

Form 13F

Form 13F Cover Page

Report for the Quarter Ended June 30, 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
July 10, 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: 10,427

Form 13F Information Table Value Total: \$88,134,405,000

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, LLC
06.	28-5596	Banc of America Advisors, LLC
07.		Banc of America Capital Management, LLC (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				VALUE	SHARES/	SH/	PUT/	INVSTMT	OTHER	VOTING	
SHARED	NAME OF ISSUER	ISSUE CLASS	CUSIP	(X1000)	PRN	CALL	DSCRETN	MANAGERS	SOLE		
	NONE										

	ICONS VISION SYS CORP N V	ORD	B49233107	3180	400000	SH		DEFINED 08,09,03		400000	
	DAIMLERCHRYSLER AG 13840	ORD	D1668R123	2873	62319	SH		DEFINED 01,03		48479	
	DAIMLERCHRYSLER AG 15502	ORD	D1668R123	231	5000	SH		DEFINED 08,09,03		5000	
	DAIMLERCHRYSLER AG 15502	ORD	D1668R123	2680	58136	SH		OTHER 01,03		42634	
	ACE LTD	ORD	G0070K103	28	714	SH		DEFINED 01,03		714	
	ACE LTD	ORD	G0070K103	1321	33800	SH		DEFINED 08,09,03		33800	
	ACE LTD 840	ORD	G0070K103	220	5640	SH		OTHER 01,03		4800	
	AMDOCS LTD	ORD	G02602103	296	5506	SH		DEFINED 01,03		5506	
	AMDOCS LTD	ORD	G02602103	466	8661	SH		DEFINED 08,09,03		8661	
	AMDOCS LTD	ORD	G02602103	162	3000	SH		OTHER 01,03		3000	
	AMDOCS LTD	ORD	G02602103	372	6900	SH		OTHER 06,01,03		6900	
	APW LTD 14150	COM	G04397108	250	24675	SH		DEFINED 01,03		10525	
	APW LTD	COM	G04397108	1417	139600	SH		DEFINED 05,01,03		139600	
	APW LTD	COM	G04397108	359	35400	SH		DEFINED 07,06,01,03		35400	
	APW LTD	COM	G04397108	3	300	SH		DEFINED 08,09,03		300	
	APW LTD 3320	COM	G04397108	34	3320	SH		OTHER 01,03			
	EVEREST RE GROUP LTD	COM	G3223R108	936	12520	SH		DEFINED 01,03		12520	
	EVEREST RE GROUP LTD	COM	G3223R108	1652	22080	SH		DEFINED 05,01,03		22080	
	EVEREST RE GROUP LTD	COM	G3223R108	1569	20975	SH		DEFINED 07,06,01,03		20975	
	EVEREST RE GROUP LTD	COM	G3223R108	2244	30000	SH	CALL	DEFINED 08,09,03		30000	
	EVEREST RE GROUP LTD	COM	G3223R108	217	2900	SH		OTHER 06,01,03		2900	
	FOSTER WHEELER LTD	SHS	G36535105	1390	153600	SH		DEFINED 05,01,03		153600	
	FOSTER WHEELER LTD	SHS	G36535105	330	36500	SH		DEFINED 07,06,01,03		36500	
	FOSTER WHEELER LTD	SHS	G36535105	190	21000	SH		DEFINED 08,09,03		21000	
	GLOBAL CROSSING LTD 5210	COM	G3921A100	10979	1270745	SH		DEFINED 01,03		1265535	
	GLOBAL CROSSING LTD	COM	G3921A100	2386	276105	SH		DEFINED 05,01,03		276105	
	GLOBAL CROSSING LTD	COM	G3921A100	1477	170950	SH		DEFINED 07,06,01,03		170950	
	GLOBAL CROSSING LTD	COM	G3921A100	471	54500	SH		DEFINED 08,09,03		54500	
	GLOBAL CROSSING LTD	COM	G3921A100	149502	17303500	SH		DEFINED 17,16		17303500	
	GLOBAL CROSSING LTD	COM	G3921A100	3236	374573	SH		DEFINED 18		374573	
	GLOBAL CROSSING LTD 12562	COM	G3921A100	711	82277	SH		OTHER 01,03		69715	
	GLOBAL CROSSING LTD	COM	G3921A100	132	15275	SH		OTHER 05,01,03		15275	
	GLOBAL CROSSING LTD	PFD CV 6.375	G3921A126	16788	425000	SH		DEFINED 17,16		425000	
	GLOBAL CROSSING LTD	PFD CV 6.75%	G3921A134	303	2635	SH		OTHER 01,03		2635	
	LORAL SPACE & COMMUNICATIONS 2000	COM	G56462107	6	2000	SH		DEFINED 01,03			
	LORAL SPACE & COMMUNICATIONS	COM	G56462107	288	102700	SH		DEFINED 08,09,03		102700	
	LORAL SPACE & COMMUNICATIONS	COM	G56462107	73	25900	SH		OTHER 01,03		7100	

10800	8000											
PARTNERRE LTD		COM	G6852T105	803	14500	SH	OTHER	01,03		3200		
11300												
RADICA GAMES LTD		ORD	G7342H107	350	100000	SH	DEFINED	01,03				
100000												
RADICA GAMES LTD		ORD	G7342H107	525	150000	SH	OTHER	01,03		100000		
50000												
RENAISSANCE RE HLDGS LTD		COM	G7496G103	370	4990	SH	DEFINED	01,03		4750		
240												
RENAISSANCE RE HLDGS LTD		COM	G7496G103	118	1600	SH	OTHER	06,01,03		1600		
TRANSOCEAN SEDCO FOREX INC		ORD	G90078109	10034	243250	SH	DEFINED	01,03		236855		
6395												
TRANSOCEAN SEDCO FOREX INC		ORD	G90078109	4154	100700	SH	DEFINED	05,01,03		100700		
TRANSOCEAN SEDCO FOREX INC		ORD	G90078109	3416	82823	SH	DEFINED	07,06,01,03		82823		
TRANSOCEAN SEDCO FOREX INC		ORD	G90078109	1042	25258	SH	DEFINED	08,09,03		25258		
TRANSOCEAN SEDCO FOREX INC		ORD	G90078109	2957	71682	SH	DEFINED	11,01,03		71682		
TRANSOCEAN SEDCO FOREX INC		ORD	G90078109	5078	123100	SH	DEFINED	17,16		123100		
TRANSOCEAN SEDCO FOREX INC		ORD	G90078109	2553	61894	SH	OTHER	01,03		30521		
31373												
TRANSOCEAN SEDCO FOREX INC		ORD	G90078109	226	5475	SH	OTHER	05,01,03		5475		
TRENWICK GROUP LTD		COM	G9032C109	697	30425	SH	DEFINED	01,03		8425		
22000												
TRENWICK GROUP LTD		COM	G9032C109	6638	289600	SH	DEFINED	05,01,03		289600		
TRENWICK GROUP LTD		COM	G9032C109	753	32875	SH	DEFINED	07,06,01,03		32875		
TRITON ENERGY LTD		ORD	G90751101	221	6752	SH	DEFINED	01,03		6252		
500												
TRITON ENERGY LTD		ORD	G90751101	540	16500	SH	DEFINED	08,09,03		16500		
TRITON ENERGY LTD		ORD	G90751101	171	5216	SH	OTHER	01,03		4980		
236												
WHITE MTNS INS GROUP LTD		COM	G9618E107	301	800	SH	OTHER	01,03		800		
XL CAP LTD		CL A	G98255105	70	852	SH	DEFINED	01,03		852		
XL CAP LTD		CL A	G98255105	210	2560	SH	DEFINED	08,09,03		2560		
XL CAP LTD		CL A	G98255105	2539	30921	SH	OTHER	01,03		30181		
740												
UBS AG		ORD	H8920G155	1053	7416	SH	DEFINED	01,03		5944		
1472												
UBS AG		ORD	H8920G155	226	1591	SH	DEFINED	05,01,03		1591		
UBS AG		ORD	H8920G155	59	414	SH	DEFINED	06,01,03		414		
UBS AG		ORD	H8920G155	990	6972	SH	DEFINED	11,01,03		5586		
1386												
UBS AG		ORD	H8920G155	375	2644	SH	OTHER	01,03		2419		
225												
AUDIOCODES LTD		ORD	M15342104	332	47000	SH	DEFINED	01,03		42650		
4350												
AUDIOCODES LTD		ORD	M15342104	252	35600	SH	DEFINED	05,01,03		35600		
AUDIOCODES LTD		ORD	M15342104	3617	511600	SH	DEFINED	07,06,01,03		511600		
AUDIOCODES LTD		ORD	M15342104	15	2180	SH	OTHER	01,03		2180		
BREEZECOM LTD		ORD	M20385106	121	27525	SH	DEFINED	01,03		24400		
3125												
BREEZECOM LTD		ORD	M20385106	92	20900	SH	DEFINED	05,01,03		20900		
BREEZECOM LTD		ORD	M20385106	1573	356700	SH	DEFINED	07,06,01,03		356700		
CAMTEK LTD		ORD	M20791105	146	28725	SH	DEFINED	01,03		26300		
2425												
CAMTEK LTD		ORD	M20791105	116	22800	SH	DEFINED	05,01,03		22800		
CAMTEK LTD		ORD	M20791105	1645	323100	SH	DEFINED	07,06,01,03		323100		
CHECK POINT SOFTWARE TECH LTD		ORD	M22465104	8321	164535	SH	DEFINED	01,03		164235		
300												
CHECK POINT SOFTWARE TECH LTD		ORD	M22465104	56	1112	SH	DEFINED	05,01,03		1112		
CHECK POINT SOFTWARE TECH LTD		ORD	M22465104	198	3909	SH	DEFINED	06,01,03		3909		
CHECK POINT SOFTWARE TECH LTD		ORD	M22465104	8655	171150	SH	DEFINED	07,06,01,03		171150		
CHECK POINT SOFTWARE TECH LTD		ORD	M22465104	5734	113379	SH	DEFINED	08,09,03		113379		
CHECK POINT SOFTWARE TECH LTD		ORD	M22465104	1127	22281	SH	DEFINED	11,06,01,03		18872		
3409												
CHECK POINT SOFTWARE TECH LTD		ORD	M22465104	226	4463	SH	OTHER	01,03		3863		
600												
PRECISE SOFTWARE SOLUTIONS LTD		ORD	M41450103	1541	50183	SH	DEFINED	01,03		50183		
PRECISE SOFTWARE SOLUTIONS LTD		ORD	M41450103	18	595	SH	DEFINED	05,01,03		595		
PRECISE SOFTWARE SOLUTIONS LTD		ORD	M41450103	12760	415650	SH	DEFINED	07,06,01,03		415650		
GILAT SATELLITE NETWORKS LTD		ORD	M51474100	363	30250	SH	DEFINED	01,03		27500		
2750												
GILAT SATELLITE NETWORKS LTD		ORD	M51474100	283	23600	SH	DEFINED	05,01,03		23600		
GILAT SATELLITE NETWORKS LTD		ORD	M51474100	4069	339100	SH	DEFINED	07,06,01,03		339100		
GILAT SATELLITE NETWORKS LTD		ORD	M51474100	980	81650	SH	DEFINED	08,09,03		81650		
RADWARE LTD		ORD	M81873107	632	35000	SH	DEFINED	08,09,03		35000		
RADWARE LTD		ORD	M81873107	361	20000	SH	PUT	DEFINED	08,09,03	20000		
TEFRON LTD		ORD	M87482101	69	28993	SH	DEFINED	01,03		24718		
4275												
TEFRON LTD		ORD	M87482101	57	23763	SH	DEFINED	05,01,03		23763		
TEFRON LTD		ORD	M87482101	751	314055	SH	DEFINED	07,06,01,03		314055		
TIOGA TECHNOLOGIES LTD		ORD	M8789G100	4	5000	SH	DEFINED	01,03		5000		
TIOGA TECHNOLOGIES LTD		ORD	M8789G100	32	43000	SH	DEFINED	06,01,03		43000		
TTI TEAM TELECOM INTL LTD		ORD	M88258104	920	47307	SH	DEFINED	01,03		42582		
4725												
TTI TEAM TELECOM INTL LTD		ORD	M88258104	705	36275	SH	DEFINED	05,01,03		36275		
TTI TEAM TELECOM INTL LTD		ORD	M88258104	10153	522278	SH	DEFINED	07,06,01,03		522278		

IFCO SYSTEMS N V	ORD	N43961106	42	20695	SH	DEFINED	08,09,03	20695
MADGE NETWORKS N V	ORD SHS	N5424G106		255	SH	DEFINED	01,03	255
MADGE NETWORKS N V	ORD SHS	N5424G106	6	10000	SH	OTHER	01,03	10000
METRON TECHNOLOGY N V	ORD	N5665B105	1483	200375	SH	DEFINED	08,09,03	200375
METRON TECHNOLOGY N V	ORD	N5665B105	5	700	SH	OTHER	01,03	700
QIAGEN N V	ORD	N72482107	320	14517	SH	DEFINED	08,09,03	14517
PANAMERICAN BEVERAGES INC	CL A	P74823108	973	47950	SH	DEFINED	01,03	47950
PANAMERICAN BEVERAGES INC	CL A	P74823108	88	4320	SH	OTHER	01,03	320
4000								
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	840	38000	SH	CALL	DEFINED 08,09,03	38000
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	840	38000	SH	PUT	DEFINED 08,09,03	38000
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	7	330	SH	OTHER	01,03	330
FLEXTRONICS INTL LTD	ORD	Y2573F102	714	27352	SH	DEFINED	01,03	21744
5608								
FLEXTRONICS INTL LTD	ORD	Y2573F102	208	7977	SH	DEFINED	06,01,03	7977
FLEXTRONICS INTL LTD	ORD	Y2573F102	10868	416227	SH	DEFINED	08,09,03	416227
FLEXTRONICS INTL LTD	ORD	Y2573F102	392	15000	SH	CALL	DEFINED 08,09,03	15000
FLEXTRONICS INTL LTD	ORD	Y2573F102	1214	46481	SH	DEFINED	11,01,03	39585
6896								
FLEXTRONICS INTL LTD	ORD	Y2573F102	7885	302008	SH	OTHER	01,03	149010
152998								
AAR CORP	COM	000361105	167	9742	SH	DEFINED	01,03	7642
2100								
AAR CORP	COM	000361105	448	26200	SH	DEFINED	05,01,03	26200
AAR CORP	COM	000361105	411	24025	SH	DEFINED	07,06,01,03	24025
ABC-NACO INC	COM	000752105	21	20000	SH	DEFINED	01,03	20000
A D C TELECOMMUNICATIONS	COM	000886101	949	143766	SH	DEFINED		143766
A D C TELECOMMUNICATIONS	COM	000886101	1272	192713	SH	DEFINED	01,03	180595
12118								
A D C TELECOMMUNICATIONS	COM	000886101	1654	250655	SH	DEFINED	05,01,03	250655
A D C TELECOMMUNICATIONS	COM	000886101	5277	799550	SH	DEFINED	07,06,01,03	799550
A D C TELECOMMUNICATIONS	COM	000886101	170	25750	SH	DEFINED	08,09,03	25750
A D C TELECOMMUNICATIONS	COM	000886101	33000	5000000	SH	CALL	DEFINED 17,16	5000000
A D C TELECOMMUNICATIONS	COM	000886101	320	48512	SH	OTHER	01,03	47362
1150								
ACM GOVT INCOME FD INC	COM	000912105	216	24798	SH	DEFINED	01,03	24798
ACM GOVT INCOME FD INC	COM	000912105	224	25686	SH	OTHER	01,03	10795
14891								
ABM INDS INC	COM	000957100	526	14125	SH	DEFINED	01,03	
14125								
ABM INDS INC	COM	000957100	3099	83200	SH	DEFINED	05,01,03	83200
ABM INDS INC	COM	000957100	791	21225	SH	DEFINED	07,06,01,03	21225
ABM INDS INC	COM	000957100	84534	2269360	SH	OTHER	01,03	548025
25536 1695799								
AFLAC INC	COM	001055102	22342	709499	SH	DEFINED	01,03	646499
63000								
AFLAC INC	COM	001055102	5372	170590	SH	DEFINED	05,01,03	170590
AFLAC INC	COM	001055102	3193	101400	SH	DEFINED	07,06,01,03	101400
AFLAC INC	COM	001055102	1011	32100	SH	DEFINED	08,09,03	32100
AFLAC INC	COM	001055102	2362	75000	SH	CALL	DEFINED 08,09,03	75000
AFLAC INC	COM	001055102	2362	75000	SH	PUT	DEFINED 08,09,03	75000
AFLAC INC	COM	001055102	9242	293488	SH	OTHER	01,03	252070
41418								
AFLAC INC	COM	001055102	285	9050	SH	OTHER	05,01,03	9050
AGCO CORP	COM	001084102	7	810	SH	DEFINED	01,03	810
AGCO CORP	COM	001084102	313	34210	SH	DEFINED	05,01,03	34210
AGCO CORP	COM	001084102	297	32450	SH	DEFINED	07,06,01,03	32450
AGL RES INC	COM	001204106	975	41064	SH	DEFINED	01,03	37652
3412								
AGL RES INC	COM	001204106	619	26055	SH	DEFINED	05,01,03	26055
AGL RES INC	COM	001204106	587	24725	SH	DEFINED	07,06,01,03	24725
AGL RES INC	COM	001204106	1457	61350	SH	OTHER	01,03	30150
31200								
AGL RES INC	COM	001204106	81	3400	SH	OTHER	06,01,03	3400
AHL SVCS INC	COM	001296102	269	33650	SH	DEFINED	01,03	29800
3850								
AHL SVCS INC	COM	001296102	343	42900	SH	DEFINED	05,01,03	42900
AHL SVCS INC	COM	001296102	5219	652400	SH	DEFINED	07,06,01,03	652400
AES CORP	COM	00130H105	320482	7444402	SH	DEFINED	01,03	7375671
68731								
AES CORP	COM	00130H105	8158	189510	SH	DEFINED	05,01,03	189510
AES CORP	COM	00130H105	24410	567025	SH	DEFINED	07,06,01,03	567025
AES CORP	COM	00130H105	262	6075	SH	DEFINED	08,09,03	6075
AES CORP	COM	00130H105	97	2250	SH	DEFINED	13,01,03	2250
AES CORP	COM	00130H105	135132	3138956	SH	OTHER	01,03	2119488
1019468								
AES CORP	COM	00130H105	395	9175	SH	OTHER	05,01,03	9175
AES CORP	COM	00130H105	42	975	SH	OTHER	13,01,03	375
600								
AK STL HLDG CORP	COM	001547108	25	1960	SH	DEFINED	01,03	1960
AK STL HLDG CORP	COM	001547108	647	51620	SH	DEFINED	05,01,03	51620
AK STL HLDG CORP	COM	001547108	614	48975	SH	DEFINED	07,06,01,03	48975
AK STL HLDG CORP	COM	001547108	25	2025	SH	OTHER	01,03	38
1987								
AMLI RESIDENTIAL PPTYS TR	SH BEN INT	001735109	118	4784	SH	DEFINED	01,03	4500

AMLI RESIDENTIAL PPTYS TR	SH BEN INT	001735109	137	5550	SH	OTHER	01,03	5550	
AMR CORP	COM	001765106	6930	191809	SH	DEFINED	01,03	191809	
AMR CORP	COM	001765106	1847	51110	SH	DEFINED	05,01,03	51110	
AMR CORP	COM	001765106	1071	29650	SH	DEFINED	07,06,01,03	29650	
AMR CORP	COM	001765106	675	18670	SH	OTHER	01,03	13970	
4700									
AMR CORP	COM	001765106	96	2650	SH	OTHER	05,01,03	2650	
ANC RENTAL CORP	COM	001813104	204	67888	SH	DEFINED	01,03	67888	
ANC RENTAL CORP	COM	001813104		50	SH	OTHER	01,03	50	
AOL TIME WARNER INC	COM	00184A105	448718	8466380	SH	DEFINED	01,03	8204574	
261806									
AOL TIME WARNER INC	COM	00184A105	212	4000	SH	PUT	DEFINED	01,03	4000
AOL TIME WARNER INC	COM	00184A105	93878	1771291	SH	DEFINED	05,01,03	1771291	
AOL TIME WARNER INC	COM	00184A105	102128	1926949	SH	DEFINED	07,06,01,03	1926949	
AOL TIME WARNER INC	COM	00184A105	44574	841013	SH	DEFINED	08,09,03	841013	
AOL TIME WARNER INC	COM	00184A105	467286	8816717	SH	DEFINED	11,01,03	8535717	
281000									
AOL TIME WARNER INC	COM	00184A105	336	6335	SH	DEFINED	13,01,03	6335	
AOL TIME WARNER INC	COM	00184A105	22228	419400	SH	DEFINED	17,16	419400	
AOL TIME WARNER INC	COM	00184A105	108281	2043041	SH	OTHER	01,03	1175909	
867132									
AOL TIME WARNER INC	COM	00184A105	4047	76350	SH	OTHER	05,01,03	76350	
AOL TIME WARNER INC	COM	00184A105	25170	474900	SH	OTHER	06,01,03	474900	
AOL TIME WARNER INC	COM	00184A105	97	1825	SH	OTHER	13,01,03	1175	
650									
AT&T CORP	COM	001957109	63414	2882438	SH	DEFINED	01,03	2662494	
219944									
AT&T CORP	COM	001957109	24796	1127072	SH	DEFINED	05,01,03	1127072	
AT&T CORP	COM	001957109	15265	693875	SH	DEFINED	07,06,01,03	693875	
AT&T CORP	COM	001957109	614	27890	SH	DEFINED	08,09,03	27890	
AT&T CORP	COM	001957109	83470	3794096	SH	OTHER	01,03	928286	
2865810									
AT&T CORP	COM	001957109	1308	59475	SH	OTHER	05,01,03	59475	
AT&T CORP	COM	001957109	7	300	SH	OTHER	13,01,03	300	
AT&T CORP	COM LIB GRP	001957208	43348	2478455	SH	DEFINED	01,03	1673735	
804720									
AT&T CORP	COM LIB GRP	001957208	382	21864	SH	DEFINED	05,01,03	21864	
AT&T CORP	COM LIB GRP	001957208	35437	2026148	SH	DEFINED	08,09,03	2026148	
AT&T CORP	COM LIB GRP	001957208	62754	3587994	SH	OTHER	01,03	664262	
2923732									
AT&T CORP	COM WIRLES G	001957406	23194	1418574	SH	DEFINED	01,03	1342340	
76234									
AT&T CORP	COM WIRLES G	001957406	8947	547200	SH	CALL	DEFINED	01,03	547200
AT&T CORP	COM WIRLES G	001957406	11	700	SH	DEFINED	05,01,03	700	
AT&T CORP	COM WIRLES G	001957406	1747	106829	SH	DEFINED	08,09,03	106829	
AT&T CORP	COM WIRLES G	001957406	482	29500	SH	CALL	DEFINED	08,09,03	29500
AT&T CORP	COM WIRLES G	001957406	13064	799030	SH	OTHER	01,03	495483	
303547									
AT & T CDA INC	DEPS RCPT CL	00207Q202	3766	125000	SH	OTHER	01,03		
125000									
AT & T CDA INC	DEPS RCPT CL	00207Q202	66	2200	SH	OTHER	06,01,03	2200	
ATMI INC	COM	00207R101	406	13525	SH	DEFINED	01,03	6925	
6600									
ATMI INC	COM	00207R101	4074	135800	SH	DEFINED	05,01,03	135800	
ATMI INC	COM	00207R101	813	27100	SH	DEFINED	07,06,01,03	27100	
ATMI INC	COM	00207R101	78	2600	SH	DEFINED	08,09,03	2600	
AVI BIOPHARMA INC	COM	002346104	12	1551	SH	DEFINED	01,03	1351	
200									
AVI BIOPHARMA INC	COM	002346104	94	12110	SH	DEFINED	08,09,03	12110	
AVI BIOPHARMA INC	COM	002346104	2	200	SH	OTHER	01,03	200	
AXT INC	COM	00246W103	330	12375	SH	DEFINED	01,03	5575	
6800									
AXT INC	COM	00246W103	1621	60700	SH	DEFINED	05,01,03	60700	
AXT INC	COM	00246W103	531	19875	SH	DEFINED	07,06,01,03	19875	
AXT INC	COM	00246W103	7	270	SH	OTHER	01,03	270	
AARON RENTS INC	COM	002535201	86	5050	SH	DEFINED	01,03	5050	
AARON RENTS INC	COM	002535201	301	17725	SH	DEFINED	07,06,01,03	17725	
ABBOTT LABS	COM	002824100	235563	4907553	SH	DEFINED	01,03	4333302	
574251									
ABBOTT LABS	COM	002824100	28079	584985	SH	DEFINED	05,01,03	584985	
ABBOTT LABS	COM	002824100	25452	530250	SH	DEFINED	07,06,01,03	530250	
ABBOTT LABS	COM	002824100	624	13010	SH	DEFINED	08,09,03	13010	
ABBOTT LABS	COM	002824100	6950	144800	SH	CALL	DEFINED	08,09,03	144800
ABBOTT LABS	COM	002824100	557	11600	SH	PUT	DEFINED	08,09,03	11600
ABBOTT LABS	COM	002824100	199780	4162082	SH	OTHER	01,03	2663457	
1498625									
ABBOTT LABS	COM	002824100	1282	26700	SH	OTHER	05,01,03	26700	
ABBOTT LABS	COM	002824100	5832	121500	SH	OTHER	06,01,03	121500	
ABERCROMBIE & FITCH CO	CL A	002896207	4238	95201	SH	DEFINED	01,03	95201	
ABERCROMBIE & FITCH CO	CL A	002896207	2153	48351	SH	DEFINED	05,01,03	48351	
ABERCROMBIE & FITCH CO	CL A	002896207	2005	45025	SH	DEFINED	07,06,01,03	45025	
ABERCROMBIE & FITCH CO	CL A	002896207	1736	39000	SH	DEFINED	08,09,03	39000	
ABERCROMBIE & FITCH CO	CL A	002896207	2	46	SH	OTHER	01,03	26	

ABERCROMBIE & FITCH CO	CL A	002896207	134	3000	SH	OTHER	06,01,03	3000
ABERDEEN ASIA PACIFIC INCOM FD 1800	COM	003009107	48	11707	SH	DEFINED	01,03	9907
ABERDEEN ASIA PACIFIC INCOM FD 9684	COM	003009107	100	24444	SH	OTHER	01,03	14760
ABGENIX INC	COM	00339B107	18	406	SH	DEFINED	01,03	406
ABGENIX INC	COM	00339B107	32	700	SH	DEFINED	05,01,03	700
ABGENIX INC	COM	00339B107	510	11325	SH	DEFINED	08,09,03	11325
ABGENIX INC	COM	00339B107	85	1889	SH	OTHER	01,03	1889
ABIOMED INC	COM	003654100	236	10000	SH	DEFINED	08,09,03	10000
ABIOMED INC	COM	003654100	590	25000	SH	CALL	DEFINED 08,09,03	25000
ABRAMS INDS INC	COM	003788106	1115	289634	SH	DEFINED	01,03	289634
ACCLAIM ENTMT INC	COM PAR \$0.0	004325205	50	10300	SH	DEFINED	01,03	10300
ACCLAIM ENTMT INC	COM PAR \$0.0	004325205		100	SH	DEFINED	08,09,03	100
ACCREDO HEALTH INC	COM	00437V104	580	15589	SH	DEFINED	01,03	15589
ACCREDO HEALTH INC	COM	00437V104	858	23075	SH	DEFINED	07,06,01,03	23075
ACCREDO HEALTH INC	COM	00437V104	54	1450	SH	OTHER	06,01,03	1450
ACE CASH EXPRESS INC	COM	004403101	144	14000	SH	OTHER	01,03	14000
ACTIVISION INC NEW	COM NEW	004930202	40	1020	SH	DEFINED	01,03	1020
ACTIVISION INC NEW	COM NEW	004930202	130	3300	SH	DEFINED	08,09,03	3300
ACTIVISION INC NEW	COM NEW	004930202	118	3000	SH	OTHER	01,03	3000
ACTION PERFORMANCE COS INC	COM	004933107	189	7575	SH	DEFINED	01,03	7575
ACTION PERFORMANCE COS INC	COM	004933107	348	13900	SH	DEFINED	07,06,01,03	13900
ACTION PERFORMANCE COS INC	COM	004933107	30	1200	SH	OTHER	06,01,03	1200
ACTEL CORP 8100	COM	004934105	331	13500	SH	DEFINED	01,03	5400
ACTEL CORP	COM	004934105	1382	56300	SH	DEFINED	05,01,03	56300
ACTEL CORP	COM	004934105	519	21150	SH	DEFINED	07,06,01,03	21150
ACTUANT CORP 1945	CL A NEW	00508X203	364	22145	SH	DEFINED	01,03	20200
ACTUANT CORP	CL A NEW	00508X203	293	17800	SH	DEFINED	05,01,03	17800
ACTUANT CORP	CL A NEW	00508X203	4285	260500	SH	DEFINED	07,06,01,03	260500
ACTUANT CORP 1913	CL A NEW	00508X203	31	1913	SH	OTHER	01,03	
ACXIOM CORP	COM	005125109	63	4810	SH	DEFINED	01,03	4810
ACXIOM CORP	COM	005125109	559	42730	SH	DEFINED	05,01,03	42730
ACXIOM CORP	COM	005125109	531	40550	SH	DEFINED	07,06,01,03	40550
ADAMS EXPRESS CO	COM	006212104	268	14971	SH	DEFINED	01,03	14971
ADAMS EXPRESS CO 2889	COM	006212104	294	16473	SH	OTHER	01,03	13584
ADAPTEC INC 724	COM	00651F108	369	37075	SH	DEFINED	01,03	36351
ADAPTEC INC	COM	00651F108	171	17200	SH	DEFINED	05,01,03	17200
ADAPTEC INC	COM	00651F108	849	85400	SH	DEFINED	07,06,01,03	85400
ADAPTEC INC	COM	00651F108	3	333	SH	DEFINED	08,09,03	333
ADAPTEC INC 2300	COM	00651F108	1265	127236	SH	OTHER	01,03	124936
ADELPHIA COMMUNICATIONS CORP 1050	CL A	006848105	133	3250	SH	DEFINED	01,03	2200
ADELPHIA COMMUNICATIONS CORP	CL A	006848105	48	1175	SH	DEFINED	05,01,03	1175
ADELPHIA COMMUNICATIONS CORP	CL A	006848105	12219	298025	SH	DEFINED	07,06,01,03	298025
ADELPHIA COMMUNICATIONS CORP	CL A	006848105	2027	49443	SH	DEFINED	08,09,03	49443
ADELPHIA COMMUNICATIONS CORP	CL A	006848105	2	50	SH	OTHER	01,03	50
ADMINISTAFF INC 14411	COM	007094105	626	24061	SH	DEFINED	01,03	9650
ADMINISTAFF INC	COM	007094105	4758	182989	SH	DEFINED	05,01,03	182989
ADMINISTAFF INC	COM	007094105	638	24525	SH	DEFINED	07,06,01,03	24525
ADMINISTAFF INC	COM	007094105	29	1100	SH	OTHER	06,01,03	1100
ADOBE SYS INC 920	COM	00724F101	14757	313969	SH	DEFINED	01,03	313049
ADOBE SYS INC	COM	00724F101	3729	79340	SH	DEFINED	05,01,03	79340
ADOBE SYS INC	COM	00724F101	2177	46325	SH	DEFINED	07,06,01,03	46325
ADOBE SYS INC	COM	00724F101	713	15180	SH	DEFINED	08,09,03	15180
ADOBE SYS INC 5264	COM	00724F101	3379	71892	SH	DEFINED	11,01,03	66628
ADOBE SYS INC 7050	COM	00724F101	665	14150	SH	OTHER	01,03	7100
ADOBE SYS INC	COM	00724F101	1824	38800	SH	OTHER	06,01,03	38800
ADTRAN INC	COM	00738A106	126	6145	SH	DEFINED	01,03	6145
ADTRAN INC	COM	00738A106	387	18895	SH	DEFINED	05,01,03	18895
ADTRAN INC	COM	00738A106	367	17925	SH	DEFINED	07,06,01,03	17925
ADTRAN INC	COM	00738A106	1103	53800	SH	DEFINED	17,16	53800
ADTRAN INC	COM	00738A106	256	12500	SH	CALL	DEFINED 17,16	12500
ADTRAN INC	COM	00738A106	29	1400	SH	OTHER	06,01,03	1400
ADVANCED DIGITAL INFORMATION	COM	007525108	159	9200	SH	DEFINED	01,03	9200
ADVANCED DIGITAL INFORMATION	COM	007525108	29	1700	SH	OTHER	06,01,03	1700
ADVANCED FIBRE COMMUNICATIONS	COM	00754A105	319	15204	SH	DEFINED	01,03	15204
ADVANCED FIBRE COMMUNICATIONS	COM	00754A105	858	40850	SH	DEFINED	05,01,03	40850
ADVANCED FIBRE COMMUNICATIONS	COM	00754A105	774	36875	SH	DEFINED	07,06,01,03	36875
ADVANCED FIBRE COMMUNICATIONS	COM	00754A105	187	8900	SH	DEFINED	08,09,03	8900
ADVANCED FIBRE COMMUNICATIONS	COM	00754A105	97	4600	SH	OTHER	01,03	4600
ADVANCED TISSUE SCIENCES INC 9100	COM	00755F103	130	25975	SH	DEFINED	01,03	16875
ADVANCED TISSUE SCIENCES INC	COM	00755F103	546	109200	SH	DEFINED	05,01,03	109200
ADVANCED TISSUE SCIENCES INC	COM	00755F103	279	55700	SH	DEFINED	07,06,01,03	55700

ADVO INC 740 11100	COM	007585102	573	16790	SH	DEFINED 01,03	4950
ADVO INC	COM	007585102	3944	115500	SH	DEFINED 05,01,03	115500
ADVO INC	COM	007585102	620	18150	SH	DEFINED 07,06,01,03	18150
AEROFLEX INC 27475	COM	007768104	1336	127200	SH	DEFINED 01,03	99725
AEROFLEX INC	COM	007768104	3410	324800	SH	DEFINED 05,01,03	324800
AEROFLEX INC	COM	007768104	11210	1067650	SH	DEFINED 07,06,01,03	1067650
AEROFLEX INC	COM	007768104	9	840	SH	OTHER 01,03	840
AEROFLEX INC	COM	007768104	46	4400	SH	OTHER 06,01,03	4400
ADVANCED MICRO DEVICES INC 5400	COM	007903107	2198	76041	SH	DEFINED 01,03	70641
ADVANCED MICRO DEVICES INC	COM	007903107	3308	114465	SH	DEFINED 05,01,03	114465
ADVANCED MICRO DEVICES INC	COM	007903107	2047	70825	SH	DEFINED 07,06,01,03	70825
ADVANCED MICRO DEVICES INC	COM	007903107	1295	44820	SH	DEFINED 08,09,03	44820
ADVANCED MICRO DEVICES INC	COM	007903107	8309	287500	SH	DEFINED 08,09,03	287500
ADVANCED MICRO DEVICES INC	COM	007903107	2667	92300	SH	DEFINED 17,16	92300
ADVANCED MICRO DEVICES INC 400	COM	007903107	299	10350	SH	OTHER 01,03	9950
ADVANCED MICRO DEVICES INC	COM	007903107	1315	45500	SH	OTHER 06,01,03	45500
ADVANCEPCS 7500	COM	00790K109	977	15250	SH	DEFINED 01,03	7750
ADVANCEPCS	COM	00790K109	6706	104700	SH	DEFINED 05,01,03	104700
ADVANCEPCS	COM	00790K109	1659	25900	SH	DEFINED 07,06,01,03	25900
ADVANCEPCS	COM	00790K109	500	7800	SH	DEFINED 08,09,03	7800
ADVANCEPCS	COM	00790K109	2149	33551	SH	DEFINED 11,01,03	33551
AEGON N V 18464	ORD AMER REG	007924103	7938	279511	SH	DEFINED 01,03	261047
AEGON N V	ORD AMER REG	007924103	2048	72118	SH	DEFINED 08,09,03	72118
AEGON N V 79982	ORD AMER REG	007924103	4662	164158	SH	OTHER 01,03	84176
ADVANCED ENERGY INDS 1700	COM	007973100	411	9950	SH	DEFINED 01,03	8250
ADVANCED ENERGY INDS	COM	007973100	338	8200	SH	DEFINED 05,01,03	8200
ADVANCED ENERGY INDS	COM	007973100	1170	28350	SH	DEFINED 07,06,01,03	28350
ADVANCED ENERGY INDS	COM	007973100	166	4031	SH	DEFINED 08,09,03	4031
ADVANCED ENERGY INDS	COM	007973100	45	1090	SH	OTHER 01,03	1090
ADVENT SOFTWARE INC	COM	007974108	219	3450	SH	DEFINED 01,03	3450
ADVENT SOFTWARE INC	COM	007974108	959	15100	SH	DEFINED 05,01,03	15100
ADVENT SOFTWARE INC	COM	007974108	892	14050	SH	DEFINED 07,06,01,03	14050
ADVENT SOFTWARE INC	COM	007974108	445	7000	SH	DEFINED 08,09,03	7000
AES TR III	PFD CV 6.75%	00808N202	452	6555	SH	DEFINED 01,03	6555
AETHER SYS INC	SUB NT CV	00808VAA3	472	800000	PRN	OTHER 01,03	800000
AETNA INC NEW 500	COM	00817Y108	2199	84920	SH	DEFINED 01,03	84420
AETNA INC NEW	COM	00817Y108	1153	44520	SH	DEFINED 05,01,03	44520
AETNA INC NEW	COM	00817Y108	711	27475	SH	DEFINED 07,06,01,03	27475
AETNA INC NEW	COM	00817Y108	1600	61800	SH	DEFINED 08,09,03	61800
AETNA INC NEW 42152	COM	00817Y108	1912	73851	SH	OTHER 01,03	31699
AETNA INC NEW	COM	00817Y108	63	2450	SH	OTHER 05,01,03	2450
AFFILIATED COMPUTER SERVICES 600	CL A	008190100	2691	37418	SH	DEFINED 01,03	36818
AFFILIATED COMPUTER SERVICES	CL A	008190100	1731	24075	SH	DEFINED 05,01,03	24075
AFFILIATED COMPUTER SERVICES	CL A	008190100	5699	79250	SH	DEFINED 07,06,01,03	79250
AFFILIATED COMPUTER SERVICES 520	CL A	008190100	108	1500	SH	OTHER 01,03	980
AFFILIATED COMPUTER SERVICES	CL A	008190100	93	1300	SH	OTHER 06,01,03	1300
AFFILIATED COMPUTER SERVICES	SB NT CV 144	008190AEO	216	200000	PRN	DEFINED 01,03	200000
AFFILIATED COMPUTER SERVICES	SB NT CV 144	008190AEO	5178	4800000	PRN	DEFINED 07,06,01,03	4800000
AFFILIATED MANAGERS GROUP 1875	COM	008252108	1385	22525	SH	DEFINED 01,03	20650
AFFILIATED MANAGERS GROUP	COM	008252108	1519	24700	SH	DEFINED 05,01,03	24700
AFFILIATED MANAGERS GROUP	COM	008252108	23056	374900	SH	DEFINED 07,06,01,03	374900
AFFILIATED MANAGERS GROUP	COM	008252108	615	10000	SH	DEFINED 08,09,03	10000
AFFILIATED MANAGERS GROUP	COM	008252108	769	12500	SH	DEFINED 08,09,03	12500
AFFILIATED MANAGERS GROUP	LYON ZERO 14	008252AA6	5046	5500000	PRN	DEFINED 08,09,03	5500000
AFFYMETRIX INC	COM	00826T108	53	2409	SH	DEFINED 01,03	2409
AFFYMETRIX INC	COM	00826T108	9	400	SH	DEFINED 05,01,03	400
AFFYMETRIX INC	COM	00826T108	101	4560	SH	DEFINED 08,09,03	4560
AFFYMETRIX INC	COM	00826T108	276	12500	SH	DEFINED 08,09,03	12500
AFFYMETRIX INC	COM	00826T108	276	12500	SH	DEFINED 08,09,03	12500
AFFYMETRIX INC 1800	COM	00826T108	51	2320	SH	OTHER 01,03	520
AGERE SYS INC	CL A	00845V100	39	5280	SH	DEFINED 01,03	5280
AGERE SYS INC	CL A	00845V100	41	5600	SH	DEFINED 05,01,03	5600
AGERE SYS INC	CL A	00845V100	3	400	SH	DEFINED 08,09,03	400
AGERE SYS INC	CL A	00845V100	44	6000	SH	OTHER 01,03	6000
AGILENT TECHNOLOGIES INC 231712	COM	00846U101	18855	580152	SH	DEFINED 01,03	348440
AGILENT TECHNOLOGIES INC	COM	00846U101	4748	146099	SH	DEFINED 05,01,03	146099
AGILENT TECHNOLOGIES INC	COM	00846U101	2862	88075	SH	DEFINED 07,06,01,03	88075
AGILENT TECHNOLOGIES INC	COM	00846U101	848	26100	SH	DEFINED 08,09,03	26100
AGILENT TECHNOLOGIES INC	COM	00846U101	6175	190000	SH	DEFINED 08,09,03	190000
AGILENT TECHNOLOGIES INC	COM	00846U101	146363	4503488	SH	OTHER 01,03	3780925

722563								
AGNICO EAGLE MINES LTD	COM	008474108	131	15360	SH	DEFINED 01,03		15360
AGNICO EAGLE MINES LTD	COM	008474108	340	40000	SH	CALL DEFINED 08,09,03		40000
AGNICO EAGLE MINES LTD	COM	008474108	52	6060	SH	OTHER 01,03		6060
AGNICO EAGLE MINES LTD	SRNT CONV 3.	008474AA6	219	270000	PRN	DEFINED 01,03		270000
AGRIUM INC	COM	008916108	353	35311	SH	DEFINED 01,03		32236
3075								
AGRIUM INC	COM	008916108	275	27500	SH	DEFINED 05,01,03		27500
AGRIUM INC	COM	008916108	3921	392100	SH	DEFINED 07,06,01,03		392100
AIR PRODS & CHEMS INC	COM	009158106	14266	311832	SH	DEFINED 01,03		277693
34139								
AIR PRODS & CHEMS INC	COM	009158106	3570	78035	SH	DEFINED 05,01,03		78035
AIR PRODS & CHEMS INC	COM	009158106	2029	44350	SH	DEFINED 07,06,01,03		44350
AIR PRODS & CHEMS INC	COM	009158106	9759	213319	SH	OTHER 01,03		151081
62238								
AIR PRODS & CHEMS INC	COM	009158106	180	3925	SH	OTHER 05,01,03		3925
AIR PRODS & CHEMS INC	COM	009158106	3170	69300	SH	OTHER 06,01,03		69300
AIRBORNE INC	COM	009269101	380	32770	SH	DEFINED 01,03		32770
AIRBORNE INC	COM	009269101	267	23030	SH	DEFINED 05,01,03		23030
AIRBORNE INC	COM	009269101	253	21850	SH	DEFINED 07,06,01,03		21850
AIRBORNE INC	COM	009269101	232	20000	SH	DEFINED 08,09,03		20000
AIRBORNE INC	COM	009269101	12	1000	SH	OTHER 01,03		1000
AIRGAS INC	COM	009363102	39	3270	SH	DEFINED 01,03		3270
AIRGAS INC	COM	009363102	386	32470	SH	DEFINED 05,01,03		32470
AIRGAS INC	COM	009363102	367	30800	SH	DEFINED 07,06,01,03		30800
AIRLEASE LTD	DEPOSITORY U	009366105	10060	1026500	SH	DEFINED 01,03		1026500
AIRLEASE LTD	DEPOSITORY U	009366105	20	2000	SH	OTHER 01,03		2000
AIRGATE PCS INC	COM	009367103	1211	23281	SH	DEFINED		23281
AIRGATE PCS INC	COM	009367103	1027	19743	SH	DEFINED 01,03		17343
2400								
AIRGATE PCS INC	COM	009367103	850	16338	SH	DEFINED 05,01,03		16338
AIRGATE PCS INC	COM	009367103	12712	244462	SH	DEFINED 07,06,01,03		244462
AIRGATE PCS INC	COM	009367103	30	570	SH	OTHER 01,03		570
AIRTRAN HLDGS INC	COM	00949P108	79	7700	SH	DEFINED 01,03		7700
AIRTRAN HLDGS INC	COM	00949P108	26	2500	SH	OTHER 01,03		2500
AKAMAI TECHNOLOGIES INC	COM	00971T101	442	48130	SH	DEFINED		48130
AKAMAI TECHNOLOGIES INC	COM	00971T101	1	100	SH	DEFINED 01,03		100
AKAMAI TECHNOLOGIES INC	COM	00971T101	6	600	SH	DEFINED 05,01,03		600
AKAMAI TECHNOLOGIES INC	COM	00971T101	31	3325	SH	OTHER 01,03		
3325								
AKZO NOBEL NV	SPONSORED AD	010199305	111	2600	SH	DEFINED 01,03		2600
AKZO NOBEL NV	SPONSORED AD	010199305	937	22016	SH	OTHER 01,03		6219
15797								
ALASKA AIR GROUP INC	COM	011659109	176	6100	SH	DEFINED 01,03		6100
ALASKA AIR GROUP INC	COM	011659109	367	12685	SH	DEFINED 05,01,03		12685
ALASKA AIR GROUP INC	COM	011659109	348	12025	SH	DEFINED 07,06,01,03		12025
ALASKA AIR GROUP INC	COM	011659109	35	1200	SH	OTHER 01,03		1200
ALBANY INTL CORP	CL A	012348108	296	15650	SH	DEFINED 01,03		15650
ALBANY INTL CORP	CL A	012348108	280	14800	SH	DEFINED 05,01,03		14800
ALBANY INTL CORP	CL A	012348108	266	14050	SH	DEFINED 07,06,01,03		14050
ALBANY INTL CORP	CL A	012348108	72	3800	SH	OTHER 06,01,03		3800
ALBEMARLE CORP	COM	012653101	1338	57755	SH	DEFINED 01,03		56755
1000								
ALBEMARLE CORP	COM	012653101	509	21985	SH	DEFINED 05,01,03		21985
ALBEMARLE CORP	COM	012653101	483	20850	SH	DEFINED 07,06,01,03		20850
ALBEMARLE CORP	COM	012653101	2651	114403	SH	OTHER 01,03		107803
6600								
ALBEMARLE CORP	COM	012653101	109	4700	SH	OTHER 06,01,03		4700
ALBERTA ENERGY LTD	COM	012873105	375	9090	SH	DEFINED 01,03		9090
ALBERTO CULVER CO	CL B CONV	013068101	328	7799	SH	DEFINED 01,03		7399
400								
ALBERTO CULVER CO	CL B CONV	013068101	788	18755	SH	DEFINED 05,01,03		18755
ALBERTO CULVER CO	CL B CONV	013068101	459	10925	SH	DEFINED 07,06,01,03		10925
ALBERTO CULVER CO	CL B CONV	013068101	17	400	SH	OTHER 01,03		400
ALBERTO CULVER CO	CL B CONV	013068101	41	975	SH	OTHER 05,01,03		975
ALBERTSONS INC	COM	013104104	7346	244961	SH	DEFINED 01,03		223809
21152								
ALBERTSONS INC	COM	013104104	4238	141305	SH	DEFINED 05,01,03		141305
ALBERTSONS INC	COM	013104104	2342	78100	SH	DEFINED 07,06,01,03		78100
ALBERTSONS INC	COM	013104104		1	SH	DEFINED 08,09,03		1
ALBERTSONS INC	COM	013104104	3203	106817	SH	OTHER 01,03		79545
27272								
ALBERTSONS INC	COM	013104104	209	6975	SH	OTHER 05,01,03		6975
ALBERTSONS INC	COM	013104104	573	19100	SH	OTHER 06,01,03		19100
ALCAN INC	COM	013716105	3659	87073	SH	DEFINED 01,03		50873
36200								
ALCAN INC	COM	013716105	5836	138885	SH	DEFINED 05,01,03		138885
ALCAN INC	COM	013716105	4151	98775	SH	DEFINED 07,06,01,03		98775
ALCAN INC	COM	013716105	196	4670	SH	OTHER 01,03		3500
1170								
ALCAN INC	COM	013716105	231	5500	SH	OTHER 05,01,03		5500
ALCOA INC	COM	013817101	37973	963776	SH	DEFINED 01,03		853460
110316								
ALCOA INC	COM	013817101	16826	427062	SH	DEFINED 05,01,03		427062
ALCOA INC	COM	013817101	24863	631050	SH	DEFINED 07,06,01,03		631050

ALCOA INC	COM	013817101	25	625	SH	DEFINED	08,09,03	625	
ALCOA INC 107240	COM	013817101	14522	368570	SH	OTHER	01,03	261330	
ALCOA INC	COM	013817101	586	14875	SH	OTHER	05,01,03	14875	
ALCOA INC	COM	013817101	5232	132800	SH	OTHER	06,01,03	132800	
ALCOA INC	COM	013817101	16	400	SH	OTHER	13,01,03	400	
ALCATEL 2660	SPONSORED AD	013904305	144	6958	SH	DEFINED	01,03	4298	
ALCATEL	SPONSORED AD	013904305	1037	50000	SH	DEFINED	08,09,03	50000	
ALCATEL 566	SPONSORED AD	013904305	210	10132	SH	OTHER	01,03	9566	
ALEXANDER & BALDWIN INC	COM	014482103	115	4455	SH	DEFINED	01,03	4455	
ALEXANDER & BALDWIN INC	COM	014482103	500	19400	SH	DEFINED	05,01,03	19400	
ALEXANDER & BALDWIN INC	COM	014482103	474	18425	SH	DEFINED	07,06,01,03	18425	
ALEXANDER & BALDWIN INC	COM	014482103	258	10000	SH	OTHER	01,03	10000	
ALKERMES INC	COM	01642T108	611	17417	SH	DEFINED	01,03	17417	
ALKERMES INC	COM	01642T108	27	780	SH	DEFINED	05,01,03	780	
ALKERMES INC	COM	01642T108	6552	186675	SH	DEFINED	07,06,01,03	186675	
ALKERMES INC	COM	01642T108	212	6050	SH	DEFINED	08,09,03	6050	
ALKERMES INC	COM	01642T108	1755	50000	SH	CALL	DEFINED	08,09,03	50000
ALLEGHANY CORP DEL	COM	017175100		1	SH	DEFINED	01,03	1	
ALLEGHANY CORP DEL 3060	COM	017175100	1386	6826	SH	OTHER	01,03	3766	
ALLEGHENY ENERGY INC 36040	COM	017361106	6893	142859	SH	DEFINED	01,03	106819	
ALLEGHENY ENERGY INC	COM	017361106	4017	83245	SH	DEFINED	05,01,03	83245	
ALLEGHENY ENERGY INC	COM	017361106	3298	68350	SH	DEFINED	07,06,01,03	68350	
ALLEGHENY ENERGY INC 100335	COM	017361106	7094	147025	SH	OTHER	01,03	46690	
ALLEGHENY ENERGY INC	COM	017361106	104	2150	SH	OTHER	05,01,03	2150	
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	153	8448	SH	DEFINED	01,03	8448	
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	470	25985	SH	DEFINED	05,01,03	25985	
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	280	15475	SH	DEFINED	07,06,01,03	15475	
ALLEGHENY TECHNOLOGIES INC 14267	COM	01741R102	308	17002	SH	OTHER	01,03	2735	
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	25	1375	SH	OTHER	05,01,03	1375	
ALLEGIANTE BANCORP INC 11750	COM	017476102	149	11834	SH	OTHER	01,03	84	
ALLEGIANCE TELECOM INC 300	COM	01747T102	3360	224150	SH	DEFINED	01,03	223850	
ALLEGIANCE TELECOM INC	COM	01747T102	58	3845	SH	DEFINED	05,01,03	3845	
ALLEGIANCE TELECOM INC	COM	01747T102	6113	407825	SH	DEFINED	07,06,01,03	407825	
ALLEGIANCE TELECOM INC 3800	COM	01747T102	152	10150	SH	OTHER	01,03	6350	
ALLEN TELECOM INC 3800	COM	018091108	157	10495	SH	DEFINED	01,03	6695	
ALLEN TELECOM INC	COM	018091108	1083	72200	SH	DEFINED	05,01,03	72200	
ALLEN TELECOM INC	COM	018091108	377	25150	SH	DEFINED	07,06,01,03	25150	
ALLEN TELECOM INC	COM	018091108	14	930	SH	OTHER	01,03	930	
ALLERGAN INC 1747	COM	018490102	4224	50265	SH	DEFINED	01,03	48518	
ALLERGAN INC	COM	018490102	3605	42905	SH	DEFINED	05,01,03	42905	
ALLERGAN INC	COM	018490102	2149	25575	SH	DEFINED	07,06,01,03	25575	
ALLERGAN INC	COM	018490102	8403	100000	SH	CALL	DEFINED	08,09,03	100000
ALLERGAN INC 7909	COM	018490102	1366	16254	SH	OTHER	01,03	8345	
ALLERGAN INC	COM	018490102	191	2275	SH	OTHER	05,01,03	2275	
ALLERGAN INC	COM	018490102	3655	43500	SH	OTHER	06,01,03	43500	
ALLERGAN INC	LYON	018490AA0	20049	31635000	PRN	DEFINED	08,09,03	31635000	
ALLETE INC	COM	018522102	1639	72836	SH	DEFINED	01,03	72836	
ALLETE INC	COM	018522102	886	39390	SH	DEFINED	05,01,03	39390	
ALLETE INC	COM	018522102	841	37375	SH	DEFINED	07,06,01,03	37375	
ALLETE INC 5982	COM	018522102	293	13018	SH	OTHER	01,03	7036	
ALLETE INC	COM	018522102	50	2200	SH	OTHER	06,01,03	2200	
ALLIANCE CAP MGMT HLDG L P 2100	UNIT LTD PAR	01855A101	1145	21575	SH	DEFINED	01,03	19475	
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PAR	01855A101	2908	54800	SH	DEFINED	07,06,01,03	54800	
ALLIANCE CAP MGMT HLDG L P 13980	UNIT LTD PAR	01855A101	1333	25130	SH	OTHER	01,03	11150	
ALLIANCE PHARMACEUTICAL CORP 16600	COM	018773101	66	29125	SH	DEFINED	01,03	12525	
ALLIANCE PHARMACEUTICAL CORP	COM	018773101	502	223000	SH	DEFINED	05,01,03	223000	
ALLIANCE PHARMACEUTICAL CORP	COM	018773101	97	43000	SH	DEFINED	07,06,01,03	43000	
ALLIANCE PHARMACEUTICAL CORP	COM	018773101		75	SH	DEFINED	08,09,03	75	
ALLIANCE PHARMACEUTICAL CORP	COM	018773101	270	120020	SH	OTHER	01,03	120020	
ALLIANCE SEMICONDUCTOR CORP 17100	COM	01877H100	401	33350	SH	DEFINED	01,03	16250	
ALLIANCE SEMICONDUCTOR CORP	COM	01877H100	3416	284200	SH	DEFINED	05,01,03	284200	
ALLIANCE SEMICONDUCTOR CORP	COM	01877H100	459	38150	SH	DEFINED	07,06,01,03	38150	
ALLIANT ENERGY CORP 8132	COM	018802108	930	31897	SH	DEFINED	01,03	23765	
ALLIANT ENERGY CORP	COM	018802108	1104	37865	SH	DEFINED	05,01,03	37865	
ALLIANT ENERGY CORP	COM	018802108	1047	35925	SH	DEFINED	07,06,01,03	35925	
ALLIANT ENERGY CORP	COM	018802108	823	28249	SH	OTHER	01,03	23421	

4828								
ALLIANT ENERGY CORP	COM	018802108	102	3500 SH	OTHER	06,01,03	3500	
ALLIANT TECHSYSTEMS INC	COM	018804104	2382	26494 SH	DEFINED	01,03	18070	
224 8200								
ALLIANT TECHSYSTEMS INC	COM	018804104	10258	114100 SH	DEFINED	05,01,03	114100	
ALLIANT TECHSYSTEMS INC	COM	018804104	1088	12100 SH	DEFINED	07,06,01,03	12100	
ALLIANT TECHSYSTEMS INC	COM	018804104	53	586 SH	OTHER	01,03		
586								
ALLIANT TECHSYSTEMS INC	COM	018804104	252	2800 SH	OTHER	06,01,03	2800	
ALLIED CAP CORP NEW	COM	01903Q108	209	9033 SH	DEFINED	01,03	3033	
6000								
ALLIED CAP CORP NEW	COM	01903Q108	264	11400 SH	DEFINED	08,09,03	11400	
ALLIED CAP CORP NEW	COM	01903Q108	425	18347 SH	OTHER	01,03	12674	
5673								
ALLIED WASTE INDS INC	COM PAR\$.01N	019589308	13214	707402 SH	DEFINED	01,03	608552	
98850								
ALLIED WASTE INDS INC	COM PAR\$.01N	019589308	3167	169550 SH	DEFINED	05,01,03	169550	
ALLIED WASTE INDS INC	COM PAR\$.01N	019589308	711	38050 SH	DEFINED	07,06,01,03	38050	
ALLIED WASTE INDS INC	COM PAR\$.01N	019589308	2789	149292 SH	OTHER	01,03	149292	
ALLIED WASTE INDS INC	COM PAR\$.01N	019589308	64	3400 SH	OTHER	05,01,03	3400	
ALLMERICA FINL CORP	COM	019754100	167	2912 SH	DEFINED	01,03		
2912								
ALLMERICA FINL CORP	COM	019754100	1481	25754 SH	DEFINED	05,01,03	25754	
ALLMERICA FINL CORP	COM	019754100	1379	23975 SH	DEFINED	07,06,01,03	23975	
ALLMERICA FINL CORP	COM	019754100	138	2397 SH	DEFINED	08,09,03	2397	
ALLMERICA FINL CORP	COM	019754100	262	4561 SH	OTHER	01,03	4379	
182								
ALLOS THERAPEUTICS INC	COM	019777101	194	42575 SH	DEFINED	01,03	38500	
4075								
ALLOS THERAPEUTICS INC	COM	019777101	150	32900 SH	DEFINED	05,01,03	32900	
ALLOS THERAPEUTICS INC	COM	019777101	2151	472700 SH	DEFINED	07,06,01,03	472700	
ALLSTATE CORP	COM	020002101	32698	743310 SH	DEFINED	01,03	683066	
60244								
ALLSTATE CORP	COM	020002101	12421	282365 SH	DEFINED	05,01,03	282365	
ALLSTATE CORP	COM	020002101	13276	301800 SH	DEFINED	07,06,01,03	301800	
ALLSTATE CORP	COM	020002101	1726	39243 SH	DEFINED	08,09,03	39243	
ALLSTATE CORP	COM	020002101	4399	100000 SH	PUT	DEFINED	08,09,03	100000
ALLSTATE CORP	COM	020002101	16200	368262 SH	OTHER	01,03	193917	
174345								
ALLSTATE CORP	COM	020002101	549	12475 SH	OTHER	05,01,03	12475	
ALLSTATE CORP	COM	020002101	9075	206300 SH	OTHER	06,01,03	206300	
ALLTEL CORP	COM	020039103	25619	418208 SH	DEFINED	01,03	353400	
64808								
ALLTEL CORP	COM	020039103	6299	102830 SH	DEFINED	05,01,03	102830	
ALLTEL CORP	COM	020039103	3699	60375 SH	DEFINED	07,06,01,03	60375	
ALLTEL CORP	COM	020039103	296	4830 SH	DEFINED	08,09,03	4830	
ALLTEL CORP	COM	020039103	7719	126007 SH	OTHER	01,03	62650	
63357								
ALLTEL CORP	COM	020039103	331	5400 SH	OTHER	05,01,03	5400	
ALPHA INDS INC	COM	020753109	1101	37250 SH	DEFINED	01,03	28165	
160 8925								
ALPHA INDS INC	COM	020753109	2364	80000 SH	DEFINED	05,01,03	80000	
ALPHA INDS INC	COM	020753109	8252	279250 SH	DEFINED	07,06,01,03	279250	
ALPHA INDS INC	COM	020753109	19	640 SH	OTHER	01,03		
640								
ALPHARMA INC	CL A	020813101	1669	61250 SH	DEFINED	01,03	45150	
950 15150								
ALPHARMA INC	CL A	020813101	4494	164900 SH	DEFINED	05,01,03	164900	
ALPHARMA INC	CL A	020813101	11688	428904 SH	DEFINED	07,06,01,03	428904	
ALPHARMA INC	CL A	020813101	245	9000 SH	DEFINED	08,09,03	9000	
ALPHARMA INC	CL A	020813101	3542	129984 SH	DEFINED	11,06,01,03	129984	
ALPHARMA INC	CL A	020813101	35	1300 SH	OTHER	06,01,03	1300	
ALPHARMA INC	SB NT CV 5.7	020813AB7	1013	1000000 PRN	DEFINED	08,09,03	1000000	
ALTERA CORP	COM	021441100	4683	161477 SH	DEFINED	01,03	154937	
6540								
ALTERA CORP	COM	021441100	1894	65300 SH	CALL	DEFINED	01,03	65300
ALTERA CORP	COM	021441100	6400	220700 SH	PUT	DEFINED	01,03	220700
ALTERA CORP	COM	021441100	3648	125780 SH	DEFINED	05,01,03	125780	
ALTERA CORP	COM	021441100	2171	74875 SH	DEFINED	07,06,01,03	74875	
ALTERA CORP	COM	021441100	1334	46000 SH	DEFINED	08,09,03	46000	
ALTERA CORP	COM	021441100	870	30000 SH	CALL	DEFINED	08,09,03	30000
ALTERA CORP	COM	021441100	2677	92300 SH	DEFINED	17,16	92300	
ALTERA CORP	COM	021441100	962	33156 SH	OTHER	01,03	24556	
8600								
ALTERA CORP	COM	021441100	1389	47900 SH	OTHER	06,01,03	47900	
ALZA CORP DEL	COM	022615108	3844	75000 SH	CALL	DEFINED	08,09,03	75000
AMAZON COM INC	COM	023135106	2225	157224 SH	DEFINED	01,03	157224	
AMAZON COM INC	COM	023135106	24	1700 SH	DEFINED	05,01,03	1700	
AMAZON COM INC	COM	023135106	354	25000 SH	CALL	DEFINED	08,09,03	25000
AMAZON COM INC	COM	023135106	2830	200000 SH	PUT	DEFINED	08,09,03	200000
AMAZON COM INC	COM	023135106	57	4000 SH	DEFINED	16	4000	
AMAZON COM INC	COM	023135106	177	12500 SH	DEFINED	17,16	12500	
AMAZON COM INC	COM	023135106	42	2962 SH	OTHER	01,03	762	
2200								
AMBAC FINL GROUP INC	COM	023139108	17903	307614 SH	DEFINED	01,03	279549	

28065									
AMBAC FINL GROUP INC	COM	023139108	6383	109680	SH	DEFINED	05,01,03	109680	
AMBAC FINL GROUP INC	COM	023139108	30895	530850	SH	DEFINED	07,06,01,03	530850	
AMBAC FINL GROUP INC	COM	023139108	631	10840	SH	DEFINED	08,09,03	10840	
AMBAC FINL GROUP INC	COM	023139108	1164	20000	SH	PUT	DEFINED	08,09,03	20000
AMBAC FINL GROUP INC	COM	023139108	1922	33022	SH	OTHER	01,03	19412	
13610									
AMBAC FINL GROUP INC	COM	023139108	106	1825	SH	OTHER	05,01,03	1825	
AMCAST INDL CORP	COM	023395106	22	2625	SH	DEFINED	01,03	1925	
700									
AMCAST INDL CORP	COM	023395106	169	19800	SH	DEFINED	05,01,03	19800	
AMCAST INDL CORP	COM	023395106	64	7525	SH	DEFINED	07,06,01,03	7525	
AMCAST INDL CORP	COM	023395106	3	400	SH	DEFINED	08,09,03	400	
AMERADA HESS CORP	COM	023551104	1121	13871	SH	DEFINED	01,03	13771	
100									
AMERADA HESS CORP	COM	023551104	2369	29325	SH	DEFINED	05,01,03	29325	
AMERADA HESS CORP	COM	023551104	1390	17200	SH	DEFINED	07,06,01,03	17200	
AMERADA HESS CORP	COM	023551104	81	1000	SH	DEFINED	08,09,03	1000	
AMERADA HESS CORP	COM	023551104	450	5575	SH	OTHER	01,03	3900	
1675									
AMERADA HESS CORP	COM	023551104	123	1525	SH	OTHER	05,01,03	1525	
AMEREN CORP	COM	023608102	9336	218651	SH	DEFINED	01,03	203823	
14828									
AMEREN CORP	COM	023608102	1784	41785	SH	DEFINED	05,01,03	41785	
AMEREN CORP	COM	023608102	1129	26450	SH	DEFINED	07,06,01,03	26450	
AMEREN CORP	COM	023608102	10287	240905	SH	OTHER	01,03	70608	
170297									
AMEREN CORP	COM	023608102	101	2375	SH	OTHER	05,01,03	2375	
AMERICA MOVIL S A DE C V	SPON	ADR L S 02364W105	152	7288	SH	DEFINED	01,03	4988	
2300									
AMERICA MOVIL S A DE C V	SPON	ADR L S 02364W105	1836	88000	SH	DEFINED	06,01,03	88000	
AMERICA MOVIL S A DE C V	SPON	ADR L S 02364W105	813	38991	SH	OTHER	01,03	23354	
15637									
AMERICA MOVIL S A DE C V	SPON	ADR L S 02364W105	213	10212	SH	OTHER	06,01,03	10212	
AMERICA ONLINE LATIN AMER INC	CL A	02365B100	90	10000	SH	DEFINED	01,03	10000	
AMCORE FINL INC	COM	023912108	862	35873	SH	DEFINED	01,03	35873	
AMERICAN ELEC PWR INC	COM	025537101	13356	289273	SH	DEFINED	01,03	240994	
48279									
AMERICAN ELEC PWR INC	COM	025537101	6629	143585	SH	DEFINED	05,01,03	143585	
AMERICAN ELEC PWR INC	COM	025537101	5260	113925	SH	DEFINED	07,06,01,03	113925	
AMERICAN ELEC PWR INC	COM	025537101	12667	274349	SH	OTHER	01,03	120536	
153813									
AMERICAN ELEC PWR INC	COM	025537101	256	5550	SH	OTHER	05,01,03	5550	
AMERICAN EAGLE OUTFITTERS NEW	COM	02553E106	535	15190	SH	DEFINED	01,03	15190	
AMERICAN EAGLE OUTFITTERS NEW	COM	02553E106	1176	33370	SH	DEFINED	05,01,03	33370	
AMERICAN EAGLE OUTFITTERS NEW	COM	02553E106	1115	31650	SH	DEFINED	07,06,01,03	31650	
AMERICAN EAGLE OUTFITTERS NEW	COM	02553E106	78	2200	SH	DEFINED	08,09,03	2200	
AMERICAN EAGLE OUTFITTERS NEW	COM	02553E106	122	3450	SH	OTHER	06,01,03	3450	
AMERICAN EXPRESS CO	COM	025816109	121834	3140060	SH	DEFINED	01,03	3025029	
115031									
AMERICAN EXPRESS CO	COM	025816109	85	2200	SH	PUT	DEFINED	01,03	2200
AMERICAN EXPRESS CO	COM	025816109	19446	501185	SH	DEFINED	05,01,03	501185	
AMERICAN EXPRESS CO	COM	025816109	24683	636150	SH	DEFINED	07,06,01,03	636150	
AMERICAN EXPRESS CO	COM	025816109	4829	124457	SH	DEFINED	08,09,03	124457	
AMERICAN EXPRESS CO	COM	025816109	1207	31100	SH	CALL	DEFINED	08,09,03	31100
AMERICAN EXPRESS CO	COM	025816109	217	5600	SH	DEFINED	13,01,03	5600	
AMERICAN EXPRESS CO	COM	025816109	73067	1883176	SH	OTHER	01,03	937581	
945595									
AMERICAN EXPRESS CO	COM	025816109	885	22800	SH	OTHER	05,01,03	22800	
AMERICAN EXPRESS CO	COM	025816109	37	950	SH	OTHER	13,01,03	950	
AMERICAN FINL GROUP INC OHIO	COM	025932104	23	782	SH	DEFINED	01,03	782	
AMERICAN FINL GROUP INC OHIO	COM	025932104	975	32505	SH	DEFINED	05,01,03	32505	
AMERICAN FINL GROUP INC OHIO	COM	025932104	925	30825	SH	DEFINED	07,06,01,03	30825	
AMERICAN FINL GROUP INC OHIO	COM	025932104	18	600	SH	OTHER	01,03		
600									
AMERICAN FINL HLDGS INC	COM	026075101	125	5300	SH	DEFINED	01,03	5300	
AMERICAN FINL HLDGS INC	COM	026075101	474	20100	SH	DEFINED	07,06,01,03	20100	
AMERICAN GENERAL CORP	COM	026351106	262982	5661616	SH	DEFINED	01,03	5626216	
35400									
AMERICAN GENERAL CORP	COM	026351106	9407	202525	SH	DEFINED	05,01,03	202525	
AMERICAN GENERAL CORP	COM	026351106	6110	131550	SH	DEFINED	07,06,01,03	131550	
AMERICAN GENERAL CORP	COM	026351106	17558	378000	SH	DEFINED	17,16	378000	
AMERICAN GENERAL CORP	COM	026351106	1510	32500	SH	CALL	DEFINED	17,16	32500
AMERICAN GENERAL CORP	COM	026351106	28370	610767	SH	OTHER	01,03	483273	
127494									
AMERICAN GENERAL CORP	COM	026351106	399	8600	SH	OTHER	05,01,03	8600	
AMERICAN GENERAL CORP	COM	026351106	9889	212900	SH	OTHER	06,01,03	212900	
AMERICAN GREETINGS CORP	CL A	026375105	172	15610	SH	DEFINED	01,03	15610	
AMERICAN GREETINGS CORP	CL A	026375105	218	19810	SH	DEFINED	05,01,03	19810	
AMERICAN GREETINGS CORP	CL A	026375105	135	12250	SH	DEFINED	07,06,01,03	12250	
AMERICAN GREETINGS CORP	CL A	026375105	1458	132510	SH	OTHER	01,03	110	
132400									
AMERICAN GREETINGS CORP	CL A	026375105	12	1100	SH	OTHER	05,01,03	1100	
AMERICAN GREETINGS CORP	CL A	026375105	657	59700	SH	OTHER	06,01,03	59700	
AMERICAN HOME PRODS CORP	COM	026609107	241925	4117872	SH	DEFINED	01,03	3860556	

257316													
AMERICAN HOME PRODS CORP 455000	COM	026609107	29645	504600 SH	DEFINED	05,01,03	49600						
AMERICAN HOME PRODS CORP	COM	026609107	17383	295875 SH	DEFINED	07,06,01,03	295875						
AMERICAN HOME PRODS CORP	COM	026609107	71	1210 SH	DEFINED	08,09,03	1210						
AMERICAN HOME PRODS CORP 2042205	COM	026609107	262345	4465451 SH	OTHER	01,03	2423246						
AMERICAN HOME PRODS CORP	COM	026609107	28062	477650 SH	OTHER	05,01,03	477650						
AMERICAN HOME PRODS CORP	COM	026609107	1968	33500 SH	OTHER	06,01,03	33500						
AMERICAN HOME PRODS CORP	PFD CV \$2	026609206	301	177 SH	DEFINED	01,03	177						
AMERICAN INTL GROUP INC 274960	COM	026874107	769178	9048085 SH	DEFINED	01,03	8773125						
AMERICAN INTL GROUP INC	COM	026874107	6231	73300 SH	CALL	DEFINED	01,03	73300					
AMERICAN INTL GROUP INC	COM	026874107	8501	100000 SH	PUT	DEFINED	01,03	100000					
AMERICAN INTL GROUP INC 650000	COM	026874107	75702	890508 SH	DEFINED	05,01,03	240508						
AMERICAN INTL GROUP INC	COM	026874107	77213	908287 SH	DEFINED	07,06,01,03	908287						
AMERICAN INTL GROUP INC	COM	026874107	24299	285834 SH	DEFINED	08,09,03	285834						
AMERICAN INTL GROUP INC 172043	COM	026874107	159710	1878717 SH	DEFINED	11,06,01,03	1706674						
AMERICAN INTL GROUP INC	COM	026874107	841	9890 SH	DEFINED	13,01,03	9890						
AMERICAN INTL GROUP INC	COM	026874107	44426	522600 SH	DEFINED	17,16	522600						
AMERICAN INTL GROUP INC 1043809	COM	026874107	215074	2529984 SH	OTHER	01,03	1486175						
AMERICAN INTL GROUP INC	COM	026874107	58672	690175 SH	OTHER	05,01,03	690175						
AMERICAN INTL GROUP INC	COM	026874107	12539	147500 SH	OTHER	06,01,03	147500						
AMERICAN INTL GROUP INC 550	COM	026874107	129	1521 SH	OTHER	13,01,03	971						
AMERICAN ITALIAN PASTA CO	CL A	027070101	442	9522 SH	DEFINED	01,03	9522						
AMERICAN ITALIAN PASTA CO	CL A	027070101	705	15200 SH	DEFINED	07,06,01,03	15200						
AMERICAN ITALIAN PASTA CO	CL A	027070101	65	1400 SH	OTHER	06,01,03	1400						
AMERICAN MGMT SYS INC 14500	COM	027352103	1517	64274 SH	DEFINED	01,03	49774						
AMERICAN MGMT SYS INC	COM	027352103	4149	175800 SH	DEFINED	05,01,03	175800						
AMERICAN MGMT SYS INC	COM	027352103	878	37200 SH	DEFINED	07,06,01,03	37200						
AMERICAN NATL BANKSHARES INC	COM	027745108	24	1310 SH	DEFINED	01,03	1310						
AMERICAN NATL BANKSHARES INC	COM	027745108	186	10000 SH	OTHER	01,03	10000						
AMERICAN NATL INS CO	COM	028591105	464	6214 SH	DEFINED	01,03	6214						
AMERICAN NATL INS CO 200	COM	028591105	46	610 SH	OTHER	01,03	410						
AMERICAN NATL INS CO	COM	028591105	598	8000 SH	OTHER	06,01,03	8000						
AMERICAN PHYSICIANS CAPITAL	COM	028884104	2	100 SH	DEFINED	08,09,03	100						
AMERICAN PHYSICIANS CAPITAL	COM	028884104	306	15700 SH	OTHER	06,01,03	15700						
AMERICAN RETIREMENT CORP	SB DB CV 5.7	028913AA9	183	235000 PRN	DEFINED	08,09,03	235000						
AMERICAN PWR CONVERSION CORP 830	COM	029066107	2476	157230 SH	DEFINED	01,03	156400						
AMERICAN PWR CONVERSION CORP	COM	029066107	1054	66915 SH	DEFINED	05,01,03	66915						
AMERICAN PWR CONVERSION CORP	COM	029066107	597	37900 SH	DEFINED	07,06,01,03	37900						
AMERICAN PWR CONVERSION CORP	COM	029066107	82	5200 SH	DEFINED	08,09,03	5200						
AMERICAN PWR CONVERSION CORP 3000	COM	029066107	803	51000 SH	OTHER	01,03	48000						
AMERICAN PWR CONVERSION CORP	COM	029066107	53	3350 SH	OTHER	05,01,03	3350						
AMERICAN PWR CONVERSION CORP	COM	029066107	1011	64200 SH	OTHER	06,01,03	64200						
AMERICAN STD COS INC DEL	COM	029712106	5218	86814 SH	DEFINED	01,03	86814						
AMERICAN STD COS INC DEL	COM	029712106	2146	35710 SH	DEFINED	05,01,03	35710						
AMERICAN STD COS INC DEL	COM	029712106	1952	32475 SH	DEFINED	07,06,01,03	32475						
AMERICAN STD COS INC DEL	COM	029712106	30	500 SH	OTHER	01,03	500						
AMERICAN STD COS INC DEL	COM	029712106	114	1900 SH	OTHER	06,01,03	1900						
AMERICAN STS WTR CO 3100	COM	029899101	184	5400 SH	DEFINED	01,03	2300						
AMERICAN STS WTR CO	COM	029899101	1669	49100 SH	DEFINED	05,01,03	49100						
AMERICAN STS WTR CO	COM	029899101	309	9075 SH	DEFINED	07,06,01,03	9075						
AMERICAN STS WTR CO	COM	029899101	61	1800 SH	OTHER	01,03	1800						
AMERICAN TOWER CORP 1300	CL A	029912201	2186	105755 SH	DEFINED	01,03	104455						
AMERICAN TOWER CORP	CL A	029912201	1	30 SH	DEFINED	08,09,03	30						
AMERICAN TOWER CORP 750	CL A	029912201	407	19691 SH	OTHER	01,03	18941						
AMERICAN TOWER CORP	NT CONV	029912AF9	15750	20000000 PRN	DEFINED	17,16	20000000						
AMERICAN WTR WKS INC 38725	COM	030411102	3013	91381 SH	DEFINED	01,03	52656						
AMERICAN WTR WKS INC	COM	030411102	5143	155990 SH	DEFINED	05,01,03	155990						
AMERICAN WTR WKS INC	COM	030411102	24914	755650 SH	DEFINED	07,06,01,03	755650						
AMERICAN WTR WKS INC 2200	COM	030411102	611	18538 SH	OTHER	01,03	16338						
AMERICREDIT CORP	COM	03060R101	1074	20670 SH	DEFINED	01,03	20670						
AMERICREDIT CORP	COM	03060R101	2060	39655 SH	DEFINED	05,01,03	39655						
AMERICREDIT CORP	COM	03060R101	1955	37625 SH	DEFINED	07,06,01,03	37625						
AMERICREDIT CORP	COM	03060R101	520	10000 SH	CALL	DEFINED	08,09,03	10000					
AMERICREDIT CORP	COM	03060R101	1740	33500 SH	PUT	DEFINED	08,09,03	33500					
AMERICREDIT CORP 1700	COM	03060R101	808	15550 SH	OTHER	01,03	13850						
AMERICREDIT CORP	COM	03060R101	197	3800 SH	OTHER	06,01,03	3800						
AMERON INTL INC 5583	COM	030710107	373	5583 SH	OTHER	01,03							

