ELECTRS INC	COM	042735100	192	8510	SH	DEFINED 05,01,03	8510
ARROW ELECTRS INC	COM	042735100	66	2900	SH	DEFINED 06,01,03	2900
ARROW ELECTRS INC	COM	042735100	959	42425	SH	DEFINED 07,06,01,03	42425
ART TECHNOLOGY GROUP INC	COM	04289L107	126	10500	SH	DEFINED 08,09,03	10500
ART TECHNOLOGY GROUP INC	COM	04289L107	238	19800	SH	OTHER 16	
19800							
ARTISAN COMPONENTS INC	COM	042923102	297	40949	SH	DEFINED 08,09,03	40949
ARTESYN TECHNOLOGIES INC	COM	043127109	113	10475	SH	DEFINED 01,03	7275
3200							
ARTESYN TECHNOLOGIES INC	COM	043127109	141	13000	SH	OTHER 01,03	13000
ARTESYN TECHNOLOGIES INC	COM	043127109	363	33600	SH	DEFINED 05,01,03	33600
ARTESYN TECHNOLOGIES INC	COM	043127109	12	1100	SH	DEFINED 06,01,03	1100
ARTESYN TECHNOLOGIES INC	COM	043127109	320	29625	SH	DEFINED 07,06,01,03	29625
ARTHROCARE CORP	COM	043136100	35	2475	SH	DEFINED 01,03	2475
ARTHROCARE CORP	COM	043136100	241	17200	SH	DEFINED 07,06,01,03	17200
ARTHROCARE CORP	COM	043136100	1	80	SH	DEFINED 08,09,03	80
ARVINMERITOR INC	COM	043353101	78	5680	SH	DEFINED 05,01,03	5680
ARVINMERITOR INC	COM	043353101	389	28325	SH	DEFINED 07,06,01,03	28325
ASHLAND INC	COM	044204105	9530	248184	SH	DEFINED 01,03	248084
100							
ASHLAND INC	COM	044204105	620	16149	SH	OTHER 01,03	9924
6225							
ASHLAND INC	COM	044204105	803	20905	SH	DEFINED 05,01,03	20905
ASHLAND INC	COM	044204105	46	1200	SH	OTHER 05,01,03	1200
ASHLAND INC	COM	044204105	517	13475	SH	DEFINED 07,06,01,03	13475
ASHLAND INC	COM	044204105	684	17820	SH	DEFINED 08,09,03	17820
ASHLAND INC	COM	044204105	1152	30000	SH	PUT DEFINED 08,09,03	30000
ASHWORTH INC	COM	04516H101	9	1475	SH	DEFINED 01,03	1475
ASHWORTH INC	COM	04516H101	65	10150	SH	DEFINED 07,06,01,03	10150
ASPECT COMMUNICATIONS CORP	COM	04523Q102	60	13600	SH	DEFINED 01,03	5900
7700							
ASPECT COMMUNICATIONS CORP	COM	04523Q102	576	130300	SH	DEFINED 05,01,03	130300
ASPECT COMMUNICATIONS CORP	COM	04523Q102	176	39875	SH	DEFINED 07,06,01,03	39875
ASPECT MED SYS INC	COM	045235108	510	43879	SH	DEFINED	43879
ASPECT MED SYS INC	COM	045235108	3	300	SH	DEFINED 01,03	300
ASPEN TECHNOLOGY INC	COM	045327103	599	25075	SH	DEFINED 01,03	20675
4400							
ASPEN TECHNOLOGY INC	COM	045327103	2	90	SH	OTHER 01,03	90
ASPEN TECHNOLOGY INC	COM	045327103	1922	80500	SH	DEFINED 05,01,03	80500
ASPEN TECHNOLOGY INC	COM	045327103	41	1700	SH	DEFINED 06,01,03	1700
ASPEN TECHNOLOGY INC	COM	045327103	2025	84800	SH	DEFINED 07,06,01,03	84800
ASPEN TECHNOLOGY INC	COM	045327103	203	8500	SH	DEFINED 08,09,03	8500
ASSOCIATED BANC CORP	COM	045487105	3605	108422	SH	DEFINED 01,03	108422
ASSOCIATED BANC CORP	COM	045487105	19	572	SH	OTHER 01,03	572
ASSOCIATED BANC CORP	COM	045487105	193	5790	SH	DEFINED 05,01,03	5790

ASSOCIATED BANC CORP	COM	045487105	134	4020	SH	DEFINED 06,01,03	4020
ASSOCIATED BANC CORP	COM	045487105	959	28850	SH	DEFINED 07,06,01,03	28850
ASSOCIATED BANC CORP	COM	045487105	110	3300	SH	DEFINED 08,09,03	3300
AT HOME CORP	SB DB CV0.52	045919AC1	6690	17320000	PRN	DEFINED 08,09,03	17320000
AT HOME CORP	SB DB CV0.52	045919AC1	8	21500	PRN	DEFINED 17,16	21500
AT HOME CORP	SB NT CV 144	045919AD9	2963	5000000	PRN	OTHER 16	
5000000							
AT HOME CORP	SUB NT CV4.7	045919AF4	4918	8300000	PRN	DEFINED 08,09,03	8300000
AT HOME CORP	COM SER A	045919107	125	28000	SH	DEFINED	28000
AT HOME CORP	COM SER A	045919107	53	11882	SH	DEFINED 01,03	5632
6250							
AT HOME CORP	COM SER A	045919107	64	14355	SH	OTHER 01,03	14080
275							
AT HOME CORP	COM SER A	045919107	202	44995	SH	DEFINED 03	44995
AT HOME CORP	COM SER A	045919107	5	1208	SH	DEFINED 08,09,03	1208
ASTEC INDS INC	COM	046224101	112	8575	SH	DEFINED 01,03	2175
6400							
ASTEC INDS INC	COM	046224101	997	76300	SH	DEFINED 05,01,03	76300
ASTEC INDS INC	COM	046224101	196	15025	SH	DEFINED 07,06,01,03	15025
ASTORIA FINL CORP	COM	046265104	1177	22020	SH	DEFINED 01,03	21050
970							
ASTORIA FINL CORP	COM	046265104	85	1595	SH	OTHER 01,03	
1595							
ASTORIA FINL CORP	COM	046265104	231	4330	SH	DEFINED 05,01,03	4330
ASTORIA FINL CORP	COM	046265104	267	5000	SH	DEFINED 06,01,03	5000
ASTORIA FINL CORP	COM	046265104	1152	21550	SH	DEFINED 07,06,01,03	21550
ASTORIA FINL CORP	COM	046265104	9752	182500	SH	CALL DEFINED 08,09,03	182500
ASTRAZENECA PLC	SPONSORED AD	046353108	90	1866	SH	DEFINED 01,03	1866
ASTRAZENECA PLC	SPONSORED AD	046353108	356	7368	SH	OTHER 01,03	7368
ASTRAZENECA PLC	SPONSORED AD	046353108	2533	52500	SH	DEFINED 08,09,03	52500
ASTROPOWER INC	COM	04644A101	406	13525	SH	DEFINED 01,03	13225
300							
ASTROPOWER INC	COM	04644A101	9	300	SH	OTHER 01,03	300
ASTROPOWER INC	COM	04644A101	288	9600	SH	DEFINED 05,01,03	9600
ASTROPOWER INC	COM	04644A101	4949	164975	SH	DEFINED 07,06,01,03	164975
ASTROPOWER INC	COM	04644A101	300	10000	SH	CALL DEFINED 08,09,03	10000
AT & T LATIN AMER CORP	COM	04649A106	25	10000	SH	DEFINED 08,09,03	10000
ATLANTIC COAST AIRLINES HLDGS	COM	048396105	618	29450	SH	DEFINED 01,03	14050
15400							
ATLANTIC COAST AIRLINES HLDGS	COM	048396105	3872	184400	SH	DEFINED 05,01,03	184400
ATLANTIC COAST AIRLINES HLDGS	COM	048396105	48	2300	SH	DEFINED 06,01,03	2300
ATLANTIC COAST AIRLINES HLDGS	COM	048396105	694	33025	SH	DEFINED 07,06,01,03	33025
ATLANTIC RICHFIELD CO	PREF CV \$2.8	048825400	302	774	SH	DEFINED 01,03	774
ATLANTIC RICHFIELD CO	PREF CV \$2.8	048825400	39	100	SH	OTHER 01,03	
100							
ATLAS AIR WORLDWIDE HLDGS INC	COM	049164106	93	3310	SH	DEFINED 05,01,03	3310
ATLAS AIR WORLDWIDE HLDGS INC	COM	049164106	465	16525	SH	DEFINED 07,06,01,03	16525
ATMEL CORP	COM	049513104	289	29420	SH	DEFINED 01,03	27820
1600							
ATMEL CORP	COM	049513104	300	30600	SH	OTHER 01,03	27700
2900							
ATMEL CORP	COM	049513104	436	44410	SH	DEFINED 05,01,03	44410
ATMEL CORP	COM	049513104	36	3700	SH	DEFINED 06,01,03	3700
ATMEL CORP	COM	049513104	1976	201400	SH	DEFINED 07,06,01,03	201400
ATMEL CORP	COM	049513104	78	8000	SH	DEFINED 08,09,03	8000
ATMOS ENERGY CORP	COM	049560105	1631	68537	SH	DEFINED 01,03	63537
5000							
ATMOS ENERGY CORP	COM	049560105	397	16682	SH	OTHER 01,03	1625
15057							
ATMOS ENERGY CORP	COM	049560105	1630	68500	SH	DEFINED 05,01,03	68500
ATMOS ENERGY CORP	COM	049560105	720	30250	SH	DEFINED 07,06,01,03	30250
ATRIX LABS INC	SUB NT CONV	04962LAC5	467	571000	PRN	DEFINED 08,09,03	571000
ATWOOD OCEANICS INC	COM	050095108	329	8050	SH	DEFINED 01,03	1550
6500							
ATWOOD OCEANICS INC	COM	050095108	2398	58600	SH	DEFINED 05,01,03	58600
ATWOOD OCEANICS INC	COM	050095108	441	10775	SH	DEFINED 07,06,01,03	10775
AUDIOVOX CORP	CL A	050757103	35	4550	SH	DEFINED 01,03	4550
AUDIOVOX CORP	CL A	050757103	134	17500	SH	DEFINED 07,06,01,03	17500
AUSPEX SYS INC	COM	052116100	133	32225	SH	DEFINED 01,03	6025
26200							
AUSPEX SYS INC	COM	052116100	45	10860	SH	OTHER 01,03	
10860							
AUSPEX SYS INC	COM	052116100	1521	368800	SH	DEFINED 05,01,03	368800
AUSPEX SYS INC	COM	052116100	144	34900	SH	DEFINED 07,06,01,03	34900
AUTODESK INC	COM	052769106	1329	43475	SH	DEFINED 01,03	43475
AUTODESK INC	COM	052769106	113	3700	SH	OTHER 01,03	700
3000							
AUTODESK INC	COM	052769106	531	17390	SH	DEFINED 05,01,03	17390
AUTODESK INC	COM	052769106	911	29800	SH	DEFINED 06,01,03	29800
AUTODESK INC	COM	052769106	333	10900	SH	DEFINED 07,06,01,03	10900
AUTODESK INC	COM	052769106	28	900	SH	DEFINED 08,09,03	900
AUTOLIV INC	COM	052800109	191	12241	SH	DEFINED 01,03	12241
AUTOLIV INC	COM	052800109	22	1409	SH	OTHER 01,03	472
937							
AUTOMATIC DATA PROCESSING INC	COM	053015103	190767	3508041	SH	DEFINED 01,03	3315465

192576	AUTOMATIC DATA PROCESSING INC	COM	053015103	76955	1415142	SH	OTHER	01,03	787052	
628090	AUTOMATIC DATA PROCESSING INC	COM	053015103	13798	253735	SH	DEFINED	05,01,03		
253735	AUTOMATIC DATA PROCESSING INC	COM	053015103	35941	660925	SH	OTHER	05,01,03	264660	
396265	AUTOMATIC DATA PROCESSING INC	COM	053015103	2431	44700	SH	DEFINED	06,01,03	44700	
	AUTOMATIC DATA PROCESSING INC	COM	053015103	30719	564900	SH	DEFINED	07,06,01,03	564900	
	AUTOMATIC DATA PROCESSING INC	COM	053015103	783	14400	SH	DEFINED	08,09,03	14400	
	AUTOMATIC DATA PROCESSING INC	COM	053015103	1360	25000	SH	PUT	DEFINED	08,09,03	25000
	AUTOMATIC DATA PROCESSING INC	COM	053015103	162855	2994754	SH	DEFINED	11,01,03	2862424	
132330	AUTOMATIC DATA PROCESSING INC	COM	053015103	79163	1455736	SH	OTHER	11,06,01,03	1205411	
250325	AUTOMATIC DATA PROCESSING INC	COM	053015103	11	200	SH	DEFINED	13,01,03	200	
400	AUTOMATIC DATA PROCESSING INC	COM	053015103	22	400	SH	OTHER	13,01,03		
	AUTONOMY CORP PLC	ADR	05329Q105	1792	175922	SH	DEFINED	08,09,03	175922	
	AUTONATION INC	COM	05329W102	15418	1713114	SH	DEFINED	01,03	1713114	
	AUTONATION INC	COM	05329W102	8998	999781	SH	OTHER	01,03	351760	
648021	AUTOZONE INC	COM	053332102	449	16035	SH	DEFINED	01,03	16035	
	AUTOZONE INC	COM	053332102	211	7535	SH	OTHER	01,03	5135	
2400	AUTOZONE INC	COM	053332102	918	32780	SH	DEFINED	05,01,03	32780	
	AUTOZONE INC	COM	053332102	55	1950	SH	OTHER	05,01,03	1950	
	AUTOZONE INC	COM	053332102	616	22000	SH	DEFINED	07,06,01,03	22000	
	AVANEX CORP	COM	05348W109	26	2470	SH	DEFINED	01,03	1470	
1000	AVANEX CORP	COM	05348W109	29	2725	SH	OTHER	01,03	1725	
	AVANEX CORP	COM	05348W109	88	8305	SH	DEFINED	08,09,03	8305	
	AVALONBAY CMNTYS INC	COM	053484101	2155	47046	SH	DEFINED	01,03	45146	
1900	AVALONBAY CMNTYS INC	COM	053484101	115	2520	SH	OTHER	01,03	2520	
	AVALONBAY CMNTYS INC	COM	053484101	3390	74000	SH	DEFINED	07,06,01,03	74000	
	AVALONBAY CMNTYS INC	COM	053484101	35	768	SH	DEFINED	08,09,03	768	
	AVANT CORP	COM	053487104	162	9390	SH	DEFINED	01,03	5490	
3900	AVANT CORP	COM	053487104	6	340	SH	OTHER	01,03	340	
	AVANT CORP	COM	053487104	861	49900	SH	DEFINED	05,01,03	49900	
	AVANT CORP	COM	053487104	516	29925	SH	DEFINED	07,06,01,03	29925	
	AVAYA INC	COM	053499109	2134	164169	SH	DEFINED	01,03	164169	
	AVAYA INC	COM	053499109	1078	82952	SH	DEFINED	05,01,03	82952	
	AVAYA INC	COM	053499109	910	70000	SH	DEFINED	06,01,03	70000	
	AVAYA INC	COM	053499109	711	54675	SH	DEFINED	07,06,01,03	54675	
	AVAYA INC	COM	053499109	65	4977	SH	DEFINED	08,09,03	4977	
	AVENTIS	SPONSORED AD	053561106	199	2584	SH	DEFINED	01,03	2384	
200	AVENTIS	SPONSORED AD	053561106	121	1568	SH	OTHER	01,03	978	
590	AVENTIS	SPONSORED AD	053561106	46	600	SH	DEFINED	16	600	
	EVERY DENNISON CORP	COM	053611109	63432	1219369	SH	DEFINED	01,03	1154296	
65073	EVERY DENNISON CORP	COM	053611109	15733	302433	SH	OTHER	01,03	219600	
82833	EVERY DENNISON CORP	COM	053611109	1700	32680	SH	DEFINED	05,01,03	32680	
	EVERY DENNISON CORP	COM	053611109	99	1900	SH	OTHER	05,01,03	1900	
	EVERY DENNISON CORP	COM	053611109	1111	21350	SH	DEFINED	07,06,01,03	21350	
	EVERY DENNISON CORP	COM	053611109	16	300	SH	OTHER	13,01,03		
300	AVICI SYS INC	COM	05367L109	296	36963	SH	DEFINED		36963	
	AVID TECHNOLOGY INC	COM	05367P100	149	11150	SH	DEFINED	01,03	10850	
300	AVID TECHNOLOGY INC	COM	05367P100	288	21500	SH	DEFINED	05,01,03	21500	
	AVID TECHNOLOGY INC	COM	05367P100	33	2500	SH	DEFINED	06,01,03	2500	
	AVID TECHNOLOGY INC	COM	05367P100	264	19775	SH	DEFINED	07,06,01,03	19775	
	AVIRON	SB NT CV 5.2	053762AD2	3398	3850000	PRN	DEFINED	07,06,01,03	3850000	
	AVIRON	COM	053762100	195	4700	SH	DEFINED	01,03	4700	
	AVIRON	COM	053762100	21	500	SH	OTHER	01,03	500	
	AVIRON	COM	053762100	8	200	SH	DEFINED	08,09,03	200	
	AVISTA CORP	COM	05379B107	488	27703	SH	DEFINED	01,03	13224	
14479	AVISTA CORP	COM	05379B107	262	14876	SH	OTHER	01,03	12541	
2335	AVISTA CORP	COM	05379B107	1794	101800	SH	DEFINED	05,01,03	101800	
	AVISTA CORP	COM	05379B107	646	36650	SH	DEFINED	07,06,01,03	36650	
	AVNET INC	COM	053807103	1294	63145	SH	DEFINED	01,03	63045	
100	AVNET INC	COM	053807103	513	25044	SH	OTHER	01,03	17566	
7478	AVNET INC	COM	053807103	164	8010	SH	DEFINED	05,01,03	8010	
	AVNET INC	COM	053807103	23	1100	SH	DEFINED	06,01,03	1100	
	AVNET INC	COM	053807103	818	39900	SH	DEFINED	07,06,01,03	39900	

AVOCENT CORP	COM	053893103	541	24780	SH	DEFINED 05,01,03	24780
AVOCENT CORP	COM	053893103	56	2550	SH	DEFINED 06,01,03	2550
AVOCENT CORP	COM	053893103	7148	327712	SH	DEFINED 07,06,01,03	327712
AVOCENT CORP	COM	053893103	947	43409	SH	DEFINED 08,09,03	43409
AVON PRODS INC 7438	COM	054303102	7684	192148	SH	DEFINED 01,03	184710
AVON PRODS INC 149700	COM	054303102	7872	196841	SH	OTHER 01,03	47141
AVON PRODS INC	COM	054303102	3398	84980	SH	DEFINED 05,01,03	84980
AVON PRODS INC	COM	054303102	164	4100	SH	OTHER 05,01,03	4100
AVON PRODS INC	COM	054303102	3003	75100	SH	DEFINED 06,01,03	75100
AVON PRODS INC	COM	054303102	1905	47625	SH	DEFINED 07,06,01,03	47625
AWARE INC MASS 9000	COM	05453N100	128	13250	SH	DEFINED 01,03	4250
AWARE INC MASS 200	COM	05453N100	7	700	SH	OTHER 01,03	500
AWARE INC MASS	COM	05453N100	1187	123300	SH	DEFINED 05,01,03	123300
AWARE INC MASS	COM	05453N100	169	17600	SH	DEFINED 07,06,01,03	17600
AWARE INC MASS	COM	05453N100	16	1700	SH	DEFINED 08,09,03	1700
AWARE INC MASS	COM	05453N100	111	11500	SH	CALL DEFINED 08,09,03	11500
AXA 227	SPONSORED AD	054536107	124	2264	SH	DEFINED 01,03	2037
AXA 986	SPONSORED AD	054536107	368	6717	SH	OTHER 01,03	5731
AXCELIS TECHNOLOGIES INC	COM	054540109	1	80	SH	DEFINED 01,03	80
AXCELIS TECHNOLOGIES INC	COM	054540109	1622	140273	SH	DEFINED 05,01,03	140273
AXCELIS TECHNOLOGIES INC	COM	054540109	30	2600	SH	DEFINED 06,01,03	2600
AXCELIS TECHNOLOGIES INC	COM	054540109	873	75500	SH	DEFINED 07,06,01,03	75500
AXCELIS TECHNOLOGIES INC	COM	054540109	793	68600	SH	DEFINED 08,09,03	68600
AXCELIS TECHNOLOGIES INC	COM	054540109	58	5000	SH	CALL DEFINED 08,09,03	5000
AXYS PHARMACEUTICALS INC	COM	054635107	28	10000	SH	DEFINED 08,09,03	10000
AZTAR CORP 19400	COM	054802103	415	39125	SH	DEFINED 01,03	19725
AZTAR CORP	COM	054802103	3799	358100	SH	DEFINED 05,01,03	358100
AZTAR CORP	COM	054802103	37	3500	SH	DEFINED 06,01,03	3500
AZTAR CORP	COM	054802103	326	30750	SH	DEFINED 07,06,01,03	30750
BB&T CORP 65802	COM	054937107	17724	503954	SH	DEFINED 01,03	438152
BB&T CORP 38735	COM	054937107	4671	132823	SH	OTHER 01,03	94088
BB&T CORP	COM	054937107	4206	119590	SH	DEFINED 05,01,03	119590
BB&T CORP	COM	054937107	244	6925	SH	OTHER 05,01,03	6925
BB&T CORP	COM	054937107	2732	77675	SH	DEFINED 07,06,01,03	77675
BCE INC	COM	05534B109	299	13265	SH	DEFINED 01,03	13265
BCE INC	COM	05534B109	81	3590	SH	OTHER 01,03	3590
BCE INC	COM	05534B109	25	1100	SH	DEFINED 06,01,03	1100
BCE INC	COM	05534B109	7541	335000	SH	CALL DEFINED 08,09,03	335000
BISYS GROUP INC 4650000	SB NT CV 144	055472AA2	4842	4650000	PRN	OTHER 16	
BISYS GROUP INC	COM	055472104	585	10940	SH	DEFINED 01,03	10940
BISYS GROUP INC 440	COM	055472104	152	2850	SH	OTHER 01,03	2410
BISYS GROUP INC	COM	055472104	351	6570	SH	DEFINED 05,01,03	6570
BISYS GROUP INC	COM	055472104	123	2300	SH	DEFINED 06,01,03	2300
BISYS GROUP INC	COM	055472104	1323	24750	SH	DEFINED 07,06,01,03	24750
BJS WHOLESALE CLUB INC	COM	05548J106	3704	77400	SH	DEFINED 01,03	77400
BJS WHOLESALE CLUB INC 1245	COM	05548J106	60	1245	SH	OTHER 01,03	
BJS WHOLESALE CLUB INC	COM	05548J106	300	6280	SH	DEFINED 05,01,03	6280
BJS WHOLESALE CLUB INC	COM	05548J106	167	3500	SH	DEFINED 06,01,03	3500
BJS WHOLESALE CLUB INC	COM	05548J106	1497	31275	SH	DEFINED 07,06,01,03	31275
BJ SVCS CO	COM	055482103	7585	106534	SH	DEFINED 01,03	106534
BJ SVCS CO	COM	055482103	11	150	SH	OTHER 01,03	150
BJ SVCS CO	COM	055482103	507	7120	SH	DEFINED 05,01,03	7120
BJ SVCS CO	COM	055482103	3403	47800	SH	DEFINED 06,01,03	47800
BJ SVCS CO	COM	055482103	11283	158475	SH	DEFINED 07,06,01,03	158475
BJ SVCS CO	COM	055482103	178	2500	SH	DEFINED 08,09,03	2500
BJ SVCS CO	COM	055482103	239	3350	SH	DEFINED 17,16	3350
BMC INDS INC MINN 7300	COM	055607105	58	10375	SH	DEFINED 01,03	3075
BMC INDS INC MINN	COM	055607105	513	92000	SH	DEFINED 05,01,03	92000
BMC INDS INC MINN	COM	055607105	119	21325	SH	DEFINED 07,06,01,03	21325
BOK FINL CORP	COM NEW	05561Q201	138	5602	SH	DEFINED 01,03	5602
BOK FINL CORP 8281	COM NEW	05561Q201	1641	66823	SH	OTHER 01,03	58542
BP AMOCO P L C 460343	SPONSORED AD	055622104	296071	5966758	SH	DEFINED 01,03	5506415
BP AMOCO P L C 2177155	SPONSORED AD	055622104	249548	5029182	SH	OTHER 01,03	2852027
BP AMOCO P L C	SPONSORED AD	055622104	4706	94840	SH	DEFINED 05,01,03	94840
BP AMOCO P L C	SPONSORED AD	055622104	24939	502600	SH	DEFINED 07,06,01,03	502600
BP AMOCO P L C	SPONSORED AD	055622104	348	7006	SH	DEFINED 08,09,03	7006
BP AMOCO P L C 68289	SPONSORED AD	055622104	123551	2489934	SH	DEFINED 11,01,03	2421645
BP AMOCO P L C	SPONSORED AD	055622104	65047	1310896	SH	OTHER 11,06,01,03	1310896

BP AMOCO P L C 500	SPONSORED AD	055622104	47	950	SH	OTHER	13,01,03	450
BRE PROPERTIES INC 400	CL A	05564E106	100	3456	SH	DEFINED	01,03	3056
BRE PROPERTIES INC 1000	CL A	05564E106	122	4200	SH	OTHER	01,03	3200
BMC SOFTWARE INC 4880	COM	055921100	5043	234562	SH	DEFINED	01,03	229682
BMC SOFTWARE INC 12585	COM	055921100	791	36781	SH	OTHER	01,03	24196
BMC SOFTWARE INC	COM	055921100	1590	73970	SH	DEFINED	05,01,03	73970
BMC SOFTWARE INC	COM	055921100	746	34700	SH	DEFINED	06,01,03	34700
BMC SOFTWARE INC	COM	055921100	4527	210575	SH	DEFINED	07,06,01,03	210575
BMC SOFTWARE INC	COM	055921100	151	7000	SH	DEFINED	08,09,03	7000
BMC SOFTWARE INC	COM	055921100	30	1400	SH	DEFINED	16	1400
BAKER HUGHES INC 39455	COM	057224107	43315	1192918	SH	DEFINED	01,03	1153463
BAKER HUGHES INC 1892727	COM	057224107	72429	1994736	SH	OTHER	01,03	102009
BAKER HUGHES INC	COM	057224107	3574	98425	SH	DEFINED	05,01,03	98425
BAKER HUGHES INC	COM	057224107	208	5725	SH	OTHER	05,01,03	5725
BAKER HUGHES INC	COM	057224107	2622	72225	SH	DEFINED	07,06,01,03	72225
BAKER HUGHES INC	COM	057224107	122	3350	SH	DEFINED	17,16	3350
BALDOR ELEC CO 4533	COM	057741100	164	7775	SH	DEFINED	01,03	3242
BALDOR ELEC CO 31173	COM	057741100	678	32206	SH	OTHER	01,03	1033
BALDOR ELEC CO	COM	057741100	126	5966	SH	DEFINED	05,01,03	5966
BALDOR ELEC CO	COM	057741100	552	26200	SH	DEFINED	07,06,01,03	26200
BALL CORP	COM	058498106	1237	26975	SH	DEFINED	01,03	26975
BALL CORP	COM	058498106	373	8140	SH	DEFINED	05,01,03	8140
BALL CORP	COM	058498106	22	490	SH	OTHER	05,01,03	490
BALL CORP	COM	058498106	23	500	SH	DEFINED	06,01,03	500
BALL CORP	COM	058498106	251	5475	SH	DEFINED	07,06,01,03	5475
BALLY TOTAL FITNESS HLDG CORP	COM	05873K108	91	3073	SH	DEFINED	01,03	3073
BALLY TOTAL FITNESS HLDG CORP	COM	05873K108	10	325	SH	OTHER	01,03	325
BALLY TOTAL FITNESS HLDG CORP	COM	05873K108	595	20200	SH	DEFINED	07,06,01,03	20200
BANCFIRST CORP ZANESVILLE OHIO	COM	059450106	901	51300	SH	DEFINED	01,03	51300
BANCO BILBAO VIZCAYA ARGENTARI 3299	SPONSORED AD	05946K101	77	5710	SH	DEFINED	01,03	2411
BANCO BILBAO VIZCAYA ARGENTARI	SPONSORED AD	05946K101	68	5039	SH	OTHER	01,03	5039
BANCO SANTANDER CENT HISPANO 3836	ADR	05964H105	78	8568	SH	DEFINED	01,03	4732
BANCO SANTANDER CENT HISPANO 1224	ADR	05964H105	349	38452	SH	OTHER	01,03	37228
BANCWEST CORP NEW 54000	COM	059790105	1320	54999	SH	DEFINED	01,03	999
BANCWEST CORP NEW 4000	COM	059790105	96	4000	SH	OTHER	01,03	
BANDAG INC	COM	059815100	2	85	SH	DEFINED	01,03	85
BANDAG INC	COM	059815100	3	100	SH	OTHER	01,03	100
BANDAG INC	COM	059815100	48	1790	SH	DEFINED	05,01,03	1790
BANDAG INC	COM	059815100	239	8925	SH	DEFINED	07,06,01,03	8925
BANGOR HYDRO ELEC CO 2900	COM	060077104	98	3725	SH	DEFINED	01,03	825
BANGOR HYDRO ELEC CO	COM	060077104	968	36900	SH	DEFINED	05,01,03	36900
BANGOR HYDRO ELEC CO	COM	060077104	150	5700	SH	DEFINED	07,06,01,03	5700
BANK OF AMERICA CORPORATION 1430533	COM	060505104	1262633	23061799	SH	DEFINED	01,03	21631266
BANK OF AMERICA CORPORATION 2678417	COM	060505104	430139	7856419	SH	OTHER	01,03	5178002
BANK OF AMERICA CORPORATION	COM	060505104	26302	480410	SH	DEFINED	05,01,03	480410
BANK OF AMERICA CORPORATION	COM	060505104	17233	314750	SH	DEFINED	07,06,01,03	314750
BANK OF AMERICA CORPORATION	COM	060505104	1133	20699	SH	DEFINED	08,09,03	20699
BANK OF AMERICA CORPORATION	COM	060505104	71	1300	SH	DEFINED	13,01,03	1300
BANK OF GRANITE CORP	COM	062401104	1100	51912	SH	OTHER	01,03	51912
BANK MONTREAL QUE	COM	063671101	1816	72266	SH	DEFINED	01,03	72266
BANK NEW YORK INC 91405	COM	064057102	138323	2809169	SH	DEFINED	01,03	2717764
BANK NEW YORK INC 148080	COM	064057102	19603	398112	SH	OTHER	01,03	250032
BANK NEW YORK INC 320320	COM	064057102	15773	320320	SH	DEFINED	05,01,03	
BANK NEW YORK INC 379680	COM	064057102	35096	712750	SH	OTHER	05,01,03	333070
BANK NEW YORK INC	COM	064057102	33903	688525	SH	DEFINED	07,06,01,03	688525
BANK NEW YORK INC	COM	064057102	516	10470	SH	DEFINED	08,09,03	10470
BANK NEW YORK INC	COM	064057102	2954	60000	SH	DEFINED	08,09,03	60000
BANK NEW YORK INC	COM	064057102	222	4500	SH	DEFINED	13,01,03	4500
BANK NEW YORK INC	COM	064057102	2999	60900	SH	DEFINED	17,16	60900
BANK ONE CORP	COM	06423A103	72360	2000000	SH	DEFINED		2000000
BANK ONE CORP 261721	COM	06423A103	39891	1102569	SH	DEFINED	01,03	840848
BANK ONE CORP 178518	COM	06423A103	23136	639467	SH	OTHER	01,03	460949

BAXTER INTL INC 563445	COM	071813109	65905	700075	SH	OTHER	05,01,03	136630
BAXTER INTL INC	COM	071813109	3916	41600	SH	DEFINED	06,01,03	41600
BAXTER INTL INC	COM	071813109	23231	246775	SH	DEFINED	07,06,01,03	246775
BAXTER INTL INC	COM	071813109	1610	17100	SH	DEFINED	08,09,03	17100
BAXTER INTL INC	COM	071813109	9414	100000	SH	CALL	DEFINED 08,09,03	100000
BAXTER INTL INC	COM	071813109	9414	100000	SH	PUT	DEFINED 08,09,03	100000
BAXTER INTL INC 35962	COM	071813109	76669	814414	SH	DEFINED	11,01,03	778452
BAXTER INTL INC 144495	COM	071813109	41722	443192	SH	OTHER	11,06,01,03	298697
BE AEROSPACE INC 17200	COM	073302101	369	20075	SH	DEFINED	01,03	2875
BE AEROSPACE INC	COM	073302101	92	5000	SH	OTHER	01,03	5000
BE AEROSPACE INC	COM	073302101	4213	229300	SH	DEFINED	05,01,03	229300
BE AEROSPACE INC	COM	073302101	365	19875	SH	DEFINED	07,06,01,03	19875
BEA SYS INC	COM	073325102	470	16000	SH	DEFINED		16000
BEA SYS INC	COM	073325102	223	7576	SH	DEFINED	01,03	7576
BEA SYS INC 5350	COM	073325102	235	8000	SH	OTHER	01,03	2650
BEA SYS INC	COM	073325102	258	8775	SH	DEFINED	05,01,03	8775
BEA SYS INC	COM	073325102	425	14465	SH	DEFINED	07,06,01,03	14465
BEA SYS INC	COM	073325102	889	30280	SH	DEFINED	08,09,03	30280
BEAR STEARNS COS INC 12100	COM	073902108	3021	66052	SH	DEFINED	01,03	53952
BEAR STEARNS COS INC 2003	COM	073902108	370	8085	SH	OTHER	01,03	6082
BEAR STEARNS COS INC	COM	073902108	2029	44360	SH	DEFINED	05,01,03	44360
BEAR STEARNS COS INC	COM	073902108	85	1850	SH	OTHER	05,01,03	1850
BEAR STEARNS COS INC	COM	073902108	996	21775	SH	DEFINED	07,06,01,03	21775
BEAR STEARNS COS INC	COM	073902108	1830	40000	SH	CALL	DEFINED 08,09,03	40000
BEASLEY BROADCAST GROUP INC	CL A	074014101	195	13000	SH	DEFINED	08,09,03	13000
BECKMAN COULTER INC	COM	075811109	2394	61234	SH	DEFINED	01,03	61234
BECKMAN COULTER INC 1132	COM	075811109	95	2440	SH	OTHER	01,03	1308
BECKMAN COULTER INC	COM	075811109	264	6760	SH	DEFINED	05,01,03	6760
BECKMAN COULTER INC	COM	075811109	27	700	SH	DEFINED	06,01,03	700
BECKMAN COULTER INC	COM	075811109	1004	25675	SH	DEFINED	07,06,01,03	25675
BECTON DICKINSON & CO 12000	COM	075887109	11713	331619	SH	DEFINED	01,03	319619
BECTON DICKINSON & CO 60212	COM	075887109	6309	178622	SH	OTHER	01,03	118410
BECTON DICKINSON & CO	COM	075887109	2698	76385	SH	DEFINED	05,01,03	76385
BECTON DICKINSON & CO	COM	075887109	156	4425	SH	OTHER	05,01,03	4425
BECTON DICKINSON & CO	COM	075887109	1752	49600	SH	DEFINED	07,06,01,03	49600
BED BATH & BEYOND INC 17000	COM	075896100	4167	169650	SH	DEFINED	01,03	152650
BED BATH & BEYOND INC 100	COM	075896100	831	33848	SH	OTHER	01,03	33748
BED BATH & BEYOND INC	COM	075896100	2434	99100	SH	DEFINED	05,01,03	99100
BED BATH & BEYOND INC	COM	075896100	121	4925	SH	OTHER	05,01,03	4925
BED BATH & BEYOND INC	COM	075896100	3102	126300	SH	DEFINED	06,01,03	126300
BED BATH & BEYOND INC	COM	075896100	7338	298750	SH	DEFINED	07,06,01,03	298750
BED BATH & BEYOND INC	COM	075896100	209	8500	SH	DEFINED	08,09,03	8500
BEL FUSE INC 700	CL B	077347300	44	1900	SH	DEFINED	01,03	1200
BEL FUSE INC	CL B	077347300	35	1500	SH	OTHER	01,03	1500
BEL FUSE INC	CL B	077347300	204	8760	SH	DEFINED	05,01,03	8760
BEL FUSE INC	CL B	077347300	193	8275	SH	DEFINED	07,06,01,03	8275
BELDEN INC 6900	COM	077459105	905	45150	SH	DEFINED	01,03	38250
BELDEN INC 2865	COM	077459105	57	2865	SH	OTHER	01,03	
BELDEN INC	COM	077459105	1570	78300	SH	DEFINED	05,01,03	78300
BELDEN INC	COM	077459105	170	8500	SH	DEFINED	06,01,03	8500
BELDEN INC	COM	077459105	380	18950	SH	DEFINED	07,06,01,03	18950
BELL MICROPRODUCTS INC 1400	COM	078137106	36	3150	SH	DEFINED	01,03	1750
BELL MICROPRODUCTS INC	COM	078137106	312	27600	SH	DEFINED	05,01,03	27600
BELL MICROPRODUCTS INC	COM	078137106	137	12125	SH	DEFINED	07,06,01,03	12125
BELLSOUTH CORP 406356	COM	079860102	222134	5428506	SH	DEFINED	01,03	5022150
BELLSOUTH CORP 970991	COM	079860102	137941	3370990	SH	OTHER	01,03	2399999
BELLSOUTH CORP	COM	079860102	29711	726065	SH	DEFINED	05,01,03	726065
BELLSOUTH CORP	COM	079860102	1319	32225	SH	OTHER	05,01,03	32225
BELLSOUTH CORP	COM	079860102	7409	181050	SH	DEFINED	06,01,03	181050
BELLSOUTH CORP	COM	079860102	32476	793650	SH	DEFINED	07,06,01,03	793650
BELLSOUTH CORP	COM	079860102	49	1200	SH	DEFINED	08,09,03	1200
BELLSOUTH CORP	COM	079860102	2046	50000	SH	PUT	DEFINED 08,09,03	50000
BELLSOUTH CORP 1000	COM	079860102	41	1000	SH	OTHER	13,01,03	
BELLSOUTH CORP 300000	COM	079860102	12276	300000	SH	OTHER	16	
BELO CORP	COM SER A	080555105	1006	61100	SH	DEFINED	01,03	49609

11491								
BELO CORP	COM SER A	080555105	1043	63331 SH	OTHER	01,03	63331	
BELO CORP	COM SER A	080555105	119	7210 SH	DEFINED	05,01,03	7210	
BELO CORP	COM SER A	080555105	809	49100 SH	DEFINED	07,06,01,03	49100	
BEMIS INC 4500	COM	081437105	15173	458524 SH	DEFINED	01,03	454024	
BEMIS INC 29012	COM	081437105	967	29212 SH	OTHER	01,03	200	
BEMIS INC	COM	081437105	641	19380 SH	DEFINED	05,01,03	19380	
BEMIS INC	COM	081437105	30	920 SH	OTHER	05,01,03	920	
BEMIS INC	COM	081437105	36	1100 SH	DEFINED	06,01,03	1100	
BEMIS INC	COM	081437105	340	10275 SH	DEFINED	07,06,01,03	10275	
BENCHMARK ELECTRS INC 11150	COM	08160H101	372	19100 SH	DEFINED	01,03	7950	
BENCHMARK ELECTRS INC	COM	08160H101	323	16550 SH	OTHER	01,03	16550	
BENCHMARK ELECTRS INC	COM	08160H101	1810	92800 SH	DEFINED	05,01,03	92800	
BENCHMARK ELECTRS INC	COM	08160H101	37	1900 SH	DEFINED	06,01,03	1900	
BENCHMARK ELECTRS INC	COM	08160H101	297	15225 SH	DEFINED	07,06,01,03	15225	
BERGEN BRUNSWIG CORP	CL A	083739102	428	25776 SH	DEFINED	01,03	25776	
BERGEN BRUNSWIG CORP	CL A	083739102	39	2358 SH	OTHER	01,03	2358	
BERGEN BRUNSWIG CORP	CL A	083739102	194	11710 SH	DEFINED	05,01,03	11710	
BERGEN BRUNSWIG CORP	CL A	083739102	71	4300 SH	DEFINED	06,01,03	4300	
BERGEN BRUNSWIG CORP	CL A	083739102	969	58375 SH	DEFINED	07,06,01,03	58375	
BERGEN BRUNSWIG CORP	CL A	083739102	25	1500 SH	DEFINED	08,09,03	1500	
BERGEN BRUNSWIG CORP	CL A	083739102	1245	75000 SH	CALL	DEFINED 08,09,03	75000	
BERGEN BRUNSWIG CORP	CL A	083739102	2724	164100 SH	DEFINED	17,16	164100	
BERKSHIRE HATHAWAY INC DEL 22	CL A	084670108	15708	240 SH	DEFINED	01,03	218	
BERKSHIRE HATHAWAY INC DEL 172	CL A	084670108	77231	1180 SH	OTHER	01,03	1008	
BERKSHIRE HATHAWAY INC DEL 349	CL B	084670207	37036	17020 SH	DEFINED	01,03	16671	
BERKSHIRE HATHAWAY INC DEL 6569	CL B	084670207	24689	11346 SH	OTHER	01,03	4777	
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	2	1 SH	DEFINED	05,01,03	1	
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	52	24 SH	DEFINED	08,09,03	24	
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	76	35 SH	OTHER	13,01,03	35	
BEST BUY INC 19665	COM	086516101	13779	383177 SH	DEFINED	01,03	363512	
BEST BUY INC 15234	COM	086516101	2010	55907 SH	OTHER	01,03	40673	
BEST BUY INC 59890	COM	086516101	2154	59890 SH	DEFINED	05,01,03		
BEST BUY INC 410110	COM	086516101	17030	473575 SH	OTHER	05,01,03	63465	
BEST BUY INC	COM	086516101	1233	34300 SH	DEFINED	06,01,03	34300	
BEST BUY INC	COM	086516101	1445	40175 SH	DEFINED	07,06,01,03	40175	
BEST BUY INC	COM	086516101	766	21312 SH	DEFINED	08,09,03	21312	
BEST BUY INC	COM	086516101	6653	185000 SH	PUT	DEFINED 08,09,03	185000	
BEYOND COM CORP	COM	08860E101	4	15000 SH	DEFINED	01,03	15000	
BIO-REFERENCE LABS INC	COM \$.01 NEW	09057G602	15	13334 SH	DEFINED	08,09,03	13334	
BIO TECHNOLOGY GEN CORP 32400	COM	090578105	241	38650 SH	DEFINED	01,03	6250	
BIO TECHNOLOGY GEN CORP	COM	090578105	2481	397600 SH	DEFINED	05,01,03	397600	
BIO TECHNOLOGY GEN CORP	COM	090578105	266	42675 SH	DEFINED	07,06,01,03	42675	
BIOCHEM PHARMA INC	COM	09058T108	15	493 SH	DEFINED	01,03	493	
BIOCHEM PHARMA INC 300	COM	09058T108	18	600 SH	OTHER	01,03	300	
BIOCHEM PHARMA INC	COM	09058T108	152	5000 SH	CALL	DEFINED 08,09,03	5000	
BIOCHEM PHARMA INC	COM	09058T108	152	5000 SH	PUT	DEFINED 08,09,03	5000	
BIOCHEM PHARMA INC	COM	09058T108	24319	799000 SH	DEFINED	17,16	799000	
BIOGEN INC 580	COM	090597105	30488	481548 SH	DEFINED	01,03	480968	
BIOGEN INC 15491	COM	090597105	1376	21736 SH	OTHER	01,03	6245	
BIOGEN INC	COM	090597105	2794	44125 SH	DEFINED	05,01,03	44125	
BIOGEN INC	COM	090597105	161	2550 SH	OTHER	05,01,03	2550	
BIOGEN INC	COM	090597105	2438	38500 SH	DEFINED	06,01,03	38500	
BIOGEN INC	COM	090597105	7751	122425 SH	DEFINED	07,06,01,03	122425	
BIOGEN INC	COM	090597105	2051	32400 SH	DEFINED	08,09,03	32400	
BIOGEN INC	COM	090597105	5698	90000 SH	PUT	DEFINED 08,09,03	90000	
BIOMET INC	COM	090613100	6783	172199 SH	DEFINED	01,03	172199	
BIOMET INC	COM	090613100	58	1465 SH	OTHER	01,03	1465	
BIOMET INC	COM	090613100	2104	53425 SH	DEFINED	05,01,03	53425	
BIOMET INC	COM	090613100	121	3075 SH	OTHER	05,01,03	3075	
BIOMET INC	COM	090613100	5314	134900 SH	DEFINED	06,01,03	134900	
BIOMET INC	COM	090613100	1361	34550 SH	DEFINED	07,06,01,03	34550	
BIOMET INC	COM	090613100	574	14573 SH	DEFINED	08,09,03	14573	
BIOTECH HOLDERS TR 600	DEPOSTRY RCP	09067D201	68	600 SH	DEFINED	01,03		
BIOTECH HOLDERS TR 600 200	DEPOSTRY RCP	09067D201	205	1800 SH	OTHER	01,03	1000	
BIOTECH HOLDERS TR	DEPOSTRY RCP	09067D201	23	200 SH	DEFINED	08,09,03	200	
BIOTECH HOLDERS TR	DEPOSTRY RCP	09067D201	217	1900 SH	DEFINED	16	1900	
BIOVAIL CORP	PFD EQ SBDB	09067J208	3443	51545 SH	DEFINED	08,09,03	51545	

BIOSITE DIAGNOSTICS INC	COM	090945106	211	5625	SH	DEFINED	01,03	5625	
BIOSITE DIAGNOSTICS INC	COM	090945106	281	7500	SH	OTHER	01,03	7500	
BIRMINGHAM STL CORP	COM	091250100	137	144189	SH	DEFINED	01,03	144189	
BLACK & DECKER CORP 11769	COM	091797100	576	15669	SH	DEFINED	01,03	3900	
BLACK & DECKER CORP 31231	COM	091797100	1826	49700	SH	OTHER	01,03	18469	
BLACK & DECKER CORP	COM	091797100	938	25520	SH	DEFINED	05,01,03	25520	
BLACK & DECKER CORP	COM	091797100	51	1375	SH	OTHER	05,01,03	1375	
BLACK & DECKER CORP	COM	091797100	582	15825	SH	DEFINED	07,06,01,03	15825	
BLACK & DECKER CORP	COM	091797100	588	16000	SH	DEFINED	08,09,03	16000	
BLACK & DECKER CORP	COM	091797100	1838	50000	SH	PUT	DEFINED	08,09,03	50000
BLACK BOX CORP DEL 14985	COM	091826107	992	22255	SH	DEFINED	01,03	7270	
BLACK BOX CORP DEL 220	COM	091826107	330	7400	SH	OTHER	01,03	7180	
BLACK BOX CORP DEL	COM	091826107	3547	79600	SH	DEFINED	05,01,03	79600	
BLACK BOX CORP DEL	COM	091826107	62	1400	SH	DEFINED	06,01,03	1400	
BLACK BOX CORP DEL	COM	091826107	664	14900	SH	DEFINED	07,06,01,03	14900	
BLACK HILLS CORP	COM	092113109	290	6342	SH	DEFINED	01,03	6342	
BLACK HILLS CORP 17900	COM	092113109	1250	27352	SH	OTHER	01,03	9452	
BLACK HILLS CORP	COM	092113109	91	1990	SH	DEFINED	05,01,03	1990	
BLACK HILLS CORP	COM	092113109	453	9900	SH	DEFINED	07,06,01,03	9900	
BLACKROCK INCOME TR INC	COM	09247F100	157	21984	SH	OTHER	01,03	21984	
BLACKROCK FL INSD MUN 2008 TRM	COM	09247H106	259	17800	SH	DEFINED	01,03	17800	
BLACKROCK FL INSD MUN 2008 TRM	COM	09247H106	52	3600	SH	OTHER	01,03	3600	
BLACKROCK INSD MUN 2008 TRM TR	COM	09247K109	160	10385	SH	DEFINED	01,03	10385	
BLACKROCK NY INSD MUN 2008 TRM	COM	09247L107	187	12300	SH	OTHER	01,03	12300	
BLACKROCK STRATEGIC TERM TR 17830	COM	09247P108	196	20830	SH	OTHER	01,03	3000	
BLACKROCK INSD MUN TERM TR INC	COM	092474105	258	25000	SH	DEFINED	01,03	25000	
BLACKROCK INSD MUN TERM TR INC 2500	COM	092474105	41	4000	SH	OTHER	01,03	1500	
BLACKROCK 2001 TERM TR INC 3458	COM	092477108	147	15000	SH	DEFINED	01,03	11542	
BLACKROCK 2001 TERM TR INC 34616	COM	092477108	374	38074	SH	OTHER	01,03	3458	
BLANCH E W HLDGS INC 14200	COM	093210102	124	15650	SH	DEFINED	01,03	1450	
BLANCH E W HLDGS INC	COM	093210102	2343	294700	SH	DEFINED	05,01,03	294700	
BLANCH E W HLDGS INC	COM	093210102	80	10050	SH	DEFINED	07,06,01,03	10050	
BLOCK H & R INC 7000	COM	093671105	1490	29770	SH	DEFINED	01,03	22770	
BLOCK H & R INC 8735	COM	093671105	1381	27591	SH	OTHER	01,03	18856	
BLOCK H & R INC	COM	093671105	1329	26550	SH	DEFINED	05,01,03	26550	
BLOCK H & R INC	COM	093671105	79	1575	SH	OTHER	05,01,03	1575	
BLOCK H & R INC	COM	093671105	885	17675	SH	DEFINED	07,06,01,03	17675	
BLOCK H & R INC	COM	093671105	501	10000	SH	DEFINED	08,09,03	10000	
BLUE MARTINI SOFTWARE INC	COM	095698106	172	62691	SH	DEFINED		62691	
BLUE MARTINI SOFTWARE INC	COM	095698106	111	40465	SH	DEFINED	08,09,03	40465	
BLYTH INC	COM	09643P108	104	4500	SH	DEFINED	01,03	4500	
BLYTH INC	COM	09643P108	1309	56800	SH	OTHER	01,03	56800	
BLYTH INC	COM	09643P108	94	4090	SH	DEFINED	05,01,03	4090	
BLYTH INC	COM	09643P108	468	20325	SH	DEFINED	07,06,01,03	20325	
BOB EVANS FARMS INC	COM	096761101	68	3831	SH	DEFINED	01,03	3831	
BOB EVANS FARMS INC	COM	096761101	54	3020	SH	DEFINED	05,01,03	3020	
BOB EVANS FARMS INC	COM	096761101	267	15025	SH	DEFINED	07,06,01,03	15025	
BOCA RESORTS INC	CL A	09688T106	1162	100200	SH	DEFINED	01,03	100200	
BOEING CO 79345	COM	097023105	74705	1340969	SH	DEFINED	01,03	1261624	
BOEING CO 240604	COM	097023105	29418	528056	SH	OTHER	01,03	287452	
BOEING CO	COM	097023105	15907	285540	SH	DEFINED	05,01,03	285540	
BOEING CO	COM	097023105	801	14375	SH	OTHER	05,01,03	14375	
BOEING CO	COM	097023105	9081	163000	SH	DEFINED	06,01,03	163000	
BOEING CO	COM	097023105	10817	194175	SH	DEFINED	07,06,01,03	194175	
BOEING CO	COM	097023105	28	500	SH	DEFINED	08,09,03	500	
BOEING CO	COM	097023105	6245	112100	SH	CALL	DEFINED	08,09,03	112100
BOEING CO	COM	097023105	2290	41100	SH	PUT	DEFINED	08,09,03	41100
BOEING CO 272848	COM	097023105	402496	7224843	SH	DEFINED	11,01,03	6951995	
BOEING CO 452817	COM	097023105	143112	2568879	SH	OTHER	11,01,03	2116062	
BOEING CO 21700	COM	097023105	1209	21700	SH	OTHER	13,01,03		
BOEING CO	COM	097023105	446	8000	SH	DEFINED	17,16	8000	
BOEING CO	COM	097023105	1393	25000	SH	CALL	DEFINED	17,16	25000
BOISE CASCADE CORP	COM	097383103	449	14313	SH	DEFINED	01,03	14313	
BOISE CASCADE CORP 13525	COM	097383103	945	30105	SH	OTHER	01,03	16580	
BOISE CASCADE CORP	COM	097383103	515	16415	SH	DEFINED	05,01,03	16415	
BOISE CASCADE CORP	COM	097383103	31	990	SH	OTHER	05,01,03	990	
BOISE CASCADE CORP	COM	097383103	348	11075	SH	DEFINED	07,06,01,03	11075	

BRITISH TELECOMMUNICATIONS PLC	ADR	FINAL IN	111021408	19	250	SH	DEFINED	08,09,03	250	
BROADBASE SOFTWARE		COM	11130R100	66	32396	SH	DEFINED	01,03	32396	
BROADBASE SOFTWARE		COM	11130R100	3656	1800000	SH	CALL	DEFINED	08,09,03	1800000
BROADCOM CORP		CL A	111320107	1556	53846	SH	DEFINED	01,03	53561	
285										
BROADCOM CORP		CL A	111320107	79	2744	SH	OTHER	01,03	1944	
800										
BROADCOM CORP		CL A	111320107	2007	69445	SH	DEFINED	05,01,03	69445	
BROADCOM CORP		CL A	111320107	1366	47250	SH	DEFINED	07,06,01,03	47250	
BROADCOM CORP		CL A	111320107	739	25576	SH	DEFINED	08,09,03	25576	
BROADVISION INC		COM	111412102	337	63005	SH	DEFINED	01,03	30905	
32100										
BROADVISION INC		COM	111412102	731	136750	SH	DEFINED	05,01,03	136750	
BROADVISION INC		COM	111412102	544	101750	SH	DEFINED	07,06,01,03	101750	
BROADVISION INC		COM	111412102	276	51575	SH	DEFINED	08,09,03	51575	
BROADWING INC		COM	111620100	2626	137121	SH	DEFINED	01,03	137121	
BROADWING INC		COM	111620100	255	13295	SH	OTHER	01,03	12395	
900										
BROADWING INC		COM	111620100	401	20930	SH	DEFINED	05,01,03	20930	
BROADWING INC		COM	111620100	56	2900	SH	DEFINED	06,01,03	2900	
BROADWING INC		COM	111620100	4791	250175	SH	DEFINED	07,06,01,03	250175	
BROADWING INC		COM	111620100	240	12524	SH	DEFINED	08,09,03	12524	
BROCADE COMMUNICATIONS SYS INC		COM	111621108	143	6842	SH	DEFINED	01,03	6842	
BROCADE COMMUNICATIONS SYS INC		COM	111621108	11	540	SH	OTHER	01,03	540	
BROCADE COMMUNICATIONS SYS INC		COM	111621108	44	2100	SH	DEFINED	05,01,03	2100	
BROCADE COMMUNICATIONS SYS INC		COM	111621108	784	37540	SH	DEFINED	08,09,03	37540	
BROOKS AUTOMATION INC		COM	11434A100	483	12150	SH	DEFINED	01,03	3950	
8200										
BROOKS AUTOMATION INC		COM	11434A100	3621	91100	SH	DEFINED	05,01,03	91100	
BROOKS AUTOMATION INC		COM	11434A100	531	13350	SH	DEFINED	07,06,01,03	13350	
BROOKSTONE INC		COM	114537103	14	937	SH	DEFINED	01,03	937	
BROOKSTONE INC		COM	114537103	2975	200000	SH	OTHER	16		
200000										
BROOKTROUT INC		COM	114580103	54	8700	SH	DEFINED	01,03	5200	
3500										
BROOKTROUT INC		COM	114580103	963	155700	SH	DEFINED	05,01,03	155700	
BROOKTROUT INC		COM	114580103	60	9625	SH	DEFINED	07,06,01,03	9625	
BROWN & BROWN INC		COM	115236101	1687	49554	SH	DEFINED	01,03	49554	
BROWN & BROWN INC		COM	115236101	10	300	SH	OTHER	01,03	300	
BROWN FORMAN CORP		CL A	115637100	1838	29400	SH	DEFINED	01,03	29400	
BROWN FORMAN CORP		CL A	115637100	231	3702	SH	OTHER	01,03	3651	
51										
BROWN FORMAN CORP		CL B	115637209	2584	41716	SH	DEFINED	01,03	34816	
6900										
BROWN FORMAN CORP		CL B	115637209	799	12900	SH	OTHER	01,03	12900	
BROWN FORMAN CORP		CL B	115637209	2399	38730	SH	DEFINED	05,01,03	38730	
BROWN FORMAN CORP		CL B	115637209	73	1175	SH	OTHER	05,01,03	1175	
BROWN FORMAN CORP		CL B	115637209	7809	126050	SH	DEFINED	07,06,01,03	126050	
BROWN TOM INC		COM NEW	115660201	823	24950	SH	DEFINED	01,03	9250	
15700										
BROWN TOM INC		COM NEW	115660201	34	1020	SH	OTHER	01,03	1020	
BROWN TOM INC		COM NEW	115660201	5115	155000	SH	DEFINED	05,01,03	155000	
BROWN TOM INC		COM NEW	115660201	974	29500	SH	DEFINED	07,06,01,03	29500	
BROWN SHOE INC NEW		COM	115736100	156	8300	SH	DEFINED	01,03	5000	
3300										
BROWN SHOE INC NEW		COM	115736100	243	12880	SH	OTHER	01,03		
12880										
BROWN SHOE INC NEW		COM	115736100	1404	74500	SH	DEFINED	05,01,03	74500	
BROWN SHOE INC NEW		COM	115736100	260	13775	SH	DEFINED	07,06,01,03	13775	
BRUNSWICK CORP		COM	117043109	232	11825	SH	DEFINED	01,03	11825	
BRUNSWICK CORP		COM	117043109	200	10193	SH	OTHER	01,03	2476	
7717										
BRUNSWICK CORP		COM	117043109	507	25815	SH	DEFINED	05,01,03	25815	
BRUNSWICK CORP		COM	117043109	29	1500	SH	OTHER	05,01,03	1500	
BRUNSWICK CORP		COM	117043109	331	16875	SH	DEFINED	07,06,01,03	16875	
BRUSH ENGINEERED MATLS INC		COM	117421107	44	2375	SH	DEFINED	01,03	1975	
400										
BRUSH ENGINEERED MATLS INC		COM	117421107	2	100	SH	OTHER	01,03	100	
BRUSH ENGINEERED MATLS INC		COM	117421107	97	5200	SH	DEFINED	05,01,03	5200	
BRUSH ENGINEERED MATLS INC		COM	117421107	240	12850	SH	DEFINED	07,06,01,03	12850	
BUCKEYE PARTNERS L P		UNIT LTD PAR	118230101	346	10300	SH	DEFINED	01,03	10300	
BUCKEYE PARTNERS L P		UNIT LTD PAR	118230101	640	19035	SH	OTHER	01,03	10135	
8900										
BUCKEYE TECHNOLOGIES INC		COM	118255108	172	14920	SH	DEFINED	01,03	3850	
770										
10300										
BUCKEYE TECHNOLOGIES INC		COM	118255108	1411	122700	SH	DEFINED	05,01,03	122700	
BUCKEYE TECHNOLOGIES INC		COM	118255108	308	26825	SH	DEFINED	07,06,01,03	26825	
BUCKLE INC		COM	118440106	5886	313900	SH	OTHER	16		
313900										
BUDGET GROUP INC		CL A	119003101	18	10000	SH	OTHER	01,03	10000	
BUILDING MATLS HLDG CORP		COM	120113105	224	22950	SH	DEFINED	01,03	1450	
21500										
BUILDING MATLS HLDG CORP		COM	120113105	2631	269000	SH	DEFINED	05,01,03	269000	
BUILDING MATLS HLDG CORP		COM	120113105	97	9950	SH	DEFINED	07,06,01,03	9950	
BULL RUN CORP GA		COM	120182100	118	71360	SH	DEFINED		71360	

BULL RUN CORP GA	COM	120182100		200	SH	DEFINED 01,03	200
BURLINGTON COAT FACTORY	COM	121579106	240	12175	SH	DEFINED 01,03	12175
BURLINGTON COAT FACTORY	COM	121579106	6	300	SH	OTHER 01,03	300
BURLINGTON COAT FACTORY	COM	121579106	37	1900	SH	DEFINED 06,01,03	1900
BURLINGTON COAT FACTORY	COM	121579106	679	34475	SH	DEFINED 07,06,01,03	34475
BURLINGTON NORTHN SANTA FE CP 21849	COM	12189T104	20299	668166	SH	DEFINED 01,03	646317
BURLINGTON NORTHN SANTA FE CP 194320	COM	12189T104	11256	370493	SH	OTHER 01,03	176173
BURLINGTON NORTHN SANTA FE CP	COM	12189T104	3497	115110	SH	DEFINED 05,01,03	115110
BURLINGTON NORTHN SANTA FE CP	COM	12189T104	205	6750	SH	OTHER 05,01,03	6750
BURLINGTON NORTHN SANTA FE CP	COM	12189T104	4350	143200	SH	DEFINED 06,01,03	143200
BURLINGTON NORTHN SANTA FE CP	COM	12189T104	9099	299500	SH	DEFINED 07,06,01,03	299500
BURLINGTON NORTHN SANTA FE CP	COM	12189T104	25	828	SH	DEFINED 08,09,03	828
BURLINGTON RES INC 11134	COM	122014103	6704	149800	SH	DEFINED 01,03	138666
BURLINGTON RES INC 63313	COM	122014103	5104	114049	SH	OTHER 01,03	50736
BURLINGTON RES INC	COM	122014103	2806	62707	SH	DEFINED 05,01,03	62707
BURLINGTON RES INC	COM	122014103	167	3725	SH	OTHER 05,01,03	3725
BURLINGTON RES INC	COM	122014103	2093	46775	SH	DEFINED 07,06,01,03	46775
BUSINESS OBJECTS S A	SPONSORED AD	12328X107	2	75	SH	DEFINED 01,03	75
BUSINESS OBJECTS S A	SPONSORED AD	12328X107	10	337	SH	OTHER 01,03	337
BUSINESS OBJECTS S A	SPONSORED AD	12328X107	1738	56300	SH	DEFINED 08,09,03	56300
BUTLER MFG CO DEL	COM	123655102	30	1325	SH	DEFINED 01,03	1325
BUTLER MFG CO DEL	COM	123655102	55	2398	SH	OTHER 01,03	2398
BUTLER MFG CO DEL	COM	123655102	114	4975	SH	DEFINED 07,06,01,03	4975
C&D TECHNOLOGIES INC 1146 16300	COM	124661109	1188	43046	SH	DEFINED 01,03	25600
C&D TECHNOLOGIES INC 1400	COM	124661109	39	1400	SH	OTHER 01,03	
C&D TECHNOLOGIES INC	COM	124661109	6403	232000	SH	DEFINED 05,01,03	232000
C&D TECHNOLOGIES INC	COM	124661109	61	2200	SH	DEFINED 06,01,03	2200
C&D TECHNOLOGIES INC	COM	124661109	3820	138400	SH	DEFINED 07,06,01,03	138400
C&D TECHNOLOGIES INC	COM	124661109	126	4550	SH	DEFINED 08,09,03	4550
CBRL GROUP INC	COM	12489V106	8	466	SH	DEFINED 01,03	466
CBRL GROUP INC	COM	12489V106	89	4880	SH	DEFINED 05,01,03	4880
CBRL GROUP INC	COM	12489V106	441	24250	SH	DEFINED 07,06,01,03	24250
CBRL GROUP INC	COM	12489V106	36	2001	SH	DEFINED 08,09,03	2001
C-CUBE MICROSYSTEMS INC NEW	COM	12501N108	3712	301500	SH	DEFINED 05,01,03	301500
C-CUBE MICROSYSTEMS INC NEW	COM	12501N108	474	38525	SH	DEFINED 07,06,01,03	38525
C-CUBE MICROSYSTEMS INC NEW	COM	12501N108	145	11800	SH	DEFINED 17,16	11800
C COR NET CORP 10700	COM	125010108	541	80975	SH	DEFINED 01,03	70275
C COR NET CORP	COM	125010108	1316	196800	SH	DEFINED 05,01,03	196800
C COR NET CORP	COM	125010108	6562	981375	SH	DEFINED 07,06,01,03	981375
C D I CORP 7000	COM	125071100	119	9150	SH	DEFINED 01,03	2150
C D I CORP	COM	125071100	1279	98400	SH	DEFINED 05,01,03	98400
C D I CORP	COM	125071100	192	14800	SH	DEFINED 07,06,01,03	14800
CDW COMPUTER CTRS INC	COM	125129106	556	17928	SH	DEFINED 01,03	17928
CDW COMPUTER CTRS INC	COM	125129106	102	3275	SH	OTHER 01,03	3275
CDW COMPUTER CTRS INC	COM	125129106	234	7560	SH	DEFINED 05,01,03	7560
CDW COMPUTER CTRS INC	COM	125129106	87	2800	SH	DEFINED 06,01,03	2800
CDW COMPUTER CTRS INC	COM	125129106	1169	37700	SH	DEFINED 07,06,01,03	37700
CDW COMPUTER CTRS INC	COM	125129106	1530	49349	SH	DEFINED 08,09,03	49349
CEC ENTMT INC 950 13600	COM	125137109	2052	46270	SH	DEFINED 01,03	31720
CEC ENTMT INC	COM	125137109	8537	192500	SH	DEFINED 05,01,03	192500
CEC ENTMT INC	COM	125137109	16783	378425	SH	DEFINED 07,06,01,03	378425
CH ENERGY GROUP INC 200	COM	12541M102	115	2600	SH	DEFINED 01,03	2400
CH ENERGY GROUP INC 900	COM	12541M102	148	3350	SH	OTHER 01,03	2450
CH ENERGY GROUP INC	COM	12541M102	573	12950	SH	DEFINED 07,06,01,03	12950
C H ROBINSON WORLDWIDE INC	COM	12541W100	394	14400	SH	DEFINED 01,03	14400
C H ROBINSON WORLDWIDE INC	COM	12541W100	11	400	SH	OTHER 01,03	400
C H ROBINSON WORLDWIDE INC	COM	12541W100	200	7320	SH	DEFINED 05,01,03	7320
C H ROBINSON WORLDWIDE INC	COM	12541W100	82	3000	SH	DEFINED 06,01,03	3000
C H ROBINSON WORLDWIDE INC	COM	12541W100	999	36500	SH	DEFINED 07,06,01,03	36500
CIGNA CORP 19264	COM	125509109	35448	330182	SH	DEFINED 01,03	310918
CIGNA CORP 107442	COM	125509109	19076	177687	SH	OTHER 01,03	70245
CIGNA CORP	COM	125509109	10597	98705	SH	DEFINED 05,01,03	98705
CIGNA CORP	COM	125509109	285	2650	SH	OTHER 05,01,03	2650
CIGNA CORP	COM	125509109	26286	244840	SH	DEFINED 07,06,01,03	244840
CIT GROUP INC 18988	CL A	125577106	1302	45084	SH	DEFINED 01,03	26096
CIT GROUP INC	CL A	125577106	3	100	SH	OTHER 01,03	100
CIT GROUP INC	CL A	125577106	2796	96801	SH	DEFINED 05,01,03	96801
CIT GROUP INC	CL A	125577106	130	4500	SH	OTHER 05,01,03	4500
CIT GROUP INC	CL A	125577106	2353	81464	SH	DEFINED 07,06,01,03	81464
CIT GROUP INC	CL A	125577106	10391	359795	SH	DEFINED 17,16	359795
CLECO CORP NEW	COM	12561W105	694	15266	SH	DEFINED 01,03	15266

CLECO CORP NEW 6090	COM	12561W105	414	9100 SH	OTHER	01,03	3010
CLECO CORP NEW	COM	12561W105	89	1950 SH	DEFINED	05,01,03	1950
CLECO CORP NEW	COM	12561W105	59	1300 SH	DEFINED	06,01,03	1300
CLECO CORP NEW	COM	12561W105	442	9725 SH	DEFINED	07,06,01,03	9725
CMGI INC	COM	125750109	4	1738 SH	DEFINED		1738
CMGI INC 50	COM	125750109	68	26905 SH	DEFINED	01,03	26855
CMGI INC 1050	COM	125750109	50	19666 SH	OTHER	01,03	18616
CMGI INC	COM	125750109	94	37110 SH	DEFINED	08,09,03	37110
CMGI INC	COM	125750109	89	35000 SH	CALL	DEFINED 08,09,03	35000
CMS ENERGY CORP 100	COM	125896100	2086	70508 SH	DEFINED	01,03	70408
CMS ENERGY CORP 17360	COM	125896100	801	27067 SH	OTHER	01,03	9707
CMS ENERGY CORP	COM	125896100	1059	35790 SH	DEFINED	05,01,03	35790
CMS ENERGY CORP	COM	125896100	67	2250 SH	OTHER	05,01,03	2250
CMS ENERGY CORP	COM	125896100	749	25300 SH	DEFINED	07,06,01,03	25300
CMS ENERGY CORP	COM	125896100	2258	76300 SH	DEFINED	08,09,03	76300
CMS ENERGY CORP	ADJ CV TR8.7	125896308	340	10000 SH	DEFINED	01,03	10000
CPI CORP 4600	COM	125902106	108	5450 SH	DEFINED	01,03	850
CPI CORP	COM	125902106	1130	57200 SH	DEFINED	05,01,03	57200
CPI CORP	COM	125902106	117	5900 SH	DEFINED	07,06,01,03	5900
CNB FINL CORP	COM	125921106	412	25950 SH	DEFINED	01,03	25950
CNF INC	COM	12612W104	239	8280 SH	DEFINED	01,03	8280
CNF INC	COM	12612W104	9	300 SH	OTHER	01,03	300
CNF INC	COM	12612W104	130	4510 SH	DEFINED	05,01,03	4510
CNF INC	COM	12612W104	46	1600 SH	DEFINED	06,01,03	1600
CNF INC	COM	12612W104	607	21000 SH	DEFINED	07,06,01,03	21000
CNF INC	COM	12612W104	465	16100 SH	DEFINED	08,09,03	16100
CNOOC LTD	SPONSORED AD	126132109	412	23400 SH	DEFINED	06,01,03	23400
CSG SYS INTL INC 1100 470	COM	126349109	5796	140716 SH	DEFINED	01,03	139146
CSG SYS INTL INC 3400	COM	126349109	140	3400 SH	OTHER	01,03	
CSG SYS INTL INC	COM	126349109	208	5050 SH	DEFINED	05,01,03	5050
CSG SYS INTL INC	COM	126349109	41	1000 SH	DEFINED	06,01,03	1000
CSG SYS INTL INC	COM	126349109	10827	262875 SH	DEFINED	07,06,01,03	262875
CSX CORP 8140	COM	126408103	5849	173559 SH	DEFINED	01,03	165419
CSX CORP 73983	COM	126408103	5527	164018 SH	OTHER	01,03	90035
CSX CORP	COM	126408103	2259	67035 SH	DEFINED	05,01,03	67035
CSX CORP	COM	126408103	123	3650 SH	OTHER	05,01,03	3650
CSX CORP	COM	126408103	8299	246275 SH	DEFINED	07,06,01,03	246275
CTC COMMUNICATIONS GROUP INC	COM	126419100	85	13450 SH	DEFINED	01,03	13450
CTC COMMUNICATIONS GROUP INC	COM	126419100	126	20000 SH	OTHER	01,03	438835
CT COMMUNICATIONS INC	COM NEW	126426402	18	1400 SH	DEFINED	01,03	1400
CT COMMUNICATIONS INC	COM NEW	126426402	346	27174 SH	OTHER	01,03	27174
CTS CORP 1200	COM	126501105	93	4480 SH	DEFINED	01,03	3280
CTS CORP 430	COM	126501105	213	10256 SH	OTHER	01,03	9826
CTS CORP	COM	126501105	447	21550 SH	DEFINED	07,06,01,03	21550
CUNO INC	COM	126583103	86	2950 SH	DEFINED	01,03	2950
CUNO INC	COM	126583103	3	100 SH	OTHER	01,03	100
CUNO INC	COM	126583103	369	12725 SH	DEFINED	07,06,01,03	12725
CVS CORP 45000	COM	126650100	19148	327375 SH	DEFINED	01,03	282375
CVS CORP 20490	COM	126650100	4218	72119 SH	OTHER	01,03	51629
CVS CORP 179059	COM	126650100	10473	179059 SH	DEFINED	05,01,03	
CVS CORP 522941	COM	126650100	41455	708750 SH	OTHER	05,01,03	185809
CVS CORP	COM	126650100	4738	81000 SH	DEFINED	06,01,03	81000
CVS CORP	COM	126650100	7250	123950 SH	DEFINED	07,06,01,03	123950
CVS CORP	COM	126650100	25667	438835 SH	DEFINED	08,09,03	438835
CVS CORP	COM	126650100	3480	59500 SH	CALL	DEFINED 08,09,03	59500
CVS CORP	COM	126650100	1819	31100 SH	PUT	DEFINED 08,09,03	31100
CABLEVISION SYS CORP 1340	CL A	12686C109	1918	27258 SH	DEFINED	01,03	25918
CABLEVISION SYS CORP	CL A	12686C109	309	4397 SH	OTHER	01,03	4397
CABLEVISION SYS CORP	CL A	12686C109	70	1000 SH	DEFINED	05,01,03	1000
CABLEVISION SYS CORP	CL A	12686C109	12	170 SH	DEFINED	08,09,03	170
CABLETRON SYS INC	COM	126920107	2303	178535 SH	DEFINED	01,03	178535
CABLETRON SYS INC 2500	COM	126920107	92	7100 SH	OTHER	01,03	4600
CABLETRON SYS INC	COM	126920107	784	60745 SH	DEFINED	05,01,03	60745
CABLETRON SYS INC	COM	126920107	1259	97600 SH	DEFINED	06,01,03	97600
CABLETRON SYS INC	COM	126920107	572	44325 SH	DEFINED	07,06,01,03	44325
CABLE DESIGN TECHNOLOGIES CORP 9800	COM	126924109	378	28200 SH	DEFINED	01,03	18400

CABLE DESIGN TECHNOLOGIES CORP	COM	126924109	1525	113800	SH	DEFINED 05,01,03	113800
CABLE DESIGN TECHNOLOGIES CORP	COM	126924109	46	3450	SH	DEFINED 06,01,03	3450
CABLE DESIGN TECHNOLOGIES CORP	COM	126924109	457	34075	SH	DEFINED 07,06,01,03	34075
CACHEFLOW INC	COM	126946102	74	16678	SH	DEFINED	16678
CACHEFLOW INC	COM	126946102	10	2200	SH	DEFINED 01,03	2200
CACHEFLOW INC	COM	126946102	131	29600	SH	DEFINED 08,09,03	29600
CABOT CORP	COM	127055101	814	25828	SH	DEFINED 01,03	25828
CABOT CORP	COM	127055101	19	600	SH	OTHER 01,03	600
CABOT CORP	COM	127055101	203	6450	SH	DEFINED 05,01,03	6450
CABOT CORP	COM	127055101	113	3600	SH	DEFINED 06,01,03	3600
CABOT CORP	COM	127055101	902	28650	SH	DEFINED 07,06,01,03	28650
CABOT MICROELECTRONICS CORP	COM	12709P103	96	2176	SH	DEFINED 05,01,03	2176
CABOT MICROELECTRONICS CORP	COM	12709P103	456	10300	SH	DEFINED 07,06,01,03	10300
CABOT MICROELECTRONICS CORP	COM	12709P103	133	3000	SH	DEFINED 08,09,03	3000
CABOT OIL & GAS CORP	CL A	127097103	482	17850	SH	DEFINED 01,03	3250
14600							
CABOT OIL & GAS CORP	CL A	127097103	6	230	SH	OTHER 01,03	230
CABOT OIL & GAS CORP	CL A	127097103	5060	187400	SH	DEFINED 05,01,03	187400
CABOT OIL & GAS CORP	CL A	127097103	612	22675	SH	DEFINED 07,06,01,03	22675
CACI INTL INC	CL A	127190304	56	2075	SH	DEFINED 01,03	2075
CACI INTL INC	CL A	127190304	216	8000	SH	OTHER 01,03	8000
CACI INTL INC	CL A	127190304	238	8800	SH	DEFINED 07,06,01,03	8800
CADBURY SCHWEPPE PLC	ADR	127209302	19	735	SH	DEFINED 01,03	
735							
CADBURY SCHWEPPE PLC	ADR	127209302	222	8484	SH	OTHER 01,03	5339
1000 2145							
CADENCE DESIGN SYSTEM INC	COM	127387108	725	39200	SH	DEFINED 01,03	39200
CADENCE DESIGN SYSTEM INC	COM	127387108	106	5750	SH	OTHER 01,03	3150
2600							
CADENCE DESIGN SYSTEM INC	COM	127387108	433	23410	SH	DEFINED 05,01,03	23410
CADENCE DESIGN SYSTEM INC	COM	127387108	133	7200	SH	DEFINED 06,01,03	7200
CADENCE DESIGN SYSTEM INC	COM	127387108	1963	106175	SH	DEFINED 07,06,01,03	106175
CADENCE DESIGN SYSTEM INC	COM	127387108	1603	86700	SH	DEFINED 08,09,03	86700
CADENCE DESIGN SYSTEM INC	COM	127387108	362	19600	SH	DEFINED 08,09,03	19600
CADENCE DESIGN SYSTEM INC	COM	127387108	819	44300	SH	DEFINED 08,09,03	44300
CADMUS COMMUNICATIONS CORP	COM	127587103	4113	387078	SH	DEFINED 01,03	387078
CADMUS COMMUNICATIONS CORP	COM	127587103	31	2932	SH	OTHER 01,03	
2932							
CAL DIVE INTL INC	COM	127914109	119	4700	SH	DEFINED 01,03	4400
300							
CAL DIVE INTL INC	COM	127914109	89	3500	SH	DEFINED 05,01,03	3500
CAL DIVE INTL INC	COM	127914109	636	25050	SH	DEFINED 07,06,01,03	25050
CALIFORNIA WTR SVC GROUP	COM	130788102	29	1000	SH	DEFINED 01,03	1000
CALIFORNIA WTR SVC GROUP	COM	130788102	69	2400	SH	OTHER 01,03	2400
CALIFORNIA WTR SVC GROUP	COM	130788102	154	5400	SH	DEFINED 08,09,03	5400
CALIPER TECHNOLOGIES CORP	COM	130876105	4759	295135	SH	DEFINED 01,03	290860
4275							
CALIPER TECHNOLOGIES CORP	COM	130876105	302	18717	SH	OTHER 01,03	10507
8210							
CALIPER TECHNOLOGIES CORP	COM	130876105	271	16805	SH	DEFINED 05,01,03	16805
CALIPER TECHNOLOGIES CORP	COM	130876105	4457	276425	SH	DEFINED 07,06,01,03	276425
CALIPER TECHNOLOGIES CORP	COM	130876105	1	50	SH	DEFINED 08,09,03	50
CALLAWAY GOLF CO	COM	131193104	451	20300	SH	DEFINED 01,03	20300
CALLAWAY GOLF CO	COM	131193104	3	130	SH	OTHER 01,03	130
CALLAWAY GOLF CO	COM	131193104	143	6430	SH	DEFINED 05,01,03	6430
CALLAWAY GOLF CO	COM	131193104	80	3600	SH	DEFINED 06,01,03	3600
CALLAWAY GOLF CO	COM	131193104	712	32050	SH	DEFINED 07,06,01,03	32050
CALLAWAY GOLF CO	COM	131193104	111	5000	SH	DEFINED 08,09,03	5000
CALPINE CORP	COM	131347106	38360	696568	SH	DEFINED 01,03	685733
10835							
CALPINE CORP	COM	131347106	1549	28125	SH	OTHER 01,03	21121
7004							
CALPINE CORP	COM	131347106	4767	86555	SH	DEFINED 05,01,03	86555
CALPINE CORP	COM	131347106	267	4850	SH	OTHER 05,01,03	4850
CALPINE CORP	COM	131347106	17456	316975	SH	DEFINED 07,06,01,03	316975
CALPINE CORP	COM	131347106	16883	306565	SH	DEFINED 08,09,03	306565
CALPINE CORP	COM	131347106	2754	50000	SH	DEFINED 08,09,03	50000
CALPINE CORP	COM	131347106	171054	3106114	SH	DEFINED 11,01,03	3000910
105204							
CALPINE CORP	COM	131347106	63975	1161705	SH	OTHER 11,06,01,03	932474
229231							
CALPINE CORP	COM	131347106	135	2450	SH	DEFINED 13,01,03	2450
CALPINE CORP	COM	131347106	165	3000	SH	DEFINED 17,16	3000
CAMBREX CORP	COM	132011107	628	15125	SH	DEFINED 01,03	8225
6900							
CAMBREX CORP	COM	132011107	3627	87300	SH	DEFINED 05,01,03	87300
CAMBREX CORP	COM	132011107	66	1600	SH	DEFINED 06,01,03	1600
CAMBREX CORP	COM	132011107	813	19575	SH	DEFINED 07,06,01,03	19575
CAMBREX CORP	COM	132011107	249	6000	SH	DEFINED 08,09,03	6000
CAMBRIDGE TECH PARTNERS MASS	COM	132524109	413	110156	SH	DEFINED 01,03	110156
CAMBRIDGE TECH PARTNERS MASS	COM	132524109	415	110700	SH	DEFINED 17,16	110700
CAMPBELL RES INC NEW	COM NEW	134422609	270	500000	SH	OTHER 16	
500000							
CAMPBELL SOUP CO	COM	134429109	4516	151179	SH	DEFINED 01,03	146327
4852							

CAMPBELL SOUP CO 52916	COM	134429109	3779	126504 SH	OTHER	01,03	73588
CAMPBELL SOUP CO	COM	134429109	3765	126050 SH	DEFINED	05,01,03	126050
CAMPBELL SOUP CO	COM	134429109	216	7225 SH	OTHER	05,01,03	7225
CAMPBELL SOUP CO	COM	134429109	2446	81875 SH	DEFINED	07,06,01,03	81875
CAMPBELL SOUP CO	COM	134429109	660	22100 SH	DEFINED	08,09,03	22100
CANADA LIFE FINL CORP	COM	135113108	260	9555 SH	DEFINED	01,03	9555
CANADA LIFE FINL CORP 1966	COM	135113108	53	1966 SH	OTHER	01,03	
CANADA LIFE FINL CORP	COM	135113108	175	6450 SH	DEFINED	06,01,03	6450
CANADIAN PAC LTD NEW	COM	135923100	231	6307 SH	DEFINED	01,03	6307
CANADIAN PAC LTD NEW 6550	COM	135923100	500	13627 SH	OTHER	01,03	7077
CANADIAN NATL RY CO 300	COM	136375102	72	1900 SH	DEFINED	01,03	1600
CANADIAN NATL RY CO 1700	COM	136375102	120	3186 SH	OTHER	01,03	1486
CANADIAN NATL RY CO	COM	136375102	511	13561 SH	DEFINED	11,01,03	13561
CANADIAN NATL RY CO	PFD CV 06302	136375409	1236	23023 SH	DEFINED	08,09,03	23023
CANNONDALE CORP	COM	137798104	4	1000 SH	OTHER	01,03	1000
CANNONDALE CORP	COM	137798104	91	21438 SH	DEFINED	08,09,03	21438
CAPITAL AUTOMOTIVE REIT	COM SH BEN I	139733109	96	6000 SH	DEFINED	01,03	6000
CAPITAL AUTOMOTIVE REIT 6630	COM SH BEN I	139733109	106	6630 SH	OTHER	01,03	
CAPITAL AUTOMOTIVE REIT	COM SH BEN I	139733109	32	2000 SH	DEFINED	08,09,03	2000
CAPITAL BK CORP	COM	139793103	103	10000 SH	DEFINED	01,03	10000
CAPITAL ONE FINL CORP 2000	COM	14040H105	9900	178375 SH	DEFINED	01,03	176375
CAPITAL ONE FINL CORP 22600	COM	14040H105	5190	93506 SH	OTHER	01,03	70906
CAPITAL ONE FINL CORP	COM	14040H105	3204	57735 SH	DEFINED	05,01,03	57735
CAPITAL ONE FINL CORP	COM	14040H105	189	3400 SH	OTHER	05,01,03	3400
CAPITAL ONE FINL CORP	COM	14040H105	2113	38075 SH	DEFINED	07,06,01,03	38075
CAPITAL ONE FINL CORP	COM	14040H105	56	1000 SH	DEFINED	08,09,03	1000
CAPITAL PAC HLDGS INC	COM	14040M104	49	15000 SH	DEFINED	01,03	15000
CAPITAL TRUST INC MD	COM	14052H100	17436	3962688 SH	DEFINED		3962688
CAPITAL TRUST INC MD 734	COM	14052H100	3	734 SH	OTHER	01,03	
CAPSTONE TURBINE CORP	COM	14067D102	3121	110000 SH	DEFINED	01,03	110000
CAPSTONE TURBINE CORP	COM	14067D102	4881	172000 SH	DEFINED	07,06,01,03	172000
CAPSTONE TURBINE CORP 17400	COM	14067D102	494	17400 SH	OTHER	16	
CAPSTEAD MTG CORP	PFD B CV \$1.	14067E308	59	5000 SH	DEFINED	01,03	5000
CAPSTEAD MTG CORP 500	PFD B CV \$1.	14067E308	134	11403 SH	OTHER	01,03	10903
CARAUSTAR INDS INC 300	COM	140909102	4059	505380 SH	DEFINED	01,03	505080
CARAUSTAR INDS INC	COM	140909102	349	43506 SH	OTHER	01,03	43506
CARAUSTAR INDS INC	COM	140909102	128	15900 SH	DEFINED	05,01,03	15900
CARAUSTAR INDS INC	COM	140909102	164	20400 SH	DEFINED	07,06,01,03	20400
CARDINAL HEALTH INC 23378	COM	14149Y108	35975	371830 SH	DEFINED	01,03	348452
CARDINAL HEALTH INC 27100	COM	14149Y108	6508	67267 SH	OTHER	01,03	40167
CARDINAL HEALTH INC	COM	14149Y108	11531	119180 SH	DEFINED	05,01,03	119180
CARDINAL HEALTH INC	COM	14149Y108	467	4825 SH	OTHER	05,01,03	4825
CARDINAL HEALTH INC	COM	14149Y108	9124	94300 SH	DEFINED	06,01,03	94300
CARDINAL HEALTH INC	COM	14149Y108	9917	102505 SH	DEFINED	07,06,01,03	102505
CARDINAL HEALTH INC	COM	14149Y108	860	8885 SH	DEFINED	08,09,03	8885
CARDINAL HEALTH INC	COM	14149Y108	16931	175000 SH	DEFINED	11,01,03	175000
CAREER EDUCATION CORP	COM	141665109	1985	39500 SH	DEFINED	01,03	39500
CAREER EDUCATION CORP	COM	141665109	1588	31600 SH	DEFINED	05,01,03	31600
CAREER EDUCATION CORP	COM	141665109	24803	493600 SH	DEFINED	07,06,01,03	493600
CAREMARK RX INC	COM	141705103	65	5000 SH	DEFINED	08,09,03	5000
CAREMARK RX INC	COM	141705103	913	70000 SH	CALL	DEFINED 08,09,03	70000
CARLISLE COS INC	COM	142339100	134	4100 SH	DEFINED	01,03	4100
CARLISLE COS INC	COM	142339100	920	28200 SH	OTHER	01,03	28200
CARLISLE COS INC	COM	142339100	85	2620 SH	DEFINED	05,01,03	2620
CARLISLE COS INC	COM	142339100	427	13075 SH	DEFINED	07,06,01,03	13075
CARNIVAL CORP 14840	COM	143658102	29670	1072276 SH	DEFINED	01,03	1057436
CARNIVAL CORP 182719	COM	143658102	11646	420886 SH	OTHER	01,03	238167
CARNIVAL CORP	COM	143658102	4776	172615 SH	DEFINED	05,01,03	172615
CARNIVAL CORP	COM	143658102	279	10075 SH	OTHER	05,01,03	10075
CARNIVAL CORP	COM	143658102	3307	119500 SH	DEFINED	06,01,03	119500
CARNIVAL CORP	COM	143658102	3129	113075 SH	DEFINED	07,06,01,03	113075
CARNIVAL CORP	COM	143658102	14	500 SH	OTHER	13,01,03	500
CARPENTER TECHNOLOGY CORP	COM	144285103	272	9700 SH	DEFINED	01,03	9700
CARPENTER TECHNOLOGY CORP 7000	COM	144285103	196	7000 SH	OTHER	01,03	
CARPENTER TECHNOLOGY CORP	COM	144285103	54	1920 SH	DEFINED	05,01,03	1920
CARPENTER TECHNOLOGY CORP	COM	144285103	70	2500 SH	DEFINED	06,01,03	2500
CARPENTER TECHNOLOGY CORP	COM	144285103	267	9525 SH	DEFINED	07,06,01,03	9525
CARREKER CORP	COM	144433109	604	31800 SH	DEFINED	01,03	3500

28300								
CARREKER CORP 4609	COM	144433109	89	4709 SH	OTHER	01,03		100
CARREKER CORP	COM	144433109	5801	305300 SH	DEFINED	05,01,03		305300
CARREKER CORP	COM	144433109	313	16475 SH	DEFINED	07,06,01,03		16475
CARTER WALLACE INC	COM	146285101	15	600 SH	OTHER	01,03		600
CARTER WALLACE INC	COM	146285101	98	3920 SH	DEFINED	05,01,03		3920
CARTER WALLACE INC	COM	146285101	487	19550 SH	DEFINED	07,06,01,03		19550
CASCADE CORP	COM	147195101	319	25000 SH	OTHER	01,03		25000
CASCADE NAT GAS CORP 8450	COM	147339105	198	9750 SH	DEFINED	01,03		1300
CASCADE NAT GAS CORP	COM	147339105	664	32650 SH	OTHER	01,03		32650
CASCADE NAT GAS CORP	COM	147339105	2057	101100 SH	DEFINED	05,01,03		101100
CASCADE NAT GAS CORP	COM	147339105	175	8600 SH	DEFINED	07,06,01,03		8600
CASEYS GEN STORES INC 16800	COM	147528103	446	37399 SH	DEFINED	01,03		20599
CASEYS GEN STORES INC	COM	147528103	2496	209100 SH	DEFINED	05,01,03		209100
CASEYS GEN STORES INC	COM	147528103	36	3000 SH	DEFINED	06,01,03		3000
CASEYS GEN STORES INC	COM	147528103	460	38525 SH	DEFINED	07,06,01,03		38525
CASH AMER INTL INC 6200	COM	14754D100	55	9050 SH	DEFINED	01,03		2850
CASH AMER INTL INC	COM	14754D100	474	77700 SH	DEFINED	05,01,03		77700
CASH AMER INTL INC	COM	14754D100	121	19775 SH	DEFINED	07,06,01,03		19775
CASTLE A M & CO	COM	148411101	21	2333 SH	DEFINED	01,03		2333
CASTLE A M & CO	COM	148411101	99	10975 SH	DEFINED	07,06,01,03		10975
CASUAL MALE CORP MASS	COM	148710106	33	10975 SH	DEFINED	07,06,01,03		10975
CATALINA LTG INC	COM	148865108	82	62800 SH	DEFINED	01,03		62800
CATALINA MARKETING CORP	COM	148867104	915	28083 SH	DEFINED	01,03		28083
CATALINA MARKETING CORP 1020	COM	148867104	147	4500 SH	OTHER	01,03		3480
CATALINA MARKETING CORP	COM	148867104	740	22710 SH	DEFINED	05,01,03		22710
CATALINA MARKETING CORP	COM	148867104	8807	270400 SH	DEFINED	07,06,01,03		270400
CATELLUS DEV CORP 20367	COM	149111106	321	20367 SH	DEFINED	01,03		
CATELLUS DEV CORP	COM	149111106	494	31376 SH	OTHER	01,03		23447
296 7633								
CATELLUS DEV CORP	COM	149111106	35	2200 SH	DEFINED	08,09,03		2200
CATERPILLAR INC DEL 49364	COM	149123101	31104	700865 SH	DEFINED	01,03		651501
CATERPILLAR INC DEL 178584	COM	149123101	12995	292806 SH	OTHER	01,03		114222
CATERPILLAR INC DEL	COM	149123101	4611	103900 SH	DEFINED	05,01,03		103900
CATERPILLAR INC DEL	COM	149123101	263	5925 SH	OTHER	05,01,03		5925
CATERPILLAR INC DEL	COM	149123101	2950	66475 SH	DEFINED	07,06,01,03		66475
CATERPILLAR INC DEL	COM	149123101	1186	26713 SH	DEFINED	08,09,03		26713
CATO CORP NEW 24000	CL A	149205106	595	39500 SH	DEFINED	01,03		15500
CATO CORP NEW	CL A	149205106	5007	332400 SH	DEFINED	05,01,03		332400
CATO CORP NEW	CL A	149205106	2764	183475 SH	DEFINED	07,06,01,03		183475
CAVALRY BANCORP INC	COM	149547101	170	14500 SH	DEFINED	01,03		14500
CEDAR FAIR L P 27600	DEPOSITRY UN	150185106	14045	632655 SH	DEFINED	01,03		605055
CEDAR FAIR L P	DEPOSITRY UN	150185106	771	34750 SH	OTHER	01,03		34750
CELL THERAPEUTICS INC 58	COM	150934107	106	5933 SH	OTHER	01,03		5875
CELL THERAPEUTICS INC	COM	150934107	269	15000 SH	CALL	DEFINED 08,09,03		15000
CELESTICA INC	SUB VTG SHS	15101Q108	183	6651 SH	DEFINED	01,03		6651
CELESTICA INC	SUB VTG SHS	15101Q108	10	370 SH	OTHER	01,03		370
CELESTICA INC	SUB VTG SHS	15101Q108	1898	68800 SH	DEFINED	08,09,03		68800
CELESTICA INC	SUB VTG SHS	15101Q108	2069	75000 SH	CALL	DEFINED 08,09,03		75000
CELESTICA INC	SUB VTG SHS	15101Q108	965	35000 SH	PUT	DEFINED 08,09,03		35000
CELGENE CORP	COM	151020104	101	4050 SH	DEFINED	01,03		4050
CELGENE CORP	COM	151020104	96	3857 SH	OTHER	01,03		3857
CELGENE CORP	COM	151020104	1008	40300 SH	DEFINED	08,09,03		40300
CELGENE CORP	COM	151020104	2000	80000 SH	PUT	DEFINED 08,09,03		80000
CELGENE CORP	COM	151020104	25	1000 SH	DEFINED	16		1000
CELL PATHWAYS INC NEW	COM	15114R101	86	21000 SH	DEFINED	01,03		21000
CELL PATHWAYS INC NEW	COM	15114R101	184	44990 SH	OTHER	01,03		44990
CELLEGY PHARMACEUTICALS INC	COM	15115L103	77	15000 SH	OTHER	01,03		15000
CENIT BANCORP INC 3200	COM	15131W109	259	15486 SH	DEFINED	01,03		12286
CENIT BANCORP INC 7500	COM	15131W109	179	10700 SH	OTHER	01,03		3200
CENDANT CORP 1100	COM	151313103	1443	98917 SH	DEFINED	01,03		97817
CENDANT CORP	COM	151313103	2042	139970 SH	OTHER	01,03		139970
CENDANT CORP	COM	151313103	3249	222670 SH	DEFINED	05,01,03		222670
CENDANT CORP	COM	151313103	193	13225 SH	OTHER	05,01,03		13225
CENDANT CORP	COM	151313103	2170	148700 SH	DEFINED	07,06,01,03		148700
CENDANT CORP	COM	151313103	201	13808 SH	DEFINED	08,09,03		13808
CENDANT CORP	COM	151313103	225	15400 SH	DEFINED	17,16		15400
CENDANT CORP	COM	151313103	3036	208100 SH	CALL	DEFINED 17,16		208100
CENTEX CORP 225	COM	152312104	8278	198756 SH	DEFINED	01,03		198531
CENTEX CORP	COM	152312104	752	18050 SH	OTHER	01,03		18050

CENTEX CORP	COM	152312104	1987	47700	SH	DEFINED 05,01,03	47700
CENTEX CORP	COM	152312104	42	1020	SH	OTHER 05,01,03	1020
CENTEX CORP	COM	152312104	9815	235650	SH	DEFINED 07,06,01,03	235650
CENTRAL PKG CORP 40 8700	COM	154785109	241	13215	SH	DEFINED 01,03	4475
CENTRAL PKG CORP 100	COM	154785109	2	100	SH	OTHER 01,03	
CENTRAL PKG CORP	COM	154785109	2020	111000	SH	DEFINED 05,01,03	111000
CENTRAL PKG CORP	COM	154785109	515	28275	SH	DEFINED 07,06,01,03	28275
CENTRAL VT PUB SVC CORP 4000	COM	155771108	139	8445	SH	DEFINED 01,03	4445
CENTRAL VT PUB SVC CORP	COM	155771108	848	51400	SH	DEFINED 05,01,03	51400
CENTRAL VT PUB SVC CORP	COM	155771108	147	8900	SH	DEFINED 07,06,01,03	8900
CENTRAL VA BANKSHARES INC	COM	155792104	2	216	SH	DEFINED 01,03	216
CENTRAL VA BANKSHARES INC 3043	COM	155792104	165	16543	SH	OTHER 01,03	13500
CENTURA BKS INC 6100	COM	15640T100	1926	38947	SH	DEFINED 01,03	32847
CENTURA BKS INC 2859	COM	15640T100	1008	20386	SH	OTHER 01,03	17527
CENTURA BKS INC	COM	15640T100	3724	75300	SH	DEFINED 05,01,03	75300
CENTURA BKS INC	COM	15640T100	1516	30650	SH	DEFINED 07,06,01,03	30650
CENTURA BKS INC	COM	15640T100	10667	215710	SH	DEFINED 17,16	215710
CENTURA SOFTWARE CORP	COM	15640W103	1	762	SH	DEFINED	762
CENTURA SOFTWARE CORP	COM	15640W103	1251	930784	SH	DEFINED 08,09,03	930784
CENTURYTEL INC 12050	COM	156700106	884	30752	SH	DEFINED 01,03	18702
CENTURYTEL INC	COM	156700106	1072	37295	SH	OTHER 01,03	37295
CENTURYTEL INC	COM	156700106	1385	48170	SH	DEFINED 05,01,03	48170
CENTURYTEL INC	COM	156700106	70	2425	SH	OTHER 05,01,03	2425
CENTURYTEL INC	COM	156700106	1067	37100	SH	DEFINED 07,06,01,03	37100
CEPHALON INC 11600	COM	156708109	1015	21125	SH	DEFINED 01,03	9525
CEPHALON INC	COM	156708109	7426	154500	SH	DEFINED 05,01,03	154500
CEPHALON INC	COM	156708109	48	1000	SH	DEFINED 06,01,03	1000
CEPHALON INC	COM	156708109	1548	32200	SH	DEFINED 07,06,01,03	32200
CEPHALON INC	COM	156708109	481	10000	SH	CALL DEFINED 08,09,03	10000
CERIDIAN CORP 9725	COM	15677T106	2955	159725	SH	DEFINED 01,03	150000
CERIDIAN CORP 7000 16875	COM	15677T106	622	33600	SH	OTHER 01,03	9725
CERIDIAN CORP	COM	15677T106	521	28175	SH	DEFINED 07,06,01,03	28175
CERIDIAN CORP	COM	15677T106	370	20000	SH	CALL DEFINED 08,09,03	20000
CERIDIAN CORP	COM	15677T106	259	14000	SH	DEFINED 16	14000
CERNER CORP	COM	156782104	414	12075	SH	DEFINED 01,03	12075
CERNER CORP 5800	COM	156782104	209	6100	SH	OTHER 01,03	300
CERNER CORP	COM	156782104	79	2300	SH	DEFINED 06,01,03	2300
CERNER CORP	COM	156782104	922	26925	SH	DEFINED 07,06,01,03	26925
CHAMPION ENTERPRISES INC	COM	158496109	27	5300	SH	DEFINED 01,03	5300
CHAMPION ENTERPRISES INC	COM	158496109	189	36750	SH	DEFINED 07,06,01,03	36750
CHAMPS ENTMT INC DEL	COM	158787101	171	22000	SH	DEFINED 08,09,03	22000
CHANDLER INS LTD	COM	159057108	10	1000	SH	DEFINED 01,03	1000
CHANDLER INS LTD	COM	159057108	198	20000	SH	OTHER 01,03	20000
CHARTER ONE FINL INC 9918	COM	160903100	3772	133300	SH	DEFINED 01,03	123382
CHARTER ONE FINL INC 4424	COM	160903100	511	18067	SH	OTHER 01,03	13643
CHARTER ONE FINL INC	COM	160903100	1602	56615	SH	DEFINED 05,01,03	56615
CHARTER ONE FINL INC	COM	160903100	101	3575	SH	OTHER 05,01,03	3575
CHARTER ONE FINL INC	COM	160903100	5255	185700	SH	DEFINED 07,06,01,03	185700
CHARTER ONE FINL INC	COM	160903100	34	1200	SH	DEFINED 08,09,03	1200
CHARTER COMMUNICATIONS INC DEL SUB NT CV5.7	SUB	16117MAB3	303	250000	PRN	DEFINED 08,09,03	250000
CHARTER COMMUNICATIONS INC DEL 1000	CL A	16117M107	1649	72870	SH	DEFINED 01,03	71870
CHARTER COMMUNICATIONS INC DEL 3150	CL A	16117M107	114	5040	SH	OTHER 01,03	1890
CHARTER COMMUNICATIONS INC DEL CL A	CL A	16117M107	837	37000	SH	DEFINED 08,09,03	37000
CHARTER COMMUNICATIONS INC DEL CL A	CL A	16117M107	5204	230000	SH	CALL DEFINED 08,09,03	230000
CHECKFREE CORP NEW	COM	162813109	206	7010	SH	DEFINED 05,01,03	7010
CHECKFREE CORP NEW	COM	162813109	38	1300	SH	DEFINED 06,01,03	1300
CHECKFREE CORP NEW	COM	162813109	969	32925	SH	DEFINED 07,06,01,03	32925
CHECKFREE CORP NEW	COM	162813109	32	1098	SH	DEFINED 08,09,03	1098
CHECKFREE CORP NEW	COM	162813109	294370	10000000	SH	DEFINED 15,01,03	10000000
CHECKPOINT SYS INC 9800	COM	162825103	127	13475	SH	DEFINED 01,03	3675
CHECKPOINT SYS INC	COM	162825103	1182	125100	SH	DEFINED 05,01,03	125100
CHECKPOINT SYS INC	COM	162825103	222	23500	SH	DEFINED 07,06,01,03	23500
CHEESECAKE FACTORY INC 3472	COM	163072101	608	16522	SH	DEFINED 01,03	13050
CHEESECAKE FACTORY INC	COM	163072101	25	675	SH	OTHER 01,03	675
CHEESECAKE FACTORY INC	COM	163072101	1491	40500	SH	DEFINED 05,01,03	40500
CHEESECAKE FACTORY INC	COM	163072101	88	2400	SH	DEFINED 06,01,03	2400
CHEESECAKE FACTORY INC	COM	163072101	892	24225	SH	DEFINED 07,06,01,03	24225
CHEESECAKE FACTORY INC	COM	163072101	1288	35000	SH	CALL DEFINED 08,09,03	35000

CHEMED CORP 1600	COM	163596109	98	2825 SH	DEFINED 01,03	1225
CHEMED CORP 100	COM	163596109	3	100 SH	OTHER 01,03	
CHEMED CORP	COM	163596109	730	21000 SH	DEFINED 05,01,03	21000
CHEMED CORP	COM	163596109	270	7775 SH	DEFINED 07,06,01,03	7775
CHEMFIRST INC	COM	16361A106	45	1675 SH	DEFINED 01,03	1675
CHEMFIRST INC	COM	16361A106	16	600 SH	OTHER 01,03	600
CHEMFIRST INC	COM	16361A106	306	11500 SH	DEFINED 07,06,01,03	11500
CHESAPEAKE CORP 3200	COM	165159104	1281	55328 SH	DEFINED 01,03	52128
CHESAPEAKE CORP 11940	COM	165159104	1858	80266 SH	OTHER 01,03	68326
CHESAPEAKE CORP	COM	165159104	965	41700 SH	DEFINED 05,01,03	41700
CHESAPEAKE CORP	COM	165159104	273	11800 SH	DEFINED 07,06,01,03	11800
CHEVRON CORPORATION 59988	COM	166751107	172776	1967837 SH	DEFINED 01,03	1907849
CHEVRON CORPORATION 461356	COM	166751107	114281	1301602 SH	OTHER 01,03	840246
CHEVRON CORPORATION	COM	166751107	19201	218690 SH	DEFINED 05,01,03	218690
CHEVRON CORPORATION	COM	166751107	970	11050 SH	OTHER 05,01,03	11050
CHEVRON CORPORATION	COM	166751107	10158	115700 SH	DEFINED 06,01,03	115700
CHEVRON CORPORATION	COM	166751107	39839	453750 SH	DEFINED 07,06,01,03	453750
CHEVRON CORPORATION	COM	166751107	149	1700 SH	DEFINED 08,09,03	1700
CHEVRON CORPORATION	COM	166751107	1317	15000 SH	CALL DEFINED 08,09,03	15000
CHEVRON CORPORATION	COM	166751107	220	2500 SH	DEFINED 13,01,03	2500
CHEVRON CORPORATION	COM	166751107	18	200 SH	OTHER 13,01,03	200
CHICOS FAS INC 9800	COM	168615102	573	17475 SH	DEFINED 01,03	7675
CHICOS FAS INC	COM	168615102	3773	115000 SH	DEFINED 05,01,03	115000
CHICOS FAS INC	COM	168615102	49	1500 SH	DEFINED 06,01,03	1500
CHICOS FAS INC	COM	168615102	445	13575 SH	DEFINED 07,06,01,03	13575
CHIEFTAIN INTL INC	COM	16867C101	22	800 SH	DEFINED 01,03	800
CHIEFTAIN INTL INC	COM	16867C101	921	33000 SH	OTHER 01,03	33000
CHINA MOBILE HONG KONG LTD	SPONSORED AD	16941M109	1001	45500 SH	DEFINED 06,01,03	45500
CHINA MOBILE HONG KONG LTD	SPONSORED AD	16941M109	176	8000 SH	DEFINED 08,09,03	8000
CHIQUITA BRANDS INTL INC 2000	COM	170032106	13	10000 SH	DEFINED 01,03	8000
CHIQUITA BRANDS INTL INC	COM	170032106	3	2000 SH	OTHER 01,03	2000
CHIQUITA BRANDS INTL INC	COM	170032106	95	73207 SH	DEFINED 08,09,03	73207
CHIRON CORP 800	COM	170040109	1324	30173 SH	DEFINED 01,03	29373
CHIRON CORP 2468	COM	170040109	334	7614 SH	OTHER 01,03	5146
CHIRON CORP	COM	170040109	2461	56090 SH	DEFINED 05,01,03	56090
CHIRON CORP	COM	170040109	145	3300 SH	OTHER 05,01,03	3300
CHIRON CORP	COM	170040109	57	1300 SH	DEFINED 06,01,03	1300
CHIRON CORP	COM	170040109	1624	37025 SH	DEFINED 07,06,01,03	37025
CHITTENDEN CORP 2570	COM	170228100	173	5545 SH	DEFINED 01,03	2975
CHITTENDEN CORP	COM	170228100	640	20500 SH	DEFINED 07,06,01,03	20500
CHOICEPOINT INC 29783	COM	170388102	1007	29783 SH	DEFINED 01,03	
CHOICEPOINT INC 23997 49747	COM	170388102	4377	129504 SH	OTHER 01,03	55760
CHOICEPOINT INC	COM	170388102	209	6190 SH	DEFINED 05,01,03	6190
CHOICEPOINT INC	COM	170388102	51	1500 SH	DEFINED 06,01,03	1500
CHOICEPOINT INC	COM	170388102	889	26300 SH	DEFINED 07,06,01,03	26300
CHOICEPOINT INC	COM	170388102	3	75 SH	DEFINED 08,09,03	75
CHRIS CRAFT INDS INC	COM	170520100	304	4802 SH	DEFINED 01,03	4802
CHRIS CRAFT INDS INC 159	COM	170520100	225	3559 SH	OTHER 01,03	3400
CHRIS CRAFT INDS INC	COM	170520100	192	3030 SH	DEFINED 05,01,03	3030
CHRIS CRAFT INDS INC	COM	170520100	51	800 SH	DEFINED 06,01,03	800
CHRIS CRAFT INDS INC	COM	170520100	957	15125 SH	DEFINED 07,06,01,03	15125
CHRIS CRAFT INDS INC	COM	170520100	6350	100400 SH	DEFINED 17,16	100400
CHROMAVISION MED SYS INC	COM	17111P104	208	44345 SH	DEFINED 01,03	44345
CHUBB CORP 25820	COM	171232101	9254	127744 SH	DEFINED 01,03	101924
CHUBB CORP 59777	COM	171232101	10898	150439 SH	OTHER 01,03	90662
CHUBB CORP	COM	171232101	5222	72090 SH	DEFINED 05,01,03	72090
CHUBB CORP	COM	171232101	217	3000 SH	OTHER 05,01,03	3000
CHUBB CORP	COM	171232101	2450	33825 SH	DEFINED 07,06,01,03	33825
CHUBB CORP	COM	171232101	623	8600 SH	DEFINED 08,09,03	8600
CHUBB CORP	COM	171232101	1087	15000 SH	PUT DEFINED 08,09,03	15000
CHURCH & DWIGHT INC	COM	171340102	2279	104900 SH	DEFINED 01,03	104900
CHURCH & DWIGHT INC	COM	171340102	289	13300 SH	OTHER 01,03	13300
CHURCH & DWIGHT INC	COM	171340102	73	3340 SH	DEFINED 05,01,03	3340
CHURCH & DWIGHT INC	COM	171340102	48	2200 SH	DEFINED 06,01,03	2200
CHURCH & DWIGHT INC	COM	171340102	362	16675 SH	DEFINED 07,06,01,03	16675
CIBER INC 12500	COM	17163B102	98	20175 SH	DEFINED 01,03	7675
CIBER INC	COM	17163B102	21	4300 SH	OTHER 01,03	4300
CIBER INC	COM	17163B102	760	155800 SH	DEFINED 05,01,03	155800