AMERISOURCE HEALTH CORP	CL A	03071P102	536	9678 SH	DEFINED	01,03	9678
AMERISOURCE HEALTH CORP	CL A	03071P102	1434	25900 SH	DEFINED	05,01,03	25900
AMERISOURCE HEALTH CORP	CL A	03071P102	1328	24000 SH	DEFINED	07,06,01,03	24000
AMERISOURCE HEALTH CORP	CL A	03071P102	94	1700 SH	OTHER	06,01,03	1700
AMERISOURCE HEALTH CORP	SB NT CV 144	03071PAB8	229	180000 PRN	DEFINED	01,03	180000
AMERISOURCE HEALTH CORP	SB NT CV 144	03071PAB8	5784	4545000 PRN	DEFINED	07,06,01,03	4545000
AMERISOURCE HEALTH CORP	SB NT CV 144	03071PAB8	12892	10131000 PRN	DEFINED	08,09,03	10131000
AMERITRADE HLDG CORP	CL A	03072H109	320	40150 SH	DEFINED	01,03	40150
AMERITRADE HLDG CORP	CL A	03072H109	116	14600 SH	DEFINED	08,09,03	14600
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	139	6000 SH	DEFINED	01,03	6000
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	1141	49165 SH	DEFINED	08,09,03	49165
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	22	950 SH	OTHER	01,03	200
750							
AMETEK INC NEW	COM	031100100	566	18525 SH	DEFINED	01,03	17725
800							
AMETEK INC NEW	COM	031100100	482	15785 SH	DEFINED	05,01,03	15785
AMETEK INC NEW	COM	031100100	457	14975 SH	DEFINED	07,06,01,03	14975
AMETEK INC NEW	COM	031100100	70	2305 SH	OTHER	01,03	800
1505							
AMETEK INC NEW	COM	031100100	131	4300 SH	OTHER	06,01,03	4300
AMGEN INC	COM	031162100	290876	4793604 SH	DEFINED	01,03	4634809
158795							
AMGEN INC	COM	031162100	24663	406450 SH	DEFINED	05,01,03	
406450							
AMGEN INC	COM	031162100	36913	608327 SH	DEFINED	07,06,01,03	608327
AMGEN INC	COM	031162100	3481	57370 SH	DEFINED	08,09,03	57370
AMGEN INC	COM	031162100	322	5300 SH	CALL	DEFINED 08,09,03	5300
AMGEN INC	COM	031162100	303	5000 SH	PUT	DEFINED 08,09,03	5000
AMGEN INC	COM	031162100	250136	4122214 SH	DEFINED	11,06,01,03	3810558
311656							
AMGEN INC	COM	031162100	549	9050 SH	DEFINED	13,01,03	9050
AMGEN INC	COM	031162100	498	8200 SH	DEFINED	17,16	8200
AMGEN INC	COM	031162100	62133	1023942 SH	OTHER	01,03	541326
482616							
AMGEN INC	COM	031162100	45691	752975 SH	OTHER	05,01,03	424425
328550							
AMGEN INC	COM	031162100	3744	61700 SH	OTHER	06,01,03	61700
AMGEN INC	COM	031162100	18	300 SH	OTHER	13,01,03	300
AMKOR TECHNOLOGY INC	COM	031652100	76	3425 SH	DEFINED	01,03	3425
AMKOR TECHNOLOGY INC	COM	031652100	31	1400 SH	DEFINED	05,01,03	1400
AMKOR TECHNOLOGY INC	COM	031652100	177	8000 SH	DEFINED	08,09,03	8000
AMKOR TECHNOLOGY INC	COM	031652100	86	3875 SH	OTHER	01,03	3875
AMPHENOL CORP NEW	CL A	032095101	16	400 SH	DEFINED	05,01,03	400
AMPHENOL CORP NEW	CL A	032095101	4886	122000 SH	DEFINED	07,06,01,03	122000
AMSOUTH BANCORPORATION	COM	032165102	1757	95019 SH	DEFINED	01,03	85537
9482							
AMSOUTH BANCORPORATION	COM	032165102	2162	116938 SH	DEFINED	05,01,03	116938
AMSOUTH BANCORPORATION	COM	032165102	1321	71425 SH	DEFINED	07,06,01,03	71425
AMSOUTH BANCORPORATION	COM	032165102	755	40840 SH	OTHER	01,03	37278
3562							
AMSOUTH BANCORPORATION	COM	032165102	118	6375 SH	OTHER	05,01,03	6375
ANADARKO PETE CORP	COM	032511107	22960	425894 SH	DEFINED	01,03	380542
45352							
ANADARKO PETE CORP	COM	032511107	8536	158333 SH	DEFINED	05,01,03	158333
ANADARKO PETE CORP	COM	032511107	20789	385626 SH	DEFINED	07,06,01,03	385626
ANADARKO PETE CORP	COM	032511107	111	2050 SH	DEFINED	08,09,03	2050
ANADARKO PETE CORP	COM	032511107	1887	35000 SH	DEFINED	17,16	35000
ANADARKO PETE CORP	COM	032511107	8644	160336 SH	OTHER	01,03	76721
83615							
ANADARKO PETE CORP	COM	032511107	233	4325 SH	OTHER	05,01,03	4325
ANADARKO PETE CORP	COM	032511107	4394	81500 SH	OTHER	06,01,03	81500
ANALOG DEVICES INC	COM	032654105	36307	839475 SH	DEFINED	01,03	825934
13541							
ANALOG DEVICES INC	COM	032654105	6357	146980 SH	DEFINED	05,01,03	146980
ANALOG DEVICES INC	COM	032654105	10924	252575 SH	DEFINED	07,06,01,03	252575
ANALOG DEVICES INC	COM	032654105	2111	48800 SH	DEFINED	08,09,03	48800
ANALOG DEVICES INC	COM	032654105	95	2200 SH	DEFINED	13,01,03	2200
ANALOG DEVICES INC	COM	032654105	2266	52400 SH	DEFINED	17,16	52400
ANALOG DEVICES INC	COM	032654105	6993	161679 SH	OTHER	01,03	79053
82626							
ANALOG DEVICES INC	COM	032654105	2816	65100 SH	OTHER	06,01,03	65100
ANALOG DEVICES INC	SB NT CV 4.7	032654AD7	1965	2150000 PRN	DEFINED	08,09,03	2150000
ANALOGIC CORP	COM PAR \$0.0	032657207	286	6275 SH	DEFINED	01,03	2975
3300							
ANALOGIC CORP	COM PAR \$0.0	032657207	2114	46400 SH	DEFINED	05,01,03	46400
ANALOGIC CORP	COM PAR \$0.0	032657207	531	11650 SH	DEFINED	07,06,01,03	11650
ANALYSTS INTL CORP	COM	032681108	45	10125 SH	DEFINED	01,03	10125
ANALYSTS INTL CORP	COM	032681108	93	20900 SH	DEFINED	07,06,01,03	20900
ANALYSTS INTL CORP	COM	032681108	5	1200 SH	DEFINED	16	1200
ANAREN MICROWAVE INC	COM	032744104	765	38227 SH	DEFINED	01,03	34627
3600							
ANAREN MICROWAVE INC	COM	032744104	596	29800 SH	DEFINED	05,01,03	29800
ANAREN MICROWAVE INC	COM	032744104	8544	427182 SH	DEFINED	07,06,01,03	427182
ANAREN MICROWAVE INC	COM	032744104	1131	56539 SH	DEFINED	08,09,03	56539
ANCHOR BANCORP WIS INC	COM	032839102	182	11450 SH	DEFINED	01,03	5250

ARVINMERITOR INC	COM	043353101	529	31580	SH	DEFINED 05,01,03	31580
ARVINMERITOR INC	COM	043353101	501	29925	SH	DEFINED 07,06,01,03	29925
ARVINMERITOR INC	COM	043353101	291	17357	SH	OTHER 01,03	12101
3611 1645							
ASHLAND INC	COM	044204105	3100	77300	SH	DEFINED 01,03	77200
100							
ASHLAND INC	COM	044204105	911	22730	SH	DEFINED 05,01,03	22730
ASHLAND INC	COM	044204105	539	13450	SH	DEFINED 07,06,01,03	13450
ASHLAND INC	COM	044204105	745	18570	SH	DEFINED 08,09,03	18570
ASHLAND INC	COM	044204105	1203	30000	SH	DEFINED 08,09,03	30000
ASHLAND INC	COM	044204105	685	17082	SH	OTHER 01,03	7824
9258							
ASHLAND INC	COM	044204105	48	1200	SH	OTHER 05,01,03	1200
ASHWORTH INC	COM	04516H101	17	3000	SH	DEFINED 01,03	3000
ASHWORTH INC	COM	04516H101	63	11400	SH	DEFINED 07,06,01,03	11400
ASPECT MED SYS INC	COM	045235108	556	35879	SH	DEFINED	35879
ASPECT COMMUNICATIONS CORP	COM	04523Q102	462	66150	SH	DEFINED 01,03	11800
54350							
ASPECT COMMUNICATIONS CORP	COM	04523Q102	4308	616300	SH	DEFINED 05,01,03	616300
ASPECT COMMUNICATIONS CORP	COM	04523Q102	323	46175	SH	DEFINED 07,06,01,03	46175
ASPEN TECHNOLOGY INC	COM	045327103	488	20150	SH	DEFINED 01,03	18675
1475							
ASPEN TECHNOLOGY INC	COM	045327103	506	20900	SH	DEFINED 05,01,03	20900
ASPEN TECHNOLOGY INC	COM	045327103	4066	168000	SH	DEFINED 07,06,01,03	168000
ASPEN TECHNOLOGY INC	COM	045327103	206	8500	SH	DEFINED 08,09,03	8500
ASPEN TECHNOLOGY INC	COM	045327103	2	90	SH	OTHER 01,03	90
ASSOCIATED BANC CORP	COM	045487105	3832	106467	SH	DEFINED 01,03	106467
ASSOCIATED BANC CORP	COM	045487105	1141	31700	SH	DEFINED 05,01,03	31700
ASSOCIATED BANC CORP	COM	045487105	1082	30050	SH	DEFINED 07,06,01,03	30050
ASSOCIATED BANC CORP	COM	045487105	252	7000	SH	DEFINED 08,09,03	7000
ASSOCIATED BANC CORP	COM	045487105	21	572	SH	OTHER 01,03	572
ASSOCIATED BANC CORP	COM	045487105	148	4120	SH	OTHER 06,01,03	4120
AT HOME CORP	COM SER A	045919107	60	28000	SH	DEFINED	28000
AT HOME CORP	COM SER A	045919107	20	9206	SH	DEFINED 01,03	8956
250							
AT HOME CORP	COM SER A	045919107	96	44995	SH	DEFINED 03	44995
AT HOME CORP	COM SER A	045919107	4	2000	SH	DEFINED 05,01,03	2000
AT HOME CORP	COM SER A	045919107	76	35708	SH	DEFINED 08,09,03	35708
AT HOME CORP	COM SER A	045919107	22	10055	SH	OTHER 01,03	9780
275							
AT HOME CORP	SB DB CV0.52	045919AC1	4881	19720000	PRN	DEFINED 08,09,03	19720000
AT HOME CORP	SB DB CV0.52	045919AC1	3713	15000000	PRN	DEFINED 17,16	15000000
ASTEC INDS INC	COM	046224101	190	11025	SH	DEFINED 01,03	4525
6500							
ASTEC INDS INC	COM	046224101	1316	76300	SH	DEFINED 05,01,03	76300
ASTEC INDS INC	COM	046224101	297	17225	SH	DEFINED 07,06,01,03	17225
ASTORIA FINL CORP	COM	046265104	999	18170	SH	DEFINED 01,03	17200
970							
ASTORIA FINL CORP	COM	046265104	1289	23440	SH	DEFINED 05,01,03	23440
ASTORIA FINL CORP	COM	046265104	1224	22250	SH	DEFINED 07,06,01,03	22250
ASTORIA FINL CORP	COM	046265104	10038	182500	SH	CALL DEFINED 08,09,03	182500
ASTORIA FINL CORP	COM	046265104	88	1595	SH	OTHER 01,03	
1595							
ASTORIA FINL CORP	COM	046265104	242	4400	SH	OTHER 06,01,03	4400
ASTRAZENECA PLC	SPONSORED AD	046353108	126	2692	SH	DEFINED 01,03	2692
ASTRAZENECA PLC	SPONSORED AD	046353108	344	7368	SH	OTHER 01,03	7368
ASTROPOWER INC	COM	04644A101	843	16175	SH	DEFINED 01,03	14500
1675							
ASTROPOWER INC	COM	04644A101	417	8000	SH	DEFINED 05,01,03	8000
ASTROPOWER INC	COM	04644A101	6361	122000	SH	DEFINED 07,06,01,03	122000
ASTROPOWER INC	COM	04644A101	5	100	SH	DEFINED 08,09,03	100
ASTROPOWER INC	COM	04644A101	16	300	SH	OTHER 01,03	300
ASTROPOWER INC	COM	04644A101	63	1200	SH	OTHER 06,01,03	1200
ASYST TECHNOLOGY CORP	COM	04648X107	143	10600	SH	DEFINED 08,09,03	10600
ASYST TECHNOLOGY CORP	COM	04648X107	15	1080	SH	OTHER 01,03	780
300							
AT & T LATIN AMER CORP	COM	04649A106	12	2500	SH	DEFINED 01,03	2500
AT & T LATIN AMER CORP	COM	04649A106	127	25479	SH	DEFINED 08,09,03	25479
ATHEROGENICS INC	COM	047439104	82	13687	SH	DEFINED 01,03	13687
ATLANTIC COAST AIRLINES HLDGS	COM	048396105	967	32250	SH	DEFINED 01,03	18050
14200							
ATLANTIC COAST AIRLINES HLDGS	COM	048396105	5050	168400	SH	DEFINED 05,01,03	168400
ATLANTIC COAST AIRLINES HLDGS	COM	048396105	1152	38425	SH	DEFINED 07,06,01,03	38425
ATLANTIC COAST AIRLINES HLDGS	COM	048396105	72	2400	SH	OTHER 06,01,03	2400
ATLAS AIR WORLDWIDE HLDGS INC	COM	049164106	6	430	SH	DEFINED 01,03	430
ATLAS AIR WORLDWIDE HLDGS INC	COM	049164106	259	18320	SH	DEFINED 05,01,03	18320
ATLAS AIR WORLDWIDE HLDGS INC	COM	049164106	246	17375	SH	DEFINED 07,06,01,03	17375
ATLAS AIR WORLDWIDE HLDGS INC	COM	049164106	78	5500	SH	DEFINED 08,09,03	5500
ATMEL CORP	COM	049513104	408	30255	SH	DEFINED 01,03	28655
1600							
ATMEL CORP	COM	049513104	3052	226245	SH	DEFINED 05,01,03	226245
ATMEL CORP	COM	049513104	2845	210875	SH	DEFINED 07,06,01,03	210875
ATMEL CORP	COM	049513104	418	31021	SH	DEFINED 08,09,03	31021
ATMEL CORP	COM	049513104	680	50400	SH	OTHER 01,03	47700
2700							

ATMEL CORP	COM	049513104	50	3700	SH	OTHER 06,01,03	3700
ATMOS ENERGY CORP 9100	COM	049560105	1885	77059	SH	DEFINED 01,03	67959
ATMOS ENERGY CORP	COM	049560105	2448	100100	SH	DEFINED 05,01,03	100100
ATMOS ENERGY CORP	COM	049560105	884	36150	SH	DEFINED 07,06,01,03	36150
ATMOS ENERGY CORP 15057	COM	049560105	368	15057	SH	OTHER 01,03	
ATRIX LABS INC	SUB NT CONV	04962LAC5	662	531000	PRN	DEFINED 08,09,03	531000
ATWOOD OCEANICS INC 2600	COM	050095108	346	9850	SH	DEFINED 01,03	7250
ATWOOD OCEANICS INC	COM	050095108	1793	51072	SH	DEFINED 05,01,03	51072
ATWOOD OCEANICS INC	COM	050095108	2345	66800	SH	DEFINED 07,06,01,03	66800
AUDIOVOX CORP	CL A	050757103	57	5150	SH	DEFINED 01,03	5150
AUDIOVOX CORP	CL A	050757103	218	19600	SH	DEFINED 07,06,01,03	19600
AUDIOVOX CORP	CL A	050757103	44	4000	SH	OTHER 01,03	4000
AURORA BIOSCIENCES CORP	COM	051920106	31	1000	SH	DEFINED 01,03	1000
AURORA BIOSCIENCES CORP	COM	051920106	3	100	SH	DEFINED 08,09,03	100
AURORA BIOSCIENCES CORP	COM	051920106	13320	429663	SH	DEFINED 17,16	429663
AUSPEX SYS INC 31700	COM	052116100	318	44605	SH	DEFINED 01,03	12905
AUSPEX SYS INC	COM	052116100	3320	465000	SH	DEFINED 05,01,03	465000
AUSPEX SYS INC	COM	052116100	288	40400	SH	DEFINED 07,06,01,03	40400
AUSPEX SYS INC	COM	052116100	1	100	SH	DEFINED 08,09,03	100
AUSPEX SYS INC 10860	COM	052116100	78	10860	SH	OTHER 01,03	
AUTHORISZOR INC	COM	052673100	5	10000	SH	DEFINED 01,03	10000
AUTODESK INC 6200	COM	052769106	1731	46420	SH	DEFINED 01,03	40220
AUTODESK INC	COM	052769106	1170	31355	SH	DEFINED 05,01,03	31355
AUTODESK INC	COM	052769106	824	22100	SH	DEFINED 07,06,01,03	22100
AUTODESK INC	COM	052769106	281	7541	SH	DEFINED 08,09,03	7541
AUTODESK INC 3000	COM	052769106	138	3700	SH	OTHER 01,03	700
AUTODESK INC	COM	052769106	1164	31200	SH	OTHER 06,01,03	31200
AUTOLIV INC	COM	052800109	212	12241	SH	DEFINED 01,03	12241
AUTOLIV INC 937	COM	052800109	22	1253	SH	OTHER 01,03	316
AUTOMATIC DATA PROCESSING INC 167570	COM	053015103	180475	3631292	SH	DEFINED 01,03	3463722
AUTOMATIC DATA PROCESSING INC 222210	COM	053015103	11044	222210	SH	DEFINED 05,01,03	
AUTOMATIC DATA PROCESSING INC	COM	053015103	23786	478600	SH	DEFINED 07,06,01,03	478600
AUTOMATIC DATA PROCESSING INC	COM	053015103	426	8578	SH	DEFINED 08,09,03	8578
AUTOMATIC DATA PROCESSING INC	COM	053015103	10	200	SH	DEFINED 13,01,03	200
AUTOMATIC DATA PROCESSING INC 636230	COM	053015103	69883	1406097	SH	OTHER 01,03	769867
AUTOMATIC DATA PROCESSING INC 502790	COM	053015103	36567	735750	SH	OTHER 05,01,03	232960
AUTOMATIC DATA PROCESSING INC	COM	053015103	2246	45200	SH	OTHER 06,01,03	45200
AUTOMATIC DATA PROCESSING INC 400	COM	053015103	20	400	SH	OTHER 13,01,03	
AUTOMATIC DATA PROCESSING INC	LYON SUB ZER	053015AC7	207	180000	PRN	DEFINED 08,09,03	180000
AUTONATION INC	COM	05329W102	26984	2326200	SH	DEFINED 01,03	2326200
AUTONATION INC	COM	05329W102	28	2400	SH	DEFINED 05,01,03	2400
AUTONATION INC 648021	COM	05329W102	11597	999781	SH	OTHER 01,03	351760
AUTOZONE INC	COM	053332102	728	19410	SH	DEFINED 01,03	19410
AUTOZONE INC	COM	053332102	1322	35245	SH	DEFINED 05,01,03	35245
AUTOZONE INC	COM	053332102	810	21600	SH	DEFINED 07,06,01,03	21600
AUTOZONE INC 2300	COM	053332102	279	7435	SH	OTHER 01,03	5135
AUTOZONE INC	COM	053332102	72	1925	SH	OTHER 05,01,03	1925
AVALONBAY CMNTYS INC 1900	COM	053484101	1991	42590	SH	DEFINED 01,03	40690
AVALONBAY CMNTYS INC	COM	053484101	36	768	SH	DEFINED 08,09,03	768
AVALONBAY CMNTYS INC	COM	053484101	118	2520	SH	OTHER 01,03	2520
AVANT CORP 20100	COM	053487104	384	28840	SH	DEFINED 01,03	8740
AVANT CORP	COM	053487104	3563	267900	SH	DEFINED 05,01,03	267900
AVANT CORP	COM	053487104	431	32400	SH	DEFINED 07,06,01,03	32400
AVANT CORP	COM	053487104	18	1340	SH	OTHER 01,03	1340
AVANEX CORP	COM	05348W109	35	3650	SH	DEFINED 01,03	3650
AVANEX CORP	COM	05348W109	81	8305	SH	DEFINED 08,09,03	8305
AVANEX CORP 6000	COM	05348W109	65	6725	SH	OTHER 01,03	725
AVAYA INC 31882	COM	053499109	5030	367152	SH	DEFINED 01,03	335270
AVAYA INC	COM	053499109	1681	122686	SH	DEFINED 05,01,03	122686
AVAYA INC	COM	053499109	1213	88525	SH	DEFINED 07,06,01,03	88525
AVAYA INC	COM	053499109	64	4695	SH	DEFINED 08,09,03	4695
AVAYA INC 33050	COM	053499109	1240	90483	SH	OTHER 01,03	57433
AVAYA INC	COM	053499109	1725	125900	SH	OTHER 06,01,03	125900
AVENTIS 100	SPONSORED AD	053561106	145	1816	SH	DEFINED 01,03	1716

AVENTIS 485	SPONSORED AD	053561106	109	1363	SH	OTHER	01,03	878
AVERY DENNISON CORP 47590	COM	053611109	74427	1457919	SH	DEFINED	01,03	1410329
AVERY DENNISON CORP	COM	053611109	1811	35470	SH	DEFINED	05,01,03	35470
AVERY DENNISON CORP	COM	053611109	1085	21250	SH	DEFINED	07,06,01,03	21250
AVERY DENNISON CORP	COM	053611109	18	350	SH	DEFINED	13,01,03	350
AVERY DENNISON CORP 84098	COM	053611109	15611	305790	SH	OTHER	01,03	221692
AVERY DENNISON CORP	COM	053611109	97	1900	SH	OTHER	05,01,03	1900
AVERY DENNISON CORP 700	COM	053611109	36	700	SH	OTHER	13,01,03	
AVICI SYS INC	COM	05367L109	317	36963	SH	DEFINED		36963
AVICI SYS INC	COM	05367L109	1	100	SH	DEFINED	08,09,03	100
AVID TECHNOLOGY INC 300	COM	05367P100	214	13600	SH	DEFINED	01,03	13300
AVID TECHNOLOGY INC	COM	05367P100	338	21500	SH	DEFINED	05,01,03	21500
AVID TECHNOLOGY INC	COM	05367P100	362	23075	SH	DEFINED	07,06,01,03	23075
AVID TECHNOLOGY INC	COM	05367P100	39	2500	SH	OTHER	06,01,03	2500
AVIRON	SB NT CV 5.2	053762AD2	166	150000	PRN	DEFINED	01,03	150000
AVIRON	SB NT CV 5.2	053762AD2	4264	3850000	PRN	DEFINED	07,06,01,03	3850000
AVISTA CORP 3579	COM	05379B107	476	23803	SH	DEFINED	01,03	20224
AVISTA CORP	COM	05379B107	605	30300	SH	DEFINED	05,01,03	30300
AVISTA CORP	COM	05379B107	844	42250	SH	DEFINED	07,06,01,03	42250
AVISTA CORP 1674	COM	05379B107	270	13515	SH	OTHER	01,03	11841
AVNET INC 100	COM	053807103	1666	74295	SH	DEFINED	01,03	74195
AVNET INC	COM	053807103	1285	57310	SH	DEFINED	05,01,03	57310
AVNET INC	COM	053807103	1196	53350	SH	DEFINED	07,06,01,03	53350
AVNET INC 7388	COM	053807103	552	24624	SH	OTHER	01,03	17236
AVNET INC	COM	053807103	62	2753	SH	OTHER	06,01,03	2753
AVOCENT CORP 360 3850	COM	053893103	657	28867	SH	DEFINED	01,03	24657
AVOCENT CORP	COM	053893103	886	38955	SH	DEFINED	05,01,03	38955
AVOCENT CORP	COM	053893103	6207	272837	SH	DEFINED	07,06,01,03	272837
AVOCENT CORP	COM	053893103	697	30644	SH	DEFINED	08,09,03	30644
AVON PRODS INC 2247	COM	054303102	7250	156650	SH	DEFINED	01,03	154403
AVON PRODS INC	COM	054303102	3541	76505	SH	DEFINED	05,01,03	76505
AVON PRODS INC	COM	054303102	2136	46150	SH	DEFINED	07,06,01,03	46150
AVON PRODS INC	COM	054303102	916	19782	SH	DEFINED	08,09,03	19782
AVON PRODS INC 153008	COM	054303102	9136	197404	SH	OTHER	01,03	44396
AVON PRODS INC	COM	054303102	190	4100	SH	OTHER	05,01,03	4100
AVON PRODS INC	COM	054303102	3573	77200	SH	OTHER	06,01,03	77200
AXA 454	SPONSORED AD	054536107	161	5720	SH	DEFINED	01,03	5266
AXA	SPONSORED AD	054536107	25	876	SH	DEFINED	08,09,03	876
AXA 1424	SPONSORED AD	054536107	361	12824	SH	OTHER	01,03	11400
AWARE INC MASS 1000	COM	05453N100	89	9875	SH	DEFINED	01,03	8875
AWARE INC MASS	COM	05453N100	125	13900	SH	DEFINED	05,01,03	13900
AWARE INC MASS	COM	05453N100	176	19600	SH	DEFINED	07,06,01,03	19600
AWARE INC MASS	COM	05453N100	15	1700	SH	DEFINED	08,09,03	1700
AWARE INC MASS 200	COM	05453N100	11	1200	SH	OTHER	01,03	1000
AXCELIS TECHNOLOGIES INC 17617	COM	054540109	1239	83732	SH	DEFINED	01,03	66115
AXCELIS TECHNOLOGIES INC	COM	054540109	3349	226272	SH	DEFINED	05,01,03	226272
AXCELIS TECHNOLOGIES INC	COM	054540109	1285	86800	SH	DEFINED	07,06,01,03	86800
AXCELIS TECHNOLOGIES INC 63175	COM	054540109	1468	99169	SH	OTHER	01,03	35994
AXCELIS TECHNOLOGIES INC	COM	054540109	58	3900	SH	OTHER	06,01,03	3900
AXYS PHARMACEUTICALS INC	COM	054635107	42	10000	SH	DEFINED	08,09,03	10000
AZTAR CORP 5100	COM	054802103	270	22300	SH	DEFINED	01,03	17200
AZTAR CORP	COM	054802103	1975	163200	SH	DEFINED	05,01,03	163200
AZTAR CORP	COM	054802103	407	33650	SH	DEFINED	07,06,01,03	33650
AZTAR CORP	COM	054802103	21	1700	SH	OTHER	06,01,03	1700
BB&T CORP 144354	COM	054937107	22623	616419	SH	DEFINED	01,03	472065
BB&T CORP	COM	054937107	12453	339322	SH	DEFINED	05,01,03	339322
BB&T CORP	COM	054937107	5282	143925	SH	DEFINED	07,06,01,03	143925
BB&T CORP 38735	COM	054937107	4877	132881	SH	OTHER	01,03	94146
BB&T CORP	COM	054937107	258	7025	SH	OTHER	05,01,03	7025
BCE INC	COM	05534B109	315	11974	SH	DEFINED	01,03	11974
BCE INC	COM	05534B109	29	1100	SH	DEFINED	06,01,03	1100
BCE INC	COM	05534B109	13	500	SH	DEFINED	08,09,03	500
BCE INC	COM	05534B109	94	3590	SH	OTHER	01,03	3590
BCE INC	COM	05534B109	634	24100	SH	OTHER	06,01,03	24100

BISYS GROUP INC	COM	055472104	613	10395	SH	DEFINED 01,03	10395
BISYS GROUP INC	COM	055472104	1737	29435	SH	DEFINED 05,01,03	29435
BISYS GROUP INC	COM	055472104	1558	26400	SH	DEFINED 07,06,01,03	26400
BISYS GROUP INC	COM	055472104	35	600	SH	DEFINED 08,09,03	600
BISYS GROUP INC 440	COM	055472104	168	2850	SH	OTHER 01,03	2410
BISYS GROUP INC	COM	055472104	142	2400	SH	OTHER 06,01,03	2400
BISYS GROUP INC	SB NT CV 144	055472AA2	4283	3850000	PRN	DEFINED 07,06,01,03	3850000
BJ SVCS CO 18400	COM	055482103	6795	234318	SH	DEFINED 01,03	215918
BJ SVCS CO	COM	055482103	4286	147790	SH	DEFINED 05,01,03	147790
BJ SVCS CO	COM	055482103	23521	811081	SH	DEFINED 07,06,01,03	811081
BJ SVCS CO	COM	055482103	145	5000	SH	DEFINED 08,09,03	5000
BJ SVCS CO	COM	055482103	9680	333800	SH	DEFINED 11,06,01,03	333800
BJ SVCS CO	COM	055482103	682	23500	SH	DEFINED 17,16	23500
BJ SVCS CO	COM	055482103	20	700	SH	OTHER 01,03	700
BJ SVCS CO	COM	055482103	2810	96900	SH	OTHER 06,01,03	96900
BKF CAP GROUP INC 411	COM	05548G102	1799	54194	SH	OTHER 01,03	53783
BJS WHOLESALE CLUB INC	COM	05548J106	4044	75925	SH	DEFINED 01,03	75925
BJS WHOLESALE CLUB INC	COM	05548J106	1858	34885	SH	DEFINED 05,01,03	34885
BJS WHOLESALE CLUB INC	COM	05548J106	1762	33075	SH	DEFINED 07,06,01,03	33075
BJS WHOLESALE CLUB INC 1245	COM	05548J106	66	1245	SH	OTHER 01,03	
BJS WHOLESALE CLUB INC	COM	05548J106	192	3600	SH	OTHER 06,01,03	3600
BMC INDS INC MINN 7500	COM	055607105	83	13775	SH	DEFINED 01,03	6275
BMC INDS INC MINN	COM	055607105	513	85500	SH	DEFINED 05,01,03	85500
BMC INDS INC MINN	COM	055607105	143	23800	SH	DEFINED 07,06,01,03	23800
BOK FINL CORP	COM NEW	05561Q201	155	5769	SH	DEFINED 01,03	5769
BOK FINL CORP 8529	COM NEW	05561Q201	1716	63797	SH	OTHER 01,03	55268
BP PLC 400500	SPONSORED AD	055622104	277823	5573179	SH	DEFINED 01,03	5172679
BP PLC	SPONSORED AD	055622104	274	5490	SH	DEFINED 05,01,03	5490
BP PLC	SPONSORED AD	055622104	6665	133710	SH	DEFINED 07,06,01,03	133710
BP PLC	SPONSORED AD	055622104	405	8116	SH	DEFINED 08,09,03	8116
BP PLC	SPONSORED AD	055622104	6664	133686	SH	DEFINED 11,06,01,03	133686
BP PLC 2132027	SPONSORED AD	055622104	248621	4987384	SH	OTHER 01,03	2855357
BP PLC 500	SPONSORED AD	055622104	47	950	SH	OTHER 13,01,03	450
BRE PROPERTIES INC 132	CL A	05564E106	96	3156	SH	DEFINED 01,03	3024
BRE PROPERTIES INC	CL A	05564E106	1	40	SH	DEFINED 08,09,03	40
BRE PROPERTIES INC 600	CL A	05564E106	119	3932	SH	OTHER 01,03	3332
BMC SOFTWARE INC 4480	COM	055921100	3669	162765	SH	DEFINED 01,03	158285
BMC SOFTWARE INC	COM	055921100	1816	80550	SH	DEFINED 05,01,03	80550
BMC SOFTWARE INC	COM	055921100	6084	269900	SH	DEFINED 07,06,01,03	269900
BMC SOFTWARE INC	COM	055921100	158	7000	SH	DEFINED 08,09,03	7000
BMC SOFTWARE INC 9635	COM	055921100	735	32601	SH	OTHER 01,03	22966
BAKER HUGHES INC 4205	COM	057224107	46270	1381186	SH	DEFINED 01,03	1376981
BAKER HUGHES INC	COM	057224107	3645	108800	SH	DEFINED 05,01,03	108800
BAKER HUGHES INC	COM	057224107	2168	64725	SH	DEFINED 07,06,01,03	64725
BAKER HUGHES INC	COM	057224107	34	1000	SH	DEFINED 08,09,03	1000
BAKER HUGHES INC	COM	057224107	101	3000	SH	DEFINED 13,01,03	3000
BAKER HUGHES INC	COM	057224107	724	21600	SH	DEFINED 17,16	21600
BAKER HUGHES INC 1837002	COM	057224107	65404	1952358	SH	OTHER 01,03	115356
BAKER HUGHES INC 45000	COM	057224107	1508	45000	SH CALL	OTHER 01,03	
BAKER HUGHES INC	COM	057224107	193	5775	SH	OTHER 05,01,03	5775
BALDOR ELEC CO 4533	COM	057741100	251	11750	SH	DEFINED 01,03	7217
BALDOR ELEC CO	COM	057741100	130	6066	SH	DEFINED 05,01,03	6066
BALDOR ELEC CO	COM	057741100	648	30300	SH	DEFINED 07,06,01,03	30300
BALDOR ELEC CO 30673	COM	057741100	678	31706	SH	OTHER 01,03	1033
BALL CORP 8300	COM	058498106	621	13065	SH	DEFINED 01,03	4765
BALL CORP	COM	058498106	998	20990	SH	DEFINED 05,01,03	20990
BALL CORP	COM	058498106	686	14425	SH	DEFINED 07,06,01,03	14425
BALL CORP	COM	058498106	23	475	SH	OTHER 05,01,03	475
BALL CORP	COM	058498106	24	500	SH	OTHER 06,01,03	500
BALLY TOTAL FITNESS HLDG CORP	COM	05873K108	214	7223	SH	DEFINED 01,03	7223
BALLY TOTAL FITNESS HLDG CORP	COM	05873K108	761	25700	SH	DEFINED 07,06,01,03	25700
BALLY TOTAL FITNESS HLDG CORP	COM	05873K108	10	325	SH	OTHER 01,03	325
BANCFIRST CORP ZANESVILLE OHIO	COM	059450106	974	43000	SH	DEFINED 01,03	43000
BANCFIRST CORP ZANESVILLE OHIO	COM	059450106	72	3173	SH	DEFINED 08,09,03	3173
BANCO BILBAO VIZCAYA ARGENTARI 3299	SPONSORED AD	05946K101	78	6010	SH	DEFINED 01,03	2711

BANCO BILBAO VIZCAYA ARGENTARI	SPONSORED AD	05946K101	65	5039	SH	OTHER	01,03	5039
BANCO SANTANDER CENT HISPANO	ADR	05964H105	168	18289	SH	DEFINED	01,03	14432
3857								
BANCO SANTANDER CENT HISPANO	ADR	05964H105	357	38881	SH	OTHER	01,03	37249
1632								
BANCWEST CORP NEW	COM	059790105	1928	56060	SH	DEFINED	01,03	900
1160 54000								
BANCWEST CORP NEW	COM	059790105	98	2840	SH	OTHER	01,03	
2840								
BANDAG INC	COM	059815100	9	315	SH	DEFINED	01,03	315
BANDAG INC	COM	059815100	270	9875	SH	DEFINED	05,01,03	9875
BANDAG INC	COM	059815100	256	9375	SH	DEFINED	07,06,01,03	9375
BANDAG INC	COM	059815100	3	100	SH	OTHER	01,03	100
BANGOR HYDRO ELEC CO	COM	060077104	124	4675	SH	DEFINED	01,03	1675
3000								
BANGOR HYDRO ELEC CO	COM	060077104	981	36900	SH	DEFINED	05,01,03	36900
BANGOR HYDRO ELEC CO	COM	060077104	175	6600	SH	DEFINED	07,06,01,03	6600
BANK OF AMERICA CORPORATION	COM	060505104	18009	300000	SH	DEFINED		300000
BANK OF AMERICA CORPORATION	COM	060505104	1334674	22233447	SH	DEFINED	01,03	20776040
1457407								
BANK OF AMERICA CORPORATION	COM	060505104	30798	513048	SH	DEFINED	05,01,03	513048
BANK OF AMERICA CORPORATION	COM	060505104	18555	309100	SH	DEFINED	07,06,01,03	309100
BANK OF AMERICA CORPORATION	COM	060505104	1207	20109	SH	DEFINED	08,09,03	20109
BANK OF AMERICA CORPORATION	COM	060505104	78	1300	SH	DEFINED	13,01,03	1300
BANK OF AMERICA CORPORATION	COM	060505104	453008	7546353	SH	OTHER	01,03	4957682
2588671								
BANK OF AMERICA CORPORATION	COM	060505104	120	2000	SH	CALL OTHER	01,03	
2000								
BANK OF GRANITE CORP	COM	062401104	1027	44633	SH	OTHER	01,03	44633
BANK MONTREAL QUE	COM	063671101	1920	74366	SH	DEFINED	01,03	74366
BANK NEW YORK INC	COM	064057102	137873	2872361	SH	DEFINED	01,03	2813479
58882								
BANK NEW YORK INC	COM	064057102	13829	288105	SH	DEFINED	05,01,03	
288105								
BANK NEW YORK INC	COM	064057102	26280	547500	SH	DEFINED	07,06,01,03	547500
BANK NEW YORK INC	COM	064057102	544	11325	SH	DEFINED	08,09,03	11325
BANK NEW YORK INC	COM	064057102	173	3600	SH	DEFINED	13,01,03	3600
BANK NEW YORK INC	COM	064057102	3557	74100	SH	DEFINED	17,16	74100
BANK NEW YORK INC	COM	064057102	23235	484069	SH	OTHER	01,03	323023
161046								
BANK NEW YORK INC	COM	064057102	34208	712675	SH	OTHER	05,01,03	300780
411895								
BANK ONE CORP	COM	06423A103	62650	1750000	SH	DEFINED		1750000
BANK ONE CORP	COM	06423A103	33611	938865	SH	DEFINED	01,03	675413
263452								
BANK ONE CORP	COM	06423A103	15557	434541	SH	DEFINED	05,01,03	434541
BANK ONE CORP	COM	06423A103	11328	316425	SH	DEFINED	07,06,01,03	316425
BANK ONE CORP	COM	06423A103	1049	29300	SH	DEFINED	08,09,03	29300
BANK ONE CORP	COM	06423A103	179	5000	SH	PUT	DEFINED 08,09,03	5000
BANK ONE CORP	COM	06423A103	6480	181000	SH	DEFINED	17,16	181000
BANK ONE CORP	COM	06423A103	21365	596776	SH	OTHER	01,03	439580
157196								
BANK ONE CORP	COM	06423A103	719	20075	SH	OTHER	05,01,03	20075
BANK ONE CORP	COM	06423A103	838	23400	SH	OTHER	06,01,03	23400
BANK PLUS CORP	COM	064446107	2053	301500	SH	DEFINED	17,16	301500
BANK SOUTH CAROLINA CORP	COM	065066102	1742	129000	SH	OTHER	01,03	58820
70180								
BANK UTD CORP LITIGATN CONT TR	RT CONTINGEN	065416117		1300	SH	DEFINED	01,03	1300
BANK UTD CORP LITIGATN CONT TR	RT CONTINGEN	065416117	8	25000	SH	DEFINED	07,06,01,03	25000
BANKNORTH GROUP INC NEW	COM	06646R107	146	6427	SH	DEFINED	01,03	3837
2590								
BANKNORTH GROUP INC NEW	COM	06646R107	1494	65975	SH	DEFINED	05,01,03	65975
BANKNORTH GROUP INC NEW	COM	06646R107	1417	62575	SH	DEFINED	07,06,01,03	62575
BANKNORTH GROUP INC NEW	COM	06646R107	490	21645	SH	OTHER	01,03	11645
10000								
BANTA CORP	COM	066821109	74	2510	SH	DEFINED	01,03	2510
BANTA CORP	COM	066821109	345	11785	SH	DEFINED	05,01,03	11785
BANTA CORP	COM	066821109	327	11175	SH	DEFINED	07,06,01,03	11175
BANTA CORP	COM	066821109	5831	199000	SH	OTHER	01,03	
199000								
BARD C R INC	COM	067383109	999	17544	SH	DEFINED	01,03	17234
310								
BARD C R INC	COM	067383109	934	16395	SH	DEFINED	05,01,03	16395
BARD C R INC	COM	067383109	557	9775	SH	DEFINED	07,06,01,03	9775
BARD C R INC	COM	067383109	11532	202500	SH	DEFINED	17,16	202500
BARD C R INC	COM	067383109	1187	20836	SH	OTHER	01,03	17936
2900								
BARD C R INC	COM	067383109	50	875	SH	OTHER	05,01,03	875
BARCLAYS PLC	ADR	06738E204	843	6715	SH	DEFINED	01,03	6715
BARCLAYS PLC	ADR	06738E204	937	7467	SH	OTHER	01,03	7467
BARNES & NOBLE INC	COM	067774109	2534	64389	SH	DEFINED	01,03	63189
1200								
BARNES & NOBLE INC	COM	067774109	1230	31255	SH	DEFINED	05,01,03	31255
BARNES & NOBLE INC	COM	067774109	1166	29625	SH	DEFINED	07,06,01,03	29625
BARNES & NOBLE INC	COM	067774109	665	16900	SH	OTHER	01,03	12000

4900									
BARNES & NOBLE INC	SUB NT CV 14	067774AC3	285	205000	PRN	DEFINED 01,03		205000	
BARNES & NOBLE INC	SUB NT CV 14	067774AC3	7367	5295000	PRN	DEFINED 07,06,01,03		5295000	
BARNES GROUP INC	COM	067806109	393	15925	SH	DEFINED 01,03		4225	
11700									
BARNES GROUP INC	COM	067806109	3194	129300	SH	DEFINED 05,01,03		129300	
BARNES GROUP INC	COM	067806109	408	16500	SH	DEFINED 07,06,01,03		16500	
BARRICK GOLD CORP	COM	067901108	1695	111851	SH	DEFINED 01,03		111851	
BARRICK GOLD CORP	COM	067901108	1857	122588	SH	DEFINED 05,01,03		122588	
BARRICK GOLD CORP	COM	067901108	1163	76775	SH	DEFINED 07,06,01,03		76775	
BARRICK GOLD CORP	COM	067901108	280	18481	SH	OTHER 01,03		9821	
8660									
BARRICK GOLD CORP	COM	067901108	103	6825	SH	OTHER 05,01,03		6825	
BARRICK GOLD CORP	COM	067901108	3977	262500	SH	OTHER 06,01,03		262500	
BARR LABS INC	COM	068306109	512	7400	SH	DEFINED 01,03		7400	
BARR LABS INC	COM	068306109	1173	16950	SH	DEFINED 05,01,03		16950	
BARR LABS INC	COM	068306109	1112	16075	SH	DEFINED 07,06,01,03		16075	
BARR LABS INC	COM	068306109	2325	33600	SH	DEFINED 08,09,03		33600	
BARR LABS INC	COM	068306109	520	7519	SH	OTHER 01,03		7519	
BARRA INC	COM	068313105	674	17225	SH	DEFINED 01,03		10725	
6500									
BARRA INC	COM	068313105	3692	94300	SH	DEFINED 05,01,03		94300	
BARRA INC	COM	068313105	720	18400	SH	DEFINED 07,06,01,03		18400	
BARRA INC	COM	068313105	16	400	SH	DEFINED 08,09,03		400	
BARRA INC	COM	068313105	72	1850	SH	OTHER 06,01,03		1850	
BARRETT RES CORP	COM PAR \$0.0	068480201	1062	17992	SH	DEFINED 01,03		12192	
5800									
BARRETT RES CORP	COM PAR \$0.0	068480201	6980	118300	SH	DEFINED 05,01,03		118300	
BARRETT RES CORP	COM PAR \$0.0	068480201	1711	29000	SH	DEFINED 07,06,01,03		29000	
BARRETT RES CORP	COM PAR \$0.0	068480201	11741	199005	SH	DEFINED 17,16		199005	
BARRETT RES CORP	COM PAR \$0.0	068480201	3195	54147	SH	OTHER 01,03		4147	
50000									
BARRETT RES CORP	COM PAR \$0.0	068480201	77	1300	SH	OTHER 06,01,03		1300	
BASSETT FURNITURE INDS INC	COM	070203104	93	7363	SH	DEFINED 01,03		7363	
BASSETT FURNITURE INDS INC	COM	070203104	132	10525	SH	DEFINED 07,06,01,03		10525	
BASSETT FURNITURE INDS INC	COM	070203104	25	1966	SH	DEFINED 08,09,03		1966	
BAUSCH & LOMB INC	COM	071707103	946	26102	SH	DEFINED 01,03		25902	
200									
BAUSCH & LOMB INC	COM	071707103	601	16580	SH	DEFINED 05,01,03		16580	
BAUSCH & LOMB INC	COM	071707103	375	10350	SH	DEFINED 07,06,01,03		10350	
BAUSCH & LOMB INC	COM	071707103	308	8490	SH	OTHER 01,03		4990	
3500									
BAUSCH & LOMB INC	COM	071707103	34	925	SH	OTHER 05,01,03		925	
BAXTER INTL INC	COM	071813109	51601	1021809	SH	DEFINED 01,03		986273	
35536									
BAXTER INTL INC	COM	071813109	11378	225310	SH	DEFINED 05,01,03			
225310									
BAXTER INTL INC	COM	071813109	20687	409650	SH	DEFINED 07,06,01,03		409650	
BAXTER INTL INC	COM	071813109	5050	100000	SH PUT	DEFINED 08,09,03		100000	
BAXTER INTL INC	COM	071813109	129279	2559978	SH	DEFINED 11,01,03		2199064	
360914									
BAXTER INTL INC	COM	071813109	52436	1038341	SH	OTHER 01,03		838215	
200126									
BAXTER INTL INC	COM	071813109	70710	1400200	SH	OTHER 05,01,03		235510	
1164690									
BAXTER INTL INC	COM	071813109	4363	86400	SH	OTHER 06,01,03		86400	
BAY VIEW CAP CORP DEL	COM	07262L101	8	1134	SH	DEFINED 08,09,03		1134	
BAY VIEW CAP CORP DEL	COM	07262L101	150	20000	SH CALL	DEFINED 08,09,03		20000	
BE AEROSPACE INC	COM	073302101	667	35025	SH	DEFINED 01,03		7325	
27700									
BE AEROSPACE INC	COM	073302101	6783	356068	SH	DEFINED 05,01,03		356068	
BE AEROSPACE INC	COM	073302101	542	28475	SH	DEFINED 07,06,01,03		28475	
BE AEROSPACE INC	COM	073302101	95	5000	SH	OTHER 01,03		5000	
BEA SYS INC	COM	073325102	491	16000	SH	DEFINED		16000	
BEA SYS INC	COM	073325102	339	11044	SH	DEFINED 01,03		11044	
BEA SYS INC	COM	073325102	117	3800	SH	DEFINED 05,01,03		3800	
BEA SYS INC	COM	073325102	2726	88780	SH	DEFINED 08,09,03		88780	
BEA SYS INC	COM	073325102	226	7350	SH	OTHER 01,03		4100	
3250									
BEAR STEARNS COS INC	COM	073902108	3205	54342	SH	DEFINED 01,03		54342	
BEAR STEARNS COS INC	COM	073902108	2167	36750	SH	DEFINED 05,01,03		36750	
BEAR STEARNS COS INC	COM	073902108	1342	22750	SH	DEFINED 07,06,01,03		22750	
BEAR STEARNS COS INC	COM	073902108	2359	40000	SH CALL	DEFINED 08,09,03		40000	
BEAR STEARNS COS INC	COM	073902108	2949	50000	SH PUT	DEFINED 08,09,03		50000	
BEAR STEARNS COS INC	COM	073902108	493	8360	SH	OTHER 01,03		6082	
2278									
BEAR STEARNS COS INC	COM	073902108	106	1800	SH	OTHER 05,01,03		1800	
BEASLEY BROADCAST GROUP INC	CL A	074014101	221	13000	SH	DEFINED 08,09,03		13000	
BECKMAN COULTER INC	COM	075811109	2511	61536	SH	DEFINED 01,03		61536	
BECKMAN COULTER INC	COM	075811109	1243	30470	SH	DEFINED 05,01,03		30470	
BECKMAN COULTER INC	COM	075811109	1118	27400	SH	DEFINED 07,06,01,03		27400	
BECKMAN COULTER INC	COM	075811109	3203	78500	SH CALL	DEFINED 08,09,03		78500	
BECKMAN COULTER INC	COM	075811109	100	2440	SH	OTHER 01,03		1308	
1132									
BECKMAN COULTER INC	COM	075811109	33	800	SH	OTHER 06,01,03		800	

BECTON DICKINSON & CO 12000	COM	075887109	11532	322214	SH	DEFINED 01,03	310214
BECTON DICKINSON & CO	COM	075887109	2971	83000	SH	DEFINED 05,01,03	83000
BECTON DICKINSON & CO	COM	075887109	1778	49675	SH	DEFINED 07,06,01,03	49675
BECTON DICKINSON & CO	COM	075887109	54	1500	SH	DEFINED 08,09,03	1500
BECTON DICKINSON & CO 56880	COM	075887109	6193	173044	SH	OTHER 01,03	116164
BECTON DICKINSON & CO	COM	075887109	159	4450	SH	OTHER 05,01,03	4450
BED BATH & BEYOND INC 2200	COM	075896100	5314	170309	SH	DEFINED 01,03	168109
BED BATH & BEYOND INC	COM	075896100	2930	93895	SH	DEFINED 05,01,03	93895
BED BATH & BEYOND INC	COM	075896100	12570	402875	SH	DEFINED 07,06,01,03	402875
BED BATH & BEYOND INC	COM	075896100	291	9329	SH	DEFINED 08,09,03	9329
BED BATH & BEYOND INC 932	COM	075896100	1056	33855	SH	OTHER 01,03	32923
BED BATH & BEYOND INC	COM	075896100	155	4975	SH	OTHER 05,01,03	4975
BED BATH & BEYOND INC	COM	075896100	5373	172200	SH	OTHER 06,01,03	172200
BEL FUSE INC 1700	CL B	077347300	138	4150	SH	DEFINED 01,03	2450
BEL FUSE INC	CL B	077347300	688	20700	SH	DEFINED 05,01,03	20700
BEL FUSE INC	CL B	077347300	309	9300	SH	DEFINED 07,06,01,03	9300
BEL FUSE INC	CL B	077347300	50	1500	SH	OTHER 01,03	1500
BELCO OIL & GAS CORP	COM	077410108	450	50000	SH	DEFINED 08,09,03	50000
BELCO OIL & GAS CORP 2000	COM	077410108	18	2000	SH	OTHER 01,03	
BELDEN INC 7000	COM	077459105	607	22700	SH	DEFINED 01,03	15700
BELDEN INC	COM	077459105	2097	78400	SH	DEFINED 05,01,03	78400
BELDEN INC	COM	077459105	584	21850	SH	DEFINED 07,06,01,03	21850
BELDEN INC 2865	COM	077459105	77	2865	SH	OTHER 01,03	
BELDEN INC	COM	077459105	80	3000	SH	OTHER 06,01,03	3000
BELL MICROPRODUCTS INC 10100	COM	078137106	164	13725	SH	DEFINED 01,03	3625
BELL MICROPRODUCTS INC	COM	078137106	1636	136800	SH	DEFINED 05,01,03	136800
BELL MICROPRODUCTS INC	COM	078137106	165	13800	SH	DEFINED 07,06,01,03	13800
BELL MICROPRODUCTS INC	COM	078137106	1	100	SH	DEFINED 08,09,03	100
BELLSOUTH CORP 390387	COM	079860102	204435	5076620	SH	DEFINED 01,03	4686233
BELLSOUTH CORP	COM	079860102	32672	811330	SH	DEFINED 05,01,03	811330
BELLSOUTH CORP	COM	079860102	28157	699200	SH	DEFINED 07,06,01,03	699200
BELLSOUTH CORP	COM	079860102	77	1900	SH	DEFINED 08,09,03	1900
BELLSOUTH CORP 957198	COM	079860102	133011	3302989	SH	OTHER 01,03	2345791
BELLSOUTH CORP	COM	079860102	1301	32300	SH	OTHER 05,01,03	32300
BELLSOUTH CORP	COM	079860102	7392	183550	SH	OTHER 06,01,03	183550
BELLSOUTH CORP 1000	COM	079860102	40	1000	SH	OTHER 13,01,03	
BELO CORP 11491	COM SER A	080555105	1168	61984	SH	DEFINED 01,03	50493
BELO CORP	COM SER A	080555105	943	50075	SH	DEFINED 05,01,03	50075
BELO CORP	COM SER A	080555105	938	49800	SH	DEFINED 07,06,01,03	49800
BELO CORP	COM SER A	080555105	3	180	SH	DEFINED 08,09,03	180
BELO CORP	COM SER A	080555105	1174	62331	SH	OTHER 01,03	62331
BEMIS INC 4500	COM	081437105	18518	460989	SH	DEFINED 01,03	456489
BEMIS INC	COM	081437105	829	20645	SH	DEFINED 05,01,03	20645
BEMIS INC	COM	081437105	409	10175	SH	DEFINED 07,06,01,03	10175
BEMIS INC	COM	081437105	55	1362	SH	DEFINED 08,09,03	1362
BEMIS INC 29012	COM	081437105	1194	29712	SH	OTHER 01,03	700
BEMIS INC	COM	081437105	36	900	SH	OTHER 05,01,03	900
BEMIS INC	COM	081437105	44	1100	SH	OTHER 06,01,03	1100
BENCHMARK ELECTRS INC 11350	COM	08160H101	513	21075	SH	DEFINED 01,03	9725
BENCHMARK ELECTRS INC	COM	08160H101	2212	90800	SH	DEFINED 05,01,03	90800
BENCHMARK ELECTRS INC	COM	08160H101	424	17425	SH	DEFINED 07,06,01,03	17425
BENCHMARK ELECTRS INC	COM	08160H101	381	15650	SH	OTHER 01,03	15650
BENCHMARK ELECTRS INC	COM	08160H101	46	1900	SH	OTHER 06,01,03	1900
BERGEN BRUNSWIG CORP	CL A	083739102	459	23901	SH	DEFINED 01,03	23901
BERGEN BRUNSWIG CORP	CL A	083739102	1245	64790	SH	DEFINED 05,01,03	64790
BERGEN BRUNSWIG CORP	CL A	083739102	1182	61475	SH	DEFINED 07,06,01,03	61475
BERGEN BRUNSWIG CORP	CL A	083739102	29	1500	SH	DEFINED 08,09,03	1500
BERGEN BRUNSWIG CORP	CL A	083739102	5421	282041	SH	DEFINED 17,16	282041
BERGEN BRUNSWIG CORP	CL A	083739102	45	2358	SH	OTHER 01,03	2358
BERGEN BRUNSWIG CORP	CL A	083739102	85	4400	SH	OTHER 06,01,03	4400
BERKSHIRE HATHAWAY INC 22	CL A	084670108	17281	249	SH	DEFINED 01,03	227
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	9300	134	SH	DEFINED 08,09,03	134
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	79463	1145	SH	OTHER 01,03	974
BERKSHIRE HATHAWAY INC 171	CL A	084670108	36894	16041	SH	DEFINED 01,03	15703
BERKSHIRE HATHAWAY INC 338	CL B	084670207	2	1	SH	DEFINED 05,01,03	1
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	46	20	SH	DEFINED 08,09,03	20

BERKSHIRE HATHAWAY INC DEL 6250	CL B	084670207	25107	10916 SH	OTHER	01,03	4666
BEST BUY INC 19615	COM	086516101	21710	341775 SH	DEFINED	01,03	322160
BEST BUY INC	COM	086516101	4222	66465 SH	DEFINED	05,01,03	66465
BEST BUY INC	COM	086516101	2590	40775 SH	DEFINED	07,06,01,03	40775
BEST BUY INC	COM	086516101	2356	37087 SH	DEFINED	08,09,03	37087
BEST BUY INC	COM	086516101	1906	30000 SH	CALL	DEFINED 08,09,03	30000
BEST BUY INC	COM	086516101	4383	69000 SH	PUT	DEFINED 08,09,03	69000
BEST BUY INC 19005	COM	086516101	3646	57403 SH	OTHER	01,03	38398
BEST BUY INC	COM	086516101	229	3600 SH	OTHER	05,01,03	3600
BEST BUY INC	COM	086516101	4904	77200 SH	OTHER	06,01,03	77200
BETHLEHEM STL CORP	COM	087509105		243 SH	DEFINED	01,03	243
BETHLEHEM STL CORP	COM	087509105	51	25000 SH	DEFINED	08,09,03	25000
BETHLEHEM STL CORP 125	COM	087509105	17	8475 SH	OTHER	01,03	8350
BEYOND COM CORP	COM	08860E101	3	15000 SH	DEFINED	01,03	15000
BIG LOTS INC	COM	089302103	79	5800 SH	DEFINED	01,03	5800
BIG LOTS INC	COM	089302103	483	35280 SH	DEFINED	05,01,03	35280
BIG LOTS INC	COM	089302103	299	21850 SH	DEFINED	07,06,01,03	21850
BIG LOTS INC	COM	089302103	16	1200 SH	DEFINED	08,09,03	1200
BIG LOTS INC	COM	089302103	27	1950 SH	OTHER	05,01,03	1950
BINDVIEW DEV CORP	COM	090327107	15	7073 SH	DEFINED	01,03	7073
BINDVIEW DEV CORP	COM	090327107	8	3663 SH	OTHER	01,03	3663
BIO TECHNOLOGY GEN CORP 29600	COM	090578105	559	42700 SH	DEFINED	01,03	13100
BIO TECHNOLOGY GEN CORP	COM	090578105	4723	360500 SH	DEFINED	05,01,03	360500
BIO TECHNOLOGY GEN CORP	COM	090578105	670	51175 SH	DEFINED	07,06,01,03	51175
BIO-REFERENCE LABS INC	COM \$.01 NEW	09057G602	52	13334 SH	DEFINED	08,09,03	13334
BIOGEN INC 480	COM	090597105	13469	247783 SH	DEFINED	01,03	247303
BIOGEN INC	COM	090597105	2615	48100 SH	DEFINED	05,01,03	48100
BIOGEN INC	COM	090597105	1557	28650 SH	DEFINED	07,06,01,03	28650
BIOGEN INC	COM	090597105	516	9500 SH	DEFINED	08,09,03	9500
BIOGEN INC	COM	090597105	2718	50000 SH	CALL	DEFINED 08,09,03	50000
BIOGEN INC 13499	COM	090597105	998	18364 SH	OTHER	01,03	4865
BIOGEN INC	COM	090597105	139	2550 SH	OTHER	05,01,03	2550
BIOMET INC 11100	COM	090613100	8140	169365 SH	DEFINED	01,03	158265
BIOMET INC	COM	090613100	3424	71240 SH	DEFINED	05,01,03	71240
BIOMET INC	COM	090613100	2533	52700 SH	DEFINED	07,06,01,03	52700
BIOMET INC	COM	090613100	108	2250 SH	DEFINED	08,09,03	2250
BIOMET INC	COM	090613100	1442	30000 SH	CALL	DEFINED 08,09,03	30000
BIOMET INC	COM	090613100	1442	30000 SH	PUT	DEFINED 08,09,03	30000
BIOMET INC 700	COM	090613100	152	3165 SH	OTHER	01,03	2465
BIOMET INC	COM	090613100	148	3075 SH	OTHER	05,01,03	3075
BIOMET INC	COM	090613100	6762	140700 SH	OTHER	06,01,03	140700
BIOTECH HOLDERS TR 200	DEPOSTRY RCP	09067D201	93	700 SH	DEFINED	01,03	500
BIOTECH HOLDERS TR	DEPOSTRY RCP	09067D201	106	800 SH	DEFINED	08,09,03	800
BIOTECH HOLDERS TR 600	DEPOSTRY RCP	09067D201	159	1200 SH	OTHER	01,03	600
BIOVAIL CORP	PFD EQ SBDB	09067J208	5051	64345 SH	DEFINED	08,09,03	64345
BIOSITE DIAGNOSTICS INC	COM	090945106	160	3561 SH	DEFINED	01,03	3561
BIOSITE DIAGNOSTICS INC	COM	090945106	90	2000 SH	OTHER	01,03	2000
BIRMINGHAM STL CORP	COM	091250100	114	109189 SH	DEFINED	01,03	109189
BLACK & DECKER CORP 8804	COM	091797100	501	12704 SH	DEFINED	01,03	3900
BLACK & DECKER CORP	COM	091797100	1088	27570 SH	DEFINED	05,01,03	27570
BLACK & DECKER CORP	COM	091797100	619	15675 SH	DEFINED	07,06,01,03	15675
BLACK & DECKER CORP	COM	091797100	55	1400 SH	DEFINED	08,09,03	1400
BLACK & DECKER CORP 34196	COM	091797100	2095	53100 SH	OTHER	01,03	18904
BLACK & DECKER CORP	COM	091797100	55	1400 SH	OTHER	05,01,03	1400
BLACK BOX CORP DEL 13983	COM	091826107	1561	23178 SH	DEFINED	01,03	9195
BLACK BOX CORP DEL	COM	091826107	6413	95200 SH	DEFINED	05,01,03	95200
BLACK BOX CORP DEL	COM	091826107	1118	16600 SH	DEFINED	07,06,01,03	16600
BLACK BOX CORP DEL	COM	091826107	7	100 SH	DEFINED	08,09,03	100
BLACK BOX CORP DEL 220	COM	091826107	337	5000 SH	OTHER	01,03	4780
BLACK BOX CORP DEL	COM	091826107	94	1400 SH	OTHER	06,01,03	1400
BLACK HILLS CORP	COM	092113109	267	6632 SH	DEFINED	01,03	6632
BLACK HILLS CORP	COM	092113109	501	12445 SH	DEFINED	05,01,03	12445
BLACK HILLS CORP	COM	092113109	475	11800 SH	DEFINED	07,06,01,03	11800
BLACK HILLS CORP 17900	COM	092113109	1096	27252 SH	OTHER	01,03	9352
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 INCOME TR INC	COM	09247F100	158	21984 SH	OTHER	01,03	21984
BLACKROCK FL INSD MUN 2008 TRM	COM	09247H106	237	15800 SH	DEFINED	01,03	15800

BLACKROCK FL INSD MUN 2008 TRM COM		09247H106	54	3600	SH	OTHER	01,03	3600
BLACKROCK INSD MUN 2008 TRM TR COM		09247K109	189	12085	SH	DEFINED	01,03	12085
BLACKROCK NY INSD MUN 2008 TRM COM		09247L107	187	12300	SH	OTHER	01,03	12300
BLACKROCK STRATEGIC TERM TR COM		09247P108	7	700	SH	DEFINED	01,03	700
BLACKROCK STRATEGIC TERM TR COM		09247P108	200	20830	SH	OTHER	01,03	3000
17830								
BLOCK H & R INC	COM	093671105	1887	29232	SH	DEFINED	01,03	26232
3000								
BLOCK H & R INC	COM	093671105	1861	28825	SH	DEFINED	05,01,03	28825
BLOCK H & R INC	COM	093671105	1138	17625	SH	DEFINED	07,06,01,03	17625
BLOCK H & R INC	COM	093671105	4196	65000	SH	CALL	DEFINED 08,09,03	65000
BLOCK H & R INC	COM	093671105	4196	65000	SH	PUT	DEFINED 08,09,03	65000
BLOCK H & R INC	COM	093671105	1452	22491	SH	OTHER	01,03	14756
7735								
BLOCK H & R INC	COM	093671105	102	1575	SH	OTHER	05,01,03	1575
BLOCK H & R INC	COM	093671105	65	1000	SH	OTHER	06,01,03	1000
BLUE MARTINI SOFTWARE INC	COM	095698106	188	62691	SH	DEFINED		62691
BLUE MARTINI SOFTWARE INC	COM	095698106	122	40565	SH	DEFINED	08,09,03	40565
BLYTH INC	COM	09643P108	93	3630	SH	DEFINED	01,03	3630
BLYTH INC	COM	09643P108	580	22550	SH	DEFINED	05,01,03	22550
BLYTH INC	COM	09643P108	550	21400	SH	DEFINED	07,06,01,03	21400
BLYTH INC	COM	09643P108	1460	56800	SH	OTHER	01,03	56800
BOB EVANS FARMS INC	COM	096761101	38	2123	SH	DEFINED	01,03	2123
BOB EVANS FARMS INC	COM	096761101	300	16675	SH	DEFINED	05,01,03	16675
BOB EVANS FARMS INC	COM	096761101	285	15825	SH	DEFINED	07,06,01,03	15825
BOB EVANS FARMS INC	COM	096761101	165	9148	SH	OTHER	01,03	
9148								
BOCA RESORTS INC	CL A	09688T106	1771	120200	SH	DEFINED	01,03	120200
BOEING CO	COM	097023105	63146	1135719	SH	DEFINED	01,03	1022910
112809								
BOEING CO	COM	097023105	24124	433879	SH	DEFINED	05,01,03	433879
BOEING CO	COM	097023105	12894	231899	SH	DEFINED	07,06,01,03	231899
BOEING CO	COM	097023105	1129	20300	SH	DEFINED	08,09,03	20300
BOEING CO	COM	097023105	4348	78200	SH	CALL	DEFINED 08,09,03	78200
BOEING CO	COM	097023105	9630	173200	SH	PUT	DEFINED 08,09,03	173200
BOEING CO	COM	097023105	479098	8616875	SH	DEFINED	11,01,03	8021384
595491								
BOEING CO	COM	097023105	1612	29000	SH	DEFINED	17,16	29000
BOEING CO	COM	097023105	29785	535704	SH	OTHER	01,03	292036
243668								
BOEING CO	COM	097023105	835	15025	SH	OTHER	05,01,03	15025
BOEING CO	COM	097023105	8307	149400	SH	OTHER	06,01,03	149400
BOEING CO	COM	097023105	1207	21700	SH	OTHER	13,01,03	
21700								
BOISE CASCADE CORP	COM	097383103	523	14867	SH	DEFINED	01,03	14867
BOISE CASCADE CORP	COM	097383103	629	17890	SH	DEFINED	05,01,03	17890
BOISE CASCADE CORP	COM	097383103	390	11075	SH	DEFINED	07,06,01,03	11075
BOISE CASCADE CORP	COM	097383103	957	27205	SH	OTHER	01,03	16680
10525								
BOISE CASCADE CORP	COM	097383103	35	1000	SH	OTHER	05,01,03	1000
BOOKHAM TECHNOLOGY PLC	SPONSORED AD	09856Q108	3	1000	SH	DEFINED	01,03	1000
BOOKHAM TECHNOLOGY PLC	SPONSORED AD	09856Q108	905	312100	SH	DEFINED	08,09,03	312100
BORDERS GROUP INC	COM	099709107	565	25205	SH	DEFINED	01,03	25205
BORDERS GROUP INC	COM	099709107	858	38310	SH	DEFINED	05,01,03	38310
BORDERS GROUP INC	COM	099709107	814	36350	SH	DEFINED	07,06,01,03	36350
BORDERS GROUP INC	COM	099709107	69	3060	SH	OTHER	01,03	
3060								
BORDERS GROUP INC	COM	099709107	130	5800	SH	OTHER	06,01,03	5800
BORG WARNER INC	COM	099724106	76	1535	SH	DEFINED	01,03	1535
BORG WARNER INC	COM	099724106	625	12590	SH	DEFINED	05,01,03	12590
BORG WARNER INC	COM	099724106	593	11950	SH	DEFINED	07,06,01,03	11950
BORG WARNER INC	COM	099724106	40	800	SH	DEFINED	08,09,03	800
BORG WARNER INC	COM	099724106	112	2250	SH	OTHER	01,03	750
1500								
BOSTON COMMUNICATIONS GROUP	COM	100582105	279	19400	SH	DEFINED	01,03	8900
10500								
BOSTON COMMUNICATIONS GROUP	COM	100582105	1801	125100	SH	DEFINED	05,01,03	125100
BOSTON COMMUNICATIONS GROUP	COM	100582105	220	15250	SH	DEFINED	07,06,01,03	15250
BOSTON PRIVATE FINL HLDGS INC	COM	101119105	553	24675	SH	DEFINED	01,03	22300
2375								
BOSTON PRIVATE FINL HLDGS INC	COM	101119105	450	20100	SH	DEFINED	05,01,03	20100
BOSTON PRIVATE FINL HLDGS INC	COM	101119105	6586	294000	SH	DEFINED	07,06,01,03	294000
BOSTON PRIVATE FINL HLDGS INC	COM	101119105	119	5300	SH	DEFINED	08,09,03	5300
BOSTON PROPERTIES INC	COM	101121101	284	6950	SH	DEFINED	01,03	4800
2150								
BOSTON PROPERTIES INC	COM	101121101	2585	63200	SH	DEFINED	07,06,01,03	63200
BOSTON SCIENTIFIC CORP	COM	101137107	4532	266609	SH	DEFINED	01,03	249909
16700								
BOSTON SCIENTIFIC CORP	COM	101137107	2141	125945	SH	DEFINED	05,01,03	125945
BOSTON SCIENTIFIC CORP	COM	101137107	1316	77400	SH	DEFINED	07,06,01,03	77400
BOSTON SCIENTIFIC CORP	COM	101137107	281	16500	SH	DEFINED	08,09,03	16500
BOSTON SCIENTIFIC CORP	COM	101137107	423	24866	SH	OTHER	01,03	23056
1810								
BOSTON SCIENTIFIC CORP	COM	101137107	118	6925	SH	OTHER	05,01,03	6925
BOWATER INC	COM	102183100	1510	33745	SH	DEFINED	01,03	33745

BOWATER INC	COM	102183100	1080	24145	SH	DEFINED 05,01,03	24145
BOWATER INC	COM	102183100	1025	22900	SH	DEFINED 07,06,01,03	22900
BOWATER INC	COM	102183100	173	3868	SH	OTHER 01,03	868
3000							
BOWATER INC	COM	102183100	300	6700	SH	OTHER 06,01,03	6700
BOWNE & CO INC	COM	103043105	87	7550	SH	DEFINED 01,03	7550
BOWNE & CO INC	COM	103043105	329	28600	SH	DEFINED 07,06,01,03	28600
BRACKNELL CORP	COM	10382K102	152	31400	SH	DEFINED 01,03	31400
BRADY CORP	CL A	104674106	19624	543160	SH	DEFINED 01,03	531760
11400							
BRADY CORP	CL A	104674106	5015	138800	SH	DEFINED 05,01,03	138800
BRADY CORP	CL A	104674106	737	20400	SH	DEFINED 07,06,01,03	20400
BRANDYWINE RLTY TR	SH BEN INT N	105368203	203	9050	SH	DEFINED 01,03	9050
BRANDYWINE RLTY TR	SH BEN INT N	105368203	45	2000	SH	OTHER 01,03	2000
BRASIL TELECOM PARTICIPACOES	SPON ADR PFD	105530109	907	21600	SH	DEFINED 06,01,03	21600
BRASIL TELECOM PARTICIPACOES	SPON ADR PFD	105530109	27	650	SH	OTHER 01,03	
40							
610							
BRIGGS & STRATTON CORP	COM	109043109	344	8179	SH	DEFINED 01,03	6979
1200							
BRIGGS & STRATTON CORP	COM	109043109	816	19375	SH	DEFINED 07,06,01,03	19375
BRIGGS & STRATTON CORP	COM	109043109	310	7367	SH	OTHER 01,03	3767
3600							
BRIGHTPOINT INC	COM	109473108	240	82650	SH	DEFINED 01,03	78750
3900							
BRIGHTPOINT INC	COM	109473108	145	50000	SH	DEFINED 05,01,03	50000
BRIGHTPOINT INC	COM	109473108	140	48300	SH	DEFINED 07,06,01,03	48300
BRIGHTPOINT INC	SB LYON ZERO	109473AC2	7888	21910000	PRN	DEFINED 08,09,03	21910000
BRINKER INTL INC	COM	109641100	535	20685	SH	DEFINED 01,03	20685
BRINKER INTL INC	COM	109641100	1305	50500	SH	DEFINED 05,01,03	50500
BRINKER INTL INC	COM	109641100	1172	45350	SH	DEFINED 07,06,01,03	45350
BRINKER INTL INC	COM	109641100	452	17500	SH	DEFINED 08,09,03	17500
BRINKER INTL INC	COM	109641100	17	675	SH	OTHER 01,03	675
BRINKER INTL INC	COM	109641100	121	4700	SH	OTHER 06,01,03	4700
BRISTOL MYERS SQUIBB CO	COM	110122108	419804	8026853	SH	DEFINED 01,03	7464365
562488							
BRISTOL MYERS SQUIBB CO	COM	110122108	46087	881212	SH	DEFINED 05,01,03	501212
380000							
BRISTOL MYERS SQUIBB CO	COM	110122108	31779	607625	SH	DEFINED 07,06,01,03	607625
BRISTOL MYERS SQUIBB CO	COM	110122108	893	17078	SH	DEFINED 08,09,03	17078
BRISTOL MYERS SQUIBB CO	COM	110122108	264	5050	SH	DEFINED 13,01,03	5050
BRISTOL MYERS SQUIBB CO	COM	110122108	586118	11206842	SH	OTHER 01,03	3462678
7744164							
BRISTOL MYERS SQUIBB CO	COM	110122108	21626	413500	SH	OTHER 05,01,03	413500
BRISTOL MYERS SQUIBB CO	COM	110122108	7066	135100	SH	OTHER 06,01,03	135100
BRISTOL MYERS SQUIBB CO	COM	110122108	16	300	SH	OTHER 13,01,03	300
BRITISH AWYS PLC	ADR 2ND INST	110419306	18	375	SH	DEFINED 01,03	300
75							
BRITISH AWYS PLC	ADR 2ND INST	110419306	43	875	SH	OTHER 01,03	875
BRITISH AWYS PLC	ADR 2ND INST	110419306	2446	50000	SH	OTHER 06,01,03	50000
BRITISH TELECOMMUNICATIONS PLC	ADR FINAL IN	111021408	266	4116	SH	DEFINED 01,03	3076
1040							
BRITISH TELECOMMUNICATIONS PLC	ADR FINAL IN	111021408	16	250	SH	DEFINED 08,09,03	250
BRITISH TELECOMMUNICATIONS PLC	ADR FINAL IN	111021408	656	10144	SH	OTHER 01,03	9284
860							
BROADCOM CORP	CL A	111320107	1383	32350	SH	DEFINED 01,03	17265
15085							
BROADCOM CORP	CL A	111320107	4327	101185	SH	DEFINED 05,01,03	101185
BROADCOM CORP	CL A	111320107	2931	68550	SH	DEFINED 07,06,01,03	68550
BROADCOM CORP	CL A	111320107	491	11487	SH	DEFINED 08,09,03	11487
BROADCOM CORP	CL A	111320107	122	2861	SH	OTHER 01,03	2061
800							
BROADVISION INC	COM	111412102	9411	1882146	SH	DEFINED	1882146
BROADVISION INC	COM	111412102	307	61410	SH	DEFINED 01,03	29510
31900							
BROADVISION INC	COM	111412102	580	116025	SH	DEFINED 05,01,03	116025
BROADVISION INC	COM	111412102	484	96750	SH	DEFINED 07,06,01,03	96750
BROADVISION INC	COM	111412102	229	45862	SH	DEFINED 08,09,03	45862
BROADWING INC	COM	111620100	3256	133184	SH	DEFINED 01,03	133184
BROADWING INC	COM	111620100	2617	107055	SH	DEFINED 05,01,03	107055
BROADWING INC	COM	111620100	7528	307900	SH	DEFINED 07,06,01,03	307900
BROADWING INC	COM	111620100	184	7524	SH	DEFINED 08,09,03	7524
BROADWING INC	COM	111620100	367	15000	SH	CALL DEFINED 08,09,03	15000
BROADWING INC	COM	111620100	367	15000	SH	PUT DEFINED 08,09,03	15000
BROADWING INC	COM	111620100	249	10195	SH	OTHER 01,03	9295
900							
BROADWING INC	COM	111620100	73	3000	SH	OTHER 06,01,03	3000
BROCADE COMMUNICATIONS SYS INC	COM	111621108	266	6055	SH	DEFINED 01,03	6055
BROCADE COMMUNICATIONS SYS INC	COM	111621108	88	2000	SH	DEFINED 05,01,03	2000
BROCADE COMMUNICATIONS SYS INC	COM	111621108	1081	24575	SH	DEFINED 08,09,03	24575
BROCADE COMMUNICATIONS SYS INC	COM	111621108	2446	55600	SH	CALL DEFINED 08,09,03	55600
BROCADE COMMUNICATIONS SYS INC	COM	111621108	207	4700	SH	PUT DEFINED 08,09,03	4700
BROCADE COMMUNICATIONS SYS INC	COM	111621108	28	640	SH	OTHER 01,03	640
BROOKS AUTOMATION INC	COM	11434A100	635	13775	SH	DEFINED 01,03	10975
2800							
BROOKS AUTOMATION INC	COM	11434A100	1724	37400	SH	DEFINED 05,01,03	37400

BROOKS AUTOMATION INC	COM	11434A100	717	15550	SH	DEFINED 07,06,01,03	15550
BROOKS AUTOMATION INC	COM	11434A100	83	1800	SH	OTHER 06,01,03	1800
BROOKTROUT INC	COM	114580103	21	2775	SH	DEFINED 01,03	2775
BROOKTROUT INC	COM	114580103	584	75600	SH	DEFINED 05,01,03	75600
BROOKTROUT INC	COM	114580103	82	10600	SH	DEFINED 07,06,01,03	10600
BROOKTROUT INC	COM	114580103	49	6300	SH	DEFINED 16	6300
BROOKTROUT INC	COM	114580103	42	5500	SH	OTHER 01,03	5500
BROWN & BROWN INC	COM	115236101	2106	50154	SH	DEFINED 01,03	50154
BROWN & BROWN INC	COM	115236101	13	300	SH	OTHER 01,03	300
BROWN FORMAN CORP	CL A	115637100	1914	29200	SH	DEFINED 01,03	29200
BROWN FORMAN CORP	CL A	115637100	243	3702	SH	OTHER 01,03	3651
51							
BROWN FORMAN CORP	CL B	115637209	2834	44325	SH	DEFINED 01,03	35131
9194							
BROWN FORMAN CORP	CL B	115637209	3119	48774	SH	DEFINED 05,01,03	48774
BROWN FORMAN CORP	CL B	115637209	11030	172500	SH	DEFINED 07,06,01,03	172500
BROWN FORMAN CORP	CL B	115637209	13	200	SH	DEFINED 08,09,03	200
BROWN FORMAN CORP	CL B	115637209	825	12900	SH	OTHER 01,03	12900
BROWN FORMAN CORP	CL B	115637209	75	1175	SH	OTHER 05,01,03	1175
BROWN TOM INC	COM NEW	115660201	754	31425	SH	DEFINED 01,03	13925
17500							
BROWN TOM INC	COM NEW	115660201	4265	177700	SH	DEFINED 05,01,03	177700
BROWN TOM INC	COM NEW	115660201	811	33800	SH	DEFINED 07,06,01,03	33800
BROWN TOM INC	COM NEW	115660201	2	100	SH	DEFINED 08,09,03	100
BROWN TOM INC	COM NEW	115660201	24	1020	SH	OTHER 01,03	1020
BROWN SHOE INC NEW	COM	115736100	188	10400	SH	DEFINED 01,03	7000
3400							
BROWN SHOE INC NEW	COM	115736100	1345	74500	SH	DEFINED 05,01,03	74500
BROWN SHOE INC NEW	COM	115736100	274	15200	SH	DEFINED 07,06,01,03	15200
BROWN SHOE INC NEW	COM	115736100	232	12880	SH	OTHER 01,03	
12880							
BRUNSWICK CORP	COM	117043109	277	11520	SH	DEFINED 01,03	11520
BRUNSWICK CORP	COM	117043109	694	28890	SH	DEFINED 05,01,03	28890
BRUNSWICK CORP	COM	117043109	406	16900	SH	DEFINED 07,06,01,03	16900
BRUNSWICK CORP	COM	117043109	267	11123	SH	OTHER 01,03	3276
7847							
BRUNSWICK CORP	COM	117043109	36	1500	SH	OTHER 05,01,03	1500
BRUSH ENGINEERED MATLS INC	COM	117421107	108	6775	SH	DEFINED 01,03	3875
2900							
BRUSH ENGINEERED MATLS INC	COM	117421107	613	38300	SH	DEFINED 05,01,03	38300
BRUSH ENGINEERED MATLS INC	COM	117421107	230	14400	SH	DEFINED 07,06,01,03	14400
BRUSH ENGINEERED MATLS INC	COM	117421107	2	100	SH	OTHER 01,03	100
BUCA INC	COM	117769109	21	950	SH	DEFINED 01,03	950
BUCA INC	COM	117769109	392	18000	SH	DEFINED 08,09,03	18000
BUCKEYE PARTNERS L P	UNIT LTD PAR	118230101	197	5700	SH	DEFINED 01,03	5700
BUCKEYE PARTNERS L P	UNIT LTD PAR	118230101	637	18460	SH	OTHER 01,03	10135
8325							
BUCKEYE PARTNERS L P	UNIT LTD PAR	118230101	38	1100	SH	OTHER 13,01,03	1100
BUCKEYE TECHNOLOGIES INC	COM	118255108	222	15395	SH	DEFINED 01,03	7825
770							
BUCKEYE TECHNOLOGIES INC	COM	118255108	1473	102300	SH	DEFINED 05,01,03	102300
BUCKEYE TECHNOLOGIES INC	COM	118255108	426	29600	SH	DEFINED 07,06,01,03	29600
BUDGET GROUP INC	CL A	119003101	24	10000	SH	OTHER 01,03	10000
BUILDING MATLS HLDG CORP	COM	120113105	367	24150	SH	DEFINED 01,03	2950
21200							
BUILDING MATLS HLDG CORP	COM	120113105	3980	261700	SH	DEFINED 05,01,03	261700
BUILDING MATLS HLDG CORP	COM	120113105	176	11550	SH	DEFINED 07,06,01,03	11550
BUILDING MATLS HLDG CORP	COM	120113105	2	100	SH	DEFINED 08,09,03	100
BULL RUN CORP GA	COM	120182100	93	71360	SH	DEFINED	71360
BULL RUN CORP GA	COM	120182100		200	SH	DEFINED 01,03	200
BURLINGTON COAT FACTORY	COM	121579106	419	20925	SH	DEFINED 01,03	20925
BURLINGTON COAT FACTORY	COM	121579106	714	35700	SH	DEFINED 05,01,03	35700
BURLINGTON COAT FACTORY	COM	121579106	792	39575	SH	DEFINED 07,06,01,03	39575
BURLINGTON COAT FACTORY	COM	121579106	70	3500	SH	OTHER 06,01,03	3500
BURLINGTON NORTHN SANTA FE CP	COM	12189T104	17887	590332	SH	DEFINED 01,03	525893
64439							
BURLINGTON NORTHN SANTA FE CP	COM	12189T104	6423	211990	SH	DEFINED 05,01,03	211990
BURLINGTON NORTHN SANTA FE CP	COM	12189T104	3650	120450	SH	DEFINED 07,06,01,03	120450
BURLINGTON NORTHN SANTA FE CP	COM	12189T104	94	3100	SH	DEFINED 13,01,03	3100
BURLINGTON NORTHN SANTA FE CP	COM	12189T104	11724	386922	SH	OTHER 01,03	192649
194273							
BURLINGTON NORTHN SANTA FE CP	COM	12189T104	205	6750	SH	OTHER 05,01,03	6750
BURLINGTON NORTHN SANTA FE CP	COM	12189T104	4451	146900	SH	OTHER 06,01,03	146900
BURLINGTON RES INC	COM	122014103	6790	170829	SH	DEFINED 01,03	151657
19172							
BURLINGTON RES INC	COM	122014103	3823	96177	SH	DEFINED 05,01,03	96177
BURLINGTON RES INC	COM	122014103	3898	98075	SH	DEFINED 07,06,01,03	98075
BURLINGTON RES INC	COM	122014103	4588	115421	SH	OTHER 01,03	52024
63397							
BURLINGTON RES INC	COM	122014103	145	3650	SH	OTHER 05,01,03	3650
BUTLER MFG CO DEL	COM	123655102	51	2025	SH	DEFINED 01,03	2025
BUTLER MFG CO DEL	COM	123655102	139	5575	SH	DEFINED 07,06,01,03	5575
BUTLER MFG CO DEL	COM	123655102	60	2398	SH	OTHER 01,03	2398
C&D TECHNOLOGIES INC	COM	124661109	1507	48617	SH	DEFINED 01,03	29321
1146							
18150							

C&D TECHNOLOGIES INC	COM	124661109	7197	232175	SH	DEFINED 05,01,03	232175
C&D TECHNOLOGIES INC	COM	124661109	11506	371150	SH	DEFINED 07,06,01,03	371150
C&D TECHNOLOGIES INC	COM	124661109	133	4300	SH	DEFINED 08,09,03	4300
C&D TECHNOLOGIES INC 1400	COM	124661109	43	1400	SH	OTHER 01,03	
C&D TECHNOLOGIES INC	COM	124661109	68	2200	SH	OTHER 06,01,03	2200
CBRL GROUP INC	COM	12489V106	18	1091	SH	DEFINED 01,03	1091
CBRL GROUP INC	COM	12489V106	449	26500	SH	DEFINED 05,01,03	26500
CBRL GROUP INC	COM	12489V106	426	25125	SH	DEFINED 07,06,01,03	25125
CBRL GROUP INC	COM	12489V106	34	2001	SH	DEFINED 08,09,03	2001
C COR NET CORP 19275	COM	125010108	1271	105950	SH	DEFINED 01,03	86675
C COR NET CORP	COM	125010108	2508	209000	SH	DEFINED 05,01,03	209000
C COR NET CORP	COM	125010108	12515	1042900	SH	DEFINED 07,06,01,03	1042900
C D I CORP 6000	COM	125071100	176	10350	SH	DEFINED 01,03	4350
C D I CORP	COM	125071100	1300	76500	SH	DEFINED 05,01,03	76500
C D I CORP	COM	125071100	280	16500	SH	DEFINED 07,06,01,03	16500
CDW COMPUTER CTRS INC	COM	125129106	501	12623	SH	DEFINED 01,03	12623
CDW COMPUTER CTRS INC	COM	125129106	1686	42460	SH	DEFINED 05,01,03	42460
CDW COMPUTER CTRS INC	COM	125129106	1585	39925	SH	DEFINED 07,06,01,03	39925
CDW COMPUTER CTRS INC	COM	125129106	1544	38888	SH	DEFINED 08,09,03	38888
CDW COMPUTER CTRS INC	COM	125129106	115	2900	SH	OTHER 01,03	2900
CDW COMPUTER CTRS INC	COM	125129106	75	1900	SH	OTHER 06,01,03	1900
CEC ENTMT INC 950 14175	COM	125137109	1951	39530	SH	DEFINED 01,03	24405
CEC ENTMT INC	COM	125137109	8513	172500	SH	DEFINED 05,01,03	172500
CEC ENTMT INC	COM	125137109	9934	201300	SH	DEFINED 07,06,01,03	201300
CEC ENTMT INC	COM	125137109	44	900	SH	OTHER 06,01,03	900
CH ENERGY GROUP INC 200	COM	12541M102	213	4850	SH	DEFINED 01,03	4650
CH ENERGY GROUP INC	COM	12541M102	628	14300	SH	DEFINED 07,06,01,03	14300
CH ENERGY GROUP INC 900	COM	12541M102	147	3350	SH	OTHER 01,03	2450
C H ROBINSON WORLDWIDE INC	COM	12541W100	512	18355	SH	DEFINED 01,03	18355
C H ROBINSON WORLDWIDE INC	COM	12541W100	1131	40545	SH	DEFINED 05,01,03	40545
C H ROBINSON WORLDWIDE INC	COM	12541W100	1073	38475	SH	DEFINED 07,06,01,03	38475
C H ROBINSON WORLDWIDE INC	COM	12541W100	35	1250	SH	OTHER 01,03	1250
C H ROBINSON WORLDWIDE INC	COM	12541W100	117	4200	SH	OTHER 06,01,03	4200
CIGNA CORP 33009	COM	125509109	28582	298293	SH	DEFINED 01,03	265284
CIGNA CORP	COM	125509109	9622	100420	SH	DEFINED 05,01,03	100420
CIGNA CORP	COM	125509109	21552	224925	SH	DEFINED 07,06,01,03	224925
CIGNA CORP 94698	COM	125509109	15192	158551	SH	OTHER 01,03	63853
CIGNA CORP	COM	125509109	247	2575	SH	OTHER 05,01,03	2575
CLECO CORP NEW	COM	12561W105	651	28637	SH	DEFINED 01,03	28637
CLECO CORP NEW	COM	12561W105	491	21565	SH	DEFINED 05,01,03	21565
CLECO CORP NEW	COM	12561W105	466	20500	SH	DEFINED 07,06,01,03	20500
CLECO CORP NEW 12415	COM	12561W105	392	17235	SH	OTHER 01,03	4820
CLECO CORP NEW	COM	12561W105	59	2600	SH	OTHER 06,01,03	2600
CMGI INC	COM	125750109	5	1738	SH	DEFINED	1738
CMGI INC 50	COM	125750109	85	28499	SH	DEFINED 01,03	28449
CMGI INC	COM	125750109	7	2400	SH	DEFINED 05,01,03	2400
CMGI INC	COM	125750109	95	31710	SH	DEFINED 08,09,03	31710
CMGI INC 1050	COM	125750109	59	19556	SH	OTHER 01,03	18506
CMS ENERGY CORP 100	COM	125896100	1664	59763	SH	DEFINED 01,03	59663
CMS ENERGY CORP	COM	125896100	1127	40468	SH	DEFINED 05,01,03	40468
CMS ENERGY CORP	COM	125896100	709	25450	SH	DEFINED 07,06,01,03	25450
CMS ENERGY CORP	COM	125896100	1075	38600	SH	DEFINED 08,09,03	38600
CMS ENERGY CORP 17360	COM	125896100	750	26917	SH	OTHER 01,03	9557
CMS ENERGY CORP	COM	125896100	63	2275	SH	OTHER 05,01,03	2275
CMS ENERGY CORP	ADJ CV TR8.7	125896308	343	10000	SH	DEFINED 01,03	10000
CPI CORP 4100	COM	125902106	143	5850	SH	DEFINED 01,03	1750
CPI CORP	COM	125902106	1242	50700	SH	DEFINED 05,01,03	50700
CPI CORP	COM	125902106	169	6900	SH	DEFINED 07,06,01,03	6900
CSK AUTO CORP	COM	125965103	74	9000	SH	DEFINED 01,03	9000
CSK AUTO CORP	COM	125965103	25	3000	SH	OTHER 01,03	3000
CNF INC	COM	12612W104	43	1516	SH	DEFINED 01,03	1516
CNF INC	COM	12612W104	669	23690	SH	DEFINED 05,01,03	23690
CNF INC	COM	12612W104	626	22175	SH	DEFINED 07,06,01,03	22175
CNF INC	COM	12612W104	455	16100	SH	DEFINED 08,09,03	16100
CNF INC	COM	12612W104	8	300	SH	OTHER 01,03	300
CNOOC LTD	SPONSORED AD	126132109	1173	61900	SH	DEFINED 06,01,03	61900
CNOOC LTD 8600	SPONSORED AD	126132109	1169	61700	SH	DEFINED 11,06,01,03	53100
CNET NETWORKS INC	COM	12613R104	1	101	SH	DEFINED 01,03	101
CNET NETWORKS INC	COM	12613R104	3	200	SH	DEFINED 05,01,03	200
CNET NETWORKS INC	COM	12613R104	100	7671	SH	DEFINED 08,09,03	7671

CNET NETWORKS INC 500	COM	12613R104	53	4048 SH	OTHER	01,03	3548
CSG SYS INTL INC 1500 470	COM	126349109	8231	145011 SH	DEFINED	01,03	143041
CSG SYS INTL INC	COM	126349109	1500	26430 SH	DEFINED	05,01,03	26430
CSG SYS INTL INC	COM	126349109	20219	356225 SH	DEFINED	07,06,01,03	356225
CSG SYS INTL INC 3000	COM	126349109	170	3000 SH	OTHER	01,03	
CSG SYS INTL INC	COM	126349109	96	1700 SH	OTHER	06,01,03	1700
CSX CORP 8640	COM	126408103	9050	249732 SH	DEFINED	01,03	241092
CSX CORP	COM	126408103	2429	67035 SH	DEFINED	05,01,03	67035
CSX CORP	COM	126408103	11472	316550 SH	DEFINED	07,06,01,03	316550
CSX CORP 74297	COM	126408103	5979	164996 SH	OTHER	01,03	90699
CSX CORP	COM	126408103	133	3675 SH	OTHER	05,01,03	3675
CTC COMMUNICATIONS GROUP INC	COM	126419100	37	12250 SH	DEFINED	01,03	12250
CTC COMMUNICATIONS GROUP INC	COM	126419100	122	40000 SH	OTHER	01,03	40000
CT COMMUNICATIONS INC	COM NEW	126426402	26	1400 SH	DEFINED	01,03	1400
CT COMMUNICATIONS INC	COM NEW	126426402	504	27174 SH	OTHER	01,03	27174
CTS CORP 3800	COM	126501105	227	11080 SH	DEFINED	01,03	7280
CTS CORP	COM	126501105	88	4300 SH	DEFINED	05,01,03	4300
CTS CORP	COM	126501105	494	24100 SH	DEFINED	07,06,01,03	24100
CTS CORP 430	COM	126501105	46	2256 SH	OTHER	01,03	1826
CUNO INC	COM	126583103	146	4850 SH	DEFINED	01,03	4850
CUNO INC	COM	126583103	429	14300 SH	DEFINED	07,06,01,03	14300
CUNO INC	COM	126583103	3	100 SH	OTHER	01,03	100
CVS CORP 60050	COM	126650100	11937	309257 SH	DEFINED	01,03	249207
CVS CORP 261689	COM	126650100	10101	261689 SH	DEFINED	05,01,03	
CVS CORP	COM	126650100	5128	132850 SH	DEFINED	07,06,01,03	132850
CVS CORP	COM	126650100	21353	553185 SH	DEFINED	08,09,03	553185
CVS CORP	COM	126650100	3474	90000 SH	CALL	DEFINED 08,09,03	90000
CVS CORP	COM	126650100	988	25600 SH	PUT	DEFINED 08,09,03	25600
CVS CORP 21790	COM	126650100	2865	74234 SH	OTHER	01,03	52444
CVS CORP 60311	COM	126650100	12691	328775 SH	OTHER	05,01,03	268464
CVS CORP	COM	126650100	1641	42500 SH	OTHER	06,01,03	42500
CABLE & WIRELESS PUB LTD CO 500	SPONSORED AD	126830207	81	4488 SH	DEFINED	01,03	3988
CABLE & WIRELESS PUB LTD CO 700	SPONSORED AD	126830207	100	5550 SH	OTHER	01,03	4850
CABLEVISION SYS CORP 40	CL A NY CABL	12686C109	3690	63077 SH	DEFINED	01,03	63037
CABLEVISION SYS CORP	CL A NY CABL	12686C109	86	1470 SH	DEFINED	08,09,03	1470
CABLEVISION SYS CORP	CL A NY CABL	12686C109	194	3312 SH	OTHER	01,03	3312
CABLETRON SYS INC	COM	126920107	1931	84525 SH	DEFINED	01,03	84525
CABLETRON SYS INC	COM	126920107	1374	60130 SH	DEFINED	05,01,03	60130
CABLETRON SYS INC	COM	126920107	843	36900 SH	DEFINED	07,06,01,03	36900
CABLETRON SYS INC	COM	126920107	274	12000 SH	DEFINED	08,09,03	12000
CABLETRON SYS INC	COM	126920107	571	25000 SH	CALL	DEFINED 08,09,03	25000
CABLETRON SYS INC 2500	COM	126920107	153	6700 SH	OTHER	01,03	4200
CABLETRON SYS INC	COM	126920107	2271	99400 SH	OTHER	06,01,03	99400
CABLE DESIGN TECHNOLOGIES CORP 10000	COM	126924109	517	32000 SH	DEFINED	01,03	22000
CABLE DESIGN TECHNOLOGIES CORP	COM	126924109	1923	119000 SH	DEFINED	05,01,03	119000
CABLE DESIGN TECHNOLOGIES CORP	COM	126924109	631	39075 SH	DEFINED	07,06,01,03	39075
CABLE DESIGN TECHNOLOGIES CORP 300	COM	126924109	5	300 SH	OTHER	01,03	
CABLE DESIGN TECHNOLOGIES CORP	COM	126924109	56	3450 SH	OTHER	06,01,03	3450
CACHEFLOW INC	COM	126946102	82	16678 SH	DEFINED		16678
CACHEFLOW INC	COM	126946102	5	1000 SH	DEFINED	01,03	1000
CACHEFLOW INC	COM	126946102	223	45201 SH	DEFINED	08,09,03	45201
CABOT CORP	COM	127055101	873	24241 SH	DEFINED	01,03	24241
CABOT CORP	COM	127055101	1152	31990 SH	DEFINED	05,01,03	31990
CABOT CORP	COM	127055101	1069	29675 SH	DEFINED	07,06,01,03	29675
CABOT CORP	COM	127055101	31	850 SH	OTHER	01,03	850
CABOT CORP	COM	127055101	133	3700 SH	OTHER	06,01,03	3700
CABOT OIL & GAS CORP 14900	CL A	127097103	564	23125 SH	DEFINED	01,03	8225
CABOT OIL & GAS CORP	CL A	127097103	4573	187400 SH	DEFINED	05,01,03	187400
CABOT OIL & GAS CORP	CL A	127097103	641	26275 SH	DEFINED	07,06,01,03	26275
CABOT OIL & GAS CORP	CL A	127097103	6	230 SH	OTHER	01,03	230
CABOT MICROELECTRONICS CORP	COM	12709P103	169	2719 SH	DEFINED	01,03	2719
CABOT MICROELECTRONICS CORP	COM	12709P103	719	11591 SH	DEFINED	05,01,03	11591
CABOT MICROELECTRONICS CORP	COM	12709P103	676	10900 SH	DEFINED	07,06,01,03	10900
CABOT MICROELECTRONICS CORP	COM	12709P103	69	1110 SH	DEFINED	08,09,03	1110
CABOT MICROELECTRONICS CORP	COM	12709P103	25	406 SH	OTHER	01,03	406
CACI INTL INC	CL A	127190304	262	5575 SH	DEFINED	01,03	5575
CACI INTL INC	CL A	127190304	132	2800 SH	DEFINED	05,01,03	2800

CACI INTL INC	CL A	127190304	461	9800	SH	DEFINED	07,06,01,03	9800
CACI INTL INC	CL A	127190304	16	350	SH	DEFINED	08,09,03	350
CACI INTL INC	CL A	127190304	376	8000	SH	OTHER	01,03	8000
CACI INTL INC	CL A	127190304	47	1000	SH	OTHER	06,01,03	1000
CADENCE DESIGN SYSTEM INC	COM	127387108	697	37410	SH	DEFINED	01,03	37410
CADENCE DESIGN SYSTEM INC	COM	127387108	2259	121235	SH	DEFINED	05,01,03	121235
CADENCE DESIGN SYSTEM INC	COM	127387108	2106	113025	SH	DEFINED	07,06,01,03	113025
CADENCE DESIGN SYSTEM INC	COM	127387108	220	11800	SH	DEFINED	08,09,03	11800
CADENCE DESIGN SYSTEM INC	COM	127387108	596	32000	SH	CALL	DEFINED 08,09,03	32000
CADENCE DESIGN SYSTEM INC	COM	127387108	702	37700	SH	PUT	DEFINED 08,09,03	37700
CADENCE DESIGN SYSTEM INC	COM	127387108	129	6950	SH	OTHER	01,03	3650
3300								
CADENCE DESIGN SYSTEM INC	COM	127387108	136	7300	SH	OTHER	06,01,03	7300
CADMUS COMMUNICATIONS CORP	COM	127587103	4270	384333	SH	DEFINED	01,03	384333
CADMUS COMMUNICATIONS CORP	COM	127587103	33	2932	SH	OTHER	01,03	
2932								
CAL DIVE INTL INC	COM	127914109	183	7425	SH	DEFINED	01,03	7425
CAL DIVE INTL INC	COM	127914109	712	28950	SH	DEFINED	07,06,01,03	28950
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	633	27226	SH	DEFINED	08,09,03	27226
CALIFORNIA WTR SVC GROUP	COM	130788102	139	5400	SH	DEFINED	08,09,03	5400
CALIFORNIA WTR SVC GROUP	COM	130788102	62	2400	SH	OTHER	01,03	2400
CALIPER TECHNOLOGIES CORP	COM	130876105	8581	407626	SH	DEFINED	01,03	400606
7020								
CALIPER TECHNOLOGIES CORP	COM	130876105	366	17390	SH	DEFINED	05,01,03	17390
CALIPER TECHNOLOGIES CORP	COM	130876105	8928	424125	SH	DEFINED	07,06,01,03	424125
CALIPER TECHNOLOGIES CORP	COM	130876105	1	50	SH	DEFINED	08,09,03	50
CALIPER TECHNOLOGIES CORP	COM	130876105	63	3000	SH	DEFINED	13,01,03	3000
CALIPER TECHNOLOGIES CORP	COM	130876105	446	21192	SH	OTHER	01,03	11907
9285								
CALLAWAY GOLF CO	COM	131193104	123	7770	SH	DEFINED	01,03	7770
CALLAWAY GOLF CO	COM	131193104	581	36770	SH	DEFINED	05,01,03	36770
CALLAWAY GOLF CO	COM	131193104	551	34875	SH	DEFINED	07,06,01,03	34875
CALLAWAY GOLF CO	COM	131193104	2	130	SH	OTHER	01,03	130
CALPINE CORP	COM	131347106	35271	933082	SH	DEFINED	01,03	915262
17820								
CALPINE CORP	COM	131347106	5702	150840	SH	DEFINED	05,01,03	150840
CALPINE CORP	COM	131347106	28799	761881	SH	DEFINED	07,06,01,03	761881
CALPINE CORP	COM	131347106	5307	140410	SH	DEFINED	08,09,03	140410
CALPINE CORP	COM	131347106	567	15000	SH	CALL	DEFINED 08,09,03	15000
CALPINE CORP	COM	131347106	3402	90000	SH	PUT	DEFINED 08,09,03	90000
CALPINE CORP	COM	131347106	224310	5934130	SH	DEFINED	11,06,01,03	5494025
440105								
CALPINE CORP	COM	131347106	115	3050	SH	DEFINED	13,01,03	3050
CALPINE CORP	COM	131347106	113	3000	SH	DEFINED	17,16	3000
CALPINE CORP	COM	131347106	1219	32251	SH	OTHER	01,03	25762
6489								
CALPINE CORP	COM	131347106	195	5150	SH	OTHER	05,01,03	5150
CALPINE CORP	COM	131347106	1531	40500	SH	OTHER	06,01,03	40500
CAMBREX CORP	COM	132011107	1100	21750	SH	DEFINED	01,03	14750
7000								
CAMBREX CORP	COM	132011107	1993	39400	SH	DEFINED	05,01,03	39400
CAMBREX CORP	COM	132011107	1157	22875	SH	DEFINED	07,06,01,03	22875
CAMBREX CORP	COM	132011107	2579	50990	SH	DEFINED	08,09,03	50990
CAMBREX CORP	COM	132011107	132	2600	SH	OTHER	06,01,03	2600
CAMBRIDGE TECH PARTNERS MASS	COM	132524109	390	110156	SH	DEFINED	01,03	110156
CAMBRIDGE TECH PARTNERS MASS	COM	132524109	9	2500	SH	DEFINED	08,09,03	2500
CAMPBELL SOUP CO	COM	134429109	4946	192075	SH	DEFINED	01,03	139515
52560								
CAMPBELL SOUP CO	COM	134429109	4873	189251	SH	DEFINED	05,01,03	189251
CAMPBELL SOUP CO	COM	134429109	3241	125850	SH	DEFINED	07,06,01,03	125850
CAMPBELL SOUP CO	COM	134429109	577	22400	SH	DEFINED	08,09,03	22400
CAMPBELL SOUP CO	COM	134429109	3000	116513	SH	OTHER	01,03	70097
46416								
CAMPBELL SOUP CO	COM	134429109	181	7025	SH	OTHER	05,01,03	7025
CANADA LIFE FINL CORP	COM	135113108	275	9420	SH	DEFINED	01,03	9420
CANADA LIFE FINL CORP	COM	135113108	42	1450	SH	DEFINED	06,01,03	1450
CANADA LIFE FINL CORP	COM	135113108	57	1966	SH	OTHER	01,03	
1966								
CANADIAN PAC LTD NEW	COM	135923100	248	6407	SH	DEFINED	01,03	6407
CANADIAN PAC LTD NEW	COM	135923100	567	14627	SH	OTHER	01,03	8077
6550								
CANADIAN NATL RY CO	COM	136375102	229	5650	SH	DEFINED	01,03	5350
300								
CANADIAN NATL RY CO	COM	136375102	1013	25000	SH	DEFINED	08,09,03	25000
CANADIAN NATL RY CO	COM	136375102	852	21026	SH	DEFINED	11,06,01,03	21026
CANADIAN NATL RY CO	COM	136375102	129	3186	SH	OTHER	01,03	1486
1700								
CANNONDALE CORP	COM	137798104	84	21438	SH	DEFINED	08,09,03	21438
CANNONDALE CORP	COM	137798104	4	1000	SH	OTHER	01,03	1000
CAPITAL AUTOMOTIVE REIT	COM SH BEN I	139733109	238	13200	SH	DEFINED	01,03	13200
CAPITAL AUTOMOTIVE REIT	COM SH BEN I	139733109	36	2000	SH	DEFINED	08,09,03	2000
CAPITAL AUTOMOTIVE REIT	COM SH BEN I	139733109	119	6630	SH	OTHER	01,03	
6630								
CAPITAL BK CORP	COM	139793103	117	10000	SH	DEFINED	01,03	10000
CAPITAL ONE FINL CORP	COM	14040H105	10520	174904	SH	DEFINED	01,03	171404

CASEYS GEN STORES INC	COM	147528103	2718	209100	SH	DEFINED 05,01,03	209100
CASEYS GEN STORES INC	COM	147528103	558	42900	SH	DEFINED 07,06,01,03	42900
CASEYS GEN STORES INC	COM	147528103	18	1400	SH	OTHER 06,01,03	1400
CASH AMER INTL INC 6300	COM	14754D100	537	63217	SH	DEFINED 01,03	56917
CASH AMER INTL INC	COM	14754D100	566	66600	SH	DEFINED 05,01,03	66600
CASH AMER INTL INC	COM	14754D100	182	21400	SH	DEFINED 07,06,01,03	21400
CASS INFORMATION SYS INC 36500	COM	14808P109	723	36500	SH	OTHER 01,03	
CASTLE A M & CO	COM	148411101	54	3983	SH	DEFINED 01,03	3983
CASTLE A M & CO	COM	148411101	164	12200	SH	DEFINED 07,06,01,03	12200
CATALINA MARKETING CORP 2700	COM	148867104	1096	35911	SH	DEFINED 01,03	33211
CATALINA MARKETING CORP	COM	148867104	1526	50010	SH	DEFINED 05,01,03	50010
CATALINA MARKETING CORP	COM	148867104	10256	336154	SH	DEFINED 07,06,01,03	336154
CATALINA MARKETING CORP 1020	COM	148867104	46	1500	SH	OTHER 01,03	480
CATALINA MARKETING CORP	COM	148867104	52	1700	SH	OTHER 06,01,03	1700
CATAPULT COMMUNICATIONS CORP	COM	149016107	66	2950	SH	DEFINED 01,03	2950
CATAPULT COMMUNICATIONS CORP	COM	149016107	2302	102300	SH	DEFINED 05,01,03	102300
CATAPULT COMMUNICATIONS CORP	COM	149016107	252	11200	SH	DEFINED 07,06,01,03	11200
CATAPULT COMMUNICATIONS CORP	COM	149016107	2	100	SH	DEFINED 08,09,03	100
CATELLUS DEV CORP 20275	COM	149111106	354	20275	SH	DEFINED 01,03	
CATELLUS DEV CORP	COM	149111106	38	2200	SH	DEFINED 08,09,03	2200
CATELLUS DEV CORP 296 7725	COM	149111106	520	29777	SH	OTHER 01,03	21756
CATERPILLAR INC DEL 37699	COM	149123101	34918	697660	SH	DEFINED 01,03	659961
CATERPILLAR INC DEL	COM	149123101	5469	109265	SH	DEFINED 05,01,03	109265
CATERPILLAR INC DEL	COM	149123101	3313	66200	SH	DEFINED 07,06,01,03	66200
CATERPILLAR INC DEL	COM	149123101	1354	27043	SH	DEFINED 08,09,03	27043
CATERPILLAR INC DEL	COM	149123101	2002	40000	SH	DEFINED 08,09,03	40000
CATERPILLAR INC DEL 175528	COM	149123101	14410	287909	SH	OTHER 01,03	112381
CATERPILLAR INC DEL	COM	149123101	297	5925	SH	OTHER 05,01,03	5925
CATO CORP NEW 24500	CL A	149205106	2448	125390	SH	DEFINED 01,03	100890
CATO CORP NEW	CL A	149205106	6911	354050	SH	DEFINED 05,01,03	354050
CATO CORP NEW	CL A	149205106	9641	493900	SH	DEFINED 07,06,01,03	493900
CATO CORP NEW	CL A	149205106	4	200	SH	DEFINED 08,09,03	200
CEDAR FAIR L P 27600	DEPOSITRY UN	150185106	28916	1270478	SH	DEFINED 01,03	1242878
CEDAR FAIR L P	DEPOSITRY UN	150185106	791	34750	SH	OTHER 01,03	34750
CELL THERAPEUTICS INC	SUB NT CV 14	150934AA5	524	535000	PRN	DEFINED 08,09,03	535000
CELESTICA INC	SUB VTG SHS	15101Q108	167	3252	SH	DEFINED 01,03	3252
CELESTICA INC	SUB VTG SHS	15101Q108	172983	3358885	SH	DEFINED 08,09,03	3358885
CELESTICA INC	SUB VTG SHS	15101Q108	2318	45000	SH	DEFINED 08,09,03	45000
CELESTICA INC	SUB VTG SHS	15101Q108	1803	35000	SH	DEFINED 08,09,03	35000
CELESTICA INC	SUB VTG SHS	15101Q108	19	370	SH	OTHER 01,03	370
CELGENE CORP	COM	151020104	112	3867	SH	DEFINED 01,03	3867
CELGENE CORP	COM	151020104	20	700	SH	DEFINED 05,01,03	700
CELGENE CORP	COM	151020104	111	3857	SH	OTHER 01,03	3857
CELL PATHWAYS INC NEW	COM	15114R101	133	21000	SH	DEFINED 01,03	21000
CELL PATHWAYS INC NEW	COM	15114R101	285	44990	SH	OTHER 01,03	44990
CELLEGY PHARMACEUTICALS INC	COM	15115L103	103	15000	SH	OTHER 01,03	15000
CENDANT CORP 76300	COM	151313103	7067	362401	SH	DEFINED 01,03	286101
CENDANT CORP	COM	151313103	9227	473159	SH	DEFINED 05,01,03	473159
CENDANT CORP	COM	151313103	21793	1117575	SH	DEFINED 07,06,01,03	1117575
CENDANT CORP	COM	151313103	143	7334	SH	DEFINED 08,09,03	7334
CENDANT CORP	COM	151313103	4095	210000	SH	DEFINED 08,09,03	210000
CENDANT CORP	COM	151313103	3510	180000	SH	DEFINED 17,16	180000
CENDANT CORP 9500	COM	151313103	2905	148967	SH	OTHER 01,03	139467
CENDANT CORP	COM	151313103	286	14675	SH	OTHER 05,01,03	14675
CENDANT CORP	COM	151313103	4037	207000	SH	OTHER 06,01,03	207000
CENIT BANCORP INC 3200	COM	15131W109	457	15486	SH	DEFINED 01,03	12286
CENIT BANCORP INC 7821	COM	15131W109	325	11021	SH	OTHER 01,03	3200
CENTERPOINT PPTYS TR	SH BEN INT	151895109	105	2100	SH	DEFINED 01,03	2100
CENTERPOINT PPTYS TR	SH BEN INT	151895109	382	7600	SH	DEFINED 08,09,03	7600
CENTEX CORP 53450	COM	152312104	10193	250141	SH	DEFINED 01,03	196691
CENTEX CORP	COM	152312104	7060	173250	SH	DEFINED 05,01,03	173250
CENTEX CORP	COM	152312104	30854	757150	SH	DEFINED 07,06,01,03	757150
CENTEX CORP	COM	152312104	736	18050	SH	OTHER 01,03	18050
CENTEX CORP	COM	152312104	42	1025	SH	OTHER 05,01,03	1025
CENTILLIUM COMMUNICATIONS INC	COM	152319109	230	9315	SH	DEFINED	9315
CENTILLIUM COMMUNICATIONS INC	COM	152319109	12	500	SH	DEFINED 01,03	500
CENTILLIUM COMMUNICATIONS INC	COM	152319109	1036	41891	SH	DEFINED 08,09,03	41891
CENTRAL EUROPEAN DIST CORP	COM	153435102	265	59000	SH	DEFINED 01,03	59000
CENTRAL EUROPEAN DIST CORP	COM	153435102	1	200	SH	OTHER 01,03	200
CENTRAL PKG CORP	COM	154785109	324	17340	SH	DEFINED 01,03	8400

40	8900								
CENTRAL PKG CORP	COM	154785109	2076	111000	SH	DEFINED	05,01,03	111000	
CENTRAL PKG CORP	COM	154785109	600	32075	SH	DEFINED	07,06,01,03	32075	
CENTRAL PKG CORP	COM	154785109	2	100	SH	OTHER	01,03		
100									
CENTRAL VT PUB SVC CORP	COM	155771108	187	9895	SH	DEFINED	01,03	5795	
4100									
CENTRAL VT PUB SVC CORP	COM	155771108	972	51400	SH	DEFINED	05,01,03	51400	
CENTRAL VT PUB SVC CORP	COM	155771108	197	10400	SH	DEFINED	07,06,01,03	10400	
CENTRAL VA BANKSHARES INC	COM	155792104	3	216	SH	DEFINED	01,03	216	
CENTRAL VA BANKSHARES INC	COM	155792104	195	16543	SH	OTHER	01,03	13500	
3043									
CENTURA SOFTWARE CORP	COM	15640W103		762	SH	DEFINED		762	
CENTURA SOFTWARE CORP	COM	15640W103	261	930784	SH	DEFINED	08,09,03	930784	
CENTURY BUSINESS SVCS INC	COM	156490104	149	27600	SH	DEFINED	01,03	27600	
CENTURY BUSINESS SVCS INC	COM	156490104	32	6000	SH	OTHER	01,03	6000	
CENTURYTEL INC	COM	156700106	8251	272302	SH	DEFINED	01,03	265552	
6750									
CENTURYTEL INC	COM	156700106	1400	46195	SH	DEFINED	05,01,03	46195	
CENTURYTEL INC	COM	156700106	824	27200	SH	DEFINED	07,06,01,03	27200	
CENTURYTEL INC	COM	156700106	1085	35809	SH	OTHER	01,03	35809	
CENTURYTEL INC	COM	156700106	73	2425	SH	OTHER	05,01,03	2425	
CENTURYTEL INC	COM	156700106	864	28500	SH	OTHER	06,01,03	28500	
CEPHALON INC	COM	156708109	1833	26003	SH	DEFINED	01,03	16325	
9678									
CEPHALON INC	COM	156708109	6655	94400	SH	DEFINED	05,01,03	94400	
CEPHALON INC	COM	156708109	3032	43000	SH	DEFINED	07,06,01,03	43000	
CEPHALON INC	COM	156708109	13	191	SH	DEFINED	08,09,03	191	
CEPHALON INC	COM	156708109	71	1000	SH	OTHER	06,01,03	1000	
CEPHALON INC	SB NT CV 144	156708AB5	5700	5000000	PRN	DEFINED	07,06,01,03	5000000	
CEPHALON INC	SB NT CV 144	156708AB5	1300	1140000	PRN	DEFINED	08,09,03	1140000	
CERADYNE INC	COM	156710105	81	10000	SH	DEFINED	01,03	10000	
CERADYNE INC	COM	156710105	4	500	SH	OTHER	01,03		
500									
CERIDIAN CORP NEW	COM	156779100	55	2845	SH	DEFINED	01,03		
2845									
CERIDIAN CORP NEW	COM	156779100	1340	69880	SH	DEFINED	05,01,03	69880	
CERIDIAN CORP NEW	COM	156779100	1271	66300	SH	DEFINED	07,06,01,03	66300	
CERIDIAN CORP NEW	COM	156779100	510	26600	SH	OTHER	01,03	2845	
23755									
CERNER CORP	COM	156782104	877	20870	SH	DEFINED	01,03	16870	
4000									
CERNER CORP	COM	156782104	2621	62400	SH	DEFINED	05,01,03	62400	
CERNER CORP	COM	156782104	1268	30200	SH	DEFINED	07,06,01,03	30200	
CERNER CORP	COM	156782104	256	6100	SH	OTHER	01,03	300	
5800									
CERNER CORP	COM	156782104	97	2300	SH	OTHER	06,01,03	2300	
CHAMPION ENTERPRISES INC	COM	158496109	345	30325	SH	DEFINED	01,03	10925	
19400									
CHAMPION ENTERPRISES INC	COM	158496109	1740	152900	SH	DEFINED	05,01,03	152900	
CHAMPION ENTERPRISES INC	COM	158496109	485	42650	SH	DEFINED	07,06,01,03	42650	
CHAMPION ENTERPRISES INC	COM	158496109	39	3465	SH	OTHER	01,03		
3465									
CHAMPS ENTMT INC DEL	COM	158787101	325	32000	SH	DEFINED	08,09,03	32000	
CHARTER ONE FINL INC	COM	160903100	6369	199660	SH	DEFINED	01,03	189742	
9918									
CHARTER ONE FINL INC	COM	160903100	2246	70411	SH	DEFINED	05,01,03	70411	
CHARTER ONE FINL INC	COM	160903100	6216	194850	SH	DEFINED	07,06,01,03	194850	
CHARTER ONE FINL INC	COM	160903100	36	1114	SH	DEFINED	08,09,03	1114	
CHARTER ONE FINL INC	COM	160903100	556	17442	SH	OTHER	01,03	13018	
4424									
CHARTER ONE FINL INC	COM	160903100	114	3575	SH	OTHER	05,01,03	3575	
CHARTER ONE FINL INC	COM	160903100	3458	108400	SH	OTHER	06,01,03	108400	
CHARTER COMMUNICATIONS INC DEL	CL A	16117M107	6586	282042	SH	DEFINED	01,03	280542	
1500									
CHARTER COMMUNICATIONS INC DEL	CL A	16117M107	403	17250	SH	DEFINED	08,09,03	17250	
CHARTER COMMUNICATIONS INC DEL	CL A	16117M107	562	24083	SH	OTHER	01,03	10265	
13818									
CHARTER COMMUNICATIONS INC DEL	SUB NT CV5.7	16117MAB3	3694	3000000	PRN	DEFINED	08,09,03	3000000	
CHECKFREE CORP NEW	COM	162813109	270	7690	SH	DEFINED	01,03	2690	
5000									
CHECKFREE CORP NEW	COM	162813109	1304	37195	SH	DEFINED	05,01,03	37195	
CHECKFREE CORP NEW	COM	162813109	1223	34875	SH	DEFINED	07,06,01,03	34875	
CHECKFREE CORP NEW	COM	162813109	41	1158	SH	DEFINED	08,09,03	1158	
CHECKFREE CORP NEW	COM	162813109	350700	10000000	SH	DEFINED	15,01,03	10000000	
CHECKFREE CORP NEW	COM	162813109	183	5230	SH	OTHER	01,03	5230	
CHECKFREE CORP NEW	COM	162813109	46	1300	SH	OTHER	06,01,03	1300	
CHECKPOINT SYS INC	COM	162825103	385	21875	SH	DEFINED	01,03	11875	
10000									
CHECKPOINT SYS INC	COM	162825103	2202	125100	SH	DEFINED	05,01,03	125100	
CHECKPOINT SYS INC	COM	162825103	466	26500	SH	DEFINED	07,06,01,03	26500	
CHECKPOINT SYS INC	COM	162825103	23	1300	SH	OTHER	06,01,03	1300	
CHEESECAKE FACTORY INC	COM	163072101	701	24765	SH	DEFINED	01,03	24015	
750									
CHEESECAKE FACTORY INC	COM	163072101	1195	42237	SH	DEFINED	07,06,01,03	42237	

CHEESECAKE FACTORY INC	COM	163072101	39	1379	SH	DEFINED	08,09,03	1379	
CHEESECAKE FACTORY INC	COM	163072101	594	21000	SH	CALL	DEFINED	08,09,03	21000
CHEESECAKE FACTORY INC	COM	163072101	50	1750	SH	OTHER	01,03	1750	
CHEESECAKE FACTORY INC	COM	163072101	110	3900	SH	OTHER	06,01,03	3900	
CHEMED CORP	COM	163596109	143	3950	SH	DEFINED	01,03	2350	
1600									
CHEMED CORP	COM	163596109	759	21000	SH	DEFINED	05,01,03	21000	
CHEMED CORP	COM	163596109	317	8775	SH	DEFINED	07,06,01,03	8775	
CHEMED CORP	COM	163596109	4	100	SH	OTHER	01,03		
100									
CHEMFIRST INC	COM	16361A106	85	3250	SH	DEFINED	01,03	3250	
CHEMFIRST INC	COM	16361A106	330	12600	SH	DEFINED	07,06,01,03	12600	
CHEMFIRST INC	COM	16361A106	16	600	SH	OTHER	01,03	600	
CHESAPEAKE CORP	COM	165159104	1460	58974	SH	DEFINED	01,03	55674	
3300									
CHESAPEAKE CORP	COM	165159104	1205	48700	SH	DEFINED	05,01,03	48700	
CHESAPEAKE CORP	COM	165159104	334	13500	SH	DEFINED	07,06,01,03	13500	
CHESAPEAKE CORP	COM	165159104	1987	80266	SH	OTHER	01,03	68326	
11940									
CHEVRON CORPORATION	COM	166751107	185848	2053565	SH	DEFINED	01,03	1998152	
55413									
CHEVRON CORPORATION	COM	166751107	19016	210120	SH	DEFINED	05,01,03	210120	
CHEVRON CORPORATION	COM	166751107	30919	341650	SH	DEFINED	07,06,01,03	341650	
CHEVRON CORPORATION	COM	166751107	199	2200	SH	DEFINED	08,09,03	2200	
CHEVRON CORPORATION	COM	166751107	181	2000	SH	DEFINED	13,01,03	2000	
CHEVRON CORPORATION	COM	166751107	117220	1295253	SH	OTHER	01,03	826135	
469118									
CHEVRON CORPORATION	COM	166751107	1000	11050	SH	OTHER	05,01,03	11050	
CHEVRON CORPORATION	COM	166751107	10706	118300	SH	OTHER	06,01,03	118300	
CHEVRON CORPORATION	COM	166751107	18	200	SH	OTHER	13,01,03	200	
CHICOS FAS INC	COM	168615102	888	29865	SH	DEFINED	01,03	14865	
15000									
CHICOS FAS INC	COM	168615102	4974	167200	SH	DEFINED	05,01,03	167200	
CHICOS FAS INC	COM	168615102	708	23812	SH	DEFINED	07,06,01,03	23812	
CHICOS FAS INC	COM	168615102	73	2450	SH	OTHER	06,01,03	2450	
CHIEFTAIN INTL INC	COM	16867C101	62	2165	SH	DEFINED	01,03	2165	
CHIEFTAIN INTL INC	COM	16867C101	3897	135600	SH	DEFINED	17,16	135600	
CHIEFTAIN INTL INC	COM	16867C101	951	33100	SH	OTHER	01,03	33100	
CHINA MOBILE HONG KONG LTD	SPONSORED AD	16941M109		17	SH	DEFINED	01,03	17	
CHINA MOBILE HONG KONG LTD	SPONSORED AD	16941M109	884	33000	SH	DEFINED	06,01,03	33000	
CHINA MOBILE HONG KONG LTD	SPONSORED AD	16941M109	214	8000	SH	DEFINED	08,09,03	8000	
CHINA MOBILE HONG KONG LTD	SPONSORED AD	16941M109	134	5000	SH	OTHER	01,03	5000	
CHIQUITA BRANDS INTL INC	COM	170032106	14	10000	SH	DEFINED	01,03	8000	
2000									
CHIQUITA BRANDS INTL INC	COM	170032106	104	73207	SH	DEFINED	08,09,03	73207	
CHIQUITA BRANDS INTL INC	COM	170032106	3	2000	SH	OTHER	01,03	2000	
CHIRON CORP	COM	170040109	2518	49373	SH	DEFINED	01,03	48573	
800									
CHIRON CORP	COM	170040109	3087	60530	SH	DEFINED	05,01,03	60530	
CHIRON CORP	COM	170040109	1878	36825	SH	DEFINED	07,06,01,03	36825	
CHIRON CORP	COM	170040109	13	264	SH	DEFINED	08,09,03	264	
CHIRON CORP	COM	170040109	255	5000	SH	CALL	DEFINED	08,09,03	5000
CHIRON CORP	COM	170040109	255	5000	SH	PUT	DEFINED	08,09,03	5000
CHIRON CORP	COM	170040109	393	7708	SH	OTHER	01,03	4500	
3208									
CHIRON CORP	COM	170040109	167	3275	SH	OTHER	05,01,03	3275	
CHIRON CORP	COM	170040109	2040	40000	SH	OTHER	06,01,03	40000	
CHITTENDEN CORP	COM	170228100	284	8445	SH	DEFINED	01,03	5875	
2570									
CHITTENDEN CORP	COM	170228100	750	22300	SH	DEFINED	07,06,01,03	22300	
CHOICEPOINT INC	COM	170388102	1229	29233	SH	DEFINED	01,03		
29233									
CHOICEPOINT INC	COM	170388102	1289	30645	SH	DEFINED	05,01,03	30645	
CHOICEPOINT INC	COM	170388102	1187	28225	SH	DEFINED	07,06,01,03	28225	
CHOICEPOINT INC	COM	170388102	7	165	SH	DEFINED	08,09,03	165	
CHOICEPOINT INC	COM	170388102	5446	129504	SH	OTHER	01,03	55210	
23997 50297									
CHOICEPOINT INC	COM	170388102	71	1700	SH	OTHER	06,01,03	1700	
CHRIS CRAFT INDS INC	COM	170520100	264	3695	SH	DEFINED	01,03	3695	
CHRIS CRAFT INDS INC	COM	170520100	1202	16840	SH	DEFINED	05,01,03	16840	
CHRIS CRAFT INDS INC	COM	170520100	1141	15975	SH	DEFINED	07,06,01,03	15975	
CHRIS CRAFT INDS INC	COM	170520100	22129	309934	SH	DEFINED	17,16	309934	
CHRIS CRAFT INDS INC	COM	170520100	183	2559	SH	OTHER	01,03	2400	
159									
CHRIS CRAFT INDS INC	COM	170520100	57	800	SH	OTHER	06,01,03	800	
CHRISTOPHER & BANKS CORP	COM	171046105	245	7500	SH	DEFINED	01,03	3700	
3800									
CHRISTOPHER & BANKS CORP	COM	171046105	4157	127500	SH	DEFINED	05,01,03	127500	
CHRISTOPHER & BANKS CORP	COM	171046105	460	14100	SH	DEFINED	07,06,01,03	14100	
CHRISTOPHER & BANKS CORP	COM	171046105	163	5000	SH	CALL	DEFINED	08,09,03	5000
CHRISTOPHER & BANKS CORP	COM	171046105	163	5000	SH	PUT	DEFINED	08,09,03	5000
CHROMAVISION MED SYS INC	COM	17111P104	223	44345	SH	DEFINED	01,03	44345	
CHROMAVISION MED SYS INC	COM	17111P104	1	180	SH	OTHER	01,03		
180									
CHUBB CORP	COM	171232101	9522	122981	SH	DEFINED	01,03	106711	

16270								
CHUBB CORP	COM		171232101	4366	56380	SH	DEFINED 05,01,03	56380
CHUBB CORP	COM		171232101	2617	33800	SH	DEFINED 07,06,01,03	33800
CHUBB CORP	COM		171232101	83	1077	SH	DEFINED 08,09,03	1077
CHUBB CORP	COM		171232101	11636	150273	SH	OTHER 01,03	84746
65527								
CHUBB CORP	COM		171232101	234	3025	SH	OTHER 05,01,03	3025
CHURCH & DWIGHT INC	COM		171340102	2635	103535	SH	DEFINED 01,03	103535
CHURCH & DWIGHT INC	COM		171340102	473	18595	SH	DEFINED 05,01,03	18595
CHURCH & DWIGHT INC	COM		171340102	449	17650	SH	DEFINED 07,06,01,03	17650
CHURCH & DWIGHT INC	COM		171340102	338	13300	SH	OTHER 01,03	13300
CHURCH & DWIGHT INC	COM		171340102	59	2300	SH	OTHER 06,01,03	2300
CIBER INC	COM		17163B102	174	18625	SH	DEFINED 01,03	14025
4600								
CIBER INC	COM		17163B102	644	68900	SH	DEFINED 05,01,03	68900
CIBER INC	COM		17163B102	477	51000	SH	DEFINED 07,06,01,03	51000
CIBER INC	COM		17163B102	40	4300	SH	OTHER 01,03	4300
CIENA CORP	COM		171779101	65524	1724322	SH	DEFINED 01,03	1686712
37610								
CIENA CORP	COM		171779101	118	3100	SH	DEFINED 05,01,03	3100
CIENA CORP	COM		171779101	3683	96930	SH	DEFINED 08,09,03	96930
CIENA CORP	COM		171779101	760	20000	SH	DEFINED 08,09,03	20000
CIENA CORP	COM		171779101	8	200	SH	DEFINED 13,01,03	200
CIENA CORP	COM		171779101	12479	328398	SH	OTHER 01,03	235735
92663								
CIENA CORP	NT CONV	3.7	171779AA9	170	225000	PRN	DEFINED 01,03	225000
CIENA CORP	NT CONV	3.7	171779AA9	3256	4305000	PRN	DEFINED 07,06,01,03	4305000
CIENA CORP	NT CONV	3.7	171779AA9	2269	3000000	PRN	DEFINED 08,09,03	3000000
CINCINNATI FINL CORP	COM		172062101	1312	33216	SH	DEFINED 01,03	33216
CINCINNATI FINL CORP	COM		172062101	2090	52905	SH	DEFINED 05,01,03	52905
CINCINNATI FINL CORP	COM		172062101	1225	31000	SH	DEFINED 07,06,01,03	31000
CINCINNATI FINL CORP	COM		172062101	213	5383	SH	OTHER 01,03	1983
3400								
CINCINNATI FINL CORP	COM		172062101	110	2775	SH	OTHER 05,01,03	2775
CINERGY CORP	COM		172474108	4906	140359	SH	DEFINED 01,03	131639
8720								
CINERGY CORP	COM		172474108	1710	48920	SH	DEFINED 05,01,03	48920
CINERGY CORP	COM		172474108	1072	30675	SH	DEFINED 07,06,01,03	30675
CINERGY CORP	COM		172474108	1979	56632	SH	OTHER 01,03	39213
17419								
CINERGY CORP	COM		172474108	96	2750	SH	OTHER 05,01,03	2750
CIPHERGEN BIOSYSTEMS INC	COM		17252Y104	97	14350	SH	DEFINED 01,03	12700
1650								
CIPHERGEN BIOSYSTEMS INC	COM		17252Y104	74	11000	SH	DEFINED 05,01,03	11000
CIPHERGEN BIOSYSTEMS INC	COM		17252Y104	1250	185200	SH	DEFINED 07,06,01,03	185200
CIRCUIT CITY STORE INC	CIRCT CITY G		172737108	8993	499605	SH	DEFINED 01,03	498834
771								
CIRCUIT CITY STORE INC	CIRCT CITY G		172737108	2370	131640	SH	DEFINED 05,01,03	131640
CIRCUIT CITY STORE INC	CIRCT CITY G		172737108	16937	940925	SH	DEFINED 07,06,01,03	940925
CIRCUIT CITY STORE INC	CIRCT CITY G		172737108	2975	165278	SH	DEFINED 08,09,03	165278
CIRCUIT CITY STORE INC	CIRCT CITY G		172737108	720	40000	SH	DEFINED 08,09,03	40000
CIRCUIT CITY STORE INC	CIRCT CITY G		172737108	980	54440	SH	DEFINED 17,16	54440
CIRCUIT CITY STORE INC	CIRCT CITY G		172737108	720	40000	SH	CALL DEFINED 17,16	40000
CIRCUIT CITY STORE INC	CIRCT CITY G		172737108	1530	85000	SH	PUT DEFINED 17,16	85000
CIRCUIT CITY STORE INC	CIRCT CITY G		172737108	1713	95146	SH	OTHER 01,03	88996
6150								
CIRCUIT CITY STORE INC	CIRCT CITY G		172737108	64	3575	SH	OTHER 05,01,03	3575
CIRRUS LOGIC INC	COM		172755100	117	5095	SH	DEFINED 01,03	5095
CIRRUS LOGIC INC	COM		172755100	886	38465	SH	DEFINED 05,01,03	38465
CIRRUS LOGIC INC	COM		172755100	827	35900	SH	DEFINED 07,06,01,03	35900
CIRRUS LOGIC INC	COM		172755100	2	100	SH	DEFINED 08,09,03	100
CIRRUS LOGIC INC	COM		172755100	16812	730000	SH	CALL DEFINED 08,09,03	730000
CIRRUS LOGIC INC	COM		172755100	5067	220000	SH	PUT DEFINED 08,09,03	220000
CISCO SYS INC	COM		17275R102	1154	63397	SH	DEFINED	63397
CISCO SYS INC	COM		17275R102	431031	23683026	SH	DEFINED 01,03	22739177
943849								
CISCO SYS INC	COM		17275R102	16544	909000	SH	CALL DEFINED 01,03	909000
CISCO SYS INC	COM		17275R102	4714	259000	SH	PUT DEFINED 01,03	259000
CISCO SYS INC	COM		17275R102	50091	2752268	SH	DEFINED 05,01,03	
2752268								
CISCO SYS INC	COM		17275R102	54353	2986450	SH	DEFINED 07,06,01,03	2986450
CISCO SYS INC	COM		17275R102	10436	573386	SH	DEFINED 08,09,03	573386
CISCO SYS INC	COM		17275R102	3094	170000	SH	CALL DEFINED 08,09,03	170000
CISCO SYS INC	COM		17275R102	413	22700	SH	DEFINED 13,01,03	22700
CISCO SYS INC	COM		17275R102	120521	6622041	SH	OTHER 01,03	4288286
2333755								
CISCO SYS INC	COM		17275R102	25	1400	SH	PUT OTHER 01,03	1400
CISCO SYS INC	COM		17275R102	53326	2930000	SH	OTHER 05,01,03	2752268
177732								
CISCO SYS INC	COM		17275R102	10207	560800	SH	OTHER 06,01,03	560800
CISCO SYS INC	COM		17275R102	107	5900	SH	OTHER 13,01,03	5200
700								
CINTAS CORP	COM		172908105	2396	51816	SH	DEFINED 01,03	42816
9000								
CINTAS CORP	COM		172908105	2527	54635	SH	DEFINED 05,01,03	54635

CINTAS CORP	COM	172908105	1508	32600	SH	DEFINED	07,06,01,03	32600
CINTAS CORP 3450	COM	172908105	898	19425	SH	OTHER	01,03	15975
CINTAS CORP	COM	172908105	135	2925	SH	OTHER	05,01,03	2925
CITIGROUP INC 533686	COM	172967101	818389	15488055	SH	DEFINED	01,03	14954369
CITIGROUP INC 1256666	COM	172967101	107007	2025115	SH	DEFINED	05,01,03	768449
CITIGROUP INC	COM	172967101	124996	2365564	SH	DEFINED	07,06,01,03	2365564
CITIGROUP INC	COM	172967101	15244	288491	SH	DEFINED	08,09,03	288491
CITIGROUP INC	COM	172967101	14425	273000	SH	CALL	DEFINED 08,09,03	273000
CITIGROUP INC	COM	172967101	2166	41000	SH	PUT	DEFINED 08,09,03	41000
CITIGROUP INC 791830	COM	172967101	549376	10396977	SH	DEFINED	11,01,03	9605147
CITIGROUP INC	COM	172967101	960	18172	SH	DEFINED	13,01,03	18172
CITIGROUP INC	COM	172967101	1321	25000	SH	CALL	DEFINED 16	25000
CITIGROUP INC	COM	172967101	4809	91018	SH	DEFINED	17,16	91018
CITIGROUP INC	COM	172967101	2642	50000	SH	PUT	DEFINED 17,16	50000
CITIGROUP INC 1347681	COM	172967101	224906	4256356	SH	OTHER	01,03	2908675
CITIGROUP INC	COM	172967101	70981	1343316	SH	OTHER	05,01,03	1343316
CITIGROUP INC	COM	172967101	33837	640366	SH	OTHER	06,01,03	640366
CITIGROUP INC 1300	COM	172967101	122	2300	SH	OTHER	13,01,03	1000
CITIZENS BKG CORP MICH	COM	174420109	6	200	SH	DEFINED	01,03	200
CITIZENS BKG CORP MICH	COM	174420109	561	19168	SH	OTHER	01,03	19168
CITIZENS COMMUNICATIONS CO 8271	COM	17453B101	826	68553	SH	DEFINED	01,03	60282
CITIZENS COMMUNICATIONS CO	COM	17453B101	1110	92139	SH	DEFINED	05,01,03	92139
CITIZENS COMMUNICATIONS CO	COM	17453B101	663	55025	SH	DEFINED	07,06,01,03	55025
CITIZENS COMMUNICATIONS CO	COM	17453B101	22	1800	SH	DEFINED	08,09,03	1800
CITIZENS COMMUNICATIONS CO 39483	COM	17453B101	747	61972	SH	OTHER	01,03	22489
CITIZENS COMMUNICATIONS CO	COM	17453B101	55	4550	SH	OTHER	05,01,03	4550
CITIZENS UTILS TR	PFD EPPICS C	177351202	2120	42400	SH	DEFINED	01,03	42400
CITIZENS UTILS TR	PFD EPPICS C	177351202	3965	79300	SH	DEFINED	07,06,01,03	79300
CITRIX SYS INC 8980 1710	COM	177376100	5824	166872	SH	DEFINED	01,03	156182
CITRIX SYS INC	COM	177376100	2298	65840	SH	DEFINED	05,01,03	65840
CITRIX SYS INC	COM	177376100	16435	470925	SH	DEFINED	07,06,01,03	470925
CITRIX SYS INC	COM	177376100	1187	34000	SH	DEFINED	08,09,03	34000
CITRIX SYS INC 3700	COM	177376100	129	3700	SH	OTHER	01,03	
CITRIX SYS INC	SD CV ZRO 14	177376AA8	153	270000	PRN	DEFINED	01,03	270000
CITRIX SYS INC	SD CV ZRO 14	177376AA8	2429	428000	PRN	DEFINED	07,06,01,03	428000
CITRIX SYS INC	SB DB CV ZRO	177376AB6	568	1000000	PRN	DEFINED	07,06,01,03	1000000
CITY HLDG CO	COM	177835105	213	16323	SH	DEFINED	08,09,03	16323
CITY NATL CORP 6800 5120	COM	178566105	7415	167430	SH	DEFINED	01,03	155510
CITY NATL CORP	COM	178566105	2458	55505	SH	DEFINED	05,01,03	55505
CITY NATL CORP	COM	178566105	26284	593450	SH	DEFINED	07,06,01,03	593450
CITY NATL CORP	COM	178566105	20	455	SH	DEFINED	08,09,03	455
CITY NATL CORP	COM	178566105	128	2900	SH	OTHER	06,01,03	2900
CLAIRES STORES INC	COM	179584107	60	3090	SH	DEFINED	01,03	3090
CLAIRES STORES INC	COM	179584107	451	23305	SH	DEFINED	05,01,03	23305
CLAIRES STORES INC	COM	179584107	428	22125	SH	DEFINED	07,06,01,03	22125
CLAIRES STORES INC	COM	179584107	34	1739	SH	OTHER	01,03	1739
CLARCOR INC 4900	COM	179895107	305	11360	SH	DEFINED	01,03	6460
CLARCOR INC	COM	179895107	1581	58900	SH	DEFINED	05,01,03	58900
CLARCOR INC	COM	179895107	587	21850	SH	DEFINED	07,06,01,03	21850
CLARCOR INC	COM	179895107	314	11687	SH	OTHER	01,03	11687
CLARUS CORP	COM	182707109	4	600	SH	DEFINED	08,09,03	600
CLARUS CORP	COM	182707109	70	11400	SH	DEFINED	16	11400
CLAYTON HOMES INC	COM	184190106	1448	92095	SH	DEFINED	01,03	92095
CLAYTON HOMES INC	COM	184190106	1038	66026	SH	DEFINED	05,01,03	66026
CLAYTON HOMES INC	COM	184190106	984	62625	SH	DEFINED	07,06,01,03	62625
CLAYTON HOMES INC	COM	184190106	31	2000	SH	OTHER	01,03	2000
CLEAR CHANNEL COMMUNICATIONS 42749	COM	184502102	145587	2321956	SH	DEFINED	01,03	2279207
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	3135	50000	SH	CALL	DEFINED 01,03	50000
CLEAR CHANNEL COMMUNICATIONS 221301	COM	184502102	13876	221301	SH	DEFINED	05,01,03	
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	29836	475855	SH	DEFINED	07,06,01,03	475855
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	2809	44805	SH	DEFINED	08,09,03	44805
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	1279	20400	SH	PUT	DEFINED 08,09,03	20400
CLEAR CHANNEL COMMUNICATIONS 394530	COM	184502102	271281	4326655	SH	DEFINED	11,01,03	3932125
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	163	2600	SH	DEFINED	13,01,03	2600
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	1957	31219	SH	DEFINED	17,16	31219
CLEAR CHANNEL COMMUNICATIONS 100114	COM	184502102	22227	354490	SH	OTHER	01,03	254376
CLEAR CHANNEL COMMUNICATIONS 373699	COM	184502102	37941	605125	SH	OTHER	05,01,03	231426
CLEVELAND CLIFFS INC	COM	185896107	95	5143	SH	DEFINED	01,03	2443

2700									
CLEVELAND CLIFFS INC	COM	185896107	614	33200	SH	DEFINED	05,01,03	33200	
CLEVELAND CLIFFS INC	COM	185896107	163	8800	SH	DEFINED	07,06,01,03	8800	
CLOROX CO DEL	COM	189054109	12879	380464	SH	DEFINED	01,03	371336	
9128									
CLOROX CO DEL	COM	189054109	2559	75605	SH	DEFINED	05,01,03	75605	
CLOROX CO DEL	COM	189054109	1544	45600	SH	DEFINED	07,06,01,03	45600	
CLOROX CO DEL	COM	189054109	1510	44600	SH	CALL	DEFINED	08,09,03	44600
CLOROX CO DEL	COM	189054109	921	27200	SH	PUT	DEFINED	08,09,03	27200
CLOROX CO DEL	COM	189054109	9622	284264	SH	OTHER	01,03	220093	
64171									
CLOROX CO DEL	COM	189054109	138	4075	SH	OTHER	05,01,03	4075	
CLOROX CO DEL	COM	189054109	927	27400	SH	OTHER	06,01,03	27400	
COACH INC	COM	189754104	422	11086	SH	DEFINED	01,03	11086	
COACH INC	COM	189754104	797	20955	SH	DEFINED	05,01,03	20955	
COACH INC	COM	189754104	752	19775	SH	DEFINED	07,06,01,03	19775	
COACH INC	COM	189754104	3738	98250	SH	DEFINED	08,09,03	98250	
COACH INC	COM	189754104	6	157	SH	OTHER	01,03	157	
COACH INC	COM	189754104	34	900	SH	OTHER	06,01,03	900	
COACHMEN INDS INC	COM	189873102	112	8470	SH	DEFINED	01,03	5170	
3300									
COACHMEN INDS INC	COM	189873102	1309	98800	SH	DEFINED	05,01,03	98800	
COACHMEN INDS INC	COM	189873102	187	14125	SH	DEFINED	07,06,01,03	14125	
COCA COLA BOTTLING CO CONS	COM	191098102	543	13805	SH	DEFINED	01,03	13805	
COCA COLA BOTTLING CO CONS	COM	191098102	299	7600	SH	DEFINED	07,06,01,03	7600	
COCA COLA BOTTLING CO CONS	COM	191098102	24	600	SH	OTHER	01,03	600	
COCA COLA CO	COM	191216100	397278	8828400	SH	DEFINED	01,03	8060969	
767431									
COCA COLA CO	COM	191216100	42098	935500	SH	DEFINED	05,01,03	395500	
540000									
COCA COLA CO	COM	191216100	35694	793200	SH	DEFINED	07,06,01,03	793200	
COCA COLA CO	COM	191216100	152	3370	SH	DEFINED	08,09,03	3370	
COCA COLA CO	COM	191216100	1800	40000	SH	CALL	DEFINED	08,09,03	40000
COCA COLA CO	COM	191216100	90	2000	SH	PUT	DEFINED	08,09,03	2000
COCA COLA CO	COM	191216100	221	4910	SH	DEFINED	13,01,03	4910	
COCA COLA CO	COM	191216100	328698	7304408	SH	OTHER	01,03	4503009	
2801399									
COCA COLA CO	COM	191216100	26229	582875	SH	OTHER	05,01,03	582875	
COCA COLA CO	COM	191216100	6656	147900	SH	OTHER	06,01,03	147900	
COCA COLA CO	COM	191216100	47	1050	SH	OTHER	13,01,03	250	
800									
COCA COLA ENTERPRISES INC	COM	191219104	42925	2625375	SH	DEFINED	01,03	2625375	
COCA COLA ENTERPRISES INC	COM	191219104	2197	134390	SH	DEFINED	05,01,03	134390	
COCA COLA ENTERPRISES INC	COM	191219104	1325	81050	SH	DEFINED	07,06,01,03	81050	
COCA COLA ENTERPRISES INC	COM	191219104	100	6100	SH	OTHER	01,03	4600	
1500									
COCA COLA ENTERPRISES INC	COM	191219104	119	7250	SH	OTHER	05,01,03	7250	
COFLEXIP	SPONSORED AD	192384105	12736	197002	SH	DEFINED	08,09,03	197002	
COGNEX CORP	COM	192422103	337	9950	SH	DEFINED	01,03	9950	
COGNEX CORP	COM	192422103	183	5400	SH	DEFINED	05,01,03	5400	
COGNEX CORP	COM	192422103	1276	37700	SH	DEFINED	07,06,01,03	37700	
COGNEX CORP	COM	192422103	102	3000	SH	OTHER	01,03	3000	
COHERENT INC	COM	192479103	1652	45665	SH	DEFINED	01,03	30765	
14900									
COHERENT INC	COM	192479103	6377	176300	SH	DEFINED	05,01,03	176300	
COHERENT INC	COM	192479103	894	24725	SH	DEFINED	07,06,01,03	24725	
COHERENT INC	COM	192479103	286	7900	SH	OTHER	01,03	5900	
2000									
COHERENT INC	COM	192479103	58	1600	SH	OTHER	06,01,03	1600	
COHU INC	COM	192576106	111	4950	SH	DEFINED	01,03	4950	
COHU INC	COM	192576106	408	18150	SH	DEFINED	07,06,01,03	18150	
COHU INC	COM	192576106	11	506	SH	OTHER	01,03	506	
COLE KENNETH PRODTNS INC	CL A	193294105	74	3675	SH	DEFINED	01,03	1300	
2375									
COLE KENNETH PRODTNS INC	CL A	193294105	187	9270	SH	DEFINED	08,09,03	9270	
COLLATERAL THERAPEUTICS	COM	193921103	1	200	SH	DEFINED	01,03	200	
COLLATERAL THERAPEUTICS	COM	193921103	101	16881	SH	DEFINED	08,09,03	16881	
COLLATERAL THERAPEUTICS	COM	193921103	6	1000	SH	DEFINED	16	1000	
COLGATE PALMOLIVE CO	COM	194162103	99022	1678621	SH	DEFINED	01,03	1592352	
86269									
COLGATE PALMOLIVE CO	COM	194162103	2360	40000	SH	CALL	DEFINED	01,03	40000
COLGATE PALMOLIVE CO	COM	194162103	3008	51000	SH	PUT	DEFINED	01,03	51000
COLGATE PALMOLIVE CO	COM	194162103	10783	182800	SH	DEFINED	05,01,03	182800	
COLGATE PALMOLIVE CO	COM	194162103	6406	108600	SH	DEFINED	07,06,01,03	108600	
COLGATE PALMOLIVE CO	COM	194162103	41	698	SH	DEFINED	08,09,03	698	
COLGATE PALMOLIVE CO	COM	194162103	5899	100000	SH	DEFINED	11,01,03	100000	
COLGATE PALMOLIVE CO	COM	194162103	18	300	SH	DEFINED	13,01,03	300	
COLGATE PALMOLIVE CO	COM	194162103	67134	1138064	SH	OTHER	01,03	615466	
522598									
COLGATE PALMOLIVE CO	COM	194162103	571	9675	SH	OTHER	05,01,03	9675	
COLGATE PALMOLIVE CO	COM	194162103	3887	65900	SH	OTHER	06,01,03	65900	
COLONIAL BANCGROUP INC	COM	195493309	76	5274	SH	DEFINED	01,03	4774	
500									
COLONIAL BANCGROUP INC	COM	195493309	767	53330	SH	DEFINED	05,01,03	53330	
COLONIAL BANCGROUP INC	COM	195493309	708	49250	SH	DEFINED	07,06,01,03	49250	

COLONIAL BANCGROUP INC	COM	195493309	446	31000	SH	CALL DEFINED	08,09,03	31000
COLONIAL BANCGROUP INC 800	COM	195493309	463	32228	SH	OTHER	01,03	31428
COLT TELECOM GROUP PLC	SPONSORED AD	196877104	1648	58846	SH	DEFINED	08,09,03	58846
COLUMBIA BANCORP	COM	197227101	7	500	SH	DEFINED	01,03	500
COLUMBIA BANCORP	COM	197227101	129	9881	SH	OTHER	01,03	9881
COLUMBIA BANCORP ORE	COM	197231103	95	10905	SH	DEFINED	01,03	10905
COLUMBIA BANCORP ORE	COM	197231103	98	11169	SH	OTHER	01,03	11169
COLUMBIA SPORTSWEAR CO 1800	COM	198516106	775	15200	SH	DEFINED	01,03	13400
COLUMBIA SPORTSWEAR CO	COM	198516106	571	11200	SH	DEFINED	05,01,03	11200
COLUMBIA SPORTSWEAR CO	COM	198516106	7993	156750	SH	DEFINED	07,06,01,03	156750
COLUMBIA SPORTSWEAR CO	COM	198516106	46	900	SH	OTHER	06,01,03	900
COMCAST CORP 600	CL A	200300101	99	2300	SH	DEFINED	01,03	1700
COMCAST CORP	CL A	200300101	122	2850	SH	OTHER	01,03	2850
COMCAST CORP 127198	CL A SPL	200300200	112825	2599655	SH	DEFINED	01,03	2472457
COMCAST CORP	CL A SPL	200300200	25035	576851	SH	DEFINED	05,01,03	576851
COMCAST CORP	CL A SPL	200300200	44309	1020950	SH	DEFINED	07,06,01,03	1020950
COMCAST CORP	CL A SPL	200300200	28374	653785	SH	DEFINED	08,09,03	653785
COMCAST CORP 96680	CL A SPL	200300200	136823	3152598	SH	DEFINED	11,06,01,03	3055918
COMCAST CORP	CL A SPL	200300200	195	4500	SH	DEFINED	13,01,03	4500
COMCAST CORP	CL A SPL	200300200	651	15000	SH	DEFINED	17,16	15000
COMCAST CORP 85151	CL A SPL	200300200	11101	255793	SH	OTHER	01,03	170642
COMCAST CORP	CL A SPL	200300200	706	16275	SH	OTHER	05,01,03	16275
COMCAST CORP	ZONES CV2% P	200300507	5010	100000	SH	DEFINED	08,09,03	100000
COMDISCO INC	COM	200336105	1	964	SH	DEFINED	01,03	964
COMDISCO INC	COM	200336105	20	15000	SH	DEFINED	08,09,03	15000
COMDISCO INC 13000	COM	200336105	47	35492	SH	OTHER	01,03	22492
COMERICA INC 3600	COM	200340107	4758	82611	SH	DEFINED	01,03	79011
COMERICA INC	COM	200340107	3291	57140	SH	DEFINED	05,01,03	57140
COMERICA INC	COM	200340107	1983	34425	SH	DEFINED	07,06,01,03	34425
COMERICA INC 8268	COM	200340107	4722	81980	SH	OTHER	01,03	73712
COMERICA INC	COM	200340107	177	3075	SH	OTHER	05,01,03	3075
COMFORCE CORP 3	COM	20038K109	39	30003	SH	OTHER	01,03	30000
COMMERCE BANCORP INC NJ 1400	COM	200519106	1570	22395	SH	DEFINED	01,03	20995
COMMERCE BANCORP INC NJ	COM	200519106	575	8200	SH	DEFINED	05,01,03	8200
COMMERCE BANCORP INC NJ	COM	200519106	1956	27900	SH	DEFINED	07,06,01,03	27900
COMMERCE BANCORP INC NJ	COM	200519106	189	2700	SH	OTHER	06,01,03	2700
COMMERCE BANCSHARES INC 6123	COM	200525103	9514	257843	SH	DEFINED	01,03	251720
COMMERCE BANCSHARES INC	COM	200525103	66	1785	SH	DEFINED	05,01,03	1785
COMMERCE BANCSHARES INC 186630	COM	200525103	9464	256476	SH	OTHER	01,03	69846
COMMERCE ONE INC DEL	COM	200693109	82	14070	SH	DEFINED	01,03	14070
COMMERCE ONE INC DEL	COM	200693109	449	76950	SH	DEFINED	08,09,03	76950
COMMERCE ONE INC DEL 1000	COM	200693109	8	1400	SH	OTHER	01,03	400
COMMERCIAL FEDERAL CORPORATION 400	COM	201647104	433	18750	SH	DEFINED	01,03	18350
COMMERCIAL FEDERAL CORPORATION	COM	201647104	2382	103100	SH	DEFINED	05,01,03	103100
COMMERCIAL FEDERAL CORPORATION	COM	201647104	1061	45950	SH	DEFINED	07,06,01,03	45950
COMMERCIAL FEDERAL CORPORATION 1693	COM	201647104	39	1693	SH	OTHER	01,03	
COMMERCIAL FEDERAL CORPORATION	COM	201647104	58	2500	SH	OTHER	06,01,03	2500
COMMERCIAL METALS CO 9100	COM	201723103	387	12075	SH	DEFINED	01,03	2975
COMMERCIAL METALS CO	COM	201723103	3562	111200	SH	DEFINED	05,01,03	111200
COMMERCIAL METALS CO	COM	201723103	373	11650	SH	DEFINED	07,06,01,03	11650
COMMERCIAL METALS CO	COM	201723103	6	200	SH	DEFINED	08,09,03	200
COMMERCIAL NET LEASE RLTY INC	COM	202218103	499	35050	SH	DEFINED	01,03	35050
COMMERCIAL NET LEASE RLTY INC 2000	COM	202218103	288	20200	SH	OTHER	01,03	18200
COMMODORE APPLIED TECH INC 60200	COM	202630109	9	60200	SH	DEFINED	01,03	
COMMONWEALTH INDS INC DEL 10400	COM	203004106	64	14175	SH	DEFINED	01,03	3775
COMMONWEALTH INDS INC DEL	COM	203004106	573	128000	SH	DEFINED	05,01,03	128000
COMMONWEALTH INDS INC DEL	COM	203004106	64	14300	SH	DEFINED	07,06,01,03	14300
COMMSCOPE INC 4125	COM	203372107	767	32642	SH	DEFINED	01,03	28517
COMMSCOPE INC	COM	203372107	578	24615	SH	DEFINED	05,01,03	24615
COMMSCOPE INC	COM	203372107	549	23350	SH	DEFINED	07,06,01,03	23350
COMMSCOPE INC	COM	203372107	24	1033	SH	OTHER	01,03	1033
COMMSCOPE INC	SB NT CV	203372AB3	396	460000	PRN	DEFINED	17,16	460000
COMMUNITY HEALTH SYS INC NEWCO	COM	203668108	236	8000	SH	DEFINED	08,09,03	8000
COMMUNITY FIRST BANKSHARES INC	COM	203902101	619	26915	SH	DEFINED	01,03	16815

10100									
COMMUNITY FIRST BANKSHARES INC	COM	203902101	2553	111000	SH	DEFINED 05,01,03		111000	
COMMUNITY FIRST BANKSHARES INC	COM	203902101	847	36825	SH	DEFINED 07,06,01,03		36825	
COMMUNITY FIRST BANKSHARES INC	COM	203902101	37	1600	SH	OTHER 06,01,03		1600	
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100		13	SH	DEFINED 01,03		13	
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	1694	73000	SH	DEFINED 06,01,03		73000	
COMPANHIA PARANAENSE ENERG COP	SPON ADR PFD	20441B407	398	53000	SH	DEFINED 06,01,03		53000	
COMPANHIA DE BEBIDAS DAS AMERS	SPON ADR PFD	20441W203		13	SH	DEFINED 01,03		13	
COMPANHIA DE BEBIDAS DAS AMERS	SPON ADR PFD	20441W203	726	31354	SH	OTHER 06,01,03		31354	
COMPAQ COMPUTER CORP	COM	204493100	32494	2121017	SH	DEFINED 01,03		1831257	
289760									
COMPAQ COMPUTER CORP	COM	204493100	1379	90000	SH	CALL DEFINED 01,03		90000	
COMPAQ COMPUTER CORP	COM	204493100	460	30000	SH	PUT DEFINED 01,03		30000	
COMPAQ COMPUTER CORP	COM	204493100	15967	1042205	SH	DEFINED 05,01,03		1042205	
COMPAQ COMPUTER CORP	COM	204493100	7121	464800	SH	DEFINED 07,06,01,03		464800	
COMPAQ COMPUTER CORP	COM	204493100	2278	148702	SH	DEFINED 08,09,03		148702	
COMPAQ COMPUTER CORP	COM	204493100	8272	539932	SH	OTHER 01,03		418943	
120989									
COMPASS BANCSHARES INC	COM	20449H109	2774	104685	SH	DEFINED 01,03		101685	
3000									
COMPASS BANCSHARES INC	COM	20449H109	1626	61340	SH	DEFINED 05,01,03		61340	
COMPASS BANCSHARES INC	COM	20449H109	1543	58225	SH	DEFINED 07,06,01,03		58225	
COMPASS BANCSHARES INC	COM	20449H109	209	7881	SH	OTHER 01,03		7881	
COMPUCOM SYS INC	COM	204780100	8	3000	SH	DEFINED 01,03		3000	
COMPUCOM SYS INC	COM	204780100	27	10000	SH	OTHER 01,03			
10000									
COMPUCREDIT CORP	COM	20478N100	103	9300	SH	DEFINED 08,09,03		9300	
COMPUCREDIT CORP	COM	20478N100	276	25000	SH	PUT DEFINED 08,09,03		25000	
COMPUCREDIT CORP	COM	20478N100	2571	232700	SH	DEFINED 17,16		232700	
COMPUTER ASSOC INTL INC	COM	204912109	15624	434002	SH	DEFINED 01,03		369092	
64910									
COMPUTER ASSOC INTL INC	COM	204912109	7216	200435	SH	DEFINED 05,01,03		200435	
COMPUTER ASSOC INTL INC	COM	204912109	4476	124325	SH	DEFINED 07,06,01,03		124325	
COMPUTER ASSOC INTL INC	COM	204912109	767	21300	SH	DEFINED 08,09,03		21300	
COMPUTER ASSOC INTL INC	COM	204912109	5109	141908	SH	OTHER 01,03		109644	
32264									
COMPUTER ASSOC INTL INC	COM	204912109	2459	68300	SH	OTHER 06,01,03		68300	
COMPUTER SCIENCES CORP	COM	205363104	1813	52401	SH	DEFINED 01,03		41301	
11100									
COMPUTER SCIENCES CORP	COM	205363104	3162	91394	SH	DEFINED 05,01,03		91394	
COMPUTER SCIENCES CORP	COM	205363104	8679	250825	SH	DEFINED 07,06,01,03		250825	
COMPUTER SCIENCES CORP	COM	205363104	692	20000	SH	DEFINED 08,09,03		20000	
COMPUTER SCIENCES CORP	COM	205363104	1338	38660	SH	OTHER 01,03		16000	
22660									
COMPUTER TASK GROUP INC	COM	205477102	56	15457	SH	DEFINED 01,03		5757	
9700									
COMPUTER TASK GROUP INC	COM	205477102	438	120300	SH	DEFINED 05,01,03		120300	
COMPUTER TASK GROUP INC	COM	205477102	66	18100	SH	DEFINED 07,06,01,03		18100	
COMPUWARE CORP	COM	205638109	538	38465	SH	DEFINED 01,03		38465	
COMPUWARE CORP	COM	205638109	1756	125485	SH	DEFINED 05,01,03		125485	
COMPUWARE CORP	COM	205638109	992	70925	SH	DEFINED 07,06,01,03		70925	
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	34821	609820	SH	DEFINED 01,03		572530	
37290									
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	8244	144385	SH	DEFINED 05,01,03		144385	
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	24045	421100	SH	DEFINED 07,06,01,03		421100	
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	137	2400	SH	DEFINED 13,01,03		2400	
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	2498	43747	SH	OTHER 01,03		20154	
23593									
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	2638	46200	SH	OTHER 06,01,03		46200	
COMVERSE TECHNOLOGY INC	SR DEB CV 14	205862AH8	250	300000	PRN	DEFINED 01,03		300000	
COMVERSE TECHNOLOGY INC	SR DEB CV 14	205862AH8	3913	4700000	PRN	DEFINED 07,06,01,03		4700000	
CONAGRA FOODS INC	COM	205887102	35698	1802041	SH	DEFINED 01,03		1784762	
17279									
CONAGRA FOODS INC	COM	205887102	3648	184130	SH	DEFINED 05,01,03		184130	
CONAGRA FOODS INC	COM	205887102	2052	103575	SH	DEFINED 07,06,01,03		103575	
CONAGRA FOODS INC	COM	205887102	6261	316060	SH	OTHER 01,03		31807	
284253									
CONAGRA FOODS INC	COM	205887102	183	9250	SH	OTHER 05,01,03		9250	
CONAGRA FOODS INC	COM	205887102	1256	63400	SH	OTHER 06,01,03		63400	
COMPUTER HORIZONS CORP	COM	205908106		150	SH	DEFINED 01,03		150	
COMPUTER HORIZONS CORP	COM	205908106	62	20000	SH	OTHER 01,03		20000	
CONCORD CAMERA CORP	COM	206156101	82	13950	SH	DEFINED 01,03		13550	
400									
CONCORD CAMERA CORP	COM	206156101	60	10100	SH	DEFINED 05,01,03		10100	
CONCORD CAMERA CORP	COM	206156101	144	24425	SH	DEFINED 07,06,01,03		24425	
CONCORD CAMERA CORP	COM	206156101	16	2700	SH	OTHER 01,03		2700	
CONCORD COMMUNICATIONS INC	COM	206186108	49	5400	SH	DEFINED 01,03		5400	
CONCORD COMMUNICATIONS INC	COM	206186108	98	10900	SH	DEFINED 05,01,03		10900	
CONCORD COMMUNICATIONS INC	COM	206186108	131	14500	SH	DEFINED 07,06,01,03		14500	
CONCORD COMMUNICATIONS INC	COM	206186108	18	2000	SH	DEFINED 08,09,03		2000	
CONCORD COMMUNICATIONS INC	COM	206186108	47	5200	SH	DEFINED 16		5200	
CONCORD EFS INC	COM	206197105	34135	656316	SH	DEFINED 01,03		649106	
7210									
CONCORD EFS INC	COM	206197105	7868	151280	SH	DEFINED 05,01,03		151280	
CONCORD EFS INC	COM	206197105	42426	815725	SH	DEFINED 07,06,01,03		815725	