CIBER INC	COM	17163B102	226	46300	SH	DEFINED	07,06,01,03	46300	
CIENA CORP	NT CONV	3.7 171779AA9	4079	5255000	PRN	DEFINED	07,06,01,03	5255000	
CIENA CORP	NT CONV	3.7 171779AA9	3159	4070000	PRN	DEFINED	08,09,03	4070000	
CIENA CORP 69890	COM	171779101	129156	3093558	SH	DEFINED	01,03	3023668	
CIENA CORP 123921	COM	171779101	19483	466667	SH	OTHER	01,03	342746	
CIENA CORP	COM	171779101	125	3000	SH	DEFINED	05,01,03	3000	
CIENA CORP	COM	171779101	1478	35394	SH	DEFINED	08,09,03	35394	
CIENA CORP	COM	171779101	31	745	SH	DEFINED	13,01,03	745	
CIENA CORP 200	COM	171779101	8	200	SH	OTHER	13,01,03		
CIENA CORP 6700	COM	171779101	280	6700	SH	OTHER	16		
CINCINNATI FINL CORP 4900	COM	172062101	1490	39281	SH	DEFINED	01,03	34381	
CINCINNATI FINL CORP 3400	COM	172062101	225	5923	SH	OTHER	01,03	2523	
CINCINNATI FINL CORP	COM	172062101	3109	81940	SH	DEFINED	05,01,03	81940	
CINCINNATI FINL CORP	COM	172062101	105	2775	SH	OTHER	05,01,03	2775	
CINCINNATI FINL CORP	COM	172062101	1180	31100	SH	DEFINED	07,06,01,03	31100	
CINERGY CORP 8720	COM	172474108	4779	142448	SH	DEFINED	01,03	133728	
CINERGY CORP 15920	COM	172474108	1947	58021	SH	OTHER	01,03	42101	
CINERGY CORP	COM	172474108	1506	44895	SH	DEFINED	05,01,03	44895	
CINERGY CORP	COM	172474108	91	2725	SH	OTHER	05,01,03	2725	
CINERGY CORP	COM	172474108	1032	30750	SH	DEFINED	07,06,01,03	30750	
CIPHERGEN BIOSYSTEMS INC	COM	17252Y104	49	11000	SH	DEFINED	05,01,03	11000	
CIPHERGEN BIOSYSTEMS INC	COM	17252Y104	822	185200	SH	DEFINED	07,06,01,03	185200	
CIPHERGEN BIOSYSTEMS INC	COM	17252Y104		100	SH	DEFINED	16	100	
CIRCUIT CITY STORE INC 68615	CIRCT CITY G	172737108	5123	483330	SH	DEFINED	01,03	414715	
CIRCUIT CITY STORE INC 12250	CIRCT CITY G	172737108	1125	106146	SH	OTHER	01,03	93896	
CIRCUIT CITY STORE INC 194240	CIRCT CITY G	172737108	2059	194240	SH	DEFINED	05,01,03		
CIRCUIT CITY STORE INC 430760	CIRCT CITY G	172737108	6663	628550	SH	OTHER	05,01,03	197790	
CIRCUIT CITY STORE INC	CIRCT CITY G	172737108	920	86800	SH	DEFINED	07,06,01,03	86800	
CIRCUIT CITY STORE INC	CIRCT CITY G	172737108	3166	298660	SH	DEFINED	08,09,03	298660	
CIRCUIT CITY STORE INC	CIRCT CITY G	172737108	424	40000	SH	PUT	DEFINED	08,09,03	40000
CIRCUIT CITY STORE INC	CIRCT CITY G	172737108	424	40000	SH	CALL	DEFINED	17,16	40000
CIRCUIT CITY STORE INC	CIRCT CITY G	172737108	1548	146000	SH	PUT	DEFINED	17,16	146000
CISCO SYS INC	COM	17275R102	1002	63397	SH	DEFINED		63397	
CISCO SYS INC 1101846	COM	17275R102	366720	23192510	SH	DEFINED	01,03	22090664	
CISCO SYS INC 2261912	COM	17275R102	103258	6530333	SH	OTHER	01,03	4268421	
CISCO SYS INC	COM	17275R102	20081	1270000	SH	CALL	DEFINED	01,03	1270000
CISCO SYS INC	COM	17275R102	4427	280000	SH	PUT	DEFINED	01,03	280000
CISCO SYS INC 2230000	COM	17275R102	44035	2784908	SH	DEFINED	05,01,03	554908	
CISCO SYS INC	COM	17275R102	35261	2230000	SH	OTHER	05,01,03	2230000	
CISCO SYS INC	COM	17275R102	8559	541300	SH	DEFINED	06,01,03	541300	
CISCO SYS INC	COM	17275R102	47751	3019915	SH	DEFINED	07,06,01,03	3019915	
CISCO SYS INC	COM	17275R102	9927	627790	SH	DEFINED	08,09,03	627790	
CISCO SYS INC	COM	17275R102	316	20000	SH	CALL	DEFINED	08,09,03	20000
CISCO SYS INC	COM	17275R102	339	21470	SH	DEFINED	13,01,03	21470	
CISCO SYS INC 2900	COM	17275R102	112	7100	SH	OTHER	13,01,03	4200	
CIRRUS LOGIC CORP	COM	172755100	79	5300	SH	DEFINED	01,03	5300	
CIRRUS LOGIC CORP	COM	172755100	102	6850	SH	DEFINED	05,01,03	6850	
CIRRUS LOGIC CORP	COM	172755100	510	34150	SH	DEFINED	07,06,01,03	34150	
CIRRUS LOGIC CORP	COM	172755100	2702	180900	SH	DEFINED	08,09,03	180900	
CIRRUS LOGIC CORP	COM	172755100	7618	510000	SH	CALL	DEFINED	08,09,03	510000
CIRRUS LOGIC CORP	COM	172755100	4152	278000	SH	PUT	DEFINED	08,09,03	278000
CITADEL COMMUNICATIONS CORP	COM	172853202	1329	53426	SH	DEFINED		53426	
CITADEL COMMUNICATIONS CORP	COM	172853202	20	800	SH	DEFINED	01,03	800	
CITADEL COMMUNICATIONS CORP	COM	172853202	10	400	SH	OTHER	01,03	400	
CITADEL COMMUNICATIONS CORP	COM	172853202	6060	243600	SH	DEFINED	17,16	243600	
CINTAS CORP 22800	COM	172908105	2171	55086	SH	DEFINED	01,03	32286	
CINTAS CORP 450	COM	172908105	647	16425	SH	OTHER	01,03	15975	
CINTAS CORP	COM	172908105	2519	63910	SH	DEFINED	05,01,03	63910	
CINTAS CORP	COM	172908105	114	2900	SH	OTHER	05,01,03	2900	
CINTAS CORP	COM	172908105	1717	43550	SH	DEFINED	07,06,01,03	43550	
CITIGROUP INC 554290	COM	172967101	729071	16208792	SH	DEFINED	01,03	15654502	
CITIGROUP INC 1333798	COM	172967101	189844	4220639	SH	OTHER	01,03	2886841	
CITIGROUP INC 1256666	COM	172967101	86366	1920087	SH	DEFINED	05,01,03	663421	
CITIGROUP INC	COM	172967101	60412	1343091	SH	OTHER	05,01,03	1343091	

CITIGROUP INC	COM	172967101	28304	629266	SH	DEFINED	06,01,03	629266	
CITIGROUP INC	COM	172967101	113207	2516832	SH	DEFINED	07,06,01,03	2516832	
CITIGROUP INC	COM	172967101	15453	343553	SH	DEFINED	08,09,03	343553	
CITIGROUP INC	COM	172967101	1867	41500	SH	CALL	DEFINED	08,09,03	41500
CITIGROUP INC	COM	172967101	823	18300	SH	PUT	DEFINED	08,09,03	18300
CITIGROUP INC 296659	COM	172967101	315631	7017132	SH	DEFINED	11,01,03	6720473	
CITIGROUP INC 492455	COM	172967101	130461	2900431	SH	OTHER	11,06,01,03	2407976	
CITIGROUP INC	COM	172967101	843	18736	SH	DEFINED	13,01,03	18736	
CITIGROUP INC 2548	COM	172967101	137	3048	SH	OTHER	13,01,03	500	
CITIGROUP INC	COM	172967101	2249	50000	SH	PUT	DEFINED	17,16	50000
CITIZENS BKG CORP MICH	COM	174420109	5	200	SH	DEFINED	01,03	200	
CITIZENS BKG CORP MICH	COM	174420109	512	19168	SH	OTHER	01,03	19168	
CITIZENS COMMUNICATIONS CO	COM	17453B101	173	13700	SH	DEFINED	01,03	13700	
CITIZENS COMMUNICATIONS CO	COM	17453B101	1012	80039	SH	DEFINED	05,01,03	80039	
CITIZENS COMMUNICATIONS CO	COM	17453B101	58	4575	SH	OTHER	05,01,03	4575	
CITIZENS COMMUNICATIONS CO	COM	17453B101	649	51275	SH	DEFINED	07,06,01,03	51275	
CITIZENS COMMUNICATIONS CO	COM	17453B101	506	40000	SH	CALL	DEFINED	08,09,03	40000
CITIZENS COMMUNICATIONS CO	COM	17453B101	506	40000	SH	PUT	DEFINED	08,09,03	40000
CITIZENS UTILS TR	PF	EPPICS C 177351202	2133	43200	SH	DEFINED	01,03	43200	
CITIZENS UTILS TR	PF	EPPICS C 177351202	3950	80000	SH	DEFINED	07,06,01,03	80000	
CITRIX SYS INC	SD	CV ZRO 14 177376AA8	115	270000	PRN	DEFINED	01,03	270000	
CITRIX SYS INC	SD	CV ZRO 14 177376AA8	1830	4280000	PRN	DEFINED	07,06,01,03	4280000	
CITRIX SYS INC	SB	DB CV ZRO 177376AB6	428	1000000	PRN	DEFINED	07,06,01,03	1000000	
CITRIX SYS INC 8980 110	COM	177376100	7482	354185	SH	DEFINED	01,03	345095	
CITRIX SYS INC 3700	COM	177376100	78	3700	SH	OTHER	01,03		
CITRIX SYS INC	COM	177376100	1158	54820	SH	DEFINED	05,01,03	54820	
CITRIX SYS INC	COM	177376100	6534	309300	SH	DEFINED	07,06,01,03	309300	
CITRIX SYS INC	COM	177376100	226	10700	SH	DEFINED	08,09,03	10700	
CITY NATL CORP 6800 770	COM	178566105	6423	167215	SH	DEFINED	01,03	159645	
CITY NATL CORP	COM	178566105	1450	37740	SH	DEFINED	05,01,03	37740	
CITY NATL CORP	COM	178566105	111	2900	SH	DEFINED	06,01,03	2900	
CITY NATL CORP	COM	178566105	23881	621750	SH	DEFINED	07,06,01,03	621750	
CLAIRES STORES INC	COM	179584107	31	1739	SH	OTHER	01,03	1739	
CLAIRES STORES INC	COM	179584107	75	4240	SH	DEFINED	05,01,03	4240	
CLAIRES STORES INC	COM	179584107	374	21125	SH	DEFINED	07,06,01,03	21125	
CLARCOR INC 4800	COM	179895107	174	7550	SH	DEFINED	01,03	2750	
CLARCOR INC	COM	179895107	409	17687	SH	OTHER	01,03	17687	
CLARCOR INC	COM	179895107	1361	58900	SH	DEFINED	05,01,03	58900	
CLARCOR INC	COM	179895107	438	18950	SH	DEFINED	07,06,01,03	18950	
CLARUS CORP	COM	182707109	4	600	SH	DEFINED	08,09,03	600	
CLARUS CORP	COM	182707109	813	127500	SH	DEFINED	17,16	127500	
CLASSIC COMMUNICATIONS INC	CL	A 182728204	196	98045	SH	DEFINED	12,01,03	98045	
CLAYTON HOMES INC	COM	184190106	1093	90729	SH	DEFINED	01,03	90729	
CLAYTON HOMES INC	COM	184190106	24	2000	SH	OTHER	01,03	2000	
CLAYTON HOMES INC	COM	184190106	144	11931	SH	DEFINED	05,01,03	11931	
CLAYTON HOMES INC	COM	184190106	717	59475	SH	DEFINED	07,06,01,03	59475	
CLEAR CHANNEL COMMUNICATIONS 73219	COM	184502102	138266	2539325	SH	DEFINED	01,03	2466106	
CLEAR CHANNEL COMMUNICATIONS 88007	COM	184502102	16203	297573	SH	OTHER	01,03	209566	
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	1143	21000	SH	CALL	DEFINED	01,03	21000
CLEAR CHANNEL COMMUNICATIONS 276716	COM	184502102	15067	276716	SH	DEFINED	05,01,03		
CLEAR CHANNEL COMMUNICATIONS 268284	COM	184502102	30224	555075	SH	OTHER	05,01,03	286791	
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	25927	476155	SH	DEFINED	07,06,01,03	476155	
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	6385	117260	SH	DEFINED	08,09,03	117260	
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	1361	25000	SH	PUT	DEFINED	08,09,03	25000
CLEAR CHANNEL COMMUNICATIONS 75679	COM	184502102	161786	2971282	SH	DEFINED	11,01,03	2895603	
CLEAR CHANNEL COMMUNICATIONS 316459	COM	184502102	68940	1266111	SH	OTHER	11,06,01,03	949652	
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	150	2760	SH	DEFINED	13,01,03	2760	
CLEVELAND CLIFFS INC 2600	COM	185896107	70	3868	SH	DEFINED	01,03	1268	
CLEVELAND CLIFFS INC	COM	185896107	598	33200	SH	DEFINED	05,01,03	33200	
CLEVELAND CLIFFS INC	COM	185896107	142	7875	SH	DEFINED	07,06,01,03	7875	
CLOROX CO DEL 10596	COM	189054109	17230	547862	SH	DEFINED	01,03	537266	
CLOROX CO DEL 72075	COM	189054109	9557	303884	SH	OTHER	01,03	231809	
CLOROX CO DEL 76380	COM	189054109	2402	76380	SH	DEFINED	05,01,03		
CLOROX CO DEL 453620	COM	189054109	16797	534075	SH	OTHER	05,01,03	80455	
CLOROX CO DEL	COM	189054109	1437	45700	SH	DEFINED	07,06,01,03	45700	
CLOROX CO DEL	COM	189054109	2837	90200	SH	DEFINED	08,09,03	90200	
CLOROX CO DEL	COM	189054109	2085	66300	SH	CALL	DEFINED	08,09,03	66300

COMCAST CORP	CL A SPL	200300200	15134	360866	SH	OTHER	11,06,01,03	360866
COMCAST CORP	CL A SPL	200300200	180	4300	SH	DEFINED	13,01,03	4300
COMCAST CORP	CL A SPL	200300200	2097	50000	SH	DEFINED	17,16	50000
COMCAST CORP	CL A SPL	200300200	629	15000	SH	DEFINED	18	15000
COMDISCO INC	COM	200336105	181	22564	SH	DEFINED	01,03	22564
COMDISCO INC	COM	200336105	60	7492	SH	OTHER	01,03	4492
3000								
COMDISCO INC	COM	200336105	128	16030	SH	DEFINED	05,01,03	16030
COMDISCO INC	COM	200336105	34	4300	SH	DEFINED	06,01,03	4300
COMDISCO INC	COM	200336105	523	65425	SH	DEFINED	07,06,01,03	65425
COMDISCO INC	COM	200336105	360	45000	SH	PUT	DEFINED 08,09,03	45000
COMERICA INC	COM	200340107	5278	85820	SH	DEFINED	01,03	82220
3600								
COMERICA INC	COM	200340107	5394	87711	SH	OTHER	01,03	74382
13329								
COMERICA INC	COM	200340107	3226	52450	SH	DEFINED	05,01,03	52450
COMERICA INC	COM	200340107	188	3050	SH	OTHER	05,01,03	3050
COMERICA INC	COM	200340107	2106	34250	SH	DEFINED	07,06,01,03	34250
COMFORCE CORP	COM	20038K109	56	30003	SH	OTHER	01,03	30000
3								
COMMERCE BANCORP INC NJ	COM	200519106	1546	25770	SH	DEFINED	01,03	13070
12700								
COMMERCE BANCORP INC NJ	COM	200519106	9600	160000	SH	DEFINED	05,01,03	160000
COMMERCE BANCORP INC NJ	COM	200519106	90	1500	SH	DEFINED	06,01,03	1500
COMMERCE BANCORP INC NJ	COM	200519106	1467	24450	SH	DEFINED	07,06,01,03	24450
COMMERCE BANCSHARES INC	COM	200525103	9736	261374	SH	DEFINED	01,03	244490
16884								
COMMERCE BANCSHARES INC	COM	200525103	10495	281748	SH	OTHER	01,03	82107
199641								
COMMERCE BANCSHARES INC	COM	200525103	66	1785	SH	DEFINED	05,01,03	1785
COMMERCE ONE INC DEL	COM	200693109	124	13320	SH	DEFINED	01,03	13320
COMMERCE ONE INC DEL	COM	200693109	20	2104	SH	OTHER	01,03	1104
1000								
COMMERCE ONE INC DEL	COM	200693109	9	1000	SH	DEFINED	05,01,03	1000
COMMERCE ONE INC DEL	COM	200693109	659	70650	SH	DEFINED	08,09,03	70650
COMMERCIAL FEDERAL CORPORATION	COM	201647104	323	14475	SH	DEFINED	01,03	14075
400								
COMMERCIAL FEDERAL CORPORATION	COM	201647104	38	1693	SH	OTHER	01,03	
1693								
COMMERCIAL FEDERAL CORPORATION	COM	201647104	2299	103100	SH	DEFINED	05,01,03	103100
COMMERCIAL FEDERAL CORPORATION	COM	201647104	56	2500	SH	DEFINED	06,01,03	2500
COMMERCIAL FEDERAL CORPORATION	COM	201647104	940	42150	SH	DEFINED	07,06,01,03	42150
COMMERCIAL METALS CO	COM	201723103	260	10350	SH	DEFINED	01,03	1450
8900								
COMMERCIAL METALS CO	COM	201723103	2791	111200	SH	DEFINED	05,01,03	111200
COMMERCIAL METALS CO	COM	201723103	252	10050	SH	DEFINED	07,06,01,03	10050
COMMERCIAL NET LEASE RLTY INC	COM	202218103	532	45050	SH	DEFINED	01,03	45050
COMMERCIAL NET LEASE RLTY INC	COM	202218103	238	20200	SH	OTHER	01,03	18200
2000								
COMMODORE APPLIED TECH INC	COM	202630109	16	60200	SH	DEFINED	01,03	
60200								
COMMONWEALTH INDS INC DEL	COM	203004106	53	12050	SH	DEFINED	01,03	1850
10200								
COMMONWEALTH INDS INC DEL	COM	203004106	560	128000	SH	DEFINED	05,01,03	128000
COMMONWEALTH INDS INC DEL	COM	203004106	56	12850	SH	DEFINED	07,06,01,03	12850
COMMSCOPE INC	COM	203372107	723	43337	SH	DEFINED	01,03	43337
COMMSCOPE INC	COM	203372107	1	33	SH	OTHER	01,03	33
COMMSCOPE INC	COM	203372107	74	4440	SH	DEFINED	05,01,03	4440
COMMSCOPE INC	COM	203372107	369	22125	SH	DEFINED	07,06,01,03	22125
COMMSCOPE INC	COM	203372107	112	6700	SH	DEFINED	17,16	6700
COMMUNITY FIRST BANKSHARES INC	COM	203902101	340	16839	SH	DEFINED	01,03	6939
9900								
COMMUNITY FIRST BANKSHARES INC	COM	203902101	2241	111000	SH	DEFINED	05,01,03	111000
COMMUNITY FIRST BANKSHARES INC	COM	203902101	661	32725	SH	DEFINED	07,06,01,03	32725
COMPANHIA BRASILEIRA DE DISTRB	ADR	20440T201	31	1000	SH	OTHER	01,03	1000
COMPANHIA BRASILEIRA DE DISTRB	ADR	20440T201	451	14500	SH	DEFINED	06,01,03	14500
COMPANHIA PARANAENSE ENERG COP	SPON ADR PFD	20441B407	274	33000	SH	DEFINED	06,01,03	33000
COMPANHIA PARANAENSE ENERG COP	SPON ADR PFD	20441B407	83	10000	SH	DEFINED	08,09,03	10000
COMPANHIA DE BEBIDAS DAS AMERS	SPON ADR PFD	20441W203	834	35700	SH	DEFINED	06,01,03	35700
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	1870	76000	SH	DEFINED	06,01,03	76000
COMPASS BANCSHARES INC	COM	20449H109	2625	122815	SH	DEFINED	01,03	119815
3000								
COMPASS BANCSHARES INC	COM	20449H109	297	13881	SH	OTHER	01,03	13881
COMPASS BANCSHARES INC	COM	20449H109	224	10490	SH	DEFINED	05,01,03	10490
COMPASS BANCSHARES INC	COM	20449H109	1117	52250	SH	DEFINED	07,06,01,03	52250
COMPAQ COMPUTER CORP	COM	204493100	33775	1855765	SH	DEFINED	01,03	1627830
227935								
COMPAQ COMPUTER CORP	COM	204493100	10654	585387	SH	OTHER	01,03	475398
109989								
COMPAQ COMPUTER CORP	COM	204493100	2912	160000	SH	CALL	DEFINED 01,03	160000
COMPAQ COMPUTER CORP	COM	204493100	12578	691095	SH	DEFINED	05,01,03	691095
COMPAQ COMPUTER CORP	COM	204493100	2017	110800	SH	DEFINED	06,01,03	110800
COMPAQ COMPUTER CORP	COM	204493100	9274	509560	SH	DEFINED	07,06,01,03	509560
COMPAQ COMPUTER CORP	COM	204493100	5476	300872	SH	DEFINED	08,09,03	300872
COMPUCREDIT CORP	COM	20478N100	231	30700	SH	DEFINED	08,09,03	30700

COMPUCREDIT CORP	COM	20478N100	188	25000	SH	PUT	DEFINED	08,09,03	25000
COMPUCREDIT CORP	COM	20478N100	3012	400000	SH		DEFINED	17,16	400000
COMPUCOM SYS INC	COM	204780100	7	3000	SH		DEFINED	01,03	3000
COMPUCOM SYS INC	COM	204780100	23	10000	SH		OTHER	01,03	
10000									
COMPUTER ASSOC INTL INC	COM	204912109	10246	376707	SH		DEFINED	01,03	320632
56075									
COMPUTER ASSOC INTL INC	COM	204912109	4435	163050	SH		OTHER	01,03	130708
32342									
COMPUTER ASSOC INTL INC	COM	204912109	4816	177070	SH		DEFINED	05,01,03	177070
COMPUTER ASSOC INTL INC	COM	204912109	3135	115250	SH		DEFINED	07,06,01,03	115250
COMPUTER ASSOC INTL INC	COM	204912109	579	21300	SH		DEFINED	08,09,03	21300
COMPUTER NETWORK TECHNOLOGY CP	COM	204925101	3	300	SH		DEFINED	01,03	300
COMPUTER NETWORK TECHNOLOGY CP	COM	204925101	125	11250	SH		OTHER	01,03	11250
COMPUTER SCIENCES CORP	COM	205363104	2102	64976	SH		DEFINED	01,03	49526
15450									
COMPUTER SCIENCES CORP	COM	205363104	1636	50560	SH		OTHER	01,03	26900
23660									
COMPUTER SCIENCES CORP	COM	205363104	2919	90219	SH		DEFINED	05,01,03	
90219									
COMPUTER SCIENCES CORP	COM	205363104	10514	325000	SH		OTHER	05,01,03	90219
234781									
COMPUTER SCIENCES CORP	COM	205363104	1181	36500	SH		DEFINED	07,06,01,03	36500
COMPUTER TASK GROUP INC	COM	205477102	60	12832	SH		DEFINED	01,03	3332
9500									
COMPUTER TASK GROUP INC	COM	205477102	588	126500	SH		DEFINED	05,01,03	126500
COMPUTER TASK GROUP INC	COM	205477102	76	16250	SH		DEFINED	07,06,01,03	16250
COMPUWARE CORP	COM	205638109	355	36385	SH		DEFINED	01,03	36385
COMPUWARE CORP	COM	205638109	1087	111455	SH		DEFINED	05,01,03	111455
COMPUWARE CORP	COM	205638109	693	71125	SH		DEFINED	07,06,01,03	71125
COMPUWARE CORP	COM	205638109	464	47555	SH		DEFINED	08,09,03	47555
COMPUWARE CORP	COM	205638109	955	97900	SH	CALL	DEFINED	08,09,03	97900
COMVERSE TECHNOLOGY INC	SR DEB CV 14	205862AH8	3954	4700000	PRN		DEFINED	07,06,01,03	4700000
COMVERSE TECHNOLOGY INC	SR DEB CV 14	205862AH8	54681	65000000	PRN		OTHER	16	
65000000									
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	28339	481226	SH		DEFINED	01,03	471381
9845									
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	1863	31631	SH		OTHER	01,03	17408
14223									
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	3688	62625	SH		DEFINED	05,01,03	62625
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	2656	45100	SH		DEFINED	06,01,03	45100
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	16813	285505	SH		DEFINED	07,06,01,03	285505
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	628	10670	SH		DEFINED	08,09,03	10670
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	224	3800	SH		DEFINED	13,01,03	3800
CONAGRA FOODS INC	COM	205887102	30013	1645454	SH		DEFINED	01,03	1608229
37225									
CONAGRA FOODS INC	COM	205887102	8657	474602	SH		OTHER	01,03	182549
292053									
CONAGRA FOODS INC	COM	205887102	3308	181350	SH		DEFINED	05,01,03	181350
CONAGRA FOODS INC	COM	205887102	168	9225	SH		OTHER	05,01,03	9225
CONAGRA FOODS INC	COM	205887102	4885	267825	SH		DEFINED	07,06,01,03	267825
CONAGRA FOODS INC	COM	205887102	4	200	SH		DEFINED	08,09,03	200
COMPUTER HORIZONS CORP	COM	205908106	38	10950	SH		DEFINED	01,03	10950
COMPUTER HORIZONS CORP	COM	205908106	70	20000	SH		OTHER	01,03	20000
CONCORD CAMERA CORP	COM	206156101	95	13475	SH		DEFINED	01,03	10375
3100									
CONCORD CAMERA CORP	COM	206156101	19	2700	SH		OTHER	01,03	2700
CONCORD CAMERA CORP	COM	206156101	396	56100	SH		DEFINED	05,01,03	56100
CONCORD CAMERA CORP	COM	206156101	150	21225	SH		DEFINED	07,06,01,03	21225
CONCORD COMMUNICATIONS INC	COM	206186108	54	6650	SH		DEFINED	01,03	2650
4000									
CONCORD COMMUNICATIONS INC	COM	206186108	426	52000	SH		DEFINED	05,01,03	52000
CONCORD COMMUNICATIONS INC	COM	206186108	105	12850	SH		DEFINED	07,06,01,03	12850
CONCORD COMMUNICATIONS INC	COM	206186108	27	3300	SH		DEFINED	08,09,03	3300
CONCORD EFS INC	COM	206197105	182544	4514288	SH		DEFINED		4514288
CONCORD EFS INC	COM	206197105	26288	650110	SH		DEFINED	01,03	648800
1310									
CONCORD EFS INC	COM	206197105	2294	56735	SH		OTHER	01,03	56735
CONCORD EFS INC	COM	206197105	5310	131305	SH		DEFINED	05,01,03	131305
CONCORD EFS INC	COM	206197105	151	3725	SH		OTHER	05,01,03	3725
CONCORD EFS INC	COM	206197105	198	4900	SH		DEFINED	06,01,03	4900
CONCORD EFS INC	COM	206197105	27712	685320	SH		DEFINED	07,06,01,03	685320
CONCUR TECHNOLOGIES INC	COM	206708109	9	29000	SH		OTHER	01,03	29000
CONCUR TECHNOLOGIES INC	COM	206708109	11	35126	SH		DEFINED	08,09,03	35126
CONE MLS CORP N C	COM	206814105	29	9275	SH		DEFINED	01,03	2875
6400									
CONE MLS CORP N C	COM	206814105	279	88700	SH		DEFINED	05,01,03	88700
CONE MLS CORP N C	COM	206814105	63	19875	SH		DEFINED	07,06,01,03	19875
CONNECTIV INC	COM	206829103	929	42520	SH		DEFINED	01,03	42520
CONNECTIV INC	COM	206829103	446	20394	SH		OTHER	01,03	15628
4766									
CONNECTIV INC	COM	206829103	168	7690	SH		DEFINED	05,01,03	7690
CONNECTIV INC	COM	206829103	87	4000	SH		DEFINED	06,01,03	4000
CONNECTIV INC	COM	206829103	836	38275	SH		DEFINED	07,06,01,03	38275
CONNECTIV INC	COM	206829103	3704	169500	SH		DEFINED	17,16	169500

CONEXANT SYSTEMS INC	SUB NT CONV	207142AF7	517	973000	PRN	DEFINED 08,09,03	973000
CONEXANT SYSTEMS INC 68523	COM	207142100	1091	122023	SH	DEFINED 01,03	53500
CONEXANT SYSTEMS INC 24162	COM	207142100	1001	111987	SH	OTHER 01,03	87825
CONEXANT SYSTEMS INC	COM	207142100	976	109245	SH	DEFINED 05,01,03	109245
CONEXANT SYSTEMS INC	COM	207142100	628	70325	SH	DEFINED 07,06,01,03	70325
CONEXANT SYSTEMS INC	COM	207142100	9	1000	SH	DEFINED 08,09,03	1000
CONMED CORP	COM	207410101	35	1825	SH	DEFINED 01,03	1825
CONMED CORP	COM	207410101	228	11900	SH	DEFINED 07,06,01,03	11900
CONOCO INC 1000	CL A	208251306	287	10198	SH	DEFINED 01,03	9198
CONOCO INC 13000	CL A	208251306	402	14300	SH	OTHER 01,03	1300
CONOCO INC	CL B	208251405	912	32300	SH	DEFINED 01,03	32300
CONOCO INC	CL B	208251405	5217	184670	SH	DEFINED 05,01,03	184670
CONOCO INC	CL B	208251405	303	10725	SH	OTHER 05,01,03	10725
CONOCO INC	CL B	208251405	3430	121400	SH	DEFINED 06,01,03	121400
CONOCO INC	CL B	208251405	3405	120525	SH	DEFINED 07,06,01,03	120525
CONOCO INC	CL B	208251405	273	9652	SH	DEFINED 08,09,03	9652
CONSECO INC 1000	COM	208464107	1818	112927	SH	DEFINED 01,03	111927
CONSECO INC 940	COM	208464107	2441	151631	SH	OTHER 01,03	150691
CONSECO INC	COM	208464107	1510	93790	SH	DEFINED 05,01,03	93790
CONSECO INC	COM	208464107	90	5600	SH	OTHER 05,01,03	5600
CONSECO INC	COM	208464107	1013	62925	SH	DEFINED 07,06,01,03	62925
CONSECO INC	COM	208464107	151	9400	SH	DEFINED 08,09,03	9400
CONSOLIDATED EDISON INC 6289	COM	209115104	6897	185908	SH	DEFINED 01,03	179619
CONSOLIDATED EDISON INC 47210	COM	209115104	5097	137373	SH	OTHER 01,03	90163
CONSOLIDATED EDISON INC	COM	209115104	2230	60100	SH	DEFINED 05,01,03	60100
CONSOLIDATED EDISON INC	COM	209115104	135	3650	SH	OTHER 05,01,03	3650
CONSOLIDATED EDISON INC	COM	209115104	1521	41000	SH	DEFINED 07,06,01,03	41000
CONSOLIDATED GRAPHICS INC	COM	209341106	23	1865	SH	DEFINED 01,03	1865
CONSOLIDATED GRAPHICS INC	COM	209341106	127	10150	SH	DEFINED 07,06,01,03	10150
CONSOLIDATED STORES CORP	COM	210149100	109	10800	SH	DEFINED 01,03	10800
CONSOLIDATED STORES CORP 7795	COM	210149100	86	8576	SH	OTHER 01,03	781
CONSOLIDATED STORES CORP	COM	210149100	322	32030	SH	DEFINED 05,01,03	32030
CONSOLIDATED STORES CORP	COM	210149100	19	1925	SH	OTHER 05,01,03	1925
CONSOLIDATED STORES CORP	COM	210149100	217	21600	SH	DEFINED 07,06,01,03	21600
CONSOLIDATED STORES CORP	COM	210149100	12	1200	SH	DEFINED 08,09,03	1200
CONSOLIDATED TOMOKA LD CO	COM	210226106	1	57	SH	DEFINED 01,03	57
CONSOLIDATED TOMOKA LD CO	COM	210226106	681	45390	SH	OTHER 01,03	45390
CONSTELLATION BRANDS INC	CL A	21036P108	6386	89000	SH	DEFINED 05,01,03	89000
CONSTELLATION BRANDS INC	CL A	21036P108	158	2200	SH	DEFINED 06,01,03	2200
CONSTELLATION BRANDS INC	CL A	21036P108	9884	137750	SH	DEFINED 07,06,01,03	137750
CONSTELLATION ENERGY GROUP INC 14696	COM	210371100	18975	430276	SH	DEFINED 01,03	415580
CONSTELLATION ENERGY GROUP INC 56135	COM	210371100	11470	260099	SH	OTHER 01,03	203964
CONSTELLATION ENERGY GROUP INC	COM	210371100	2036	46175	SH	DEFINED 05,01,03	46175
CONSTELLATION ENERGY GROUP INC	COM	210371100	115	2600	SH	OTHER 05,01,03	2600
CONSTELLATION ENERGY GROUP INC	COM	210371100	1632	37000	SH	DEFINED 07,06,01,03	37000
CONSTELLATION ENERGY GROUP INC	COM	210371100	1560	35380	SH	DEFINED 08,09,03	35380
CONTINENTAL AIRLS INC	CL B	210795308	37	900	SH	DEFINED 05,01,03	900
CONTINENTAL AIRLS INC	CL B	210795308	3039	73400	SH	DEFINED 08,09,03	73400
CONVERGYS CORP	COM	212485106	5445	150964	SH	DEFINED 01,03	150964
CONVERGYS CORP 2825	COM	212485106	741	20532	SH	OTHER 01,03	17707
CONVERGYS CORP	COM	212485106	1924	53335	SH	DEFINED 05,01,03	53335
CONVERGYS CORP	COM	212485106	96	2650	SH	OTHER 05,01,03	2650
CONVERGYS CORP	COM	212485106	12795	354725	SH	DEFINED 07,06,01,03	354725
COOPER CAMERON CORP 1261 2470	COM	216640102	1197	22170	SH	DEFINED 01,03	18439
COOPER CAMERON CORP 5285	COM	216640102	285	5285	SH	OTHER 01,03	
COOPER CAMERON CORP	COM	216640102	301	5580	SH	DEFINED 05,01,03	5580
COOPER CAMERON CORP	COM	216640102	1258	23300	SH	DEFINED 07,06,01,03	23300
COOPER CAMERON CORP	COM	216640102	181	3350	SH	DEFINED 17,16	3350
COOPER COS INC 220 7800	COM NEW	216648402	1882	39745	SH	DEFINED 01,03	31725
COOPER COS INC	COM NEW	216648402	6553	138400	SH	DEFINED 05,01,03	138400
COOPER COS INC	COM NEW	216648402	118	2500	SH	DEFINED 06,01,03	2500
COOPER COS INC	COM NEW	216648402	14152	298875	SH	DEFINED 07,06,01,03	298875
COOPER INDS INC 16590	COM	216669101	8065	241116	SH	DEFINED 01,03	224526
COOPER INDS INC 23051	COM	216669101	2097	62686	SH	OTHER 01,03	39635
COOPER INDS INC	COM	216669101	1099	32860	SH	DEFINED 05,01,03	32860
COOPER INDS INC	COM	216669101	54	1600	SH	OTHER 05,01,03	1600
COOPER INDS INC	COM	216669101	3146	94050	SH	DEFINED 07,06,01,03	94050
COOPER TIRE & RUBR CO	COM	216831107	119	10445	SH	DEFINED 01,03	10445

COOPER TIRE & RUBR CO	COM	216831107	5	400 SH	OTHER	01,03	400
COOPER TIRE & RUBR CO	COM	216831107	250	22000 SH	DEFINED	05,01,03	22000
COOPER TIRE & RUBR CO	COM	216831107	14	1250 SH	OTHER	05,01,03	1250
COOPER TIRE & RUBR CO	COM	216831107	159	14025 SH	DEFINED	07,06,01,03	14025
COORS ADOLPH CO 4100	CL B	217016104	15649	239134 SH	DEFINED	01,03	235034
COORS ADOLPH CO 7485	CL B	217016104	992	15165 SH	OTHER	01,03	7680
COORS ADOLPH CO	CL B	217016104	1435	21930 SH	DEFINED	05,01,03	21930
COORS ADOLPH CO	CL B	217016104	42	640 SH	OTHER	05,01,03	640
COORS ADOLPH CO	CL B	217016104	26	400 SH	DEFINED	06,01,03	400
COORS ADOLPH CO	CL B	217016104	466	7125 SH	DEFINED	07,06,01,03	7125
COORS ADOLPH CO 36380	CL B	217016104	52575	803409 SH	DEFINED	11,01,03	767029
COORS ADOLPH CO 98248	CL B	217016104	14604	223170 SH	OTHER	11,06,01,03	124922
COPART INC 1500	COM	217204106	463	22615 SH	DEFINED	01,03	21115
COPART INC 590	COM	217204106	176	8575 SH	OTHER	01,03	7985
COPART INC	COM	217204106	410	20000 SH	DEFINED	05,01,03	20000
COPART INC	COM	217204106	70	3400 SH	DEFINED	06,01,03	3400
COPART INC	COM	217204106	870	42450 SH	DEFINED	07,06,01,03	42450
COPART INC	COM	217204106	30	1450 SH	DEFINED	08,09,03	1450
COPPER MTN NETWORKS INC	COM	217510106	9	2600 SH	DEFINED	01,03	2600
COPPER MTN NETWORKS INC	COM	217510106	678	200000 SH	DEFINED	17,16	200000
COR THERAPEUTICS INC	COM	217753102	61	2700 SH	DEFINED	01,03	2700
COR THERAPEUTICS INC	COM	217753102	11	500 SH	OTHER	01,03	500
COR THERAPEUTICS INC	COM	217753102	106	4720 SH	DEFINED	05,01,03	4720
COR THERAPEUTICS INC	COM	217753102	14	600 SH	DEFINED	06,01,03	600
COR THERAPEUTICS INC	COM	217753102	529	23500 SH	DEFINED	07,06,01,03	23500
COR THERAPEUTICS INC	COM	217753102	5	200 SH	DEFINED	08,09,03	200
COR THERAPEUTICS INC	COM	217753102	113	5000 SH	CALL	DEFINED 08,09,03	5000
CORILLIAN CORP	COM	218725109	436	73371 SH	DEFINED		73371
CORILLIAN CORP	COM	218725109	8	1417 SH	DEFINED	08,09,03	1417
CORN PRODS INTL INC 17220	COM	219023108	761	29666 SH	DEFINED	01,03	12446
CORN PRODS INTL INC 8477	COM	219023108	628	24460 SH	OTHER	01,03	15983
CORN PRODS INTL INC	COM	219023108	4706	183400 SH	DEFINED	05,01,03	183400
CORN PRODS INTL INC	COM	219023108	702	27350 SH	DEFINED	07,06,01,03	27350
CORNING INC 80986	COM	219350105	17560	848704 SH	DEFINED	01,03	767718
CORNING INC 279060	COM	219350105	8521	411846 SH	OTHER	01,03	132786
CORNING INC	COM	219350105	1022	49400 SH	CALL	DEFINED 01,03	49400
CORNING INC	COM	219350105	517	25000 SH	PUT	DEFINED 01,03	25000
CORNING INC	COM	219350105	9707	469185 SH	DEFINED	05,01,03	469185
CORNING INC	COM	219350105	1378	66600 SH	DEFINED	06,01,03	66600
CORNING INC	COM	219350105	12115	585550 SH	DEFINED	07,06,01,03	585550
CORNING INC	COM	219350105	705	34083 SH	DEFINED	08,09,03	34083
CORNING INC	COM	219350105	8224	397500 SH	CALL	DEFINED 08,09,03	397500
CORNING INC	COM	219350105	1415	68392 SH	DEFINED	11,01,03	68392
CORNING INC	COM	219350105	684	33060 SH	OTHER	11,06,01,03	33060
CORNING INC	COM	219350105	147	7100 SH	DEFINED	13,01,03	7100
CORNING INC 575	COM	219350105	12	575 SH	OTHER	13,01,03	
CORUS GROUP PLC 2920	SPONSORED AD	22087M101	46	5300 SH	DEFINED	01,03	2380
CORUS GROUP PLC	SPONSORED AD	22087M101	33	3830 SH	OTHER	01,03	3830
CORUS GROUP PLC	SPONSORED AD	22087M101	1829	210000 SH	DEFINED	06,01,03	210000
CORVIS CORP	COM	221009103	263	37448 SH	DEFINED		37448
CORVIS CORP	COM	221009103	4077	579925 SH	DEFINED	08,09,03	579925
COST PLUS INC CALIF 380 10900	COM	221485105	315	13655 SH	DEFINED	01,03	2375
COST PLUS INC CALIF	COM	221485105	3660	158700 SH	DEFINED	05,01,03	158700
COST PLUS INC CALIF	COM	221485105	377	16350 SH	DEFINED	07,06,01,03	16350
COST PLUS INC CALIF	COM	221485105	1135	49230 SH	DEFINED	08,09,03	49230
COSTCO WHSL CORP NEW	COM	22160K105	7719	196665 SH	DEFINED	05,01,03	196665
COSTCO WHSL CORP NEW	COM	22160K105	302	7700 SH	OTHER	05,01,03	7700
COSTCO WHSL CORP NEW	COM	22160K105	16215	413125 SH	DEFINED	07,06,01,03	413125
COSTCO WHSL CORP NEW	COM	22160K105	275	7000 SH	DEFINED	08,09,03	7000
COSTCO WHSL CORP NEW 358068	COM	22160K105	330131	8410971 SH	DEFINED	11,01,03	8052903
COSTCO WHSL CORP NEW 637648	COM	22160K105	127729	3254231 SH	OTHER	11,06,01,03	2616583
COTTON STS LIFE INS CO	COM	221774102	73	5137 SH	DEFINED	01,03	5137
COTTON STS LIFE INS CO	COM	221774102	440	31117 SH	OTHER	01,03	31117
COUNTRYWIDE CR INDS INC DEL 7010	COM	222372104	1731	35085 SH	DEFINED	01,03	28075
COUNTRYWIDE CR INDS INC DEL 2900	COM	222372104	540	10950 SH	OTHER	01,03	8050
COUNTRYWIDE CR INDS INC DEL	COM	222372104	2194	44465 SH	DEFINED	05,01,03	44465
COUNTRYWIDE CR INDS INC DEL	COM	222372104	99	2000 SH	OTHER	05,01,03	2000
COUNTRYWIDE CR INDS INC DEL	COM	222372104	1778	36025 SH	DEFINED	07,06,01,03	36025

CULLEN FROST BANKERS INC	COM	229899109	10398	303600	SH	DEFINED	05,01,03	303600
CULLEN FROST BANKERS INC	COM	229899109	89	2600	SH	DEFINED	06,01,03	2600
CULLEN FROST BANKERS INC	COM	229899109	1379	40275	SH	DEFINED	07,06,01,03	40275
CUMMINS ENGINE INC	COM	231021106	178	4750	SH	DEFINED	01,03	4250
500								
CUMMINS ENGINE INC	COM	231021106	26	700	SH	OTHER	01,03	500
200								
CUMMINS ENGINE INC	COM	231021106	441	11740	SH	DEFINED	05,01,03	11740
CUMMINS ENGINE INC	COM	231021106	26	700	SH	OTHER	05,01,03	700
CUMMINS ENGINE INC	COM	231021106	300	8000	SH	DEFINED	07,06,01,03	8000
CUMMINS ENGINE INC	COM	231021106	150	4000	SH	DEFINED	08,09,03	4000
CUMULUS MEDIA INC	CL A	231082108	16304	2820246	SH	DEFINED	12,01,03	2820246
CURAGEN CORP	COM	23126R101	53	2250	SH	OTHER	01,03	2250
CURAGEN CORP	COM	23126R101	469	20000	SH	CALL	DEFINED 08,09,03	20000
CYBERSOURCE CORP	COM	23251J106	18	10500	SH	OTHER	01,03	500
10000								
CYGNUS INC	COM	232560102	77	10300	SH	DEFINED	01,03	3800
6500								
CYGNUS INC	COM	232560102	4	600	SH	OTHER	01,03	
600								
CYGNUS INC	COM	232560102	693	92800	SH	DEFINED	05,01,03	92800
CYGNUS INC	COM	232560102	157	21025	SH	DEFINED	07,06,01,03	21025
CYLINK CORP	COM	232565101	1007	503577	SH	DEFINED	12,01,03	503577
CYMER INC	COM	232572107	533	24650	SH	DEFINED	01,03	16850
7800								
CYMER INC	COM	232572107	110	5100	SH	OTHER	01,03	5100
CYMER INC	COM	232572107	2202	101800	SH	DEFINED	05,01,03	101800
CYMER INC	COM	232572107	2118	97925	SH	DEFINED	07,06,01,03	97925
CYMER INC	COM	232572107	422	19500	SH	DEFINED	17,16	19500
CYPRESS SEMICONDUCTOR CORP	SB NT CV 3.7	232806AF6	1183	1470000	PRN	DEFINED	07,06,01,03	1470000
CYPRESS SEMICONDUCTOR CORP	COM	232806109	156	8800	SH	DEFINED	01,03	8800
CYPRESS SEMICONDUCTOR CORP	COM	232806109	44	2500	SH	OTHER	01,03	800
1700								
CYPRESS SEMICONDUCTOR CORP	COM	232806109	246	13890	SH	DEFINED	05,01,03	13890
CYPRESS SEMICONDUCTOR CORP	COM	232806109	25	1400	SH	DEFINED	06,01,03	1400
CYPRESS SEMICONDUCTOR CORP	COM	232806109	1007	56800	SH	DEFINED	07,06,01,03	56800
CYPRESS SEMICONDUCTOR CORP	COM	232806109	772	43515	SH	DEFINED	08,09,03	43515
CYPRESS SEMICONDUCTOR CORP	COM	232806109	709	40000	SH	CALL	DEFINED 08,09,03	40000
CYPRESS SEMICONDUCTOR CORP	COM	232806109	709	40000	SH	PUT	DEFINED 08,09,03	40000
CYRK INC	COM	232817106	4	2000	SH	DEFINED	01,03	1800
200								
CYRK INC	COM	232817106	6	2900	SH	DEFINED	05,01,03	2900
CYRK INC	COM	232817106	25	12525	SH	DEFINED	07,06,01,03	12525
CYTEC INDS INC	COM	232820100	1009	31520	SH	DEFINED	01,03	31520
CYTEC INDS INC	COM	232820100	195	6094	SH	OTHER	01,03	2633
3461								
CYTEC INDS INC	COM	232820100	125	3890	SH	DEFINED	05,01,03	3890
CYTEC INDS INC	COM	232820100	80	2500	SH	DEFINED	06,01,03	2500
CYTEC INDS INC	COM	232820100	556	17375	SH	DEFINED	07,06,01,03	17375
D & K HEALTHCARE RES INC	COM	232861104	1748	91374	SH	OTHER	01,03	
91374								
CYTYC CORP	COM	232946103	48	2930	SH	DEFINED	01,03	2930
CYTYC CORP	COM	232946103	842	51025	SH	DEFINED	08,09,03	51025
CYTYC CORP	COM	232946103	8876	537945	SH	DEFINED	11,01,03	534810
3135								
CYTYC CORP	COM	232946103	3708	224751	SH	OTHER	11,06,01,03	224751
DDI CORP	COM	233162106	290	17200	SH	DEFINED	05,01,03	17200
DDI CORP	COM	233162106	4678	277200	SH	DEFINED	07,06,01,03	277200
DDI CORP	COM	233162106	675	40000	SH	CALL	DEFINED 08,09,03	40000
DMC STRATEX NETWORKS INC	COM	23322L106	1974	237800	SH	DEFINED	05,01,03	237800
DMC STRATEX NETWORKS INC	COM	23322L106	62	7500	SH	DEFINED	06,01,03	7500
DMC STRATEX NETWORKS INC	COM	23322L106	476	57375	SH	DEFINED	07,06,01,03	57375
DMI FURNITURE INC	COM	233230101	18	10000	SH	DEFINED	01,03	10000
DQE INC	COM	23329J104	516	17706	SH	DEFINED	01,03	17556
150								
DQE INC	COM	23329J104	340	11659	SH	OTHER	01,03	6497
5162								
DQE INC	COM	23329J104	170	5840	SH	DEFINED	05,01,03	5840
DQE INC	COM	23329J104	704	24150	SH	DEFINED	07,06,01,03	24150
DPL INC	COM	233293109	6254	222579	SH	DEFINED	01,03	217442
5137								
DPL INC	COM	233293109	3856	137239	SH	OTHER	01,03	119041
18198								
DPL INC	COM	233293109	716	25480	SH	DEFINED	05,01,03	25480
DPL INC	COM	233293109	1551	55200	SH	DEFINED	07,06,01,03	55200
DPL INC	COM	233293109	77	2750	SH	OTHER	13,01,03	2750
D R HORTON INC	COM	23331A109	817	38641	SH	DEFINED	01,03	25439
702 12500								
D R HORTON INC	COM	23331A109	12	555	SH	OTHER	01,03	
555								
D R HORTON INC	COM	23331A109	3739	176800	SH	DEFINED	05,01,03	176800
D R HORTON INC	COM	23331A109	93	4390	SH	DEFINED	06,01,03	4390
D R HORTON INC	COM	23331A109	1246	58923	SH	DEFINED	07,06,01,03	58923
DSP GROUP INC	COM	23332B106	115	7400	SH	DEFINED	01,03	7400
DSP GROUP INC	COM	23332B106	2	100	SH	OTHER	01,03	100

DSP GROUP INC	COM	23332B106	36	2350	SH	DEFINED 05,01,03	2350
DSP GROUP INC	COM	23332B106	23	1500	SH	DEFINED 06,01,03	1500
DSP GROUP INC	COM	23332B106	181	11700	SH	DEFINED 07,06,01,03	11700
DST SYS INC DEL	COM	233326107	5776	119850	SH	DEFINED 01,03	119850
DST SYS INC DEL 124	COM	233326107	6	124	SH	OTHER 01,03	
DST SYS INC DEL	COM	233326107	522	10830	SH	DEFINED 05,01,03	10830
DST SYS INC DEL	COM	233326107	178	3700	SH	DEFINED 06,01,03	3700
DST SYS INC DEL	COM	233326107	2600	53950	SH	DEFINED 07,06,01,03	53950
DST SYS INC DEL 2309100	COM	233326107	111276	2309100	SH	OTHER 16	
DST SYS INC DEL	COM	233326107	18428	382400	SH	DEFINED 18	382400
DTE ENERGY CO 6568	COM	233331107	4760	119596	SH	DEFINED 01,03	113028
DTE ENERGY CO 2150	COM	233331107	1336	33574	SH	OTHER 01,03	31424
DTE ENERGY CO	COM	233331107	1638	41145	SH	DEFINED 05,01,03	41145
DTE ENERGY CO	COM	233331107	98	2450	SH	OTHER 05,01,03	2450
DTE ENERGY CO	COM	233331107	1098	27600	SH	DEFINED 07,06,01,03	27600
DALLAS SEMICONDUCTOR CORP	COM	235204104	265	10191	SH	DEFINED 01,03	10191
DALLAS SEMICONDUCTOR CORP 3240	COM	235204104	442	17000	SH	OTHER 01,03	13760
DALLAS SEMICONDUCTOR CORP	COM	235204104	139	5330	SH	DEFINED 05,01,03	5330
DALLAS SEMICONDUCTOR CORP	COM	235204104	31	1200	SH	DEFINED 06,01,03	1200
DALLAS SEMICONDUCTOR CORP	COM	235204104	691	26575	SH	DEFINED 07,06,01,03	26575
DANA CORP	COM	235811106	2095	121972	SH	DEFINED 01,03	121601
DANA CORP 371	COM	235811106	382	22215	SH	OTHER 01,03	20433
DANA CORP 1782	COM	235811106	719	41825	SH	DEFINED 05,01,03	41825
DANA CORP	COM	235811106	44	2550	SH	OTHER 05,01,03	2550
DANA CORP	COM	235811106	492	28625	SH	DEFINED 07,06,01,03	28625
DANA CORP	COM	235811106	550	32000	SH	DEFINED 08,09,03	32000
DANAHER CORP DEL 61750	COM	235851102	3369	61750	SH	DEFINED 01,03	
DANAHER CORP DEL 2000 411374	COM	235851102	25496	467295	SH	OTHER 01,03	53921
DANAHER CORP DEL	COM	235851102	3361	61610	SH	DEFINED 05,01,03	61610
DANAHER CORP DEL	COM	235851102	134	2450	SH	OTHER 05,01,03	2450
DANAHER CORP DEL	COM	235851102	4086	74895	SH	DEFINED 07,06,01,03	74895
DANAHER CORP DEL	COM	235851102	573	10500	SH	DEFINED 08,09,03	10500
DARDEN RESTAURANTS INC 5600	COM	237194105	846	35622	SH	DEFINED 01,03	30022
DARDEN RESTAURANTS INC 105300	COM	237194105	2739	115314	SH	OTHER 01,03	10014
DARDEN RESTAURANTS INC	COM	237194105	954	40175	SH	DEFINED 05,01,03	40175
DARDEN RESTAURANTS INC	COM	237194105	49	2070	SH	OTHER 05,01,03	2070
DARDEN RESTAURANTS INC	COM	237194105	559	23525	SH	DEFINED 07,06,01,03	23525
DARDEN RESTAURANTS INC	COM	237194105	1	60	SH	DEFINED 08,09,03	60
DATAWATCH CORP	COM	237917109	38	53232	SH	DEFINED 01,03	53232
DATASCOPE CORP 610	COM	238113104	797	22035	SH	DEFINED 01,03	21425
DATASCOPE CORP	COM	238113104	543	15000	SH	DEFINED 05,01,03	15000
DATASCOPE CORP	COM	238113104	29	800	SH	DEFINED 06,01,03	800
DATASCOPE CORP	COM	238113104	8681	239900	SH	DEFINED 07,06,01,03	239900
DAVE & BUSTERS INC 894	COM	23833N104	17	1950	SH	OTHER 01,03	1056
DAVE & BUSTERS INC	COM	23833N104	259	30000	SH	DEFINED 08,09,03	30000
DAVOX CORP 13800	COM	239208101	187	16450	SH	DEFINED 01,03	2650
DAVOX CORP	COM	239208101	896	78800	SH	DEFINED 05,01,03	78800
DAVOX CORP	COM	239208101	113	9950	SH	DEFINED 07,06,01,03	9950
DE BEERS CONS MINES LTD 500	ADR DEF	240253302	278	7230	SH	OTHER 01,03	6730
DE BEERS CONS MINES LTD	ADR DEF	240253302	115	3000	SH	DEFINED 06,01,03	3000
DE BEERS CONS MINES LTD	ADR DEF	240253302	2018	52500	SH	DEFINED 17,16	52500
DEAN FOODS CO	COM	242361103	173	5118	SH	DEFINED 01,03	5118
DEAN FOODS CO 450	COM	242361103	124	3657	SH	OTHER 01,03	3207
DEAN FOODS CO	COM	242361103	125	3680	SH	DEFINED 05,01,03	3680
DEAN FOODS CO	COM	242361103	521	15375	SH	DEFINED 07,06,01,03	15375
DEERE & CO 18290	COM	244199105	8523	234540	SH	DEFINED 01,03	216250
DEERE & CO 54421	COM	244199105	3519	96829	SH	OTHER 01,03	42408
DEERE & CO	COM	244199105	2649	72905	SH	DEFINED 05,01,03	72905
DEERE & CO	COM	244199105	147	4050	SH	OTHER 05,01,03	4050
DEERE & CO	COM	244199105	2504	68900	SH	DEFINED 06,01,03	68900
DEERE & CO	COM	244199105	1954	53775	SH	DEFINED 07,06,01,03	53775
DEERE & CO	COM	244199105	111	3065	SH	DEFINED 08,09,03	3065
DELAWARE GR DIV AND INC FD INC 3834	COM	245915103	106	7974	SH	DEFINED 01,03	4140
DELAWARE GR DIV AND INC FD INC 2100	COM	245915103	28	2100	SH	OTHER 01,03	
DELL COMPUTER CORP	COM	247025109	203174	7909594	SH	DEFINED 01,03	7767671

141923									
DELL COMPUTER CORP 356097	COM	247025109	31711	1234522	SH	OTHER	01,03		878425
DELL COMPUTER CORP 892945	COM	247025109	22937	892945	SH	DEFINED	05,01,03		
DELL COMPUTER CORP 365055	COM	247025109	32314	1258000	SH	OTHER	05,01,03		892945
DELL COMPUTER CORP	COM	247025109	4544	176900	SH	DEFINED	06,01,03		176900
DELL COMPUTER CORP	COM	247025109	27366	1065375	SH	DEFINED	07,06,01,03		1065375
DELL COMPUTER CORP	COM	247025109	1305	50800	SH	DEFINED	08,09,03		50800
DELL COMPUTER CORP	COM	247025109	12	460	SH	DEFINED	13,01,03		460
DELL COMPUTER CORP 500	COM	247025109	28	1100	SH	OTHER	13,01,03		600
DELL COMPUTER CORP 3846206	COM	247025109	98797	3846206	SH	OTHER	16		
DELPHI AUTOMOTIVE SYS CORP 9049	COM	247126105	2333	164618	SH	DEFINED	01,03		155569
DELPHI AUTOMOTIVE SYS CORP 77317	COM	247126105	3039	214454	SH	OTHER	01,03		137137
DELPHI AUTOMOTIVE SYS CORP	COM	247126105	2401	169435	SH	DEFINED	05,01,03		169435
DELPHI AUTOMOTIVE SYS CORP	COM	247126105	136	9625	SH	OTHER	05,01,03		9625
DELPHI AUTOMOTIVE SYS CORP	COM	247126105	1538	108550	SH	DEFINED	07,06,01,03		108550
DELPHI AUTOMOTIVE SYS CORP	COM	247126105	71	5000	SH	DEFINED	08,09,03		5000
DELPHI FINL GROUP INC 3700	CL A	247131105	794	26812	SH	DEFINED	01,03		23112
DELPHI FINL GROUP INC	CL A	247131105	2920	98659	SH	DEFINED	05,01,03		98659
DELPHI FINL GROUP INC	CL A	247131105	8889	300319	SH	DEFINED	07,06,01,03		300319
DELPHI FINL GROUP INC	CL A	247131105	240	8100	SH	DEFINED	08,09,03		8100
DELPHI FINL GROUP INC	CL A	247131105	237	8000	SH	DEFINED	08,09,03	PUT	8000
DELTA & PINE LD CO 22100	COM	247357106	1178	48859	SH	DEFINED	01,03		26759
DELTA & PINE LD CO	COM	247357106	19	804	SH	OTHER	01,03		804
DELTA & PINE LD CO	COM	247357106	5524	229200	SH	DEFINED	05,01,03		229200
DELTA & PINE LD CO	COM	247357106	34	1400	SH	DEFINED	06,01,03		1400
DELTA & PINE LD CO	COM	247357106	719	29825	SH	DEFINED	07,06,01,03		29825
DELTA & PINE LD CO	COM	247357106	1723	71506	SH	DEFINED	11,01,03		71506
DELTA & PINE LD CO	COM	247357106	1280	53094	SH	OTHER	11,06,01,03		53094
DELTA AIR LINES INC DEL 1287	COM	247361108	6060	153420	SH	DEFINED	01,03		152133
DELTA AIR LINES INC DEL 23428	COM	247361108	2813	71216	SH	OTHER	01,03		47788
DELTA AIR LINES INC DEL	COM	247361108	1438	36395	SH	DEFINED	05,01,03		36395
DELTA AIR LINES INC DEL	COM	247361108	84	2120	SH	OTHER	05,01,03		2120
DELTA AIR LINES INC DEL	COM	247361108	2749	69600	SH	DEFINED	06,01,03		69600
DELTA AIR LINES INC DEL	COM	247361108	940	23800	SH	DEFINED	07,06,01,03		23800
DELTIC TIMBER CORP	COM	247850100	74	3635	SH	DEFINED	01,03		3635
DELTIC TIMBER CORP 424	COM	247850100	14	709	SH	OTHER	01,03		285
DELTIC TIMBER CORP	COM	247850100	189	9325	SH	DEFINED	07,06,01,03		9325
DELTA WOODSIDE INDS INC NEW 1021	COM	247909104	1	1021	SH	DEFINED	01,03		
DELTA WOODSIDE INDS INC NEW 430449	COM	247909104	431	431470	SH	OTHER	01,03		1021
DELUXE CORP	COM	248019101	976	41225	SH	DEFINED	01,03		41225
DELUXE CORP 1634	COM	248019101	518	21884	SH	OTHER	01,03		20250
DELUXE CORP	COM	248019101	495	20925	SH	DEFINED	05,01,03		20925
DELUXE CORP	COM	248019101	30	1250	SH	OTHER	05,01,03		1250
DELUXE CORP	COM	248019101	332	14025	SH	DEFINED	07,06,01,03		14025
DENDRITE INTL INC 640 19000	COM	248239105	998	71315	SH	DEFINED	01,03		51675
DENDRITE INTL INC 4190	COM	248239105	59	4190	SH	OTHER	01,03		
DENDRITE INTL INC	COM	248239105	2934	209600	SH	DEFINED	05,01,03		209600
DENDRITE INTL INC	COM	248239105	9375	669675	SH	DEFINED	07,06,01,03		669675
DENTSPLY INTL INC NEW	COM	249030107	86	2350	SH	DEFINED	01,03		2350
DENTSPLY INTL INC NEW 148	COM	249030107	5	148	SH	OTHER	01,03		
DENTSPLY INTL INC NEW	COM	249030107	163	4470	SH	DEFINED	05,01,03		4470
DENTSPLY INTL INC NEW	COM	249030107	812	22250	SH	DEFINED	07,06,01,03		22250
DEPARTMENT 56 INC	COM	249509100	13	1500	SH	DEFINED	01,03		1500
DEPARTMENT 56 INC 1000	COM	249509100	9	1000	SH	OTHER	01,03		
DEPARTMENT 56 INC	COM	249509100	93	10450	SH	DEFINED	07,06,01,03		10450
DEUTSCHE TELEKOM AG 2760	SPONSORED AD	251566105	541	23341	SH	DEFINED	01,03		20581
DEUTSCHE TELEKOM AG	SPONSORED AD	251566105	156	6716	SH	OTHER	01,03		6716
DEUTSCHE TELEKOM AG	SPONSORED AD	251566105	325	14000	SH	DEFINED	08,09,03		14000
DEVELOPERS DIVERSIFIED RLTY CO 1000	COM	251591103	455	30950	SH	DEFINED	01,03		30950
DEVELOPERS DIVERSIFIED RLTY CO	COM	251591103	125	8500	SH	OTHER	01,03		7500
DEVON ENERGY CORP NEW 8098	COM	25179M103	13870	238320	SH	DEFINED	01,03		230222
DEVON ENERGY CORP NEW 2331	COM	25179M103	556	9554	SH	OTHER	01,03		7223

DEVON ENERGY CORP NEW	COM	25179M103	2512	43169	SH	DEFINED 05,01,03	43169
DEVON ENERGY CORP NEW	COM	25179M103	128	2200	SH	OTHER 05,01,03	2200
DEVON ENERGY CORP NEW	COM	25179M103	6633	113975	SH	DEFINED 07,06,01,03	113975
DEVON ENERGY CORP NEW	COM	25179M103	192	3300	SH	DEFINED 08,09,03	3300
DEVRY INC DEL	COM	251893103	319	10625	SH	DEFINED 01,03	10625
DEVRY INC DEL	COM	251893103	182	6040	SH	DEFINED 05,01,03	6040
DEVRY INC DEL	COM	251893103	60	2000	SH	DEFINED 06,01,03	2000
DEVRY INC DEL	COM	251893103	905	30125	SH	DEFINED 07,06,01,03	30125
DIAGEO P L C 3420	SPON ADR NEW	25243Q205	4287	105979	SH	DEFINED 01,03	102559
DIAGEO P L C	SPON ADR NEW	25243Q205	159	3922	SH	OTHER 01,03	3922
DIAGNOSTIC PRODS CORP 3100	COM	252450101	498	9550	SH	DEFINED 01,03	6450
DIAGNOSTIC PRODS CORP	COM	252450101	2185	41900	SH	DEFINED 05,01,03	41900
DIAGNOSTIC PRODS CORP	COM	252450101	78	1500	SH	DEFINED 06,01,03	1500
DIAGNOSTIC PRODS CORP	COM	252450101	562	10775	SH	DEFINED 07,06,01,03	10775
DIAL CORP NEW	COM	25247D101	262	20982	SH	DEFINED 01,03	20982
DIAL CORP NEW	COM	25247D101	115	9233	SH	OTHER 01,03	6693
2540							
DIAL CORP NEW	COM	25247D101	103	8230	SH	DEFINED 05,01,03	8230
DIAL CORP NEW	COM	25247D101	513	41000	SH	DEFINED 07,06,01,03	41000
DIAL CORP NEW	COM	25247D101	150	12000	SH	DEFINED 08,09,03	12000
DIAMOND OFFSHORE DRILLING INC	SB NT CV 3.7	25271CAA0	4188	4157000	PRN	DEFINED 08,09,03	4157000
DIAMOND OFFSHORE DRILLING INC	DEB ZRO CV14	25271CAB8	4284	8400000	PRN	DEFINED 07,06,01,03	8400000
DIAMOND OFFSHORE DRILLING INC	COM	25271C102	416	10565	SH	DEFINED 01,03	10565
DIAMOND OFFSHORE DRILLING INC	COM	25271C102	116	2944	SH	OTHER 01,03	1244
1700							
DIAMONDS TR 1000	UNIT SER 1	252787106	330	3328	SH	DEFINED 01,03	2328
DIAMONDS TR 470	UNIT SER 1	252787106	96	970	SH	OTHER 01,03	500
DIEBOLD INC 5827	COM	253651103	160	5827	SH	DEFINED 01,03	
DIEBOLD INC 5120 3060	COM	253651103	558	20311	SH	OTHER 01,03	12131
DIEBOLD INC	COM	253651103	189	6890	SH	DEFINED 05,01,03	6890
DIEBOLD INC	COM	253651103	849	30900	SH	DEFINED 07,06,01,03	30900
DIGEX INC DEL	CL A	253756100	7	500	SH	DEFINED 05,01,03	500
DIGEX INC DEL	CL A	253756100	75	5400	SH	DEFINED 08,09,03	5400
DIGEX INC DEL	CL A	253756100	1016	72900	SH	DEFINED 17,16	72900
DIGI INTL INC 7600	COM	253798102	54	9300	SH	DEFINED 01,03	1700
DIGI INTL INC	COM	253798102	369	63800	SH	DEFINED 05,01,03	63800
DIGI INTL INC	COM	253798102	68	11800	SH	DEFINED 07,06,01,03	11800
DIGITAL IS INC DEL	COM	25385N101		50	SH	DEFINED 01,03	50
DIGITAL IS INC DEL	COM	25385N101	11	5958	SH	DEFINED 08,09,03	5958
DIGITAL IS INC DEL	COM	25385N101	25	13697	SH	DEFINED 14,01,03	13697
DIGITAL INSIGHT CORP	COM	25385P106	15	1300	SH	DEFINED 01,03	1300
DIGITAL INSIGHT CORP	COM	25385P106	1770	153875	SH	DEFINED 08,09,03	153875
DIGITAS INC	COM	25388K104	217	46400	SH	DEFINED 08,09,03	46400
DILLARDS INC	CL A	254067101	257	11700	SH	DEFINED 01,03	11700
DILLARDS INC 900	CL A	254067101	156	7100	SH	OTHER 01,03	6200
DILLARDS INC	CL A	254067101	576	26265	SH	DEFINED 05,01,03	26265
DILLARDS INC	CL A	254067101	33	1520	SH	OTHER 05,01,03	1520
DILLARDS INC	CL A	254067101	373	17000	SH	DEFINED 07,06,01,03	17000
DILLARDS INC	CL A	254067101	110	5000	SH	DEFINED 08,09,03	5000
DIME BANCORP INC NEW 4472	COM	25429Q102	742	22660	SH	DEFINED 01,03	18188
DIME BANCORP INC NEW 1700	COM	25429Q102	251	7672	SH	OTHER 01,03	5972
DIME BANCORP INC NEW	COM	25429Q102	347	10600	SH	DEFINED 05,01,03	10600
DIME BANCORP INC NEW	COM	25429Q102	141	4300	SH	DEFINED 06,01,03	4300
DIME BANCORP INC NEW	COM	25429Q102	1534	46850	SH	DEFINED 07,06,01,03	46850
DIME BANCORP INC NEW	WT EXP 0000	25429Q110		1200	SH	DEFINED 05,01,03	1200
DIME BANCORP INC NEW	WT EXP 0000	25429Q110	11	45847	SH	DEFINED 07,06,01,03	45847
DIMON INC 2400	COM	254394109	102	13300	SH	DEFINED 01,03	10900
DIMON INC	COM	254394109	316	41000	SH	OTHER 01,03	41000
DIMON INC	COM	254394109	229	29800	SH	DEFINED 05,01,03	29800
DIMON INC	COM	254394109	16	2100	SH	DEFINED 06,01,03	2100
DIMON INC	COM	254394109	267	34700	SH	DEFINED 07,06,01,03	34700
DIONEX CORP 3000	COM	254546104	701	22300	SH	DEFINED 01,03	19300
DIONEX CORP	COM	254546104	38	1200	SH	OTHER 01,03	1200
DIONEX CORP	COM	254546104	1556	49500	SH	DEFINED 05,01,03	49500
DIONEX CORP	COM	254546104	47	1500	SH	DEFINED 06,01,03	1500
DIONEX CORP	COM	254546104	5797	184400	SH	DEFINED 07,06,01,03	184400
DISCOUNT AUTO PTS INC 1100	COM	254642101	23	2975	SH	DEFINED 01,03	1875
DISCOUNT AUTO PTS INC	COM	254642101	31	4100	SH	DEFINED 05,01,03	4100
DISCOUNT AUTO PTS INC	COM	254642101	99	12950	SH	DEFINED 07,06,01,03	12950
DISCOVERY LABORATORIES INC NEW	COM	254668106	38	10000	SH	DEFINED 08,09,03	10000
DISNEY WALT CO 350368	COM DISNEY	254687106	126843	4435055	SH	DEFINED 01,03	4084687

DISNEY WALT CO 1162373	COM DISNEY	254687106	76544	2676348	SH	OTHER	01,03	1513975
DISNEY WALT CO	COM DISNEY	254687106	858	30000	SH	CALL	DEFINED 01,03	30000
DISNEY WALT CO	COM DISNEY	254687106	22534	787905	SH	DEFINED	05,01,03	787905
DISNEY WALT CO	COM DISNEY	254687106	1024	35800	SH	OTHER	05,01,03	35800
DISNEY WALT CO	COM DISNEY	254687106	6278	219500	SH	DEFINED	06,01,03	219500
DISNEY WALT CO	COM DISNEY	254687106	13442	470000	SH	DEFINED	07,06,01,03	470000
DISNEY WALT CO	COM DISNEY	254687106	516	18059	SH	DEFINED	08,09,03	18059
DISNEY WALT CO 500	COM DISNEY	254687106	14	500	SH	OTHER	13,01,03	
DITECH COMMUNICATIONS CORP	COM	25500M103	52	4600	SH	DEFINED	01,03	4600
DITECH COMMUNICATIONS CORP	COM	25500M103	1	50	SH	OTHER	01,03	50
DITECH COMMUNICATIONS CORP	COM	25500M103	21	1900	SH	DEFINED	05,01,03	1900
DITECH COMMUNICATIONS CORP	COM	25500M103	40	3500	SH	DEFINED	08,09,03	3500
DOCUCORP INTL INC	COM	255911109	150	75000	SH	DEFINED	01,03	75000
DOBSON COMMUNICATIONS CORP	CL A	256069105	1163	70250	SH	DEFINED	01,03	70250
DOBSON COMMUNICATIONS CORP	CL A	256069105	3	200	SH	DEFINED	05,01,03	200
DOBSON COMMUNICATIONS CORP	CL A	256069105	31	1900	SH	DEFINED	08,09,03	1900
DOCUMENTUM INC	COM	256159104	14	1300	SH	DEFINED	01,03	1300
DOCUMENTUM INC	COM	256159104	125	11320	SH	OTHER	01,03	11320
DOLE FOOD INC	COM	256605106	8	500	SH	DEFINED	01,03	500
DOLE FOOD INC	COM	256605106	19	1200	SH	OTHER	01,03	1200
DOLE FOOD INC	COM	256605106	78	4840	SH	DEFINED	05,01,03	4840
DOLE FOOD INC	COM	256605106	388	24125	SH	DEFINED	07,06,01,03	24125
DOLE FOOD INC	COM	256605106	650	40432	SH	DEFINED	08,09,03	40432
DOLLAR GEN CORP 4423	COM	256669102	8375	409759	SH	DEFINED	01,03	405336
DOLLAR GEN CORP 27604	COM	256669102	1939	94861	SH	OTHER	01,03	67257
DOLLAR GEN CORP	COM	256669102	2013	98485	SH	DEFINED	05,01,03	98485
DOLLAR GEN CORP	COM	256669102	116	5675	SH	OTHER	05,01,03	5675
DOLLAR GEN CORP	COM	256669102	1307	63950	SH	DEFINED	07,06,01,03	63950
DOLLAR GEN CORP	COM	256669102	442	21625	SH	DEFINED	08,09,03	21625
DOLLAR GEN CORP	COM	256669102	1022	50000	SH	CALL	DEFINED 08,09,03	50000
DOLLAR TREE STORES INC 3000	COM	256747106	648	33625	SH	DEFINED	01,03	30625
DOLLAR TREE STORES INC	COM	256747106	10	508	SH	OTHER	01,03	508
DOLLAR TREE STORES INC	COM	256747106	180	9350	SH	DEFINED	05,01,03	9350
DOLLAR TREE STORES INC	COM	256747106	898	46625	SH	DEFINED	07,06,01,03	46625
DOLLAR TREE STORES INC	COM	256747106	8154	423253	SH	DEFINED	08,09,03	423253
DOLLAR TREE STORES INC	COM	256747106	2408	125000	SH	CALL	DEFINED 08,09,03	125000
DOMINION RES INC VA NEW 72090	COM	25746U109	42709	662463	SH	DEFINED	01,03	590373
DOMINION RES INC VA NEW 82184	COM	25746U109	22434	347982	SH	OTHER	01,03	265798
DOMINION RES INC VA NEW	COM	25746U109	13826	214459	SH	DEFINED	05,01,03	214459
DOMINION RES INC VA NEW	COM	25746U109	266	4125	SH	OTHER	05,01,03	4125
DOMINION RES INC VA NEW	COM	25746U109	51765	802925	SH	DEFINED	07,06,01,03	802925
DOMINION RES INC VA NEW	COM	25746U109	32	500	SH	DEFINED	08,09,03	500
DOMINION RES INC VA NEW	COM	25746U109	23	350	SH	OTHER	13,01,03	350
DONALDSON INC	COM	257651109	44	1655	SH	DEFINED	01,03	1655
DONALDSON INC	COM	257651109	9	354	SH	OTHER	01,03	354
DONALDSON INC	COM	257651109	102	3830	SH	DEFINED	05,01,03	3830
DONALDSON INC	COM	257651109	510	19125	SH	DEFINED	07,06,01,03	19125
DONNELLEY R R & SONS CO 2000	COM	257867101	4418	168503	SH	DEFINED	01,03	166503
DONNELLEY R R & SONS CO 17052	COM	257867101	953	36352	SH	OTHER	01,03	19300
DONNELLEY R R & SONS CO	COM	257867101	924	35235	SH	DEFINED	05,01,03	35235
DONNELLEY R R & SONS CO	COM	257867101	55	2100	SH	OTHER	05,01,03	2100
DONNELLEY R R & SONS CO	COM	257867101	619	23600	SH	DEFINED	07,06,01,03	23600
DOUBLECLICK INC	SB NT CV 4.7	258609AC0	5617	8215000	PRN	DEFINED	07,06,01,03	8215000
DOUBLECLICK INC	COM	258609304	86	7466	SH	DEFINED		7466
DOUBLECLICK INC 1100	COM	258609304	401	34675	SH	DEFINED	01,03	33575
DOUBLECLICK INC 975	COM	258609304	79	6795	SH	OTHER	01,03	5820
DOUBLECLICK INC	COM	258609304	51	4400	SH	DEFINED	05,01,03	4400
DOUBLECLICK INC	COM	258609304	10	900	SH	OTHER	13,01,03	900
DOVER CORP 42105	COM	260003108	8688	242421	SH	DEFINED	01,03	200316
DOVER CORP 743480	COM	260003108	62580	1746093	SH	OTHER	01,03	1002613
DOVER CORP	COM	260003108	143	4000	SH	PUT	DEFINED 01,03	4000
DOVER CORP	COM	260003108	2367	66030	SH	DEFINED	05,01,03	66030
DOVER CORP	COM	260003108	125	3500	SH	OTHER	05,01,03	3500
DOVER CORP	COM	260003108	1852	51675	SH	DEFINED	07,06,01,03	51675
DOVER CORP	COM	260003108	72	2000	SH	DEFINED	08,09,03	2000
DOW CHEM CO 117598	COM	260543103	37608	1191270	SH	DEFINED	01,03	1073672
DOW CHEM CO 488174	COM	260543103	33190	1051308	SH	OTHER	01,03	563134
DOW CHEM CO	COM	260543103	10144	321313	SH	DEFINED	05,01,03	321313
DOW CHEM CO	COM	260543103	487	15425	SH	OTHER	05,01,03	15425
DOW CHEM CO	COM	260543103	1070	33898	SH	DEFINED	06,01,03	33898

DOW CHEM CO	COM	260543103	7634	241825	SH	DEFINED 07,06,01,03	241825
DOW CHEM CO	COM	260543103	66	2100	SH	DEFINED 08,09,03	2100
DOW JONES & CO INC 5000	COM	260561105	1551	29635	SH	DEFINED 01,03	24635
DOW JONES & CO INC 5440	COM	260561105	349	6674	SH	OTHER 01,03	1234
DOW JONES & CO INC	COM	260561105	1501	28665	SH	DEFINED 05,01,03	28665
DOW JONES & CO INC	COM	260561105	79	1500	SH	OTHER 05,01,03	1500
DOW JONES & CO INC	COM	260561105	1336	25525	SH	DEFINED 07,06,01,03	25525
DOWNEY FINL CORP 9800	COM	261018105	1838	40568	SH	DEFINED 01,03	30768
DOWNEY FINL CORP	COM	261018105	5685	125500	SH	DEFINED 05,01,03	125500
DOWNEY FINL CORP	COM	261018105	118	2600	SH	DEFINED 06,01,03	2600
DOWNEY FINL CORP	COM	261018105	994	21950	SH	DEFINED 07,06,01,03	21950
DRESS BARN INC 7200	COM	261570105	376	16050	SH	DEFINED 01,03	8850
DRESS BARN INC	COM	261570105	2161	92200	SH	DEFINED 05,01,03	92200
DRESS BARN INC	COM	261570105	54	2300	SH	DEFINED 06,01,03	2300
DRESS BARN INC	COM	261570105	335	14300	SH	DEFINED 07,06,01,03	14300
DREYERS GRAND ICE CREAM INC	COM	261878102	52	2000	SH	DEFINED 01,03	2000
DREYERS GRAND ICE CREAM INC	COM	261878102	117	4500	SH	OTHER 01,03	4500
DREYERS GRAND ICE CREAM INC	COM	261878102	64	2450	SH	DEFINED 05,01,03	2450
DREYERS GRAND ICE CREAM INC	COM	261878102	316	12200	SH	DEFINED 07,06,01,03	12200
DREYFUS HIGH YIELD STRATEGIES	SH BEN INT	26200S101	13	1974	SH	DEFINED 01,03	1974
DREYFUS HIGH YIELD STRATEGIES 8513	SH BEN INT	26200S101	85	13167	SH	OTHER 01,03	4654
DREYFUS STRATEGIC MUN BD FD	COM	26202F107	517	57451	SH	DEFINED 01,03	57451
DREYFUS STRATEGIC MUN BD FD 2195	COM	26202F107	114	12664	SH	OTHER 01,03	10469
DRIL-QUIP INC	COM	262037104	47	1950	SH	DEFINED 01,03	1950
DRIL-QUIP INC	COM	262037104	323	13450	SH	DEFINED 07,06,01,03	13450
DRUGSTORE COM INC	COM	262241102	26	28000	SH	DEFINED 08,09,03	28000
DSL NET INC	COM	262506108	158	163528	SH	DEFINED	163528
DU PONT E I DE NEMOURS & CO 159254	COM	263534109	124388	3056219	SH	DEFINED 01,03	2896965
DU PONT E I DE NEMOURS & CO 762558	COM	263534109	72911	1791419	SH	OTHER 01,03	1028861
DU PONT E I DE NEMOURS & CO	COM	263534109	16660	409328	SH	DEFINED 05,01,03	409328
DU PONT E I DE NEMOURS & CO	COM	263534109	731	17950	SH	OTHER 05,01,03	17950
DU PONT E I DE NEMOURS & CO	COM	263534109	2039	50093	SH	DEFINED 06,01,03	50093
DU PONT E I DE NEMOURS & CO	COM	263534109	30733	755100	SH	DEFINED 07,06,01,03	755100
DU PONT E I DE NEMOURS & CO	COM	263534109	12	300	SH CALL	DEFINED 08,09,03	300
DU PONT E I DE NEMOURS & CO	COM	263534109	8	200	SH	DEFINED 13,01,03	200
DU PONT E I DE NEMOURS & CO	COM	263534109	12	300	SH	OTHER 13,01,03	300
DUFF & PHELPS UTILS INCOME INC 1700	COM	264324104	561	53429	SH	DEFINED 01,03	51729
DUFF & PHELPS UTILS INCOME INC 14944	COM	264324104	412	39273	SH	OTHER 01,03	24329
DUKE ENERGY CORP 71767	COM	264399106	112940	2642495	SH	DEFINED 01,03	2570728
DUKE ENERGY CORP 288298	COM	264399106	32022	749232	SH	OTHER 01,03	460934
DUKE ENERGY CORP	COM	264399106	11221	262550	SH	DEFINED 05,01,03	262550
DUKE ENERGY CORP	COM	264399106	563	13175	SH	OTHER 05,01,03	13175
DUKE ENERGY CORP	COM	264399106	7073	165500	SH	DEFINED 06,01,03	165500
DUKE ENERGY CORP	COM	264399106	18292	427975	SH	DEFINED 07,06,01,03	427975
DUKE ENERGY CORP	COM	264399106	2052	48000	SH	DEFINED 08,09,03	48000
DUKE ENERGY CORP	COM	264399106	26	600	SH	DEFINED 13,01,03	600
DUKE ENERGY CORP	COM	264399106	115	2700	SH	OTHER 13,01,03	2700
DUKE ENERGY CORP	CORP UNITS	264399585	11445	420000	SH	DEFINED 07,06,01,03	420000
DUKE WEEKS REALTY CORP	COM NEW	264411505	354	15300	SH	DEFINED 01,03	15300
DUKE WEEKS REALTY CORP 2192	COM NEW	264411505	168	7254	SH	OTHER 01,03	5062
DUN & BRADSTREET CORP DEL NEW	COM	26483E100	184	7810	SH	DEFINED 05,01,03	7810
DUN & BRADSTREET CORP DEL NEW	COM	26483E100	111	4700	SH	DEFINED 06,01,03	4700
DUN & BRADSTREET CORP DEL NEW	COM	26483E100	816	34625	SH	DEFINED 07,06,01,03	34625
DURA AUTOMOTIVE SYSTEMS CORP	CL A	265903104	205	24300	SH	DEFINED 08,09,03	24300
DUPONT PHOTOMASKS INC 4900	COM	26613X101	489	11150	SH	DEFINED 01,03	6250
DUPONT PHOTOMASKS INC	COM	26613X101	2563	58400	SH	DEFINED 05,01,03	58400
DUPONT PHOTOMASKS INC	COM	26613X101	57	1300	SH	DEFINED 06,01,03	1300
DUPONT PHOTOMASKS INC	COM	26613X101	596	13575	SH	DEFINED 07,06,01,03	13575
DYCOM INDS INC	COM	267475101	30	2324	SH	DEFINED 01,03	2324
DYCOM INDS INC 615	COM	267475101	71	5500	SH	OTHER 01,03	4885
DYCOM INDS INC	COM	267475101	47	3650	SH	DEFINED 05,01,03	3650
DYCOM INDS INC	COM	267475101	234	18175	SH	DEFINED 07,06,01,03	18175
DYCOM INDS INC	COM	267475101	155	12000	SH	DEFINED 08,09,03	12000
DYCOM INDS INC	COM	267475101	3915	303499	SH	DEFINED 17,16	303499
DYNATRONICS CORP 20000	COM	268157104	57	20000	SH	OTHER 01,03	
DYNEGY INC NEW 10450	CL A	26816Q101	8200	160751	SH	DEFINED 01,03	150301
DYNEGY INC NEW 15646	CL A	26816Q101	1139	22320	SH	OTHER 01,03	6674

DYNEGY INC NEW	CL A	26816Q101	5152	101004	SH	DEFINED 05,01,03	101004
DYNEGY INC NEW	CL A	26816Q101	283	5550	SH	OTHER 05,01,03	5550
DYNEGY INC NEW	CL A	26816Q101	2877	56400	SH	DEFINED 06,01,03	56400
DYNEGY INC NEW	CL A	26816Q101	3497	68550	SH	DEFINED 07,06,01,03	68550
DYNEGY INC NEW	CL A	26816Q101	5054	99088	SH	DEFINED 08,09,03	99088
EGL INC	COM	268484102	99	4050	SH	DEFINED 05,01,03	4050
EGL INC	COM	268484102	34	1400	SH	DEFINED 06,01,03	1400
EGL INC	COM	268484102	492	20200	SH	DEFINED 07,06,01,03	20200
E-LOAN INC	COM	26861P107	4353	2321555	SH	DEFINED 01,03	2321555
E M C CORP MASS 350488	COM	268648102	334530	11378557	SH	DEFINED 01,03	11028069
E M C CORP MASS 784954	COM	268648102	77722	2643593	SH	OTHER 01,03	1858639
E M C CORP MASS 833835	COM	268648102	24515	833835	SH	DEFINED 05,01,03	
E M C CORP MASS 479165	COM	268648102	38602	1313000	SH	OTHER 05,01,03	833835
E M C CORP MASS	COM	268648102	7188	244500	SH	DEFINED 06,01,03	244500
E M C CORP MASS	COM	268648102	29098	989725	SH	DEFINED 07,06,01,03	989725
E M C CORP MASS	COM	268648102	4686	159398	SH	DEFINED 08,09,03	159398
E M C CORP MASS	COM	268648102	1470	50000	SH	CALL DEFINED 08,09,03	50000
E M C CORP MASS	COM	268648102	280	9510	SH	DEFINED 13,01,03	9510
E M C CORP MASS 1200	COM	268648102	126	4275	SH	OTHER 13,01,03	3075
EMS TECHNOLOGIES INC	COM	26873N108	156	10000	SH	OTHER 01,03	10000
E MEDSOFT COM	COM	26873Q101	34	50000	SH	DEFINED 08,09,03	50000
ENSCO INTL INC 2380	COM	26874Q100	23713	677509	SH	DEFINED 01,03	675129
ENSCO INTL INC 9250	COM	26874Q100	494	14111	SH	OTHER 01,03	4861
ENSCO INTL INC	COM	26874Q100	490	14010	SH	DEFINED 05,01,03	14010
ENSCO INTL INC	COM	26874Q100	3218	91950	SH	DEFINED 06,01,03	91950
ENSCO INTL INC	COM	26874Q100	11576	330750	SH	DEFINED 07,06,01,03	330750
ENSCO INTL INC	COM	26874Q100	560	16000	SH	DEFINED 08,09,03	16000
ENI S P A 215	SPONSORED AD	26874R108	14	215	SH	DEFINED 01,03	
ENI S P A 510 2495	SPONSORED AD	26874R108	231	3570	SH	OTHER 01,03	565
ENI S P A	SPONSORED AD	26874R108	3882	60000	SH	DEFINED 06,01,03	60000
EOG RES INC 26800	COM	26875P101	4363	105830	SH	DEFINED 01,03	79030
EOG RES INC 11300	COM	26875P101	1898	46030	SH	OTHER 01,03	34730
EOG RES INC	COM	26875P101	1776	43065	SH	DEFINED 05,01,03	43065
EOG RES INC	COM	26875P101	83	2020	SH	OTHER 05,01,03	2020
EOG RES INC	COM	26875P101	87	2100	SH	DEFINED 06,01,03	2100
EOG RES INC	COM	26875P101	1719	41700	SH	DEFINED 07,06,01,03	41700
EOG RES INC	COM	26875P101	3092	75000	SH	CALL DEFINED 08,09,03	75000
E PIPHANY INC	COM	26881V100	939	80336	SH	DEFINED	80336
E PIPHANY INC	COM	26881V100	1996	170804	SH	DEFINED 01,03	170804
E PIPHANY INC 475	COM	26881V100	142	12155	SH	OTHER 01,03	11680
E PIPHANY INC	COM	26881V100	409	35000	SH	PUT DEFINED 01,03	35000
E PIPHANY INC	COM	26881V100	265	22652	SH	DEFINED 05,01,03	22652
E PIPHANY INC	COM	26881V100	2526	216135	SH	DEFINED 07,06,01,03	216135
E PIPHANY INC	COM	26881V100	101	8600	SH	DEFINED 08,09,03	8600
E PIPHANY INC	COM	26881V100	68	5800	SH	DEFINED 13,01,03	5800
EAGLE BANCORP INC MD	COM	268948106	106	12500	SH	DEFINED 01,03	12500
ESS TECHNOLOGY INC 3600	COM	269151106	94	16425	SH	DEFINED 01,03	12825
ESS TECHNOLOGY INC	COM	269151106	282	49000	SH	DEFINED 05,01,03	49000
ESS TECHNOLOGY INC	COM	269151106	197	34175	SH	DEFINED 07,06,01,03	34175
E TRADE GROUP INC	COM	269246104	261	37460	SH	DEFINED 01,03	37460
E TRADE GROUP INC	COM	269246104	8	1100	SH	OTHER 01,03	1100
E TRADE GROUP INC	COM	269246104	195	27990	SH	DEFINED 05,01,03	27990
E TRADE GROUP INC	COM	269246104	45	6400	SH	DEFINED 06,01,03	6400
E TRADE GROUP INC	COM	269246104	960	137475	SH	DEFINED 07,06,01,03	137475
E TRADE GROUP INC	COM	269246104	10	1370	SH	DEFINED 08,09,03	1370
EARTHGRAINS CO 65032	COM	270319106	1800	84721	SH	DEFINED 01,03	19689
EARTHGRAINS CO 246563	COM	270319106	6739	317151	SH	OTHER 01,03	70588
EARTHGRAINS CO	COM	270319106	9563	450000	SH	DEFINED 05,01,03	450000
EARTHGRAINS CO	COM	270319106	700	32925	SH	DEFINED 07,06,01,03	32925
EARTHLINK INC	COM	270321102	87	7200	SH	DEFINED 05,01,03	7200
EARTHLINK INC	COM	270321102	61	5000	SH	CALL DEFINED 08,09,03	5000
EAST WEST BANCORP INC 10250	COM	27579R104	215	11175	SH	DEFINED 01,03	925
EAST WEST BANCORP INC	COM	27579R104	417	21650	SH	OTHER 01,03	21650
EAST WEST BANCORP INC	COM	27579R104	710	36900	SH	DEFINED 05,01,03	36900
EAST WEST BANCORP INC	COM	27579R104	341	17700	SH	DEFINED 07,06,01,03	17700
EASTERN VA BANKSHARES INC	COM	277196101	281	16402	SH	DEFINED 01,03	16402
EASTERN VA BANKSHARES INC	COM	277196101	271	15820	SH	OTHER 01,03	15820
EASTMAN CHEM CO 3849	COM	277432100	1700	34544	SH	DEFINED 01,03	30695

EASTMAN CHEM CO 19658	COM	277432100	2841	57716	SH	OTHER	01,03	38058
EASTMAN CHEM CO	COM	277432100	1092	22185	SH	DEFINED	05,01,03	22185
EASTMAN CHEM CO	COM	277432100	65	1325	SH	OTHER	05,01,03	1325
EASTMAN CHEM CO	COM	277432100	732	14875	SH	DEFINED	07,06,01,03	14875
EASTMAN CHEM CO	COM	277432100	9	191	SH	DEFINED	08,09,03	191
EASTMAN KODAK CO 31262	COM	277461109	11318	283739	SH	DEFINED	01,03	252477
EASTMAN KODAK CO 110039	COM	277461109	12352	309660	SH	OTHER	01,03	199621
EASTMAN KODAK CO	COM	277461109	5265	131990	SH	DEFINED	05,01,03	131990
EASTMAN KODAK CO	COM	277461109	206	5175	SH	OTHER	05,01,03	5175
EASTMAN KODAK CO	COM	277461109	1097	27500	SH	DEFINED	06,01,03	27500
EASTMAN KODAK CO	COM	277461109	11371	285050	SH	DEFINED	07,06,01,03	285050
EASTMAN KODAK CO	COM	277461109	3016	75600	SH	DEFINED	08,09,03	75600
EASTMAN KODAK CO	COM	277461109	1316	33000	SH	CALL	DEFINED 08,09,03	33000
EASTMAN KODAK CO	COM	277461109	2621	65700	SH	PUT	DEFINED 08,09,03	65700
EATON CORP 700	COM	278058102	3863	56392	SH	DEFINED	01,03	55692
EATON CORP 62248	COM	278058102	6707	97914	SH	OTHER	01,03	35666
EATON CORP	COM	278058102	1396	20382	SH	DEFINED	05,01,03	20382
EATON CORP	COM	278058102	80	1175	SH	OTHER	05,01,03	1175
EATON CORP	COM	278058102	908	13250	SH	DEFINED	07,06,01,03	13250
EATON VANCE SR INCOME TR	SH BEN INT	278265103	520	58478	SH	DEFINED	01,03	58478
EATON VANCE CORP 29500	COM NON VTG	278265103	1385	44600	SH	DEFINED	01,03	15100
EATON VANCE CORP	COM NON VTG	278265103	12696	408900	SH	DEFINED	05,01,03	408900
EATON VANCE CORP	COM NON VTG	278265103	56	1800	SH	DEFINED	06,01,03	1800
EATON VANCE CORP	COM NON VTG	278265103	1701	54775	SH	DEFINED	07,06,01,03	54775
EBAY INC 200	COM	278642103	415	11470	SH	DEFINED	01,03	11270
EBAY INC 8	COM	278642103	147	4057	SH	OTHER	01,03	4049
EBAY INC	COM	278642103	25	700	SH	DEFINED	05,01,03	700
EBAY INC	COM	278642103	423	11700	SH	DEFINED	08,09,03	11700
EBAY INC	COM	278642103	633	17500	SH	CALL	DEFINED 08,09,03	17500
ECHELON CORP	COM	27874N105	395	26700	SH	DEFINED	01,03	26700
ECHELON CORP	COM	27874N105	70	4735	SH	OTHER	01,03	4735
ECHELON CORP	COM	27874N105	6	400	SH	DEFINED	05,01,03	400
ECHELON CORP	COM	27874N105	4	250	SH	DEFINED	08,09,03	250
ECHOSTAR COMMUNICATIONS NEW	SB NT CV4.87	278762AD1	2644	3000000	PRN	DEFINED	08,09,03	3000000
ECHOSTAR COMMUNICATIONS NEW	SB NT CV4.87	278762AD1	16	17813	PRN	DEFINED	17,16	17813
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	68	2450	SH	DEFINED	01,03	2450
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	151	5462	SH	OTHER	01,03	5462
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	69	2500	SH	DEFINED	05,01,03	2500
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	1	40	SH	DEFINED	08,09,03	40
ECOLAB INC 7373	COM	278865100	22531	531131	SH	DEFINED	01,03	523758
ECOLAB INC 13000	COM	278865100	2229	52540	SH	OTHER	01,03	39540
ECOLAB INC	COM	278865100	1640	38655	SH	DEFINED	05,01,03	38655
ECOLAB INC	COM	278865100	92	2175	SH	OTHER	05,01,03	2175
ECOLAB INC	COM	278865100	1042	24575	SH	DEFINED	07,06,01,03	24575
ECOLAB INC	COM	278865100	57	1350	SH	DEFINED	08,09,03	1350
ECOLLEGE COM	COM	27887E100	648	215900	SH	DEFINED	08,09,03	215900
EDGEWATER TECHNOLOGY INC	COM	280358102	998	242800	SH	DEFINED	05,01,03	242800
EDGEWATER TECHNOLOGY INC	COM	280358102	40	9625	SH	DEFINED	07,06,01,03	9625
EDGEWATER TECHNOLOGY INC	COM	280358102	29	6958	SH	DEFINED	08,09,03	6958
EDISON INTL 1400	COM	281020107	863	68288	SH	DEFINED	01,03	66888
EDISON INTL 18871	COM	281020107	784	62049	SH	OTHER	01,03	43178
EDISON INTL	COM	281020107	1185	93740	SH	DEFINED	05,01,03	93740
EDISON INTL	COM	281020107	71	5600	SH	OTHER	05,01,03	5600
EDISON INTL	COM	281020107	797	63025	SH	DEFINED	07,06,01,03	63025
EDISON INTL	COM	281020107	1809	143100	SH	DEFINED	08,09,03	143100
EDISON INTL	COM	281020107	379	30000	SH	PUT	DEFINED 08,09,03	30000
EDISON SCHOOLS INC	CL A	281033100	796	39330	SH	DEFINED	08,09,03	39330
EDWARDS LIFESCIENCES CORP	COM	28176E108	118	6030	SH	DEFINED	05,01,03	6030
EDWARDS LIFESCIENCES CORP	COM	28176E108	94	4800	SH	DEFINED	06,01,03	4800
EDWARDS LIFESCIENCES CORP	COM	28176E108	497	25350	SH	DEFINED	07,06,01,03	25350
EDWARDS AG INC 4837	COM	281760108	7092	191670	SH	DEFINED	01,03	186833
EDWARDS AG INC 38127	COM	281760108	1560	42167	SH	OTHER	01,03	4040
EDWARDS AG INC	COM	281760108	324	8770	SH	DEFINED	05,01,03	8770
EDWARDS AG INC	COM	281760108	74	2000	SH	DEFINED	06,01,03	2000
EDWARDS AG INC	COM	281760108	1284	34700	SH	DEFINED	07,06,01,03	34700
EDWARDS AG INC	COM	281760108	202	5460	SH	DEFINED	08,09,03	5460
EDWARDS AG INC	COM	281760108	740	20000	SH	PUT	DEFINED 08,09,03	20000
EFFICIENT NETWORKS INC	COM	282056100	683	29060	SH	DEFINED		29060
EGAIN COMMUNICATIONS 552	COM	28225C103	1	552	SH	DEFINED	01,03	
EGAIN COMMUNICATIONS	COM	28225C103	387	160700	SH	OTHER	16	

160700								
EGGHEAD COM INC NEW	COM	282329101	4	5226	SH	DEFINED 01,03		5226
EGGHEAD COM INC NEW	COM	282329101	4	5100	SH	OTHER 01,03		5100
EL PASO CORP	DB ZRO CV 14	28336LAA7	13718	31000000	PRN	DEFINED 08,09,03		31000000
EL PASO CORP	DB ZRO CV 14	28336LAA7	11063	25000000	PRN	OTHER 16		
25000000								
EL PASO CORP	COM	28336L109	1342	20553	SH	DEFINED 01,03		20553
EL PASO CORP	COM	28336L109	18904	289491	SH	DEFINED 05,01,03		289491
EL PASO CORP	COM	28336L109	558	8550	SH	OTHER 05,01,03		8550
EL PASO CORP	COM	28336L109	8489	129996	SH	DEFINED 06,01,03		129996
EL PASO CORP	COM	28336L109	42188	646070	SH	DEFINED 07,06,01,03		646070
EL PASO CORP	COM	28336L109	501	7669	SH	DEFINED 08,09,03		7669
EL PASO ENERGY CAP TR I	PFD CV TR SE	283678209	2932	36200	SH	DEFINED 01,03		36200
EL PASO ENERGY CAP TR I	PFD CV TR SE	283678209	4597	56750	SH	DEFINED 07,06,01,03		56750
EL PASO ENERGY PARTNERS L P	COM	28368B102	150	4820	SH	DEFINED 01,03		4820
EL PASO ENERGY PARTNERS L P	COM	28368B102	599	19200	SH	OTHER 01,03		9500
9700								
EL PASO ENERGY PARTNERS L P	COM	28368B102	62	2000	SH	DEFINED 08,09,03		2000
EL PASO ENERGY PARTNERS L P	COM	28368B102	25	800	SH	OTHER 13,01,03		800
ELAN PLC	ADR	284131208	2546	48718	SH	DEFINED 01,03		46218
2500								
ELAN PLC	ADR	284131208	1229	23529	SH	OTHER 01,03		20786
2743								
ELAN PLC	ADR	284131208	261	5000	SH	DEFINED 06,01,03		5000
ELAN PLC	ADR	284131208	645	12345	SH	DEFINED 08,09,03		12345
ELAN PLC	ADR	284131208	1606	30741	SH	DEFINED 11,01,03		25480
5261								
ELAN PLC	ADR	284131208	202	3875	SH	OTHER 11,06,01,03		3875
ELANTEC SEMICONDUCTOR INC	COM	284155108	61	2300	SH	DEFINED 01,03		2300
ELANTEC SEMICONDUCTOR INC	COM	284155108	10	375	SH	OTHER 01,03		375
ELANTEC SEMICONDUCTOR INC	COM	284155108	53	2000	SH	DEFINED 08,09,03		2000
ELANTEC SEMICONDUCTOR INC	COM	284155108	133	5000	SH	DEFINED 08,09,03	CALL	5000
ELCOR CORP	COM	284443108	92	6575	SH	DEFINED 01,03		2175
4400								
ELCOR CORP	COM	284443108	13	960	SH	OTHER 01,03		
960								
ELCOR CORP	COM	284443108	773	55300	SH	DEFINED 05,01,03		55300
ELCOR CORP	COM	284443108	209	14925	SH	DEFINED 07,06,01,03		14925
ELECTRO SCIENTIFIC INDS	COM	285229100	487	17345	SH	DEFINED 01,03		12373
4972								
ELECTRO SCIENTIFIC INDS	COM	285229100	137	4872	SH	OTHER 01,03		4512
360								
ELECTRO SCIENTIFIC INDS	COM	285229100	1900	67700	SH	DEFINED 05,01,03		67700
ELECTRO SCIENTIFIC INDS	COM	285229100	79	2800	SH	DEFINED 06,01,03		2800
ELECTRO SCIENTIFIC INDS	COM	285229100	587	20925	SH	DEFINED 07,06,01,03		20925
ELECTRO SCIENTIFIC INDS	COM	285229100	14	500	SH	DEFINED 08,09,03		500
ELECTROGLAS INC	COM	285324109	197	11930	SH	DEFINED 01,03		2750
380 8800								
ELECTROGLAS INC	COM	285324109	1320	80000	SH	DEFINED 05,01,03		80000
ELECTROGLAS INC	COM	285324109	266	16150	SH	DEFINED 07,06,01,03		16150
ELECTRONIC ARTS INC	COM	285512109	78000	1437791	SH	DEFINED 01,03		1390846
46945								
ELECTRONIC ARTS INC	COM	285512109	5678	104667	SH	OTHER 01,03		50961
53706								
ELECTRONIC ARTS INC	COM	285512109	1263	23275	SH	DEFINED 05,01,03		23275
ELECTRONIC ARTS INC	COM	285512109	65	1200	SH	DEFINED 06,01,03		1200
ELECTRONIC ARTS INC	COM	285512109	4320	79640	SH	DEFINED 07,06,01,03		79640
ELECTRONIC ARTS INC	COM	285512109	13	240	SH	DEFINED 13,01,03		240
ELECTRONIC DATA SYS NEW	COM	285661104	19539	349782	SH	DEFINED 01,03		285825
63957								
ELECTRONIC DATA SYS NEW	COM	285661104	11972	214329	SH	OTHER 01,03		160812
53517								
ELECTRONIC DATA SYS NEW	COM	285661104	11455	205060	SH	DEFINED 05,01,03		205060
ELECTRONIC DATA SYS NEW	COM	285661104	3257	58300	SH	DEFINED 06,01,03		58300
ELECTRONIC DATA SYS NEW	COM	285661104	13940	249550	SH	DEFINED 07,06,01,03		249550
ELECTRONICS FOR IMAGING INC	COM	286082102	276	11200	SH	DEFINED 01,03		10200
1000								
ELECTRONICS FOR IMAGING INC	COM	286082102	59	2400	SH	DEFINED 06,01,03		2400
ELOYALTY CORP	COM	290151109	196	80300	SH	DEFINED 05,01,03		80300
ELOYALTY CORP	COM	290151109	94	38725	SH	DEFINED 07,06,01,03		38725
EMBRAER-EMPRESA BRASILEIRA DE	SP ADR PFD S	29081M102	114	3000	SH	DEFINED 06,01,03		3000
EMBRAER-EMPRESA BRASILEIRA DE	SP ADR PFD S	29081M102	23113	609841	SH	DEFINED 11,01,03		599325
10516								
EMBRAER-EMPRESA BRASILEIRA DE	SP ADR PFD S	29081M102	298	7868	SH	OTHER 11,06,01,03		7868
EMERGING MKTS FLOATING RATE FD	COM	290885102	162	13251	SH	OTHER 01,03		13251
EMERGING MKTS INCOME FD	COM	290918101	173	12500	SH	OTHER 01,03		12500
EMERGING MKTS INCM FD II	COM	290920107	367	30176	SH	OTHER 01,03		23813
6363								
EMERSON ELEC CO	COM	291011104	94495	1524107	SH	DEFINED 01,03		1375962
148145								
EMERSON ELEC CO	COM	291011104	92069	1484985	SH	OTHER 01,03		715973
769012								
EMERSON ELEC CO	COM	291011104	10619	171280	SH	DEFINED 05,01,03		171280
EMERSON ELEC CO	COM	291011104	457	7375	SH	OTHER 05,01,03		7375
EMERSON ELEC CO	COM	291011104	6806	109775	SH	DEFINED 07,06,01,03		109775

EMERSON ELEC CO	COM	291011104	2003	32300	SH	DEFINED	08,09,03	32300	
EMERSON ELEC CO	COM	291011104	2790	45000	SH	PUT	DEFINED	08,09,03	45000
EMMIS COMMUNICATIONS CORP	CL A	291525103	263	10400	SH	DEFINED	01,03	10400	
EMMIS COMMUNICATIONS CORP	CL A	291525103	159	6280	SH	DEFINED	05,01,03	6280	
EMMIS COMMUNICATIONS CORP	CL A	291525103	514	20300	SH	DEFINED	07,06,01,03	20300	
EMMIS COMMUNICATIONS CORP	PFD CV SER A	291525202	4874	123395	SH	DEFINED	08,09,03	123395	
EMPIRE DIST ELEC CO	COM	291641108	418	22362	SH	DEFINED	01,03	22162	
200									
EMPIRE DIST ELEC CO	COM	291641108	174	9325	SH	OTHER	01,03	1869	
7456									
EMUSIC COM INC	COM	292476108	14	54593	SH	DEFINED		54593	
ENCOMPASS SVCS CORP	COM	29255U104	315	64268	SH	DEFINED	05,01,03	64268	
ENCOMPASS SVCS CORP	COM	29255U104	4808	981212	SH	DEFINED	07,06,01,03	981212	
ENDESA S A	SPONSORED AD	29258N107	977	59028	SH	DEFINED	01,03	59028	
ENDESA S A	SPONSORED AD	29258N107	492	29750	SH	OTHER	01,03	29750	
ENERGEN CORP	COM	29265N108	2511	71145	SH	DEFINED	01,03	50345	
20800									
ENERGEN CORP	COM	29265N108	127	3592	SH	OTHER	01,03	1380	
2212									
ENERGEN CORP	COM	29265N108	9249	262000	SH	DEFINED	05,01,03	262000	
ENERGEN CORP	COM	29265N108	184	5200	SH	DEFINED	06,01,03	5200	
ENERGEN CORP	COM	29265N108	4050	114725	SH	DEFINED	07,06,01,03	114725	
ENERGY EAST CORP	COM	29266M109	3467	199844	SH	DEFINED	01,03	199544	
300									
ENERGY EAST CORP	COM	29266M109	279	16059	SH	OTHER	01,03	9221	
6838									
ENERGY EAST CORP	COM	29266M109	177	10180	SH	DEFINED	05,01,03	10180	
ENERGY EAST CORP	COM	29266M109	106	6100	SH	DEFINED	06,01,03	6100	
ENERGY EAST CORP	COM	29266M109	881	50750	SH	DEFINED	07,06,01,03	50750	
ENERGIZER HLDGS INC	COM	29266R108	16338	653525	SH	DEFINED	01,03	311213	
342312									
ENERGIZER HLDGS INC	COM	29266R108	92624	3704971	SH	OTHER	01,03	494557	
3210414									
ENERGIZER HLDGS INC	COM	29266R108	224	8950	SH	DEFINED	05,01,03	8950	
ENERGIZER HLDGS INC	COM	29266R108	85	3400	SH	DEFINED	06,01,03	3400	
ENERGIZER HLDGS INC	COM	29266R108	1263	50525	SH	DEFINED	07,06,01,03	50525	
ENERGIZER HLDGS INC	COM	29266R108	38	1500	SH	DEFINED	08,09,03	1500	
ENGAGE INC	COM	292827102	13	18000	SH	DEFINED	08,09,03	18000	
ENGELHARD CORP	COM	292845104	319	12325	SH	DEFINED	01,03	12325	
ENGELHARD CORP	COM	292845104	133	5147	SH	OTHER	01,03	3744	
1403									
ENGELHARD CORP	COM	292845104	947	36630	SH	DEFINED	05,01,03	36630	
ENGELHARD CORP	COM	292845104	57	2200	SH	OTHER	05,01,03	2200	
ENGELHARD CORP	COM	292845104	983	38000	SH	DEFINED	06,01,03	38000	
ENGELHARD CORP	COM	292845104	639	24725	SH	DEFINED	07,06,01,03	24725	
ENESCO GROUP INC	COM	292973104	25	3825	SH	DEFINED	01,03	3825	
ENESCO GROUP INC	COM	292973104	70	10450	SH	DEFINED	07,06,01,03	10450	
ENRON CORP	COM	293561106	162801	2802081	SH	DEFINED	01,03	2722578	
79503									
ENRON CORP	COM	293561106	43601	750450	SH	OTHER	01,03	454071	
296379									
ENRON CORP	COM	293561106	13767	236950	SH	DEFINED	05,01,03	236950	
ENRON CORP	COM	293561106	747	12850	SH	OTHER	05,01,03	12850	
ENRON CORP	COM	293561106	2539	43700	SH	DEFINED	06,01,03	43700	
ENRON CORP	COM	293561106	10858	186890	SH	DEFINED	07,06,01,03	186890	
ENRON CORP	COM	293561106	1665	28660	SH	DEFINED	08,09,03	28660	
ENRON CORP	COM	293561106	6071	104487	SH	DEFINED	11,01,03	104487	
ENRON CORP	COM	293561106	4300	74018	SH	OTHER	11,06,01,03	74018	
ENRON CORP	COM	293561106	383	6600	SH	DEFINED	13,01,03	6600	
ENRON CORP	COM	293561106	29	500	SH	OTHER	13,01,03	200	
300									
ENTEGRIS INC	COM	29362U104	1016	139000	SH	DEFINED	08,09,03	139000	
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	485	12350	SH	DEFINED	01,03	12350	
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	6	140	SH	OTHER	01,03	140	
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	527	13420	SH	DEFINED	05,01,03	13420	
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	6486	165050	SH	DEFINED	07,06,01,03	165050	
ENTERGY CORP NEW	COM	29364G103	1718	45223	SH	DEFINED	01,03	35223	
10000									
ENTERGY CORP NEW	COM	29364G103	573	15074	SH	OTHER	01,03	5073	
10001									
ENTERGY CORP NEW	COM	29364G103	3441	90540	SH	DEFINED	05,01,03	90540	
ENTERGY CORP NEW	COM	29364G103	146	3850	SH	OTHER	05,01,03	3850	
ENTERGY CORP NEW	COM	29364G103	2633	69300	SH	DEFINED	07,06,01,03	69300	
ENTERGY CORP NEW	COM	29364G103	41	1070	SH	DEFINED	08,09,03	1070	
ENTREMED INC	COM	29382F103	291	17500	SH	DEFINED	01,03	17400	
100									
ENTREMED INC	COM	29382F103	7	425	SH	OTHER	01,03	425	
ENTREMED INC	COM	29382F103	475	28575	SH	DEFINED	08,09,03	28575	
ENZON INC	COM	293904108	86	1800	SH	DEFINED	01,03	1300	
500									
ENZON INC	COM	293904108	24	500	SH	OTHER	01,03	500	
ENZON INC	COM	293904108	658	13850	SH	DEFINED	08,09,03	13850	
ENZON INC	COM	293904108	475	10000	SH	DEFINED	11,01,03	10000	
ENZON INC	COM	293904108	475	10000	SH	OTHER	11,06,01,03	10000	
ENZO BIOCHEM INC	COM	294100102	95	5650	SH	DEFINED	01,03	5650	