CONCORD EFS INC	COM	206197105	52	1000	SH	DEFINED	08,09,03	1000
CONCORD EFS INC	COM	206197105	45336	871672	SH	DEFINED	17,16	871672
CONCORD EFS INC	COM	206197105	2474	47560	SH	OTHER	01,03	47560
CONCORD EFS INC	COM	206197105	213	4100	SH	OTHER	05,01,03	4100
CONCUR TECHNOLOGIES INC	COM	206708109	52	35126	SH	DEFINED	08,09,03	35126
CONCUR TECHNOLOGIES INC	COM	206708109	43	29000	SH	OTHER	01,03	29000
CONNECTIV INC	COM	206829103	1060	49070	SH	DEFINED	01,03	49070
CONNECTIV INC	COM	206829103	918	42480	SH	DEFINED	05,01,03	42480
CONNECTIV INC	COM	206829103	871	40325	SH	DEFINED	07,06,01,03	40325
CONNECTIV INC	COM	206829103	9642	446403	SH	DEFINED	17,16	446403
CONNECTIV INC	COM	206829103	445	20619	SH	OTHER	01,03	15853
4766								
CONNECTIV INC	COM	206829103	147	6800	SH	OTHER	06,01,03	6800
CONEXANT SYSTEMS INC	COM	207142100	808	90228	SH	DEFINED	01,03	54405
35823								
CONEXANT SYSTEMS INC	COM	207142100	771	86160	SH	DEFINED	05,01,03	86160
CONEXANT SYSTEMS INC	COM	207142100	426	47650	SH	DEFINED	07,06,01,03	47650
CONEXANT SYSTEMS INC	COM	207142100	9	1000	SH	DEFINED	08,09,03	1000
CONEXANT SYSTEMS INC	COM	207142100	934	104369	SH	OTHER	01,03	80407
23962								
CONEXANT SYSTEMS INC	SUB NT CONV	207142AF7	417	923000	PRN	DEFINED	08,09,03	923000
CONMED CORP	COM	207410101	94	3625	SH	DEFINED	01,03	3625
CONMED CORP	COM	207410101	349	13400	SH	DEFINED	07,06,01,03	13400
CONOCO INC	CL A	208251306	406	14387	SH	DEFINED	01,03	13387
1000								
CONOCO INC	CL A	208251306	262	9300	SH	OTHER	01,03	3800
5500								
CONOCO INC	CL B	208251405	10749	371933	SH	DEFINED	01,03	338379
33554								
CONOCO INC	CL B	208251405	7073	244735	SH	DEFINED	05,01,03	244735
CONOCO INC	CL B	208251405	5169	178875	SH	DEFINED	07,06,01,03	178875
CONOCO INC	CL B	208251405	50	1736	SH	DEFINED	08,09,03	1736
CONOCO INC	CL B	208251405	2483	85900	SH	OTHER	01,03	36781
49119								
CONOCO INC	CL B	208251405	311	10775	SH	OTHER	05,01,03	10775
CONOCO INC	CL B	208251405	3500	121100	SH	OTHER	06,01,03	121100
CONSECO INC	COM	208464107	2540	183402	SH	DEFINED	01,03	91702
91700								
CONSECO INC	COM	208464107	3015	217685	SH	DEFINED	05,01,03	217685
CONSECO INC	COM	208464107	2725	196750	SH	DEFINED	07,06,01,03	196750
CONSECO INC	COM	208464107	130	9400	SH	DEFINED	08,09,03	9400
CONSECO INC	COM	208464107	900	65000	SH	CALL	DEFINED 08,09,03	65000
CONSECO INC	COM	208464107	277	20000	SH	PUT	DEFINED 08,09,03	20000
CONSECO INC	COM	208464107	2045	147631	SH	OTHER	01,03	146691
940								
CONSECO INC	COM	208464107	81	5825	SH	OTHER	05,01,03	5825
CONSOLIDATED EDISON INC	COM	209115104	7552	189741	SH	DEFINED	01,03	183562
6179								
CONSOLIDATED EDISON INC	COM	209115104	2606	65475	SH	DEFINED	05,01,03	65475
CONSOLIDATED EDISON INC	COM	209115104	1628	40900	SH	DEFINED	07,06,01,03	40900
CONSOLIDATED EDISON INC	COM	209115104	5178	130097	SH	OTHER	01,03	85613
44484								
CONSOLIDATED EDISON INC	COM	209115104	145	3650	SH	OTHER	05,01,03	3650
CONSOLIDATED GRAPHICS INC	COM	209341106	54	3195	SH	DEFINED	01,03	3195
CONSOLIDATED GRAPHICS INC	COM	209341106	192	11300	SH	DEFINED	07,06,01,03	11300
CONSOLIDATED TOMOKA LD CO	COM	210226106	1	57	SH	DEFINED	01,03	57
CONSOLIDATED TOMOKA LD CO	COM	210226106	684	45390	SH	OTHER	01,03	45390
CONSTELLATION BRANDS INC	CL A	21036P108	2300	56106	SH	DEFINED	01,03	41926
730 13450								
CONSTELLATION BRANDS INC	CL A	21036P108	7298	178000	SH	DEFINED	05,01,03	178000
CONSTELLATION BRANDS INC	CL A	21036P108	11533	281300	SH	DEFINED	07,06,01,03	281300
CONSTELLATION BRANDS INC	CL A	21036P108	533	13000	SH	CALL	DEFINED 08,09,03	13000
CONSTELLATION BRANDS INC	CL A	21036P108	10	250	SH	OTHER	01,03	
250								
CONSTELLATION BRANDS INC	CL A	21036P108	139	3400	SH	OTHER	06,01,03	3400
CONSTELLATION ENERGY GROUP INC	COM	210371100	17246	404845	SH	DEFINED	01,03	368549
36296								
CONSTELLATION ENERGY GROUP INC	COM	210371100	4416	103665	SH	DEFINED	05,01,03	103665
CONSTELLATION ENERGY GROUP INC	COM	210371100	1507	35375	SH	DEFINED	07,06,01,03	35375
CONSTELLATION ENERGY GROUP INC	COM	210371100	7212	169285	SH	DEFINED	08,09,03	169285
CONSTELLATION ENERGY GROUP INC	COM	210371100	10236	240286	SH	OTHER	01,03	189552
50734								
CONSTELLATION ENERGY GROUP INC	COM	210371100	120	2825	SH	OTHER	05,01,03	2825
CONTINENTAL AIRLS INC	CL B	210795308	2224	45150	SH	DEFINED	01,03	45150
CONTINENTAL AIRLS INC	CL B	210795308	44	900	SH	DEFINED	05,01,03	900
CONTINENTAL AIRLS INC	CL B	210795308	20	400	SH	DEFINED	07,06,01,03	400
CONTINENTAL AIRLS INC	CL B	210795308	3211	65200	SH	OTHER	06,01,03	65200
CONVERA CORP	CL A	211919105	500	100000	SH	DEFINED	01,03	100000
CONVERGYS CORP	COM	212485106	4850	160331	SH	DEFINED	01,03	160331
CONVERGYS CORP	COM	212485106	2434	80455	SH	DEFINED	05,01,03	80455
CONVERGYS CORP	COM	212485106	15084	498650	SH	DEFINED	07,06,01,03	498650
CONVERGYS CORP	COM	212485106	76	2500	SH	DEFINED	08,09,03	2500
CONVERGYS CORP	COM	212485106	527	17432	SH	OTHER	01,03	14407
3025								
CONVERGYS CORP	COM	212485106	89	2950	SH	OTHER	05,01,03	2950

COOPER CAMERON CORP 1261 2470	COM	216640102	1037	18580	SH	DEFINED 01,03	14849
COOPER CAMERON CORP	COM	216640102	1497	26825	SH	DEFINED 05,01,03	26825
COOPER CAMERON CORP	COM	216640102	1373	24600	SH	DEFINED 07,06,01,03	24600
COOPER CAMERON CORP	COM	216640102	1769	31700	SH	DEFINED 17,16	31700
COOPER CAMERON CORP 5285	COM	216640102	295	5285	SH	OTHER 01,03	
COOPER CAMERON CORP	SR DB CV ZER	216640AA0	2895	4000000	PRN	DEFINED 08,09,03	4000000
COOPER CAMERON CORP	SR DB CV ZER	216640AA0	28950	40000000	PRN	DEFINED 17,16	40000000
COOPER COS INC 220 9575	COM NEW	216648402	1899	36953	SH	DEFINED 01,03	27158
COOPER COS INC	COM NEW	216648402	6420	124903	SH	DEFINED 05,01,03	124903
COOPER COS INC	COM NEW	216648402	13020	253299	SH	DEFINED 07,06,01,03	253299
COOPER COS INC	COM NEW	216648402	129	2500	SH	OTHER 06,01,03	2500
COOPER INDS INC 14540	COM	216669101	8862	223833	SH	DEFINED 01,03	209293
COOPER INDS INC	COM	216669101	1398	35310	SH	DEFINED 05,01,03	35310
COOPER INDS INC	COM	216669101	715	18050	SH	DEFINED 07,06,01,03	18050
COOPER INDS INC 25809	COM	216669101	2671	67459	SH	OTHER 01,03	41650
COOPER INDS INC	COM	216669101	64	1625	SH	OTHER 05,01,03	1625
COOPER TIRE & RUBR CO	COM	216831107	178	12515	SH	DEFINED 01,03	12515
COOPER TIRE & RUBR CO	COM	216831107	324	22840	SH	DEFINED 05,01,03	22840
COOPER TIRE & RUBR CO	COM	216831107	199	14000	SH	DEFINED 07,06,01,03	14000
COOPER TIRE & RUBR CO	COM	216831107	6	400	SH	OTHER 01,03	400
COOPER TIRE & RUBR CO	COM	216831107	18	1250	SH	OTHER 05,01,03	1250
COORS ADOLPH CO 3550	CL B	217016104	1324	26390	SH	DEFINED 01,03	22840
COORS ADOLPH CO	CL B	217016104	709	14120	SH	DEFINED 05,01,03	14120
COORS ADOLPH CO	CL B	217016104	432	8610	SH	DEFINED 07,06,01,03	8610
COORS ADOLPH CO 134628	CL B	217016104	56790	1131722	SH	DEFINED 11,06,01,03	997094
COORS ADOLPH CO	CL B	217016104	92	1835	SH	OTHER 01,03	1835
COORS ADOLPH CO	CL B	217016104	33	650	SH	OTHER 05,01,03	650
COPART INC 200	COM	217204106	743	25415	SH	DEFINED 01,03	25215
COPART INC	COM	217204106	1401	47900	SH	DEFINED 07,06,01,03	47900
COPART INC	COM	217204106	45	1542	SH	DEFINED 08,09,03	1542
COPART INC 590	COM	217204106	219	7475	SH	OTHER 01,03	6885
COPART INC	COM	217204106	102	3500	SH	OTHER 06,01,03	3500
COPPER MTN NETWORKS INC	COM	217510106	2	400	SH	DEFINED 01,03	400
COPPER MTN NETWORKS INC	COM	217510106	21	5000	SH	DEFINED 08,09,03	5000
COPPER MTN NETWORKS INC	COM	217510106	820	200000	SH	DEFINED 17,16	200000
COPPER MTN NETWORKS INC	COM	217510106	4	1000	SH	OTHER 01,03	1000
COR THERAPEUTICS INC	COM	217753102	102	3358	SH	DEFINED 01,03	3358
COR THERAPEUTICS INC	COM	217753102	826	27085	SH	DEFINED 05,01,03	27085
COR THERAPEUTICS INC	COM	217753102	769	25200	SH	DEFINED 07,06,01,03	25200
COR THERAPEUTICS INC	COM	217753102	7	240	SH	DEFINED 08,09,03	240
COR THERAPEUTICS INC	COM	217753102	305	10000	CALL SH	DEFINED 08,09,03	10000
COR THERAPEUTICS INC	COM	217753102	15	500	SH	OTHER 01,03	500
COR THERAPEUTICS INC	COM	217753102	21	700	SH	OTHER 06,01,03	700
COR THERAPEUTICS INC	SR NT CV 144	217753AE2	5770	5850000	PRN	DEFINED 07,06,01,03	5850000
CORILLIAN CORP	COM	218725109	253	63371	SH	DEFINED	63371
CORILLIAN CORP	COM	218725109	6	1417	SH	DEFINED 08,09,03	1417
CORINTHIAN COLLEGES INC 5192	COM	218868107	678	14412	SH	DEFINED 01,03	9220
CORINTHIAN COLLEGES INC	COM	218868107	3728	79208	SH	DEFINED 05,01,03	79208
CORINTHIAN COLLEGES INC	COM	218868107	871	18500	SH	DEFINED 07,06,01,03	18500
CORINTHIAN COLLEGES INC	COM	218868107	3	60	SH	OTHER 01,03	60
CORINTHIAN COLLEGES INC	COM	218868107	61	1300	SH	OTHER 06,01,03	1300
CORN PRODS INTL INC 17520	COM	219023108	1046	32674	SH	DEFINED 01,03	15154
CORN PRODS INTL INC	COM	219023108	5869	183400	SH	DEFINED 05,01,03	183400
CORN PRODS INTL INC	COM	219023108	979	30600	SH	DEFINED 07,06,01,03	30600
CORN PRODS INTL INC 8477	COM	219023108	756	23637	SH	OTHER 01,03	15160
CORNING INC 29241	COM	219350105	14595	873444	SH	DEFINED 01,03	844203
CORNING INC	COM	219350105	6418	384070	SH	DEFINED 05,01,03	384070
CORNING INC	COM	219350105	3017	180575	SH	DEFINED 07,06,01,03	180575
CORNING INC	COM	219350105	661	39543	SH	DEFINED 08,09,03	39543
CORNING INC	COM	219350105	7269	435000	CALL SH	DEFINED 08,09,03	435000
CORNING INC	COM	219350105	132	7925	SH	DEFINED 13,01,03	7925
CORNING INC 275461	COM	219350105	6823	408334	SH	OTHER 01,03	132873
CORNING INC	COM	219350105	1153	69000	SH	OTHER 06,01,03	69000
CORPORATE EXECUTIVE BRD CO	COM	21988R102	154	3668	SH	DEFINED 01,03	3668
CORPORATE EXECUTIVE BRD CO	COM	21988R102	46	1100	SH	OTHER 06,01,03	1100
CORUS GROUP PLC 5480	SPONSORED AD	22087M101	46	5480	SH	DEFINED 01,03	
CORUS GROUP PLC 3380	SPONSORED AD	22087M101	82	9770	SH	OTHER 01,03	6390
CORUS GROUP PLC	SPONSORED AD	22087M101	926	110000	SH	OTHER 06,01,03	110000
CORVIS CORP	COM	221009103	164	37448	SH	DEFINED	37448

CORVIS CORP	COM	221009103	56	12773	SH	DEFINED	01,03	12773
CORVIS CORP	COM	221009103	995	226651	SH	DEFINED	08,09,03	226651
CORVIS CORP	COM	221009103	66	14925	SH	OTHER	01,03	12425
2500								
COST PLUS INC CALIF	COM	221485105	390	12997	SH	DEFINED	01,03	4917
380 7700								
COST PLUS INC CALIF	COM	221485105	2940	98000	SH	DEFINED	05,01,03	98000
COST PLUS INC CALIF	COM	221485105	552	18400	SH	DEFINED	07,06,01,03	18400
COST PLUS INC CALIF	COM	221485105	1583	52750	SH	DEFINED	08,09,03	52750
COSTCO WHSL CORP NEW	COM	22160K105	38025	925641	SH	DEFINED	01,03	911781
13860								
COSTCO WHSL CORP NEW	COM	22160K105	6025	146665	SH	DEFINED	05,01,03	146665
COSTCO WHSL CORP NEW	COM	22160K105	3699	90055	SH	DEFINED	07,06,01,03	90055
COSTCO WHSL CORP NEW	COM	22160K105	10872	264645	SH	DEFINED	08,09,03	264645
COSTCO WHSL CORP NEW	COM	22160K105	428324	10426588	SH	DEFINED	11,01,03	9503214
923374								
COSTCO WHSL CORP NEW	COM	22160K105	6218	151354	SH	OTHER	01,03	134824
16530								
COSTCO WHSL CORP NEW	COM	22160K105	318	7750	SH	OTHER	05,01,03	7750
COTTON STS LIFE INS CO	COM	221774102	40	4000	SH	DEFINED	01,03	4000
COTTON STS LIFE INS CO	COM	221774102	311	31117	SH	OTHER	01,03	31117
COUNTRYWIDE CR INDS INC DEL	COM	222372104	1747	38075	SH	DEFINED	01,03	20565
17510								
COUNTRYWIDE CR INDS INC DEL	COM	222372104	4679	101990	SH	DEFINED	05,01,03	101990
COUNTRYWIDE CR INDS INC DEL	COM	222372104	18413	401325	SH	DEFINED	07,06,01,03	401325
COUNTRYWIDE CR INDS INC DEL	COM	222372104	13200	287700	SH	CALL	DEFINED 08,09,03	287700
COUNTRYWIDE CR INDS INC DEL	COM	222372104	266	5800	SH	PUT	DEFINED 08,09,03	5800
COUNTRYWIDE CR INDS INC DEL	COM	222372104	482	10500	SH	OTHER	01,03	7600
2900								
COUNTRYWIDE CR INDS INC DEL	COM	222372104	94	2050	SH	OTHER	05,01,03	2050
COUSINS PPTYS INC	COM	222795106	2238	83356	SH	DEFINED	01,03	83356
COUSINS PPTYS INC	COM	222795106	5763	214624	SH	OTHER	01,03	207874
6750								
COVAD COMMUNICATIONS GROUP INC	COM	222814204	12	12200	SH	DEFINED	01,03	12200
COVAD COMMUNICATIONS GROUP INC	COM	222814204	7	7000	SH	DEFINED	08,09,03	7000
COVAD COMMUNICATIONS GROUP INC	COM	222814204	2	2000	SH	OTHER	01,03	
2000								
COVANCE INC	COM	222816100	310	13706	SH	DEFINED	01,03	13706
COVANCE INC	COM	222816100	630	27835	SH	DEFINED	05,01,03	27835
COVANCE INC	COM	222816100	599	26425	SH	DEFINED	07,06,01,03	26425
COVANCE INC	COM	222816100	1133	50000	SH	CALL	DEFINED 08,09,03	50000
COVANCE INC	COM	222816100	460	20300	SH	OTHER	01,03	2300
18000								
COVANCE INC	COM	222816100	61	2700	SH	OTHER	06,01,03	2700
COVANTA ENERGY CORP	COM	22281N103	11	605	SH	DEFINED	01,03	605
COVANTA ENERGY CORP	COM	22281N103	440	23845	SH	DEFINED	05,01,03	23845
COVANTA ENERGY CORP	COM	22281N103	418	22625	SH	DEFINED	07,06,01,03	22625
COVANTA ENERGY CORP	COM	22281N103	3	154	SH	OTHER	01,03	54
100								
COVENTRY HEALTH CARE INC	COM	222862104	1387	68671	SH	DEFINED	01,03	30700
1410 36561								
COVENTRY HEALTH CARE INC	COM	222862104	9111	451039	SH	DEFINED	05,01,03	451039
COVENTRY HEALTH CARE INC	COM	222862104	1135	56200	SH	DEFINED	07,06,01,03	56200
COVENTRY HEALTH CARE INC	COM	222862104	20	1000	SH	OTHER	01,03	
1000								
COVENTRY HEALTH CARE INC	COM	222862104	95	4700	SH	OTHER	06,01,03	4700
COX COMMUNICATIONS INC NEW	CL A	224044107	16398	370164	SH	DEFINED	01,03	360293
9871								
COX COMMUNICATIONS INC NEW	CL A	224044107	151	3400	SH	DEFINED	05,01,03	3400
COX COMMUNICATIONS INC NEW	CL A	224044107	13	300	SH	DEFINED	07,06,01,03	300
COX COMMUNICATIONS INC NEW	CL A	224044107	66	1500	SH	DEFINED	08,09,03	1500
COX COMMUNICATIONS INC NEW	CL A	224044107	1901	42909	SH	OTHER	01,03	41213
1696								
COX COMMUNICATIONS INC NEW	CL A	224044107	2162	48800	SH	OTHER	06,01,03	48800
CRANE CO	COM	224399105	414	13342	SH	DEFINED	01,03	13342
CRANE CO	COM	224399105	632	20400	SH	DEFINED	05,01,03	20400
CRANE CO	COM	224399105	357	11500	SH	DEFINED	07,06,01,03	11500
CRANE CO	COM	224399105	255	8236	SH	OTHER	01,03	3133
5103								
CRANE CO	COM	224399105	32	1025	SH	OTHER	05,01,03	1025
CRAY INC	COM	225223106	63	26500	SH	DEFINED	08,09,03	26500
CREDENCE SYS CORP	COM	225302108	47	1930	SH	DEFINED	01,03	1930
CREDENCE SYS CORP	COM	225302108	670	27620	SH	DEFINED	05,01,03	27620
CREDENCE SYS CORP	COM	225302108	578	23850	SH	DEFINED	07,06,01,03	23850
CREDENCE SYS CORP	COM	225302108	396	16349	SH	DEFINED	08,09,03	16349
CREDENCE SYS CORP	COM	225302108	606	25000	SH	CALL	DEFINED 08,09,03	25000
CREDENCE SYS CORP	COM	225302108	230	9500	SH	OTHER	01,03	9000
500								
CREDIT SUISSE FIRST BOSTON USA	COM CSFBIDIRE	22541L103	48	10000	SH	DEFINED	17,16	10000
CREE INC	COM	225447101	63	2400	SH	DEFINED	01,03	1100
1300								
CREE INC	COM	225447101	8	300	SH	DEFINED	05,01,03	300
CREE INC	COM	225447101	183	7000	SH	DEFINED	08,09,03	7000
CREE INC	COM	225447101	92	3524	SH	OTHER	01,03	3524
CRESCENT REAL ESTATE EQUITIES	COM	225756105	170	6930	SH	DEFINED	01,03	6930

DDI CORP 2425	COM	233162106	719	35925	SH	DEFINED 01,03	33500
DDI CORP	COM	233162106	568	28400	SH	DEFINED 05,01,03	28400
DDI CORP	COM	233162106	8074	403700	SH	DEFINED 07,06,01,03	403700
DDI CORP	COM	233162106	110	5481	SH	DEFINED 12,01,03	5481
DMC STRATEX NETWORKS INC 7962	COM	23322L106	258	25812	SH	DEFINED 01,03	17850
DMC STRATEX NETWORKS INC	COM	23322L106	1104	110400	SH	DEFINED 05,01,03	110400
DMC STRATEX NETWORKS INC	COM	23322L106	639	63900	SH	DEFINED 07,06,01,03	63900
DMC STRATEX NETWORKS INC	COM	23322L106	67	6650	SH	OTHER 01,03	6650
DMI FURNITURE INC	COM	233230101	18	10000	SH	DEFINED 01,03	10000
DPL INC 5137	COM	233293109	7510	259323	SH	DEFINED 01,03	254186
DPL INC	COM	233293109	2174	75055	SH	DEFINED 05,01,03	75055
DPL INC	COM	233293109	1666	57525	SH	DEFINED 07,06,01,03	57525
DPL INC	COM	233293109	101	3500	SH	DEFINED 13,01,03	3500
DPL INC 17760	COM	233293109	4027	139050	SH	OTHER 01,03	121290
DPL INC	COM	233293109	80	2750	SH	OTHER 13,01,03	2750
DQE INC 150	COM	23329J104	525	23336	SH	DEFINED 01,03	23186
DQE INC	COM	23329J104	602	26765	SH	DEFINED 05,01,03	26765
DQE INC	COM	23329J104	572	25425	SH	DEFINED 07,06,01,03	25425
DQE INC 3187	COM	23329J104	254	11295	SH	OTHER 01,03	8108
D R HORTON INC 1257 12800	COM	23331A109	1077	47463	SH	DEFINED 01,03	33406
D R HORTON INC	COM	23331A109	4315	190100	SH	DEFINED 05,01,03	190100
D R HORTON INC	COM	23331A109	1487	65500	SH	DEFINED 07,06,01,03	65500
D R HORTON INC	COM	23331A109	102	4490	SH	OTHER 06,01,03	4490
DST SYS INC DEL	COM	233326107	6278	119135	SH	DEFINED 01,03	119135
DST SYS INC DEL	COM	233326107	3096	58745	SH	DEFINED 05,01,03	58745
DST SYS INC DEL	COM	233326107	2937	55725	SH	DEFINED 07,06,01,03	55725
DST SYS INC DEL	COM	233326107	20152	382400	SH	DEFINED 18	382400
DST SYS INC DEL 124	COM	233326107	7	124	SH	OTHER 01,03	
DST SYS INC DEL	COM	233326107	206	3900	SH	OTHER 06,01,03	3900
DSP GROUP INC	COM	23332B106	313	14600	SH	DEFINED 01,03	14600
DSP GROUP INC	COM	23332B106	273	12710	SH	DEFINED 05,01,03	12710
DSP GROUP INC	COM	23332B106	195	9100	SH	DEFINED 06,01,03	9100
DSP GROUP INC	COM	23332B106	258	12050	SH	DEFINED 07,06,01,03	12050
DSP GROUP INC	COM	23332B106	75	3500	SH	OTHER 06,01,03	3500
DTE ENERGY CO 6868	COM	233331107	8879	191196	SH	DEFINED 01,03	184328
DTE ENERGY CO	COM	233331107	2432	52370	SH	DEFINED 05,01,03	52370
DTE ENERGY CO	COM	233331107	1499	32275	SH	DEFINED 07,06,01,03	32275
DTE ENERGY CO	COM	233331107	16	345	SH	DEFINED 08,09,03	345
DTE ENERGY CO 4161	COM	233331107	1917	41281	SH	OTHER 01,03	37120
DTE ENERGY CO	COM	233331107	132	2850	SH	OTHER 05,01,03	2850
DTE ENERGY CO	COM	233331107	3994	86000	SH	OTHER 06,01,03	86000
DANA CORP 371	COM	235811106	2668	114297	SH	DEFINED 01,03	113926
DANA CORP	COM	235811106	1096	46955	SH	DEFINED 05,01,03	46955
DANA CORP	COM	235811106	666	28525	SH	DEFINED 07,06,01,03	28525
DANA CORP 2006	COM	235811106	454	19439	SH	OTHER 01,03	17433
DANA CORP	COM	235811106	60	2550	SH	OTHER 05,01,03	2550
DANAHER CORP DEL 50425	COM	235851102	3104	55425	SH	DEFINED 01,03	5000
DANAHER CORP DEL	COM	235851102	2493	44520	SH	DEFINED 05,01,03	44520
DANAHER CORP DEL	COM	235851102	1539	27475	SH	DEFINED 07,06,01,03	27475
DANAHER CORP DEL	COM	235851102	651	11630	SH	DEFINED 08,09,03	11630
DANAHER CORP DEL 2000 416189	COM	235851102	26056	465285	SH	OTHER 01,03	47096
DANAHER CORP DEL	COM	235851102	137	2450	SH	OTHER 05,01,03	2450
DANKA BUSINESS SYS PLC	SUBNT CV 6.7	236277AB5	286	1020000	PRN	DEFINED 01,03	1020000
DARDEN RESTAURANTS INC 1600	COM	237194105	1474	52845	SH	DEFINED 01,03	51245
DARDEN RESTAURANTS INC	COM	237194105	1123	40240	SH	DEFINED 05,01,03	40240
DARDEN RESTAURANTS INC	COM	237194105	744	26675	SH	DEFINED 07,06,01,03	26675
DARDEN RESTAURANTS INC	COM	237194105	2	60	SH	DEFINED 08,09,03	60
DARDEN RESTAURANTS INC 101636	COM	237194105	2952	105822	SH	OTHER 01,03	4186
DARDEN RESTAURANTS INC	COM	237194105	56	2025	SH	OTHER 05,01,03	2025
DARDEN RESTAURANTS INC	COM	237194105	633	22700	SH	OTHER 06,01,03	22700
DATA RACE INC 15000	COM	237842109	2	15000	SH	OTHER 01,03	
DATAWATCH CORP	COM	237917109	29	53232	SH	DEFINED 01,03	53232
DATASCOPE CORP 610 2025	COM	238113104	1063	23060	SH	DEFINED 01,03	20425
DATASCOPE CORP	COM	238113104	678	14700	SH	DEFINED 05,01,03	14700
DATASCOPE CORP	COM	238113104	10306	223600	SH	DEFINED 07,06,01,03	223600
DATASCOPE CORP	COM	238113104	32	700	SH	OTHER 06,01,03	700
DAVE & BUSTERS INC	COM	23833N104	252	30000	SH	DEFINED 08,09,03	30000

DAVE & BUSTERS INC 894	COM	23833N104	16	1950 SH	OTHER	01,03	1056
DAVOX CORP 9700	COM	239208101	112	13526 SH	DEFINED	01,03	3826
DAVOX CORP	COM	239208101	239	28800 SH	DEFINED	05,01,03	28800
DAVOX CORP	COM	239208101	95	11450 SH	DEFINED	07,06,01,03	11450
DEAN FOODS CO	COM	242361103	89	2235 SH	DEFINED	01,03	2235
DEAN FOODS CO	COM	242361103	705	17645 SH	DEFINED	05,01,03	17645
DEAN FOODS CO	COM	242361103	646	16175 SH	DEFINED	07,06,01,03	16175
DEAN FOODS CO	COM	242361103	8	210 SH	DEFINED	08,09,03	210
DEAN FOODS CO	COM	242361103	29589	740831 SH	DEFINED	17,16	740831
DEAN FOODS CO 450	COM	242361103	58	1450 SH	OTHER	01,03	1000
DEBT STRATEGIES FD INC NEW	COM	24276Q109	34	4731 SH	DEFINED	01,03	4731
DEBT STRATEGIES FD INC NEW	COM	24276Q109	52	7375 SH	OTHER	01,03	7375
DEERE & CO 12990	COM	244199105	5831	154064 SH	DEFINED	01,03	141074
DEERE & CO	COM	244199105	2780	73445 SH	DEFINED	05,01,03	73445
DEERE & CO	COM	244199105	1714	45275 SH	DEFINED	07,06,01,03	45275
DEERE & CO	COM	244199105	2	65 SH	DEFINED	08,09,03	65
DEERE & CO 53521	COM	244199105	3623	95729 SH	OTHER	01,03	42208
DEERE & CO	COM	244199105	153	4050 SH	OTHER	05,01,03	4050
DELL COMPUTER CORP 224131	COM	247025109	306451	11718956 SH	DEFINED	01,03	11494825
DELL COMPUTER CORP 1148055	COM	247025109	30022	1148055 SH	DEFINED	05,01,03	
DELL COMPUTER CORP	COM	247025109	32654	1248722 SH	DEFINED	07,06,01,03	1248722
DELL COMPUTER CORP	COM	247025109	2564	98054 SH	DEFINED	08,09,03	98054
DELL COMPUTER CORP	COM	247025109	2877	110000 SH	DEFINED	11,06,01,03	110000
DELL COMPUTER CORP 332517	COM	247025109	29145	1114527 SH	OTHER	01,03	782010
DELL COMPUTER CORP 229945	COM	247025109	36035	1378000 SH	OTHER	05,01,03	1148055
DELL COMPUTER CORP	COM	247025109	6320	241700 SH	OTHER	06,01,03	241700
DELL COMPUTER CORP 500	COM	247025109	29	1100 SH	OTHER	13,01,03	600
DELPHI AUTOMOTIVE SYS CORP 8296	COM	247126105	2511	157616 SH	DEFINED	01,03	149320
DELPHI AUTOMOTIVE SYS CORP	COM	247126105	2823	177240 SH	DEFINED	05,01,03	177240
DELPHI AUTOMOTIVE SYS CORP	COM	247126105	1720	107975 SH	DEFINED	07,06,01,03	107975
DELPHI AUTOMOTIVE SYS CORP 72923	COM	247126105	3287	206341 SH	OTHER	01,03	133418
DELPHI AUTOMOTIVE SYS CORP	COM	247126105	154	9650 SH	OTHER	05,01,03	9650
DELPHI FINL GROUP INC 5425	CL A	247131105	1301	33798 SH	DEFINED	01,03	28373
DELPHI FINL GROUP INC	CL A	247131105	3350	87020 SH	DEFINED	05,01,03	87020
DELPHI FINL GROUP INC	CL A	247131105	12189	316594 SH	DEFINED	07,06,01,03	316594
DELTA & PINE LD CO 20650	COM	247357106	1100	55959 SH	DEFINED	01,03	35309
DELTA & PINE LD CO	COM	247357106	4521	230100 SH	DEFINED	05,01,03	230100
DELTA & PINE LD CO	COM	247357106	4185	213000 SH	DEFINED	07,06,01,03	213000
DELTA & PINE LD CO	COM	247357106	16	804 SH	OTHER	01,03	804
DELTA & PINE LD CO	COM	247357106	28	1400 SH	OTHER	06,01,03	1400
DELTA AIR LINES INC DEL 1337	COM	247361108	4457	101113 SH	DEFINED	01,03	99776
DELTA AIR LINES INC DEL	COM	247361108	1737	39410 SH	DEFINED	05,01,03	39410
DELTA AIR LINES INC DEL	COM	247361108	1046	23725 SH	DEFINED	07,06,01,03	23725
DELTA AIR LINES INC DEL	COM	247361108	9	200 SH	DEFINED	13,01,03	200
DELTA AIR LINES INC DEL 17503	COM	247361108	2863	64941 SH	OTHER	01,03	47438
DELTA AIR LINES INC DEL	COM	247361108	94	2125 SH	OTHER	05,01,03	2125
DELTA APPAREL INC 43147	COM	247368103	740	43147 SH	OTHER	01,03	
DELTAGEN INC	COM	24783R103	175	19468 SH	DEFINED	08,09,03	19468
DELTIC TIMBER CORP 300	COM	247850100	153	5310 SH	DEFINED	01,03	5010
DELTIC TIMBER CORP	COM	247850100	58	2000 SH	DEFINED	05,01,03	2000
DELTIC TIMBER CORP	COM	247850100	309	10725 SH	DEFINED	07,06,01,03	10725
DELTIC TIMBER CORP 424	COM	247850100	120	4163 SH	OTHER	01,03	3739
DELTA WOODSIDE INDS INC NEW 431470	COM	247909104	337	431470 SH	OTHER	01,03	
DELUXE CORP	COM	248019101	1242	42965 SH	DEFINED	01,03	42965
DELUXE CORP	COM	248019101	643	22240 SH	DEFINED	05,01,03	22240
DELUXE CORP	COM	248019101	394	13625 SH	DEFINED	07,06,01,03	13625
DELUXE CORP 1634	COM	248019101	644	22284 SH	OTHER	01,03	20650
DELUXE CORP	COM	248019101	35	1225 SH	OTHER	05,01,03	1225
DENDRITE INTL INC 640 24875	COM	248239105	579	77165 SH	DEFINED	01,03	51650
DENDRITE INTL INC	COM	248239105	1559	207800 SH	DEFINED	05,01,03	207800
DENDRITE INTL INC	COM	248239105	5056	674075 SH	DEFINED	07,06,01,03	674075
DENDRITE INTL INC 5775	COM	248239105	43	5775 SH	OTHER	01,03	

DILLARDS INC	CL A	254067101	23	1475 SH	OTHER	05,01,03	1475
DIME BANCORP INC NEW 4472	COM	25429Q102	776	20841 SH	DEFINED	01,03	16369
DIME BANCORP INC NEW	COM	25429Q102	2094	56210 SH	DEFINED	05,01,03	56210
DIME BANCORP INC NEW	COM	25429Q102	1945	52225 SH	DEFINED	07,06,01,03	52225
DIME BANCORP INC NEW	COM	25429Q102	5177	138985 SH	DEFINED	17,16	138985
DIME BANCORP INC NEW	COM	25429Q102	222	5972 SH	OTHER	01,03	5972
DIME BANCORP INC NEW	COM	25429Q102	168	4500 SH	OTHER	06,01,03	4500
DIME BANCORP INC NEW 835	WT EXP	0000 25429Q110		835 SH	DEFINED	01,03	
DIME BANCORP INC NEW	WT EXP	0000 25429Q110		1200 SH	DEFINED	05,01,03	1200
DIME BANCORP INC NEW	WT EXP	0000 25429Q110	13	45847 SH	DEFINED	07,06,01,03	45847
DIME BANCORP INC NEW 3637	WT EXP	0000 25429Q110	2	7342 SH	OTHER	01,03	3705
DIMON INC 9100	COM	254394109	248	24800 SH	DEFINED	01,03	15700
DIMON INC	COM	254394109	1121	112100 SH	DEFINED	05,01,03	112100
DIMON INC	COM	254394109	386	38600 SH	DEFINED	07,06,01,03	38600
DIMON INC	COM	254394109	410	41000 SH	OTHER	01,03	41000
DIMON INC	COM	254394109	21	2100 SH	OTHER	06,01,03	2100
DIONEX CORP 2000	COM	254546104	887	26675 SH	DEFINED	01,03	24675
DIONEX CORP	COM	254546104	1516	45600 SH	DEFINED	05,01,03	45600
DIONEX CORP	COM	254546104	6510	195800 SH	DEFINED	07,06,01,03	195800
DIONEX CORP	COM	254546104	40	1200 SH	OTHER	01,03	1200
DIONEX CORP	COM	254546104	53	1600 SH	OTHER	06,01,03	1600
DISCOUNT AUTO PTS INC	COM	254642101	42	3825 SH	DEFINED	01,03	3825
DISCOUNT AUTO PTS INC	COM	254642101	157	14500 SH	DEFINED	07,06,01,03	14500
DISCOVERY LABORATORIES INC NEW	COM	254668106	53	10000 SH	DEFINED	08,09,03	10000
DISNEY WALT CO 269778	COM DISNEY	254687106	121906	4219676 SH	DEFINED	01,03	3949898
DISNEY WALT CO	COM DISNEY	254687106	867	30000 SH	CALL	DEFINED 01,03	30000
DISNEY WALT CO	COM DISNEY	254687106	18490	640000 SH	PUT	DEFINED 01,03	640000
DISNEY WALT CO	COM DISNEY	254687106	19546	676550 SH	DEFINED	05,01,03	676550
DISNEY WALT CO	COM DISNEY	254687106	11684	404425 SH	DEFINED	07,06,01,03	404425
DISNEY WALT CO	COM DISNEY	254687106	110	3819 SH	DEFINED	08,09,03	3819
DISNEY WALT CO	COM DISNEY	254687106	14	500 SH	DEFINED	13,01,03	500
DISNEY WALT CO 1158804	COM DISNEY	254687106	75981	2630007 SH	OTHER	01,03	1471203
DISNEY WALT CO	COM DISNEY	254687106	1041	36025 SH	OTHER	05,01,03	36025
DISNEY WALT CO	COM DISNEY	254687106	7425	257000 SH	OTHER	06,01,03	257000
DOCUCORP INTL INC	COM	255911109	270	75000 SH	DEFINED	01,03	75000
DOCUCORP INTL INC 180	COM	255911109	1	180 SH	OTHER	01,03	
DOBSON COMMUNICATIONS CORP	CL A	256069105	1198	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	9	500 SH	DEFINED	08,09,03	500
DOLE FOOD INC	COM	256605106	22	1130 SH	DEFINED	01,03	1130
DOLE FOOD INC	COM	256605106	510	26765 SH	DEFINED	05,01,03	26765
DOLE FOOD INC	COM	256605106	484	25400 SH	DEFINED	07,06,01,03	25400
DOLE FOOD INC	COM	256605106	770	40432 SH	DEFINED	08,09,03	40432
DOLE FOOD INC	COM	256605106	23	1200 SH	OTHER	01,03	1200
DOLLAR GEN CORP 1250	COM	256669102	7648	392206 SH	DEFINED	01,03	390956
DOLLAR GEN CORP	COM	256669102	2083	106825 SH	DEFINED	05,01,03	106825
DOLLAR GEN CORP	COM	256669102	1251	64150 SH	DEFINED	07,06,01,03	64150
DOLLAR GEN CORP	COM	256669102	361	18500 SH	DEFINED	08,09,03	18500
DOLLAR GEN CORP 24013	COM	256669102	1369	70217 SH	OTHER	01,03	46204
DOLLAR GEN CORP	COM	256669102	111	5700 SH	OTHER	05,01,03	5700
DOLLAR GEN CORP	COM	256669102	1833	94000 SH	OTHER	06,01,03	94000
DOLLAR TREE STORES INC 3000	COM	256747106	830	29820 SH	DEFINED	01,03	26820
DOLLAR TREE STORES INC	COM	256747106	1499	53835 SH	DEFINED	05,01,03	53835
DOLLAR TREE STORES INC	COM	256747106	1419	50975 SH	DEFINED	07,06,01,03	50975
DOLLAR TREE STORES INC	COM	256747106	4120	147991 SH	DEFINED	08,09,03	147991
DOLLAR TREE STORES INC	COM	256747106	14	508 SH	OTHER	01,03	508
DOMINION RES INC VA NEW 49077	COM	25746U109	44834	745619 SH	DEFINED	01,03	696542
DOMINION RES INC VA NEW	COM	25746U109	8544	142094 SH	DEFINED	05,01,03	142094
DOMINION RES INC VA NEW	COM	25746U109	24798	412400 SH	DEFINED	07,06,01,03	412400
DOMINION RES INC VA NEW	COM	25746U109	30	500 SH	DEFINED	08,09,03	500
DOMINION RES INC VA NEW 90374	COM	25746U109	21249	353391 SH	OTHER	01,03	263017
DOMINION RES INC VA NEW	COM	25746U109	257	4275 SH	OTHER	05,01,03	4275
DOMINION RES INC VA NEW	COM	25746U109	21	350 SH	OTHER	13,01,03	350
DONALDSON INC	COM	257651109	16	500 SH	DEFINED	01,03	500
DONALDSON INC	COM	257651109	661	21215 SH	DEFINED	05,01,03	21215
DONALDSON INC	COM	257651109	627	20125 SH	DEFINED	07,06,01,03	20125
DONALDSON INC	COM	257651109	11	354 SH	OTHER	01,03	354
DONNELLEY R R & SONS CO 2000	COM	257867101	4891	164688 SH	DEFINED	01,03	162688
DONNELLEY R R & SONS CO	COM	257867101	1101	37065 SH	DEFINED	05,01,03	37065
DONNELLEY R R & SONS CO	COM	257867101	672	22625 SH	DEFINED	07,06,01,03	22625
DONNELLEY R R & SONS CO	COM	257867101	1130	38061 SH	OTHER	01,03	16700

21361								
DONNELLEY R R & SONS CO	COM	257867101	60	2025 SH	OTHER	05,01,03		2025
DOUBLECLICK INC	COM	258609304	415	29739 SH	DEFINED	01,03		24539
5200								
DOUBLECLICK INC	COM	258609304	15	1100 SH	DEFINED	05,01,03		1100
DOUBLECLICK INC	COM	258609304	77	5500 SH	DEFINED	08,09,03		5500
DOUBLECLICK INC	COM	258609304	162	11595 SH	OTHER	01,03		10620
975								
DOUBLECLICK INC	COM	258609304	13	900 SH	OTHER	13,01,03		900
DOUBLECLICK INC	SB NT CV 4.7	258609AC0	208	285000 PRN	DEFINED	01,03		285000
DOUBLECLICK INC	SB NT CV 4.7	258609AC0	5997	8215000 PRN	DEFINED	07,06,01,03		8215000
DOVER CORP	COM	260003108	8956	237870 SH	DEFINED	01,03		195765
42105								
DOVER CORP	COM	260003108	2504	66495 SH	DEFINED	05,01,03		66495
DOVER CORP	COM	260003108	1476	39200 SH	DEFINED	07,06,01,03		39200
DOVER CORP	COM	260003108	75	2000 SH	DEFINED	08,09,03		2000
DOVER CORP	COM	260003108	65156	1730568 SH	OTHER	01,03		991876
738692								
DOVER CORP	COM	260003108	132	3500 SH	OTHER	05,01,03		3500
DOW CHEM CO	COM	260543103	36259	1090505 SH	DEFINED	01,03		1002956
87549								
DOW CHEM CO	COM	260543103	10974	330039 SH	DEFINED	05,01,03		330039
DOW CHEM CO	COM	260543103	6320	190075 SH	DEFINED	07,06,01,03		190075
DOW CHEM CO	COM	260543103	256	7700 SH	DEFINED	08,09,03		7700
DOW CHEM CO	COM	260543103	33573	1009726 SH	OTHER	01,03		533005
476721								
DOW CHEM CO	COM	260543103	515	15475 SH	OTHER	05,01,03		15475
DOW CHEM CO	COM	260543103	1200	36098 SH	OTHER	06,01,03		36098
DOW JONES & CO INC	COM	260561105	971	16262 SH	DEFINED	01,03		16262
DOW JONES & CO INC	COM	260561105	1712	28665 SH	DEFINED	05,01,03		28665
DOW JONES & CO INC	COM	260561105	994	16650 SH	DEFINED	07,06,01,03		16650
DOW JONES & CO INC	COM	260561105	345	5774 SH	OTHER	01,03		834
4940								
DOW JONES & CO INC	COM	260561105	90	1500 SH	OTHER	05,01,03		1500
DOWNEY FINL CORP	COM	261018105	2045	43268 SH	DEFINED	01,03		33268
10000								
DOWNEY FINL CORP	COM	261018105	6787	143600 SH	DEFINED	05,01,03		143600
DOWNEY FINL CORP	COM	261018105	1193	25250 SH	DEFINED	07,06,01,03		25250
DOWNEY FINL CORP	COM	261018105	123	2600 SH	OTHER	06,01,03		2600
DRESS BARN INC	COM	261570105	282	12400 SH	DEFINED	01,03		5000
7400								
DRESS BARN INC	COM	261570105	2098	92200 SH	DEFINED	05,01,03		92200
DRESS BARN INC	COM	261570105	373	16400 SH	DEFINED	07,06,01,03		16400
DREYERS GRAND ICE CREAM INC	COM	261878102	65	2320 SH	DEFINED	01,03		2320
DREYERS GRAND ICE CREAM INC	COM	261878102	382	13695 SH	DEFINED	05,01,03		13695
DREYERS GRAND ICE CREAM INC	COM	261878102	363	13000 SH	DEFINED	07,06,01,03		13000
DREYERS GRAND ICE CREAM INC	COM	261878102	126	4500 SH	OTHER	01,03		4500
DREYFUS HIGH YIELD STRATEGIES	SH BEN INT	26200S101	13	1974 SH	DEFINED	01,03		1974
DREYFUS HIGH YIELD STRATEGIES	SH BEN INT	26200S101	65	10167 SH	OTHER	01,03		1654
8513								
DREYFUS STRATEGIC MUN BD FD	COM	26202F107	554	61593 SH	DEFINED	01,03		61593
DREYFUS STRATEGIC MUN BD FD	COM	26202F107	114	12664 SH	OTHER	01,03		10734
1930								
DRIL-QUIP INC	COM	262037104	85	3950 SH	DEFINED	01,03		3950
DRIL-QUIP INC	COM	262037104	333	15450 SH	DEFINED	07,06,01,03		15450
DRUGSTORE COM INC	COM	262241102	1	1000 SH	DEFINED	01,03		1000
DRUGSTORE COM INC	COM	262241102	32	28000 SH	DEFINED	08,09,03		28000
DSL NET INC	COM	262506108	134	163528 SH	DEFINED			163528
DU PONT E I DE NEMOURS & CO	COM	263534109	143117	2966775 SH	DEFINED	01,03		2830825
135950								
DU PONT E I DE NEMOURS & CO	COM	263534109	2069	42900 SH	CALL	DEFINED	01,03	42900
DU PONT E I DE NEMOURS & CO	COM	263534109	24260	502900 SH	PUT	DEFINED	01,03	502900
DU PONT E I DE NEMOURS & CO	COM	263534109	16651	345163 SH	DEFINED	05,01,03		345163
DU PONT E I DE NEMOURS & CO	COM	263534109	14646	303600 SH	DEFINED	07,06,01,03		303600
DU PONT E I DE NEMOURS & CO	COM	263534109	24	500 SH	DEFINED	08,09,03		500
DU PONT E I DE NEMOURS & CO	COM	263534109	1954	40500 SH	CALL	DEFINED	08,09,03	40500
DU PONT E I DE NEMOURS & CO	COM	263534109	10	200 SH	DEFINED	13,01,03		200
DU PONT E I DE NEMOURS & CO	COM	263534109	84668	1755142 SH	OTHER	01,03		1007215
747927								
DU PONT E I DE NEMOURS & CO	COM	263534109	867	17975 SH	OTHER	05,01,03		17975
DU PONT E I DE NEMOURS & CO	COM	263534109	3304	68493 SH	OTHER	06,01,03		68493
DU PONT E I DE NEMOURS & CO	COM	263534109	14	300 SH	OTHER	13,01,03		300
DUANE READE INC	COM	263578106	858	26400 SH	DEFINED	01,03		26400
DUANE READE INC	COM	263578106	4	125 SH	DEFINED	05,01,03		125
DUCK HEAD APPAREL CO INC	COM	26410P103	197	43147 SH	OTHER	01,03		
43147								
DUFF & PHELPS UTILS INCOME INC	COM	264324104	499	46316 SH	DEFINED	01,03		44616
1700								
DUFF & PHELPS UTILS INCOME INC	COM	264324104	424	39305 SH	OTHER	01,03		24361
14944								
DUKE ENERGY CORP	COM	264399106	114846	2944011 SH	DEFINED	01,03		2863529
80482								
DUKE ENERGY CORP	COM	264399106	11351	290987 SH	DEFINED	05,01,03		290987
DUKE ENERGY CORP	COM	264399106	16993	435600 SH	DEFINED	07,06,01,03		435600
DUKE ENERGY CORP	COM	264399106	1268	32500 SH	DEFINED	08,09,03		32500

DUKE ENERGY CORP	COM	264399106	37	950	SH	DEFINED	13,01,03	950
DUKE ENERGY CORP 329788	COM	264399106	32239	826432	SH	OTHER	01,03	496644
DUKE ENERGY CORP	COM	264399106	519	13300	SH	OTHER	05,01,03	13300
DUKE ENERGY CORP	COM	264399106	7521	192800	SH	OTHER	06,01,03	192800
DUKE ENERGY CORP	COM	264399106	105	2700	SH	OTHER	13,01,03	2700
DUKE ENERGY CORP 7000	CORP UNITS	264399585	2693	105000	SH	DEFINED	01,03	98000
DUKE ENERGY CORP	CORP UNITS	264399585	10209	398000	SH	DEFINED	07,06,01,03	398000
DUKE ENERGY CORP	CORP UNITS	264399585	2116	82500	SH	DEFINED	08,09,03	82500
DUKE ENERGY CORP	CORP UNITS	264399585	3	100	SH	OTHER	01,03	100
DUKE WEEKS REALTY CORP	COM NEW	264411505	380	15300	SH	DEFINED	01,03	15300
DUKE WEEKS REALTY CORP 2792	COM NEW	264411505	195	7854	SH	OTHER	01,03	5062
DUN & BRADSTREET CORP DEL NEW 23325	COM	26483E100	3166	112259	SH	DEFINED	01,03	88934
DUN & BRADSTREET CORP DEL NEW	COM	26483E100	1109	39340	SH	DEFINED	05,01,03	39340
DUN & BRADSTREET CORP DEL NEW	COM	26483E100	1030	36525	SH	DEFINED	07,06,01,03	36525
DUN & BRADSTREET CORP DEL NEW 19042	COM	26483E100	2568	91049	SH	OTHER	01,03	72007
DUN & BRADSTREET CORP DEL NEW	COM	26483E100	180	6400	SH	OTHER	06,01,03	6400
DURA AUTOMOTIVE SYSTEMS CORP	CL A	265903104	389	24300	SH	DEFINED	08,09,03	24300
DUPONT PHOTOMASKS INC 13900	COM	26613X101	1072	22215	SH	DEFINED	01,03	8315
DUPONT PHOTOMASKS INC	COM	26613X101	6697	138800	SH	DEFINED	05,01,03	138800
DUPONT PHOTOMASKS INC	COM	26613X101	771	15975	SH	DEFINED	07,06,01,03	15975
DUPONT PHOTOMASKS INC	COM	26613X101	111	2300	SH	DEFINED	08,09,03	2300
DUPONT PHOTOMASKS INC	COM	26613X101	63	1300	SH	OTHER	06,01,03	1300
DURAMED PHARMACEUTICALS INC	COM	266354109	4	200	SH	DEFINED	01,03	200
DURAMED PHARMACEUTICALS INC	COM	266354109	626	35000	SH	CALL	DEFINED 08,09,03	35000
DURAMED PHARMACEUTICALS INC	COM	266354109	626	35000	SH	PUT	DEFINED 08,09,03	35000
DURAMED PHARMACEUTICALS INC	COM	266354109	4	200	SH	OTHER	01,03	200
DURASWITCH INDUSTRIES INC	COM NEW	266905207	157	10125	SH	DEFINED	01,03	10125
DYAX CORP	COM	26746E103	648	37192	SH	DEFINED	01,03	37192
DYAX CORP	COM	26746E103	2	100	SH	DEFINED	08,09,03	100
DYAX CORP	COM	26746E103	55	3167	SH	OTHER	01,03	3167
DYCOM INDS INC	COM	267475101	60	2595	SH	DEFINED	01,03	2595
DYCOM INDS INC	COM	267475101	467	20360	SH	DEFINED	05,01,03	20360
DYCOM INDS INC	COM	267475101	443	19300	SH	DEFINED	07,06,01,03	19300
DYCOM INDS INC	COM	267475101	1254	54700	SH	DEFINED	08,09,03	54700
DYCOM INDS INC	COM	267475101	7202	314099	SH	DEFINED	17,16	314099
DYCOM INDS INC 615	COM	267475101	105	4600	SH	OTHER	01,03	3985
DYNACARE INC	COM	267920205	99	10000	SH	DEFINED	08,09,03	10000
DYNATRONICS CORP 20000	COM	268157104	47	20000	SH	OTHER	01,03	
DYNEGY INC NEW 4450	CL A	26816Q101	11065	243197	SH	DEFINED	01,03	238747
DYNEGY INC NEW	CL A	26816Q101	4931	108369	SH	DEFINED	05,01,03	108369
DYNEGY INC NEW	CL A	26816Q101	2874	63175	SH	DEFINED	07,06,01,03	63175
DYNEGY INC NEW	CL A	26816Q101	2990	65710	SH	DEFINED	08,09,03	65710
DYNEGY INC NEW	CL A	26816Q101	6939	152500	SH	CALL	DEFINED 08,09,03	152500
DYNEGY INC NEW	CL A	26816Q101	16	350	SH	DEFINED	13,01,03	350
DYNEGY INC NEW 18714	CL A	26816Q101	1790	39348	SH	OTHER	01,03	20634
DYNEGY INC NEW	CL A	26816Q101	256	5625	SH	OTHER	05,01,03	5625
DYNEGY INC NEW	CL A	26816Q101	2703	59400	SH	OTHER	06,01,03	59400
EGL INC 270	COM	268484102	23	1305	SH	DEFINED	01,03	1035
EGL INC	COM	268484102	397	22765	SH	DEFINED	05,01,03	22765
EGL INC	COM	268484102	377	21600	SH	DEFINED	07,06,01,03	21600
E-LOAN INC	COM	26861P107	2438	2321555	SH	DEFINED	01,03	2321555
E M C CORP MASS 364388	COM	268648102	347650	11885470	SH	DEFINED	01,03	11521082
E M C CORP MASS	COM	268648102	88	3000	SH	PUT	DEFINED 01,03	3000
E M C CORP MASS 909435	COM	268648102	26601	909435	SH	DEFINED	05,01,03	
E M C CORP MASS	COM	268648102	30525	1043600	SH	DEFINED	07,06,01,03	1043600
E M C CORP MASS	COM	268648102	3666	125350	SH	DEFINED	08,09,03	125350
E M C CORP MASS	COM	268648102	731	25000	SH	CALL	DEFINED 08,09,03	25000
E M C CORP MASS	COM	268648102	362	12370	SH	DEFINED	13,01,03	12370
E M C CORP MASS 873958	COM	268648102	83951	2870112	SH	OTHER	01,03	1996154
E M C CORP MASS 403565	COM	268648102	38405	1313000	SH	OTHER	05,01,03	909435
E M C CORP MASS	COM	268648102	5011	171300	SH	OTHER	06,01,03	171300
E M C CORP MASS 800	COM	268648102	128	4375	SH	OTHER	13,01,03	3575
EMS TECHNOLOGIES INC	COM	26873N108	15	1015	SH	DEFINED	01,03	1015
EMS TECHNOLOGIES INC	COM	26873N108	153	10000	SH	OTHER	01,03	10000
E MEDSOFT COM	COM	26873Q101	58	50000	SH	DEFINED	08,09,03	50000
ENSCO INTL INC 2380	COM	26874Q100	15555	664764	SH	DEFINED	01,03	662384
ENSCO INTL INC	COM	26874Q100	1610	68785	SH	DEFINED	05,01,03	68785
ENSCO INTL INC	COM	26874Q100	9330	398725	SH	DEFINED	07,06,01,03	398725

ENSCO INTL INC	COM	26874Q100	374	16000	SH	DEFINED	08,09,03	16000	
ENSCO INTL INC 9150	COM	26874Q100	328	14011	SH	OTHER	01,03	4861	
ENSCO INTL INC	COM	26874Q100	2135	91250	SH	OTHER	06,01,03	91250	
ENI S P A 435	SPONSORED AD	26874R108	27	435	SH	DEFINED	01,03		
ENI S P A 510 755	SPONSORED AD	26874R108	117	1900	SH	OTHER	01,03	635	
ENI S P A	SPONSORED AD	26874R108	4319	70000	SH	OTHER	06,01,03	70000	
EOG RES INC 32500	COM	26875P101	7833	220333	SH	DEFINED	01,03	187833	
EOG RES INC	COM	26875P101	1779	50055	SH	DEFINED	05,01,03	50055	
EOG RES INC	COM	26875P101	1438	40450	SH	DEFINED	07,06,01,03	40450	
EOG RES INC 11100	COM	26875P101	1664	46805	SH	OTHER	01,03	35705	
EOG RES INC	COM	26875P101	71	2000	SH	OTHER	05,01,03	2000	
E PIPHANY INC	COM	26881V100	816	80336	SH	DEFINED		80336	
E PIPHANY INC 2500	COM	26881V100	2485	244592	SH	DEFINED	01,03	242092	
E PIPHANY INC	COM	26881V100	356	35000	SH	PUT	DEFINED	01,03	35000
E PIPHANY INC	COM	26881V100	305	30064	SH	DEFINED	05,01,03	30064	
E PIPHANY INC	COM	26881V100	2816	277166	SH	DEFINED	07,06,01,03	277166	
E PIPHANY INC	COM	26881V100	6	600	SH	DEFINED	08,09,03	600	
E PIPHANY INC	COM	26881V100	82	8100	SH	DEFINED	13,01,03	8100	
E PIPHANY INC 6450	COM	26881V100	233	22890	SH	OTHER	01,03	16440	
EAGLE BANCORP INC MD	COM	268948106	180	17500	SH	DEFINED	01,03	17500	
ESS TECHNOLOGY INC 800	COM	269151106	196	18450	SH	DEFINED	01,03	17650	
ESS TECHNOLOGY INC	COM	269151106	166	15700	SH	DEFINED	05,01,03	15700	
ESS TECHNOLOGY INC	COM	269151106	405	38175	SH	DEFINED	07,06,01,03	38175	
E TRADE GROUP INC	COM	269246104	155	24065	SH	DEFINED	01,03	24065	
E TRADE GROUP INC	COM	269246104	986	152930	SH	DEFINED	05,01,03	152930	
E TRADE GROUP INC	COM	269246104	936	145125	SH	DEFINED	07,06,01,03	145125	
E TRADE GROUP INC	COM	269246104	9	1370	SH	DEFINED	08,09,03	1370	
E TRADE GROUP INC	COM	269246104	337	52300	SH	DEFINED	17,16	52300	
E TRADE GROUP INC	COM	269246104	5	700	SH	OTHER	01,03	700	
E TRADE GROUP INC	COM	269246104	25	3800	SH	OTHER	06,01,03	3800	
EARTHGRAINS CO 60162	COM	270319106	2328	89527	SH	DEFINED	01,03	29365	
EARTHGRAINS CO	COM	270319106	9442	363170	SH	DEFINED	05,01,03	363170	
EARTHGRAINS CO	COM	270319106	954	36700	SH	DEFINED	07,06,01,03	36700	
EARTHGRAINS CO 244683	COM	270319106	8131	312715	SH	OTHER	01,03	68032	
EARTHGRAINS CO	COM	270319106	44	1700	SH	OTHER	06,01,03	1700	
EARTHLINK INC	COM	270321102	128	9077	SH	DEFINED	01,03	9077	
EARTHLINK INC	COM	270321102	96	6800	SH	DEFINED	05,01,03	6800	
EARTHLINK INC 200	COM	270321102	3	200	SH	OTHER	01,03		
EAST WEST BANCORP INC 12350	COM	27579R104	415	15375	SH	DEFINED	01,03	3025	
EAST WEST BANCORP INC	COM	27579R104	1588	58800	SH	DEFINED	05,01,03	58800	
EAST WEST BANCORP INC	COM	27579R104	556	20600	SH	DEFINED	07,06,01,03	20600	
EAST WEST BANCORP INC	COM	27579R104	601	22250	SH	OTHER	01,03	22250	
EASTERN VA BANKSHARES INC	COM	277196101	246	16402	SH	DEFINED	01,03	16402	
EASTERN VA BANKSHARES INC	COM	277196101	234	15620	SH	OTHER	01,03	15620	
EASTMAN CHEM CO 3849	COM	277432100	1374	28855	SH	DEFINED	01,03	25006	
EASTMAN CHEM CO	COM	277432100	1184	24860	SH	DEFINED	05,01,03	24860	
EASTMAN CHEM CO	COM	277432100	707	14850	SH	DEFINED	07,06,01,03	14850	
EASTMAN CHEM CO	COM	277432100	9	191	SH	DEFINED	08,09,03	191	
EASTMAN CHEM CO 19083	COM	277432100	2706	56813	SH	OTHER	01,03	37730	
EASTMAN CHEM CO	COM	277432100	63	1325	SH	OTHER	05,01,03	1325	
EASTMAN KODAK CO 18734	COM	277461109	10559	226200	SH	DEFINED	01,03	207466	
EASTMAN KODAK CO	COM	277461109	4887	104687	SH	DEFINED	05,01,03	104687	
EASTMAN KODAK CO	COM	277461109	2615	56025	SH	DEFINED	07,06,01,03	56025	
EASTMAN KODAK CO	COM	277461109	5625	120500	SH	DEFINED	08,09,03	120500	
EASTMAN KODAK CO	COM	277461109	2983	63900	SH	CALL	DEFINED	08,09,03	63900
EASTMAN KODAK CO	COM	277461109	7940	170100	SH	PUT	DEFINED	08,09,03	170100
EASTMAN KODAK CO 101950	COM	277461109	13642	292242	SH	OTHER	01,03	190292	
EASTMAN KODAK CO	COM	277461109	233	5000	SH	OTHER	05,01,03	5000	
EASTMAN KODAK CO	COM	277461109	2283	48900	SH	OTHER	06,01,03	48900	
EATON CORP 700	COM	278058102	4419	63041	SH	DEFINED	01,03	62341	
EATON CORP	COM	278058102	1526	21770	SH	DEFINED	05,01,03	21770	
EATON CORP	COM	278058102	931	13275	SH	DEFINED	07,06,01,03	13275	
EATON CORP 60948	COM	278058102	6818	97264	SH	OTHER	01,03	36316	
EATON CORP	COM	278058102	82	1175	SH	OTHER	05,01,03	1175	
EATON VANCE CORP	COM NON VTG	278265103	41	1185	SH	DEFINED	01,03	1185	
EATON VANCE CORP	COM NON VTG	278265103	1157	33240	SH	DEFINED	05,01,03	33240	
EATON VANCE CORP	COM NON VTG	278265103	1161	33375	SH	DEFINED	07,06,01,03	33375	

EATON VANCE SR INCOME TR	SH BEN INT	27826S103	523	58478	SH	DEFINED 01,03	58478
EBAY INC	COM	278642103	848	12386	SH	DEFINED 01,03	12186
200							
EBAY INC	COM	278642103	89	1300	SH	DEFINED 05,01,03	1300
EBAY INC	COM	278642103	1507	22005	SH	DEFINED 08,09,03	22005
EBAY INC	COM	278642103	16253	237300	SH	DEFINED 17,16	237300
EBAY INC	COM	278642103	215	3143	SH	OTHER 01,03	3143
ECHELON CORP	COM	27874N105	71	2300	SH	DEFINED 01,03	2300
ECHELON CORP	COM	27874N105	18	600	SH	DEFINED 05,01,03	600
ECHELON CORP	COM	27874N105	1951	63422	SH	DEFINED 08,09,03	63422
ECHELON CORP	COM	27874N105	146	4735	SH	OTHER 01,03	4735
EHOSTAR COMMUNICATIONS NEW	CL A	278762109	107	3312	SH	DEFINED 01,03	3312
EHOSTAR COMMUNICATIONS NEW	CL A	278762109	65	2000	SH	DEFINED 05,01,03	2000
EHOSTAR COMMUNICATIONS NEW	CL A	278762109	1105	34073	SH	DEFINED 08,09,03	34073
EHOSTAR COMMUNICATIONS NEW	CL A	278762109	121	3738	SH	OTHER 01,03	3238
500							
EHOSTAR COMMUNICATIONS NEW	SB NT CV4.87	278762AD1	22406	25000000	PRN	DEFINED 17,16	25000000
EHOSTAR COMMUNICATIONS NEW	SR NT CV 144	278762AE9	5477	5850000	PRN	DEFINED 07,06,01,03	5850000
ECLIPSYS CORP	COM	278856109	37	1300	SH	DEFINED 01,03	1300
ECLIPSYS CORP	COM	278856109	70	2500	SH	DEFINED 08,09,03	2500
ECLIPSYS CORP	COM	278856109	126	4500	SH	OTHER 01,03	4500
ECOLAB INC	COM	278865100	26774	653503	SH	DEFINED 01,03	648755
4748							
ECOLAB INC	COM	278865100	2197	53620	SH	DEFINED 05,01,03	53620
ECOLAB INC	COM	278865100	2334	56975	SH	DEFINED 07,06,01,03	56975
ECOLAB INC	COM	278865100	144	3520	SH	DEFINED 08,09,03	3520
ECOLAB INC	COM	278865100	2861	69830	SH	OTHER 01,03	48955
20875							
ECOLAB INC	COM	278865100	90	2200	SH	OTHER 05,01,03	2200
ECOLAB INC	COM	278865100	25	600	SH	OTHER 13,01,03	
600							
ECOLLEGE COM	COM	27887E100	31	10000	SH	DEFINED 08,09,03	10000
EDGEWATER TECHNOLOGY INC	COM	280358102	161	45899	SH	DEFINED 01,03	31699
14200							
EDGEWATER TECHNOLOGY INC	COM	280358102	850	242800	SH	DEFINED 05,01,03	242800
EDGEWATER TECHNOLOGY INC	COM	280358102	36	10200	SH	DEFINED 07,06,01,03	10200
EDGEWATER TECHNOLOGY INC	COM	280358102	25	7058	SH	DEFINED 08,09,03	7058
EDISON INTL	COM	281020107	761	68276	SH	DEFINED 01,03	67476
800							
EDISON INTL	COM	281020107	1137	101970	SH	DEFINED 05,01,03	101970
EDISON INTL	COM	281020107	700	62825	SH	DEFINED 07,06,01,03	62825
EDISON INTL	COM	281020107	1066	95600	SH	DEFINED 08,09,03	95600
EDISON INTL	COM	281020107	550	49312	SH	OTHER 01,03	35446
13866							
EDISON INTL	COM	281020107	63	5625	SH	OTHER 05,01,03	5625
EDISON SCHOOLS INC	CL A	281033100	806	35300	SH	DEFINED 08,09,03	35300
EDWARDS AG INC	COM	281760108	15423	342736	SH	DEFINED 01,03	337899
4837							
EDWARDS AG INC	COM	281760108	3524	78300	SH CALL	DEFINED 01,03	78300
EDWARDS AG INC	COM	281760108	6795	151000	SH PUT	DEFINED 01,03	151000
EDWARDS AG INC	COM	281760108	1813	40290	SH	DEFINED 05,01,03	40290
EDWARDS AG INC	COM	281760108	1643	36500	SH	DEFINED 07,06,01,03	36500
EDWARDS AG INC	COM	281760108	350	7770	SH	DEFINED 08,09,03	7770
EDWARDS AG INC	COM	281760108	9	200	SH CALL	DEFINED 08,09,03	200
EDWARDS AG INC	COM	281760108	900	20000	SH PUT	DEFINED 08,09,03	20000
EDWARDS AG INC	COM	281760108	1943	43167	SH	OTHER 01,03	4040
39127							
EDWARDS AG INC	COM	281760108	95	2100	SH	OTHER 06,01,03	2100
EDWARDS LIFESCIENCES CORP	COM	28176E108	969	36751	SH	DEFINED 01,03	27657
9094							
EDWARDS LIFESCIENCES CORP	COM	28176E108	760	28835	SH	DEFINED 05,01,03	28835
EDWARDS LIFESCIENCES CORP	COM	28176E108	704	26725	SH	DEFINED 07,06,01,03	26725
EDWARDS LIFESCIENCES CORP	COM	28176E108	2328	88334	SH	OTHER 01,03	79924
8410							
EDWARDS LIFESCIENCES CORP	COM	28176E108	132	5000	SH	OTHER 06,01,03	5000
EFUNDS CORP	COM	28224R101	196	10551	SH	DEFINED 01,03	10551
EFUNDS CORP	COM	28224R101	38	2051	SH	DEFINED 08,09,03	2051
EFUNDS CORP	COM	28224R101	168	9056	SH	OTHER 01,03	8157
899							
EGAIN COMMUNICATIONS	COM	28225C103	1	552	SH	DEFINED 01,03	
552							
EGGHEAD COM INC NEW	COM	282329101	3	5226	SH	DEFINED 01,03	5226
EGGHEAD COM INC NEW	COM	282329101	3	5100	SH	OTHER 01,03	5100
EL PASO CORP	COM	28336L109	248201	4724043	SH	DEFINED 01,03	4582424
141619							
EL PASO CORP	COM	28336L109	19705	375050	SH	DEFINED 05,01,03	375050
EL PASO CORP	COM	28336L109	33798	643279	SH	DEFINED 07,06,01,03	643279
EL PASO CORP	COM	28336L109	347	6607	SH	DEFINED 08,09,03	6607
EL PASO CORP	COM	28336L109	1208	23000	SH PUT	DEFINED 08,09,03	23000
EL PASO CORP	COM	28336L109	26	496	SH	DEFINED 13,01,03	496
EL PASO CORP	COM	28336L109	46267	880597	SH	OTHER 01,03	636554
244043							
EL PASO CORP	COM	28336L109	461	8775	SH	OTHER 05,01,03	8775
EL PASO CORP	COM	28336L109	4392	83596	SH	OTHER 06,01,03	83596
EL PASO CORP	COM	28336L109	41	775	SH	OTHER 13,01,03	

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EL PASO CORP	DB ZRO CV 14	28336LAA7	11395	27625000	PRN	DEFINED 08,09,03	27625000
EL PASO ENERGY CAP TR I	PFD CV TR SE	283678209	1920	29200	SH	DEFINED 01,03	29200
EL PASO ENERGY CAP TR I	PFD CV TR SE	283678209	3731	56750	SH	DEFINED 07,06,01,03	56750
EL PASO ENERGY PARTNERS L P	COM	28368B102	339	10770	SH	DEFINED 01,03	10770
EL PASO ENERGY PARTNERS L P	COM	28368B102	79	2500	SH	DEFINED 08,09,03	2500
EL PASO ENERGY PARTNERS L P	COM	28368B102	682	21650	SH	OTHER 01,03	11250
10400							
EL PASO ENERGY PARTNERS L P	COM	28368B102	50	1600	SH	OTHER 13,01,03	1600
ELAN PLC	ADR	284131208	2618	42914	SH	DEFINED 01,03	40214
2700							
ELAN PLC	ADR	284131208	1377	22577	SH	DEFINED 06,01,03	22577
ELAN PLC	ADR	284131208	568	9317	SH	DEFINED 08,09,03	9317
ELAN PLC	ADR	284131208	2832	46427	SH	DEFINED 11,01,03	39934
6493							
ELAN PLC	ADR	284131208	1470	24098	SH	OTHER 01,03	21355
2743							
ELANTEC SEMICONDUCTOR INC	COM	284155108	319	9455	SH	DEFINED 01,03	5855
3600							
ELANTEC SEMICONDUCTOR INC	COM	284155108	1439	42600	SH	DEFINED 05,01,03	42600
ELANTEC SEMICONDUCTOR INC	COM	284155108	679	20100	SH	DEFINED 07,06,01,03	20100
ELANTEC SEMICONDUCTOR INC	COM	284155108	68	2000	SH	DEFINED 08,09,03	2000
ELANTEC SEMICONDUCTOR INC	COM	284155108	4	125	SH	OTHER 01,03	125
ELCOR CORP	COM	284443108	180	8900	SH	DEFINED 01,03	4400
4500							
ELCOR CORP	COM	284443108	863	42600	SH	DEFINED 05,01,03	42600
ELCOR CORP	COM	284443108	347	17125	SH	DEFINED 07,06,01,03	17125
ELCOR CORP	COM	284443108	19	960	SH	OTHER 01,03	
960							
ELECTRO SCIENTIFIC INDS	COM	285229100	799	20960	SH	DEFINED 01,03	15888
5072							
ELECTRO SCIENTIFIC INDS	COM	285229100	2579	67700	SH	DEFINED 05,01,03	67700
ELECTRO SCIENTIFIC INDS	COM	285229100	919	24125	SH	DEFINED 07,06,01,03	24125
ELECTRO SCIENTIFIC INDS	COM	285229100	19	500	SH	DEFINED 08,09,03	500
ELECTRO SCIENTIFIC INDS	COM	285229100	186	4872	SH	OTHER 01,03	4512
360							
ELECTRO SCIENTIFIC INDS	COM	285229100	110	2900	SH	OTHER 06,01,03	2900
ELECTROGLAS INC	COM	285324109	235	13280	SH	DEFINED 01,03	5800
380 7100							
ELECTROGLAS INC	COM	285324109	1014	57300	SH	DEFINED 05,01,03	57300
ELECTROGLAS INC	COM	285324109	332	18750	SH	DEFINED 07,06,01,03	18750
ELECTRONIC ARTS INC	COM	285512109	73963	1277432	SH	DEFINED 01,03	1258212
19220							
ELECTRONIC ARTS INC	COM	285512109	3792	65495	SH	DEFINED 05,01,03	65495
ELECTRONIC ARTS INC	COM	285512109	3500	60450	SH	DEFINED 07,06,01,03	60450
ELECTRONIC ARTS INC	COM	285512109	17	290	SH	DEFINED 13,01,03	290
ELECTRONIC ARTS INC	COM	285512109	5039	87023	SH	OTHER 01,03	37362
49661							
ELECTRONIC ARTS INC	COM	285512109	110	1900	SH	OTHER 06,01,03	1900
ELECTRONIC DATA SYS NEW	COM	285661104	22056	352900	SH	DEFINED 01,03	273573
79327							
ELECTRONIC DATA SYS NEW	COM	285661104	14368	229890	SH	DEFINED 05,01,03	229890
ELECTRONIC DATA SYS NEW	COM	285661104	23145	370325	SH	DEFINED 07,06,01,03	370325
ELECTRONIC DATA SYS NEW	COM	285661104	1952	31225	SH	DEFINED 08,09,03	31225
ELECTRONIC DATA SYS NEW	COM	285661104	13364	213820	SH	OTHER 01,03	160258
53562							
ELECTRONIC DATA SYS NEW	COM	285661104	3988	63800	SH	OTHER 06,01,03	63800
ELECTRONICS FOR IMAGING INC	COM	286082102	271	9200	SH	DEFINED 01,03	9200
ELECTRONICS FOR IMAGING INC	COM	286082102	77	2600	SH	OTHER 06,01,03	2600
EMBRAER-EMPRESA BRASILEIRA DE	SP ADR PFD S	29081M102	892	22840	SH	DEFINED 06,01,03	22840
EMBRAER-EMPRESA BRASILEIRA DE	SP ADR PFD S	29081M102	80	2038	SH	DEFINED 07,06,01,03	2038
EMBRAER-EMPRESA BRASILEIRA DE	SP ADR PFD S	29081M102	59645	1527403	SH	DEFINED 11,06,01,03	1308793
218610							
EMBRATEL PARTICIPACOES S A	SPON ADR PFD	29081N100	374	50000	SH	DEFINED 08,09,03	50000
EMBRATEL PARTICIPACOES S A	SPON ADR PFD	29081N100	1	200	SH	OTHER 01,03	
200							
EMERGING MKTS FLOATING RATE FD	COM	290885102	172	13251	SH	OTHER 01,03	13251
EMERGE INTERACTIVE INC	CL A	29088W103	35	30545	SH	DEFINED 01,03	30545
EMERGE INTERACTIVE INC	CL A	29088W103		50	SH	DEFINED 08,09,03	50
EMERGE INTERACTIVE INC	CL A	29088W103		90	SH	OTHER 01,03	
90							
EMERGING MKTS INCOME FD	COM	290918101	176	12500	SH	OTHER 01,03	12500
EMERGING MKTS INCM FD II	COM	290920107	383	30176	SH	OTHER 01,03	23813
6363							
EMERGENT INFORMATION TECH INC	COM	290931104	711	527000	SH	DEFINED 01,03	527000
EMERSON ELEC CO	COM	291011104	76545	1265211	SH	DEFINED 01,03	1133069
132142							
EMERSON ELEC CO	COM	291011104	10895	180085	SH	DEFINED 05,01,03	180085
EMERSON ELEC CO	COM	291011104	7637	126225	SH	DEFINED 07,06,01,03	126225
EMERSON ELEC CO	COM	291011104	193	3190	SH	DEFINED 08,09,03	3190
EMERSON ELEC CO	COM	291011104	1210	20000	SH	DEFINED 08,09,03	20000
EMERSON ELEC CO	COM	291011104	86640	1432071	SH	OTHER 01,03	671982
760089							
EMERSON ELEC CO	COM	291011104	446	7375	SH	OTHER 05,01,03	7375
EMMIS COMMUNICATIONS CORP	CL A	291525103	268	8730	SH	DEFINED 01,03	8730