ENZO BIOCHEM INC	COM	294100102	28	1680	SH	OTHER	01,03	1680
ENZO BIOCHEM INC	COM	294100102	353	21025	SH	DEFINED	07,06,01,03	21025
EPICOR SOFTWARE CORP	COM	29426L108	15	12600	SH	DEFINED	01,03	12600
EPRESENCE INC	COM	294348107	433	94900	SH	DEFINED	05,01,03	94900
EPRESENCE INC	COM	294348107	84	18425	SH	DEFINED	07,06,01,03	18425
EPRISE CORP	COM	294352109	37	56400	SH	DEFINED		56400
EQUIFAX INC	COM	294429105	13851	443223	SH	DEFINED	01,03	7300
435923								
EQUIFAX INC	COM	294429105	15775	504788	SH	OTHER	01,03	386723
90100 27965								
EQUIFAX INC	COM	294429105	1323	42320	SH	DEFINED	05,01,03	42320
EQUIFAX INC	COM	294429105	76	2425	SH	OTHER	05,01,03	2425
EQUIFAX INC	COM	294429105	1269	40600	SH	DEFINED	07,06,01,03	40600
EQUITABLE RES INC	COM	294549100	1101	15951	SH	DEFINED	01,03	14939
1012								
EQUITABLE RES INC	COM	294549100	605	8762	SH	OTHER	01,03	5212
3550								
EQUITABLE RES INC	COM	294549100	195	2830	SH	DEFINED	05,01,03	2830
EQUITABLE RES INC	COM	294549100	124	1800	SH	DEFINED	06,01,03	1800
EQUITABLE RES INC	COM	294549100	1035	15000	SH	CALL	DEFINED 08,09,03	15000
EQUITABLE RES INC	COM	294549100	138	2000	SH	DEFINED	16	2000
EQUITY INCOME FD	UT 1 EX SR-A	294700703	1662	12544	SH	DEFINED	01,03	11582
962								
EQUITY INCOME FD	UT 1 EX SR-A	294700703	3047	22993	SH	OTHER	01,03	18893
4100								
EQUITY OFFICE PROPERTIES TRUST	COM	294741103	288	10275	SH	DEFINED	01,03	7300
2975								
EQUITY OFFICE PROPERTIES TRUST	COM	294741103	51	1826	SH	OTHER	01,03	851
975								
EQUITY OFFICE PROPERTIES TRUST	COM	294741103	63	2250	SH	DEFINED	05,01,03	2250
EQUITY OFFICE PROPERTIES TRUST	COM	294741103	3192	114000	SH	DEFINED	07,06,01,03	114000
EQUITY OFFICE PROPERTIES TRUST	COM	294741103	916	32712	SH	DEFINED	08,09,03	32712
EQUITY OFFICE PROPERTIES TRUST	COM	294741103	17225	615161	SH	DEFINED	11,01,03	591753
23408								
EQUITY OFFICE PROPERTIES TRUST	COM	294741103	3174	113345	SH	OTHER	11,06,01,03	59327
54018								
EQUITY RESIDENTIAL PPTYS TR	SH BEN INT	29476L107	869	16693	SH	DEFINED	01,03	15093
1600								
EQUITY RESIDENTIAL PPTYS TR	SH BEN INT	29476L107	320	6142	SH	OTHER	01,03	1718
4424								
EQUITY RESIDENTIAL PPTYS TR	SH BEN INT	29476L107	99	1900	SH	DEFINED	05,01,03	1900
EQUITY RESIDENTIAL PPTYS TR	SH BEN INT	29476L107	3278	63000	SH	DEFINED	07,06,01,03	63000
EQUITY RESIDENTIAL PPTYS TR	PFD CV 1/10	29476L859	2374	98400	SH	DEFINED	01,03	98400
EQUITY RESIDENTIAL PPTYS TR	PFD CV 1/10	29476L859	5096	211200	SH	DEFINED	07,06,01,03	211200
ERICSSON L M TEL CO	ADR CL B SEK	294821400	10728	1917726	SH	DEFINED	01,03	1887226
30500								
ERICSSON L M TEL CO	ADR CL B SEK	294821400	5718	1022242	SH	OTHER	01,03	773627
248615								
ERICSSON L M TEL CO	ADR CL B SEK	294821400	1907	340892	SH	DEFINED	08,09,03	340892
ESSEX PPTY TR INC	COM	297178105	308	6400	SH	DEFINED	01,03	6400
ESSEX PPTY TR INC	COM	297178105	24	500	SH	OTHER	01,03	500
ESTERLINE TECHNOLOGIES CORP	COM	297425100	391	17983	SH	DEFINED	01,03	17883
100								
ESTERLINE TECHNOLOGIES CORP	COM	297425100	26	1200	SH	DEFINED	05,01,03	1200
ESTERLINE TECHNOLOGIES CORP	COM	297425100	70	3200	SH	DEFINED	06,01,03	3200
ESTERLINE TECHNOLOGIES CORP	COM	297425100	343	15750	SH	DEFINED	07,06,01,03	15750
ETHAN ALLEN INTERIORS INC	COM	297602104	11667	345389	SH	DEFINED	01,03	328765
16624								
ETHAN ALLEN INTERIORS INC	COM	297602104	261	7740	SH	OTHER	01,03	4125
3615								
ETHAN ALLEN INTERIORS INC	COM	297602104	5114	151400	SH	DEFINED	05,01,03	151400
ETHAN ALLEN INTERIORS INC	COM	297602104	10325	305662	SH	DEFINED	07,06,01,03	305662
ETHYL CORP	COM	297659104	143	95450	SH	DEFINED	01,03	94754
696								
ETHYL CORP	COM	297659104	111	74226	SH	OTHER	01,03	72626
1600								
EVERGREEN SOLAR INC	COM	30033R108	380	43430	SH	DEFINED	08,09,03	43430
EVERTRUST FINL GROUP INC	COM	300412103	361	27000	SH	DEFINED	01,03	27000
EXABYTE CORP	COM	300615101	11	7900	SH	DEFINED	01,03	2600
5300								
EXABYTE CORP	COM	300615101	88	61000	SH	DEFINED	05,01,03	61000
EXABYTE CORP	COM	300615101	26	18025	SH	DEFINED	07,06,01,03	18025
EXACT SCIENCES CORP	COM	30063P105	77	10100	SH	DEFINED	05,01,03	10100
EXACT SCIENCES CORP	COM	30063P105	1199	157200	SH	DEFINED	07,06,01,03	157200
EXCEL LEGACY CORP	COM	300665106	83	35000	SH	OTHER	01,03	
35000								
EXE TECHNOLOGIES INC	COM	301504106	577	85450	SH	DEFINED	08,09,03	85450
EXELON CORP	COM	30161N101	1100	16762	SH	DEFINED	01,03	16762
EXELON CORP	COM	30161N101	9906	151002	SH	DEFINED	05,01,03	151002
EXELON CORP	COM	30161N101	359	5475	SH	OTHER	05,01,03	5475
EXELON CORP	COM	30161N101	7782	118625	SH	DEFINED	06,01,03	118625
EXELON CORP	COM	30161N101	4249	64775	SH	DEFINED	07,06,01,03	64775
EXELON CORP	COM	30161N101	13	200	SH	DEFINED	08,09,03	200
EXTENDED SYSTEMS INC	COM	301973103	352	32400	SH	DEFINED	17,16	32400
EXFO ELECTRO OPTICAL ENGR INC	SUB VTG SHS	302043104	256	10541	SH	DEFINED	11,01,03	10541

EXODUS COMMUNICATIONS INC 500	COM	302088109	70	6494	SH	DEFINED	01,03	5994
EXODUS COMMUNICATIONS INC 1250	COM	302088109	93	8608	SH	OTHER	01,03	7358
EXODUS COMMUNICATIONS INC	COM	302088109	463	43082	SH	DEFINED	08,09,03	43082
EXODUS COMMUNICATIONS INC	COM	302088109	51	4700	SH	CALL	DEFINED	08,09,03
EXODUS COMMUNICATIONS INC	COM	302088109	739	68700	SH	DEFINED	17,16	68700
EXPEDITORS INTL WASH INC	COM	302130109	469	9292	SH	DEFINED	01,03	9292
EXPEDITORS INTL WASH INC 340	COM	302130109	45	900	SH	OTHER	01,03	560
EXPEDITORS INTL WASH INC	COM	302130109	225	4460	SH	DEFINED	05,01,03	4460
EXPEDITORS INTL WASH INC	COM	302130109	86	1700	SH	DEFINED	06,01,03	1700
EXPEDITORS INTL WASH INC	COM	302130109	1120	22200	SH	DEFINED	07,06,01,03	22200
EXPRESS SCRIPTS AUTO EXCH SEC	TRACES	302181201	2109	28500	SH	DEFINED	01,03	28500
EXPRESS SCRIPTS AUTO EXCH SEC	TRACES	302181201	4758	64300	SH	DEFINED	07,06,01,03	64300
EXPRESS SCRIPTS AUTO EXCH SEC	TRACES	302181201	3700	50000	SH	DEFINED	08,09,03	50000
EXPRESS SCRIPTS INC	CL A	302182100	546	6300	SH	DEFINED	01,03	6300
EXPRESS SCRIPTS INC 10100	CL A	302182100	1003	11575	SH	OTHER	01,03	1475
EXPRESS SCRIPTS INC	CL A	302182100	369	4260	SH	DEFINED	05,01,03	4260
EXPRESS SCRIPTS INC	CL A	302182100	95	1100	SH	DEFINED	06,01,03	1100
EXPRESS SCRIPTS INC	CL A	302182100	1452	16750	SH	DEFINED	07,06,01,03	16750
EXPRESS SCRIPTS INC	CL A	302182100	2108	24325	SH	DEFINED	08,09,03	24325
EXPRESS SCRIPTS INC	CL A	302182100	3467	40000	SH	CALL	DEFINED	08,09,03
EXTENDED STAY AMER INC	COM	30224P101	201	13400	SH	DEFINED	01,03	13400
EXTENSITY INC	COM	302255104	103	17380	SH	DEFINED		17380
EXTREME NETWORKS INC	COM	30226D106	42	2740	SH	DEFINED	01,03	2740
EXTREME NETWORKS INC 600	COM	30226D106	9	600	SH	OTHER	01,03	
EXTREME NETWORKS INC	COM	30226D106	11	700	SH	DEFINED	05,01,03	700
EXTREME NETWORKS INC	COM	30226D106	176	11600	SH	DEFINED	08,09,03	11600
EXULT INC DEL	COM	302284104	47655	5000000	SH	DEFINED		5000000
EXXON MOBIL CORP 1133993	COM	30231G102	1261796	15577729	SH	DEFINED	01,03	14443736
EXXON MOBIL CORP 5179600	COM	30231G102	971419	11992830	SH	OTHER	01,03	6813230
EXXON MOBIL CORP 525000	COM	30231G102	106145	1310436	SH	DEFINED	05,01,03	785436
EXXON MOBIL CORP	COM	30231G102	47371	584825	SH	OTHER	05,01,03	584825
EXXON MOBIL CORP	COM	30231G102	32682	403484	SH	DEFINED	06,01,03	403484
EXXON MOBIL CORP	COM	30231G102	119965	1481050	SH	DEFINED	07,06,01,03	1481050
EXXON MOBIL CORP	COM	30231G102	2453	30287	SH	DEFINED	08,09,03	30287
EXXON MOBIL CORP	COM	30231G102	2835	35000	SH	CALL	DEFINED	08,09,03
EXXON MOBIL CORP	COM	30231G102	562	6935	SH	DEFINED	13,01,03	6935
EXXON MOBIL CORP 1496	COM	30231G102	235	2896	SH	OTHER	13,01,03	1400
F & M NATL CORP	COM	302374103	220	5783	SH	DEFINED	01,03	5783
F & M NATL CORP	COM	302374103	382	10014	SH	OTHER	01,03	10014
FEI CO	COM	30241L109	50	2280	SH	DEFINED	01,03	2280
FEI CO	COM	30241L109	29	1310	SH	OTHER	01,03	1310
FEI CO	COM	30241L109	552	25000	SH	DEFINED	08,09,03	25000
F M C CORP 2930	COM NEW	302491303	334	4530	SH	DEFINED	01,03	1600
F M C CORP 6000	COM NEW	302491303	696	9450	SH	OTHER	01,03	3380
F M C CORP	COM NEW	302491303	750	10190	SH	DEFINED	05,01,03	10190
F M C CORP	COM NEW	302491303	39	525	SH	OTHER	05,01,03	525
F M C CORP	COM NEW	302491303	464	6300	SH	DEFINED	06,01,03	6300
F M C CORP	COM NEW	302491303	1081	14675	SH	DEFINED	07,06,01,03	14675
FPL GROUP INC 85561	COM	302571104	45748	746301	SH	DEFINED	01,03	660740
FPL GROUP INC 120817	COM	302571104	17707	288852	SH	OTHER	01,03	168035
FPL GROUP INC	COM	302571104	12902	210475	SH	DEFINED	05,01,03	210475
FPL GROUP INC	COM	302571104	187	3050	SH	OTHER	05,01,03	3050
FPL GROUP INC	COM	302571104	4855	79200	SH	DEFINED	06,01,03	79200
FPL GROUP INC	COM	302571104	60282	983400	SH	DEFINED	07,06,01,03	983400
FPL GROUP INC	COM	302571104	123	2000	SH	DEFINED	13,01,03	2000
FX ENERGY INC	COM	302695101	240	49200	SH	DEFINED	01,03	49200
F Y I INC 4300	COM	302712104	318	9500	SH	DEFINED	01,03	5200
F Y I INC	COM	302712104	111	3305	SH	OTHER	01,03	3305
F Y I INC	COM	302712104	1872	56000	SH	DEFINED	05,01,03	56000
F Y I INC	COM	302712104	33	1000	SH	DEFINED	06,01,03	1000
F Y I INC	COM	302712104	419	12525	SH	DEFINED	07,06,01,03	12525
F Y I INC	COM	302712104	479	14323	SH	DEFINED	08,09,03	14323
FACTORY 2-U INC 1000	COM	303072102	66	2425	SH	DEFINED	01,03	1425
FACTORY 2-U INC	COM	303072102	22	800	SH	OTHER	01,03	800
FACTORY 2-U INC	COM	303072102	224	8200	SH	DEFINED	05,01,03	8200
FACTORY 2-U INC	COM	303072102	272	9950	SH	DEFINED	07,06,01,03	9950
FACTSET RESH SYS INC 660	COM	303075105	300	9935	SH	DEFINED	01,03	8575
FACTSET RESH SYS INC 700	COM	303075105	317	10500	SH	DEFINED	05,01,03	10500
FACTSET RESH SYS INC	COM	303075105	45	1500	SH	DEFINED	06,01,03	1500

FACTSET RESH SYS INC	COM	303075105	772	25575	SH	DEFINED 07,06,01,03	25575
FACTUAL DATA CORP	COM	303094106	7608	1096755	SH	DEFINED	1096755
FAIR ISAAC & CO INC 1700	COM	303250104	347	5925	SH	DEFINED 01,03	4225
FAIR ISAAC & CO INC	COM	303250104	1281	21900	SH	DEFINED 05,01,03	21900
FAIR ISAAC & CO INC	COM	303250104	35	600	SH	DEFINED 06,01,03	600
FAIR ISAAC & CO INC	COM	303250104	654	11175	SH	DEFINED 07,06,01,03	11175
FAIRCHILD CORP	CL A	303698104	895	181972	SH	DEFINED 08,09,03	181972
FAIRFIELD CMNTYS INC	COM PAR \$0.0	304231301	492	30800	SH	DEFINED 01,03	30800
FAIRFIELD CMNTYS INC	COM PAR \$0.0	304231301	1198	75000	SH	CALL DEFINED 08,09,03	75000
FAMILY DLR STORES INC 574000	COM	307000109	383489	14921749	SH	DEFINED 01,03	14347749
FAMILY DLR STORES INC 1880	COM	307000109	97	3780	SH	OTHER 01,03	1900
FAMILY DLR STORES INC	COM	307000109	381	14840	SH	DEFINED 05,01,03	14840
FAMILY DLR STORES INC	COM	307000109	59	2300	SH	DEFINED 06,01,03	2300
FAMILY DLR STORES INC	COM	307000109	1902	74000	SH	DEFINED 07,06,01,03	74000
FAMILY DLR STORES INC	COM	307000109	1374	53470	SH	DEFINED 08,09,03	53470
FASTENAL CO 800	COM	311900104	44	800	SH	DEFINED 01,03	
FASTENAL CO	COM	311900104	818	15000	SH	OTHER 01,03	15000
FASTENAL CO	COM	311900104	211	3880	SH	DEFINED 05,01,03	3880
FASTENAL CO	COM	311900104	894	16400	SH	DEFINED 07,06,01,03	16400
FASTENAL CO	COM	311900104	818	15000	SH	CALL DEFINED 08,09,03	15000
FAUQUIER BANKSHARES INC VA	COM	312059108	687	41000	SH	DEFINED 01,03	41000
FEDDERS CORP 14700	COM	313135105	102	18275	SH	DEFINED 01,03	3575
FEDDERS CORP	COM	313135105	1037	185100	SH	DEFINED 05,01,03	185100
FEDDERS CORP	COM	313135105	139	24850	SH	DEFINED 07,06,01,03	24850
FEDERAL HOME LN MTG CORP 68031	COM	313400301	97542	1504588	SH	DEFINED 01,03	1436557
FEDERAL HOME LN MTG CORP 289798	COM	313400301	38755	597790	SH	OTHER 01,03	307992
FEDERAL HOME LN MTG CORP	COM	313400301	19330	298170	SH	DEFINED 05,01,03	298170
FEDERAL HOME LN MTG CORP	COM	313400301	775	11950	SH	OTHER 05,01,03	11950
FEDERAL HOME LN MTG CORP	COM	313400301	8337	128600	SH	DEFINED 06,01,03	128600
FEDERAL HOME LN MTG CORP	COM	313400301	41287	636850	SH	DEFINED 07,06,01,03	636850
FEDERAL HOME LN MTG CORP	COM	313400301	2514	38780	SH	DEFINED 08,09,03	38780
FEDERAL HOME LN MTG CORP	COM	313400301	2716	41900	SH	CALL DEFINED 08,09,03	41900
FEDERAL HOME LN MTG CORP	COM	313400301	4383	67600	SH	PUT DEFINED 08,09,03	67600
FEDERAL MOGUL CORP 200	COM	313549107	291	99400	SH	DEFINED 01,03	99200
FEDERAL MOGUL CORP	COM	313549107	2	848	SH	OTHER 01,03	848
FEDERAL NATL MTG ASSN	COM	313586109	4557	57252	SH	DEFINED	57252
FEDERAL NATL MTG ASSN 151699	COM	313586109	255999	3216064	SH	DEFINED 01,03	3064365
FEDERAL NATL MTG ASSN 453185	COM	313586109	88428	1110904	SH	OTHER 01,03	657719
FEDERAL NATL MTG ASSN 473635	COM	313586109	37701	473635	SH	DEFINED 05,01,03	
FEDERAL NATL MTG ASSN 111365	COM	313586109	47945	602325	SH	OTHER 05,01,03	490960
FEDERAL NATL MTG ASSN	COM	313586109	12561	157800	SH	DEFINED 06,01,03	157800
FEDERAL NATL MTG ASSN	COM	313586109	67689	850365	SH	DEFINED 07,06,01,03	850365
FEDERAL NATL MTG ASSN	COM	313586109	1500	18845	SH	DEFINED 08,09,03	18845
FEDERAL NATL MTG ASSN	COM	313586109	1592	20000	SH	CALL DEFINED 08,09,03	20000
FEDERAL NATL MTG ASSN	COM	313586109	398	5000	SH	PUT DEFINED 08,09,03	5000
FEDERAL NATL MTG ASSN 39922	COM	313586109	138670	1742085	SH	DEFINED 11,01,03	1702163
FEDERAL NATL MTG ASSN	COM	313586109	73221	919862	SH	OTHER 11,06,01,03	919862
FEDERAL NATL MTG ASSN 350	COM	313586109	28	350	SH	OTHER 13,01,03	
FEDERAL REALTY INVT TR 6086	SH BEN INT N	313747206	119	6086	SH	DEFINED 01,03	
FEDERAL REALTY INVT TR 7578	SH BEN INT N	313747206	435	22264	SH	OTHER 01,03	14686
FEDERAL SIGNAL CORP 6580	COM	313855108	129	6580	SH	DEFINED 01,03	
FEDERAL SIGNAL CORP 148949	COM	313855108	3037	155529	SH	OTHER 01,03	6580
FEDERAL SIGNAL CORP	COM	313855108	77	3930	SH	DEFINED 05,01,03	3930
FEDERAL SIGNAL CORP	COM	313855108	382	19575	SH	DEFINED 07,06,01,03	19575
FEDERATED DEPT STORES INC DEL 11900	COM	31410H101	5250	126353	SH	DEFINED 01,03	114453
FEDERATED DEPT STORES INC DEL 9510	COM	31410H101	541	13024	SH	OTHER 01,03	3514
FEDERATED DEPT STORES INC DEL	COM	31410H101	2583	62160	SH	DEFINED 05,01,03	62160
FEDERATED DEPT STORES INC DEL	COM	31410H101	142	3425	SH	OTHER 05,01,03	3425
FEDERATED DEPT STORES INC DEL	COM	31410H101	4026	96900	SH	DEFINED 06,01,03	96900
FEDERATED DEPT STORES INC DEL	COM	31410H101	1651	39725	SH	DEFINED 07,06,01,03	39725
FEDERATED DEPT STORES INC DEL	COM	31410H101	733	17640	SH	DEFINED 08,09,03	17640
FEDEX CORP 73045	COM	31428X106	47955	1150556	SH	DEFINED 01,03	1077511
FEDEX CORP 89640	COM	31428X106	10343	248164	SH	OTHER 01,03	158524

FEDEX CORP	COM	31428X106	8750	209940	SH	DEFINED 05,01,03	209940
FEDEX CORP	COM	31428X106	213	5100	SH	OTHER 05,01,03	5100
FEDEX CORP	COM	31428X106	20494	491700	SH	DEFINED 07,06,01,03	491700
FEDEX CORP	COM	31428X106	20	470	SH	DEFINED 08,09,03	470
FEDEX CORP 91097	COM	31428X106	69088	1657593	SH	DEFINED 11,01,03	1566496
FEDEX CORP 157391	COM	31428X106	14877	356923	SH	OTHER 11,01,03	199532
FELCOR LODGING TR INC	COM	31430F101	92	4000	SH	DEFINED 01,03	4000
FELCOR LODGING TR INC 3400	COM	31430F101	85	3704	SH	OTHER 01,03	304
FELCOR LODGING TR INC	COM	31430F101	186	8100	SH	DEFINED 08,09,03	8100
FERRO CORP	COM	315405100	5	252	SH	DEFINED 01,03	252
FERRO CORP	COM	315405100	83	4093	SH	OTHER 01,03	3643
450							
FERRO CORP	COM	315405100	60	2960	SH	DEFINED 05,01,03	2960
FERRO CORP	COM	315405100	300	14775	SH	DEFINED 07,06,01,03	14775
FIDELITY NATL FINL INC	COM	316326107	1991	74386	SH	DEFINED 01,03	51486
22900							
FIDELITY NATL FINL INC 31142	COM	316326107	971	36269	SH	OTHER 01,03	5127
FIDELITY NATL FINL INC	COM	316326107	7969	297700	SH	DEFINED 05,01,03	297700
FIDELITY NATL FINL INC	COM	316326107	86	3200	SH	DEFINED 06,01,03	3200
FIDELITY NATL FINL INC	COM	316326107	1602	59850	SH	DEFINED 07,06,01,03	59850
FIFTH THIRD BANCORP 153054	COM	316773100	13576	254056	SH	DEFINED 01,03	101002
FIFTH THIRD BANCORP 71322	COM	316773100	12054	225574	SH	OTHER 01,03	154252
FIFTH THIRD BANCORP	COM	316773100	11075	207251	SH	DEFINED 05,01,03	207251
FIFTH THIRD BANCORP	COM	316773100	427	8000	SH	OTHER 05,01,03	8000
FIFTH THIRD BANCORP	COM	316773100	7750	145025	SH	DEFINED 07,06,01,03	145025
FILENET CORP 17800	COM	316869106	453	28875	SH	DEFINED 01,03	11075
FILENET CORP 500	COM	316869106	24	1500	SH	OTHER 01,03	1000
FILENET CORP	COM	316869106	1988	126700	SH	DEFINED 05,01,03	126700
FILENET CORP	COM	316869106	31	2000	SH	DEFINED 06,01,03	2000
FILENET CORP	COM	316869106	422	26925	SH	DEFINED 07,06,01,03	26925
FINOVA GROUP INC	COM	317928109	7	3639	SH	DEFINED 01,03	3639
FINOVA GROUP INC 1270	COM	317928109	5	2889	SH	OTHER 01,03	1619
FINOVA GROUP INC	COM	317928109	10	5500	SH	DEFINED 08,09,03	5500
FIRST AMERN CORP CALIF 34100	COM	318522307	1317	50670	SH	DEFINED 01,03	16570
FIRST AMERN CORP CALIF 13020	COM	318522307	339	13020	SH	OTHER 01,03	
FIRST AMERN CORP CALIF	COM	318522307	10954	421300	SH	DEFINED 05,01,03	421300
FIRST AMERN CORP CALIF	COM	318522307	70	2700	SH	DEFINED 06,01,03	2700
FIRST AMERN CORP CALIF	COM	318522307	1287	49500	SH	DEFINED 07,06,01,03	49500
FIRST AMERN CORP CALIF	COM	318522307	156	6000	SH	DEFINED 08,09,03	6000
FIRST AUSTRALIA FD INC	COM	318652104	77	14263	SH	DEFINED 01,03	14263
FIRST AUSTRALIA FD INC	COM	318652104	11	2000	SH	OTHER 01,03	2000
FIRST AUSTRALIA PRIME INCOME 1800	COM	318653102	46	11707	SH	DEFINED 01,03	9907
FIRST AUSTRALIA PRIME INCOME 9684	COM	318653102	96	24444	SH	OTHER 01,03	14760
FIRST BANCORP P R 8300	COM	318672102	295	11375	SH	DEFINED 01,03	3075
FIRST BANCORP P R	COM	318672102	2714	104800	SH	DEFINED 05,01,03	104800
FIRST BANCORP P R	COM	318672102	531	20500	SH	DEFINED 07,06,01,03	20500
FIRST CHARTER CORP 500	COM	319439105	706	45338	SH	DEFINED 01,03	44838
FIRST CHARTER CORP	COM	319439105	132	8464	SH	OTHER 01,03	8464
FIRST COMWLTH FINL CORP PA	COM	319829107	2430	212252	SH	OTHER 01,03	212252
FIRST DATA CORP 70280	COM	319963104	59815	1001758	SH	DEFINED 01,03	931478
FIRST DATA CORP 84217	COM	319963104	19168	321016	SH	OTHER 01,03	236799
FIRST DATA CORP	COM	319963104	14680	245850	SH	DEFINED 05,01,03	245850
FIRST DATA CORP	COM	319963104	406	6800	SH	OTHER 05,01,03	6800
FIRST DATA CORP	COM	319963104	5880	98475	SH	DEFINED 06,01,03	98475
FIRST DATA CORP	COM	319963104	27030	452690	SH	DEFINED 07,06,01,03	452690
FIRST DATA CORP	COM	319963104	189	3170	SH	DEFINED 08,09,03	3170
FIRST DATA CORP	COM	319963104	1123	18800	SH	DEFINED 08,09,03	18800
FIRST FINL BANCORP OH 12996	COM	320209109	273	18191	SH	DEFINED 01,03	5195
FIRST FINL BANCORP OH	COM	320209109	120	8000	SH	OTHER 01,03	8000
FIRST FINL BANCORP OH	COM	320209109	72	4828	SH	DEFINED 05,01,03	4828
FIRST MERCHANTS CORP 11050	COM	320817109	1112	48220	SH	DEFINED 01,03	37170
FIRST MIDWEST BANCORP DEL 7700	COM	320867104	12185	432849	SH	DEFINED 01,03	425149
FIRST MIDWEST BANCORP DEL 6595	COM	320867104	1030	36595	SH	OTHER 01,03	30000
FIRST MIDWEST BANCORP DEL	COM	320867104	2773	98500	SH	DEFINED 05,01,03	98500

FIRST MIDWEST BANCORP DEL	COM	320867104	895	31800	SH	DEFINED 07,06,01,03	31800
FIRST NATL CORP ORANGEBURG S C	COM	320942105	560	34807	SH	DEFINED 01,03	34807
FIRST HEALTH GROUP CORP	COM	320960107	93	2125	SH	DEFINED 01,03	2125
FIRST HEALTH GROUP CORP	COM	320960107	127	2900	SH	OTHER 01,03	2900
FIRST HEALTH GROUP CORP	COM	320960107	203	4630	SH	DEFINED 05,01,03	4630
FIRST HEALTH GROUP CORP	COM	320960107	903	20575	SH	DEFINED 07,06,01,03	20575
FIRST HEALTH GROUP CORP	COM	320960107	110	2500	SH	DEFINED 08,09,03	2500
FIRST TENN NATL CORP	COM	337162101	1047	33879	SH	DEFINED 01,03	33079
800							
FIRST TENN NATL CORP	COM	337162101	559	18100	SH	OTHER 01,03	14400
3700							
FIRST TENN NATL CORP	COM	337162101	345	11170	SH	DEFINED 05,01,03	11170
FIRST TENN NATL CORP	COM	337162101	127	4100	SH	DEFINED 06,01,03	4100
FIRST TENN NATL CORP	COM	337162101	1720	55650	SH	DEFINED 07,06,01,03	55650
FIRST UN CORP	COM	337358105	39972	1211263	SH	DEFINED 01,03	1178308
32955							
FIRST UN CORP	COM	337358105	39433	1194948	SH	OTHER 01,03	1118208
76740							
FIRST UN CORP	COM	337358105	9217	279310	SH	DEFINED 05,01,03	279310
FIRST UN CORP	COM	337358105	556	16850	SH	OTHER 05,01,03	16850
FIRST UN CORP	COM	337358105	2657	80500	SH	DEFINED 06,01,03	80500
FIRST UN CORP	COM	337358105	6252	189450	SH	DEFINED 07,06,01,03	189450
FIRST UN CORP	COM	337358105	78	2376	SH	DEFINED 08,09,03	2376
FIRST VA BANKS INC	COM	337477103	2459	56705	SH	DEFINED 01,03	56230
475							
FIRST VA BANKS INC	COM	337477103	519	11966	SH	OTHER 01,03	11794
172							
FIRST VA BANKS INC	COM	337477103	173	4000	SH	DEFINED 05,01,03	4000
FIRST VA BANKS INC	COM	337477103	100	2300	SH	DEFINED 06,01,03	2300
FIRST VA BANKS INC	COM	337477103	864	19925	SH	DEFINED 07,06,01,03	19925
FISERV INC	COM	337738108	900	20118	SH	DEFINED 01,03	17868
2250							
FISERV INC	COM	337738108	550	12300	SH	OTHER 01,03	12300
FISERV INC	COM	337738108	1684	37645	SH	DEFINED 05,01,03	37645
FISERV INC	COM	337738108	96	2150	SH	OTHER 05,01,03	2150
FISERV INC	COM	337738108	166	3700	SH	DEFINED 06,01,03	3700
FISERV INC	COM	337738108	2398	53600	SH	DEFINED 07,06,01,03	53600
FISERV INC	COM	337738108	112	2500	SH	DEFINED 16	2500
FIRSTFED FINL CORP	COM	337907109	2852	101861	SH	DEFINED 01,03	100301
1460 100							
FIRSTFED FINL CORP	COM	337907109	28	1000	SH	DEFINED 05,01,03	1000
FIRSTFED FINL CORP	COM	337907109	132	4700	SH	DEFINED 06,01,03	4700
FIRSTFED FINL CORP	COM	337907109	374	13350	SH	DEFINED 07,06,01,03	13350
FIRSTMERIT CORP	COM	337915102	616	23700	SH	DEFINED 01,03	23700
FIRSTMERIT CORP	COM	337915102	234	9000	SH	OTHER 01,03	9000
FIRSTMERIT CORP	COM	337915102	244	9400	SH	DEFINED 05,01,03	9400
FIRSTMERIT CORP	COM	337915102	985	37900	SH	DEFINED 07,06,01,03	37900
FIRSTENERGY CORP	COM	337932107	1259	45105	SH	DEFINED 01,03	44820
285							
FIRSTENERGY CORP	COM	337932107	508	18188	SH	OTHER 01,03	13576
4612							
FIRSTENERGY CORP	COM	337932107	1861	66650	SH	DEFINED 05,01,03	66650
FIRSTENERGY CORP	COM	337932107	108	3875	SH	OTHER 05,01,03	3875
FIRSTENERGY CORP	COM	337932107	1217	43600	SH	DEFINED 07,06,01,03	43600
FLAG FINL CORP	COM	33832H107	150	20730	SH	DEFINED 01,03	20730
FLEETBOSTON FINL CORP	COM	339030108	22191	587850	SH	DEFINED 01,03	514287
73563							
FLEETBOSTON FINL CORP	COM	339030108	7684	203542	SH	OTHER 01,03	133174
70368							
FLEETBOSTON FINL CORP	COM	339030108	13883	367753	SH	DEFINED 05,01,03	367753
FLEETBOSTON FINL CORP	COM	339030108	703	18625	SH	OTHER 05,01,03	18625
FLEETBOSTON FINL CORP	COM	339030108	2002	53043	SH	DEFINED 06,01,03	53043
FLEETBOSTON FINL CORP	COM	339030108	11121	294600	SH	DEFINED 07,06,01,03	294600
FLEETBOSTON FINL CORP	COM	339030108	3589	95073	SH	DEFINED 08,09,03	95073
FLEETBOSTON FINL CORP	COM	339030108	1888	50000	SH	DEFINED 08,09,03	50000
FLEETBOSTON FINL CORP	COM	339030108	3	88	SH	DEFINED 17,16	88
FLEETWOOD ENTERPRISES INC	COM	339099103	525	58050	SH	DEFINED 01,03	3225
54825							
FLEETWOOD ENTERPRISES INC	COM	339099103	12	1275	SH	OTHER 01,03	1275
FLEETWOOD ENTERPRISES INC	COM	339099103	5901	652000	SH	DEFINED 05,01,03	652000
FLEETWOOD ENTERPRISES INC	COM	339099103	231	25475	SH	DEFINED 07,06,01,03	25475
FLEETWOOD ENTERPRISES INC	COM	339099103	136	15000	SH	DEFINED 08,09,03	15000
FLEMING COS INC	COM	339130106	1281	50350	SH	DEFINED 01,03	35250
15100							
FLEMING COS INC	COM	339130106	202	7940	SH	OTHER 01,03	3300
4640							
FLEMING COS INC	COM	339130106	2805	110200	SH	DEFINED 05,01,03	110200
FLEMING COS INC	COM	339130106	64	2500	SH	DEFINED 06,01,03	2500
FLEMING COS INC	COM	339130106	783	30750	SH	DEFINED 07,06,01,03	30750
FLORIDA EAST COAST INDS	CL A	340632108	221	6580	SH	DEFINED 01,03	6580
FLORIDA EAST COAST INDS	CL A	340632108	101	3000	SH	OTHER 01,03	3000
FLORIDA ROCK INDS INC	COM	341140101	91	2300	SH	DEFINED 01,03	2100
200							
FLORIDA ROCK INDS INC	COM	341140101	5166	130916	SH	OTHER 01,03	100
130816							

FLORIDA ROCK INDS INC	COM	341140101	280	7100	SH	DEFINED 05,01,03	7100
FLORIDA ROCK INDS INC	COM	341140101	572	14500	SH	DEFINED 07,06,01,03	14500
FLUOR CORP NEW	COM	343412102	987	22175	SH	DEFINED 05,01,03	22175
FLUOR CORP NEW	COM	343412102	57	1270	SH	OTHER 05,01,03	1270
FLUOR CORP NEW	COM	343412102	635	14275	SH	DEFINED 07,06,01,03	14275
FLUOR CORP NEW	COM	343412102	56	1266	SH	DEFINED 08,09,03	1266
FLOW INTL CORP	COM	343468104	24	2275	SH	DEFINED 01,03	2275
FLOW INTL CORP 2500	COM	343468104	86	8200	SH	OTHER 01,03	5700
FLOW INTL CORP	COM	343468104	121	11500	SH	DEFINED 07,06,01,03	11500
FLOWSERVE CORP	COM	34354P105	104	4647	SH	DEFINED 01,03	4647
FLOWSERVE CORP 32950	COM	34354P105	739	32950	SH	OTHER 01,03	
FLOWSERVE CORP	COM	34354P105	73	3240	SH	DEFINED 05,01,03	3240
FLOWSERVE CORP	COM	34354P105	27	1200	SH	DEFINED 06,01,03	1200
FLOWSERVE CORP	COM	34354P105	363	16175	SH	DEFINED 07,06,01,03	16175
FOMENTO ECONOMICO MEXICANO SA	SPON ADR UNI	344419106	3672	103400	SH	DEFINED 01,03	103400
FOMENTO ECONOMICO MEXICANO SA	SPON ADR UNI	344419106	401	11300	SH	DEFINED 06,01,03	11300
FOOTSTAR INC 1228	COM	344912100	415	10338	SH	DEFINED 01,03	9110
FOOTSTAR INC 2272	COM	344912100	139	3470	SH	OTHER 01,03	1198
FOOTSTAR INC	COM	344912100	638	15900	SH	DEFINED 05,01,03	15900
FOOTSTAR INC	COM	344912100	76	1900	SH	DEFINED 06,01,03	1900
FOOTSTAR INC	COM	344912100	611	15225	SH	DEFINED 07,06,01,03	15225
FORD MTR CO DEL	COM PAR \$0.0	345370860	30	1083	SH	DEFINED	1083
FORD MTR CO DEL 146003	COM PAR \$0.0	345370860	74204	2638820	SH	DEFINED 01,03	2492817
FORD MTR CO DEL 592749	COM PAR \$0.0	345370860	35413	1259362	SH	OTHER 01,03	666613
FORD MTR CO DEL	COM PAR \$0.0	345370860	17004	604680	SH	DEFINED 05,01,03	604680
FORD MTR CO DEL	COM PAR \$0.0	345370860	897	31900	SH	OTHER 05,01,03	31900
FORD MTR CO DEL	COM PAR \$0.0	345370860	9548	339547	SH	DEFINED 06,01,03	339547
FORD MTR CO DEL	COM PAR \$0.0	345370860	11176	397450	SH	DEFINED 07,06,01,03	397450
FORD MTR CO DEL	COM PAR \$0.0	345370860	739	26268	SH	DEFINED 08,09,03	26268
FORD MTR CO DEL 436	COM PAR \$0.0	345370860	26	936	SH	OTHER 13,01,03	500
FOREST CITY ENTERPRISES INC 6000	CL A	345550107	272	6000	SH	OTHER 01,03	
FOREST LABS INC 1420 680	COM	345838106	11403	192495	SH	DEFINED 01,03	190395
FOREST LABS INC 9860	COM	345838106	584	9860	SH	OTHER 01,03	
FOREST LABS INC	COM	345838106	3116	52600	SH	DEFINED 05,01,03	52600
FOREST LABS INC	COM	345838106	179	3025	SH	OTHER 05,01,03	3025
FOREST LABS INC	COM	345838106	2992	50500	SH	DEFINED 06,01,03	50500
FOREST LABS INC	COM	345838106	2017	34050	SH	DEFINED 07,06,01,03	34050
FOREST LABS INC 912	COM	345838106	6432	108568	SH	DEFINED 11,01,03	107656
FOREST LABS INC 171258	COM	345838106	13128	221600	SH	OTHER 11,01,03	50342
FOREST OIL CORP	COM PAR \$0.0	346091705	259	8674	SH	DEFINED 08,09,03	8674
FOREST OIL CORP	COM PAR \$0.0	346091705	523	17500	SH	DEFINED 08,09,03	17500
FORTUNE BRANDS INC 43200	COM	349631101	8129	236294	SH	DEFINED 01,03	193094
FORTUNE BRANDS INC 49544	COM	349631101	5806	168767	SH	OTHER 01,03	119223
FORTUNE BRANDS INC	COM	349631101	4918	142960	SH	DEFINED 05,01,03	142960
FORTUNE BRANDS INC	COM	349631101	92	2670	SH	OTHER 05,01,03	2670
FORTUNE BRANDS INC	COM	349631101	1410	41000	SH	DEFINED 06,01,03	41000
FORTUNE BRANDS INC	COM	349631101	27062	786700	SH	DEFINED 07,06,01,03	786700
FORWARD AIR CORP 8500	COM	349853101	356	10900	SH	DEFINED 01,03	2400
FORWARD AIR CORP	COM	349853101	22	675	SH	OTHER 01,03	675
FORWARD AIR CORP	COM	349853101	4380	134000	SH	DEFINED 05,01,03	134000
FORWARD AIR CORP	COM	349853101	542	16575	SH	DEFINED 07,06,01,03	16575
FOSSIL INC 18500	COM	349882100	398	22925	SH	DEFINED 01,03	4425
FOSSIL INC	COM	349882100	4279	246300	SH	DEFINED 05,01,03	246300
FOSSIL INC	COM	349882100	414	23825	SH	DEFINED 07,06,01,03	23825
FOSTER WHEELER CORP 1000	COM	350244109	154	8550	SH	DEFINED 01,03	7550
FOSTER WHEELER CORP	COM	350244109	180	10000	SH	OTHER 01,03	10000
FOSTER WHEELER CORP	COM	350244109	327	18200	SH	DEFINED 05,01,03	18200
FOSTER WHEELER CORP	COM	350244109	569	31700	SH	DEFINED 07,06,01,03	31700
FOUNDRY NETWORKS INC	COM	35063R100	29	3928	SH	DEFINED	3928
FOUNDRY NETWORKS INC	COM	35063R100	12	1550	SH	DEFINED 01,03	1550
FOUNDRY NETWORKS INC	COM	35063R100		40	SH	OTHER 01,03	40
FOUNDRY NETWORKS INC	COM	35063R100	152	20322	SH	DEFINED 08,09,03	20322
4 KIDS ENTMT INC 6100	COM	350865101	81	7150	SH	DEFINED 01,03	1050
4 KIDS ENTMT INC	COM	350865101	3	300	SH	OTHER 01,03	300
4 KIDS ENTMT INC	COM	350865101	523	46400	SH	DEFINED 05,01,03	46400
4 KIDS ENTMT INC	COM	350865101	106	9425	SH	DEFINED 07,06,01,03	9425
FOUR SEASONS HOTEL INC	LYON ZERO CP	35100EAD6	1400	5000000	PRN	DEFINED 08,09,03	5000000

FOUR SEASONS HOTEL INC	LYON ZERO CP	35100EAD6	22	80000	PRN	DEFINED	17,16	80000
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	6604	133448	SH	DEFINED	01,03	133448
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	7	140	SH	OTHER	01,03	140
FOUR SEASONS HOTEL INC 131400	LTD VTG SH	35100E104	188179	3802367	SH	DEFINED	11,01,03	3670967
FOUR SEASONS HOTEL INC 250275	LTD VTG SH	35100E104	65173	1316897	SH	OTHER	11,06,01,03	1066622
FRANCE TELECOM	SPONSORED AD	35177Q105	923	15900	SH	DEFINED	01,03	15900
FRANCE TELECOM	SPONSORED AD	35177Q105	117	2010	SH	OTHER	01,03	2010
FRANCHISE FIN CORP AMER 541 1267	COM	351807102	200	8031	SH	DEFINED	01,03	6223
FRANCHISE FIN CORP AMER 1659	COM	351807102	41	1659	SH	OTHER	01,03	
FRANCHISE FIN CORP AMER	COM	351807102	623	25000	SH	DEFINED	17,16	25000
FRANKLIN COVEY CO 3000	COM	353469109	43	5325	SH	DEFINED	01,03	2325
FRANKLIN COVEY CO	COM	353469109	124	15300	SH	DEFINED	05,01,03	15300
FRANKLIN COVEY CO	COM	353469109	130	16050	SH	DEFINED	07,06,01,03	16050
FRANKLIN RES INC 754	COM	354613101	3463	88556	SH	DEFINED	01,03	87802
FRANKLIN RES INC 2000	COM	354613101	916	23422	SH	OTHER	01,03	21422
FRANKLIN RES INC	COM	354613101	2819	72070	SH	DEFINED	05,01,03	72070
FRANKLIN RES INC	COM	354613101	164	4200	SH	OTHER	05,01,03	4200
FRANKLIN RES INC	COM	354613101	1846	47200	SH	DEFINED	07,06,01,03	47200
FRANKLIN UNVL TR	SH BEN INT	355145103	123	15300	SH	DEFINED	01,03	15300
FREEMARKETS INC	COM	356602102	148	15500	SH	DEFINED	01,03	15500
FREEMARKETS INC	COM	356602102	264	27700	SH	DEFINED	08,09,03	27700
FREEMARKETS INC	COM	356602102	5743	602544	SH	DEFINED	17,16	602544
FREEPOR-MCMORAN COPPER & GOLD 3627	CL B	35671D857	353	27037	SH	DEFINED	01,03	23410
FREEPOR-MCMORAN COPPER & GOLD 841	CL B	35671D857	371	28402	SH	OTHER	01,03	27561
FREEPOR-MCMORAN COPPER & GOLD CL B	CL B	35671D857	565	43275	SH	DEFINED	05,01,03	43275
FREEPOR-MCMORAN COPPER & GOLD CL B	CL B	35671D857	33	2550	SH	OTHER	05,01,03	2550
FREEPOR-MCMORAN COPPER & GOLD CL B	CL B	35671D857	379	29025	SH	DEFINED	07,06,01,03	29025
FREEPOR-MCMORAN COPPER & GOLD CL B	CL B	35671D857	1305	100000	SH	CALL	DEFINED 08,09,03	100000
FREMONT GEN CORP 5500	COM	357288109	52	13350	SH	DEFINED	01,03	7850
FREMONT GEN CORP	COM	357288109	19	4900	SH	DEFINED	05,01,03	4900
FREMONT GEN CORP	COM	357288109	211	54475	SH	DEFINED	07,06,01,03	54475
FRISCHS RESTAURANTS INC 5	COM	358748101	195	15510	SH	OTHER	01,03	15505
FRITZ COS INC 5800	COM	358846103	123	11225	SH	DEFINED	01,03	5425
FRITZ COS INC	COM	358846103	721	65900	SH	DEFINED	05,01,03	65900
FRITZ COS INC	COM	358846103	313	28575	SH	DEFINED	07,06,01,03	28575
FRONTIER AIRLINES INC NEW	COM	359065109	75	6125	SH	DEFINED	01,03	6125
FRONTIER AIRLINES INC NEW	COM	359065109	265	21750	SH	DEFINED	07,06,01,03	21750
FRONTLINE CAP GROUP	COM	35921N101	102	10000	SH	CALL	DEFINED 08,09,03	10000
FRONTLINE CAP GROUP	COM	35921N101	102	10000	SH	PUT	DEFINED 08,09,03	10000
FUELCELL ENERGY INC	COM	35952H106	10	190	SH	DEFINED	01,03	190
FUELCELL ENERGY INC	COM	35952H106	5	100	SH	OTHER	01,03	100
FUELCELL ENERGY INC	COM	35952H106	455	9000	SH	DEFINED	08,09,03	9000
FUJI PHOTO FILM LTD	ADR	359586302	44	1163	SH	DEFINED	01,03	1163
FUJI PHOTO FILM LTD 100	ADR	359586302	121	3220	SH	OTHER	01,03	3120
FUJI PHOTO FILM LTD	ADR	359586302	188	5000	SH	DEFINED	08,09,03	5000
FULLER H B CO	COM	359694106	7	170	SH	DEFINED	01,03	170
FULLER H B CO 1050	COM	359694106	63	1500	SH	OTHER	01,03	450
FULLER H B CO	COM	359694106	51	1220	SH	DEFINED	05,01,03	1220
FULLER H B CO	COM	359694106	257	6100	SH	DEFINED	07,06,01,03	6100
FULTON FINL CORP PA 11664	COM	360271100	270	13282	SH	DEFINED	01,03	1618
FURNITURE BRANDS INTL INC 730	COM	360921100	603	25430	SH	DEFINED	01,03	24700
FURNITURE BRANDS INTL INC 761	COM	360921100	18	761	SH	OTHER	01,03	
FURNITURE BRANDS INTL INC	COM	360921100	102	4310	SH	DEFINED	05,01,03	4310
FURNITURE BRANDS INTL INC	COM	360921100	111	4700	SH	DEFINED	06,01,03	4700
FURNITURE BRANDS INTL INC	COM	360921100	508	21450	SH	DEFINED	07,06,01,03	21450
G & K SVCS INC	CL A	361268105	883	44284	SH	DEFINED	01,03	44284
G & K SVCS INC	CL A	361268105	318	15950	SH	DEFINED	07,06,01,03	15950
GATX CORP 700	COM	361448103	416	9800	SH	DEFINED	01,03	9100
GATX CORP 400	COM	361448103	107	2530	SH	OTHER	01,03	2130
GATX CORP	COM	361448103	176	4140	SH	DEFINED	05,01,03	4140
GATX CORP	COM	361448103	59	1400	SH	DEFINED	06,01,03	1400
GATX CORP	COM	361448103	876	20625	SH	DEFINED	07,06,01,03	20625
GBC BANCORP CALIF	COM	361475106	37	1300	SH	DEFINED	01,03	1300
GBC BANCORP CALIF	COM	361475106	257	9000	SH	DEFINED	07,06,01,03	9000
GPU INC 1048	COM	36225X100	1814	55818	SH	DEFINED	01,03	54770

GPU INC 29066	COM	36225X100	1545	47562	SH	OTHER	01,03	18496
GPU INC	COM	36225X100	1133	34875	SH	DEFINED	05,01,03	34875
GPU INC	COM	36225X100	67	2075	SH	OTHER	05,01,03	2075
GPU INC	COM	36225X100	763	23475	SH	DEFINED	07,06,01,03	23475
GPU INC	COM	36225X100	5640	173600	SH	DEFINED	17,16	173600
GABELLI EQUITY TR INC	COM	362397101	30	2829	SH	DEFINED	01,03	2829
GABELLI EQUITY TR INC	COM	362397101	253	23721	SH	OTHER	01,03	23721
GABLES RESIDENTIAL TR 600	SH BEN INT	362418105	20	701	SH	DEFINED	01,03	101
GABLES RESIDENTIAL TR	SH BEN INT	362418105	210	7233	SH	OTHER	01,03	7233
GADZOOX NETWORKS INC	COM	362555104	188	100000	SH	DEFINED	08,09,03	100000
GALILEO INTERNATIONAL INC	COM	363547100	287	13100	SH	DEFINED	01,03	13100
GALILEO INTERNATIONAL INC	COM	363547100	169	7700	SH	DEFINED	05,01,03	7700
GALILEO INTERNATIONAL INC	COM	363547100	57	2600	SH	DEFINED	06,01,03	2600
GALILEO INTERNATIONAL INC	COM	363547100	840	38350	SH	DEFINED	07,06,01,03	38350
GALLAGHER ARTHUR J & CO	COM	363576109	50	1800	SH	DEFINED	01,03	1800
GALLAGHER ARTHUR J & CO	COM	363576109	244	8800	SH	OTHER	01,03	8800
GALLAGHER ARTHUR J & CO	COM	363576109	189	6820	SH	DEFINED	05,01,03	6820
GALLAGHER ARTHUR J & CO	COM	363576109	942	34000	SH	DEFINED	07,06,01,03	34000
GALLAHER GROUP PLC 4100	SPONSORED AD	363595109	2573	106531	SH	DEFINED	01,03	102431
GALLAHER GROUP PLC 51480	SPONSORED AD	363595109	3683	152504	SH	OTHER	01,03	101024
GANNETT INC 63480	COM	364730101	91489	1531973	SH	DEFINED	01,03	1468493
GANNETT INC 142575	COM	364730101	23271	389666	SH	OTHER	01,03	247091
GANNETT INC	COM	364730101	5521	92455	SH	DEFINED	05,01,03	92455
GANNETT INC	COM	364730101	272	4550	SH	OTHER	05,01,03	4550
GANNETT INC	COM	364730101	3494	58500	SH	DEFINED	07,06,01,03	58500
GANNETT INC 250	COM	364730101	15	250	SH	OTHER	13,01,03	
GAP INC DEL 30125	COM	364760108	14981	631589	SH	DEFINED	01,03	601464
GAP INC DEL 125734	COM	364760108	7170	302256	SH	OTHER	01,03	176522
GAP INC DEL	COM	364760108	6237	262955	SH	DEFINED	05,01,03	262955
GAP INC DEL	COM	364760108	347	14625	SH	OTHER	05,01,03	14625
GAP INC DEL	COM	364760108	3898	164325	SH	DEFINED	07,06,01,03	164325
GAP INC DEL	COM	364760108	3730	157247	SH	DEFINED	08,09,03	157247
GAP INC DEL	COM	364760108	180	7600	SH	CALL	DEFINED 08,09,03	7600
GAP INC DEL	COM	364760108	128	5400	SH	PUT	DEFINED 08,09,03	5400
GARDNER DENVER INC 10864	COM	365558105	213	10864	SH	DEFINED	01,03	
GARDNER DENVER INC 6123 19642	COM	365558105	554	28261	SH	OTHER	01,03	2496
GARDNER DENVER INC	COM	365558105	2123	108300	SH	DEFINED	05,01,03	108300
GARDNER DENVER INC	COM	365558105	233	11900	SH	DEFINED	07,06,01,03	11900
GARTNER INC	CL B	366651206	47	7490	SH	DEFINED	05,01,03	7490
GARTNER INC	CL B	366651206	235	37325	SH	DEFINED	07,06,01,03	37325
GATEWAY INC 13600	COM	367626108	1378	81964	SH	DEFINED	01,03	68364
GATEWAY INC 292	COM	367626108	78	4630	SH	OTHER	01,03	4338
GATEWAY INC	COM	367626108	1644	97805	SH	DEFINED	05,01,03	97805
GATEWAY INC	COM	367626108	1277	75950	SH	DEFINED	07,06,01,03	75950
GATEWAY INC	COM	367626108	530	31500	SH	DEFINED	08,09,03	31500
GATEWAY INC	COM	367626108	420	25000	SH	PUT	DEFINED 08,09,03	25000
GATEWAY INC 600000	COM	367626108	10086	600000	SH	OTHER	16	
GAYLORD ENTMT CO NEW 32869	COM	367905106	2520	94751	SH	DEFINED	01,03	61882
GAYLORD ENTMT CO NEW	COM	367905106	18	662	SH	OTHER	01,03	662
GAYLORD CONTAINER CORP	CL A	368145108	37	32200	SH	DEFINED	01,03	32200
GENAERA CORP	COM	36867G100	61	20000	SH	DEFINED	08,09,03	20000
GENCORP INC 3000	COM	368682100	103	9673	SH	DEFINED	01,03	6673
GENCORP INC	COM	368682100	449	42300	SH	DEFINED	05,01,03	42300
GENCORP INC	COM	368682100	350	32925	SH	DEFINED	07,06,01,03	32925
GENELABS TECHNOLOGIES INC	COM	368706107	168	30700	SH	DEFINED	08,09,03	30700
GENENTECH INC 23300	COM NEW	368710406	126856	2511993	SH	DEFINED	01,03	2488693
GENENTECH INC 67729	COM NEW	368710406	12794	253338	SH	OTHER	01,03	185609
GENENTECH INC	COM NEW	368710406	996	19725	SH	DEFINED	05,01,03	19725
GENENTECH INC	COM NEW	368710406	2350	46540	SH	DEFINED	07,06,01,03	46540
GENENTECH INC	COM NEW	368710406	941	18630	SH	DEFINED	08,09,03	18630
GENENTECH INC	COM NEW	368710406	843	16700	SH	CALL	DEFINED 08,09,03	16700
GENENTECH INC	COM NEW	368710406	566	11200	SH	PUT	DEFINED 08,09,03	11200
GENENTECH INC 256924	COM NEW	368710406	318663	6310163	SH	DEFINED	11,01,03	6053239
GENENTECH INC 477281	COM NEW	368710406	138362	2739846	SH	OTHER	11,06,01,03	2262565
GENENTECH INC	COM NEW	368710406	141	2800	SH	DEFINED	13,01,03	2800

GENENTECH INC	COM NEW	368710406	10	200 SH	OTHER	13,01,03	200
GENERAL AMERN INVS INC	COM	368802104	819	24096 SH	DEFINED	01,03	24096
GENERAL AMERN INVS INC	COM	368802104	425	12514 SH	OTHER	01,03	4764
7750							
GENERAL COMMUNICATION INC	CL A	369385109	116	12850 SH	DEFINED	01,03	5850
7000							
GENERAL COMMUNICATION INC	CL A	369385109	812	90200 SH	DEFINED	05,01,03	90200
GENERAL COMMUNICATION INC	CL A	369385109	366	40700 SH	DEFINED	07,06,01,03	40700
GENERAL COMMUNICATION INC	CL A	369385109	675	75000 SH	DEFINED	08,09,03	75000
GENERAL DYNAMICS CORP	COM	369550108	32305	514909 SH	DEFINED	01,03	481909
33000							
GENERAL DYNAMICS CORP	COM	369550108	1889	30111 SH	OTHER	01,03	14270
15841							
GENERAL DYNAMICS CORP	COM	369550108	10370	165285 SH	DEFINED	05,01,03	165285
GENERAL DYNAMICS CORP	COM	369550108	215	3425 SH	OTHER	05,01,03	3425
GENERAL DYNAMICS CORP	COM	369550108	58378	930475 SH	DEFINED	07,06,01,03	930475
GENERAL DYNAMICS CORP	COM	369550108	287492	4582277 SH	DEFINED	11,01,03	4385425
196852							
GENERAL DYNAMICS CORP	COM	369550108	119312	1901684 SH	OTHER	11,06,01,03	1572099
329585							
GENERAL ELEC CO	COM	369604103	1820857	43498732 SH	DEFINED	01,03	40794728
2704004							
GENERAL ELEC CO	COM	369604103	1175244	28075581 SH	OTHER	01,03	16180222
11895359							
GENERAL ELEC CO	COM	369604103	6279	150000 SH	CALL	DEFINED 01,03	150000
GENERAL ELEC CO	COM	369604103	2093	50000 SH	PUT	DEFINED 01,03	50000
GENERAL ELEC CO	COM	369604103	145023	3464474 SH	DEFINED	05,01,03	1364474
2100000							
GENERAL ELEC CO	COM	369604103	95044	2270525 SH	OTHER	05,01,03	2270525
GENERAL ELEC CO	COM	369604103	33902	809900 SH	DEFINED	06,01,03	809900
GENERAL ELEC CO	COM	369604103	153155	3658751 SH	DEFINED	07,06,01,03	3658751
GENERAL ELEC CO	COM	369604103	1514	36166 SH	DEFINED	08,09,03	36166
GENERAL ELEC CO	COM	369604103	406454	9709853 SH	DEFINED	11,01,03	9327753
382100							
GENERAL ELEC CO	COM	369604103	137411	3282637 SH	OTHER	11,06,01,03	2664225
618412							
GENERAL ELEC CO	COM	369604103	877	20950 SH	DEFINED	13,01,03	20950
GENERAL ELEC CO	COM	369604103	273	6528 SH	OTHER	13,01,03	3178
3350							
GENERAL GROWTH PPTYS INC	COM	370021107	177	5064 SH	DEFINED	01,03	5064
GENERAL GROWTH PPTYS INC	COM	370021107	157	4500 SH	DEFINED	08,09,03	4500
GENERAL MLS INC	COM	370334104	248300	5773073 SH	DEFINED	01,03	5645611
127462							
GENERAL MLS INC	COM	370334104	42057	977841 SH	OTHER	01,03	238256
739585							
GENERAL MLS INC	COM	370334104	4004	93088 SH	DEFINED	05,01,03	93088
GENERAL MLS INC	COM	370334104	211	4900 SH	OTHER	05,01,03	4900
GENERAL MLS INC	COM	370334104	2112	49100 SH	DEFINED	06,01,03	49100
GENERAL MLS INC	COM	370334104	2362	54925 SH	DEFINED	07,06,01,03	54925
GENERAL MLS INC	COM	370334104	56	1300 SH	DEFINED	08,09,03	1300
GENERAL MTRS CORP	COM	370442105	26666	514284 SH	DEFINED	01,03	471783
42501							
GENERAL MTRS CORP	COM	370442105	22614	436135 SH	OTHER	01,03	257017
179118							
GENERAL MTRS CORP	COM	370442105	10401	200605 SH	DEFINED	05,01,03	200605
GENERAL MTRS CORP	COM	370442105	489	9425 SH	OTHER	05,01,03	9425
GENERAL MTRS CORP	COM	370442105	18057	348250 SH	DEFINED	07,06,01,03	348250
GENERAL MTRS CORP	COM	370442105	16	300 SH	DEFINED	08,09,03	300
GENERAL MTRS CORP	CL H NEW	370442832	1460	74870 SH	DEFINED	01,03	73505
1365							
GENERAL MTRS CORP	CL H NEW	370442832	1205	61801 SH	OTHER	01,03	54317
7484							
GENERAL MTRS CORP	CL H NEW	370442832	111	5700 SH	DEFINED	05,01,03	5700
GENERAL MTRS CORP	CL H NEW	370442832	86	4418 SH	DEFINED	08,09,03	4418
GENERAL MTRS CORP	CL H NEW	370442832	1765	90500 SH	DEFINED	17,16	90500
GENERAL SEMICONDUCTOR INC	SUB NT CV5.7	370787AB9	4220	4950000 PRN	DEFINED	07,06,01,03	4950000
GENERAL SEMICONDUCTOR INC	SUB NT CV5.7	370787AB9	5006	5872000 PRN	DEFINED	08,09,03	5872000
GENERAL SEMICONDUCTOR INC	COM	370787103	292	30800 SH	DEFINED	01,03	15900
14900							
GENERAL SEMICONDUCTOR INC	COM	370787103		25 SH	OTHER	01,03	25
GENERAL SEMICONDUCTOR INC	COM	370787103	2057	217200 SH	DEFINED	05,01,03	217200
GENERAL SEMICONDUCTOR INC	COM	370787103	28	3000 SH	DEFINED	06,01,03	3000
GENERAL SEMICONDUCTOR INC	COM	370787103	278	29400 SH	DEFINED	07,06,01,03	29400
GENESCO INC	COM	371532102	545	19885 SH	DEFINED	01,03	9185
10700							
GENESCO INC	COM	371532102	3011	109900 SH	DEFINED	05,01,03	109900
GENESCO INC	COM	371532102	58	2100 SH	DEFINED	06,01,03	2100
GENESCO INC	COM	371532102	457	16675 SH	DEFINED	07,06,01,03	16675
GENTEX CORP	COM	371901109	337	14560 SH	DEFINED	01,03	14560
GENTEX CORP	COM	371901109	257	11112 SH	OTHER	01,03	8202
2910							
GENTEX CORP	COM	371901109	464	20055 SH	DEFINED	05,01,03	20055
GENTEX CORP	COM	371901109	2195	94900 SH	DEFINED	07,06,01,03	94900
GENOMICA CORP	COM	37243Q101	105	25400 SH	DEFINED	05,01,03	25400
GENOMICA CORP	COM	37243Q101	1752	424700 SH	DEFINED	07,06,01,03	424700

GENVEC INC	COM	37246C109	4200	800000	SH	DEFINED	11,01,03	800000
GENUINE PARTS CO 3933	COM	372460105	10737	414406	SH	DEFINED	01,03	410473
GENUINE PARTS CO 46323	COM	372460105	5609	216499	SH	OTHER	01,03	170176
GENUINE PARTS CO	COM	372460105	1296	50030	SH	DEFINED	05,01,03	50030
GENUINE PARTS CO	COM	372460105	77	2975	SH	OTHER	05,01,03	2975
GENUINE PARTS CO	COM	372460105	867	33475	SH	DEFINED	07,06,01,03	33475
GENZYME CORP 1900	COM GENL DIV	372917104	6738	74590	SH	DEFINED	01,03	72690
GENZYME CORP 2000	COM GENL DIV	372917104	752	8320	SH	OTHER	01,03	6320
GENZYME CORP	COM GENL DIV	372917104	851	9421	SH	DEFINED	05,01,03	9421
GENZYME CORP	COM GENL DIV	372917104	244	2700	SH	DEFINED	06,01,03	2700
GENZYME CORP	COM GENL DIV	372917104	3704	41000	SH	DEFINED	07,06,01,03	41000
GENZYME CORP	COM BIOSURGE	372917708	424	77115	SH	DEFINED	05,01,03	77115
GENZYME CORP	COM BIOSURGE	372917708	1	140	SH	DEFINED	08,09,03	140
GENZYME CORP	COM BIOSURGE	372917708	1073	195000	SH	CALL	DEFINED 08,09,03	195000
GENZYME CORP	COM BIOSURGE	372917708	220	40000	SH	PUT	DEFINED 08,09,03	40000
GEORGIA GULF CORP	COM PAR \$0.0	373200203	61	3525	SH	DEFINED	01,03	3525
GEORGIA GULF CORP	COM PAR \$0.0	373200203	426	24450	SH	DEFINED	07,06,01,03	24450
GEORGIA PAC CORP 6232	COM GA PAC G	373298108	3906	132857	SH	DEFINED	01,03	126625
GEORGIA PAC CORP 73893	COM GA PAC G	373298108	4246	144433	SH	OTHER	01,03	70540
GEORGIA PAC CORP	COM GA PAC G	373298108	1924	65445	SH	DEFINED	05,01,03	65445
GEORGIA PAC CORP	COM GA PAC G	373298108	115	3900	SH	OTHER	05,01,03	3900
GEORGIA PAC CORP	COM GA PAC G	373298108	1283	43650	SH	DEFINED	07,06,01,03	43650
GEORGIA PAC CORP	COM GA PAC G	373298108	1405	47800	SH	DEFINED	08,09,03	47800
GEORGIA PAC CORP	COM GA PAC G	373298108	13	450	SH	OTHER	13,01,03	450
GEORGIA PAC CORP 4500	COM-TIMBER G	373298702	1569	54658	SH	DEFINED	01,03	50158
GEORGIA PAC CORP 19364	COM-TIMBER G	373298702	1288	44863	SH	OTHER	01,03	25499
GEORGIA PAC CORP	COM-TIMBER G	373298702	263	9180	SH	DEFINED	05,01,03	9180
GEORGIA PAC CORP	COM-TIMBER G	373298702	46	1600	SH	DEFINED	06,01,03	1600
GEORGIA PAC CORP	COM-TIMBER G	373298702	998	34775	SH	DEFINED	07,06,01,03	34775
GEORGIA PAC CORP	COM-TIMBER G	373298702	574	20000	SH	PUT	DEFINED 08,09,03	20000
GERBER SCIENTIFIC INC 10200	COM	373730100	108	16175	SH	DEFINED	01,03	5975
GERBER SCIENTIFIC INC	COM	373730100	844	126600	SH	DEFINED	05,01,03	126600
GERBER SCIENTIFIC INC	COM	373730100	114	17100	SH	DEFINED	07,06,01,03	17100
GERON CORP 1000	COM	374163103	1577	151100	SH	DEFINED	01,03	150100
GERON CORP 3200	COM	374163103	56	5318	SH	OTHER	01,03	2118
GERON CORP	COM	374163103	214	20500	SH	DEFINED	08,09,03	20500
GILEAD SCIENCES INC	SB NT CV 144	375558AA1	5658	6200000	PRN	DEFINED	07,06,01,03	6200000
GILEAD SCIENCES INC	SB NT CV 144	375558AA1	2829	3100000	PRN	DEFINED	08,09,03	3100000
GILEAD SCIENCES INC 1855	COM	375558103	4504	138570	SH	DEFINED	01,03	136715
GILEAD SCIENCES INC 6540	COM	375558103	351	10791	SH	OTHER	01,03	4251
GILEAD SCIENCES INC	COM	375558103	323	9950	SH	DEFINED	05,01,03	9950
GILEAD SCIENCES INC	COM	375558103	39	1200	SH	DEFINED	06,01,03	1200
GILEAD SCIENCES INC	COM	375558103	1321	40650	SH	DEFINED	07,06,01,03	40650
GILEAD SCIENCES INC	COM	375558103	486	14968	SH	DEFINED	08,09,03	14968
GILLETTE CO 199219	COM	375766102	54403	1745380	SH	DEFINED	01,03	1546161
GILLETTE CO 245353	COM	375766102	25621	821974	SH	OTHER	01,03	576621
GILLETTE CO	COM	375766102	12952	415535	SH	DEFINED	05,01,03	415535
GILLETTE CO	COM	375766102	565	18125	SH	OTHER	05,01,03	18125
GILLETTE CO	COM	375766102	7138	229000	SH	DEFINED	07,06,01,03	229000
GILLETTE CO	COM	375766102	125	4000	SH	DEFINED	08,09,03	4000
GILLETTE CO	COM	375766102	5	175	SH	DEFINED	13,01,03	175
GILLETTE CO 400	COM	375766102	41	1300	SH	OTHER	13,01,03	900
GLATFELTER P H CO	COM	377316104	46	3600	SH	OTHER	01,03	3600
GLATFELTER P H CO	COM	377316104	47	3680	SH	DEFINED	05,01,03	3680
GLATFELTER P H CO	COM	377316104	233	18325	SH	DEFINED	07,06,01,03	18325
GLAXOSMITHKLINE PLC 29920	SPONSORED AD	37733W105	31229	597117	SH	DEFINED	01,03	567197
GLAXOSMITHKLINE PLC 303478	SPONSORED AD	37733W105	30779	588510	SH	OTHER	01,03	285032
GLIMCHER RLTY TR	SH BEN INT	379302102	28	1830	SH	DEFINED	01,03	1830
GLIMCHER RLTY TR 5800	SH BEN INT	379302102	159	10500	SH	OTHER	01,03	4700
GLOBAL HIGH INCOME DLR FD INC	COM	37933G108	21	1539	SH	DEFINED	01,03	1539
GLOBAL HIGH INCOME DLR FD INC	COM	37933G108	203	15000	SH	OTHER	01,03	15000
GLOBAL IMAGING SYSTEMS	COM	37934A100	675	120000	SH	CALL	DEFINED 01,03	120000
GLOBAL IMAGING SYSTEMS	COM	37934A100	844	150000	SH	PUT	DEFINED 01,03	150000
GLOBAL IMAGING SYSTEMS	COM	37934A100	6	1000	SH	CALL	DEFINED 08,09,03	1000
GLOBAL IMAGING SYSTEMS	COM	37934A100	2	300	SH	PUT	DEFINED 08,09,03	300
GLOBAL MARINE INC	COM	379352404	83	3250	SH	DEFINED	01,03	2350

900									
GLOBAL MARINE INC	COM	379352404	164	6400	SH	OTHER	01,03	3900	
2500									
GLOBAL MARINE INC	COM	379352404	465	18160	SH	DEFINED	05,01,03	18160	
GLOBAL MARINE INC	COM	379352404	6687	261225	SH	DEFINED	07,06,01,03	261225	
GLOBAL MARINE INC	COM	379352404	1869	73000	SH	CALL	DEFINED 08,09,03	73000	
GLOBAL MARINE INC	COM	379352404	696	27200	SH	PUT	DEFINED 08,09,03	27200	
GLOBAL TELESYSTEMS INC	COM	37936U104	18	24300	SH	DEFINED	17,16	24300	
GLOBAL PMTS INC	COM	37940X102	3028	163700	SH	DEFINED	05,01,03	163700	
GLOBAL PMTS INC	COM	37940X102	24	1280	SH	DEFINED	06,01,03	1280	
GLOBAL PMTS INC	COM	37940X102	381	20600	SH	DEFINED	07,06,01,03	20600	
GLOBESPAN INC	COM	379571102	450	20550	SH	DEFINED	01,03	20550	
GLOBESPAN INC	COM	379571102	16	726	SH	OTHER	01,03	726	
GOLD BANC CORP INC	COM	379907108	1616	229871	SH	OTHER	01,03	229871	
GOLDEN WEST FINL CORP DEL	COM	381317106	1548	23848	SH	DEFINED	01,03	23848	
GOLDEN WEST FINL CORP DEL	COM	381317106	912	14055	SH	OTHER	01,03	14055	
GOLDEN WEST FINL CORP DEL	COM	381317106	2959	45595	SH	DEFINED	05,01,03	45595	
GOLDEN WEST FINL CORP DEL	COM	381317106	177	2725	SH	OTHER	05,01,03	2725	
GOLDEN WEST FINL CORP DEL	COM	381317106	1986	30600	SH	DEFINED	07,06,01,03	30600	
GOLDMAN SACHS GROUP INC	COM	38141G104	42288	496916	SH	DEFINED	01,03	485042	
11874									
GOLDMAN SACHS GROUP INC	COM	38141G104	3779	44408	SH	OTHER	01,03	33680	
10728									
GOLDMAN SACHS GROUP INC	COM	38141G104	2970	34900	SH	DEFINED	05,01,03	34900	
GOLDMAN SACHS GROUP INC	COM	38141G104	17258	202800	SH	DEFINED	07,06,01,03	202800	
GOLDMAN SACHS GROUP INC	COM	38141G104	1529	17970	SH	DEFINED	08,09,03	17970	
GOLDMAN SACHS GROUP INC	COM	38141G104	4255	50000	SH	CALL	DEFINED 08,09,03	50000	
GOLDMAN SACHS GROUP INC	COM	38141G104	3821	44900	SH	PUT	DEFINED 08,09,03	44900	
GOLDMAN SACHS GROUP INC	COM	38141G104	253607	2980103	SH	DEFINED	11,01,03	2841084	
139019									
GOLDMAN SACHS GROUP INC	COM	38141G104	103669	1218206	SH	OTHER	11,06,01,03	996917	
221289									
GOLDMAN SACHS GROUP INC	COM	38141G104	21	250	SH	DEFINED	13,01,03	250	
GOOD GUYS INC	COM	382091106	157	31892	SH	DEFINED	01,03	31892	
GOOD GUYS INC	COM	382091106	8	1600	SH	DEFINED	08,09,03	1600	
GOODRICH B F CO	COM	382388106	4297	111980	SH	DEFINED	01,03	78735	
33245									
GOODRICH B F CO	COM	382388106	553	14405	SH	OTHER	01,03	9645	
4760									
GOODRICH B F CO	COM	382388106	4999	130275	SH	DEFINED	05,01,03	130275	
GOODRICH B F CO	COM	382388106	68	1770	SH	OTHER	05,01,03	1770	
GOODRICH B F CO	COM	382388106	25057	653025	SH	DEFINED	07,06,01,03	653025	
GOODYEAR TIRE & RUBR CO	COM	382550101	3640	152612	SH	DEFINED	01,03	97447	
55165									
GOODYEAR TIRE & RUBR CO	COM	382550101	1273	53392	SH	OTHER	01,03	40575	
12817									
GOODYEAR TIRE & RUBR CO	COM	382550101	3564	149420	SH	DEFINED	05,01,03	149420	
GOODYEAR TIRE & RUBR CO	COM	382550101	65	2725	SH	OTHER	05,01,03	2725	
GOODYEAR TIRE & RUBR CO	COM	382550101	1557	65300	SH	DEFINED	07,06,01,03	65300	
GOODYEAR TIRE & RUBR CO	COM	382550101	358	15000	SH	DEFINED	08,09,03	15000	
GOODYEAR TIRE & RUBR CO	COM	382550101	894	37500	SH	PUT	DEFINED 08,09,03	37500	
GOODYS FAMILY CLOTHING INC	COM	382588101	16	3625	SH	DEFINED	01,03	3625	
GOODYS FAMILY CLOTHING INC	COM	382588101	114	25275	SH	DEFINED	07,06,01,03	25275	
GOTTSCHALKS INC	COM	383485109	7	1425	SH	DEFINED	01,03	1425	
GOTTSCHALKS INC	COM	383485109	50	9825	SH	DEFINED	07,06,01,03	9825	
GRACE W R & CO DEL NEW	COM	38388F108	1	436	SH	DEFINED	01,03	436	
GRACE W R & CO DEL NEW	COM	38388F108	5	2283	SH	OTHER	01,03	586	
1697									
GRACE W R & CO DEL NEW	COM	38388F108	17	7400	SH	CALL	DEFINED 08,09,03	7400	
GRACO INC	COM	384109104	689	24600	SH	DEFINED	01,03		
24600									
GRACO INC	COM	384109104	239	8550	SH	OTHER	01,03	3700	
4850									
GRACO INC	COM	384109104	5751	205400	SH	DEFINED	05,01,03	205400	
GRACO INC	COM	384109104	661	23600	SH	DEFINED	07,06,01,03	23600	
GRAINGER W W INC	COM	384802104	3827	113046	SH	DEFINED	01,03		
113046									
GRAINGER W W INC	COM	384802104	41513	1226381	SH	OTHER	01,03	149150	
5583 1071648									
GRAINGER W W INC	COM	384802104	913	26985	SH	DEFINED	05,01,03	26985	
GRAINGER W W INC	COM	384802104	55	1620	SH	OTHER	05,01,03	1620	
GRAINGER W W INC	COM	384802104	615	18175	SH	DEFINED	07,06,01,03	18175	
GRANITE CONSTR INC	COM	387328107	81	2380	SH	DEFINED	05,01,03	2380	
GRANITE CONSTR INC	COM	387328107	401	11800	SH	DEFINED	07,06,01,03	11800	
GRANT PRIDECO INC	COM	38821G101	185	10765	SH	DEFINED	05,01,03	10765	
GRANT PRIDECO INC	COM	38821G101	807	46900	SH	DEFINED	07,06,01,03	46900	
GRANT PRIDECO INC	COM	38821G101	544	31650	SH	DEFINED	08,09,03	31650	
GRANT PRIDECO INC	COM	38821G101	344	20000	SH	CALL	DEFINED 17,16	20000	
GREAT ATLANTIC & PAC TEA INC	COM	390064103	40	4377	SH	DEFINED	01,03	4377	
GREAT ATLANTIC & PAC TEA INC	COM	390064103	273	29825	SH	DEFINED	07,06,01,03	29825	
GREAT LAKES CHEM CORP	COM	390568103	232	7550	SH	DEFINED	01,03	7550	
GREAT LAKES CHEM CORP	COM	390568103	246	8000	SH	OTHER	01,03	1200	
6800									
GREAT LAKES CHEM CORP	COM	390568103	449	14595	SH	DEFINED	05,01,03	14595	
GREAT LAKES CHEM CORP	COM	390568103	27	870	SH	OTHER	05,01,03	870	

GREAT LAKES CHEM CORP	COM	390568103	298	9700	SH	DEFINED 07,06,01,03	9700
GREAT PLAINS SOFTWARE	COM	39119E105	139	2275	SH	DEFINED 01,03	2275
GREAT PLAINS SOFTWARE	COM	39119E105	3765	61400	SH	DEFINED 17,16	61400
GREATER BAY BANCORP	COM	391648102	307	12200	SH	DEFINED 01,03	12200
GREATER BAY BANCORP	COM	391648102	92	3660	SH	DEFINED 05,01,03	3660
GREATER BAY BANCORP	COM	391648102	25	1000	SH	DEFINED 06,01,03	1000
GREATER BAY BANCORP	COM	391648102	459	18225	SH	DEFINED 07,06,01,03	18225
GREATER BAY BANCORP	COM	391648102	302	11976	SH	DEFINED 08,09,03	11976
GREATER BAY BANCORP	COM	391648102	504	20000	SH	CALL DEFINED 08,09,03	20000
GREEN MOUNTAIN PWR CORP 3400	COM	393154109	84	5025	SH	DEFINED 01,03	1625
GREEN MOUNTAIN PWR CORP	COM	393154109	718	42900	SH	DEFINED 05,01,03	42900
GREEN MOUNTAIN PWR CORP	COM	393154109	73	4350	SH	DEFINED 07,06,01,03	4350
GREENPOINT FINL CORP	COM	395384100	753	23100	SH	DEFINED 01,03	23100
GREENPOINT FINL CORP	COM	395384100	285	8750	SH	DEFINED 05,01,03	8750
GREENPOINT FINL CORP	COM	395384100	153	4700	SH	DEFINED 06,01,03	4700
GREENPOINT FINL CORP	COM	395384100	1423	43650	SH	DEFINED 07,06,01,03	43650
GREIF BROS CORP	CL A	397624107	576	20480	SH	DEFINED 01,03	20480
GREY WOLF INC	COM	397888108	117	18000	SH	DEFINED 01,03	18000
GREYSTONE DIGITAL TECHNOLOGY 17000	COM	39806G108	4	17000	SH	OTHER 01,03	
GRIFFON CORP 6400	COM	398433102	77	9725	SH	DEFINED 01,03	3325
GRIFFON CORP	COM	398433102	622	78700	SH	DEFINED 05,01,03	78700
GRIFFON CORP	COM	398433102	182	23100	SH	DEFINED 07,06,01,03	23100
GROUP 1 AUTOMOTIVE INC	COM	398905109	28	2250	SH	DEFINED 01,03	2250
GROUP 1 AUTOMOTIVE INC	COM	398905109	195	15525	SH	DEFINED 07,06,01,03	15525
GRUPO FINANCIARO GALICIA S A	SP ADR 10 SH	399909100	1115	74034	SH	DEFINED 06,01,03	74034
GRUPO IMSA S A DE C V	SPON ADR UNI	40048T106	272	40000	SH	DEFINED 06,01,03	40000
GRUPO TELEVIS SA DE CV	SP ADR REP O	40049J206	3	100	SH	DEFINED 01,03	100
GRUPO TELEVIS SA DE CV	SP ADR REP O	40049J206	1294	38732	SH	DEFINED 06,01,03	38732
GTECH HLDGS CORP	COM	400518106	1406	51600	SH	DEFINED 01,03	51600
GTECH HLDGS CORP	COM	400518106	80	2950	SH	DEFINED 05,01,03	2950
GTECH HLDGS CORP	COM	400518106	401	14700	SH	DEFINED 07,06,01,03	14700
GUCCI GROUP N V	COM NY REG	401566104	8	100	SH	DEFINED 01,03	100
GUCCI GROUP N V	COM NY REG	401566104	5	60	SH	OTHER 01,03	60
GUCCI GROUP N V	COM NY REG	401566104	2617	31287	SH	DEFINED 06,01,03	31287
GUESS INC	COM NY	401617105	1349	218000	SH	DEFINED 01,03	218000
GUIDANT CORP 58517	COM	401698105	164359	3653229	SH	DEFINED 01,03	3594712
GUIDANT CORP 220309	COM	401698105	21559	479206	SH	OTHER 01,03	258897
GUIDANT CORP 172025	COM	401698105	7739	172025	SH	DEFINED 05,01,03	
GUIDANT CORP 382975	COM	401698105	25208	560300	SH	OTHER 05,01,03	177325
GUIDANT CORP	COM	401698105	26520	589465	SH	DEFINED 07,06,01,03	589465
GUIDANT CORP	COM	401698105	85	1900	SH	DEFINED 08,09,03	1900
GUIDANT CORP	COM	401698105	166	3700	SH	DEFINED 13,01,03	3700
GUITAR CTR MGMT INC	COM	402040109	353	20000	SH	DEFINED 01,03	20000
GULFMARK OFFSHORE INC	COM	402629109	741	22900	SH	DEFINED 01,03	22900
GYMBOREE CORP	COM	403777105	126	12550	SH	DEFINED 01,03	12550
GYMBOREE CORP	COM	403777105	11	1100	SH	DEFINED 05,01,03	1100
GYMBOREE CORP	COM	403777105	28	2800	SH	DEFINED 06,01,03	2800
GYMBOREE CORP	COM	403777105	190	18950	SH	DEFINED 07,06,01,03	18950
GYMBOREE CORP	COM	403777105	1	100	SH	DEFINED 08,09,03	100
H & CB	SPON ADR 1/2	404008203	483	62383	SH	DEFINED 06,01,03	62383
HCA-HEALTHCARE CO	COM	404119109	6985	173465	SH	DEFINED 05,01,03	173465
HCA-HEALTHCARE CO	COM	404119109	383	9500	SH	OTHER 05,01,03	9500
HCA-HEALTHCARE CO	COM	404119109	4502	111800	SH	DEFINED 06,01,03	111800
HCA-HEALTHCARE CO	COM	404119109	4319	107250	SH	DEFINED 07,06,01,03	107250
HCA-HEALTHCARE CO	COM	404119109	101	2500	SH	DEFINED 08,09,03	2500
HCA-HEALTHCARE CO 4583000	COM	404119109	184557	4583000	SH	OTHER 16	
HCC INS HLDGS INC	COM	404132102	5408	204448	SH	DEFINED 01,03	204448
HCC INS HLDGS INC	COM	404132102	17	650	SH	OTHER 01,03	650
HNC SOFTWARE INC 210 11000	COM	40425P107	328	18660	SH	DEFINED 01,03	7450
HNC SOFTWARE INC	COM	40425P107	2912	165800	SH	DEFINED 05,01,03	165800
HNC SOFTWARE INC	COM	40425P107	16	900	SH	DEFINED 06,01,03	900
HNC SOFTWARE INC	COM	40425P107	440	25050	SH	DEFINED 07,06,01,03	25050
HNC SOFTWARE INC	COM	40425P107	51	2900	SH	DEFINED 08,09,03	2900
HRPT PPTYS TR	COM SH BEN I	40426W101	23	2750	SH	DEFINED 01,03	2750
HRPT PPTYS TR 4000	COM SH BEN I	40426W101	60	7300	SH	OTHER 01,03	3300
HSBC HLDGS PLC	SPON ADR NEW	404280406	591	9900	SH	DEFINED 08,09,03	9900
HS RES INC 4400	COM	404297103	506	11255	SH	DEFINED 01,03	6855
HS RES INC	COM	404297103	8	170	SH	OTHER 01,03	170
HS RES INC	COM	404297103	2223	49400	SH	DEFINED 05,01,03	49400
HS RES INC	COM	404297103	68	1500	SH	DEFINED 06,01,03	1500
HS RES INC	COM	404297103	633	14075	SH	DEFINED 07,06,01,03	14075
HAEMONETICS CORP	COM	405024100	655	19775	SH	DEFINED 07,06,01,03	19775
HAEMONETICS CORP	COM	405024100	3	100	SH	DEFINED 16	100
HAIN CELESTIAL GROUP INC	COM	405217100	2239	77190	SH	DEFINED 05,01,03	77190

HAIN CELESTIAL GROUP INC	COM	405217100	40	1391	SH	DEFINED 06,01,03	1391
HAIN CELESTIAL GROUP INC	COM	405217100	5649	194795	SH	DEFINED 07,06,01,03	194795
HAIN CELESTIAL GROUP INC	COM	405217100	2775	95700	SH	DEFINED 17,16	95700
HALL KINION ASSOCIATES INC 400	COM	406069104	11	1875	SH	DEFINED 01,03	1475
HALL KINION ASSOCIATES INC	COM	406069104	180	31200	SH	DEFINED 05,01,03	31200
HALL KINION ASSOCIATES INC	COM	406069104	59	10250	SH	DEFINED 07,06,01,03	10250
HALLIBURTON CO 29135	COM	406216101	20211	549953	SH	DEFINED 01,03	520818
HALLIBURTON CO 128582	COM	406216101	10430	283804	SH	OTHER 01,03	155222
HALLIBURTON CO 177470	COM	406216101	6522	177470	SH	DEFINED 05,01,03	
HALLIBURTON CO 597530	COM	406216101	28761	782600	SH	OTHER 05,01,03	185070
HALLIBURTON CO	COM	406216101	3145	85575	SH	DEFINED 07,06,01,03	85575
HALLIBURTON CO	COM	406216101	123	3350	SH	DEFINED 17,16	3350
JOHN HANCOCK BK &THRIFT OPP FD SH BEN INT	SH	409735107	98	12222	SH	DEFINED 01,03	12222
HANCOCK FABRICS INC	COM	409900107	18	2318	SH	DEFINED 01,03	2318
HANCOCK FABRICS INC	COM	409900107	102	13450	SH	DEFINED 07,06,01,03	13450
HANDSPRING INC	COM	410293104	4650	400000	SH	DEFINED 17,16	400000
HANOVER COMPRESSOR CO	COM	410768105	197	6200	SH	DEFINED 01,03	6200
HANOVER COMPRESSOR CO	COM	410768105	57	1800	SH	OTHER 01,03	1800
HANOVER COMPRESSOR CO	COM	410768105	163	5130	SH	DEFINED 05,01,03	5130
HANOVER COMPRESSOR CO	COM	410768105	809	25525	SH	DEFINED 07,06,01,03	25525
HANOVER DIRECT INC	COM	410783104	14	41407	SH	DEFINED 01,03	41407
HARCOURT GEN INC 8500	COM	41163G101	855	15355	SH	DEFINED 01,03	6855
HARCOURT GEN INC	COM	41163G101	1130	20300	SH	OTHER 01,03	20300
HARCOURT GEN INC	COM	41163G101	2984	53600	SH	DEFINED 05,01,03	53600
HARCOURT GEN INC	COM	41163G101	70	1250	SH	OTHER 05,01,03	1250
HARCOURT GEN INC	COM	41163G101	4000	71850	SH	DEFINED 07,06,01,03	71850
HARLAND JOHN H CO 13500	COM	412693103	473	25275	SH	DEFINED 01,03	11775
HARLAND JOHN H CO 3000	COM	412693103	2793	149350	SH	OTHER 01,03	146350
HARLAND JOHN H CO	COM	412693103	3207	171500	SH	DEFINED 05,01,03	171500
HARLAND JOHN H CO	COM	412693103	24	1300	SH	DEFINED 06,01,03	1300
HARLAND JOHN H CO	COM	412693103	414	22150	SH	DEFINED 07,06,01,03	22150
HARLEY DAVIDSON INC 29980	COM	412822108	22323	588224	SH	DEFINED 01,03	558244
HARLEY DAVIDSON INC 26070	COM	412822108	2442	64344	SH	OTHER 01,03	38274
HARLEY DAVIDSON INC	COM	412822108	4228	111410	SH	DEFINED 05,01,03	111410
HARLEY DAVIDSON INC	COM	412822108	198	5225	SH	OTHER 05,01,03	5225
HARLEY DAVIDSON INC	COM	412822108	3651	96200	SH	DEFINED 06,01,03	96200
HARLEY DAVIDSON INC	COM	412822108	3446	90800	SH	DEFINED 07,06,01,03	90800
HARLEY DAVIDSON INC	COM	412822108	9636	253910	SH	DEFINED 11,01,03	253910
HARMAN INTL INDS INC 4600	COM	413086109	274	10695	SH	DEFINED 01,03	6095
HARMAN INTL INDS INC	COM	413086109	42	1660	SH	OTHER 01,03	1660
HARMAN INTL INDS INC	COM	413086109	2009	78500	SH	DEFINED 05,01,03	78500
HARMAN INTL INDS INC	COM	413086109	636	24850	SH	DEFINED 07,06,01,03	24850
HARMONIC INC 2017	COM	413160102	81	14396	SH	DEFINED 01,03	12379
HARMONIC INC 814	COM	413160102	9	1531	SH	OTHER 01,03	717
HARMONIC INC	COM	413160102	81	14400	SH	DEFINED 05,01,03	14400
HARMONIC INC	COM	413160102	1071	190350	SH	DEFINED 07,06,01,03	190350
HARMONIC INC	COM	413160102	146	26000	SH	DEFINED 08,09,03	26000
HARRAHS ENTMT INC 5700	COM	413619107	3060	103974	SH	DEFINED 01,03	98274
HARRAHS ENTMT INC	COM	413619107	160	5439	SH	OTHER 01,03	5439
HARRAHS ENTMT INC	COM	413619107	1237	42040	SH	DEFINED 05,01,03	42040
HARRAHS ENTMT INC	COM	413619107	59	2000	SH	OTHER 05,01,03	2000
HARRAHS ENTMT INC	COM	413619107	941	31975	SH	DEFINED 07,06,01,03	31975
HARRAHS ENTMT INC	COM	413619107	383	13000	SH	DEFINED 08,09,03	13000
HARRAHS ENTMT INC	COM	413619107	383	13000	SH	DEFINED 08,09,03	13000
HARRIS CORP DEL 300	COM	413875105	1192	48168	SH	DEFINED 01,03	47868
HARRIS CORP DEL 4550	COM	413875105	991	40044	SH	OTHER 01,03	35494
HARRIS CORP DEL	COM	413875105	146	5910	SH	DEFINED 05,01,03	5910
HARRIS CORP DEL	COM	413875105	62	2500	SH	DEFINED 06,01,03	2500
HARRIS CORP DEL	COM	413875105	704	28450	SH	DEFINED 07,06,01,03	28450
HARSCO CORP 470	COM	415864107	409	16700	SH	DEFINED 01,03	16230
HARSCO CORP 5666	COM	415864107	209	8536	SH	OTHER 01,03	2870
HARSCO CORP	COM	415864107	85	3460	SH	DEFINED 05,01,03	3460
HARSCO CORP	COM	415864107	76	3100	SH	DEFINED 06,01,03	3100
HARSCO CORP	COM	415864107	423	17250	SH	DEFINED 07,06,01,03	17250
HARTE-HANKS INC 3040	COM	416196103	69	3040	SH	OTHER 01,03	
HARTE-HANKS INC	COM	416196103	132	5820	SH	DEFINED 05,01,03	5820

HARTE-HANKS INC	COM		416196103	657	29025	SH	DEFINED	07,06,01,03	29025
HARTFORD FINL SVCS GROUP INC 44188	COM		416515104	23279	394561	SH	DEFINED	01,03	350373
HARTFORD FINL SVCS GROUP INC 92634	COM		416515104	15479	262364	SH	OTHER	01,03	169730
HARTFORD FINL SVCS GROUP INC	COM		416515104	6633	112430	SH	DEFINED	05,01,03	112430
HARTFORD FINL SVCS GROUP INC	COM		416515104	240	4075	SH	OTHER	05,01,03	4075
HARTFORD FINL SVCS GROUP INC	COM		416515104	4750	80500	SH	DEFINED	06,01,03	80500
HARTFORD FINL SVCS GROUP INC	COM		416515104	2991	50700	SH	DEFINED	07,06,01,03	50700
HARTFORD FINL SVCS GROUP INC	COM		416515104	18	300	SH	DEFINED	08,09,03	300
HARTFORD FINL SVCS GROUP INC	COM		416515104	1033	17500	SH	CALL	DEFINED 08,09,03	17500
HARTMARX CORP	COM		417119104	18	5539	SH	DEFINED	01,03	5539
HARTMARX CORP	COM		417119104	74	23200	SH	DEFINED	07,06,01,03	23200
HASBRO INC 1350	COM		418056107	459	35584	SH	DEFINED	01,03	34234
HASBRO INC 1311	COM		418056107	105	8173	SH	OTHER	01,03	6862
HASBRO INC	COM		418056107	639	49555	SH	DEFINED	05,01,03	49555
HASBRO INC	COM		418056107	38	2970	SH	OTHER	05,01,03	2970
HASBRO INC	COM		418056107	430	33325	SH	DEFINED	07,06,01,03	33325
HASTINGS ENTMT INC 16148	COM		418365102	93	35038	SH	DEFINED	01,03	18890
HAVERTY FURNITURE INC 36000	COM		419596101	493	36000	SH	DEFINED	01,03	
HAVERTY FURNITURE INC 119000 42375	COM		419596101	2567	187375	SH	OTHER	01,03	26000
HAVERTY FURNITURE INC 48584	CL A		419596200	661	48584	SH	DEFINED	01,03	
HAVERTY FURNITURE INC 211004 73250	CL A		419596200	3947	290254	SH	OTHER	01,03	6000
HAWAIIAN ELEC INDUSTRIES	COM		419870100	44	1198	SH	DEFINED	01,03	1198
HAWAIIAN ELEC INDUSTRIES 3000	COM		419870100	193	5214	SH	OTHER	01,03	2214
HAWAIIAN ELEC INDUSTRIES	COM		419870100	105	2840	SH	DEFINED	05,01,03	2840
HAWAIIAN ELEC INDUSTRIES	COM		419870100	524	14175	SH	DEFINED	07,06,01,03	14175
HEARME	COM		421903105	26	52662	SH	DEFINED		52662
HEARME	COM		421903105	39	77422	SH	DEFINED	08,09,03	77422
HEALTH CARE PPTY INVS INC	COM		421915109	238	7006	SH	DEFINED	01,03	7006
HEALTH CARE PPTY INVS INC 5182	COM		421915109	488	14393	SH	OTHER	01,03	9211
HEALTHSOUTH CORP 55050	COM		421924101	1474	114322	SH	DEFINED	01,03	59272
HEALTHSOUTH CORP	COM		421924101	148	11500	SH	OTHER	01,03	11500
HEALTHSOUTH CORP	COM		421924101	2571	199490	SH	DEFINED	05,01,03	199490
HEALTHSOUTH CORP	COM		421924101	86	6650	SH	OTHER	05,01,03	6650
HEALTHSOUTH CORP	COM		421924101	1191	92400	SH	DEFINED	07,06,01,03	92400
HEALTHSOUTH CORP 292000	COM		421924101	3764	292000	SH	OTHER	16	
HEALTH MGMT ASSOC INC NEW	SR SB	DBC14	421933AA0	1889	2820000	PRN	DEFINED	07,06,01,03	2820000
HEALTH MGMT ASSOC INC NEW 6600 850	CL A		421933102	1352	86958	SH	DEFINED	01,03	79508
HEALTH MGMT ASSOC INC NEW 1500	CL A		421933102	23	1500	SH	OTHER	01,03	
HEALTH MGMT ASSOC INC NEW	CL A		421933102	385	24782	SH	DEFINED	05,01,03	24782
HEALTH MGMT ASSOC INC NEW	CL A		421933102	9868	634600	SH	DEFINED	07,06,01,03	634600
HEALTH MGMT ASSOC INC NEW	CL A		421933102	1802	115900	SH	DEFINED	08,09,03	115900
HEALTHCARE RLTY TR 851	COM		421946104	176	7305	SH	DEFINED	01,03	6454
HEALTHCARE RLTY TR	COM		421946104	124	5128	SH	OTHER	01,03	5128
HEARTPORT INC	COM		421969106	47	18000	SH	OTHER	01,03	18000
HEADHUNTER NET INC	COM		422077107	88	16700	SH	DEFINED	05,01,03	16700
HEADHUNTER NET INC	COM		422077107	1477	281400	SH	DEFINED	07,06,01,03	281400
HEALTH NET INC	COM		42222G108	219	10620	SH	DEFINED	05,01,03	10620
HEALTH NET INC	COM		42222G108	1090	52900	SH	DEFINED	07,06,01,03	52900
HEARTLAND EXPRESS INC 3200	COM		422347104	302	11950	SH	DEFINED	01,03	8750
HEARTLAND EXPRESS INC	COM		422347104	25	975	SH	OTHER	01,03	975
HEARTLAND EXPRESS INC	COM		422347104	1376	54500	SH	DEFINED	05,01,03	54500
HEARTLAND EXPRESS INC	COM		422347104	51	2000	SH	DEFINED	06,01,03	2000
HEARTLAND EXPRESS INC	COM		422347104	499	19775	SH	DEFINED	07,06,01,03	19775
HEIDRICK & STRUGGLES INTL INC 4300	COM		422819102	312	10775	SH	DEFINED	01,03	6475
HEIDRICK & STRUGGLES INTL INC	COM		422819102	993	34300	SH	DEFINED	05,01,03	34300
HEIDRICK & STRUGGLES INTL INC	COM		422819102	35	1200	SH	DEFINED	06,01,03	1200
HEIDRICK & STRUGGLES INTL INC	COM		422819102	435	15025	SH	DEFINED	07,06,01,03	15025
HEINZ H J CO 48053	COM		423074103	36471	907249	SH	DEFINED	01,03	859196
HEINZ H J CO 172384	COM		423074103	16818	418370	SH	OTHER	01,03	245986
HEINZ H J CO	COM		423074103	4384	109060	SH	DEFINED	05,01,03	109060
HEINZ H J CO	COM		423074103	240	5975	SH	OTHER	05,01,03	5975
HEINZ H J CO	COM		423074103	2796	69550	SH	DEFINED	07,06,01,03	69550
HELIX TECHNOLOGY CORP 8100	COM		423319102	325	13825	SH	DEFINED	01,03	5725
HELIX TECHNOLOGY CORP	COM		423319102	3713	158100	SH	DEFINED	05,01,03	158100

HELIX TECHNOLOGY CORP	COM	423319102	21	900 SH	DEFINED	06,01,03	900
HELIX TECHNOLOGY CORP	COM	423319102	411	17500 SH	DEFINED	07,06,01,03	17500
HELLER FINANCIAL INC 200	CL A	423328103	7	200 SH	DEFINED	01,03	
HELLER FINANCIAL INC 1675 17900	CL A	423328103	695	19775 SH	OTHER	01,03	200
HELLER FINANCIAL INC	CL A	423328103	14	400 SH	DEFINED	05,01,03	400
HELMERICH & PAYNE INC	COM	423452101	907	19580 SH	DEFINED	01,03	19580
HELMERICH & PAYNE INC	COM	423452101	299	6448 SH	OTHER	01,03	6448
HELMERICH & PAYNE INC	COM	423452101	266	5750 SH	DEFINED	05,01,03	5750
HELMERICH & PAYNE INC	COM	423452101	157	3400 SH	DEFINED	06,01,03	3400
HELMERICH & PAYNE INC	COM	423452101	1002	21650 SH	DEFINED	07,06,01,03	21650
HENRY JACK & ASSOC INC 650	COM	426281101	1102	46508 SH	DEFINED	01,03	45858
HENRY JACK & ASSOC INC 28800	COM	426281101	758	32000 SH	OTHER	01,03	3200
HENRY JACK & ASSOC INC	COM	426281101	183	7740 SH	DEFINED	05,01,03	7740
HENRY JACK & ASSOC INC	COM	426281101	62	2600 SH	DEFINED	06,01,03	2600
HENRY JACK & ASSOC INC	COM	426281101	7672	323900 SH	DEFINED	07,06,01,03	323900
HERCULES INC 5000	COM	427056106	838	64521 SH	DEFINED	01,03	59521
HERCULES INC 20800	COM	427056106	573	44142 SH	OTHER	01,03	23342
HERCULES INC	COM	427056106	444	34210 SH	DEFINED	05,01,03	34210
HERCULES INC	COM	427056106	24	1850 SH	OTHER	05,01,03	1850
HERCULES INC	COM	427056106	363	27975 SH	DEFINED	07,06,01,03	27975
HERCULES INC	COM	427056106	195	15000 SH	DEFINED	08,09,03	15000
HERCULES INC	COM	427056106	552	42500 SH	PUT	DEFINED 08,09,03	42500
HERITAGE FINL CORP WASH	COM	42722X106	306	30000 SH	OTHER	01,03	30000
HERSHEY FOODS CORP 2870	COM	427866108	12697	183159 SH	DEFINED	01,03	180289
HERSHEY FOODS CORP 43314	COM	427866108	13045	188183 SH	OTHER	01,03	144869
HERSHEY FOODS CORP	COM	427866108	2770	39960 SH	DEFINED	05,01,03	39960
HERSHEY FOODS CORP	COM	427866108	163	2350 SH	OTHER	05,01,03	2350
HERSHEY FOODS CORP	COM	427866108	2343	33800 SH	DEFINED	06,01,03	33800
HERSHEY FOODS CORP	COM	427866108	1825	26325 SH	DEFINED	07,06,01,03	26325
HEWLETT PACKARD CO	SB LYON ZERO	428236AC7	2761	5400000 PRN	DEFINED	07,06,01,03	5400000
HEWLETT PACKARD CO	SB LYON ZERO	428236AC7	2574	5034000 PRN	DEFINED	08,09,03	5034000
HEWLETT PACKARD CO 4322456	COM	428236103	138334	4423856 SH	DEFINED	01,03	101400
HEWLETT PACKARD CO 3958497 39934007	COM	428236103	1554566	49714306 SH	OTHER	01,03	5821802
HEWLETT PACKARD CO	COM	428236103	21249	679540 SH	DEFINED	05,01,03	679540
HEWLETT PACKARD CO	COM	428236103	1898	60700 SH	DEFINED	06,01,03	60700
HEWLETT PACKARD CO	COM	428236103	19601	626825 SH	DEFINED	07,06,01,03	626825
HEWLETT PACKARD CO	COM	428236103	2827	90400 SH	DEFINED	08,09,03	90400
HEWLETT PACKARD CO	COM	428236103	2345	75000 SH	PUT	DEFINED 08,09,03	75000
HEWLETT PACKARD CO	COM	428236103	10	330 SH	OTHER	13,01,03	330
HIBERNIA CORP	CL A	428656102	393	28100 SH	DEFINED	01,03	28100
HIBERNIA CORP	CL A	428656102	120	8603 SH	OTHER	01,03	8603
HIBERNIA CORP	CL A	428656102	192	13740 SH	DEFINED	05,01,03	13740
HIBERNIA CORP	CL A	428656102	71	5100 SH	DEFINED	06,01,03	5100
HIBERNIA CORP	CL A	428656102	957	68500 SH	DEFINED	07,06,01,03	68500
HIGHWOODS PPTYS INC	COM	431284108	2898	117568 SH	DEFINED	01,03	117568
HIGHWOODS PPTYS INC 1400	COM	431284108	59	2400 SH	OTHER	01,03	1000
HILB ROGAL & HAMILTON CO 700	COM	431294107	77	2200 SH	DEFINED	01,03	1500
HILB ROGAL & HAMILTON CO	COM	431294107	39	1125 SH	OTHER	01,03	1125
HILB ROGAL & HAMILTON CO	COM	431294107	305	8700 SH	DEFINED	05,01,03	8700
HILB ROGAL & HAMILTON CO	COM	431294107	359	10250 SH	DEFINED	07,06,01,03	10250
HILLENBRAND INDS INC	COM	431573104	794	16450 SH	DEFINED	01,03	16450
HILLENBRAND INDS INC	COM	431573104	164	3400 SH	OTHER	01,03	3400
HILLENBRAND INDS INC	COM	431573104	261	5410 SH	DEFINED	05,01,03	5410
HILLENBRAND INDS INC	COM	431573104	77	1600 SH	DEFINED	06,01,03	1600
HILLENBRAND INDS INC	COM	431573104	1303	26975 SH	DEFINED	07,06,01,03	26975
HILTON HOTELS CORP 22911	COM	432848109	1426	136497 SH	DEFINED	01,03	113586
HILTON HOTELS CORP 21699	COM	432848109	349	33361 SH	OTHER	01,03	11662
HILTON HOTELS CORP	COM	432848109	1315	125805 SH	DEFINED	05,01,03	125805
HILTON HOTELS CORP	COM	432848109	66	6350 SH	OTHER	05,01,03	6350
HILTON HOTELS CORP	COM	432848109	944	90300 SH	DEFINED	07,06,01,03	90300
HILTON HOTELS CORP	COM	432848109	575	55000 SH	DEFINED	08,09,03	55000
HISPANIC BROADCASTING CORP 3670 550	CL A	43357B104	596	31185 SH	DEFINED	01,03	26965
HISPANIC BROADCASTING CORP 830	CL A	43357B104	16	830 SH	OTHER	01,03	
HISPANIC BROADCASTING CORP	CL A	43357B104	190	9930 SH	DEFINED	05,01,03	9930
HISPANIC BROADCASTING CORP	CL A	43357B104	3699	193650 SH	DEFINED	07,06,01,03	193650
HISPANIC BROADCASTING CORP	CL A	43357B104	19	1000 SH	DEFINED	08,09,03	1000
HITACHI LIMITED 391	ADR 10 COM	433578507	34	391 SH	DEFINED	01,03	
HITACHI LIMITED	ADR 10 COM	433578507	181	2070 SH	OTHER	01,03	1341

HOLLINGER INTL INC	CL A	435569108	33	2300	SH	DEFINED 01,03	2300
HOLLINGER INTL INC	CL A	435569108	51549	3602305	SH	DEFINED 16	3602305
HOLLYWOOD ENTMT CORP	COM	436141105	3818	1745600	SH	DEFINED 08,09,03	1745600
HOLOGIC INC	COM	436440101	22	5450	SH	DEFINED 01,03	1750
3700							
HOLOGIC INC	COM	436440101	187	46700	SH	DEFINED 05,01,03	46700
HOLOGIC INC	COM	436440101	48	12025	SH	DEFINED 07,06,01,03	12025
HOME DEPOT INC	COM	437076102	518855	12038388	SH	DEFINED 01,03	11786822
251566							
HOME DEPOT INC	COM	437076102	133920	3107191	SH	OTHER 01,03	2148762
958429							
HOME DEPOT INC	COM	437076102	35662	827427	SH	DEFINED 05,01,03	
827427							
HOME DEPOT INC	COM	437076102	38891	902350	SH	OTHER 05,01,03	867277
35073							
HOME DEPOT INC	COM	437076102	3181	73800	SH	DEFINED 06,01,03	73800
HOME DEPOT INC	COM	437076102	37378	867245	SH	DEFINED 07,06,01,03	867245
HOME DEPOT INC	COM	437076102	3832	88905	SH	DEFINED 08,09,03	88905
HOME DEPOT INC	COM	437076102	103	2400	SH	CALL DEFINED 08,09,03	2400
HOME DEPOT INC	COM	437076102	34	800	SH	PUT DEFINED 08,09,03	800
HOME DEPOT INC	COM	437076102	391245	9077600	SH	DEFINED 11,01,03	8748241
329359							
HOME DEPOT INC	COM	437076102	140699	3264489	SH	OTHER 11,06,01,03	2701723
562766							
HOME DEPOT INC	COM	437076102	552	12798	SH	DEFINED 13,01,03	12798
HOME DEPOT INC	COM	437076102	225	5215	SH	OTHER 13,01,03	2965
2250							
HOMESTAKE MNG CO	COM	437614100	211	40126	SH	DEFINED 01,03	40126
HOMESTAKE MNG CO	COM	437614100	78	14804	SH	OTHER 01,03	12204
2600							
HOMESTAKE MNG CO	COM	437614100	426	80905	SH	DEFINED 05,01,03	80905
HOMESTAKE MNG CO	COM	437614100	24	4525	SH	OTHER 05,01,03	4525
HOMESTAKE MNG CO	COM	437614100	268	50900	SH	DEFINED 07,06,01,03	50900
HOMESTAKE MNG CO	COM	437614100	105	20000	SH	CALL DEFINED 08,09,03	20000
HOMESTORE COM INC	COM	437852106	14250	600000	SH	DEFINED	600000
HOMESTORE COM INC	COM	437852106	632	26600	SH	DEFINED 01,03	26600
HOMESTORE COM INC	COM	437852106	48	2000	SH	DEFINED 05,01,03	2000
HOMESTORE COM INC	COM	437852106	379	15962	SH	DEFINED 08,09,03	15962
HON INDS INC	COM	438092108	152	6600	SH	DEFINED 01,03	6600
HON INDS INC	COM	438092108	105	4590	SH	OTHER 01,03	440
4150							
HON INDS INC	COM	438092108	120	5220	SH	DEFINED 05,01,03	5220
HON INDS INC	COM	438092108	597	26000	SH	DEFINED 07,06,01,03	26000
HONDA MOTOR LTD	AMERN SHS	438128308	41	500	SH	DEFINED 01,03	500
HONDA MOTOR LTD	AMERN SHS	438128308	493	6006	SH	OTHER 01,03	4506
1500							
HONEYWELL INTL INC	COM	438516106	103358	2533277	SH	DEFINED 01,03	2383011
150266							
HONEYWELL INTL INC	COM	438516106	32006	784450	SH	OTHER 01,03	479849
304601							
HONEYWELL INTL INC	COM	438516106	17573	430721	SH	DEFINED 05,01,03	430721
HONEYWELL INTL INC	COM	438516106	560	13725	SH	OTHER 05,01,03	13725
HONEYWELL INTL INC	COM	438516106	3019	74000	SH	DEFINED 06,01,03	74000
HONEYWELL INTL INC	COM	438516106	40730	998273	SH	DEFINED 07,06,01,03	998273
HONEYWELL INTL INC	COM	438516106	3221	78955	SH	DEFINED 08,09,03	78955
HONEYWELL INTL INC	COM	438516106	6614	162100	SH	CALL DEFINED 08,09,03	162100
HONEYWELL INTL INC	COM	438516106	869	21300	SH	PUT DEFINED 08,09,03	21300
HONEYWELL INTL INC	COM	438516106	175	4300	SH	DEFINED 13,01,03	4300
HONEYWELL INTL INC	COM	438516106	31	750	SH	OTHER 13,01,03	500
250							
HONEYWELL INTL INC	COM	438516106	26896	659213	SH	DEFINED 17,16	659213
HONEYWELL INTL INC	COM	438516106	3060	75000	SH	CALL DEFINED 17,16	75000
HOOPER HOLMES INC	COM	439104100	174	20220	SH	DEFINED 01,03	7920
12300							
HOOPER HOLMES INC	COM	439104100	309	36000	SH	OTHER 01,03	35480
520							
HOOPER HOLMES INC	COM	439104100	1482	172500	SH	DEFINED 05,01,03	172500
HOOPER HOLMES INC	COM	439104100	441	51375	SH	DEFINED 07,06,01,03	51375
HORACE MANN EDUCATORS CORP NEW	COM	440327104	4	200	SH	DEFINED 01,03	200
HORACE MANN EDUCATORS CORP NEW	COM	440327104	62	3520	SH	DEFINED 05,01,03	3520
HORACE MANN EDUCATORS CORP NEW	COM	440327104	310	17500	SH	DEFINED 07,06,01,03	17500
HORACE MANN EDUCATORS CORP NEW	COM	440327104	41	2300	SH	DEFINED 08,09,03	2300
HORACE MANN EDUCATORS CORP NEW	COM	440327104	89	5000	SH	PUT DEFINED 08,09,03	5000
HORIZON FINL CORP WASH	COM	44041F105	915	82272	SH	DEFINED 01,03	82272
HORIZON ORGANIC HOLDING	COM	44043T103	133	24192	SH	DEFINED 01,03	24192
HORIZON ORGANIC HOLDING	COM	44043T103	129	23460	SH	OTHER 01,03	23460
HORMEL FOODS CORP	COM	440452100	3629	186286	SH	DEFINED 01,03	173248
13038							
HORMEL FOODS CORP	COM	440452100	19	1000	SH	OTHER 01,03	
1000							
HORMEL FOODS CORP	COM	440452100	234	12010	SH	DEFINED 05,01,03	12010
HORMEL FOODS CORP	COM	440452100	90	4600	SH	DEFINED 06,01,03	4600
HORMEL FOODS CORP	COM	440452100	1166	59875	SH	DEFINED 07,06,01,03	59875
HOST MARRIOTT CORP NEW	COM	44107P104	232	19854	SH	DEFINED 01,03	19804

50								
HOST MARRIOTT CORP NEW 1630	COM	44107P104	89	7586 SH	OTHER	01,03		5956
HOT TOPIC INC	COM	441339108	211	7520 SH	DEFINED	01,03		7520
HOT TOPIC INC	COM	441339108	5	185 SH	DEFINED	08,09,03		185
HOUGHTON MIFFLIN CO	COM	441560109	1946	42300 SH	DEFINED	01,03		42300
HOUGHTON MIFFLIN CO	COM	441560109	115	2500 SH	DEFINED	05,01,03		2500
HOUGHTON MIFFLIN CO	COM	441560109	574	12475 SH	DEFINED	07,06,01,03		12475
HOUSEHOLD INTL INC 10500	COM	441815107	45565	769165 SH	DEFINED	01,03		758665
HOUSEHOLD INTL INC 97226	COM	441815107	26790	452230 SH	OTHER	01,03		355004
HOUSEHOLD INTL INC 162005	COM	441815107	9597	162005 SH	DEFINED	05,01,03		
HOUSEHOLD INTL INC 609195	COM	441815107	46166	779300 SH	OTHER	05,01,03		170105
HOUSEHOLD INTL INC	COM	441815107	17276	291625 SH	DEFINED	07,06,01,03		291625
HOUSEHOLD INTL INC	COM	441815107	1333	22500 SH	DEFINED	08,09,03		22500
HOUSEHOLD INTL INC	COM	441815107	355	6000 SH	DEFINED	18		6000
HUBBELL INC	CL A	443510102	463	19133 SH	DEFINED	01,03		19133
HUBBELL INC 3100	CL A	443510102	75	3100 SH	OTHER	01,03		
HUBBELL INC	CL B	443510201	639	27407 SH	DEFINED	01,03		27407
HUBBELL INC 10536	CL B	443510201	381	16346 SH	OTHER	01,03		5810
HUBBELL INC	CL B	443510201	120	5150 SH	DEFINED	05,01,03		5150
HUBBELL INC	CL B	443510201	597	25625 SH	DEFINED	07,06,01,03		25625
HUDSON CITY BANCORP 1100000	COM	443683107	21793	1100000 SH	OTHER	16		
HUDSON UNITED BANCORP 35100	COM	444165104	960	42292 SH	DEFINED	01,03		7192
HUDSON UNITED BANCORP 4690	COM	444165104	362	15962 SH	OTHER	01,03		11272
HUDSON UNITED BANCORP	COM	444165104	10083	444200 SH	DEFINED	05,01,03		444200
HUDSON UNITED BANCORP	COM	444165104	940	41425 SH	DEFINED	07,06,01,03		41425
HUGHES SUPPLY INC 1100	COM	444482103	82	5580 SH	DEFINED	01,03		4480
HUGHES SUPPLY INC	COM	444482103	277	18950 SH	DEFINED	07,06,01,03		18950
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	18	1130 SH	DEFINED	01,03		1130
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	18	1170 SH	OTHER	01,03		1170
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	775	50000 SH	DEFINED	08,09,03		50000
HUMANA INC 300	COM	444859102	196	18725 SH	DEFINED	01,03		18425
HUMANA INC 792	COM	444859102	42	4032 SH	OTHER	01,03		3240
HUMANA INC	COM	444859102	510	48685 SH	DEFINED	05,01,03		48685
HUMANA INC	COM	444859102	31	2920 SH	OTHER	05,01,03		2920
HUMANA INC	COM	444859102	343	32725 SH	DEFINED	07,06,01,03		32725
HUMANA INC	COM	444859102	185	17700 SH	DEFINED	08,09,03		17700
HUMANA INC	COM	444859102	157	15000 SH	CALL	DEFINED 08,09,03		15000
HUMAN GENOME SCIENCES INC 7477000	SB NT CV 3.7	444903AH1	5383	7477000 PRN	OTHER	16		
HUMAN GENOME SCIENCES INC 1020	COM	444903108	900	19575 SH	DEFINED	01,03		18555
HUMAN GENOME SCIENCES INC 7630	COM	444903108	555	12059 SH	OTHER	01,03		4429
HUMAN GENOME SCIENCES INC	COM	444903108	258	5600 SH	DEFINED	05,01,03		5600
HUMAN GENOME SCIENCES INC	COM	444903108	4191	91100 SH	DEFINED	07,06,01,03		91100
HUMAN GENOME SCIENCES INC	COM	444903108	532	11562 SH	DEFINED	08,09,03		11562
HUNT J B TRANS SVCS INC	COM	445658107	83	5300 SH	DEFINED	01,03		5300
HUNT J B TRANS SVCS INC	COM	445658107	48	3050 SH	DEFINED	05,01,03		3050
HUNT J B TRANS SVCS INC	COM	445658107	17	1100 SH	DEFINED	06,01,03		1100
HUNT J B TRANS SVCS INC	COM	445658107	238	15200 SH	DEFINED	07,06,01,03		15200
HUNTINGTON BANCSHARES INC 9298	COM	446150104	1363	95643 SH	DEFINED	01,03		86345
HUNTINGTON BANCSHARES INC 25720	COM	446150104	599	42045 SH	OTHER	01,03		16325
HUNTINGTON BANCSHARES INC	COM	446150104	1022	71730 SH	DEFINED	05,01,03		71730
HUNTINGTON BANCSHARES INC	COM	446150104	62	4325 SH	OTHER	05,01,03		4325
HUNTINGTON BANCSHARES INC	COM	446150104	691	48500 SH	DEFINED	07,06,01,03		48500
HUTCHINSON TECHNOLOGY INC 25100	COM	448407106	432	28900 SH	DEFINED	01,03		3800
HUTCHINSON TECHNOLOGY INC	COM	448407106	9	630 SH	OTHER	01,03		630
HUTCHINSON TECHNOLOGY INC	COM	448407106	4846	324400 SH	DEFINED	05,01,03		324400
HUTCHINSON TECHNOLOGY INC	COM	448407106	289	19375 SH	DEFINED	07,06,01,03		19375
HUTCHINSON TECHNOLOGY INC	COM	448407106	84	5600 SH	DEFINED	08,09,03		5600
ICN PHARMACEUTICALS INC NEW	COM	448924100	175	6866 SH	DEFINED	01,03		6866
ICN PHARMACEUTICALS INC NEW	COM	448924100	40	1554 SH	OTHER	01,03		1554
ICN PHARMACEUTICALS INC NEW	COM	448924100	197	7750 SH	DEFINED	05,01,03		7750
ICN PHARMACEUTICALS INC NEW	COM	448924100	875	34400 SH	DEFINED	07,06,01,03		34400
ICN PHARMACEUTICALS INC NEW	COM	448924100	140	5500 SH	DEFINED	08,09,03		5500
ICN PHARMACEUTICALS INC NEW	COM	448924100	900	35400 SH	CALL	DEFINED 08,09,03		35400
ICN PHARMACEUTICALS INC NEW	COM	448924100	801	31500 SH	PUT	DEFINED 08,09,03		31500
HYPERION SOLUTIONS CORP 11300	COM	44914M104	758	47000 SH	DEFINED	01,03		35700

HYPERION SOLUTIONS CORP	COM	44914M104	2227	138100	SH	DEFINED 05,01,03	138100
HYPERION SOLUTIONS CORP	COM	44914M104	6886	427040	SH	DEFINED 07,06,01,03	427040
IBP INC	COM	449223106	187	11400	SH	DEFINED 01,03	11400
IBP INC	COM	449223106	43	2600	SH	OTHER 01,03	2600
IBP INC	COM	449223106	150	9160	SH	DEFINED 05,01,03	9160
IBP INC	COM	449223106	33	2000	SH	DEFINED 06,01,03	2000
IBP INC	COM	449223106	748	45625	SH	DEFINED 07,06,01,03	45625
IBP INC	COM	449223106	213	13000	SH	DEFINED 08,09,03	13000
IBP INC	COM	449223106	7544	460000	SH	DEFINED 17,16	460000
ICICI LTD	SPONSORED AD	44926P202	1744	148400	SH	DEFINED 06,01,03	148400
ICOS CORP	COM	449295104	417	8775	SH	DEFINED 01,03	7475
1300							
ICOS CORP	COM	449295104	38	800	SH	OTHER 01,03	800
ICOS CORP	COM	449295104	190	4000	SH	DEFINED 08,09,03	4000
IDEC PHARMACEUTICALS CORP	COM	449370105	1246	31150	SH	DEFINED 01,03	29710
1440							
IDEC PHARMACEUTICALS CORP	COM	449370105	45	1130	SH	OTHER 01,03	
1130							
IDEC PHARMACEUTICALS CORP	COM	449370105	533	13320	SH	DEFINED 05,01,03	13320
IDEC PHARMACEUTICALS CORP	COM	449370105	164	4100	SH	DEFINED 06,01,03	4100
IDEC PHARMACEUTICALS CORP	COM	449370105	2477	61925	SH	DEFINED 07,06,01,03	61925
IDEC PHARMACEUTICALS CORP	COM	449370105	888	22200	SH	DEFINED 08,09,03	22200
IFR SYSTEMS INC	COM	449507102	28	10000	SH	DEFINED 01,03	10000
IHOP CORP	COM	449623107	69	3450	SH	DEFINED 01,03	3450
IHOP CORP	COM	449623107	12	600	SH	OTHER 01,03	600
IHOP CORP	COM	449623107	311	15525	SH	DEFINED 07,06,01,03	15525
IMC GLOBAL INC	COM	449669100	3	253	SH	DEFINED 01,03	220
33							
IMC GLOBAL INC	COM	449669100	12	1005	SH	OTHER 01,03	886
119							
IMC GLOBAL INC	COM	449669100	122	9950	SH	DEFINED 05,01,03	9950
IMC GLOBAL INC	COM	449669100	610	49600	SH	DEFINED 07,06,01,03	49600
IMC GLOBAL INC	COM	449669100	246	20000	SH	DEFINED 08,09,03	20000
IMCO RECYCLING INC	COM	449681105	18	3925	SH	DEFINED 01,03	1725
2200							
IMCO RECYCLING INC	COM	449681105	9	2034	SH	OTHER 01,03	1034
1000							
IMCO RECYCLING INC	COM	449681105	162	35900	SH	DEFINED 05,01,03	35900
IMCO RECYCLING INC	COM	449681105	54	11900	SH	DEFINED 07,06,01,03	11900
IMS HEALTH INC	COM	449934108	5848	234872	SH	DEFINED 01,03	125872
109000							
IMS HEALTH INC	COM	449934108	6392	256694	SH	OTHER 01,03	184042
72652							
IMS HEALTH INC	COM	449934108	3125	125505	SH	DEFINED 05,01,03	125505
IMS HEALTH INC	COM	449934108	126	5050	SH	OTHER 05,01,03	5050
IMS HEALTH INC	COM	449934108	1922	77200	SH	DEFINED 07,06,01,03	77200
IMS HEALTH INC	COM	449934108	25	1000	SH	DEFINED 08,09,03	1000
ITC DELTACOM INC	COM	45031T104	5	794	SH	DEFINED	794
ITC DELTACOM INC	COM	45031T104	65	11000	SH	DEFINED 01,03	4015
6985							
ITC DELTACOM INC	COM	45031T104	494	84099	SH	OTHER 01,03	84099
IBASIS INC	COM	450732102	411	134375	SH	DEFINED 01,03	134375
IBIS TECHNOLOGY CORP	COM	450909106	784	28500	SH	DEFINED 08,09,03	28500
IBIS TECHNOLOGY CORP	COM	450909106	701	25500	SH	DEFINED 08,09,03	25500
ITT INDS INC IND	COM	450911102	2446	63129	SH	DEFINED 01,03	51835
11294							
ITT INDS INC IND	COM	450911102	2329	60095	SH	OTHER 01,03	43081
17014							
ITT INDS INC IND	COM	450911102	1012	26117	SH	DEFINED 05,01,03	26117
ITT INDS INC IND	COM	450911102	59	1520	SH	OTHER 05,01,03	1520
ITT INDS INC IND	COM	450911102	659	17000	SH	DEFINED 07,06,01,03	17000
ITT INDS INC IND	COM	450911102	126	3240	SH	DEFINED 08,09,03	3240
IDACORP INC	COM	451107106	338	8849	SH	DEFINED 01,03	8849
IDACORP INC	COM	451107106	575	15039	SH	OTHER 01,03	9171
5868							
IDACORP INC	COM	451107106	124	3240	SH	DEFINED 05,01,03	3240
IDACORP INC	COM	451107106	618	16175	SH	DEFINED 07,06,01,03	16175
IDEX CORP	COM	45167R104	135	4675	SH	DEFINED 01,03	3775
900							
IDEX CORP	COM	45167R104	354	12200	SH	DEFINED 05,01,03	12200
IDEX CORP	COM	45167R104	678	23400	SH	DEFINED 07,06,01,03	23400
IDEXX LABS INC	COM	45168D104	575	26200	SH	DEFINED 01,03	12200
14000							
IDEXX LABS INC	COM	45168D104	3960	180500	SH	DEFINED 05,01,03	180500
IDEXX LABS INC	COM	45168D104	55	2500	SH	DEFINED 06,01,03	2500
IDEXX LABS INC	COM	45168D104	565	25775	SH	DEFINED 07,06,01,03	25775
ILEX ONCOLOGY INC	COM	451923106	269	17633	SH	DEFINED	17633
ILEX ONCOLOGY INC	COM	451923106	46	3000	SH	DEFINED 01,03	3000
ILEX ONCOLOGY INC	COM	451923106	8	500	SH	DEFINED 16	500
ILLINOIS TOOL WKS INC	COM	452308109	34467	606382	SH	DEFINED 01,03	580249
26133							
ILLINOIS TOOL WKS INC	COM	452308109	11742	206572	SH	OTHER 01,03	148519
58053							
ILLINOIS TOOL WKS INC	COM	452308109	5199	91475	SH	DEFINED 05,01,03	91475
ILLINOIS TOOL WKS INC	COM	452308109	296	5200	SH	OTHER 05,01,03	5200

ILLINOIS TOOL WKS INC	COM	452308109	7072	124425	SH	DEFINED 07,06,01,03	124425
ILLUMINET HLDGS INC	COM	452334105	1222	59453	SH	DEFINED	59453
ILLUMINET HLDGS INC	COM	452334105	64	3100	SH	DEFINED 01,03	3100
ILLUMINET HLDGS INC	COM	452334105	1	50	SH	OTHER 01,03	50
IMATION CORP 300	COM	45245A107	57	2522	SH	DEFINED 01,03	2222
IMATION CORP 2520	COM	45245A107	133	5930	SH	OTHER 01,03	3410
IMATION CORP	COM	45245A107	69	3060	SH	DEFINED 05,01,03	3060
IMATION CORP	COM	45245A107	341	15225	SH	DEFINED 07,06,01,03	15225
IMCLONE SYS INC	COM	45245W109	624	18810	SH	DEFINED 01,03	18810
IMCLONE SYS INC	COM	45245W109	581	17500	SH	OTHER 01,03	1500
16000							
IMCLONE SYS INC	COM	45245W109	1195	36000	SH	DEFINED 08,09,03	36000
IMMUNE RESPONSE CORP DEL 5100	COM	45252T106	21	8475	SH	DEFINED 01,03	3375
IMMUNE RESPONSE CORP DEL 2100	COM	45252T106	5	2100	SH	OTHER 01,03	
IMMUNE RESPONSE CORP DEL	COM	45252T106	165	65100	SH	DEFINED 05,01,03	65100
IMMUNE RESPONSE CORP DEL	COM	45252T106	59	23500	SH	DEFINED 07,06,01,03	23500
IMMUNEX CORP NEW 14000	COM	452528102	236	16520	SH	DEFINED 01,03	2520
IMMUNEX CORP NEW 7700	COM	452528102	2380	166320	SH	OTHER 01,03	158620
IMMUNEX CORP NEW	COM	452528102	243	17000	SH	DEFINED 08,09,03	17000
IMPATH INC	COM	45255G101	259	5575	SH	DEFINED 01,03	5575
IMPATH INC	COM	45255G101	111	2400	SH	OTHER 01,03	
2400							
IMPATH INC	COM	45255G101	60	1300	SH	DEFINED 06,01,03	1300
IMPATH INC	COM	45255G101	567	12225	SH	DEFINED 07,06,01,03	12225
IMPERIAL OIL LTD 1584	COM NEW	453038408	238	9744	SH	OTHER 01,03	8160
IMRGLOBAL CORPORATION	COM	45321W106	159	28260	SH	DEFINED 01,03	28260
INCO LTD 1800	COM	453258402	342	23050	SH	DEFINED 01,03	21250
INCO LTD	COM	453258402	16	1061	SH	OTHER 01,03	1061
INCO LTD	COM	453258402	830	55935	SH	DEFINED 05,01,03	55935
INCO LTD	COM	453258402	46	3125	SH	OTHER 05,01,03	3125
INCO LTD	COM	453258402	529	35650	SH	DEFINED 07,06,01,03	35650
INCYTE GENOMICS INC	COM	45337C102	33	2150	SH	DEFINED 01,03	2150
INCYTE GENOMICS INC 2000	COM	45337C102	37	2400	SH	OTHER 01,03	400
INCYTE GENOMICS INC	COM	45337C102	93	6060	SH	DEFINED 05,01,03	6060
INCYTE GENOMICS INC	COM	45337C102	426	27725	SH	DEFINED 07,06,01,03	27725
INDEPENDENCE FED SVGS BK	COM	453432106	125	10000	SH	DEFINED 01,03	10000
INDIA GROWTH FD INC	COM	454090101	5	600	SH	DEFINED 01,03	600
INDIA GROWTH FD INC 25924	COM	454090101	222	26024	SH	OTHER 01,03	100
INDYMAC BANCORP INC 250	COM	456607100	43	1500	SH	DEFINED 01,03	1250
INDYMAC BANCORP INC	COM	456607100	27	950	SH	OTHER 01,03	950
INDYMAC BANCORP INC	COM	456607100	157	5450	SH	DEFINED 05,01,03	5450
INDYMAC BANCORP INC	COM	456607100	780	27150	SH	DEFINED 07,06,01,03	27150
INDYMAC BANCORP INC	COM	456607100	57	2000	SH	DEFINED 16	2000
INFINEON TECHNOLOGIES AG	SPONSORED AD	45662N103	1976	52200	SH	DEFINED 08,09,03	52200
INFOCUS CORP	COM	45665B106	55	3330	SH	DEFINED 05,01,03	3330
INFOCUS CORP	COM	45665B106	23	1400	SH	DEFINED 06,01,03	1400
INFOCUS CORP	COM	45665B106	272	16625	SH	DEFINED 07,06,01,03	16625
INFORMATION HLDGS INC	COM	456727106	64	3000	SH	DEFINED	3000
INFORMATION HLDGS INC 4900	COM	456727106	247	11525	SH	DEFINED 01,03	6625
INFORMATION HLDGS INC	COM	456727106	434	20300	SH	DEFINED 05,01,03	20300
INFORMATION HLDGS INC	COM	456727106	30	1400	SH	DEFINED 06,01,03	1400
INFORMATION HLDGS INC	COM	456727106	359	16775	SH	DEFINED 07,06,01,03	16775
INFORMIX CORP	COM	456779107	81	15000	SH	DEFINED 01,03	15000
INFORMIX CORP 18390	COM	456779107	104	19290	SH	OTHER 01,03	900
INFORMIX CORP	COM	456779107	151	27850	SH	DEFINED 05,01,03	27850
INFORMIX CORP	COM	456779107	653	120850	SH	DEFINED 07,06,01,03	120850
INFORMIX CORP	COM	456779107	664	122800	SH	DEFINED 08,09,03	122800
INFOSPACE INC	COM	45678T102	9	4150	SH	DEFINED 01,03	4150
INFOSPACE INC	COM	45678T102	4	1618	SH	OTHER 01,03	1618
INFOSPACE INC	COM	45678T102	10	4600	SH	DEFINED 08,09,03	4600
INFOSPACE INC	COM	45678T102	6	2500	SH	CALL DEFINED 08,09,03	2500
INFOSPACE INC	COM	45678T102	2	1000	SH	PUT DEFINED 08,09,03	1000
ING GROEP N V	SPONSORED AD	456837103	243	3741	SH	DEFINED 01,03	3741
ING GROEP N V 384	SPONSORED AD	456837103	86	1317	SH	OTHER 01,03	933
INGERSOLL-RAND CO 8050	COM	456866102	8132	204797	SH	DEFINED 01,03	196747
INGERSOLL-RAND CO 85024	COM	456866102	4841	121905	SH	OTHER 01,03	36881
INGERSOLL-RAND CO	COM	456866102	1900	47855	SH	DEFINED 05,01,03	47855
INGERSOLL-RAND CO	COM	456866102	110	2770	SH	OTHER 05,01,03	2770
INGERSOLL-RAND CO	COM	456866102	2026	51025	SH	DEFINED 07,06,01,03	51025

INGERSOLL-RAND CO	COM	456866102	699	17600	SH	DEFINED 08,09,03	17600
INFORMATION RES INC	COM	456905108	31	4825	SH	DEFINED 01,03	3225
1600							
INFORMATION RES INC	COM	456905108	272	41900	SH	DEFINED 05,01,03	41900
INFORMATION RES INC	COM	456905108	147	22575	SH	DEFINED 07,06,01,03	22575
INGRAM MICRO INC	CL A	457153104	16422	1216420	SH	DEFINED 01,03	1216420
INGRAM MICRO INC	CL A	457153104	246	18257	SH	OTHER 01,03	17957
300							
INGRAM MICRO INC	CL A	457153104	24	1800	SH	DEFINED 05,01,03	1800
INHALE THERAPEUTIC SYS INC	COM	457191104	11	500	SH	OTHER 01,03	
500							
INHALE THERAPEUTIC SYS INC	COM	457191104	4375	204675	SH	DEFINED 07,06,01,03	204675
INHALE THERAPEUTIC SYS INC	COM	457191104	641	30000	SH	DEFINED 08,09,03	30000
INHALE THERAPEUTIC SYS INC	COM	457191104	641	30000	SH	DEFINED 08,09,03	30000
INKTOMI CORP	COM	457277101	49	7295	SH	DEFINED 01,03	7295
INKTOMI CORP	COM	457277101	9	1370	SH	OTHER 01,03	970
400							
INKTOMI CORP	COM	457277101	146	21915	SH	DEFINED 08,09,03	21915
INKTOMI CORP	COM	457277101	304	45655	SH	DEFINED 17,16	45655
INNKEEPERS USA TR	COM	4576J0104	1	100	SH	DEFINED 01,03	100
INNKEEPERS USA TR	COM	4576J0104	134	12000	SH	DEFINED 08,09,03	12000
INNOVEX INC	COM	457647105	15	2975	SH	DEFINED 01,03	1675
1300							
INNOVEX INC	COM	457647105	129	26200	SH	DEFINED 05,01,03	26200
INNOVEX INC	COM	457647105	58	11700	SH	DEFINED 07,06,01,03	11700
INSIGHT ENTERPRISES INC	COM	45765U103	604	28575	SH	DEFINED 01,03	12675
15900							
INSIGHT ENTERPRISES INC	COM	45765U103	4075	192900	SH	DEFINED 05,01,03	192900
INSIGHT ENTERPRISES INC	COM	45765U103	46	2200	SH	DEFINED 06,01,03	2200
INSIGHT ENTERPRISES INC	COM	45765U103	682	32300	SH	DEFINED 07,06,01,03	32300
INSIGHT ENTERPRISES INC	COM	45765U103	462	21865	SH	DEFINED 08,09,03	21865
INPUT/OUTPUT INC	COM	457652105	151	16125	SH	DEFINED 01,03	5725
10400							
INPUT/OUTPUT INC	COM	457652105	82	8740	SH	OTHER 01,03	
8740							
INPUT/OUTPUT INC	COM	457652105	1384	148000	SH	DEFINED 05,01,03	148000
INPUT/OUTPUT INC	COM	457652105	372	39775	SH	DEFINED 07,06,01,03	39775
INSITE VISION INC	COM	457660108	53	21000	SH	DEFINED 08,09,03	21000
INSITUFORM TECHNOLOGIES INC	CL A	457667103	1033	31665	SH	DEFINED 01,03	17765
13900							
INSITUFORM TECHNOLOGIES INC	CL A	457667103	90	2755	SH	OTHER 01,03	1350
1405							
INSITUFORM TECHNOLOGIES INC	CL A	457667103	5308	162700	SH	DEFINED 05,01,03	162700
INSITUFORM TECHNOLOGIES INC	CL A	457667103	676	20725	SH	DEFINED 07,06,01,03	20725
INSPIRE INS SOLUTIONS INC	COM	457732105	58	64479	SH	DEFINED 01,03	64479
INSPIRE INS SOLUTIONS INC	COM	457732105	1	1500	SH	DEFINED 08,09,03	1500
INSPIRE PHARMACEUTICALS INC	COM	457733103	52	7640	SH	DEFINED	7640
INSPIRE PHARMACEUTICALS INC	COM	457733103	3274	485056	SH	DEFINED 11,01,03	485056
INSPIRE PHARMACEUTICALS INC	COM	457733103	232	34444	SH	OTHER 11,06,01,03	34444
INSTEEL INDUSTRIES INC	COM	45774W108	219	125000	SH	DEFINED 01,03	125000
INSURANCE AUTO AUCTIONS INC	COM	457875102	251	20525	SH	DEFINED 01,03	1325
19200							
INSURANCE AUTO AUCTIONS INC	COM	457875102	2980	243300	SH	DEFINED 05,01,03	243300
INSURANCE AUTO AUCTIONS INC	COM	457875102	112	9125	SH	DEFINED 07,06,01,03	9125
INSURED MUN INCOME FD	COM	45809F104	202	15404	SH	DEFINED 01,03	15404
INSURED MUN INCOME FD	COM	45809F104	87	6665	SH	OTHER 01,03	6665
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	251	8475	SH	DEFINED 01,03	8475
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	30	1000	SH	OTHER 01,03	1000
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	274	9270	SH	DEFINED 05,01,03	9270
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	41	1400	SH	DEFINED 06,01,03	1400
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	1367	46150	SH	DEFINED 07,06,01,03	46150
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	1562	52761	SH	DEFINED 08,09,03	52761
INTEL CORP	COM	458140100	687835	26141503	SH	DEFINED 01,03	24967914
1173589							
INTEL CORP	COM	458140100	239406	9098754	SH	OTHER 01,03	6185002
2913752							
INTEL CORP	COM	458140100	2789	106000	SH	CALL DEFINED 01,03	106000
INTEL CORP	COM	458140100	67021	2547160	SH	DEFINED 05,01,03	287160
2260000							
INTEL CORP	COM	458140100	59465	2260000	SH	OTHER 05,01,03	2260000
INTEL CORP	COM	458140100	16367	622050	SH	DEFINED 06,01,03	622050
INTEL CORP	COM	458140100	69914	2657130	SH	DEFINED 07,06,01,03	2657130
INTEL CORP	COM	458140100	176286	6699833	SH	DEFINED 08,09,03	6699833
INTEL CORP	COM	458140100	4644	176500	SH	CALL DEFINED 08,09,03	176500
INTEL CORP	COM	458140100	1950	74100	SH	PUT DEFINED 08,09,03	74100
INTEL CORP	COM	458140100	555	21090	SH	DEFINED 13,01,03	21090
INTEL CORP	COM	458140100	129	4900	SH	OTHER 13,01,03	2200
2700							
INTER TEL INC	COM	458372109	181	17775	SH	DEFINED 01,03	6975
10800							
INTER TEL INC	COM	458372109	4	375	SH	OTHER 01,03	375
INTER TEL INC	COM	458372109	1063	104300	SH	DEFINED 05,01,03	104300
INTER TEL INC	COM	458372109	210	20600	SH	DEFINED 07,06,01,03	20600
INTERFACE INC	CL A	458665106	298	43325	SH	DEFINED 01,03	10225
33100							

INTERFACE INC 27500	CL A	458665106	218	31700	SH	OTHER	01,03	4200
INTERFACE INC	CL A	458665106	2866	416800	SH	DEFINED	05,01,03	416800
INTERFACE INC	CL A	458665106	273	39675	SH	DEFINED	07,06,01,03	39675
INTERMAGNETICS GEN CORP	COM	458771102	42	1733	SH	DEFINED	01,03	1733
INTERMAGNETICS GEN CORP	COM	458771102	289	11900	SH	DEFINED	07,06,01,03	11900
INTERMEDIA COMMUNICATIONS INC 24028	COM	458801107	1745	100408	SH	DEFINED	01,03	76380
INTERMEDIA COMMUNICATIONS INC 400	COM	458801107	7	400	SH	OTHER	01,03	
INTERMEDIA COMMUNICATIONS INC	COM	458801107	893	51371	SH	DEFINED	05,01,03	51371
INTERMEDIA COMMUNICATIONS INC	COM	458801107	1932	111174	SH	DEFINED	07,06,01,03	111174
INTERMEDIA COMMUNICATIONS INC	COM	458801107	2	140	SH	DEFINED	08,09,03	140
INTERMEDIA COMMUNICATIONS INC	COM	458801107	11433	658000	SH	DEFINED	17,16	658000
INTERMET CORP 4300	COM	45881K104	20	7150	SH	DEFINED	01,03	2850
INTERMET CORP	COM	45881K104	144	52300	SH	DEFINED	05,01,03	52300
INTERMET CORP	COM	45881K104	54	19775	SH	DEFINED	07,06,01,03	19775
INTERNAP NETWORK SVCS CORP	COM	45885A102	110	57045	SH	DEFINED		57045
INTERNAP NETWORK SVCS CORP	COM	45885A102	1	600	SH	DEFINED	01,03	600
INTERNAP NETWORK SVCS CORP 13720	COM	45885A102	28	14220	SH	OTHER	01,03	500
INTERNAP NETWORK SVCS CORP	COM	45885A102	14	7316	SH	DEFINED	08,09,03	7316
INTERMUNE PHARMACEUTICALS INC	COM	45885B100	531	25280	SH	DEFINED		25280
INTERMUNE PHARMACEUTICALS INC	COM	45885B100	1995	94981	SH	DEFINED	11,01,03	94981
INTERMUNE PHARMACEUTICALS INC	COM	45885B100	1821	86719	SH	OTHER	11,06,01,03	86719
INTERNATIONAL BUSINESS MACHS 356089	COM	459200101	359539	3738189	SH	DEFINED	01,03	3382100
INTERNATIONAL BUSINESS MACHS 762573	COM	459200101	191149	1987406	SH	OTHER	01,03	1224833
INTERNATIONAL BUSINESS MACHS	COM	459200101	3847	40000	SH	CALL	DEFINED 01,03	40000
INTERNATIONAL BUSINESS MACHS 693305	COM	459200101	66682	693305	SH	DEFINED	05,01,03	
INTERNATIONAL BUSINESS MACHS 61695	COM	459200101	72616	755000	SH	OTHER	05,01,03	693305
INTERNATIONAL BUSINESS MACHS	COM	459200101	18245	189700	SH	DEFINED	06,01,03	189700
INTERNATIONAL BUSINESS MACHS	COM	459200101	102968	1070575	SH	DEFINED	07,06,01,03	1070575
INTERNATIONAL BUSINESS MACHS	COM	459200101	1226	12747	SH	DEFINED	08,09,03	12747
INTERNATIONAL BUSINESS MACHS	COM	459200101	4068	42300	SH	CALL	DEFINED 08,09,03	42300
INTERNATIONAL BUSINESS MACHS	COM	459200101	3135	32600	SH	PUT	DEFINED 08,09,03	32600
INTERNATIONAL BUSINESS MACHS	COM	459200101	394	4100	SH	DEFINED	13,01,03	4100
INTERNATIONAL FIBERCOM INC 1900	COM	45950T101	33	8625	SH	DEFINED	01,03	6725
INTERNATIONAL FIBERCOM INC	COM	45950T101	107	27700	SH	DEFINED	05,01,03	27700
INTERNATIONAL FIBERCOM INC	COM	45950T101	100	25900	SH	DEFINED	07,06,01,03	25900
INTERNATIONAL FLAVORS&FRAGRANC	COM	459506101	1214	55023	SH	DEFINED	01,03	55023
INTERNATIONAL FLAVORS&FRAGRANC 14425	COM	459506101	692	31370	SH	OTHER	01,03	16945
INTERNATIONAL FLAVORS&FRAGRANC	COM	459506101	619	28055	SH	DEFINED	05,01,03	28055
INTERNATIONAL FLAVORS&FRAGRANC	COM	459506101	37	1675	SH	OTHER	05,01,03	1675
INTERNATIONAL FLAVORS&FRAGRANC	COM	459506101	417	18900	SH	DEFINED	07,06,01,03	18900
INTERNATIONAL GAME TECHNOLOGY	COM	459902102	438	8700	SH	DEFINED	01,03	8700
INTERNATIONAL GAME TECHNOLOGY	COM	459902102	101	2000	SH	OTHER	01,03	2000
INTERNATIONAL GAME TECHNOLOGY	COM	459902102	406	8060	SH	DEFINED	05,01,03	8060
INTERNATIONAL GAME TECHNOLOGY	COM	459902102	81	1600	SH	DEFINED	06,01,03	1600
INTERNATIONAL GAME TECHNOLOGY	COM	459902102	1595	31675	SH	DEFINED	07,06,01,03	31675
INTERNATIONAL MULTIFOODS CORP	COM	460043102	333	17288	SH	DEFINED	01,03	17288
INTERNATIONAL MULTIFOODS CORP	COM	460043102	281	14600	SH	DEFINED	07,06,01,03	14600
INTL PAPER CO 82726	COM	460146103	29533	818547	SH	DEFINED	01,03	735821
INTL PAPER CO 177617	COM	460146103	20307	562828	SH	OTHER	01,03	385211
INTL PAPER CO	COM	460146103	7477	207227	SH	DEFINED	05,01,03	207227
INTL PAPER CO	COM	460146103	299	8300	SH	OTHER	05,01,03	8300
INTL PAPER CO	COM	460146103	4077	113000	SH	DEFINED	07,06,01,03	113000
INTL PAPER CO	COM	460146103	4633	128400	SH	DEFINED	08,09,03	128400
INTL PAPER CO	COM	460146103	902	25000	SH	CALL	DEFINED 08,09,03	25000
INTL PAPER CO	COM	460146103	2706	75000	SH	PUT	DEFINED 08,09,03	75000
INTERNATIONAL RECTIFIER CORP	SUB NT CV4.2	460254AE5	4746	5770000	PRN	DEFINED	08,09,03	5770000
INTERNATIONAL RECTIFIER CORP 260 400	COM	460254105	659	16260	SH	DEFINED	01,03	15600
INTERNATIONAL RECTIFIER CORP 1400	COM	460254105	57	1400	SH	OTHER	01,03	
INTERNATIONAL RECTIFIER CORP	COM	460254105	235	5810	SH	DEFINED	05,01,03	5810
INTERNATIONAL RECTIFIER CORP	COM	460254105	130	3200	SH	DEFINED	06,01,03	3200
INTERNATIONAL RECTIFIER CORP	COM	460254105	1090	26925	SH	DEFINED	07,06,01,03	26925
INTERNATIONAL RECTIFIER CORP	COM	460254105	182	4500	SH	DEFINED	08,09,03	4500
INTERNATIONAL RECTIFIER CORP	COM	460254105	405	10000	SH	PUT	DEFINED 08,09,03	10000
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	203	5483	SH	DEFINED	01,03	5483
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	4	100	SH	OTHER	01,03	100
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	212	5710	SH	DEFINED	05,01,03	5710
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	851	22950	SH	DEFINED	07,06,01,03	22950
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	3	75	SH	DEFINED	08,09,03	75
INTERNET CAP GROUP INC	COM	46059C106	55	25000	SH	DEFINED	01,03	25000
INTERNET CAP GROUP INC	COM	46059C106	86	39299	SH	DEFINED	08,09,03	39299

INTERNET PICTURES CORP	COM	46059S101	4	28153	SH	DEFINED		28153
INTERNET PICTURES CORP	COM	46059S101		940	SH	DEFINED	01,03	940
INTERNET PICTURES CORP	COM	46059S101		50	SH	OTHER	01,03	50
INTERPUBLIC GROUP COS INC	SB NT CV 144	460690AG5	1177	1385000	PRN	DEFINED	01,03	1385000
INTERPUBLIC GROUP COS INC	SB NT CV 144	460690AG5	2890	3400000	PRN	DEFINED	07,06,01,03	3400000
INTERPUBLIC GROUP COS INC	SUBNT CV 1.8	460690AJ9	4157	4890000	PRN	DEFINED	07,06,01,03	4890000
INTERPUBLIC GROUP COS INC	COM	460690100	37567	1093657	SH	DEFINED	01,03	1075752
17905								
INTERPUBLIC GROUP COS INC	COM	460690100	4458	129770	SH	OTHER	01,03	75629
54141								
INTERPUBLIC GROUP COS INC	COM	460690100	3130	91120	SH	DEFINED	05,01,03	91120
INTERPUBLIC GROUP COS INC	COM	460690100	182	5300	SH	OTHER	05,01,03	5300
INTERPUBLIC GROUP COS INC	COM	460690100	2044	59500	SH	DEFINED	07,06,01,03	59500
INTERPUBLIC GROUP COS INC	COM	460690100	48	1400	SH	DEFINED	08,09,03	1400
INTERPUBLIC GROUP COS INC	COM	460690100	14	400	SH	OTHER	13,01,03	400
INTERSTATE BAKERIES CORP DEL	COM	46072H108	21	1400	SH	DEFINED	01,03	1400
INTERSTATE BAKERIES CORP DEL	COM	46072H108	67	4370	SH	DEFINED	05,01,03	4370
INTERSTATE BAKERIES CORP DEL	COM	46072H108	333	21775	SH	DEFINED	07,06,01,03	21775
INTERVOICE-BRITE INC	COM	461142101	155	19092	SH	DEFINED	01,03	4932
560 13600								
INTERVOICE-BRITE INC	COM	461142101	1341	165100	SH	DEFINED	05,01,03	165100
INTERVOICE-BRITE INC	COM	461142101	208	25575	SH	DEFINED	07,06,01,03	25575
INTIMATE BRANDS INC	CL A	461156101	339	23044	SH	DEFINED	01,03	23044
INTIMATE BRANDS INC	CL A	461156101	7	488	SH	OTHER	01,03	488
INTROGEN THERAPEUTICS INC	COM	46119F107	44	10800	SH	DEFINED	05,01,03	10800
INTROGEN THERAPEUTICS INC	COM	46119F107	733	180400	SH	DEFINED	07,06,01,03	180400
INTUIT	COM	461202103	4380	157850	SH	DEFINED	01,03	151500
4600 1750								
INTUIT	COM	461202103	99	3575	SH	OTHER	01,03	
3575								
INTUIT	COM	461202103	1686	60765	SH	DEFINED	05,01,03	60765
INTUIT	COM	461202103	583	21000	SH	DEFINED	06,01,03	21000
INTUIT	COM	461202103	3759	135450	SH	DEFINED	07,06,01,03	135450
INTUIT	COM	461202103	601	21650	SH	DEFINED	08,09,03	21650
INVACARE CORP	COM	461203101	1212	30675	SH	DEFINED	01,03	16475
14200								
INVACARE CORP	COM	461203101	6853	173400	SH	DEFINED	05,01,03	173400
INVACARE CORP	COM	461203101	51	1300	SH	DEFINED	06,01,03	1300
INVACARE CORP	COM	461203101	929	23500	SH	DEFINED	07,06,01,03	23500
INVESTMENT TECHNOLOGY GRP NEW	COM	46145F105	343	6700	SH	DEFINED	01,03	6700
INVESTMENT TECHNOLOGY GRP NEW	COM	46145F105	140	2730	SH	DEFINED	05,01,03	2730
INVESTMENT TECHNOLOGY GRP NEW	COM	46145F105	56	1100	SH	DEFINED	06,01,03	1100
INVESTMENT TECHNOLOGY GRP NEW	COM	46145F105	698	13625	SH	DEFINED	07,06,01,03	13625
INVITROGEN CORP	SUB NT CV 14	46185RAA8	4578	4750000	PRN	DEFINED	07,06,01,03	4750000
INVITROGEN CORP	SB NT CV 5.	46185RAB6	867	900000	PRN	DEFINED	07,06,01,03	900000
INVITROGEN CORP	COM	46185R100	49	900	SH	DEFINED	01,03	900
INVITROGEN CORP	COM	46185R100	44	800	SH	OTHER	01,03	
800								
INVITROGEN CORP	COM	46185R100	1259	22950	SH	DEFINED	08,09,03	22950
INVITROGEN CORP	COM	46185R100	4964	90500	SH	CALL	DEFINED 08,09,03	90500
INVITROGEN CORP	COM	46185R100	2194	40000	SH	PUT	DEFINED 08,09,03	40000
INVESTORS FINL SERVICES CORP	COM	461915100	229	3900	SH	DEFINED	01,03	3900
INVESTORS FINL SERVICES CORP	COM	461915100	1407	24000	SH	OTHER	01,03	
24000								
INVESTORS FINL SERVICES CORP	COM	461915100	153	2610	SH	DEFINED	05,01,03	2610
INVESTORS FINL SERVICES CORP	COM	461915100	59	1000	SH	DEFINED	06,01,03	1000
INVESTORS FINL SERVICES CORP	COM	461915100	761	12975	SH	DEFINED	07,06,01,03	12975
IOMEGA CORP	COM	462030107	46	12500	SH	DEFINED	01,03	12000
500								
IOMEGA CORP	COM	462030107	18	5000	SH	OTHER	01,03	5000
IONICS INC	COM	462218108	76	2925	SH	DEFINED	01,03	2325
600								
IONICS INC	COM	462218108	229	8800	SH	DEFINED	05,01,03	8800
IONICS INC	COM	462218108	328	12625	SH	DEFINED	07,06,01,03	12625
IPALCO ENTERPRISES INC	COM	462613100	599	26186	SH	DEFINED	01,03	1564
24622								
IPALCO ENTERPRISES INC	COM	462613100	72	3140	SH	OTHER	01,03	3140
IPALCO ENTERPRISES INC	COM	462613100	504	22031	SH	DEFINED	05,01,03	22031
IRON MTN INC PA	COM	462846106	422	11000	SH	DEFINED	01,03	11000
IRON MTN INC PA	COM	462846106	563	14700	SH	DEFINED	05,01,03	14700
IRON MTN INC PA	COM	462846106	8821	230200	SH	DEFINED	07,06,01,03	230200
ISHARES TR	RUSL 2000 GR	464287648	1496	27300	SH	DEFINED	05,01,03	27300
ISHARES TR	RUSL 2000 GR	464287648	4209	76800	SH	DEFINED	07,06,01,03	76800
ISHARES TR	RUSSELL 2000	464287655	1245	13900	SH	DEFINED	05,01,03	13900
ISHARES TR	RUSSELL 2000	464287655	8351	93200	SH	DEFINED	07,06,01,03	93200
ISHARES TR	RUSSELL 2000	464287655	90	1000	SH	DEFINED	16	1000
ITRON INC	COM	465741106	20	1725	SH	DEFINED	01,03	1725
ITRON INC	COM	465741106	141	11900	SH	DEFINED	07,06,01,03	11900
I2 TECHNOLOGIES INC	SUB NT CV5.2	465754AF6	58170	73285000	PRN	OTHER	16	
73285000								
I2 TECHNOLOGIES INC	COM	465754109	16356	1128004	SH	DEFINED	01,03	1122004
6000								
I2 TECHNOLOGIES INC	COM	465754109	2877	198438	SH	OTHER	01,03	174823
23615								
I2 TECHNOLOGIES INC	COM	465754109	334	23030	SH	DEFINED	05,01,03	23030

I2 TECHNOLOGIES INC	COM	465754109	897	61855	SH	DEFINED	07,06,01,03	61855
I2 TECHNOLOGIES INC	COM	465754109	13	874	SH	DEFINED	08,09,03	874
I2 TECHNOLOGIES INC	COM	465754109	725	50000	SH	CALL	DEFINED 08,09,03	50000
I2 TECHNOLOGIES INC	COM	465754109	218	15000	SH	PUT	DEFINED 08,09,03	15000
I2 TECHNOLOGIES INC	COM	465754109	36	2500	SH	DEFINED	13,01,03	2500
I2 TECHNOLOGIES INC	COM	465754109	725	50000	SH	DEFINED	17,16	50000
IVAX CORP	SR SB CV 144	465823AB8	1694	1540000	PRN	DEFINED	07,06,01,03	1540000
IVAX CORP	SR SB CV 144	465823AB8	550	500000	PRN	DEFINED	08,09,03	500000
IVAX CORP	COM	465823102	5214	165511	SH	DEFINED	01,03	165511
IVAX CORP	COM	465823102	884	28067	SH	OTHER	01,03	27367
700								
IVAX CORP	COM	465823102	435	13820	SH	DEFINED	05,01,03	13820
IVAX CORP	COM	465823102	146	4650	SH	DEFINED	06,01,03	4650
IVAX CORP	COM	465823102	2170	68875	SH	DEFINED	07,06,01,03	68875
IVAX CORP	COM	465823102	7431	235900	SH	DEFINED	17,16	235900
JDN RLTY CORP	COM	465917102	111	9800	SH	DEFINED	01,03	9800
JDN RLTY CORP	COM	465917102	29	2560	SH	OTHER	01,03	2560
J & J SNACK FOODS CORP	COM	466032109	95	5650	SH	DEFINED	01,03	950
4700								
J & J SNACK FOODS CORP	COM	466032109	965	57400	SH	DEFINED	05,01,03	57400
J & J SNACK FOODS CORP	COM	466032109	110	6525	SH	DEFINED	07,06,01,03	6525
J ALEXANDER CORP	COM	466096104	336	160000	SH	DEFINED	08,09,03	160000
JDS UNIPHASE CORP	COM	46612J101	2454	133126	SH	DEFINED	01,03	133126
JDS UNIPHASE CORP	COM	46612J101	461	25000	SH	CALL	DEFINED 01,03	25000
JDS UNIPHASE CORP	COM	46612J101	461	25000	SH	PUT	DEFINED 01,03	25000
JDS UNIPHASE CORP	COM	46612J101	8200	444750	SH	DEFINED	05,01,03	444750
JDS UNIPHASE CORP	COM	46612J101	2100	113895	SH	DEFINED	06,01,03	113895
JDS UNIPHASE CORP	COM	46612J101	5498	298200	SH	DEFINED	07,06,01,03	298200
JDS UNIPHASE CORP	COM	46612J101	2042	110739	SH	DEFINED	08,09,03	110739
JDS UNIPHASE CORP	COM	46612J101	1844	100000	SH	CALL	DEFINED 08,09,03	100000
JDS UNIPHASE CORP	COM	46612J101	166	9022	SH	DEFINED	17,16	9022
JLG INDS INC	COM	466210101	335	25800	SH	DEFINED	01,03	24200
1600								
JLG INDS INC	COM	466210101	7	500	SH	OTHER	01,03	500
JLG INDS INC	COM	466210101	499	38400	SH	DEFINED	05,01,03	38400
JLG INDS INC	COM	466210101	83	6400	SH	DEFINED	06,01,03	6400
JLG INDS INC	COM	466210101	424	32625	SH	DEFINED	07,06,01,03	32625
JMAR TECHNOLOGIES INC	COM	466212107	48	14000	SH	DEFINED	01,03	3513
10487								
JMAR TECHNOLOGIES INC	COM	466212107	60	17487	SH	OTHER	01,03	17487
JNI CORP	COM	46622G105	12	1600	SH	DEFINED	01,03	1600
JNI CORP	COM	46622G105	150	20000	SH	CALL	DEFINED 08,09,03	20000
J P MORGAN CHASE & CO	COM	46625H100	4406	98140	SH	DEFINED	01,03	98140
J P MORGAN CHASE & CO	COM	46625H100	33613	748625	SH	DEFINED	05,01,03	103625
645000								
J P MORGAN CHASE & CO	COM	46625H100	30431	677750	SH	OTHER	05,01,03	677750
J P MORGAN CHASE & CO	COM	46625H100	9726	216610	SH	DEFINED	06,01,03	216610
J P MORGAN CHASE & CO	COM	46625H100	45184	1006325	SH	DEFINED	07,06,01,03	1006325
J P MORGAN CHASE & CO	COM	46625H100	13680	304674	SH	DEFINED	08,09,03	304674
J P MORGAN CHASE & CO	COM	46625H100	5815	129500	SH	CALL	DEFINED 08,09,03	129500
J P MORGAN CHASE & CO	COM	46625H100	4266	95000	SH	PUT	DEFINED 08,09,03	95000
JABIL CIRCUIT INC	COM	466313103	1090	50420	SH	DEFINED	01,03	50370
50								
JABIL CIRCUIT INC	COM	466313103	38	1750	SH	OTHER	01,03	1750
JABIL CIRCUIT INC	COM	466313103	1186	54840	SH	DEFINED	05,01,03	54840
JABIL CIRCUIT INC	COM	466313103	731	33800	SH	DEFINED	06,01,03	33800
JABIL CIRCUIT INC	COM	466313103	798	36900	SH	DEFINED	07,06,01,03	36900
JACK IN THE BOX INC	COM	466367109	1915	63945	SH	DEFINED	01,03	50475
1170 12300								
JACK IN THE BOX INC	COM	466367109	18	600	SH	OTHER	01,03	
600								
JACK IN THE BOX INC	COM	466367109	5834	194800	SH	DEFINED	05,01,03	194800
JACK IN THE BOX INC	COM	466367109	102	3400	SH	DEFINED	06,01,03	3400
JACK IN THE BOX INC	COM	466367109	10193	340325	SH	DEFINED	07,06,01,03	340325
JACOBS ENGR GROUP INC DEL	COM	469814107	41	700	SH	DEFINED	01,03	700
JACOBS ENGR GROUP INC DEL	COM	469814107	133	2300	SH	DEFINED	05,01,03	2300
JACOBS ENGR GROUP INC DEL	COM	469814107	663	11425	SH	DEFINED	07,06,01,03	11425
JAKKS PAC INC	COM	47012E106	22	2025	SH	DEFINED	01,03	2025
JAKKS PAC INC	COM	47012E106	227	21400	SH	DEFINED	05,01,03	21400
JAKKS PAC INC	COM	47012E106	148	13975	SH	DEFINED	07,06,01,03	13975
JAMES RIVER BANKSHARES INC	COM	470345109	4981	213653	SH	DEFINED	01,03	211393
2260								
JAMES RIVER BANKSHARES INC	COM	470345109	2442	104732	SH	OTHER	01,03	68194
36538								
JAZZTEL P L C	SPONSORED AD	47214R152	390	50500	SH	DEFINED		50500
JAZZTEL P L C	SPONSORED AD	47214R152	2	200	SH	DEFINED	01,03	200
JEFFERIES GROUP INC NEW	COM	472319102	201	6950	SH	DEFINED	01,03	6950
JEFFERIES GROUP INC NEW	COM	472319102	32	1100	SH	DEFINED	06,01,03	1100
JEFFERIES GROUP INC NEW	COM	472319102	550	19050	SH	DEFINED	07,06,01,03	19050
JEFFERSON PILOT CORP	COM	475070108	218509	3218572	SH	DEFINED	01,03	3185415
33157								
JEFFERSON PILOT CORP	COM	475070108	34859	513470	SH	OTHER	01,03	419312
94158								
JEFFERSON PILOT CORP	COM	475070108	2386	35150	SH	DEFINED	05,01,03	35150
JEFFERSON PILOT CORP	COM	475070108	121	1775	SH	OTHER	05,01,03	1775

JEFFERSON PILOT CORP	COM	475070108	4544	66925	SH	DEFINED	07,06,01,03	66925
JO-ANN STORES INC	CL A	47758P109	44	10050	SH	DEFINED	01,03	2050
8000								
JO-ANN STORES INC	CL A	47758P109	439	99800	SH	DEFINED	05,01,03	99800
JO-ANN STORES INC	CL A	47758P109	62	14175	SH	DEFINED	07,06,01,03	14175
JOHNSON & JOHNSON	COM	478160104	389655	4454729	SH	DEFINED	01,03	4177084
277645								
JOHNSON & JOHNSON	COM	478160104	203209	2323188	SH	OTHER	01,03	1429186
894002								
JOHNSON & JOHNSON	COM	478160104	4374	50000	SH	CALL	DEFINED 01,03	50000
JOHNSON & JOHNSON	COM	478160104	2449	28000	SH	PUT	DEFINED 01,03	28000
JOHNSON & JOHNSON	COM	478160104	46023	526152	SH	DEFINED	05,01,03	526152
JOHNSON & JOHNSON	COM	478160104	2093	23925	SH	OTHER	05,01,03	23925
JOHNSON & JOHNSON	COM	478160104	11117	127100	SH	DEFINED	06,01,03	127100
JOHNSON & JOHNSON	COM	478160104	59784	683475	SH	DEFINED	07,06,01,03	683475
JOHNSON & JOHNSON	COM	478160104	16052	183514	SH	DEFINED	08,09,03	183514
JOHNSON & JOHNSON	COM	478160104	13208	151000	SH	CALL	DEFINED 08,09,03	151000
JOHNSON & JOHNSON	COM	478160104	4426	50600	SH	PUT	DEFINED 08,09,03	50600
JOHNSON & JOHNSON	COM	478160104	302	3450	SH	DEFINED	13,01,03	3450
JOHNSON & JOHNSON	COM	478160104	22	250	SH	OTHER	13,01,03	250
JOHNSON & JOHNSON	COM	478160104	1749	20000	SH	DEFINED	17,16	20000
JOHNSON CTLS INC	COM	478366107	46213	739882	SH	DEFINED	01,03	685000
54882								
JOHNSON CTLS INC	COM	478366107	5507	88166	SH	OTHER	01,03	44010
44156								
JOHNSON CTLS INC	COM	478366107	4173	66815	SH	DEFINED	05,01,03	66815
JOHNSON CTLS INC	COM	478366107	92	1475	SH	OTHER	05,01,03	1475
JOHNSON CTLS INC	COM	478366107	1337	21400	SH	DEFINED	06,01,03	21400
JOHNSON CTLS INC	COM	478366107	33721	539875	SH	DEFINED	07,06,01,03	539875
JOHNSON CTLS INC	COM	478366107	375	6000	SH	CALL	DEFINED 08,09,03	6000
JONES APPAREL GROUP INC	COM	480074103	4117	108916	SH	DEFINED	01,03	100201
6625 2090								
JONES APPAREL GROUP INC	COM	480074103	93	2460	SH	OTHER	01,03	
2460								
JONES APPAREL GROUP INC	COM	480074103	669	17690	SH	DEFINED	05,01,03	17690
JONES APPAREL GROUP INC	COM	480074103	83	2200	SH	DEFINED	06,01,03	2200
JONES APPAREL GROUP INC	COM	480074103	5633	149025	SH	DEFINED	07,06,01,03	149025
JUNIPER NETWORKS INC	SB NT CV 4.7	48203RAA2	4407	6100000	PRN	DEFINED	07,06,01,03	6100000
JUNIPER NETWORKS INC	COM	48203R104	3705	97595	SH	DEFINED	01,03	95345
2250								
JUNIPER NETWORKS INC	COM	48203R104	222	5850	SH	OTHER	01,03	5065
785								
JUNIPER NETWORKS INC	COM	48203R104	361	9500	SH	DEFINED	06,01,03	9500
JUNIPER NETWORKS INC	COM	48203R104	243	6400	SH	DEFINED	08,09,03	6400
JUNIPER NETWORKS INC	COM	48203R104	1	30	SH	OTHER	13,01,03	
30								
JUNIPER NETWORKS INC	COM	48203R104	1329	35000	SH	DEFINED	17,16	35000
KLA-TENCOR CORP	COM	482480100	1896	48165	SH	DEFINED	01,03	48165
KLA-TENCOR CORP	COM	482480100	8	200	SH	OTHER	01,03	
200								
KLA-TENCOR CORP	COM	482480100	2228	56595	SH	DEFINED	05,01,03	56595
KLA-TENCOR CORP	COM	482480100	1425	36200	SH	DEFINED	06,01,03	36200
KLA-TENCOR CORP	COM	482480100	1405	35675	SH	DEFINED	07,06,01,03	35675
KLA-TENCOR CORP	COM	482480100	1772	45000	SH	CALL	DEFINED 08,09,03	45000
K MART CORP	COM	482584109	396	42154	SH	DEFINED	01,03	41754
400								
K MART CORP	COM	482584109	91	9700	SH	OTHER	01,03	8450
1250								
K MART CORP	COM	482584109	1300	138295	SH	DEFINED	05,01,03	138295
K MART CORP	COM	482584109	78	8325	SH	OTHER	05,01,03	8325
K MART CORP	COM	482584109	879	93500	SH	DEFINED	07,06,01,03	93500
K MART CORP	COM	482584109	231	24600	SH	DEFINED	08,09,03	24600
K MART CORP	COM	482584109	253	26900	SH	CALL	DEFINED 08,09,03	26900
K MART CORP	COM	482584109	171	18200	SH	PUT	DEFINED 08,09,03	18200
KPMG CONSULTING INC	COM	48265R109	2988	229850	SH	DEFINED	07,06,01,03	229850
KPMG CONSULTING INC	COM	48265R109	18	1400	SH	DEFINED	08,09,03	1400
K-SWISS INC	CL A	482686102	101	3925	SH	DEFINED	01,03	3925
K-SWISS INC	CL A	482686102	26	1000	SH	DEFINED	06,01,03	1000
K-SWISS INC	CL A	482686102	199	7775	SH	DEFINED	07,06,01,03	7775
K2 INC	COM	482732104	42	4825	SH	DEFINED	01,03	2025
2800								
K2 INC	COM	482732104	319	36400	SH	DEFINED	05,01,03	36400
K2 INC	COM	482732104	122	13975	SH	DEFINED	07,06,01,03	13975
K V PHARMACEUTICAL CO	CL B CONV	482740107	4050	204241	SH	DEFINED	01,03	204241
K V PHARMACEUTICAL CO	CL A	482740206	677	34407	SH	DEFINED	01,03	34407
K V PHARMACEUTICAL CO	CL A	482740206	4	200	SH	OTHER	01,03	200
KAMAN CORP	CL A	483548103	219	13400	SH	DEFINED	01,03	2500
10900								
KAMAN CORP	CL A	483548103	2243	137000	SH	DEFINED	05,01,03	137000
KAMAN CORP	CL A	483548103	283	17300	SH	DEFINED	07,06,01,03	17300
KANA COMMUNICATIONS	COM	483600102	1	761	SH	DEFINED	01,03	761
KANA COMMUNICATIONS	COM	483600102	14	7000	SH	DEFINED	05,01,03	7000
KANA COMMUNICATIONS	COM	483600102		2	SH	DEFINED	08,09,03	2
KANA COMMUNICATIONS	COM	483600102	461	237852	SH	DEFINED	14,01,03	237852
KANSAS CITY LIFE INS CO	COM	484836101	983	27500	SH	DEFINED	01,03	27500

KANSAS CITY LIFE INS CO 1200	COM	484836101	150	4200 SH	OTHER	01,03	3000
KANSAS CITY LIFE INS CO	COM	484836101	143	4000 SH	DEFINED	08,09,03	4000
KANSAS CITY PWR & LT CO 2160	COM	485134100	1650	67066 SH	DEFINED	01,03	64906
KANSAS CITY PWR & LT CO 23165	COM	485134100	1160	47145 SH	OTHER	01,03	23980
KANSAS CITY PWR & LT CO	COM	485134100	132	5370 SH	DEFINED	05,01,03	5370
KANSAS CITY PWR & LT CO	COM	485134100	86	3500 SH	DEFINED	06,01,03	3500
KANSAS CITY PWR & LT CO	COM	485134100	657	26725 SH	DEFINED	07,06,01,03	26725
KANSAS CITY SOUTHN INDS INC 6450	COM NEW	485170302	634	44631 SH	DEFINED	01,03	38181
KANSAS CITY SOUTHN INDS INC 30794	COM NEW	485170302	510	35931 SH	OTHER	01,03	5137
KAYDON CORP	COM	486587108	162	6000 SH	DEFINED	01,03	6000
KAYDON CORP	COM	486587108	94	3500 SH	DEFINED	05,01,03	3500
KAYDON CORP	COM	486587108	349	12925 SH	DEFINED	07,06,01,03	12925
KB HOME	COM	48666K109	5027	154000 SH	DEFINED	01,03	154000
KB HOME	COM	48666K109	987	30250 SH	DEFINED	05,01,03	30250
KB HOME	COM	48666K109	24	750 SH	OTHER	05,01,03	750
KB HOME	COM	48666K109	9267	283925 SH	DEFINED	07,06,01,03	283925
KEANE INC 200	COM	486665102	3	200 SH	DEFINED	01,03	
KEANE INC	COM	486665102	156	12000 SH	OTHER	01,03	12000
KEANE INC	COM	486665102	78	5970 SH	DEFINED	05,01,03	5970
KEANE INC	COM	486665102	387	29775 SH	DEFINED	07,06,01,03	29775
KEEBLER FOODS CO	COM	487256109	114	2700 SH	CALL	DEFINED 08,09,03	2700
KEEBLER FOODS CO	COM	487256109	991	23500 SH	PUT	DEFINED 08,09,03	23500
KEITHLEY INSTRS INC 12200	COM	487584104	270	16650 SH	DEFINED	01,03	4450
KEITHLEY INSTRS INC	COM	487584104	2707	167100 SH	DEFINED	05,01,03	167100
KEITHLEY INSTRS INC	COM	487584104	13	800 SH	DEFINED	06,01,03	800
KEITHLEY INSTRS INC	COM	487584104	200	12325 SH	DEFINED	07,06,01,03	12325
KELLOGG CO 31600	COM	487836108	6534	241729 SH	DEFINED	01,03	210129
KELLOGG CO 160228	COM	487836108	8241	304882 SH	OTHER	01,03	144654
KELLOGG CO	COM	487836108	3144	116300 SH	DEFINED	05,01,03	116300
KELLOGG CO	COM	487836108	189	6975 SH	OTHER	05,01,03	6975
KELLOGG CO	COM	487836108	2121	78450 SH	DEFINED	07,06,01,03	78450
KELLOGG CO	COM	487836108	405	15000 SH	CALL	DEFINED 08,09,03	15000
KELLWOOD CO 1600	COM	488044108	102	4900 SH	DEFINED	01,03	3300
KELLWOOD CO 500	COM	488044108	31	1489 SH	OTHER	01,03	989
KELLWOOD CO	COM	488044108	755	36400 SH	DEFINED	05,01,03	36400
KELLWOOD CO	COM	488044108	365	17600 SH	DEFINED	07,06,01,03	17600
KELLY SVCS INC	CL A	488152208	249	10570 SH	DEFINED	01,03	10570
KELLY SVCS INC	CL A	488152208	73	3100 SH	DEFINED	05,01,03	3100
KELLY SVCS INC	CL A	488152208	364	15450 SH	DEFINED	07,06,01,03	15450
KEMET CORP	COM	488360108	299	17660 SH	DEFINED	01,03	17660
KEMET CORP 1860	COM	488360108	136	8000 SH	OTHER	01,03	6140
KEMET CORP	COM	488360108	173	10200 SH	DEFINED	05,01,03	10200
KEMET CORP	COM	488360108	49	2900 SH	DEFINED	06,01,03	2900
KEMET CORP	COM	488360108	641	37850 SH	DEFINED	07,06,01,03	37850
KEMET CORP	COM	488360108	42	2500 SH	DEFINED	08,09,03	2500
KENNAMETAL INC	COM	489170100	28	1000 SH	OTHER	01,03	1000
KENNAMETAL INC	COM	489170100	73	2640 SH	DEFINED	05,01,03	2640
KENNAMETAL INC	COM	489170100	362	13150 SH	DEFINED	07,06,01,03	13150
KENT ELECTRS CORP 15000	COM	490553104	434	24100 SH	DEFINED	01,03	9100
KENT ELECTRS CORP	COM	490553104	3128	173800 SH	DEFINED	05,01,03	173800
KENT ELECTRS CORP	COM	490553104	34	1900 SH	DEFINED	06,01,03	1900
KENT ELECTRS CORP	COM	490553104	401	22275 SH	DEFINED	07,06,01,03	22275
KENT ELECTRS CORP	COM	490553104	787	43700 SH	DEFINED	17,16	43700
KERR MCGEE CORP	SB DB CV 5.2	492386AP2	2989	2555000 PRN	DEFINED	07,06,01,03	2555000
KERR MCGEE CORP 7957	COM	492386107	3924	60463 SH	DEFINED	01,03	52506
KERR MCGEE CORP 4525	COM	492386107	2709	41737 SH	OTHER	01,03	37212
KERR MCGEE CORP	COM	492386107	1815	27960 SH	DEFINED	05,01,03	27960
KERR MCGEE CORP	COM	492386107	105	1625 SH	OTHER	05,01,03	1625
KERR MCGEE CORP	COM	492386107	1184	18250 SH	DEFINED	07,06,01,03	18250
KEY PRODTN INC	COM	493138101	32	1550 SH	DEFINED	01,03	1550
KEY PRODTN INC	COM	493138101	222	10675 SH	DEFINED	07,06,01,03	10675
KEY3MEDIA GROUP INC 1859799	COM	49326R104	22132	1859799 SH	OTHER	16	
KEYCORP NEW 13356	COM	493267108	6393	247773 SH	DEFINED	01,03	234417
KEYCORP NEW 30055	COM	493267108	3819	148038 SH	OTHER	01,03	117983
KEYCORP NEW	COM	493267108	3569	138320 SH	DEFINED	05,01,03	138320
KEYCORP NEW	COM	493267108	189	7325 SH	OTHER	05,01,03	7325
KEYCORP NEW	COM	493267108	2605	100950 SH	DEFINED	07,06,01,03	100950

KEYCORP NEW	COM	493267108	14	544 SH	DEFINED 08,09,03	544
KEYSPAN CORP 9400	COM	49337W100	5180	135861 SH	DEFINED 01,03	126461
KEYSPAN CORP 5652	COM	49337W100	615	16125 SH	OTHER 01,03	10473
KEYSPAN CORP	COM	49337W100	1902	49872 SH	DEFINED 05,01,03	49872
KEYSPAN CORP	COM	49337W100	88	2320 SH	OTHER 05,01,03	2320
KEYSPAN CORP	COM	49337W100	86	2250 SH	DEFINED 06,01,03	2250
KEYSPAN CORP	COM	49337W100	1629	42725 SH	DEFINED 07,06,01,03	42725
KEystone AUTOMOTIVE INDS INC	COM	49338N109	520	75600 SH	DEFINED 17,16	75600
KIMBERLY CLARK CORP 112327	COM	494368103	127094	1873708 SH	DEFINED 01,03	1761381
KIMBERLY CLARK CORP 446405	COM	494368103	79736	1175529 SH	OTHER 01,03	729124
KIMBERLY CLARK CORP	COM	494368103	15723	231805 SH	DEFINED 05,01,03	231805
KIMBERLY CLARK CORP	COM	494368103	622	9175 SH	OTHER 05,01,03	9175
KIMBERLY CLARK CORP	COM	494368103	10297	151800 SH	DEFINED 06,01,03	151800
KIMBERLY CLARK CORP	COM	494368103	8021	118250 SH	DEFINED 07,06,01,03	118250
KIMBERLY CLARK CORP	COM	494368103	2391	35252 SH	DEFINED 08,09,03	35252
KIMBERLY CLARK CORP	COM	494368103	7	100 SH	DEFINED 13,01,03	100
KIMBERLY CLARK CORP 300	COM	494368103	20	300 SH	OTHER 13,01,03	
KINDER MORGAN INC KANS 15300	COM	49455P101	2178	40936 SH	DEFINED 01,03	25636
KINDER MORGAN INC KANS 3298	COM	49455P101	175	3298 SH	OTHER 01,03	
KINDER MORGAN INC KANS	COM	49455P101	2790	52440 SH	DEFINED 05,01,03	52440
KINDER MORGAN INC KANS	COM	49455P101	105	1970 SH	OTHER 05,01,03	1970
KINDER MORGAN INC KANS	COM	49455P101	1406	26425 SH	DEFINED 07,06,01,03	26425
KINDER MORGAN INC KANS	COM	49455P101	329	6190 SH	DEFINED 08,09,03	6190
KINDER MORGAN ENERGY PARTNERS 8695	UT LTD PARTN	494550106	2359	37391 SH	DEFINED 01,03	28696
KINDER MORGAN ENERGY PARTNERS 17845	UT LTD PARTN	494550106	2397	37990 SH	OTHER 01,03	20145
KINDER MORGAN ENERGY PARTNERS	UT LTD PARTN	494550106	1249	19800 SH	DEFINED 05,01,03	19800
KINDER MORGAN ENERGY PARTNERS	UT LTD PARTN	494550106	18305	290100 SH	DEFINED 07,06,01,03	290100
KINDER MORGAN ENERGY PARTNERS	UT LTD PARTN	494550106	223	3540 SH	DEFINED 08,09,03	3540
KING PHARMACEUTICALS INC	COM	495582108	1286	31566 SH	DEFINED 01,03	31566
KING PHARMACEUTICALS INC 12571	COM	495582108	630	15467 SH	OTHER 01,03	2896
KING PHARMACEUTICALS INC	COM	495582108	2018	49510 SH	DEFINED 05,01,03	49510
KING PHARMACEUTICALS INC	COM	495582108	118	2900 SH	OTHER 05,01,03	2900
KING PHARMACEUTICALS INC	COM	495582108	1330	32650 SH	DEFINED 07,06,01,03	32650
KIRBY CORP 5500	COM	497266106	8500	424981 SH	DEFINED 01,03	419481
KIRBY CORP	COM	497266106	1380	69000 SH	DEFINED 05,01,03	69000
KIRBY CORP	COM	497266106	373	18650 SH	DEFINED 07,06,01,03	18650
KMART FING I 400	PFD TRCV 7.7	498778208	16	400 SH	DEFINED 01,03	
KMART FING I 2392	PFD TRCV 7.7	498778208	114	2792 SH	OTHER 01,03	400
KMART FING I 400000	PFD TRCV 7.7	498778208	16372	400000 SH	OTHER 16	
KNIGHT RIDDER INC	COM	499040103	2430	45237 SH	DEFINED 01,03	45237
KNIGHT RIDDER INC 4875	COM	499040103	496	9243 SH	OTHER 01,03	4368
KNIGHT RIDDER INC	COM	499040103	1208	22500 SH	DEFINED 05,01,03	22500
KNIGHT RIDDER INC	COM	499040103	68	1270 SH	OTHER 05,01,03	1270
KNIGHT RIDDER INC	COM	499040103	761	14175 SH	DEFINED 07,06,01,03	14175
KNIGHT RIDDER INC	COM	499040103	19	350 SH	DEFINED 08,09,03	350
KNIGHT TRADING GROUP INC	COM	499063105	1122	76700 SH	CALL DEFINED 08,09,03	76700
KNIGHT TRADING GROUP INC	COM	499063105	271	18500 SH	PUT DEFINED 08,09,03	18500
KNIGHT TRANSN INC	COM	499064103	152	6225 SH	DEFINED 01,03	6225
KNIGHT TRANSN INC	COM	499064103	55	2250 SH	OTHER 01,03	2250
KNOT INC	COM	499184109	13	18600 SH	DEFINED 08,09,03	18600
KOGER EQUITY INC	COM	500228101	232	16556 SH	DEFINED 01,03	16556
KOGER EQUITY INC 400	COM	500228101	65	4620 SH	OTHER 01,03	4220
KOHL'S CORP 7600	COM	500255104	6975	113063 SH	DEFINED 01,03	105463
KOHL'S CORP 1025	COM	500255104	952	15430 SH	OTHER 01,03	14405
KOHL'S CORP	COM	500255104	6531	105860 SH	DEFINED 05,01,03	105860
KOHL'S CORP	COM	500255104	352	5700 SH	OTHER 05,01,03	5700
KOHL'S CORP	COM	500255104	3300	53500 SH	DEFINED 06,01,03	53500
KOHL'S CORP	COM	500255104	4766	77250 SH	DEFINED 07,06,01,03	77250
KOHL'S CORP	COM	500255104	308	5000 SH	DEFINED 08,09,03	5000
KOMAG INC	COM	500453105	30	29621 SH	DEFINED 08,09,03	29621
KOPIN CORP 3400	COM	500600101	94	16425 SH	DEFINED 01,03	13025
KOPIN CORP	COM	500600101	2	400 SH	OTHER 01,03	400
KOPIN CORP	COM	500600101	179	31200 SH	DEFINED 05,01,03	31200
KOPIN CORP	COM	500600101	283	49300 SH	DEFINED 07,06,01,03	49300
KOPIN CORP	COM	500600101	23	4000 SH	DEFINED 08,09,03	4000
KOREA TELECOM	SPONSORED AD	50063P103	495	21300 SH	DEFINED 01,03	21300

KOREA TELECOM 495	SPONSORED AD	50063P103	61	2615	SH	OTHER	01,03	2120
KOREA TELECOM	SPONSORED AD	50063P103	2999	129163	SH	DEFINED	06,01,03	129163
KOREA ELECTRIC PWR 715 7010	SPONSORED AD	500631106	75	9235	SH	OTHER	01,03	1510
KOREA ELECTRIC PWR	SPONSORED AD	500631106	3275	402774	SH	DEFINED	06,01,03	402774
KOREA FD 1000	COM	500634100	215	23661	SH	DEFINED	01,03	22661
KORN FERRY INTL	COM NEW	500643200	54	3240	SH	DEFINED	05,01,03	3240
KORN FERRY INTL	COM NEW	500643200	271	16175	SH	DEFINED	07,06,01,03	16175
KROGER CO 11960	COM	501044101	5318	206211	SH	DEFINED	01,03	194251
KROGER CO 12100	COM	501044101	1555	60300	SH	OTHER	01,03	48200
KROGER CO	COM	501044101	7449	288830	SH	DEFINED	05,01,03	288830
KROGER CO	COM	501044101	363	14075	SH	OTHER	05,01,03	14075
KROGER CO	COM	501044101	4498	174400	SH	DEFINED	07,06,01,03	174400
KROLL O GARA CO 1000	COM	501050108	19	3500	SH	DEFINED	01,03	2500
KROLL O GARA CO	COM	501050108	109	20300	SH	DEFINED	05,01,03	20300
KROLL O GARA CO	COM	501050108	94	17400	SH	DEFINED	07,06,01,03	17400
KRONOS INC	COM	501052104	44	1400	SH	DEFINED	01,03	1400
KRONOS INC	COM	501052104	883	28100	SH	DEFINED	05,01,03	28100
KRONOS INC	COM	501052104	306	9725	SH	DEFINED	07,06,01,03	9725
KULICKE & SOFFA INDS INC 650	COM	501242101	124	9175	SH	DEFINED	01,03	8525
KULICKE & SOFFA INDS INC 50	COM	501242101	1	50	SH	OTHER	01,03	
KULICKE & SOFFA INDS INC	COM	501242101	515	38000	SH	DEFINED	07,06,01,03	38000
KULICKE & SOFFA INDS INC	COM	501242101	20	1500	SH	DEFINED	08,09,03	1500
KYOCERA CORP	ADR	501556203	68	730	SH	OTHER	01,03	730
KYOCERA CORP	ADR	501556203	685	7400	SH	DEFINED	08,09,03	7400
LSI LOGIC CORP	SUB NT CV	502161AE2	3023	3809000	PRN	DEFINED	08,09,03	3809000
LSI LOGIC CORP 6000	COM	502161102	1758	111742	SH	DEFINED	01,03	105742
LSI LOGIC CORP 2300	COM	502161102	390	24815	SH	OTHER	01,03	22515
LSI LOGIC CORP	COM	502161102	1497	95170	SH	DEFINED	05,01,03	95170
LSI LOGIC CORP	COM	502161102	971	61750	SH	DEFINED	07,06,01,03	61750
LSI LOGIC CORP	COM	502161102	2087	132650	SH	DEFINED	08,09,03	132650
LSI LOGIC CORP	COM	502161102	6366	404700	SH	CALL DEFINED	08,09,03	404700
LSI LOGIC CORP	COM	502161102	1743	110800	SH	PUT DEFINED	08,09,03	110800
LSI LOGIC CORP	COM	502161102	8	500	SH	DEFINED	16	500
L-3 COMMUNICATIONS HLDGS INC	SR SB CV 144	502424AA2	7184	6160000	PRN	DEFINED	07,06,01,03	6160000
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	499	6320	SH	DEFINED	01,03	6320
L-3 COMMUNICATIONS HLDGS INC 850	COM	502424104	189	2400	SH	OTHER	01,03	1550
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	658	8335	SH	DEFINED	05,01,03	8335
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	79	1000	SH	DEFINED	06,01,03	1000
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	2842	36000	SH	DEFINED	07,06,01,03	36000
LVMH MOET HENNESSY LOU VUITTON	SPONSORED AD	502441207	33	3325	SH	DEFINED	01,03	3325
LVMH MOET HENNESSY LOU VUITTON	SPONSORED AD	502441207	205	20400	SH	OTHER	01,03	20400
LA Z BOY INC 24200	COM	505336107	1827	102652	SH	DEFINED	01,03	78452
LA Z BOY INC	COM	505336107	139	7830	SH	OTHER	01,03	7830
LA Z BOY INC	COM	505336107	4041	227000	SH	DEFINED	05,01,03	227000
LA Z BOY INC	COM	505336107	835	46900	SH	DEFINED	07,06,01,03	46900
LABONE INC NEW	COM	50540L105	204	35100	SH	DEFINED	01,03	35100
LABONE INC NEW 3565	COM	50540L105	21	3565	SH	OTHER	01,03	
LABOR READY INC 7800	COM NEW	505401208	36	11425	SH	DEFINED	01,03	3625
LABOR READY INC	COM NEW	505401208	3	1000	SH	OTHER	01,03	1000
LABOR READY INC	COM NEW	505401208	114	36100	SH	DEFINED	05,01,03	36100
LABOR READY INC	COM NEW	505401208	101	32200	SH	DEFINED	07,06,01,03	32200
LABRANCHE & CO INC	COM	505447102	6	200	SH	DEFINED	01,03	200
LABRANCHE & CO INC	COM	505447102	157	4880	SH	DEFINED	05,01,03	4880
LABRANCHE & CO INC	COM	505447102	780	24250	SH	DEFINED	07,06,01,03	24250
LABRANCHE & CO INC	COM	505447102	103	3200	SH	DEFINED	17,16	3200
LACLEDE GAS CO 6000	COM	505588103	1044	44789	SH	DEFINED	01,03	38789
LACLEDE GAS CO 84746	COM	505588103	2099	90086	SH	OTHER	01,03	5340
LACLEDE GAS CO	COM	505588103	343	14700	SH	DEFINED	07,06,01,03	14700
LAKEHEAD PIPE LINE PARTNERS LP 900	COM UNIT-CL	511557100	559	12700	SH	DEFINED	01,03	11800
LAKEHEAD PIPE LINE PARTNERS LP 7905	COM UNIT-CL	511557100	645	14635	SH	OTHER	01,03	6730
LAKEHEAD PIPE LINE PARTNERS LP	COM UNIT-CL	511557100	220	5000	SH	DEFINED	08,09,03	5000
LAM RESEARCH CORP	COM	512807108	423	17800	SH	DEFINED	01,03	17800
LAM RESEARCH CORP	COM	512807108	86	3635	SH	OTHER	01,03	3635
LAM RESEARCH CORP	COM	512807108	395	16630	SH	DEFINED	05,01,03	16630
LAM RESEARCH CORP	COM	512807108	74	3100	SH	DEFINED	06,01,03	3100
LAM RESEARCH CORP	COM	512807108	1258	52950	SH	DEFINED	07,06,01,03	52950
LAM RESEARCH CORP	COM	512807108	2706	113947	SH	DEFINED	08,09,03	113947

LAM RESEARCH CORP	COM		512807108	1781	75000	SH	CALL	DEFINED	08,09,03	75000
LAM RESEARCH CORP 6900	COM		512807108	164	6900	SH		DEFINED	16	
LAM RESEARCH CORP 12000	COM		512807108	449	18900	SH		OTHER	16	6900
LAMAR ADVERTISING CO	NT CV	5.2	512815AF8	202	200000	PRN		DEFINED	01,03	200000
LAMAR ADVERTISING CO	NT CV	5.2	512815AF8	5044	5000000	PRN		DEFINED	07,06,01,03	5000000
LAMAR ADVERTISING CO 5000000	NT CV	5.2	512815AF8	5044	5000000	PRN		OTHER	16	
LAMAR ADVERTISING CO	CL A		512815101	451	12282	SH		DEFINED	01,03	12282
LAMAR ADVERTISING CO	CL A		512815101	29	800	SH		DEFINED	05,01,03	800
LAMAR ADVERTISING CO	CL A		512815101	1577	42900	SH		DEFINED	07,06,01,03	42900
LANCASTER COLONY CORP	COM		513847103	314	10800	SH		OTHER	01,03	10800
LANCASTER COLONY CORP	COM		513847103	95	3260	SH		DEFINED	05,01,03	3260
LANCASTER COLONY CORP	COM		513847103	473	16275	SH		DEFINED	07,06,01,03	16275
LANCE INC	COM		514606102	1238	110065	SH		DEFINED	01,03	110065
LANCE INC 4350	COM		514606102	445	39570	SH		OTHER	01,03	35220
LANCE INC	COM		514606102	28	2510	SH		DEFINED	05,01,03	2510
LANCE INC	COM		514606102	141	12500	SH		DEFINED	07,06,01,03	12500
LANDAMERICA FINL GROUP INC 3800	COM		514936103	488	13714	SH		DEFINED	01,03	9914
LANDAMERICA FINL GROUP INC 300	COM		514936103	316	8887	SH		OTHER	01,03	8587
LANDAMERICA FINL GROUP INC	COM		514936103	1117	31400	SH		DEFINED	05,01,03	31400
LANDAMERICA FINL GROUP INC	COM		514936103	372	10450	SH		DEFINED	07,06,01,03	10450
LANDRYS SEAFOOD RESTAURANTS 14700	COM		51508L103	194	17125	SH		DEFINED	01,03	2425
LANDRYS SEAFOOD RESTAURANTS	COM		51508L103	2027	178600	SH		DEFINED	05,01,03	178600
LANDRYS SEAFOOD RESTAURANTS	COM		51508L103	190	16775	SH		DEFINED	07,06,01,03	16775
LANDRYS SEAFOOD RESTAURANTS	COM		51508L103	68	6000	SH		DEFINED	08,09,03	6000
LANDS END INC	COM		515086106	1	25	SH		DEFINED	01,03	25
LANDS END INC 1000	COM		515086106	38	1400	SH		OTHER	01,03	400
LANDS END INC	COM		515086106	69	2530	SH		DEFINED	05,01,03	2530
LANDS END INC	COM		515086106	346	12600	SH		DEFINED	07,06,01,03	12600
LANDSTAR SYS INC 7400	COM		515098101	908	13400	SH		DEFINED	01,03	6000
LANDSTAR SYS INC	COM		515098101	6653	98200	SH		DEFINED	05,01,03	98200
LANDSTAR SYS INC	COM		515098101	88	1300	SH		DEFINED	06,01,03	1300
LANDSTAR SYS INC	COM		515098101	442	6525	SH		DEFINED	07,06,01,03	6525
LASERSIGHT INC	COM		517924106	25	14000	SH		DEFINED	08,09,03	14000
LATTICE SEMICONDUCTOR CORP	SUB NT CV	4.7	518415AC8	2762	2508000	PRN		DEFINED	08,09,03	2508000
LATTICE SEMICONDUCTOR CORP	COM		518415104	57	3110	SH		DEFINED	01,03	3110
LATTICE SEMICONDUCTOR CORP 820	COM		518415104	60	3300	SH		OTHER	01,03	2480
LATTICE SEMICONDUCTOR CORP	COM		518415104	242	13310	SH		DEFINED	05,01,03	13310
LATTICE SEMICONDUCTOR CORP	COM		518415104	844	46400	SH		DEFINED	07,06,01,03	46400
LATTICE SEMICONDUCTOR CORP	COM		518415104	122	6700	SH		DEFINED	08,09,03	6700
LATTICE SEMICONDUCTOR CORP	COM		518415104	182	10000	SH	CALL	DEFINED	08,09,03	10000
LATTICE SEMICONDUCTOR CORP	COM		518415104	182	10000	SH	PUT	DEFINED	08,09,03	10000
LAUDER ESTEE COS INC 28160	CL A		518439104	33245	912832	SH		DEFINED	01,03	884672
LAUDER ESTEE COS INC 54601	CL A		518439104	3969	108985	SH		OTHER	01,03	54384
LAUDER ESTEE COS INC	CL A		518439104	382	10500	SH		DEFINED	05,01,03	10500
LAUDER ESTEE COS INC	CL A		518439104	1183	32485	SH		DEFINED	07,06,01,03	32485
LAUDER ESTEE COS INC	CL A		518439104	7383	202723	SH		DEFINED	11,01,03	202723
LAUDER ESTEE COS INC	CL A		518439104	1250	34333	SH		OTHER	11,06,01,03	34333
LAUDER ESTEE COS INC	CL A		518439104	113	3100	SH		DEFINED	13,01,03	3100
LAUNCH MEDIA INC	COM		518567102	118	65000	SH		DEFINED	08,09,03	65000
LAWSON PRODS INC 7200	COM		520776105	205	8300	SH		DEFINED	01,03	1100
LAWSON PRODS INC	COM		520776105	2176	87900	SH		DEFINED	05,01,03	87900
LAWSON PRODS INC	COM		520776105	187	7550	SH		DEFINED	07,06,01,03	7550
LAYNE CHRISTENSEN CO	COM		521050104	471	80519	SH		DEFINED	01,03	80519
LEAP WIRELESS INTL INC 1000	COM		521863100	198	7063	SH		DEFINED	01,03	6063
LEAP WIRELESS INTL INC	COM		521863100	62	2225	SH		OTHER	01,03	2225
LEAR CORP	COM		521865105	558	19050	SH		DEFINED	01,03	19050
LEAR CORP 255	COM		521865105	13	455	SH		OTHER	01,03	200
LEAR CORP	COM		521865105	162	5520	SH		DEFINED	05,01,03	5520
LEAR CORP	COM		521865105	107	3650	SH		DEFINED	06,01,03	3650
LEAR CORP	COM		521865105	806	27500	SH		DEFINED	07,06,01,03	27500
LEARN2 COM INC	COM		522002104	11	50000	SH		DEFINED	08,09,03	50000
LEE ENTERPRISES INC	COM		523768109	355	11652	SH		DEFINED	01,03	11652
LEE ENTERPRISES INC	COM		523768109	137	4500	SH		OTHER	01,03	4500
LEE ENTERPRISES INC	COM		523768109	167	5490	SH		DEFINED	05,01,03	5490
LEE ENTERPRISES INC	COM		523768109	575	18875	SH		DEFINED	07,06,01,03	18875
LEGATO SYS INC	COM		524651106	46	3848	SH		DEFINED	01,03	3848
LEGATO SYS INC	COM		524651106	91	7570	SH		DEFINED	05,01,03	7570
LEGATO SYS INC	COM		524651106	455	37725	SH		DEFINED	07,06,01,03	37725
LEGATO SYS INC	COM		524651106	446	37000	SH		DEFINED	08,09,03	37000
LEGGETT & PLATT INC	COM		524660107	48013	2496778	SH		DEFINED	01,03	2134839

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LEGGETT & PLATT INC 7900	COM	524660107	1855	96480	SH	OTHER	01,03		88580
LEGGETT & PLATT INC	COM	524660107	1135	59025	SH	DEFINED	05,01,03		59025
LEGGETT & PLATT INC	COM	524660107	65	3375	SH	OTHER	05,01,03		3375
LEGGETT & PLATT INC	COM	524660107	730	37950	SH	DEFINED	07,06,01,03		37950
LEGG MASON INC	COM	524901105	472	11200	SH	DEFINED	01,03		11200
LEGG MASON INC	COM	524901105	104	2466	SH	OTHER	01,03		2466
LEGG MASON INC	COM	524901105	228	5410	SH	DEFINED	05,01,03		5410
LEGG MASON INC	COM	524901105	80	1900	SH	DEFINED	06,01,03		1900
LEGG MASON INC	COM	524901105	8417	199923	SH	DEFINED	07,06,01,03		199923
LEHMAN BROS HLDGS INC 15760	COM	524908100	30746	490365	SH	DEFINED	01,03		474605
LEHMAN BROS HLDGS INC 25265	COM	524908100	5651	90130	SH	OTHER	01,03		64865
LEHMAN BROS HLDGS INC	COM	524908100	5968	95180	SH	DEFINED	05,01,03		95180
LEHMAN BROS HLDGS INC	COM	524908100	270	4300	SH	OTHER	05,01,03		4300
LEHMAN BROS HLDGS INC	COM	524908100	6201	98900	SH	DEFINED	06,01,03		98900
LEHMAN BROS HLDGS INC	COM	524908100	4720	75275	SH	DEFINED	07,06,01,03		75275
LEHMAN BROS HLDGS INC	COM	524908100	251	4000	SH	DEFINED	08,09,03		4000
LEHMAN BROS HLDGS INC	COM	524908100	7875	125600	SH	CALL	DEFINED 08,09,03		125600
LEHMAN BROS HLDGS INC	COM	524908100	4627	73800	SH	PUT	DEFINED 08,09,03		73800
LEHMAN BROS HLDGS INC 120654	COM	524908100	188217	3001860	SH	DEFINED	11,01,03		2881206
LEHMAN BROS HLDGS INC 385504	COM	524908100	91601	1460939	SH	OTHER	11,06,01,03		1075435
LEHMAN BROS HLDGS INC	COM	524908100	3072	49000	SH	DEFINED	17,16		49000
LENNAR CORP 20000000	SR DB CV ZRO	526057AA2	11725	20000000	PRN	OTHER	16		
LENNAR CORP	COM	526057104	510	12800	SH	DEFINED	01,03		12800
LENNAR CORP	COM	526057104	1	14	SH	OTHER	01,03		14
LENNAR CORP	COM	526057104	218	5480	SH	DEFINED	05,01,03		5480
LENNAR CORP	COM	526057104	92	2300	SH	DEFINED	06,01,03		2300
LENNAR CORP	COM	526057104	1086	27250	SH	DEFINED	07,06,01,03		27250
LENNAR CORP	COM	526057104	263	6600	SH	PUT	DEFINED 08,09,03		6600
LENNOX INTL INC	COM	526107107	64	6225	SH	DEFINED	01,03		6225
LENNOX INTL INC	COM	526107107	445	43175	SH	DEFINED	07,06,01,03		43175
LEUCADIA NATL CORP	COM	527288104	6	200	SH	DEFINED	01,03		200
LEUCADIA NATL CORP	COM	527288104	154	4800	SH	DEFINED	05,01,03		4800
LEUCADIA NATL CORP	COM	527288104	769	23900	SH	DEFINED	07,06,01,03		23900
LEVEL 3 COMMUNICATIONS INC 120250	COM	52729N100	3084	177518	SH	DEFINED	01,03		57268
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	2131	122640	SH	OTHER	01,03		122640
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	2438	140307	SH	DEFINED	08,09,03		140307
LEXAR MEDIA INC	COM	52886P104	138	100421	SH	DEFINED	08,09,03		100421
LEXMARK INTL NEW 1740 330	CL A	529771107	2495	54805	SH	DEFINED	01,03		52735
LEXMARK INTL NEW 300	CL A	529771107	14	300	SH	OTHER	01,03		
LEXMARK INTL NEW	CL A	529771107	1706	37480	SH	DEFINED	05,01,03		37480
LEXMARK INTL NEW	CL A	529771107	1980	43500	SH	DEFINED	06,01,03		43500
LEXMARK INTL NEW	CL A	529771107	1120	24600	SH	DEFINED	07,06,01,03		24600
LEXMARK INTL NEW	CL A	529771107	4302	94500	SH	CALL	DEFINED 08,09,03		94500
LEXMARK INTL NEW	CL A	529771107	542	11900	SH	PUT	DEFINED 08,09,03		11900
LIBBEY INC 3900	COM	529898108	228	7625	SH	DEFINED	01,03		3725
LIBBEY INC	COM	529898108	15	500	SH	OTHER	01,03		500
LIBBEY INC	COM	529898108	1409	47200	SH	DEFINED	05,01,03		47200
LIBBEY INC	COM	529898108	21	700	SH	DEFINED	06,01,03		700
LIBBEY INC	COM	529898108	355	11900	SH	DEFINED	07,06,01,03		11900
LIBERATE TECHNOLOGIES	COM	530129105	15	1819	SH	OTHER	01,03		1819
LIBERATE TECHNOLOGIES	COM	530129105	13	1600	SH	DEFINED	05,01,03		1600
LIBERATE TECHNOLOGIES	COM	530129105	393	47300	SH	DEFINED	08,09,03		47300
LIBERTY ALL STAR EQUITY FD	SH BEN INT	530158104	341	27870	SH	DEFINED	01,03		27870
LIBERTY ALL STAR EQUITY FD	SH BEN INT	530158104	57	4682	SH	OTHER	01,03		4682
LIBERTY CORP S C	COM	530370105	573	16856	SH	DEFINED	01,03		16856
LIBERTY CORP S C	COM	530370105	306	9000	SH	OTHER	01,03		9000
LIBERTY DIGITAL INC	CL A	530436104	927	148359	SH	DEFINED	01,03		148359
LIBERTY DIGITAL INC	CL A	530436104	43	6800	SH	DEFINED	05,01,03		6800
LIFEPOINT HOSPITALS INC 1010	COM	53219L109	175	4898	SH	DEFINED	01,03		3888
LIFEPOINT HOSPITALS INC 24	COM	53219L109	26	728	SH	OTHER	01,03		704
LIFEPOINT HOSPITALS INC	COM	53219L109	72	2000	SH	DEFINED	05,01,03		2000
LIFEPOINT HOSPITALS INC	COM	53219L109	844	23600	SH	DEFINED	07,06,01,03		23600
LILLY ELI & CO 132062	COM	532457108	219319	2860930	SH	DEFINED	01,03		2728868
LILLY ELI & CO 453188	COM	532457108	79501	1037056	SH	OTHER	01,03		583868
LILLY ELI & CO	COM	532457108	30449	397200	SH	DEFINED	05,01,03		397200
LILLY ELI & CO	COM	532457108	1487	19400	SH	OTHER	05,01,03		19400
LILLY ELI & CO	COM	532457108	2882	37600	SH	DEFINED	06,01,03		37600
LILLY ELI & CO	COM	532457108	29574	385775	SH	DEFINED	07,06,01,03		385775
LILLY ELI & CO	COM	532457108	4014	52365	SH	DEFINED	08,09,03		52365
LILLY ELI & CO	COM	532457108	7666	100000	SH	PUT	DEFINED 08,09,03		100000

LILLY ELI & CO	COM	532457108	199	2600	SH	DEFINED	13,01,03	2600
LILLY ELI & CO 840	COM	532457108	85	1115	SH	OTHER	13,01,03	275
LIMITED INC 78450	COM	532716107	2405	153004	SH	DEFINED	01,03	74554
LIMITED INC 1600	COM	532716107	70	4422	SH	OTHER	01,03	2822
LIMITED INC	COM	532716107	4639	295125	SH	DEFINED	05,01,03	295125
LIMITED INC	COM	532716107	115	7325	SH	OTHER	05,01,03	7325
LIMITED INC	COM	532716107	3322	211315	SH	DEFINED	07,06,01,03	211315
LIMITED INC	COM	532716107	2770	176224	SH	DEFINED	08,09,03	176224
LINCARE HLDGS INC 2200 520	COM	532791100	5218	98574	SH	DEFINED	01,03	95854
LINCARE HLDGS INC 3300	COM	532791100	175	3300	SH	OTHER	01,03	
LINCARE HLDGS INC	COM	532791100	292	5510	SH	DEFINED	05,01,03	5510
LINCARE HLDGS INC	COM	532791100	90	1700	SH	DEFINED	06,01,03	1700
LINCARE HLDGS INC	COM	532791100	1191	22500	SH	DEFINED	07,06,01,03	22500
LINCARE HLDGS INC	COM	532791100	2070	39100	SH	DEFINED	08,09,03	39100
LINCOLN ELEC HLDGS INC 38720	COM	533900106	897	41720	SH	OTHER	01,03	3000
LINCOLN NATL CORP IND 21108	COM	534187109	18234	429341	SH	DEFINED	01,03	408233
LINCOLN NATL CORP IND 58148	COM	534187109	8688	204560	SH	OTHER	01,03	146412
LINCOLN NATL CORP IND	COM	534187109	2975	70040	SH	DEFINED	05,01,03	70040
LINCOLN NATL CORP IND	COM	534187109	140	3300	SH	OTHER	05,01,03	3300
LINCOLN NATL CORP IND	COM	534187109	2293	54000	SH	DEFINED	06,01,03	54000
LINCOLN NATL CORP IND	COM	534187109	3009	70850	SH	DEFINED	07,06,01,03	70850
LINDSAY MFG CO	COM	535555106	25	1325	SH	DEFINED	01,03	1325
LINDSAY MFG CO	COM	535555106	168	9100	SH	DEFINED	07,06,01,03	9100
LINEAR TECHNOLOGY CORP 38900	COM	535678106	47333	1152716	SH	DEFINED	01,03	1113816
LINEAR TECHNOLOGY CORP 51190	COM	535678106	4019	97867	SH	OTHER	01,03	46677
LINEAR TECHNOLOGY CORP	COM	535678106	6592	160535	SH	DEFINED	05,01,03	160535
LINEAR TECHNOLOGY CORP	COM	535678106	3273	79700	SH	DEFINED	06,01,03	79700
LINEAR TECHNOLOGY CORP	COM	535678106	22178	540100	SH	DEFINED	07,06,01,03	540100
LINEAR TECHNOLOGY CORP	COM	535678106	509	12400	SH	DEFINED	08,09,03	12400
LINEAR TECHNOLOGY CORP	COM	535678106	14	350	SH	DEFINED	13,01,03	350
LINEAR TECHNOLOGY CORP 450	COM	535678106	18	450	SH	OTHER	13,01,03	
LINEAR TECHNOLOGY CORP	COM	535678106	308	7500	SH	DEFINED	16	7500
LINENS N THINGS INC 11400	COM	535679104	1520	55281	SH	DEFINED	01,03	43881
LINENS N THINGS INC 7220	COM	535679104	232	8450	SH	OTHER	01,03	1230
LINENS N THINGS INC	COM	535679104	3297	119900	SH	DEFINED	05,01,03	119900
LINENS N THINGS INC	COM	535679104	47	1700	SH	DEFINED	06,01,03	1700
LINENS N THINGS INC	COM	535679104	857	31175	SH	DEFINED	07,06,01,03	31175
LION BIOSCIENCE AKTIENGESELLSC	SPONSORED AD	536191109	652	26279	SH	DEFINED	08,09,03	26279
LITTON INDS INC	COM	538021106	32	400	SH	DEFINED	01,03	400
LITTON INDS INC	COM	538021106	129	1600	SH	OTHER	01,03	1600
LITTON INDS INC	COM	538021106	319	3970	SH	DEFINED	05,01,03	3970
LITTON INDS INC	COM	538021106	1589	19775	SH	DEFINED	07,06,01,03	19775
LITTON INDS INC	COM	538021106	2008	25000	SH	CALL DEFINED	08,09,03	25000
LITTON INDS INC	COM	538021106	2008	25000	SH	PUT DEFINED	08,09,03	25000
LIZ CLAIBORNE INC 50	COM	539320101	2450	52075	SH	DEFINED	01,03	52025
LIZ CLAIBORNE INC 2500	COM	539320101	954	20280	SH	OTHER	01,03	17780
LIZ CLAIBORNE INC	COM	539320101	734	15605	SH	DEFINED	05,01,03	15605
LIZ CLAIBORNE INC	COM	539320101	42	890	SH	OTHER	05,01,03	890
LIZ CLAIBORNE INC	COM	539320101	2014	42800	SH	DEFINED	06,01,03	42800
LIZ CLAIBORNE INC	COM	539320101	472	10025	SH	DEFINED	07,06,01,03	10025
L90 INC	COM	539441105	236	80500	SH	DEFINED	08,09,03	80500
LOCKHEED MARTIN CORP 55065	COM	539830109	24931	699336	SH	DEFINED	01,03	644271
LOCKHEED MARTIN CORP 183287	COM	539830109	10280	288352	SH	OTHER	01,03	105065
LOCKHEED MARTIN CORP	COM	539830109	10241	287255	SH	DEFINED	05,01,03	287255
LOCKHEED MARTIN CORP	COM	539830109	264	7400	SH	OTHER	05,01,03	7400
LOCKHEED MARTIN CORP	COM	539830109	16879	473475	SH	DEFINED	07,06,01,03	473475
LOCKHEED MARTIN CORP	COM	539830109	71	2000	SH	DEFINED	13,01,03	2000
LOEWS CORP 20800	COM	540424108	3623	60978	SH	DEFINED	01,03	40178
LOEWS CORP 8824	COM	540424108	874	14704	SH	OTHER	01,03	5880
LOEWS CORP	COM	540424108	4545	76495	SH	DEFINED	05,01,03	76495
LOEWS CORP	COM	540424108	202	3400	SH	OTHER	05,01,03	3400
LOEWS CORP	COM	540424108	4007	67450	SH	DEFINED	07,06,01,03	67450
LONE STAR STEAKHOUSE SALOON	COM	542307103	93	10000	SH	DEFINED	01,03	10000
LONE STAR STEAKHOUSE SALOON	COM	542307103	20	2170	SH	DEFINED	05,01,03	2170
LONE STAR STEAKHOUSE SALOON	COM	542307103	100	10800	SH	DEFINED	07,06,01,03	10800
LONE STAR TECHNOLOGIES INC	COM	542312103	178	4175	SH	DEFINED	01,03	2675

1500								
LONE STAR TECHNOLOGIES INC	COM	542312103	257	6000	SH	OTHER	01,03	6000
LONE STAR TECHNOLOGIES INC	COM	542312103	757	17700	SH	DEFINED	05,01,03	17700
LONE STAR TECHNOLOGIES INC	COM	542312103	788	18425	SH	DEFINED	07,06,01,03	18425
LONE STAR TECHNOLOGIES INC	COM	542312103	299	7000	SH	DEFINED	08,09,03	7000
LONE STAR TECHNOLOGIES INC	COM	542312103	321	7500	SH	PUT	DEFINED 08,09,03	7500
LONGS DRUG STORES CORP	COM	543162101	368	12449	SH	DEFINED	01,03	7949
1500 3000								
LONGS DRUG STORES CORP	COM	543162101	30	1000	SH	OTHER	01,03	
1000								
LONGS DRUG STORES CORP	COM	543162101	344	11630	SH	DEFINED	05,01,03	11630
LONGS DRUG STORES CORP	COM	543162101	19	650	SH	OTHER	05,01,03	650
LONGS DRUG STORES CORP	COM	543162101	214	7225	SH	DEFINED	07,06,01,03	7225
LONGS DRUG STORES CORP	COM	543162101	5921	200305	SH	DEFINED	08,09,03	200305
LONGVIEW FIBRE CO	COM	543213102	134	10340	SH	DEFINED	01,03	7440
2900								
LONGVIEW FIBRE CO	COM	543213102	2120	163085	SH	OTHER	01,03	56485
106600								
LONGVIEW FIBRE CO	COM	543213102	58	4460	SH	DEFINED	05,01,03	4460
LONGVIEW FIBRE CO	COM	543213102	289	22200	SH	DEFINED	07,06,01,03	22200
LOUIS DREYFUS NAT GAS CORP	COM	546011107	619	16730	SH	DEFINED	01,03	14730
2000								
LOUIS DREYFUS NAT GAS CORP	COM	546011107	1317	35600	SH	DEFINED	05,01,03	35600
LOUIS DREYFUS NAT GAS CORP	COM	546011107	93	2500	SH	DEFINED	06,01,03	2500
LOUIS DREYFUS NAT GAS CORP	COM	546011107	1264	34175	SH	DEFINED	07,06,01,03	34175
LOUIS DREYFUS NAT GAS CORP	COM	546011107	148	4000	SH	DEFINED	08,09,03	4000
LOUISIANA PAC CORP	COM	546347105	239	24837	SH	DEFINED	01,03	24383
454								
LOUISIANA PAC CORP	COM	546347105	132	13777	SH	OTHER	01,03	6985
6792								
LOUISIANA PAC CORP	COM	546347105	289	30025	SH	DEFINED	05,01,03	30025
LOUISIANA PAC CORP	COM	546347105	17	1800	SH	OTHER	05,01,03	1800
LOUISIANA PAC CORP	COM	546347105	194	20150	SH	DEFINED	07,06,01,03	20150
LOWES COS INC	COM	548661107	72255	1236185	SH	DEFINED	01,03	1211621
24564								
LOWES COS INC	COM	548661107	16147	276256	SH	OTHER	01,03	111930
164326								
LOWES COS INC	COM	548661107	6956	119005	SH	DEFINED	05,01,03	
119005								
LOWES COS INC	COM	548661107	25812	441600	SH	OTHER	05,01,03	125605
315995								
LOWES COS INC	COM	548661107	4504	77050	SH	DEFINED	07,06,01,03	77050
LOWES COS INC	COM	548661107	6128	104850	SH	DEFINED	08,09,03	104850
LOWES COS INC	COM	548661107	7014	120000	SH	PUT	DEFINED 08,09,03	120000
LUBRIZOL CORP	COM	549271104	777	25630	SH	DEFINED	01,03	24150
1480								
LUBRIZOL CORP	COM	549271104	621	20500	SH	OTHER	01,03	13000
7500								
LUBRIZOL CORP	COM	549271104	137	4510	SH	DEFINED	05,01,03	4510
LUBRIZOL CORP	COM	549271104	79	2600	SH	DEFINED	06,01,03	2600
LUBRIZOL CORP	COM	549271104	682	22500	SH	DEFINED	07,06,01,03	22500
LUBRIZOL CORP	COM	549271104	182	6000	SH	DEFINED	08,09,03	6000
LUBRIZOL CORP	COM	549271104	758	25000	SH	PUT	DEFINED 08,09,03	25000
LUBYS INC	COM	549282101	619	81484	SH	DEFINED	01,03	80484
1000								
LUBYS INC	COM	549282101	8	1000	SH	OTHER	01,03	1000
LUBYS INC	COM	549282101	132	17400	SH	DEFINED	07,06,01,03	17400
LUCENT TECHNOLOGIES INC	COM	549463107	37115	3722715	SH	DEFINED	01,03	3468232
254483								
LUCENT TECHNOLOGIES INC	COM	549463107	21876	2194170	SH	OTHER	01,03	1440939
753231								
LUCENT TECHNOLOGIES INC	COM	549463107	5085	510000	SH	CALL	DEFINED 01,03	510000
LUCENT TECHNOLOGIES INC	COM	549463107	10493	1052448	SH	DEFINED	05,01,03	
1052448								
LUCENT TECHNOLOGIES INC	COM	549463107	12263	1230000	SH	OTHER	05,01,03	1052448
177552								
LUCENT TECHNOLOGIES INC	COM	549463107	7193	721425	SH	DEFINED	07,06,01,03	721425
LUCENT TECHNOLOGIES INC	COM	549463107	1601	160555	SH	DEFINED	08,09,03	160555
LUCENT TECHNOLOGIES INC	COM	549463107	499	50000	SH	CALL	DEFINED 08,09,03	50000
LUCENT TECHNOLOGIES INC	COM	549463107	3	300	SH	OTHER	13,01,03	
300								
LUCENT TECHNOLOGIES INC	COM	549463107	373	37400	SH	OTHER	16	
37400								
LUCENT TECHNOLOGIES INC	COM	549463107	698	70000	SH	DEFINED	17,16	70000
LUFKIN INDS INC	COM	549764108	359	18000	SH	DEFINED	01,03	
18000								
LUFKIN INDS INC	COM	549764108	897	45000	SH	OTHER	01,03	2000
16000 27000								
LUMINENT INC	COM	55027R103	60	22500	SH	CALL	DEFINED 08,09,03	22500
LYDALL INC DEL	COM	550819106	18	1775	SH	DEFINED	01,03	1775
LYDALL INC DEL	COM	550819106	128	12325	SH	DEFINED	07,06,01,03	12325
LYONDELL CHEMICAL CO	COM	552078107	366	25500	SH	DEFINED	01,03	1000
24500								
LYONDELL CHEMICAL CO	COM	552078107	23	1585	SH	OTHER	01,03	1585
LYONDELL CHEMICAL CO	COM	552078107	158	10990	SH	DEFINED	05,01,03	10990

LYONDELL CHEMICAL CO	COM	552078107	730	50800	SH	DEFINED 07,06,01,03	50800
M & T BK CORP	COM	55261F104	928	13272	SH	DEFINED 01,03	7659
5613							
M & T BK CORP	COM	55261F104	1262	18060	SH	OTHER 01,03	15060
3000							
M & T BK CORP	COM	55261F104	707	10120	SH	DEFINED 05,01,03	10120
M & T BK CORP	COM	55261F104	133	1900	SH	DEFINED 06,01,03	1900
M & T BK CORP	COM	55261F104	2920	41775	SH	DEFINED 07,06,01,03	41775
MAF BANCORP INC	COM	55261R108	676	24712	SH	DEFINED 01,03	10612
14100							
MAF BANCORP INC	COM	55261R108	14	504	SH	OTHER 01,03	504
MAF BANCORP INC	COM	55261R108	4886	178500	SH	DEFINED 05,01,03	178500
MAF BANCORP INC	COM	55261R108	63	2300	SH	DEFINED 06,01,03	2300
MAF BANCORP INC	COM	55261R108	491	17925	SH	DEFINED 07,06,01,03	17925
MBIA INC	COM	55262C100	5720	70902	SH	DEFINED 01,03	70902
MBIA INC	COM	55262C100	6425	79630	SH	OTHER 01,03	15360
64270							
MBIA INC	COM	55262C100	2378	29480	SH	DEFINED 05,01,03	29480
MBIA INC	COM	55262C100	137	1700	SH	OTHER 05,01,03	1700
MBIA INC	COM	55262C100	1535	19025	SH	DEFINED 07,06,01,03	19025
MBIA INC	COM	55262C100	670	8300	SH	DEFINED 08,09,03	8300
MBIA INC	COM	55262C100	2017	25000	SH	DEFINED 08,09,03	25000
MBNA CORP	COM	55262L100	77409	2338650	SH	DEFINED 01,03	2206880
131770							
MBNA CORP	COM	55262L100	15280	461635	SH	OTHER 01,03	366825
94810							
MBNA CORP	COM	55262L100	15659	473087	SH	DEFINED 05,01,03	
473087							
MBNA CORP	COM	55262L100	60231	1819675	SH	OTHER 05,01,03	487762
1331913							
MBNA CORP	COM	55262L100	4078	123200	SH	DEFINED 06,01,03	123200
MBNA CORP	COM	55262L100	34394	1039105	SH	DEFINED 07,06,01,03	1039105
MBNA CORP	COM	55262L100	44	1325	SH	DEFINED 08,09,03	1325
MBNA CORP	COM	55262L100	291	8800	SH	DEFINED 13,01,03	8800
MBNA CORP	COM	55262L100	13	400	SH	OTHER 13,01,03	400
MCN ENERGY GROUP INC	COM	55267J100	1941	75215	SH	DEFINED 01,03	71415
3800							
MCN ENERGY GROUP INC	COM	55267J100	1465	56780	SH	OTHER 01,03	50808
5972							
MCN ENERGY GROUP INC	COM	55267J100	212	8230	SH	DEFINED 05,01,03	8230
MCN ENERGY GROUP INC	COM	55267J100	1006	38975	SH	DEFINED 07,06,01,03	38975
MCN ENERGY GROUP INC	COM	55267J100	26	1000	SH	DEFINED 08,09,03	1000
MCN ENERGY GROUP INC	COM	55267J100	9915	384300	SH	DEFINED 17,16	384300
MCN ENERGY GROUP INC	COM	55267J100	1290	50000	SH	DEFINED 17,16	50000
M D C HLDGS INC	COM	552676108	636	16154	SH	DEFINED 01,03	11300
1144							
3710							
M D C HLDGS INC	COM	552676108	149	3790	SH	DEFINED 05,01,03	3790
M D C HLDGS INC	COM	552676108	103	2610	SH	DEFINED 06,01,03	2610
M D C HLDGS INC	COM	552676108	713	18125	SH	DEFINED 07,06,01,03	18125
M D C HLDGS INC	COM	552676108	28272	718470	SH	DEFINED 11,01,03	710252
8218							
M D C HLDGS INC	COM	552676108	3257	82771	SH	OTHER 11,06,01,03	82771
MDU RES GROUP INC	COM	552690109	396	11075	SH	DEFINED 01,03	11075
MDU RES GROUP INC	COM	552690109	789	22096	SH	OTHER 01,03	8547
13549							
MDU RES GROUP INC	COM	552690109	205	5750	SH	DEFINED 05,01,03	5750
MDU RES GROUP INC	COM	552690109	1025	28700	SH	DEFINED 07,06,01,03	28700
MDU RES GROUP INC	COM	552690109	714	20000	SH	DEFINED 08,09,03	20000
MFS CHARTER INCOME TR	SH BEN INT	552727109	95	10300	SH	DEFINED 01,03	10300
MFS CHARTER INCOME TR	SH BEN INT	552727109	42	4543	SH	OTHER 01,03	500
4043							
MFS INTER INCOME TR	SH BEN INT	55273C107	144	21102	SH	DEFINED 01,03	21102
MFS INTER INCOME TR	SH BEN INT	55273C107	118	17264	SH	OTHER 01,03	15264
2000							
MFS MULTIMARKET INCOME TR	SH BEN INT	552737108	95	14287	SH	DEFINED 01,03	
14287							
MFS MULTIMARKET INCOME TR	SH BEN INT	552737108	314	47185	SH	OTHER 01,03	36100
11085							
MFS MUN INCOME TR	SH BEN INT	552738106	285	35003	SH	DEFINED 01,03	33203
1800							
MFS MUN INCOME TR	SH BEN INT	552738106	110	13500	SH	OTHER 01,03	7000
6500							
MGIC INVT CORP WIS	COM	552848103	4760	69571	SH	DEFINED 01,03	64221
5350							
MGIC INVT CORP WIS	COM	552848103	2662	38906	SH	OTHER 01,03	18152
20754							
MGIC INVT CORP WIS	COM	552848103	2199	32135	SH	DEFINED 05,01,03	32135
MGIC INVT CORP WIS	COM	552848103	125	1825	SH	OTHER 05,01,03	1825
MGIC INVT CORP WIS	COM	552848103	1413	20650	SH	DEFINED 07,06,01,03	20650
MGIC INVT CORP WIS	COM	552848103	640	9360	SH	DEFINED 08,09,03	9360
MGI PHARMA INC	COM	552880106	20	1850	SH	DEFINED 01,03	1850
MGI PHARMA INC	COM	552880106	141	12850	SH	DEFINED 07,06,01,03	12850
MKS INSTRUMENT INC	COM	55306N104	3711	198340	SH	DEFINED 01,03	198340
MKS INSTRUMENT INC	COM	55306N104	28	1500	SH	DEFINED 08,09,03	1500
MRO SOFTWARE INC	COM	55347W105	1020	126500	SH	DEFINED 05,01,03	126500