EMMIS COMMUNICATIONS CORP	CL A	291525103	739	24045	SH	DEFINED 05,01,03	24045
EMMIS COMMUNICATIONS CORP	CL A	291525103	661	21500	SH	DEFINED 07,06,01,03	21500
EMMIS COMMUNICATIONS CORP	PFD CV SER A	291525202	712	14850	SH	DEFINED 08,09,03	14850
EMPIRE DIST ELEC CO	COM	291641108	439	21235	SH	DEFINED 01,03	21035
200							
EMPIRE DIST ELEC CO	COM	291641108	191	9208	SH	OTHER 01,03	1752
7456							
EMULEX CORP	COM NEW	292475209	85	2100	SH	DEFINED 01,03	2100
EMULEX CORP	COM NEW	292475209	24	600	SH	DEFINED 05,01,03	600
EMULEX CORP	COM NEW	292475209	490	12130	SH	DEFINED 08,09,03	12130
EMULEX CORP	COM NEW	292475209	38	950	SH	OTHER 01,03	950
ENCOMPASS SVCS CORP	COM	29255U104	3035	339151	SH	DEFINED 01,03	330376
8775							
ENCOMPASS SVCS CORP	COM	29255U104	717	80068	SH	DEFINED 05,01,03	80068
ENCOMPASS SVCS CORP	COM	29255U104	10254	1145712	SH	DEFINED 07,06,01,03	1145712
ENDESA S A	SPONSORED AD	29258N107	269	16920	SH	DEFINED 01,03	16920
ENDESA S A	SPONSORED AD	29258N107	472	29750	SH	OTHER 01,03	29750
ENDO PHARMACEUTICALS HLDGS INC	WT EXP 1231	29264F114	19	53000	SH	DEFINED 01,03	18000
35000							
ENDO PHARMACEUTICALS HLDGS INC	COM	29264F205	469	53000	SH	DEFINED 01,03	18000
35000							
ENDO PHARMACEUTICALS HLDGS INC	COM	29264F205	32	3600	SH	DEFINED 08,09,03	3600
ENERGEN CORP	COM	29265N108	2012	72895	SH	DEFINED 01,03	48195
24700							
ENERGEN CORP	COM	29265N108	7353	266425	SH	DEFINED 05,01,03	266425
ENERGEN CORP	COM	29265N108	4215	152700	SH	DEFINED 07,06,01,03	152700
ENERGEN CORP	COM	29265N108	99	3592	SH	OTHER 01,03	1380
2212							
ENERGEN CORP	COM	29265N108	127	4600	SH	OTHER 06,01,03	4600
ENERGY EAST CORP	COM	29266M109	3939	188359	SH	DEFINED 01,03	188059
300							
ENERGY EAST CORP	COM	29266M109	1165	55730	SH	DEFINED 05,01,03	55730
ENERGY EAST CORP	COM	29266M109	1106	52875	SH	DEFINED 07,06,01,03	52875
ENERGY EAST CORP	COM	29266M109	342	16360	SH	OTHER 01,03	9522
6838							
ENERGY EAST CORP	COM	29266M109	132	6300	SH	OTHER 06,01,03	6300
ENERGIZER HLDGS INC	COM	29266R108	14643	638054	SH	DEFINED 01,03	295742
342312							
ENERGIZER HLDGS INC	COM	29266R108	1031	44909	SH	DEFINED 05,01,03	44909
ENERGIZER HLDGS INC	COM	29266R108	957	41700	SH	DEFINED 07,06,01,03	41700
ENERGIZER HLDGS INC	COM	29266R108	37	1630	SH	DEFINED 08,09,03	1630
ENERGIZER HLDGS INC	COM	29266R108	84292	3672868	SH	OTHER 01,03	144938
3527930							
ENERGIZER HLDGS INC	COM	29266R108	48	2100	SH	OTHER 06,01,03	2100
ENGELHARD CORP	COM	292845104	1985	76958	SH	DEFINED 01,03	37658
39300							
ENGELHARD CORP	COM	292845104	2542	98555	SH	DEFINED 05,01,03	98555
ENGELHARD CORP	COM	292845104	2502	97025	SH	DEFINED 07,06,01,03	97025
ENGELHARD CORP	COM	292845104	339	13147	SH	OTHER 01,03	11744
1403							
ENGELHARD CORP	COM	292845104	58	2250	SH	OTHER 05,01,03	2250
ENGELHARD CORP	COM	292845104	1026	39800	SH	OTHER 06,01,03	39800
ENESCO GROUP INC	COM	292973104	19	3125	SH	DEFINED 01,03	3125
ENESCO GROUP INC	COM	292973104	74	12150	SH	DEFINED 07,06,01,03	12150
ENRON CORP	COM	293561106	158732	3232821	SH	DEFINED 01,03	3131148
101673							
ENRON CORP	COM	293561106	14943	304345	SH	DEFINED 05,01,03	304345
ENRON CORP	COM	293561106	7064	143875	SH	DEFINED 07,06,01,03	143875
ENRON CORP	COM	293561106	1295	26380	SH	DEFINED 08,09,03	26380
ENRON CORP	COM	293561106	418	8505	SH	DEFINED 11,01,03	8505
ENRON CORP	COM	293561106	452	9200	SH	DEFINED 13,01,03	9200
ENRON CORP	COM	293561106	39054	795390	SH	OTHER 01,03	487365
308025							
ENRON CORP	COM	293561106	631	12850	SH	OTHER 05,01,03	12850
ENRON CORP	COM	293561106	10	200	SH	OTHER 13,01,03	200
ENTEGRIS INC	COM	29362U104	1637	142996	SH	DEFINED 08,09,03	142996
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	646	12044	SH	DEFINED 01,03	10744
1300							
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	1688	31485	SH	DEFINED 05,01,03	31485
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	8905	166100	SH	DEFINED 07,06,01,03	166100
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	8	140	SH	OTHER 01,03	140
ENTERGY CORP NEW	COM	29364G103	1461	38046	SH	DEFINED 01,03	38046
ENTERGY CORP NEW	COM	29364G103	2836	73880	SH	DEFINED 05,01,03	73880
ENTERGY CORP NEW	COM	29364G103	1634	42575	SH	DEFINED 07,06,01,03	42575
ENTERGY CORP NEW	COM	29364G103	566	14732	SH	OTHER 01,03	5231
9501							
ENTERGY CORP NEW	COM	29364G103	146	3800	SH	OTHER 05,01,03	3800
ENTREMED INC	COM	29382F103	280	17500	SH	DEFINED 01,03	17400
100							
ENTREMED INC	COM	29382F103	146	9100	SH	CALL DEFINED 01,03	9100
ENTREMED INC	COM	29382F103	8	525	SH	OTHER 01,03	525
ENZO BIOCHEM INC	COM	294100102	378	11110	SH	DEFINED 01,03	11110
ENZO BIOCHEM INC	COM	294100102	113	3317	SH	DEFINED 05,01,03	3317
ENZO BIOCHEM INC	COM	294100102	2176	63991	SH	DEFINED 07,06,01,03	63991
ENZO BIOCHEM INC	COM	294100102	3179	93500	SH	CALL DEFINED 08,09,03	93500

ENZO BIOCHEM INC	COM	294100102	57	1680	SH	OTHER	01,03	1680
EPICOR SOFTWARE CORP	COM	29426L108	17	12600	SH	DEFINED	01,03	12600
EPRESENCE INC	COM	294348107	51	12275	SH	DEFINED	01,03	5475
6800								
EPRESENCE INC	COM	294348107	170	41200	SH	DEFINED	05,01,03	41200
EPRESENCE INC	COM	294348107	85	20700	SH	DEFINED	07,06,01,03	20700
EPRISE CORP	COM	294352109	49	56400	SH	DEFINED		56400
EPRISE CORP	COM	294352109	127	147612	SH	DEFINED	01,03	147612
EPRISE CORP	COM	294352109	3	2912	SH	OTHER	01,03	2912
EQUANT N V	NY REG SHS	294409107	217	8000	SH	DEFINED		8000
EQUANT N V	NY REG SHS	294409107	2442	89900	SH	DEFINED	08,09,03	89900
EQUIFAX INC	COM	294429105	16210	441938	SH	DEFINED	01,03	7300
434638								
EQUIFAX INC	COM	294429105	1698	46295	SH	DEFINED	05,01,03	46295
EQUIFAX INC	COM	294429105	1012	27600	SH	DEFINED	07,06,01,03	27600
EQUIFAX INC	COM	294429105	11	300	SH	DEFINED	08,09,03	300
EQUIFAX INC	COM	294429105	18554	505838	SH	OTHER	01,03	396038
81300 28500								
EQUIFAX INC	COM	294429105	91	2475	SH	OTHER	05,01,03	2475
EQUIDYNE CORP	COM	29442R105	113	66000	SH	OTHER	01,03	
66000								
EQUITABLE RES INC	COM	294549100	1097	32937	SH	DEFINED	01,03	30913
2024								
EQUITABLE RES INC	COM	294549100	1042	31290	SH	DEFINED	05,01,03	31290
EQUITABLE RES INC	COM	294549100	988	29675	SH	DEFINED	07,06,01,03	29675
EQUITABLE RES INC	COM	294549100	999	30000	SH	CALL	DEFINED 08,09,03	30000
EQUITABLE RES INC	COM	294549100	584	17524	SH	OTHER	01,03	10424
7100								
EQUITABLE RES INC	COM	294549100	143	4300	SH	OTHER	06,01,03	4300
EQUITY INCOME FD	UT 1 EX SR-A	294700703	852	6748	SH	DEFINED	01,03	5886
862								
EQUITY INCOME FD	UT 1 EX SR-A	294700703	2738	21691	SH	OTHER	01,03	17591
4100								
EQUITY OFFICE PROPERTIES TRUST	COM	294741103	761	24075	SH	DEFINED	01,03	7000
17075								
EQUITY OFFICE PROPERTIES TRUST	COM	294741103	1767	55850	SH	DEFINED	05,01,03	55850
EQUITY OFFICE PROPERTIES TRUST	COM	294741103	12548	396700	SH	DEFINED	07,06,01,03	396700
EQUITY OFFICE PROPERTIES TRUST	COM	294741103	3644	115210	SH	DEFINED	08,09,03	115210
EQUITY OFFICE PROPERTIES TRUST	COM	294741103	10583	334598	SH	DEFINED	11,06,01,03	317670
16928								
EQUITY OFFICE PROPERTIES TRUST	COM	294741103	40	1275	SH	OTHER	01,03	
1275								
EQUITY OFFICE PROPERTIES TRUST	PFD CV B 5.2	294741509	5878	121200	SH	DEFINED	08,09,03	121200
EQUITY RESIDENTIAL PPTYS TR	SH BEN INT	29476L107	3477	61490	SH	DEFINED	01,03	59890
1600								
EQUITY RESIDENTIAL PPTYS TR	SH BEN INT	29476L107	107	1900	SH	DEFINED	05,01,03	1900
EQUITY RESIDENTIAL PPTYS TR	SH BEN INT	29476L107	3308	58500	SH	DEFINED	07,06,01,03	58500
EQUITY RESIDENTIAL PPTYS TR	SH BEN INT	29476L107	333	5892	SH	OTHER	01,03	1718
4174								
EQUITY RESIDENTIAL PPTYS TR	PFD CV 1/10	29476L859	2155	85400	SH	DEFINED	01,03	85400
EQUITY RESIDENTIAL PPTYS TR	PFD CV 1/10	29476L859	5331	211200	SH	DEFINED	07,06,01,03	211200
ERICSSON L M TEL CO	ADR CL B SEK	294821400	9105	1679899	SH	DEFINED	01,03	1648599
31300								
ERICSSON L M TEL CO	ADR CL B SEK	294821400	353	65052	SH	DEFINED	08,09,03	65052
ERICSSON L M TEL CO	ADR CL B SEK	294821400	5	1000	SH	DEFINED	13,01,03	1000
ERICSSON L M TEL CO	ADR CL B SEK	294821400	5240	966796	SH	OTHER	01,03	770451
196345								
ESCO TECHNOLOGIES INC	COM	296315104	2011	66690	SH	DEFINED	01,03	66690
ESCO TECHNOLOGIES INC	COM	296315104	10	319	SH	OTHER	01,03	
319								
ESTERLINE TECHNOLOGIES CORP	COM	297425100	527	24212	SH	DEFINED	01,03	20812
3400								
ESTERLINE TECHNOLOGIES CORP	COM	297425100	1166	53600	SH	DEFINED	05,01,03	53600
ESTERLINE TECHNOLOGIES CORP	COM	297425100	399	18350	SH	DEFINED	07,06,01,03	18350
ESTERLINE TECHNOLOGIES CORP	COM	297425100	70	3200	SH	OTHER	06,01,03	3200
ETABLISSEMENTS DELHAIZE FRERES	SPONSORED AD	29759W101	193	3288	SH	DEFINED	01,03	2938
350								
ETABLISSEMENTS DELHAIZE FRERES	SPONSORED AD	29759W101	43	740	SH	OTHER	01,03	700
40								
ETHAN ALLEN INTERIORS INC	COM	297602104	12068	371315	SH	DEFINED	01,03	356276
15039								
ETHAN ALLEN INTERIORS INC	COM	297602104	3166	97410	SH	DEFINED	05,01,03	97410
ETHAN ALLEN INTERIORS INC	COM	297602104	8494	261362	SH	DEFINED	07,06,01,03	261362
ETHAN ALLEN INTERIORS INC	COM	297602104	282	8687	SH	OTHER	01,03	4250
4437								
ETHYL CORP	COM	297659104	123	91400	SH	DEFINED	01,03	90704
696								
ETHYL CORP	COM	297659104	100	74226	SH	OTHER	01,03	72626
1600								
EVERGREEN SOLAR INC	COM	30033R108	862	89814	SH	DEFINED	08,09,03	89814
EVERTRUST FINL GROUP INC	COM	300412103	390	27000	SH	DEFINED	01,03	27000
EXACT SCIENCES CORP	COM	30063P105	155	11250	SH	DEFINED	01,03	9900
1350								
EXACT SCIENCES CORP	COM	30063P105	139	10100	SH	DEFINED	05,01,03	10100
EXACT SCIENCES CORP	COM	30063P105	2163	157200	SH	DEFINED	07,06,01,03	157200

EXACT SCIENCES CORP	COM	30063P105	1	100 SH	DEFINED	08,09,03	100
EXCEL LEGACY CORP 35000	COM	300665106	72	35000 SH	OTHER	01,03	
EXE TECHNOLOGIES INC	COM	301504106	970	165561 SH	DEFINED	08,09,03	165561
EXELON CORP 13974	COM	30161N101	10501	163767 SH	DEFINED	01,03	149793
EXELON CORP	COM	30161N101	7737	120672 SH	DEFINED	05,01,03	120672
EXELON CORP	COM	30161N101	5041	78625 SH	DEFINED	07,06,01,03	78625
EXELON CORP	COM	30161N101	1616	25200 SH	DEFINED	08,09,03	25200
EXELON CORP 52783	COM	30161N101	4152	64755 SH	OTHER	01,03	11972
EXELON CORP	COM	30161N101	354	5525 SH	OTHER	05,01,03	5525
EXELON CORP	COM	30161N101	7728	120525 SH	OTHER	06,01,03	120525
EXELIXIS INC	COM	30161Q104	901	47500 SH	CALL	DEFINED 08,09,03	47500
EXELIXIS INC 200	COM	30161Q104	4	200 SH	OTHER	01,03	
EXTENDED SYSTEMS INC	COM	301973103	12	1700 SH	DEFINED	16	1700
EXTENDED SYSTEMS INC	COM	301973103	893	129100 SH	DEFINED	17,16	129100
EXODUS COMMUNICATIONS INC 500	COM	302088109	11	5453 SH	DEFINED	01,03	4953
EXODUS COMMUNICATIONS INC	COM	302088109	102	49383 SH	DEFINED	08,09,03	49383
EXODUS COMMUNICATIONS INC	COM	302088109	304	147800 SH	DEFINED	17,16	147800
EXODUS COMMUNICATIONS INC 3550	COM	302088109	24	11665 SH	OTHER	01,03	8115
EXPEDIA INC	COM	302125109	5	100 SH	DEFINED	05,01,03	100
EXPEDIA INC	COM	302125109	3262	70000 SH	CALL	DEFINED 08,09,03	70000
EXPEDIA INC	COM	302125109	4660	100000 SH	PUT	DEFINED 08,09,03	100000
EXPEDIA INC	COM	302125109	5	112 SH	OTHER	01,03	112
EXPEDITORS INTL WASH INC	COM	302130109	503	8386 SH	DEFINED	01,03	8386
EXPEDITORS INTL WASH INC	COM	302130109	1496	24940 SH	DEFINED	05,01,03	24940
EXPEDITORS INTL WASH INC	COM	302130109	1420	23675 SH	DEFINED	07,06,01,03	23675
EXPEDITORS INTL WASH INC 340	COM	302130109	26	425 SH	OTHER	01,03	85
EXPEDITORS INTL WASH INC	COM	302130109	102	1700 SH	OTHER	06,01,03	1700
EXPRESS SCRIPTS AUTO EXCH SEC	TRACES	302181201	1898	18500 SH	DEFINED	01,03	18500
EXPRESS SCRIPTS AUTO EXCH SEC	TRACES	302181201	6341	61800 SH	DEFINED	07,06,01,03	61800
EXPRESS SCRIPTS AUTO EXCH SEC	TRACES	302181201	5130	50000 SH	DEFINED	08,09,03	50000
EXPRESS SCRIPTS INC	COM	302182100	665	12080 SH	DEFINED	01,03	12080
EXPRESS SCRIPTS INC	COM	302182100	2162	39280 SH	DEFINED	05,01,03	39280
EXPRESS SCRIPTS INC	COM	302182100	1959	35600 SH	DEFINED	07,06,01,03	35600
EXPRESS SCRIPTS INC	COM	302182100	1711	31100 SH	DEFINED	08,09,03	31100
EXPRESS SCRIPTS INC	COM	302182100	11006	200000 SH	CALL	DEFINED 08,09,03	200000
EXPRESS SCRIPTS INC 20200	COM	302182100	1257	22850 SH	OTHER	01,03	2650
EXPRESS SCRIPTS INC	COM	302182100	121	2200 SH	OTHER	06,01,03	2200
EXTENDED STAY AMER INC	COM	30224P101	239	15900 SH	DEFINED	01,03	15900
EXTENDED STAY AMER INC	COM	30224P101	9	600 SH	DEFINED	05,01,03	600
EXTENDED STAY AMER INC	COM	30224P101	150	10000 SH	CALL	DEFINED 08,09,03	10000
EXTENSITY INC	COM	302255104	176	17380 SH	DEFINED		17380
EXTENSITY INC	COM	302255104		25 SH	DEFINED	01,03	25
EXTREME NETWORKS INC	COM	30226D106	58	1980 SH	DEFINED	01,03	1980
EXTREME NETWORKS INC	COM	30226D106	27	900 SH	DEFINED	05,01,03	900
EXTREME NETWORKS INC	COM	30226D106	413	14000 SH	DEFINED	08,09,03	14000
EXTREME NETWORKS INC 400	COM	30226D106	12	400 SH	OTHER	01,03	
EXXON MOBIL CORP 1118139	COM	30231G102	1315269	15057460 SH	DEFINED	01,03	13939321
EXXON MOBIL CORP 525000	COM	30231G102	123923	1418690 SH	DEFINED	05,01,03	893690
EXXON MOBIL CORP	COM	30231G102	121325	1388950 SH	DEFINED	07,06,01,03	1388950
EXXON MOBIL CORP	COM	30231G102	6452	73860 SH	DEFINED	08,09,03	73860
EXXON MOBIL CORP	COM	30231G102	9609	110000 SH	CALL	DEFINED 08,09,03	110000
EXXON MOBIL CORP	COM	30231G102	7862	90000 SH	PUT	DEFINED 08,09,03	90000
EXXON MOBIL CORP	COM	30231G102	513	5875 SH	DEFINED	13,01,03	5875
EXXON MOBIL CORP	COM	30231G102	411	4700 SH	DEFINED	17,16	4700
EXXON MOBIL CORP 5074903	COM	30231G102	1020903	11687494 SH	OTHER	01,03	6612591
EXXON MOBIL CORP	COM	30231G102	51052	584450 SH	OTHER	05,01,03	584450
EXXON MOBIL CORP	COM	30231G102	36441	417184 SH	OTHER	06,01,03	417184
EXXON MOBIL CORP 996	COM	30231G102	157	1796 SH	OTHER	13,01,03	800
F&M BANCORP MD	COM	302367107	116	3892 SH	DEFINED	01,03	3892
F&M BANCORP MD 5414	COM	302367107	210	7044 SH	OTHER	01,03	1630
F & M NATL CORP	COM	302374103	231	5783 SH	DEFINED	01,03	5783
F & M NATL CORP	COM	302374103	401	10014 SH	OTHER	01,03	10014
F M C CORP 12800	COM NEW	302491303	1213	17695 SH	DEFINED	01,03	4895
F M C CORP	COM NEW	302491303	1073	15650 SH	DEFINED	05,01,03	15650
F M C CORP	COM NEW	302491303	1124	16400 SH	DEFINED	07,06,01,03	16400
F M C CORP	COM NEW	302491303	343	5000 SH	DEFINED	08,09,03	5000
F M C CORP 6500	COM NEW	302491303	730	10650 SH	OTHER	01,03	4150
F M C CORP	COM NEW	302491303	36	525 SH	OTHER	05,01,03	525
F M C CORP	COM NEW	302491303	459	6700 SH	OTHER	06,01,03	6700

FPL GROUP INC 34866	COM	302571104	34449	572153 SH	DEFINED 01,03	537287
FPL GROUP INC	COM	302571104	6669	110755 SH	DEFINED 05,01,03	110755
FPL GROUP INC	COM	302571104	24164	401325 SH	DEFINED 07,06,01,03	401325
FPL GROUP INC 127675	COM	302571104	18399	305586 SH	OTHER 01,03	177911
FPL GROUP INC	COM	302571104	182	3025 SH	OTHER 05,01,03	3025
FPL GROUP INC	COM	302571104	3402	56500 SH	OTHER 06,01,03	56500
FX ENERGY INC	COM	302695101	143	49200 SH	DEFINED 01,03	49200
F Y I INC 4400	COM	302712104	466	11375 SH	DEFINED 01,03	6975
F Y I INC	COM	302712104	2353	57400 SH	DEFINED 05,01,03	57400
F Y I INC	COM	302712104	608	14825 SH	DEFINED 07,06,01,03	14825
F Y I INC	COM	302712104	472	11500 SH	DEFINED 08,09,03	11500
F Y I INC	COM	302712104	136	3305 SH	OTHER 01,03	3305
F Y I INC	COM	302712104	41	1000 SH	OTHER 06,01,03	1000
FACTORY 2-U INC	COM	303072102	86	2943 SH	DEFINED 01,03	2943
FACTORY 2-U INC	COM	303072102	336	11450 SH	DEFINED 07,06,01,03	11450
FACTORY 2-U INC	COM	303072102	58	1975 SH	OTHER 01,03	1975
FACTSET RESH SYS INC 660	COM	303075105	525	14710 SH	DEFINED 01,03	14050
FACTSET RESH SYS INC	COM	303075105	1052	29475 SH	DEFINED 07,06,01,03	29475
FACTSET RESH SYS INC	COM	303075105	75	2100 SH	OTHER 06,01,03	2100
FACTUAL DATA CORP	COM	303094106	7908	1096755 SH	DEFINED	1096755
FAIR ISAAC & CO INC 2500	COM	303250104	708	11445 SH	DEFINED 01,03	8945
FAIR ISAAC & CO INC	COM	303250104	2572	41600 SH	DEFINED 05,01,03	41600
FAIR ISAAC & CO INC	COM	303250104	1228	19862 SH	DEFINED 07,06,01,03	19862
FAIR ISAAC & CO INC	COM	303250104	62	1000 SH	OTHER 06,01,03	1000
FAMILY DLR STORES INC 574000	COM	307000109	382162	14910726 SH	DEFINED 01,03	14336726
FAMILY DLR STORES INC	COM	307000109	2108	82255 SH	DEFINED 05,01,03	82255
FAMILY DLR STORES INC	COM	307000109	2001	78075 SH	DEFINED 07,06,01,03	78075
FAMILY DLR STORES INC	COM	307000109	1297	50620 SH	DEFINED 08,09,03	50620
FAMILY DLR STORES INC	COM	307000109	577	22500 SH	CALL DEFINED 08,09,03	22500
FAMILY DLR STORES INC 1880	COM	307000109	84	3280 SH	OTHER 01,03	1400
FASTENAL CO 800	COM	311900104	116	1866 SH	DEFINED 01,03	1066
FASTENAL CO	COM	311900104	1164	18775 SH	DEFINED 05,01,03	18775
FASTENAL CO	COM	311900104	1069	17250 SH	DEFINED 07,06,01,03	17250
FASTENAL CO	COM	311900104	62	1000 SH	DEFINED 08,09,03	1000
FASTENAL CO	COM	311900104	558	9000 SH	OTHER 01,03	9000
FAUQUIER BANKSHARES INC VA	COM	312059108	738	36000 SH	DEFINED 01,03	36000
FEDDERS CORP 13400	COM	313135105	107	20625 SH	DEFINED 01,03	7225
FEDDERS CORP	COM	313135105	870	167400 SH	DEFINED 05,01,03	167400
FEDDERS CORP	COM	313135105	147	28250 SH	DEFINED 07,06,01,03	28250
FEDERAL HOME LN MTG CORP 52541	COM	313400301	98555	1448272 SH	DEFINED 01,03	1395731
FEDERAL HOME LN MTG CORP	COM	313400301	19232	282615 SH	DEFINED 05,01,03	282615
FEDERAL HOME LN MTG CORP	COM	313400301	39450	579725 SH	DEFINED 07,06,01,03	579725
FEDERAL HOME LN MTG CORP	COM	313400301	1095	16090 SH	DEFINED 08,09,03	16090
FEDERAL HOME LN MTG CORP	COM	313400301	10350	152100 SH	CALL DEFINED 08,09,03	152100
FEDERAL HOME LN MTG CORP	COM	313400301	5866	86200 SH	PUT DEFINED 08,09,03	86200
FEDERAL HOME LN MTG CORP	COM	313400301	27	400 SH	DEFINED 13,01,03	400
FEDERAL HOME LN MTG CORP 283992	COM	313400301	38107	559989 SH	OTHER 01,03	275997
FEDERAL HOME LN MTG CORP	COM	313400301	811	11925 SH	OTHER 05,01,03	11925
FEDERAL HOME LN MTG CORP	COM	313400301	9006	132350 SH	OTHER 06,01,03	132350
FEDERAL MOGUL CORP	COM	313549107	168	99400 SH	DEFINED 01,03	99400
FEDERAL MOGUL CORP	COM	313549107	1	648 SH	OTHER 01,03	648
FEDERAL NATL MTG ASSN	COM	313586109	4868	57252 SH	DEFINED	57252
FEDERAL NATL MTG ASSN 121347	COM	313586109	242068	2846856 SH	DEFINED 01,03	2725509
FEDERAL NATL MTG ASSN 417450	COM	313586109	35496	417450 SH	DEFINED 05,01,03	
FEDERAL NATL MTG ASSN	COM	313586109	65975	775905 SH	DEFINED 07,06,01,03	775905
FEDERAL NATL MTG ASSN	COM	313586109	1728	20325 SH	DEFINED 08,09,03	20325
FEDERAL NATL MTG ASSN	COM	313586109	4252	50000 SH	CALL DEFINED 08,09,03	50000
FEDERAL NATL MTG ASSN	COM	313586109	7228	85000 SH	PUT DEFINED 08,09,03	85000
FEDERAL NATL MTG ASSN 386238	COM	313586109	561852	6607696 SH	DEFINED 11,06,01,03	6221458
FEDERAL NATL MTG ASSN 430831	COM	313586109	91086	1071223 SH	OTHER 01,03	640392
FEDERAL NATL MTG ASSN 167550	COM	313586109	51209	602250 SH	OTHER 05,01,03	434700
FEDERAL NATL MTG ASSN	COM	313586109	13877	163200 SH	OTHER 06,01,03	163200
FEDERAL NATL MTG ASSN 300	COM	313586109	51	600 SH	OTHER 13,01,03	300
FEDERAL REALTY INVT TR 5886	SH BEN INT N	313747206	122	5886 SH	DEFINED 01,03	
FEDERAL REALTY INVT TR 7778	SH BEN INT N	313747206	462	22264 SH	OTHER 01,03	14486
FEDERAL SIGNAL CORP	COM	313855108	166	7090 SH	DEFINED 01,03	

FIRST DATA CORP 345205	COM	319963104	34862	541750	SH	OTHER	05,01,03	196545
FIRST DATA CORP	COM	319963104	6620	102875	SH	OTHER	06,01,03	102875
FIRST DATA CORP	SR CV DBT SE	319963AD6	5053	4900000	PRN	DEFINED	07,06,01,03	4900000
FIRST FINL BANCORP OH 13645	COM	320209109	326	19099	SH	DEFINED	01,03	5454
FIRST FINL BANCORP OH	COM	320209109	82	4827	SH	DEFINED	05,01,03	4827
FIRST FINL BANCORP OH	COM	320209109	279	16329	SH	OTHER	01,03	16329
FIRST HORIZON PHARMACEUTICAL	COM	32051K106	33	1029	SH	DEFINED	01,03	1029
FIRST HORIZON PHARMACEUTICAL	COM	32051K106	1256	39125	SH	DEFINED	08,09,03	39125
FIRST INDUSTRIAL REALTY TRUST	COM	32054K103	197	6140	SH	DEFINED	01,03	6140
FIRST INDUSTRIAL REALTY TRUST 700	COM	32054K103	63	1960	SH	OTHER	01,03	1260
FIRST MERCHANTS CORP	COM	320817109	1114	46550	SH	DEFINED	01,03	46550
FIRST MIDWEST BANCORP DEL 7900	COM	320867104	2481	83692	SH	DEFINED	01,03	75792
FIRST MIDWEST BANCORP DEL	COM	320867104	2921	98500	SH	DEFINED	05,01,03	98500
FIRST MIDWEST BANCORP DEL	COM	320867104	1044	35200	SH	DEFINED	07,06,01,03	35200
FIRST MIDWEST BANCORP DEL 6595	COM	320867104	1085	36595	SH	OTHER	01,03	30000
FIRST NATL CORP ORANGEBURG S C	COM	320942105	458	24607	SH	DEFINED	01,03	24607
FIRST HEALTH GROUP CORP	COM	320960107	39	1600	SH	DEFINED	01,03	1600
FIRST HEALTH GROUP CORP	COM	320960107	1153	47790	SH	DEFINED	05,01,03	47790
FIRST HEALTH GROUP CORP	COM	320960107	1070	44350	SH	DEFINED	07,06,01,03	44350
FIRST HEALTH GROUP CORP	COM	320960107	1002	41560	SH	DEFINED	08,09,03	41560
FIRST HEALTH GROUP CORP	COM	320960107	136	5650	SH	OTHER	01,03	5650
FIRST TENN NATL CORP 500	COM	337162101	1105	31829	SH	DEFINED	01,03	31329
FIRST TENN NATL CORP	COM	337162101	2134	61485	SH	DEFINED	05,01,03	61485
FIRST TENN NATL CORP	COM	337162101	2025	58350	SH	DEFINED	07,06,01,03	58350
FIRST TENN NATL CORP 3360	COM	337162101	596	17160	SH	OTHER	01,03	13800
FIRST TENN NATL CORP	COM	337162101	146	4200	SH	OTHER	06,01,03	4200
FIRST UN CORP 42655	COM	337358105	32690	935597	SH	DEFINED	01,03	892942
FIRST UN CORP	COM	337358105	11591	331740	SH	DEFINED	05,01,03	331740
FIRST UN CORP	COM	337358105	7199	206050	SH	DEFINED	07,06,01,03	206050
FIRST UN CORP	COM	337358105	80	2286	SH	DEFINED	08,09,03	2286
FIRST UN CORP	COM	337358105	1398	40000	SH	CALL	DEFINED 08,09,03	40000
FIRST UN CORP	COM	337358105	4053	116000	SH	PUT	DEFINED 08,09,03	116000
FIRST UN CORP	COM	337358105	2938	84100	SH	DEFINED	17,16	84100
FIRST UN CORP 72201	COM	337358105	40547	1160467	SH	OTHER	01,03	1088266
FIRST UN CORP	COM	337358105	590	16900	SH	OTHER	05,01,03	16900
FIRST UN CORP	COM	337358105	3270	93600	SH	OTHER	06,01,03	93600
FIRST VA BANKS INC 475	COM	337477103	2645	56125	SH	DEFINED	01,03	55650
FIRST VA BANKS INC	COM	337477103	1042	22105	SH	DEFINED	05,01,03	22105
FIRST VA BANKS INC	COM	337477103	988	20975	SH	DEFINED	07,06,01,03	20975
FIRST VA BANKS INC 1972	COM	337477103	599	12722	SH	OTHER	01,03	10750
FIRST VA BANKS INC	COM	337477103	108	2300	SH	OTHER	06,01,03	2300
FISERV INC 2250	COM	337738108	780	12192	SH	DEFINED	01,03	9942
FISERV INC	COM	337738108	2616	40885	SH	DEFINED	05,01,03	40885
FISERV INC	COM	337738108	1534	23975	SH	DEFINED	07,06,01,03	23975
FISERV INC	COM	337738108	688	10750	SH	OTHER	01,03	10750
FISERV INC	COM	337738108	138	2150	SH	OTHER	05,01,03	2150
FISERV INC	COM	337738108	51	800	SH	OTHER	06,01,03	800
FISHER COMMUNICATIONS INC 381104	COM	337756209	68737	943026	SH	DEFINED	01,03	561922
FISHER COMMUNICATIONS INC	COM	337756209	7	100	SH	DEFINED	08,09,03	100
FISHER COMMUNICATIONS INC 5748	COM	337756209	4731	64908	SH	OTHER	01,03	59160
FIRSTFED FINL CORP 1460 1900	COM	337907109	3363	112861	SH	DEFINED	01,03	109501
FIRSTFED FINL CORP	COM	337907109	846	28400	SH	DEFINED	05,01,03	28400
FIRSTFED FINL CORP	COM	337907109	447	15000	SH	DEFINED	07,06,01,03	15000
FIRSTFED FINL CORP	COM	337907109	143	4800	SH	OTHER	06,01,03	4800
FIRSTMERIT CORP	COM	337915102	635	24070	SH	DEFINED	01,03	24070
FIRSTMERIT CORP	COM	337915102	1130	42790	SH	DEFINED	05,01,03	42790
FIRSTMERIT CORP	COM	337915102	1027	38900	SH	DEFINED	07,06,01,03	38900
FIRSTMERIT CORP	COM	337915102	211	8000	SH	OTHER	01,03	8000
FIRSTENERGY CORP	COM	337932107	1347	41896	SH	DEFINED	01,03	41896
FIRSTENERGY CORP	COM	337932107	2314	71965	SH	DEFINED	05,01,03	71965
FIRSTENERGY CORP	COM	337932107	1389	43200	SH	DEFINED	07,06,01,03	43200
FIRSTENERGY CORP	COM	337932107	8522	265000	SH	CALL	DEFINED 08,09,03	265000
FIRSTENERGY CORP 7729	COM	337932107	685	21295	SH	OTHER	01,03	13566
FIRSTENERGY CORP	COM	337932107	124	3850	SH	OTHER	05,01,03	3850
FLAG FINL CORP	COM	33832H107	131	20230	SH	DEFINED	01,03	20230
FLEETBOSTON FINL CORP 79563	COM	339030108	22941	581516	SH	DEFINED	01,03	501953
FLEETBOSTON FINL CORP	COM	339030108	16943	429472	SH	DEFINED	05,01,03	429472
FLEETBOSTON FINL CORP	COM	339030108	11735	297476	SH	DEFINED	07,06,01,03	297476

FLEETBOSTON FINL CORP	COM	339030108	1818	46073 SH	DEFINED	08,09,03	46073
FLEETBOSTON FINL CORP	COM	339030108	986	25000 SH	CALL	DEFINED 08,09,03	25000
FLEETBOSTON FINL CORP	COM	339030108	773	19588 SH	DEFINED	17,16	19588
FLEETBOSTON FINL CORP	COM	339030108	8198	207800 SH	OTHER	01,03	136443
71357							
FLEETBOSTON FINL CORP	COM	339030108	737	18675 SH	OTHER	05,01,03	18675
FLEETBOSTON FINL CORP	COM	339030108	4351	110300 SH	OTHER	06,01,03	110300
FLEETWOOD ENTERPRISES INC	COM	339099103	454	32212 SH	DEFINED	01,03	7334
24878							
FLEETWOOD ENTERPRISES INC	COM	339099103	3588	254863 SH	DEFINED	05,01,03	254863
FLEETWOOD ENTERPRISES INC	COM	339099103	411	29175 SH	DEFINED	07,06,01,03	29175
FLEETWOOD ENTERPRISES INC	COM	339099103	70	5000 SH	PUT	DEFINED 08,09,03	5000
FLEETWOOD ENTERPRISES INC	COM	339099103	14	991 SH	OTHER	01,03	991
FLEMING COS INC	COM	339130106	1995	55875 SH	DEFINED	01,03	40475
15400							
FLEMING COS INC	COM	339130106	5069	142000 SH	DEFINED	05,01,03	142000
FLEMING COS INC	COM	339130106	1391	38950 SH	DEFINED	07,06,01,03	38950
FLEMING COS INC	COM	339130106	224	6275 SH	OTHER	01,03	3300
2975							
FLEMING COS INC	COM	339130106	89	2500 SH	OTHER	06,01,03	2500
FLORIDA EAST COAST INDS	CL A	340632108	233	6580 SH	DEFINED	01,03	6580
FLORIDA EAST COAST INDS	CL A	340632108	99	2800 SH	OTHER	01,03	2800
FLORIDA ROCK INDS INC	COM	341140101	209	4450 SH	DEFINED	01,03	4250
200							
FLORIDA ROCK INDS INC	COM	341140101	333	7100 SH	DEFINED	05,01,03	7100
FLORIDA ROCK INDS INC	COM	341140101	779	16600 SH	DEFINED	07,06,01,03	16600
FLORIDA ROCK INDS INC	COM	341140101	6140	130916 SH	OTHER	01,03	100
130816							
FLUOR CORP NEW	COM	343412102	1972	43686 SH	DEFINED	01,03	43587
99							
FLUOR CORP NEW	COM	343412102	1148	25435 SH	DEFINED	05,01,03	25435
FLUOR CORP NEW	COM	343412102	690	15275 SH	DEFINED	07,06,01,03	15275
FLUOR CORP NEW	COM	343412102	1422	31501 SH	OTHER	01,03	17285
14216							
FLUOR CORP NEW	COM	343412102	62	1375 SH	OTHER	05,01,03	1375
FLOW INTL CORP	COM	343468104	44	4050 SH	DEFINED	01,03	4050
FLOW INTL CORP	COM	343468104	146	13500 SH	DEFINED	07,06,01,03	13500
FLOW INTL CORP	COM	343468104	1	100 SH	DEFINED	08,09,03	100
FLOW INTL CORP	COM	343468104	89	8200 SH	OTHER	01,03	5700
2500							
FLOWSERVE CORP	COM	34354P105	265	8625 SH	DEFINED	01,03	8625
FLOWSERVE CORP	COM	34354P105	559	18175 SH	DEFINED	05,01,03	18175
FLOWSERVE CORP	COM	34354P105	530	17250 SH	DEFINED	07,06,01,03	17250
FLOWSERVE CORP	COM	34354P105	773	25150 SH	OTHER	01,03	2200
22950							
FLOWSERVE CORP	COM	34354P105	77	2500 SH	OTHER	06,01,03	2500
FOMENTO ECONOMICO MEXICANO SA	SPON ADR UNI	344419106	3172	74100 SH	DEFINED	01,03	74100
FOMENTO ECONOMICO MEXICANO SA	SPON ADR UNI	344419106	484	11300 SH	DEFINED	06,01,03	11300
FOOTSTAR INC	COM	344912100	201	5830 SH	DEFINED	01,03	4602
1228							
FOOTSTAR INC	COM	344912100	547	15900 SH	DEFINED	05,01,03	15900
FOOTSTAR INC	COM	344912100	592	17200 SH	DEFINED	07,06,01,03	17200
FOOTSTAR INC	COM	344912100	117	3413 SH	OTHER	01,03	1141
2272							
FORD MTR CO DEL	COM PAR \$0.0	345370860	13	530 SH	DEFINED		530
FORD MTR CO DEL	COM PAR \$0.0	345370860	55616	2265432 SH	DEFINED	01,03	2133965
131467							
FORD MTR CO DEL	COM PAR \$0.0	345370860	16708	680580 SH	DEFINED	05,01,03	680580
FORD MTR CO DEL	COM PAR \$0.0	345370860	10100	411425 SH	DEFINED	07,06,01,03	411425
FORD MTR CO DEL	COM PAR \$0.0	345370860	658	26792 SH	DEFINED	08,09,03	26792
FORD MTR CO DEL	COM PAR \$0.0	345370860	2087	85000 SH	CALL	DEFINED 08,09,03	85000
FORD MTR CO DEL	COM PAR \$0.0	345370860	30352	1236350 SH	OTHER	01,03	643361
592989							
FORD MTR CO DEL	COM PAR \$0.0	345370860	774	31525 SH	OTHER	05,01,03	31525
FORD MTR CO DEL	COM PAR \$0.0	345370860	2471	100647 SH	OTHER	06,01,03	100647
FORD MTR CO DEL	COM PAR \$0.0	345370860	27	1100 SH	OTHER	13,01,03	500
600							
FOREST CITY ENTERPRISES INC	CL A	345550107	330	6000 SH	OTHER	01,03	
6000							
FOREST LABS INC	COM	345838106	13580	191268 SH	DEFINED	01,03	189168
1420 680							
FOREST LABS INC	COM	345838106	4050	57040 SH	DEFINED	05,01,03	57040
FOREST LABS INC	COM	345838106	4998	70400 SH	DEFINED	07,06,01,03	70400
FOREST LABS INC	COM	345838106	26	365 SH	DEFINED	08,09,03	365
FOREST LABS INC	COM	345838106	23442	330168 SH	DEFINED	11,01,03	157998
172170							
FOREST LABS INC	COM	345838106	700	9860 SH	OTHER	01,03	
9860							
FOREST LABS INC	COM	345838106	215	3025 SH	OTHER	05,01,03	3025
FOREST LABS INC	COM	345838106	3678	51800 SH	OTHER	06,01,03	51800
FOREST OIL CORP	COM PAR \$0.0	346091705	8	300 SH	DEFINED	05,01,03	300
FOREST OIL CORP	COM PAR \$0.0	346091705	785	28050 SH	DEFINED	08,09,03	28050
FOREST OIL CORP	COM PAR \$0.0	346091705	73	2592 SH	OTHER	01,03	30
2562							
FORTUNE BRANDS INC	COM	349631101	8549	222853 SH	DEFINED	01,03	182453

40400							
FORTUNE BRANDS INC	COM	349631101	5305	138285	SH	DEFINED 05,01,03	138285
FORTUNE BRANDS INC	COM	349631101	24166	629975	SH	DEFINED 07,06,01,03	629975
FORTUNE BRANDS INC	COM	349631101	6121	159564	SH	OTHER 01,03	116064
43500							
FORTUNE BRANDS INC	COM	349631101	101	2625	SH	OTHER 05,01,03	2625
FORTUNE BRANDS INC	COM	349631101	1638	42700	SH	OTHER 06,01,03	42700
FORWARD AIR CORP	COM	349853101	408	13625	SH	DEFINED 01,03	4925
8700							
FORWARD AIR CORP	COM	349853101	3867	129100	SH	DEFINED 05,01,03	129100
FORWARD AIR CORP	COM	349853101	577	19275	SH	DEFINED 07,06,01,03	19275
FORWARD AIR CORP	COM	349853101	116	3875	SH	OTHER 01,03	3875
FOSSIL INC	COM	349882100	592	28550	SH	DEFINED 01,03	13150
15400							
FOSSIL INC	COM	349882100	4299	207200	SH	DEFINED 05,01,03	207200
FOSSIL INC	COM	349882100	557	26825	SH	DEFINED 07,06,01,03	26825
FOSSIL INC	COM	349882100	21	1000	SH	OTHER 01,03	1000
FOSSIL INC	COM	349882100	44	2100	SH	OTHER 06,01,03	2100
FOUNDRY NETWORKS INC	COM	35063R100	1148	57442	SH	DEFINED	57442
FOUNDRY NETWORKS INC	COM	35063R100	30	1500	SH	DEFINED 01,03	1500
FOUNDRY NETWORKS INC	COM	35063R100	2	100	SH	DEFINED 05,01,03	100
FOUNDRY NETWORKS INC	COM	35063R100	236	11800	SH	DEFINED 08,09,03	11800
FOUNDRY NETWORKS INC	COM	35063R100	31	1540	SH	OTHER 01,03	1540
4 KIDS ENTMT INC	COM	350865101	166	8650	SH	DEFINED 01,03	2450
6200							
4 KIDS ENTMT INC	COM	350865101	822	42900	SH	DEFINED 05,01,03	42900
4 KIDS ENTMT INC	COM	350865101	201	10500	SH	DEFINED 07,06,01,03	10500
4 KIDS ENTMT INC	COM	350865101	6	300	SH	OTHER 01,03	300
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	22	400	SH	DEFINED 01,03	400
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	13	242	SH	DEFINED 07,06,01,03	242
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	291691	5269944	SH	DEFINED 11,01,03	4888269
381675							
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	8	140	SH	OTHER 01,03	140
FOUR SEASONS HOTEL INC	LYON ZERO CP	35100EAD6	1250	5000000	PRN	DEFINED 08,09,03	5000000
FOUR SEASONS HOTEL INC	LYON ZERO CP	35100EAD6	13000	52000000	PRN	DEFINED 17,16	52000000
FOUR SEASONS HOTEL INC	LYON ZERO CP	35100EAD6	15	60000	PRN	OTHER 01,03	60000
FRANCE TELECOM	SPONSORED AD	35177Q105	768	15900	SH	DEFINED 01,03	15900
FRANCE TELECOM	SPONSORED AD	35177Q105	97	2010	SH	OTHER 01,03	2010
FRANKLIN COVEY CO	COM	353469109	42	7650	SH	DEFINED 01,03	4550
3100							
FRANKLIN COVEY CO	COM	353469109	84	15300	SH	DEFINED 05,01,03	15300
FRANKLIN COVEY CO	COM	353469109	97	17650	SH	DEFINED 07,06,01,03	17650
FRANKLIN RES INC	COM	354613101	4002	87437	SH	DEFINED 01,03	86683
754							
FRANKLIN RES INC	COM	354613101	3934	85945	SH	DEFINED 05,01,03	85945
FRANKLIN RES INC	COM	354613101	2444	53400	SH	DEFINED 07,06,01,03	53400
FRANKLIN RES INC	COM	354613101	1892	41341	SH	OTHER 01,03	39041
2300							
FRANKLIN RES INC	COM	354613101	208	4550	SH	OTHER 05,01,03	4550
FRANKLIN UNVL TR	SH BEN INT	355145103	100	12500	SH	DEFINED 01,03	12500
FREEMARKETS INC	COM	356602102	410	20500	SH	DEFINED 01,03	20500
FREEMARKETS INC	COM	356602102	98	4900	SH	DEFINED 08,09,03	4900
FREEMARKETS INC	COM	356602102	120	5987	SH	DEFINED 17,16	5987
FREEPOR-T-MCMORAN COPPER & GOLD CL B		35671D857	437	39507	SH	DEFINED 01,03	22380
17127							
FREEPOR-T-MCMORAN COPPER & GOLD CL B		35671D857	878	79470	SH	DEFINED 05,01,03	79470
FREEPOR-T-MCMORAN COPPER & GOLD CL B		35671D857	433	39150	SH	DEFINED 07,06,01,03	39150
FREEPOR-T-MCMORAN COPPER & GOLD CL B		35671D857	308	27911	SH	OTHER 01,03	27070
841							
FREEPOR-T-MCMORAN COPPER & GOLD CL B		35671D857	27	2475	SH	OTHER 05,01,03	2475
FREMONT GEN CORP	COM	357288109	129	19850	SH	DEFINED 01,03	19850
FREMONT GEN CORP	COM	357288109	398	61300	SH	DEFINED 07,06,01,03	61300
FRISCHS RESTAURANTS INC	COM	358748101	215	15505	SH	OTHER 01,03	15505
FRONTIER AIRLINES INC NEW	COM	359065109	167	13621	SH	DEFINED 01,03	9400
4221							
FRONTIER AIRLINES INC NEW	COM	359065109	334	27300	SH	DEFINED 05,01,03	27300
FRONTIER AIRLINES INC NEW	COM	359065109	298	24300	SH	DEFINED 07,06,01,03	24300
FRONTIER OIL CORP	COM	35914P105	133	10000	SH	DEFINED 01,03	10000
FRONTIER OIL CORP	COM	35914P105	4	300	SH	OTHER 01,03	300
FUELCELL ENERGY INC	COM	35952H106	454	19680	SH	DEFINED 01,03	19680
FUELCELL ENERGY INC	COM	35952H106	985	42650	SH	DEFINED 07,06,01,03	42650
FUELCELL ENERGY INC	COM	35952H106	716	31000	SH	DEFINED 08,09,03	31000
FUELCELL ENERGY INC	COM	35952H106	5	200	SH	OTHER 01,03	200
FUJI PHOTO FILM LTD	ADR	359586302	73	1687	SH	DEFINED 01,03	1687
FUJI PHOTO FILM LTD	ADR	359586302	140	3220	SH	OTHER 01,03	3120
100							
FULLER H B CO	COM	359694106	39	790	SH	DEFINED 01,03	790
FULLER H B CO	COM	359694106	338	6765	SH	DEFINED 05,01,03	6765
FULLER H B CO	COM	359694106	319	6400	SH	DEFINED 07,06,01,03	6400
FULLER H B CO	COM	359694106	75	1500	SH	OTHER 01,03	450
1050							
FULTON FINL CORP PA	COM	360271100	261	12748	SH	DEFINED 01,03	501
12247							
FULTON FINL CORP PA	COM	360271100	35	1698	SH	OTHER 01,03	1698
FURNITURE BRANDS INTL INC	COM	360921100	228	8152	SH	DEFINED 01,03	7422

730								
FURNITURE BRANDS INTL INC	COM	360921100	674	24075	SH	DEFINED 05,01,03		24075
FURNITURE BRANDS INTL INC	COM	360921100	640	22850	SH	DEFINED 07,06,01,03		22850
FURNITURE BRANDS INTL INC	COM	360921100	21	761	SH	OTHER 01,03		
761								
FURNITURE BRANDS INTL INC	COM	360921100	34	1200	SH	OTHER 06,01,03		1200
G & K SVCS INC	CL A	361268105	1176	43709	SH	DEFINED 01,03		43709
G & K SVCS INC	CL A	361268105	494	18350	SH	DEFINED 07,06,01,03		18350
GATX CORP	COM	361448103	114	2845	SH	DEFINED 01,03		2045
800								
GATX CORP	COM	361448103	931	23210	SH	DEFINED 05,01,03		23210
GATX CORP	COM	361448103	883	22025	SH	DEFINED 07,06,01,03		22025
GATX CORP	COM	361448103	89	2230	SH	OTHER 01,03		2230
GBC BANCORP CALIF	COM	361475106	76	2675	SH	DEFINED 01,03		2675
GBC BANCORP CALIF	COM	361475106	300	10500	SH	DEFINED 07,06,01,03		10500
GPU INC	COM	36225X100	1909	54311	SH	DEFINED 01,03		52518
1793								
GPU INC	COM	36225X100	1317	37465	SH	DEFINED 05,01,03		37465
GPU INC	COM	36225X100	810	23050	SH	DEFINED 07,06,01,03		23050
GPU INC	COM	36225X100	46	1300	SH	DEFINED 08,09,03		1300
GPU INC	COM	36225X100	1617	46002	SH	DEFINED 17,16		46002
GPU INC	COM	36225X100	1459	41494	SH	OTHER 01,03		13716
27778								
GPU INC	COM	36225X100	72	2050	SH	OTHER 05,01,03		2050
GABELLI EQUITY TR INC	COM	362397101	24	2083	SH	DEFINED 01,03		2083
GABELLI EQUITY TR INC	COM	362397101	272	23721	SH	OTHER 01,03		23721
GABLES RESIDENTIAL TR	SH BEN INT	362418105	21	701	SH	DEFINED 01,03		101
600								
GABLES RESIDENTIAL TR	SH BEN INT	362418105	259	8633	SH	OTHER 01,03		8633
GADZOOX NETWORKS INC	COM	362555104	566	176290	SH	DEFINED 08,09,03		176290
GALEN HLDGS PLC	SPONSORED AD	363240102	29	625	SH	DEFINED 08,09,03		625
GALEN HLDGS PLC	SPONSORED AD	363240102	912	19365	SH	DEFINED 17,16		19365
GALILEO INTERNATIONAL INC	COM	363547100	399	12290	SH	DEFINED 01,03		12290
GALILEO INTERNATIONAL INC	COM	363547100	1363	41950	SH	DEFINED 05,01,03		41950
GALILEO INTERNATIONAL INC	COM	363547100	1293	39775	SH	DEFINED 07,06,01,03		39775
GALILEO INTERNATIONAL INC	COM	363547100	325	10000	SH	CALL DEFINED 08,09,03		10000
GALILEO INTERNATIONAL INC	COM	363547100	15185	467222	SH	DEFINED 17,16		467222
GALILEO INTERNATIONAL INC	COM	363547100	88	2700	SH	OTHER 06,01,03		2700
GALLAGHER ARTHUR J & CO	COM	363576109	64	2449	SH	DEFINED 01,03		2449
GALLAGHER ARTHUR J & CO	COM	363576109	1005	38645	SH	DEFINED 05,01,03		38645
GALLAGHER ARTHUR J & CO	COM	363576109	954	36675	SH	DEFINED 07,06,01,03		36675
GALLAGHER ARTHUR J & CO	COM	363576109	229	8800	SH	OTHER 01,03		8800
GALLAHER GROUP PLC	SPONSORED AD	363595109	2808	112790	SH	DEFINED 01,03		108690
4100								
GALLAHER GROUP PLC	SPONSORED AD	363595109	3650	146570	SH	OTHER 01,03		101224
45346								
GANNETT INC	COM	364730101	92060	1396966	SH	DEFINED 01,03		1302186
94780								
GANNETT INC	COM	364730101	9895	150155	SH	DEFINED 05,01,03		150155
GANNETT INC	COM	364730101	5438	82525	SH	DEFINED 07,06,01,03		82525
GANNETT INC	COM	364730101	2	30	SH	DEFINED 08,09,03		30
GANNETT INC	COM	364730101	24602	373320	SH	OTHER 01,03		233497
139823								
GANNETT INC	COM	364730101	300	4550	SH	OTHER 05,01,03		4550
GANNETT INC	COM	364730101	16	250	SH	OTHER 13,01,03		
250								
GAP INC DEL	COM	364760108	19376	668139	SH	DEFINED 01,03		636314
31825								
GAP INC DEL	COM	364760108	8252	284555	SH	DEFINED 05,01,03		284555
GAP INC DEL	COM	364760108	4807	165750	SH	DEFINED 07,06,01,03		165750
GAP INC DEL	COM	364760108	4801	165535	SH	DEFINED 08,09,03		165535
GAP INC DEL	COM	364760108	162	5600	SH	CALL DEFINED 08,09,03		5600
GAP INC DEL	COM	364760108	345	11900	SH	PUT DEFINED 08,09,03		11900
GAP INC DEL	COM	364760108	8118	279936	SH	OTHER 01,03		156247
123689								
GAP INC DEL	COM	364760108	429	14800	SH	OTHER 05,01,03		14800
GARDNER DENVER INC	COM	365558105	265	12889	SH	DEFINED 01,03		
12889								
GARDNER DENVER INC	COM	365558105	2226	108300	SH	DEFINED 05,01,03		108300
GARDNER DENVER INC	COM	365558105	286	13900	SH	DEFINED 07,06,01,03		13900
GARDNER DENVER INC	COM	365558105	291	14161	SH	OTHER 01,03		4321
123 9717								
GARTNER INC	CL B	366651206	250	27206	SH	DEFINED 01,03		15176
12030								
GARTNER INC	CL B	366651206	382	41565	SH	DEFINED 05,01,03		41565
GARTNER INC	CL B	366651206	363	39450	SH	DEFINED 07,06,01,03		39450
GARTNER INC	CL B	366651206	82	8949	SH	OTHER 01,03		1395
7554								
GARTNER INC	CL B	366651206	18	2000	SH	OTHER 06,01,03		2000
GATEWAY INC	COM	367626108	866	52633	SH	DEFINED 01,03		51933
700								
GATEWAY INC	COM	367626108	1701	103395	SH	DEFINED 05,01,03		103395
GATEWAY INC	COM	367626108	1025	62300	SH	DEFINED 07,06,01,03		62300
GATEWAY INC	COM	367626108	107	6500	SH	DEFINED 08,09,03		6500
GATEWAY INC	COM	367626108	1645	100000	SH	CALL DEFINED 08,09,03		100000

GATEWAY INC 292	COM	367626108	65	3970 SH	OTHER	01,03	3678
GAYLORD ENTMT CO NEW 32869	COM	367905106	2729	94751 SH	DEFINED	01,03	61882
GAYLORD ENTMT CO NEW	COM	367905106	19	662 SH	OTHER	01,03	662
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	430	10099 SH	DEFINED	01,03	10099
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	77	1800 SH	DEFINED	05,01,03	1800
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	1881	44162 SH	DEFINED	08,09,03	44162
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	2130	50000 SH	PUT	DEFINED 08,09,03	50000
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	941	22085 SH	DEFINED	17,16	22085
GENAERA CORP	COM	36867G100	220	45825 SH	DEFINED	08,09,03	45825
GENCORP INC 700	COM	368682100	158	12373 SH	DEFINED	01,03	11673
GENCORP INC	COM	368682100	146	11400 SH	DEFINED	05,01,03	11400
GENCORP INC	COM	368682100	488	38125 SH	DEFINED	07,06,01,03	38125
GENCORP INC 300	COM	368682100	4	300 SH	OTHER	01,03	
GENELABS TECHNOLOGIES INC	COM	368706107	10	5000 SH	DEFINED	01,03	5000
GENELABS TECHNOLOGIES INC	COM	368706107	67	32700 SH	DEFINED	08,09,03	32700
GENENTECH INC 34520	COM NEW	368710406	137130	2488747 SH	DEFINED	01,03	2454227
GENENTECH INC	COM NEW	368710406	654	11875 SH	DEFINED	05,01,03	11875
GENENTECH INC	COM NEW	368710406	2633	47792 SH	DEFINED	07,06,01,03	47792
GENENTECH INC	COM NEW	368710406	5157	93600 SH	CALL	DEFINED 08,09,03	93600
GENENTECH INC	COM NEW	368710406	1846	33500 SH	PUT	DEFINED 08,09,03	33500
GENENTECH INC 736219	COM NEW	368710406	530298	9624281 SH	DEFINED	11,01,03	8888062
GENENTECH INC	COM NEW	368710406	189	3425 SH	DEFINED	13,01,03	3425
GENENTECH INC 81085	COM NEW	368710406	16221	294385 SH	OTHER	01,03	213300
GENENTECH INC	COM NEW	368710406	11	200 SH	OTHER	13,01,03	200
GENERAL AMERN INVS INC	COM	368802104	912	24196 SH	DEFINED	01,03	24196
GENERAL AMERN INVS INC 7750	COM	368802104	456	12102 SH	OTHER	01,03	4352
GENERAL COMMUNICATION INC 13000	CL A	369385109	338	27925 SH	DEFINED	01,03	14925
GENERAL COMMUNICATION INC	CL A	369385109	1960	162000 SH	DEFINED	05,01,03	162000
GENERAL COMMUNICATION INC	CL A	369385109	572	47300 SH	DEFINED	07,06,01,03	47300
GENERAL COMMUNICATION INC	CL A	369385109	303	25000 SH	DEFINED	08,09,03	25000
GENERAL COMMUNICATION INC	CL A	369385109	12	1000 SH	OTHER	06,01,03	1000
GENERAL DYNAMICS CORP 27955	COM	369550108	27648	355322 SH	DEFINED	01,03	327367
GENERAL DYNAMICS CORP 148270	COM	369550108	11537	148270 SH	DEFINED	05,01,03	
GENERAL DYNAMICS CORP	COM	369550108	54839	704775 SH	DEFINED	07,06,01,03	704775
GENERAL DYNAMICS CORP 381745	COM	369550108	432114	5553452 SH	DEFINED	11,06,01,03	5171707
GENERAL DYNAMICS CORP 18201	COM	369550108	2580	33161 SH	OTHER	01,03	14960
GENERAL DYNAMICS CORP 246730	COM	369550108	31005	398475 SH	OTHER	05,01,03	151745
GENERAL DYNAMICS CORP	COM	369550108	4816	61900 SH	OTHER	06,01,03	61900
GENERAL ELEC CO 2589255	COM	369604103	2033214	41706944 SH	DEFINED	01,03	39117689
GENERAL ELEC CO 2100000	COM	369604103	98	2000 SH	PUT	DEFINED 01,03	2000
GENERAL ELEC CO	COM	369604103	179670	3685539 SH	DEFINED	05,01,03	1585539
GENERAL ELEC CO	COM	369604103	180569	3703981 SH	DEFINED	07,06,01,03	3703981
GENERAL ELEC CO	COM	369604103	3648	74827 SH	DEFINED	08,09,03	74827
GENERAL ELEC CO 1000522	COM	369604103	645130	13233442 SH	DEFINED	11,01,03	12232920
GENERAL ELEC CO	COM	369604103	971	19925 SH	DEFINED	13,01,03	19925
GENERAL ELEC CO	COM	369604103	2291	47000 SH	DEFINED	17,16	47000
GENERAL ELEC CO 11898333	COM	369604103	1351951	27732335 SH	OTHER	01,03	15834002
GENERAL ELEC CO	COM	369604103	110720	2271175 SH	OTHER	05,01,03	2271175
GENERAL ELEC CO	COM	369604103	42759	877100 SH	OTHER	06,01,03	877100
GENERAL ELEC CO 1850	COM	369604103	182	3740 SH	OTHER	13,01,03	1890
GENERAL GROWTH PPTYS INC	COM	370021107	231	5864 SH	DEFINED	01,03	5864
GENERAL MLS INC 124862	COM	370334104	189921	4338083 SH	DEFINED	01,03	4213221
GENERAL MLS INC	COM	370334104	6567	150000 SH	CALL	DEFINED 01,03	150000
GENERAL MLS INC	COM	370334104	3993	91203 SH	DEFINED	05,01,03	91203
GENERAL MLS INC	COM	370334104	2416	55175 SH	DEFINED	07,06,01,03	55175
GENERAL MLS INC	COM	370334104	459	10475 SH	DEFINED	08,09,03	10475
GENERAL MLS INC 726409	COM	370334104	41782	954357 SH	OTHER	01,03	227948
GENERAL MLS INC	COM	370334104	215	4900 SH	OTHER	05,01,03	4900
GENERAL MLS INC	COM	370334104	2150	49100 SH	OTHER	06,01,03	49100
GENERAL MTRS CORP 29464	COM	370442105	38104	592134 SH	DEFINED	01,03	562670
GENERAL MTRS CORP	COM	370442105	14717	228710 SH	DEFINED	05,01,03	228710
GENERAL MTRS CORP	COM	370442105	39630	615850 SH	DEFINED	07,06,01,03	615850
GENERAL MTRS CORP	COM	370442105	19	300 SH	DEFINED	08,09,03	300

GENERAL MTRS CORP 177670	COM	370442105	27703	430508	SH	OTHER	01,03	252838
GENERAL MTRS CORP	COM	370442105	608	9450	SH	OTHER	05,01,03	9450
GENERAL MTRS CORP	COM	370442105	8887	138100	SH	OTHER	06,01,03	138100
GENERAL MTRS CORP 1365	CL H NEW	370442832	1296	62126	SH	DEFINED	01,03	60761
GENERAL MTRS CORP	CL H NEW	370442832	119	5700	SH	DEFINED	05,01,03	5700
GENERAL MTRS CORP	CL H NEW	370442832	92	4418	SH	DEFINED	08,09,03	4418
GENERAL MTRS CORP	CL H NEW	370442832	939	45000	SH	DEFINED	17,16	45000
GENERAL MTRS CORP 7860	CL H NEW	370442832	1273	61017	SH	OTHER	01,03	53157
GENERAL SEMICONDUCTOR INC 15200	COM	370787103	376	35925	SH	DEFINED	01,03	20725
GENERAL SEMICONDUCTOR INC	COM	370787103	2272	217200	SH	DEFINED	05,01,03	217200
GENERAL SEMICONDUCTOR INC	COM	370787103	354	33800	SH	DEFINED	07,06,01,03	33800
GENERAL SEMICONDUCTOR INC	COM	370787103		25	SH	OTHER	01,03	25
GENERAL SEMICONDUCTOR INC	COM	370787103	31	3000	SH	OTHER	06,01,03	3000
GENERAL SEMICONDUCTOR INC	SUB NT CV5.7	370787AB9	184	200000	PRN	DEFINED	01,03	200000
GENERAL SEMICONDUCTOR INC	SUB NT CV5.7	370787AB9	4542	4950000	PRN	DEFINED	07,06,01,03	4950000
GENESCO INC 10900	COM	371532102	799	23785	SH	DEFINED	01,03	12885
GENESCO INC	COM	371532102	3693	109900	SH	DEFINED	05,01,03	109900
GENESCO INC	COM	371532102	638	19000	SH	DEFINED	07,06,01,03	19000
GENESCO INC	COM	371532102	168	5000	SH	CALL	DEFINED 08,09,03	5000
GENESCO INC	COM	371532102	74	2200	SH	OTHER	06,01,03	2200
GENTEX CORP	COM	371901109	369	13225	SH	DEFINED	01,03	13225
GENTEX CORP	COM	371901109	998	35825	SH	DEFINED	05,01,03	35825
GENTEX CORP	COM	371901109	961	34470	SH	DEFINED	07,06,01,03	34470
GENTEX CORP	COM	371901109	14	500	SH	DEFINED	08,09,03	500
GENTEX CORP	COM	371901109	697	25000	SH	DEFINED	11,06,01,03	25000
GENTEX CORP 2160	COM	371901109	310	11112	SH	OTHER	01,03	8952
GENTEX CORP	COM	371901109	20	700	SH	OTHER	06,01,03	700
GENOMICA CORP 3775	COM	37243Q101	127	29434	SH	DEFINED	01,03	25659
GENOMICA CORP	COM	37243Q101	95	22143	SH	DEFINED	05,01,03	22143
GENOMICA CORP	COM	37243Q101	1592	370202	SH	DEFINED	07,06,01,03	370202
GENUINE PARTS CO 3732	COM	372460105	12803	406443	SH	DEFINED	01,03	402711
GENUINE PARTS CO	COM	372460105	1704	54110	SH	DEFINED	05,01,03	54110
GENUINE PARTS CO	COM	372460105	1045	33175	SH	DEFINED	07,06,01,03	33175
GENUINE PARTS CO 45592	COM	372460105	6716	213197	SH	OTHER	01,03	167605
GENUINE PARTS CO	COM	372460105	94	2975	SH	OTHER	05,01,03	2975
GENUINE PARTS CO	COM	372460105	485	15400	SH	OTHER	06,01,03	15400
GENZYME CORP 4000	COM GENL DIV	372917104	9106	149278	SH	DEFINED	01,03	145278
GENZYME CORP	COM GENL DIV	372917104	6121	100340	SH	DEFINED	05,01,03	100340
GENZYME CORP	COM GENL DIV	372917104	6217	101925	SH	DEFINED	07,06,01,03	101925
GENZYME CORP	COM GENL DIV	372917104	207	3400	SH	DEFINED	08,09,03	3400
GENZYME CORP 4000	COM GENL DIV	372917104	1042	17084	SH	OTHER	01,03	13084
GENZYME CORP	COM GENL DIV	372917104	336	5500	SH	OTHER	06,01,03	5500
GENZYME CORP 466	COM BIOSURGE	372917708	10	1227	SH	DEFINED	01,03	761
GENZYME CORP	COM BIOSURGE	372917708	33	3993	SH	DEFINED	08,09,03	3993
GENZYME CORP	COM BIOSURGE	372917708	1323	160000	SH	CALL	DEFINED 08,09,03	160000
GENZYME CORP	COM BIOSURGE	372917708	579	70000	SH	PUT	DEFINED 08,09,03	70000
GENZYME CORP 951	COM BIOSURGE	372917708	16	1921	SH	OTHER	01,03	970
GENZYME CORP	SB DEB CV 14	372917AJ3	7984	7640000	PRN	DEFINED	07,06,01,03	7640000
GENZYME CORP	SB DEB CV 14	372917AJ3	2090	2000000	PRN	DEFINED	08,09,03	2000000
GENZYME CORP	SB DEB CV 14	372917AJ3	26125	25000000	PRN	DEFINED	17,16	25000000
GEORGIA GULF CORP	COM PAR \$0.0	373200203	112	7250	SH	DEFINED	01,03	7250
GEORGIA GULF CORP	COM PAR \$0.0	373200203	439	28350	SH	DEFINED	07,06,01,03	28350
GEORGIA PAC CORP 7082	COM GA PAC G	373298108	4433	130959	SH	DEFINED	01,03	123877
GEORGIA PAC CORP	COM GA PAC G	373298108	2409	71174	SH	DEFINED	05,01,03	71174
GEORGIA PAC CORP	COM GA PAC G	373298108	1475	43575	SH	DEFINED	07,06,01,03	43575
GEORGIA PAC CORP	COM GA PAC G	373298108	372	11000	SH	DEFINED	08,09,03	11000
GEORGIA PAC CORP 74224	COM GA PAC G	373298108	5022	148364	SH	OTHER	01,03	74140
GEORGIA PAC CORP	COM GA PAC G	373298108	132	3900	SH	OTHER	05,01,03	3900
GEORGIA PAC CORP	COM GA PAC G	373298108	15	450	SH	OTHER	13,01,03	450
GEORGIA PAC CORP 2200	COM-TIMBER G	373298702	1634	45720	SH	DEFINED	01,03	43520
GEORGIA PAC CORP	COM-TIMBER G	373298702	1459	40810	SH	DEFINED	05,01,03	40810
GEORGIA PAC CORP	COM-TIMBER G	373298702	1310	36650	SH	DEFINED	07,06,01,03	36650
GEORGIA PAC CORP 20561	COM-TIMBER G	373298702	1579	44166	SH	OTHER	01,03	23605
GEORGIA PAC CORP	COM-TIMBER G	373298702	57	1600	SH	OTHER	06,01,03	1600
GERBER SCIENTIFIC INC 10400	COM	373730100	208	18950	SH	DEFINED	01,03	8550
GERBER SCIENTIFIC INC	COM	373730100	1386	126600	SH	DEFINED	05,01,03	126600
GERBER SCIENTIFIC INC	COM	373730100	210	19200	SH	DEFINED	07,06,01,03	19200

GOLDMAN SACHS GROUP INC	COM	38141G104	17	200	SH	DEFINED	13,01,03	200
GOLDMAN SACHS GROUP INC 10692	COM	38141G104	3735	43531	SH	OTHER	01,03	32839
GOOD GUYS INC	COM	382091106	117	31892	SH	DEFINED	01,03	31892
GOOD GUYS INC	COM	382091106	6	1600	SH	DEFINED	08,09,03	1600
GOODRICH CORP 28945	COM	382388106	4697	123665	SH	DEFINED	01,03	94720
GOODRICH CORP	COM	382388106	4643	122240	SH	DEFINED	05,01,03	122240
GOODRICH CORP	COM	382388106	18943	498750	SH	DEFINED	07,06,01,03	498750
GOODRICH CORP 5010	COM	382388106	709	18665	SH	OTHER	01,03	13655
GOODRICH CORP	COM	382388106	67	1775	SH	OTHER	05,01,03	1775
GOODYEAR TIRE & RUBR CO 5765	COM	382550101	2634	94078	SH	DEFINED	01,03	88313
GOODYEAR TIRE & RUBR CO	COM	382550101	1412	50445	SH	DEFINED	05,01,03	50445
GOODYEAR TIRE & RUBR CO	COM	382550101	858	30625	SH	DEFINED	07,06,01,03	30625
GOODYEAR TIRE & RUBR CO	COM	382550101	560	20000	SH	DEFINED	08,09,03	20000
GOODYEAR TIRE & RUBR CO	COM	382550101	770	27500	SH	DEFINED	08,09,03	27500
GOODYEAR TIRE & RUBR CO 14185	COM	382550101	1446	51638	SH	OTHER	01,03	37453
GOODYEAR TIRE & RUBR CO	COM	382550101	76	2725	SH	OTHER	05,01,03	2725
GOODYEAR TIRE & RUBR CO	COM	382550101	932	33300	SH	OTHER	06,01,03	33300
GOODYS FAMILY CLOTHING INC	COM	382588101	30	7400	SH	DEFINED	01,03	7400
GOODYS FAMILY CLOTHING INC	COM	382588101	113	28100	SH	DEFINED	07,06,01,03	28100
GOTTSCHALKS INC	COM	383485109	10	2900	SH	DEFINED	01,03	2900
GOTTSCHALKS INC	COM	383485109	36	11000	SH	DEFINED	07,06,01,03	11000
GOTO COM INC	COM	38348T107	226	11640	SH	DEFINED	01,03	11640
GOTO COM INC	COM	38348T107	9	442	SH	DEFINED	08,09,03	442
GRACO INC 28250	COM	384109104	932	28250	SH	DEFINED	01,03	
GRACO INC	COM	384109104	6395	193800	SH	DEFINED	05,01,03	193800
GRACO INC	COM	384109104	908	27500	SH	DEFINED	07,06,01,03	27500
GRACO INC 600	COM	384109104	282	8550	SH	OTHER	01,03	7950
GRAINGER W W INC 122655	COM	384802104	5048	122655	SH	DEFINED	01,03	
GRAINGER W W INC	COM	384802104	3983	96760	SH	DEFINED	05,01,03	96760
GRAINGER W W INC	COM	384802104	17164	417000	SH	DEFINED	07,06,01,03	417000
GRAINGER W W INC	COM	384802104	24	595	SH	DEFINED	08,09,03	595
GRAINGER W W INC 5583 1079639	COM	384802104	50478	1226381	SH	OTHER	01,03	141159
GRAINGER W W INC	COM	384802104	67	1625	SH	OTHER	05,01,03	1625
GRANITE CONSTR INC	COM	387328107	12	465	SH	DEFINED	01,03	465
GRANITE CONSTR INC	COM	387328107	501	19690	SH	DEFINED	05,01,03	19690
GRANITE CONSTR INC	COM	387328107	475	18675	SH	DEFINED	07,06,01,03	18675
GRANT PRIDECO INC	COM	38821G101	22	1235	SH	DEFINED	01,03	1235
GRANT PRIDECO INC	COM	38821G101	920	52625	SH	DEFINED	05,01,03	52625
GRANT PRIDECO INC	COM	38821G101	869	49675	SH	DEFINED	07,06,01,03	49675
GRANT PRIDECO INC	COM	38821G101	90	5150	SH	DEFINED	08,09,03	5150
GRANT PRIDECO INC 142	COM	38821G101	49	2802	SH	OTHER	01,03	2660
GREAT ATLANTIC & PAC TEA INC 2567	COM	390064103	168	11357	SH	DEFINED	01,03	8790
GREAT ATLANTIC & PAC TEA INC	COM	390064103	440	29700	SH	DEFINED	05,01,03	29700
GREAT ATLANTIC & PAC TEA INC	COM	390064103	507	34225	SH	DEFINED	07,06,01,03	34225
GREAT LAKES CHEM CORP	COM	390568103	222	7195	SH	DEFINED	01,03	7195
GREAT LAKES CHEM CORP	COM	390568103	490	15895	SH	DEFINED	05,01,03	15895
GREAT LAKES CHEM CORP	COM	390568103	299	9700	SH	DEFINED	07,06,01,03	9700
GREAT LAKES CHEM CORP 6800	COM	390568103	247	8000	SH	OTHER	01,03	1200
GREAT LAKES CHEM CORP	COM	390568103	27	875	SH	OTHER	05,01,03	875
GREAT LAKES CHEM CORP	COM	390568103	919	29800	SH	OTHER	06,01,03	29800
GREATER BAY BANCORP	COM	391648102	194	7780	SH	DEFINED	01,03	7780
GREATER BAY BANCORP	COM	391648102	509	20385	SH	DEFINED	05,01,03	20385
GREATER BAY BANCORP	COM	391648102	483	19325	SH	DEFINED	07,06,01,03	19325
GREATER BAY BANCORP	COM	391648102	299	11976	SH	DEFINED	08,09,03	11976
GREATER BAY BANCORP	COM	391648102	500	20000	SH	CALL	DEFINED 08,09,03	20000
GREEN MOUNTAIN PWR CORP 3900	COM	393154109	99	6175	SH	DEFINED	01,03	2275
GREEN MOUNTAIN PWR CORP	COM	393154109	721	45200	SH	DEFINED	05,01,03	45200
GREEN MOUNTAIN PWR CORP	COM	393154109	81	5050	SH	DEFINED	07,06,01,03	5050
GREENPOINT FINL CORP	COM	395384100	819	21330	SH	DEFINED	01,03	21330
GREENPOINT FINL CORP	COM	395384100	1857	48365	SH	DEFINED	05,01,03	48365
GREENPOINT FINL CORP	COM	395384100	1763	45900	SH	DEFINED	07,06,01,03	45900
GREENPOINT FINL CORP	COM	395384100	180	4700	SH	OTHER	06,01,03	4700
GREIF BROS CORP	CL A	397624107	606	19980	SH	DEFINED	01,03	19980
GREY WOLF INC	COM	397888108	72	18000	SH	DEFINED	01,03	18000
GREYSTONE DIGITAL TECHNOLOGY 25000	COM	39806G108	5	25000	SH	OTHER	01,03	
GRIFFON CORP 4000	COM	398433102	119	10800	SH	DEFINED	01,03	6800
GRIFFON CORP	COM	398433102	579	52600	SH	DEFINED	05,01,03	52600
GRIFFON CORP	COM	398433102	292	26500	SH	DEFINED	07,06,01,03	26500
GROUP 1 AUTOMOTIVE INC	COM	398905109	274	9250	SH	DEFINED	01,03	9250
GROUP 1 AUTOMOTIVE INC	COM	398905109	513	17325	SH	DEFINED	07,06,01,03	17325

GROUP 1 AUTOMOTIVE INC	COM	398905109	53	1800	SH	OTHER	06,01,03	1800
GRUPO FINANCIARO GALICIA S A	SP ADR 10 SH	399909100	957	65034	SH	DEFINED	06,01,03	65034
GRUPO IMSA S A DE C V	SPON ADR UNI	40048T106	356	40000	SH	DEFINED	06,01,03	40000
GRUPO TELEVISIA SA DE CV	SP ADR REP O	40049J206	690	17257	SH	DEFINED	01,03	17257
GRUPO TELEVISIA SA DE CV	SP ADR REP O	40049J206	1290	32239	SH	OTHER	06,01,03	32239
GTECH HLDGS CORP	COM	400518106	2031	57185	SH	DEFINED	01,03	57185
GTECH HLDGS CORP	COM	400518106	583	16410	SH	DEFINED	05,01,03	16410
GTECH HLDGS CORP	COM	400518106	554	15600	SH	DEFINED	07,06,01,03	15600
GTECH HLDGS CORP	COM	400518106	46	1300	SH	OTHER	06,01,03	1300
GUCCI GROUP N V	COM NY REG	401566104	9	105	SH	DEFINED	01,03	105
GUCCI GROUP N V	COM NY REG	401566104	5	60	SH	OTHER	01,03	60
GUCCI GROUP N V	COM NY REG	401566104	1846	22340	SH	OTHER	06,01,03	22340
GUESS INC	COM	401617105	988	147500	SH	DEFINED	01,03	147500
GUESS INC	COM	401617105	34	5000	SH	DEFINED	08,09,03	5000
GUIDANT CORP 49087	COM	401698105	94741	2631683	SH	DEFINED	01,03	2582596
GUIDANT CORP 192360	COM	401698105	6925	192360	SH	DEFINED	05,01,03	
GUIDANT CORP	COM	401698105	11986	332950	SH	DEFINED	07,06,01,03	332950
GUIDANT CORP	COM	401698105	31	850	SH	DEFINED	08,09,03	850
GUIDANT CORP	COM	401698105	20	550	SH	DEFINED	13,01,03	550
GUIDANT CORP 184128	COM	401698105	14253	395916	SH	OTHER	01,03	211788
GUIDANT CORP 362640	COM	401698105	20171	560300	SH	OTHER	05,01,03	197660
GUIDANT CORP 400	COM	401698105	14	400	SH	OTHER	13,01,03	
GUITAR CTR MGMT INC	COM	402040109	423	20000	SH	DEFINED	01,03	20000
GUITAR CTR MGMT INC	COM	402040109	6	300	SH	DEFINED	08,09,03	300
GULF CDA RES LTD	ORD	40218L305	6075	750000	SH	DEFINED	17,16	750000
GULF CDA RES LTD	ORD	40218L305	19	2300	SH	OTHER	01,03	2300
GULFMARK OFFSHORE INC	COM	402629109	649	20610	SH	DEFINED	01,03	20610
GULFMARK OFFSHORE INC	COM	402629109	3	100	SH	DEFINED	08,09,03	100
GYMBOREE CORP 11700	COM	403777105	163	19125	SH	DEFINED	01,03	7425
GYMBOREE CORP	COM	403777105	1907	224400	SH	DEFINED	05,01,03	224400
GYMBOREE CORP	COM	403777105	196	23050	SH	DEFINED	07,06,01,03	23050
GYMBOREE CORP	COM	403777105	21	2450	SH	DEFINED	08,09,03	2450
H & CB	SPON ADR 1/2	404008203	691	62371	SH	DEFINED	06,01,03	62371
HCA-HEALTHCARE CO 19200	COM	404119109	8692	192344	SH	DEFINED	01,03	173144
HCA-HEALTHCARE CO	COM	404119109	1130	25000	SH	CALL	DEFINED 01,03	25000
HCA-HEALTHCARE CO	COM	404119109	7865	174032	SH	DEFINED	05,01,03	174032
HCA-HEALTHCARE CO	COM	404119109	4711	104250	SH	DEFINED	07,06,01,03	104250
HCA-HEALTHCARE CO	COM	404119109	103	2288	SH	DEFINED	08,09,03	2288
HCA-HEALTHCARE CO 11734	COM	404119109	1795	39730	SH	OTHER	01,03	27996
HCA-HEALTHCARE CO	COM	404119109	419	9275	SH	OTHER	05,01,03	9275
HCA-HEALTHCARE CO	COM	404119109	5206	115200	SH	OTHER	06,01,03	115200
HCC INS HLDGS INC	COM	404132102	1348	55010	SH	DEFINED	01,03	55010
HCC INS HLDGS INC	COM	404132102	690	28160	SH	DEFINED	05,01,03	28160
HCC INS HLDGS INC	COM	404132102	654	26700	SH	DEFINED	07,06,01,03	26700
HCC INS HLDGS INC	COM	404132102	16	650	SH	OTHER	01,03	650
HNC SOFTWARE INC 210 6500	COM	40425P107	357	18297	SH	DEFINED	01,03	11587
HNC SOFTWARE INC	COM	40425P107	969	49700	SH	DEFINED	05,01,03	49700
HNC SOFTWARE INC	COM	40425P107	585	30000	SH	DEFINED	07,06,01,03	30000
HNC SOFTWARE INC	COM	40425P107	21	1100	SH	OTHER	06,01,03	1100
HSBC HLDGS PLC 1990	SPON ADR NEW	404280406	181	3025	SH	DEFINED	01,03	1035
HSBC HLDGS PLC 700	SPON ADR NEW	404280406	288	4805	SH	OTHER	01,03	4105
HS RES INC 6173	COM	404297103	971	14978	SH	DEFINED	01,03	8805
HS RES INC	COM	404297103	8601	132727	SH	DEFINED	05,01,03	132727
HS RES INC	COM	404297103	1055	16275	SH	DEFINED	07,06,01,03	16275
HS RES INC	COM	404297103	8757	135140	SH	DEFINED	17,16	135140
HS RES INC	COM	404297103	11	170	SH	OTHER	01,03	170
HS RES INC	COM	404297103	110	1700	SH	OTHER	06,01,03	1700
HAEMONETICS CORP	COM	405024100	177	5800	SH	DEFINED	01,03	5800
HAEMONETICS CORP	COM	405024100	689	22575	SH	DEFINED	07,06,01,03	22575
HAIN CELESTIAL GROUP INC 11546	COM	405217100	14719	669035	SH	DEFINED	01,03	657489
HAIN CELESTIAL GROUP INC	COM	405217100	426	19380	SH	DEFINED	05,01,03	19380
HAIN CELESTIAL GROUP INC	COM	405217100	6797	308950	SH	DEFINED	07,06,01,03	308950
HAIN CELESTIAL GROUP INC	COM	405217100	3	156	SH	DEFINED	08,09,03	156
HAIN CELESTIAL GROUP INC	COM	405217100	106	4800	SH	DEFINED	13,01,03	4800
HAIN CELESTIAL GROUP INC	COM	405217100	2647	120300	SH	DEFINED	17,16	120300
HAIN CELESTIAL GROUP INC 34384	COM	405217100	1442	65534	SH	OTHER	01,03	31150
HALL KINION ASSOCIATES INC	COM	406069104	24	3025	SH	DEFINED	01,03	3025
HALL KINION ASSOCIATES INC	COM	406069104	92	11400	SH	DEFINED	07,06,01,03	11400
HALL KINION ASSOCIATES INC	COM	406069104	27	3300	SH	DEFINED	16	3300
HALLIBURTON CO 28493	COM	406216101	18971	532886	SH	DEFINED	01,03	504393