MRO SOFTWARE INC	COM	55347W105	139	17200	SH	DEFINED 07,06,01,03	17200
MRV COMMUNICATIONS INC	COM	553477100	98	14094	SH	DEFINED 01,03	14094
MRV COMMUNICATIONS INC	COM	553477100	15	2200	SH	OTHER 01,03	2200
MRV COMMUNICATIONS INC	COM	553477100	7	1000	SH	DEFINED 08,09,03	1000
MRV COMMUNICATIONS INC	COM	553477100	209	30000	SH	DEFINED 17,16	30000
M S CARRIERS INC	COM	553533100	356	11610	SH	DEFINED 01,03	1650
860 9100							
M S CARRIERS INC	COM	553533100	3641	118900	SH	DEFINED 05,01,03	118900
M S CARRIERS INC	COM	553533100	266	8700	SH	DEFINED 07,06,01,03	8700
MTS SYS CORP	COM	553777103	147	16200	SH	OTHER 01,03	16200
MACDERMID INC	COM	554273102	88	4875	SH	DEFINED 01,03	3575
1300							
MACDERMID INC	COM	554273102	295	16300	SH	DEFINED 05,01,03	16300
MACDERMID INC	COM	554273102	438	24225	SH	DEFINED 07,06,01,03	24225
MACROCHEM CORP DEL	COM	555903103	20	5000	SH	DEFINED 01,03	5000
MACROCHEM CORP DEL	COM	555903103	39	10000	SH	OTHER 01,03	10000
MACROVISION CORP	COM	555904101	627	14400	SH	DEFINED 01,03	14400
MACROVISION CORP	COM	555904101	196	4500	SH	OTHER 01,03	4500
MACROVISION CORP	COM	555904101	458	10510	SH	DEFINED 05,01,03	10510
MACROVISION CORP	COM	555904101	57	1300	SH	DEFINED 06,01,03	1300
MACROVISION CORP	COM	555904101	5055	116050	SH	DEFINED 07,06,01,03	116050
MACROMEDIA INC	COM	556100105	180	11210	SH	DEFINED 01,03	10960
250							
MACROMEDIA INC	COM	556100105	20	1220	SH	OTHER 01,03	580
640							
MACROMEDIA INC	COM	556100105	82	5110	SH	DEFINED 05,01,03	5110
MACROMEDIA INC	COM	556100105	408	25425	SH	DEFINED 07,06,01,03	25425
MACROMEDIA INC	COM	556100105	84	5200	SH	DEFINED 08,09,03	5200
MAGNETEK INC	COM	559424106	38	4025	SH	DEFINED 01,03	2525
1500							
MAGNETEK INC	COM	559424106	69	7300	SH	DEFINED 05,01,03	7300
MAGNETEK INC	COM	559424106	164	17400	SH	DEFINED 07,06,01,03	17400
MAGYAR TAVKOZLESI RT	SPONSORED AD	559776109	918	62900	SH	DEFINED 06,01,03	62900
MANAGED MUNS PORTFOLIO INC	COM	561662107	151	14374	SH	DEFINED 01,03	14374
MANAGED MUNS PORTFOLIO INC	COM	561662107	71	6718	SH	OTHER 01,03	6718
MANDALAY RESORT GROUP	COM	562567107	206	10334	SH	DEFINED 01,03	10334
MANDALAY RESORT GROUP	COM	562567107	72	3600	SH	OTHER 01,03	600
3000							
MANDALAY RESORT GROUP	COM	562567107	132	6610	SH	DEFINED 05,01,03	6610
MANDALAY RESORT GROUP	COM	562567107	658	32950	SH	DEFINED 07,06,01,03	32950
MANDALAY RESORT GROUP	COM	562567107	121859	6102098	SH	OTHER 16	
6102098							
MANITOWOC INC	COM	563571108	450	18143	SH	DEFINED 01,03	4438
5 13700							
MANITOWOC INC	COM	563571108	17	675	SH	OTHER 01,03	
675							
MANITOWOC INC	COM	563571108	4469	180200	SH	DEFINED 05,01,03	180200
MANITOWOC INC	COM	563571108	475	19150	SH	DEFINED 07,06,01,03	19150
MANOR CARE INC NEW	COM	564055101	202	9900	SH	DEFINED 01,03	9900
MANOR CARE INC NEW	COM	564055101	12	600	SH	OTHER 01,03	600
MANOR CARE INC NEW	COM	564055101	609	29850	SH	DEFINED 05,01,03	29850
MANOR CARE INC NEW	COM	564055101	36	1770	SH	OTHER 05,01,03	1770
MANOR CARE INC NEW	COM	564055101	405	19850	SH	DEFINED 07,06,01,03	19850
MANOR CARE INC NEW	COM	564055101	510	25000	SH	CALL DEFINED 08,09,03	25000
MANOR CARE INC NEW	COM	564055101	3468	170000	SH	PUT DEFINED 08,09,03	170000
MANPOWER INC	COM	56418H100	748	25971	SH	DEFINED 01,03	25971
MANPOWER INC	COM	56418H100	115	4000	SH	OTHER 01,03	2000
2000							
MANPOWER INC	COM	56418H100	189	6560	SH	DEFINED 05,01,03	6560
MANPOWER INC	COM	56418H100	89	3100	SH	DEFINED 06,01,03	3100
MANPOWER INC	COM	56418H100	942	32725	SH	DEFINED 07,06,01,03	32725
MANUFACTURERS SVCS LTD	COM	565005105	918	306900	SH	DEFINED 08,09,03	306900
MANULIFE FINL CORP	COM	56501R106	11138	421889	SH	DEFINED 01,03	401340
20549							
MANULIFE FINL CORP	COM	56501R106	975	36937	SH	OTHER 01,03	15848
21089							
MANUGISTICS GROUP INC	COM	565011103	223	12200	SH	DEFINED 01,03	12200
MANUGISTICS GROUP INC	COM	565011103	11	600	SH	DEFINED 06,01,03	600
MANUGISTICS GROUP INC	COM	565011103	1289	70400	SH	DEFINED 08,09,03	70400
MANUGISTICS GROUP INC	COM	565011103	641	35000	SH	CALL DEFINED 08,09,03	35000
MANUGISTICS GROUP INC	COM	565011103	641	35000	SH	PUT DEFINED 08,09,03	35000
MAPINFO CORP	COM	565105103	134	7525	SH	DEFINED 01,03	2425
5100							
MAPINFO CORP	COM	565105103	1658	93400	SH	DEFINED 05,01,03	93400
MAPINFO CORP	COM	565105103	200	11275	SH	DEFINED 07,06,01,03	11275
MARCUS CORP	COM	566330106	46	3350	SH	DEFINED 01,03	3350
MARCUS CORP	COM	566330106	6	450	SH	OTHER 01,03	450
MARCUS CORP	COM	566330106	313	22675	SH	DEFINED 07,06,01,03	22675
MARINE DRILLING COS INC	COM PAR \$0.0	568240204	970	36400	SH	DEFINED 01,03	36400
MARINE DRILLING COS INC	COM PAR \$0.0	568240204	1051	39420	SH	DEFINED 05,01,03	39420
MARINE DRILLING COS INC	COM PAR \$0.0	568240204	14183	532200	SH	DEFINED 07,06,01,03	532200
MARINE PETE TR	UNIT BEN INT	568423107	855	29725	SH	OTHER 01,03	2000
27225 500							
MARKEL CORP	COM	570535104	75	400	SH	DEFINED 01,03	400
MARKEL CORP	COM	570535104	1234	6600	SH	OTHER 01,03	6600

MARSH & MCLENNAN COS INC 101025	COM	571748102	163723	1722851	SH	DEFINED 01,03	1621826
MARSH & MCLENNAN COS INC 266046	COM	571748102	53840	566553	SH	OTHER 01,03	300507
MARSH & MCLENNAN COS INC	COM	571748102	10557	111095	SH	DEFINED 05,01,03	111095
MARSH & MCLENNAN COS INC	COM	571748102	451	4750	SH	OTHER 05,01,03	4750
MARSH & MCLENNAN COS INC	COM	571748102	6659	70075	SH	DEFINED 07,06,01,03	70075
MARSH & MCLENNAN COS INC	COM	571748102	57	600	SH	DEFINED 08,09,03	600
MARSH & MCLENNAN COS INC	COM	571748102	131	1375	SH	DEFINED 13,01,03	1375
MARSH & MCLENNAN COS INC 100000	COM	571748102	9503	100000	SH	OTHER 16	
MARSHALL & ILSLEY CORP 1400 370	COM	571834100	34700	657074	SH	DEFINED 01,03	655304
MARSHALL & ILSLEY CORP 2700	COM	571834100	143	2700	SH	OTHER 01,03	
MARSHALL & ILSLEY CORP	COM	571834100	561	10620	SH	DEFINED 05,01,03	10620
MARSHALL & ILSLEY CORP	COM	571834100	2347	44450	SH	DEFINED 07,06,01,03	44450
MARSHALL & ILSLEY CORP	COM	571834100	218	4124	SH	DEFINED 08,09,03	4124
MARRIOTT INTL INC NEW 4550	CL A	571903202	9664	234674	SH	DEFINED 01,03	230124
MARRIOTT INTL INC NEW 5755	CL A	571903202	2299	55825	SH	OTHER 01,03	50070
MARRIOTT INTL INC NEW	CL A	571903202	3501	85010	SH	DEFINED 05,01,03	85010
MARRIOTT INTL INC NEW	CL A	571903202	170	4125	SH	OTHER 05,01,03	4125
MARRIOTT INTL INC NEW	CL A	571903202	2088	50700	SH	DEFINED 07,06,01,03	50700
MARRIOTT INTL INC NEW	CL A	571903202	1338	32500	SH	CALL DEFINED 08,09,03	32500
MARRIOTT INTL INC NEW	CL A	571903202	1235	30000	SH	PUT DEFINED 08,09,03	30000
MARTEK BIOSCIENCES CORP	COM	572901106	519	33500	SH	DEFINED 01,03	33500
MARTEK BIOSCIENCES CORP	COM	572901106	543	35000	SH	DEFINED 05,01,03	35000
MARTEK BIOSCIENCES CORP	COM	572901106	7870	507747	SH	DEFINED 07,06,01,03	507747
MARTEK BIOSCIENCES CORP	COM	572901106	10207	658500	SH	DEFINED 12,01,03	658500
MARTIN MARIETTA MATLS INC	COM	573284106	428	10022	SH	DEFINED 01,03	10022
MARTIN MARIETTA MATLS INC 1698	COM	573284106	175	4089	SH	OTHER 01,03	2391
MARTIN MARIETTA MATLS INC	COM	573284106	173	4050	SH	DEFINED 05,01,03	4050
MARTIN MARIETTA MATLS INC	COM	573284106	3809	89200	SH	DEFINED 07,06,01,03	89200
MASCO CORP 28600	COM	574599106	2713	112392	SH	DEFINED 01,03	83792
MASCO CORP 6400	COM	574599106	2702	111919	SH	OTHER 01,03	105519
MASCO CORP	COM	574599106	3215	133190	SH	DEFINED 05,01,03	133190
MASCO CORP	COM	574599106	185	7675	SH	OTHER 05,01,03	7675
MASCO CORP	COM	574599106	2083	86300	SH	DEFINED 07,06,01,03	86300
MASCO CORP	COM	574599106	60	2500	SH	DEFINED 08,09,03	2500
MASSEY ENERGY CORP	COM	576206106	93	3900	SH	DEFINED 01,03	3900
MASSEY ENERGY CORP	COM	576206106	160	6700	SH	DEFINED 05,01,03	6700
MASSEY ENERGY CORP	COM	576206106	53	2200	SH	DEFINED 06,01,03	2200
MASSEY ENERGY CORP	COM	576206106	1407	58825	SH	DEFINED 07,06,01,03	58825
MASSEY ENERGY CORP	COM	576206106	2323	97098	SH	DEFINED 11,01,03	97098
MASSEY ENERGY CORP	COM	576206106	2055	85902	SH	OTHER 11,06,01,03	85902
MASSMUTUAL CORPORATE INVS INC	COM	576292106	291	12000	SH	DEFINED 01,03	12000
MASSMUTUAL CORPORATE INVS INC	COM	576292106	24	1000	SH	OTHER 01,03	1000
MASTEC INC	COM	576323109	41	3000	SH	DEFINED 01,03	3000
MASTEC INC	COM	576323109	56	4130	SH	DEFINED 05,01,03	4130
MASTEC INC	COM	576323109	278	20575	SH	DEFINED 07,06,01,03	20575
MATERIAL SCIENCIES CORP 4900	COM	576674105	52	6500	SH	DEFINED 01,03	1600
MATERIAL SCIENCIES CORP	COM	576674105	493	61200	SH	DEFINED 05,01,03	61200
MATERIAL SCIENCIES CORP	COM	576674105	89	11075	SH	DEFINED 07,06,01,03	11075
MATRIXONE INC	COM	57685P304	1182	69261	SH	DEFINED	69261
MATSUSHITA ELEC INDL 1500	ADR	576879209	28	1500	SH	DEFINED 01,03	
MATSUSHITA ELEC INDL 500 2450	ADR	576879209	293	15868	SH	OTHER 01,03	12918
MATTEL INC 4714	COM	577081102	7999	450895	SH	DEFINED 01,03	446181
MATTEL INC 11649	COM	577081102	1523	85845	SH	OTHER 01,03	74196
MATTEL INC	COM	577081102	887	50000	SH	PUT DEFINED 01,03	50000
MATTEL INC	COM	577081102	2332	131445	SH	DEFINED 05,01,03	131445
MATTEL INC	COM	577081102	130	7350	SH	OTHER 05,01,03	7350
MATTEL INC	COM	577081102	3558	200550	SH	DEFINED 07,06,01,03	200550
MATTEL INC	COM	577081102	389	21900	SH	CALL DEFINED 08,09,03	21900
MATTEL INC	COM	577081102	108	6100	SH	PUT DEFINED 08,09,03	6100
MAXIM INTEGRATED PRODS INC 1620 23140	COM	57772K101	7012	168590	SH	DEFINED 01,03	143830
MAXIM INTEGRATED PRODS INC 4680	COM	57772K101	195	4680	SH	OTHER 01,03	
MAXIM INTEGRATED PRODS INC	COM	57772K101	4703	113090	SH	DEFINED 05,01,03	113090
MAXIM INTEGRATED PRODS INC	COM	57772K101	1610	38700	SH	DEFINED 06,01,03	38700
MAXIM INTEGRATED PRODS INC	COM	57772K101	8301	199600	SH	DEFINED 07,06,01,03	199600
MAXIM INTEGRATED PRODS INC	COM	57772K101	5719	137500	SH	DEFINED 08,09,03	137500
MAXIM INTEGRATED PRODS INC	COM	57772K101	6538	157200	SH	CALL DEFINED 08,09,03	157200
MAXIM INTEGRATED PRODS INC	COM	57772K101	12506	300700	SH	PUT DEFINED 08,09,03	300700
MAXIM PHARMACEUTICALS INC	COM	57772M107	672	100000	SH	DEFINED 08,09,03	100000

MAXTOR CORP	COM NEW	577729205	4	500 SH	DEFINED 01,03	500
MAXTOR CORP	COM NEW	577729205	385	55000 SH	DEFINED 08,09,03	55000
MAY DEPT STORES CO 97579	COM	577778103	31535	888820 SH	DEFINED 01,03	791241
MAY DEPT STORES CO 989195	COM	577778103	51340	1447017 SH	OTHER 01,03	457822
MAY DEPT STORES CO	COM	577778103	5060	142615 SH	DEFINED 05,01,03	142615
MAY DEPT STORES CO	COM	577778103	182	5125 SH	OTHER 05,01,03	5125
MAY DEPT STORES CO	COM	577778103	3615	101900 SH	DEFINED 06,01,03	101900
MAY DEPT STORES CO	COM	577778103	11214	316075 SH	DEFINED 07,06,01,03	316075
MAY DEPT STORES CO	COM	577778103	99	2800 SH	DEFINED 08,09,03	2800
MAXIMUS INC 4100	COM	577933104	205	6940 SH	DEFINED 01,03	2840
MAXIMUS INC	COM	577933104	20	675 SH	OTHER 01,03	675
MAXIMUS INC	COM	577933104	2283	77100 SH	DEFINED 05,01,03	77100
MAXIMUS INC	COM	577933104	488	16475 SH	DEFINED 07,06,01,03	16475
MAYORS JEWELERS INC DEL	COM	578462103	903	219200 SH	DEFINED 05,01,03	219200
MAYORS JEWELERS INC DEL	COM	578462103	61	14800 SH	DEFINED 07,06,01,03	14800
MAYTAG CORP 4442	COM	578592107	1459	45248 SH	DEFINED 01,03	40806
MAYTAG CORP 20160	COM	578592107	924	28650 SH	OTHER 01,03	8490
MAYTAG CORP	COM	578592107	755	23410 SH	DEFINED 05,01,03	23410
MAYTAG CORP	COM	578592107	43	1325 SH	OTHER 05,01,03	1325
MAYTAG CORP	COM	578592107	515	15975 SH	DEFINED 07,06,01,03	15975
MAYTAG CORP	COM	578592107	4273	132500 SH	CALL DEFINED 08,09,03	132500
MCCORMICK & CO INC 2600	COM NON VTG	579780206	4993	118900 SH	DEFINED 01,03	116300
MCCORMICK & CO INC	COM NON VTG	579780206	696	16570 SH	OTHER 01,03	16570
MCCORMICK & CO INC	COM NON VTG	579780206	300	7140 SH	DEFINED 05,01,03	7140
MCCORMICK & CO INC	COM NON VTG	579780206	147	3500 SH	DEFINED 06,01,03	3500
MCCORMICK & CO INC	COM NON VTG	579780206	1243	29600 SH	DEFINED 07,06,01,03	29600
MCDATA CORP	CL B	580031102	2906	128175 SH	DEFINED 07,06,01,03	128175
MCDATA CORP	CL B	580031102	121	5335 SH	DEFINED 08,09,03	5335
MCDATA CORP	CL A	580031201	79	4159 SH	DEFINED 01,03	4159
MCDATA CORP	CL A	580031201	19	1011 SH	DEFINED 05,01,03	1011
MCDATA CORP	CL A	580031201	169	8962 SH	DEFINED 06,01,03	8962
MCDATA CORP	CL A	580031201	60	3155 SH	DEFINED 07,06,01,03	3155
MCDATA CORP	CL A	580031201	127	6709 SH	DEFINED 08,09,03	6709
MCDERMOTT INTL INC	COM	580037109	206	16300 SH	DEFINED 01,03	16300
MCDERMOTT INTL INC 300	COM	580037109	4	300 SH	OTHER 01,03	
MCDERMOTT INTL INC	COM	580037109	219	17285 SH	DEFINED 05,01,03	17285
MCDERMOTT INTL INC	COM	580037109	13	1025 SH	OTHER 05,01,03	1025
MCDERMOTT INTL INC	COM	580037109	148	11675 SH	DEFINED 07,06,01,03	11675
MCDONALDS CORP 189975	COM	580135101	120883	4553043 SH	DEFINED 01,03	4363068
MCDONALDS CORP 982975	COM	580135101	51988	1958105 SH	OTHER 01,03	975130
MCDONALDS CORP	COM	580135101	1492	56200 SH	PUT DEFINED 01,03	56200
MCDONALDS CORP	COM	580135101	11687	440170 SH	DEFINED 05,01,03	440170
MCDONALDS CORP	COM	580135101	599	22575 SH	OTHER 05,01,03	22575
MCDONALDS CORP	COM	580135101	10344	389600 SH	DEFINED 07,06,01,03	389600
MCDONALDS CORP	COM	580135101	295	11100 SH	DEFINED 08,09,03	11100
MCDONALDS CORP	COM	580135101	109	4100 SH	DEFINED 13,01,03	4100
MCGRAW HILL COS INC 15085	COM	580645109	80033	1341709 SH	DEFINED 01,03	1326624
MCGRAW HILL COS INC 166260	COM	580645109	20009	335435 SH	OTHER 01,03	169175
MCGRAW HILL COS INC 60650	COM	580645109	3618	60650 SH	DEFINED 05,01,03	
MCGRAW HILL COS INC 359350	COM	580645109	25253	423350 SH	OTHER 05,01,03	64000
MCGRAW HILL COS INC	COM	580645109	4044	67800 SH	DEFINED 06,01,03	67800
MCGRAW HILL COS INC	COM	580645109	16914	283550 SH	DEFINED 07,06,01,03	283550
MCGRAW HILL COS INC	COM	580645109	18	300 SH	DEFINED 08,09,03	300
MCKESSON HBOC INC 113147	COM	58155Q103	3420	127847 SH	DEFINED 01,03	14700
MCKESSON HBOC INC 910 30497	COM	58155Q103	2873	107389 SH	OTHER 01,03	75982
MCKESSON HBOC INC	COM	58155Q103	3597	134475 SH	DEFINED 05,01,03	134475
MCKESSON HBOC INC	COM	58155Q103	131	4900 SH	OTHER 05,01,03	4900
MCKESSON HBOC INC	COM	58155Q103	2924	109300 SH	DEFINED 07,06,01,03	109300
MCKESSON HBOC INC	COM	58155Q103	329	12300 SH	DEFINED 08,09,03	12300
MCLEODUSA INC 500	CL A	582266102	646	74370 SH	DEFINED 01,03	73870
MCLEODUSA INC	CL A	582266102	33	3792 SH	OTHER 01,03	3792
MCLEODUSA INC	CL A	582266102	450	51750 SH	DEFINED 05,01,03	51750
MCLEODUSA INC	CL A	582266102	838	96475 SH	DEFINED 07,06,01,03	96475
MCLEODUSA INC	CL A	582266102	869	100000 SH	DEFINED 08,09,03	100000
MCLEODUSA INC	PFD CONV 6.7	582266201	11750	50000 SH	DEFINED 17,16	50000
MEAD CORP 5100	COM	582834107	21560	859290 SH	DEFINED 01,03	854190
MEAD CORP 68499	COM	582834107	3316	132167 SH	OTHER 01,03	63668

MEAD CORP	COM	582834107	727	28980	SH	DEFINED 05,01,03	28980
MEAD CORP	COM	582834107	43	1700	SH	OTHER 05,01,03	1700
MEAD CORP	COM	582834107	481	19175	SH	DEFINED 07,06,01,03	19175
MEAD CORP	COM	582834107	100	4000	SH	DEFINED 13,01,03	4000
MEADE INSTRUMENTS CORP 2700	COM	583062104	52	12550	SH	DEFINED 01,03	9850
MEADE INSTRUMENTS CORP	COM	583062104	269	65100	SH	DEFINED 05,01,03	65100
MEADE INSTRUMENTS CORP	COM	583062104	53	12850	SH	DEFINED 07,06,01,03	12850
MEDAREX INC 250	COM	583916101	3254	194981	SH	DEFINED 01,03	194731
MEDAREX INC 3425	COM	583916101	153	9165	SH	OTHER 01,03	5740
MED-DESIGN CORP	COM	583926100	14	1000	SH	OTHER 01,03	1000
MED-DESIGN CORP	COM	583926100	794	58850	SH	DEFINED 08,09,03	58850
MEDIA GEN INC 449	CL A	584404107	595	12900	SH	DEFINED 01,03	12451
MEDIA GEN INC 650	CL A	584404107	204	4419	SH	OTHER 01,03	3769
MEDIA GEN INC	CL A	584404107	91	1970	SH	DEFINED 05,01,03	1970
MEDIA GEN INC	CL A	584404107	454	9850	SH	DEFINED 07,06,01,03	9850
MEDICIS PHARMACEUTICAL CORP 500 6700	CL A NEW	584690309	1309	29215	SH	DEFINED 01,03	22015
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	4495	100300	SH	DEFINED 05,01,03	100300
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	72	1600	SH	DEFINED 06,01,03	1600
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	7283	162500	SH	DEFINED 07,06,01,03	162500
MEDIMMUNE INC 500	COM	584699102	3002	83680	SH	DEFINED 01,03	83180
MEDIMMUNE INC	COM	584699102	237	6611	SH	OTHER 01,03	6611
MEDIMMUNE INC	COM	584699102	2235	62300	SH	DEFINED 05,01,03	62300
MEDIMMUNE INC	COM	584699102	131	3650	SH	OTHER 05,01,03	3650
MEDIMMUNE INC	COM	584699102	4599	128200	SH	DEFINED 07,06,01,03	128200
MEDIMMUNE INC	COM	584699102	1794	50000	SH	DEFINED 08,09,03	50000
MEDITRUST CORP	PAIRED CTF N	58501T306	408	100097	SH	DEFINED	100097
MEDITRUST CORP	PAIRED CTF N	58501T306	5	1233	SH	DEFINED 01,03	1233
MEDITRUST CORP 2550	PAIRED CTF N	58501T306	21	5072	SH	OTHER 01,03	2522
MEDITRUST CORP	PAIRED CTF N	58501T306	4	1000	SH	DEFINED 08,09,03	1000
MEDTRONIC INC	COM	585055106	1397	30549	SH	DEFINED	30549
MEDTRONIC INC 98572	COM	585055106	244981	5355937	SH	DEFINED 01,03	5257365
MEDTRONIC INC 403465	COM	585055106	49644	1085354	SH	OTHER 01,03	681889
MEDTRONIC INC 403697	COM	585055106	18465	403697	SH	DEFINED 05,01,03	
MEDTRONIC INC 446303	COM	585055106	39825	870675	SH	OTHER 05,01,03	424372
MEDTRONIC INC	COM	585055106	17360	379535	SH	DEFINED 07,06,01,03	379535
MEDTRONIC INC	COM	585055106	320	7000	SH	DEFINED 08,09,03	7000
MEDTRONIC INC	COM	585055106	18	385	SH	DEFINED 13,01,03	385
MEDTRONIC INC 1300	COM	585055106	133	2900	SH	OTHER 13,01,03	1600
MELLON FINL CORP 104380	COM	58551A108	63157	1558668	SH	DEFINED 01,03	1454288
MELLON FINL CORP 151085	COM	58551A108	32816	809863	SH	OTHER 01,03	658778
MELLON FINL CORP	COM	58551A108	8134	200730	SH	DEFINED 05,01,03	200730
MELLON FINL CORP	COM	58551A108	340	8400	SH	OTHER 05,01,03	8400
MELLON FINL CORP	COM	58551A108	3541	87400	SH	DEFINED 06,01,03	87400
MELLON FINL CORP	COM	58551A108	6563	161975	SH	DEFINED 07,06,01,03	161975
MELLON FINL CORP	COM	58551A108	109	2700	SH	DEFINED 08,09,03	2700
MELLON FINL CORP	COM	58551A108	1216	30000	SH	DEFINED 17,16	30000
MEMBERWORKS INC 5200	COM	586002107	163	6925	SH	DEFINED 01,03	1725
MEMBERWORKS INC	COM	586002107	895	38100	SH	DEFINED 05,01,03	38100
MEMBERWORKS INC	COM	586002107	282	12000	SH	DEFINED 07,06,01,03	12000
MEMBERWORKS INC	COM	586002107	30	1257	SH	DEFINED 08,09,03	1257
MENS WEARHOUSE INC 425 11440	COM	587118100	3305	153140	SH	DEFINED 01,03	141275
MENS WEARHOUSE INC 5775	COM	587118100	125	5775	SH	OTHER 01,03	
MENS WEARHOUSE INC	COM	587118100	3136	145300	SH	DEFINED 05,01,03	145300
MENS WEARHOUSE INC	COM	587118100	5243	242950	SH	DEFINED 07,06,01,03	242950
MENTOR CORP MINN 620 3800	COM	587188103	470	20895	SH	DEFINED 01,03	16475
MENTOR CORP MINN	COM	587188103	1055	46900	SH	DEFINED 05,01,03	46900
MENTOR CORP MINN	COM	587188103	77	3400	SH	DEFINED 06,01,03	3400
MENTOR CORP MINN	COM	587188103	415	18425	SH	DEFINED 07,06,01,03	18425
MENTOR GRAPHICS CORP	COM	587200106	408	19800	SH	DEFINED 01,03	19800
MENTOR GRAPHICS CORP	COM	587200106	1	50	SH	OTHER 01,03	50
MENTOR GRAPHICS CORP	COM	587200106	116	5600	SH	DEFINED 05,01,03	5600
MENTOR GRAPHICS CORP	COM	587200106	83	4000	SH	DEFINED 06,01,03	4000
MENTOR GRAPHICS CORP	COM	587200106	575	27900	SH	DEFINED 07,06,01,03	27900
MERCANTILE BANKSHARES CORP 5000	COM	587405101	3443	93062	SH	DEFINED 01,03	88062
MERCANTILE BANKSHARES CORP	COM	587405101	6003	162251	SH	OTHER 01,03	160751

1500								
MERCANTILE BANKSHARES CORP	COM	587405101	295	7960	SH	DEFINED 05,01,03		7960
MERCANTILE BANKSHARES CORP	COM	587405101	111	3000	SH	DEFINED 06,01,03		3000
MERCANTILE BANKSHARES CORP	COM	587405101	1117	30200	SH	DEFINED 07,06,01,03		30200
MERCK & CO INC	COM	589331107	727532	9585399	SH	DEFINED 01,03		8666863
918536								
MERCK & CO INC	COM	589331107	484583	6384494	SH	OTHER 01,03		3176192
3208302								
MERCK & CO INC	COM	589331107	53	700	SH	PUT DEFINED 01,03		700
MERCK & CO INC	COM	589331107	72298	952541	SH	DEFINED 05,01,03		477541
475000								
MERCK & CO INC	COM	589331107	39066	514700	SH	OTHER 05,01,03		514700
MERCK & CO INC	COM	589331107	20182	265900	SH	DEFINED 06,01,03		265900
MERCK & CO INC	COM	589331107	88959	1172050	SH	DEFINED 07,06,01,03		1172050
MERCK & CO INC	COM	589331107	866	11405	SH	DEFINED 08,09,03		11405
MERCK & CO INC	COM	589331107	350049	4611971	SH	DEFINED 11,01,03		4429448
182523								
MERCK & CO INC	COM	589331107	153786	2026168	SH	OTHER 11,06,01,03		1679549
346619								
MERCK & CO INC	COM	589331107	357	4700	SH	DEFINED 13,01,03		4700
MERCK & CO INC	COM	589331107	152	2005	SH	OTHER 13,01,03		1305
700								
MERCURY COMPUTER SYS	COM	589378108	463	12069	SH	DEFINED 01,03		10769
1300								
MERCURY COMPUTER SYS	COM	589378108	1219	31765	SH	DEFINED 05,01,03		31765
MERCURY COMPUTER SYS	COM	589378108	65	1700	SH	DEFINED 06,01,03		1700
MERCURY COMPUTER SYS	COM	589378108	640	16675	SH	DEFINED 07,06,01,03		16675
MERCURY INTERACTIVE CORP	SB NT CV 144	589405AA7	1478	2000000	PRN	DEFINED 08,09,03		2000000
MERCURY INTERACTIVE CORP	SB NT CV 4.7	589405AB5	36938	5000000	PRN	OTHER 16		
50000000								
MERCURY INTERACTIVE CORP	COM	589405109	883	21094	SH	DEFINED 01,03		20144
600 350								
MERCURY INTERACTIVE CORP	COM	589405109	59	1400	SH	OTHER 01,03		
1400								
MERCURY INTERACTIVE CORP	COM	589405109	1541	36790	SH	DEFINED 05,01,03		36790
MERCURY INTERACTIVE CORP	COM	589405109	670	16000	SH	DEFINED 06,01,03		16000
MERCURY INTERACTIVE CORP	COM	589405109	2164	51680	SH	DEFINED 07,06,01,03		51680
MERCURY INTERACTIVE CORP	COM	589405109	1009	24100	SH	DEFINED 08,09,03		24100
MERCURY INTERACTIVE CORP	COM	589405109	5444	130000	SH	PUT DEFINED 08,09,03		130000
MEREDITH CORP	COM	589433101	1451	41575	SH	DEFINED 01,03		41575
MEREDITH CORP	COM	589433101	100	2860	SH	OTHER 01,03		2860
MEREDITH CORP	COM	589433101	542	15520	SH	DEFINED 05,01,03		15520
MEREDITH CORP	COM	589433101	30	850	SH	OTHER 05,01,03		850
MEREDITH CORP	COM	589433101	337	9650	SH	DEFINED 07,06,01,03		9650
MERISTAR HOSPITALITY CORP	COM	58984Y103	93	4650	SH	DEFINED 01,03		4650
MERISTAR HOSPITALITY CORP	COM	58984Y103	363	18144	SH	OTHER 01,03		2024
16120								
MERIX CORP	COM	590049102	28	2050	SH	OTHER 01,03		2050
MERIX CORP	COM	590049102	914	68000	SH	CALL DEFINED 08,09,03		68000
MERRILL LYNCH & CO INC	COM	590188108	355963	6425318	SH	DEFINED 01,03		6330317
95001								
MERRILL LYNCH & CO INC	COM	590188108	56575	1021202	SH	OTHER 01,03		497102
524100								
MERRILL LYNCH & CO INC	COM	590188108	20737	374310	SH	DEFINED 05,01,03		
374310								
MERRILL LYNCH & CO INC	COM	590188108	34010	613900	SH	OTHER 05,01,03		388210
225690								
MERRILL LYNCH & CO INC	COM	590188108	6847	123600	SH	DEFINED 06,01,03		123600
MERRILL LYNCH & CO INC	COM	590188108	47277	853375	SH	DEFINED 07,06,01,03		853375
MERRILL LYNCH & CO INC	COM	590188108	9549	172361	SH	DEFINED 08,09,03		172361
MERRILL LYNCH & CO INC	COM	590188108	367131	6626918	SH	DEFINED 11,01,03		6359078
267840								
MERRILL LYNCH & CO INC	COM	590188108	136758	2468553	SH	OTHER 11,06,01,03		2064654
403899								
MERRILL LYNCH & CO INC	COM	590188108	457	8245	SH	DEFINED 13,01,03		8245
MERRILL LYNCH & CO INC	COM	590188108	64	1150	SH	OTHER 13,01,03		300
850								
MESA AIR GROUP INC	COM	590479101	38	4575	SH	DEFINED 01,03		4575
MESA AIR GROUP INC	COM	590479101	211	25150	SH	DEFINED 07,06,01,03		25150
MESA RTY TR	UNIT BEN INT	590660106	627	11300	SH	OTHER 01,03		1000
10300								
METALS USA INC	COM	591324108	29	10800	SH	DEFINED 01,03		10800
METAWAVE COMMUNICATIONS CP	COM	591409107	180	29162	SH	DEFINED		29162
METHODE ELECTRS INC	CL A	591520200	178	9900	SH	DEFINED 01,03		4000
5900								
METHODE ELECTRS INC	CL A	591520200	29	1605	SH	OTHER 01,03		1605
METHODE ELECTRS INC	CL A	591520200	1193	66500	SH	DEFINED 05,01,03		66500
METHODE ELECTRS INC	CL A	591520200	498	27750	SH	DEFINED 07,06,01,03		27750
METHODE ELECTRS INC	CL A	591520200	224	12500	SH	DEFINED 08,09,03		12500
METLIFE INC	COM	59156R108	1190	39600	SH	DEFINED 01,03		39600
METLIFE INC	COM	59156R108	6781	225665	SH	DEFINED 05,01,03		225665
METLIFE INC	COM	59156R108	395	13150	SH	OTHER 05,01,03		13150
METLIFE INC	COM	59156R108	3780	125800	SH	DEFINED 06,01,03		125800
METLIFE INC	COM	59156R108	4443	147850	SH	DEFINED 07,06,01,03		147850
METLIFE INC	COM	59156R108	9439	314099	SH	DEFINED 08,09,03		314099

METRICOM INC	COM	591596101	7	3500	SH	DEFINED	01,03	3500	
METRICOM INC	COM	591596101		210	SH	OTHER	01,03	210	
METRICOM INC	COM	591596101	2	1100	SH	DEFINED	08,09,03	1100	
METRICOM INC	COM	591596101	62	30000	SH	CALL	DEFINED	08,09,03	30000
METRIS COS INC	COM	591598107	677	32596	SH	DEFINED	01,03	32596	
METRIS COS INC	COM	591598107	172	8287	SH	OTHER	01,03	7537	
750									
METRO GOLDWYN MAYER INC	COM	591610100	5	300	SH	DEFINED	01,03	300	
METRO GOLDWYN MAYER INC	COM	591610100	5127	299146	SH	DEFINED	07,06,01,03	299146	
METROMEDIA FIBER NETWORK INC	CL A	591689104	34	6186	SH	DEFINED	01,03	3986	
2200									
METROMEDIA FIBER NETWORK INC	CL A	591689104	52	9543	SH	OTHER	01,03	9543	
METROMEDIA FIBER NETWORK INC	CL A	591689104	89	16300	SH	DEFINED	08,09,03	16300	
MICHAEL FOOD INC NEW	COM	594079105	340	11380	SH	DEFINED	01,03	4350	
30									
7000									
MICHAEL FOOD INC NEW	COM	594079105	9	300	SH	OTHER	01,03		
300									
MICHAEL FOOD INC NEW	COM	594079105	4523	151400	SH	DEFINED	05,01,03	151400	
MICHAEL FOOD INC NEW	COM	594079105	21	700	SH	DEFINED	06,01,03	700	
MICHAEL FOOD INC NEW	COM	594079105	424	14200	SH	DEFINED	07,06,01,03	14200	
MICHAELS STORES INC	COM	594087108	353	11795	SH	DEFINED	01,03	3995	
7800									
MICHAELS STORES INC	COM	594087108	35	1170	SH	OTHER	01,03	200	
970									
MICHAELS STORES INC	COM	594087108	3565	119100	SH	DEFINED	05,01,03	119100	
MICHAELS STORES INC	COM	594087108	757	25275	SH	DEFINED	07,06,01,03	25275	
MICREL INC	COM	594793101	187	6680	SH	DEFINED	01,03	5800	
880									
MICREL INC	COM	594793101	256	9180	SH	DEFINED	05,01,03	9180	
MICREL INC	COM	594793101	36	1300	SH	DEFINED	06,01,03	1300	
MICREL INC	COM	594793101	1028	36800	SH	DEFINED	07,06,01,03	36800	
MICREL INC	COM	594793101	4537	162400	SH	DEFINED	08,09,03	162400	
MICROS SYS INC	COM	594901100	1196	59070	SH	DEFINED	01,03	49150	
320									
9600									
MICROS SYS INC	COM	594901100	2485	122700	SH	DEFINED	05,01,03	122700	
MICROS SYS INC	COM	594901100	273	13475	SH	DEFINED	07,06,01,03	13475	
MICROSOFT CORP	COM	594918104	1056959	19327421	SH	DEFINED	01,03	18712781	
614640									
MICROSOFT CORP	COM	594918104	224620	4107382	SH	OTHER	01,03	2881670	
1225712									
MICROSOFT CORP	COM	594918104	36039	659000	SH	CALL	DEFINED	01,03	659000
MICROSOFT CORP	COM	594918104	164	3000	SH	PUT	DEFINED	01,03	3000
MICROSOFT CORP	COM	594918104	107181	1959900	SH	DEFINED	05,01,03	169900	
1790000									
MICROSOFT CORP	COM	594918104	97890	1790000	SH	OTHER	05,01,03	1790000	
MICROSOFT CORP	COM	594918104	24724	452100	SH	DEFINED	06,01,03	452100	
MICROSOFT CORP	COM	594918104	143951	2632265	SH	DEFINED	07,06,01,03	2632265	
MICROSOFT CORP	COM	594918104	14770	270089	SH	DEFINED	08,09,03	270089	
MICROSOFT CORP	COM	594918104	5912	108100	SH	CALL	DEFINED	08,09,03	108100
MICROSOFT CORP	COM	594918104	1974	36100	SH	PUT	DEFINED	08,09,03	36100
MICROSOFT CORP	COM	594918104	103575	1893964	SH	DEFINED	11,01,03	1805758	
88206									
MICROSOFT CORP	COM	594918104	33396	610678	SH	OTHER	11,06,01,03	591202	
19476									
MICROSOFT CORP	COM	594918104	381	6970	SH	DEFINED	13,01,03	6970	
MICROSOFT CORP	COM	594918104	156	2850	SH	OTHER	13,01,03	700	
2150									
MICROSOFT CORP	COM	594918104	10937	200000	SH	OTHER	16		
200000									
MICROSTRATEGY INC	CL A	594972101	35	12038	SH	DEFINED	01,03	12038	
MICROSTRATEGY INC	CL A	594972101	1	500	SH	OTHER	01,03	400	
100									
MICRO THERAPEUTICS INC	COM	59500W100	54	10000	SH	DEFINED	01,03	10000	
MICROCHIP TECHNOLOGY INC	COM	595017104	3114	123042	SH	DEFINED		123042	
MICROCHIP TECHNOLOGY INC	COM	595017104	3055	120690	SH	DEFINED	01,03	120083	
607									
MICROCHIP TECHNOLOGY INC	COM	595017104	250	9886	SH	OTHER	01,03	3996	
5890									
MICROCHIP TECHNOLOGY INC	COM	595017104	369	14590	SH	DEFINED	05,01,03	14590	
MICROCHIP TECHNOLOGY INC	COM	595017104	1425	56300	SH	DEFINED	07,06,01,03	56300	
MICROMUSE INC	COM	595094103	38	1000	SH	DEFINED	01,03	1000	
MICROMUSE INC	COM	595094103	11	300	SH	DEFINED	05,01,03	300	
MICROMUSE INC	COM	595094103	1360	36000	SH	DEFINED	08,09,03	36000	
MICRON TECHNOLOGY INC	COM	595112103	32714	787724	SH	DEFINED	01,03	776624	
11100									
MICRON TECHNOLOGY INC	COM	595112103	1197	28820	SH	OTHER	01,03	17520	
11300									
MICRON TECHNOLOGY INC	COM	595112103	1661	40000	SH	CALL	DEFINED	01,03	40000
MICRON TECHNOLOGY INC	COM	595112103	8521	205180	SH	DEFINED	05,01,03	205180	
MICRON TECHNOLOGY INC	COM	595112103	5430	130750	SH	DEFINED	07,06,01,03	130750	
MICRON TECHNOLOGY INC	COM	595112103	1850	44550	SH	DEFINED	08,09,03	44550	
MICRON TECHNOLOGY INC	COM	595112103	29856	718900	SH	CALL	DEFINED	08,09,03	718900
MID ATLANTIC MED SVCS INC	COM	59523C107	484	23855	SH	DEFINED	01,03	14855	
9000									
MID ATLANTIC MED SVCS INC	COM	59523C107	2	100	SH	OTHER	01,03	100	

MID ATLANTIC MED SVCS INC	COM	59523C107	2468	121600	SH	DEFINED 05,01,03	121600
MID ATLANTIC MED SVCS INC	COM	59523C107	773	38100	SH	DEFINED 07,06,01,03	38100
MIDAS GROUP INC	COM	595626102	23	1767	SH	DEFINED 01,03	1767
MIDAS GROUP INC	COM	595626102	12	903	SH	OTHER 01,03	370
533							
MIDAS GROUP INC	COM	595626102	172	13100	SH	DEFINED 05,01,03	13100
MIDAS GROUP INC	COM	595626102	155	11800	SH	DEFINED 07,06,01,03	11800
MIDCAP SPDR TR	UNIT SER 1	595635103	19430	230208	SH	DEFINED 01,03	228858
1350							
MIDCAP SPDR TR	UNIT SER 1	595635103	1167	13827	SH	OTHER 01,03	13327
500							
MIDCAP SPDR TR	UNIT SER 1	595635103	1013	12000	SH	DEFINED 05,01,03	12000
MIDCAP SPDR TR	UNIT SER 1	595635103	19505	231100	SH	DEFINED 07,06,01,03	231100
MIDCAP SPDR TR	UNIT SER 1	595635103	59	700	SH	DEFINED 08,09,03	700
MIDCAP SPDR TR	UNIT SER 1	595635103	1224	14500	SH	DEFINED 16	14500
MIDWEST EXPRESS HLDGS INC	COM	597911106	53	3350	SH	DEFINED 01,03	1550
1800							
MIDWEST EXPRESS HLDGS INC	COM	597911106	444	28100	SH	DEFINED 05,01,03	28100
MIDWEST EXPRESS HLDGS INC	COM	597911106	170	10775	SH	DEFINED 07,06,01,03	10775
MIDWAY GAMES INC	COM	598148104	156	21325	SH	DEFINED 01,03	4225
17100							
MIDWAY GAMES INC	COM	598148104	1697	232500	SH	DEFINED 05,01,03	232500
MIDWAY GAMES INC	COM	598148104	214	29300	SH	DEFINED 07,06,01,03	29300
MIDWEST BANC HOLDINGS INC	COM	598251106	419	27000	SH	OTHER 01,03	
27000							
MILACRON INC	COM	598709103	711	39275	SH	DEFINED 01,03	39275
MILACRON INC	COM	598709103	217	12000	SH	OTHER 01,03	
12000							
MILACRON INC	COM	598709103	60	3300	SH	DEFINED 06,01,03	3300
MILACRON INC	COM	598709103	474	26200	SH	DEFINED 07,06,01,03	26200
MILLENNIUM PHARMACEUTICALS INC	COM	599902103	28223	926575	SH	DEFINED 01,03	915875
10700							
MILLENNIUM PHARMACEUTICALS INC	COM	599902103	3917	128585	SH	OTHER 01,03	76422
52163							
MILLENNIUM PHARMACEUTICALS INC	COM	599902103	925	30375	SH	DEFINED 05,01,03	30375
MILLENNIUM PHARMACEUTICALS INC	COM	599902103	140	4600	SH	DEFINED 06,01,03	4600
MILLENNIUM PHARMACEUTICALS INC	COM	599902103	9459	310525	SH	DEFINED 07,06,01,03	310525
MILLENNIUM PHARMACEUTICALS INC	COM	599902103	12	410	SH	DEFINED 08,09,03	410
MILLENNIUM PHARMACEUTICALS INC	COM	599902103	91	3000	SH	DEFINED 13,01,03	3000
MILLENNIUM PHARMACEUTICALS INC	COM	599902103	3	100	SH	DEFINED 17,16	100
MILLER HERMAN INC	COM	600544100	694	30000	SH	DEFINED 01,03	30000
MILLER HERMAN INC	COM	600544100	79	3405	SH	OTHER 01,03	
3405							
MILLER HERMAN INC	COM	600544100	193	8330	SH	DEFINED 05,01,03	8330
MILLER HERMAN INC	COM	600544100	764	33050	SH	DEFINED 07,06,01,03	33050
MILLIPORE CORP	COM	601073109	2502	54093	SH	DEFINED 01,03	47388
6655 50							
MILLIPORE CORP	COM	601073109	211	4553	SH	OTHER 01,03	
4553							
MILLIPORE CORP	COM	601073109	691	14935	SH	DEFINED 05,01,03	14935
MILLIPORE CORP	COM	601073109	652	14100	SH	DEFINED 06,01,03	14100
MILLIPORE CORP	COM	601073109	414	8950	SH	DEFINED 07,06,01,03	8950
MILLIPORE CORP	COM	601073109	96	2072	SH	DEFINED 08,09,03	2072
MILLS CORP	COM	601148109	165	7900	SH	DEFINED 01,03	7400
500							
MILLS CORP	COM	601148109	38	1800	SH	OTHER 01,03	1000
800							
MINERALS TECHNOLOGIES INC	COM	603158106	61	1750	SH	DEFINED 05,01,03	1750
MINERALS TECHNOLOGIES INC	COM	603158106	306	8750	SH	DEFINED 07,06,01,03	8750
MINIMED INC	COM	60365K108	15	500	SH	DEFINED 01,03	500
MINIMED INC	COM	60365K108	47	1612	SH	OTHER 01,03	1612
MINIMED INC	COM	60365K108	162	5590	SH	DEFINED 05,01,03	5590
MINIMED INC	COM	60365K108	810	27875	SH	DEFINED 07,06,01,03	27875
MINIMED INC	COM	60365K108	2364	81350	SH	DEFINED 08,09,03	81350
MINIMED INC	COM	60365K108	2616	90000	SH	DEFINED 08,09,03	90000
MINNESOTA MNG & MFG CO	COM	604059105	91503	880687	SH	DEFINED 01,03	771426
109261							
MINNESOTA MNG & MFG CO	COM	604059105	84418	812491	SH	OTHER 01,03	490769
321722							
MINNESOTA MNG & MFG CO	COM	604059105	16596	159730	SH	DEFINED 05,01,03	159730
MINNESOTA MNG & MFG CO	COM	604059105	709	6825	SH	OTHER 05,01,03	6825
MINNESOTA MNG & MFG CO	COM	604059105	11356	109300	SH	DEFINED 07,06,01,03	109300
MINNESOTA MNG & MFG CO	COM	604059105	138	1330	SH	DEFINED 08,09,03	1330
MIPS TECHNOLOGIES INC	CL B	604567206	77	3360	SH	DEFINED 05,01,03	3360
MIPS TECHNOLOGIES INC	CL B	604567206	30	1300	SH	DEFINED 06,01,03	1300
MIPS TECHNOLOGIES INC	CL B	604567206	385	16750	SH	DEFINED 07,06,01,03	16750
MIPS TECHNOLOGIES INC	CL B	604567206	225	9796	SH	DEFINED 08,09,03	9796
MIRANT TR I	PFD CV SER A	60467Q102	7517	100900	SH	DEFINED 07,06,01,03	100900
MIRANT TR I	PFD CV SER A	60467Q102	2093	28100	SH	OTHER 11,06,01,03	28100
MIRANT CORP	COM	604675108	1502	42300	SH	DEFINED 07,06,01,03	42300
MIRANT CORP	COM	604675108	1390	39150	SH	DEFINED 08,09,03	39150
MIRANT CORP	COM	604675108	710	20000	SH	DEFINED 08,09,03	20000
MIRANT CORP	COM	604675108	213	6000	SH	PUT DEFINED 08,09,03	6000
MIRANT CORP	COM	604675108	33699	949268	SH	DEFINED 11,01,03	914762
34506							

MIRANT CORP 148334	COM	604675108	10885	306630	SH	OTHER	11,06,01,03	158296
MIRANT CORP	COM	604675108	320	9000	SH	DEFINED	16	9000
MISSISSIPPI CHEM CORP 5000	COM NEW	605288208	27	7950	SH	DEFINED	01,03	2950
MISSISSIPPI CHEM CORP	COM NEW	605288208	203	60500	SH	DEFINED	05,01,03	60500
MISSISSIPPI CHEM CORP	COM NEW	605288208	68	20300	SH	DEFINED	07,06,01,03	20300
MISSISSIPPI VY BANCSHARES INC	COM	605720101	338	9790	SH	DEFINED	01,03	9790
MISSISSIPPI VY BANCSHARES INC 161120	COM	605720101	5612	162620	SH	OTHER	01,03	1500
MOBILITY ELECTRONICS INC	COM	60741U101	79	40200	SH	DEFINED	08,09,03	40200
MODINE MFG CO	COM	607828100	66	2550	SH	DEFINED	05,01,03	2550
MODINE MFG CO	COM	607828100	327	12700	SH	DEFINED	07,06,01,03	12700
MODTECH HLDGS INC	COM	60783C100	4478	587260	SH	DEFINED		587260
MODIS PROFESSIONAL SVCS INC	COM	607830106	14	3100	SH	DEFINED	01,03	3100
MODIS PROFESSIONAL SVCS INC 400	COM	607830106	13	2900	SH	OTHER	01,03	2500
MODIS PROFESSIONAL SVCS INC	COM	607830106	39	8370	SH	DEFINED	05,01,03	8370
MODIS PROFESSIONAL SVCS INC	COM	607830106	192	41700	SH	DEFINED	07,06,01,03	41700
MOHAWK INDS INC	COM	608190104	773	27540	SH	DEFINED	01,03	27540
MOHAWK INDS INC 740	COM	608190104	36369	1295197	SH	OTHER	01,03	1294457
MOHAWK INDS INC	COM	608190104	127	4540	SH	DEFINED	05,01,03	4540
MOHAWK INDS INC	COM	608190104	635	22625	SH	DEFINED	07,06,01,03	22625
MOLECULAR DEVICES CORP	COM	60851C107	24	535	SH	DEFINED	01,03	535
MOLECULAR DEVICES CORP	COM	60851C107	1036	22759	SH	DEFINED	08,09,03	22759
MOLECULAR DEVICES CORP	COM	60851C107	455	10000	SH	PUT	DEFINED 08,09,03	10000
MOLEX INC 2734	COM	608554101	1314	37241	SH	DEFINED	01,03	34507
MOLEX INC 4288	COM	608554101	460	13035	SH	OTHER	01,03	8747
MOLEX INC	COM	608554101	2228	63150	SH	DEFINED	05,01,03	63150
MOLEX INC	COM	608554101	118	3350	SH	OTHER	05,01,03	3350
MOLEX INC	COM	608554101	1396	39575	SH	DEFINED	07,06,01,03	39575
MOLEX INC 3783	CL A	608554200	164	5902	SH	DEFINED	01,03	2119
MOLEX INC 4288	CL A	608554200	183	6571	SH	OTHER	01,03	2283
MONACO COACH CORP 13650	COM	60886R103	283	15775	SH	DEFINED	01,03	2125
MONACO COACH CORP	COM	60886R103	2959	164750	SH	DEFINED	05,01,03	164750
MONACO COACH CORP	COM	60886R103	264	14700	SH	DEFINED	07,06,01,03	14700
MONTANA POWER CO 4790	COM	612085100	754	53484	SH	DEFINED	01,03	48694
MONTANA POWER CO 6304	COM	612085100	727	51560	SH	OTHER	01,03	45256
MONTANA POWER CO	COM	612085100	152	10760	SH	DEFINED	05,01,03	10760
MONTANA POWER CO	COM	612085100	25	1800	SH	DEFINED	06,01,03	1800
MONTANA POWER CO	COM	612085100	644	45650	SH	DEFINED	07,06,01,03	45650
MONTANA POWER CO	COM	612085100	574	40690	SH	DEFINED	08,09,03	40690
MONY GROUP INC 226	COM	615337102	169	5103	SH	DEFINED	01,03	4877
MONY GROUP INC 9	COM	615337102	67	2005	SH	OTHER	01,03	1996
MONY GROUP INC	COM	615337102	144	4340	SH	DEFINED	05,01,03	4340
MONY GROUP INC	COM	615337102	718	21625	SH	DEFINED	07,06,01,03	21625
MONY GROUP INC	COM	615337102	66	2000	SH	PUT	DEFINED 08,09,03	2000
MOODYS CORP	COM	615369105	232	8400	SH	DEFINED	01,03	8400
MOODYS CORP	COM	615369105	1311	47565	SH	DEFINED	05,01,03	47565
MOODYS CORP	COM	615369105	77	2800	SH	OTHER	05,01,03	2800
MOODYS CORP	COM	615369105	866	31425	SH	DEFINED	07,06,01,03	31425
MORGAN KEEGAN INC	COM	617410105	89	3300	SH	DEFINED	01,03	3300
MORGAN KEEGAN INC	COM	617410105	603	22275	SH	DEFINED	07,06,01,03	22275
MORGAN STANLEY D WITTER EMG DB 18648	COM	61744H105	33	4600	SH	DEFINED	01,03	4600
MORGAN STANLEY D WITTER EMG DB	COM	61744H105	139	19581	SH	OTHER	01,03	933
MORGAN STANLEY DEAN WITTER&CO 149901	COM NEW	617446448	288399	5390631	SH	DEFINED	01,03	5240730
MORGAN STANLEY DEAN WITTER&CO 347541	COM NEW	617446448	68653	1283227	SH	OTHER	01,03	935686
MORGAN STANLEY DEAN WITTER&CO	COM NEW	617446448	21384	399695	SH	DEFINED	05,01,03	399695
MORGAN STANLEY DEAN WITTER&CO	COM NEW	617446448	1029	19225	SH	OTHER	05,01,03	19225
MORGAN STANLEY DEAN WITTER&CO	COM NEW	617446448	3585	67000	SH	DEFINED	06,01,03	67000
MORGAN STANLEY DEAN WITTER&CO	COM NEW	617446448	24993	467150	SH	DEFINED	07,06,01,03	467150
MORGAN STANLEY DEAN WITTER&CO	COM NEW	617446448	14083	263240	SH	DEFINED	08,09,03	263240
MORGAN STANLEY DEAN WITTER&CO	COM NEW	617446448	1338	25000	SH	CALL	DEFINED 08,09,03	25000
MORGAN STANLEY DEAN WITTER&CO	COM NEW	617446448	33	625	SH	DEFINED	13,01,03	625
MORGAN STANLEY DEAN WITTER&CO 400	COM NEW	617446448	21	400	SH	OTHER	13,01,03	
MORGAN STANLEY DEAN WITTER&CO 400000	COM NEW	617446448	21400	400000	SH	OTHER	16	
MORGAN STANLEY DEAN WITTER&CO	COM NEW	617446448	963	18000	SH	DEFINED	17,16	18000
MORGAN STANLEY DEAN WITTER&CO	COM NEW	617446448	268	5000	SH	DEFINED	18	5000
MORGAN STANLEY DEAN WITTER	GOVT INCOME	61745P106	127	14433	SH	OTHER	01,03	14433
MORGAN STANLEY DEAN WITTER	HI INCM ADVA	61745P205	29	12000	SH	DEFINED	01,03	12000

MORGAN STANLEY DEAN WITTER	HI INCM ADV	61745P304	7	3000	SH	DEFINED	01,03	3000	
MORGAN STANLEY DEAN WITTER	HI INCM ADV	61745P304	34	14491	SH	OTHER	01,03	14491	
MORGAN STANLEY DEAN WITTER	MUN INCOME I	61745P437	94	10625	SH	DEFINED	01,03	10625	
MORGAN STANLEY DEAN WITTER	MUN INCOME I	61745P437	175	19800	SH	OTHER	01,03	19800	
MORGAN STANLEY DEAN WITTER	MUN INC OPP	61745P445	199	24926	SH	DEFINED	01,03	24926	
MORGAN STANLEY DEAN WITTER	MUN INCM OPP	61745P452	26	3000	SH	DEFINED	01,03		
3000									
MORGAN STANLEY DEAN WITTER	MUN INCM OPP	61745P452	190	22125	SH	OTHER	01,03	3000	
17125	2000								
MORGAN STANLEY DEAN WITTER	QULTY MUN SE	61745P585	40	3034	SH	DEFINED	01,03	3034	
MORGAN STANLEY DEAN WITTER	QULTY MUN SE	61745P585	154	11667	SH	OTHER	01,03	11667	
MORGAN STANLEY DEAN WITTER	QLT MUN INV	61745P668	181	12493	SH	DEFINED	01,03	12493	
MORGAN STANLEY DEAN WITTER	QLT MUN INV	61745P668	51	3498	SH	OTHER	01,03	3498	
MORGAN STANLEY DEAN WITTER	QUALT MUN IN	61745P734	201	14228	SH	DEFINED	01,03	14228	
MORGAN STANLEY DEAN WITTER	QUALT MUN IN	61745P734	76	5361	SH	OTHER	01,03	4361	
1000									
MORGAN STANLEY DEAN WITTER	INSD MUN INC	61745P791	64	4658	SH	DEFINED	01,03	4658	
MORGAN STANLEY DEAN WITTER	INSD MUN INC	61745P791	203	14839	SH	OTHER	01,03	14839	
MORRISON MGMT SPECIALISTS INC	COM	618459101	397	9950	SH	DEFINED	07,06,01,03	9950	
MORRISON MGMT SPECIALISTS INC	COM	618459101	6498	162900	SH	DEFINED	17,16	162900	
MOTHERS WK INC	COM	619903107	76	10000	SH	DEFINED	08,09,03	10000	
MOTOROLA INC	LYON SUB ZER	620076AJ8	6504	8759000	PRN	DEFINED	08,09,03	8759000	
MOTOROLA INC	COM	620076109	55559	3896147	SH	DEFINED	01,03	3605692	
290455									
MOTOROLA INC	COM	620076109	42072	2950335	SH	OTHER	01,03	1768147	
1182188									
MOTOROLA INC	COM	620076109	3565	250000	SH	CALL	DEFINED	01,03	250000
MOTOROLA INC	COM	620076109	11065	775916	SH	DEFINED	05,01,03		
775916									
MOTOROLA INC	COM	620076109	14688	1030000	SH	OTHER	05,01,03	775916	
254084									
MOTOROLA INC	COM	620076109	16160	1133270	SH	DEFINED	07,06,01,03	1133270	
MOTOROLA INC	COM	620076109	2223	155913	SH	DEFINED	08,09,03	155913	
MOTOROLA INC	COM	620076109	399	28000	SH	OTHER	16		
28000									
MOVIE STAR INC	COM	624591103	12	20000	SH	DEFINED	01,03	20000	
MUELLER INDS INC	COM	624756102	1495	49765	SH	DEFINED	01,03	26885	
680	22200								
MUELLER INDS INC	COM	624756102	9535	317400	SH	DEFINED	05,01,03	317400	
MUELLER INDS INC	COM	624756102	8979	298900	SH	DEFINED	07,06,01,03	298900	
MUNI HOLDINGS CALIF INSD FD INC	COM	625933106	381	27904	SH	DEFINED	01,03	27904	
MUNIASSETS FD INC	COM	62618Q106	35	2800	SH	DEFINED	01,03	2800	
MUNIASSETS FD INC	COM	62618Q106	149	11800	SH	OTHER	01,03	11800	
MUNICIPAL ADVANTAGE FD INC	COM	626189104	1	102	SH	DEFINED	01,03	102	
MUNICIPAL ADVANTAGE FD INC	COM	626189104	1304	103900	SH	OTHER	01,03	22000	
81900									
MUNI HOLDINGS FLA INSD FD	COM	62624W105	320	24240	SH	DEFINED	01,03	24240	
MUNI HOLDINGS FLA INSD FD	COM	62624W105	67	5104	SH	OTHER	01,03	5104	
MUNIVEST FD INC	COM	626295109	93	10586	SH	DEFINED	01,03	10586	
MUNIVEST FD INC	COM	626295109	89	10172	SH	OTHER	01,03	6500	
3672									
MUNIYIELD INSD FD INC	COM	62630E107	387	26931	SH	DEFINED	01,03	26931	
MUNIYIELD INSD FD INC	COM	62630E107	100	6945	SH	OTHER	01,03	3977	
2968									
MURPHY OIL CORP	COM	626717102	5100	76607	SH	DEFINED	01,03	76337	
270									
MURPHY OIL CORP	COM	626717102	1322	19854	SH	OTHER	01,03	2646	
17208									
MURPHY OIL CORP	COM	626717102	326	4900	SH	DEFINED	05,01,03	4900	
MURPHY OIL CORP	COM	626717102	1297	19475	SH	DEFINED	07,06,01,03	19475	
MUTUAL RISK MGMT LTD	COM	628351108	260	35819	SH	DEFINED	01,03	27519	
8300									
MUTUAL RISK MGMT LTD	COM	628351108	865	119300	SH	DEFINED	05,01,03	119300	
MUTUAL RISK MGMT LTD	COM	628351108	233	32100	SH	DEFINED	07,06,01,03	32100	
MYERS INDS INC	COM	628464109	173	12825	SH	DEFINED	01,03	2425	
10400									
MYERS INDS INC	COM	628464109	1759	130300	SH	DEFINED	05,01,03	130300	
MYERS INDS INC	COM	628464109	226	16775	SH	DEFINED	07,06,01,03	16775	
MYLAN LABS INC	COM	628530107	304	11750	SH	DEFINED	01,03		
11750									
MYLAN LABS INC	COM	628530107	536	20750	SH	OTHER	01,03	19600	
400	750								
MYLAN LABS INC	COM	628530107	283	10930	SH	DEFINED	05,01,03	10930	
MYLAN LABS INC	COM	628530107	1395	53975	SH	DEFINED	07,06,01,03	53975	
MYLAN LABS INC	COM	628530107	1088	42072	SH	DEFINED	08,09,03	42072	
MYRIAD GENETICS INC	COM	62855J104	32	800	SH	DEFINED	01,03	800	
MYRIAD GENETICS INC	COM	62855J104	2991	73746	SH	DEFINED	08,09,03	73746	
MYRIAD GENETICS INC	COM	62855J104	3651	90000	SH	CALL	DEFINED	08,09,03	90000
NBT BANCORP INC	COM	628778102	255	15274	SH	OTHER	01,03	15274	
NBTY INC	COM	628782104	290	34100	SH	DEFINED	01,03	15900	
18200									
NBTY INC	COM	628782104	1925	226500	SH	DEFINED	05,01,03	226500	
NBTY INC	COM	628782104	436	51250	SH	DEFINED	07,06,01,03	51250	
NCH CORP	COM	628850109	110	2300	SH	DEFINED	01,03	2300	
NCH CORP	COM	628850109	1389	29167	SH	OTHER	01,03	29067	

100								
NCH CORP	COM	628850109	21	450 SH	DEFINED 05,01,03		450	
NCH CORP	COM	628850109	110	2300 SH	DEFINED 07,06,01,03		2300	
NCO GROUP INC	COM	628858102	66	2600 SH	DEFINED 01,03		2600	
NCO GROUP INC	COM	628858102	57	2230 SH	DEFINED 05,01,03		2230	
NCO GROUP INC	COM	628858102	8	300 SH	DEFINED 06,01,03		300	
NCO GROUP INC	COM	628858102	283	11075 SH	DEFINED 07,06,01,03		11075	
NCR CORP NEW 5041	COM	62886E108	2820	72257 SH	DEFINED 01,03		67216	
NCR CORP NEW 5212	COM	62886E108	433	11093 SH	OTHER 01,03		5881	
NCR CORP NEW	COM	62886E108	1245	31905 SH	DEFINED 05,01,03		31905	
NCR CORP NEW	COM	62886E108	1667	42700 SH	DEFINED 06,01,03		42700	
NCR CORP NEW	COM	62886E108	857	21950 SH	DEFINED 07,06,01,03		21950	
NRG ENERGY INC	CORP UNITS	629377201	12689	384500 SH	DEFINED 07,06,01,03		384500	
NSD BANCORP INC	COM	62938D108	503	30000 SH	DEFINED 01,03		30000	
NSD BANCORP INC	COM	62938D108	354	21153 SH	OTHER 01,03		21153	
NTL INC	COM	629407107	1	55 SH	DEFINED 01,03		55	
NTL INC	COM	629407107	123	4900 SH	DEFINED 05,01,03		4900	
NTL INC	COM	629407107	153	6100 SH	DEFINED 08,09,03		6100	
NTN COMMUNICATIONS INC	COM NEW	629410309	88	170000 SH	DEFINED 01,03		170000	
NUI CORP	COM	629431107	16	600 SH	DEFINED 05,01,03		600	
NUI CORP	COM	629431107	271	10050 SH	DEFINED 07,06,01,03		10050	
NVR INC	COM	62944T105	579	3550 SH	DEFINED 01,03		2750	
800								
NVR INC	COM	62944T105	1500	9200 SH	DEFINED 05,01,03		9200	
NVR INC	COM	62944T105	82	500 SH	DEFINED 06,01,03		500	
NVR INC	COM	62944T105	1064	6525 SH	DEFINED 07,06,01,03		6525	
NABORS INDS INC 8000	COM	629568106	1453	28025 SH	DEFINED 01,03		20025	
NABORS INDS INC	COM	629568106	305	5893 SH	OTHER 01,03		5893	
NABORS INDS INC	COM	629568106	3379	65180 SH	DEFINED 05,01,03		65180	
NABORS INDS INC	COM	629568106	131	2525 SH	OTHER 05,01,03		2525	
NABORS INDS INC	COM	629568106	1795	34625 SH	DEFINED 07,06,01,03		34625	
NABORS INDS INC	COM	629568106	363	7000 SH	DEFINED 08,09,03		7000	
NABORS INDS INC	COM	629568106	3230	62300 SH	DEFINED 08,09,03	CALL	62300	
NABORS INDS INC	COM	629568106	174	3350 SH	DEFINED 17,16		3350	
NASDAQ 100 TR 2500	UNIT SER 1	631100104	3838	98023 SH	DEFINED 01,03		95523	
NASDAQ 100 TR 1525	UNIT SER 1	631100104	1075	27455 SH	OTHER 01,03		25930	
NASDAQ 100 TR	UNIT SER 1	631100104	1163	29712 SH	DEFINED 08,09,03		29712	
NASDAQ 100 TR	UNIT SER 1	631100104	392	10000 SH	DEFINED 16		10000	
NASDAQ 100 TR	UNIT SER 1	631100104	8977	229300 SH	DEFINED 17,16		229300	
NASH FINCH CO 3800	COM	631158102	89	5100 SH	DEFINED 01,03		1300	
NASH FINCH CO 4000	COM	631158102	70	4000 SH	OTHER 01,03			
NASH FINCH CO	COM	631158102	824	47400 SH	DEFINED 05,01,03		47400	
NASH FINCH CO	COM	631158102	155	8900 SH	DEFINED 07,06,01,03		8900	
NATIONAL AUSTRALIA BK LTD	CAP UTS EXCH	632525309	2036	75250 SH	DEFINED 01,03		75250	
NATIONAL AUSTRALIA BK LTD	CAP UTS EXCH	632525309	20	725 SH	OTHER 01,03		725	
NATIONAL AUSTRALIA BK LTD	SPONSORED AD	632525408	380	5426 SH	OTHER 01,03		5426	
NATIONAL BANCSHARES CORP TEX	COM NEW P\$0.	632593505	252	13541 SH	DEFINED 01,03		13541	
NATIONAL CITY BANCORPORATION	COM	635312101	407	21354 SH	OTHER 01,03		21354	
NATIONAL CITY CORP 103030	COM	635405103	44425	1660742 SH	DEFINED 01,03		1557712	
NATIONAL CITY CORP 344267	COM	635405103	29011	1084511 SH	OTHER 01,03		740244	
NATIONAL CITY CORP	COM	635405103	4839	180880 SH	DEFINED 05,01,03		180880	
NATIONAL CITY CORP	COM	635405103	280	10475 SH	OTHER 05,01,03		10475	
NATIONAL CITY CORP	COM	635405103	3152	117825 SH	DEFINED 07,06,01,03		117825	
NATIONAL COMM BANCORP 4900	COM	635449101	7480	301448 SH	DEFINED 01,03		296548	
NATIONAL COMM BANCORP 4900	COM	635449101	397	16009 SH	OTHER 01,03		11109	
NATIONAL COMM BANCORP	COM	635449101	1306	52640 SH	DEFINED 05,01,03		52640	
NATIONAL COMM BANCORP	COM	635449101	69	2800 SH	DEFINED 06,01,03		2800	
NATIONAL COMM BANCORP	COM	635449101	14928	601625 SH	DEFINED 07,06,01,03		601625	
NATIONAL DATA CORP 1500	COM	635621105	933	39970 SH	DEFINED 01,03		38470	
NATIONAL DATA CORP	COM	635621105	988	42300 SH	DEFINED 05,01,03		42300	
NATIONAL DATA CORP	COM	635621105	37	1600 SH	DEFINED 06,01,03		1600	
NATIONAL DATA CORP	COM	635621105	600	25675 SH	DEFINED 07,06,01,03		25675	
NATIONAL EQUIP SVCS INC	COM	635847106	304	107697 SH	DEFINED 01,03		107697	
NATIONAL FUEL GAS CO N J 1000	COM	636180101	194	3613 SH	DEFINED 01,03		2613	
NATIONAL FUEL GAS CO N J 4098	COM	636180101	693	12941 SH	OTHER 01,03		8843	
NATIONAL FUEL GAS CO N J	COM	636180101	236	4410 SH	DEFINED 05,01,03		4410	
NATIONAL FUEL GAS CO N J	COM	636180101	914	17050 SH	DEFINED 07,06,01,03		17050	
NATIONAL GOLF PPTYS INC	COM	63623G109	287	11600 SH	DEFINED 01,03		11600	
NATIONAL GOLF PPTYS INC 2800	COM	63623G109	77	3100 SH	OTHER 01,03		300	
NATIONAL HEALTH INVS INC	COM	63633D104	149	12800 SH	DEFINED 01,03		12800	

NATIONAL HEALTH INVS INC	COM	63633D104	7	600 SH	OTHER	01,03	600
NATIONAL INSTRS CORP 340	COM	636518102	386	11840 SH	DEFINED	01,03	11500
NATIONAL INSTRS CORP	COM	636518102	144	4400 SH	DEFINED	05,01,03	4400
NATIONAL INSTRS CORP	COM	636518102	52	1600 SH	DEFINED	06,01,03	1600
NATIONAL INSTRS CORP	COM	636518102	714	21900 SH	DEFINED	07,06,01,03	21900
NATIONAL-OILWELL INC	COM	637071101	30	873 SH	DEFINED	01,03	873
NATIONAL-OILWELL INC	COM	637071101	10	300 SH	OTHER	01,03	300
NATIONAL-OILWELL INC	COM	637071101	242	7000 SH	DEFINED	05,01,03	7000
NATIONAL-OILWELL INC	COM	637071101	1206	34825 SH	DEFINED	07,06,01,03	34825
NATIONAL PRESTO INDS INC 200	COM	637215104	29	975 SH	DEFINED	01,03	775
NATIONAL PRESTO INDS INC 675	COM	637215104	20	675 SH	OTHER	01,03	
NATIONAL PRESTO INDS INC	COM	637215104	108	3600 SH	DEFINED	05,01,03	3600
NATIONAL PRESTO INDS INC	COM	637215104	161	5375 SH	DEFINED	07,06,01,03	5375
NATIONAL SEMICONDUCTOR CORP 500	COM	637640103	632	23633 SH	DEFINED	01,03	23133
NATIONAL SEMICONDUCTOR CORP 16710	COM	637640103	827	30910 SH	OTHER	01,03	14200
NATIONAL SEMICONDUCTOR CORP	COM	637640103	1434	53615 SH	DEFINED	05,01,03	53615
NATIONAL SEMICONDUCTOR CORP	COM	637640103	901	33700 SH	DEFINED	07,06,01,03	33700
NATIONAL SEMICONDUCTOR CORP	COM	637640103	147	5500 SH	DEFINED	08,09,03	5500
NATIONAL SEMICONDUCTOR CORP	COM	637640103	1204	45000 SH	CALL	DEFINED 08,09,03	45000
NATIONAL SVC INDS INC 599	COM	637657107	3510	149667 SH	DEFINED	01,03	149068
NATIONAL SVC INDS INC 13755	COM	637657107	457	19493 SH	OTHER	01,03	5738
NATIONAL SVC INDS INC	COM	637657107	279	11890 SH	DEFINED	05,01,03	11890
NATIONAL SVC INDS INC	COM	637657107	16	700 SH	OTHER	05,01,03	700
NATIONAL SVC INDS INC	COM	637657107	186	7925 SH	DEFINED	07,06,01,03	7925
NATIONS GOVT INCOME TERM 2003 2500	COM	638583104	98	10164 SH	DEFINED	01,03	7664
NATIONS GOVT INCOME TERM 2003 6165	COM	638583104	59	6165 SH	OTHER	01,03	
NATIONS GOVT INCOME 2004	COM	638584102	22	2270 SH	DEFINED	01,03	2270
NATIONS GOVT INCOME 2004 20000	COM	638584102	194	20000 SH	OTHER	01,03	
NATIONSRENT INC	COM	638588103	423	422546 SH	DEFINED	01,03	422546
NATIONWIDE FINL SVCS INC	CL A	638612101	6	155 SH	DEFINED	01,03	155
NATIONWIDE FINL SVCS INC	CL A	638612101	28	733 SH	OTHER	01,03	733
NATIONWIDE FINL SVCS INC	CL A	638612101	1515	39892 SH	DEFINED	08,09,03	39892
NATIONWIDE HEALTH PPTYS INC	COM	638620104	107	6382 SH	DEFINED	01,03	6382
NATIONWIDE HEALTH PPTYS INC 1800	COM	638620104	144	8600 SH	OTHER	01,03	6800
NATURAL MICROSYSTEMS CORP	COM	638882100	12	1300 SH	DEFINED	01,03	1300
NATURAL MICROSYSTEMS CORP	COM	638882100	29	3300 SH	DEFINED	05,01,03	3300
NATURAL MICROSYSTEMS CORP	COM	638882100	78	8800 SH	DEFINED	08,09,03	8800
NATURES SUNSHINE PRODUCTS INC 13500	COM	639027101	107	15375 SH	DEFINED	01,03	1875
NATURES SUNSHINE PRODUCTS INC	COM	639027101	1170	168700 SH	DEFINED	05,01,03	168700
NATURES SUNSHINE PRODUCTS INC	COM	639027101	89	12850 SH	DEFINED	07,06,01,03	12850
NAUTICA ENTERPRISES INC 6800	COM	639089101	186	10350 SH	DEFINED	01,03	3550
NAUTICA ENTERPRISES INC	COM	639089101	5	300 SH	OTHER	01,03	300
NAUTICA ENTERPRISES INC	COM	639089101	1532	85400 SH	DEFINED	05,01,03	85400
NAUTICA ENTERPRISES INC	COM	639089101	442	24650 SH	DEFINED	07,06,01,03	24650
NAUTICA ENTERPRISES INC	COM	639089101	6	338 SH	DEFINED	08,09,03	338
NAVARRÉ CORP	COM	639208107	17	12500 SH	DEFINED	01,03	12500
NAVARRÉ CORP	COM	639208107	7	4813 SH	DEFINED	08,09,03	4813
NAVISTAR INTL CORP NEW 900	COM	63934E108	313	13732 SH	DEFINED	01,03	12832
NAVISTAR INTL CORP NEW 10000	COM	63934E108	319	14000 SH	OTHER	01,03	4000
NAVISTAR INTL CORP NEW	COM	63934E108	429	18800 SH	DEFINED	05,01,03	18800
NAVISTAR INTL CORP NEW	COM	63934E108	23	1020 SH	OTHER	05,01,03	1020
NAVISTAR INTL CORP NEW	COM	63934E108	318	13950 SH	DEFINED	07,06,01,03	13950
NEIMAN MARCUS GROUP INC	CL A	640204202	185	5682 SH	OTHER	01,03	5682
NEIMAN MARCUS GROUP INC	CL A	640204202	135	4130 SH	DEFINED	05,01,03	4130
NEIMAN MARCUS GROUP INC	CL A	640204202	670	20550 SH	DEFINED	07,06,01,03	20550
NEIMAN MARCUS GROUP INC	CL B	640204301	32	1056 SH	DEFINED	01,03	1056
NEIMAN MARCUS GROUP INC	CL B	640204301	185	6114 SH	OTHER	01,03	6114
NEIMAN MARCUS GROUP INC	CL B	640204301	5	181 SH	DEFINED	05,01,03	181
NELSON THOMAS INC	COM	640376109	1344	207725 SH	DEFINED	01,03	207725
NELSON THOMAS INC	COM	640376109	72	11175 SH	DEFINED	07,06,01,03	11175
NETWORKS ASSOCS INC	SB DB CV ZER	640938AB2	2329	6493000 PRN	DEFINED	08,09,03	6493000
NETWORKS ASSOCS INC	COM	640938106	168	20400 SH	DEFINED	01,03	20400
NETWORKS ASSOCS INC	COM	640938106	98	11930 SH	DEFINED	05,01,03	11930
NETWORKS ASSOCS INC	COM	640938106	490	59450 SH	DEFINED	07,06,01,03	59450
NETWORKS ASSOCS INC	COM	640938106	20	2400 SH	DEFINED	08,09,03	2400
NET GENESIS CORP	COM	64107E107	2583	1355421 SH	DEFINED	14,01,03	1355421
NETOBJECTS INC	COM	64114L102	49	97901 SH	DEFINED	01,03	97901
NETRO CORP	COM	64114R109	2	330 SH	OTHER	01,03	330
NETRO CORP	COM	64114R109	414	82876 SH	DEFINED	08,09,03	82876
NETMANAGE INC	COM	641144100	16	16100 SH	DEFINED	01,03	16100

NETSOLVE INC	COM	64115J106	493	70491 SH	DEFINED 12,01,03	70491
NETWORK APPLIANCE INC 21475	COM	64120L104	5412	321885 SH	DEFINED 01,03	300410
NETWORK APPLIANCE INC 16265	COM	64120L104	459	27330 SH	OTHER 01,03	11065
NETWORK APPLIANCE INC	COM	64120L104	1922	114320 SH	DEFINED 05,01,03	114320
NETWORK APPLIANCE INC	COM	64120L104	748	44500 SH	DEFINED 06,01,03	44500
NETWORK APPLIANCE INC	COM	64120L104	1586	94350 SH	DEFINED 07,06,01,03	94350
NETWORK APPLIANCE INC	COM	64120L104	1014	60316 SH	DEFINED 08,09,03	60316
NETWORK APPLIANCE INC	COM	64120L104	50	3000 SH	CALL DEFINED 08,09,03	3000
NETWORK APPLIANCE INC	COM	64120L104	79	4700 SH	PUT DEFINED 08,09,03	4700
NETWORK APPLIANCE INC	COM	64120L104	42	2500 SH	DEFINED 13,01,03	2500
NETWORK EQUIP TECHNOLOGIES 8700	COM	641208103	47	11150 SH	DEFINED 01,03	2450
NETWORK EQUIP TECHNOLOGIES	COM	641208103	236	55600 SH	DEFINED 05,01,03	55600
NETWORK EQUIP TECHNOLOGIES	COM	641208103	72	16975 SH	DEFINED 07,06,01,03	16975
NETWORK EQUIP TECHNOLOGIES	COM	641208103	13	3000 SH	DEFINED 08,09,03	3000
NETWORK ENGINES INC	COM	64121A107	15	14735 SH	DEFINED 08,09,03	14735
NETWORK PERIPHERALS INC	COM	64121R100	1270	200200 SH	DEFINED 01,03	200200
NETZERO INC	COM	64122R109	96	146939 SH	DEFINED	146939
NEUBERGER BERMAN INC	COM	641234109	149	2400 SH	DEFINED 01,03	2400
NEUBERGER BERMAN INC	COM	641234109	263	4230 SH	DEFINED 05,01,03	4230
NEUBERGER BERMAN INC	COM	641234109	31	500 SH	DEFINED 06,01,03	500
NEUBERGER BERMAN INC	COM	641234109	1311	21075 SH	DEFINED 07,06,01,03	21075
NEW AMER HIGH INCOME FD INC	COM	641876107	38	12667 SH	DEFINED 01,03	12667
NEW AMER HIGH INCOME FD INC 10000	COM	641876107	45	15000 SH	OTHER 01,03	5000
NEW CENTY EQUITY HLDGS CORP	COM	64353J107	31	27750 SH	DEFINED 07,06,01,03	27750
NEW ENGLAND BUSINESS SVC INC 4000	COM	643872104	101	5450 SH	DEFINED 01,03	1450
NEW ENGLAND BUSINESS SVC INC	COM	643872104	257	13900 SH	DEFINED 05,01,03	13900
NEW ENGLAND BUSINESS SVC INC	COM	643872104	186	10050 SH	DEFINED 07,06,01,03	10050
NEW ERA OF NETWORKS INC	COM	644312100	583	98123 SH	DEFINED 01,03	98123
NEW ERA OF NETWORKS INC	COM	644312100	3	540 SH	OTHER 01,03	540
NEW ERA OF NETWORKS INC	COM	644312100	266	44800 SH	DEFINED 08,09,03	44800
NEW ERA OF NETWORKS INC	COM	644312100	951	160200 SH	DEFINED 17,16	160200
NEW FOCUS INC	COM	644383101	200	16000 SH	DEFINED	16000
NEW JERSEY RES 4100	COM	646025106	399	9700 SH	DEFINED 01,03	5600
NEW JERSEY RES	COM	646025106	280	6813 SH	OTHER 01,03	6813
NEW JERSEY RES	COM	646025106	2226	54100 SH	DEFINED 05,01,03	54100
NEW JERSEY RES	COM	646025106	567	13775 SH	DEFINED 07,06,01,03	13775
NEW PLAN EXCEL RLTY TR INC	COM	648053106	34	2125 SH	DEFINED 01,03	2125
NEW PLAN EXCEL RLTY TR INC 22400	COM	648053106	430	26900 SH	OTHER 01,03	4500
NEW YORK CMNTY BANCORP INC	COM	649445103	3945	136050 SH	DEFINED 05,01,03	136050
NEW YORK CMNTY BANCORP INC	COM	649445103	1009	34800 SH	DEFINED 07,06,01,03	34800
NEW YORK TIMES CO 1100	CL A	650111107	5132	125255 SH	DEFINED 01,03	124155
NEW YORK TIMES CO	CL A	650111107	172	4200 SH	OTHER 01,03	4200
NEW YORK TIMES CO	CL A	650111107	2016	49215 SH	DEFINED 05,01,03	49215
NEW YORK TIMES CO	CL A	650111107	115	2800 SH	OTHER 05,01,03	2800
NEW YORK TIMES CO	CL A	650111107	2626	64100 SH	DEFINED 06,01,03	64100
NEW YORK TIMES CO	CL A	650111107	1284	31350 SH	DEFINED 07,06,01,03	31350
NEW YORK TIMES CO	CL A	650111107	57	1400 SH	DEFINED 08,09,03	1400
NEW YORK TIMES CO 22597	CL A	650111107	14285	348662 SH	DEFINED 11,01,03	326065
NEW YORK TIMES CO 48468	CL A	650111107	4217	102930 SH	OTHER 11,06,01,03	54462
NEWELL RUBBERMAID INC 27450	COM	651229106	7555	285096 SH	DEFINED 01,03	257646
NEWELL RUBBERMAID INC 11683	COM	651229106	2209	83375 SH	OTHER 01,03	71692
NEWELL RUBBERMAID INC	COM	651229106	2150	81140 SH	DEFINED 05,01,03	81140
NEWELL RUBBERMAID INC	COM	651229106	122	4600 SH	OTHER 05,01,03	4600
NEWELL RUBBERMAID INC	COM	651229106	1366	51550 SH	DEFINED 07,06,01,03	51550
NEWFIELD EXPL CO 990 2100	COM	651290108	882	25260 SH	DEFINED 01,03	22170
NEWFIELD EXPL CO	COM	651290108	1438	41200 SH	DEFINED 05,01,03	41200
NEWFIELD EXPL CO	COM	651290108	1153	33025 SH	DEFINED 07,06,01,03	33025
NEWFIELD EXPL CO	COM	651290108	722	20700 SH	DEFINED 08,09,03	20700
NEWMONT MINING CORP	COM	651639106	544	33735 SH	DEFINED 01,03	33735
NEWMONT MINING CORP 12374	COM	651639106	294	18230 SH	OTHER 01,03	5856
NEWMONT MINING CORP	COM	651639106	988	61315 SH	DEFINED 05,01,03	61315
NEWMONT MINING CORP	COM	651639106	53	3300 SH	OTHER 05,01,03	3300
NEWMONT MINING CORP	COM	651639106	600	37200 SH	DEFINED 07,06,01,03	37200
NEWMONT MINING CORP	COM	651639106	32	2000 SH	DEFINED 08,09,03	2000
NEWMONT MINING CORP	COM	651639106	484	30000 SH	CALL DEFINED 08,09,03	30000
NEWPORT CORP 60	COM	651824104	260	8902 SH	DEFINED 01,03	8842
NEWPORT CORP	COM	651824104	2	60 SH	OTHER 01,03	60
NEWPORT CORP	COM	651824104	91	3100 SH	DEFINED 05,01,03	3100
NEWPORT CORP	COM	651824104	32	1100 SH	DEFINED 06,01,03	1100
NEWPORT CORP	COM	651824104	452	15450 SH	DEFINED 07,06,01,03	15450

NEWPORT NEWS SHIPBUILDING INC 2827	COM	652228107	138	2827 SH	DEFINED 01,03	
NEWPORT NEWS SHIPBUILDING INC 5361 2990	COM	652228107	589	12038 SH	OTHER 01,03	3687
NEWPORT NEWS SHIPBUILDING INC	COM	652228107	150	3060 SH	DEFINED 05,01,03	3060
NEWPORT NEWS SHIPBUILDING INC	COM	652228107	746	15250 SH	DEFINED 07,06,01,03	15250
NEWS CORP LTD	ADR NEW	652487703	1311	41750 SH	DEFINED 01,03	41750
NEWS CORP LTD	ADR NEW	652487703	94	3000 SH	OTHER 01,03	3000
NEWS CORP LTD	ADR NEW	652487703	2213	70486 SH	DEFINED 06,01,03	70486
NEWS CORP LTD	ADR NEW	652487703	9	300 SH	DEFINED 08,09,03	300
NEXMED INC	COM	652903105	199	45500 SH	DEFINED 08,09,03	45500
NEXTCARD INC	COM	65332K107	138	13400 SH	DEFINED 01,03	13400
NEXTCARD INC	COM	65332K107	737	71500 SH	DEFINED 08,09,03	71500
NEXTEL COMMUNICATIONS INC 55750	CL A	65332V103	14342	997708 SH	DEFINED 01,03	941958
NEXTEL COMMUNICATIONS INC 15155	CL A	65332V103	820	57066 SH	OTHER 01,03	41911
NEXTEL COMMUNICATIONS INC	CL A	65332V103	5163	359190 SH	DEFINED 05,01,03	359190
NEXTEL COMMUNICATIONS INC	CL A	65332V103	188	13100 SH	OTHER 05,01,03	13100
NEXTEL COMMUNICATIONS INC	CL A	65332V103	1147	79800 SH	DEFINED 06,01,03	79800
NEXTEL COMMUNICATIONS INC	CL A	65332V103	3644	253500 SH	DEFINED 07,06,01,03	253500
NEXTEL COMMUNICATIONS INC	CL A	65332V103	3840	267126 SH	DEFINED 08,09,03	267126
NEXTEL COMMUNICATIONS INC 500	CL A	65332V103	7	500 SH	OTHER 13,01,03	
NEXTEL COMMUNICATIONS INC 504200	CL A	65332V103	7248	504200 SH	OTHER 16	
NEXTEL PARTNERS INC	CL A	65333F107	20121	1465084 SH	DEFINED	1465084
NIAGARA MOHAWK HLDGS INC	COM	653520106	1248	73838 SH	DEFINED 01,03	73838
NIAGARA MOHAWK HLDGS INC	COM	653520106	2	100 SH	OTHER 01,03	100
NIAGARA MOHAWK HLDGS INC	COM	653520106	764	45205 SH	DEFINED 05,01,03	45205
NIAGARA MOHAWK HLDGS INC	COM	653520106	47	2770 SH	OTHER 05,01,03	2770
NIAGARA MOHAWK HLDGS INC	COM	653520106	523	30975 SH	DEFINED 07,06,01,03	30975
NICOR INC 2014	COM	654086107	4088	109686 SH	DEFINED 01,03	107672
NICOR INC 18830	COM	654086107	2013	54008 SH	OTHER 01,03	35178
NICOR INC	COM	654086107	491	13185 SH	DEFINED 05,01,03	13185
NICOR INC	COM	654086107	29	790 SH	OTHER 05,01,03	790
NICOR INC	COM	654086107	329	8825 SH	DEFINED 07,06,01,03	8825
NIKE INC 18600	CL B	654106103	7106	175231 SH	DEFINED 01,03	156631
NIKE INC 6950	CL B	654106103	1414	34870 SH	OTHER 01,03	27920
NIKE INC	CL B	654106103	5501	135650 SH	DEFINED 05,01,03	135650
NIKE INC	CL B	654106103	189	4650 SH	OTHER 05,01,03	4650
NIKE INC	CL B	654106103	2431	59950 SH	DEFINED 07,06,01,03	59950
NIKE INC	CL B	654106103	32	800 SH	DEFINED 08,09,03	800
NIKE INC 174776	CL B	654106103	109941	2711240 SH	DEFINED 11,01,03	2536464
NIKE INC 131833	CL B	654106103	36110	890511 SH	OTHER 11,01,03	758678
NIKE INC	CL B	654106103	2	50 SH	DEFINED 13,01,03	50
NIKU CORP	COM	654113109	53	19874 SH	DEFINED	19874
99 CENTS ONLY STORES 450	COM	65440K106	172	7424 SH	DEFINED 01,03	6974
99 CENTS ONLY STORES	COM	65440K106	111	4800 SH	DEFINED 05,01,03	4800
99 CENTS ONLY STORES	COM	65440K106	923	39937 SH	DEFINED 07,06,01,03	39937
NIPPON TELEG & TEL CORP 1460	SPONSORED AD	654624105	47	1460 SH	DEFINED 01,03	
NIPPON TELEG & TEL CORP 720 450	SPONSORED AD	654624105	258	7990 SH	OTHER 01,03	6820
NISOURCE INC 20584	COM	65473P105	2392	76874 SH	DEFINED 01,03	56290
NISOURCE INC 5245	COM	65473P105	1400	44988 SH	OTHER 01,03	39743
NISOURCE INC	COM	65473P105	2080	66853 SH	DEFINED 05,01,03	66853
NISOURCE INC	COM	65473P105	109	3500 SH	OTHER 05,01,03	3500
NISOURCE INC	COM	65473P105	1874	60225 SH	DEFINED 07,06,01,03	60225
NOBLE AFFILIATES INC	COM	654894104	1090	26125 SH	DEFINED 01,03	26125
NOBLE AFFILIATES INC	COM	654894104	342	8200 SH	OTHER 01,03	8200
NOBLE AFFILIATES INC	COM	654894104	253	6060 SH	DEFINED 05,01,03	6060
NOBLE AFFILIATES INC	COM	654894104	104	2500 SH	DEFINED 06,01,03	2500
NOBLE AFFILIATES INC	COM	654894104	1009	24175 SH	DEFINED 07,06,01,03	24175
NOKIA CORP 136027	SPONSORED AD	654902204	105038	4376595 SH	DEFINED 01,03	4240568
NOKIA CORP 261189	SPONSORED AD	654902204	25143	1047617 SH	OTHER 01,03	786428
NOKIA CORP 1140000	SPONSORED AD	654902204	27360	1140000 SH	OTHER 05,01,03	
NOKIA CORP	SPONSORED AD	654902204	18135	755615 SH	DEFINED 08,09,03	755615
NOKIA CORP	SPONSORED AD	654902204	50	2100 SH	DEFINED 13,01,03	2100
NOKIA CORP 360	SPONSORED AD	654902204	21	860 SH	OTHER 13,01,03	500
NOBLE DRILLING CORP 400	COM	655042109	513	11108 SH	DEFINED 01,03	10708

NOBLE DRILLING CORP 850	COM	655042109	168	3650 SH	OTHER	01,03	2800
NOBLE DRILLING CORP	COM	655042109	1856	40215 SH	DEFINED	05,01,03	40215
NOBLE DRILLING CORP	COM	655042109	107	2320 SH	OTHER	05,01,03	2320
NOBLE DRILLING CORP	COM	655042109	1198	25950 SH	DEFINED	07,06,01,03	25950
NOBLE DRILLING CORP	COM	655042109	155	3350 SH	DEFINED	17,16	3350
NORDSON CORP	COM	655663102	73	2810 SH	DEFINED	05,01,03	2810
NORDSON CORP	COM	655663102	365	14050 SH	DEFINED	07,06,01,03	14050
NORDSTROM INC 580	COM	655664100	13784	846699 SH	DEFINED	01,03	846119
NORDSTROM INC 22100	COM	655664100	2019	124046 SH	OTHER	01,03	101946
NORDSTROM INC	COM	655664100	627	38540 SH	DEFINED	05,01,03	38540
NORDSTROM INC	COM	655664100	37	2300 SH	OTHER	05,01,03	2300
NORDSTROM INC	COM	655664100	422	25900 SH	DEFINED	07,06,01,03	25900
NORDSTROM INC	COM	655664100	578	35500 SH	DEFINED	08,09,03	35500
NORFOLK SOUTHERN CORP 24138	COM	655844108	20032	1196681 SH	DEFINED	01,03	1172543
NORFOLK SOUTHERN CORP 200391	COM	655844108	12540	749114 SH	OTHER	01,03	548723
NORFOLK SOUTHERN CORP	COM	655844108	1849	110465 SH	DEFINED	05,01,03	110465
NORFOLK SOUTHERN CORP	COM	655844108	111	6625 SH	OTHER	05,01,03	6625
NORFOLK SOUTHERN CORP	COM	655844108	7625	455500 SH	DEFINED	07,06,01,03	455500
NORFOLK SOUTHERN CORP	COM	655844108	201	12000 SH	DEFINED	08,09,03	12000
NORTEL NETWORKS CORP NEW	COM	656568102	5158	367135 SH	DEFINED	01,03	367135
NORTEL NETWORKS CORP NEW	COM	656568102	562	40000 SH	PUT	DEFINED 01,03	40000
NORTEL NETWORKS CORP NEW 1324340	COM	656568102	18607	1324340 SH	DEFINED	05,01,03	
NORTEL NETWORKS CORP NEW 68660	COM	656568102	19572	1393000 SH	OTHER	05,01,03	1324340
NORTEL NETWORKS CORP NEW	COM	656568102	2515	179000 SH	DEFINED	06,01,03	179000
NORTEL NETWORKS CORP NEW	COM	656568102	19899	1416275 SH	DEFINED	07,06,01,03	1416275
NORTEL NETWORKS CORP NEW	COM	656568102	1273	90612 SH	DEFINED	08,09,03	90612
NORTEL NETWORKS CORP NEW	COM	656568102	281	20000 SH	PUT	DEFINED 08,09,03	20000
NORTEL NETWORKS CORP NEW 4702740	COM	656568102	66073	4702740 SH	OTHER	16	
NORTH FORK BANCORPORATION NY	COM	659424105	625	24100 SH	DEFINED	01,03	24100
NORTH FORK BANCORPORATION NY	COM	659424105	532	20490 SH	DEFINED	05,01,03	20490
NORTH FORK BANCORPORATION NY	COM	659424105	130	5000 SH	DEFINED	06,01,03	5000
NORTH FORK BANCORPORATION NY	COM	659424105	1835	70725 SH	DEFINED	07,06,01,03	70725
NORTH FORK BANCORPORATION NY	COM	659424105	130	5000 SH	DEFINED	17,16	5000
NORTHEAST UTILS	COM	664397106	45	2575 SH	DEFINED	01,03	2575
NORTHEAST UTILS 1553	COM	664397106	44	2534 SH	OTHER	01,03	981
NORTHEAST UTILS	COM	664397106	216	12450 SH	DEFINED	05,01,03	12450
NORTHEAST UTILS	COM	664397106	1078	62050 SH	DEFINED	07,06,01,03	62050
NORTHERN BORDER PARTNERS L P 1288	UNIT LTD PAR	664785102	292	7916 SH	DEFINED	01,03	6628
NORTHERN BORDER PARTNERS L P 10546	UNIT LTD PAR	664785102	575	15584 SH	OTHER	01,03	5038
NORTHERN TR CORP 36430	COM	665859104	29422	470749 SH	DEFINED	01,03	434319
NORTHERN TR CORP 72398	COM	665859104	11029	176456 SH	OTHER	01,03	104058
NORTHERN TR CORP	COM	665859104	7679	122865 SH	DEFINED	05,01,03	122865
NORTHERN TR CORP	COM	665859104	239	3825 SH	OTHER	05,01,03	3825
NORTHERN TR CORP	COM	665859104	36745	587925 SH	DEFINED	07,06,01,03	587925
NORTHERN TR CORP	COM	665859104	450	7200 SH	DEFINED	08,09,03	7200
NORTHERN TR CORP 42754	COM	665859104	34984	559744 SH	DEFINED	11,01,03	516990
NORTHERN TR CORP	COM	665859104	3795	60724 SH	OTHER	11,06,01,03	60724
NORTHROP GRUMMAN CORP 6100	COM	666807102	6077	69853 SH	DEFINED	01,03	63753
NORTHROP GRUMMAN CORP	COM	666807102	17	200 SH	OTHER	01,03	200
NORTHROP GRUMMAN CORP	COM	666807102	2394	27515 SH	DEFINED	05,01,03	27515
NORTHROP GRUMMAN CORP	COM	666807102	107	1225 SH	OTHER	05,01,03	1225
NORTHROP GRUMMAN CORP	COM	666807102	4568	52500 SH	DEFINED	06,01,03	52500
NORTHROP GRUMMAN CORP	COM	666807102	1414	16250 SH	DEFINED	07,06,01,03	16250
NORTHROP GRUMMAN CORP	COM	666807102	19	220 SH	DEFINED	08,09,03	220
NORTHWEST AIRLS CORP	CL A	667280101	262	11600 SH	DEFINED	01,03	11600
NORTHWEST AIRLS CORP 6000	CL A	667280101	158	7000 SH	OTHER	01,03	1000
NORTHWEST AIRLS CORP	CL A	667280101	54	2400 SH	DEFINED	06,01,03	2400
NORTHWEST NAT GAS CO 19900	COM	667655104	984	41003 SH	DEFINED	01,03	21103
NORTHWEST NAT GAS CO 3723	COM	667655104	302	12568 SH	OTHER	01,03	8845
NORTHWEST NAT GAS CO	COM	667655104	5966	248600 SH	DEFINED	05,01,03	248600
NORTHWEST NAT GAS CO	COM	667655104	89	3700 SH	DEFINED	06,01,03	3700
NORTHWEST NAT GAS CO	COM	667655104	470	19575 SH	DEFINED	07,06,01,03	19575
NORTHWESTERN CORP 2100	COM	668074107	115	4700 SH	DEFINED	01,03	2600
NORTHWESTERN CORP	COM	668074107	1864	76100 SH	DEFINED	05,01,03	76100
NORTHWESTERN CORP	COM	668074107	442	18025 SH	DEFINED	07,06,01,03	18025
NOVA CORP GA	COM	669784100	4913	266434 SH	DEFINED	01,03	252134

14300								
NOVA CORP GA	COM	669784100	271	14700	SH	OTHER	01,03	14700
NOVA CORP GA	COM	669784100	105	5670	SH	DEFINED	05,01,03	5670
NOVA CORP GA	COM	669784100	520	28225	SH	DEFINED	07,06,01,03	28225
NOVARTIS A G	SPONSORED AD	66987V109	110	2803	SH	DEFINED	01,03	2803
NOVARTIS A G	SPONSORED AD	66987V109	537	13646	SH	OTHER	01,03	8080
5566								
NUANCE COMMUNICATIONS INC	COM	669967101	714	71124	SH	DEFINED		71124
NUANCE COMMUNICATIONS INC	COM	669967101	34	3400	SH	DEFINED	08,09,03	3400
NOVELL INC	COM	670006105	6986	1397296	SH	DEFINED	01,03	1397296
NOVELL INC	COM	670006105	34	6700	SH	OTHER	01,03	5500
1200								
NOVELL INC	COM	670006105	450	89970	SH	DEFINED	05,01,03	89970
NOVELL INC	COM	670006105	307	61425	SH	DEFINED	07,06,01,03	61425
NOVELL INC	COM	670006105	127	25400	SH	DEFINED	08,09,03	25400
NOVELLUS SYS INC	COM	670008101	4465	110074	SH	DEFINED	01,03	110074
NOVELLUS SYS INC	COM	670008101	41	1000	SH	OTHER	01,03	850
150								
NOVELLUS SYS INC	COM	670008101	1801	44395	SH	DEFINED	05,01,03	44395
NOVELLUS SYS INC	COM	670008101	2154	53100	SH	DEFINED	06,01,03	53100
NOVELLUS SYS INC	COM	670008101	1103	27200	SH	DEFINED	07,06,01,03	27200
NOVELLUS SYS INC	COM	670008101	1429	35227	SH	DEFINED	08,09,03	35227
NOVELLUS SYS INC	COM	670008101	41	1000	SH	DEFINED	16	1000
NOVEN PHARMACEUTICALS INC	COM	670009109	156	5500	SH	DEFINED	01,03	5500
NOVEN PHARMACEUTICALS INC	COM	670009109	17	600	SH	DEFINED	06,01,03	600
NOVEN PHARMACEUTICALS INC	COM	670009109	487	17200	SH	DEFINED	07,06,01,03	17200
NOVO-NORDISK A S	ADR	670100205	79	800	SH	DEFINED	01,03	800
NOVO-NORDISK A S	ADR	670100205	676	6800	SH	OTHER	01,03	6800
NSTAR	COM	67019E107	4245	110841	SH	DEFINED	01,03	109681
1160								
NSTAR	COM	67019E107	487	12713	SH	OTHER	01,03	4157
8556								
NSTAR	COM	67019E107	176	4590	SH	DEFINED	05,01,03	4590
NSTAR	COM	67019E107	100	2610	SH	DEFINED	06,01,03	2610
NSTAR	COM	67019E107	877	22900	SH	DEFINED	07,06,01,03	22900
NUCOR CORP	COM	670346105	23137	577407	SH	DEFINED	01,03	573632
3775								
NUCOR CORP	COM	670346105	4299	107289	SH	OTHER	01,03	46803
60486								
NUCOR CORP	COM	670346105	938	23410	SH	DEFINED	05,01,03	23410
NUCOR CORP	COM	670346105	53	1325	SH	OTHER	05,01,03	1325
NUCOR CORP	COM	670346105	7215	180050	SH	DEFINED	07,06,01,03	180050
NUCOR CORP	COM	670346105	112	2800	SH	DEFINED	13,01,03	2800
NUCOR CORP	COM	670346105	24	600	SH	OTHER	13,01,03	
600								
NUEVO ENERGY CO	COM	670509108	127	7175	SH	DEFINED	01,03	1975
5200								
NUEVO ENERGY CO	COM	670509108	1990	112300	SH	DEFINED	05,01,03	112300
NUEVO ENERGY CO	COM	670509108	242	13675	SH	DEFINED	07,06,01,03	13675
NUEVO ENERGY CO	COM	670509108	16	900	SH	DEFINED	08,09,03	900
NUVEEN INSD PREM INCOME MUN 2	COM	6706D8104	95	7286	SH	DEFINED	01,03	7286
NUVEEN INSD PREM INCOME MUN 2	COM	6706D8104	95	7313	SH	OTHER	01,03	3603
3710								
NUVEEN PREM INCOME MUN FD 4	COM	6706K4105	419	32255	SH	DEFINED	01,03	32255
NUVEEN PREM INCOME MUN FD 4	COM	6706K4105	456	35067	SH	OTHER	01,03	32367
2700								
NUVEEN INSD CA PREM INCOME 2	COM	67061U108	196	14000	SH	DEFINED	01,03	14000
NUVEEN INSD CA PREM INCOME 2	COM	67061U108	28	2000	SH	OTHER	01,03	
2000								
NUVEEN INVT QUALITY MUN FD INC	COM	67062E103	362	25882	SH	DEFINED	01,03	25882
NUVEEN INVT QUALITY MUN FD INC	COM	67062E103	338	24222	SH	OTHER	01,03	21272
2950								
NUVEEN MUN ADVANTAGE FD INC	COM	67062H106	442	31146	SH	DEFINED	01,03	28746
2400								
NUVEEN MUN ADVANTAGE FD INC	COM	67062H106	512	36077	SH	OTHER	01,03	32572
3505								
NUVEEN MUN INCOME FD INC	COM	67062J102	159	13400	SH	DEFINED	01,03	13400
NUVEEN INSD QUALITY MUN FD INC	COM	67062N103	277	19503	SH	DEFINED	01,03	18203
1300								
NUVEEN INSD QUALITY MUN FD INC	COM	67062N103	180	12675	SH	OTHER	01,03	9500
3175								
NUVEEN PERFORMANCE PLUS MUN FD	COM	67062P108	355	25496	SH	DEFINED	01,03	22296
3200								
NUVEEN PERFORMANCE PLUS MUN FD	COM	67062P108	894	64098	SH	OTHER	01,03	59860
4238								
NUVEEN PREM INCOME MUN FD	COM	67062T100	473	34618	SH	DEFINED	01,03	34618
NUVEEN PREM INCOME MUN FD	COM	67062T100	239	17473	SH	OTHER	01,03	14738
2735								
NUVEEN MUN MKT OPPORTUNITY FD	COM	67062W103	276	19719	SH	DEFINED	01,03	19719
NUVEEN MUN MKT OPPORTUNITY FD	COM	67062W103	279	19907	SH	OTHER	01,03	16207
3700								
NUVEEN PREM INCOME MUN FD 2	COM	67063W102	314	22396	SH	DEFINED	01,03	22396
NUVEEN PREM INCOME MUN FD 2	COM	67063W102	396	28194	SH	OTHER	01,03	24067
4127								
NUVEEN VA PREM INCOME MUN FD	COM	67064R102	88	5513	SH	DEFINED	01,03	5513