HALLIBURTON CO 162535	COM	406216101	5786	162535	SH	DEFINED 05,01,03	
HALLIBURTON CO	COM	406216101	3117	87550	SH	DEFINED 07,06,01,03	87550
HALLIBURTON CO	COM	406216101	71	2000	SH	DEFINED 08,09,03	2000
HALLIBURTON CO	COM	406216101	712	20000	SH	CALL DEFINED 08,09,03	20000
HALLIBURTON CO	COM	406216101	837	23500	SH	DEFINED 17,16	23500
HALLIBURTON CO 139215	COM	406216101	9740	273592	SH	OTHER 01,03	134377
HALLIBURTON CO 612465	COM	406216101	27853	782400	SH	OTHER 05,01,03	169935
HANCOCK FABRICS INC	COM	409900107	39	4318	SH	DEFINED 01,03	4318
HANCOCK FABRICS INC	COM	409900107	134	15000	SH	DEFINED 07,06,01,03	15000
HANCOCK JOHN FINL SVCS INC 1345	COM	41014S106	1033	25670	SH	DEFINED 01,03	24325
HANCOCK JOHN FINL SVCS INC	COM	41014S106	3896	96770	SH	DEFINED 05,01,03	96770
HANCOCK JOHN FINL SVCS INC	COM	41014S106	2390	59375	SH	DEFINED 07,06,01,03	59375
HANCOCK JOHN FINL SVCS INC	COM	41014S106	362	9000	SH	DEFINED 16	9000
HANCOCK JOHN FINL SVCS INC 142	COM	41014S106	39	977	SH	OTHER 01,03	835
HANCOCK JOHN FINL SVCS INC	COM	41014S106	213	5300	SH	OTHER 05,01,03	5300
HANDSPRING INC	COM	410293104	10	1300	SH	DEFINED 01,03	1300
HANDSPRING INC	COM	410293104	49	6400	SH	DEFINED 08,09,03	6400
HANDSPRING INC	COM	410293104	3080	400000	SH	DEFINED 17,16	400000
HANOVER COMPRESSOR CO	COM	410768105	186	5610	SH	DEFINED 01,03	5610
HANOVER COMPRESSOR CO	COM	410768105	1000	30235	SH	DEFINED 05,01,03	30235
HANOVER COMPRESSOR CO	COM	410768105	950	28700	SH	DEFINED 07,06,01,03	28700
HANOVER COMPRESSOR CO	COM	410768105	60	1800	SH	OTHER 01,03	1800
HANOVER COMPRESSOR CO	SR NT CV 4.7	410768AC9	201	194000	PRN	DEFINED 01,03	194000
HANOVER COMPRESSOR CO	SR NT CV 4.7	410768AC9	5485	5306000	PRN	DEFINED 07,06,01,03	5306000
HANOVER DIRECT INC	COM	410783104	3	25007	SH	DEFINED 01,03	25007
HARCOURT GEN INC 8500	COM	41163G101	906	15577	SH	DEFINED 01,03	7077
HARCOURT GEN INC	COM	41163G101	1821	31300	SH	DEFINED 05,01,03	31300
HARCOURT GEN INC	COM	41163G101	3311	56900	SH	DEFINED 07,06,01,03	56900
HARCOURT GEN INC	COM	41163G101	1181	20300	SH	OTHER 01,03	20300
HARLAND JOHN H CO 13800	COM	412693103	667	28625	SH	DEFINED 01,03	14825
HARLAND JOHN H CO	COM	412693103	3996	171500	SH	DEFINED 05,01,03	171500
HARLAND JOHN H CO	COM	412693103	605	25950	SH	DEFINED 07,06,01,03	25950
HARLAND JOHN H CO 3000	COM	412693103	3450	148050	SH	OTHER 01,03	145050
HARLAND JOHN H CO	COM	412693103	30	1300	SH	OTHER 06,01,03	1300
HARLEY DAVIDSON INC 9480	COM	412822108	26047	553243	SH	DEFINED 01,03	543763
HARLEY DAVIDSON INC	COM	412822108	4645	98665	SH	DEFINED 05,01,03	98665
HARLEY DAVIDSON INC	COM	412822108	2774	58925	SH	DEFINED 07,06,01,03	58925
HARLEY DAVIDSON INC	COM	412822108	4002	85000	SH	CALL DEFINED 08,09,03	85000
HARLEY DAVIDSON INC	COM	412822108	18556	394129	SH	DEFINED 11,01,03	394129
HARLEY DAVIDSON INC 25370	COM	412822108	2984	63382	SH	OTHER 01,03	38012
HARLEY DAVIDSON INC	COM	412822108	245	5200	SH	OTHER 05,01,03	5200
HARLEY DAVIDSON INC	COM	412822108	4750	100900	SH	OTHER 06,01,03	100900
HARMAN INTL INDS INC 2500	COM	413086109	489	12845	SH	DEFINED 01,03	10345
HARMAN INTL INDS INC	COM	413086109	1087	28550	SH	DEFINED 07,06,01,03	28550
HARMAN INTL INDS INC	COM	413086109	63	1660	SH	OTHER 01,03	1660
HARMONIC INC 12689	COM	413160102	284	28383	SH	DEFINED 01,03	15694
HARMONIC INC	COM	413160102	1687	168700	SH	DEFINED 05,01,03	168700
HARMONIC INC	COM	413160102	506	50600	SH	DEFINED 07,06,01,03	50600
HARMONIC INC	COM	413160102	20	2000	SH	DEFINED 08,09,03	2000
HARMONIC INC 814	COM	413160102	15	1531	SH	OTHER 01,03	717
HARRAHS ENTMT INC	COM	413619107	3980	112756	SH	DEFINED 01,03	112756
HARRAHS ENTMT INC	COM	413619107	1857	52615	SH	DEFINED 05,01,03	52615
HARRAHS ENTMT INC	COM	413619107	2937	83200	SH	DEFINED 07,06,01,03	83200
HARRAHS ENTMT INC	COM	413619107	32	917	SH	DEFINED 08,09,03	917
HARRAHS ENTMT INC	COM	413619107	173	4889	SH	OTHER 01,03	4889
HARRAHS ENTMT INC	COM	413619107	71	2025	SH	OTHER 05,01,03	2025
HARRIS CORP DEL 300	COM	413875105	1177	43239	SH	DEFINED 01,03	42939
HARRIS CORP DEL	COM	413875105	875	32155	SH	DEFINED 05,01,03	32155
HARRIS CORP DEL	COM	413875105	814	29900	SH	DEFINED 07,06,01,03	29900
HARRIS CORP DEL 3850	COM	413875105	1090	40044	SH	OTHER 01,03	36194
HARRIS CORP DEL	COM	413875105	82	3000	SH	OTHER 06,01,03	3000
HARSCO CORP 200	COM	415864107	441	16250	SH	DEFINED 01,03	16050
HARSCO CORP	COM	415864107	517	19065	SH	DEFINED 05,01,03	19065
HARSCO CORP	COM	415864107	490	18075	SH	DEFINED 07,06,01,03	18075
HARSCO CORP 5666	COM	415864107	159	5866	SH	OTHER 01,03	200
HARSCO CORP	COM	415864107	87	3200	SH	OTHER 06,01,03	3200
HARTE-HANKS INC	COM	416196103	18	715	SH	DEFINED 01,03	715
HARTE-HANKS INC	COM	416196103	754	30440	SH	DEFINED 05,01,03	30440

HARTE-HANKS INC	COM		416196103	715	28875	SH	DEFINED	07,06,01,03	28875
HARTE-HANKS INC 3040	COM		416196103	75	3040	SH	OTHER	01,03	
HARTFORD FINL SVCS GROUP INC 30608	COM		416515104	26689	390195	SH	DEFINED	01,03	359587
HARTFORD FINL SVCS GROUP INC	COM		416515104	5269	77029	SH	DEFINED	05,01,03	77029
HARTFORD FINL SVCS GROUP INC	COM		416515104	3146	46000	SH	DEFINED	07,06,01,03	46000
HARTFORD FINL SVCS GROUP INC	COM		416515104	200	2922	SH	DEFINED	08,09,03	2922
HARTFORD FINL SVCS GROUP INC	COM		416515104	103	1500	SH	DEFINED	13,01,03	1500
HARTFORD FINL SVCS GROUP INC 95254	COM		416515104	18228	266487	SH	OTHER	01,03	171233
HARTFORD FINL SVCS GROUP INC	COM		416515104	279	4075	SH	OTHER	05,01,03	4075
HARTFORD FINL SVCS GROUP INC	COM		416515104	3625	53000	SH	OTHER	06,01,03	53000
HARTMARX CORP	COM		417119104	23	9064	SH	DEFINED	01,03	9064
HARTMARX CORP	COM		417119104	65	25900	SH	DEFINED	07,06,01,03	25900
HASBRO INC 1350	COM		418056107	507	35092	SH	DEFINED	01,03	33742
HASBRO INC	COM		418056107	781	54070	SH	DEFINED	05,01,03	54070
HASBRO INC	COM		418056107	480	33250	SH	DEFINED	07,06,01,03	33250
HASBRO INC 1581	COM		418056107	106	7318	SH	OTHER	01,03	5737
HASBRO INC	COM		418056107	43	2975	SH	OTHER	05,01,03	2975
HASBRO INC	COM		418056107	306	21200	SH	OTHER	06,01,03	21200
HASTINGS ENTMT INC 16148	COM		418365102	95	35038	SH	DEFINED	01,03	18890
HAVERTY FURNITURE INC 36000	COM		419596101	538	36000	SH	DEFINED	01,03	
HAVERTY FURNITURE INC 119000 40125	COM		419596101	2768	185125	SH	OTHER	01,03	26000
HAVERTY FURNITURE INC 48584	CL A		419596200	729	48584	SH	DEFINED	01,03	
HAVERTY FURNITURE INC 211004 73250	CL A		419596200	4354	290254	SH	OTHER	01,03	6000
HAWAIIAN ELEC INDUSTRIES	COM		419870100	50	1313	SH	DEFINED	01,03	1313
HAWAIIAN ELEC INDUSTRIES	COM		419870100	593	15535	SH	DEFINED	05,01,03	15535
HAWAIIAN ELEC INDUSTRIES	COM		419870100	563	14750	SH	DEFINED	07,06,01,03	14750
HAWAIIAN ELEC INDUSTRIES 3000	COM		419870100	199	5220	SH	OTHER	01,03	2220
HEARME	COM		421903105	22	52662	SH	DEFINED		52662
HEARME	COM		421903105	32	77422	SH	DEFINED	08,09,03	77422
HEALTH CARE PPTY INVS INC	COM		421915109	239	6956	SH	DEFINED	01,03	6956
HEALTH CARE PPTY INVS INC	COM		421915109	1300	37800	SH	DEFINED	08,09,03	37800
HEALTH CARE PPTY INVS INC 5682	COM		421915109	512	14891	SH	OTHER	01,03	9209
HEALTHSOUTH CORP 73650	COM		421924101	2197	137552	SH	DEFINED	01,03	63902
HEALTHSOUTH CORP	COM		421924101	4186	262130	SH	DEFINED	05,01,03	262130
HEALTHSOUTH CORP	COM		421924101	1451	90850	SH	DEFINED	07,06,01,03	90850
HEALTHSOUTH CORP	COM		421924101	163	10200	SH	OTHER	01,03	10200
HEALTHSOUTH CORP	COM		421924101	107	6725	SH	OTHER	05,01,03	6725
HEALTH MGMT ASSOC INC NEW 7600 850	CL A		421933102	4031	191603	SH	DEFINED	01,03	183153
HEALTH MGMT ASSOC INC NEW	CL A		421933102	2574	122317	SH	DEFINED	05,01,03	122317
HEALTH MGMT ASSOC INC NEW	CL A		421933102	17919	851675	SH	DEFINED	07,06,01,03	851675
HEALTH MGMT ASSOC INC NEW	CL A		421933102	242	11520	SH	DEFINED	08,09,03	11520
HEALTH MGMT ASSOC INC NEW 4050	CL A		421933102	85	4050	SH	OTHER	01,03	
HEALTH MGMT ASSOC INC NEW	SR SB	DBC	421933AA0	1147	1580000	PRN	DEFINED	01,03	1580000
HEALTH MGMT ASSOC INC NEW	SR SB	DBC	421933AA0	2048	2820000	PRN	DEFINED	07,06,01,03	2820000
HEALTH MGMT ASSOC INC NEW	SR SB	DEB	421933AB8	243	335000	PRN	DEFINED	08,09,03	335000
HEALTHCARE RLTY TR	COM		421946104	162	6154	SH	DEFINED	01,03	6154
HEALTHCARE RLTY TR 100	COM		421946104	115	4377	SH	OTHER	01,03	4277
HEADHUNTER NET INC 1650	COM		422077107	213	45445	SH	DEFINED	01,03	43795
HEADHUNTER NET INC	COM		422077107	171	36626	SH	DEFINED	05,01,03	36626
HEADHUNTER NET INC	COM		422077107	2398	512455	SH	DEFINED	07,06,01,03	512455
HEALTH EXTRAS INC	COM		422211102	165	17367	SH	DEFINED		17367
HEALTH NET INC	COM		42222G108	39	2243	SH	DEFINED	01,03	2243
HEALTH NET INC	COM		42222G108	1025	58925	SH	DEFINED	05,01,03	58925
HEALTH NET INC	COM		42222G108	972	55875	SH	DEFINED	07,06,01,03	55875
HEALTH NET INC	COM		42222G108	26	1505	SH	OTHER	01,03	1505
HEARTLAND EXPRESS INC 4100	COM		422347104	441	19362	SH	DEFINED	01,03	15262
HEARTLAND EXPRESS INC	COM		422347104	1553	68100	SH	DEFINED	05,01,03	68100
HEARTLAND EXPRESS INC	COM		422347104	646	28343	SH	DEFINED	07,06,01,03	28343
HEARTLAND EXPRESS INC	COM		422347104	28	1218	SH	OTHER	01,03	1218
HEARTLAND EXPRESS INC	COM		422347104	57	2500	SH	OTHER	06,01,03	2500
HEIDRICK & STRUGGLES INTL INC 4400	COM		422819102	3199	157333	SH	DEFINED	01,03	152933
HEIDRICK & STRUGGLES INTL INC	COM		422819102	819	40300	SH	DEFINED	05,01,03	40300
HEIDRICK & STRUGGLES INTL INC	COM		422819102	340	16700	SH	DEFINED	07,06,01,03	16700
HEINZ H J CO 53897	COM		423074103	30138	737049	SH	DEFINED	01,03	683152
HEINZ H J CO	COM		423074103	4935	120700	SH	DEFINED	05,01,03	120700

HEINZ H J CO	COM	423074103	3576	87450	SH	DEFINED	07,06,01,03	87450	
HEINZ H J CO	COM	423074103	818	20000	SH	DEFINED	08,09,03	20000	
HEINZ H J CO	COM	423074103	1022	25000	SH	PUT	DEFINED	08,09,03	25000
HEINZ H J CO	COM	423074103	16183	395772	SH	OTHER	01,03	229304	
166468									
HEINZ H J CO	COM	423074103	245	6000	SH	OTHER	05,01,03	6000	
HEINZ H J CO	COM	423074103	605	14800	SH	OTHER	06,01,03	14800	
HELIX TECHNOLOGY CORP	COM	423319102	203	6650	SH	DEFINED	01,03	5350	
1300									
HELIX TECHNOLOGY CORP	COM	423319102	1317	43200	SH	DEFINED	05,01,03	43200	
HELIX TECHNOLOGY CORP	COM	423319102	616	20200	SH	DEFINED	07,06,01,03	20200	
HELIX TECHNOLOGY CORP	COM	423319102	9	300	SH	OTHER	01,03		
300									
HELLER FINANCIAL INC	CL A	423328103	63	1581	SH	DEFINED	01,03		
1581									
HELLER FINANCIAL INC	CL A	423328103	16	400	SH	DEFINED	05,01,03	400	
HELLER FINANCIAL INC	CL A	423328103	1258	31450	SH	DEFINED	08,09,03	31450	
HELLER FINANCIAL INC	CL A	423328103	480	12000	SH	CALL	DEFINED	08,09,03	12000
HELLER FINANCIAL INC	CL A	423328103	1091	27275	SH	OTHER	01,03	1581	
12975 12719									
HELMERICH & PAYNE INC	COM	423452101	1059	34350	SH	DEFINED	01,03	16550	
17800									
HELMERICH & PAYNE INC	COM	423452101	2772	89955	SH	DEFINED	05,01,03	89955	
HELMERICH & PAYNE INC	COM	423452101	12843	416700	SH	DEFINED	07,06,01,03	416700	
HELMERICH & PAYNE INC	COM	423452101	186	6028	SH	OTHER	01,03	6028	
HELMERICH & PAYNE INC	COM	423452101	99	3200	SH	OTHER	06,01,03	3200	
HENRY JACK & ASSOC INC	COM	426281101	1727	55718	SH	DEFINED	01,03	55068	
650									
HENRY JACK & ASSOC INC	COM	426281101	2272	73300	SH	DEFINED	05,01,03	73300	
HENRY JACK & ASSOC INC	COM	426281101	16699	538675	SH	DEFINED	07,06,01,03	538675	
HENRY JACK & ASSOC INC	COM	426281101	868	28000	SH	OTHER	01,03	3200	
24800									
HENRY JACK & ASSOC INC	COM	426281101	90	2900	SH	OTHER	06,01,03	2900	
HERCULES INC	COM	427056106	735	65073	SH	DEFINED	01,03	64173	
900									
HERCULES INC	COM	427056106	393	34750	SH	DEFINED	05,01,03	34750	
HERCULES INC	COM	427056106	235	20825	SH	DEFINED	07,06,01,03	20825	
HERCULES INC	COM	427056106	411	36376	SH	OTHER	01,03	13776	
22600									
HERCULES INC	COM	427056106	21	1850	SH	OTHER	05,01,03	1850	
HERITAGE FINL CORP WASH	COM	42722X106	106	10000	SH	DEFINED	01,03	10000	
HERSHEY FOODS CORP	COM	427866108	10715	173639	SH	DEFINED	01,03	170769	
2870									
HERSHEY FOODS CORP	COM	427866108	2688	43560	SH	DEFINED	05,01,03	43560	
HERSHEY FOODS CORP	COM	427866108	1638	26550	SH	DEFINED	07,06,01,03	26550	
HERSHEY FOODS CORP	COM	427866108	617	10000	SH	CALL	DEFINED	08,09,03	10000
HERSHEY FOODS CORP	COM	427866108	11265	182544	SH	OTHER	01,03	139107	
43437									
HERSHEY FOODS CORP	COM	427866108	145	2350	SH	OTHER	05,01,03	2350	
HERSHEY FOODS CORP	COM	427866108	2098	34000	SH	OTHER	06,01,03	34000	
HEWLETT PACKARD CO	COM	428236103	120011	4196203	SH	DEFINED	01,03	99300	
4096903									
HEWLETT PACKARD CO	COM	428236103	18126	633760	SH	DEFINED	05,01,03	633760	
HEWLETT PACKARD CO	COM	428236103	10741	375550	SH	DEFINED	07,06,01,03	375550	
HEWLETT PACKARD CO	COM	428236103	1390	48600	SH	DEFINED	08,09,03	48600	
HEWLETT PACKARD CO	COM	428236103	1419109	49619184	SH	OTHER	01,03	5586254	
3940130 40092800									
HEWLETT PACKARD CO	COM	428236103	4565	159600	SH	OTHER	06,01,03	159600	
HEWLETT PACKARD CO	COM	428236103	9	330	SH	OTHER	13,01,03	330	
HEWLETT PACKARD CO	SB LYON ZERO	428236AC7	125	250000	PRN	DEFINED	01,03	250000	
HEWLETT PACKARD CO	SB LYON ZERO	428236AC7	2700	540000	PRN	DEFINED	07,06,01,03	540000	
HEWLETT PACKARD CO	SB LYON ZERO	428236AC7	20	40000	PRN	OTHER	01,03	40000	
HIBBETT SPORTING GOODS INC	COM	428565105	173	4673	SH	DEFINED	08,09,03	4673	
HIBBETT SPORTING GOODS INC	COM	428565105	47	1275	SH	OTHER	01,03	1275	
HIBERNIA CORP	CL A	428656102	472	26536	SH	DEFINED	01,03	26536	
HIBERNIA CORP	CL A	428656102	1349	75780	SH	DEFINED	05,01,03	75780	
HIBERNIA CORP	CL A	428656102	1279	71875	SH	DEFINED	07,06,01,03	71875	
HIBERNIA CORP	CL A	428656102	153	8603	SH	OTHER	01,03	8603	
HIBERNIA CORP	CL A	428656102	100	5600	SH	OTHER	06,01,03	5600	
HIGHWOODS PPTYS INC	COM	431284108	3133	117568	SH	DEFINED	01,03	117568	
HIGHWOODS PPTYS INC	COM	431284108	77	2900	SH	OTHER	01,03	1000	
1900									
HILB ROGAL & HAMILTON CO	COM	431294107	179	4100	SH	DEFINED	01,03	4100	
HILB ROGAL & HAMILTON CO	COM	431294107	527	12050	SH	DEFINED	07,06,01,03	12050	
HILB ROGAL & HAMILTON CO	COM	431294107	49	1125	SH	OTHER	01,03	1125	
HILLENBRAND INDS INC	COM	431573104	1602	28055	SH	DEFINED	01,03	14855	
13200									
HILLENBRAND INDS INC	COM	431573104	4485	78525	SH	DEFINED	05,01,03	78525	
HILLENBRAND INDS INC	COM	431573104	18338	321100	SH	DEFINED	07,06,01,03	321100	
HILLENBRAND INDS INC	COM	431573104	177	3100	SH	OTHER	01,03	3100	
HILLENBRAND INDS INC	COM	431573104	97	1700	SH	OTHER	06,01,03	1700	
HILTON HOTELS CORP	COM	432848109	1376	118627	SH	DEFINED	01,03	115116	
3511									
HILTON HOTELS CORP	COM	432848109	1339	115420	SH	DEFINED	05,01,03	115420	
HILTON HOTELS CORP	COM	432848109	825	71125	SH	DEFINED	07,06,01,03	71125	

HILTON HOTELS CORP	COM	432848109	1224	105500	SH	DEFINED	08,09,03	105500
HILTON HOTELS CORP 19699	COM	432848109	387	33361	SH	OTHER	01,03	13662
HILTON HOTELS CORP	COM	432848109	74	6350	SH	OTHER	05,01,03	6350
HITACHI LIMITED 463	ADR 10 COM	433578507	46	463	SH	DEFINED	01,03	
HITACHI LIMITED 657	ADR 10 COM	433578507	205	2070	SH	OTHER	01,03	1413
HISPANIC BROADCASTING CORP 3223 550	CL A	43357B104	998	34770	SH	DEFINED	01,03	30997
HISPANIC BROADCASTING CORP	CL A	43357B104	1535	53510	SH	DEFINED	05,01,03	53510
HISPANIC BROADCASTING CORP	CL A	43357B104	7160	249550	SH	DEFINED	07,06,01,03	249550
HISPANIC BROADCASTING CORP	CL A	43357B104	29	1000	SH	DEFINED	08,09,03	1000
HISPANIC BROADCASTING CORP 1277	CL A	43357B104	37	1277	SH	OTHER	01,03	
HOLLINGER INTL INC	CL A	435569108	16	1185	SH	DEFINED	01,03	1185
HOLLINGER INTL INC	CL A	435569108	49532	3602305	SH	DEFINED	16	3602305
HOLLYWOOD ENTMT CORP	COM	436141105	32	3835	SH	DEFINED	01,03	3835
HOLLYWOOD ENTMT CORP	COM	436141105	4720	557900	SH	DEFINED	08,09,03	557900
HOLOGIC INC 4500	COM	436440101	55	8050	SH	DEFINED	01,03	3550
HOLOGIC INC	COM	436440101	396	58200	SH	DEFINED	05,01,03	58200
HOLOGIC INC	COM	436440101	92	13500	SH	DEFINED	07,06,01,03	13500
HOME DEPOT INC 239971	COM	437076102	538747	11573522	SH	DEFINED	01,03	11333551
HOME DEPOT INC 862500	COM	437076102	40355	866922	SH	DEFINED	05,01,03	4422
HOME DEPOT INC	COM	437076102	49063	1053987	SH	DEFINED	07,06,01,03	1053987
HOME DEPOT INC	COM	437076102	6289	135110	SH	DEFINED	08,09,03	135110
HOME DEPOT INC	COM	437076102	1629	35000	SH	CALL	DEFINED 08,09,03	35000
HOME DEPOT INC	COM	437076102	4757	102200	SH	PUT	DEFINED 08,09,03	102200
HOME DEPOT INC 885477	COM	437076102	595917	12801664	SH	DEFINED	11,06,01,03	11916187
HOME DEPOT INC	COM	437076102	620	13320	SH	DEFINED	13,01,03	13320
HOME DEPOT INC 980046	COM	437076102	144504	3104275	SH	OTHER	01,03	2124229
HOME DEPOT INC	COM	437076102	42022	902725	SH	OTHER	05,01,03	902725
HOME DEPOT INC	COM	437076102	8398	180400	SH	OTHER	06,01,03	180400
HOME DEPOT INC 1450	COM	437076102	140	3005	SH	OTHER	13,01,03	1555
HOMESTAKE MNG CO	COM	437614100	324	40926	SH	DEFINED	01,03	40926
HOMESTAKE MNG CO	COM	437614100	694	87595	SH	DEFINED	05,01,03	87595
HOMESTAKE MNG CO	COM	437614100	402	50775	SH	DEFINED	07,06,01,03	50775
HOMESTAKE MNG CO	COM	437614100	2574	325000	SH	CALL	DEFINED 08,09,03	325000
HOMESTAKE MNG CO	COM	437614100	1349	170301	SH	DEFINED	17,16	170301
HOMESTAKE MNG CO	COM	437614100	97	12204	SH	OTHER	01,03	12204
HOMESTAKE MNG CO	COM	437614100	36	4550	SH	OTHER	05,01,03	4550
HOMESTORE COM INC	COM	437852106	20976	600000	SH	DEFINED		600000
HOMESTORE COM INC	COM	437852106	67	1922	SH	DEFINED	01,03	1922
HOMESTORE COM INC	COM	437852106	70	2000	SH	DEFINED	05,01,03	2000
HOMESTORE COM INC	COM	437852106	873	24962	SH	DEFINED	08,09,03	24962
HOMESTORE COM INC	COM	437852106	9	247	SH	OTHER	01,03	247
HON INDS INC	COM	438092108	232	9585	SH	DEFINED	01,03	9585
HON INDS INC	COM	438092108	690	28475	SH	DEFINED	05,01,03	28475
HON INDS INC	COM	438092108	653	26950	SH	DEFINED	07,06,01,03	26950
HON INDS INC 4150	COM	438092108	111	4590	SH	OTHER	01,03	440
HONDA MOTOR LTD	AMERN SHS	438128308	158	1795	SH	DEFINED	01,03	1795
HONDA MOTOR LTD	AMERN SHS	438128308	396	4506	SH	OTHER	01,03	4506
HONEYWELL INTL INC 151607	COM	438516106	82205	2349389	SH	DEFINED	01,03	2197782
HONEYWELL INTL INC	COM	438516106	15254	435966	SH	DEFINED	05,01,03	435966
HONEYWELL INTL INC	COM	438516106	21315	609173	SH	DEFINED	07,06,01,03	609173
HONEYWELL INTL INC	COM	438516106	2261	64615	SH	DEFINED	08,09,03	64615
HONEYWELL INTL INC	COM	438516106	10833	309600	SH	CALL	DEFINED 08,09,03	309600
HONEYWELL INTL INC	COM	438516106	6029	172300	SH	PUT	DEFINED 08,09,03	172300
HONEYWELL INTL INC	COM	438516106	124	3550	SH	DEFINED	13,01,03	3550
HONEYWELL INTL INC	COM	438516106	5931	169513	SH	DEFINED	17,16	169513
HONEYWELL INTL INC 288471	COM	438516106	25904	740340	SH	OTHER	01,03	451869
HONEYWELL INTL INC	COM	438516106	488	13950	SH	OTHER	05,01,03	13950
HONEYWELL INTL INC	COM	438516106	2628	75100	SH	OTHER	06,01,03	75100
HONEYWELL INTL INC	COM	438516106	17	500	SH	OTHER	13,01,03	500
HOOPER HOLMES INC 6000	COM	439104100	218	21345	SH	DEFINED	01,03	15345
HOOPER HOLMES INC	COM	439104100	779	76400	SH	DEFINED	05,01,03	76400
HOOPER HOLMES INC	COM	439104100	574	56300	SH	DEFINED	07,06,01,03	56300
HOOPER HOLMES INC 520	COM	439104100	367	36000	SH	OTHER	01,03	35480
HOOVERS INC 48200	COM	439321100	229	48200	SH	OTHER	01,03	
HORACE MANN EDUCATORS CORP NEW	COM	440327104	14	655	SH	DEFINED	01,03	655
HORACE MANN EDUCATORS CORP NEW	COM	440327104	419	19425	SH	DEFINED	05,01,03	19425
HORACE MANN EDUCATORS CORP NEW	COM	440327104	397	18425	SH	DEFINED	07,06,01,03	18425
HORIZON FINL CORP WASH	COM	44041F105	1003	94612	SH	DEFINED	01,03	94612

HORIZON ORGANIC HOLDING	COM	44043T103	751	78659	SH	DEFINED	01,03	78659
HORIZON ORGANIC HOLDING	COM	44043T103	224	23460	SH	OTHER	01,03	23460
HORMEL FOODS CORP 13038	COM	440452100	4499	184851	SH	DEFINED	01,03	171813
HORMEL FOODS CORP	COM	440452100	1616	66385	SH	DEFINED	05,01,03	66385
HORMEL FOODS CORP	COM	440452100	1533	62975	SH	DEFINED	07,06,01,03	62975
HORMEL FOODS CORP 1000	COM	440452100	24	1000	SH	OTHER	01,03	
HORMEL FOODS CORP	COM	440452100	117	4800	SH	OTHER	06,01,03	4800
HOSPITALITY PPTYS TR	COM SH BEN I	44106M102	185	6500	SH	DEFINED	01,03	6500
HOSPITALITY PPTYS TR	COM SH BEN I	44106M102	80	2800	SH	OTHER	01,03	2800
HOST MARRIOTT CORP NEW 50	COM	44107P104	1371	109522	SH	DEFINED	01,03	109472
HOST MARRIOTT CORP NEW	COM	44107P104	13	1000	SH	DEFINED	08,09,03	1000
HOST MARRIOTT CORP NEW 1630	COM	44107P104	134	10685	SH	OTHER	01,03	9055
HOT TOPIC INC 500	COM	441339108	394	12670	SH	DEFINED	01,03	12170
HOT TOPIC INC	COM	441339108	1218	39150	SH	DEFINED	05,01,03	39150
HOT TOPIC INC	COM	441339108	561	18025	SH	DEFINED	07,06,01,03	18025
HOT TOPIC INC	COM	441339108	174	5600	SH	DEFINED	08,09,03	5600
HOUGHTON MIFFLIN CO	COM	441560109	2512	41919	SH	DEFINED	01,03	41919
HOUGHTON MIFFLIN CO	COM	441560109	829	13840	SH	DEFINED	05,01,03	13840
HOUGHTON MIFFLIN CO	COM	441560109	787	13125	SH	DEFINED	07,06,01,03	13125
HOUSEHOLD INTL INC 57713	COM	441815107	79944	1198560	SH	DEFINED	01,03	1140847
HOUSEHOLD INTL INC 267080	COM	441815107	17814	267080	SH	DEFINED	05,01,03	
HOUSEHOLD INTL INC	COM	441815107	26447	396500	SH	DEFINED	07,06,01,03	396500
HOUSEHOLD INTL INC	COM	441815107	1540	23095	SH	DEFINED	08,09,03	23095
HOUSEHOLD INTL INC	COM	441815107	5670	85000	SH	CALL	DEFINED 08,09,03	85000
HOUSEHOLD INTL INC	COM	441815107	3335	50000	SH	PUT	DEFINED 08,09,03	50000
HOUSEHOLD INTL INC	COM	441815107	127	1900	SH	DEFINED	13,01,03	1900
HOUSEHOLD INTL INC 107189	COM	441815107	32991	494625	SH	OTHER	01,03	387436
HOUSEHOLD INTL INC 504120	COM	441815107	51973	779200	SH	OTHER	05,01,03	275080
HOUSEHOLD INTL INC	COM	441815107	4069	61000	SH	OTHER	06,01,03	61000
HUBBELL INC	CL A	443510102	486	17333	SH	DEFINED	01,03	17333
HUBBELL INC 2300	CL A	443510102	65	2300	SH	OTHER	01,03	
HUBBELL INC	CL B	443510201	868	29927	SH	DEFINED	01,03	29927
HUBBELL INC	CL B	443510201	812	28015	SH	DEFINED	05,01,03	28015
HUBBELL INC	CL B	443510201	771	26600	SH	DEFINED	07,06,01,03	26600
HUBBELL INC 10136	CL B	443510201	393	13567	SH	OTHER	01,03	3431
HUDSON UNITED BANCORP 32900	COM	444165104	1143	44842	SH	DEFINED	01,03	11942
HUDSON UNITED BANCORP	COM	444165104	7997	313600	SH	DEFINED	05,01,03	313600
HUDSON UNITED BANCORP	COM	444165104	1074	42125	SH	DEFINED	07,06,01,03	42125
HUDSON UNITED BANCORP 4690	COM	444165104	407	15962	SH	OTHER	01,03	11272
HUFFY CORP	COM	444356109	23	2350	SH	DEFINED	01,03	2350
HUFFY CORP	COM	444356109	88	9175	SH	DEFINED	07,06,01,03	9175
HUGHES SUPPLY INC 1100	COM	444482103	317	13400	SH	DEFINED	01,03	12300
HUGHES SUPPLY INC	COM	444482103	500	21150	SH	DEFINED	07,06,01,03	21150
HUGHES SUPPLY INC	COM	444482103	61	2600	SH	OTHER	06,01,03	2600
HUMANA INC 300	COM	444859102	168	17055	SH	DEFINED	01,03	16755
HUMANA INC	COM	444859102	524	53160	SH	DEFINED	05,01,03	53160
HUMANA INC	COM	444859102	323	32775	SH	DEFINED	07,06,01,03	32775
HUMANA INC 792	COM	444859102	33	3382	SH	OTHER	01,03	2590
HUMANA INC	COM	444859102	29	2925	SH	OTHER	05,01,03	2925
HUMAN GENOME SCIENCES INC 1020	COM	444903108	921	15278	SH	DEFINED	01,03	14258
HUMAN GENOME SCIENCES INC	COM	444903108	410	6800	SH	DEFINED	05,01,03	6800
HUMAN GENOME SCIENCES INC	COM	444903108	5489	91100	SH	DEFINED	07,06,01,03	91100
HUMAN GENOME SCIENCES INC	COM	444903108	2368	39300	SH	DEFINED	08,09,03	39300
HUMAN GENOME SCIENCES INC 7410	COM	444903108	673	11173	SH	OTHER	01,03	3763
HUNT J B TRANS SVCS INC 800	COM	445658107	106	5595	SH	DEFINED	01,03	4795
HUNT J B TRANS SVCS INC	COM	445658107	322	16925	SH	DEFINED	05,01,03	16925
HUNT J B TRANS SVCS INC	COM	445658107	305	16050	SH	DEFINED	07,06,01,03	16050
HUNT J B TRANS SVCS INC	COM	445658107	21	1100	SH	OTHER	06,01,03	1100
HUNTINGTON BANCSHARES INC 14749	COM	446150104	1561	95498	SH	DEFINED	01,03	80749
HUNTINGTON BANCSHARES INC	COM	446150104	1277	78120	SH	DEFINED	05,01,03	78120
HUNTINGTON BANCSHARES INC	COM	446150104	791	48400	SH	DEFINED	07,06,01,03	48400
HUNTINGTON BANCSHARES INC 25720	COM	446150104	687	42045	SH	OTHER	01,03	16325
HUNTINGTON BANCSHARES INC	COM	446150104	71	4325	SH	OTHER	05,01,03	4325
HUTCHINSON TECHNOLOGY INC	COM	448407106	616	32325	SH	DEFINED	01,03	6725

25600								
HUTCHINSON TECHNOLOGY INC	COM	448407106	6140	322300	SH	DEFINED 05,01,03		322300
HUTCHINSON TECHNOLOGY INC	COM	448407106	424	22275	SH	DEFINED 07,06,01,03		22275
HUTCHINSON TECHNOLOGY INC	COM	448407106	107	5600	SH	DEFINED 08,09,03		5600
HUTCHINSON TECHNOLOGY INC	COM	448407106	12	630	SH	OTHER 01,03		630
ICN PHARMACEUTICALS INC NEW	COM	448924100	245	7731	SH	DEFINED 01,03		7731
ICN PHARMACEUTICALS INC NEW	COM	448924100	1257	39615	SH	DEFINED 05,01,03		39615
ICN PHARMACEUTICALS INC NEW	COM	448924100	1167	36775	SH	DEFINED 07,06,01,03		36775
ICN PHARMACEUTICALS INC NEW	COM	448924100	711	22400	SH	DEFINED 08,09,03		22400
ICN PHARMACEUTICALS INC NEW	COM	448924100	2392	75400	SH	CALL DEFINED 08,09,03		75400
ICN PHARMACEUTICALS INC NEW	COM	448924100	1443	45500	SH	PUT DEFINED 08,09,03		45500
ICN PHARMACEUTICALS INC NEW	COM	448924100	62	1954	SH	OTHER 01,03		1554
400								
HYPERION SOLUTIONS CORP	COM	44914M104	598	39850	SH	DEFINED 01,03		31300
8550								
HYPERION SOLUTIONS CORP	COM	44914M104	944	62900	SH	DEFINED 05,01,03		62900
HYPERION SOLUTIONS CORP	COM	44914M104	4990	332640	SH	DEFINED 07,06,01,03		332640
IBP INC	COM	449223106	73	2900	SH	DEFINED 01,03		2900
IBP INC	COM	449223106	2525	100000	SH	PUT DEFINED 01,03		100000
IBP INC	COM	449223106	1305	51680	SH	DEFINED 05,01,03		51680
IBP INC	COM	449223106	1217	48200	SH	DEFINED 07,06,01,03		48200
IBP INC	COM	449223106	7585	300400	SH	DEFINED 17,16		300400
IBP INC	COM	449223106	66	2600	SH	OTHER 01,03		2600
IBP INC	COM	449223106	424	16800	SH	OTHER 06,01,03		16800
ICICI LTD	SPONSORED AD	44926P202	868	94400	SH	DEFINED 06,01,03		94400
ICOS CORP	COM	449295104	567	8860	SH	DEFINED 01,03		7560
1300								
ICOS CORP	COM	449295104	269	4200	SH	DEFINED 08,09,03		4200
ICOS CORP	COM	449295104	9600	150000	SH	CALL DEFINED 08,09,03		150000
ICOS CORP	COM	449295104	51	800	SH	OTHER 01,03		800
IDEC PHARMACEUTICALS CORP	COM	449370105	1964	29020	SH	DEFINED 01,03		26855
1340								
825								
IDEC PHARMACEUTICALS CORP	COM	449370105	4899	72380	SH	DEFINED 05,01,03		72380
IDEC PHARMACEUTICALS CORP	COM	449370105	4591	67825	SH	DEFINED 07,06,01,03		67825
IDEC PHARMACEUTICALS CORP	COM	449370105	3559	52575	SH	DEFINED 08,09,03		52575
IDEC PHARMACEUTICALS CORP	COM	449370105	61	900	SH	OTHER 01,03		
900								
IDEC PHARMACEUTICALS CORP	COM	449370105	284	4200	SH	OTHER 06,01,03		4200
IFR SYSTEMS INC	COM	449507102	18	10000	SH	DEFINED 01,03		10000
IHOP CORP	COM	449623107	129	4800	SH	DEFINED 01,03		4800
IHOP CORP	COM	449623107	467	17400	SH	DEFINED 07,06,01,03		17400
IHOP CORP	COM	449623107	16	600	SH	OTHER 01,03		600
IMC GLOBAL INC	COM	449669100	15	1422	SH	DEFINED 01,03		1389
33								
IMC GLOBAL INC	COM	449669100	561	54985	SH	DEFINED 05,01,03		54985
IMC GLOBAL INC	COM	449669100	532	52175	SH	DEFINED 07,06,01,03		52175
IMC GLOBAL INC	COM	449669100	10	1005	SH	OTHER 01,03		886
119								
IMCO RECYCLING INC	COM	449681105	44	6150	SH	DEFINED 01,03		3650
2500								
IMCO RECYCLING INC	COM	449681105	262	36900	SH	DEFINED 05,01,03		36900
IMCO RECYCLING INC	COM	449681105	101	14200	SH	DEFINED 07,06,01,03		14200
IMCO RECYCLING INC	COM	449681105	7	1034	SH	OTHER 01,03		1034
IMS HEALTH INC	COM	449934108	7846	275287	SH	DEFINED 01,03		140787
134500								
IMS HEALTH INC	COM	449934108	6105	214195	SH	DEFINED 05,01,03		214195
IMS HEALTH INC	COM	449934108	2349	82425	SH	DEFINED 07,06,01,03		82425
IMS HEALTH INC	COM	449934108	29	1000	SH	DEFINED 08,09,03		1000
IMS HEALTH INC	COM	449934108	7145	250694	SH	OTHER 01,03		182842
67852								
IMS HEALTH INC	COM	449934108	145	5075	SH	OTHER 05,01,03		5075
ITC DELTACOM INC	COM	45031T104	3	794	SH	DEFINED		794
ITC DELTACOM INC	COM	45031T104	3	800	SH	DEFINED 01,03		
800								
ITC DELTACOM INC	COM	45031T104	336	84099	SH	OTHER 01,03		77914
6185								
ISTAR FINL INC	COM	45031U101	265	9400	SH	DEFINED 01,03		9400
ISTAR FINL INC	COM	45031U101	23	800	SH	DEFINED 05,01,03		800
ISTAR FINL INC	COM	45031U101	108	3837	SH	OTHER 01,03		3147
690								
ITT EDUCATIONAL SERVICES INC	COM	45068B109	487	10825	SH	DEFINED 01,03		8125
2700								
ITT EDUCATIONAL SERVICES INC	COM	45068B109	2124	47200	SH	DEFINED 05,01,03		47200
ITT EDUCATIONAL SERVICES INC	COM	45068B109	951	21125	SH	DEFINED 07,06,01,03		21125
ITT EDUCATIONAL SERVICES INC	COM	45068B109	36	800	SH	OTHER 06,01,03		800
IBASIS INC	COM	450732102	675	135000	SH	DEFINED 01,03		135000
IBIS TECHNOLOGY CORP	COM	450909106	314	28500	SH	DEFINED 08,09,03		28500
IBIS TECHNOLOGY CORP	COM	450909106	165	15000	SH	CALL DEFINED 08,09,03		15000
IBIS TECHNOLOGY CORP	COM	450909106	165	15000	SH	PUT DEFINED 08,09,03		15000
IBIS TECHNOLOGY CORP	COM	450909106	1	100	SH	DEFINED 16		100
ITT INDS INC IND	COM	450911102	2538	57366	SH	DEFINED 01,03		46572
10794								
ITT INDS INC IND	COM	450911102	1255	28367	SH	DEFINED 05,01,03		28367
ITT INDS INC IND	COM	450911102	750	16950	SH	DEFINED 07,06,01,03		16950
ITT INDS INC IND	COM	450911102	231	5210	SH	DEFINED 08,09,03		5210

ITT INDS INC IND 15864	COM	450911102	2562	57896 SH	OTHER	01,03	42032
ITT INDS INC IND	COM	450911102	67	1525 SH	OTHER	05,01,03	1525
IDACORP INC	COM	451107106	334	9569 SH	DEFINED	01,03	9569
IDACORP INC	COM	451107106	626	17935 SH	DEFINED	05,01,03	17935
IDACORP INC	COM	451107106	593	17000 SH	DEFINED	07,06,01,03	17000
IDACORP INC 5868	COM	451107106	430	12339 SH	OTHER	01,03	6471
IDEX CORP 900	COM	45167R104	297	8730 SH	DEFINED	01,03	7830
IDEX CORP	COM	45167R104	415	12200 SH	DEFINED	05,01,03	12200
IDEX CORP	COM	45167R104	925	27200 SH	DEFINED	07,06,01,03	27200
IDEXX LABS INC 14300	COM	45168D104	923	29550 SH	DEFINED	01,03	15250
IDEXX LABS INC	COM	45168D104	5641	180500 SH	DEFINED	05,01,03	180500
IDEXX LABS INC	COM	45168D104	915	29275 SH	DEFINED	07,06,01,03	29275
IDEXX LABS INC	COM	45168D104	81	2600 SH	OTHER	06,01,03	2600
ILEX ONCOLOGY INC	COM	451923106	527	17633 SH	DEFINED		17633
ILEX ONCOLOGY INC	COM	451923106	90	3000 SH	DEFINED	01,03	3000
ILLINOIS TOOL WKS INC 23523	COM	452308109	31854	503216 SH	DEFINED	01,03	479693
ILLINOIS TOOL WKS INC	COM	452308109	6168	97435 SH	DEFINED	05,01,03	97435
ILLINOIS TOOL WKS INC	COM	452308109	3724	58825 SH	DEFINED	07,06,01,03	58825
ILLINOIS TOOL WKS INC 56470	COM	452308109	12920	204106 SH	OTHER	01,03	147636
ILLINOIS TOOL WKS INC	COM	452308109	332	5250 SH	OTHER	05,01,03	5250
ILLINOIS TOOL WKS INC	COM	452308109	2678	42300 SH	OTHER	06,01,03	42300
ILLUMINET HLDGS INC	COM	452334105	1870	59453 SH	DEFINED		59453
ILLUMINET HLDGS INC	COM	452334105	75	2400 SH	DEFINED	01,03	2400
ILLUMINET HLDGS INC	COM	452334105	2	50 SH	OTHER	01,03	50
IMATION CORP 300	COM	45245A107	54	2127 SH	DEFINED	01,03	1827
IMATION CORP	COM	45245A107	426	16890 SH	DEFINED	05,01,03	16890
IMATION CORP	COM	45245A107	403	16000 SH	DEFINED	07,06,01,03	16000
IMATION CORP 2490	COM	45245A107	151	5980 SH	OTHER	01,03	3490
IMCLONE SYS INC	COM	45245W109	861	16310 SH	DEFINED	01,03	16310
IMCLONE SYS INC	COM	45245W109	370	7000 SH	DEFINED	08,09,03	7000
IMCLONE SYS INC	COM	45245W109	3643	69000 SH	CALL	DEFINED 08,09,03	69000
IMCLONE SYS INC 16500	COM	45245W109	898	17000 SH	OTHER	01,03	500
IMMUNEX CORP NEW 14000	COM	452528102	582	32816 SH	DEFINED	01,03	18816
IMMUNEX CORP NEW	COM	452528102	422	23750 SH	DEFINED	08,09,03	23750
IMMUNEX CORP NEW 7700	COM	452528102	2944	165870 SH	OTHER	01,03	158170
IMPATH INC 500	COM	45255G101	177	4000 SH	DEFINED	01,03	3500
IMPATH INC	COM	45255G101	1006	22700 SH	DEFINED	05,01,03	22700
IMPATH INC	COM	45255G101	630	14225 SH	DEFINED	07,06,01,03	14225
IMPATH INC 2400	COM	45255G101	120	2700 SH	OTHER	01,03	300
IMPAX LABORATORIES INC	COM	45256B101	204	16690 SH	DEFINED	08,09,03	16690
IMPERIAL OIL LTD	COM NEW	453038408	8	303 SH	DEFINED	01,03	303
IMPERIAL OIL LTD 1584	COM NEW	453038408	212	8244 SH	OTHER	01,03	6660
INAMED CORP 838	COM	453235103	156	5513 SH	DEFINED	01,03	4675
INAMED CORP	COM	453235103	544	19200 SH	DEFINED	05,01,03	19200
INAMED CORP	COM	453235103	517	18250 SH	DEFINED	07,06,01,03	18250
INAMED CORP	COM	453235103	11	400 SH	OTHER	01,03	400
INCO LTD 1000	COM	453258402	399	23090 SH	DEFINED	01,03	22090
INCO LTD	COM	453258402	975	56475 SH	DEFINED	05,01,03	56475
INCO LTD	COM	453258402	605	35075 SH	DEFINED	07,06,01,03	35075
INCO LTD	COM	453258402	18	1061 SH	OTHER	01,03	1061
INCO LTD	COM	453258402	54	3125 SH	OTHER	05,01,03	3125
INCYTE GENOMICS INC	COM	45337C102	86	3490 SH	DEFINED	01,03	3490
INCYTE GENOMICS INC	COM	45337C102	785	32020 SH	DEFINED	05,01,03	32020
INCYTE GENOMICS INC	COM	45337C102	733	29900 SH	DEFINED	07,06,01,03	29900
INCYTE GENOMICS INC 2000	COM	45337C102	59	2400 SH	OTHER	01,03	400
INDEPENDENCE FED SVGS BK	COM	453432106	123	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	217	26024 SH	OTHER	01,03	100
INDYMAC BANCORP INC 150	COM	456607100	51	1885 SH	DEFINED	01,03	1735
INDYMAC BANCORP INC	COM	456607100	784	29250 SH	DEFINED	05,01,03	29250
INDYMAC BANCORP INC	COM	456607100	744	27750 SH	DEFINED	07,06,01,03	27750
INDYMAC BANCORP INC	COM	456607100	4	150 SH	OTHER	01,03	150
INFINITY INC	COM PAR \$.00	45663L403	136	12500 SH	DEFINED	01,03	12500
INFOCUS CORP	COM	45665B106	193	9485 SH	DEFINED	01,03	9485
INFOCUS CORP	COM	45665B106	379	18595 SH	DEFINED	05,01,03	18595
INFOCUS CORP	COM	45665B106	360	17650 SH	DEFINED	07,06,01,03	17650

INFOCUS CORP	COM	45665B106	29	1400	SH	OTHER	06,01,03	1400
INFORMATION HLDGS INC	COM	456727106	97	3000	SH	DEFINED		3000
INFORMATION HLDGS INC	COM	456727106	371	11475	SH	DEFINED	01,03	9175
2300								
INFORMATION HLDGS INC	COM	456727106	213	6600	SH	DEFINED	05,01,03	6600
INFORMATION HLDGS INC	COM	456727106	607	18800	SH	DEFINED	07,06,01,03	18800
INFORMATION HLDGS INC	COM	456727106	45	1400	SH	OTHER	06,01,03	1400
INFORMIX CORP	COM	456779107	75	12796	SH	DEFINED	01,03	12470
326								
INFORMIX CORP	COM	456779107	847	145005	SH	DEFINED	05,01,03	145005
INFORMIX CORP	COM	456779107	765	131075	SH	DEFINED	07,06,01,03	131075
INFORMIX CORP	COM	456779107	75	12900	SH	DEFINED	08,09,03	12900
INFORMIX CORP	COM	456779107	2	313	SH	DEFINED	13,01,03	313
INFORMIX CORP	COM	456779107	177	30364	SH	OTHER	01,03	11974
18390								
INFOSYS TECHNOLOGIES LTD	SPONSORED AD	456788108		6	SH	DEFINED	01,03	6
INFOSYS TECHNOLOGIES LTD	SPONSORED AD	456788108	702	10800	SH	DEFINED	06,01,03	10800
INFOSYS TECHNOLOGIES LTD	SPONSORED AD	456788108	130	2000	SH	DEFINED	08,09,03	2000
INFOSPACE INC	COM	45678T102	18	4634	SH	DEFINED	01,03	4634
INFOSPACE INC	COM	45678T102	12	3000	SH	DEFINED	08,09,03	3000
INFOSPACE INC	COM	45678T102	10	2500	SH	CALL	DEFINED 08,09,03	2500
INFOSPACE INC	COM	45678T102	4	1000	SH	PUT	DEFINED 08,09,03	1000
INFOSPACE INC	COM	45678T102	10	2618	SH	OTHER	01,03	2618
ING GROEP N V	SPONSORED AD	456837103	189	2862	SH	DEFINED	01,03	2862
ING GROEP N V	SPONSORED AD	456837103	103	1567	SH	OTHER	01,03	933
634								
INGERSOLL-RAND CO	COM	456866102	15985	387992	SH	DEFINED	01,03	379942
8050								
INGERSOLL-RAND CO	COM	456866102	2134	51795	SH	DEFINED	05,01,03	51795
INGERSOLL-RAND CO	COM	456866102	6150	149264	SH	DEFINED	07,06,01,03	149264
INGERSOLL-RAND CO	COM	456866102	872	21160	SH	DEFINED	08,09,03	21160
INGERSOLL-RAND CO	COM	456866102	5453	132355	SH	OTHER	01,03	38631
93724								
INGERSOLL-RAND CO	COM	456866102	113	2750	SH	OTHER	05,01,03	2750
INFORMATION RES INC	COM	456905108	85	8250	SH	DEFINED	01,03	6650
1600								
INFORMATION RES INC	COM	456905108	433	41900	SH	DEFINED	05,01,03	41900
INFORMATION RES INC	COM	456905108	261	25200	SH	DEFINED	07,06,01,03	25200
INGRAM MICRO INC	CL A	457153104	17627	1216460	SH	DEFINED	01,03	1216460
INGRAM MICRO INC	CL A	457153104	52	3600	SH	DEFINED	05,01,03	3600
INGRAM MICRO INC	CL A	457153104	337	23257	SH	OTHER	01,03	22957
300								
INHALE THERAPEUTIC SYS INC	COM	457191104	105	4584	SH	DEFINED	01,03	4584
INHALE THERAPEUTIC SYS INC	COM	457191104	14	620	SH	DEFINED	05,01,03	620
INHALE THERAPEUTIC SYS INC	COM	457191104	7911	343950	SH	DEFINED	07,06,01,03	343950
INHALE THERAPEUTIC SYS INC	COM	457191104	58	2500	SH	DEFINED	08,09,03	2500
INHALE THERAPEUTIC SYS INC	COM	457191104	12	500	SH	OTHER	01,03	
500								
INHALE THERAPEUTIC SYS INC	SUB NT CV 3.	457191AH7	4939	7250000	PRN	DEFINED	07,06,01,03	7250000
INKTOMI CORP	COM	457277101	60	6250	SH	DEFINED	01,03	6250
INKTOMI CORP	COM	457277101	210	21915	SH	DEFINED	08,09,03	21915
INKTOMI CORP	COM	457277101	438	45655	SH	DEFINED	17,16	45655
INKTOMI CORP	COM	457277101	13	1370	SH	OTHER	01,03	970
400								
INNOVEX INC	COM	457647105	17	4725	SH	DEFINED	01,03	3425
1300								
INNOVEX INC	COM	457647105	97	26300	SH	DEFINED	05,01,03	26300
INNOVEX INC	COM	457647105	47	12900	SH	DEFINED	07,06,01,03	12900
INPUT/OUTPUT INC	COM	457652105	159	12492	SH	DEFINED	01,03	11675
817								
INPUT/OUTPUT INC	COM	457652105	72	5683	SH	DEFINED	05,01,03	5683
INPUT/OUTPUT INC	COM	457652105	563	44300	SH	DEFINED	07,06,01,03	44300
INPUT/OUTPUT INC	COM	457652105	91	7140	SH	OTHER	01,03	
7140								
INSIGHT ENTERPRISES INC	COM	45765U103	635	25900	SH	DEFINED	01,03	14500
11400								
INSIGHT ENTERPRISES INC	COM	45765U103	2754	112400	SH	DEFINED	05,01,03	112400
INSIGHT ENTERPRISES INC	COM	45765U103	907	37000	SH	DEFINED	07,06,01,03	37000
INSIGHT ENTERPRISES INC	COM	45765U103	495	20190	SH	DEFINED	08,09,03	20190
INSIGHT ENTERPRISES INC	COM	45765U103	29	1200	SH	OTHER	06,01,03	1200
INSITE VISION INC	COM	457660108	21	21000	SH	DEFINED	08,09,03	21000
INSITUFORM TECHNOLOGIES INC	CL A	457667103	1151	31540	SH	DEFINED	01,03	18140
13400								
INSITUFORM TECHNOLOGIES INC	CL A	457667103	5559	152300	SH	DEFINED	05,01,03	152300
INSITUFORM TECHNOLOGIES INC	CL A	457667103	873	23925	SH	DEFINED	07,06,01,03	23925
INSITUFORM TECHNOLOGIES INC	CL A	457667103	15	400	SH	DEFINED	08,09,03	400
INSITUFORM TECHNOLOGIES INC	CL A	457667103	99	2705	SH	OTHER	01,03	1300
1405								
INNKEEPERS USA TR	COM	4576J0104	1	100	SH	DEFINED	01,03	100
INNKEEPERS USA TR	COM	4576J0104	120	10000	SH	DEFINED	08,09,03	10000
INSPIRE INS SOLUTIONS INC	COM	457732105	53	65479	SH	DEFINED	01,03	65479
INSPIRE PHARMACEUTICALS INC	COM	457733103	59	4218	SH	DEFINED	07,06,01,03	4218
INSPIRE PHARMACEUTICALS INC	COM	457733103	1	100	SH	DEFINED	08,09,03	100
INSPIRE PHARMACEUTICALS INC	COM	457733103	1219	87072	SH	DEFINED	11,06,01,03	87072
INSTEEL INDUSTRIES INC	COM	45774W108	175	125000	SH	DEFINED	01,03	125000

INSTINET GROUP INC	COM	457750107	62	3300 SH	DEFINED	05,01,03	3300
INSTINET GROUP INC	COM	457750107	3191	171185 SH	DEFINED	07,06,01,03	171185
INSTINET GROUP INC	COM	457750107	142	7600 SH	DEFINED	08,09,03	7600
INSTINET GROUP INC	COM	457750107	4660	250000 SH	DEFINED	11,01,03	250000
INSURANCE AUTO AUCTIONS INC 19600	COM	457875102	379	22275 SH	DEFINED	01,03	2675
INSURANCE AUTO AUCTIONS INC	COM	457875102	4141	243600 SH	DEFINED	05,01,03	243600
INSURANCE AUTO AUCTIONS INC	COM	457875102	179	10525 SH	DEFINED	07,06,01,03	10525
INSURED MUN INCOME FD	COM	45809F104	203	15404 SH	DEFINED	01,03	15404
INSURED MUN INCOME FD	COM	45809F104	88	6665 SH	OTHER	01,03	6665
INSWEB CORP	COM	45809K103	4	5000 SH	DEFINED	01,03	5000
INSWEB CORP	COM	45809K103	8	10000 SH	DEFINED	08,09,03	10000
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	223	7025 SH	DEFINED	01,03	7025
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	1654	52190 SH	DEFINED	05,01,03	52190
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	1539	48575 SH	DEFINED	07,06,01,03	48575
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	1122	35407 SH	DEFINED	08,09,03	35407
INTEGRATED DEVICE TECHNOLOGY 900	COM	458118106	92	2900 SH	OTHER	01,03	2000
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	29	900 SH	OTHER	06,01,03	900
INTEL CORP 1052215	COM	458140100	678984	23213117 SH	DEFINED	01,03	22160902
INTEL CORP	COM	458140100	132	4500 SH	PUT	DEFINED 01,03	13700
INTEL CORP 2560000	COM	458140100	75205	2571105 SH	DEFINED	05,01,03	11105
INTEL CORP	COM	458140100	85932	2937850 SH	DEFINED	07,06,01,03	2937850
INTEL CORP	COM	458140100	31985	1093489 SH	DEFINED	08,09,03	1093489
INTEL CORP	COM	458140100	11773	402500 SH	CALL	DEFINED 08,09,03	402500
INTEL CORP	COM	458140100	3223	110200 SH	PUT	DEFINED 08,09,03	110200
INTEL CORP	COM	458140100	642	21950 SH	DEFINED	13,01,03	21950
INTEL CORP	COM	458140100	2700	92300 SH	DEFINED	17,16	92300
INTEL CORP 3065898	COM	458140100	268655	9184770 SH	OTHER	01,03	6118872
INTEL CORP	COM	458140100	269	9200 SH	PUT	OTHER 01,03	12200
INTEL CORP	COM	458140100	74880	2560000 SH	OTHER	05,01,03	2560000
INTEL CORP	COM	458140100	18660	637950 SH	OTHER	06,01,03	637950
INTEL CORP 1900	COM	458140100	120	4100 SH	OTHER	13,01,03	2200
INTER TEL INC 5900	COM	458372109	185	15525 SH	DEFINED	01,03	9625
INTER TEL INC	COM	458372109	500	42000 SH	DEFINED	05,01,03	42000
INTER TEL INC	COM	458372109	252	21200 SH	DEFINED	07,06,01,03	21200
INTER TEL INC	COM	458372109	4	375 SH	OTHER	01,03	375
INTERFACE INC 39300	CL A	458665106	407	54250 SH	DEFINED	01,03	14950
INTERFACE INC	CL A	458665106	3657	487600 SH	DEFINED	05,01,03	487600
INTERFACE INC	CL A	458665106	341	45475 SH	DEFINED	07,06,01,03	45475
INTERFACE INC 27500	CL A	458665106	238	31700 SH	OTHER	01,03	4200
INTERMAGNETICS GEN CORP	COM	458771102	114	3533 SH	DEFINED	01,03	3533
INTERMAGNETICS GEN CORP	COM	458771102	447	13800 SH	DEFINED	07,06,01,03	13800
INTERMEDIA COMMUNICATIONS INC 67326	COM	458801107	2135	143306 SH	DEFINED	01,03	75980
INTERMEDIA COMMUNICATIONS INC	COM	458801107	765	51371 SH	DEFINED	05,01,03	51371
INTERMEDIA COMMUNICATIONS INC	COM	458801107	1546	103740 SH	DEFINED	07,06,01,03	103740
INTERMEDIA COMMUNICATIONS INC	COM	458801107	8398	563640 SH	DEFINED	08,09,03	563640
INTERMEDIA COMMUNICATIONS INC	COM	458801107	12830	861100 SH	DEFINED	17,16	861100
INTERMET CORP 4400	COM	45881K104	58	10200 SH	DEFINED	01,03	5800
INTERMET CORP	COM	45881K104	295	52300 SH	DEFINED	05,01,03	52300
INTERMET CORP	COM	45881K104	128	22575 SH	DEFINED	07,06,01,03	22575
INTERMUNE INC	COM	45884X103	170	4768 SH	DEFINED	07,06,01,03	4768
INTERMUNE INC	COM	45884X103	25	695 SH	DEFINED	08,09,03	695
INTERMUNE INC	COM	45884X103	9848	276468 SH	DEFINED	11,06,01,03	276468
INTERNAP NETWORK SVCS CORP	COM	45885A102	187	57045 SH	DEFINED		57045
INTERNAP NETWORK SVCS CORP	COM	45885A102	2	600 SH	DEFINED	01,03	600
INTERNAP NETWORK SVCS CORP	COM	45885A102	24	7316 SH	DEFINED	08,09,03	7316
INTERNAP NETWORK SVCS CORP 13720	COM	45885A102	46	14220 SH	OTHER	01,03	500
INTERNATIONAL BUSINESS MACHS 363122	COM	459200101	441862	3910287 SH	DEFINED	01,03	3547165
INTERNATIONAL BUSINESS MACHS	COM	459200101	6215	55000 SH	CALL	DEFINED 01,03	55000
INTERNATIONAL BUSINESS MACHS 750446	COM	459200101	84800	750446 SH	DEFINED	05,01,03	
INTERNATIONAL BUSINESS MACHS	COM	459200101	120653	1067725 SH	DEFINED	07,06,01,03	1067725
INTERNATIONAL BUSINESS MACHS	COM	459200101	1463	12948 SH	DEFINED	08,09,03	12948
INTERNATIONAL BUSINESS MACHS	COM	459200101	14871	131600 SH	CALL	DEFINED 08,09,03	131600
INTERNATIONAL BUSINESS MACHS	COM	459200101	16950	150000 SH	PUT	DEFINED 08,09,03	150000
INTERNATIONAL BUSINESS MACHS	COM	459200101	441	3900 SH	DEFINED	13,01,03	3900
INTERNATIONAL BUSINESS MACHS 769137	COM	459200101	227204	2010655 SH	OTHER	01,03	1241518
INTERNATIONAL BUSINESS MACHS 4554	COM	459200101	85315	755000 SH	OTHER	05,01,03	750446
INTERNATIONAL BUSINESS MACHS	COM	459200101	22555	199600 SH	OTHER	06,01,03	199600
INTERNATIONAL BUSINESS MACHS 200	COM	459200101	45	400 SH	OTHER	13,01,03	200

INTROGEN THERAPEUTICS INC	COM	46119F107	74	15500	SH	DEFINED 05,01,03	15500
INTROGEN THERAPEUTICS INC	COM	46119F107	1132	236800	SH	DEFINED 07,06,01,03	236800
INTUIT 4600 1750	COM	461202103	6431	160820	SH	DEFINED 01,03	154470
INTUIT	COM	461202103	2646	66170	SH	DEFINED 05,01,03	66170
INTUIT	COM	461202103	6817	170475	SH	DEFINED 07,06,01,03	170475
INTUIT	COM	461202103	1029	25720	SH	DEFINED 08,09,03	25720
INTUIT 3300	COM	461202103	132	3300	SH	OTHER 01,03	
INTUIT	COM	461202103	1180	29500	SH	OTHER 06,01,03	29500
INVACARE CORP 14500	COM	461203101	1313	33997	SH	DEFINED 01,03	19497
INVACARE CORP	COM	461203101	7116	184200	SH	DEFINED 05,01,03	184200
INVACARE CORP	COM	461203101	1055	27300	SH	DEFINED 07,06,01,03	27300
INVACARE CORP	COM	461203101	50	1300	SH	OTHER 06,01,03	1300
INVERNESS MED TECHNOLOGY INC	COM	461268104	11	290	SH	DEFINED 01,03	290
INVERNESS MED TECHNOLOGY INC	COM	461268104	9276	250700	SH	DEFINED 17,16	250700
INVERNESS MED TECHNOLOGY INC	COM	461268104	9	240	SH	OTHER 01,03	240
INVESTMENT TECHNOLOGY GRP NEW	COM	46145F105	717	14255	SH	DEFINED 01,03	14255
INVESTMENT TECHNOLOGY GRP NEW	COM	46145F105	1182	23510	SH	DEFINED 05,01,03	23510
INVESTMENT TECHNOLOGY GRP NEW	COM	46145F105	6106	121425	SH	DEFINED 07,06,01,03	121425
INVESTMENT TECHNOLOGY GRP NEW	COM	46145F105	30	600	SH	OTHER 01,03	600
INVESTMENT TECHNOLOGY GRP NEW	COM	46145F105	55	1100	SH	OTHER 06,01,03	1100
INVITROGEN CORP	COM	46185R100	41	577	SH	DEFINED 01,03	577
INVITROGEN CORP	COM	46185R100	36	500	SH	DEFINED 05,01,03	500
INVITROGEN CORP	COM	46185R100	22079	307500	SH	CALL DEFINED 08,09,03	307500
INVITROGEN CORP 800	COM	46185R100	57	800	SH	OTHER 01,03	
INVITROGEN CORP	SUB NT CV 14	46185RAA8	121	110000	PRN	DEFINED 01,03	110000
INVITROGEN CORP	SUB NT CV 14	46185RAA8	5213	4750000	PRN	DEFINED 07,06,01,03	4750000
INVITROGEN CORP	SB NT CV 5.	46185RAB6	110	100000	PRN	DEFINED 01,03	100000
INVITROGEN CORP	SB NT CV 5.	46185RAB6	988	900000	PRN	DEFINED 07,06,01,03	900000
INVESTORS FINL SERVICES CORP	COM	461915100	37	555	SH	DEFINED 01,03	555
INVESTORS FINL SERVICES CORP	COM	461915100	1019	15210	SH	DEFINED 05,01,03	15210
INVESTORS FINL SERVICES CORP	COM	461915100	968	14450	SH	DEFINED 07,06,01,03	14450
INVESTORS FINL SERVICES CORP	COM	461915100	335	5000	SH	CALL DEFINED 08,09,03	5000
INVESTORS FINL SERVICES CORP 25200	COM	461915100	1722	25700	SH	OTHER 01,03	500
IOMEGA CORP 500	COM	462030107	27	11500	SH	DEFINED 01,03	11000
IOMEGA CORP	COM	462030107	12	5000	SH	OTHER 01,03	5000
IONICS INC 600	COM	462218108	143	4550	SH	DEFINED 01,03	3950
IONICS INC	COM	462218108	277	8800	SH	DEFINED 05,01,03	8800
IONICS INC	COM	462218108	486	15425	SH	DEFINED 07,06,01,03	15425
IONICS INC 2180	COM	462218108	69	2180	SH	OTHER 01,03	
IRON MTN INC PA 1150	COM	462846106	1132	25250	SH	DEFINED 01,03	24100
IRON MTN INC PA	COM	462846106	708	15800	SH	DEFINED 05,01,03	15800
IRON MTN INC PA	COM	462846106	10125	225800	SH	DEFINED 07,06,01,03	225800
ISHARES TR 270	S&P 500 INDE	464287200	33	270	SH	DEFINED 01,03	
ISHARES TR 233601	S&P 500 INDE	464287200	28694	233871	SH	OTHER 01,03	270
ISHARES TR	RUSSELL1000V	464287598	828	14123	SH	DEFINED 01,03	14123
ISHARES TR	RUSSELL1000V	464287598	70	1200	SH	OTHER 01,03	1200
ISHARES TR	S&P MIDCP GR	464287606	202	1730	SH	DEFINED 01,03	1730
ISHARES TR	S&P MIDCP GR	464287606	89	765	SH	OTHER 01,03	765
ISHARES TR	RUSSELL 1000	464287622	170	2612	SH	DEFINED 01,03	2612
ISHARES TR	RUSSELL 1000	464287622	445	6845	SH	OTHER 01,03	6845
ISHARES TR	RUSL 2000 VA	464287630	246	1900	SH	DEFINED 16	1900
ISHARES TR	RUSL 2000 GR	464287648	1045	16400	SH	DEFINED 01,03	16400
ISHARES TR	RUSL 2000 GR	464287648	1739	27300	SH	DEFINED 05,01,03	27300
ISHARES TR	RUSL 2000 GR	464287648	9351	146800	SH	DEFINED 07,06,01,03	146800
ISHARES TR	RUSSELL 2000	464287655	408	4000	SH	DEFINED 01,03	4000
ISHARES TR	RUSSELL 2000	464287655	530	5200	SH	DEFINED 05,01,03	5200
ISHARES TR	RUSSELL 2000	464287655	9497	93200	SH	DEFINED 07,06,01,03	93200
ISHARES TR	RUSSELL 2000	464287655	1029	10100	SH	DEFINED 16	10100
ITRON INC 500	COM	465741106	67	3550	SH	DEFINED 01,03	3050
ITRON INC	COM	465741106	262	13800	SH	DEFINED 07,06,01,03	13800
ITRON INC	COM	465741106	2	100	SH	DEFINED 08,09,03	100
ITRON INC	COM	465741106	9	500	SH	OTHER 01,03	500
I2 TECHNOLOGIES INC 17580	COM	465754109	21225	1071963	SH	DEFINED 01,03	1054383
I2 TECHNOLOGIES INC	COM	465754109	350	17700	SH	DEFINED 05,01,03	17700
I2 TECHNOLOGIES INC	COM	465754109	868	43842	SH	DEFINED 07,06,01,03	43842
I2 TECHNOLOGIES INC	COM	465754109	1186	59879	SH	DEFINED 08,09,03	59879
I2 TECHNOLOGIES INC	COM	465754109	1386	70000	SH	DEFINED 11,06,01,03	70000
I2 TECHNOLOGIES INC	COM	465754109	96	4850	SH	DEFINED 13,01,03	4850
I2 TECHNOLOGIES INC 50670	COM	465754109	4891	247033	SH	OTHER 01,03	196363
IVAX CORP	COM	465823102	14387	368901	SH	DEFINED 01,03	368901
IVAX CORP	COM	465823102	4337	111210	SH	DEFINED 05,01,03	111210

IVAX CORP	COM	465823102	3539	90750	SH	DEFINED	07,06,01,03	90750
IVAX CORP	COM	465823102	12548	321750	SH	DEFINED	17,16	321750
IVAX CORP	COM	465823102	1489	38177	SH	OTHER	01,03	37302
875								
IVAX CORP	COM	465823102	234	6012	SH	OTHER	06,01,03	6012
IVAX CORP	SR SB CV 144	465823AB8	716	500000	PRN	DEFINED	08,09,03	500000
IVAX CORP	SR SB CV 144	465823AE2	6633	5700000	PRN	DEFINED	07,06,01,03	5700000
IVAX CORP	SR SB CV 144	465823AE2	9601	8250000	PRN	DEFINED	08,09,03	8250000
JDN RLTY CORP	COM	465917102	121	8900	SH	DEFINED	01,03	8900
JDN RLTY CORP	COM	465917102	35	2560	SH	OTHER	01,03	2560
J & J SNACK FOODS CORP	COM	466032109	145	6550	SH	DEFINED	01,03	1950
4600								
J & J SNACK FOODS CORP	COM	466032109	1238	55900	SH	DEFINED	05,01,03	55900
J & J SNACK FOODS CORP	COM	466032109	164	7400	SH	DEFINED	07,06,01,03	7400
J ALEXANDER CORP	COM	466096104	360	160000	SH	DEFINED	08,09,03	160000
JDS UNIPHASE CORP	COM	46612J101	20887	1670944	SH	DEFINED	01,03	1572779
98165								
JDS UNIPHASE CORP	COM	46612J101	7529	602300	SH	DEFINED	05,01,03	602300
JDS UNIPHASE CORP	COM	46612J101	3723	297825	SH	DEFINED	07,06,01,03	297825
JDS UNIPHASE CORP	COM	46612J101	4687	374981	SH	DEFINED	08,09,03	374981
JDS UNIPHASE CORP	COM	46612J101	32	2550	SH	DEFINED	13,01,03	2550
JDS UNIPHASE CORP	COM	46612J101	113	9022	SH	DEFINED	17,16	9022
JDS UNIPHASE CORP	COM	46612J101	3186	254846	SH	OTHER	01,03	182181
72665								
JDA SOFTWARE GROUP INC	COM	46612K108	83	5000	SH	DEFINED	01,03	5000
JDA SOFTWARE GROUP INC	COM	46612K108	83	5000	SH	DEFINED	08,09,03	5000
JDA SOFTWARE GROUP INC	COM	46612K108	30	1800	SH	OTHER	01,03	1800
JLG INDS INC	COM	466210101	356	28835	SH	DEFINED	01,03	27235
1600								
JLG INDS INC	COM	466210101	474	38400	SH	DEFINED	05,01,03	38400
JLG INDS INC	COM	466210101	448	36300	SH	DEFINED	07,06,01,03	36300
JLG INDS INC	COM	466210101	6	500	SH	OTHER	01,03	500
JLG INDS INC	COM	466210101	79	6400	SH	OTHER	06,01,03	6400
JMAR TECHNOLOGIES INC	COM	466212107	46	12000	SH	DEFINED	01,03	8050
3950								
JMAR TECHNOLOGIES INC	COM	466212107	42	10950	SH	OTHER	01,03	10950
J P MORGAN CHASE & CO	COM	46625H100	272943	6119788	SH	DEFINED	01,03	5801586
318202								
J P MORGAN CHASE & CO	COM	46625H100	38834	870722	SH	DEFINED	05,01,03	225722
645000								
J P MORGAN CHASE & CO	COM	46625H100	41314	926325	SH	DEFINED	07,06,01,03	926325
J P MORGAN CHASE & CO	COM	46625H100	15632	350502	SH	DEFINED	08,09,03	350502
J P MORGAN CHASE & CO	COM	46625H100	5575	125000	SH	CALL	DEFINED 08,09,03	125000
J P MORGAN CHASE & CO	COM	46625H100	7805	175000	SH	PUT	DEFINED 08,09,03	175000
J P MORGAN CHASE & CO	COM	46625H100	366	8200	SH	DEFINED	13,01,03	8200
J P MORGAN CHASE & CO	COM	46625H100	1561	35000	SH	DEFINED	17,16	35000
J P MORGAN CHASE & CO	COM	46625H100	124346	2788031	SH	OTHER	01,03	1514672
1273359								
J P MORGAN CHASE & CO	COM	46625H100	30293	679225	SH	OTHER	05,01,03	679225
J P MORGAN CHASE & CO	COM	46625H100	4576	102610	SH	OTHER	06,01,03	102610
J P MORGAN CHASE & CO	COM	46625H100	39	874	SH	OTHER	13,01,03	500
374								
JABIL CIRCUIT INC	COM	466313103	1578	51150	SH	DEFINED	01,03	51100
50								
JABIL CIRCUIT INC	COM	466313103	1848	59880	SH	DEFINED	05,01,03	59880
JABIL CIRCUIT INC	COM	466313103	1144	37075	SH	DEFINED	07,06,01,03	37075
JABIL CIRCUIT INC	COM	466313103	8	250	SH	DEFINED	08,09,03	250
JABIL CIRCUIT INC	COM	466313103	247	8000	SH	CALL	DEFINED 08,09,03	8000
JABIL CIRCUIT INC	COM	466313103	69	2250	SH	OTHER	01,03	2250
JABIL CIRCUIT INC	COM	466313103	1055	34200	SH	OTHER	06,01,03	34200
JACK IN THE BOX INC	COM	466367109	1223	46870	SH	DEFINED	01,03	29200
1170 16500								
JACK IN THE BOX INC	COM	466367109	4727	181100	SH	DEFINED	05,01,03	181100
JACK IN THE BOX INC	COM	466367109	8136	311725	SH	DEFINED	07,06,01,03	311725
JACK IN THE BOX INC	COM	466367109	16	600	SH	OTHER	01,03	
600								
JACOBS ENGR GROUP INC DEL	COM	469814107	351	5375	SH	DEFINED	01,03	5375
JACOBS ENGR GROUP INC DEL	COM	469814107	837	12830	SH	DEFINED	05,01,03	12830
JACOBS ENGR GROUP INC DEL	COM	469814107	3010	46150	SH	DEFINED	07,06,01,03	46150
JACOBS ENGR GROUP INC DEL	COM	469814107	26	400	SH	OTHER	06,01,03	400
JAKKS PAC INC	COM	47012E106	171	9125	SH	DEFINED	01,03	9125
JAKKS PAC INC	COM	47012E106	32	1700	SH	DEFINED	05,01,03	1700
JAKKS PAC INC	COM	47012E106	302	16175	SH	DEFINED	07,06,01,03	16175
JAKKS PAC INC	COM	47012E106	14	754	SH	DEFINED	08,09,03	754
JAKKS PAC INC	COM	47012E106	28	1500	SH	OTHER	06,01,03	1500
JAMES RIVER BANKSHARES INC	COM	470345109	5123	213653	SH	DEFINED	01,03	211393
2260								
JAMES RIVER BANKSHARES INC	COM	470345109	2511	104732	SH	OTHER	01,03	68194
36538								
JAZZTEL P L C	SPONSORED AD	47214R152	299	50500	SH	DEFINED		50500
JAZZTEL P L C	SPONSORED AD	47214R152	1	200	SH	DEFINED	01,03	200
JEFFERIES GROUP INC NEW	COM	472319102	308	9500	SH	DEFINED	01,03	9500
JEFFERIES GROUP INC NEW	COM	472319102	117	3600	SH	DEFINED	05,01,03	3600
JEFFERIES GROUP INC NEW	COM	472319102	721	22250	SH	DEFINED	07,06,01,03	22250
JEFFERIES GROUP INC NEW	COM	472319102	39	1200	SH	OTHER	06,01,03	1200