OFFICEMAX INC 2000	COM	67622M108	8	2000 SH	DEFINED 01,03	
OFFICEMAX INC	COM	67622M108	41	10900 SH	OTHER 01,03	10900
OFFICE DEPOT INC 18557	COM	676220106	301	34357 SH	DEFINED 01,03	15800
OFFICE DEPOT INC 69443	COM	676220106	824	94226 SH	OTHER 01,03	24783
OFFICE DEPOT INC	COM	676220106	764	87340 SH	DEFINED 05,01,03	87340
OFFICE DEPOT INC	COM	676220106	45	5125 SH	OTHER 05,01,03	5125
OFFICE DEPOT INC	COM	676220106	504	57625 SH	DEFINED 07,06,01,03	57625
OFFSHORE LOGISTICS INC 1740 11200	COM	676255102	801	32270 SH	DEFINED 01,03	19330
OFFSHORE LOGISTICS INC	COM	676255102	3449	139000 SH	DEFINED 05,01,03	139000
OFFSHORE LOGISTICS INC	COM	676255102	132	5300 SH	DEFINED 06,01,03	5300
OFFSHORE LOGISTICS INC	COM	676255102	414	16675 SH	DEFINED 07,06,01,03	16675
OHIO CAS CORP 2204	COM	677240103	54	5704 SH	OTHER 01,03	3500
OHIO CAS CORP	COM	677240103	49	5220 SH	DEFINED 05,01,03	5220
OHIO CAS CORP	COM	677240103	244	25950 SH	DEFINED 07,06,01,03	25950
OLD KENT FINL CORP 462	COM	679833103	2539	66812 SH	DEFINED 01,03	66350
OLD KENT FINL CORP 3528	COM	679833103	367	9656 SH	OTHER 01,03	6128
OLD KENT FINL CORP	COM	679833103	1569	41280 SH	DEFINED 05,01,03	41280
OLD KENT FINL CORP	COM	679833103	91	2390 SH	OTHER 05,01,03	2390
OLD KENT FINL CORP	COM	679833103	1017	26775 SH	DEFINED 07,06,01,03	26775
OLD KENT FINL CORP	COM	679833103	5244	138000 SH	DEFINED 17,16	138000
OLD NATL BANCORP IND 8268	COM	680033107	174	8268 SH	DEFINED 01,03	
OLD NATL BANCORP IND 3118	COM	680033107	1284	61163 SH	OTHER 01,03	58045
OLD REP INTL CORP	COM	680223104	1358	47806 SH	DEFINED 01,03	47806
OLD REP INTL CORP	COM	680223104	235	8275 SH	OTHER 01,03	8275
OLD REP INTL CORP	COM	680223104	358	12610 SH	DEFINED 05,01,03	12610
OLD REP INTL CORP	COM	680223104	199	7000 SH	DEFINED 06,01,03	7000
OLD REP INTL CORP	COM	680223104	1446	50900 SH	DEFINED 07,06,01,03	50900
OLIN CORP 21820	COM PAR \$1	680665205	4228	207358 SH	DEFINED 01,03	185538
OLIN CORP 581809	COM PAR \$1	680665205	14227	697752 SH	OTHER 01,03	115943
OLIN CORP	COM PAR \$1	680665205	82	4010 SH	DEFINED 05,01,03	4010
OLIN CORP	COM PAR \$1	680665205	387	19000 SH	DEFINED 07,06,01,03	19000
OMNICARE INC	COM	681904108	347	16200 SH	DEFINED 01,03	16200
OMNICARE INC 2850	COM	681904108	61	2850 SH	OTHER 01,03	
OMNICARE INC	COM	681904108	171	7990 SH	DEFINED 05,01,03	7990
OMNICARE INC	COM	681904108	71	3300 SH	DEFINED 06,01,03	3300
OMNICARE INC	COM	681904108	854	39800 SH	DEFINED 07,06,01,03	39800
OMNICOM GROUP INC 16255	COM	681919106	29421	354986 SH	DEFINED 01,03	338731
OMNICOM GROUP INC 25957	COM	681919106	6516	78622 SH	OTHER 01,03	52665
OMNICOM GROUP INC	COM	681919106	4911	59250 SH	DEFINED 05,01,03	59250
OMNICOM GROUP INC	COM	681919106	253	3050 SH	OTHER 05,01,03	3050
OMNICOM GROUP INC	COM	681919106	3945	47600 SH	DEFINED 06,01,03	47600
OMNICOM GROUP INC	COM	681919106	3044	36725 SH	DEFINED 07,06,01,03	36725
OMNICOM GROUP INC 9600	COM	681919106	17104	206367 SH	DEFINED 11,01,03	196767
OMNICOM GROUP INC 17935	COM	681919106	4967	59935 SH	OTHER 11,06,01,03	42000
OMNICOM GROUP INC	COM	681919106	10	120 SH	DEFINED 13,01,03	120
OMNOVA SOLUTIONS INC	COM	682129101	35	5325 SH	DEFINED 01,03	5325
OMNOVA SOLUTIONS INC	COM	682129101	204	30750 SH	DEFINED 07,06,01,03	30750
ON ASSIGNMENT INC 1000	COM	682159108	180	8600 SH	DEFINED 01,03	7600
ON ASSIGNMENT INC	COM	682159108	43	2055 SH	OTHER 01,03	2055
ON ASSIGNMENT INC	COM	682159108	975	46700 SH	DEFINED 05,01,03	46700
ON ASSIGNMENT INC	COM	682159108	27	1300 SH	DEFINED 06,01,03	1300
ON ASSIGNMENT INC	COM	682159108	374	17925 SH	DEFINED 07,06,01,03	17925
ONEOK INC NEW	COM	682680103	116	2837 SH	DEFINED 01,03	2837
ONEOK INC NEW 300	COM	682680103	42	1024 SH	OTHER 01,03	724
ONEOK INC NEW	COM	682680103	400	9790 SH	DEFINED 05,01,03	9790
ONEOK INC NEW	COM	682680103	20	500 SH	OTHER 05,01,03	500
ONEOK INC NEW	COM	682680103	320	7825 SH	DEFINED 07,06,01,03	7825
ONI SYSTEMS CORP	COM	68273F103	1226	62868 SH	DEFINED 08,09,03	62868
ONI SYSTEMS CORP 15100	COM	68273F103	294	15100 SH	OTHER 16	
ONYX SOFTWARE CORP	COM	683402101	729	90793 SH	DEFINED	90793
ONYX SOFTWARE CORP	COM	683402101	14	1790 SH	DEFINED 01,03	1790
ONYX SOFTWARE CORP	COM	683402101	4	540 SH	OTHER 01,03	540
OPEN MKT INC 120	COM	68370M100	58	44120 SH	DEFINED 01,03	44000
OPENWAVE SYS INC	COM	683718100	418	21061 SH	DEFINED	21061
OPENWAVE SYS INC	COM	683718100	341	17175 SH	DEFINED 05,01,03	17175

OPENWAVE SYS INC	COM	683718100	2993	150850	SH	DEFINED 07,06,01,03	150850
OPENWAVE SYS INC	COM	683718100	465	23447	SH	DEFINED 08,09,03	23447
OPTA FOOD INGREDIENTS INC 300000	COM	68381N105	497	300000	SH	OTHER 16	
ORACLE CORP 600048	COM	68389X105	158201	10560843	SH	DEFINED 01,03	9960795
ORACLE CORP 836789	COM	68389X105	44091	2943347	SH	OTHER 01,03	2106558
ORACLE CORP	COM	68389X105	32604	2176515	SH	DEFINED 05,01,03	2176515
ORACLE CORP	COM	68389X105	6945	463600	SH	DEFINED 06,01,03	463600
ORACLE CORP	COM	68389X105	31992	2135670	SH	DEFINED 07,06,01,03	2135670
ORACLE CORP	COM	68389X105	6900	460606	SH	DEFINED 08,09,03	460606
ORACLE CORP	COM	68389X105	3296	220000	SH	DEFINED 08,09,03	220000
ORACLE CORP	COM	68389X105	416	27750	SH	DEFINED 13,01,03	27750
ORACLE CORP 1400	COM	68389X105	31	2100	SH	OTHER 13,01,03	700
OPPENHEIMER MULTI-SECTOR INCOM SH BEN INT	SH BEN INT	683933105	2	220	SH	DEFINED 01,03	220
OPPENHEIMER MULTI-SECTOR INCOM SH BEN INT	SH BEN INT	683933105	89	10405	SH	OTHER 01,03	
ORBITAL SCIENCES CORP 8600	COM	685564106	77	12800	SH	DEFINED 01,03	4200
ORBITAL SCIENCES CORP	COM	685564106	22	3600	SH	OTHER 01,03	3600
ORBITAL SCIENCES CORP	COM	685564106	745	124100	SH	DEFINED 05,01,03	124100
ORBITAL SCIENCES CORP	COM	685564106	175	29200	SH	DEFINED 07,06,01,03	29200
ORGANOGENESIS INC 500	COM	685906109	48	5950	SH	DEFINED 01,03	5450
ORGANOGENESIS INC	COM	685906109	8	1000	SH	OTHER 01,03	1000
ORGANOGENESIS INC	COM	685906109	150	18400	SH	DEFINED 05,01,03	18400
ORGANOGENESIS INC	COM	685906109	219	26825	SH	DEFINED 07,06,01,03	26825
O REILLY AUTOMOTIVE INC 24300	COM	686091109	1249	62650	SH	DEFINED 01,03	38350
O REILLY AUTOMOTIVE INC 1900	COM	686091109	277	13875	SH	OTHER 01,03	11975
O REILLY AUTOMOTIVE INC	COM	686091109	5648	283300	SH	DEFINED 05,01,03	283300
O REILLY AUTOMOTIVE INC	COM	686091109	795	39875	SH	DEFINED 07,06,01,03	39875
ORION PWR HLDGS INC	COM	686286105	1727	56250	SH	DEFINED 07,06,01,03	56250
OROAMERICA INC	COM	687027102	100	11000	SH	DEFINED 13,01,03	11000
ORTHODONTIC CTRS AMER INC 20000	COM	68750P103	1631	79560	SH	DEFINED 01,03	59560
ORTHODONTIC CTRS AMER INC 1110	COM	68750P103	295	14375	SH	OTHER 01,03	13265
ORTHODONTIC CTRS AMER INC	COM	68750P103	5771	281500	SH	DEFINED 05,01,03	281500
ORTHODONTIC CTRS AMER INC	COM	68750P103	14707	717400	SH	DEFINED 07,06,01,03	717400
OSHKOSH B GOSH INC 8500	CL A	688222207	252	9875	SH	DEFINED 01,03	1375
OSHKOSH B GOSH INC	CL A	688222207	2525	99000	SH	DEFINED 05,01,03	99000
OSHKOSH B GOSH INC	CL A	688222207	240	9425	SH	DEFINED 07,06,01,03	9425
OSHKOSH TRUCK CORP	COM	688239201	162	4575	SH	DEFINED 01,03	4575
OSHKOSH TRUCK CORP	COM	688239201	32	900	SH	DEFINED 06,01,03	900
OSHKOSH TRUCK CORP	COM	688239201	460	12950	SH	DEFINED 07,06,01,03	12950
OSTEOTECH INC	COM	688582105	10	1815	SH	DEFINED 01,03	1815
OSTEOTECH INC	COM	688582105	58	10875	SH	DEFINED 07,06,01,03	10875
OSTEOTECH INC	COM	688582105	6	1030	SH	DEFINED 08,09,03	1030
OTTER TAIL PWR CO	COM	689648103	29	1000	SH	DEFINED 01,03	1000
OTTER TAIL PWR CO 3580	COM	689648103	283	9934	SH	OTHER 01,03	6354
OUTBACK STEAKHOUSE INC	COM	689899102	1919	75362	SH	DEFINED 01,03	75362
OUTBACK STEAKHOUSE INC 250	COM	689899102	22	850	SH	OTHER 01,03	600
OUTBACK STEAKHOUSE INC	COM	689899102	169	6650	SH	DEFINED 05,01,03	6650
OUTBACK STEAKHOUSE INC	COM	689899102	844	33150	SH	DEFINED 07,06,01,03	33150
OVERSEAS SHIPHOLDING GROUP INC	COM	690368105	5	200	SH	DEFINED 01,03	200
OVERSEAS SHIPHOLDING GROUP INC	COM	690368105	100	3650	SH	DEFINED 05,01,03	3650
OVERSEAS SHIPHOLDING GROUP INC	COM	690368105	403	14675	SH	DEFINED 07,06,01,03	14675
OWENS & MINOR INC NEW 11000	COM	690732102	662	40070	SH	DEFINED 01,03	29070
OWENS & MINOR INC NEW	COM	690732102	82	4934	SH	OTHER 01,03	4934
OWENS & MINOR INC NEW	COM	690732102	1846	111700	SH	DEFINED 05,01,03	111700
OWENS & MINOR INC NEW	COM	690732102	426	25775	SH	DEFINED 07,06,01,03	25775
OWENS ILL INC	COM NEW	690768403	931	109560	SH	DEFINED 01,03	109560
OWENS ILL INC	COM NEW	690768403	19	2200	SH	OTHER 01,03	2200
OWENS ILL INC	COM NEW	690768403	12	1400	SH	DEFINED 05,01,03	1400
OWENS ILL INC	COM NEW	690768403	72	8500	SH	DEFINED 08,09,03	8500
OXFORD HEALTH PLANS INC	COM	691471106	171	6400	SH	DEFINED 01,03	6400
OXFORD HEALTH PLANS INC	COM	691471106	249	9320	SH	DEFINED 05,01,03	9320
OXFORD HEALTH PLANS INC	COM	691471106	32	1200	SH	DEFINED 06,01,03	1200
OXFORD HEALTH PLANS INC	COM	691471106	1136	42475	SH	DEFINED 07,06,01,03	42475
OXFORD INDS INC	COM	691497309	15	825	SH	DEFINED 01,03	825
OXFORD INDS INC	COM	691497309	457	25230	SH	OTHER 01,03	25230
OXFORD INDS INC	COM	691497309	103	5700	SH	DEFINED 07,06,01,03	5700
P C CONNECTION	COM	69318J100	511	53400	SH	DEFINED 01,03	53400
PC-TEL INC	COM	69325Q105	17	2300	SH	DEFINED 01,03	2300
PC-TEL INC	COM	69325Q105	109	14500	SH	DEFINED 07,06,01,03	14500
PC-TEL INC	COM	69325Q105	915	122002	SH	DEFINED 08,09,03	122002
P-COM INC	COM	693262107	154	120000	SH	DEFINED	120000

P-COM INC 66600	COM	693262107	189	147575	SH	DEFINED 01,03	80975
P-COM INC	COM	693262107	982	766900	SH	DEFINED 05,01,03	766900
P-COM INC	COM	693262107	1294	1009850	SH	DEFINED 07,06,01,03	1009850
P-COM INC	COM	693262107	6	5000	SH	DEFINED 08,09,03	5000
PG&E CORP	COM	69331C108	709	59822	SH	DEFINED 01,03	59822
PG&E CORP 10725	COM	69331C108	253	21378	SH	OTHER 01,03	10653
PG&E CORP	COM	69331C108	1302	109890	SH	DEFINED 05,01,03	109890
PG&E CORP	COM	69331C108	79	6675	SH	OTHER 05,01,03	6675
PG&E CORP	COM	69331C108	887	74850	SH	DEFINED 07,06,01,03	74850
PG&E CORP	COM	69331C108	503	42500	SH	DEFINED 08,09,03	42500
PG&E CORP	COM	69331C108	118	10000	SH	CALL DEFINED 08,09,03	10000
PG&E CORP	COM	69331C108	30	2500	SH	PUT DEFINED 08,09,03	2500
P F CHANGS CHINA BISTRO INC	COM	69333Y108	41	1175	SH	DEFINED 01,03	1175
P F CHANGS CHINA BISTRO INC	COM	69333Y108	283	8075	SH	DEFINED 07,06,01,03	8075
P F CHANGS CHINA BISTRO INC	COM	69333Y108	1944	55545	SH	DEFINED 08,09,03	55545
PLX TECHNOLOGY INC	COM	693417107	220	50000	SH	DEFINED 01,03	50000
PLX TECHNOLOGY INC	COM	693417107	2	450	SH	OTHER 01,03	450
PLX TECHNOLOGY INC	COM	693417107	1117	253500	SH	DEFINED 08,09,03	253500
PMC CAP INC 16300	COM	693430100	140	16300	SH	OTHER 01,03	
PMC-SIERRA INC	COM	69344F106	930	37593	SH	DEFINED	37593
PMC-SIERRA INC 800	COM	69344F106	1179	47673	SH	DEFINED 01,03	46873
PMC-SIERRA INC 100	COM	69344F106	31	1245	SH	OTHER 01,03	1145
PMC-SIERRA INC	COM	69344F106	5	200	SH	DEFINED 05,01,03	200
PMC-SIERRA INC	COM	69344F106	777	31414	SH	DEFINED 08,09,03	31414
PMC-SIERRA INC	COM	69344F106	1237	50000	SH	PUT DEFINED 08,09,03	50000
PMI GROUP INC 2600 420	COM	69344M101	5997	92295	SH	DEFINED 01,03	89275
PMI GROUP INC 7500	COM	69344M101	487	7500	SH	OTHER 01,03	
PMI GROUP INC	COM	69344M101	249	3830	SH	DEFINED 05,01,03	3830
PMI GROUP INC	COM	69344M101	175	2700	SH	DEFINED 06,01,03	2700
PMI GROUP INC	COM	69344M101	1243	19125	SH	DEFINED 07,06,01,03	19125
PNC FINL SVCS GROUP INC 33400	COM	693475105	15395	227239	SH	DEFINED 01,03	193839
PNC FINL SVCS GROUP INC 47854	COM	693475105	6812	100540	SH	OTHER 01,03	52686
PNC FINL SVCS GROUP INC	COM	693475105	8966	132335	SH	DEFINED 05,01,03	132335
PNC FINL SVCS GROUP INC	COM	693475105	339	5000	SH	OTHER 05,01,03	5000
PNC FINL SVCS GROUP INC	COM	693475105	3923	57900	SH	DEFINED 06,01,03	57900
PNC FINL SVCS GROUP INC	COM	693475105	6621	97725	SH	DEFINED 07,06,01,03	97725
PPG INDS INC 5600	COM	693506107	10918	236883	SH	DEFINED 01,03	231283
PPG INDS INC 43073	COM	693506107	4621	100263	SH	OTHER 01,03	57190
PPG INDS INC	COM	693506107	2216	48085	SH	DEFINED 05,01,03	48085
PPG INDS INC	COM	693506107	134	2900	SH	OTHER 05,01,03	2900
PPG INDS INC	COM	693506107	1500	32550	SH	DEFINED 07,06,01,03	32550
PPG INDS INC	COM	693506107	1014	22000	SH	DEFINED 08,09,03	22000
PPG INDS INC	COM	693506107	922	20000	SH	PUT DEFINED 08,09,03	20000
PPL CORP	COM	69351T106	330	7500	SH	DEFINED 01,03	7500
PPL CORP	COM	69351T106	2417	54980	SH	DEFINED 05,01,03	54980
PPL CORP	COM	69351T106	110	2500	SH	OTHER 05,01,03	2500
PPL CORP	COM	69351T106	1252	28475	SH	DEFINED 07,06,01,03	28475
PRI AUTOMATION INC	COM	69357H106	3	200	SH	DEFINED 01,03	200
PRI AUTOMATION INC	COM	69357H106	14636	854660	SH	DEFINED 17,16	854660
PSS WORLD MED INC	COM	69366A100	4	1000	SH	OTHER 01,03	1000
PSS WORLD MED INC	COM	69366A100	123	27500	SH	DEFINED 08,09,03	27500
PAC-WEST TELECOM INC 900	COM	69371Y101	59	16965	SH	DEFINED 01,03	16065
PAC-WEST TELECOM INC	COM	69371Y101		100	SH	OTHER 01,03	100
PAC-WEST TELECOM INC	COM	69371Y101	8	2300	SH	DEFINED 05,01,03	2300
PAC-WEST TELECOM INC	COM	69371Y101	15	4200	SH	DEFINED 06,01,03	4200
PAC-WEST TELECOM INC	COM	69371Y101	98	27950	SH	DEFINED 07,06,01,03	27950
PACCAR INC 197302	COM	693718108	216526	4831871	SH	DEFINED 01,03	4634569
PACCAR INC 2012	COM	693718108	6676	148986	SH	OTHER 01,03	146974
PACCAR INC	COM	693718108	1226	27350	SH	DEFINED 05,01,03	27350
PACCAR INC	COM	693718108	59	1320	SH	OTHER 05,01,03	1320
PACCAR INC	COM	693718108	662	14775	SH	DEFINED 07,06,01,03	14775
PACIFIC AEROSPACE & ELECTRONIC	COM	693758104	8	30000	SH	DEFINED 01,03	30000
PACIFIC AEROSPACE & ELECTRONIC	COM	693758104	6	23000	SH	OTHER 01,03	23000
PACIFIC AMERN INCOME SHS INC	COM	693796104	40	2750	SH	DEFINED 01,03	2750
PACIFIC AMERN INCOME SHS INC 613	COM	693796104	116	7976	SH	OTHER 01,03	7363
PACIFIC CAP BANCORP NEW	COM	69404P101	227	7906	SH	DEFINED 01,03	7906
PACIFIC CAP BANCORP NEW 488	COM	69404P101	822	28638	SH	OTHER 01,03	28150
PACIFIC CENTY FINL CORP	COM	694058108	1021	53724	SH	DEFINED 01,03	53724
PACIFIC CENTY FINL CORP	COM	694058108	335	17614	SH	OTHER 01,03	15370

2244							
PACIFIC CENTY FINL CORP	COM	694058108	131	6920	SH	DEFINED 05,01,03	6920
PACIFIC CENTY FINL CORP	COM	694058108	655	34450	SH	DEFINED 07,06,01,03	34450
PACIFIC CENTY FINL CORP	COM	694058108	950	50000	SH	CALL DEFINED 08,09,03	50000
PACIFIC SUNWEAR CALIF INC	COM	694873100	410	14900	SH	DEFINED 01,03	8100
6800							
PACIFIC SUNWEAR CALIF INC	COM	694873100	2362	85900	SH	DEFINED 05,01,03	85900
PACIFIC SUNWEAR CALIF INC	COM	694873100	44	1600	SH	DEFINED 06,01,03	1600
PACIFIC SUNWEAR CALIF INC	COM	694873100	689	25050	SH	DEFINED 07,06,01,03	25050
PACIFICARE HEALTH SYS DEL	COM	695112102	74	2961	SH	DEFINED 05,01,03	2961
PACIFICARE HEALTH SYS DEL	COM	695112102	367	14750	SH	DEFINED 07,06,01,03	14750
PACIFICARE HEALTH SYS DEL	COM	695112102	871	35000	SH	CALL DEFINED 08,09,03	35000
PACKAGED ICE INC	COM	695148106	7	4000	SH	DEFINED 01,03	
4000							
PACKAGED ICE INC	COM	695148106	170	100000	SH	DEFINED 08,09,03	100000
PACTIV CORP	COM	695257105	691	57065	SH	DEFINED 01,03	42535
14530							
PACTIV CORP	COM	695257105	170	14016	SH	OTHER 01,03	8376
5640							
PACTIV CORP	COM	695257105	692	57170	SH	DEFINED 05,01,03	57170
PACTIV CORP	COM	695257105	33	2725	SH	OTHER 05,01,03	2725
PACTIV CORP	COM	695257105	466	38475	SH	DEFINED 07,06,01,03	38475
PALL CORP	COM	696429307	984	44874	SH	DEFINED 01,03	43374
1500							
PALL CORP	COM	696429307	994	45363	SH	OTHER 01,03	8284
37079							
PALL CORP	COM	696429307	776	35395	SH	DEFINED 05,01,03	35395
PALL CORP	COM	696429307	46	2120	SH	OTHER 05,01,03	2120
PALL CORP	COM	696429307	524	23925	SH	DEFINED 07,06,01,03	23925
PALL CORP	COM	696429307	50	2270	SH	DEFINED 08,09,03	2270
PALM INC	COM	696642107	245	29200	SH	DEFINED 01,03	29200
PALM INC	COM	696642107	1708	203190	SH	DEFINED 05,01,03	203190
PALM INC	COM	696642107	483	57500	SH	DEFINED 06,01,03	57500
PALM INC	COM	696642107	1896	225595	SH	DEFINED 07,06,01,03	225595
PALM INC	COM	696642107	94	11154	SH	DEFINED 08,09,03	11154
PANAMSAT CORP NEW	COM	697933109	23	575	SH	DEFINED 01,03	575
PANAMSAT CORP NEW	COM	697933109	6	160	SH	OTHER 01,03	160
PANAMSAT CORP NEW	COM	697933109	639	16300	SH	DEFINED 08,09,03	16300
PANERA BREAD CO	CL A	69840W108	1022	38200	SH	DEFINED 05,01,03	38200
PANERA BREAD CO	CL A	69840W108	59	2200	SH	DEFINED 06,01,03	2200
PANERA BREAD CO	CL A	69840W108	2096	78350	SH	DEFINED 07,06,01,03	78350
PAPA JOHNS INTL INC	COM	698813102	238	10000	SH	DEFINED 01,03	10000
PAPA JOHNS INTL INC	COM	698813102	47	1990	SH	DEFINED 05,01,03	1990
PAPA JOHNS INTL INC	COM	698813102	236	9900	SH	DEFINED 07,06,01,03	9900
PAPA JOHNS INTL INC	COM	698813102	479	20100	SH	DEFINED 08,09,03	20100
PARADIGM GENETICS INC	COM	69900R106	356	64696	SH	DEFINED	64696
PARAMETRIC TECHNOLOGY CORP	COM	699173100	225	24865	SH	DEFINED 01,03	24065
800							
PARAMETRIC TECHNOLOGY CORP	COM	699173100	88	9725	SH	OTHER 01,03	4825
4900							
PARAMETRIC TECHNOLOGY CORP	COM	699173100	746	82340	SH	DEFINED 05,01,03	82340
PARAMETRIC TECHNOLOGY CORP	COM	699173100	466	51400	SH	DEFINED 07,06,01,03	51400
PAREXEL INTL CORP	COM	699462107	138	11075	SH	DEFINED 01,03	11075
PAREXEL INTL CORP	COM	699462107	34	2700	SH	DEFINED 06,01,03	2700
PAREXEL INTL CORP	COM	699462107	238	19150	SH	DEFINED 07,06,01,03	19150
PARK ELECTROCHEMICAL CORP	COM	700416209	358	15850	SH	DEFINED 01,03	6850
9000							
PARK ELECTROCHEMICAL CORP	COM	700416209	2	92	SH	OTHER 01,03	92
PARK ELECTROCHEMICAL CORP	COM	700416209	2552	112900	SH	DEFINED 05,01,03	112900
PARK ELECTROCHEMICAL CORP	COM	700416209	34	1500	SH	DEFINED 06,01,03	1500
PARK ELECTROCHEMICAL CORP	COM	700416209	279	12325	SH	DEFINED 07,06,01,03	12325
PARK NATL CORP	COM	700658107	254	2925	SH	DEFINED 01,03	2925
PARK PL ENTMT CORP	COM	700690100	1368	133456	SH	DEFINED 01,03	132556
900							
PARK PL ENTMT CORP	COM	700690100	282	27519	SH	OTHER 01,03	100
27419							
PARK PL ENTMT CORP	COM	700690100	293	28570	SH	DEFINED 05,01,03	28570
PARK PL ENTMT CORP	COM	700690100	91	8900	SH	DEFINED 06,01,03	8900
PARK PL ENTMT CORP	COM	700690100	1317	128475	SH	DEFINED 07,06,01,03	128475
PARKER HANNIFIN CORP	COM	701094104	8459	212966	SH	DEFINED 01,03	206591
6375							
PARKER HANNIFIN CORP	COM	701094104	757	19067	SH	OTHER 01,03	14989
4078							
PARKER HANNIFIN CORP	COM	701094104	1627	40965	SH	DEFINED 05,01,03	40965
PARKER HANNIFIN CORP	COM	701094104	79	2000	SH	OTHER 05,01,03	2000
PARKER HANNIFIN CORP	COM	701094104	3479	87600	SH	DEFINED 06,01,03	87600
PARKER HANNIFIN CORP	COM	701094104	896	22550	SH	DEFINED 07,06,01,03	22550
PATINA OIL & GAS CORP	COM	703224105	96	3580	SH	DEFINED 01,03	3580
PATINA OIL & GAS CORP	COM	703224105	5	200	SH	OTHER 01,03	200
PATINA OIL & GAS CORP	COM	703224105	421	15750	SH	DEFINED 07,06,01,03	15750
PATTERSON DENTAL CO	COM	703412106	3654	118845	SH	DEFINED 01,03	98305
1440							
19100							
PATTERSON DENTAL CO	COM	703412106	7780	253000	SH	DEFINED 05,01,03	253000
PATTERSON DENTAL CO	COM	703412106	62	2000	SH	DEFINED 06,01,03	2000
PATTERSON DENTAL CO	COM	703412106	1611	52400	SH	DEFINED 07,06,01,03	52400

PAXAR CORP 27200	COM	704227107	399	31925 SH	DEFINED 01,03	4725
PAXAR CORP	COM	704227107	19	1532 SH	OTHER 01,03	1532
PAXAR CORP	COM	704227107	4335	346800 SH	DEFINED 05,01,03	346800
PAXAR CORP	COM	704227107	410	32825 SH	DEFINED 07,06,01,03	32825
PAXSON COMMUNICATIONS CORP	COM	704231109	2	200 SH	DEFINED 01,03	200
PAXSON COMMUNICATIONS CORP	COM	704231109	1916	196500 SH	CALL DEFINED 08,09,03	196500
PAYCHEX INC 23500	COM	704326107	7351	198343 SH	DEFINED 01,03	174843
PAYCHEX INC 13208	COM	704326107	1663	44859 SH	OTHER 01,03	31651
PAYCHEX INC	COM	704326107	5206	140465 SH	DEFINED 05,01,03	140465
PAYCHEX INC	COM	704326107	238	6425 SH	OTHER 05,01,03	6425
PAYCHEX INC	COM	704326107	2754	74300 SH	DEFINED 06,01,03	74300
PAYCHEX INC	COM	704326107	4167	112425 SH	DEFINED 07,06,01,03	112425
PAYCHEX INC	COM	704326107	296	8000 SH	DEFINED 08,09,03	8000
PAYCHEX INC	COM	704326107	371	10000 SH	PUT DEFINED 08,09,03	10000
PAYCHEX INC	COM	704326107	286	7727 SH	DEFINED 11,01,03	7727
PAYLESS SHOESOURCE INC 1983	COM	704379106	1213	19489 SH	DEFINED 01,03	17506
PAYLESS SHOESOURCE INC 25069	COM	704379106	2571	41295 SH	OTHER 01,03	16226
PAYLESS SHOESOURCE INC	COM	704379106	153	2456 SH	DEFINED 05,01,03	2456
PAYLESS SHOESOURCE INC	COM	704379106	125	2000 SH	DEFINED 06,01,03	2000
PAYLESS SHOESOURCE INC	COM	704379106	590	9475 SH	DEFINED 07,06,01,03	9475
PEDIATRIX MED GROUP 12600	COM	705324101	450	20275 SH	DEFINED 01,03	7675
PEDIATRIX MED GROUP	COM	705324101	173	7800 SH	OTHER 01,03	7800
PEDIATRIX MED GROUP	COM	705324101	3554	160100 SH	DEFINED 05,01,03	160100
PEDIATRIX MED GROUP	COM	705324101	36	1600 SH	DEFINED 06,01,03	1600
PEDIATRIX MED GROUP	COM	705324101	274	12325 SH	DEFINED 07,06,01,03	12325
PEGASUS SOLUTIONS INC 5600	COM	705906105	83	9375 SH	DEFINED 01,03	3775
PEGASUS SOLUTIONS INC	COM	705906105	623	70000 SH	DEFINED 05,01,03	70000
PEGASUS SOLUTIONS INC	COM	705906105	171	19150 SH	DEFINED 07,06,01,03	19150
PEMCO AVIATION INC	COM	706444106	3171	349899 SH	DEFINED 01,03	349899
PENFORD CORP 1050	COM	707051108	9	1050 SH	DEFINED 01,03	
PENFORD CORP 8179	COM	707051108	199	22629 SH	OTHER 01,03	14450
PENFORD CORP	COM	707051108	51	5800 SH	DEFINED 07,06,01,03	5800
PENN ENGR & MFG CORP 77607	CL A	707389102	2747	77607 SH	OTHER 01,03	
PENN ENGR & MFG CORP 269369	COM NON VTG	707389300	10411	269369 SH	OTHER 01,03	
PENN TREATY AMERN CORP	SB NT CV 6.2	707874AC7	226	330000 PRN	DEFINED 01,03	330000
PENN TREATY AMERN CORP	SB NT CV 6.2	707874AC7	2869	4180000 PRN	DEFINED 07,06,01,03	4180000
PENN TREATY AMERN CORP	COM	707874103	124	12200 SH	DEFINED 01,03	12200
PENN TREATY AMERN CORP	COM	707874103	1424	140000 SH	DEFINED 07,06,01,03	140000
PENNEY J C INC 71492	COM	708160106	1794	112192 SH	DEFINED 01,03	40700
PENNEY J C INC 84275	COM	708160106	2896	181137 SH	OTHER 01,03	96862
PENNEY J C INC	COM	708160106	1289	80621 SH	DEFINED 05,01,03	80621
PENNEY J C INC	COM	708160106	72	4525 SH	OTHER 05,01,03	4525
PENNEY J C INC	COM	708160106	811	50725 SH	DEFINED 07,06,01,03	50725
PENNFED FINL SVCS INC 11000	COM	708167101	231	11000 SH	OTHER 01,03	
PENNSYLVANIA RL ESTATE INVT TR	SH BEN INT	709102107	209	9962 SH	DEFINED 01,03	9962
PENNZOIL-QUAKER STATE COMPANY 661	COM	709323109	9	661 SH	DEFINED 01,03	
PENNZOIL-QUAKER STATE COMPANY 2985 1151	COM	709323109	100	7112 SH	OTHER 01,03	2976
PENNZOIL-QUAKER STATE COMPANY	COM	709323109	95	6820 SH	DEFINED 05,01,03	6820
PENNZOIL-QUAKER STATE COMPANY	COM	709323109	476	34000 SH	DEFINED 07,06,01,03	34000
PENTAIR INC 422 1350	COM	709631105	2360	92615 SH	DEFINED 01,03	90843
PENTAIR INC 2478	COM	709631105	63	2478 SH	OTHER 01,03	
PENTAIR INC	COM	709631105	108	4220 SH	DEFINED 05,01,03	4220
PENTAIR INC	COM	709631105	4141	162525 SH	DEFINED 07,06,01,03	162525
PENTON MEDIA INC 8100	COM	709668107	170	11650 SH	DEFINED 01,03	3550
PENTON MEDIA INC	COM	709668107	1503	103300 SH	DEFINED 05,01,03	103300
PENTON MEDIA INC	COM	709668107	360	24750 SH	DEFINED 07,06,01,03	24750
PENWEST PHARMACEUTICALS CO 12593	COM	709754105	314	25409 SH	DEFINED 01,03	12816
PENWEST PHARMACEUTICALS CO	COM	709754105	260	20984 SH	OTHER 01,03	20984
PENWEST PHARMACEUTICALS CO	COM	709754105	277	22400 SH	DEFINED 08,09,03	22400
PEOPLES ENERGY CORP	COM	711030106	870	22374 SH	DEFINED 01,03	22374
PEOPLES ENERGY CORP 6857	COM	711030106	990	25480 SH	OTHER 01,03	18623
PEOPLES ENERGY CORP	COM	711030106	397	10205 SH	DEFINED 05,01,03	10205
PEOPLES ENERGY CORP	COM	711030106	23	600 SH	OTHER 05,01,03	600
PEOPLES ENERGY CORP	COM	711030106	266	6850 SH	DEFINED 07,06,01,03	6850

PEOPLESOFT INC 84350	COM	712713106	3553	151580	SH	DEFINED	01,03	67230
PEOPLESOFT INC	COM	712713106	61	2600	SH	OTHER	01,03	2600
PEOPLESOFT INC	COM	712713106	5255	224225	SH	DEFINED	05,01,03	224225
PEOPLESOFT INC	COM	712713106	1059	45200	SH	DEFINED	06,01,03	45200
PEOPLESOFT INC	COM	712713106	3551	151525	SH	DEFINED	07,06,01,03	151525
PEOPLESOFT INC	COM	712713106	130	5530	SH	DEFINED	08,09,03	5530
PEOPLESOFT INC	COM	712713106	579	24700	SH	CALL	DEFINED 08,09,03	24700
PEOPLESOFT INC	COM	712713106	52	2200	SH	PUT	DEFINED 08,09,03	2200
PEP BOYS MANNY MOE & JACK 28600	COM	713278109	212	34775	SH	DEFINED	01,03	6175
PEP BOYS MANNY MOE & JACK 500	COM	713278109	3	500	SH	OTHER	01,03	
PEP BOYS MANNY MOE & JACK	COM	713278109	2298	377400	SH	DEFINED	05,01,03	377400
PEP BOYS MANNY MOE & JACK	COM	713278109	253	41525	SH	DEFINED	07,06,01,03	41525
PEPSI BOTTLING GROUP INC	COM	713409100	9010	237045	SH	DEFINED	01,03	237045
PEPSI BOTTLING GROUP INC 88028	COM	713409100	75979	1998909	SH	DEFINED	11,01,03	1910881
PEPSI BOTTLING GROUP INC 238073	COM	713409100	19149	503776	SH	OTHER	11,06,01,03	265703
PEPSIAMERICAS INC	COM	71343P200	220	14100	SH	DEFINED	05,01,03	14100
PEPSIAMERICAS INC	COM	71343P200	1073	68775	SH	DEFINED	07,06,01,03	68775
PEPSICO INC 390441	COM	713448108	347425	7905003	SH	DEFINED	01,03	7514562
PEPSICO INC 2608948	COM	713448108	209698	4771295	SH	OTHER	01,03	2162347
PEPSICO INC	COM	713448108	1099	25000	SH	CALL	DEFINED 01,03	25000
PEPSICO INC 577240	COM	713448108	25370	577240	SH	DEFINED	05,01,03	
PEPSICO INC 372760	COM	713448108	42845	974850	SH	OTHER	05,01,03	602090
PEPSICO INC	COM	713448108	10777	245200	SH	DEFINED	06,01,03	245200
PEPSICO INC	COM	713448108	23139	526475	SH	DEFINED	07,06,01,03	526475
PEPSICO INC	COM	713448108	1664	37870	SH	DEFINED	08,09,03	37870
PEPSICO INC	COM	713448108	3643	82900	SH	CALL	DEFINED 08,09,03	82900
PEPSICO INC	COM	713448108	161	3660	SH	DEFINED	13,01,03	3660
PER-SE TECHNOLOGIES INC	COM NEW	713569309	846	143207	SH	DEFINED	01,03	143207
PEREGRINE SYSTEMS INC	SB NT CV 144	71366QAA9	2067	1978000	PRN	DEFINED	08,09,03	1978000
PEREGRINE SYSTEMS INC 2366	COM	71366Q101	46	2366	SH	DEFINED	01,03	
PEREGRINE SYSTEMS INC 1734	COM	71366Q101	151	7720	SH	OTHER	01,03	5986
PEREGRINE SYSTEMS INC	COM	71366Q101	57	2900	SH	DEFINED	05,01,03	2900
PEREGRINE SYSTEMS INC	COM	71366Q101	105	5404	SH	DEFINED	08,09,03	5404
PEREGRINE SYSTEMS INC	COM	71366Q101	156	8000	SH	CALL	DEFINED 08,09,03	8000
PEREGRINE SYSTEMS INC	COM	71366Q101	663	34000	SH	PUT	DEFINED 08,09,03	34000
PEREZ COMPANC SA NEW	SP ADR B SHS	71367B103	504	31525	SH	DEFINED	06,01,03	31525
PERFORMANCE FOOD GROUP CO 5000	COM	713755106	778	14827	SH	DEFINED	01,03	9827
PERFORMANCE FOOD GROUP CO	COM	713755106	3092	58900	SH	DEFINED	05,01,03	58900
PERFORMANCE FOOD GROUP CO	COM	713755106	137	2600	SH	DEFINED	06,01,03	2600
PERFORMANCE FOOD GROUP CO	COM	713755106	706	13450	SH	DEFINED	07,06,01,03	13450
PERICOM SEMICONDUCTOR CORP 12900	COM	713831105	202	15700	SH	DEFINED	01,03	2800
PERICOM SEMICONDUCTOR CORP	COM	713831105	22	1745	SH	OTHER	01,03	1745
PERICOM SEMICONDUCTOR CORP	COM	713831105	2995	232600	SH	DEFINED	05,01,03	232600
PERICOM SEMICONDUCTOR CORP	COM	713831105	249	19375	SH	DEFINED	07,06,01,03	19375
PERKINELMER INC	CONV ZERO	714046AA7	1470	2840000	PRN	DEFINED	08,09,03	2840000
PERKINELMER INC 28600	COM	714046109	2723	51916	SH	DEFINED	01,03	23316
PERKINELMER INC 20769	COM	714046109	1205	22967	SH	OTHER	01,03	2198
PERKINELMER INC	COM	714046109	3054	58220	SH	DEFINED	05,01,03	58220
PERKINELMER INC	COM	714046109	986	18800	SH	DEFINED	06,01,03	18800
PERKINELMER INC	COM	714046109	2143	40850	SH	DEFINED	07,06,01,03	40850
PERRIGO CO	COM	714290103	63	6370	SH	DEFINED	05,01,03	6370
PERRIGO CO	COM	714290103	314	31750	SH	DEFINED	07,06,01,03	31750
PETROLEO BRASILEIRO SA PETROBR 490 5930	SPONSORED AD	71654V101	153	7050	SH	OTHER	01,03	630
PETROLEO BRASILEIRO SA PETROBR	SPONSORED AD	71654V101	2791	128300	SH	DEFINED	06,01,03	128300
PETROLEO BRASILEIRO SA PETROBR	SPONSORED AD	71654V408	1257	52800	SH	DEFINED	06,01,03	52800
PETROLEUM & RES CORP 1604	COM	716549100	128	4708	SH	DEFINED	01,03	3104
PETROLEUM & RES CORP 5723	COM	716549100	235	8632	SH	OTHER	01,03	2909
PETROLEUM GEO-SVCS A/S	SPONSORED AD	716597109	36	4000	SH	OTHER	01,03	4000
PETROLEUM GEO-SVCS A/S	SPONSORED AD	716597109	850	95000	SH	DEFINED	11,01,03	95000
PETROLEUM GEO-SVCS A/S	SPONSORED AD	716597109	671	75000	SH	OTHER	11,06,01,03	75000
PETSMART INC	COM	716768106	556	138935	SH	DEFINED	01,03	138935
PETSMART INC 2000	COM	716768106	8	2000	SH	OTHER	01,03	
PFIZER INC 1321488	COM	717081103	795744	19432093	SH	DEFINED	01,03	18110605
PFIZER INC 4086184	COM	717081103	397907	9716906	SH	OTHER	01,03	5630722

PIER 1 IMPORTS INC 6570	COM		720279108	85	6570 SH	OTHER	01,03	
PIER 1 IMPORTS INC	COM		720279108	2210	170000 SH	DEFINED	05,01,03	170000
PIER 1 IMPORTS INC	COM		720279108	124	9500 SH	DEFINED	06,01,03	9500
PIER 1 IMPORTS INC	COM		720279108	969	74550 SH	DEFINED	07,06,01,03	74550
PILGRIMS PRIDE CORP	CL B		721467108	128	13000 SH	DEFINED	01,03	13000
PINNACLE ENTMT INC	COM		723456109	1637	155900 SH	DEFINED	05,01,03	155900
PINNACLE ENTMT INC	COM		723456109	215	20500 SH	DEFINED	07,06,01,03	20500
PINNACLE HLDGS INC	COM		72346N101	556	62885 SH	DEFINED		62885
PINNACLE HLDGS INC	COM		72346N101	34	3900 SH	DEFINED	05,01,03	3900
PINNACLE SYS INC 700 27400	COM		723481107	361	42825 SH	DEFINED	01,03	14725
PINNACLE SYS INC	COM		723481107	4656	551900 SH	DEFINED	05,01,03	551900
PINNACLE SYS INC	COM		723481107	335	39675 SH	DEFINED	07,06,01,03	39675
PINNACLE SYS INC	COM		723481107	7	802 SH	DEFINED	08,09,03	802
PINNACLE WEST CAP CORP 500	COM		723484101	464	10108 SH	DEFINED	01,03	9608
PINNACLE WEST CAP CORP 1169	COM		723484101	155	3369 SH	OTHER	01,03	2200
PINNACLE WEST CAP CORP	COM		723484101	1169	25480 SH	DEFINED	05,01,03	25480
PINNACLE WEST CAP CORP	COM		723484101	67	1450 SH	OTHER	05,01,03	1450
PINNACLE WEST CAP CORP	COM		723484101	751	16375 SH	DEFINED	07,06,01,03	16375
PINNACLE WEST CAP CORP	COM		723484101	1147	25000 SH	CALL	DEFINED 08,09,03	25000
PIONEER NAT RES CO	COM		723787107	29	1823 SH	DEFINED	01,03	1823
PIONEER NAT RES CO 6328	COM		723787107	190	12118 SH	OTHER	01,03	5790
PIONEER NAT RES CO	COM		723787107	134	8530 SH	DEFINED	05,01,03	8530
PIONEER NAT RES CO	COM		723787107	668	42525 SH	DEFINED	07,06,01,03	42525
PIONEER STD ELECTRS INC 12000	COM		723877106	257	21000 SH	DEFINED	01,03	9000
PIONEER STD ELECTRS INC	COM		723877106	1810	147767 SH	DEFINED	05,01,03	147767
PIONEER STD ELECTRS INC	COM		723877106	26	2100 SH	DEFINED	06,01,03	2100
PIONEER STD ELECTRS INC	COM		723877106	262	21425 SH	DEFINED	07,06,01,03	21425
PIONEER STD ELECTRS INC	COM		723877106	123	10000 SH	CALL	DEFINED 08,09,03	10000
PITNEY BOWES INC 62640	COM		724479100	8966	258017 SH	DEFINED	01,03	195377
PITNEY BOWES INC 39570	COM		724479100	8342	240047 SH	OTHER	01,03	200477
PITNEY BOWES INC	COM		724479100	2547	73295 SH	DEFINED	05,01,03	73295
PITNEY BOWES INC	COM		724479100	151	4350 SH	OTHER	05,01,03	4350
PITNEY BOWES INC	COM		724479100	1695	48775 SH	DEFINED	07,06,01,03	48775
PITTSTON CO	COM	BRINKS G	725701106	17	797 SH	DEFINED	01,03	797
PITTSTON CO 408	COM	BRINKS G	725701106	9	408 SH	OTHER	01,03	
PITTSTON CO	COM	BRINKS G	725701106	97	4490 SH	DEFINED	05,01,03	4490
PITTSTON CO	COM	BRINKS G	725701106	486	22375 SH	DEFINED	07,06,01,03	22375
PIXELWORKS INC	COM		72581M107	299	29928 SH	DEFINED		29928
PIXAR	COM		725811103	303	9859 SH	DEFINED	01,03	9859
PIXAR 1000	COM		725811103	31	1000 SH	OTHER	01,03	
PIXAR	COM		725811103	55	1800 SH	DEFINED	06,01,03	1800
PIZZA INN INC NEW	COM		725848105	24	14490 SH	DEFINED	01,03	14490
PIZZA INN INC NEW	COM		725848105		200 SH	OTHER	01,03	200
PLACER DOME INC 1000	COM		725906101	287	33174 SH	DEFINED	01,03	32174
PLACER DOME INC 16694	COM		725906101	367	42384 SH	OTHER	01,03	25690
PLACER DOME INC	COM		725906101	803	92815 SH	DEFINED	05,01,03	92815
PLACER DOME INC	COM		725906101	49	5625 SH	OTHER	05,01,03	5625
PLACER DOME INC	COM		725906101	548	63325 SH	DEFINED	07,06,01,03	63325
PLACER DOME INC	COM		725906101	17	2000 SH	DEFINED	08,09,03	2000
PLAINS RES INC 1100	COM	PAR \$0.1	726540503	65	3075 SH	DEFINED	01,03	1975
PLAINS RES INC	COM	PAR \$0.1	726540503	285	13575 SH	DEFINED	07,06,01,03	13575
PLANTRONICS INC NEW	COM		727493108	490	27600 SH	DEFINED	01,03	27600
PLANTRONICS INC NEW	COM		727493108	209	11770 SH	DEFINED	05,01,03	11770
PLANTRONICS INC NEW	COM		727493108	48	2700 SH	DEFINED	06,01,03	2700
PLANTRONICS INC NEW	COM		727493108	2435	137050 SH	DEFINED	07,06,01,03	137050
PLAY BY PLAY TOYS & NOVELTIES 18000	COM		72811K103	5	18000 SH	DEFINED	01,03	
PLEXUS CORP 4000	COM		729132100	1003	39126 SH	DEFINED	01,03	35126
PLEXUS CORP	COM		729132100	103	4000 SH	OTHER	01,03	4000
PLEXUS CORP	COM		729132100	619	24170 SH	DEFINED	05,01,03	24170
PLEXUS CORP	COM		729132100	56	2200 SH	DEFINED	06,01,03	2200
PLEXUS CORP	COM		729132100	10775	420500 SH	DEFINED	07,06,01,03	420500
PLUG POWER INC 600	COM		72919P103	9	600 SH	OTHER	01,03	
PLUG POWER INC	COM		72919P103	1	100 SH	DEFINED	05,01,03	100
PLUG POWER INC	COM		72919P103	256	17900 SH	DEFINED	08,09,03	17900
PLUG POWER INC	COM		72919P103	572	40000 SH	PUT	DEFINED 08,09,03	40000
PLUM CREEK TIMBER CO INC 600	COM		729251108	450	18591 SH	DEFINED	01,03	17991
PLUM CREEK TIMBER CO INC 8000	COM		729251108	1460	60330 SH	OTHER	01,03	52330

POGO PRODUCING CO 21000	COM	730448107	1244	42149 SH	DEFINED 01,03	21149
POGO PRODUCING CO 690	COM	730448107	59	2000 SH	OTHER 01,03	1310
POGO PRODUCING CO	COM	730448107	7136	241800 SH	DEFINED 05,01,03	241800
POGO PRODUCING CO	COM	730448107	89	3000 SH	DEFINED 06,01,03	3000
POGO PRODUCING CO	COM	730448107	1222	41425 SH	DEFINED 07,06,01,03	41425
POHANG IRON & STL LTD 710 3520	SPONSORED AD	730450103	162	9010 SH	OTHER 01,03	4780
POHANG IRON & STL LTD	SPONSORED AD	730450103	1256	69974 SH	DEFINED 06,01,03	69974
POLARIS INDS INC 320 8800	COM	731068102	830	18366 SH	DEFINED 01,03	9246
POLARIS INDS INC 3000	COM	731068102	136	3000 SH	OTHER 01,03	
POLARIS INDS INC	COM	731068102	5090	112600 SH	DEFINED 05,01,03	112600
POLARIS INDS INC	COM	731068102	77	1700 SH	DEFINED 06,01,03	1700
POLARIS INDS INC	COM	731068102	833	18425 SH	DEFINED 07,06,01,03	18425
POLAROID CORP 17200	COM	731095105	97	22802 SH	DEFINED 01,03	5602
POLAROID CORP	COM	731095105	4	1000 SH	OTHER 01,03	1000
POLAROID CORP	COM	731095105	256	60100 SH	DEFINED 05,01,03	60100
POLAROID CORP	COM	731095105	150	35100 SH	DEFINED 07,06,01,03	35100
POLYCOM INC	COM	73172K104	7721	623907 SH	DEFINED 01,03	623907
POLYCOM INC	COM	73172K104	88	7090 SH	DEFINED 05,01,03	7090
POLYCOM INC	COM	73172K104	33	2700 SH	DEFINED 06,01,03	2700
POLYCOM INC	COM	73172K104	437	35325 SH	DEFINED 07,06,01,03	35325
POLYCOM INC	COM	73172K104	413	33400 SH	DEFINED 08,09,03	33400
POLYCOM INC	COM	73172K104	4871	393600 SH	DEFINED 17,16	393600
POLYMEDICA CORP 2600	COM	731738100	200	8800 SH	DEFINED 01,03	6200
POLYMEDICA CORP	COM	731738100	523	23000 SH	DEFINED 05,01,03	23000
POLYMEDICA CORP	COM	731738100	20	900 SH	DEFINED 06,01,03	900
POLYMEDICA CORP	COM	731738100	235	10350 SH	DEFINED 07,06,01,03	10350
POLYMER GROUP INC	COM	731745105	83	46575 SH	DEFINED 01,03	46575
POLYMER GROUP INC	COM	731745105	66	36600 SH	DEFINED 05,01,03	36600
POLYMER GROUP INC	COM	731745105	74	41100 SH	DEFINED 07,06,01,03	41100
POLYONE CORP	COM	73179P106	5828	640400 SH	DEFINED 05,01,03	640400
POLYONE CORP	COM	73179P106	666	73225 SH	DEFINED 07,06,01,03	73225
POPE & TALBOT INC 1100	COM	732827100	206	16607 SH	DEFINED 01,03	15507
POPE & TALBOT INC	COM	732827100	8	652 SH	OTHER 01,03	652
POPE & TALBOT INC	COM	732827100	151	12200 SH	DEFINED 05,01,03	12200
POPE & TALBOT INC	COM	732827100	134	10775 SH	DEFINED 07,06,01,03	10775
POPE RES DEL LTD PARTNERSHIP	DEPOSITRY RC	732857107	271	13565 SH	DEFINED 01,03	13565
POPE RES DEL LTD PARTNERSHIP	DEPOSITRY RC	732857107	10	500 SH	OTHER 01,03	500
PORTAL SOFTWARE INC	COM	736126103	13	1500 SH	DEFINED 05,01,03	1500
PORTAL SOFTWARE INC	COM	736126103	440	52195 SH	DEFINED 08,09,03	52195
PORTAL SOFTWARE INC 62000	COM	736126103	523	62000 SH	OTHER 16	
PORTUGAL TELECOM SGPS S A 3150	SPONSORED AD	737273102	74	8640 SH	OTHER 01,03	5490
PORTUGAL TELECOM SGPS S A	SPONSORED AD	737273102	3526	410000 SH	DEFINED 06,01,03	410000
POST PPTYS INC	COM	737464107	141	4017 SH	DEFINED 01,03	4017
POST PPTYS INC 500	COM	737464107	123	3500 SH	OTHER 01,03	3000
POTASH CORP SASK INC	COM	73755L107	6	100 SH	DEFINED 01,03	100
POTASH CORP SASK INC 109	COM	73755L107	11	189 SH	OTHER 01,03	80
POTASH CORP SASK INC	COM	73755L107	290	5000 SH	PUT DEFINED 08,09,03	5000
POTLATCH CORP 16000	COM	737628107	6473	202588 SH	DEFINED 01,03	186588
POTLATCH CORP 15000	COM	737628107	871	27276 SH	OTHER 01,03	12276
POTLATCH CORP	COM	737628107	313	9790 SH	DEFINED 05,01,03	9790
POTLATCH CORP	COM	737628107	16	490 SH	OTHER 05,01,03	490
POTLATCH CORP	COM	737628107	176	5500 SH	DEFINED 07,06,01,03	5500
POTLATCH CORP	COM	737628107	32	1000 SH	DEFINED 08,09,03	1000
POTOMAC ELEC PWR CO 6400	COM	737679100	2422	103614 SH	DEFINED 01,03	97214
POTOMAC ELEC PWR CO 61571	COM	737679100	3220	137735 SH	OTHER 01,03	76164
POTOMAC ELEC PWR CO	COM	737679100	226	9650 SH	DEFINED 05,01,03	9650
POTOMAC ELEC PWR CO	COM	737679100	1125	48100 SH	DEFINED 07,06,01,03	48100
POTOMAC ELEC PWR CO	COM	737679100	23	1000 SH	DEFINED 08,09,03	1000
POWER INTEGRATIONS INC	COM	739276103	131	7600 SH	DEFINED 01,03	7600
POWER INTEGRATIONS INC	COM	739276103	65	3750 SH	OTHER 01,03	3750
POWER INTEGRATIONS INC	COM	739276103	368	21325 SH	DEFINED 07,06,01,03	21325
POWER-ONE INC 180 47250	COM	739308104	1051	72533 SH	DEFINED 01,03	25103
POWER-ONE INC 156	COM	739308104	2	156 SH	OTHER 01,03	
POWER-ONE INC	COM	739308104	1339	92435 SH	DEFINED 05,01,03	92435
POWER-ONE INC	COM	739308104	20	1350 SH	OTHER 05,01,03	1350
POWER-ONE INC	COM	739308104	717	49475 SH	DEFINED 07,06,01,03	49475
POWER-ONE INC	COM	739308104	6	400 SH	DEFINED 08,09,03	400

POWER-ONE INC	COM	739308104	9974	688322	SH	DEFINED 17,16	688322
POWERTEL INC	COM	73936C109	2220	40360	SH	DEFINED 01,03	40360
POWERTEL INC	COM	73936C109	9765	177537	SH	DEFINED 17,16	177537
POWERWAVE TECHNOLOGIES INC 500	COM	739363109	292	21445	SH	DEFINED 01,03	20945
POWERWAVE TECHNOLOGIES INC	COM	739363109	11	800	SH	OTHER 01,03	800
POWERWAVE TECHNOLOGIES INC	COM	739363109	75	5480	SH	DEFINED 05,01,03	5480
POWERWAVE TECHNOLOGIES INC	COM	739363109	26	1900	SH	DEFINED 06,01,03	1900
POWERWAVE TECHNOLOGIES INC	COM	739363109	2143	157300	SH	DEFINED 07,06,01,03	157300
PRAECIS PHARMACEUTICALS INC	COM	739421105	165	8300	SH	DEFINED 05,01,03	8300
PRAECIS PHARMACEUTICALS INC	COM	739421105	2380	119400	SH	DEFINED 07,06,01,03	119400
PRAXAIR INC	COM	74005P104	2966	66428	SH	DEFINED 01,03	65453
975							
PRAXAIR INC	COM	74005P104	729	16316	SH	OTHER 01,03	6941
9375							
PRAXAIR INC	COM	74005P104	2067	46295	SH	DEFINED 05,01,03	46295
PRAXAIR INC	COM	74005P104	122	2725	SH	OTHER 05,01,03	2725
PRAXAIR INC	COM	74005P104	2496	55900	SH	DEFINED 06,01,03	55900
PRAXAIR INC	COM	74005P104	1370	30675	SH	DEFINED 07,06,01,03	30675
PRE PAID LEGAL SVCS INC	COM	740065107	79	7650	SH	DEFINED 01,03	7650
PRE PAID LEGAL SVCS INC	COM	740065107	182	17600	SH	DEFINED 07,06,01,03	17600
PRECISION CASTPARTS CORP 200	COM	740189105	440	13300	SH	DEFINED 01,03	13100
PRECISION CASTPARTS CORP	COM	740189105	7	200	SH	OTHER 01,03	200
PRECISION CASTPARTS CORP	COM	740189105	147	4440	SH	DEFINED 05,01,03	4440
PRECISION CASTPARTS CORP	COM	740189105	93	2800	SH	DEFINED 06,01,03	2800
PRECISION CASTPARTS CORP	COM	740189105	731	22125	SH	DEFINED 07,06,01,03	22125
PRECISION CASTPARTS CORP	COM	740189105	152	4600	SH	DEFINED 08,09,03	4600
PRECISION DRILLING CORP	COM	74022D100	694	19450	SH	DEFINED 01,03	19450
PRECISION DRILLING CORP	COM	74022D100	1	20	SH	OTHER 01,03	20
PRECISION DRILLING CORP	COM	74022D100	649	18200	SH	DEFINED 05,01,03	18200
PRECISION DRILLING CORP	COM	74022D100	9431	264400	SH	DEFINED 07,06,01,03	264400
PRESIDENTIAL LIFE CORP 27742	COM	740884101	458	27742	SH	OTHER 01,03	
PREVIEW SYS INC	COM	741379101	47	17123	SH	DEFINED 08,09,03	17123
PRICE COMMUNICATIONS CORP	COM NEW	741437305	44	2530	SH	DEFINED 01,03	2530
PRICE COMMUNICATIONS CORP	COM NEW	741437305	83	4810	SH	DEFINED 05,01,03	4810
PRICE COMMUNICATIONS CORP	COM NEW	741437305	413	24000	SH	DEFINED 07,06,01,03	24000
PRICE COMMUNICATIONS CORP	COM NEW	741437305	5325	309400	SH	DEFINED 08,09,03	309400
PRICE COMMUNICATIONS CORP	COM NEW	741437305	9466	550000	SH	DEFINED 08,09,03	550000
PRICE T ROWE GROUP INC	COM	74144T108	197	6300	SH	DEFINED 01,03	6300
PRICE T ROWE GROUP INC	COM	74144T108	1161	37075	SH	DEFINED 05,01,03	37075
PRICE T ROWE GROUP INC	COM	74144T108	65	2075	SH	OTHER 05,01,03	2075
PRICE T ROWE GROUP INC	COM	74144T108	735	23475	SH	DEFINED 07,06,01,03	23475
PRICE T ROWE GROUP INC	COM	74144T108	28	880	SH	DEFINED 08,09,03	880
PRICELINE COM INC	COM	741503106	2824	1115797	SH	DEFINED 01,03	1115797
PRICELINE COM INC	COM	741503106		50	SH	OTHER 01,03	50
PRICELINE COM INC	COM	741503106	12	4800	SH	DEFINED 05,01,03	4800
PRIMEDIA INC	COM	74157K101	16	2500	SH	OTHER 01,03	2500
PRIMEDIA INC	COM	74157K101	855	135700	SH	DEFINED 08,09,03	135700
PRIMEDIA INC	COM	74157K101	945	150000	SH	DEFINED 08,09,03	150000
PRIME GROUP REALTY TRUST 3000	SH BEN INT	74158J103	42	3000	SH	OTHER 01,03	
PRIME GROUP REALTY TRUST	SH BEN INT	74158J103	1282	91800	SH	DEFINED 17,16	91800
PRIME HOSPITALITY CORP 19200	COM	741917108	265	24550	SH	DEFINED 01,03	5350
PRIME HOSPITALITY CORP	COM	741917108	2282	211300	SH	DEFINED 05,01,03	211300
PRIME HOSPITALITY CORP	COM	741917108	378	35000	SH	DEFINED 07,06,01,03	35000
PRIDE INTL INC 21900	COM	741932107	949	39925	SH	DEFINED 01,03	18025
PRIDE INTL INC	COM	741932107	12	500	SH	OTHER 01,03	500
PRIDE INTL INC	COM	741932107	5667	238500	SH	DEFINED 05,01,03	238500
PRIDE INTL INC	COM	741932107	90	3800	SH	DEFINED 06,01,03	3800
PRIDE INTL INC	COM	741932107	1240	52200	SH	DEFINED 07,06,01,03	52200
PRIDE INTL INC	COM	741932107	1782	75000	SH	DEFINED 08,09,03	75000
PRIORITY HEALTHCARE CORP 56	CL B	74264T102	570	15089	SH	DEFINED 01,03	15033
PRIORITY HEALTHCARE CORP	CL B	74264T102	101	2674	SH	DEFINED 06,01,03	2674
PRIORITY HEALTHCARE CORP	CL B	74264T102	1333	35300	SH	DEFINED 07,06,01,03	35300
PRIORITY HEALTHCARE CORP	CL B	74264T102	64	1700	SH	DEFINED 08,09,03	1700
PRIORITY HEALTHCARE CORP 293974	CL B	74264T102	150615	3989789	SH	DEFINED 11,01,03	3695815
PRIORITY HEALTHCARE CORP 507120	CL B	74264T102	34820	922385	SH	OTHER 11,06,01,03	415265
PROCTER & GAMBLE CO 693841	COM	742718109	370631	5920629	SH	DEFINED 01,03	5226788
PROCTER & GAMBLE CO 1692244	COM	742718109	443415	7083312	SH	OTHER 01,03	5391068
PROCTER & GAMBLE CO 240000	COM	742718109	31944	510290	SH	DEFINED 05,01,03	270290
PROCTER & GAMBLE CO	COM	742718109	16425	262375	SH	OTHER 05,01,03	262375
PROCTER & GAMBLE CO	COM	742718109	45294	723550	SH	DEFINED 07,06,01,03	723550
PROCTER & GAMBLE CO	COM	742718109	860	13734	SH	DEFINED 08,09,03	13734
PROCTER & GAMBLE CO	COM	742718109	210	3350	SH	DEFINED 13,01,03	3350
PROCTER & GAMBLE CO	COM	742718109	103	1650	SH	OTHER 13,01,03	700

950									
PROCTER & GAMBLE CO	COM	742718109	25040	400000	SH	OTHER	16		
400000									
PROFESSIONAL DETAILING INC	COM	74312N107	80	1300	SH	DEFINED	01,03	1300	
PROFESSIONAL DETAILING INC	COM	74312N107	3889	63000	SH	CALL	DEFINED 08,09,03	63000	
PROFIT RECOVERY GROUP INTL INC	COM	743168106	152	24353	SH	DEFINED	01,03	5375	
678 18300									
PROFIT RECOVERY GROUP INTL INC	COM	743168106	983	157300	SH	DEFINED	05,01,03	157300	
PROFIT RECOVERY GROUP INTL INC	COM	743168106	233	37275	SH	DEFINED	07,06,01,03	37275	
PROGRESS ENERGY INC	COM	743263105	357	8300	SH	DEFINED	01,03	8300	
PROGRESS ENERGY INC	COM	743263105	2630	61058	SH	DEFINED	05,01,03	61058	
PROGRESS ENERGY INC	COM	743263105	153	3550	SH	OTHER	05,01,03	3550	
PROGRESS ENERGY INC	COM	743263105	1712	39750	SH	DEFINED	07,06,01,03	39750	
PROGRESS ENERGY INC	COM	743263105	1077	25000	SH	CALL	DEFINED 08,09,03	25000	
PROGRESS ENERGY INC	COM	743263105	1723	40000	SH	CALL	DEFINED 17,16	40000	
PROGRESS SOFTWARE CORP	COM	743312100	328	22650	SH	DEFINED	01,03	3950	
18700									
PROGRESS SOFTWARE CORP	COM	743312100	3368	232300	SH	DEFINED	05,01,03	232300	
PROGRESS SOFTWARE CORP	COM	743312100	398	27450	SH	DEFINED	07,06,01,03	27450	
PROGRESSIVE CORP OHIO	COM	743315103	1367	14085	SH	DEFINED	01,03	7585	
6500									
PROGRESSIVE CORP OHIO	COM	743315103	873	9000	SH	OTHER	01,03	3000	
6000									
PROGRESSIVE CORP OHIO	COM	743315103	3193	32900	SH	DEFINED	05,01,03	32900	
PROGRESSIVE CORP OHIO	COM	743315103	123	1270	SH	OTHER	05,01,03	1270	
PROGRESSIVE CORP OHIO	COM	743315103	1854	19100	SH	DEFINED	07,06,01,03	19100	
PROLOGIS TR	SH BEN INT	743410102	2008	99994	SH	DEFINED	01,03	99994	
PROLOGIS TR	SH BEN INT	743410102	175	8700	SH	OTHER	01,03	8700	
PROSOFTTRAINING COM INC	COM	743477101	406	51550	SH	DEFINED	01,03	51550	
PROSOFTTRAINING COM INC	COM	743477101	380	48300	SH	DEFINED	05,01,03	48300	
PROSOFTTRAINING COM INC	COM	743477101	4779	606800	SH	DEFINED	07,06,01,03	606800	
PROTECTIVE LIFE CORP	COM	743674103	2213	72154	SH	DEFINED	01,03	72154	
PROTECTIVE LIFE CORP	COM	743674103	261	8510	SH	OTHER	01,03	8510	
PROTECTIVE LIFE CORP	COM	743674103	215	7000	SH	DEFINED	05,01,03	7000	
PROTECTIVE LIFE CORP	COM	743674103	6737	219650	SH	DEFINED	07,06,01,03	219650	
PROTEIN DESIGN LABS INC	COM	74369L103	245	5500	SH	DEFINED	01,03	5500	
PROTEIN DESIGN LABS INC	COM	74369L103	18	400	SH	OTHER	01,03		
400									
PROTEIN DESIGN LABS INC	COM	74369L103	167	3750	SH	DEFINED	05,01,03	3750	
PROTEIN DESIGN LABS INC	COM	74369L103	53	1200	SH	DEFINED	06,01,03	1200	
PROTEIN DESIGN LABS INC	COM	74369L103	832	18700	SH	DEFINED	07,06,01,03	18700	
PROVIDENT BANKSHARES CORP	COM	743859100	955	42677	SH	DEFINED	01,03	34777	
7900									
PROVIDENT BANKSHARES CORP	COM	743859100	184	8238	SH	OTHER	01,03	8238	
PROVIDENT BANKSHARES CORP	COM	743859100	2179	97400	SH	DEFINED	05,01,03	97400	
PROVIDENT BANKSHARES CORP	COM	743859100	125	5600	SH	DEFINED	06,01,03	5600	
PROVIDENT BANKSHARES CORP	COM	743859100	461	20600	SH	DEFINED	07,06,01,03	20600	
PROVIDENT FINL GROUP INC	COM	743866105	119	4240	SH	DEFINED	05,01,03	4240	
PROVIDENT FINL GROUP INC	COM	743866105	593	21075	SH	DEFINED	07,06,01,03	21075	
PROVINCE HEALTHCARE CO	SB NT CV 144	743977AA8	4629	4606000	PRN	DEFINED	07,06,01,03	4606000	
PROVINCE HEALTHCARE CO	COM	743977100	1955	64225	SH	DEFINED	01,03	47125	
17100									
PROVINCE HEALTHCARE CO	COM	743977100	7058	231900	SH	DEFINED	05,01,03	231900	
PROVINCE HEALTHCARE CO	COM	743977100	17924	588875	SH	DEFINED	07,06,01,03	588875	
PROVIDIAN FINL CORP	NT ZERO CV	74406AAB8	127089	309030000	PRN	DEFINED	08,09,03	309030000	
PROVIDIAN FINL CORP	NT ZERO CV	74406AAB8	10	25000	PRN	DEFINED	17,16	25000	
PROVIDIAN FINL CORP	COM	74406A102	41556	847213	SH	DEFINED	01,03	834153	
13060									
PROVIDIAN FINL CORP	COM	74406A102	6911	140901	SH	OTHER	01,03	76850	
64051									
PROVIDIAN FINL CORP	COM	74406A102	343	7000	SH	PUT	DEFINED 01,03	7000	
PROVIDIAN FINL CORP	COM	74406A102	4220	86025	SH	DEFINED	05,01,03	86025	
PROVIDIAN FINL CORP	COM	74406A102	242	4925	SH	OTHER	05,01,03	4925	
PROVIDIAN FINL CORP	COM	74406A102	3355	68400	SH	DEFINED	06,01,03	68400	
PROVIDIAN FINL CORP	COM	74406A102	9112	185775	SH	DEFINED	07,06,01,03	185775	
PROVIDIAN FINL CORP	COM	74406A102	6046	123270	SH	DEFINED	08,09,03	123270	
PROVIDIAN FINL CORP	COM	74406A102	245	5000	SH	PUT	DEFINED 08,09,03	5000	
PROXIM INC	COM	744284100	490	48725	SH	DEFINED	01,03	34825	
13900									
PROXIM INC	COM	744284100	83	8250	SH	OTHER	01,03	7850	
400									
PROXIM INC	COM	744284100	1997	198500	SH	DEFINED	05,01,03	198500	
PROXIM INC	COM	744284100	15	1500	SH	DEFINED	06,01,03	1500	
PROXIM INC	COM	744284100	3687	366425	SH	DEFINED	07,06,01,03	366425	
PSINET INC	COM	74437C101	6	29430	SH	DEFINED		29430	
PSINET INC	COM	74437C101	2	8050	SH	DEFINED	01,03	8050	
PSINET INC	COM	74437C101	2	11360	SH	OTHER	01,03	1800	
9560									
PSINET INC	COM	74437C101	1	2900	SH	DEFINED	08,09,03	2900	
PUBLIC SVC CO N MEX	COM	744499104	918	31656	SH	DEFINED	01,03	31656	
PUBLIC SVC CO N MEX	COM	744499104	218	7512	SH	OTHER	01,03	5000	
2512									
PUBLIC SVC CO N MEX	COM	744499104	98	3390	SH	DEFINED	05,01,03	3390	
PUBLIC SVC CO N MEX	COM	744499104	186	6400	SH	DEFINED	06,01,03	6400	
PUBLIC SVC CO N MEX	COM	744499104	490	16900	SH	DEFINED	07,06,01,03	16900	

PUBLIC SVC ENTERPRISE GROUP 5707	COM	744573106	2437	56459	SH	DEFINED	01,03	50752
PUBLIC SVC ENTERPRISE GROUP 10100	COM	744573106	1837	42559	SH	OTHER	01,03	32459
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	2722	63070	SH	DEFINED	05,01,03	63070
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	160	3700	SH	OTHER	05,01,03	3700
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	1789	41450	SH	DEFINED	07,06,01,03	41450
PUGET ENERGY INC NEW	COM	745310102	170	7420	SH	DEFINED	05,01,03	7420
PUGET ENERGY INC NEW	COM	745310102	847	37000	SH	DEFINED	07,06,01,03	37000
PULTE CORP 17400	COM	745867101	1265	31311	SH	DEFINED	01,03	13911
PULTE CORP	COM	745867101	24	600	SH	OTHER	01,03	600
PULTE CORP	COM	745867101	1240	30690	SH	DEFINED	05,01,03	30690
PULTE CORP	COM	745867101	28	700	SH	OTHER	05,01,03	700
PULTE CORP	COM	745867101	73	1800	SH	DEFINED	06,01,03	1800
PULTE CORP	COM	745867101	1377	34075	SH	DEFINED	07,06,01,03	34075
PURCHASEPRO COM	COM	746144104	9	1200	SH	DEFINED	01,03	1200
PURCHASEPRO COM	COM	746144104	2	220	SH	OTHER	01,03	220
PURCHASEPRO COM	COM	746144104	15	2000	SH	DEFINED	08,09,03	2000
PURCHASEPRO COM	COM	746144104	73	10000	SH	CALL	DEFINED 08,09,03	10000
PUTNAM HIGH YIELD MUN TR	SH BEN INT	746781103	29	3497	SH	DEFINED	01,03	3497
PUTNAM HIGH YIELD MUN TR 15425	SH BEN INT	746781103	201	24425	SH	OTHER	01,03	9000
PUTNAM INVT GRADE MUN TR III	SH BEN INT	746807106	8	700	SH	DEFINED	01,03	700
PUTNAM INVT GRADE MUN TR III	SH BEN INT	746807106	136	11400	SH	OTHER	01,03	11400
PUTNAM MANAGED MUN INCOM TR	COM	746823103	70	8300	SH	DEFINED	01,03	8300
PUTNAM MANAGED MUN INCOM TR 1000	COM	746823103	119	14038	SH	OTHER	01,03	13038
PUTNAM MASTER INCOME TR	SH BEN INT	74683K104	58	8600	SH	DEFINED	01,03	8600
PUTNAM MASTER INCOME TR 1005	SH BEN INT	74683K104	10	1505	SH	OTHER	01,03	500
PUTNAM PREMIER INCOME TR	SH BEN INT	746853100	7	1075	SH	DEFINED	01,03	1075
PUTNAM PREMIER INCOME TR 3142	SH BEN INT	746853100	148	22397	SH	OTHER	01,03	19255
PUTNAM MASTER INTER INCOME TR 246	SH BEN INT	746909100	73	11073	SH	DEFINED	01,03	10827
PUTNAM MASTER INTER INCOME TR 625	SH BEN INT	746909100	42	6316	SH	OTHER	01,03	5691
QRS CORP 8600	COM	74726X105	87	10250	SH	DEFINED	01,03	1650
QRS CORP	COM	74726X105	19	2250	SH	OTHER	01,03	2250
QRS CORP	COM	74726X105	1386	163100	SH	DEFINED	05,01,03	163100
QRS CORP	COM	74726X105	97	11400	SH	DEFINED	07,06,01,03	11400
QLOGIC CORP 1800 17180	COM	747277101	2333	103708	SH	DEFINED	01,03	84728
QLOGIC CORP 300	COM	747277101	7	300	SH	OTHER	01,03	
QLOGIC CORP	COM	747277101	1393	61925	SH	DEFINED	05,01,03	61925
QLOGIC CORP	COM	747277101	299	13300	SH	DEFINED	06,01,03	13300
QLOGIC CORP	COM	747277101	736	32700	SH	DEFINED	07,06,01,03	32700
QUAKER CHEM CORP 5900	COM	747316107	124	7000	SH	DEFINED	01,03	1100
QUAKER CHEM CORP	COM	747316107	32	1800	SH	OTHER	01,03	1800
QUAKER CHEM CORP	COM	747316107	1212	68500	SH	DEFINED	05,01,03	68500
QUAKER CHEM CORP	COM	747316107	121	6825	SH	DEFINED	07,06,01,03	6825
QUAKER OATS CO 16250	COM	747402105	25056	258173	SH	DEFINED	01,03	241923
QUAKER OATS CO 62167	COM	747402105	15117	155765	SH	OTHER	01,03	93598
QUAKER OATS CO	COM	747402105	5313	54740	SH	DEFINED	05,01,03	54740
QUAKER OATS CO	COM	747402105	221	2275	SH	OTHER	05,01,03	2275
QUAKER OATS CO	COM	747402105	3038	31300	SH	DEFINED	06,01,03	31300
QUAKER OATS CO	COM	747402105	2943	30325	SH	DEFINED	07,06,01,03	30325
QUAKER OATS CO	COM	747402105	1601	16500	SH	DEFINED	08,09,03	16500
QUAKER OATS CO	COM	747402105	1941	20000	SH	CALL	DEFINED 08,09,03	20000
QUAKER OATS CO	COM	747402105	2426	25000	SH	PUT	DEFINED 08,09,03	25000
QUAKER OATS CO	COM	747402105	16518	170200	SH	DEFINED	17,16	170200
QUALCOMM INC 98857	COM	747525103	144512	2552094	SH	DEFINED	01,03	2453237
QUALCOMM INC 113641	COM	747525103	20648	364650	SH	OTHER	01,03	251009
QUALCOMM INC	COM	747525103	13734	242535	SH	DEFINED	05,01,03	242535
QUALCOMM INC	COM	747525103	6189	109300	SH	DEFINED	06,01,03	109300
QUALCOMM INC	COM	747525103	17975	317445	SH	DEFINED	07,06,01,03	317445
QUALCOMM INC	COM	747525103	136	2400	SH	DEFINED	08,09,03	2400
QUALCOMM INC 21910	COM	747525103	56962	1005959	SH	DEFINED	11,01,03	984049
QUALCOMM INC	COM	747525103	27701	489202	SH	OTHER	11,06,01,03	489202
QUALCOMM INC	COM	747525103	12	220	SH	DEFINED	13,01,03	220
QUANTA SVCS INC	COM	74762E102	312	14000	SH	DEFINED	01,03	14000
QUANTA SVCS INC	COM	74762E102	4	200	SH	OTHER	01,03	200
QUANTA SVCS INC	COM	74762E102	137	6160	SH	DEFINED	05,01,03	6160
QUANTA SVCS INC	COM	74762E102	58	2600	SH	DEFINED	06,01,03	2600
QUANTA SVCS INC	COM	74762E102	551	24675	SH	DEFINED	07,06,01,03	24675
QUANEX CORP	COM	747620102	410	22825	SH	DEFINED	01,03	12135

RF MICRODEVICES INC	COM	749941100	126	10800	SH	DEFINED 08,09,03	10800
RADIAN GROUP INC 760	COM	750236101	1069	15778	SH	DEFINED 01,03	15018
RADIAN GROUP INC	COM	750236101	319	4710	SH	DEFINED 05,01,03	4710
RADIAN GROUP INC	COM	750236101	108	1600	SH	DEFINED 06,01,03	1600
RADIAN GROUP INC	COM	750236101	1353	19975	SH	DEFINED 07,06,01,03	19975
RADIAN GROUP INC	COM	750236101	43	640	SH	DEFINED 08,09,03	640
RADIAN GROUP INC	COM	750236101	2710	40000	SH	CALL DEFINED 08,09,03	40000
RADIANT SYSTEMS INC	COM	75025N102	44	3150	SH	DEFINED 01,03	3150
RADIANT SYSTEMS INC	COM	75025N102	3	190	SH	OTHER 01,03	190
RADIANT SYSTEMS INC	COM	75025N102	298	21550	SH	DEFINED 07,06,01,03	21550
RADIO ONE INC	CL A	75040P108	430	24460	SH	DEFINED 01,03	24460
RADIO ONE INC	CL A	75040P108	14	800	SH	DEFINED 05,01,03	800
RADIO ONE INC	CL D NON VTG	75040P405	2470	160650	SH	DEFINED 07,06,01,03	160650
RADIO ONE INC	CL D NON VTG	75040P405	123	8000	SH	DEFINED 08,09,03	8000
RADIOSHACK CORP	COM	750438103	385	10500	SH	DEFINED 01,03	10500
RADIOSHACK CORP	COM	750438103	3336	90920	SH	DEFINED 05,01,03	90920
RADIOSHACK CORP	COM	750438103	117	3200	SH	OTHER 05,01,03	3200
RADIOSHACK CORP	COM	750438103	1899	51750	SH	DEFINED 07,06,01,03	51750
RADIOSHACK CORP	COM	750438103	32	870	SH	DEFINED 08,09,03	870
RADISYS CORP	SUB NT CV 14	750459AA7	419	700000	PRN	DEFINED 08,09,03	700000
RADISYS CORP 4700	COM	750459109	121	7100	SH	DEFINED 01,03	2400
RADISYS CORP	COM	750459109	1040	61200	SH	DEFINED 05,01,03	61200
RADISYS CORP	COM	750459109	229	13450	SH	DEFINED 07,06,01,03	13450
RAILAMERICA INC	COM	750753105	1027	102666	SH	DEFINED 01,03	102666
RAILAMERICA INC 939	COM	750753105	50	5038	SH	OTHER 01,03	4099
RAINBOW TECHNOLOGIES INC 19300	COM	750862104	121	24155	SH	DEFINED 01,03	4855
RAINBOW TECHNOLOGIES INC	COM	750862104	24	4700	SH	OTHER 01,03	4700
RAINBOW TECHNOLOGIES INC	COM	750862104	1135	227000	SH	DEFINED 05,01,03	227000
RAINBOW TECHNOLOGIES INC	COM	750862104	99	19875	SH	DEFINED 07,06,01,03	19875
RAINBOW TECHNOLOGIES INC	COM	750862104	40	8000	SH	DEFINED 08,09,03	8000
RAMBUS INC DEL	COM	750917106	139	6750	SH	DEFINED 01,03	6750
RAMBUS INC DEL	COM	750917106	83	4050	SH	OTHER 01,03	4050
RAMBUS INC DEL	COM	750917106	255	12400	SH	DEFINED 17,16	12400
RALCORP HLDGS INC NEW 249649	COM	751028101	4838	270253	SH	DEFINED 01,03	20604
RALCORP HLDGS INC NEW 880719	COM	751028101	17917	1000953	SH	OTHER 01,03	120234
RALCORP HLDGS INC NEW	COM	751028101	2619	146300	SH	DEFINED 05,01,03	146300
RALCORP HLDGS INC NEW	COM	751028101	415	23200	SH	DEFINED 07,06,01,03	23200
RALSTON PURINA CO 936723	COM	751277302	73708	2366229	SH	DEFINED 01,03	1429506
RALSTON PURINA CO 11610027	COM	751277302	406154	13038636	SH	OTHER 01,03	1428609
RALSTON PURINA CO	COM	751277302	2909	93390	SH	DEFINED 05,01,03	93390
RALSTON PURINA CO	COM	751277302	166	5325	SH	OTHER 05,01,03	5325
RALSTON PURINA CO	COM	751277302	1955	62775	SH	DEFINED 07,06,01,03	62775
RALSTON PURINA CO 3500000	COM	751277302	109025	3500000	SH	OTHER 16	
RALSTON PURINA CO	COM	751277302	12152	390100	SH	DEFINED 17,16	390100
RARE HOSPITALITY INTL INC 7400	COM	753820109	540	21700	SH	DEFINED 01,03	14300
RARE HOSPITALITY INTL INC	COM	753820109	2363	95000	SH	DEFINED 05,01,03	95000
RARE HOSPITALITY INTL INC	COM	753820109	65	2600	SH	DEFINED 06,01,03	2600
RARE HOSPITALITY INTL INC	COM	753820109	361	14500	SH	DEFINED 07,06,01,03	14500
RARE HOSPITALITY INTL INC	COM	753820109	3731	150000	SH	DEFINED 17,16	150000
RATIONAL SOFTWARE CORP	COM NEW	75409P202	2616	147360	SH	DEFINED 01,03	147360
RATIONAL SOFTWARE CORP	COM NEW	75409P202	281	15856	SH	OTHER 01,03	15856
RATIONAL SOFTWARE CORP	COM NEW	75409P202	345	19410	SH	DEFINED 05,01,03	19410
RATIONAL SOFTWARE CORP	COM NEW	75409P202	82	4600	SH	DEFINED 06,01,03	4600
RATIONAL SOFTWARE CORP	COM NEW	75409P202	1558	87800	SH	DEFINED 07,06,01,03	87800
RATIONAL SOFTWARE CORP	COM NEW	75409P202	218	12300	SH	DEFINED 08,09,03	12300
RAYMOND JAMES FINANCIAL INC 5100	COM	754730109	465	16725	SH	DEFINED 01,03	11625
RAYMOND JAMES FINANCIAL INC	COM	754730109	1073	38600	SH	DEFINED 05,01,03	38600
RAYMOND JAMES FINANCIAL INC	COM	754730109	44	1600	SH	DEFINED 06,01,03	1600
RAYMOND JAMES FINANCIAL INC	COM	754730109	1028	36975	SH	DEFINED 07,06,01,03	36975
RAYMOND JAMES FINANCIAL INC	COM	754730109	231	8300	SH	DEFINED 08,09,03	8300
RAYONIER INC 2578	COM	754907103	243	5877	SH	DEFINED 01,03	3299
RAYONIER INC 1275	COM	754907103	326	7882	SH	OTHER 01,03	6607
RAYONIER INC	COM	754907103	97	2350	SH	DEFINED 05,01,03	2350
RAYONIER INC	COM	754907103	25	600	SH	DEFINED 06,01,03	600
RAYONIER INC	COM	754907103	483	11700	SH	DEFINED 07,06,01,03	11700
RAYTHEON CO 434	CL A	755111309	7524	257679	SH	DEFINED 01,03	257245
RAYTHEON CO 4540	CL A	755111309	1300	44507	SH	OTHER 01,03	39967
RAYTHEON CO	CL A	755111309	334	11429	SH	DEFINED 08,09,03	11429
RAYTHEON CO 61258	CL B	755111408	15692	534102	SH	DEFINED 01,03	472844

RAYTHEON CO 196426	CL B	755111408	10764	366359	SH	OTHER	01,03	169933
RAYTHEON CO	CL B	755111408	5615	191130	SH	DEFINED	05,01,03	191130
RAYTHEON CO	CL B	755111408	173	5875	SH	OTHER	05,01,03	5875
RAYTHEON CO	CL B	755111408	2919	99350	SH	DEFINED	07,06,01,03	99350
RAYTHEON CO	CL B	755111408	12	400	SH	DEFINED	08,09,03	400
READ-RITE CORP 34000	COM	755246105	553	66650	SH	DEFINED	01,03	32650
READ-RITE CORP	COM	755246105	5125	618200	SH	DEFINED	05,01,03	618200
READ-RITE CORP	COM	755246105	56	6800	SH	DEFINED	06,01,03	6800
READ-RITE CORP	COM	755246105	762	91950	SH	DEFINED	07,06,01,03	91950
READ-RITE CORP	COM	755246105	203	24500	SH	DEFINED	08,09,03	24500
READ-RITE CORP	COM	755246105	415	50000	SH	CALL	DEFINED 08,09,03	50000
READERS DIGEST ASSN INC	CL A NON VTG	755267101	1788	65052	SH	DEFINED	01,03	65052
READERS DIGEST ASSN INC	CL A NON VTG	755267101	23	820	SH	OTHER	01,03	820
READERS DIGEST ASSN INC	CL A NON VTG	755267101	245	8920	SH	DEFINED	05,01,03	8920
READERS DIGEST ASSN INC	CL A NON VTG	755267101	78	2850	SH	DEFINED	06,01,03	2850
READERS DIGEST ASSN INC	CL A NON VTG	755267101	2823	102739	SH	DEFINED	07,06,01,03	102739
REALNETWORKS INC 3000	COM	75605L104	95	13415	SH	DEFINED	01,03	10415
REALNETWORKS INC 500	COM	75605L104	28	4000	SH	OTHER	01,03	3500
REALNETWORKS INC	COM	75605L104	28	4000	SH	DEFINED	08,09,03	4000
REEBOK INTL LTD 11500	COM	758110100	588	23637	SH	DEFINED	01,03	12137
REEBOK INTL LTD	COM	758110100	16	630	SH	OTHER	01,03	630
REEBOK INTL LTD	COM	758110100	871	35040	SH	DEFINED	05,01,03	35040
REEBOK INTL LTD	COM	758110100	25	990	SH	OTHER	05,01,03	990
REEBOK INTL LTD	COM	758110100	70	2800	SH	DEFINED	06,01,03	2800
REEBOK INTL LTD	COM	758110100	1096	44075	SH	DEFINED	07,06,01,03	44075
REGAL BELOIT CORP 1300	COM	758750103	103	6175	SH	DEFINED	01,03	4875
REGAL BELOIT CORP	COM	758750103	271	16300	SH	DEFINED	05,01,03	16300
REGAL BELOIT CORP	COM	758750103	272	16350	SH	DEFINED	07,06,01,03	16350
REGENERON PHARMACEUTICALS 700	COM	75886F107	187	8425	SH	DEFINED	01,03	7725
REGENERON PHARMACEUTICALS 6000	COM	75886F107	177	8000	SH	OTHER	01,03	2000
REGENERON PHARMACEUTICALS	COM	75886F107	484	21800	SH	DEFINED	05,01,03	21800
REGENERON PHARMACEUTICALS	COM	75886F107	16	700	SH	DEFINED	06,01,03	700
REGENERON PHARMACEUTICALS	COM	75886F107	634	28575	SH	DEFINED	07,06,01,03	28575
REGENERATION TECH INC DEL	COM	75886N100	1092	101550	SH	DEFINED	08,09,03	101550
REGIS CORP MINN 20100	COM	758932107	361	24675	SH	DEFINED	01,03	4575
REGIS CORP MINN	COM	758932107	3529	241300	SH	DEFINED	05,01,03	241300
REGIS CORP MINN	COM	758932107	465	31800	SH	DEFINED	07,06,01,03	31800
REGIONS FINL CORP	COM	758940100	5644	198484	SH	DEFINED	01,03	198484
REGIONS FINL CORP 14561	COM	758940100	1133	39840	SH	OTHER	01,03	25279
REGIONS FINL CORP	COM	758940100	1851	65105	SH	DEFINED	05,01,03	65105
REGIONS FINL CORP	COM	758940100	108	3800	SH	OTHER	05,01,03	3800
REGIONS FINL CORP	COM	758940100	4632	162900	SH	DEFINED	06,01,03	162900
REGIONS FINL CORP	COM	758940100	1219	42850	SH	DEFINED	07,06,01,03	42850
REGIONS FINL CORP	COM	758940100	71	2500	SH	DEFINED	16	2500
REINSURANCE GROUP AMER INC	COM	759351109	1900	49300	SH	DEFINED	01,03	49300
REINSURANCE GROUP AMER INC 3952	COM	759351109	187	4852	SH	OTHER	01,03	900
RELIANCE STEEL & ALUMINUM CO 11800	COM	759509102	502	21425	SH	DEFINED	01,03	9625
RELIANCE STEEL & ALUMINUM CO	COM	759509102	49	2100	SH	OTHER	01,03	2100
RELIANCE STEEL & ALUMINUM CO	COM	759509102	3445	146900	SH	DEFINED	05,01,03	146900
RELIANCE STEEL & ALUMINUM CO	COM	759509102	49	2100	SH	DEFINED	06,01,03	2100
RELIANCE STEEL & ALUMINUM CO	COM	759509102	457	19475	SH	DEFINED	07,06,01,03	19475
RELIANT ENERGY INC 44147	COM	75952J108	13144	290476	SH	DEFINED	01,03	246329
RELIANT ENERGY INC 35584	COM	75952J108	6219	137436	SH	OTHER	01,03	101852
RELIANT ENERGY INC	COM	75952J108	4326	95605	SH	DEFINED	05,01,03	95605
RELIANT ENERGY INC	COM	75952J108	230	5075	SH	OTHER	05,01,03	5075
RELIANT ENERGY INC	COM	75952J108	6697	148000	SH	DEFINED	06,01,03	148000
RELIANT ENERGY INC	COM	75952J108	3077	68000	SH	DEFINED	07,06,01,03	68000
RELIANT ENERGY INC	COM	75952J108	204	4500	SH	DEFINED	08,09,03	4500
REMEC INC	COM	759543101	709	70850	SH	DEFINED	01,03	70850
REMEC INC	COM	759543101	628	62800	SH	DEFINED	05,01,03	62800
REMEC INC	COM	759543101	9881	988100	SH	DEFINED	07,06,01,03	988100
REMEDY CORP 670 10800	COM	759548100	312	16220	SH	DEFINED	01,03	4750
REMEDY CORP	COM	759548100	2574	133700	SH	DEFINED	05,01,03	133700
REMEDY CORP	COM	759548100	461	23925	SH	DEFINED	07,06,01,03	23925
REMEDY CORP	COM	759548100	801	41600	SH	DEFINED	08,09,03	41600
REMINGTON OIL & GAS CORP	COM	759594302	33	2425	SH	DEFINED	01,03	2425
REMINGTON OIL & GAS CORP	COM	759594302	230	16675	SH	DEFINED	07,06,01,03	16675
RENAISSANCE CAP GRWTH INCM III	COM	75966V105	201	21911	SH	DEFINED	01,03	21911
RENAISSANCE WORLDWIDE INC	COM	75968A109	8	10000	SH	DEFINED	08,09,03	10000
RENAL CARE GROUP INC	COM	759930100	456	17000	SH	DEFINED	01,03	5200

11800								
RENAL CARE GROUP INC	COM	759930100	166	6200	SH	OTHER 01,03	6200	
RENAL CARE GROUP INC	COM	759930100	5155	192200	SH	DEFINED 05,01,03	192200	
RENAL CARE GROUP INC	COM	759930100	970	36150	SH	DEFINED 07,06,01,03	36150	
RENT A CTR INC NEW	COM	76009N100	1849	40260	SH	DEFINED 01,03	40260	
RENT A CTR INC NEW	COM	76009N100	380	8275	SH	OTHER 01,03	7535	
740								
RENT A CTR INC NEW	COM	76009N100	1277	27800	SH	DEFINED 05,01,03	27800	
RENT A CTR INC NEW	COM	76009N100	64	1400	SH	DEFINED 06,01,03	1400	
RENT A CTR INC NEW	COM	76009N100	21724	472900	SH	DEFINED 07,06,01,03	472900	
RENT WAY INC	COM	76009U104	207	40000	SH	DEFINED 01,03	40000	
RENT WAY INC	COM	76009U104	10	2000	SH	DEFINED 08,09,03	2000	
REPSOL YPF S A	SPONSORED AD	76026T205	49	2770	SH	DEFINED 01,03		
2770								
REPSOL YPF S A	SPONSORED AD	76026T205	222	12480	SH	OTHER 01,03	7100	
1480 3900								
REPSOL YPF S A	SPONSORED AD	76026T205	5779	325000	SH	DEFINED 06,01,03	325000	
RESEARCH IN MOTION LTD	COM	760975102	960	43700	SH	DEFINED 01,03	43700	
RESEARCH IN MOTION LTD	COM	760975102	11	480	SH	OTHER 01,03	480	
RESEARCH IN MOTION LTD	COM	760975102	2071	94275	SH	DEFINED 07,06,01,03	94275	
RESEARCH IN MOTION LTD	COM	760975102	1542	70175	SH	DEFINED 08,09,03	70175	
RESTORATION HARDWARE INC DEL	COM	760981100	23	5100	SH	DEFINED 01,03	5100	
RESTORATION HARDWARE INC DEL	COM	760981100	45	10000	SH	DEFINED 08,09,03	10000	
RESMED INC	COM	761152107	415	10275	SH	DEFINED 01,03	7675	
2600								
RESMED INC	COM	761152107	1422	35200	SH	DEFINED 05,01,03	35200	
RESMED INC	COM	761152107	979	24225	SH	DEFINED 07,06,01,03	24225	
RESPIRONICS INC	COM	761230101	826	27075	SH	DEFINED 01,03	11475	
15600								
RESPIRONICS INC	COM	761230101	3941	129200	SH	DEFINED 05,01,03	129200	
RESPIRONICS INC	COM	761230101	58	1900	SH	DEFINED 06,01,03	1900	
RESPIRONICS INC	COM	761230101	717	23500	SH	DEFINED 07,06,01,03	23500	
RETEK INC	COM	76128Q109	35	1842	SH	DEFINED 01,03	1842	
RETEK INC	COM	76128Q109	75	4000	SH	OTHER 01,03	3739	
261								
RETEK INC	COM	76128Q109	78	4160	SH	DEFINED 05,01,03	4160	
RETEK INC	COM	76128Q109	389	20675	SH	DEFINED 07,06,01,03	20675	
RETEK INC	COM	76128Q109	68	3604	SH	DEFINED 08,09,03	3604	
RETEK INC	COM	76128Q109	47	2500	SH	DEFINED 13,01,03	2500	
REUTERS GROUP PLC	SPONSORED AD	76132M102	1653	22117	SH	DEFINED 01,03	19101	
3016								
REUTERS GROUP PLC	SPONSORED AD	76132M102	5771	77210	SH	OTHER 01,03	34575	
42635								
REYNOLDS & REYNOLDS CO	CL A	761695105	79	4100	SH	DEFINED 01,03		
4100								
REYNOLDS & REYNOLDS CO	CL A	761695105	896	46559	SH	OTHER 01,03	18492	
7167 20900								
REYNOLDS & REYNOLDS CO	CL A	761695105	153	7950	SH	DEFINED 05,01,03	7950	
REYNOLDS & REYNOLDS CO	CL A	761695105	15	800	SH	DEFINED 06,01,03	800	
REYNOLDS & REYNOLDS CO	CL A	761695105	763	39625	SH	DEFINED 07,06,01,03	39625	
REYNOLDS R J TOB HLDGS INC	COM	76182K105	746	13302	SH	DEFINED 01,03	13202	
100								
REYNOLDS R J TOB HLDGS INC	COM	76182K105	108	1927	SH	OTHER 01,03	1650	
277								
REYNOLDS R J TOB HLDGS INC	COM	76182K105	706	12590	SH	DEFINED 05,01,03	12590	
REYNOLDS R J TOB HLDGS INC	COM	76182K105	123	2200	SH	DEFINED 06,01,03	2200	
REYNOLDS R J TOB HLDGS INC	COM	76182K105	2473	44075	SH	DEFINED 07,06,01,03	44075	
RICHFOOD HLDGS INC	WT EXP 0304	763408119	18	26742	SH	DEFINED 08,09,03	26742	
RIDDELL SPORTS INC	COM	765670104		10	SH	OTHER 01,03	10	
RIDDELL SPORTS INC	COM	765670104	49	19000	SH	DEFINED 08,09,03	19000	
RIGGS NATL CORP WASH DC	COM	766570105	209	13162	SH	DEFINED 01,03	6162	
7000								
RIGGS NATL CORP WASH DC	COM	766570105	41	2596	SH	OTHER 01,03	2196	
400								
RIGGS NATL CORP WASH DC	COM	766570105	1429	90000	SH	DEFINED 05,01,03	90000	
RIGGS NATL CORP WASH DC	COM	766570105	350	22050	SH	DEFINED 07,06,01,03	22050	
RITA MED SYS INC DEL	COM	76774E103	3109	872727	SH	DEFINED 14,01,03	872727	
RITE AID CORP	COM	767754104	96	14400	SH	DEFINED 01,03	12850	
1550								
RITE AID CORP	COM	767754104	178	26550	SH	OTHER 01,03	23550	
3000								
RITE AID CORP	COM	767754104	502	75000	SH	CALL DEFINED 08,09,03	75000	
RITE AID CORP	COM	767754104	301	45000	SH	PUT DEFINED 08,09,03	45000	
ROADWAY EXPRESS INC DEL	COM	769742107	81	3699	SH	DEFINED 01,03	3699	
ROADWAY EXPRESS INC DEL	COM	769742107	26	1188	SH	OTHER 01,03	280	
908								
ROADWAY EXPRESS INC DEL	COM	769742107	331	15025	SH	DEFINED 07,06,01,03	15025	
ROANOKE ELEC STL CORP	COM	769841107	314	19612	SH	DEFINED 01,03	2612	
17000								
ROBBINS & MYERS INC	COM	770196103	31	1225	SH	DEFINED 01,03	1225	
ROBBINS & MYERS INC	COM	770196103	77	3000	SH	OTHER 01,03		
3000								
ROBBINS & MYERS INC	COM	770196103	220	8600	SH	DEFINED 07,06,01,03	8600	
ROBERT HALF INTL INC	COM	770323103	493	22078	SH	DEFINED 01,03	22078	
ROBERT HALF INTL INC	COM	770323103	407	18200	SH	OTHER 01,03	18200	

ROBERT HALF INTL INC	COM	770323103	1250	55950	SH	DEFINED 05,01,03	55950
ROBERT HALF INTL INC	COM	770323103	68	3050	SH	OTHER 05,01,03	3050
ROBERT HALF INTL INC	COM	770323103	1119	50050	SH	DEFINED 07,06,01,03	50050
ROBOTIC VISION SYS INC	COM	771074101	56	23035	SH	DEFINED 01,03	23035
ROBOTIC VISION SYS INC	COM	771074101	67	27450	SH	DEFINED 07,06,01,03	27450
ROCK-TENN CO	CL A	772739207	452	56476	SH	DEFINED 01,03	56476
ROCKWELL INTL CORP NEW 55479	COM	773903109	10059	276723	SH	DEFINED 01,03	221244
ROCKWELL INTL CORP NEW 45653	COM	773903109	6141	168930	SH	OTHER 01,03	123277
ROCKWELL INTL CORP NEW	COM	773903109	2143	58960	SH	DEFINED 05,01,03	58960
ROCKWELL INTL CORP NEW	COM	773903109	114	3125	SH	OTHER 05,01,03	3125
ROCKWELL INTL CORP NEW	COM	773903109	4286	117900	SH	DEFINED 06,01,03	117900
ROCKWELL INTL CORP NEW	COM	773903109	4189	115250	SH	DEFINED 07,06,01,03	115250
ROGERS CORP	COM	775133101	184	5186	SH	DEFINED 01,03	5186
ROGERS CORP	COM	775133101	7	210	SH	OTHER 01,03	210
ROGERS CORP	COM	775133101	32	900	SH	DEFINED 06,01,03	900
ROGERS CORP	COM	775133101	415	11700	SH	DEFINED 07,06,01,03	11700
ROHM & HAAS CO 34500	COM	775371107	5426	176123	SH	DEFINED 01,03	141623
ROHM & HAAS CO 48622	COM	775371107	4343	140958	SH	OTHER 01,03	92336
ROHM & HAAS CO	COM	775371107	2001	64955	SH	DEFINED 05,01,03	64955
ROHM & HAAS CO	COM	775371107	116	3775	SH	OTHER 05,01,03	3775
ROHM & HAAS CO	COM	775371107	1309	42500	SH	DEFINED 07,06,01,03	42500
ROLLINS INC	COM	775711104	5	260	SH	OTHER 01,03	260
ROLLINS INC	COM	775711104	50	2610	SH	DEFINED 05,01,03	2610
ROLLINS INC	COM	775711104	250	12975	SH	DEFINED 07,06,01,03	12975
ROPER INDS INC NEW 9200	COM	776696106	747	20872	SH	DEFINED 01,03	11672
ROPER INDS INC NEW 3340	COM	776696106	245	6850	SH	OTHER 01,03	3510
ROPER INDS INC NEW	COM	776696106	4232	118200	SH	DEFINED 05,01,03	118200
ROPER INDS INC NEW	COM	776696106	50	1400	SH	DEFINED 06,01,03	1400
ROPER INDS INC NEW	COM	776696106	853	23825	SH	DEFINED 07,06,01,03	23825
ROSLYN BANCORP INC	COM	778162107	2	100	SH	DEFINED 01,03	100
ROSLYN BANCORP INC	COM	778162107	120	5340	SH	DEFINED 05,01,03	5340
ROSLYN BANCORP INC	COM	778162107	598	26575	SH	DEFINED 07,06,01,03	26575
ROSS STORES INC 8800 1840	COM	778296103	6107	325685	SH	DEFINED 01,03	315045
ROSS STORES INC 400	COM	778296103	8	400	SH	OTHER 01,03	
ROSS STORES INC	COM	778296103	132	7030	SH	DEFINED 05,01,03	7030
ROSS STORES INC	COM	778296103	92	4900	SH	DEFINED 06,01,03	4900
ROSS STORES INC	COM	778296103	656	35000	SH	DEFINED 07,06,01,03	35000
ROUSE CO	COM	779273101	3571	138102	SH	DEFINED 01,03	138102
ROUSE CO 4200	COM	779273101	364	14075	SH	OTHER 01,03	9875
ROUSE CO	PFD CONV SER	779273309	1928	50400	SH	DEFINED 01,03	50400
ROUSE CO	PFD CONV SER	779273309	19	500	SH	OTHER 01,03	500
ROWAN COS INC	COM	779382100	281	10219	SH	DEFINED 01,03	10219
ROWAN COS INC	COM	779382100	14	512	SH	OTHER 01,03	512
ROWAN COS INC	COM	779382100	790	28710	SH	DEFINED 05,01,03	28710
ROWAN COS INC	COM	779382100	45	1625	SH	OTHER 05,01,03	1625
ROWAN COS INC	COM	779382100	502	18250	SH	DEFINED 07,06,01,03	18250
ROYAL APPLIANCE MFG CO 10700	COM	780076105	48	12300	SH	DEFINED 01,03	1600
ROYAL APPLIANCE MFG CO	COM	780076105	526	134800	SH	DEFINED 05,01,03	134800
ROYAL APPLIANCE MFG CO	COM	780076105	43	11075	SH	DEFINED 07,06,01,03	11075
ROYAL CARIBBEAN CRUISES LTD 15000000	LYON ZERO	780153AK8	6150	15000000	PRN	OTHER 16	
ROYAL DUTCH PETE CO 175901	NY REG GLD1.	780257804	152731	2754897	SH	DEFINED 01,03	2578996
ROYAL DUTCH PETE CO 675898	NY REG GLD1.	780257804	91674	1653579	SH	OTHER 01,03	977681
ROYAL DUTCH PETE CO	NY REG GLD1.	780257804	40855	736920	SH	DEFINED 05,01,03	736920
ROYAL DUTCH PETE CO	NY REG GLD1.	780257804	2037	36750	SH	OTHER 05,01,03	36750
ROYAL DUTCH PETE CO	NY REG GLD1.	780257804	27781	501100	SH	DEFINED 07,06,01,03	501100
ROYAL DUTCH PETE CO	NY REG GLD1.	780257804	1996	36000	SH	DEFINED 08,09,03	36000
ROYAL DUTCH PETE CO	NY REG GLD1.	780257804	14	250	SH	DEFINED 13,01,03	250
ROYAL DUTCH PETE CO	NY REG GLD1.	780257804	17	300	SH	OTHER 13,01,03	300
ROYAL GOLD INC	COM	780287108	131	50000	SH	OTHER 01,03	50000
ROYCE MICRO-CAP TR INC 16861	COM	780915104	145	16861	SH	OTHER 01,03	
RUBY TUESDAY INC 33604	COM	781182100	1111	56655	SH	DEFINED 01,03	23051
RUBY TUESDAY INC	COM	781182100	285	14516	SH	OTHER 01,03	14516
RUBY TUESDAY INC	COM	781182100	6379	325300	SH	DEFINED 05,01,03	325300
RUBY TUESDAY INC	COM	781182100	102	5200	SH	DEFINED 06,01,03	5200
RUBY TUESDAY INC	COM	781182100	964	49175	SH	DEFINED 07,06,01,03	49175
RUDDICK CORP	COM	781258108	1659	121104	SH	DEFINED 01,03	121104
RUDDICK CORP	COM	781258108	27	2000	SH	OTHER 01,03	2000
RUDDICK CORP	COM	781258108	55	4010	SH	DEFINED 05,01,03	4010
RUDDICK CORP	COM	781258108	274	19975	SH	DEFINED 07,06,01,03	19975
RUSS BERRIE & CO	COM	782233100	223	8850	SH	DEFINED 01,03	2350

6500								
RUSS BERRIE & CO	COM	782233100	2058	81600	SH	DEFINED 05,01,03		81600
RUSS BERRIE & CO	COM	782233100	389	15425	SH	DEFINED 07,06,01,03		15425
RUSSELL CORP	COM	782352108	67	3575	SH	DEFINED 01,03		3575
RUSSELL CORP	COM	782352108	3	150	SH	OTHER 01,03		150
RUSSELL CORP	COM	782352108	463	24750	SH	DEFINED 07,06,01,03		24750
RYANAIR HLDGS PLC	SPONSORED AD	783513104	7040	158211	SH	DEFINED 11,01,03		152244
5967								
RYANS FAMILY STEAK HOUSE INC	COM	783519101	243	22864	SH	DEFINED 01,03		5764
17100								
RYANS FAMILY STEAK HOUSE INC	COM	783519101	2010	189200	SH	DEFINED 05,01,03		189200
RYANS FAMILY STEAK HOUSE INC	COM	783519101	264	24850	SH	DEFINED 07,06,01,03		24850
RYDER SYS INC	COM	783549108	121	6725	SH	DEFINED 01,03		6725
RYDER SYS INC	COM	783549108	63	3481	SH	OTHER 01,03		981
2500								
RYDER SYS INC	COM	783549108	730	40600	SH	DEFINED 05,01,03		40600
RYDER SYS INC	COM	783549108	18	1025	SH	OTHER 05,01,03		1025
RYDER SYS INC	COM	783549108	208	11575	SH	DEFINED 07,06,01,03		11575
RYERSON TULL INC NEW	COM	78375P107	1	100	SH	OTHER 01,03		
100								
RYERSON TULL INC NEW	COM	78375P107	22	2160	SH	DEFINED 05,01,03		2160
RYERSON TULL INC NEW	COM	78375P107	108	10700	SH	DEFINED 07,06,01,03		10700
RYLAND GROUP INC	COM	783764103	4874	117454	SH	DEFINED 01,03		112234
920 4300								
RYLAND GROUP INC	COM	783764103	3158	76100	SH	DEFINED 05,01,03		76100
RYLAND GROUP INC	COM	783764103	83	2000	SH	DEFINED 06,01,03		2000
RYLAND GROUP INC	COM	783764103	425	10250	SH	DEFINED 07,06,01,03		10250
SBC COMMUNICATIONS INC	COM	78387G103	445514	9982388	SH	DEFINED 01,03		9128168
854220								
SBC COMMUNICATIONS INC	COM	78387G103	260687	5841082	SH	OTHER 01,03		3286421
2554661								
SBC COMMUNICATIONS INC	COM	78387G103	61948	1388030	SH	DEFINED 05,01,03		1388030
SBC COMMUNICATIONS INC	COM	78387G103	2600	58250	SH	OTHER 05,01,03		58250
SBC COMMUNICATIONS INC	COM	78387G103	13829	309867	SH	DEFINED 06,01,03		309867
SBC COMMUNICATIONS INC	COM	78387G103	67558	1513725	SH	DEFINED 07,06,01,03		1513725
SBC COMMUNICATIONS INC	COM	78387G103	577	12938	SH	DEFINED 08,09,03		12938
SBC COMMUNICATIONS INC	COM	78387G103	192	4300	SH	DEFINED 13,01,03		4300
SBC COMMUNICATIONS INC	COM	78387G103	27	600	SH	OTHER 13,01,03		250
350								
SCI SYS INC	SUB NT CONV	783890AF3	4992	6700000	PRN	DEFINED 07,06,01,03		6700000
SCI SYS INC	SUB NT CONV	783890AF3	3668	4924000	PRN	DEFINED 08,09,03		4924000
SCI SYS INC	COM	783890106	2032	111630	SH	DEFINED 01,03		111330
300								
SCI SYS INC	COM	783890106	165	9048	SH	OTHER 01,03		9048
SCI SYS INC	COM	783890106	267	14650	SH	DEFINED 05,01,03		14650
SCI SYS INC	COM	783890106	4806	264050	SH	DEFINED 07,06,01,03		264050
SCI SYS INC	COM	783890106	227	12484	SH	DEFINED 08,09,03		12484
SCI SYS INC	COM	783890106	1274	70000	SH	DEFINED 08,09,03		70000
SCI SYS INC	COM	783890106	1547	85000	SH	DEFINED 17,16		85000
SCM MICROSYSTEMS INC	COM	784018103	82	5300	SH	DEFINED 01,03		1700
3600								
SCM MICROSYSTEMS INC	COM	784018103	690	44700	SH	DEFINED 05,01,03		44700
SCM MICROSYSTEMS INC	COM	784018103	182	11800	SH	DEFINED 07,06,01,03		11800
SCP POOL CORP	COM	784028102	729	22424	SH	DEFINED 01,03		21224
1200								
SCP POOL CORP	COM	784028102	379	11650	SH	OTHER 01,03		11650
SCP POOL CORP	COM	784028102	559	17200	SH	DEFINED 05,01,03		17200
SCP POOL CORP	COM	784028102	33	1000	SH	DEFINED 06,01,03		1000
SCP POOL CORP	COM	784028102	431	13250	SH	DEFINED 07,06,01,03		13250
SEI INVESTMENTS CO	COM	784117103	564	18080	SH	DEFINED 01,03		18080
SEI INVESTMENTS CO	COM	784117103	281	9000	SH	OTHER 01,03		7920
1080								
SEI INVESTMENTS CO	COM	784117103	293	9410	SH	DEFINED 05,01,03		9410
SEI INVESTMENTS CO	COM	784117103	100	3200	SH	DEFINED 06,01,03		3200
SEI INVESTMENTS CO	COM	784117103	1463	46900	SH	DEFINED 07,06,01,03		46900
SEMCO ENERGY INC	INCOME PRIDE	78412D307	2803	234000	SH	DEFINED 01,03		234000
SK TELECOM LTD	SPONSORED AD	78440P108	3	172	SH	DEFINED 01,03		100
72								
SK TELECOM LTD	SPONSORED AD	78440P108	7	490	SH	OTHER 01,03		490
SK TELECOM LTD	SPONSORED AD	78440P108	2270	149530	SH	DEFINED 06,01,03		149530
SLI INC	COM	78442T108	48	5775	SH	DEFINED 01,03		5775
SLI INC	COM	78442T108	226	27025	SH	DEFINED 07,06,01,03		27025
SPDR TR	UNIT SER 1	78462F103	10905	93456	SH	DEFINED 01,03		86956
6500								
SPDR TR	UNIT SER 1	78462F103	2330	19968	SH	OTHER 01,03		18568
1400								
SPDR TR	UNIT SER 1	78462F103	817	7000	SH	DEFINED 05,01,03		7000
SPDR TR	UNIT SER 1	78462F103	1044	8943	SH	DEFINED 08,09,03		8943
SPDR TR	UNIT SER 1	78462F103	1540	13200	SH	DEFINED 16		13200
SPSS INC	COM	78462K102	26	1525	SH	DEFINED 01,03		1525
SPSS INC	COM	78462K102	179	10575	SH	DEFINED 07,06,01,03		10575
SPS TECHNOLOGIES INC	COM	784626103	510	11325	SH	DEFINED 01,03		5325
6000								
SPS TECHNOLOGIES INC	COM	784626103	3425	76000	SH	DEFINED 05,01,03		76000
SPS TECHNOLOGIES INC	COM	784626103	50	1100	SH	DEFINED 06,01,03		1100