JEFFERSON PILOT CORP 45047	COM	475070108	231028	4781207	SH	DEFINED 01,03	4736160
JEFFERSON PILOT CORP	COM	475070108	2704	55950	SH	DEFINED 05,01,03	55950
JEFFERSON PILOT CORP	COM	475070108	5258	108825	SH	DEFINED 07,06,01,03	108825
JEFFERSON PILOT CORP 107021	COM	475070108	35242	729355	SH	OTHER 01,03	622334
JEFFERSON PILOT CORP	COM	475070108	127	2625	SH	OTHER 05,01,03	2625
JO-ANN STORES INC 8200	CL A	47758P109	50	12400	SH	DEFINED 01,03	4200
JO-ANN STORES INC	CL A	47758P109	350	86500	SH	DEFINED 05,01,03	86500
JO-ANN STORES INC	CL A	47758P109	64	15900	SH	DEFINED 07,06,01,03	15900
JOHNSON & JOHNSON 451825	COM	478160104	426792	8535845	SH	DEFINED 01,03	8084020
JOHNSON & JOHNSON	COM	478160104	56054	1121072	SH	DEFINED 05,01,03	1121072
JOHNSON & JOHNSON	COM	478160104	72195	1443903	SH	DEFINED 07,06,01,03	1443903
JOHNSON & JOHNSON	COM	478160104	25079	501587	SH	DEFINED 08,09,03	501587
JOHNSON & JOHNSON	COM	478160104	10420	208400	SH	CALL DEFINED 08,09,03	208400
JOHNSON & JOHNSON	COM	478160104	3280	65600	SH	PUT DEFINED 08,09,03	65600
JOHNSON & JOHNSON	COM	478160104	338	6750	SH	DEFINED 13,01,03	6750
JOHNSON & JOHNSON	COM	478160104	2000	40000	SH	DEFINED 17,16	40000
JOHNSON & JOHNSON 1782494	COM	478160104	228951	4579028	SH	OTHER 01,03	2796534
JOHNSON & JOHNSON	COM	478160104	2610	52193	SH	OTHER 05,01,03	52193
JOHNSON & JOHNSON	COM	478160104	17520	350400	SH	OTHER 06,01,03	350400
JOHNSON & JOHNSON	COM	478160104	25	500	SH	OTHER 13,01,03	500
JOHNSON CTLS INC 38677	COM	478366107	59328	818657	SH	DEFINED 01,03	779980
JOHNSON CTLS INC	COM	478366107	6337	87440	SH	DEFINED 05,01,03	87440
JOHNSON CTLS INC	COM	478366107	34253	472650	SH	DEFINED 07,06,01,03	472650
JOHNSON CTLS INC	COM	478366107	5073	70000	SH	CALL DEFINED 08,09,03	70000
JOHNSON CTLS INC	COM	478366107	72	1000	SH	DEFINED 13,01,03	1000
JOHNSON CTLS INC 56640	COM	478366107	8014	110577	SH	OTHER 01,03	53937
JOHNSON CTLS INC	COM	478366107	109	1500	SH	OTHER 05,01,03	1500
JOHNSON CTLS INC	COM	478366107	2102	29000	SH	OTHER 06,01,03	29000
JONES APPAREL GROUP INC 5035 2090	COM	480074103	4798	111075	SH	DEFINED 01,03	103950
JONES APPAREL GROUP INC	COM	480074103	2501	57905	SH	DEFINED 05,01,03	57905
JONES APPAREL GROUP INC	COM	480074103	3670	84950	SH	DEFINED 07,06,01,03	84950
JONES APPAREL GROUP INC 4110	COM	480074103	178	4110	SH	OTHER 01,03	
JONES APPAREL GROUP INC	COM	480074103	138	3200	SH	OTHER 06,01,03	3200
JUNIPER NETWORKS INC 1600	COM	48203R104	2194	70546	SH	DEFINED 01,03	68946
JUNIPER NETWORKS INC	COM	48203R104	1163	37383	SH	DEFINED 08,09,03	37383
JUNIPER NETWORKS INC	COM	48203R104	1465	47100	SH	DEFINED 17,16	47100
JUNIPER NETWORKS INC 1053	COM	48203R104	168	5396	SH	OTHER 01,03	4343
JUNIPER NETWORKS INC	SB NT CV 4.7	48203RAA2	189	265000	PRN	DEFINED 01,03	265000
JUNIPER NETWORKS INC	SB NT CV 4.7	48203RAA2	4033	5650000	PRN	DEFINED 07,06,01,03	5650000
JUNIPER NETWORKS INC	SB NT CV 4.7	48203RAA2	19	27000	PRN	OTHER 01,03	27000
KLA-TENCOR CORP	COM	482480100	3298	56413	SH	DEFINED 01,03	56413
KLA-TENCOR CORP	COM	482480100	3573	61110	SH	DEFINED 05,01,03	61110
KLA-TENCOR CORP	COM	482480100	2108	36050	SH	DEFINED 07,06,01,03	36050
KLA-TENCOR CORP	COM	482480100	3736	63900	SH	CALL DEFINED 08,09,03	63900
KLA-TENCOR CORP	COM	482480100	1333	22800	SH	PUT DEFINED 08,09,03	22800
KLA-TENCOR CORP	COM	482480100	5555	95000	SH	DEFINED 17,16	95000
KLA-TENCOR CORP 200	COM	482480100	41	700	SH	OTHER 01,03	500
KLA-TENCOR CORP	COM	482480100	3128	53500	SH	OTHER 06,01,03	53500
K MART CORP 400	COM	482584109	533	46475	SH	DEFINED 01,03	46075
K MART CORP	COM	482584109	1788	155870	SH	DEFINED 05,01,03	155870
K MART CORP	COM	482584109	1084	94475	SH	DEFINED 07,06,01,03	94475
K MART CORP	COM	482584109	389	33900	SH	CALL DEFINED 08,09,03	33900
K MART CORP	COM	482584109	411	35800	SH	PUT DEFINED 08,09,03	35800
K MART CORP 1250	COM	482584109	111	9700	SH	OTHER 01,03	8450
K MART CORP	COM	482584109	97	8450	SH	OTHER 05,01,03	8450
KPMG CONSULTING INC	COM	48265R109	2106	137181	SH	DEFINED 01,03	137181
KPMG CONSULTING INC	COM	48265R109	428	27870	SH	DEFINED 05,01,03	27870
KPMG CONSULTING INC	COM	48265R109	6296	410175	SH	DEFINED 07,06,01,03	410175
KPMG CONSULTING INC	COM	48265R109	267	17400	SH	DEFINED 08,09,03	17400
K-SWISS INC 3600	CL A	482686102	142	5875	SH	DEFINED 01,03	2275
K-SWISS INC	CL A	482686102	1134	47000	SH	DEFINED 05,01,03	47000
K-SWISS INC	CL A	482686102	214	8875	SH	DEFINED 07,06,01,03	8875
K-SWISS INC	CL A	482686102	364	15100	SH	DEFINED 08,09,03	15100
K-SWISS INC	CL A	482686102	181	7500	SH	PUT DEFINED 08,09,03	7500
K2 INC 2900	COM	482732104	80	7000	SH	DEFINED 01,03	4100
K2 INC	COM	482732104	416	36400	SH	DEFINED 05,01,03	36400
K2 INC	COM	482732104	184	16075	SH	DEFINED 07,06,01,03	16075
K V PHARMACEUTICAL CO	CL B CONV	482740107	6440	192241	SH	DEFINED 01,03	192241
K V PHARMACEUTICAL CO	CL A	482740206	955	34407	SH	DEFINED 01,03	34407

K V PHARMACEUTICAL CO	CL A	482740206	6	200 SH	OTHER	01,03	200
KAMAN CORP	CL A	483548103	287	16225 SH	DEFINED	01,03	5125
11100							
KAMAN CORP	CL A	483548103	2425	137000 SH	DEFINED	05,01,03	137000
KAMAN CORP	CL A	483548103	354	20000 SH	DEFINED	07,06,01,03	20000
KANA COMMUNICATIONS	COM	483600102	2	810 SH	DEFINED	01,03	810
KANA COMMUNICATIONS	COM	483600102		2 SH	DEFINED	08,09,03	2
KANA COMMUNICATIONS	COM	483600102	485	237852 SH	DEFINED	14,01,03	237852
KANSAS CITY LIFE INS CO	COM	484836101	1100	27500 SH	DEFINED	01,03	27500
KANSAS CITY LIFE INS CO	COM	484836101	160	4000 SH	DEFINED	08,09,03	4000
KANSAS CITY LIFE INS CO	COM	484836101	168	4200 SH	OTHER	01,03	3000
1200							
KANSAS CITY PWR & LT CO	COM	485134100	1178	47965 SH	DEFINED	01,03	45805
2160							
KANSAS CITY PWR & LT CO	COM	485134100	728	29635 SH	DEFINED	05,01,03	29635
KANSAS CITY PWR & LT CO	COM	485134100	690	28100 SH	DEFINED	07,06,01,03	28100
KANSAS CITY PWR & LT CO	COM	485134100	984	40078 SH	OTHER	01,03	21580
18498							
KANSAS CITY SOUTHN INDS INC	COM NEW	485170302	916	58006 SH	DEFINED	01,03	51556
6450							
KANSAS CITY SOUTHN INDS INC	COM NEW	485170302	799	50600 SH	DEFINED	07,06,01,03	50600
KANSAS CITY SOUTHN INDS INC	COM NEW	485170302	585	37031 SH	OTHER	01,03	2637
34394							
KAYDON CORP	COM	486587108	162	6335 SH	DEFINED	01,03	6335
KAYDON CORP	COM	486587108	394	15355 SH	DEFINED	05,01,03	15355
KAYDON CORP	COM	486587108	349	13625 SH	DEFINED	07,06,01,03	13625
KEANE INC	COM	486665102	25	1120 SH	DEFINED	01,03	920
200							
KEANE INC	COM	486665102	714	32470 SH	DEFINED	05,01,03	32470
KEANE INC	COM	486665102	678	30800 SH	DEFINED	07,06,01,03	30800
KEANE INC	COM	486665102	264	12000 SH	OTHER	01,03	12000
KB HOME	COM	48666K109	1855	61495 SH	DEFINED	01,03	30675
30820							
KB HOME	COM	48666K109	3043	100865 SH	DEFINED	05,01,03	100865
KB HOME	COM	48666K109	9445	313050 SH	DEFINED	07,06,01,03	313050
KB HOME	COM	48666K109	477	15800 SH	DEFINED	17,16	15800
KB HOME	COM	48666K109	54	1795 SH	OTHER	01,03	1795
KB HOME	COM	48666K109	23	775 SH	OTHER	05,01,03	775
KEITHLEY INSTRS INC	COM	487584104	389	18250 SH	DEFINED	01,03	10150
8100							
KEITHLEY INSTRS INC	COM	487584104	2516	118100 SH	DEFINED	05,01,03	118100
KEITHLEY INSTRS INC	COM	487584104	301	14125 SH	DEFINED	07,06,01,03	14125
KEITHLEY INSTRS INC	COM	487584104	11	500 SH	OTHER	01,03	
500							
KEITHLEY INSTRS INC	COM	487584104	47	2200 SH	OTHER	06,01,03	2200
KELLOGG CO	COM	487836108	6186	213327 SH	DEFINED	01,03	181727
31600							
KELLOGG CO	COM	487836108	3673	126640 SH	DEFINED	05,01,03	126640
KELLOGG CO	COM	487836108	2270	78275 SH	DEFINED	07,06,01,03	78275
KELLOGG CO	COM	487836108	8355	288106 SH	OTHER	01,03	136178
151928							
KELLOGG CO	COM	487836108	203	7000 SH	OTHER	05,01,03	7000
KELLWOOD CO	COM	488044108	129	5600 SH	DEFINED	01,03	5200
400							
KELLWOOD CO	COM	488044108	841	36400 SH	DEFINED	05,01,03	36400
KELLWOOD CO	COM	488044108	469	20300 SH	DEFINED	07,06,01,03	20300
KELLWOOD CO	COM	488044108	34	1489 SH	OTHER	01,03	989
500							
KELLY SVCS INC	CL A	488152208	266	10975 SH	DEFINED	01,03	10975
KELLY SVCS INC	CL A	488152208	416	17165 SH	DEFINED	05,01,03	17165
KELLY SVCS INC	CL A	488152208	395	16275 SH	DEFINED	07,06,01,03	16275
KEMET CORP	COM	488360108	59	2950 SH	DEFINED	01,03	2950
KEMET CORP	COM	488360108	895	44550 SH	DEFINED	05,01,03	44550
KEMET CORP	COM	488360108	800	39800 SH	DEFINED	07,06,01,03	39800
KEMET CORP	COM	488360108	80	4000 SH	OTHER	01,03	2140
1860							
KENNAMETAL INC	COM	489170100	13	345 SH	DEFINED	01,03	345
KENNAMETAL INC	COM	489170100	541	14670 SH	DEFINED	05,01,03	14670
KENNAMETAL INC	COM	489170100	514	13925 SH	DEFINED	07,06,01,03	13925
KENNAMETAL INC	COM	489170100	37	1000 SH	OTHER	01,03	1000
KERR MCGEE CORP	COM	492386107	4056	61201 SH	DEFINED	01,03	61201
KERR MCGEE CORP	COM	492386107	2024	30535 SH	DEFINED	05,01,03	30535
KERR MCGEE CORP	COM	492386107	1211	18275 SH	DEFINED	07,06,01,03	18275
KERR MCGEE CORP	COM	492386107	20292	306200 SH	OTHER	01,03	301975
4225							
KERR MCGEE CORP	COM	492386107	108	1625 SH	OTHER	05,01,03	1625
KERR MCGEE CORP	SB DB CV 5.2	492386AP2	1271	109000 PRN	DEFINED	01,03	109000
KERR MCGEE CORP	SB DB CV 5.2	492386AP2	2980	2555000 PRN	DEFINED	07,06,01,03	2555000
KERR MCGEE CORP	SB DB CV 5.2	492386AP2	1370	1175000 PRN	DEFINED	08,09,03	1175000
KEY ENERGY SVCS INC	COM	492914106	53	4900 SH	DEFINED	01,03	2900
2000							
KEY ENERGY SVCS INC	COM	492914106	607	56000 SH	DEFINED	08,09,03	56000
KEY ENERGY SVCS INC	COM	492914106	22	2000 SH	OTHER	01,03	2000
KEY PRODTN INC	COM	493138101	53	3200 SH	DEFINED	01,03	3200
KEY PRODTN INC	COM	493138101	201	12100 SH	DEFINED	07,06,01,03	12100

KEYCORP NEW 14560	COM	493267108	6251	239979	SH	DEFINED 01,03	225419
KEYCORP NEW	COM	493267108	3515	134950	SH	DEFINED 05,01,03	134950
KEYCORP NEW	COM	493267108	2133	81875	SH	DEFINED 07,06,01,03	81875
KEYCORP NEW	COM	493267108	14	544	SH	DEFINED 08,09,03	544
KEYCORP NEW 27855	COM	493267108	3762	144414	SH	OTHER 01,03	116559
KEYCORP NEW	COM	493267108	191	7325	SH	OTHER 05,01,03	7325
KEY3MEDIA GROUP INC	COM	49326R104	2	150	SH	DEFINED 01,03	150
KEYSPAN CORP	COM	49337W100	4432	121485	SH	DEFINED 01,03	121485
KEYSPAN CORP	COM	49337W100	1642	45007	SH	DEFINED 05,01,03	45007
KEYSPAN CORP	COM	49337W100	966	26475	SH	DEFINED 07,06,01,03	26475
KEYSPAN CORP 5432	COM	49337W100	557	15278	SH	OTHER 01,03	9846
KEYSPAN CORP	COM	49337W100	87	2375	SH	OTHER 05,01,03	2375
KEYSPAN CORP	COM	49337W100	75	2050	SH	OTHER 06,01,03	2050
KIMBERLY CLARK CORP 113502	COM	494368103	93569	1673868	SH	DEFINED 01,03	1560366
KIMBERLY CLARK CORP	COM	494368103	12677	226775	SH	DEFINED 05,01,03	226775
KIMBERLY CLARK CORP	COM	494368103	8532	152625	SH	DEFINED 07,06,01,03	152625
KIMBERLY CLARK CORP	COM	494368103	2217	39661	SH	DEFINED 08,09,03	39661
KIMBERLY CLARK CORP	COM	494368103	6	100	SH	DEFINED 13,01,03	100
KIMBERLY CLARK CORP 418522	COM	494368103	64458	1153087	SH	OTHER 01,03	734565
KIMBERLY CLARK CORP	COM	494368103	513	9175	SH	OTHER 05,01,03	9175
KIMBERLY CLARK CORP	COM	494368103	5176	92600	SH	OTHER 06,01,03	92600
KIMBERLY CLARK CORP 200	COM	494368103	11	200	SH	OTHER 13,01,03	
KINDER MORGAN ENERGY PARTNERS 11270	UT LTD PARTN	494550106	2442	35516	SH	DEFINED 01,03	24246
KINDER MORGAN ENERGY PARTNERS	UT LTD PARTN	494550106	1258	18300	SH	DEFINED 05,01,03	18300
KINDER MORGAN ENERGY PARTNERS	UT LTD PARTN	494550106	17919	260600	SH	DEFINED 07,06,01,03	260600
KINDER MORGAN ENERGY PARTNERS	UT LTD PARTN	494550106	126	1830	SH	DEFINED 08,09,03	1830
KINDER MORGAN ENERGY PARTNERS 18645	UT LTD PARTN	494550106	2461	35790	SH	OTHER 01,03	17145
KINDER MORGAN INC KANS 9400	COM	49455P101	1838	36577	SH	DEFINED 01,03	27177
KINDER MORGAN INC KANS	COM	49455P101	2014	40080	SH	DEFINED 05,01,03	40080
KINDER MORGAN INC KANS	COM	49455P101	1109	22075	SH	DEFINED 07,06,01,03	22075
KINDER MORGAN INC KANS	COM	49455P101	366	7290	SH	DEFINED 08,09,03	7290
KINDER MORGAN INC KANS 3712	COM	49455P101	187	3712	SH	OTHER 01,03	
KINDER MORGAN INC KANS	COM	49455P101	99	1975	SH	OTHER 05,01,03	1975
KING PHARMACEUTICALS INC	COM	495582108	3000	55808	SH	DEFINED 01,03	55808
KING PHARMACEUTICALS INC	COM	495582108	2926	54435	SH	DEFINED 05,01,03	54435
KING PHARMACEUTICALS INC	COM	495582108	1787	33250	SH	DEFINED 07,06,01,03	33250
KING PHARMACEUTICALS INC 13571	COM	495582108	979	18217	SH	OTHER 01,03	4646
KING PHARMACEUTICALS INC	COM	495582108	159	2950	SH	OTHER 05,01,03	2950
KING PHARMACEUTICALS INC	COM	495582108	1978	36800	SH	OTHER 06,01,03	36800
KIRBY CORP 5600	COM	497266106	10547	427881	SH	DEFINED 01,03	422281
KIRBY CORP	COM	497266106	1701	69000	SH	DEFINED 05,01,03	69000
KIRBY CORP	COM	497266106	513	20800	SH	DEFINED 07,06,01,03	20800
KMART FING I 433	PFD TRCV 7.7	498778208	20	433	SH	DEFINED 01,03	
KMART FING I 4416	PFD TRCV 7.7	498778208	228	4849	SH	OTHER 01,03	433
KNIGHT RIDDER INC	COM	499040103	2844	47962	SH	DEFINED 01,03	47962
KNIGHT RIDDER INC	COM	499040103	1438	24250	SH	DEFINED 05,01,03	24250
KNIGHT RIDDER INC	COM	499040103	838	14125	SH	DEFINED 07,06,01,03	14125
KNIGHT RIDDER INC	COM	499040103	21	350	SH	DEFINED 08,09,03	350
KNIGHT RIDDER INC 4875	COM	499040103	520	8775	SH	OTHER 01,03	3900
KNIGHT RIDDER INC	COM	499040103	74	1250	SH	OTHER 05,01,03	1250
KNIGHT TRADING GROUP INC	COM	499063105	7	700	SH	DEFINED 01,03	700
KNIGHT TRADING GROUP INC	COM	499063105	344	32200	SH	DEFINED 08,09,03	32200
KNIGHT TRADING GROUP INC	COM	499063105	873	81700	SH	DEFINED 08,09,03	81700
KNIGHT TRADING GROUP INC	COM	499063105	547	51200	SH	DEFINED 08,09,03	51200
KNIGHT TRADING GROUP INC	COM	499063105	25	2320	SH	OTHER 01,03	2320
KNIGHT TRANSN INC	COM	499064103	192	9323	SH	DEFINED 01,03	9323
KNIGHT TRANSN INC	COM	499064103	59	2887	SH	OTHER 01,03	2887
KNOT INC	COM	499184109	8	18600	SH	DEFINED 08,09,03	18600
KOGER EQUITY INC	COM	500228101	1149	69656	SH	DEFINED 01,03	69656
KOGER EQUITY INC 400	COM	500228101	56	3420	SH	OTHER 01,03	3020
KOHL'S CORP 600	COM	500255104	8459	134853	SH	DEFINED 01,03	134253
KOHL'S CORP	COM	500255104	6747	107550	SH	DEFINED 05,01,03	107550
KOHL'S CORP	COM	500255104	4068	64850	SH	DEFINED 07,06,01,03	64850
KOHL'S CORP	COM	500255104	2509	40000	SH	DEFINED 08,09,03	40000
KOHL'S CORP	COM	500255104	1568	25000	SH	DEFINED 08,09,03	25000
KOHL'S CORP 1015	COM	500255104	905	14420	SH	OTHER 01,03	13405
KOHL'S CORP	COM	500255104	361	5750	SH	OTHER 05,01,03	5750

LIBBEY INC	COM	529898108	28	700 SH	OTHER	06,01,03	700
LIBERATE TECHNOLOGIES	COM	530129105	133	12124 SH	DEFINED	01,03	12124
LIBERATE TECHNOLOGIES	COM	530129105	20	1800 SH	DEFINED	05,01,03	1800
LIBERATE TECHNOLOGIES	COM	530129105	701	64000 SH	DEFINED	08,09,03	64000
LIBERATE TECHNOLOGIES	COM	530129105	7	607 SH	OTHER	01,03	607
LIBERATE TECHNOLOGIES	COM	530129105	32	2900 SH	OTHER	06,01,03	2900
LIBERTY ALL STAR EQUITY FD	SH BEN INT	530158104	365	27870 SH	DEFINED	01,03	27870
LIBERTY ALL STAR EQUITY FD	SH BEN INT	530158104	61	4682 SH	OTHER	01,03	4682
LIBERTY CORP S C	COM	530370105	674	16856 SH	DEFINED	01,03	16856
LIBERTY CORP S C	COM	530370105	360	9000 SH	OTHER	01,03	9000
LIBERTY DIGITAL INC	CL A	530436104	904	148359 SH	DEFINED	01,03	148359
LIBERTY DIGITAL INC	CL A	530436104	41	6800 SH	DEFINED	05,01,03	6800
LIFEPOINT HOSPITALS INC	COM	53219L109	238	5384 SH	DEFINED	01,03	4149
1235							
LIFEPOINT HOSPITALS INC	COM	53219L109	909	20525 SH	DEFINED	05,01,03	20525
LIFEPOINT HOSPITALS INC	COM	53219L109	1822	41150 SH	DEFINED	07,06,01,03	41150
LIFEPOINT HOSPITALS INC	COM	53219L109		10 SH	DEFINED	08,09,03	10
LIFEPOINT HOSPITALS INC	COM	53219L109	7	149 SH	OTHER	01,03	125
24							
LIFEMINDERS INC	COM	53220Q105	112	71066 SH	DEFINED	01,03	71066
LILLY ELI & CO	COM	532457108	205108	2771732 SH	DEFINED	01,03	2604712
167020							
LILLY ELI & CO	COM	532457108	34559	467010 SH	DEFINED	05,01,03	467010
LILLY ELI & CO	COM	532457108	30590	413375 SH	DEFINED	07,06,01,03	413375
LILLY ELI & CO	COM	532457108	2777	37525 SH	DEFINED	08,09,03	37525
LILLY ELI & CO	COM	532457108	8880	120000 SH	DEFINED	08,09,03	120000
LILLY ELI & CO	COM	532457108	111	1500 SH	DEFINED	13,01,03	1500
LILLY ELI & CO	COM	532457108	76291	1030963 SH	OTHER	01,03	580412
450551							
LILLY ELI & CO	COM	532457108	1434	19375 SH	OTHER	05,01,03	19375
LILLY ELI & CO	COM	532457108	6830	92300 SH	OTHER	06,01,03	92300
LILLY ELI & CO	COM	532457108	71	955 SH	OTHER	13,01,03	275
680							
LIMITED INC	COM	532716107	1369	82874 SH	DEFINED	01,03	82874
LIMITED INC	COM	532716107	2292	138760 SH	DEFINED	05,01,03	138760
LIMITED INC	COM	532716107	1358	82225 SH	DEFINED	07,06,01,03	82225
LIMITED INC	COM	532716107	254	15400 SH	DEFINED	08,09,03	15400
LIMITED INC	COM	532716107	77	4645 SH	OTHER	01,03	2820
1825							
LIMITED INC	COM	532716107	121	7350 SH	OTHER	05,01,03	7350
LINCARE HLDGS INC	COM	532791100	5454	181728 SH	DEFINED	01,03	176888
3800 1040							
LINCARE HLDGS INC	COM	532791100	1602	53390 SH	DEFINED	05,01,03	53390
LINCARE HLDGS INC	COM	532791100	1463	48750 SH	DEFINED	07,06,01,03	48750
LINCARE HLDGS INC	COM	532791100	2187	72860 SH	DEFINED	08,09,03	72860
LINCARE HLDGS INC	COM	532791100	216	7200 SH	OTHER	01,03	
7200							
LINCARE HLDGS INC	COM	532791100	84	2800 SH	OTHER	06,01,03	2800
LINCOLN ELEC HLDGS INC	COM	533900106	26	1000 SH	DEFINED	01,03	1000
LINCOLN ELEC HLDGS INC	COM	533900106	1064	41720 SH	OTHER	01,03	3000
38720							
LINCOLN NATL CORP IND	COM	534187109	22403	432916 SH	DEFINED	01,03	424308
8608							
LINCOLN NATL CORP IND	COM	534187109	3776	72970 SH	DEFINED	05,01,03	72970
LINCOLN NATL CORP IND	COM	534187109	3459	66850 SH	DEFINED	07,06,01,03	66850
LINCOLN NATL CORP IND	COM	534187109	10342	199840 SH	OTHER	01,03	145792
54048							
LINCOLN NATL CORP IND	COM	534187109	167	3225 SH	OTHER	05,01,03	3225
LINCOLN NATL CORP IND	COM	534187109	2836	54800 SH	OTHER	06,01,03	54800
LINDSAY MFG CO	COM	535555106	51	2675 SH	DEFINED	01,03	2675
LINDSAY MFG CO	COM	535555106	200	10500 SH	DEFINED	07,06,01,03	10500
LINEAR TECHNOLOGY CORP	COM	535678106	42517	961487 SH	DEFINED	01,03	926262
35225							
LINEAR TECHNOLOGY CORP	COM	535678106	7896	178555 SH	DEFINED	05,01,03	178555
LINEAR TECHNOLOGY CORP	COM	535678106	31419	710525 SH	DEFINED	07,06,01,03	710525
LINEAR TECHNOLOGY CORP	COM	535678106	130	2932 SH	DEFINED	08,09,03	2932
LINEAR TECHNOLOGY CORP	COM	535678106	17	380 SH	DEFINED	13,01,03	380
LINEAR TECHNOLOGY CORP	COM	535678106	5019	113500 SH	DEFINED	17,16	113500
LINEAR TECHNOLOGY CORP	COM	535678106	3673	83067 SH	OTHER	01,03	38227
44840							
LINEAR TECHNOLOGY CORP	COM	535678106	3489	78900 SH	OTHER	06,01,03	78900
LINENS N THINGS INC	COM	535679104	3462	126738 SH	DEFINED	01,03	124238
2500							
LINENS N THINGS INC	COM	535679104	478	17500 SH	DEFINED	05,01,03	17500
LINENS N THINGS INC	COM	535679104	991	36275 SH	DEFINED	07,06,01,03	36275
LINENS N THINGS INC	COM	535679104	246	9000 SH	DEFINED	08,09,03	9000
LINENS N THINGS INC	COM	535679104	156	5700 SH	OTHER	01,03	4480
1220							
LINENS N THINGS INC	COM	535679104	52	1900 SH	OTHER	06,01,03	1900
LINENS N THINGS INC	COM	535679104	20	750 SH	OTHER	13,01,03	
750							
LION BIOSCIENCE AKTIENGESELLSC	SPONSORED AD	536191109	318	11850 SH	DEFINED	08,09,03	11850
LIZ CLAIBORNE INC	COM	539320101	2998	59420 SH	DEFINED	01,03	49270
10150							
LIZ CLAIBORNE INC	COM	539320101	2793	55370 SH	DEFINED	05,01,03	55370

LIZ CLAIBORNE INC	COM	539320101	12099	239825	SH	DEFINED	07,06,01,03	239825
LIZ CLAIBORNE INC 2500	COM	539320101	1050	20814	SH	OTHER	01,03	18314
LIZ CLAIBORNE INC	COM	539320101	45	900	SH	OTHER	05,01,03	900
LIZ CLAIBORNE INC	COM	539320101	2270	45000	SH	OTHER	06,01,03	45000
L90 INC	COM	539441105	174	72000	SH	DEFINED	08,09,03	72000
LOCKHEED MARTIN CORP 34390	COM	539830109	24155	651962	SH	DEFINED	01,03	617572
LOCKHEED MARTIN CORP	COM	539830109	8368	225862	SH	DEFINED	05,01,03	225862
LOCKHEED MARTIN CORP	COM	539830109	18280	493375	SH	DEFINED	07,06,01,03	493375
LOCKHEED MARTIN CORP	COM	539830109	93	2500	SH	DEFINED	13,01,03	2500
LOCKHEED MARTIN CORP 137146	COM	539830109	8755	236309	SH	OTHER	01,03	99163
LOCKHEED MARTIN CORP	COM	539830109	277	7475	SH	OTHER	05,01,03	7475
LOCKHEED MARTIN CORP	COM	539830109	634	17100	SH	OTHER	06,01,03	17100
LOEWS CORP 60550	COM	540424108	6929	107549	SH	DEFINED	01,03	46999
LOEWS CORP	COM	540424108	13719	212925	SH	DEFINED	05,01,03	212925
LOEWS CORP	COM	540424108	19324	299925	SH	DEFINED	07,06,01,03	299925
LOEWS CORP 8824	COM	540424108	893	13854	SH	OTHER	01,03	5030
LOEWS CORP	COM	540424108	219	3400	SH	OTHER	05,01,03	3400
LOEWS CORP	COM	540424108	857	13300	SH	OTHER	06,01,03	13300
LONE STAR STEAKHOUSE SALOON	COM	542307103	133	10270	SH	DEFINED	01,03	10270
LONE STAR STEAKHOUSE SALOON	COM	542307103	150	11520	SH	DEFINED	05,01,03	11520
LONE STAR STEAKHOUSE SALOON	COM	542307103	142	10925	SH	DEFINED	07,06,01,03	10925
LONE STAR STEAKHOUSE SALOON 1200	COM	542307103	16	1200	SH	OTHER	01,03	
LONE STAR TECHNOLOGIES INC 600	COM	542312103	251	6923	SH	DEFINED	01,03	6323
LONE STAR TECHNOLOGIES INC	COM	542312103	62	1700	SH	DEFINED	05,01,03	1700
LONE STAR TECHNOLOGIES INC	COM	542312103	775	21400	SH	DEFINED	07,06,01,03	21400
LONE STAR TECHNOLOGIES INC	COM	542312103	217	6000	SH	OTHER	01,03	6000
LONGS DRUG STORES CORP 1500 3000	COM	543162101	270	12549	SH	DEFINED	01,03	8049
LONGS DRUG STORES CORP	COM	543162101	427	19815	SH	DEFINED	05,01,03	19815
LONGS DRUG STORES CORP	COM	543162101	157	7275	SH	DEFINED	07,06,01,03	7275
LONGS DRUG STORES CORP	COM	543162101	2739	127105	SH	DEFINED	08,09,03	127105
LONGS DRUG STORES CORP 1000	COM	543162101	22	1000	SH	OTHER	01,03	
LONGVIEW FIBRE CO 2900	COM	543213102	134	10915	SH	DEFINED	01,03	8015
LONGVIEW FIBRE CO	COM	543213102	303	24565	SH	DEFINED	05,01,03	24565
LONGVIEW FIBRE CO	COM	543213102	287	23275	SH	DEFINED	07,06,01,03	23275
LONGVIEW FIBRE CO 101600	COM	543213102	1881	152675	SH	OTHER	01,03	51075
LOUIS DREYFUS NAT GAS CORP 1500	COM	546011107	736	21114	SH	DEFINED	01,03	19614
LOUIS DREYFUS NAT GAS CORP	COM	546011107	1415	40600	SH	DEFINED	05,01,03	40600
LOUIS DREYFUS NAT GAS CORP	COM	546011107	1324	38000	SH	DEFINED	07,06,01,03	38000
LOUIS DREYFUS NAT GAS CORP	COM	546011107	132	3800	SH	DEFINED	08,09,03	3800
LOUIS DREYFUS NAT GAS CORP	COM	546011107	349	10000	SH	CALL	DEFINED	10000
LOUIS DREYFUS NAT GAS CORP	COM	546011107	80	2300	SH	OTHER	06,01,03	2300
LOUISIANA PAC CORP 150	COM	546347105	343	29227	SH	DEFINED	01,03	29077
LOUISIANA PAC CORP	COM	546347105	383	32690	SH	DEFINED	05,01,03	32690
LOUISIANA PAC CORP	COM	546347105	236	20125	SH	DEFINED	07,06,01,03	20125
LOUISIANA PAC CORP 8436	COM	546347105	177	15117	SH	OTHER	01,03	6681
LOUISIANA PAC CORP	COM	546347105	21	1800	SH	OTHER	05,01,03	1800
LOWES COS INC 17209	COM	548661107	85331	1176172	SH	DEFINED	01,03	1158963
LOWES COS INC 123320	COM	548661107	8947	123320	SH	DEFINED	05,01,03	
LOWES COS INC	COM	548661107	5410	74575	SH	DEFINED	07,06,01,03	74575
LOWES COS INC	COM	548661107	5517	76040	SH	DEFINED	08,09,03	76040
LOWES COS INC 165574	COM	548661107	19432	267839	SH	OTHER	01,03	102265
LOWES COS INC 311680	COM	548661107	32040	441625	SH	OTHER	05,01,03	129945
LOWES COS INC	COM	548661107	5804	80000	SH	OTHER	06,01,03	80000
LUBRIZOL CORP 1480	COM	549271104	755	24305	SH	DEFINED	01,03	22825
LUBRIZOL CORP	COM	549271104	777	25020	SH	DEFINED	05,01,03	25020
LUBRIZOL CORP	COM	549271104	722	23250	SH	DEFINED	07,06,01,03	23250
LUBRIZOL CORP	COM	549271104	776	25000	SH	PUT	DEFINED	25000
LUBRIZOL CORP 7500	COM	549271104	605	19500	SH	OTHER	01,03	12000
LUBRIZOL CORP	COM	549271104	537	17300	SH	OTHER	06,01,03	17300
LUBYS INC 1000	COM	549282101	529	54084	SH	DEFINED	01,03	53084
LUBYS INC	COM	549282101	197	20100	SH	DEFINED	07,06,01,03	20100
LUBYS INC	COM	549282101	10	1000	SH	OTHER	01,03	1000
LUCENT TECHNOLOGIES INC 226417	COM	549463107	21439	3452361	SH	DEFINED	01,03	3225944

MANUGISTICS GROUP INC	COM	565011103	13	500 SH	DEFINED	05,01,03	500	
MANUGISTICS GROUP INC	COM	565011103	1345	53573 SH	DEFINED	08,09,03	53573	
MANUGISTICS GROUP INC	COM	565011103	1004	40000 SH	PUT	DEFINED	08,09,03	40000
MANUGISTICS GROUP INC	COM	565011103	77	3055 SH	OTHER	01,03	3055	
MANULIFE FINL CORP 20549	COM	56501R106	10924	391413 SH	DEFINED	01,03	370864	
MANULIFE FINL CORP 21089	COM	56501R106	1028	36824 SH	OTHER	01,03	15735	
MAPINFO CORP 5200	COM	565105103	203	9225 SH	DEFINED	01,03	4025	
MAPINFO CORP	COM	565105103	2055	93400 SH	DEFINED	05,01,03	93400	
MAPINFO CORP	COM	565105103	285	12975 SH	DEFINED	07,06,01,03	12975	
MARCUS CORP	COM	566330106	95	6775 SH	DEFINED	01,03	6775	
MARCUS CORP	COM	566330106	364	26075 SH	DEFINED	07,06,01,03	26075	
MARCUS CORP	COM	566330106	6	450 SH	OTHER	01,03	450	
MARINE DRILLING COS INC 2725	COM PAR \$0.0	568240204	1160	60685 SH	DEFINED	01,03	57960	
MARINE DRILLING COS INC	COM PAR \$0.0	568240204	1227	64210 SH	DEFINED	05,01,03	64210	
MARINE DRILLING COS INC	COM PAR \$0.0	568240204	10367	542475 SH	DEFINED	07,06,01,03	542475	
MARINE DRILLING COS INC	COM PAR \$0.0	568240204	726	38000 SH	DEFINED	17,16	38000	
MARINE DRILLING COS INC	COM PAR \$0.0	568240204	73	3800 SH	OTHER	06,01,03	3800	
MARINE PETE TR 27225 500	UNIT BEN INT	568423107	832	29725 SH	OTHER	01,03	2000	
MARSH & MCLENNAN COS INC 91593	COM	571748102	189118	1872451 SH	DEFINED	01,03	1780858	
MARSH & MCLENNAN COS INC	COM	571748102	9750	96535 SH	DEFINED	05,01,03	96535	
MARSH & MCLENNAN COS INC	COM	571748102	5568	55125 SH	DEFINED	07,06,01,03	55125	
MARSH & MCLENNAN COS INC	COM	571748102	56	550 SH	DEFINED	08,09,03	550	
MARSH & MCLENNAN COS INC	COM	571748102	4545	45000 SH	CALL	DEFINED	08,09,03	45000
MARSH & MCLENNAN COS INC	COM	571748102	5555	55000 SH	PUT	DEFINED	08,09,03	55000
MARSH & MCLENNAN COS INC	COM	571748102	255	2525 SH	DEFINED	13,01,03	2525	
MARSH & MCLENNAN COS INC 278397	COM	571748102	58780	581977 SH	OTHER	01,03	303580	
MARSH & MCLENNAN COS INC	COM	571748102	480	4750 SH	OTHER	05,01,03	4750	
MARSHALL & ILSLEY CORP 1400 370	COM	571834100	36009	668074 SH	DEFINED	01,03	666304	
MARSHALL & ILSLEY CORP	COM	571834100	2750	51015 SH	DEFINED	05,01,03	51015	
MARSHALL & ILSLEY CORP	COM	571834100	2523	46800 SH	DEFINED	07,06,01,03	46800	
MARSHALL & ILSLEY CORP	COM	571834100	222	4124 SH	DEFINED	08,09,03	4124	
MARSHALL & ILSLEY CORP 2700	COM	571834100	146	2700 SH	OTHER	01,03		
MARSHALL & ILSLEY CORP	COM	571834100	140	2600 SH	OTHER	06,01,03	2600	
MARRIOTT INTL INC NEW 1550	CL A	571903202	11211	236829 SH	DEFINED	01,03	235279	
MARRIOTT INTL INC NEW	CL A	571903202	4977	105135 SH	DEFINED	05,01,03	105135	
MARRIOTT INTL INC NEW	CL A	571903202	4599	97150 SH	DEFINED	07,06,01,03	97150	
MARRIOTT INTL INC NEW	CL A	571903202	4	80 SH	DEFINED	08,09,03	80	
MARRIOTT INTL INC NEW	CL A	571903202	6817	144000 SH	CALL	DEFINED	08,09,03	144000
MARRIOTT INTL INC NEW	CL A	571903202	3787	80000 SH	PUT	DEFINED	08,09,03	80000
MARRIOTT INTL INC NEW 5475	CL A	571903202	2921	61695 SH	OTHER	01,03	56220	
MARRIOTT INTL INC NEW	CL A	571903202	199	4200 SH	OTHER	05,01,03	4200	
MARTEK BIOSCIENCES CORP 4300	COM	572901106	1077	37800 SH	DEFINED	01,03	33500	
MARTEK BIOSCIENCES CORP	COM	572901106	998	35000 SH	DEFINED	05,01,03	35000	
MARTEK BIOSCIENCES CORP	COM	572901106	14471	507747 SH	DEFINED	07,06,01,03	507747	
MARTIN MARIETTA MATLS INC	COM	573284106	561	11337 SH	DEFINED	01,03	11337	
MARTIN MARIETTA MATLS INC	COM	573284106	1132	22865 SH	DEFINED	05,01,03	22865	
MARTIN MARIETTA MATLS INC	COM	573284106	8518	172125 SH	DEFINED	07,06,01,03	172125	
MARTIN MARIETTA MATLS INC 2209	COM	573284106	209	4232 SH	OTHER	01,03	2023	
MASCO CORP 28600	COM	574599106	3387	135692 SH	DEFINED	01,03	107092	
MASCO CORP	COM	574599106	3695	148020 SH	DEFINED	05,01,03	148020	
MASCO CORP	COM	574599106	2213	88675 SH	DEFINED	07,06,01,03	88675	
MASCO CORP	COM	574599106	109	4360 SH	DEFINED	08,09,03	4360	
MASCO CORP 4515	COM	574599106	2644	105934 SH	OTHER	01,03	101419	
MASCO CORP	COM	574599106	198	7925 SH	OTHER	05,01,03	7925	
MASSEY ENERGY CORP 8433	COM	576206106	736	37260 SH	DEFINED	01,03	28827	
MASSEY ENERGY CORP	COM	576206106	1848	93500 SH	DEFINED	05,01,03	93500	
MASSEY ENERGY CORP	COM	576206106	1308	66186 SH	DEFINED	07,06,01,03	66186	
MASSEY ENERGY CORP	COM	576206106	2031	102792 SH	DEFINED	11,06,01,03	102792	
MASSEY ENERGY CORP 13366	COM	576206106	545	27592 SH	OTHER	01,03	14226	
MASSEY ENERGY CORP	COM	576206106	49	2500 SH	OTHER	06,01,03	2500	
MASSMUTUAL CORPORATE INVS INC	COM	576292106	247	10000 SH	DEFINED	01,03	10000	
MASSMUTUAL CORPORATE INVS INC	COM	576292106	25	1000 SH	OTHER	01,03	1000	
MASTEC INC	COM	576323109	27	2040 SH	DEFINED	01,03	2040	
MASTEC INC	COM	576323109	302	22885 SH	DEFINED	05,01,03	22885	
MASTEC INC	COM	576323109	287	21725 SH	DEFINED	07,06,01,03	21725	
MASTEC INC	COM	576323109	20	1500 SH	OTHER	01,03	1500	
MATERIAL SCIENCIES CORP 5000	COM	576674105	82	8350 SH	DEFINED	01,03	3350	

MATERIAL SCIENCIES CORP	COM	576674105	605	61200	SH	DEFINED	05,01,03	61200
MATERIAL SCIENCIES CORP	COM	576674105	125	12700	SH	DEFINED	07,06,01,03	12700
MATRIXONE INC	COM	57685P304	1606	69261	SH	DEFINED		69261
MATRIXONE INC	COM	57685P304	12	500	SH	DEFINED	01,03	500
MATSUSHITA ELEC INDL 3950	ADR	576879209	92	5842	SH	DEFINED	01,03	1892
MATSUSHITA ELEC INDL 500	ADR	576879209	254	16073	SH	OTHER	01,03	15573
MATTEL INC 2214	COM	577081102	5632	297674	SH	DEFINED	01,03	295460
MATTEL INC	COM	577081102	2658	140495	SH	DEFINED	05,01,03	140495
MATTEL INC	COM	577081102	1572	83100	SH	DEFINED	07,06,01,03	83100
MATTEL INC	COM	577081102	114	6000	SH	DEFINED	08,09,03	6000
MATTEL INC	COM	577081102	66	3500	SH	DEFINED	08,09,03	3500
MATTEL INC 7649	COM	577081102	1405	74247	SH	OTHER	01,03	66598
MATTEL INC	COM	577081102	140	7425	SH	OTHER	05,01,03	7425
MATTEL INC	COM	577081102	668	35300	SH	OTHER	06,01,03	35300
MAXTOR CORP 152	COM NEW	577729205	4	804	SH	DEFINED	01,03	652
MAXTOR CORP	COM NEW	577729205	9	1748	SH	DEFINED	05,01,03	1748
MAXTOR CORP	COM NEW	577729205	79	15000	SH	DEFINED	08,09,03	15000
MAXTOR CORP	COM NEW	577729205	21	3978	SH	OTHER	01,03	3978
MAXIM INTEGRATED PRODS INC 23740	COM	57772K101	7527	170258	SH	DEFINED	01,03	146518
MAXIM INTEGRATED PRODS INC	COM	57772K101	6268	141774	SH	DEFINED	05,01,03	141774
MAXIM INTEGRATED PRODS INC	COM	57772K101	10603	239825	SH	DEFINED	07,06,01,03	239825
MAXIM INTEGRATED PRODS INC	COM	57772K101	1979	44765	SH	DEFINED	08,09,03	44765
MAXIM INTEGRATED PRODS INC	COM	57772K101	6105	138100	SH	CALL	DEFINED 08,09,03	138100
MAXIM INTEGRATED PRODS INC	COM	57772K101	6455	146000	SH	PUT	DEFINED 08,09,03	146000
MAXIM INTEGRATED PRODS INC 8410	COM	57772K101	631	14273	SH	OTHER	01,03	5863
MAXIM INTEGRATED PRODS INC	COM	57772K101	1732	39181	SH	OTHER	06,01,03	39181
MAXWELL TECHNOLOGIES INC	COM	577767106	100	4473	SH	DEFINED	08,09,03	4473
MAXWELL TECHNOLOGIES INC	COM	577767106	223	10000	SH	CALL	DEFINED 08,09,03	10000
MAY DEPT STORES CO 181810	COM	577778103	30765	897976	SH	DEFINED	01,03	716166
MAY DEPT STORES CO	COM	577778103	11308	330065	SH	DEFINED	05,01,03	330065
MAY DEPT STORES CO	COM	577778103	4226	123350	SH	DEFINED	07,06,01,03	123350
MAY DEPT STORES CO	COM	577778103	106	3100	SH	DEFINED	08,09,03	3100
MAY DEPT STORES CO 969730	COM	577778103	48871	1426469	SH	OTHER	01,03	456739
MAY DEPT STORES CO	COM	577778103	176	5150	SH	OTHER	05,01,03	5150
MAXIMUS INC 5538	COM	577933104	430	10728	SH	DEFINED	01,03	5190
MAXIMUS INC	COM	577933104	4152	103562	SH	DEFINED	05,01,03	103562
MAXIMUS INC	COM	577933104	769	19175	SH	DEFINED	07,06,01,03	19175
MAXIMUS INC	COM	577933104	58	1450	SH	OTHER	01,03	1450
MAYORS JEWELERS INC DEL 19700	COM	578462103	100	24125	SH	DEFINED	01,03	4425
MAYORS JEWELERS INC DEL	COM	578462103	1002	241400	SH	DEFINED	05,01,03	241400
MAYORS JEWELERS INC DEL	COM	578462103	71	17200	SH	DEFINED	07,06,01,03	17200
MAYTAG CORP 3442	COM	578592107	1289	44052	SH	DEFINED	01,03	40610
MAYTAG CORP	COM	578592107	735	25125	SH	DEFINED	05,01,03	25125
MAYTAG CORP	COM	578592107	444	15175	SH	DEFINED	07,06,01,03	15175
MAYTAG CORP 18860	COM	578592107	906	30950	SH	OTHER	01,03	12090
MAYTAG CORP	COM	578592107	38	1300	SH	OTHER	05,01,03	1300
MCCORMICK & CO INC 2600	COM NON VTG	579780206	4882	116180	SH	DEFINED	01,03	113580
MCCORMICK & CO INC	COM NON VTG	579780206	1436	34185	SH	DEFINED	05,01,03	34185
MCCORMICK & CO INC	COM NON VTG	579780206	1315	31300	SH	DEFINED	07,06,01,03	31300
MCCORMICK & CO INC	COM NON VTG	579780206	688	16363	SH	OTHER	01,03	16363
MCCORMICK & CO INC	COM NON VTG	579780206	147	3500	SH	OTHER	06,01,03	3500
MCDATA CORP 3916	CL A	580031201	2731	155588	SH	DEFINED	01,03	151672
MCDATA CORP	CL A	580031201	8	458	SH	DEFINED	05,01,03	458
MCDATA CORP	CL A	580031201	3499	199375	SH	DEFINED	07,06,01,03	199375
MCDATA CORP	CL A	580031201	66	3784	SH	DEFINED	08,09,03	3784
MCDATA CORP 11970	CL A	580031201	539	30702	SH	OTHER	01,03	18732
MCDATA CORP	CL A	580031201	2	113	SH	OTHER	13,01,03	113
MCDERMOTT INTL INC	COM	580037109	194	16630	SH	DEFINED	01,03	16630
MCDERMOTT INTL INC	COM	580037109	222	19035	SH	DEFINED	05,01,03	19035
MCDERMOTT INTL INC	COM	580037109	137	11800	SH	DEFINED	07,06,01,03	11800
MCDERMOTT INTL INC	COM	580037109	12	1050	SH	OTHER	05,01,03	1050
MCDONALDS CORP 134315	COM	580135101	143702	5310483	SH	DEFINED	01,03	5176168
MCDONALDS CORP	COM	580135101	11457	423378	SH	DEFINED	05,01,03	423378
MCDONALDS CORP	COM	580135101	10921	403600	SH	DEFINED	07,06,01,03	403600
MCDONALDS CORP	COM	580135101	155	5740	SH	DEFINED	08,09,03	5740
MCDONALDS CORP	COM	580135101	89	3300	SH	DEFINED	13,01,03	3300
MCDONALDS CORP 964327	COM	580135101	51693	1910328	SH	OTHER	01,03	946001

MCDONALDS CORP	COM	580135101	603	22300	SH	OTHER	05,01,03	22300
MCDONALDS CORP	COM	580135101	482	17800	SH	OTHER	06,01,03	17800
MCGRAW HILL COS INC 13135	COM	580645109	79077	1195415	SH	DEFINED	01,03	1182280
MCGRAW HILL COS INC 63365	COM	580645109	4192	63365	SH	DEFINED	05,01,03	
MCGRAW HILL COS INC	COM	580645109	12727	192400	SH	DEFINED	07,06,01,03	192400
MCGRAW HILL COS INC	COM	580645109	17	250	SH	DEFINED	08,09,03	250
MCGRAW HILL COS INC 160961	COM	580645109	21627	326945	SH	OTHER	01,03	165984
MCGRAW HILL COS INC 356635	COM	580645109	28006	423375	SH	OTHER	05,01,03	66740
MCGRAW HILL COS INC	COM	580645109	4710	71200	SH	OTHER	06,01,03	71200
MCKESSON HBOC INC 62297	COM	58155Q103	2858	76997	SH	DEFINED	01,03	14700
MCKESSON HBOC INC	COM	58155Q103	3347	90165	SH	DEFINED	05,01,03	90165
MCKESSON HBOC INC	COM	58155Q103	2039	54925	SH	DEFINED	07,06,01,03	54925
MCKESSON HBOC INC	COM	58155Q103	457	12300	SH	DEFINED	08,09,03	12300
MCKESSON HBOC INC	COM	58155Q103	742	20000	SH	CALL	DEFINED 08,09,03	20000
MCKESSON HBOC INC 2410 40047	COM	58155Q103	4042	108889	SH	OTHER	01,03	66432
MCKESSON HBOC INC	COM	58155Q103	182	4900	SH	OTHER	05,01,03	4900
MCLEODUSA INC 500	CL A	582266102	94	20569	SH	DEFINED	01,03	20069
MCLEODUSA INC	CL A	582266102	129	28100	SH	DEFINED	08,09,03	28100
MCLEODUSA INC	CL A	582266102	10	2264	SH	OTHER	01,03	2264
MEAD CORP 5100	COM	582834107	26897	991054	SH	DEFINED	01,03	985954
MEAD CORP	COM	582834107	854	31480	SH	DEFINED	05,01,03	31480
MEAD CORP	COM	582834107	518	19100	SH	DEFINED	07,06,01,03	19100
MEAD CORP	COM	582834107	92	3400	SH	DEFINED	13,01,03	3400
MEAD CORP 73045	COM	582834107	4128	152108	SH	OTHER	01,03	79063
MEAD CORP	COM	582834107	46	1700	SH	OTHER	05,01,03	1700
MEAD CORP 800	COM	582834107	22	800	SH	OTHER	13,01,03	
MEADE INSTRUMENTS CORP 1200	COM	583062104	88	13023	SH	DEFINED	01,03	11823
MEADE INSTRUMENTS CORP	COM	583062104	247	36700	SH	DEFINED	05,01,03	36700
MEADE INSTRUMENTS CORP	COM	583062104	96	14300	SH	DEFINED	07,06,01,03	14300
MEDAREX INC 250	COM	583916101	6210	264257	SH	DEFINED	01,03	264007
MEDAREX INC 3695	COM	583916101	248	10535	SH	OTHER	01,03	6840
MED-DESIGN CORP	COM	583926100	2559	84900	SH	DEFINED	08,09,03	84900
MEDIA GEN INC 449	CL A	584404107	592	12860	SH	DEFINED	01,03	12411
MEDIA GEN INC	CL A	584404107	506	10990	SH	DEFINED	05,01,03	10990
MEDIA GEN INC	CL A	584404107	478	10400	SH	DEFINED	07,06,01,03	10400
MEDIA GEN INC 250	CL A	584404107	184	4007	SH	OTHER	01,03	3757
MEDICIS PHARMACEUTICAL CORP 500 9153	CL A NEW	584690309	1894	35743	SH	DEFINED	01,03	26090
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	6678	126000	SH	DEFINED	05,01,03	126000
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	8984	169500	SH	DEFINED	07,06,01,03	169500
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	85	1600	SH	OTHER	06,01,03	1600
MEDIMMUNE INC	COM	584699102	5419	114810	SH	DEFINED	01,03	114810
MEDIMMUNE INC	COM	584699102	3213	68080	SH	DEFINED	05,01,03	68080
MEDIMMUNE INC	COM	584699102	9693	205350	SH	DEFINED	07,06,01,03	205350
MEDIMMUNE INC	COM	584699102	1	20	SH	DEFINED	08,09,03	20
MEDIMMUNE INC	COM	584699102	2360	50000	SH	CALL	DEFINED 08,09,03	50000
MEDIMMUNE INC	COM	584699102	2360	50000	SH	PUT	DEFINED 08,09,03	50000
MEDIMMUNE INC	COM	584699102	314	6656	SH	OTHER	01,03	6656
MEDIMMUNE INC	COM	584699102	173	3675	SH	OTHER	05,01,03	3675
MEDIMMUNE INC	COM	584699102	2110	44700	SH	OTHER	06,01,03	44700
MEDITRUST CORP	PAIRED CTF N	58501T306	519	100097	SH	DEFINED		100097
MEDTRONIC INC	COM	585055106	1406	30549	SH	DEFINED		30549
MEDTRONIC INC 113027	COM	585055106	253303	5505387	SH	DEFINED	01,03	5392360
MEDTRONIC INC 453052	COM	585055106	20845	453052	SH	DEFINED	05,01,03	
MEDTRONIC INC	COM	585055106	18413	400185	SH	DEFINED	07,06,01,03	400185
MEDTRONIC INC	COM	585055106	270	5877	SH	DEFINED	08,09,03	5877
MEDTRONIC INC	COM	585055106	121	2625	SH	DEFINED	13,01,03	2625
MEDTRONIC INC 415149	COM	585055106	50416	1095764	SH	OTHER	01,03	680615
MEDTRONIC INC 611948	COM	585055106	49959	1085825	SH	OTHER	05,01,03	473877
MEDTRONIC INC 800	COM	585055106	37	800	SH	OTHER	13,01,03	
MELLON FINL CORP 51215	COM	58551A108	54946	1226195	SH	DEFINED	01,03	1174980
MELLON FINL CORP	COM	58551A108	7105	158555	SH	DEFINED	05,01,03	158555
MELLON FINL CORP	COM	58551A108	4316	96325	SH	DEFINED	07,06,01,03	96325
MELLON FINL CORP	COM	58551A108	341	7610	SH	DEFINED	08,09,03	7610

MELLON FINL CORP	COM	58551A108	2241	50000	SH	CALL	DEFINED	17,16	50000
MELLON FINL CORP 137396	COM	58551A108	27241	607929	SH		OTHER	01,03	470533
MELLON FINL CORP	COM	58551A108	369	8225	SH		OTHER	05,01,03	8225
MELLON FINL CORP	COM	58551A108	4037	90100	SH		OTHER	06,01,03	90100
MEMBERWORKS INC 5100	COM	586002107	199	8600	SH		DEFINED	01,03	3500
MEMBERWORKS INC	COM	586002107	706	30500	SH		DEFINED	05,01,03	30500
MEMBERWORKS INC	COM	586002107	317	13700	SH		DEFINED	07,06,01,03	13700
MEMBERWORKS INC	COM	586002107	29	1257	SH		DEFINED	08,09,03	1257
MENS WEARHOUSE INC 11640	COM	587118100	4425	160335	SH		DEFINED	01,03	148695
MENS WEARHOUSE INC	COM	587118100	4190	151815	SH		DEFINED	05,01,03	151815
MENS WEARHOUSE INC	COM	587118100	9543	345750	SH		DEFINED	07,06,01,03	345750
MENS WEARHOUSE INC	COM	587118100	149	5400	SH		DEFINED	08,09,03	5400
MENS WEARHOUSE INC	COM	587118100	276	10000	SH	PUT	DEFINED	08,09,03	10000
MENS WEARHOUSE INC 6200	COM	587118100	193	7000	SH		OTHER	01,03	800
MENTOR CORP MINN 620 3900	COM	587188103	670	23520	SH		DEFINED	01,03	19000
MENTOR CORP MINN	COM	587188103	1337	46900	SH		DEFINED	05,01,03	46900
MENTOR CORP MINN	COM	587188103	584	20500	SH		DEFINED	07,06,01,03	20500
MENTOR CORP MINN	COM	587188103	111	3900	SH		OTHER	06,01,03	3900
MENTOR GRAPHICS CORP	COM	587200106	325	18586	SH		DEFINED	01,03	18586
MENTOR GRAPHICS CORP	COM	587200106	536	30630	SH		DEFINED	05,01,03	30630
MENTOR GRAPHICS CORP	COM	587200106	508	29050	SH		DEFINED	07,06,01,03	29050
MENTOR GRAPHICS CORP	COM	587200106	4	200	SH		DEFINED	08,09,03	200
MENTOR GRAPHICS CORP	COM	587200106	1	50	SH		OTHER	01,03	50
MENTOR GRAPHICS CORP	COM	587200106	72	4100	SH		OTHER	06,01,03	4100
MERCANTILE BANKSHARES CORP 3000	COM	587405101	3110	79466	SH		DEFINED	01,03	76466
MERCANTILE BANKSHARES CORP	COM	587405101	1409	36005	SH		DEFINED	05,01,03	36005
MERCANTILE BANKSHARES CORP	COM	587405101	1267	32375	SH		DEFINED	07,06,01,03	32375
MERCANTILE BANKSHARES CORP 1500	COM	587405101	6261	160017	SH		OTHER	01,03	158517
MERCK & CO INC 865808	COM	589331107	587802	9197339	SH		DEFINED	01,03	8331531
MERCK & CO INC	COM	589331107	9267	145000	SH	CALL	DEFINED	01,03	145000
MERCK & CO INC	COM	589331107	1917	30000	SH	PUT	DEFINED	01,03	30000
MERCK & CO INC 475000	COM	589331107	64429	1008128	SH		DEFINED	05,01,03	533128
MERCK & CO INC	COM	589331107	54906	859116	SH		DEFINED	07,06,01,03	859116
MERCK & CO INC	COM	589331107	3967	62064	SH		DEFINED	08,09,03	62064
MERCK & CO INC 446552	COM	589331107	357911	5600235	SH		DEFINED	11,06,01,03	5153683
MERCK & CO INC	COM	589331107	308	4825	SH		DEFINED	13,01,03	4825
MERCK & CO INC 3163249	COM	589331107	397915	6226177	SH		OTHER	01,03	3062928
MERCK & CO INC	COM	589331107	32883	514525	SH		OTHER	05,01,03	514525
MERCK & CO INC	COM	589331107	13012	203600	SH		OTHER	06,01,03	203600
MERCK & CO INC 400	COM	589331107	128	2005	SH		OTHER	13,01,03	1605
MERCURY COMPUTER SYS 500	COM	589378108	586	13285	SH		DEFINED	01,03	12785
MERCURY COMPUTER SYS	COM	589378108	992	22500	SH		DEFINED	05,01,03	22500
MERCURY COMPUTER SYS	COM	589378108	859	19475	SH		DEFINED	07,06,01,03	19475
MERCURY COMPUTER SYS	COM	589378108	75	1700	SH		OTHER	06,01,03	1700
MERCURY INTERACTIVE CORP 350	COM	589405109	707	11802	SH		DEFINED	01,03	11452
MERCURY INTERACTIVE CORP	COM	589405109	2039	34040	SH		DEFINED	05,01,03	34040
MERCURY INTERACTIVE CORP	COM	589405109	2649	44225	SH		DEFINED	07,06,01,03	44225
MERCURY INTERACTIVE CORP	COM	589405109	6	100	SH		DEFINED	08,09,03	100
MERCURY INTERACTIVE CORP	COM	589405109	9794	163500	SH	CALL	DEFINED	08,09,03	163500
MERCURY INTERACTIVE CORP	COM	589405109	9135	152500	SH	PUT	DEFINED	08,09,03	152500
MERCURY INTERACTIVE CORP 1000	COM	589405109	108	1800	SH		OTHER	01,03	800
MERCURY INTERACTIVE CORP	COM	589405109	132	2200	SH		OTHER	06,01,03	2200
MERCURY INTERACTIVE CORP	SB NT CV 144	589405AA7	1740	2000000	PRN		DEFINED	08,09,03	2000000
MEREDITH CORP	COM	589433101	1569	43820	SH		DEFINED	01,03	43820
MEREDITH CORP	COM	589433101	600	16745	SH		DEFINED	05,01,03	16745
MEREDITH CORP	COM	589433101	344	9600	SH		DEFINED	07,06,01,03	9600
MEREDITH CORP	COM	589433101	102	2860	SH		OTHER	01,03	2860
MEREDITH CORP	COM	589433101	30	850	SH		OTHER	05,01,03	850
MERISTAR HOSPITALITY CORP	COM	58984Y103	307	12920	SH		DEFINED	01,03	12920
MERISTAR HOSPITALITY CORP	COM	58984Y103	2067	87028	SH		DEFINED	17,16	87028
MERISTAR HOSPITALITY CORP 16120	COM	58984Y103	443	18644	SH		OTHER	01,03	2524
MERIX CORP	COM	590049102	175	10000	SH		DEFINED	08,09,03	10000
MERIX CORP	COM	590049102	262	15000	SH	PUT	DEFINED	08,09,03	15000
MERIX CORP	COM	590049102	18	1050	SH		OTHER	01,03	1050
MERRILL LYNCH & CO INC 110520	COM	590188108	362585	6119578	SH		DEFINED	01,03	6009058
MERRILL LYNCH & CO INC 429930	COM	590188108	25473	429930	SH		DEFINED	05,01,03	
MERRILL LYNCH & CO INC	COM	590188108	49818	840802	SH		DEFINED	07,06,01,03	840802

MERRILL LYNCH & CO INC	COM	590188108	8128	137178	SH	DEFINED	08,09,03	137178
MERRILL LYNCH & CO INC 616807	COM	590188108	495907	8369740	SH	DEFINED	11,06,01,03	7752933
MERRILL LYNCH & CO INC	COM	590188108	474	7995	SH	DEFINED	13,01,03	7995
MERRILL LYNCH & CO INC 547087	COM	590188108	64107	1081971	SH	OTHER	01,03	534884
MERRILL LYNCH & CO INC 295070	COM	590188108	43814	739475	SH	OTHER	05,01,03	444405
MERRILL LYNCH & CO INC	COM	590188108	7575	127850	SH	OTHER	06,01,03	127850
MERRILL LYNCH & CO INC 500	COM	590188108	47	800	SH	OTHER	13,01,03	300
MESA AIR GROUP INC	COM	590479101	142	11500	SH	DEFINED	01,03	11500
MESA AIR GROUP INC	COM	590479101	1179	95500	SH	DEFINED	05,01,03	95500
MESA AIR GROUP INC	COM	590479101	362	29300	SH	DEFINED	07,06,01,03	29300
MESA RTY TR 7725	UNIT BEN INT	590660106	397	8725	SH	OTHER	01,03	1000
METAWAVE COMMUNICATIONS CP	COM	591409107	151	29162	SH	DEFINED		29162
METHODE ELECTRS INC 5500	CL A	591520200	162	18875	SH	DEFINED	01,03	13375
METHODE ELECTRS INC	CL A	591520200	570	66300	SH	DEFINED	05,01,03	66300
METHODE ELECTRS INC	CL A	591520200	275	31950	SH	DEFINED	07,06,01,03	31950
METLIFE INC 41187	COM	59156R108	14400	464805	SH	DEFINED	01,03	423618
METLIFE INC	COM	59156R108	8301	267945	SH	DEFINED	05,01,03	267945
METLIFE INC	COM	59156R108	6180	199475	SH	DEFINED	07,06,01,03	199475
METLIFE INC	COM	59156R108	1680	54239	SH	DEFINED	08,09,03	54239
METLIFE INC 8051	COM	59156R108	466	15051	SH	OTHER	01,03	7000
METLIFE INC	COM	59156R108	400	12925	SH	OTHER	05,01,03	12925
METLIFE INC	COM	59156R108	4012	129500	SH	OTHER	06,01,03	129500
METRICOM INC	COM	591596101	6	3500	SH	DEFINED	01,03	3500
METRICOM INC	COM	591596101	2	1100	SH	DEFINED	08,09,03	1100
METRICOM INC	COM	591596101	52	30000	SH	CALL	DEFINED 08,09,03	30000
METRICOM INC	COM	591596101		210	SH	OTHER	01,03	210
METRIS COS INC 2475	COM	591598107	446	13221	SH	DEFINED	01,03	10746
METRIS COS INC 750	COM	591598107	204	6037	SH	OTHER	01,03	5287
METRO ONE TELECOMMUNICATIONS 1900	COM	59163F105	554	8535	SH	DEFINED	01,03	6635
METRO ONE TELECOMMUNICATIONS	COM	59163F105	2374	36600	SH	DEFINED	05,01,03	36600
METRO ONE TELECOMMUNICATIONS	COM	59163F105	928	14300	SH	DEFINED	07,06,01,03	14300
METRO ONE TELECOMMUNICATIONS	COM	59163F105	16	250	SH	DEFINED	08,09,03	250
METRO ONE TELECOMMUNICATIONS	COM	59163F105	65	1000	SH	OTHER	06,01,03	1000
METROMEDIA FIBER NETWORK INC 2200	CL A	591689104	15	7309	SH	DEFINED	01,03	5109
METROMEDIA FIBER NETWORK INC	CL A	591689104	8	4000	SH	DEFINED	05,01,03	4000
METROMEDIA FIBER NETWORK INC	CL A	591689104	73	35815	SH	DEFINED	08,09,03	35815
METROMEDIA FIBER NETWORK INC	CL A	591689104	16	8028	SH	OTHER	01,03	8028
MICHAELS STORES INC 2994	COM	594087108	635	15494	SH	DEFINED	01,03	12500
MICHAELS STORES INC	COM	594087108	3952	96400	SH	DEFINED	05,01,03	96400
MICHAELS STORES INC	COM	594087108	1167	28475	SH	DEFINED	07,06,01,03	28475
MICHAELS STORES INC 2850	COM	594087108	125	3050	SH	OTHER	01,03	200
MICHAELS STORES INC	COM	594087108	78	1900	SH	OTHER	06,01,03	1900
MICREL INC 880	COM	594793101	262	7932	SH	DEFINED	01,03	7052
MICREL INC	COM	594793101	1454	44065	SH	DEFINED	05,01,03	44065
MICREL INC	COM	594793101	1380	41825	SH	DEFINED	07,06,01,03	41825
MICREL INC	COM	594793101	5755	174388	SH	DEFINED	08,09,03	174388
MICREL INC	COM	594793101	43	1300	SH	OTHER	06,01,03	1300
MICROS SYS INC 320 7800	COM	594901100	1304	59295	SH	DEFINED	01,03	51175
MICROS SYS INC	COM	594901100	2198	99900	SH	DEFINED	05,01,03	99900
MICROS SYS INC	COM	594901100	343	15575	SH	DEFINED	07,06,01,03	15575
MICROSOFT CORP 606185	COM	594918104	1028805	14093223	SH	DEFINED	01,03	13487038
MICROSOFT CORP	COM	594918104	339085	4645000	SH	PUT	DEFINED 01,03	4645000
MICROSOFT CORP 1790000	COM	594918104	154745	2119792	SH	DEFINED	05,01,03	329792
MICROSOFT CORP	COM	594918104	176090	2412190	SH	DEFINED	07,06,01,03	2412190
MICROSOFT CORP	COM	594918104	9798	134216	SH	DEFINED	08,09,03	134216
MICROSOFT CORP	COM	594918104	4198	57500	SH	CALL	DEFINED 08,09,03	57500
MICROSOFT CORP	COM	594918104	5621	77000	SH	PUT	DEFINED 08,09,03	77000
MICROSOFT CORP 711856	COM	594918104	644743	8832094	SH	DEFINED	11,06,01,03	8120238
MICROSOFT CORP	COM	594918104	595	8150	SH	DEFINED	13,01,03	8150
MICROSOFT CORP 1265956	COM	594918104	301258	4126822	SH	OTHER	01,03	2860866
MICROSOFT CORP	COM	594918104	130670	1790000	SH	OTHER	05,01,03	1790000
MICROSOFT CORP	COM	594918104	37880	518900	SH	OTHER	06,01,03	518900
MICROSOFT CORP 950	COM	594918104	150	2050	SH	OTHER	13,01,03	1100
MICRO THERAPEUTICS INC	COM	59500W100	80	10000	SH	DEFINED	01,03	10000

MICROCHIP TECHNOLOGY INC	COM	595017104	4113	123042	SH	DEFINED		123042
MICROCHIP TECHNOLOGY INC	COM	595017104	4517	135132	SH	DEFINED	01,03	134525
607								
MICROCHIP TECHNOLOGY INC	COM	595017104	2212	66165	SH	DEFINED	05,01,03	66165
MICROCHIP TECHNOLOGY INC	COM	595017104	1994	59650	SH	DEFINED	07,06,01,03	59650
MICROCHIP TECHNOLOGY INC	COM	595017104	954	28540	SH	DEFINED	08,09,03	28540
MICROCHIP TECHNOLOGY INC	COM	595017104	285	8521	SH	OTHER	01,03	2896
5625								
MICROCHIP TECHNOLOGY INC	COM	595017104	154	4600	SH	OTHER	06,01,03	4600
MICROMUSE INC	COM	595094103	6	200	SH	DEFINED	01,03	
200								
MICROMUSE INC	COM	595094103	392	14000	SH	DEFINED	08,09,03	14000
MICROMUSE INC	COM	595094103	22	800	SH	OTHER	01,03	200
600								
MICRON TECHNOLOGY INC	COM	595112103	16298	396554	SH	DEFINED	01,03	396554
MICRON TECHNOLOGY INC	COM	595112103	7796	189695	SH	DEFINED	05,01,03	189695
MICRON TECHNOLOGY INC	COM	595112103	4734	115175	SH	DEFINED	07,06,01,03	115175
MICRON TECHNOLOGY INC	COM	595112103	1317	32050	SH	DEFINED	08,09,03	32050
MICRON TECHNOLOGY INC	COM	595112103	4270	103900	SH	CALL	DEFINED 08,09,03	103900
MICRON TECHNOLOGY INC	COM	595112103	3794	92300	SH	DEFINED	17,16	92300
MICRON TECHNOLOGY INC	COM	595112103	1061	25820	SH	OTHER	01,03	17520
8300								
MICRON TECHNOLOGY INC	COM	595112103	1397	34000	SH	OTHER	06,01,03	34000
MICROSEMI CORP	COM	595137100	496	6984	SH	DEFINED	01,03	5900
1084								
MICROSEMI CORP	COM	595137100	1670	23516	SH	DEFINED	05,01,03	23516
MICROSEMI CORP	COM	595137100	859	12100	SH	DEFINED	07,06,01,03	12100
MICROSEMI CORP	COM	595137100	114	1600	SH	DEFINED	08,09,03	1600
MICROSEMI CORP	COM	595137100	115	1620	SH	OTHER	01,03	1620
MICROSEMI CORP	COM	595137100	78	1100	SH	OTHER	06,01,03	1100
MID ATLANTIC MED SVCS INC	COM	59523C107	589	32855	SH	DEFINED	01,03	20255
12600								
MID ATLANTIC MED SVCS INC	COM	59523C107	3306	184400	SH	DEFINED	05,01,03	184400
MID ATLANTIC MED SVCS INC	COM	59523C107	741	41300	SH	DEFINED	07,06,01,03	41300
MID ATLANTIC MED SVCS INC	COM	59523C107	2	100	SH	OTHER	01,03	100
MIDAS GROUP INC	COM	595626102	43	3434	SH	DEFINED	01,03	3434
MIDAS GROUP INC	COM	595626102	18	1400	SH	DEFINED	05,01,03	1400
MIDAS GROUP INC	COM	595626102	168	13300	SH	DEFINED	07,06,01,03	13300
MIDAS GROUP INC	COM	595626102	14	1105	SH	OTHER	01,03	370
735								
MIDCAP SPDR TR	UNIT SER 1	595635103	17862	187527	SH	DEFINED	01,03	186527
1000								
MIDCAP SPDR TR	UNIT SER 1	595635103	1093	11475	SH	DEFINED	05,01,03	11475
MIDCAP SPDR TR	UNIT SER 1	595635103	11280	118425	SH	DEFINED	07,06,01,03	118425
MIDCAP SPDR TR	UNIT SER 1	595635103	67	700	SH	DEFINED	08,09,03	700
MIDCAP SPDR TR	UNIT SER 1	595635103	1279	13427	SH	OTHER	01,03	12927
500								
MIDWEST EXPRESS HLDGS INC	COM	597911106	69	3950	SH	DEFINED	01,03	3150
800								
MIDWEST EXPRESS HLDGS INC	COM	597911106	248	14300	SH	DEFINED	05,01,03	14300
MIDWEST EXPRESS HLDGS INC	COM	597911106	208	12000	SH	DEFINED	07,06,01,03	12000
MIDWAY GAMES INC	COM	598148104	483	26125	SH	DEFINED	01,03	8625
17500								
MIDWAY GAMES INC	COM	598148104	3952	213600	SH	DEFINED	05,01,03	213600
MIDWAY GAMES INC	COM	598148104	605	32700	SH	DEFINED	07,06,01,03	32700
MIDWEST BANC HOLDINGS INC	COM	598251106	43	1934	SH	DEFINED	08,09,03	1934
MIDWEST BANC HOLDINGS INC	COM	598251106	594	27000	SH	OTHER	01,03	
27000								
MILACRON INC	COM	598709103	686	43800	SH	DEFINED	01,03	42000
1800								
MILACRON INC	COM	598709103	415	26500	SH	DEFINED	05,01,03	26500
MILACRON INC	COM	598709103	467	29800	SH	DEFINED	07,06,01,03	29800
MILACRON INC	COM	598709103	194	12396	SH	OTHER	01,03	396
12000								
MILACRON INC	COM	598709103	53	3400	SH	OTHER	06,01,03	3400
MILLENNIUM PHARMACEUTICALS INC	COM	599902103	34399	966815	SH	DEFINED	01,03	953565
13250								
MILLENNIUM PHARMACEUTICALS INC	COM	599902103	3801	106835	SH	DEFINED	05,01,03	106835
MILLENNIUM PHARMACEUTICALS INC	COM	599902103	15310	430300	SH	DEFINED	07,06,01,03	430300
MILLENNIUM PHARMACEUTICALS INC	COM	599902103	939	26400	SH	DEFINED	08,09,03	26400
MILLENNIUM PHARMACEUTICALS INC	COM	599902103	1779	50000	SH	CALL	DEFINED 08,09,03	50000
MILLENNIUM PHARMACEUTICALS INC	COM	599902103	107	3000	SH	DEFINED	13,01,03	3000
MILLENNIUM PHARMACEUTICALS INC	COM	599902103	5348	150301	SH	OTHER	01,03	88073
62228								
MILLENNIUM PHARMACEUTICALS INC	COM	599902103	167	4700	SH	OTHER	06,01,03	4700
MILLENNIUM PHARMACEUTICALS INC	COM	599902103	18	500	SH	OTHER	13,01,03	
500								
MILLER HERMAN INC	COM	600544100	704	29110	SH	DEFINED	01,03	29110
MILLER HERMAN INC	COM	600544100	921	38075	SH	DEFINED	05,01,03	38075
MILLER HERMAN INC	COM	600544100	836	34525	SH	DEFINED	07,06,01,03	34525
MILLER HERMAN INC	COM	600544100	65	2700	SH	DEFINED	08,09,03	2700
MILLER HERMAN INC	COM	600544100	82	3405	SH	OTHER	01,03	
3405								
MILLIPORE CORP	COM	601073109	1376	22199	SH	DEFINED	01,03	16999
5150	50							