SPS TECHNOLOGIES INC	COM	784626103	448	9950	SH	DEFINED 07,06,01,03	9950
SPX CORP	LYON ZERO 14	784635AC8	5225	9500000	PRN	DEFINED 07,06,01,03	9500000
SPX CORP	COM	784635104	297	3277	SH	DEFINED 01,03	3277
SPX CORP	COM	784635104	157	1735	SH	OTHER 01,03	1706
29							
SPX CORP	COM	784635104	303	3337	SH	DEFINED 05,01,03	3337
SPX CORP	COM	784635104	54	600	SH	DEFINED 06,01,03	600
SPX CORP	COM	784635104	1193	13150	SH	DEFINED 07,06,01,03	13150
SPX CORP	COM	784635104	7987	88000	SH	CALL DEFINED 08,09,03	88000
SABA SOFTWARE INC	COM	784932105	4495	836233	SH	DEFINED 08,09,03	836233
SABA SOFTWARE INC	COM	784932105	54	10000	SH	CALL DEFINED 08,09,03	10000
SABINE ROYALTY TR	UNIT BEN INT	785688102	150	7000	SH	DEFINED 01,03	7000
SABINE ROYALTY TR	UNIT BEN INT	785688102	202	9426	SH	OTHER 01,03	8800
626							
SABRE HLDGS CORP	CL A	785905100	2050	44397	SH	DEFINED 01,03	43397
1000							
SABRE HLDGS CORP	CL A	785905100	1312	28423	SH	OTHER 01,03	12768
15655							
SABRE HLDGS CORP	CL A	785905100	1754	37989	SH	DEFINED 05,01,03	37989
SABRE HLDGS CORP	CL A	785905100	105	2270	SH	OTHER 05,01,03	2270
SABRE HLDGS CORP	CL A	785905100	1176	25475	SH	DEFINED 07,06,01,03	25475
SABRE HLDGS CORP	CL A	785905100	462	10000	SH	DEFINED 08,09,03	10000
SAFECO CORP	COM	786429100	25497	904575	SH	DEFINED 01,03	345787
558788							
SAFECO CORP	COM	786429100	6575	233254	SH	OTHER 01,03	220754
12500							
SAFECO CORP	COM	786429100	1902	67480	SH	DEFINED 05,01,03	67480
SAFECO CORP	COM	786429100	62	2200	SH	OTHER 05,01,03	2200
SAFECO CORP	COM	786429100	696	24700	SH	DEFINED 07,06,01,03	24700
SAFEGUARD SCIENTIFICS INC	COM	786449108	63	11293	SH	DEFINED 01,03	10375
918							
SAFEGUARD SCIENTIFICS INC	COM	786449108	15	2610	SH	OTHER 01,03	2610
SAFEGUARD SCIENTIFICS INC	COM	786449108	36	6400	SH	DEFINED 05,01,03	6400
SAFEGUARD SCIENTIFICS INC	COM	786449108	6	1100	SH	DEFINED 08,09,03	1100
SAFEWAY INC	COM NEW	786514208	131020	2375706	SH	DEFINED 01,03	2320090
55616							
SAFEWAY INC	COM NEW	786514208	21890	396915	SH	OTHER 01,03	327406
69509							
SAFEWAY INC	COM NEW	786514208	11985	217320	SH	DEFINED 05,01,03	
217320							
SAFEWAY INC	COM NEW	786514208	32187	583625	SH	OTHER 05,01,03	225945
357680							
SAFEWAY INC	COM NEW	786514208	6342	115000	SH	DEFINED 06,01,03	115000
SAFEWAY INC	COM NEW	786514208	21492	389700	SH	DEFINED 07,06,01,03	389700
SAFEWAY INC	COM NEW	786514208	2058	37321	SH	DEFINED 08,09,03	37321
SAFEWAY INC	COM NEW	786514208	70404	1276592	SH	DEFINED 11,01,03	1210053
66539							
SAFEWAY INC	COM NEW	786514208	22061	400025	SH	OTHER 11,06,01,03	181695
218330							
SAFEWAY INC	COM NEW	786514208	229	4150	SH	DEFINED 13,01,03	4150
SAFEWAY INC	COM NEW	786514208	19	350	SH	OTHER 13,01,03	
350							
SAGENT TECHNOLOGY INC	COM	786693101	1	450	SH	DEFINED 01,03	450
SAGENT TECHNOLOGY INC	COM	786693101	40	22950	SH	DEFINED 08,09,03	22950
ST JOE CO	COM	790148100	70	3050	SH	DEFINED 01,03	3050
ST JOE CO	COM	790148100	156	6850	SH	OTHER 01,03	6850
ST JUDE MED INC	COM	790849103	1970	36580	SH	DEFINED 01,03	22780
13800							
ST JUDE MED INC	COM	790849103	649	12060	SH	OTHER 01,03	6285
5775							
ST JUDE MED INC	COM	790849103	2210	41040	SH	DEFINED 05,01,03	41040
ST JUDE MED INC	COM	790849103	79	1470	SH	OTHER 05,01,03	1470
ST JUDE MED INC	COM	790849103	1974	36650	SH	DEFINED 07,06,01,03	36650
ST JUDE MED INC	COM	790849103	57	1060	SH	DEFINED 08,09,03	1060
ST JUDE MED INC	COM	790849103	808	15000	SH	CALL DEFINED 08,09,03	15000
ST MARY LD & EXPL CO	COM	792228108	86	3710	SH	DEFINED 01,03	3310
400							
ST MARY LD & EXPL CO	COM	792228108	749	32200	SH	OTHER 01,03	32200
ST MARY LD & EXPL CO	COM	792228108	409	17600	SH	DEFINED 07,06,01,03	17600
ST PAUL COS INC	COM	792860108	11314	256853	SH	DEFINED 01,03	222665
34188							
ST PAUL COS INC	COM	792860108	8132	184608	SH	OTHER 01,03	76502
108106							
ST PAUL COS INC	COM	792860108	4315	97955	SH	DEFINED 05,01,03	97955
ST PAUL COS INC	COM	792860108	165	3750	SH	OTHER 05,01,03	3750
ST PAUL COS INC	COM	792860108	5872	133300	SH	DEFINED 07,06,01,03	133300
ST PAUL COS INC	COM	792860108	233	5300	SH	DEFINED 08,09,03	5300
ST PAUL COS INC	COM	792860108	441	10000	SH	DEFINED 08,09,03	10000
ST PAUL COS INC	COM	792860108	139	3150	SH	DEFINED 13,01,03	3150
SAKS INC	COM	79377W108	20	1549	SH	DEFINED 01,03	1549
SAKS INC	COM	79377W108	5	410	SH	OTHER 01,03	
410							
SAKS INC	COM	79377W108	160	12270	SH	DEFINED 05,01,03	12270
SAKS INC	COM	79377W108	795	61150	SH	DEFINED 07,06,01,03	61150
SALEM COMMUNICATIONS CORP DEL	CL A	794093104	191	11770	SH	DEFINED 05,01,03	11770

SALEM COMMUNICATIONS CORP DEL	CL A	794093104	3013	185440	SH	DEFINED 07,06,01,03	185440
SALOMON BROTHERS FD INC	COM	795477108	629	45751	SH	DEFINED 01,03	45751
SALOMON BROTHERS FD INC 2645	COM	795477108	157	11415	SH	OTHER 01,03	8770
SALOMON BROS 2008 WORLDWIDE 9578	COM	79548R103	93	9578	SH	DEFINED 01,03	
SALOMON BROS 2008 WORLDWIDE 500 10422	COM	79548R103	296	30500	SH	OTHER 01,03	19578
SALTON INC	COM	795757103	26	1710	SH	DEFINED 01,03	1710
SALTON INC	COM	795757103	140	9225	SH	DEFINED 07,06,01,03	9225
SALTON INC	COM	795757103	15	1000	SH	DEFINED 08,09,03	1000
SAN PAOLO-IMI S P A	SPONSORED AD	799175104	2990	110329	SH	DEFINED 06,01,03	110329
SANDISK CORP	COM	80004C101	61	2995	SH	DEFINED 01,03	2995
SANDISK CORP 5500	COM	80004C101	112	5500	SH	OTHER 01,03	
SANDISK CORP	COM	80004C101	119	5830	SH	DEFINED 05,01,03	5830
SANDISK CORP	COM	80004C101	3222	158125	SH	DEFINED 07,06,01,03	158125
SANDISK CORP	COM	80004C101	377	18500	SH	DEFINED 08,09,03	18500
SANDY SPRING BANCORP INC	COM	800363103	80	2604	SH	DEFINED 01,03	2604
SANDY SPRING BANCORP INC	COM	800363103	197	6456	SH	OTHER 01,03	6456
SANMINA CORP	SUB NTCV 4.2	800907AB3	5725	5169000	PRN	DEFINED 08,09,03	5169000
SANMINA CORP	SB DB CV ZER	800907AD9	471	1427000	PRN	DEFINED 08,09,03	1427000
SANMINA CORP 70870	COM	800907107	19108	976804	SH	DEFINED 01,03	905934
SANMINA CORP 29005	COM	800907107	924	47233	SH	OTHER 01,03	18228
SANMINA CORP	COM	800907107	4814	246070	SH	DEFINED 05,01,03	246070
SANMINA CORP	COM	800907107	1283	65600	SH	DEFINED 06,01,03	65600
SANMINA CORP	COM	800907107	9596	490525	SH	DEFINED 07,06,01,03	490525
SANMINA CORP	COM	800907107	1969	100650	SH	DEFINED 08,09,03	100650
SANMINA CORP 15600	COM	800907107	305	15600	SH	OTHER 16	
SANMINA CORP	COM	800907107	569	29100	SH	DEFINED 17,16	29100
SAP AKTIENGESELLSCHAFT	SPONSORED AD	803054204	9	300	SH	DEFINED 01,03	300
SAP AKTIENGESELLSCHAFT	SPONSORED AD	803054204	38	1300	SH	OTHER 01,03	1300
SAP AKTIENGESELLSCHAFT	SPONSORED AD	803054204	1922	66290	SH	DEFINED 06,01,03	66290
SAP AKTIENGESELLSCHAFT	SPONSORED AD	803054204	4030	139000	SH	DEFINED 08,09,03	139000
SAPIENT CORP	COM	803062108	80	11150	SH	DEFINED 01,03	11150
SAPIENT CORP	COM	803062108	5	732	SH	OTHER 01,03	732
SAPIENT CORP	COM	803062108	258	35875	SH	DEFINED 05,01,03	35875
SAPIENT CORP	COM	803062108	169	23475	SH	DEFINED 07,06,01,03	23475
SAPIENT CORP	COM	803062108	204	28400	SH	DEFINED 08,09,03	28400
SAPIENT CORP	COM	803062108	201	28000	SH	CALL DEFINED 08,09,03	28000
SAPIENT CORP	COM	803062108	216	30000	SH	PUT DEFINED 08,09,03	30000
SARA LEE CORP 176400	COM	803111103	30690	1422129	SH	DEFINED 01,03	1245729
SARA LEE CORP 371979	COM	803111103	21974	1018246	SH	OTHER 01,03	646267
SARA LEE CORP	COM	803111103	5886	272760	SH	DEFINED 05,01,03	272760
SARA LEE CORP	COM	803111103	307	14225	SH	OTHER 05,01,03	14225
SARA LEE CORP	COM	803111103	3536	163850	SH	DEFINED 07,06,01,03	163850
SARA LEE CORP	COM	803111103	162	7500	SH	DEFINED 08,09,03	7500
SASOL LTD	SPONSORED AD	803866300	4	530	SH	DEFINED 01,03	530
SASOL LTD	SPONSORED AD	803866300	310	37050	SH	OTHER 01,03	37050
SATYAM INFOWAY LTD	SPONSORED AD	804099109	3	1000	SH	OTHER 01,03	1000
SATYAM INFOWAY LTD	SPONSORED AD	804099109	137	45100	SH	DEFINED 06,01,03	45100
SAUL CTRS INC 23500	COM	804395101	448	24500	SH	DEFINED 01,03	1000
SAUL CTRS INC 1000	COM	804395101	18	1000	SH	OTHER 01,03	
SAVANNAH BANCORP INC 13549	COM	804748101	258	13549	SH	DEFINED 01,03	
SAVANNAH BANCORP INC 1301	COM	804748101	522	27395	SH	OTHER 01,03	26094
SAVIA S A DE C V	SPON ADR REP	805175106	44321	2462251	SH	DEFINED 17,16	2462251
SAWTEK INC	COM	805468105	497	27900	SH	DEFINED 01,03	27900
SAWTEK INC	COM	805468105	527	29600	SH	DEFINED 05,01,03	29600
SAWTEK INC	COM	805468105	7517	422000	SH	DEFINED 07,06,01,03	422000
SAWTEK INC	COM	805468105	178	10000	SH	DEFINED 08,09,03	10000
SAWTEK INC	COM	805468105	1372	77000	SH	CALL DEFINED 08,09,03	77000
SCANA CORP NEW 4000	COM	80589M102	2052	75565	SH	DEFINED 01,03	71565
SCANA CORP NEW 36076	COM	80589M102	2092	77064	SH	OTHER 01,03	40988
SCANA CORP NEW	COM	80589M102	247	9080	SH	DEFINED 05,01,03	9080
SCANA CORP NEW	COM	80589M102	1229	45250	SH	DEFINED 07,06,01,03	45250
SCHERING PLOUGH CORP 273764	COM	806605101	238323	6524026	SH	DEFINED 01,03	6250262
SCHERING PLOUGH CORP 1070188	COM	806605101	112750	3086508	SH	OTHER 01,03	2016320
SCHERING PLOUGH CORP 514922	COM	806605101	18810	514922	SH	DEFINED 05,01,03	
SCHERING PLOUGH CORP 15078	COM	806605101	20280	555150	SH	OTHER 05,01,03	540072
SCHERING PLOUGH CORP	COM	806605101	27447	751350	SH	DEFINED 07,06,01,03	751350

SCHERING PLOUGH CORP	COM	806605101	2040	55836	SH	DEFINED	08,09,03	55836	
SCHERING PLOUGH CORP	COM	806605101	1827	50000	SH	CALL	DEFINED	08,09,03	
SCHERING PLOUGH CORP	COM	806605101	252	6900	SH	DEFINED	13,01,03	6900	
SCHERING PLOUGH CORP	COM	806605101	29	800	SH	OTHER	13,01,03	400	
400									
SCHLUMBERGER LTD	COM	806857108	137064	2379175	SH	DEFINED	01,03	2292825	
86350									
SCHLUMBERGER LTD	COM	806857108	38007	659726	SH	OTHER	01,03	380828	
278898									
SCHLUMBERGER LTD	COM	806857108	10736	186355	SH	DEFINED	05,01,03		
186355									
SCHLUMBERGER LTD	COM	806857108	21595	374850	SH	OTHER	05,01,03	196205	
178645									
SCHLUMBERGER LTD	COM	806857108	2137	37100	SH	DEFINED	06,01,03	37100	
SCHLUMBERGER LTD	COM	806857108	15582	270475	SH	DEFINED	07,06,01,03	270475	
SCHLUMBERGER LTD	COM	806857108	5172	89770	SH	DEFINED	08,09,03	89770	
SCHLUMBERGER LTD	COM	806857108	285843	4961689	SH	DEFINED	11,01,03	4781694	
179995									
SCHLUMBERGER LTD	COM	806857108	88194	1530883	SH	OTHER	11,06,01,03	1240638	
290245									
SCHLUMBERGER LTD	COM	806857108	18	315	SH	OTHER	13,01,03	315	
SCHLUMBERGER LTD	COM	806857108	139126	2414963	SH	OTHER	16		
2414963									
SCHLUMBERGER LTD	COM	806857108	1440	25000	SH	DEFINED	17,16	25000	
SCHLUMBERGER LTD	COM	806857108	13250	230000	SH	CALL	DEFINED	17,16	
SCHOLASTIC CORP	COM	807066105	2467	68400	SH	DEFINED	01,03	67660	
740									
SCHOLASTIC CORP	COM	807066105	109	3020	SH	DEFINED	05,01,03	3020	
SCHOLASTIC CORP	COM	807066105	130	3600	SH	DEFINED	06,01,03	3600	
SCHOLASTIC CORP	COM	807066105	544	15075	SH	DEFINED	07,06,01,03	15075	
SCHOOL SPECIALTY INC	COM	807863105	204	9475	SH	DEFINED	01,03	1975	
7500									
SCHOOL SPECIALTY INC	COM	807863105	3	130	SH	OTHER	01,03	130	
SCHOOL SPECIALTY INC	COM	807863105	1449	67200	SH	DEFINED	05,01,03	67200	
SCHOOL SPECIALTY INC	COM	807863105	293	13575	SH	DEFINED	07,06,01,03	13575	
SCHULMAN A INC	COM	808194104	2454	205567	SH	DEFINED	01,03	205567	
SCHULMAN A INC	COM	808194104	1210	101405	SH	OTHER	01,03	101405	
SCHULMAN A INC	COM	808194104	30	2530	SH	DEFINED	05,01,03	2530	
SCHULMAN A INC	COM	808194104	150	12600	SH	DEFINED	07,06,01,03	12600	
SCHWAB CHARLES CORP NEW	COM	808513105	51262	3324378	SH	DEFINED	01,03	3283803	
40575									
SCHWAB CHARLES CORP NEW	COM	808513105	7956	515942	SH	OTHER	01,03	336632	
179310									
SCHWAB CHARLES CORP NEW	COM	808513105	6501	421585	SH	DEFINED	05,01,03		
421585									
SCHWAB CHARLES CORP NEW	COM	808513105	15787	1023800	SH	OTHER	05,01,03	445385	
578415									
SCHWAB CHARLES CORP NEW	COM	808513105	4778	309882	SH	DEFINED	07,06,01,03	309882	
SCHWAB CHARLES CORP NEW	COM	808513105	161	10410	SH	DEFINED	08,09,03	10410	
SCHWAB CHARLES CORP NEW	COM	808513105	152	9850	SH	DEFINED	13,01,03	9850	
SCHWAB CHARLES CORP NEW	COM	808513105	20	1300	SH	OTHER	13,01,03	700	
600									
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	142	8036	SH	DEFINED	01,03	7436	
600									
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	12	689	SH	OTHER	01,03	689	
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	314	17800	SH	DEFINED	05,01,03	17800	
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	28	1600	SH	DEFINED	06,01,03	1600	
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	205	11600	SH	DEFINED	07,06,01,03	11600	
SCICLONE PHARMACEUTICALS INC	COM	80862K104	1	300	SH	DEFINED	01,03	300	
SCICLONE PHARMACEUTICALS INC	COM	80862K104	1267	302506	SH	DEFINED	08,09,03	302506	
SCIENT CORP	COM	80864H109	2	1000	SH	DEFINED	01,03	1000	
SCIENT CORP	COM	80864H109	21	10800	SH	OTHER	01,03	10800	
SCIENTIFIC ATLANTA INC	COM	808655104	13384	321815	SH	DEFINED	01,03	307265	
14550									
SCIENTIFIC ATLANTA INC	COM	808655104	1829	43977	SH	OTHER	01,03	31472	
12505									
SCIENTIFIC ATLANTA INC	COM	808655104	2019	48540	SH	DEFINED	05,01,03	48540	
SCIENTIFIC ATLANTA INC	COM	808655104	2678	64400	SH	DEFINED	06,01,03	64400	
SCIENTIFIC ATLANTA INC	COM	808655104	1298	31200	SH	DEFINED	07,06,01,03	31200	
SCIENTIFIC ATLANTA INC	COM	808655104	179	4300	SH	DEFINED	08,09,03	4300	
SCOTT TECHNOLOGIES INC	COM	810022301	106	4800	SH	DEFINED	01,03	1900	
2900									
SCOTT TECHNOLOGIES INC	COM	810022301	7	300	SH	OTHER	01,03	300	
SCOTT TECHNOLOGIES INC	COM	810022301	823	37200	SH	DEFINED	05,01,03	37200	
SCOTT TECHNOLOGIES INC	COM	810022301	291	13150	SH	DEFINED	07,06,01,03	13150	
SCOTTISH PWR PLC	SPON	ADR FIN	81013T705	1789	68240	SH	DEFINED	01,03	68006
234									
SCOTTISH PWR PLC	SPON	ADR FIN	81013T705	2626	100150	SH	OTHER	01,03	36563
63587									
SCOTTS CO	CL A	810186106	794	20865	SH	DEFINED	01,03	13025	
540									
7300									
SCOTTS CO	CL A	810186106	80	2110	SH	OTHER	01,03		
2110									
SCOTTS CO	CL A	810186106	3542	93100	SH	DEFINED	05,01,03	93100	
SCOTTS CO	CL A	810186106	84	2200	SH	DEFINED	06,01,03	2200	

SCOTTS CO	CL A	810186106	843	22150	SH	DEFINED 07,06,01,03	22150
SCOTTS CO	CL A	810186106	27	700	SH	DEFINED 08,09,03	700
SCRIPPS E W CO OHIO	CL A	811054204	122	2100	SH	DEFINED 01,03	2100
SCRIPPS E W CO OHIO	CL A	811054204	163	2816	SH	OTHER 01,03	1816
1000							
SEACOR SMIT INC	SUB NT CV 14	811904AC5	1147	1087000	PRN	DEFINED 07,06,01,03	1087000
SEACOR SMIT INC	SUBNTCV 5.37	811904AE1	184	174000	PRN	DEFINED 01,03	174000
SEACOR SMIT INC	SUBNTCV 5.37	811904AE1	2212	2097000	PRN	DEFINED 07,06,01,03	2097000
SEACOR SMIT INC	COM	811904101	426	9425	SH	DEFINED 01,03	1925
7500							
SEACOR SMIT INC	COM	811904101	3028	67000	SH	DEFINED 05,01,03	67000
SEACOR SMIT INC	COM	811904101	1424	31500	SH	DEFINED 07,06,01,03	31500
SEALED AIR CORP NEW	COM	81211K100	3710	111307	SH	DEFINED 01,03	110400
907							
SEALED AIR CORP NEW	COM	81211K100	327	9817	SH	OTHER 01,03	8919
898							
SEALED AIR CORP NEW	COM	81211K100	801	24030	SH	DEFINED 05,01,03	24030
SEALED AIR CORP NEW	COM	81211K100	47	1425	SH	OTHER 05,01,03	1425
SEALED AIR CORP NEW	COM	81211K100	539	16175	SH	DEFINED 07,06,01,03	16175
SEALED AIR CORP NEW	PFD CV A \$2	81211K209	97	2633	SH	DEFINED 01,03	2538
95							
SEALED AIR CORP NEW	PFD CV A \$2	81211K209	94	2562	SH	OTHER 01,03	2343
219							
SEALED AIR CORP NEW	PFD CV A \$2	81211K209		1	SH	DEFINED 07,06,01,03	1
SEALED AIR CORP NEW	PFD CV A \$2	81211K209	1799	48884	SH	DEFINED 08,09,03	48884
SEALED AIR CORP NEW	PFD CV A \$2	81211K209	9660	262500	SH	OTHER 16	
262500							
SEARS ROEBUCK & CO	COM	812387108	12811	363235	SH	DEFINED 01,03	342188
21047							
SEARS ROEBUCK & CO	COM	812387108	4764	135079	SH	OTHER 01,03	75365
59714							
SEARS ROEBUCK & CO	COM	812387108	5010	142045	SH	DEFINED 05,01,03	142045
SEARS ROEBUCK & CO	COM	812387108	203	5750	SH	OTHER 05,01,03	5750
SEARS ROEBUCK & CO	COM	812387108	6941	196800	SH	DEFINED 06,01,03	196800
SEARS ROEBUCK & CO	COM	812387108	11524	326725	SH	DEFINED 07,06,01,03	326725
SEARS ROEBUCK & CO	COM	812387108	705	20000	SH	DEFINED 08,09,03	20000
SEATTLE GENETICS INC	COM	812578102	10204	2040816	SH	DEFINED 14,01,03	2040816
SECTOR SPDR TR	SBI INT-TECH	81369Y803	1892	76282	SH	DEFINED 01,03	76282
SECTOR SPDR TR	SBI INT-TECH	81369Y803	138	5550	SH	OTHER 01,03	
5550							
SECURITY CAP GROUP INC	CL B	81413P204	306	14750	SH	DEFINED 01,03	14750
SEBEYOND TECHNOLOGIES CORP	COM	815704101	2876	225579	SH	DEFINED	225579
SEGUE SOFTWARE INC	COM	815807102	86	15900	SH	DEFINED 05,01,03	15900
SEGUE SOFTWARE INC	COM	815807102	40	7350	SH	DEFINED 07,06,01,03	7350
SEITEL INC	COM NEW	816074306	412	22150	SH	DEFINED 01,03	4350
17800							
SEITEL INC	COM NEW	816074306	6603	355000	SH	DEFINED 05,01,03	355000
SEITEL INC	COM NEW	816074306	352	18950	SH	DEFINED 07,06,01,03	18950
SELECTICA INC	COM	816288104	2355	452899	SH	DEFINED 08,09,03	452899
SELECTIVE INS GROUP INC	COM	816300107	94	4025	SH	DEFINED 01,03	4025
SELECTIVE INS GROUP INC	COM	816300107	455	19575	SH	DEFINED 07,06,01,03	19575
SELIGMAN SELECT MUN FD INC	COM	816344105	108	10567	SH	DEFINED 01,03	10567
SELIGMAN SELECT MUN FD INC	COM	816344105	62	6045	SH	OTHER 01,03	6045
SEMA PLC	SPONSORED AD	81661R100	3508	222749	SH	DEFINED 08,09,03	222749
SEMTECH CORP	SUB NT CV 4.	816850AD3	1860	2000000	PRN	DEFINED 08,09,03	2000000
SEMTECH CORP	COM	816850101	462	15700	SH	DEFINED 01,03	15700
SEMTECH CORP	COM	816850101	175	5930	SH	DEFINED 05,01,03	5930
SEMTECH CORP	COM	816850101	79	2700	SH	DEFINED 06,01,03	2700
SEMTECH CORP	COM	816850101	855	29050	SH	DEFINED 07,06,01,03	29050
SEMTECH CORP	COM	816850101	219	7450	SH	DEFINED 08,09,03	7450
SEMTECH CORP	COM	816850101	1693	57500	SH	DEFINED 08,09,03	57500
SEMTECH CORP	COM	816850101	1472	50000	SH	DEFINED 08,09,03	50000
SEMPRA ENERGY	COM	816851109	3334	143221	SH	DEFINED 01,03	93069
50152							
SEMPRA ENERGY	COM	816851109	1723	73995	SH	OTHER 01,03	58791
15204							
SEMPRA ENERGY	COM	816851109	1435	61634	SH	DEFINED 05,01,03	61634
SEMPRA ENERGY	COM	816851109	82	3525	SH	OTHER 05,01,03	3525
SEMPRA ENERGY	COM	816851109	921	39550	SH	DEFINED 07,06,01,03	39550
SEMITOOL INC	COM	816909105	2845	316150	SH	DEFINED 01,03	229200
86950							
SENSIENT TECHNOLOGIES CORP	COM	81725T100	97	4240	SH	DEFINED 05,01,03	4240
SENSIENT TECHNOLOGIES CORP	COM	81725T100	480	21075	SH	DEFINED 07,06,01,03	21075
SENSORMATIC ELECTRS CORP	COM	817265101	255	13400	SH	DEFINED 01,03	13400
SENSORMATIC ELECTRS CORP	COM	817265101	1	66	SH	OTHER 01,03	66
SENSORMATIC ELECTRS CORP	COM	817265101	129	6810	SH	DEFINED 05,01,03	6810
SENSORMATIC ELECTRS CORP	COM	817265101	46	2400	SH	DEFINED 06,01,03	2400
SENSORMATIC ELECTRS CORP	COM	817265101	645	33925	SH	DEFINED 07,06,01,03	33925
SENSORMATIC ELECTRS CORP	PFD CV DEP 1	817265804	2190	80000	SH	DEFINED 08,09,03	80000
SEPRACOR INC	SB DEB CONV	817315AL8	1220	2000000	PRN	DEFINED 08,09,03	2000000
SEPRACOR INC	COM	817315104	38	1200	SH	DEFINED 01,03	800
400							
SEPRACOR INC	COM	817315104	52	1640	SH	OTHER 01,03	1640
SEPRACOR INC	COM	817315104	238	7430	SH	DEFINED 05,01,03	7430
SEPRACOR INC	COM	817315104	6	200	SH	DEFINED 06,01,03	200

SEPRACOR INC	COM	817315104	1073	33525	SH	DEFINED	07,06,01,03	33525
SEQUA CORPORATION 200	CL A	817320104	8	200	SH	OTHER	01,03	
SEQUA CORPORATION	CL A	817320104	35	900	SH	DEFINED	05,01,03	900
SEQUA CORPORATION	CL A	817320104	175	4475	SH	DEFINED	07,06,01,03	4475
SERONO S A	SPONSORED AD	81752M101	222	11000	SH	DEFINED	08,09,03	11000
SEROLOGICALS CORP	COM	817523103	216	16000	SH	DEFINED	01,03	16000
SEROLOGICALS CORP	COM	817523103	14	1000	SH	DEFINED	08,09,03	1000
SEROLOGICALS CORP	COM	817523103	1098	81300	SH	CALL	DEFINED 08,09,03	81300
SEROLOGICALS CORP	COM	817523103	1096	81200	SH	PUT	DEFINED 08,09,03	81200
SERVICE CORP INTL	COM	817565104	47	9813	SH	DEFINED	01,03	9813
SERVICE CORP INTL 2500	COM	817565104	66	13922	SH	OTHER	01,03	11422
SERVICE CORP INTL	COM	817565104	24	5000	SH	DEFINED	08,09,03	5000
SERVICEMASTER CO 169650	COM	81760N109	3995	355724	SH	DEFINED	01,03	186074
SERVICEMASTER CO	COM	81760N109	182	16200	SH	OTHER	01,03	16200
724 SOLUTIONS INC	COM	81788Q100	32431	3243125	SH	DEFINED		3243125
724 SOLUTIONS INC	COM	81788Q100	6	639	SH	DEFINED	08,09,03	639
SHAW GROUP INC 3700	COM	820280105	923	19750	SH	DEFINED	01,03	16050
SHAW GROUP INC	COM	820280105	2690	57600	SH	DEFINED	05,01,03	57600
SHAW GROUP INC	COM	820280105	131	2800	SH	DEFINED	06,01,03	2800
SHAW GROUP INC	COM	820280105	1475	31575	SH	DEFINED	07,06,01,03	31575
SHAW GROUP INC	COM	820280105	841	18000	SH	CALL	DEFINED 08,09,03	18000
SHELL TRANS & TRADING PLC	NEW YRK SH N	822703609	2316	49556	SH	DEFINED	01,03	49556
SHELL TRANS & TRADING PLC 10188	NEW YRK SH N	822703609	1780	38088	SH	OTHER	01,03	27900
SHERWIN WILLIAMS CO 30800	COM	824348106	3362	131943	SH	DEFINED	01,03	101143
SHERWIN WILLIAMS CO 5632	COM	824348106	1066	41852	SH	OTHER	01,03	36220
SHERWIN WILLIAMS CO	COM	824348106	1459	57255	SH	DEFINED	05,01,03	57255
SHERWIN WILLIAMS CO	COM	824348106	71	2770	SH	OTHER	05,01,03	2770
SHERWIN WILLIAMS CO	COM	824348106	812	31850	SH	DEFINED	07,06,01,03	31850
SHIRE PHARMACEUTICALS GRP PLC	SPONSORED AD	82481R106	1244	28425	SH	DEFINED	01,03	28425
SHIRE PHARMACEUTICALS GRP PLC	SPONSORED AD	82481R106	14	312	SH	OTHER	01,03	312
SHIRE PHARMACEUTICALS GRP PLC	SPONSORED AD	82481R106	1087	24850	SH	DEFINED	05,01,03	24850
SHIRE PHARMACEUTICALS GRP PLC	SPONSORED AD	82481R106	22603	516650	SH	DEFINED	07,06,01,03	516650
SHIRE PHARMACEUTICALS GRP PLC	SPONSORED AD	82481R106	3299	75400	SH	DEFINED	08,09,03	75400
SHOPKO STORES INC	COM	824911101	26	3200	SH	DEFINED	01,03	3200
SHOPKO STORES INC	COM	824911101	179	22375	SH	DEFINED	07,06,01,03	22375
SHOLODGE INC 100000	COM	825034101	463	100000	SH	OTHER	01,03	
SHOP AT HOME INC	COM NEW	825066301	45	30300	SH	DEFINED	08,09,03	30300
SHOPNET COM INC	COM	82508N104	19	21450	SH	DEFINED	01,03	21450
SHURGARD STORAGE CTRS INC	COM	82567D104	5	175	SH	DEFINED	01,03	175
SHURGARD STORAGE CTRS INC 16825	COM	82567D104	464	17558	SH	OTHER	01,03	733
SIEBEL SYS INC	SB NT CV 5.	826170AC6	1116	800000	PRN	DEFINED	08,09,03	800000
SIEBEL SYS INC 21650	COM	826170102	8174	300502	SH	DEFINED	01,03	278852
SIEBEL SYS INC 5235	COM	826170102	498	18322	SH	OTHER	01,03	13087
SIEBEL SYS INC	COM	826170102	4080	150000	SH	PUT	DEFINED 01,03	150000
SIEBEL SYS INC	COM	826170102	4181	153730	SH	DEFINED	05,01,03	153730
SIEBEL SYS INC	COM	826170102	1409	51800	SH	DEFINED	06,01,03	51800
SIEBEL SYS INC	COM	826170102	3190	117275	SH	DEFINED	07,06,01,03	117275
SIEBEL SYS INC	COM	826170102	2398	88160	SH	DEFINED	08,09,03	88160
SIEBEL SYS INC	COM	826170102	155	5700	SH	CALL	DEFINED 08,09,03	5700
SIEBEL SYS INC	COM	826170102	185	6800	SH	PUT	DEFINED 08,09,03	6800
SIEBEL SYS INC	COM	826170102	1084	39856	SH	DEFINED	11,01,03	39856
SIEBEL SYS INC	COM	826170102	956	35144	SH	OTHER	11,06,01,03	35144
SIERRA HEALTH SVCS INC 8600	COM	826322109	99	21675	SH	DEFINED	01,03	13075
SIERRA HEALTH SVCS INC	COM	826322109	307	67300	SH	DEFINED	05,01,03	67300
SIERRA HEALTH SVCS INC	COM	826322109	97	21225	SH	DEFINED	07,06,01,03	21225
SIERRA PAC RES NEW	COM	826428104	70	4728	SH	DEFINED	01,03	4728
SIERRA PAC RES NEW 720	COM	826428104	51	3419	SH	OTHER	01,03	2699
SIERRA PAC RES NEW	COM	826428104	101	6800	SH	DEFINED	05,01,03	6800
SIERRA PAC RES NEW	COM	826428104	502	33900	SH	DEFINED	07,06,01,03	33900
SIGMA ALDRICH CORP 3500	COM	826552101	8611	179861	SH	DEFINED	01,03	176361
SIGMA ALDRICH CORP 257561	COM	826552101	16943	353905	SH	OTHER	01,03	96344
SIGMA ALDRICH CORP	COM	826552101	1033	21585	SH	DEFINED	05,01,03	21585
SIGMA ALDRICH CORP	COM	826552101	63	1325	SH	OTHER	05,01,03	1325
SIGMA ALDRICH CORP	COM	826552101	2786	58200	SH	DEFINED	06,01,03	58200
SIGMA ALDRICH CORP	COM	826552101	715	14925	SH	DEFINED	07,06,01,03	14925
SIGMA ALDRICH CORP	COM	826552101	10	200	SH	DEFINED	08,09,03	200
SILICON IMAGE INC	COM	82705T102	37	10000	SH	OTHER	01,03	10000
SILICON IMAGE INC	COM	82705T102	4	1178	SH	DEFINED	08,09,03	1178
SILICON GRAPHICS INC 150	COM	827056102	1	150	SH	DEFINED	01,03	

SILICON GRAPHICS INC 250	COM	827056102	2	400 SH	OTHER	01,03	150
SILICON GRAPHICS INC	COM	827056102	20	5100 SH	DEFINED	08,09,03	5100
SILICON GRAPHICS INC 3000000	COM	827056102	11820	3000000 SH	OTHER	16	
SILICON VY BANCSHARES	COM	827064106	168	7130 SH	DEFINED	01,03	7130
SILICON VY BANCSHARES	COM	827064106	71	3000 SH	OTHER	01,03	3000
SILICON VY BANCSHARES	COM	827064106	100	4240 SH	DEFINED	05,01,03	4240
SILICON VY BANCSHARES	COM	827064106	24	1000 SH	DEFINED	06,01,03	1000
SILICON VY BANCSHARES	COM	827064106	496	21125 SH	DEFINED	07,06,01,03	21125
SILICON VY GROUP INC 23400	COM	827066101	866	31500 SH	DEFINED	01,03	8100
SILICON VY GROUP INC	COM	827066101	6611	240400 SH	DEFINED	05,01,03	240400
SILICON VY GROUP INC	COM	827066101	39	1400 SH	DEFINED	06,01,03	1400
SILICON VY GROUP INC	COM	827066101	746	27125 SH	DEFINED	07,06,01,03	27125
SILICONIX INC	COM NEW	827079203	30	1000 SH	DEFINED	05,01,03	1000
SILICONIX INC	COM NEW	827079203	529	17500 SH	DEFINED	17,16	17500
SIMMONS 1ST NATL CORP	CL A \$5 PAR	828730200	502	21263 SH	DEFINED	01,03	21263
SIMMONS 1ST NATL CORP	CL A \$5 PAR	828730200	25	1067 SH	OTHER	01,03	1067
SIMON PPTY GROUP INC NEW 4400	COM	828806109	562	21955 SH	DEFINED	01,03	17555
SIMON PPTY GROUP INC NEW 2060	COM	828806109	83	3260 SH	OTHER	01,03	1200
SIMON PPTY GROUP INC NEW	COM	828806109	4301	168000 SH	DEFINED	07,06,01,03	168000
SIMPLE TECHNOLOGY INC	COM	828820100	53	16900 SH	DEFINED	08,09,03	16900
SIMPSON MANUFACTURING CO INC 900	COM	829073105	111	2250 SH	DEFINED	01,03	1350
SIMPSON MANUFACTURING CO INC	COM	829073105	597	12100 SH	DEFINED	05,01,03	12100
SIMPSON MANUFACTURING CO INC	COM	829073105	460	9325 SH	DEFINED	07,06,01,03	9325
SIPEX CORP	COM	829909100	144	15400 SH	DEFINED	01,03	15400
SIPEX CORP	COM	829909100	129	13800 SH	DEFINED	05,01,03	13800
SIPEX CORP	COM	829909100	2016	215800 SH	DEFINED	07,06,01,03	215800
SIPEX CORP	COM	829909100	9	1000 SH	DEFINED	08,09,03	1000
SIX FLAGS INC	COM	83001P109	132	6820 SH	DEFINED	05,01,03	6820
SIX FLAGS INC	COM	83001P109	658	34000 SH	DEFINED	07,06,01,03	34000
SIX FLAGS INC	PINES	83001P208	16559	423500 SH	DEFINED	08,09,03	423500
SKYLINE CORP 4800	COM	830830105	124	5750 SH	DEFINED	01,03	950
SKYLINE CORP	COM	830830105	2	100 SH	OTHER	01,03	100
SKYLINE CORP	COM	830830105	1264	58600 SH	DEFINED	05,01,03	58600
SKYLINE CORP	COM	830830105	141	6525 SH	DEFINED	07,06,01,03	6525
SKYWEST INC 31300	COM	830879102	1281	55100 SH	DEFINED	01,03	23800
SKYWEST INC	COM	830879102	10163	437100 SH	DEFINED	05,01,03	437100
SKYWEST INC	COM	830879102	11853	509800 SH	DEFINED	07,06,01,03	509800
SMALLCAP FD INC	COM	831680103	109	10185 SH	DEFINED	08,09,03	10185
SMARTFORCE PUB LTD CO	SPONSORED AD	83170A206	1047	47200 SH	DEFINED	08,09,03	47200
SMITH A O 11700	COM	831865209	280	14350 SH	DEFINED	01,03	2650
SMITH A O	COM	831865209	2642	135300 SH	DEFINED	05,01,03	135300
SMITH A O	COM	831865209	358	18325 SH	DEFINED	07,06,01,03	18325
SMITH INTL INC 695 630	COM	832110100	9235	131550 SH	DEFINED	01,03	130225
SMITH INTL INC 1705	COM	832110100	120	1705 SH	OTHER	01,03	
SMITH INTL INC	COM	832110100	561	7995 SH	DEFINED	05,01,03	7995
SMITH INTL INC	COM	832110100	176	2500 SH	DEFINED	06,01,03	2500
SMITH INTL INC	COM	832110100	8270	117800 SH	DEFINED	07,06,01,03	117800
SMITH INTL INC	COM	832110100	412	5870 SH	DEFINED	08,09,03	5870
SMITH INTL INC 93540	COM	832110100	161908	2306386 SH	DEFINED	11,01,03	2212846
SMITH INTL INC 138734	COM	832110100	63624	906324 SH	OTHER	11,06,01,03	767590
SMITH INTL INC	COM	832110100	235	3350 SH	DEFINED	17,16	3350
SMITH CHARLES E RESDNTL RLTY 5380	COM	832197107	334	7338 SH	DEFINED	01,03	1958
SMITHFIELD FOODS INC 5500	COM	832248108	1071	32944 SH	DEFINED	01,03	27444
SMITHFIELD FOODS INC	COM	832248108	20	600 SH	OTHER	01,03	600
SMITHFIELD FOODS INC	COM	832248108	1573	48400 SH	DEFINED	05,01,03	48400
SMITHFIELD FOODS INC	COM	832248108	159	4900 SH	DEFINED	06,01,03	4900
SMITHFIELD FOODS INC	COM	832248108	1376	42350 SH	DEFINED	07,06,01,03	42350
SMITHFIELD FOODS INC	COM	832248108	488	15000 SH	DEFINED	17,16	15000
SMUCKER J M CO	COM	832696306	42	1600 SH	DEFINED	01,03	1600
SMUCKER J M CO	COM	832696306	104	3978 SH	OTHER	01,03	3978
SMUCKER J M CO	COM	832696306	55	2100 SH	DEFINED	05,01,03	2100
SMUCKER J M CO	COM	832696306	274	10450 SH	DEFINED	07,06,01,03	10450
SMURFIT-STONE CONTAINER CORP 15771	COM	832727101	17	1260 SH	DEFINED	01,03	1260
SMURFIT-STONE CONTAINER CORP	COM	832727101	211	15870 SH	OTHER	01,03	99
SNAP ON INC 5170	COM	833034101	305	10490 SH	DEFINED	01,03	5320
SNAP ON INC 6150	COM	833034101	544	18670 SH	OTHER	01,03	12520
SNAP ON INC	COM	833034101	488	16750 SH	DEFINED	05,01,03	16750

SNAP ON INC	COM	833034101	29	1000	SH	OTHER	05,01,03	1000
SNAP ON INC	COM	833034101	328	11250	SH	DEFINED	07,06,01,03	11250
SODEXHO MARRIOTT SVCS INC 218	COM	833793102	25	855	SH	DEFINED	01,03	637
SODEXHO MARRIOTT SVCS INC 375	COM	833793102	64	2213	SH	OTHER	01,03	1838
SODEXHO MARRIOTT SVCS INC 1800000	COM	833793102	52290	1800000	SH	OTHER	16	
SODEXHO MARRIOTT SVCS INC	COM	833793102	7986	274900	SH	DEFINED	17,16	274900
SOFTNET SYS INC	COM	833964109	528	352089	SH	DEFINED	01,03	352089
SOLA INTL INC 1100	COM	834092108	34	3775	SH	DEFINED	01,03	2675
SOLA INTL INC	COM	834092108	166	18425	SH	DEFINED	07,06,01,03	18425
SOLECTRON CORP	SR LYON ZERO	834182AK3	4961	10125000	PRN	DEFINED	07,06,01,03	10125000
SOLECTRON CORP	SR LYON ZERO	834182AK3	46151	94185000	PRN	DEFINED	08,09,03	94185000
SOLECTRON CORP	LYON ZERO CP	834182AL1	4000	10000000	PRN	DEFINED	08,09,03	10000000
SOLECTRON CORP 106669000	LYON ZERO CP	834182AL1	42668	106669000	PRN	OTHER	16	
SOLECTRON CORP	LYON ZERO CP	834182AL1	20	50000	PRN	DEFINED	17,16	50000
SOLECTRON CORP 33400	COM	834182107	3613	190078	SH	DEFINED	01,03	156678
SOLECTRON CORP 6037	COM	834182107	260	13677	SH	OTHER	01,03	7640
SOLECTRON CORP	COM	834182107	4676	246000	SH	DEFINED	05,01,03	246000
SOLECTRON CORP	COM	834182107	5225	274850	SH	DEFINED	07,06,01,03	274850
SOLECTRON CORP	COM	834182107	591	31100	SH	DEFINED	08,09,03	31100
SOLECTRON CORP	COM	834182107	1030	54200	SH	CALL	DEFINED 08,09,03	54200
SOLUTIA INC 5795	COM	834376105	2058	168717	SH	DEFINED	01,03	162922
SOLUTIA INC 139336	COM	834376105	2172	178018	SH	OTHER	01,03	38682
SOLUTIA INC	COM	834376105	109	8960	SH	DEFINED	05,01,03	8960
SOLUTIA INC	COM	834376105	545	44675	SH	DEFINED	07,06,01,03	44675
SONERA GROUP PLC	SPONSORED AD	835433202	5	700	SH	DEFINED	01,03	700
SONERA GROUP PLC	SPONSORED AD	835433202	13	1770	SH	OTHER	01,03	1770
SONERA GROUP PLC	SPONSORED AD	835433202	75	10000	SH	DEFINED	08,09,03	10000
SONIC CORP 9225	COM	835451105	290	11570	SH	DEFINED	01,03	2345
SONIC CORP	COM	835451105	28	1125	SH	OTHER	01,03	1125
SONIC CORP	COM	835451105	2561	102200	SH	DEFINED	05,01,03	102200
SONIC CORP	COM	835451105	514	20500	SH	DEFINED	07,06,01,03	20500
SONIC CORP	COM	835451105	66	2625	SH	DEFINED	08,09,03	2625
SONICBLUE INC	COM	83546Q109	342	71975	SH	DEFINED	07,06,01,03	71975
SONICBLUE INC	COM	83546Q109	2	520	SH	DEFINED	08,09,03	520
SONOCO PRODS CO 4620	COM	835495102	13634	634131	SH	DEFINED	01,03	629511
SONOCO PRODS CO 9946	COM	835495102	2654	123429	SH	OTHER	01,03	113483
SONOCO PRODS CO	COM	835495102	185	8620	SH	DEFINED	05,01,03	8620
SONOCO PRODS CO	COM	835495102	67	3100	SH	DEFINED	06,01,03	3100
SONOCO PRODS CO	COM	835495102	925	43000	SH	DEFINED	07,06,01,03	43000
SONOSITE INC	COM	83568G104	3	240	SH	DEFINED	01,03	240
SONOSITE INC	COM	83568G104	125	11023	SH	OTHER	01,03	11023
SONY CORP 4620	ADR NEW	835699307	430	5955	SH	DEFINED	01,03	1335
SONY CORP 840	ADR NEW	835699307	731	10120	SH	OTHER	01,03	9280
SOTHEBYS HLDGS INC	CL A	835898107	9	500	SH	DEFINED	01,03	500
SOTHEBYS HLDGS INC	CL A	835898107	11	600	SH	OTHER	01,03	600
SOTHEBYS HLDGS INC	CL A	835898107	94	5110	SH	DEFINED	05,01,03	5110
SOTHEBYS HLDGS INC	CL A	835898107	468	25475	SH	DEFINED	07,06,01,03	25475
SOURCE INFORMATION MGMT CO	COM NEW	836151209	1757	393213	SH	DEFINED	01,03	393213
SOUTH FINL GROUP INC	COM	837841105	480	33650	SH	DEFINED	07,06,01,03	33650
SOUTH STR FINL CORP	COM	840468102	191	30200	SH	DEFINED	01,03	30200
SOUTHERN CO 19990	COM	842587107	15701	447462	SH	DEFINED	01,03	427472
SOUTHERN CO 102281	COM	842587107	12737	362972	SH	OTHER	01,03	260691
SOUTHERN CO	COM	842587107	6939	197750	SH	DEFINED	05,01,03	197750
SOUTHERN CO	COM	842587107	408	11625	SH	OTHER	05,01,03	11625
SOUTHERN CO	COM	842587107	4586	130700	SH	DEFINED	07,06,01,03	130700
SOUTHERN CO	COM	842587107	1098	31300	SH	DEFINED	08,09,03	31300
SOUTHERN CO	COM	842587107	1263	36000	SH	CALL	DEFINED 08,09,03	36000
SOUTHERN PAC PETE NL 30000	ADR NEW	843581307	54	30000	SH	OTHER	01,03	
SOUTHERN UN CO NEW	COM	844030106	129	6145	SH	DEFINED	01,03	6145
SOUTHERN UN CO NEW	COM	844030106	833	39650	SH	DEFINED	07,06,01,03	39650
SOUTHSIDE BANCSHARES CORP	COM	844700104	220	19800	SH	OTHER	01,03	19800
SOUTHTRUST CORP 52000	COM	844730101	4479	97903	SH	DEFINED	01,03	45903
SOUTHTRUST CORP 16758	COM	844730101	1110	24258	SH	OTHER	01,03	7500
SOUTHTRUST CORP	COM	844730101	9876	215860	SH	DEFINED	05,01,03	215860
SOUTHTRUST CORP	COM	844730101	134	2920	SH	OTHER	05,01,03	2920
SOUTHTRUST CORP	COM	844730101	52427	1145950	SH	DEFINED	07,06,01,03	1145950

SOUTHWEST AIRLS CO 260251	COM	844741108	101465	5716357	SH	DEFINED 01,03	5456106
SOUTHWEST AIRLS CO 313723	COM	844741108	21999	1239375	SH	OTHER 01,03	925652
SOUTHWEST AIRLS CO	COM	844741108	4709	265306	SH	DEFINED 05,01,03	265306
SOUTHWEST AIRLS CO	COM	844741108	232	13050	SH	OTHER 05,01,03	13050
SOUTHWEST AIRLS CO	COM	844741108	3592	202375	SH	DEFINED 07,06,01,03	202375
SOUTHWEST AIRLS CO	COM	844741108	44	2475	SH	DEFINED 08,09,03	2475
SOUTHWEST AIRLS CO	COM	844741108	1775	100000	SH	CALL DEFINED 08,09,03	100000
SOUTHWEST AIRLS CO 594813	COM	844741108	250357	14104607	SH	DEFINED 11,01,03	13509794
SOUTHWEST AIRLS CO 980989	COM	844741108	97702	5504353	SH	OTHER 11,06,01,03	4523364
SOUTHWEST AIRLS CO	COM	844741108	16	900	SH	DEFINED 13,01,03	900
SOUTHWEST AIRLS CO 1500	COM	844741108	27	1500	SH	OTHER 13,01,03	
SOUTHWEST BANCORPORATION TEX 25300	COM	84476R109	897	28600	SH	DEFINED 01,03	3300
SOUTHWEST BANCORPORATION TEX	COM	84476R109	10140	323200	SH	DEFINED 05,01,03	323200
SOUTHWEST BANCORPORATION TEX	COM	84476R109	699	22275	SH	DEFINED 07,06,01,03	22275
SOUTHWEST GAS CORP 150 11600	COM	844895102	461	22117	SH	DEFINED 01,03	10367
SOUTHWEST GAS CORP 1800	COM	844895102	38	1800	SH	OTHER 01,03	
SOUTHWEST GAS CORP	COM	844895102	3090	148200	SH	DEFINED 05,01,03	148200
SOUTHWEST GAS CORP	COM	844895102	512	24550	SH	DEFINED 07,06,01,03	24550
SOUTHWEST SECS GROUP INC 18100	COM	845224104	406	21715	SH	DEFINED 01,03	3615
SOUTHWEST SECS GROUP INC 385	COM	845224104	7	385	SH	OTHER 01,03	
SOUTHWEST SECS GROUP INC	COM	845224104	3913	209500	SH	DEFINED 05,01,03	209500
SOUTHWEST SECS GROUP INC	COM	845224104	230	12325	SH	DEFINED 07,06,01,03	12325
SOUTHWESTERN ENERGY CO 14200	COM	845467109	251	25377	SH	DEFINED 01,03	11177
SOUTHWESTERN ENERGY CO 100	COM	845467109	61	6124	SH	OTHER 01,03	6024
SOUTHWESTERN ENERGY CO	COM	845467109	1682	169900	SH	DEFINED 05,01,03	169900
SOUTHWESTERN ENERGY CO	COM	845467109	193	19475	SH	DEFINED 07,06,01,03	19475
SOVEREIGN BANCORP INC	COM	845905108	3	300	SH	DEFINED 01,03	300
SOVEREIGN BANCORP INC 34600	COM	845905108	381	45027	SH	OTHER 01,03	10427
SOVEREIGN BANCORP INC	COM	845905108	188	22240	SH	DEFINED 05,01,03	22240
SOVEREIGN BANCORP INC	COM	845905108	900	106325	SH	DEFINED 07,06,01,03	106325
SOVEREIGN BANCORP INC	UNIT EX 1112	845905306	6337	121000	SH	DEFINED 07,06,01,03	121000
SPACELABS MED INC 2400	COM	846247104	55	4928	SH	DEFINED 01,03	2528
SPACELABS MED INC	COM	846247104	57	5077	SH	OTHER 01,03	5077
SPACELABS MED INC	COM	846247104	357	31700	SH	DEFINED 05,01,03	31700
SPACELABS MED INC	COM	846247104	84	7450	SH	DEFINED 07,06,01,03	7450
SPECTRALINK CORP	COM	847580107	77	8000	SH	DEFINED 01,03	8000
SPECTRALINK CORP	COM	847580107	24	2500	SH	DEFINED 08,09,03	2500
SPECTRASITE HLDGS INC	COM	84760T100	302	70150	SH	DEFINED 01,03	70150
SPECTRASITE HLDGS INC	COM	84760T100	13	2980	SH	OTHER 01,03	2980
SPECTRASITE HLDGS INC	COM	84760T100	243	56400	SH	DEFINED 05,01,03	56400
SPECTRASITE HLDGS INC	COM	84760T100	4033	935400	SH	DEFINED 07,06,01,03	935400
SPECTRASITE HLDGS INC	COM	84760T100		71	SH	DEFINED 08,09,03	71
SPECTRIAN CORP	COM	847608106	375	30450	SH	DEFINED 01,03	30450
SPECTRIAN CORP	COM	847608106	46	3750	SH	OTHER 01,03	3750
SPECTRIAN CORP	COM	847608106	310	25200	SH	DEFINED 05,01,03	25200
SPECTRIAN CORP	COM	847608106	4765	387000	SH	DEFINED 07,06,01,03	387000
SPEECHWORKS INTL INC	COM	84764M101	9682	1475468	SH	DEFINED 14,01,03	1475468
SPEEDFAM-IPEC INC 1300	COM	847705100	30	4650	SH	DEFINED 01,03	3350
SPEEDFAM-IPEC INC	COM	847705100	565	87400	SH	DEFINED 05,01,03	87400
SPEEDFAM-IPEC INC	COM	847705100	151	23300	SH	DEFINED 07,06,01,03	23300
SPEEDWAY MOTORSPORTS INC	SB DB CV 5.7	847788AC0	5827	6070000	PRN	DEFINED 08,09,03	6070000
SPHERION CORP	COM	848420105	917	132200	SH	DEFINED 05,01,03	132200
SPHERION CORP	COM	848420105	336	48450	SH	DEFINED 07,06,01,03	48450
SPIEKER PPTYS INC	COM	848497103	11	200	SH	DEFINED 01,03	200
SPIEKER PPTYS INC 2500	COM	848497103	176	3200	SH	OTHER 01,03	700
SPIEKER PPTYS INC	COM	848497103	4377	79800	SH	DEFINED 17,16	79800
SPORTSLINE COM INC	COM	848934105	92	25000	SH	DEFINED 01,03	25000
SPORTSLINE COM INC	COM	848934105	1	180	SH	DEFINED 08,09,03	180
SPORTS AUTH INC 8000000	SB NT CV 5.2	849176AC6	7500	8000000	PRN	OTHER 16	
SPRINGS INDS INC 2625	CL A	851783100	151	3525	SH	DEFINED 01,03	900
SPRINGS INDS INC 975	CL A	851783100	316	7375	SH	OTHER 01,03	6400
SPRINGS INDS INC	CL A	851783100	598	13975	SH	DEFINED 07,06,01,03	13975
SPRINGS INDS INC	CL A	851783100	2675	62500	SH	DEFINED 17,16	62500
SPRINT CORP 130949	COM FON GROU	852061100	53505	2433156	SH	DEFINED 01,03	2302207
SPRINT CORP	COM FON GROU	852061100	18384	836028	SH	OTHER 01,03	406551

429477										
SPRINT CORP	COM	FON GROU	852061100	11409	518825	SH	DEFINED	05,01,03	518825	
SPRINT CORP	COM	FON GROU	852061100	335	15225	SH	OTHER	05,01,03	15225	
SPRINT CORP	COM	FON GROU	852061100	37503	1705450	SH	DEFINED	07,06,01,03	1705450	
SPRINT CORP	COM	FON GROU	852061100	1	39	SH	DEFINED	08,09,03	39	
SPRINT CORP	COM	FON GROU	852061100	9	400	SH	DEFINED	13,01,03	400	
SPRINT CORP	COM	FON GROU	852061100	2012	91500	SH	DEFINED	17,16	91500	
SPRINT CORP	PCS	COM SER	852061506	142444	7497054	SH	DEFINED	01,03	7379637	
117417										
SPRINT CORP	PCS	COM SER	852061506	26213	1379636	SH	OTHER	01,03	766592	
613044										
SPRINT CORP	PCS	COM SER	852061506	3135	165000	SH	PUT	DEFINED	01,03	165000
SPRINT CORP	PCS	COM SER	852061506	5376	282950	SH	DEFINED	05,01,03	282950	
SPRINT CORP	PCS	COM SER	852061506	305	16050	SH	OTHER	05,01,03	16050	
SPRINT CORP	PCS	COM SER	852061506	3430	180500	SH	DEFINED	07,06,01,03	180500	
SPRINT CORP	PCS	COM SER	852061506	812	42730	SH	DEFINED	08,09,03	42730	
SPRINT CORP	PCS	COM SER	852061506	114	5980	SH	DEFINED	13,01,03	5980	
SPRINT CORP	PCS	COM SER	852061506	27	1400	SH	OTHER	13,01,03	600	
800										
STAMPS COM INC	COM		852857101	32	10500	SH	DEFINED		10500	
STAMPS COM INC	COM		852857101	118	39425	SH	DEFINED	01,03	39425	
STANDARD MICROSYSTEMS CORP	COM		853626109	340	22600	SH	DEFINED	01,03	1800	
20800										
STANDARD MICROSYSTEMS CORP	COM		853626109	3952	262400	SH	DEFINED	05,01,03	262400	
STANDARD MICROSYSTEMS CORP	COM		853626109	187	12425	SH	DEFINED	07,06,01,03	12425	
STANDARD MTR PRODS INC	SB	DB CV 6.7	853666AB1	1168	2000000	PRN	OTHER	16		
2000000										
STANDARD MTR PRODS INC	COM		853666105	164	15500	SH	DEFINED	01,03	1400	
14100										
STANDARD MTR PRODS INC	COM		853666105	1880	177400	SH	DEFINED	05,01,03	177400	
STANDARD MTR PRODS INC	COM		853666105	102	9625	SH	DEFINED	07,06,01,03	9625	
STANDARD PAC CORP NEW	COM		85375C101	619	29350	SH	DEFINED	01,03	9450	
19900										
STANDARD PAC CORP NEW	COM		85375C101	11	500	SH	OTHER	01,03	500	
STANDARD PAC CORP NEW	COM		85375C101	5155	244300	SH	DEFINED	05,01,03	244300	
STANDARD PAC CORP NEW	COM		85375C101	42	2000	SH	DEFINED	06,01,03	2000	
STANDARD PAC CORP NEW	COM		85375C101	492	23300	SH	DEFINED	07,06,01,03	23300	
STANDARD REGISTER CO	COM		853887107	112	6875	SH	DEFINED	01,03	6275	
600										
STANDARD REGISTER CO	COM		853887107	247	15148	SH	OTHER	01,03		
15148										
STANDARD REGISTER CO	COM		853887107	430	26400	SH	DEFINED	05,01,03	26400	
STANDARD REGISTER CO	COM		853887107	18	1100	SH	DEFINED	06,01,03	1100	
STANDARD REGISTER CO	COM		853887107	348	21325	SH	DEFINED	07,06,01,03	21325	
STANDEX INTL CORP	COM		854231107	236	10275	SH	DEFINED	01,03	3375	
6900										
STANDEX INTL CORP	COM		854231107	28	1200	SH	OTHER	01,03	1200	
STANDEX INTL CORP	COM		854231107	1742	75900	SH	DEFINED	05,01,03	75900	
STANDEX INTL CORP	COM		854231107	216	9425	SH	DEFINED	07,06,01,03	9425	
STANLEY WKS	COM		854616109	705	21385	SH	DEFINED	01,03	21385	
STANLEY WKS	COM		854616109	334	10133	SH	OTHER	01,03	4700	
5433										
STANLEY WKS	COM		854616109	817	24790	SH	DEFINED	05,01,03	24790	
STANLEY WKS	COM		854616109	49	1475	SH	OTHER	05,01,03	1475	
STANLEY WKS	COM		854616109	548	16625	SH	DEFINED	07,06,01,03	16625	
STAPLES INC	COM		855030102	6112	410874	SH	DEFINED	01,03	402074	
8800										
STAPLES INC	COM		855030102	1366	91822	SH	OTHER	01,03	68139	
23683										
STAPLES INC	COM		855030102	2491	167472	SH	DEFINED	05,01,03	167472	
STAPLES INC	COM		855030102	116	7800	SH	OTHER	05,01,03	7800	
STAPLES INC	COM		855030102	2834	190510	SH	DEFINED	07,06,01,03	190510	
STAPLES INC	COM		855030102	7	500	SH	DEFINED	08,09,03	500	
STAR SCIENTIFIC INC	COM		85517P101	37	25500	SH	DEFINED	01,03	500	
25000										
STARBUCKS CORP	COM		855244109	12674	298663	SH	DEFINED	01,03	293163	
5500										
STARBUCKS CORP	COM		855244109	3366	79309	SH	OTHER	01,03	73169	
6140										
STARBUCKS CORP	COM		855244109	2407	56715	SH	DEFINED	05,01,03	56715	
STARBUCKS CORP	COM		855244109	138	3250	SH	OTHER	05,01,03	3250	
STARBUCKS CORP	COM		855244109	3764	88700	SH	DEFINED	06,01,03	88700	
STARBUCKS CORP	COM		855244109	1554	36625	SH	DEFINED	07,06,01,03	36625	
STARBUCKS CORP	COM		855244109	2391	56340	SH	DEFINED	08,09,03	56340	
STARBUCKS CORP	COM		855244109	1273	30000	SH	PUT	DEFINED	08,09,03	30000
STARTEK INC	COM		85569C107	107	7575	SH	DEFINED	01,03	1575	
6000										
STARTEK INC	COM		85569C107	634	44800	SH	DEFINED	05,01,03	44800	
STARTEK INC	COM		85569C107	154	10875	SH	DEFINED	07,06,01,03	10875	
STARWOOD HOTELS&RESORTS WRLDWD	PAIRED	CTF	85590A203	12971	381386	SH	DEFINED	01,03	359032	
22354										
STARWOOD HOTELS&RESORTS WRLDWD	PAIRED	CTF	85590A203	721	21211	SH	OTHER	01,03	14620	
6591										
STARWOOD HOTELS&RESORTS WRLDWD	PAIRED	CTF	85590A203	3947	116052	SH	DEFINED	05,01,03	116052	
STARWOOD HOTELS&RESORTS WRLDWD	PAIRED	CTF	85590A203	113	3325	SH	OTHER	05,01,03	3325	

STARWOOD HOTELS&RESORTS WRLDWD PAIRED CTF	85590A203	10478	308100	SH	DEFINED 07,06,01,03	308100	
STARWOOD HOTELS&RESORTS WRLDWD PAIRED CTF	85590A203	3	100	SH	DEFINED 08,09,03	100	
STARWOOD HOTELS&RESORTS WRLDWD PAIRED CTF	85590A203	102	3000	SH	DEFINED 13,01,03	3000	
STARTECH ENVIRONMENTAL CORP	COM	855906103	50	11200	SH	DEFINED 08,09,03	11200
STATE STR CORP	COM	857477103	40327	431766	SH	DEFINED 01,03	410436
21330							
STATE STR CORP	COM	857477103	12386	132617	SH	OTHER 01,03	101687
30930							
STATE STR CORP	COM	857477103	6752	72290	SH	DEFINED 05,01,03	72290
STATE STR CORP	COM	857477103	259	2775	SH	OTHER 05,01,03	2775
STATE STR CORP	COM	857477103	5165	55300	SH	DEFINED 07,06,01,03	55300
STATE STR CORP	COM	857477103	467	5000	SH	DEFINED 08,09,03	5000
STATE STR CORP	COM	857477103	271	2900	SH	DEFINED 13,01,03	2900
STATEN IS BANCORP INC	COM	857550107	288	11550	SH	DEFINED 01,03	4150
7400							
STATEN IS BANCORP INC	COM	857550107	2224	89300	SH	DEFINED 05,01,03	89300
STATEN IS BANCORP INC	COM	857550107	684	27450	SH	DEFINED 07,06,01,03	27450
STATION CASINOS INC	COM	857689103	1093	79164	SH	DEFINED 01,03	78450
714							
STATION CASINOS INC	COM	857689103	600	43450	SH	DEFINED 05,01,03	43450
STATION CASINOS INC	COM	857689103	9451	684350	SH	DEFINED 07,06,01,03	684350
STEAK N SHAKE CO	COM	857873103	190	22150	SH	DEFINED 07,06,01,03	22150
STEEL DYNAMICS INC	COM	858119100	79	7100	SH	DEFINED 01,03	5100
2000							
STEEL DYNAMICS INC	COM	858119100	357	32100	SH	DEFINED 05,01,03	32100
STEEL DYNAMICS INC	COM	858119100	394	35425	SH	DEFINED 07,06,01,03	35425
STEEL TECHNOLOGIES INC	COM	858147101	27	4250	SH	DEFINED 01,03	1150
3100							
STEEL TECHNOLOGIES INC	COM	858147101	230	36300	SH	DEFINED 05,01,03	36300
STEEL TECHNOLOGIES INC	COM	858147101	51	7975	SH	DEFINED 07,06,01,03	7975
STEIN MART INC	COM	858375108	283	25900	SH	DEFINED 01,03	16200
9700							
STEIN MART INC	COM	858375108	1362	124500	SH	DEFINED 05,01,03	124500
STEIN MART INC	COM	858375108	28	2600	SH	DEFINED 06,01,03	2600
STEIN MART INC	COM	858375108	361	33025	SH	DEFINED 07,06,01,03	33025
STERLING BANCSHARES INC	COM	858907108	52	2950	SH	DEFINED 01,03	2950
STERLING BANCSHARES INC	COM	858907108	357	20400	SH	DEFINED 07,06,01,03	20400
STERIS CORP	COM	859152100	24	1700	SH	DEFINED 01,03	1700
STERIS CORP	COM	859152100	28	2000	SH	OTHER 01,03	
2000							
STERIS CORP	COM	859152100	84	5940	SH	DEFINED 05,01,03	5940
STERIS CORP	COM	859152100	418	29625	SH	DEFINED 07,06,01,03	29625
STET HELLAS COMMUNICATIONS S A	ADR	859823106	389	42000	SH	DEFINED 06,01,03	42000
STEWART & STEVENSON SVCS INC	COM	860342104	58	2679	SH	DEFINED 01,03	2679
STEWART & STEVENSON SVCS INC	COM	860342104	83	3800	SH	OTHER 01,03	
3800							
STEWART & STEVENSON SVCS INC	COM	860342104	53	2430	SH	DEFINED 05,01,03	2430
STEWART & STEVENSON SVCS INC	COM	860342104	264	12125	SH	DEFINED 07,06,01,03	12125
STEWART ENTERPRISES INC	CL A	860370105	467	94000	SH	DEFINED 01,03	3400
90600							
STEWART ENTERPRISES INC	CL A	860370105	464	93383	SH	OTHER 01,03	93383
STILLWATER MNG CO	COM	86074Q102	921	34050	SH	DEFINED 01,03	21550
12500							
STILLWATER MNG CO	COM	86074Q102	37	1350	SH	OTHER 01,03	1050
300							
STILLWATER MNG CO	COM	86074Q102	4275	158050	SH	DEFINED 05,01,03	158050
STILLWATER MNG CO	COM	86074Q102	122	4500	SH	DEFINED 06,01,03	4500
STILLWATER MNG CO	COM	86074Q102	812	30025	SH	DEFINED 07,06,01,03	30025
STILLWATER MNG CO	COM	86074Q102	952	35200	SH	DEFINED 08,09,03	35200
STILLWATER MNG CO	COM	86074Q102	1353	50000	SH	DEFINED 08,09,03	50000
STILWELL FINL INC	COM	860831106	311	11600	SH	DEFINED 01,03	11600
STILWELL FINL INC	COM	860831106	1778	66290	SH	DEFINED 05,01,03	66290
STILWELL FINL INC	COM	860831106	103	3825	SH	OTHER 05,01,03	3825
STILWELL FINL INC	COM	860831106	1154	43025	SH	DEFINED 07,06,01,03	43025
STMICROELECTRONICS N V	SUB LYON ZER	861012AA0	21320	13000000	PRN	DEFINED 08,09,03	13000000
STONE ENERGY CORP	COM	861642106	506	10276	SH	DEFINED 01,03	8476
1800							
STONE ENERGY CORP	COM	861642106	1848	37500	SH	DEFINED 05,01,03	37500
STONE ENERGY CORP	COM	861642106	990	20100	SH	DEFINED 07,06,01,03	20100
STORAGENETWORKS INC	COM	86211E103	78	7113	SH	DEFINED	7113
STORAGENETWORKS INC	COM	86211E103	35	3210	SH	DEFINED 08,09,03	3210
STORAGE TECHNOLOGY CORP	COM PAR \$0.1	862111200	98	9010	SH	DEFINED 05,01,03	9010
STORAGE TECHNOLOGY CORP	COM PAR \$0.1	862111200	489	44925	SH	DEFINED 07,06,01,03	44925
STRATOS LIGHTWAVE INC	COM	863100103	380	38000	SH	DEFINED 08,09,03	38000
STRAYER ED INC	COM	863236105	4	100	SH	DEFINED 01,03	100
STRAYER ED INC	COM	863236105	525	15000	SH	OTHER 01,03	15000
STRIDE RITE CORP	COM	863314100	35	4650	SH	DEFINED 01,03	4650
STRIDE RITE CORP	COM	863314100	242	32300	SH	DEFINED 07,06,01,03	32300
STRUCTURAL DYNAMICS RESH CORP	COM	863555108	213	15000	SH	DEFINED 01,03	
15000							
STRUCTURAL DYNAMICS RESH CORP	COM	863555108	44	3070	SH	DEFINED 05,01,03	3070
STRUCTURAL DYNAMICS RESH CORP	COM	863555108	218	15350	SH	DEFINED 07,06,01,03	15350
STRYKER CORP	COM	863667101	2220	42495	SH	DEFINED 01,03	41995
500							
STRYKER CORP	COM	863667101	1838	35176	SH	OTHER 01,03	27676

7500								
STRYKER CORP	COM	863667101	3047	58325	SH	DEFINED 05,01,03		58325
STRYKER CORP	COM	863667101	175	3350	SH	OTHER 05,01,03		3350
STRYKER CORP	COM	863667101	10072	192775	SH	DEFINED 07,06,01,03		192775
STURM RUGER & CO INC	COM	864159108	44	4525	SH	DEFINED 01,03		3025
1500								
STURM RUGER & CO INC	COM	864159108	175	17800	SH	DEFINED 05,01,03		17800
STURM RUGER & CO INC	COM	864159108	205	20925	SH	DEFINED 07,06,01,03		20925
SUBURBAN PROPANE PARTNERS L P	UNIT LTD PAR	864482104	227	9577	SH	DEFINED 01,03		9577
SUBURBAN PROPANE PARTNERS L P	UNIT LTD PAR	864482104	155	6550	SH	OTHER 01,03		4900
1650								
SUCCESS BANCSHARES INC	COM	864578109	295	22924	SH	OTHER 01,03		
22924								
SUIZA FOODS CORP	COM	865077101	3295	68523	SH	DEFINED 01,03		68523
SUIZA FOODS CORP	COM	865077101	113	2360	SH	DEFINED 05,01,03		2360
SUIZA FOODS CORP	COM	865077101	135	2800	SH	DEFINED 06,01,03		2800
SUIZA FOODS CORP	COM	865077101	564	11725	SH	DEFINED 07,06,01,03		11725
SUIZA FOODS CORP	COM	865077101	97	2020	SH	DEFINED 08,09,03		2020
SUIZA FOODS CORP	COM	865077101	481	10000	SH	CALL DEFINED 08,09,03		10000
SUIZA FOODS CORP	COM	865077101	481	10000	SH	PUT DEFINED 08,09,03		10000
SUMMIT PPTYS INC	COM	866239106	110	4500	SH	DEFINED 01,03		4500
SUMMIT PPTYS INC	COM	866239106	152	6202	SH	OTHER 01,03		3000
3202								
SUN MICROSYSTEMS INC	COM	866810104	172548	11226317	SH	DEFINED 01,03		10645451
580866								
SUN MICROSYSTEMS INC	COM	866810104	47077	3062934	SH	OTHER 01,03		2418771
644163								
SUN MICROSYSTEMS INC	COM	866810104	19300	1255665	SH	DEFINED 05,01,03		
1255665								
SUN MICROSYSTEMS INC	COM	866810104	20135	1310000	SH	OTHER 05,01,03		1255665
54335								
SUN MICROSYSTEMS INC	COM	866810104	3002	195300	SH	DEFINED 06,01,03		195300
SUN MICROSYSTEMS INC	COM	866810104	18929	1231575	SH	DEFINED 07,06,01,03		1231575
SUN MICROSYSTEMS INC	COM	866810104	6842	445166	SH	DEFINED 08,09,03		445166
SUN MICROSYSTEMS INC	COM	866810104	192	12500	SH	CALL DEFINED 08,09,03		12500
SUN MICROSYSTEMS INC	COM	866810104	178	11580	SH	DEFINED 13,01,03		11580
SUN MICROSYSTEMS INC	COM	866810104	37	2400	SH	OTHER 13,01,03		700
1700								
SUNGLASS HUT INTL INC	COM	86736F106	366	32000	SH	PUT DEFINED 08,09,03		32000
SUNGARD DATA SYS INC	COM	867363103	1126	22871	SH	DEFINED 01,03		3671
19200								
SUNGARD DATA SYS INC	COM	867363103	1073	21800	SH	OTHER 01,03		21700
100								
SUNGARD DATA SYS INC	COM	867363103	655	13310	SH	DEFINED 05,01,03		13310
SUNGARD DATA SYS INC	COM	867363103	167	3400	SH	DEFINED 06,01,03		3400
SUNGARD DATA SYS INC	COM	867363103	13429	272775	SH	DEFINED 07,06,01,03		272775
SUNOCO INC	COM	86764P109	621	19162	SH	DEFINED 01,03		4500
14662								
SUNOCO INC	COM	86764P109	1169	36038	SH	OTHER 01,03		21678
2670 11690								
SUNOCO INC	COM	86764P109	801	24690	SH	DEFINED 05,01,03		24690
SUNOCO INC	COM	86764P109	47	1450	SH	OTHER 05,01,03		1450
SUNOCO INC	COM	86764P109	532	16400	SH	DEFINED 07,06,01,03		16400
SUNOCO INC	COM	86764P109	496	15300	SH	CALL DEFINED 08,09,03		15300
SUNRISE TECHNOLOGIES INTL INC	COM	86769L103	19	10000	SH	DEFINED 01,03		10000
SUNTRUST BKS INC	COM	867914103	49273	760387	SH	DEFINED 01,03		722493
37894								
SUNTRUST BKS INC	COM	867914103	46166	712434	SH	OTHER 01,03		625770
86664								
SUNTRUST BKS INC	COM	867914103	5726	88365	SH	DEFINED 05,01,03		88365
SUNTRUST BKS INC	COM	867914103	330	5100	SH	OTHER 05,01,03		5100
SUNTRUST BKS INC	COM	867914103	4679	72200	SH	DEFINED 06,01,03		72200
SUNTRUST BKS INC	COM	867914103	3711	57275	SH	DEFINED 07,06,01,03		57275
SUPERIOR INDS INTL INC	COM	868168105	491	14200	SH	DEFINED 01,03		14200
SUPERIOR INDS INTL INC	COM	868168105	77	2240	SH	DEFINED 05,01,03		2240
SUPERIOR INDS INTL INC	COM	868168105	97	2800	SH	DEFINED 06,01,03		2800
SUPERIOR INDS INTL INC	COM	868168105	385	11150	SH	DEFINED 07,06,01,03		11150
SUPERIOR INDS INTL INC	COM	868168105	30	860	SH	DEFINED 08,09,03		860
SUPERTEX INC	COM	868532102	18	1400	SH	DEFINED 01,03		1400
SUPERTEX INC	COM	868532102	122	9625	SH	DEFINED 07,06,01,03		9625
SUPERVALU INC	COM	868536103	299	22450	SH	DEFINED 01,03		22450
SUPERVALU INC	COM	868536103	22	1656	SH	OTHER 01,03		1209
447								
SUPERVALU INC	COM	868536103	518	38865	SH	DEFINED 05,01,03		38865
SUPERVALU INC	COM	868536103	30	2275	SH	OTHER 05,01,03		2275
SUPERVALU INC	COM	868536103	341	25600	SH	DEFINED 07,06,01,03		25600
SUSQUEHANNA BANCSHARES INC PA	COM	869099101	117	6500	SH	DEFINED 01,03		4600
1900								
SUSQUEHANNA BANCSHARES INC PA	COM	869099101	443	24600	SH	DEFINED 05,01,03		24600
SUSQUEHANNA BANCSHARES INC PA	COM	869099101	550	30550	SH	DEFINED 07,06,01,03		30550
SWIFT ENERGY CO	COM	870738101	912	28475	SH	DEFINED 01,03		10475
18000								
SWIFT ENERGY CO	COM	870738101	1	40	SH	OTHER 01,03		40
SWIFT ENERGY CO	COM	870738101	5777	180300	SH	DEFINED 05,01,03		180300
SWIFT ENERGY CO	COM	870738101	61	1900	SH	DEFINED 06,01,03		1900

SWIFT ENERGY CO	COM	870738101	614	19150	SH	DEFINED 07,06,01,03	19150
SWIFT TRANSN CO	COM	870756103	14	750	SH	DEFINED 01,03	750
SWIFT TRANSN CO	COM	870756103	102	5490	SH	DEFINED 05,01,03	5490
SWIFT TRANSN CO	COM	870756103	506	27325	SH	DEFINED 07,06,01,03	27325
SWISS HELVETIA FD INC 31316	COM	870875101	408	33311	SH	OTHER 01,03	1995
SYBASE INC	COM	871130100	357	23000	SH	DEFINED 01,03	23000
SYBASE INC	COM	871130100	144	9300	SH	DEFINED 05,01,03	9300
SYBASE INC	COM	871130100	68	4400	SH	DEFINED 06,01,03	4400
SYBASE INC	COM	871130100	587	37875	SH	DEFINED 07,06,01,03	37875
SYBASE INC	COM	871130100	85	5500	SH	DEFINED 08,09,03	5500
SYBASE INC	COM	871130100	257	16600	SH	CALL DEFINED 08,09,03	16600
SYBASE INC	COM	871130100	831	53600	SH	PUT DEFINED 08,09,03	53600
SYBRON DENTAL SPECIALTIES INC	COM	871142105	6868	327066	SH	DEFINED 05,01,03	327066
SYBRON DENTAL SPECIALTIES INC	COM	871142105	574	27350	SH	DEFINED 07,06,01,03	27350
SYCAMORE NETWORKS INC	COM	871206108	126	12600	SH	DEFINED	12600
SYCAMORE NETWORKS INC 3450	COM	871206108	3392	339223	SH	DEFINED 01,03	335773
SYCAMORE NETWORKS INC 11250	COM	871206108	330	33010	SH	OTHER 01,03	21760
SYCAMORE NETWORKS INC	COM	871206108	2	200	SH	DEFINED 05,01,03	200
SYCAMORE NETWORKS INC	COM	871206108	834	83350	SH	DEFINED 07,06,01,03	83350
SYCAMORE NETWORKS INC	COM	871206108	123	12300	SH	DEFINED 08,09,03	12300
SYCAMORE NETWORKS INC	COM	871206108	50	5000	SH	DEFINED 13,01,03	5000
SYKES ENTERPRISES INC 142967	COM	871237103	2493	455755	SH	DEFINED 01,03	312788
SYKES ENTERPRISES INC	COM	871237103	19	3510	SH	DEFINED 05,01,03	3510
SYKES ENTERPRISES INC	COM	871237103	96	17475	SH	DEFINED 07,06,01,03	17475
SYKES ENTERPRISES INC	COM	871237103	62	11400	SH	DEFINED 17,16	11400
SYKES ENTERPRISES INC	COM	871237103	547	100000	SH	PUT DEFINED 17,16	100000
SYLVAN LEARNING SYS INC	COM	871399101	314	15205	SH	DEFINED 01,03	15205
SYLVAN LEARNING SYS INC	COM	871399101	66	3220	SH	DEFINED 05,01,03	3220
SYLVAN LEARNING SYS INC	COM	871399101	72	3500	SH	DEFINED 06,01,03	3500
SYLVAN LEARNING SYS INC	COM	871399101	332	16100	SH	DEFINED 07,06,01,03	16100
SYMANTEC CORP	COM	871503108	2243	53650	SH	DEFINED 01,03	53650
SYMANTEC CORP 29	COM	871503108	108	2579	SH	OTHER 01,03	2550
SYMANTEC CORP	COM	871503108	332	7950	SH	DEFINED 05,01,03	7950
SYMANTEC CORP	COM	871503108	94	2250	SH	DEFINED 06,01,03	2250
SYMANTEC CORP	COM	871503108	1366	32675	SH	DEFINED 07,06,01,03	32675
SYMANTEC CORP	COM	871503108	66	1570	SH	DEFINED 08,09,03	1570
SYMBOL TECHNOLOGIES INC 2310	COM	871508107	9218	264114	SH	DEFINED 01,03	261804
SYMBOL TECHNOLOGIES INC 4200	COM	871508107	237	6787	SH	OTHER 01,03	2587
SYMBOL TECHNOLOGIES INC	COM	871508107	1569	44955	SH	DEFINED 05,01,03	44955
SYMBOL TECHNOLOGIES INC	COM	871508107	1085	31100	SH	DEFINED 06,01,03	31100
SYMBOL TECHNOLOGIES INC	COM	871508107	5001	143300	SH	DEFINED 07,06,01,03	143300
SYMMETRICOM INC 11000	COM	871543104	166	13650	SH	DEFINED 01,03	2650
SYMMETRICOM INC	COM	871543104	360	29700	SH	DEFINED 05,01,03	29700
SYMMETRICOM INC	COM	871543104	221	18225	SH	DEFINED 07,06,01,03	18225
SYMYX TECHNOLOGIES	COM	871558108	198	15650	SH	OTHER 01,03	15650
SYNCOR INTL CORP DEL 18700	COM	87157J106	865	26825	SH	DEFINED 01,03	8125
SYNCOR INTL CORP DEL	COM	87157J106	7572	234800	SH	DEFINED 05,01,03	234800
SYNCOR INTL CORP DEL	COM	87157J106	45	1400	SH	DEFINED 06,01,03	1400
SYNCOR INTL CORP DEL	COM	87157J106	605	18750	SH	DEFINED 07,06,01,03	18750
SYNOPSIS INC	COM	871607107	896	19100	SH	DEFINED 01,03	19100
SYNOPSIS INC	COM	871607107	47	1000	SH	OTHER 01,03	1000
SYNOPSIS INC	COM	871607107	247	5270	SH	DEFINED 05,01,03	5270
SYNOPSIS INC	COM	871607107	549	11700	SH	DEFINED 06,01,03	11700
SYNOPSIS INC	COM	871607107	1232	26250	SH	DEFINED 07,06,01,03	26250
SYNOPSIS INC	COM	871607107	28	600	SH	DEFINED 16	600
SYNOVUS FINL CORP 60000	COM	87161C105	4388	162520	SH	DEFINED 01,03	102520
SYNOVUS FINL CORP 36906	COM	87161C105	5194	192369	SH	OTHER 01,03	155463
SYNOVUS FINL CORP	COM	87161C105	2314	85700	SH	DEFINED 05,01,03	85700
SYNOVUS FINL CORP	COM	87161C105	134	4950	SH	OTHER 05,01,03	4950
SYNOVUS FINL CORP	COM	87161C105	1501	55600	SH	DEFINED 07,06,01,03	55600
SYNTELLECT INC	COM	87161L105	20	11000	SH	OTHER 01,03	11000
SYNTROLEUM CORP 2100	COM	871630109	398	27582	SH	DEFINED 01,03	25482
SYNTROLEUM CORP 4758	COM	871630109	99	6858	SH	OTHER 01,03	2100
SYSCO CORP 245955	COM	871829107	125856	4747495	SH	DEFINED 01,03	4501540
SYSCO CORP 297650	COM	871829107	43896	1655823	SH	OTHER 01,03	1358173
SYSCO CORP	COM	871829107	7262	273950	SH	DEFINED 05,01,03	273950
SYSCO CORP	COM	871829107	308	11625	SH	OTHER 05,01,03	11625
SYSCO CORP	COM	871829107	5077	191500	SH	DEFINED 06,01,03	191500
SYSCO CORP	COM	871829107	4995	188425	SH	DEFINED 07,06,01,03	188425
SYSTEMS & COMPUTER TECHNOLOGY	COM	871873105	189	20550	SH	DEFINED 01,03	5150

15400							
SYSTEMS & COMPUTER TECHNOLOGY	COM	871873105	2178	237100	SH	DEFINED 05,01,03	237100
SYSTEMS & COMPUTER TECHNOLOGY	COM	871873105	233	25375	SH	DEFINED 07,06,01,03	25375
TBC CORP	COM	872180104	15	2400	SH	DEFINED 01,03	2400
TBC CORP	COM	872180104	100	16475	SH	DEFINED 07,06,01,03	16475
TCF FINL CORP	COM	872275102	556	14700	SH	DEFINED 01,03	14700
TCF FINL CORP	COM	872275102	331	8770	SH	DEFINED 05,01,03	8770
TCF FINL CORP	COM	872275102	110	2900	SH	DEFINED 06,01,03	2900
TCF FINL CORP	COM	872275102	1312	34725	SH	DEFINED 07,06,01,03	34725
TCW/DW TERM TR 2003	SH BEN INT	87234U108	61	6000	SH	DEFINED 01,03	6000
TCW/DW TERM TR 2003	SH BEN INT	87234U108	70	6870	SH	OTHER 01,03	2870
4000							
TCW CONV SECS FD INC	COM	872340104	228	23623	SH	DEFINED 01,03	23623
TCW CONV SECS FD INC	COM	872340104	515	53404	SH	OTHER 01,03	2804
50600							
TECO ENERGY INC	COM	872375100	10788	360083	SH	DEFINED 01,03	302283
57800							
TECO ENERGY INC	COM	872375100	6111	203980	SH	OTHER 01,03	140520
63460							
TECO ENERGY INC	COM	872375100	940	31370	SH	DEFINED 05,01,03	31370
TECO ENERGY INC	COM	872375100	156	5200	SH	DEFINED 06,01,03	5200
TECO ENERGY INC	COM	872375100	7989	266650	SH	DEFINED 07,06,01,03	266650
TEPPCO PARTNERS L P	UT LTD PARTN	872384102	193	7350	SH	DEFINED 01,03	7350
TEPPCO PARTNERS L P	UT LTD PARTN	872384102	195	7425	SH	OTHER 01,03	4000
3425							
TEPPCO PARTNERS L P	UT LTD PARTN	872384102	236	9000	SH	DEFINED 08,09,03	9000
TEPPCO PARTNERS L P	UT LTD PARTN	872384102	26	1000	SH	OTHER 13,01,03	1000
THQ INC	COM NEW	872443403	577	15175	SH	DEFINED 01,03	7175
8000							
THQ INC	COM NEW	872443403	4495	118300	SH	DEFINED 05,01,03	118300
THQ INC	COM NEW	872443403	53	1400	SH	DEFINED 06,01,03	1400
THQ INC	COM NEW	872443403	599	15750	SH	DEFINED 07,06,01,03	15750
THQ INC	COM NEW	872443403	3	75	SH	DEFINED 08,09,03	75
TJX COS INC NEW	COM	872540109	7132	222874	SH	DEFINED 01,03	215004
7870							
TJX COS INC NEW	COM	872540109	1474	46058	SH	OTHER 01,03	39908
6150							
TJX COS INC NEW	COM	872540109	3027	94580	SH	DEFINED 05,01,03	94580
TJX COS INC NEW	COM	872540109	154	4800	SH	OTHER 05,01,03	4800
TJX COS INC NEW	COM	872540109	2002	62575	SH	DEFINED 07,06,01,03	62575
TJX COS INC NEW	COM	872540109	320	10000	SH	DEFINED 08,09,03	10000
TRW INC	COM	872649108	11049	324959	SH	DEFINED 01,03	311559
13400							
TRW INC	COM	872649108	5104	150118	SH	OTHER 01,03	59073
91045							
TRW INC	COM	872649108	1200	35295	SH	DEFINED 05,01,03	35295
TRW INC	COM	872649108	73	2150	SH	OTHER 05,01,03	2150
TRW INC	COM	872649108	7545	221900	SH	DEFINED 07,06,01,03	221900
TMP WORLDWIDE INC	COM	872941109	107	2856	SH	DEFINED 01,03	2856
TMP WORLDWIDE INC	COM	872941109	15	400	SH	DEFINED 06,01,03	400
TMP WORLDWIDE INC	COM	872941109	207	5500	SH	DEFINED 08,09,03	5500
TVIA INC	COM	87307P101	768	481863	SH	DEFINED 08,09,03	481863
TXU CORP	COM	873168108	521	12600	SH	DEFINED 01,03	12600
TXU CORP	COM	873168108	3132	75796	SH	DEFINED 05,01,03	75796
TXU CORP	COM	873168108	184	4450	SH	OTHER 05,01,03	4450
TXU CORP	COM	873168108	2063	49925	SH	DEFINED 07,06,01,03	49925
TXU CORP	COM	873168108	51753	1252500	SH	OTHER 16	
1252500							
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	55	2817	SH	DEFINED 01,03	2817
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	27	1410	SH	OTHER 01,03	1410
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	1010	51793	SH	DEFINED 06,01,03	51793
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	151	7750	SH	DEFINED 08,09,03	7750
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	234	16400	SH	DEFINED 01,03	16400
TALBOTS INC	COM	874161102	783	18430	SH	DEFINED 01,03	18200
230							
TALBOTS INC	COM	874161102	42	990	SH	OTHER 01,03	
990							
TALBOTS INC	COM	874161102	149	3500	SH	DEFINED 06,01,03	3500
TALISMAN ENERGY INC	COM	87425E103	94	2597	SH	OTHER 01,03	2537
60							
TALISMAN ENERGY INC	COM	87425E103	182	5000	SH	DEFINED 08,09,03	5000
TALX CORP	COM	874918105	231	9350	SH	OTHER 01,03	400
700	8250						
TANOX INC	COM	87588Q109	157	8100	SH	DEFINED 05,01,03	8100
TANOX INC	COM	87588Q109	2484	127800	SH	DEFINED 07,06,01,03	127800
TARGET CORP	COM	87612E106	146142	4050491	SH	DEFINED 01,03	3912872
137619							
TARGET CORP	COM	87612E106	56263	1559399	SH	OTHER 01,03	789111
770288							
TARGET CORP	COM	87612E106	15736	436140	SH	DEFINED 05,01,03	
436140							
TARGET CORP	COM	87612E106	47604	1319400	SH	OTHER 05,01,03	451540
867860							
TARGET CORP	COM	87612E106	3839	106400	SH	DEFINED 06,01,03	106400
TARGET CORP	COM	87612E106	26546	735745	SH	DEFINED 07,06,01,03	735745

TARGET CORP	COM	87612E106	1469	40720	SH	DEFINED	08,09,03	40720	
TARGET CORP	COM	87612E106	833	23100	SH	CALL	DEFINED	08,09,03	23100
TARGET CORP	COM	87612E106	1043	28900	SH	PUT	DEFINED	08,09,03	28900
TARGET CORP	COM	87612E106	11	300	SH	DEFINED	13,01,03	300	
TARGET CORP	COM	87612E106	18	500	SH	OTHER	13,01,03	500	
TASTY BAKING CO 19000	COM	876553306	304	19000	SH	OTHER	01,03		
TECH DATA CORP	COM	878237106	388	13150	SH	DEFINED	01,03	13150	
TECH DATA CORP	COM	878237106	22	750	SH	OTHER	01,03	750	
TECH DATA CORP	COM	878237106	137	4660	SH	DEFINED	05,01,03	4660	
TECH DATA CORP	COM	878237106	62	2100	SH	DEFINED	06,01,03	2100	
TECH DATA CORP	COM	878237106	685	23225	SH	DEFINED	07,06,01,03	23225	
TECHNE CORP 19700	COM	878377100	780	29870	SH	DEFINED	01,03	10170	
TECHNE CORP 4590	COM	878377100	1053	40300	SH	OTHER	01,03	35710	
TECHNE CORP	COM	878377100	5546	212300	SH	DEFINED	05,01,03	212300	
TECHNE CORP	COM	878377100	52	2000	SH	DEFINED	06,01,03	2000	
TECHNE CORP	COM	878377100	841	32200	SH	DEFINED	07,06,01,03	32200	
TECHNITROL INC 8600	COM	878555101	488	19625	SH	DEFINED	01,03	11025	
TECHNITROL INC	COM	878555101	3106	124800	SH	DEFINED	05,01,03	124800	
TECHNITROL INC	COM	878555101	55	2200	SH	DEFINED	06,01,03	2200	
TECHNITROL INC	COM	878555101	644	25875	SH	DEFINED	07,06,01,03	25875	
TECUMSEH PRODS CO 150	CL A	878895200	7	150	SH	OTHER	01,03		
TECUMSEH PRODS CO	CL A	878895200	79	1640	SH	DEFINED	05,01,03	1640	
TECUMSEH PRODS CO	CL A	878895200	394	8150	SH	DEFINED	07,06,01,03	8150	
TEKTRONIX INC 4600	COM	879131100	1519	55650	SH	DEFINED	01,03	51050	
TEKTRONIX INC 2300	COM	879131100	211	7728	SH	OTHER	01,03	5428	
TEKTRONIX INC	COM	879131100	962	35260	SH	DEFINED	05,01,03	35260	
TEKTRONIX INC	COM	879131100	1463	53600	SH	DEFINED	06,01,03	53600	
TEKTRONIX INC	COM	879131100	813	29800	SH	DEFINED	07,06,01,03	29800	
TELAXIS COMMUNICATIONS CORP	COM	879202109	40	26967	SH	DEFINED		26967	
TELAXIS COMMUNICATIONS CORP	COM	879202109	74	50511	SH	DEFINED	01,03	50511	
TELAXIS COMMUNICATIONS CORP	COM	879202109	2	1650	SH	OTHER	01,03	1650	
TELAXIS COMMUNICATIONS CORP	COM	879202109	1	600	SH	DEFINED	08,09,03	600	
TELE NORTE LESTE PART S A 223	SPON ADR PFD	879246106	13	808	SH	OTHER	01,03	585	
TELE NORTE LESTE PART S A	SPON ADR PFD	879246106	1817	111598	SH	DEFINED	06,01,03	111598	
TELE NORTE LESTE PART S A	SPON ADR PFD	879246106		29	SH	DEFINED	08,09,03	29	
TELECOM ITALIA SPA 460	SPON ADR ORD	87927W106	124	1239	SH	DEFINED	01,03	779	
TELECOM ITALIA SPA	SPON ADR ORD	87927W106	148	1480	SH	OTHER	01,03	1480	
TELECOM ITALIA SPA	SPON ADR ORD	87927W106	150	1500	SH	DEFINED	08,09,03	1500	
TELECOMM ARGENTINA STET-FRANCE 958	SPON ADR REP	879273209	17	1105	SH	OTHER	01,03	147	
TELECOMM ARGENTINA STET-FRANCE	SPON ADR REP	879273209	783	50200	SH	DEFINED	06,01,03	50200	
TELECOMUNICACOES BRASILEIRAS S 240 850	SPONSORED AD	879287308	294	6090	SH	OTHER	01,03	5000	
TELECOMUNICACOES BRASILEIRAS S	SPONSORED AD	879287308	12	252	SH	DEFINED	08,09,03	252	
TELEDYNE TECHNOLOGIES INC 5000	COM	879360105	188	13434	SH	DEFINED	01,03	8434	
TELEDYNE TECHNOLOGIES INC 4074	COM	879360105	77	5535	SH	OTHER	01,03	1461	
TELEDYNE TECHNOLOGIES INC	COM	879360105	1279	91381	SH	DEFINED	05,01,03	91381	
TELEDYNE TECHNOLOGIES INC	COM	879360105	344	24550	SH	DEFINED	07,06,01,03	24550	
TELEFLEX INC 2000	COM	879369106	225	5500	SH	DEFINED	01,03	3500	
TELEFLEX INC 2000	COM	879369106	475	11600	SH	OTHER	01,03	9600	
TELEFLEX INC	COM	879369106	136	3310	SH	DEFINED	05,01,03	3310	
TELEFLEX INC	COM	879369106	677	16525	SH	DEFINED	07,06,01,03	16525	
TELEFONICA S A 1142	SPONSORED AD	879382208	4020	83919	SH	DEFINED	01,03	82777	
TELEFONICA S A 554	SPONSORED AD	879382208	1234	25770	SH	OTHER	01,03	25216	
TELEFONICA S A	SPONSORED AD	879382208	69	1443	SH	DEFINED	08,09,03	1443	
TELEFONOS DE MEXICO S A	SR DB CV 4.2	879403AD5	1903	1825000	PRN	DEFINED	01,03	1825000	
TELEFONOS DE MEXICO S A	SR DB CV 4.2	879403AD5	24	23000	PRN	OTHER	01,03	23000	
TELEFONOS DE MEXICO S A	SR DB CV 4.2	879403AD5	5306	5090000	PRN	DEFINED	07,06,01,03	5090000	
TELEFONOS DE MEXICO S A 2300	SPON ADR ORD	879403780	190	6019	SH	DEFINED	01,03	3719	
TELEFONOS DE MEXICO S A 15907	SPON ADR ORD	879403780	1264	40061	SH	OTHER	01,03	24154	
TELEFONOS DE MEXICO S A	SPON ADR ORD	879403780	5020	159169	SH	DEFINED	06,01,03	159169	
TELEPHONE & DATA SYS INC	COM	879433100	3626	38785	SH	DEFINED	01,03	38785	
TELEPHONE & DATA SYS INC	COM	879433100	9	100	SH	OTHER	01,03	100	
TELEPHONE & DATA SYS INC	COM	879433100	561	6000	SH	DEFINED	05,01,03	6000	
TELEPHONE & DATA SYS INC	COM	879433100	159	1700	SH	DEFINED	06,01,03	1700	
TELEPHONE & DATA SYS INC	COM	879433100	2375	25400	SH	DEFINED	07,06,01,03	25400	
TELEPHONE & DATA SYS INC	COM	879433100	486	5200	SH	DEFINED	08,09,03	5200	
TELEWEST COMMUNICATIONS PLC	SPONSORED AD	87956P105	15	900	SH	OTHER	01,03	900	

TELEWEST COMMUNICATIONS PLC	SPONSORED AD	87956P105	501	29600	SH	DEFINED	08,09,03	29600
TELLABS INC	COM	879664100	19475	478651	SH	DEFINED	01,03	440991
37660								
TELLABS INC	COM	879664100	6141	150929	SH	OTHER	01,03	111721
39208								
TELLABS INC	COM	879664100	5445	133820	SH	DEFINED	05,01,03	133820
TELLABS INC	COM	879664100	2885	70900	SH	DEFINED	06,01,03	70900
TELLABS INC	COM	879664100	3519	86500	SH	DEFINED	07,06,01,03	86500
TELLABS INC	COM	879664100	1840	45232	SH	DEFINED	08,09,03	45232
TELLABS INC	COM	879664100	24	600	SH	OTHER	13,01,03	600
TEMPLE INLAND INC	COM	879868107	624	14092	SH	DEFINED	01,03	14092
TEMPLE INLAND INC	COM	879868107	831	18777	SH	OTHER	01,03	15622
3155								
TEMPLE INLAND INC	COM	879868107	654	14770	SH	DEFINED	05,01,03	14770
TEMPLE INLAND INC	COM	879868107	38	850	SH	OTHER	05,01,03	850
TEMPLE INLAND INC	COM	879868107	421	9525	SH	DEFINED	07,06,01,03	9525
TELETECH HOLDINGS INC	COM	879939106	7297	926597	SH	DEFINED	14,01,03	926597
TEMPLETON GLOBAL INCOME FD INC	COM	880198106	112	17695	SH	DEFINED	01,03	17695
TEMPLETON GLOBAL INCOME FD INC	COM	880198106	77	12083	SH	OTHER	01,03	1105
10978								
TENET HEALTHCARE CORP	COM	88033G100	25442	578232	SH	DEFINED	01,03	528207
50025								
TENET HEALTHCARE CORP	COM	88033G100	960	21810	SH	OTHER	01,03	20421
1389								
TENET HEALTHCARE CORP	COM	88033G100	8687	197430	SH	DEFINED	05,01,03	197430
TENET HEALTHCARE CORP	COM	88033G100	243	5525	SH	OTHER	05,01,03	5525
TENET HEALTHCARE CORP	COM	88033G100	27055	614875	SH	DEFINED	07,06,01,03	614875
TENET HEALTHCARE CORP	COM	88033G100	276	6280	SH	DEFINED	08,09,03	6280
TENET HEALTHCARE CORP	COM	88033G100	161128	3661990	SH	DEFINED	11,01,03	3506186
155804								
TENET HEALTHCARE CORP	COM	88033G100	57157	1299020	SH	OTHER	11,06,01,03	1075748
223272								
TENNECO AUTOMOTIVE INC	COM	880349105	70	24831	SH	DEFINED	01,03	11510
13321								
TENNECO AUTOMOTIVE INC	COM	880349105	9	3282	SH	OTHER	01,03	1895
1387								
TENNECO AUTOMOTIVE INC	COM	880349105	163	58100	SH	DEFINED	05,01,03	58100
TENNECO AUTOMOTIVE INC	COM	880349105	78	27750	SH	DEFINED	07,06,01,03	27750
TERADYNE INC	COM	880770102	707	21415	SH	DEFINED	01,03	21415
TERADYNE INC	COM	880770102	23	700	SH	OTHER	01,03	400
300								
TERADYNE INC	COM	880770102	1709	51790	SH	DEFINED	05,01,03	51790
TERADYNE INC	COM	880770102	1114	33750	SH	DEFINED	07,06,01,03	33750
TERADYNE INC	COM	880770102	99	3000	SH	DEFINED	08,09,03	3000
TERAYON COMMUNICATION SYS	COM	880775101	315	68954	SH	DEFINED		68954
TERAYON COMMUNICATION SYS	COM	880775101	28	6200	SH	DEFINED	01,03	5400
800								
TERAYON COMMUNICATION SYS	COM	880775101	35	7710	SH	OTHER	01,03	3310
4400								
TERAYON COMMUNICATION SYS	COM	880775101	6	1300	SH	DEFINED	05,01,03	1300
TERRA NETWORKS S A	SPONSORED AD	88100W103	104	11317	SH	DEFINED	01,03	11317
TERRA NETWORKS S A	SPONSORED AD	88100W103	8	903	SH	OTHER	01,03	903
TERRA NETWORKS S A	SPONSORED AD	88100W103	10	1107	SH	DEFINED	08,09,03	1107
TERRA NITROGEN CO L P	COM UNIT	881005201	184	19550	SH	OTHER	01,03	100
12450								
7000								
TETRA TECHNOLOGIES INC DEL	COM	88162F105	274	13525	SH	DEFINED	01,03	1525
12000								
TETRA TECHNOLOGIES INC DEL	COM	88162F105	1918	94700	SH	DEFINED	05,01,03	94700
TETRA TECHNOLOGIES INC DEL	COM	88162F105	214	10575	SH	DEFINED	07,06,01,03	10575
TETRA TECH INC NEW	COM	88162G103	565	27925	SH	DEFINED	01,03	14825
13100								
TETRA TECH INC NEW	COM	88162G103	3015	148900	SH	DEFINED	05,01,03	148900
TETRA TECH INC NEW	COM	88162G103	59	2900	SH	DEFINED	06,01,03	2900
TETRA TECH INC NEW	COM	88162G103	635	31375	SH	DEFINED	07,06,01,03	31375
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	16	285	SH	DEFINED	01,03	285
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	1172	21460	SH	OTHER	01,03	360
21100								
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	2075	37989	SH	DEFINED	08,09,03	37989
TEXACO INC	COM	881694103	58868	886568	SH	DEFINED	01,03	777152
109416								
TEXACO INC	COM	881694103	29661	446702	SH	OTHER	01,03	304556
142146								
TEXACO INC	COM	881694103	11780	177415	SH	DEFINED	05,01,03	177415
TEXACO INC	COM	881694103	629	9475	SH	OTHER	05,01,03	9475
TEXACO INC	COM	881694103	3619	54500	SH	DEFINED	06,01,03	54500
TEXACO INC	COM	881694103	9382	141300	SH	DEFINED	07,06,01,03	141300
TEXACO INC	COM	881694103	100	1500	SH	DEFINED	13,01,03	1500
TEXACO INC	COM	881694103	59713	899290	SH	OTHER	16	
899290								
TEXACO INC	COM	881694103	34893	525500	SH	DEFINED	17,16	525500
TEXAS INDS INC	COM	882491103	3019	103999	SH	DEFINED	01,03	103339
660								
TEXAS INDS INC	COM	882491103	116	4000	SH	OTHER	01,03	
4000								
TEXAS INDS INC	COM	882491103	29	1000	SH	DEFINED	06,01,03	1000

TEXAS INDS INC	COM	882491103	469	16150	SH	DEFINED 07,06,01,03	16150
TEXAS INSTRS INC	COM	882508104	104	3363	SH	DEFINED	3363
TEXAS INSTRS INC 140390	COM	882508104	174144	5621177	SH	DEFINED 01,03	5480787
TEXAS INSTRS INC 377110	COM	882508104	33878	1093555	SH	OTHER 01,03	716445
TEXAS INSTRS INC	COM	882508104	1549	50000	SH	CALL DEFINED 01,03	50000
TEXAS INSTRS INC	COM	882508104	1549	50000	SH	PUT DEFINED 01,03	50000
TEXAS INSTRS INC	COM	882508104	17358	560295	SH	DEFINED 05,01,03	560295
TEXAS INSTRS INC	COM	882508104	3110	100400	SH	DEFINED 06,01,03	100400
TEXAS INSTRS INC	COM	882508104	19220	620400	SH	DEFINED 07,06,01,03	620400
TEXAS INSTRS INC	COM	882508104	7134	230284	SH	DEFINED 08,09,03	230284
TEXAS INSTRS INC	COM	882508104	46	1500	SH	CALL DEFINED 08,09,03	1500
TEXAS INSTRS INC	COM	882508104	5415	174800	SH	PUT DEFINED 08,09,03	174800
TEXAS INSTRS INC	COM	882508104	23	750	SH	DEFINED 13,01,03	750
TEXAS INSTRS INC	COM	882508104	14	450	SH	OTHER 13,01,03	450
TEXTRON INC 18186	COM	883203101	6122	107711	SH	DEFINED 01,03	89525
TEXTRON INC 6662	COM	883203101	3930	69136	SH	OTHER 01,03	62474
TEXTRON INC	COM	883203101	2347	41292	SH	DEFINED 05,01,03	41292
TEXTRON INC	COM	883203101	139	2450	SH	OTHER 05,01,03	2450
TEXTRON INC	COM	883203101	1565	27525	SH	DEFINED 07,06,01,03	27525
THERAGENICS CORP	COM	883375107	38	5900	SH	DEFINED 01,03	5900
THERAGENICS CORP	COM	883375107	147	23000	SH	DEFINED 07,06,01,03	23000
THERMA-WAVE INC	COM	88343A108	168	13321	SH	DEFINED	13321
THERMA-WAVE INC	COM	88343A108	15	1200	SH	DEFINED 01,03	1200
THERMA-WAVE INC	COM	88343A108	1608	127350	SH	DEFINED 08,09,03	127350
THERMO ELECTRON CORP 53650	COM	883556102	2353	104673	SH	DEFINED 01,03	51023
THERMO ELECTRON CORP 20737	COM	883556102	1049	46683	SH	OTHER 01,03	25946
THERMO ELECTRON CORP	COM	883556102	2516	111935	SH	DEFINED 05,01,03	111935
THERMO ELECTRON CORP	COM	883556102	70	3100	SH	OTHER 05,01,03	3100
THERMO ELECTRON CORP	COM	883556102	1372	61025	SH	DEFINED 07,06,01,03	61025
THERMO ELECTRON CORP	COM	883556102	17	762	SH	DEFINED 08,09,03	762
THESTREET COM	COM	88368Q103	2	600	SH	OTHER 01,03	600
THESTREET COM 1280000	COM	88368Q103	4000	1280000	SH	OTHER 16	
THOMAS & BETTS CORP	COM	884315102	102	5849	SH	DEFINED 01,03	5849
THOMAS & BETTS CORP	COM	884315102	5	260	SH	OTHER 01,03	260
THOMAS & BETTS CORP	COM	884315102	290	16700	SH	DEFINED 05,01,03	16700
THOMAS & BETTS CORP	COM	884315102	17	1000	SH	OTHER 05,01,03	1000
THOMAS & BETTS CORP	COM	884315102	195	11225	SH	DEFINED 07,06,01,03	11225
THOMAS INDS INC 9900	COM	884425109	240	11600	SH	DEFINED 01,03	1700
THOMAS INDS INC	COM	884425109	3	157	SH	OTHER 01,03	157
THOMAS INDS INC	COM	884425109	2559	123600	SH	DEFINED 05,01,03	123600
THOMAS INDS INC	COM	884425109	242	11700	SH	DEFINED 07,06,01,03	11700
THOR INDS INC 4200	COM	885160101	121	5550	SH	DEFINED 01,03	1350
THOR INDS INC 64200	COM	885160101	1396	64200	SH	OTHER 01,03	
THOR INDS INC	COM	885160101	1320	60700	SH	DEFINED 05,01,03	60700
THOR INDS INC	COM	885160101	203	9325	SH	DEFINED 07,06,01,03	9325
THORNBURG MTG INC 1000	COM	885218107	12	1000	SH	DEFINED 01,03	
THORNBURG MTG INC 25500 1500	COM	885218107	342	28000	SH	OTHER 01,03	1000
3DFX INTERACTIVE INC	COM	88553X103	8	24600	SH	DEFINED 01,03	24600
3DFX INTERACTIVE INC 700000	COM	88553X103	218	700000	SH	OTHER 16	
3COM CORP 6855	COM	885535104	2219	387970	SH	DEFINED 01,03	381115
3COM CORP 53296	COM	885535104	1243	217338	SH	OTHER 01,03	164042
3COM CORP	COM	885535104	169	29490	SH	DEFINED 05,01,03	29490
3COM CORP	COM	885535104	841	147000	SH	DEFINED 07,06,01,03	147000
3COM CORP	COM	885535104	38	6575	SH	DEFINED 08,09,03	6575
THREE FIVE SYS INC 645 6500	COM	88554L108	370	30319	SH	DEFINED 01,03	23174
THREE FIVE SYS INC	COM	88554L108	1129	92500	SH	DEFINED 05,01,03	92500
THREE FIVE SYS INC	COM	88554L108	602	49375	SH	DEFINED 07,06,01,03	49375
TICKETMASTER	CL B	88633P203	200	22100	SH	DEFINED 01,03	22100
TICKETMASTER	CL B	88633P203	8	920	SH	OTHER 01,03	920
TICKETMASTER	CL B	88633P203	2	200	SH	DEFINED 05,01,03	200
TICKETMASTER	CL B	88633P203	491	54211	SH	DEFINED 08,09,03	54211
TIDEWATER INC	COM	886423102	192	4250	SH	DEFINED 01,03	4250
TIDEWATER INC 750	COM	886423102	43	950	SH	OTHER 01,03	200
TIDEWATER INC	COM	886423102	219	4840	SH	DEFINED 05,01,03	4840
TIDEWATER INC	COM	886423102	1092	24150	SH	DEFINED 07,06,01,03	24150
TIDEWATER INC	COM	886423102	90	2000	SH	DEFINED 08,09,03	2000
TIDEWATER INC	COM	886423102	151	3350	SH	DEFINED 17,16	3350
TIFFANY & CO NEW	COM	886547108	9621	353054	SH	DEFINED 01,03	353054

TIFFANY & CO NEW 1600	COM	886547108	279	10250 SH	OTHER	01,03	8650
TIFFANY & CO NEW	COM	886547108	1607	58980 SH	DEFINED	05,01,03	58980
TIFFANY & CO NEW	COM	886547108	69	2520 SH	OTHER	05,01,03	2520
TIFFANY & CO NEW	COM	886547108	4120	151200 SH	DEFINED	07,06,01,03	151200
TIFFANY & CO NEW	COM	886547108	28	1040 SH	DEFINED	08,09,03	1040
TIFFANY & CO NEW 399732	COM	886547108	271901	9978001 SH	DEFINED	11,01,03	9578269
TIFFANY & CO NEW 551730	COM	886547108	80704	2961600 SH	OTHER	11,06,01,03	2409870
TIMBERLAND CO 21500	CL A	887100105	1641	32300 SH	DEFINED	01,03	10800
TIMBERLAND CO	CL A	887100105	12451	245100 SH	DEFINED	05,01,03	245100
TIMBERLAND CO	CL A	887100105	81	1600 SH	DEFINED	06,01,03	1600
TIMBERLAND CO	CL A	887100105	1567	30850 SH	DEFINED	07,06,01,03	30850
TIME WARNER TELECOM INC 1621 155	CL A	887319101	2917	80190 SH	DEFINED	01,03	78414
TIME WARNER TELECOM INC 379	CL A	887319101	14	379 SH	OTHER	01,03	
TIME WARNER TELECOM INC	CL A	887319101	25	700 SH	DEFINED	05,01,03	700
TIME WARNER TELECOM INC	CL A	887319101	3510	96500 SH	DEFINED	07,06,01,03	96500
TIMKEN CO	COM	887389104	124	7950 SH	DEFINED	01,03	7950
TIMKEN CO 700	COM	887389104	91	5800 SH	OTHER	01,03	5100
TIMKEN CO	COM	887389104	272	17360 SH	DEFINED	05,01,03	17360
TIMKEN CO	COM	887389104	16	1025 SH	OTHER	05,01,03	1025
TIMKEN CO	COM	887389104	182	11625 SH	DEFINED	07,06,01,03	11625
TIMKEN CO	COM	887389104	55	3500 SH	DEFINED	08,09,03	3500
TIMKEN CO	COM	887389104	1565	100000 SH	PUT	DEFINED 08,09,03	100000
TIPPERARY CORP	COM PAR \$0.0	888002300	146	39000 SH	DEFINED	01,03	39000
TITAN CORP 12085	COM	888266103	220	12235 SH	DEFINED	01,03	150
TITAN CORP 150	COM	888266103	3	150 SH	OTHER	01,03	
TITAN CORP	COM	888266103	118	6570 SH	DEFINED	05,01,03	6570
TITAN CORP	COM	888266103	418	23275 SH	DEFINED	07,06,01,03	23275
TITAN INTL INC ILL 3300	COM	88830M102	20	5625 SH	DEFINED	01,03	2325
TITAN INTL INC ILL	COM	88830M102	151	42500 SH	DEFINED	05,01,03	42500
TITAN INTL INC ILL	COM	88830M102	57	16150 SH	DEFINED	07,06,01,03	16150
TOKIO MARINE & FIRE INS LTD 100	ADR NEW	889090403	5	100 SH	DEFINED	01,03	
TOKIO MARINE & FIRE INS LTD 2400	ADR NEW	889090403	269	5361 SH	OTHER	01,03	2961
TOLL BROTHERS INC 2700	COM	889478103	459	11925 SH	DEFINED	01,03	9225
TOLL BROTHERS INC	COM	889478103	73	1900 SH	OTHER	01,03	1900
TOLL BROTHERS INC	COM	889478103	2087	54200 SH	DEFINED	05,01,03	54200
TOLL BROTHERS INC	COM	889478103	69	1800 SH	DEFINED	06,01,03	1800
TOLL BROTHERS INC	COM	889478103	1076	27950 SH	DEFINED	07,06,01,03	27950
TOLLGRADE COMMUNICATIONS INC	COM	889542106	15	600 SH	DEFINED	01,03	600
TOLLGRADE COMMUNICATIONS INC	COM	889542106	75	2900 SH	DEFINED	05,01,03	2900
TOLLGRADE COMMUNICATIONS INC	COM	889542106	1239	48100 SH	DEFINED	07,06,01,03	48100
TOOTSIE ROLL INDS INC	COM	890516107	402	8702 SH	DEFINED	01,03	8702
TOOTSIE ROLL INDS INC 4118	COM	890516107	409	8854 SH	OTHER	01,03	4736
TOOTSIE ROLL INDS INC	COM	890516107	198	4281 SH	DEFINED	05,01,03	4281
TOOTSIE ROLL INDS INC	COM	890516107	982	21275 SH	DEFINED	07,06,01,03	21275
TORCHMARK CORP 2294	COM	891027104	11515	296555 SH	DEFINED	01,03	294261
TORCHMARK CORP 13165	COM	891027104	4369	112527 SH	OTHER	01,03	99362
TORCHMARK CORP	COM	891027104	1450	37355 SH	DEFINED	05,01,03	37355
TORCHMARK CORP	COM	891027104	84	2175 SH	OTHER	05,01,03	2175
TORCHMARK CORP	COM	891027104	948	24425 SH	DEFINED	07,06,01,03	24425
TORO CO	COM	891092108	378	8225 SH	DEFINED	01,03	8225
TORO CO	COM	891092108	1191	25900 SH	DEFINED	05,01,03	25900
TORO CO	COM	891092108	106	2300 SH	DEFINED	06,01,03	2300
TORO CO	COM	891092108	452	9825 SH	DEFINED	07,06,01,03	9825
TORONTO DOMINION BK ONT	COM NEW	891160509	1537	61056 SH	DEFINED	01,03	61056
TORONTO DOMINION BK ONT	COM NEW	891160509	8	306 SH	OTHER	01,03	306
TORONTO DOMINION BK ONT	COM NEW	891160509	2517	100000 SH	CALL	DEFINED 08,09,03	100000
TORONTO DOMINION BK ONT	COM NEW	891160509	252	10000 SH	PUT	DEFINED 08,09,03	10000
TOSCO CORP 37750	COM NEW	891490302	6630	155057 SH	DEFINED	01,03	117307
TOSCO CORP	COM NEW	891490302	86	2000 SH	OTHER	01,03	2000
TOSCO CORP	COM NEW	891490302	3116	72880 SH	DEFINED	05,01,03	72880
TOSCO CORP	COM NEW	891490302	107	2500 SH	OTHER	05,01,03	2500
TOSCO CORP	COM NEW	891490302	3692	86350 SH	DEFINED	07,06,01,03	86350
TOSCO CORP	COM NEW	891490302	30	700 SH	DEFINED	08,09,03	700
TOSCO CORP	COM NEW	891490302	17442	407900 SH	DEFINED	17,16	407900
TOTAL ENTMT RESTAURANT CORP	COM	89150E100	211	75000 SH	DEFINED	01,03	75000
TOTAL ENTMT RESTAURANT CORP	COM	89150E100	15	5500 SH	DEFINED	08,09,03	5500
TOTAL FINA ELF S A 2033	SPONSORED AD	89151E109	3301	48581 SH	DEFINED	01,03	46548

TOTAL FINA ELF S A 796	SPONSORED AD	89151E109	532	7825	SH	OTHER	01,03	7029
TOWER AUTOMOTIVE INC 1680 8000	COM	891707101	305	28430	SH	DEFINED	01,03	18750
TOWER AUTOMOTIVE INC	COM	891707101	690	64300	SH	DEFINED	05,01,03	64300
TOWER AUTOMOTIVE INC	COM	891707101	50	4700	SH	DEFINED	06,01,03	4700
TOWER AUTOMOTIVE INC	COM	891707101	376	35000	SH	DEFINED	07,06,01,03	35000
TOWER AUTOMOTIVE INC	COM	891707101	158	14700	SH	DEFINED	08,09,03	14700
TOTAL SYS SVCS INC	COM	891906109	6739	273925	SH	DEFINED	01,03	273925
TOTAL SYS SVCS INC 4000	COM	891906109	271	11000	SH	OTHER	01,03	7000
TOWN & CTRY TR 1400 10778	SH BEN INT	892081100	232	12178	SH	OTHER	01,03	
TOYOTA MOTOR CORP	SP ADR REP2C	892331307	23	330	SH	DEFINED	01,03	330
TOYOTA MOTOR CORP	SP ADR REP2C	892331307	530	7489	SH	OTHER	01,03	7489
TOYS R US INC 170929	COM	892335100	7133	284202	SH	DEFINED	01,03	113273
TOYS R US INC 1350	COM	892335100	853	33984	SH	OTHER	01,03	32634
TOYS R US INC	COM	892335100	2786	110985	SH	DEFINED	05,01,03	110985
TOYS R US INC	COM	892335100	85	3400	SH	OTHER	05,01,03	3400
TOYS R US INC	COM	892335100	2107	83950	SH	DEFINED	07,06,01,03	83950
TOYS R US INC	COM	892335100	311	12400	SH	DEFINED	08,09,03	12400
TOYS R US INC	COM	892335100	590	23500	SH	CALL	DEFINED 08,09,03	23500
TOYS R US INC	COM	892335100	710	28300	SH	PUT	DEFINED 08,09,03	28300
TRAMMELL CROW CO	COM	89288R106	5	400	SH	DEFINED	01,03	400
TRAMMELL CROW CO	COM	89288R106	299	25100	SH	DEFINED	05,01,03	25100
TRAMMELL CROW CO	COM	89288R106	5054	424700	SH	DEFINED	07,06,01,03	424700
TRANSACTION SYS ARCHITECTS	CL A	893416107	22	3140	SH	DEFINED	05,01,03	3140
TRANSACTION SYS ARCHITECTS	CL A	893416107	112	15700	SH	DEFINED	07,06,01,03	15700
TRANSATLANTIC HLDGS INC	COM	893521104	10	100	SH	DEFINED	01,03	100
TRANSATLANTIC HLDGS INC	COM	893521104	369	3600	SH	OTHER	01,03	3600
TRANSMEDIA NETWORK INC	COM NEW	893767301	35	12000	SH	DEFINED	01,03	12000
TRANSWITCH CORP	NT CV 144A4.	894065AA9	1837	2820000	PRN	DEFINED	07,06,01,03	2820000
TRANSWITCH CORP	NT CONV 4.	894065AB7	1758	2700000	PRN	DEFINED	07,06,01,03	2700000
TRANSWITCH CORP	NT CONV 4.	894065AB7	1628	2500000	PRN	DEFINED	08,09,03	2500000
TRANSWITCH CORP	COM	894065101	202	15400	SH	DEFINED	01,03	15400
TRANSWITCH CORP	COM	894065101	12	950	SH	OTHER	01,03	950
TRANSWITCH CORP	COM	894065101	94	7160	SH	DEFINED	05,01,03	7160
TRANSWITCH CORP	COM	894065101	39	3000	SH	DEFINED	06,01,03	3000
TRANSWITCH CORP	COM	894065101	468	35675	SH	DEFINED	07,06,01,03	35675
TRANSWITCH CORP	COM	894065101	325	24725	SH	DEFINED	08,09,03	24725
TREDEGAR CORP	COM	894650100	230	13066	SH	DEFINED	01,03	13066
TREDEGAR CORP 1440	COM	894650100	2111	119930	SH	OTHER	01,03	118490
TREDEGAR CORP	COM	894650100	65	3700	SH	DEFINED	05,01,03	3700
TREDEGAR CORP	COM	894650100	521	29625	SH	DEFINED	07,06,01,03	29625
TREX INC 7000	COM	89531P105	250	8071	SH	DEFINED	01,03	1071
TRI CONTL CORP 19071	COM	895436103	1172	56714	SH	DEFINED	01,03	37643
TRI CONTL CORP 6330	COM	895436103	167	8084	SH	OTHER	01,03	1754
TRIAD HOSPITALS INC 1010	COM	89579K109	303	10727	SH	DEFINED	01,03	9717
TRIAD HOSPITALS INC 24	COM	89579K109	25	882	SH	OTHER	01,03	858
TRIAD HOSPITALS INC	COM	89579K109	254	9000	SH	DEFINED	05,01,03	9000
TRIAD HOSPITALS INC	COM	89579K109	3695	130800	SH	DEFINED	07,06,01,03	130800
TRIAD GTY INC	COM	895925105	334	10050	SH	DEFINED	05,01,03	10050
TRIAD GTY INC	COM	895925105	5215	157150	SH	DEFINED	07,06,01,03	157150
TRIARC COS INC	CL A	895927101	62	2500	SH	DEFINED	01,03	2500
TRIARC COS INC	CL A	895927101	428	17400	SH	DEFINED	07,06,01,03	17400
TRICON GLOBAL RESTAURANTS 19714	COM	895953107	13988	366271	SH	DEFINED	01,03	346557
TRICON GLOBAL RESTAURANTS 164255	COM	895953107	9208	241123	SH	OTHER	01,03	76868
TRICON GLOBAL RESTAURANTS	COM	895953107	1696	44405	SH	DEFINED	05,01,03	44405
TRICON GLOBAL RESTAURANTS	COM	895953107	96	2520	SH	OTHER	05,01,03	2520
TRICON GLOBAL RESTAURANTS	COM	895953107	1263	33075	SH	DEFINED	07,06,01,03	33075
TRICON GLOBAL RESTAURANTS	COM	895953107	40	1060	SH	DEFINED	08,09,03	1060
TRIBUNE CO NEW 55180	COM	896047107	48130	1181390	SH	DEFINED	01,03	1126210
TRIBUNE CO NEW 56782	COM	896047107	27161	666696	SH	OTHER	01,03	609914
TRIBUNE CO NEW	COM	896047107	5510	135250	SH	DEFINED	05,01,03	135250
TRIBUNE CO NEW	COM	896047107	212	5200	SH	OTHER	05,01,03	5200
TRIBUNE CO NEW	COM	896047107	2508	61550	SH	DEFINED	07,06,01,03	61550
TRIBUNE CO NEW	COM	896047107	74	1810	SH	DEFINED	08,09,03	1810
TRIGON HEALTHCARE INC 100	COM	89618L100	4984	96773	SH	DEFINED	01,03	96673
TRIGON HEALTHCARE INC 672	COM	89618L100	61	1184	SH	OTHER	01,03	512
TRIGON HEALTHCARE INC	COM	89618L100	167	3250	SH	DEFINED	05,01,03	3250
TRIGON HEALTHCARE INC	COM	89618L100	185	3600	SH	DEFINED	06,01,03	3600

TRIGON HEALTHCARE INC	COM	89618L100	836	16225	SH	DEFINED 07,06,01,03	16225
TRIMBLE NAVIGATION LTD 3200	COM	896239100	168	8850	SH	DEFINED 01,03	5650
TRIMBLE NAVIGATION LTD 200	COM	896239100	4	200	SH	OTHER 01,03	
TRIMBLE NAVIGATION LTD	COM	896239100	759	40100	SH	DEFINED 05,01,03	40100
TRIMBLE NAVIGATION LTD	COM	896239100	345	18225	SH	DEFINED 07,06,01,03	18225
TRIMBLE NAVIGATION LTD	COM	896239100	494	26100	SH	DEFINED 08,09,03	26100
TRINITY INDS INC	COM	896522109	215	11040	SH	DEFINED 01,03	11040
TRINITY INDS INC	COM	896522109	148	7600	SH	OTHER 01,03	7600
TRINITY INDS INC	COM	896522109	62	3190	SH	DEFINED 05,01,03	3190
TRINITY INDS INC	COM	896522109	311	15925	SH	DEFINED 07,06,01,03	15925
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	337	22754	SH	DEFINED 01,03	22754
TRIQUINT SEMICONDUCTOR INC	COM	89674K103		20	SH	OTHER 01,03	20
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	101	6800	SH	DEFINED 05,01,03	6800
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	43	2900	SH	DEFINED 06,01,03	2900
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	502	33900	SH	DEFINED 07,06,01,03	33900
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	593	40025	SH	DEFINED 08,09,03	40025
TRITON PCS HLDGS INC	CL A	89677M106	223	6700	SH	DEFINED 05,01,03	6700
TRITON PCS HLDGS INC	CL A	89677M106	3701	111100	SH	DEFINED 07,06,01,03	111100
TRIUMPH GROUP INC NEW	COM	896818101	376	9900	SH	DEFINED 01,03	9900
TRIUMPH GROUP INC NEW	COM	896818101	391	10300	SH	DEFINED 05,01,03	10300
TRIUMPH GROUP INC NEW	COM	896818101	5825	153300	SH	DEFINED 07,06,01,03	153300
TRIZETTO GROUP INC	COM	896882107	635	45567	SH	DEFINED 01,03	45567
TRUE NORTH COMMUNICATIONS INC	COM	897844106	723	19154	SH	DEFINED 01,03	19154
TRUE NORTH COMMUNICATIONS INC 550	COM	897844106	30	800	SH	OTHER 01,03	250
TRUE NORTH COMMUNICATIONS INC	COM	897844106	165	4360	SH	DEFINED 05,01,03	4360
TRUE NORTH COMMUNICATIONS INC	COM	897844106	38	1000	SH	DEFINED 06,01,03	1000
TRUE NORTH COMMUNICATIONS INC	COM	897844106	819	21700	SH	DEFINED 07,06,01,03	21700
TRUE NORTH COMMUNICATIONS INC	COM	897844106	3964	105000	SH	DEFINED 17,16	105000
TRUSTCO BK CORP N Y	COM	898349105	1237	96088	SH	DEFINED 01,03	96088
TRUSTCO BK CORP N Y	COM	898349105	615	47750	SH	DEFINED 07,06,01,03	47750
TUCKER ANTHONY SUTRO	COM	898647102	353	18650	SH	DEFINED 07,06,01,03	18650
TUPPERWARE CORP 9750	COM	899896104	306	12842	SH	DEFINED 01,03	3092
TUPPERWARE CORP 8946	COM	899896104	666	27926	SH	OTHER 01,03	18980
TUPPERWARE CORP	COM	899896104	396	16600	SH	DEFINED 05,01,03	16600
TUPPERWARE CORP	COM	899896104	24	1000	SH	OTHER 05,01,03	1000
TUPPERWARE CORP	COM	899896104	24	1000	SH	DEFINED 06,01,03	1000
TUPPERWARE CORP	COM	899896104	323	13550	SH	DEFINED 07,06,01,03	13550
TURKISH INVT FD INC 10000	COM	900145103	48	10000	SH	OTHER 01,03	
TV AZTECA S A DE C V	SPONSORED AD	901145102	697	94168	SH	DEFINED 01,03	94168
TV AZTECA S A DE C V	SPONSORED AD	901145102	422	57000	SH	DEFINED 06,01,03	57000
21ST CENTY INS GROUP	COM	90130N103	39	2500	SH	DEFINED 01,03	2500
21ST CENTY INS GROUP	COM	90130N103	239	15482	SH	OTHER 01,03	15482
TYCO INTL LTD NEW	LYON ZRO 144	902124AA4	32579	44400000	PRN	DEFINED 08,09,03	44400000
TYCO INTL LTD NEW	LYON ZRO 144	902124AA4	18	25000	PRN	DEFINED 17,16	25000
TYCO INTL LTD NEW	LYON ZERO	902124AC0	3537	4820000	PRN	DEFINED 07,06,01,03	4820000
TYCO INTL LTD NEW 125000000	LYON ZERO	902124AC0	91719	125000000	PRN	OTHER 16	
TYCO INTL LTD NEW 258934	COM	902124106	437409	10118181	SH	DEFINED 01,03	9859247
TYCO INTL LTD NEW 958886	COM	902124106	101294	2343138	SH	OTHER 01,03	1384252
TYCO INTL LTD NEW 660070	COM	902124106	28535	660070	SH	DEFINED 05,01,03	
TYCO INTL LTD NEW 695130	COM	902124106	59889	1385350	SH	OTHER 05,01,03	690220
TYCO INTL LTD NEW	COM	902124106	10816	250200	SH	DEFINED 06,01,03	250200
TYCO INTL LTD NEW	COM	902124106	45030	1041646	SH	DEFINED 07,06,01,03	1041646
TYCO INTL LTD NEW	COM	902124106	2282	52781	SH	DEFINED 08,09,03	52781
TYCO INTL LTD NEW	COM	902124106	1297	30000	SH	DEFINED 08,09,03	30000
TYCO INTL LTD NEW	COM	902124106	363	8400	SH	DEFINED 13,01,03	8400
TYCO INTL LTD NEW 500	COM	902124106	22	500	SH	OTHER 13,01,03	
TYCO INTL LTD NEW	COM	902124106	1589	36751	SH	DEFINED 17,16	36751
TYSON FOODS INC 500	CL A	902494103	831	61670	SH	DEFINED 01,03	61170
TYSON FOODS INC 1650	CL A	902494103	94	7004	SH	OTHER 01,03	5354
TYSON FOODS INC	CL A	902494103	260	19270	SH	DEFINED 05,01,03	19270
TYSON FOODS INC	CL A	902494103	1294	96050	SH	DEFINED 07,06,01,03	96050
UAL CORP	COM PAR \$0.0	902549500	288	8703	SH	DEFINED 01,03	8703
UAL CORP 250	COM PAR \$0.0	902549500	95	2871	SH	OTHER 01,03	2621
UAL CORP	COM PAR \$0.0	902549500	33	1000	SH	DEFINED 08,09,03	1000
UCAR INTL INC	COM	90262K109	45	3910	SH	DEFINED 05,01,03	3910
UCAR INTL INC	COM	90262K109	226	19500	SH	DEFINED 07,06,01,03	19500
UCBH HOLDINGS INC 1200	COM	90262T308	110	2250	SH	DEFINED 01,03	1050
UCBH HOLDINGS INC	COM	90262T308	565	11600	SH	DEFINED 05,01,03	11600
UCBH HOLDINGS INC	COM	90262T308	353	7250	SH	DEFINED 07,06,01,03	7250

UGI CORP NEW 900	COM	902681105	207	8441	SH	DEFINED 01,03	7541
UGI CORP NEW 500	COM	902681105	88	3600	SH	OTHER 01,03	3100
UGI CORP NEW	COM	902681105	515	21025	SH	DEFINED 07,06,01,03	21025
UIL HLDG CORP	COM	902748102	5515	116100	SH	DEFINED 05,01,03	116100
UIL HLDG CORP	COM	902748102	531	11175	SH	DEFINED 07,06,01,03	11175
UMB FINL CORP	COM	902788108	98	2570	SH	DEFINED 01,03	2570
UMB FINL CORP 19250	COM	902788108	954	25104	SH	OTHER 01,03	5854
USX MARATHON GROUP 30100	COM NEW	902905827	4539	168405	SH	DEFINED 01,03	138305
USX MARATHON GROUP 20185	COM NEW	902905827	858	31825	SH	OTHER 01,03	11640
USX MARATHON GROUP	COM NEW	902905827	3174	117790	SH	DEFINED 05,01,03	117790
USX MARATHON GROUP	COM NEW	902905827	144	5350	SH	OTHER 05,01,03	5350
USX MARATHON GROUP	COM NEW	902905827	3341	123975	SH	DEFINED 06,01,03	123975
USX MARATHON GROUP	COM NEW	902905827	1869	69350	SH	DEFINED 07,06,01,03	69350
UST INC 73725	COM	902911106	6314	210121	SH	DEFINED 01,03	136396
UST INC 37983	COM	902911106	3753	124886	SH	OTHER 01,03	86903
UST INC	COM	902911106	8236	274065	SH	DEFINED 05,01,03	274065
UST INC	COM	902911106	84	2800	SH	OTHER 05,01,03	2800
UST INC	COM	902911106	40766	1356600	SH	DEFINED 07,06,01,03	1356600
UST INC	COM	902911106	181	6025	SH	DEFINED 08,09,03	6025
U S PLASTIC LMBR CORP	COM	902948108	12	14500	SH	DEFINED 01,03	14500
US BANCORP DEL	COM NEW	902973304	76040	3277600	SH	DEFINED	3277600
US BANCORP DEL	COM NEW	902973304	13289	572803	SH	DEFINED 05,01,03	572803
US BANCORP DEL	COM NEW	902973304	770	33176	SH	OTHER 05,01,03	33176
US BANCORP DEL	COM NEW	902973304	7165	308815	SH	DEFINED 06,01,03	308815
US BANCORP DEL	COM NEW	902973304	8646	372675	SH	DEFINED 07,06,01,03	372675
US BANCORP DEL	COM NEW	902973304	1219	52539	SH	DEFINED 08,09,03	52539
US BANCORP DEL	COM NEW	902973304	4028	173600	SH CALL	DEFINED 08,09,03	173600
US BANCORP DEL	COM NEW	902973304	176	7600	SH PUT	DEFINED 08,09,03	7600
URS CORP NEW 6200	COM	903236107	163	8600	SH	DEFINED 01,03	2400
URS CORP NEW	COM	903236107	1638	86200	SH	DEFINED 05,01,03	86200
URS CORP NEW	COM	903236107	248	13050	SH	DEFINED 07,06,01,03	13050
U S G CORP	COM NEW	903293405	12	779	SH	DEFINED 01,03	779
U S G CORP 548	COM NEW	903293405	215	14048	SH	OTHER 01,03	13500
U S G CORP	COM NEW	903293405	57	3760	SH	DEFINED 05,01,03	3760
U S G CORP	COM NEW	903293405	287	18750	SH	DEFINED 07,06,01,03	18750
U S G CORP	COM NEW	903293405	344	22500	SH CALL	DEFINED 08,09,03	22500
US LEC CORP	CL A	90331S109	486	68873	SH	DEFINED 01,03	68873
U S INTERACTIVE INC	COM	90334M109	7	13234	SH	DEFINED	13234
USX-U S STL 6012	COM	90337T101	207	14107	SH	DEFINED 01,03	8095
USX-U S STL 1136	COM	90337T101	133	9046	SH	OTHER 01,03	7910
USX-U S STL	COM	90337T101	465	31665	SH	DEFINED 05,01,03	31665
USX-U S STL	COM	90337T101	22	1525	SH	OTHER 05,01,03	1525
USX-U S STL	COM	90337T101	252	17175	SH	DEFINED 07,06,01,03	17175
US ONCOLOGY INC 43000	COM	90338W103	934	114925	SH	DEFINED 01,03	71925
US ONCOLOGY INC	COM	90338W103	4230	520676	SH	DEFINED 05,01,03	520676
US ONCOLOGY INC	COM	90338W103	7706	948482	SH	DEFINED 07,06,01,03	948482
UTI ENERGY CORP 1400	COM	903387108	966	31945	SH	DEFINED 01,03	30545
UTI ENERGY CORP 240	COM	903387108	7	240	SH	OTHER 01,03	
UTI ENERGY CORP	COM	903387108	690	22800	SH	DEFINED 05,01,03	22800
UTI ENERGY CORP	COM	903387108	10019	331200	SH	DEFINED 07,06,01,03	331200
ULTIMATE ELECTRS INC 200	COM	903849107	36	1425	SH	DEFINED 01,03	1225
ULTIMATE ELECTRS INC	COM	903849107	1208	48300	SH	DEFINED 05,01,03	48300
ULTIMATE ELECTRS INC	COM	903849107	213	8500	SH	DEFINED 07,06,01,03	8500
ULTIMATE ELECTRS INC	COM	903849107	447	17880	SH	DEFINED 08,09,03	17880
ULTIMATE SOFTWARE GROUP INC	COM	90385D107	136	33000	SH	DEFINED 01,03	33000
USA ED INC	COM	90390U102	581	8000	SH	DEFINED 01,03	8000
USA ED INC	COM	90390U102	5728	78850	SH	DEFINED 05,01,03	78850
USA ED INC	COM	90390U102	205	2825	SH	OTHER 05,01,03	2825
USA ED INC	COM	90390U102	4308	59300	SH	DEFINED 06,01,03	59300
USA ED INC	COM	90390U102	2755	37925	SH	DEFINED 07,06,01,03	37925
USA ED INC 128787	COM	90390U102	259182	3567542	SH	DEFINED 11,01,03	3438755
USA ED INC 213422	COM	90390U102	87816	1208756	SH	OTHER 11,06,01,03	995334
USA ED INC 2000000	COM	90390U102	145300	2000000	SH	OTHER 16	
USA ED INC	COM	90390U102	90813	1250000	SH	DEFINED 17,16	1250000
ULTRAMAR DIAMOND SHAMROCK CORP	COM	904000106	991	27381	SH	DEFINED 01,03	27381
ULTRAMAR DIAMOND SHAMROCK CORP 5384	COM	904000106	325	8986	SH	OTHER 01,03	3602

ULTRAMAR DIAMOND SHAMROCK CORP	COM	904000106	272	7530	SH	DEFINED	05,01,03	7530
ULTRAMAR DIAMOND SHAMROCK CORP	COM	904000106	127	3500	SH	DEFINED	06,01,03	3500
ULTRAMAR DIAMOND SHAMROCK CORP	COM	904000106	1359	37575	SH	DEFINED	07,06,01,03	37575
ULTRATECH STEPPER INC	COM	904034105	755	30650	SH	DEFINED	01,03	10750
19900								
ULTRATECH STEPPER INC	COM	904034105	27	1090	SH	OTHER	01,03	1090
ULTRATECH STEPPER INC	COM	904034105	6452	262000	SH	DEFINED	05,01,03	262000
ULTRATECH STEPPER INC	COM	904034105	54	2200	SH	DEFINED	06,01,03	2200
ULTRATECH STEPPER INC	COM	904034105	408	16575	SH	DEFINED	07,06,01,03	16575
ULTRATECH STEPPER INC	COM	904034105	246	10000	SH	CALL	DEFINED 08,09,03	10000
UNIFI INC	COM	904677101	409	57661	SH	DEFINED	01,03	57661
UNIFI INC	COM	904677101	33	4650	SH	DEFINED	05,01,03	4650
UNIFI INC	COM	904677101	164	23200	SH	DEFINED	07,06,01,03	23200
UNILEVER PLC	SPON ADR NEW	904767704	55	1913	SH	DEFINED	01,03	
1913								
UNILEVER PLC	SPON ADR NEW	904767704	292	10061	SH	OTHER	01,03	2363
4361 3337								
UNILEVER N V	N Y SHS NEW	904784709	11762	223440	SH	DEFINED	01,03	200843
22597								
UNILEVER N V	N Y SHS NEW	904784709	2060	39130	SH	OTHER	01,03	30470
8660								
UNILEVER N V	N Y SHS NEW	904784709	9677	183825	SH	DEFINED	05,01,03	183825
UNILEVER N V	N Y SHS NEW	904784709	517	9825	SH	OTHER	05,01,03	9825
UNILEVER N V	N Y SHS NEW	904784709	10570	200800	SH	DEFINED	06,01,03	200800
UNILEVER N V	N Y SHS NEW	904784709	7604	144450	SH	DEFINED	07,06,01,03	144450
UNILEVER N V	N Y SHS NEW	904784709	47	892	SH	DEFINED	08,09,03	892
UNION PAC CORP	COM	907818108	19450	345784	SH	DEFINED	01,03	317037
28747								
UNION PAC CORP	COM	907818108	26059	463264	SH	OTHER	01,03	205507
257757								
UNION PAC CORP	COM	907818108	5135	91280	SH	DEFINED	05,01,03	91280
UNION PAC CORP	COM	907818108	240	4275	SH	OTHER	05,01,03	4275
UNION PAC CORP	COM	907818108	4260	75725	SH	DEFINED	07,06,01,03	75725
UNION PAC CORP	COM	907818108	53	949	SH	DEFINED	08,09,03	949
UNION PLANTERS CORP	COM	908068109	3918	101800	SH	DEFINED	01,03	73119
28681								
UNION PLANTERS CORP	COM	908068109	2065	53650	SH	OTHER	01,03	33104
20546								
UNION PLANTERS CORP	COM	908068109	1655	42995	SH	DEFINED	05,01,03	42995
UNION PLANTERS CORP	COM	908068109	92	2400	SH	OTHER	05,01,03	2400
UNION PLANTERS CORP	COM	908068109	1034	26875	SH	DEFINED	07,06,01,03	26875
UNISOURCE ENERGY CORP	COM	909205106	406	19345	SH	DEFINED	01,03	19345
UNISOURCE ENERGY CORP	COM	909205106		8	SH	OTHER	01,03	8
UNISOURCE ENERGY CORP	COM	909205106	559	26600	SH	DEFINED	05,01,03	26600
UNISOURCE ENERGY CORP	COM	909205106	111	5300	SH	DEFINED	06,01,03	5300
UNISOURCE ENERGY CORP	COM	909205106	531	25275	SH	DEFINED	07,06,01,03	25275
UNISYS CORP	COM	909214108	1074	76689	SH	DEFINED	01,03	76689
UNISYS CORP	COM	909214108	384	27396	SH	OTHER	01,03	2330
25066								
UNISYS CORP	COM	909214108	1308	93400	SH	DEFINED	05,01,03	93400
UNISYS CORP	COM	909214108	844	60300	SH	DEFINED	06,01,03	60300
UNISYS CORP	COM	909214108	854	61000	SH	DEFINED	07,06,01,03	61000
UNISYS CORP	COM	909214108	549	39200	SH	CALL	DEFINED 08,09,03	39200
UNISYS CORP	COM	909214108	32	2300	SH	PUT	DEFINED 08,09,03	2300
UNISYS CORP	COM	909214108	3010	215000	SH	OTHER	16	
215000								
UNITED BANKSHARES INC WEST VA	COM	909907107	734	33160	SH	DEFINED	01,03	21460
11700								
UNITED BANKSHARES INC WEST VA	COM	909907107	3263	147500	SH	DEFINED	05,01,03	147500
UNITED BANKSHARES INC WEST VA	COM	909907107	720	32525	SH	DEFINED	07,06,01,03	32525
UNITED DOMINION INDS LTD	COM	909914103	3	120	SH	OTHER	01,03	120
UNITED DOMINION INDS LTD	COM	909914103	4307	205094	SH	DEFINED	17,16	205094
UNITED DOMINION REALTY TR INC	COM	910197102	1324	104250	SH	DEFINED	01,03	100504
3746								
UNITED DOMINION REALTY TR INC	COM	910197102	1040	81892	SH	OTHER	01,03	64246
17646								
UNITED MICROELECTRONICS CORP	SPONSORED AD	910873207	711	76000	SH	DEFINED	06,01,03	76000
UNITED NATL BANCORP N J	COM	910909100	1087	54326	SH	DEFINED	01,03	54326
UNITED NATL BANCORP N J	COM	910909100	737	36861	SH	OTHER	01,03	36861
UNITED NAT FOODS INC	COM	911163103	66	4675	SH	DEFINED	01,03	2175
2500								
UNITED NAT FOODS INC	COM	911163103	65	4615	SH	OTHER	01,03	
4615								
UNITED NAT FOODS INC	COM	911163103	585	41600	SH	DEFINED	05,01,03	41600
UNITED NAT FOODS INC	COM	911163103	201	14300	SH	DEFINED	07,06,01,03	14300
UNITED PAN-EUROPE COMMUNCTN NV	SPON ADR A S	911300200	232	36000	SH	DEFINED	01,03	36000
UNITED PARCEL SERVICE INC	CL B	911312106	49169	864123	SH	DEFINED	01,03	847991
16132								
UNITED PARCEL SERVICE INC	CL B	911312106	28916	508193	SH	OTHER	01,03	442547
65646								
UNITED PARCEL SERVICE INC	CL B	911312106	3016	53000	SH	DEFINED	07,06,01,03	53000
UNITED RENTALS INC	COM	911363109	778	47619	SH	DEFINED		47619
UNITED RENTALS INC	COM	911363109	59	3600	SH	DEFINED	01,03	3600
UNITED RENTALS INC	COM	911363109	255	15625	SH	OTHER	01,03	15625
UNITED RENTALS INC	COM	911363109	99	6090	SH	DEFINED	05,01,03	6090

UNITED RENTALS INC	COM	911363109	16	1000	SH	DEFINED 06,01,03	1000
UNITED RENTALS INC	COM	911363109	496	30375	SH	DEFINED 07,06,01,03	30375
UNITED STATES CELLULAR CORP	LYON ZERO	911684AA6	162	300000	PRN	DEFINED 01,03	300000
UNITED STATES CELLULAR CORP	LYON ZERO	911684AA6	3483	6450000	PRN	DEFINED 07,06,01,03	6450000
UNITED STATES CELLULAR CORP	COM	911684108	168	2640	SH	DEFINED 01,03	2640
UNITED STATES CELLULAR CORP	COM	911684108	32	500	SH	OTHER 01,03	500
UNITED STATES CELLULAR CORP	COM	911684108	25	400	SH	DEFINED 05,01,03	400
US AIRWAYS GROUP INC	COM	911905107	634	17889	SH	DEFINED 01,03	16889
1000							
US AIRWAYS GROUP INC	COM	911905107	18	520	SH	OTHER 01,03	
520							
US AIRWAYS GROUP INC	COM	911905107	836	23570	SH	DEFINED 05,01,03	23570
US AIRWAYS GROUP INC	COM	911905107	41	1150	SH	OTHER 05,01,03	1150
US AIRWAYS GROUP INC	COM	911905107	502	14150	SH	DEFINED 07,06,01,03	14150
US AIRWAYS GROUP INC	COM	911905107	2790	78700	SH	DEFINED 17,16	78700
U S INDS INC NEW	COM	912080108	1	252	SH	DEFINED 01,03	162
90							
U S INDS INC NEW	COM	912080108	71	12150	SH	OTHER 01,03	
12150							
U S INDS INC NEW	COM	912080108	467	80000	SH	DEFINED 08,09,03	80000
UNITED STATIONERS INC	COM	913004107	767	31635	SH	DEFINED 01,03	22435
9200							
UNITED STATIONERS INC	COM	913004107	5	200	SH	OTHER 01,03	
200							
UNITED STATIONERS INC	COM	913004107	2832	116800	SH	DEFINED 05,01,03	116800
UNITED STATIONERS INC	COM	913004107	99	4100	SH	DEFINED 06,01,03	4100
UNITED STATIONERS INC	COM	913004107	646	26625	SH	DEFINED 07,06,01,03	26625
UNITED TECHNOLOGIES CORP	COM	913017109	160840	2194275	SH	DEFINED 01,03	2126183
68092							
UNITED TECHNOLOGIES CORP	COM	913017109	62591	853898	SH	OTHER 01,03	381240
472658							
UNITED TECHNOLOGIES CORP	COM	913017109	18655	254502	SH	DEFINED 05,01,03	
254502							
UNITED TECHNOLOGIES CORP	COM	913017109	68763	938100	SH	OTHER 05,01,03	262602
675498							
UNITED TECHNOLOGIES CORP	COM	913017109	7786	106225	SH	DEFINED 06,01,03	106225
UNITED TECHNOLOGIES CORP	COM	913017109	50167	684400	SH	DEFINED 07,06,01,03	684400
UNITED TECHNOLOGIES CORP	COM	913017109	37	500	SH	DEFINED 08,09,03	500
UNITED TECHNOLOGIES CORP	COM	913017109	3299	45000	SH	DEFINED 08,09,03	45000
UNITED TECHNOLOGIES CORP	COM	913017109	8430	115000	SH	DEFINED 11,01,03	115000
UNITED TECHNOLOGIES CORP	COM	913017109	29	400	SH	OTHER 13,01,03	
400							
UNITEDHEALTH GROUP INC	COM	91324P102	984	16600	SH	DEFINED 01,03	16600
UNITEDHEALTH GROUP INC	COM	91324P102	11422	192745	SH	DEFINED 05,01,03	
192745							
UNITEDHEALTH GROUP INC	COM	91324P102	16622	280500	SH	OTHER 05,01,03	198245
82255							
UNITEDHEALTH GROUP INC	COM	91324P102	5085	85800	SH	DEFINED 06,01,03	85800
UNITEDHEALTH GROUP INC	COM	91324P102	5834	98450	SH	DEFINED 07,06,01,03	98450
UNITRIN INC	COM	913275103	306	8422	SH	DEFINED 01,03	
8422							
UNITRIN INC	COM	913275103	4640	127570	SH	OTHER 01,03	20758
23524 83288							
UNITRIN INC	COM	913275103	231	6360	SH	DEFINED 05,01,03	6360
UNITRIN INC	COM	913275103	1063	29225	SH	DEFINED 07,06,01,03	29225
UNIVERSAL CORP VA	COM	913456109	1759	44608	SH	DEFINED 01,03	44508
100							
UNIVERSAL CORP VA	COM	913456109	2409	61100	SH	OTHER 01,03	59500
1600							
UNIVERSAL CORP VA	COM	913456109	93	2360	SH	DEFINED 05,01,03	2360
UNIVERSAL CORP VA	COM	913456109	24	600	SH	DEFINED 06,01,03	600
UNIVERSAL CORP VA	COM	913456109	462	11725	SH	DEFINED 07,06,01,03	11725
UNIVERSAL FST PRODS INC	COM	913543104	152	10050	SH	DEFINED 01,03	2250
7800							
UNIVERSAL FST PRODS INC	COM	913543104	1490	98500	SH	DEFINED 05,01,03	98500
UNIVERSAL FST PRODS INC	COM	913543104	235	15525	SH	DEFINED 07,06,01,03	15525
UNIVERSAL HLTH SVCS INC	CL B	913903100	2219	25125	SH	DEFINED 01,03	11925
13200							
UNIVERSAL HLTH SVCS INC	CL B	913903100	26	300	SH	OTHER 01,03	300
UNIVERSAL HLTH SVCS INC	CL B	913903100	15011	170000	SH	DEFINED 05,01,03	170000
UNIVERSAL HLTH SVCS INC	CL B	913903100	194	2200	SH	DEFINED 06,01,03	2200
UNIVERSAL HLTH SVCS INC	CL B	913903100	2049	23200	SH	DEFINED 07,06,01,03	23200
UNIVERSAL HLTH SVCS INC	CL B	913903100	177	2000	SH	DEFINED 08,09,03	2000
UNIVISION COMMUNICATIONS INC	CL A	914906102	9931	260255	SH	DEFINED 01,03	255894
3661 700							
UNIVISION COMMUNICATIONS INC	CL A	914906102	97	2539	SH	OTHER 01,03	
2539							
UNIVISION COMMUNICATIONS INC	CL A	914906102	2253	59039	SH	DEFINED 05,01,03	59039
UNIVISION COMMUNICATIONS INC	CL A	914906102	135	3550	SH	OTHER 05,01,03	3550
UNIVISION COMMUNICATIONS INC	CL A	914906102	8072	211525	SH	DEFINED 07,06,01,03	211525
UNOCAL CORP	COM	915289102	5872	169867	SH	DEFINED 01,03	159807
10060							
UNOCAL CORP	COM	915289102	4130	119465	SH	OTHER 01,03	67599
51866							
UNOCAL CORP	COM	915289102	2665	77095	SH	DEFINED 05,01,03	77095

UNOCAL CORP	COM	915289102	144	4175	SH	OTHER 05,01,03	4175
UNOCAL CORP	COM	915289102	5082	147000	SH	DEFINED 07,06,01,03	147000
UNOCAL CORP	COM	915289102	728	21060	SH	DEFINED 08,09,03	21060
UNUMPROVIDENT CORP 13400	COM	91529Y106	3458	118347	SH	DEFINED 01,03	104947
UNUMPROVIDENT CORP 15772	COM	91529Y106	1077	36852	SH	OTHER 01,03	21080
UNUMPROVIDENT CORP	COM	91529Y106	2271	77710	SH	DEFINED 05,01,03	77710
UNUMPROVIDENT CORP	COM	91529Y106	121	4150	SH	OTHER 05,01,03	4150
UNUMPROVIDENT CORP	COM	91529Y106	1422	48675	SH	DEFINED 07,06,01,03	48675
UNUMPROVIDENT CORP	COM	91529Y106	804	27500	SH	DEFINED 08,09,03	27500
USFREIGHTWAYS CORP 750	COM	916906100	141	4490	SH	DEFINED 01,03	3740
USFREIGHTWAYS CORP	COM	916906100	13	400	SH	DEFINED 05,01,03	400
USFREIGHTWAYS CORP	COM	916906100	633	20100	SH	DEFINED 07,06,01,03	20100
URBAN OUTFITTERS INC	COM	917047102	8230	770050	SH	DEFINED 08,09,03	770050
USINTERNETWORKING INC	COM	917311805	63	54615	SH	DEFINED	54615
USINTERNETWORKING INC	COM	917311805	8	6675	SH	DEFINED 01,03	6675
USINTERNETWORKING INC	COM	917311805	26	22083	SH	OTHER 01,03	22083
UTILICORP UTD INC 600	COM	918005109	6037	186568	SH	DEFINED 01,03	185968
UTILICORP UTD INC 6225	COM	918005109	716	22113	SH	OTHER 01,03	15888
UTILICORP UTD INC	COM	918005109	310	9570	SH	DEFINED 05,01,03	9570
UTILICORP UTD INC	COM	918005109	149	4600	SH	DEFINED 06,01,03	4600
UTILICORP UTD INC	COM	918005109	1543	47675	SH	DEFINED 07,06,01,03	47675
UTILICORP UTD INC	COM	918005109	2514	77700	SH	DEFINED 08,09,03	77700
UTSTARCOM INC	COM	918076100	1357	81650	SH	DEFINED 08,09,03	81650
VA LINUX SYSTEMS INC	COM	91819B105	1	200	SH	DEFINED 01,03	200
VA LINUX SYSTEMS INC	COM	91819B105	179	59500	SH	DEFINED 17,16	59500
V F CORP 2860	COM	918204108	1651	47161	SH	DEFINED 01,03	44301
V F CORP 8282	COM	918204108	1505	42998	SH	OTHER 01,03	34716
V F CORP	COM	918204108	1127	32205	SH	DEFINED 05,01,03	32205
V F CORP	COM	918204108	68	1950	SH	OTHER 05,01,03	1950
V F CORP	COM	918204108	770	22000	SH	DEFINED 07,06,01,03	22000
VYVO INC	COM	918458100	150	74000	SH	DEFINED 08,09,03	74000
VALASSIS COMMUNICATIONS INC 730	COM	918866104	1071	36930	SH	DEFINED 01,03	36200
VALASSIS COMMUNICATIONS INC	COM	918866104	135	4650	SH	DEFINED 05,01,03	4650
VALASSIS COMMUNICATIONS INC	COM	918866104	671	23150	SH	DEFINED 07,06,01,03	23150
VALENCE TECHNOLOGY INC 21300	COM	918914102	117	25675	SH	DEFINED 01,03	4375
VALENCE TECHNOLOGY INC	COM	918914102	17	3670	SH	OTHER 01,03	3670
VALENCE TECHNOLOGY INC	COM	918914102	1503	329500	SH	DEFINED 05,01,03	329500
VALENCE TECHNOLOGY INC	COM	918914102	145	31800	SH	DEFINED 07,06,01,03	31800
VALENCE TECHNOLOGY INC	COM	918914102	18	4000	SH	DEFINED 08,09,03	4000
VALERO ENERGY CORP NEW 310	COM	91913Y100	1174	33071	SH	DEFINED 01,03	32761
VALERO ENERGY CORP NEW 7996	COM	91913Y100	302	8496	SH	OTHER 01,03	500
VALERO ENERGY CORP NEW	COM	91913Y100	231	6500	SH	DEFINED 05,01,03	6500
VALERO ENERGY CORP NEW	COM	91913Y100	936	26375	SH	DEFINED 07,06,01,03	26375
VALERO ENERGY CORP NEW	COM	91913Y100	107	3000	SH	DEFINED 08,09,03	3000
VALICERT INC	COM	91915Q105	78	32330	SH	DEFINED	32330
VALICERT INC	COM	91915Q105	1	404	SH	DEFINED 08,09,03	404
VALMONT INDS INC	COM	920253101	171	10125	SH	DEFINED 01,03	10125
VALMONT INDS INC	COM	920253101	6	350	SH	OTHER 01,03	350
VALMONT INDS INC	COM	920253101	307	18125	SH	DEFINED 07,06,01,03	18125
VALSPAR CORP	COM	920355104	69	2400	SH	DEFINED 01,03	2400
VALSPAR CORP	COM	920355104	106	3700	SH	DEFINED 05,01,03	3700
VALSPAR CORP	COM	920355104	528	18400	SH	DEFINED 07,06,01,03	18400
VAN KAMPEN MUN INCOME TR 2000	COM	920909108	29	3300	SH	DEFINED 01,03	3300
VAN KAMPEN MUN INCOME TR 2000	COM	920909108	85	9800	SH	OTHER 01,03	7800
VAN KAMPEN CALIF MUN TR	SH BEN INT	920910106	105	12300	SH	OTHER 01,03	12300
VAN KAMPEN MUN TR	SH BEN INT	920919107	111	8025	SH	DEFINED 01,03	8025
VAN KAMPEN MUN TR 800	SH BEN INT	920919107	63	4536	SH	OTHER 01,03	3736
VAN KAMPEN TR INSD MUNS	COM	920928108	144	9941	SH	DEFINED 01,03	9941
VAN KAMPEN TR INSD MUNS	COM	920928108	58	4013	SH	OTHER 01,03	4013
VAN KAMPEN TR INVNT GRADE MUNS	COM	920929106	295	19948	SH	DEFINED 01,03	19948
VAN KAMPEN TR INVNT GRADE MUNS 3550	COM	920929106	63	4250	SH	OTHER 01,03	700
VAN KAMPEN MUN OPPORTUNITY TR	COM	920935103	136	8962	SH	DEFINED 01,03	8962
VAN KAMPEN MUN OPPORTUNITY TR	COM	920935103	17	1100	SH	OTHER 01,03	1100
VAN KAMPEN STRATEGIC SECTOR	COM	920943107	122	9808	SH	DEFINED 01,03	9808
VAN KAMPEN STRATEGIC SECTOR	COM	920943107	6	498	SH	OTHER 01,03	498
VAN KAMPEN MUN OPPORTUNITY II	COM	920944105	228	18300	SH	DEFINED 01,03	18300
VAN KAMPEN SENIOR INCOME TR	COM	920961109	82	10275	SH	DEFINED 01,03	10275
VAN KAMPEN SENIOR INCOME TR	COM	920961109	24	3000	SH	OTHER 01,03	3000
VARCO INTL INC DEL	COM	922122106	79	3836	SH	DEFINED 01,03	3836
VARCO INTL INC DEL	COM	922122106	169	8190	SH	DEFINED 05,01,03	8190
VARCO INTL INC DEL	COM	922122106	843	40800	SH	DEFINED 07,06,01,03	40800

VARIAN MED SYS INC 2200	COM	92220P105	1214	19975	SH	DEFINED 01,03	17775
VARIAN MED SYS INC 2300	COM	92220P105	213	3500	SH	OTHER 01,03	1200
VARIAN MED SYS INC	COM	92220P105	1295	21300	SH	DEFINED 05,01,03	21300
VARIAN MED SYS INC	COM	92220P105	103	1700	SH	DEFINED 06,01,03	1700
VARIAN MED SYS INC	COM	92220P105	1549	25475	SH	DEFINED 07,06,01,03	25475
VARIAN INC	COM	922206107	259	10126	SH	DEFINED 01,03	10126
VARIAN INC 1800	COM	922206107	46	1800	SH	OTHER 01,03	
VARIAN SEMICONDUCTOR EQUIPMNT 4500	COM	922207105	731	22900	SH	DEFINED 01,03	18400
VARIAN SEMICONDUCTOR EQUIPMNT 800	COM	922207105	31	970	SH	OTHER 01,03	170
VARIAN SEMICONDUCTOR EQUIPMNT	COM	922207105	2089	65400	SH	DEFINED 05,01,03	65400
VARIAN SEMICONDUCTOR EQUIPMNT	COM	922207105	54	1700	SH	DEFINED 06,01,03	1700
VARIAN SEMICONDUCTOR EQUIPMNT	COM	922207105	797	24950	SH	DEFINED 07,06,01,03	24950
VASTERA INC	COM	92239N109	262	33817	SH	DEFINED 08,09,03	33817
VAXGEN INC	COM NEW	922390208	301	14840	SH	DEFINED 01,03	14840
VAXGEN INC 100	COM NEW	922390208	28	1361	SH	OTHER 01,03	1261
VECTREN CORP	COM	92240G101	124	5791	SH	DEFINED 05,01,03	5791
VECTREN CORP	COM	92240G101	618	28900	SH	DEFINED 07,06,01,03	28900
VEECO INSTRS INC DEL	COM	922417100	87	2100	SH	DEFINED 01,03	2100
VEECO INSTRS INC DEL	COM	922417100	156	3750	SH	DEFINED 08,09,03	3750
VEECO INSTRS INC DEL	COM	922417100	9534	229400	SH	DEFINED 17,16	229400
VENATOR GROUP INC	COM	922944103	23	1700	SH	DEFINED 01,03	1700
VENATOR GROUP INC 2400	COM	922944103	40	2900	SH	OTHER 01,03	500
VENATOR GROUP INC	COM	922944103	276	20000	SH	DEFINED 08,09,03	20000
VENATOR GROUP INC	COM	922944103	276	20000	SH PUT	DEFINED 08,09,03	20000
VERITY INC 7300	COM	92343C106	424	18675	SH	DEFINED 01,03	11375
VERITY INC	COM	92343C106	14	630	SH	OTHER 01,03	630
VERITY INC	COM	92343C106	2146	94600	SH	DEFINED 05,01,03	94600
VERITY INC	COM	92343C106	48	2100	SH	DEFINED 06,01,03	2100
VERITY INC	COM	92343C106	597	26300	SH	DEFINED 07,06,01,03	26300
VERITY INC	COM	92343C106	12	540	SH	DEFINED 08,09,03	540
VERITY INC	COM	92343C106	5	200	SH CALL	DEFINED 08,09,03	200
VERITY INC	COM	92343C106	20	900	SH PUT	DEFINED 08,09,03	900
VERISIGN INC	COM	92343E102	1413	39868	SH	DEFINED	39868
VERISIGN INC 7752	COM	92343E102	18390	518948	SH	DEFINED 01,03	511196
VERISIGN INC 25358	COM	92343E102	2190	61788	SH	OTHER 01,03	36430
VERISIGN INC	COM	92343E102	78	2200	SH	DEFINED 05,01,03	2200
VERISIGN INC	COM	92343E102	706	19930	SH	DEFINED 08,09,03	19930
VERISIGN INC	COM	92343E102	79	2225	SH	DEFINED 13,01,03	2225
VERITAS DGC INC 11500	COM	92343P107	831	26000	SH	DEFINED 01,03	14500
VERITAS DGC INC	COM	92343P107	4796	150100	SH	DEFINED 05,01,03	150100
VERITAS DGC INC	COM	92343P107	105	3300	SH	DEFINED 06,01,03	3300
VERITAS DGC INC	COM	92343P107	761	23825	SH	DEFINED 07,06,01,03	23825
VERIZON COMMUNICATIONS	COM	92343V104	6946	140900	SH	DEFINED 01,03	140900
VERIZON COMMUNICATIONS	COM	92343V104	54704	1109618	SH	DEFINED 05,01,03	1109618
VERIZON COMMUNICATIONS	COM	92343V104	2292	46500	SH	OTHER 05,01,03	46500
VERIZON COMMUNICATIONS	COM	92343V104	15616	316755	SH	DEFINED 06,01,03	316755
VERIZON COMMUNICATIONS	COM	92343V104	87191	1768575	SH	DEFINED 07,06,01,03	1768575
VERIZON COMMUNICATIONS	COM	92343V104	907	18396	SH	DEFINED 08,09,03	18396
VERITAS SOFTWARE CO 9060	COM	923436109	42024	908822	SH	DEFINED 01,03	899762
VERITAS SOFTWARE CO 23152	COM	923436109	3016	65220	SH	OTHER 01,03	42068
VERITAS SOFTWARE CO	COM	923436109	6985	151067	SH	DEFINED 05,01,03	151067
VERITAS SOFTWARE CO	COM	923436109	2298	49700	SH	DEFINED 06,01,03	49700
VERITAS SOFTWARE CO	COM	923436109	11307	244525	SH	DEFINED 07,06,01,03	244525
VERITAS SOFTWARE CO	COM	923436109	1324	28629	SH	DEFINED 08,09,03	28629
VERITAS SOFTWARE CO	COM	923436109	5549	120000	SH CALL	DEFINED 08,09,03	120000
VERITAS SOFTWARE CO	COM	923436109	81	1750	SH	DEFINED 13,01,03	1750
VERITAS SOFTWARE CO 125	COM	923436109	6	125	SH	OTHER 13,01,03	
VERTEX PHARMACEUTICALS INC	SB NT CV 144	92532FAC4	3021	4240000	PRN	DEFINED 07,06,01,03	4240000
VERTEX PHARMACEUTICALS INC	COM	92532F100	81	2200	SH	DEFINED 01,03	2200
VERTEX PHARMACEUTICALS INC	COM	92532F100	49	1330	SH	OTHER 01,03	1330
VERTEX PHARMACEUTICALS INC	COM	92532F100	188	5120	SH	DEFINED 05,01,03	5120
VERTEX PHARMACEUTICALS INC	COM	92532F100	15	400	SH	DEFINED 06,01,03	400
VERTEX PHARMACEUTICALS INC	COM	92532F100	934	25500	SH	DEFINED 07,06,01,03	25500
VERTICALNET INC	COM	92532L107	104	51038	SH	DEFINED 01,03	51038
VERTICALNET INC	COM	92532L107	27	13500	SH	DEFINED 08,09,03	13500
VERTICALNET INC	COM	92532L107	2466	1214770	SH	DEFINED 17,16	1214770
VIAD CORP	COM	92552R109	609	25549	SH	DEFINED 01,03	25549
VIAD CORP 2840	COM	92552R109	340	14270	SH	OTHER 01,03	11430
VIAD CORP	COM	92552R109	231	9700	SH	DEFINED 05,01,03	9700
VIAD CORP	COM	92552R109	52	2200	SH	DEFINED 06,01,03	2200

VIAD CORP	COM	92552R109	950	39850	SH	DEFINED 07,06,01,03	39850
VIASAT INC	COM	92552V100	195	12925	SH	DEFINED 01,03	10325
2600							
VIASAT INC	COM	92552V100	49	3240	SH	OTHER 01,03	3240
VIASAT INC	COM	92552V100	118	7800	SH	DEFINED 05,01,03	7800
VIASAT INC	COM	92552V100	35	2300	SH	DEFINED 06,01,03	2300
VIASAT INC	COM	92552V100	258	17075	SH	DEFINED 07,06,01,03	17075
VIACOM INC	CL A	925524100	1223	27477	SH	DEFINED 01,03	27477
VIACOM INC	CL A	925524100	559	12552	SH	OTHER 01,03	5102
7450							
VIACOM INC	CL A	925524100	1743	39175	SH	DEFINED 08,09,03	39175
VIACOM INC	CL B	925524308	245532	5584082	SH	DEFINED 01,03	5368735
215347							
VIACOM INC	CL B	925524308	27334	621658	SH	OTHER 01,03	503170
118488							
VIACOM INC	CL B	925524308	31773	722609	SH	DEFINED 05,01,03	
722609							
VIACOM INC	CL B	925524308	38640	878775	SH	OTHER 05,01,03	752634
126141							
VIACOM INC	CL B	925524308	7509	170767	SH	DEFINED 06,01,03	170767
VIACOM INC	CL B	925524308	47368	1077270	SH	DEFINED 07,06,01,03	1077270
VIACOM INC	CL B	925524308	25498	579900	SH	DEFINED 08,09,03	579900
VIACOM INC	CL B	925524308	15	350	SH	OTHER 13,01,03	350
VIATEL INC	COM	925529208	79	140300	SH	DEFINED 01,03	140300
VIASYSTEMS GROUP INC	COM	92553H100	166	55200	SH	DEFINED 08,09,03	55200
VICAL INC	COM	925602104	276	28821	SH	DEFINED 01,03	28821
VICAL INC	COM	925602104	228	23800	SH	DEFINED 05,01,03	23800
VICAL INC	COM	925602104	3480	363979	SH	DEFINED 07,06,01,03	363979
VICAL INC	COM	925602104	2	200	SH	DEFINED 08,09,03	200
VICINITY CORP	COM	925653107	26	14483	SH	DEFINED	14483
VICOR CORP	COM	925815102	357	17415	SH	DEFINED 01,03	6825
490 10100							
VICOR CORP	COM	925815102	62	3000	SH	OTHER 01,03	
3000							
VICOR CORP	COM	925815102	2612	127400	SH	DEFINED 05,01,03	127400
VICOR CORP	COM	925815102	10	500	SH	DEFINED 06,01,03	500
VICOR CORP	COM	925815102	675	32925	SH	DEFINED 07,06,01,03	32925
VIGNETTE CORP	COM	926734104	1190	184900	SH	DEFINED 01,03	184900
VIGNETTE CORP	COM	926734104	57	8800	SH	OTHER 01,03	6800
2000							
VIGNETTE CORP	COM	926734104	13	2000	SH	DEFINED 05,01,03	2000
VIGNETTE CORP	COM	926734104	189	29375	SH	DEFINED 08,09,03	29375
VINA TECHNOLOGIES INC	COM	92719D100	90	40000	SH	DEFINED 08,09,03	40000
VINTAGE PETE INC	COM	927460105	542	26620	SH	DEFINED 01,03	25450
1170							
VINTAGE PETE INC	COM	927460105	112	5500	SH	DEFINED 06,01,03	5500
VINTAGE PETE INC	COM	927460105	995	48875	SH	DEFINED 07,06,01,03	48875
VINTAGE PETE INC	COM	927460105	611	30000	SH	DEFINED 08,09,03	30000
VION PHARMACEUTICALS INC	COM	927624106	291	66500	SH	DEFINED 08,09,03	66500
VIRATA CORP	COM	927646109	16	1200	SH	DEFINED 01,03	1200
VIRATA CORP	COM	927646109	10	796	SH	OTHER 01,03	796
VIRATA CORP	COM	927646109	8	600	SH	DEFINED 05,01,03	600
VIRATA CORP	COM	927646109	8507	651300	SH	DEFINED 17,16	651300
VIRGINIA CAP BANCSHARES INC	COM	927758102	1293	71100	SH	DEFINED 17,16	71100
VIRGINIA COMM BANCORP INC	COM	92778Q109	228	13044	SH	OTHER 01,03	13044
VISIBLE GENETICS INC	COM	92829S104	214	12600	SH	DEFINED	12600
VISIBLE GENETICS INC	COM	92829S104	2	110	SH	OTHER 01,03	
110							
VISIBLE GENETICS INC	COM	92829S104	230	13500	SH	DEFINED 08,09,03	13500
VISHAY INTERTECHNOLOGY INC	COM	928298108	2912	146350	SH	DEFINED 01,03	146350
VISHAY INTERTECHNOLOGY INC	COM	928298108	53	2675	SH	OTHER 01,03	2280
395							
VISHAY INTERTECHNOLOGY INC	COM	928298108	269	13507	SH	DEFINED 05,01,03	13507
VISHAY INTERTECHNOLOGY INC	COM	928298108	87	4350	SH	DEFINED 06,01,03	4350
VISHAY INTERTECHNOLOGY INC	COM	928298108	1186	59575	SH	DEFINED 07,06,01,03	59575
VISHAY INTERTECHNOLOGY INC	COM	928298108	19	937	SH	DEFINED 08,09,03	937
VISTEON CORP	COM	92839U107	1	81	SH	DEFINED	81
VISTEON CORP	COM	92839U107	102	6800	SH	DEFINED 01,03	6800
VISTEON CORP	COM	92839U107	1028	68361	SH	DEFINED 05,01,03	68361
VISTEON CORP	COM	92839U107	34	2250	SH	OTHER 05,01,03	2250
VISTEON CORP	COM	92839U107	1149	76400	SH	DEFINED 06,01,03	76400
VISTEON CORP	COM	92839U107	716	47625	SH	DEFINED 07,06,01,03	47625
VISTEON CORP	COM	92839U107	262	17432	SH	DEFINED 08,09,03	17432
VISX INC DEL	COM	92844S105	43	2510	SH	DEFINED 01,03	2250
260							
VISX INC DEL	COM	92844S105	52	3000	SH	OTHER 01,03	
3000							
VISX INC DEL	COM	92844S105	90	5270	SH	DEFINED 05,01,03	5270
VISX INC DEL	COM	92844S105	451	26275	SH	DEFINED 07,06,01,03	26275
VISUAL NETWORKS INC	COM	928444108	45	12519	SH	DEFINED	12519
VISUAL NETWORKS INC	COM	928444108	12	3476	SH	DEFINED 01,03	3476
VISUAL NETWORKS INC	COM	928444108	86	24125	SH	DEFINED 07,06,01,03	24125
VISUAL NETWORKS INC	COM	928444108	1	231	SH	DEFINED 08,09,03	231
VITAL SIGNS INC	COM	928469105	231	7200	SH	DEFINED 01,03	1400
5800							

VITAL SIGNS INC	COM	928469105	2107	65600	SH	DEFINED 05,01,03	65600
VITAL SIGNS INC	COM	928469105	309	9625	SH	DEFINED 07,06,01,03	9625
VITAMINSHOPPE COM INC	CL A	92848M104	18	18438	SH	DEFINED	18438
VITAMINSHOPPE COM INC	CL A	92848M104	2	2054	SH	DEFINED 03	2054
VITESSE SEMICONDUCTOR CORP	SB DB CV 144	928497AA4	951	1298000	PRN	DEFINED 08,09,03	1298000
VITESSE SEMICONDUCTOR CORP 5700	COM	928497106	1315	55206	SH	DEFINED 01,03	49506
VITESSE SEMICONDUCTOR CORP 555	COM	928497106	39	1620	SH	OTHER 01,03	1065
VITESSE SEMICONDUCTOR CORP	COM	928497106	1394	58540	SH	DEFINED 05,01,03	58540
VITESSE SEMICONDUCTOR CORP	COM	928497106	388	16300	SH	DEFINED 06,01,03	16300
VITESSE SEMICONDUCTOR CORP	COM	928497106	3268	137250	SH	DEFINED 07,06,01,03	137250
VITESSE SEMICONDUCTOR CORP	COM	928497106	1036	43500	SH	DEFINED 08,09,03	43500
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	36	600	SH	DEFINED 05,01,03	600
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	2481	40909	SH	DEFINED 06,01,03	40909
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	1213	20000	SH	DEFINED 08,09,03	20000
VIVUS INC	COM	928551100	66	14800	SH	DEFINED 01,03	14800
VODAFONE GROUP PLC NEW 1700	SPONSORED AD	92857W100	46	1700	SH	DEFINED 05,01,03	
VODAFONE GROUP PLC NEW 998300	SPONSORED AD	92857W100	27150	1000000	SH	OTHER 05,01,03	1700
VODAFONE GROUP PLC NEW	SPONSORED AD	92857W100	455	16760	SH	DEFINED 08,09,03	16760
VODAFONE GROUP PLC NEW	SPONSORED AD	92857W100	2976	109600	SH	DEFINED 17,16	109600
VOICESTREAM WIRELESS CORP	COM	928615103	1381	14950	SH	DEFINED 01,03	14950
VOICESTREAM WIRELESS CORP 608	COM	928615103	56	608	SH	OTHER 01,03	
VOICESTREAM WIRELESS CORP	COM	928615103	65	705	SH	DEFINED 05,01,03	705
VOICESTREAM WIRELESS CORP	COM	928615103	277	3000	SH	DEFINED 08,09,03	3000
VOICESTREAM WIRELESS CORP	COM	928615103	74	800	SH	DEFINED 16	800
VOICESTREAM WIRELESS CORP	COM	928615103	33173	359110	SH	DEFINED 17,16	359110
VOLT INFORMATION SCIENCES INC 5500	COM	928703107	130	7200	SH	DEFINED 01,03	1700
VOLT INFORMATION SCIENCES INC	COM	928703107	1445	80300	SH	DEFINED 05,01,03	80300
VOLT INFORMATION SCIENCES INC	COM	928703107	212	11800	SH	DEFINED 07,06,01,03	11800
VORNADO RLTY TR	SH BEN INT	929042109	142	3950	SH	DEFINED 01,03	3950
VORNADO RLTY TR	SH BEN INT	929042109	202	5644	SH	OTHER 01,03	5644
VULCAN MATLS CO 92100	COM	929160109	5220	111472	SH	DEFINED 01,03	19372
VULCAN MATLS CO 24000	COM	929160109	1742	37188	SH	OTHER 01,03	13188
VULCAN MATLS CO	COM	929160109	1438	30705	SH	DEFINED 05,01,03	30705
VULCAN MATLS CO	COM	929160109	81	1725	SH	OTHER 05,01,03	1725
VULCAN MATLS CO	COM	929160109	914	19525	SH	DEFINED 07,06,01,03	19525
WD-40 CO 400	COM	929236107	2083	104150	SH	DEFINED 01,03	103750
WD-40 CO 258	COM	929236107	247	12358	SH	OTHER 01,03	12100
WD-40 CO	COM	929236107	240	12000	SH	DEFINED 07,06,01,03	12000
WGL HLDGS INC	COM	92924F106	111	4030	SH	DEFINED 05,01,03	4030
WGL HLDGS INC	COM	92924F106	555	20075	SH	DEFINED 07,06,01,03	20075
WMS INDS INC 5200	COM	929297109	157	8725	SH	DEFINED 01,03	3525
WMS INDS INC	COM	929297109	1012	56200	SH	DEFINED 05,01,03	56200
WMS INDS INC	COM	929297109	442	24550	SH	DEFINED 07,06,01,03	24550
WPP GROUP PLC	SPON ADR NEW	929309300	58	1085	SH	DEFINED 01,03	1085
WPP GROUP PLC	SPON ADR NEW	929309300	5	100	SH	OTHER 01,03	100
WPP GROUP PLC	SPON ADR NEW	929309300	14663	273125	SH	DEFINED 08,09,03	273125
WPS RESOURCES CORP	COM	92931B106	260	7629	SH	DEFINED 01,03	7629
WPS RESOURCES CORP 10000	COM	92931B106	716	20972	SH	OTHER 01,03	10972
WABASH NATL CORP 18800	COM	929566107	219	21400	SH	DEFINED 01,03	2600
WABASH NATL CORP	COM	929566107	2158	210500	SH	DEFINED 05,01,03	210500
WABASH NATL CORP	COM	929566107	184	17925	SH	DEFINED 07,06,01,03	17925
WACHOVIA CORP 12475	COM	929771103	31183	517563	SH	DEFINED 01,03	505088
WACHOVIA CORP 176527	COM	929771103	25700	426556	SH	OTHER 01,03	250029
WACHOVIA CORP	COM	929771103	3567	59200	SH	DEFINED 05,01,03	59200
WACHOVIA CORP	COM	929771103	217	3600	SH	OTHER 05,01,03	3600
WACHOVIA CORP	COM	929771103	2442	40525	SH	DEFINED 07,06,01,03	40525
WACHOVIA CORP	COM	929771103	572	9500	SH	DEFINED 08,09,03	9500
WACHOVIA CORP 750	COM	929771103	45	750	SH	OTHER 13,01,03	
WADDELL & REED FINL INC	CL A	930059100	879	31008	SH	DEFINED 01,03	31008
WADDELL & REED FINL INC 93	CL A	930059100	29	1025	SH	OTHER 01,03	932
WADDELL & REED FINL INC	CL A	930059100	244	8604	SH	DEFINED 05,01,03	8604
WADDELL & REED FINL INC	CL A	930059100	48	1700	SH	DEFINED 06,01,03	1700
WADDELL & REED FINL INC	CL A	930059100	6774	238925	SH	DEFINED 07,06,01,03	238925
WADDELL & REED FINL INC	CL A	930059100	85	3000	SH	DEFINED 08,09,03	3000
WADDELL & REED FINL INC	CL B	930059209	2727	95967	SH	DEFINED 01,03	95967
WADDELL & REED FINL INC 403	CL B	930059209	155	5468	SH	OTHER 01,03	5065
WADDELL & REED FINL INC	CL B	930059209	17	600	SH	DEFINED 05,01,03	600

WADDELL & REED FINL INC	CL B	930059209	284	10000	SH	CALL	DEFINED	08,09,03	10000
WAL MART STORES INC 318156	COM	931142103	569236	11271992	SH		DEFINED	01,03	10953836
WAL MART STORES INC 2491818	COM	931142103	229659	4547701	SH		OTHER	01,03	2055883
WAL MART STORES INC 1167000	COM	931142103	83352	1650530	SH		DEFINED	05,01,03	483530
WAL MART STORES INC	COM	931142103	62816	1243875	SH		OTHER	05,01,03	1243875
WAL MART STORES INC	COM	931142103	14251	282200	SH		DEFINED	06,01,03	282200
WAL MART STORES INC	COM	931142103	98319	1946905	SH		DEFINED	07,06,01,03	1946905
WAL MART STORES INC	COM	931142103	1054	20870	SH		DEFINED	08,09,03	20870
WAL MART STORES INC 232384	COM	931142103	262788	5203719	SH		DEFINED	11,01,03	4971335
WAL MART STORES INC 388886	COM	931142103	113069	2238984	SH		OTHER	11,06,01,03	1850098
WAL MART STORES INC	COM	931142103	603	11950	SH		DEFINED	13,01,03	11950
WAL MART STORES INC 1000	COM	931142103	101	2000	SH		OTHER	13,01,03	1000
WALGREEN CO 123625	COM	931422109	92865	2276100	SH		DEFINED	01,03	2152475
WALGREEN CO 795281	COM	931422109	64145	1572192	SH		OTHER	01,03	776911
WALGREEN CO	COM	931422109	13525	331490	SH		DEFINED	05,01,03	331490
WALGREEN CO	COM	931422109	713	17475	SH		OTHER	05,01,03	17475
WALGREEN CO	COM	931422109	7581	185800	SH		DEFINED	06,01,03	185800
WALGREEN CO	COM	931422109	19532	478725	SH		DEFINED	07,06,01,03	478725
WALGREEN CO	COM	931422109	2133	52270	SH		DEFINED	08,09,03	52270
WALGREEN CO	COM	931422109	816	20000	SH	CALL	DEFINED	08,09,03	20000
WALGREEN CO	COM	931422109	1073	26300	SH	PUT	DEFINED	08,09,03	26300
WALGREEN CO	COM	931422109	394	9650	SH		DEFINED	13,01,03	9650
WALLACE COMPUTER SERVICES INC	COM	932270101		7	SH		OTHER	01,03	7
WALLACE COMPUTER SERVICES INC	COM	932270101	57	3510	SH		DEFINED	05,01,03	3510
WALLACE COMPUTER SERVICES INC	COM	932270101	284	17475	SH		DEFINED	07,06,01,03	17475
WARNACO GROUP INC	CL A	934390105	414	300000	SH		DEFINED	01,03	300000
WASHINGTON FED INC 18700	COM	938824109	1604	65306	SH		DEFINED	01,03	46606
WASHINGTON FED INC	COM	938824109	170	6926	SH		OTHER	01,03	6926
WASHINGTON FED INC	COM	938824109	5993	244000	SH		DEFINED	05,01,03	244000
WASHINGTON FED INC	COM	938824109	84	3400	SH		DEFINED	06,01,03	3400
WASHINGTON FED INC	COM	938824109	1099	44725	SH		DEFINED	07,06,01,03	44725
WASHINGTON FED INC	COM	938824109		16	SH		DEFINED	08,09,03	16
WASHINGTON MUT INC 64650	COM	939322103	17644	322258	SH		DEFINED	01,03	257608
WASHINGTON MUT INC 3677	COM	939322103	5838	106635	SH		OTHER	01,03	102958
WASHINGTON MUT INC	COM	939322103	15377	280864	SH		DEFINED	05,01,03	280864
WASHINGTON MUT INC	COM	939322103	549	10025	SH		OTHER	05,01,03	10025
WASHINGTON MUT INC	COM	939322103	8776	160300	SH		DEFINED	06,01,03	160300
WASHINGTON MUT INC	COM	939322103	45531	831625	SH		DEFINED	07,06,01,03	831625
WASHINGTON MUT INC	COM	939322103	115	2100	SH		DEFINED	08,09,03	2100
WASHINGTON MUT INC	COM	939322103	15330	280000	SH		DEFINED	11,01,03	280000
WASHINGTON POST CO	CL B	939640108	1411	2441	SH		DEFINED	01,03	2441
WASHINGTON POST CO 284	CL B	939640108	70396	121793	SH		OTHER	01,03	121509
WASHINGTON POST CO	CL B	939640108	532	920	SH		DEFINED	05,01,03	920
WASHINGTON POST CO	CL B	939640108	101	175	SH		DEFINED	06,01,03	175
WASHINGTON POST CO	CL B	939640108	2355	4075	SH		DEFINED	07,06,01,03	4075
WASHINGTON REAL ESTATE INVT TR 14500	SH BEN INT	939653101	891	38192	SH		DEFINED	01,03	23692
WASHINGTON REAL ESTATE INVT TR 8994	SH BEN INT	939653101	1313	56254	SH		OTHER	01,03	47260
WASTE MGMT INC DEL 72057	COM	94106L109	7858	318149	SH		DEFINED	01,03	246092
WASTE MGMT INC DEL 54749	COM	94106L109	2242	90766	SH		OTHER	01,03	36017
WASTE MGMT INC DEL	COM	94106L109	5103	206610	SH		DEFINED	05,01,03	206610
WASTE MGMT INC DEL	COM	94106L109	264	10700	SH		OTHER	05,01,03	10700
WASTE MGMT INC DEL	COM	94106L109	3320	134400	SH		DEFINED	07,06,01,03	134400
WASTE MGMT INC DEL	COM	94106L109	212	8600	SH		DEFINED	08,09,03	8600
WATERLINK INC	COM	94155N105	5	17100	SH		DEFINED	08,09,03	17100
WATERS CORP	COM	941848103	833	17940	SH		DEFINED	01,03	17940
WATERS CORP	COM	941848103	77	1650	SH		OTHER	01,03	1650
WATERS CORP	COM	941848103	520	11200	SH		DEFINED	05,01,03	11200
WATERS CORP	COM	941848103	149	3200	SH		DEFINED	06,01,03	3200
WATERS CORP	COM	941848103	6631	142750	SH		DEFINED	07,06,01,03	142750
WATERS CORP	COM	941848103	28	600	SH		DEFINED	08,09,03	600
WATSCO INC 10200	COM	942622200	153	13200	SH		DEFINED	01,03	3000
WATSCO INC	COM	942622200	1514	130700	SH		DEFINED	05,01,03	130700
WATSCO INC	COM	942622200	240	20700	SH		DEFINED	07,06,01,03	20700
WATSON PHARMACEUTICALS INC 3150	COM	942683103	29605	562841	SH		DEFINED	01,03	559691
WATSON PHARMACEUTICALS INC 12355	COM	942683103	2613	49670	SH		OTHER	01,03	37315
WATSON PHARMACEUTICALS INC	COM	942683103	2417	45950	SH		DEFINED	05,01,03	45950

WATSON PHARMACEUTICALS INC	COM		942683103	93	1770	SH	OTHER	05,01,03	1770	
WATSON PHARMACEUTICALS INC	COM		942683103	10879	206825	SH	DEFINED	07,06,01,03	206825	
WATSON PHARMACEUTICALS INC	COM		942683103	22	420	SH	DEFINED	08,09,03	420	
WATSON PHARMACEUTICALS INC	COM		942683103	126	2400	SH	DEFINED	13,01,03	2400	
WATSON PHARMACEUTICALS INC	COM		942683103	32	600	SH	OTHER	13,01,03		
600										
WATTS INDS INC	CL A		942749102	50	2975	SH	DEFINED	01,03	2975	
WATTS INDS INC	CL A		942749102	344	20600	SH	DEFINED	07,06,01,03	20600	
WAUSAU-MOSINEE PAPER CORP	COM		943315101	117	8987	SH	DEFINED	01,03	8987	
WAUSAU-MOSINEE PAPER CORP	COM		943315101	65	5000	SH	OTHER	01,03	5000	
WAUSAU-MOSINEE PAPER CORP	COM		943315101	58	4440	SH	DEFINED	05,01,03	4440	
WAUSAU-MOSINEE PAPER CORP	COM		943315101	288	22150	SH	DEFINED	07,06,01,03	22150	
WEATHERFORD INTL INC	COM		947074100	3869	78395	SH	DEFINED	01,03	78395	
WEATHERFORD INTL INC	COM		947074100	153	3097	SH	OTHER	01,03	2755	
342										
WEATHERFORD INTL INC	COM		947074100	537	10885	SH	DEFINED	05,01,03	10885	
WEATHERFORD INTL INC	COM		947074100	207	4200	SH	DEFINED	06,01,03	4200	
WEATHERFORD INTL INC	COM		947074100	8452	171275	SH	DEFINED	07,06,01,03	171275	
WEATHERFORD INTL INC	COM		947074100	165	3350	SH	DEFINED	17,16	3350	
WEBSense INC	COM		947684106	186	15642	SH	DEFINED		15642	
WEBMD CORP	COM		94769M105	597	107400	SH	DEFINED	01,03	107400	
WEBMD CORP	COM		94769M105	15	2700	SH	DEFINED	05,01,03	2700	
WEBMD CORP	COM		94769M105	2	395	SH	DEFINED	08,09,03	395	
WEBMD CORP	COM		94769M105	1210	217495	SH	DEFINED	17,16	217495	
WEBSTER FINL CORP CONN	COM		947890109	41	1410	SH	DEFINED	01,03	1410	
WEBSTER FINL CORP CONN	COM		947890109	130	4444	SH	OTHER	01,03	1394	
3050										
WEBSTER FINL CORP CONN	COM		947890109	124	4240	SH	DEFINED	05,01,03	4240	
WEBSTER FINL CORP CONN	COM		947890109	619	21125	SH	DEFINED	07,06,01,03	21125	
WEINGARTEN RLTY INVS	SH BEN INT		948741103	21	495	SH	DEFINED	01,03	495	
WEINGARTEN RLTY INVS	SH BEN INT		948741103	376	8895	SH	OTHER	01,03	4095	
4800										
WEIS MKTS INC	COM		948849104	261	7480	SH	OTHER	01,03	225	
7255										
WELLMAN INC	COM		949702104	247	12850	SH	DEFINED	01,03	3550	
9300										
WELLMAN INC	COM		949702104	13	650	SH	OTHER	01,03	650	
WELLMAN INC	COM		949702104	2266	117700	SH	DEFINED	05,01,03	117700	
WELLMAN INC	COM		949702104	476	24750	SH	DEFINED	07,06,01,03	24750	
WELLPOINT HEALTH NETWORK NEW	COM		94973H108	4574	47989	SH	DEFINED	01,03	44299	
3690										
WELLPOINT HEALTH NETWORK NEW	COM		94973H108	775	8133	SH	OTHER	01,03	8133	
WELLPOINT HEALTH NETWORK NEW	COM		94973H108	1964	20610	SH	DEFINED	05,01,03	20610	
WELLPOINT HEALTH NETWORK NEW	COM		94973H108	102	1075	SH	OTHER	05,01,03	1075	
WELLPOINT HEALTH NETWORK NEW	COM		94973H108	71	750	SH	DEFINED	06,01,03	750	
WELLPOINT HEALTH NETWORK NEW	COM		94973H108	1153	12100	SH	DEFINED	07,06,01,03	12100	
WELLS FARGO & CO NEW	COM		949746101	280198	5663989	SH	DEFINED	01,03	4977413	
686576										
WELLS FARGO & CO NEW	COM		949746101	107584	2174731	SH	OTHER	01,03	1508465	
666266										
WELLS FARGO & CO NEW	COM		949746101	28940	585000	SH	CALL	DEFINED	01,03	585000
WELLS FARGO & CO NEW	COM		949746101	7421	150000	SH	PUT	DEFINED	01,03	150000
WELLS FARGO & CO NEW	COM		949746101	30219	610858	SH	DEFINED	05,01,03	610858	
WELLS FARGO & CO NEW	COM		949746101	1456	29425	SH	OTHER	05,01,03	29425	
WELLS FARGO & CO NEW	COM		949746101	1939	39200	SH	DEFINED	06,01,03	39200	
WELLS FARGO & CO NEW	COM		949746101	17663	357050	SH	DEFINED	07,06,01,03	357050	
WELLS FARGO & CO NEW	COM		949746101	1487	30065	SH	DEFINED	08,09,03	30065	
WELLS FARGO & CO NEW	COM		949746101	4205	85000	SH	CALL	DEFINED	08,09,03	85000
WELLS FARGO & CO NEW	COM		949746101	742	15000	SH	PUT	DEFINED	08,09,03	15000
WELLS FARGO & CO NEW	COM		949746101	249	5040	SH	DEFINED	13,01,03	5040	
WELLS FARGO & CO NEW	COM		949746101	45	900	SH	OTHER	13,01,03	400	
500										
WELLS FARGO & CO NEW	COM		949746101	9894	200000	SH	CALL	DEFINED	17,16	200000
WENDYS FING I	TECONS SER A		950588202	1316	27300	SH	DEFINED	01,03	27300	
WENDYS FING I	TECONS SER A		950588202	3094	64200	SH	DEFINED	07,06,01,03	64200	
WENDYS FING I	TECONS SER A		950588202	300	6214	SH	DEFINED	08,09,03	6214	
WENDYS INTL INC	COM		950590109	361	16194	SH	DEFINED	01,03	16194	
WENDYS INTL INC	COM		950590109	378	16956	SH	OTHER	01,03	1756	
15200										
WENDYS INTL INC	COM		950590109	853	38205	SH	DEFINED	05,01,03	38205	
WENDYS INTL INC	COM		950590109	44	1950	SH	OTHER	05,01,03	1950	
WENDYS INTL INC	COM		950590109	491	22000	SH	DEFINED	07,06,01,03	22000	
WERNER ENTERPRISES INC	COM		950755108	248	14500	SH	DEFINED	01,03	14500	
WERNER ENTERPRISES INC	COM		950755108	90	5249	SH	OTHER	01,03	5249	
WERNER ENTERPRISES INC	COM		950755108	31	1800	SH	DEFINED	05,01,03	1800	
WERNER ENTERPRISES INC	COM		950755108	39	2300	SH	DEFINED	06,01,03	2300	
WERNER ENTERPRISES INC	COM		950755108	626	36550	SH	DEFINED	07,06,01,03	36550	
WESBANCO INC	COM		950810101	89	4875	SH	DEFINED	01,03	4875	
WESBANCO INC	COM		950810101	1413	77413	SH	OTHER	01,03		
77413										
WESCO FINL CORP	COM		950817106	23	75	SH	DEFINED	01,03	75	
WESCO FINL CORP	COM		950817106	230	750	SH	OTHER	01,03		
750										
WEST COAST BANCORP ORE NEW	COM		952145100	294	29431	SH	DEFINED	01,03	29431	
WESTAMERICA BANCORPORATION	COM		957090103	8	200	SH	DEFINED	01,03	200	

WESTAMERICA BANCORPORATION	COM	957090103	199	5260	SH	DEFINED 05,01,03	5260
WESTAMERICA BANCORPORATION	COM	957090103	595	15750	SH	DEFINED 07,06,01,03	15750
WESTELL TECHNOLOGIES INC	CL A	957541105	61	18200	SH	DEFINED 01,03	18200
WESTELL TECHNOLOGIES INC	CL A	957541105	1	200	SH	OTHER 01,03	
200							
WESTERN DIGITAL CORP	COM	958102105	7	1400	SH	DEFINED 01,03	1400
WESTERN DIGITAL CORP	COM	958102105	287	60300	SH	DEFINED 08,09,03	60300
WESTERN RES INC	COM	959425109	3621	151825	SH	DEFINED 01,03	144225
7600							
WESTERN RES INC	COM	959425109	2005	84083	SH	OTHER 01,03	37926
46157							
WESTERN RES INC	COM	959425109	145	6060	SH	DEFINED 05,01,03	6060
WESTERN RES INC	COM	959425109	721	30225	SH	DEFINED 07,06,01,03	30225
WESTERN RES INC	COM	959425109	16934	710000	SH	OTHER 16	
710000							
WESTERN WIRELESS CORP	CL A	95988E204	31741	781328	SH	DEFINED 01,03	777123
4205							
WESTERN WIRELESS CORP	CL A	95988E204	3018	74296	SH	OTHER 01,03	54762
19534							
WESTERN WIRELESS CORP	CL A	95988E204	898	22110	SH	DEFINED 05,01,03	22110
WESTERN WIRELESS CORP	CL A	95988E204	6866	169005	SH	DEFINED 07,06,01,03	169005
WESTERN WIRELESS CORP	CL A	95988E204	187	4600	SH	DEFINED 13,01,03	4600
WESTPAC BKG CORP	SPONSORED AD	961214301	1162	37500	SH	DEFINED 01,03	37500
WESTPAC BKG CORP	SPONSORED AD	961214301	53	1700	SH	OTHER 01,03	1700
WESTPOINT STEVENS INC	COM	961238102	7	800	SH	DEFINED 01,03	800
WESTPOINT STEVENS INC	COM	961238102	39	4290	SH	DEFINED 05,01,03	4290
WESTPOINT STEVENS INC	COM	961238102	192	21375	SH	DEFINED 07,06,01,03	21375
WESTVACO CORP	COM	961548104	2909	120066	SH	DEFINED 01,03	110666
9400							
WESTVACO CORP	COM	961548104	909	37536	SH	OTHER 01,03	26618
10918							
WESTVACO CORP	COM	961548104	703	29030	SH	DEFINED 05,01,03	29030
WESTVACO CORP	COM	961548104	42	1725	SH	OTHER 05,01,03	1725
WESTVACO CORP	COM	961548104	472	19475	SH	DEFINED 07,06,01,03	19475
WESTWOOD ONE INC	COM	961815107	619	26900	SH	DEFINED 01,03	26900
WESTWOOD ONE INC	COM	961815107	45	1935	SH	OTHER 01,03	1935
WESTWOOD ONE INC	COM	961815107	218	9490	SH	DEFINED 05,01,03	9490
WESTWOOD ONE INC	COM	961815107	128	5550	SH	DEFINED 06,01,03	5550
WESTWOOD ONE INC	COM	961815107	1089	47300	SH	DEFINED 07,06,01,03	47300
WESTWOOD ONE INC	COM	961815107	12	500	SH	DEFINED 08,09,03	500
WET SEAL INC	CL A	961840105	196	7650	SH	DEFINED 01,03	5650
2000							
WET SEAL INC	CL A	961840105	559	21800	SH	DEFINED 05,01,03	21800
WET SEAL INC	CL A	961840105	33	1300	SH	DEFINED 06,01,03	1300
WET SEAL INC	CL A	961840105	276	10775	SH	DEFINED 07,06,01,03	10775
WEYERHAEUSER CO	COM	962166104	19163	377296	SH	DEFINED 01,03	207027
170269							
WEYERHAEUSER CO	COM	962166104	26609	523909	SH	OTHER 01,03	110263
413646							
WEYERHAEUSER CO	COM	962166104	1270	25000	SH	PUT DEFINED 01,03	25000
WEYERHAEUSER CO	COM	962166104	3695	72745	SH	DEFINED 05,01,03	72745
WEYERHAEUSER CO	COM	962166104	190	3750	SH	OTHER 05,01,03	3750
WEYERHAEUSER CO	COM	962166104	3657	72000	SH	DEFINED 06,01,03	72000
WEYERHAEUSER CO	COM	962166104	2829	55700	SH	DEFINED 07,06,01,03	55700
WEYERHAEUSER CO	COM	962166104	25	500	SH	DEFINED 08,09,03	500
WHIRLPOOL CORP	COM	963320106	11941	238875	SH	DEFINED 01,03	235375
3500							
WHIRLPOOL CORP	COM	963320106	1250	25014	SH	OTHER 01,03	14286
10728							
WHIRLPOOL CORP	COM	963320106	1078	21570	SH	DEFINED 05,01,03	21570
WHIRLPOOL CORP	COM	963320106	57	1150	SH	OTHER 05,01,03	1150
WHIRLPOOL CORP	COM	963320106	882	17650	SH	DEFINED 07,06,01,03	17650
WHITNEY HLDG CORP	COM	966612103	362	9150	SH	DEFINED 01,03	5250
3900							
WHITNEY HLDG CORP	COM	966612103	40	1012	SH	OTHER 01,03	1012
WHITNEY HLDG CORP	COM	966612103	1978	50000	SH	DEFINED 05,01,03	50000
WHITNEY HLDG CORP	COM	966612103	32	800	SH	DEFINED 06,01,03	800
WHITNEY HLDG CORP	COM	966612103	700	17700	SH	DEFINED 07,06,01,03	17700
WHOLE FOODS MKT INC	COM	966837106	600	14240	SH	DEFINED 01,03	6440
7800							
WHOLE FOODS MKT INC	COM	966837106	816	19375	SH	OTHER 01,03	17420
1955							
WHOLE FOODS MKT INC	COM	966837106	4360	103500	SH	DEFINED 05,01,03	103500
WHOLE FOODS MKT INC	COM	966837106	29	700	SH	DEFINED 06,01,03	700
WHOLE FOODS MKT INC	COM	966837106	877	20825	SH	DEFINED 07,06,01,03	20825
WHOLE FOODS MKT INC	COM	966837106	72	1700	SH	DEFINED 08,09,03	1700
WHOLE FOODS MKT INC	COM	966837106	126	3000	SH	PUT DEFINED 08,09,03	3000
WILD OATS MARKETS INC	COM	96808B107	43	4746	SH	DEFINED 01,03	4746
WILD OATS MARKETS INC	COM	96808B107	135	14935	SH	OTHER 01,03	704
14231							
WILLAMETTE INDS INC	COM	969133107	509	11075	SH	DEFINED 01,03	10375
700							
WILLAMETTE INDS INC	COM	969133107	1050	22832	SH	OTHER 01,03	13388
9444							
WILLAMETTE INDS INC	COM	969133107	1496	32520	SH	DEFINED 05,01,03	32520

WILLAMETTE INDS INC	COM	969133107	86	1875	SH	OTHER	05,01,03	1875
WILLAMETTE INDS INC	COM	969133107	1602	34825	SH	DEFINED	07,06,01,03	34825
WILLIAMS COMMUNICATIONS GROUP	CL A	969455104	10	1125	SH	DEFINED	01,03	1125
WILLIAMS COMMUNICATIONS GROUP	CL A	969455104	140	15600	SH	OTHER	01,03	15600
WILLIAMS COMMUNICATIONS GROUP	CL A	969455104	2	200	SH	DEFINED	05,01,03	200
WILLIAMS COMMUNICATIONS GROUP	CL A	969455104	91	10125	SH	DEFINED	08,09,03	10125
WILLIAMS COS INC DEL 31600	COM	969457100	34733	810579	SH	DEFINED	01,03	778979
WILLIAMS COS INC DEL 61663	COM	969457100	12895	300937	SH	OTHER	01,03	239274
WILLIAMS COS INC DEL	COM	969457100	7800	182034	SH	DEFINED	05,01,03	182034
WILLIAMS COS INC DEL	COM	969457100	357	8325	SH	OTHER	05,01,03	8325
WILLIAMS COS INC DEL	COM	969457100	13660	318775	SH	DEFINED	07,06,01,03	318775
WILLIAMS COS INC DEL	COM	969457100	8318	194130	SH	DEFINED	08,09,03	194130
WILLIAMS COS INC DEL	COM	969457100	3407	79500	SH	CALL	DEFINED 08,09,03	79500
WILLIAMS COS INC DEL	COM	969457100	8120	189500	SH	PUT	DEFINED 08,09,03	189500
WILLIAMS ENERGY PARTNERS L P	COM UNIT RP	969491109	1513	50250	SH	DEFINED	08,09,03	50250
WILLIAMS ENERGY PARTNERS L P 158800	COM UNIT RP	969491109	4780	158800	SH	OTHER	16	
WILLIAMS SONOMA INC	COM	969904101	9	332	SH	DEFINED	01,03	332
WILLIAMS SONOMA INC	COM	969904101	76	2900	SH	OTHER	01,03	2900
WILLIAMS SONOMA INC	COM	969904101	129	4930	SH	DEFINED	05,01,03	4930
WILLIAMS SONOMA INC	COM	969904101	644	24525	SH	DEFINED	07,06,01,03	24525
WILLIAMS SONOMA INC	COM	969904101	39	1500	SH	DEFINED	08,09,03	1500
WILMINGTON TRUST CORP	COM	971807102	833	14100	SH	DEFINED	01,03	14100
WILMINGTON TRUST CORP 1000	COM	971807102	1885	31900	SH	OTHER	01,03	30900
WILMINGTON TRUST CORP	COM	971807102	165	2800	SH	DEFINED	05,01,03	2800
WILMINGTON TRUST CORP	COM	971807102	826	13975	SH	DEFINED	07,06,01,03	13975
WIND RIVER SYSTEMS INC	COM	973149107	47	2035	SH	DEFINED	01,03	2035
WIND RIVER SYSTEMS INC	COM	973149107	27	1150	SH	OTHER	01,03	1150
WIND RIVER SYSTEMS INC	COM	973149107	153	6590	SH	DEFINED	05,01,03	6590
WIND RIVER SYSTEMS INC	COM	973149107	746	32100	SH	DEFINED	07,06,01,03	32100
WIND RIVER SYSTEMS INC	COM	973149107	19	800	SH	DEFINED	08,09,03	800
WINN DIXIE STORES INC 121335	COM	974280109	7564	266608	SH	DEFINED	01,03	145273
WINN DIXIE STORES INC 24830	COM	974280109	10722	377944	SH	OTHER	01,03	353114
WINN DIXIE STORES INC	COM	974280109	1137	40095	SH	DEFINED	05,01,03	40095
WINN DIXIE STORES INC	COM	974280109	69	2420	SH	OTHER	05,01,03	2420
WINN DIXIE STORES INC	COM	974280109	770	27150	SH	DEFINED	07,06,01,03	27150
WINNEBAGO INDS INC 400	COM	974637100	48	2725	SH	DEFINED	01,03	2325
WINNEBAGO INDS INC	COM	974637100	637	36000	SH	DEFINED	05,01,03	36000
WINNEBAGO INDS INC	COM	974637100	282	15950	SH	DEFINED	07,06,01,03	15950
WINSTAR COMMUNICATIONS INC	COM	975515107	3	1250	SH	DEFINED	01,03	1250
WINSTAR COMMUNICATIONS INC	COM	975515107	13	6178	SH	OTHER	01,03	6178
WINSTAR COMMUNICATIONS INC	COM	975515107	9	4000	SH	DEFINED	08,09,03	4000
WINSTON HOTELS INC	COM	97563A102	492	58300	SH	DEFINED	01,03	58300
WINTRUST FINANCIAL CORP	COM	97650W108	5478	294118	SH	DEFINED		294118
WINTRUST FINANCIAL CORP	COM	97650W108	39	2100	SH	DEFINED	01,03	2100
WIRELESS FACILITIES INC	COM	97653A103	652	158020	SH	DEFINED	08,09,03	158020
WISCONSIN CENT TRANSN CORP	COM	976592105	5	333	SH	OTHER	01,03	333
WISCONSIN CENT TRANSN CORP	COM	976592105	91	5720	SH	DEFINED	05,01,03	5720
WISCONSIN CENT TRANSN CORP	COM	976592105	379	23750	SH	DEFINED	07,06,01,03	23750
WISCONSIN ENERGY CORP 3637	COM	976657106	6054	280541	SH	DEFINED	01,03	276904
WISCONSIN ENERGY CORP 272785	COM	976657106	8190	379532	SH	OTHER	01,03	106747
WISCONSIN ENERGY CORP	COM	976657106	226	10490	SH	DEFINED	05,01,03	10490
WISCONSIN ENERGY CORP	COM	976657106	1128	52275	SH	DEFINED	07,06,01,03	52275
WITNESS SYS INC	COM	977424100	960	128000	SH	DEFINED		128000
WOLVERINE TUBE INC	COM	978093102	17	1350	SH	DEFINED	01,03	1350
WOLVERINE TUBE INC	COM	978093102	118	9325	SH	DEFINED	07,06,01,03	9325
WOLVERINE WORLD WIDE INC 2100	COM	978097103	131	8962	SH	DEFINED	01,03	6862
WOLVERINE WORLD WIDE INC	COM	978097103	372	25500	SH	DEFINED	05,01,03	25500
WOLVERINE WORLD WIDE INC	COM	978097103	471	32300	SH	DEFINED	07,06,01,03	32300
WORLD ACCESS INC	SB NT CV 4.	98141AAC5	1335	5447000	PRN	DEFINED	08,09,03	5447000
WORLD ACCESS INC	COM	98141A101	16	62200	SH	DEFINED	01,03	62200
WORLDCOM INC GA NEW	COM	98157D106	15143	810333	SH	DEFINED	01,03	810333
WORLDCOM INC GA NEW 1250994	COM	98157D106	23377	1250994	SH	DEFINED	05,01,03	
WORLDCOM INC GA NEW 351506	COM	98157D106	30872	1652050	SH	OTHER	05,01,03	1300544
WORLDCOM INC GA NEW	COM	98157D106	8856	473936	SH	DEFINED	06,01,03	473936
WORLDCOM INC GA NEW	COM	98157D106	44228	2366770	SH	DEFINED	07,06,01,03	2366770
WORLDCOM INC GA NEW	COM	98157D106	20661	1105639	SH	DEFINED	08,09,03	1105639
WORTHINGTON INDS INC 11250	COM	981811102	164	17585	SH	DEFINED	01,03	6335
WORTHINGTON INDS INC 11050	COM	981811102	226	24350	SH	OTHER	01,03	13300
WORTHINGTON INDS INC	COM	981811102	230	24740	SH	DEFINED	05,01,03	24740
WORTHINGTON INDS INC	COM	981811102	14	1470	SH	OTHER	05,01,03	1470
WORTHINGTON INDS INC	COM	981811102	154	16525	SH	DEFINED	07,06,01,03	16525

WRIGLEY WM JR CO 26915	COM	982526105	7099	147131	SH	DEFINED 01,03	120216
WRIGLEY WM JR CO 11792	COM	982526105	6946	143961	SH	OTHER 01,03	132169
WRIGLEY WM JR CO	COM	982526105	3186	66035	SH	DEFINED 05,01,03	66035
WRIGLEY WM JR CO	COM	982526105	188	3900	SH	OTHER 05,01,03	3900
WRIGLEY WM JR CO	COM	982526105	2107	43675	SH	DEFINED 07,06,01,03	43675
WYNDHAM INTL INC	CL A	983101106	1736	815177	SH	DEFINED 01,03	815177
WYNDHAM INTL INC 1073	CL A	983101106	2	1124	SH	OTHER 01,03	51
XO COMMUNICATIONS INC	CL A	983764101	2289	326950	SH	DEFINED 07,06,01,03	326950
XO COMMUNICATIONS INC	CL A	983764101	910	130000	SH	DEFINED 08,09,03	130000
X-RITE INC	COM	983857103	24	2400	SH	DEFINED 01,03	2400
X-RITE INC	COM	983857103	163	16575	SH	DEFINED 07,06,01,03	16575
XCEL ENERGY INC	COM	98389B100	488	16200	SH	DEFINED 01,03	16200
XCEL ENERGY INC	COM	98389B100	2891	96025	SH	DEFINED 05,01,03	96025
XCEL ENERGY INC	COM	98389B100	177	5875	SH	OTHER 05,01,03	5875
XCEL ENERGY INC	COM	98389B100	1983	65875	SH	DEFINED 07,06,01,03	65875
XILINX INC 78235	COM	983919101	153576	4372260	SH	DEFINED 01,03	4294025
XILINX INC 739675	COM	983919101	39123	1113823	SH	OTHER 01,03	374148
XILINX INC	COM	983919101	4272	121635	SH	DEFINED 05,01,03	121635
XILINX INC	COM	983919101	2185	62200	SH	DEFINED 06,01,03	62200
XILINX INC	COM	983919101	10562	300700	SH	DEFINED 07,06,01,03	300700
XILINX INC	COM	983919101	287	8164	SH	DEFINED 08,09,03	8164
XILINX INC	COM	983919101	242	6900	SH	DEFINED 13,01,03	6900
XILINX INC 350	COM	983919101	12	350	SH	OTHER 13,01,03	
XEROX CORP 54300	COM	984121103	1104	184329	SH	DEFINED 01,03	130029
XEROX CORP 32755	COM	984121103	863	144110	SH	OTHER 01,03	111355
XEROX CORP	COM	984121103	1408	235130	SH	DEFINED 05,01,03	235130
XEROX CORP	COM	984121103	1193	199175	SH	DEFINED 07,06,01,03	199175
XEROX CORP	COM	984121103	180	30000	SH	CALL DEFINED 08,09,03	30000
XTRA CORP	COM	984138107	1130	23700	SH	DEFINED 01,03	23700
XTRA CORP 1444	COM	984138107	69	1444	SH	OTHER 01,03	
XYBERNAUT CORP	COM	984149104	1	500	SH	OTHER 01,03	500
XYBERNAUT CORP	COM	984149104	97	48580	SH	DEFINED 08,09,03	48580
YAHOO INC 19570	COM	984332106	3557	225820	SH	DEFINED 01,03	206250
YAHOO INC 7141	COM	984332106	554	35148	SH	OTHER 01,03	28007
YAHOO INC	COM	984332106	2664	169135	SH	DEFINED 05,01,03	169135
YAHOO INC	COM	984332106	1731	109875	SH	DEFINED 07,06,01,03	109875
YAHOO INC	COM	984332106	1300	82550	SH	DEFINED 08,09,03	82550
YAHOO INC	COM	984332106	7	450	SH	OTHER 13,01,03	450
YAHOO INC	COM	984332106	945	60000	SH	DEFINED 17,16	60000
XICOR INC	COM	984903104	36	10000	SH	DEFINED 01,03	10000
YELLOW CORP 3800	COM	985509108	383	22375	SH	DEFINED 01,03	18575
YELLOW CORP	COM	985509108	3	200	SH	OTHER 01,03	200
YELLOW CORP	COM	985509108	738	43100	SH	DEFINED 05,01,03	43100
YELLOW CORP	COM	985509108	36	2100	SH	DEFINED 06,01,03	2100
YELLOW CORP	COM	985509108	316	18425	SH	DEFINED 07,06,01,03	18425
YORK INTL CORP NEW	COM	986670107	3247	117297	SH	DEFINED 01,03	117297
YORK INTL CORP NEW 300	COM	986670107	14	500	SH	OTHER 01,03	200
YORK INTL CORP NEW	COM	986670107	91	3290	SH	DEFINED 05,01,03	3290
YORK INTL CORP NEW	COM	986670107	455	16425	SH	DEFINED 07,06,01,03	16425
YOUTHSTREAM MEDIA NETWORKS INC	COM	987819109	158	180300	SH	DEFINED 17,16	180300
Z TEL TECHNOLOGIES INC	COM	988792107	834	230000	SH	DEFINED 01,03	230000
Z TEL TECHNOLOGIES INC	COM	988792107	6451	1779500	SH	DEFINED 12,01,03	1779500
ZALE CORP NEW 890 500	COM	988858106	182	6265	SH	DEFINED 01,03	4875
ZALE CORP NEW 2995	COM	988858106	87	2995	SH	OTHER 01,03	
ZALE CORP NEW	COM	988858106	119	4100	SH	DEFINED 05,01,03	4100
ZALE CORP NEW	COM	988858106	781	26925	SH	DEFINED 07,06,01,03	26925
ZEBRA TECHNOLOGIES CORP 350 11800	CL A	989207105	1315	34500	SH	DEFINED 01,03	22350
ZEBRA TECHNOLOGIES CORP	CL A	989207105	5742	150600	SH	DEFINED 05,01,03	150600
ZEBRA TECHNOLOGIES CORP	CL A	989207105	11	300	SH	DEFINED 06,01,03	300
ZEBRA TECHNOLOGIES CORP	CL A	989207105	3532	92650	SH	DEFINED 07,06,01,03	92650
ZENITH NATL INS CORP 2300	COM	989390109	100	4225	SH	DEFINED 01,03	1925
ZENITH NATL INS CORP	COM	989390109	765	32400	SH	DEFINED 05,01,03	32400
ZENITH NATL INS CORP	COM	989390109	315	13350	SH	DEFINED 07,06,01,03	13350
ZIONS BANCORPORATION	COM	989701107	144	2773	SH	DEFINED 01,03	2773
ZIONS BANCORPORATION	COM	989701107	21	400	SH	OTHER 01,03	400
ZIONS BANCORPORATION	COM	989701107	12939	248400	SH	CALL DEFINED 01,03	248400
ZIONS BANCORPORATION	COM	989701107	460	8840	SH	DEFINED 05,01,03	8840
ZIONS BANCORPORATION	COM	989701107	1957	37575	SH	DEFINED 07,06,01,03	37575

ZIONS BANCORPORATION	COM	989701107	651	12500 SH	CALL	DEFINED	08,09,03	12500
ZIXIT CORP	COM	98974P100	222	31575 SH		DEFINED	01,03	27375
4200								
ZIXIT CORP	COM	98974P100	368	52400 SH		DEFINED	05,01,03	52400
ZIXIT CORP	COM	98974P100	91	12950 SH		DEFINED	07,06,01,03	12950
ZWEIG FD	COM	989834106	92	9590 SH		DEFINED	01,03	9590
ZWEIG FD	COM	989834106	124	13024 SH		OTHER	01,03	11874
1150								
ZWEIG FD	COM	989834106	3	300 SH		DEFINED	05,01,03	300
ZWEIG TOTAL RETURN FD INC	COM	989837109	41	5923 SH		DEFINED	01,03	5923
ZWEIG TOTAL RETURN FD INC	COM	989837109	205	29354 SH		OTHER	01,03	19354
10000								
ZOLL MED CORP	COM	989922109	262	7500 SH		OTHER	01,03	7500

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