MILLIPORE CORP	COM	601073109	1012	16335	SH	DEFINED 05,01,03	16335
MILLIPORE CORP	COM	601073109	562	9075	SH	DEFINED 07,06,01,03	9075
MILLIPORE CORP	COM	601073109	128	2072	SH	DEFINED 08,09,03	2072
MILLIPORE CORP 4553	COM	601073109	282	4553	SH	OTHER 01,03	
MILLS CORP 500	COM	601148109	194	7900	SH	DEFINED 01,03	7400
MILLS CORP 800	COM	601148109	44	1800	SH	OTHER 01,03	1000
MINERALS TECHNOLOGIES INC	COM	603158106	9	220	SH	DEFINED 01,03	220
MINERALS TECHNOLOGIES INC	COM	603158106	402	9370	SH	DEFINED 05,01,03	9370
MINERALS TECHNOLOGIES INC	COM	603158106	381	8875	SH	DEFINED 07,06,01,03	8875
MINIMED INC	COM	60365K108	281	5851	SH	DEFINED 01,03	5851
MINIMED INC	COM	60365K108	1489	31015	SH	DEFINED 05,01,03	31015
MINIMED INC	COM	60365K108	1412	29425	SH	DEFINED 07,06,01,03	29425
MINIMED INC	COM	60365K108	1352	28171	SH	DEFINED 08,09,03	28171
MINIMED INC	COM	60365K108	48	1000	SH	PUT DEFINED 08,09,03	1000
MINIMED INC	COM	60365K108	5866	122200	SH	DEFINED 17,16	122200
MINIMED INC	COM	60365K108	38	800	SH	OTHER 01,03	800
MINIMED INC	COM	60365K108	58	1200	SH	OTHER 06,01,03	1200
MINNESOTA MNG & MFG CO 81797	COM	604059105	91862	805104	SH	DEFINED 01,03	723307
MINNESOTA MNG & MFG CO	COM	604059105	14994	131410	SH	DEFINED 05,01,03	131410
MINNESOTA MNG & MFG CO	COM	604059105	8837	77450	SH	DEFINED 07,06,01,03	77450
MINNESOTA MNG & MFG CO	COM	604059105	269	2358	SH	DEFINED 08,09,03	2358
MINNESOTA MNG & MFG CO	COM	604059105	1141	10000	SH	CALL DEFINED 08,09,03	10000
MINNESOTA MNG & MFG CO 61536	COM	604059105	40317	353345	SH	DEFINED 11,06,01,03	291809
MINNESOTA MNG & MFG CO 320914	COM	604059105	91754	804157	SH	OTHER 01,03	483243
MINNESOTA MNG & MFG CO	COM	604059105	779	6825	SH	OTHER 05,01,03	6825
MIPS TECHNOLOGIES INC	CL B	604567206	82	8540	SH	DEFINED 01,03	8540
MIPS TECHNOLOGIES INC	CL B	604567206	179	18645	SH	DEFINED 05,01,03	18645
MIPS TECHNOLOGIES INC	CL B	604567206	170	17700	SH	DEFINED 07,06,01,03	17700
MIPS TECHNOLOGIES INC	CL B	604567206	94	9796	SH	DEFINED 08,09,03	9796
MIPS TECHNOLOGIES INC	CL B	604567206	1	138	SH	OTHER 01,03	138
MIPS TECHNOLOGIES INC	CL B	604567206	12	1300	SH	OTHER 06,01,03	1300
MIRANT CORP 26967	COM	604675108	7951	231135	SH	DEFINED 01,03	204168
MIRANT CORP	COM	604675108	6266	182142	SH	DEFINED 05,01,03	182142
MIRANT CORP	COM	604675108	27650	803775	SH	DEFINED 07,06,01,03	803775
MIRANT CORP	COM	604675108	2201	63970	SH	DEFINED 08,09,03	63970
MIRANT CORP	COM	604675108	172	5000	SH	CALL DEFINED 08,09,03	5000
MIRANT CORP	COM	604675108	69	2000	SH	PUT DEFINED 08,09,03	2000
MIRANT CORP 182840	COM	604675108	43196	1255707	SH	DEFINED 11,01,03	1072867
MIRANT CORP 37055	COM	604675108	4183	121607	SH	OTHER 01,03	84552
MIRANT CORP	COM	604675108	201	5850	SH	OTHER 05,01,03	5850
MIRANT TR I	PFD CV SER A	60467Q102	238	3300	SH	DEFINED 01,03	3300
MIRANT TR I	PFD CV SER A	60467Q102	6883	95600	SH	DEFINED 07,06,01,03	95600
MIRANT TR I	PFD CV SER A	60467Q102	1793	24900	SH	DEFINED 08,09,03	24900
MISSION RESOURCES CORP	COM	605109107	7228	1069233	SH	DEFINED 03	1069233
MISSISSIPPI CHEM CORP 3800	COM NEW	605288208	30	9775	SH	DEFINED 01,03	5975
MISSISSIPPI CHEM CORP	COM NEW	605288208	101	32600	SH	DEFINED 05,01,03	32600
MISSISSIPPI CHEM CORP	COM NEW	605288208	70	22700	SH	DEFINED 07,06,01,03	22700
MISSISSIPPI VY BANCSHARES INC	COM	605720101	385	9650	SH	DEFINED 01,03	9650
MISSISSIPPI VY BANCSHARES INC 161120	COM	605720101	6483	162485	SH	OTHER 01,03	1365
MITCHELL ENERGY & DEV CORP	CL A	606592202	16	350	SH	DEFINED 01,03	350
MITCHELL ENERGY & DEV CORP	CL A	606592202	843	18100	SH	DEFINED 08,09,03	18100
MITCHELL ENERGY & DEV CORP	CL A	606592202	1398	30000	SH	PUT DEFINED 08,09,03	30000
MITCHELL ENERGY & DEV CORP 200	CL A	606592202	79	1700	SH	OTHER 01,03	1500
mitsubishi TOKYO FINL GROUP 7125	SPONSORED AD	606816106	60	7125	SH	DEFINED 01,03	
mitsubishi TOKYO FINL GROUP 843	SPONSORED AD	606816106	79	9348	SH	OTHER 01,03	8505
MODINE MFG CO	COM	607828100	9	330	SH	DEFINED 01,03	330
MODINE MFG CO	COM	607828100	388	14080	SH	DEFINED 05,01,03	14080
MODINE MFG CO	COM	607828100	368	13350	SH	DEFINED 07,06,01,03	13350
MODIS PROFESSIONAL SVCS INC	COM	607830106	64	9205	SH	DEFINED 01,03	9205
MODIS PROFESSIONAL SVCS INC	COM	607830106	323	46815	SH	DEFINED 05,01,03	46815
MODIS PROFESSIONAL SVCS INC	COM	607830106	307	44425	SH	DEFINED 07,06,01,03	44425
MODIS PROFESSIONAL SVCS INC 400	COM	607830106	31	4460	SH	OTHER 01,03	4060
MOHAWK INDS INC	COM	608190104	1791	50888	SH	DEFINED 01,03	50888
MOHAWK INDS INC	COM	608190104	1771	50300	SH	CALL DEFINED 01,03	50300
MOHAWK INDS INC	COM	608190104	895	25435	SH	DEFINED 05,01,03	25435
MOHAWK INDS INC	COM	608190104	837	23775	SH	DEFINED 07,06,01,03	23775
MOHAWK INDS INC 740	COM	608190104	29467	837144	SH	OTHER 01,03	836404
MOHAWK INDS INC	COM	608190104	74	2100	SH	OTHER 06,01,03	2100
MOLECULAR DEVICES CORP	COM	60851C107	3	135	SH	DEFINED 01,03	135

MOLECULAR DEVICES CORP	COM	60851C107	256	12759 SH	DEFINED 08,09,03	12759
MOLEX INC	COM	608554101	1539	42137 SH	DEFINED 01,03	39403
2734						
MOLEX INC	COM	608554101	2277	62340 SH	DEFINED 05,01,03	62340
MOLEX INC	COM	608554101	1376	37675 SH	DEFINED 07,06,01,03	37675
MOLEX INC	COM	608554101	476	13035 SH	OTHER 01,03	8747
4288						
MOLEX INC	COM	608554101	123	3375 SH	OTHER 05,01,03	3375
MOLEX INC	CL A	608554200	146	4902 SH	DEFINED 01,03	1119
3783						
MOLEX INC	CL A	608554200	196	6571 SH	OTHER 01,03	2283
4288						
MONACO COACH CORP	COM	60886R103	583	17550 SH	DEFINED 01,03	4350
13200						
MONACO COACH CORP	COM	60886R103	5441	163900 SH	DEFINED 05,01,03	163900
MONACO COACH CORP	COM	60886R103	561	16900 SH	DEFINED 07,06,01,03	16900
MONTANA POWER CO	COM	612085100	639	55059 SH	DEFINED 01,03	51269
3790						
MONTANA POWER CO	COM	612085100	577	49700 SH	DEFINED 05,01,03	49700
MONTANA POWER CO	COM	612085100	547	47150 SH	DEFINED 07,06,01,03	47150
MONTANA POWER CO	COM	612085100	688	59290 SH	DEFINED 08,09,03	59290
MONTANA POWER CO	COM	612085100	565	48710 SH	OTHER 01,03	41806
6904						
MONTANA POWER CO	COM	612085100	21	1800 SH	OTHER 06,01,03	1800
MONY GROUP INC	COM	615337102	256	6381 SH	DEFINED 01,03	6255
126						
MONY GROUP INC	COM	615337102	953	23760 SH	DEFINED 05,01,03	23760
MONY GROUP INC	COM	615337102	905	22550 SH	DEFINED 07,06,01,03	22550
MONY GROUP INC	COM	615337102	87	2156 SH	OTHER 01,03	2138
18						
MOODYS CORP	COM	615369105	5881	175557 SH	DEFINED 01,03	128907
46650						
MOODYS CORP	COM	615369105	1687	50370 SH	DEFINED 05,01,03	50370
MOODYS CORP	COM	615369105	1018	30375 SH	DEFINED 07,06,01,03	30375
MOODYS CORP	COM	615369105	6253	186653 SH	OTHER 01,03	148567
38086						
MOODYS CORP	COM	615369105	91	2725 SH	OTHER 05,01,03	2725
MORGAN STANLEY DEAN WITTER&CO	COM NEW	617446448	294982	4592584 SH	DEFINED 01,03	4443078
149506						
MORGAN STANLEY DEAN WITTER&CO	COM NEW	617446448	26798	417220 SH	DEFINED 05,01,03	417220
MORGAN STANLEY DEAN WITTER&CO	COM NEW	617446448	31723	493900 SH	DEFINED 07,06,01,03	493900
MORGAN STANLEY DEAN WITTER&CO	COM NEW	617446448	16724	260379 SH	DEFINED 08,09,03	260379
MORGAN STANLEY DEAN WITTER&CO	COM NEW	617446448	398	6200 SH	CALL DEFINED 08,09,03	6200
MORGAN STANLEY DEAN WITTER&CO	COM NEW	617446448	125	1950 SH	DEFINED 13,01,03	1950
MORGAN STANLEY DEAN WITTER&CO	COM NEW	617446448	83063	1293207 SH	OTHER 01,03	940800
352407						
MORGAN STANLEY DEAN WITTER&CO	COM NEW	617446448	1232	19175 SH	OTHER 05,01,03	19175
MORGAN STANLEY DEAN WITTER&CO	COM NEW	617446448	4342	67600 SH	OTHER 06,01,03	67600
MORGAN STANLEY DEAN WITTER&CO	COM NEW	617446448	26	400 SH	OTHER 13,01,03	
400						
MORGAN STANLEY EMER MKTS DEBT	COM	61744H105	22	3000 SH	DEFINED 01,03	3000
MORGAN STANLEY EMER MKTS DEBT	COM	61744H105	146	19581 SH	OTHER 01,03	933
18648						
MORGAN STANLEY DEAN WITTER	GOVT INCOME	61745P106	97	11000 SH	OTHER 01,03	11000
MORGAN STANLEY DEAN WITTER	HI INCM ADVA	61745P205	17	12000 SH	DEFINED 01,03	12000
MORGAN STANLEY DEAN WITTER	HI INCM ADV	61745P304	3	2000 SH	DEFINED 01,03	2000
MORGAN STANLEY DEAN WITTER	HI INCM ADV	61745P304	25	14751 SH	OTHER 01,03	14751
MORGAN STANLEY DEAN WITTER	MUN INCOME I	61745P437	95	10625 SH	DEFINED 01,03	10625
MORGAN STANLEY DEAN WITTER	MUN INCOME I	61745P437	176	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	17	2000 SH	DEFINED 01,03	
2000						
MORGAN STANLEY DEAN WITTER	MUN INCM OPP	61745P452	188	22125 SH	OTHER 01,03	2000
17125 3000						
MORGAN STANLEY DEAN WITTER	QULTY MUN SE	61745P585	41	3034 SH	DEFINED 01,03	3034
MORGAN STANLEY DEAN WITTER	QULTY MUN SE	61745P585	156	11667 SH	OTHER 01,03	11667
MORGAN STANLEY DEAN WITTER	QLT MUN INV	61745P668	111	7597 SH	DEFINED 01,03	7597
MORGAN STANLEY DEAN WITTER	QLT MUN INV	61745P668	51	3498 SH	OTHER 01,03	3498
MORGAN STANLEY DEAN WITTER	QUALT MUN IN	61745P734	86	5975 SH	DEFINED 01,03	5975
MORGAN STANLEY DEAN WITTER	QUALT MUN IN	61745P734	63	4361 SH	OTHER 01,03	4361
MORGAN STANLEY DEAN WITTER	INSD MUN INC	61745P791	97	7008 SH	DEFINED 01,03	7008
MORGAN STANLEY DEAN WITTER	INSD MUN INC	61745P791	204	14839 SH	OTHER 01,03	14839
MOTHERS WK INC	COM	619903107	74	10000 SH	DEFINED 08,09,03	10000
MOTIENT CORP	COM	619908106	27	25500 SH	DEFINED 01,03	25500
MOTOROLA INC	COM	620076109	47763	2884254 SH	DEFINED 01,03	2625334
258920						
MOTOROLA INC	COM	620076109	331	20000 SH	CALL DEFINED 01,03	20000
MOTOROLA INC	COM	620076109	11637	702746 SH	DEFINED 05,01,03	
702746						
MOTOROLA INC	COM	620076109	7014	423525 SH	DEFINED 07,06,01,03	423525
MOTOROLA INC	COM	620076109	2770	167244 SH	DEFINED 08,09,03	167244
MOTOROLA INC	COM	620076109	778	47000 SH	CALL DEFINED 08,09,03	47000
MOTOROLA INC	COM	620076109	1495	90300 SH	DEFINED 17,16	90300
MOTOROLA INC	COM	620076109	43733	2640905 SH	OTHER 01,03	1612919
1027986						

MOTOROLA INC 327254	COM	620076109	17057	1030000	SH	OTHER	05,01,03	702746
MOTOROLA INC	COM	620076109	1110	67030	SH	OTHER	06,01,03	67030
MOTOROLA INC	LYON SUB ZER	620076AJ8	3703	4809000	PRN	DEFINED	08,09,03	4809000
MOVIE STAR INC	COM	624591103	10	20000	SH	DEFINED	01,03	20000
MUELLER INDS INC 680 23450	COM	624756102	1831	55651	SH	DEFINED	01,03	31521
MUELLER INDS INC	COM	624756102	10370	315090	SH	DEFINED	05,01,03	315090
MUELLER INDS INC	COM	624756102	10793	327957	SH	DEFINED	07,06,01,03	327957
MUNIHOLDINGS CALIF INSD FD INC	COM	625933106	368	27904	SH	DEFINED	01,03	27904
MUNICIPAL ADVANTAGE FD INC	COM	626189104	1	102	SH	DEFINED	01,03	102
MUNICIPAL ADVANTAGE FD INC 81900	COM	626189104	1320	103900	SH	OTHER	01,03	22000
MUNIASSETS FD INC	COM	62618Q106	37	2800	SH	DEFINED	01,03	2800
MUNIASSETS FD INC	COM	62618Q106	155	11800	SH	OTHER	01,03	11800
MUNIVEST FD INC	COM	626295109	92	10190	SH	DEFINED	01,03	10190
MUNIVEST FD INC 3000	COM	626295109	86	9500	SH	OTHER	01,03	6500
MUNIYIELD INSD FD INC	COM	62630E107	467	32223	SH	DEFINED	01,03	32223
MUNIYIELD INSD FD INC 2968	COM	62630E107	473	32645	SH	OTHER	01,03	29677
MURPHY OIL CORP 270	COM	626717102	5874	79807	SH	DEFINED	01,03	79537
MURPHY OIL CORP	COM	626717102	1663	22590	SH	DEFINED	05,01,03	22590
MURPHY OIL CORP	COM	626717102	1509	20500	SH	DEFINED	07,06,01,03	20500
MURPHY OIL CORP 16908	COM	626717102	2329	31641	SH	OTHER	01,03	14733
MURPHY OIL CORP	COM	626717102	140	1900	SH	OTHER	06,01,03	1900
MUTUAL RISK MGMT LTD 100	COM	628351108	289	32519	SH	DEFINED	01,03	32419
MUTUAL RISK MGMT LTD	COM	628351108	4	400	SH	DEFINED	05,01,03	400
MUTUAL RISK MGMT LTD	COM	628351108	331	37200	SH	DEFINED	07,06,01,03	37200
MYERS INDS INC 10600	COM	628464109	257	17002	SH	DEFINED	01,03	6402
MYERS INDS INC	COM	628464109	1968	130300	SH	DEFINED	05,01,03	130300
MYERS INDS INC	COM	628464109	293	19375	SH	DEFINED	07,06,01,03	19375
MYLAN LABS INC 12500	COM	628530107	917	32610	SH	DEFINED	01,03	20110
MYLAN LABS INC	COM	628530107	1687	59960	SH	DEFINED	05,01,03	59960
MYLAN LABS INC	COM	628530107	1597	56775	SH	DEFINED	07,06,01,03	56775
MYLAN LABS INC	COM	628530107	828	29427	SH	DEFINED	08,09,03	29427
MYLAN LABS INC 400	COM	628530107	577	20500	SH	OTHER	01,03	20100
MYLAN LABS INC	COM	628530107	107	3800	SH	OTHER	06,01,03	3800
MYRIAD GENETICS INC	COM	62855J104	141	2225	SH	DEFINED	01,03	2225
MYRIAD GENETICS INC	COM	62855J104	263	4150	SH	DEFINED	05,01,03	4150
MYRIAD GENETICS INC	COM	62855J104	6560	103600	SH	DEFINED	07,06,01,03	103600
MYPOINTS COM INC	COM	62855T102	221	86100	SH	DEFINED	17,16	86100
NBT BANCORP INC	COM	628778102	295	15274	SH	OTHER	01,03	15274
NBTY INC 1000	COM	628782104	415	33325	SH	DEFINED	01,03	32325
NBTY INC	COM	628782104	799	64200	SH	DEFINED	05,01,03	64200
NBTY INC	COM	628782104	704	56600	SH	DEFINED	07,06,01,03	56600
NBTY INC	COM	628782104	30	2400	SH	OTHER	06,01,03	2400
NCH CORP	COM	628850109	93	2360	SH	DEFINED	01,03	2360
NCH CORP	COM	628850109	95	2400	SH	DEFINED	07,06,01,03	2400
NCH CORP 100	COM	628850109	1149	29167	SH	OTHER	01,03	29067
NCO GROUP INC	COM	628858102	66	2139	SH	DEFINED	01,03	2139
NCO GROUP INC	COM	628858102	381	12325	SH	DEFINED	05,01,03	12325
NCO GROUP INC	COM	628858102	362	11700	SH	DEFINED	07,06,01,03	11700
NCO GROUP INC	COM	628858102	12	400	SH	OTHER	06,01,03	400
NCR CORP NEW 5430	COM	62886E108	3258	69309	SH	DEFINED	01,03	63879
NCR CORP NEW	COM	62886E108	1513	32190	SH	DEFINED	05,01,03	32190
NCR CORP NEW	COM	62886E108	1227	26100	SH	DEFINED	07,06,01,03	26100
NCR CORP NEW 5071	COM	62886E108	507	10790	SH	OTHER	01,03	5719
NCR CORP NEW	COM	62886E108	2087	44400	SH	OTHER	06,01,03	44400
NRG ENERGY INC	COM	629377102	5	208	SH	DEFINED	01,03	208
NRG ENERGY INC	COM	629377102	2304	104362	SH	DEFINED	08,09,03	104362
NRG ENERGY INC	COM	629377102	13	600	SH	OTHER	01,03	600
NRG ENERGY INC 5500	CORP UNITS	629377201	2166	93750	SH	DEFINED	01,03	88250
NRG ENERGY INC	CORP UNITS	629377201	8882	384500	SH	DEFINED	07,06,01,03	384500
NRG ENERGY INC	CORP UNITS	629377201	5	200	SH	OTHER	01,03	200
NSD BANCORP INC	COM	62938D108	510	29400	SH	DEFINED	01,03	29400
NSD BANCORP INC	COM	62938D108	385	22210	SH	OTHER	01,03	22210
NTL INC	COM	629407107	844	70000	SH	DEFINED	08,09,03	70000
NTL INC	COM	629407107	121	10000	SH	DEFINED	08,09,03	10000
NTL INC	COM	629407107	241	20000	SH	PUT	DEFINED 08,09,03	20000
NTN COMMUNICATIONS INC	COM NEW	629410309	129	170000	SH	DEFINED	01,03	170000
NUI CORP 4000	COM	629431107	168	7279	SH	DEFINED	01,03	3279
NUI CORP	COM	629431107	14	600	SH	DEFINED	05,01,03	600

NUI CORP	COM	629431107	283	12250 SH	DEFINED 07,06,01,03	12250
NVR INC	COM	62944T105	1458	9850 SH	DEFINED 01,03	3550
6300						
NVR INC	COM	62944T105	10804	73000 SH	DEFINED 05,01,03	73000
NVR INC	COM	62944T105	1036	7000 SH	DEFINED 07,06,01,03	7000
NVR INC	COM	62944T105	74	500 SH	OTHER 01,03	500
NVR INC	COM	62944T105	89	600 SH	OTHER 06,01,03	600
NABORS INDS INC	COM	629568106	2230	59936 SH	DEFINED 01,03	26286
33650						
NABORS INDS INC	COM	629568106	5823	156525 SH	DEFINED 05,01,03	156525
NABORS INDS INC	COM	629568106	6891	185250 SH	DEFINED 07,06,01,03	185250
NABORS INDS INC	COM	629568106	186	5000 SH	DEFINED 08,09,03	5000
NABORS INDS INC	COM	629568106	1231	33100 SH	DEFINED 17,16	33100
NABORS INDS INC	COM	629568106	67	1802 SH	OTHER 01,03	1802
NABORS INDS INC	COM	629568106	94	2525 SH	OTHER 05,01,03	2525
NASDAQ 100 TR	UNIT SER 1	631100104	17803	389573 SH	DEFINED 01,03	386273
3300						
NASDAQ 100 TR	UNIT SER 1	631100104	1804	39479 SH	DEFINED 08,09,03	39479
NASDAQ 100 TR	UNIT SER 1	631100104	46	1000 SH	DEFINED 16	1000
NASDAQ 100 TR	UNIT SER 1	631100104	7275	159200 SH	DEFINED 17,16	159200
NASDAQ 100 TR	UNIT SER 1	631100104	1712	37470 SH	OTHER 01,03	32245
5225						
NASH FINCH CO	COM	631158102	155	6550 SH	DEFINED 01,03	2650
3900						
NASH FINCH CO	COM	631158102	1119	47400 SH	DEFINED 05,01,03	47400
NASH FINCH CO	COM	631158102	245	10400 SH	DEFINED 07,06,01,03	10400
NASH FINCH CO	COM	631158102	94	4000 SH	OTHER 01,03	
4000						
NATIONAL AUSTRALIA BK LTD	CAP UTS EXCH	632525309	1565	50250 SH	DEFINED 01,03	50250
NATIONAL AUSTRALIA BK LTD	CAP UTS EXCH	632525309	23	725 SH	OTHER 01,03	725
NATIONAL AUSTRALIA BK LTD	SPONSORED AD	632525408	10	109 SH	DEFINED 01,03	109
NATIONAL AUSTRALIA BK LTD	SPONSORED AD	632525408	480	5426 SH	OTHER 01,03	5426
NATIONAL BANCSHARES CORP TEX	COM NEW P\$0.	632593505	248	13541 SH	DEFINED 01,03	13541
NATIONAL CITY CORP	COM	635405103	49714	1615150 SH	DEFINED 01,03	1512120
103030						
NATIONAL CITY CORP	COM	635405103	5975	194105 SH	DEFINED 05,01,03	194105
NATIONAL CITY CORP	COM	635405103	3566	115850 SH	DEFINED 07,06,01,03	115850
NATIONAL CITY CORP	COM	635405103	32185	1045659 SH	OTHER 01,03	710634
335025						
NATIONAL CITY CORP	COM	635405103	319	10350 SH	OTHER 05,01,03	10350
NATIONAL CITY CORP	COM	635405103	773	25100 SH	OTHER 06,01,03	25100
NATIONAL COMMERCE FINL CORP	COM	63545P104	3357	137755 SH	DEFINED 05,01,03	137755
NATIONAL COMMERCE FINL CORP	COM	63545P104	14992	615175 SH	DEFINED 07,06,01,03	615175
NATIONAL COMMERCE FINL CORP	COM	63545P104	68	2800 SH	OTHER 06,01,03	2800
NATIONAL DATA CORP	COM	635621105	1697	52370 SH	DEFINED 01,03	42170
10200						
NATIONAL DATA CORP	COM	635621105	3373	104100 SH	DEFINED 05,01,03	104100
NATIONAL DATA CORP	COM	635621105	971	29975 SH	DEFINED 07,06,01,03	29975
NATIONAL DATA CORP	COM	635621105	55	1700 SH	OTHER 06,01,03	1700
NATIONAL FUEL GAS CO N J	COM	636180101	247	4748 SH	DEFINED 01,03	3748
1000						
NATIONAL FUEL GAS CO N J	COM	636180101	1037	19955 SH	DEFINED 05,01,03	19955
NATIONAL FUEL GAS CO N J	COM	636180101	935	17975 SH	DEFINED 07,06,01,03	17975
NATIONAL FUEL GAS CO N J	COM	636180101	52	1000 SH	DEFINED 08,09,03	1000
NATIONAL FUEL GAS CO N J	COM	636180101	658	12651 SH	OTHER 01,03	8991
3660						
NATIONAL GOLF PPTYS INC	COM	63623G109	436	16000 SH	DEFINED 01,03	16000
NATIONAL GOLF PPTYS INC	COM	63623G109	84	3100 SH	OTHER 01,03	300
2800						
NATIONAL HEALTH INVS INC	COM	63633D104	122	11800 SH	DEFINED 01,03	11800
NATIONAL HEALTH INVS INC	COM	63633D104	6	600 SH	OTHER 01,03	600
NATIONAL INFO CONSORTIUM INC	COM	636491102	294	161336 SH	DEFINED 01,03	161336
NATIONAL INFO CONSORTIUM INC	COM	636491102	1	762 SH	DEFINED 08,09,03	762
NATIONAL INSTRS CORP	COM	636518102	354	10910 SH	DEFINED 01,03	10570
340						
NATIONAL INSTRS CORP	COM	636518102	790	24360 SH	DEFINED 05,01,03	24360
NATIONAL INSTRS CORP	COM	636518102	750	23100 SH	DEFINED 07,06,01,03	23100
NATIONAL INSTRS CORP	COM	636518102	39	1200 SH	OTHER 06,01,03	1200
NATIONAL-OILWELL INC	COM	637071101	35	1315 SH	DEFINED 01,03	1315
NATIONAL-OILWELL INC	COM	637071101	1041	38830 SH	DEFINED 05,01,03	38830
NATIONAL-OILWELL INC	COM	637071101	986	36775 SH	DEFINED 07,06,01,03	36775
NATIONAL-OILWELL INC	COM	637071101	209	7800 SH	OTHER 01,03	300
7500						
NATIONAL PRESTO INDS INC	COM	637215104	65	2175 SH	DEFINED 01,03	1575
600						
NATIONAL PRESTO INDS INC	COM	637215104	282	9500 SH	DEFINED 05,01,03	9500
NATIONAL PRESTO INDS INC	COM	637215104	180	6075 SH	DEFINED 07,06,01,03	6075
NATIONAL PRESTO INDS INC	COM	637215104	6	200 SH	DEFINED 08,09,03	200
NATIONAL PRESTO INDS INC	COM	637215104	20	675 SH	OTHER 01,03	
675						
NATIONAL SEMICONDUCTOR CORP	COM	637640103	713	24488 SH	DEFINED 01,03	23988
500						
NATIONAL SEMICONDUCTOR CORP	COM	637640103	1637	56220 SH	DEFINED 05,01,03	56220
NATIONAL SEMICONDUCTOR CORP	COM	637640103	974	33450 SH	DEFINED 07,06,01,03	33450
NATIONAL SEMICONDUCTOR CORP	COM	637640103	1456	50000 SH	DEFINED 08,09,03	50000

NOVELLUS SYS INC 400	COM	670008101	6114	107653	SH	DEFINED 01,03	107253
NOVELLUS SYS INC	COM	670008101	2640	46485	SH	DEFINED 05,01,03	46485
NOVELLUS SYS INC	COM	670008101	1651	29075	SH	DEFINED 07,06,01,03	29075
NOVELLUS SYS INC	COM	670008101	1711	30137	SH	DEFINED 08,09,03	30137
NOVELLUS SYS INC	COM	670008101	852	15000	SH	DEFINED 08,09,03	15000
NOVELLUS SYS INC	COM	670008101	5395	95000	SH	DEFINED 17,16	95000
NOVELLUS SYS INC 150	COM	670008101	85	1500	SH	OTHER 01,03	1350
NOVELLUS SYS INC	COM	670008101	3050	53700	SH	OTHER 06,01,03	53700
NOVEN PHARMACEUTICALS INC 16700	COM	670009109	956	24400	SH	DEFINED 01,03	7700
NOVEN PHARMACEUTICALS INC	COM	670009109	5072	129400	SH	DEFINED 05,01,03	129400
NOVEN PHARMACEUTICALS INC	COM	670009109	784	20000	SH	DEFINED 07,06,01,03	20000
NOVEN PHARMACEUTICALS INC	COM	670009109	2940	75000	SH	DEFINED 08,09,03	75000
NOVEN PHARMACEUTICALS INC	COM	670009109	27	700	SH	OTHER 06,01,03	700
NOVO-NORDISK A S	ADR	670100205	90	2000	SH	DEFINED 01,03	2000
NOVO-NORDISK A S	ADR	670100205	765	17000	SH	OTHER 01,03	17000
NOVOSTE CORP	COM	67010C100	1020	40000	SH	DEFINED 08,09,03	40000
NSTAR 1160	COM	67019E107	4406	103513	SH	DEFINED 01,03	102353
NSTAR	COM	67019E107	1081	25395	SH	DEFINED 05,01,03	25395
NSTAR	COM	67019E107	1026	24100	SH	DEFINED 07,06,01,03	24100
NSTAR 8906	COM	67019E107	535	12563	SH	OTHER 01,03	3657
NSTAR	COM	67019E107	111	2610	SH	OTHER 06,01,03	2610
NTELOS INC	COM	67019U101	7014	233345	SH	DEFINED 01,03	233345
NTELOS INC	COM	67019U101	181	6026	SH	OTHER 01,03	6026
NUCOR CORP 4120	COM	670346105	22513	460492	SH	DEFINED 01,03	456372
NUCOR CORP	COM	670346105	1237	25310	SH	DEFINED 05,01,03	25310
NUCOR CORP	COM	670346105	732	14975	SH	DEFINED 07,06,01,03	14975
NUCOR CORP	COM	670346105	51	1043	SH	DEFINED 08,09,03	1043
NUCOR CORP 68135	COM	670346105	5626	115067	SH	OTHER 01,03	46932
NUCOR CORP	COM	670346105	65	1325	SH	OTHER 05,01,03	1325
NUCOR CORP 600	COM	670346105	29	600	SH	OTHER 13,01,03	
NUEVO ENERGY CO 5300	COM	670509108	149	9125	SH	DEFINED 01,03	3825
NUEVO ENERGY CO	COM	670509108	1830	112300	SH	DEFINED 05,01,03	112300
NUEVO ENERGY CO	COM	670509108	244	14975	SH	DEFINED 07,06,01,03	14975
NUEVO ENERGY CO	COM	670509108	3	200	SH	OTHER 01,03	200
NUVEEN SELECT MAT MUN FD	SH BEN INT	67061T101	112	10000	SH	DEFINED 01,03	10000
NUVEEN SELECT MAT MUN FD	SH BEN INT	67061T101	56	4993	SH	OTHER 01,03	4993
NUVEEN INSD CA PREM INCOME 2	COM	67061U108	196	14000	SH	DEFINED 01,03	14000
NUVEEN INSD CA PREM INCOME 2 2000	COM	67061U108	28	2000	SH	OTHER 01,03	
NUVEEN INVT QUALITY MUN FD INC	COM	67062E103	340	23632	SH	DEFINED 01,03	23632
NUVEEN INVT QUALITY MUN FD INC 2350	COM	67062E103	315	21950	SH	OTHER 01,03	19600
NUVEEN MUN ADVANTAGE FD INC 1400	COM	67062H106	311	21546	SH	DEFINED 01,03	20146
NUVEEN MUN ADVANTAGE FD INC 1700	COM	67062H106	498	34486	SH	OTHER 01,03	32786
NUVEEN MUN INCOME FD INC	COM	67062J102	160	13400	SH	DEFINED 01,03	13400
NUVEEN INSD QUALITY MUN FD INC 1300	COM	67062N103	303	21003	SH	DEFINED 01,03	19703
NUVEEN INSD QUALITY MUN FD INC 3575	COM	67062N103	176	12175	SH	OTHER 01,03	8600
NUVEEN PERFORMANCE PLUS MUN FD 1700	COM	67062P108	237	16796	SH	DEFINED 01,03	15096
NUVEEN PERFORMANCE PLUS MUN FD 4238	COM	67062P108	844	59738	SH	OTHER 01,03	55500
NUVEEN PREM INCOME MUN FD	COM	67062T100	483	34618	SH	DEFINED 01,03	34618
NUVEEN PREM INCOME MUN FD 2735	COM	67062T100	211	15120	SH	OTHER 01,03	12385
NUVEEN MUN MKT OPPORTUNITY FD	COM	67062W103	161	11285	SH	DEFINED 01,03	11285
NUVEEN MUN MKT OPPORTUNITY FD 3000	COM	67062W103	289	20234	SH	OTHER 01,03	17234
NUVEEN PREM INCOME MUN FD 2	COM	67063W102	343	23646	SH	DEFINED 01,03	23646
NUVEEN PREM INCOME MUN FD 2 4127	COM	67063W102	612	42194	SH	OTHER 01,03	38067
NUVEEN VA PREM INCOME MUN FD	COM	67064R102	105	6513	SH	DEFINED 01,03	6513
NUVEEN VA PREM INCOME MUN FD	COM	67064R102	183	11359	SH	OTHER 01,03	11359
NVIDIA CORP	COM	67066G104	1106	11920	SH	DEFINED 01,03	11920
NVIDIA CORP	COM	67066G104	3155	34015	SH	DEFINED 05,01,03	34015
NVIDIA CORP	COM	67066G104	2949	31800	SH	DEFINED 07,06,01,03	31800
NVIDIA CORP	COM	67066G104	1336	14400	SH	DEFINED 08,09,03	14400
NVIDIA CORP	COM	67066G104	60	650	SH	OTHER 01,03	650
NVIDIA CORP	COM	67066G104	213	2300	SH	OTHER 06,01,03	2300
NUVEEN INSD PREM INCOME MUN 2	COM	6706D8104	94	7286	SH	DEFINED 01,03	7286
NUVEEN INSD PREM INCOME MUN 2 75	COM	6706D8104	48	3678	SH	OTHER 01,03	3603
NUVEEN PREM INCOME MUN FD 4	COM	6706K4105	373	27703	SH	DEFINED 01,03	27703

NUVEEN PREM INCOME MUN FD 4 2700	COM	6706K4105	682	50567	SH	OTHER 01,03	47867
NYFIX INC 3239	COM	670712108	366	11457	SH	DEFINED 01,03	8218
NYFIX INC	COM	670712108	1083	33900	SH	DEFINED 05,01,03	33900
NYFIX INC	COM	670712108	814	25475	SH	DEFINED 07,06,01,03	25475
NYFIX INC	COM	670712108	131	4100	SH	DEFINED 17,16	4100
O CHARLEYS INC	COM	670823103	163	8400	SH	DEFINED 01,03	8400
O CHARLEYS INC	COM	670823103	319	16475	SH	DEFINED 07,06,01,03	16475
OGE ENERGY CORP 7758	COM	670837103	1225	54197	SH	DEFINED 01,03	46439
OGE ENERGY CORP	COM	670837103	844	37325	SH	DEFINED 05,01,03	37325
OGE ENERGY CORP	COM	670837103	801	35425	SH	DEFINED 07,06,01,03	35425
OGE ENERGY CORP 92130	COM	670837103	3146	139148	SH	OTHER 01,03	47018
OM GROUP INC 8400	COM	670872100	1407	25018	SH	DEFINED 01,03	16618
OM GROUP INC	COM	670872100	5794	103000	SH	DEFINED 05,01,03	103000
OM GROUP INC	COM	670872100	1200	21325	SH	DEFINED 07,06,01,03	21325
OM GROUP INC	COM	670872100	79	1400	SH	OTHER 06,01,03	1400
NUVEEN MUN VALUE FD INC 9966	COM	670928100	1718	186381	SH	DEFINED 01,03	176415
NUVEEN MUN VALUE FD INC 56468	COM	670928100	3343	362595	SH	OTHER 01,03	306127
NUVEEN FLA INVT QUALITY MUN FD 7000	COM	670970102	98	6551	SH	DEFINED 01,03	6551
NUVEEN FLA INVT QUALITY MUN FD 7000	COM	670970102	383	25724	SH	OTHER 01,03	18724
NUVEEN SELECT QUALITY MUN FD 3000	COM	670973106	527	36725	SH	DEFINED 01,03	36725
NUVEEN SELECT QUALITY MUN FD 3000	COM	670973106	258	18000	SH	OTHER 01,03	15000
NUVEEN QUALITY INCOME MUN FD 3450	COM	670977107	1412	95245	SH	DEFINED 01,03	91795
NUVEEN QUALITY INCOME MUN FD 8450	COM	670977107	578	39033	SH	OTHER 01,03	30583
NUVEEN TEX QUALITY INCOME MUN 11907	COM	670983105	131	9004	SH	DEFINED 01,03	9004
NUVEEN TEX QUALITY INCOME MUN 11907	COM	670983105	275	18857	SH	OTHER 01,03	6950
NUVEEN INSD MUN OPPORTUNITY FD 2700	COM	670984103	1359	93337	SH	DEFINED 01,03	93337
NUVEEN INSD MUN OPPORTUNITY FD 2700	COM	670984103	259	17775	SH	OTHER 01,03	15075
NUVEEN PREMIER INSD MUN INCOME 9471	COM	670987106	103	6941	SH	DEFINED 01,03	6941
NUVEEN PREMIER INSD MUN INCOME 9471	COM	670987106	103	6900	SH	OTHER 01,03	6900
NUVEEN INSD FLA PREM INCOME FD 9471	COM	67101V108	402	27657	SH	DEFINED 01,03	27657
NUVEEN INSD FLA PREM INCOME FD 9471	COM	67101V108	162	11159	SH	OTHER 01,03	1688
OTG SOFTWARE INC 2075	COM	671059103	229	32675	SH	DEFINED 01,03	30600
OTG SOFTWARE INC	COM	671059103	187	26700	SH	DEFINED 05,01,03	26700
OTG SOFTWARE INC	COM	671059103	2798	399700	SH	DEFINED 07,06,01,03	399700
OAK TECHNOLOGY INC 3000	COM	671802106	78	7400	SH	DEFINED 01,03	4400
OAK TECHNOLOGY INC	COM	671802106	37	3510	SH	OTHER 01,03	3510
OAKLEY INC	COM	673662102	137	7400	SH	DEFINED 01,03	7400
OAKLEY INC	COM	673662102	93	5000	SH	DEFINED 08,09,03	5000
OAKLEY INC	COM	673662102	41	2200	SH	OTHER 06,01,03	2200
OCCIDENTAL PETE CORP DEL 26200	COM	674599105	2343	88117	SH	DEFINED 01,03	61917
OCCIDENTAL PETE CORP DEL	COM	674599105	5413	203555	SH	DEFINED 05,01,03	203555
OCCIDENTAL PETE CORP DEL	COM	674599105	15434	580450	SH	DEFINED 07,06,01,03	580450
OCCIDENTAL PETE CORP DEL 29648	COM	674599105	1359	51117	SH	OTHER 01,03	21469
OCCIDENTAL PETE CORP DEL	COM	674599105	170	6375	SH	OTHER 05,01,03	6375
OCEAN ENERGY INC DEL	COM	67481E106	47	2685	SH	DEFINED 01,03	2685
OCEAN ENERGY INC DEL	COM	67481E106	1451	83160	SH	DEFINED 05,01,03	83160
OCEAN ENERGY INC DEL	COM	67481E106	1351	77400	SH	DEFINED 07,06,01,03	77400
OCEAN ENERGY INC DEL	COM	67481E106	558	32000	SH	DEFINED 08,09,03	32000
OCEAN ENERGY INC DEL	COM	67481E106	524	30000	SH	DEFINED 08,09,03	30000
OCEAN ENERGY INC DEL 5500	COM	67481E106	96	5500	SH	OTHER 01,03	
OCEANEERING INTL INC 9200	COM	675232102	302	14550	SH	DEFINED 01,03	5350
OCEANEERING INTL INC	COM	675232102	2876	138600	SH	DEFINED 05,01,03	138600
OCEANEERING INTL INC	COM	675232102	434	20925	SH	DEFINED 07,06,01,03	20925
OCEANEERING INTL INC	COM	675232102	15	700	SH	OTHER 01,03	700
OCWEN FINL CORP 17100	COM	675746101	175	17100	SH	DEFINED 01,03	
OCWEN FINL CORP 6380	COM	675746101	65	6380	SH	OTHER 01,03	
ODYSSEY RE HLDGS CORP	COM	67612W108	55272	3058774	SH	DEFINED 08,09,03	3058774
OFFICE DEPOT INC 19020	COM	676220106	361	34820	SH	DEFINED 01,03	15800
OFFICE DEPOT INC	COM	676220106	984	94780	SH	DEFINED 05,01,03	94780
OFFICE DEPOT INC	COM	676220106	596	57375	SH	DEFINED 07,06,01,03	57375
OFFICE DEPOT INC 68980	COM	676220106	977	94112	SH	OTHER 01,03	25132

OFFICE DEPOT INC	COM	676220106	53	5125 SH	OTHER 05,01,03	5125
OFFICE DEPOT INC	LYON SUB ZER	676220AA4	6693	9989000 PRN	DEFINED 17,16	9989000
OFFICEMAX INC	COM	67622M108	18	5000 SH	DEFINED 01,03	
5000						
OFFICEMAX INC	COM	67622M108	40	10900 SH	OTHER 01,03	10900
OFFSHORE LOGISTICS INC	COM	676255102	663	34870 SH	DEFINED 01,03	21730
1740 11400						
OFFSHORE LOGISTICS INC	COM	676255102	2641	139000 SH	DEFINED 05,01,03	139000
OFFSHORE LOGISTICS INC	COM	676255102	364	19175 SH	DEFINED 07,06,01,03	19175
OFFSHORE LOGISTICS INC	COM	676255102	23	1200 SH	DEFINED 08,09,03	1200
OFFSHORE LOGISTICS INC	COM	676255102	101	5300 SH	OTHER 06,01,03	5300
OHIO CAS CORP	COM	677240103	9	675 SH	DEFINED 01,03	675
OHIO CAS CORP	COM	677240103	372	28760 SH	DEFINED 05,01,03	28760
OHIO CAS CORP	COM	677240103	354	27300 SH	DEFINED 07,06,01,03	27300
OHIO CAS CORP	COM	677240103	158	12204 SH	OTHER 01,03	3500
8704						
OLD NATL BANCORP IND	COM	680033107	218	8268 SH	DEFINED 01,03	8268
OLD NATL BANCORP IND	COM	680033107	1615	61163 SH	OTHER 01,03	58045
3118						
OLD REP INTL CORP	COM	680223104	1106	38153 SH	DEFINED 01,03	38153
OLD REP INTL CORP	COM	680223104	1716	59175 SH	DEFINED 05,01,03	59175
OLD REP INTL CORP	COM	680223104	1562	53875 SH	DEFINED 07,06,01,03	53875
OLD REP INTL CORP	COM	680223104	240	8275 SH	OTHER 01,03	8275
OLD REP INTL CORP	COM	680223104	206	7100 SH	OTHER 06,01,03	7100
OLIN CORP	COM PAR \$1	680665205	3524	207398 SH	DEFINED 01,03	185578
21820						
OLIN CORP	COM PAR \$1	680665205	359	21105 SH	DEFINED 05,01,03	21105
OLIN CORP	COM PAR \$1	680665205	336	19750 SH	DEFINED 07,06,01,03	19750
OLIN CORP	COM PAR \$1	680665205	11857	697892 SH	OTHER 01,03	115943
581949						
OMNICARE INC	COM	681904108	40	2002 SH	DEFINED 01,03	2002
OMNICARE INC	COM	681904108	901	44615 SH	DEFINED 05,01,03	44615
OMNICARE INC	COM	681904108	855	42325 SH	DEFINED 07,06,01,03	42325
OMNICARE INC	COM	681904108	112	5520 SH	OTHER 01,03	
5520						
OMNICOM GROUP INC	COM	681919106	25734	299228 SH	DEFINED 01,03	272548
26680						
OMNICOM GROUP INC	COM	681919106	6902	80260 SH	DEFINED 05,01,03	80260
OMNICOM GROUP INC	COM	681919106	5360	62325 SH	DEFINED 07,06,01,03	62325
OMNICOM GROUP INC	COM	681919106	26	300 SH	DEFINED 08,09,03	300
OMNICOM GROUP INC	COM	681919106	21566	250764 SH	DEFINED 11,06,01,03	225666
25098						
OMNICOM GROUP INC	COM	681919106	6597	76715 SH	OTHER 01,03	52158
24557						
OMNICOM GROUP INC	COM	681919106	275	3200 SH	OTHER 05,01,03	3200
OMNICOM GROUP INC	COM	681919106	2460	28600 SH	OTHER 06,01,03	28600
OMNOVA SOLUTIONS INC	COM	682129101	72	9950 SH	DEFINED 01,03	9950
OMNOVA SOLUTIONS INC	COM	682129101	258	35450 SH	DEFINED 07,06,01,03	35450
OMNOVA SOLUTIONS INC	COM	682129101	3	444 SH	OTHER 01,03	
444						
ON ASSIGNMENT INC	COM	682159108	178	9900 SH	DEFINED 01,03	9500
400						
ON ASSIGNMENT INC	COM	682159108	86	4800 SH	DEFINED 05,01,03	4800
ON ASSIGNMENT INC	COM	682159108	356	19800 SH	DEFINED 07,06,01,03	19800
ON ASSIGNMENT INC	COM	682159108	38	2105 SH	OTHER 01,03	2105
ON ASSIGNMENT INC	COM	682159108	25	1400 SH	OTHER 06,01,03	1400
ON SEMICONDUCTOR CORP	COM	682189105		25 SH	DEFINED 01,03	25
ON SEMICONDUCTOR CORP	COM	682189105	50	11042 SH	OTHER 01,03	11042
ONEOK INC NEW	COM	682680103	118	6004 SH	DEFINED 01,03	6004
ONEOK INC NEW	COM	682680103	369	18750 SH	DEFINED 05,01,03	18750
ONEOK INC NEW	COM	682680103	305	15475 SH	DEFINED 07,06,01,03	15475
ONEOK INC NEW	COM	682680103	32	1648 SH	OTHER 01,03	1048
600						
ONEOK INC NEW	COM	682680103	20	1025 SH	OTHER 05,01,03	1025
ONI SYSTEMS CORP	COM	68273F103	3743	134155 SH	DEFINED 01,03	134155
ONI SYSTEMS CORP	COM	68273F103	3	100 SH	DEFINED 05,01,03	100
ONI SYSTEMS CORP	COM	68273F103	2323	83252 SH	DEFINED 08,09,03	83252
ONI SYSTEMS CORP	COM	68273F103	29	1055 SH	OTHER 01,03	1055
ONYX SOFTWARE CORP	COM	683402101	726	90793 SH	DEFINED	90793
ONYX SOFTWARE CORP	COM	683402101	8	990 SH	DEFINED 01,03	990
ONYX SOFTWARE CORP	COM	683402101	4	540 SH	OTHER 01,03	540
OPEN MKT INC	COM	68370M100	26	22120 SH	DEFINED 01,03	22000
120						
OPENWAVE SYS INC	COM	683718100	731	21061 SH	DEFINED	21061
OPENWAVE SYS INC	COM	683718100	72621	2092821 SH	DEFINED 01,03	2060165
32656						
OPENWAVE SYS INC	COM	683718100	66	1905 SH	DEFINED 05,01,03	1905
OPENWAVE SYS INC	COM	683718100	6445	185725 SH	DEFINED 07,06,01,03	185725
OPENWAVE SYS INC	COM	683718100	726	20934 SH	DEFINED 08,09,03	20934
OPENWAVE SYS INC	COM	683718100	124	3585 SH	DEFINED 13,01,03	3585
OPENWAVE SYS INC	COM	683718100	9403	270978 SH	OTHER 01,03	181457
89521						
OPENWAVE SYS INC	COM	683718100	17	500 SH	OTHER 13,01,03	
500						
ORACLE CORP	COM	68389X105	203664	10719153 SH	DEFINED 01,03	10146110

573043									
ORACLE CORP	COM	68389X105	45240	2381045	SH	DEFINED	05,01,03	2381045	
ORACLE CORP	COM	68389X105	43566	2292925	SH	DEFINED	07,06,01,03	2292925	
ORACLE CORP	COM	68389X105	8655	455519	SH	DEFINED	08,09,03	455519	
ORACLE CORP	COM	68389X105	1330	7000	SH	CALL	DEFINED	08,09,03	7000
ORACLE CORP	COM	68389X105	582	30650	SH	DEFINED	13,01,03	30650	
ORACLE CORP 805002	COM	68389X105	47806	2516114	SH	OTHER	01,03	1711112	
ORACLE CORP	COM	68389X105	9912	521700	SH	OTHER	06,01,03	521700	
ORACLE CORP	COM	68389X105	37	1950	SH	OTHER	13,01,03	1950	
OPPENHEIMER MULTI-SECTOR INCOM	SH BEN INT	683933105	2	220	SH	DEFINED	01,03	220	
OPPENHEIMER MULTI-SECTOR INCOM	SH BEN INT	683933105	93	10405	SH	OTHER	01,03		
10405									
ORBITAL SCIENCES CORP	COM	685564106	36	9200	SH	DEFINED	01,03	8700	
500									
ORBITAL SCIENCES CORP	COM	685564106	482	124100	SH	DEFINED	05,01,03	124100	
ORBITAL SCIENCES CORP	COM	685564106	128	32900	SH	DEFINED	07,06,01,03	32900	
ORBITAL SCIENCES CORP	COM	685564106	14	3600	SH	OTHER	01,03	3600	
ORGANOGENESIS INC	COM	685906109	106	14275	SH	DEFINED	01,03	9175	
5100									
ORGANOGENESIS INC	COM	685906109	562	75900	SH	DEFINED	05,01,03	75900	
ORGANOGENESIS INC	COM	685906109	228	30825	SH	DEFINED	07,06,01,03	30825	
ORGANOGENESIS INC	COM	685906109	7	1000	SH	OTHER	01,03	1000	
O REILLY AUTOMOTIVE INC	COM	686091109	8475	295298	SH	DEFINED	01,03	270498	
24800									
O REILLY AUTOMOTIVE INC	COM	686091109	6862	239100	SH	DEFINED	05,01,03	239100	
O REILLY AUTOMOTIVE INC	COM	686091109	1325	46175	SH	DEFINED	07,06,01,03	46175	
O REILLY AUTOMOTIVE INC	COM	686091109	252	8775	SH	OTHER	01,03	7875	
900									
O REILLY AUTOMOTIVE INC	COM	686091109	83	2900	SH	OTHER	06,01,03	2900	
ORION PWR HLDGS INC	COM	686286105	2	100	SH	DEFINED	05,01,03	100	
ORION PWR HLDGS INC	COM	686286105	149	6260	SH	DEFINED	08,09,03	6260	
ORION PWR HLDGS INC	COM	686286105	667	28000	SH	CALL	DEFINED	08,09,03	28000
ORTHODONTIC CTRS AMER INC	COM	68750P103	2194	72210	SH	DEFINED	01,03	56385	
15825									
ORTHODONTIC CTRS AMER INC	COM	68750P103	4747	156200	SH	DEFINED	05,01,03	156200	
ORTHODONTIC CTRS AMER INC	COM	68750P103	20769	683400	SH	DEFINED	07,06,01,03	683400	
ORTHODONTIC CTRS AMER INC	COM	68750P103	388	12775	SH	OTHER	01,03	11665	
1110									
OSHKOSH B GOSH INC	CL A	688222207	303	9100	SH	DEFINED	01,03	2800	
6300									
OSHKOSH B GOSH INC	CL A	688222207	2364	71100	SH	DEFINED	05,01,03	71100	
OSHKOSH B GOSH INC	CL A	688222207	363	10925	SH	DEFINED	07,06,01,03	10925	
OSHKOSH B GOSH INC	CL A	688222207	133	4000	SH	OTHER	01,03	4000	
OSHKOSH TRUCK CORP	COM	688239201	289	6525	SH	DEFINED	01,03	6525	
OSHKOSH TRUCK CORP	COM	688239201	662	14950	SH	DEFINED	07,06,01,03	14950	
OSHKOSH TRUCK CORP	COM	688239201	40	900	SH	OTHER	06,01,03	900	
OSTEOTECH INC	COM	688582105	16	3440	SH	DEFINED	01,03	3440	
OSTEOTECH INC	COM	688582105	55	12100	SH	DEFINED	07,06,01,03	12100	
OTTER TAIL CORP	COM	689648103	28	1000	SH	DEFINED	01,03	1000	
OTTER TAIL CORP	COM	689648103	220	7934	SH	OTHER	01,03	6354	
1580									
OUTBACK STEAKHOUSE INC	COM	689899102	2169	75322	SH	DEFINED	01,03	75322	
OUTBACK STEAKHOUSE INC	COM	689899102	1050	36470	SH	DEFINED	05,01,03	36470	
OUTBACK STEAKHOUSE INC	COM	689899102	996	34600	SH	DEFINED	07,06,01,03	34600	
OUTBACK STEAKHOUSE INC	COM	689899102	49	1710	SH	OTHER	01,03	300	
1410									
OVERSEAS SHIPHOLDING GROUP INC	COM	690368105	12	385	SH	DEFINED	01,03	385	
OVERSEAS SHIPHOLDING GROUP INC	COM	690368105	521	17075	SH	DEFINED	05,01,03	17075	
OVERSEAS SHIPHOLDING GROUP INC	COM	690368105	475	15550	SH	DEFINED	07,06,01,03	15550	
OWENS & MINOR INC NEW	COM	690732102	866	45595	SH	DEFINED	01,03	32495	
13100									
OWENS & MINOR INC NEW	COM	690732102	2426	127700	SH	DEFINED	05,01,03	127700	
OWENS & MINOR INC NEW	COM	690732102	551	29000	SH	DEFINED	07,06,01,03	29000	
OWENS & MINOR INC NEW	COM	690732102	103	5434	SH	OTHER	01,03	5434	
OWENS ILL INC	COM NEW	690768403	740	109205	SH	DEFINED	01,03	109205	
OXFORD HEALTH PLANS INC	COM	691471106	203	7115	SH	DEFINED	01,03	7115	
OXFORD HEALTH PLANS INC	COM	691471106	1374	48035	SH	DEFINED	05,01,03	48035	
OXFORD HEALTH PLANS INC	COM	691471106	1282	44825	SH	DEFINED	07,06,01,03	44825	
OXFORD HEALTH PLANS INC	COM	691471106	86	3000	SH	OTHER	01,03		
3000									
OXFORD HEALTH PLANS INC	COM	691471106	34	1200	SH	OTHER	06,01,03	1200	
OXFORD INDS INC	COM	691497309	37	1675	SH	DEFINED	01,03	1675	
OXFORD INDS INC	COM	691497309	145	6600	SH	DEFINED	07,06,01,03	6600	
OXFORD INDS INC	COM	691497309	516	23465	SH	OTHER	01,03	23465	
PC-TEL INC	COM	69325Q105	42	4575	SH	DEFINED	01,03	4575	
PC-TEL INC	COM	69325Q105	157	17100	SH	DEFINED	07,06,01,03	17100	
PC-TEL INC	COM	69325Q105	6	667	SH	DEFINED	08,09,03	667	
P-COM INC	COM	693262107	35	64010	SH	DEFINED	01,03	55660	
8350									
P-COM INC	COM	693262107	29	52536	SH	DEFINED	05,01,03	52536	
P-COM INC	COM	693262107	412	748884	SH	DEFINED	07,06,01,03	748884	
P-COM INC	COM	693262107	3	5000	SH	DEFINED	08,09,03	5000	
PG&E CORP	COM	69331C108	623	55655	SH	DEFINED	01,03	55655	
PG&E CORP	COM	69331C108	1341	119730	SH	DEFINED	05,01,03	119730	

PG&E CORP	COM	69331C108	836	74650 SH	DEFINED 07,06,01,03	74650
PG&E CORP	COM	69331C108	308	27500 SH	DEFINED 08,09,03	27500
PG&E CORP 9775	COM	69331C108	177	15827 SH	OTHER 01,03	6052
PG&E CORP	COM	69331C108	75	6675 SH	OTHER 05,01,03	6675
P F CHANGS CHINA BISTRO INC	COM	69333Y108	103	2725 SH	DEFINED 01,03	2725
P F CHANGS CHINA BISTRO INC	COM	69333Y108	405	10675 SH	DEFINED 07,06,01,03	10675
P F CHANGS CHINA BISTRO INC	COM	69333Y108	2105	55545 SH	DEFINED 08,09,03	55545
PLX TECHNOLOGY INC	COM	693417107	425	50000 SH	DEFINED 01,03	50000
PLX TECHNOLOGY INC	COM	693417107	93	10900 SH	DEFINED 08,09,03	10900
PLX TECHNOLOGY INC	COM	693417107	4	450 SH	OTHER 01,03	450
PMC CAP INC 16300	COM	693430100	127	16300 SH	OTHER 01,03	
PMC-SIERRA INC	COM	69344F106	1168	37593 SH	DEFINED	37593
PMC-SIERRA INC 800	COM	69344F106	1448	46600 SH	DEFINED 01,03	45800
PMC-SIERRA INC	COM	69344F106	776	24980 SH	DEFINED 08,09,03	24980
PMC-SIERRA INC	COM	69344F106	2237	72000 SH	CALL DEFINED 08,09,03	72000
PMC-SIERRA INC	COM	69344F106	1212	39000 SH	PUT DEFINED 08,09,03	39000
PMC-SIERRA INC 100	COM	69344F106	48	1545 SH	OTHER 01,03	1445
PMI GROUP INC 2600 420	COM	69344M101	6284	87705 SH	DEFINED 01,03	84685
PMI GROUP INC	COM	69344M101	1523	21250 SH	DEFINED 05,01,03	21250
PMI GROUP INC	COM	69344M101	1444	20150 SH	DEFINED 07,06,01,03	20150
PMI GROUP INC	COM	69344M101	1517	21170 SH	DEFINED 08,09,03	21170
PMI GROUP INC 1925	COM	69344M101	138	1925 SH	OTHER 01,03	
PMI GROUP INC	COM	69344M101	201	2800 SH	OTHER 06,01,03	2800
PNC FINL SVCS GROUP INC 27700	COM	693475105	10784	163916 SH	DEFINED 01,03	136216
PNC FINL SVCS GROUP INC	COM	693475105	8344	126825 SH	DEFINED 05,01,03	126825
PNC FINL SVCS GROUP INC	COM	693475105	6311	95925 SH	DEFINED 07,06,01,03	95925
PNC FINL SVCS GROUP INC	COM	693475105	865	13150 SH	DEFINED 08,09,03	13150
PNC FINL SVCS GROUP INC 45245	COM	693475105	6715	102071 SH	OTHER 01,03	56826
PNC FINL SVCS GROUP INC	COM	693475105	327	4975 SH	OTHER 05,01,03	4975
PPG INDS INC 5200	COM	693506107	12811	243703 SH	DEFINED 01,03	238503
PPG INDS INC	COM	693506107	2753	52360 SH	DEFINED 05,01,03	52360
PPG INDS INC	COM	693506107	1712	32575 SH	DEFINED 07,06,01,03	32575
PPG INDS INC 39973	COM	693506107	4824	91771 SH	OTHER 01,03	51798
PPG INDS INC	COM	693506107	152	2900 SH	OTHER 05,01,03	2900
PPG INDS INC	COM	693506107	1414	26900 SH	OTHER 06,01,03	26900
PPL CORP 23500	COM	69351T106	3827	69585 SH	DEFINED 01,03	46085
PPL CORP	COM	69351T106	3808	69230 SH	DEFINED 05,01,03	69230
PPL CORP	COM	69351T106	3297	59950 SH	DEFINED 07,06,01,03	59950
PPL CORP	COM	69351T106	55	1000 SH	DEFINED 08,09,03	1000
PPL CORP 12200	COM	69351T106	1449	26353 SH	OTHER 01,03	14153
PPL CORP	COM	69351T106	139	2525 SH	OTHER 05,01,03	2525
PPL CORP	COM	69351T106	2090	38000 SH	OTHER 06,01,03	38000
PRI AUTOMATION INC	COM	69357H106	556	30000 SH	CALL DEFINED 08,09,03	30000
PRI AUTOMATION INC	COM	69357H106	15042	811960 SH	DEFINED 17,16	811960
PSS WORLD MED INC	COM	69366A100	177	27500 SH	DEFINED 08,09,03	27500
PSS WORLD MED INC	COM	69366A100	6	1000 SH	OTHER 01,03	1000
PACCAR INC 190940	COM	693718108	233056	4532404 SH	DEFINED 01,03	4341464
PACCAR INC	COM	693718108	1363	26500 SH	DEFINED 05,01,03	26500
PACCAR INC	COM	693718108	758	14750 SH	DEFINED 07,06,01,03	14750
PACCAR INC 2012	COM	693718108	7594	147686 SH	OTHER 01,03	145674
PACCAR INC	COM	693718108	68	1325 SH	OTHER 05,01,03	1325
PACCAR INC	COM	693718108	689	13400 SH	OTHER 06,01,03	13400
PAC-WEST TELECOM INC	COM	69371Y101	16	8465 SH	DEFINED 01,03	8465
PAC-WEST TELECOM INC	COM	69371Y101	61	31200 SH	DEFINED 07,06,01,03	31200
PAC-WEST TELECOM INC 90	COM	69371Y101		190 SH	OTHER 01,03	100
PACIFIC AEROSPACE & ELECTRONIC	COM	693758104	5	30000 SH	DEFINED 01,03	30000
PACIFIC AEROSPACE & ELECTRONIC	COM	693758104	4	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	115	7976 SH	OTHER 01,03	7363
PACIFIC CAP BANCORP NEW 488	COM	69404P101	241	7906 SH	DEFINED 01,03	7906
PACIFIC CAP BANCORP NEW	COM	69404P101	872	28638 SH	OTHER 01,03	28150
PACIFIC CENTY FINL CORP	COM	694058108	655	25405 SH	DEFINED 01,03	25405
PACIFIC CENTY FINL CORP	COM	694058108	987	38285 SH	DEFINED 05,01,03	38285
PACIFIC CENTY FINL CORP	COM	694058108	937	36325 SH	DEFINED 07,06,01,03	36325
PACIFIC CENTY FINL CORP	COM	694058108	1290	50000 SH	CALL DEFINED 08,09,03	50000
PACIFIC CENTY FINL CORP 2244	COM	694058108	319	12388 SH	OTHER 01,03	10144
PACIFIC CENTY CYBERWORKS LTD	SPONSORED AD	694059106	6	2247 SH	DEFINED 01,03	2247

PACIFIC CENY CYBERWORKS LTD	SPONSORED AD	694059106	1	221	SH	DEFINED 08,09,03	221
PACIFIC CENY CYBERWORKS LTD	SPONSORED AD	694059106	37	12779	SH	OTHER 01,03	11660
1119							
PACIFIC SUNWEAR CALIF INC	COM	694873100	301	13425	SH	DEFINED 01,03	7425
6000							
PACIFIC SUNWEAR CALIF INC	COM	694873100	1655	73800	SH	DEFINED 05,01,03	73800
PACIFIC SUNWEAR CALIF INC	COM	694873100	649	28950	SH	DEFINED 07,06,01,03	28950
PACIFIC SUNWEAR CALIF INC	COM	694873100	224	10000	SH	DEFINED 08,09,03	10000
PACIFICARE HEALTH SYS DEL	COM	695112102	8	495	SH	DEFINED 01,03	495
PACIFICARE HEALTH SYS DEL	COM	695112102	263	16111	SH	DEFINED 05,01,03	16111
PACIFICARE HEALTH SYS DEL	COM	695112102	249	15275	SH	DEFINED 07,06,01,03	15275
PACIFICARE HEALTH SYS DEL	COM	695112102	1630	100000	SH	DEFINED 08,09,03	100000
PACIFICARE HEALTH SYS DEL	COM	695112102	2282	140000	SH	PUT DEFINED 08,09,03	140000
PACKAGED ICE INC	COM	695148106	9	4000	SH	DEFINED 01,03	
4000							
PACTIV CORP	COM	695257105	724	54030	SH	DEFINED 01,03	39391
14639							
PACTIV CORP	COM	695257105	815	60845	SH	DEFINED 05,01,03	60845
PACTIV CORP	COM	695257105	498	37200	SH	DEFINED 07,06,01,03	37200
PACTIV CORP	COM	695257105	159	11861	SH	OTHER 01,03	7985
3876							
PACTIV CORP	COM	695257105	37	2725	SH	OTHER 05,01,03	2725
PALL CORP	COM	696429307	1235	52490	SH	DEFINED 01,03	50490
2000							
PALL CORP	COM	696429307	907	38535	SH	DEFINED 05,01,03	38535
PALL CORP	COM	696429307	557	23675	SH	DEFINED 07,06,01,03	23675
PALL CORP	COM	696429307	1194	50736	SH	OTHER 01,03	8664
42072							
PALL CORP	COM	696429307	50	2125	SH	OTHER 05,01,03	2125
PALM INC	COM	696642107	5753	947846	SH	DEFINED 01,03	906556
41290							
PALM INC	COM	696642107	819	135000	SH	PUT DEFINED 01,03	135000
PALM INC	COM	696642107	1329	21895	SH	DEFINED 05,01,03	21895
PALM INC	COM	696642107	1351	222650	SH	DEFINED 07,06,01,03	222650
PALM INC	COM	696642107	1	111	SH	DEFINED 08,09,03	111
PALM INC	COM	696642107	2114	348197	SH	OTHER 01,03	295952
52245							
PANAMSAT CORP NEW	COM	697933109	12	300	SH	DEFINED 05,01,03	300
PANAMSAT CORP NEW	COM	697933109	1135	29200	SH	DEFINED 08,09,03	29200
PANAMSAT CORP NEW	COM	697933109	6	160	SH	OTHER 01,03	160
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	173	6651	SH	DEFINED 01,03	6651
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	37	1426	SH	OTHER 01,03	496
930							
PANERA BREAD CO	CL A	69840W108	562	17800	SH	DEFINED 01,03	16300
1500							
PANERA BREAD CO	CL A	69840W108	1546	48976	SH	DEFINED 05,01,03	48976
PANERA BREAD CO	CL A	69840W108	2546	80650	SH	DEFINED 07,06,01,03	80650
PANERA BREAD CO	CL A	69840W108	63	2000	SH	DEFINED 08,09,03	2000
PANERA BREAD CO	CL A	69840W108	98	3100	SH	OTHER 06,01,03	3100
PAPA JOHNS INTL INC	COM	698813102	720	28400	SH	DEFINED 01,03	28400
PAPA JOHNS INTL INC	COM	698813102	273	10750	SH	DEFINED 05,01,03	10750
PAPA JOHNS INTL INC	COM	698813102	258	10175	SH	DEFINED 07,06,01,03	10175
PAPA JOHNS INTL INC	COM	698813102	212	8350	SH	DEFINED 08,09,03	8350
PARADIGM GENETICS INC	COM	69900R106	582	64696	SH	DEFINED	64696
PARADIGM GENETICS INC	COM	69900R106	23	2581	SH	DEFINED 01,03	2581
PARALLEL PETE CORP DEL	COM	699157103	84	20000	SH	DEFINED 01,03	20000
PARAMETRIC TECHNOLOGY CORP	COM	699173100	363	25950	SH	DEFINED 01,03	25150
800							
PARAMETRIC TECHNOLOGY CORP	COM	699173100	1293	92445	SH	DEFINED 05,01,03	92445
PARAMETRIC TECHNOLOGY CORP	COM	699173100	713	50950	SH	DEFINED 07,06,01,03	50950
PARAMETRIC TECHNOLOGY CORP	COM	699173100	35	2500	SH	DEFINED 08,09,03	2500
PARAMETRIC TECHNOLOGY CORP	COM	699173100	136	9725	SH	OTHER 01,03	4825
4900							
PAREXEL INTL CORP	COM	699462107	116	5925	SH	DEFINED 01,03	5925
PAREXEL INTL CORP	COM	699462107	415	21300	SH	DEFINED 07,06,01,03	21300
PARK ELECTROCHEMICAL CORP	COM	700416209	319	12100	SH	DEFINED 01,03	4900
7200							
PARK ELECTROCHEMICAL CORP	COM	700416209	3039	115100	SH	DEFINED 05,01,03	115100
PARK ELECTROCHEMICAL CORP	COM	700416209	455	17225	SH	DEFINED 07,06,01,03	17225
PARK ELECTROCHEMICAL CORP	COM	700416209	13	492	SH	OTHER 01,03	92
400							
PARK NATL CORP	COM	700658107	271	2644	SH	DEFINED 01,03	2644
PARK PL ENTMT CORP	COM	700690100	1478	122111	SH	DEFINED 01,03	121211
900							
PARK PL ENTMT CORP	COM	700690100	1753	144855	SH	DEFINED 05,01,03	144855
PARK PL ENTMT CORP	COM	700690100	1631	134800	SH	DEFINED 07,06,01,03	134800
PARK PL ENTMT CORP	COM	700690100	314	25919	SH	OTHER 01,03	2100
23819							
PARK PL ENTMT CORP	COM	700690100	110	9100	SH	OTHER 06,01,03	9100
PARKER DRILLING CO	COM	701081101	46	7066	SH	DEFINED 01,03	7066
PARKER DRILLING CO	COM	701081101	76	11750	SH	OTHER 01,03	500
11250							
PARKER HANNIFIN CORP	COM	701094104	19401	457132	SH	DEFINED 01,03	449202
7930							
PARKER HANNIFIN CORP	COM	701094104	1867	43990	SH	DEFINED 05,01,03	43990

PARKER HANNIFIN CORP	COM	701094104	977	23025	SH	DEFINED	07,06,01,03	23025	
PARKER HANNIFIN CORP	COM	701094104	1669	39329	SH	OTHER	01,03	28714	
10615									
PARKER HANNIFIN CORP	COM	701094104	86	2025	SH	OTHER	05,01,03	2025	
PARKER HANNIFIN CORP	COM	701094104	3892	91700	SH	OTHER	06,01,03	91700	
PATINA OIL & GAS CORP	COM	703224105	378	14280	SH	DEFINED	01,03	14280	
PATINA OIL & GAS CORP	COM	703224105	448	16900	SH	DEFINED	07,06,01,03	16900	
PATINA OIL & GAS CORP	COM	703224105	69	2600	SH	OTHER	06,01,03	2600	
PATTERSON DENTAL CO	COM	703412106	3735	124495	SH	DEFINED	01,03	105555	
1440 17500									
PATTERSON DENTAL CO	COM	703412106	315	10500	SH	CALL	DEFINED	01,03	10500
PATTERSON DENTAL CO	COM	703412106	6759	225300	SH	DEFINED	05,01,03	225300	
PATTERSON DENTAL CO	COM	703412106	1755	58500	SH	DEFINED	07,06,01,03	58500	
PATTERSON DENTAL CO	COM	703412106	48	1600	SH	OTHER	06,01,03	1600	
PATTERSON UTI ENERGY INC	COM	703481101	424	23700	SH	DEFINED	05,01,03	23700	
PATTERSON UTI ENERGY INC	COM	703481101	6029	337400	SH	DEFINED	07,06,01,03	337400	
PATTERSON UTI ENERGY INC	COM	703481101	5	300	SH	DEFINED	08,09,03	300	
PAXAR CORP	COM	704227107	540	37475	SH	DEFINED	01,03	9675	
27800									
PAXAR CORP	COM	704227107	4994	346800	SH	DEFINED	05,01,03	346800	
PAXAR CORP	COM	704227107	543	37725	SH	DEFINED	07,06,01,03	37725	
PAXAR CORP	COM	704227107	17	1212	SH	OTHER	01,03	1212	
PAXSON COMMUNICATIONS CORP	COM	704231109	3	200	SH	DEFINED	01,03	200	
PAXSON COMMUNICATIONS CORP	COM	704231109	66	4900	SH	DEFINED	08,09,03	4900	
PAXSON COMMUNICATIONS CORP	COM	704231109	168	12500	SH	CALL	DEFINED	08,09,03	12500
PAYCHEX INC	COM	704326107	6858	171457	SH	DEFINED	01,03	170957	
500									
PAYCHEX INC	COM	704326107	4916	122905	SH	DEFINED	05,01,03	122905	
PAYCHEX INC	COM	704326107	2896	72400	SH	DEFINED	07,06,01,03	72400	
PAYCHEX INC	COM	704326107	309	7727	SH	DEFINED	11,01,03	7727	
PAYCHEX INC	COM	704326107	1614	40350	SH	OTHER	01,03	29133	
11217									
PAYCHEX INC	COM	704326107	257	6425	SH	OTHER	05,01,03	6425	
PAYCHEX INC	COM	704326107	3064	76600	SH	OTHER	06,01,03	76600	
PAYLESS SHOESOURCE INC	COM	704379106	1237	19118	SH	DEFINED	01,03	17135	
1983									
PAYLESS SHOESOURCE INC	COM	704379106	724	11186	SH	DEFINED	05,01,03	11186	
PAYLESS SHOESOURCE INC	COM	704379106	652	10075	SH	DEFINED	07,06,01,03	10075	
PAYLESS SHOESOURCE INC	COM	704379106	2592	40059	SH	OTHER	01,03	16206	
23853									
PAYLESS SHOESOURCE INC	COM	704379106	129	2000	SH	OTHER	06,01,03	2000	
PEABODY ENERGY CORP	COM	704549104	51	1549	SH	DEFINED	05,01,03	1549	
PEABODY ENERGY CORP	COM	704549104	728	22230	SH	DEFINED	07,06,01,03	22230	
PEABODY ENERGY CORP	COM	704549104	7	200	SH	DEFINED	08,09,03	200	
PEAPACK-GLADSTONE FINL CORP	COM	704699107	1021	26612	SH	DEFINED	01,03	26612	
PECO II INC	COM	705221109	66	10000	SH	DEFINED	01,03	10000	
PEDIATRIX MED GROUP	COM	705324101	852	25650	SH	DEFINED	01,03	11050	
14600									
PEDIATRIX MED GROUP	COM	705324101	6013	181100	SH	DEFINED	05,01,03	181100	
PEDIATRIX MED GROUP	COM	705324101	674	20300	SH	DEFINED	07,06,01,03	20300	
PEDIATRIX MED GROUP	COM	705324101	277	8350	SH	OTHER	01,03	8350	
PEDIATRIX MED GROUP	COM	705324101	56	1700	SH	OTHER	06,01,03	1700	
PEGASUS COMMUNICATIONS CORP	CL A	705904100	203	9000	SH	DEFINED	08,09,03	9000	
PEGASUS SOLUTIONS INC	COM	705906105	200	17300	SH	DEFINED	01,03	11600	
5700									
PEGASUS SOLUTIONS INC	COM	705906105	809	70000	SH	DEFINED	05,01,03	70000	
PEGASUS SOLUTIONS INC	COM	705906105	252	21850	SH	DEFINED	07,06,01,03	21850	
PEGASUS SOLUTIONS INC	COM	705906105	12	1000	SH	OTHER	01,03	1000	
PEGASUS SOLUTIONS INC	COM	705906105	22	1900	SH	OTHER	06,01,03	1900	
PEMCO AVIATION INC	COM	706444106	4024	349899	SH	DEFINED	01,03	349899	
PENFORD CORP	COM	707051108	22	1900	SH	DEFINED	01,03		
1900									
PENFORD CORP	COM	707051108	75	6500	SH	DEFINED	07,06,01,03	6500	
PENFORD CORP	COM	707051108	260	22420	SH	OTHER	01,03	15091	
7329									
PENN ENGR & MFG CORP	CL A	707389102	2732	155214	SH	OTHER	01,03		
155214									
PENN ENGR & MFG CORP	COM NON VTG	707389300	9428	538738	SH	OTHER	01,03		
538738									
PENNEY J C INC	COM	708160106	2707	102709	SH	DEFINED	01,03	31210	
71499									
PENNEY J C INC	COM	708160106	2188	83011	SH	DEFINED	05,01,03	83011	
PENNEY J C INC	COM	708160106	1337	50725	SH	DEFINED	07,06,01,03	50725	
PENNEY J C INC	COM	708160106	791	30000	SH	DEFINED	08,09,03	30000	
PENNEY J C INC	COM	708160106	4471	169603	SH	OTHER	01,03	91507	
78096									
PENNEY J C INC	COM	708160106	119	4525	SH	OTHER	05,01,03	4525	
PENNFED FINL SVCS INC	COM	708167101	2	100	SH	DEFINED	08,09,03	100	
PENNFED FINL SVCS INC	COM	708167101	254	11000	SH	OTHER	01,03		
11000									
PENNSYLVANIA RL ESTATE INVT TR	SH BEN INT	709102107	211	8562	SH	DEFINED	01,03	8562	
PENNZOIL-QUAKER STATE COMPANY	COM	709323109	17	1475	SH	DEFINED	01,03		
1475									
PENNZOIL-QUAKER STATE COMPANY	COM	709323109	424	37865	SH	DEFINED	05,01,03	37865	
PENNZOIL-QUAKER STATE COMPANY	COM	709323109	402	35925	SH	DEFINED	07,06,01,03	35925	

PENNZOIL-QUAKER STATE COMPANY 3067 337	COM	709323109	79	7094 SH	OTHER	01,03	3690
PENTAIR INC 422 1350	COM	709631105	3296	97510 SH	DEFINED	01,03	95738
PENTAIR INC	COM	709631105	826	24435 SH	DEFINED	05,01,03	24435
PENTAIR INC	COM	709631105	12662	374625 SH	DEFINED	07,06,01,03	374625
PENTAIR INC 2478	COM	709631105	84	2478 SH	OTHER	01,03	
PENTON MEDIA INC 227	COM	709668107	132	7527 SH	DEFINED	01,03	7300
PENTON MEDIA INC	COM	709668107	500	28550 SH	DEFINED	07,06,01,03	28550
PENWEST PHARMACEUTICALS CO 12593	COM	709754105	371	23955 SH	DEFINED	01,03	11362
PENWEST PHARMACEUTICALS CO	COM	709754105	5	296 SH	DEFINED	08,09,03	296
PENWEST PHARMACEUTICALS CO	COM	709754105	325	20984 SH	OTHER	01,03	20984
PEOPLES ENERGY CORP	COM	711030106	818	20343 SH	DEFINED	01,03	20343
PEOPLES ENERGY CORP	COM	711030106	446	11095 SH	DEFINED	05,01,03	11095
PEOPLES ENERGY CORP	COM	711030106	274	6825 SH	DEFINED	07,06,01,03	6825
PEOPLES ENERGY CORP 4407	COM	711030106	906	22546 SH	OTHER	01,03	18139
PEOPLES ENERGY CORP	COM	711030106	24	600 SH	OTHER	05,01,03	600
PEOPLESOFT INC 28500	COM	712713106	3796	77115 SH	DEFINED	01,03	48615
PEOPLESOFT INC	COM	712713106	6427	130545 SH	DEFINED	05,01,03	130545
PEOPLESOFT INC	COM	712713106	4569	92800 SH	DEFINED	07,06,01,03	92800
PEOPLESOFT INC	COM	712713106	374	7600 SH	DEFINED	08,09,03	7600
PEOPLESOFT INC	COM	712713106	2791	56700 SH	CALL	DEFINED 08,09,03	56700
PEOPLESOFT INC	COM	712713106	335	6800 SH	PUT	DEFINED 08,09,03	6800
PEOPLESOFT INC	COM	712713106	128	2600 SH	OTHER	01,03	2600
PEOPLESOFT INC	COM	712713106	2294	46600 SH	OTHER	06,01,03	46600
PEP BOYS MANNY MOE & JACK 29200	COM	713278109	467	41625 SH	DEFINED	01,03	12425
PEP BOYS MANNY MOE & JACK	COM	713278109	4079	363200 SH	DEFINED	05,01,03	363200
PEP BOYS MANNY MOE & JACK	COM	713278109	537	47825 SH	DEFINED	07,06,01,03	47825
PEP BOYS MANNY MOE & JACK 500	COM	713278109	6	500 SH	OTHER	01,03	
PEPSI BOTTLING GROUP INC	COM	713409100	707	17619 SH	DEFINED	01,03	17619
PEPSI BOTTLING GROUP INC	COM	713409100	1786	44545 SH	DEFINED	05,01,03	44545
PEPSI BOTTLING GROUP INC	COM	713409100	1112	27725 SH	DEFINED	07,06,01,03	27725
PEPSI BOTTLING GROUP INC	COM	713409100	1383	34500 SH	DEFINED	08,09,03	34500
PEPSI BOTTLING GROUP INC	COM	713409100	99	2475 SH	OTHER	05,01,03	2475
PEPSI BOTTLING GROUP INC	COM	713409100	20	500 SH	OTHER	06,01,03	500
PEPSIAMERICAS INC	COM	71343P200	90	6769 SH	DEFINED	01,03	6769
PEPSIAMERICAS INC	COM	71343P200	1000	75155 SH	DEFINED	05,01,03	75155
PEPSIAMERICAS INC	COM	71343P200	945	71050 SH	DEFINED	07,06,01,03	71050
PEPSIAMERICAS INC 5312	COM	71343P200	261	19640 SH	OTHER	01,03	14328
PEPSICO INC 360811	COM	713448108	392084	8870678 SH	DEFINED	01,03	8509867
PEPSICO INC 593005	COM	713448108	26211	593005 SH	DEFINED	05,01,03	
PEPSICO INC	COM	713448108	21493	486275 SH	DEFINED	07,06,01,03	486275
PEPSICO INC	COM	713448108	1725	39035 SH	DEFINED	08,09,03	39035
PEPSICO INC 126530	COM	713448108	120699	2730736 SH	DEFINED	11,06,01,03	2604206
PEPSICO INC	COM	713448108	141	3185 SH	DEFINED	13,01,03	3185
PEPSICO INC 2588172	COM	713448108	207945	4704644 SH	OTHER	01,03	2116472
PEPSICO INC 356995	COM	713448108	43105	975225 SH	OTHER	05,01,03	618230
PEPSICO INC	COM	713448108	11196	253300 SH	OTHER	06,01,03	253300
PER-SE TECHNOLOGIES INC	COM NEW	713569309	1167	143207 SH	DEFINED	01,03	143207
PEREGRINE PHARMACEUTICALS INC	COM	713661106	48	18400 SH	DEFINED	01,03	18400
PEREGRINE SYSTEMS INC 2981	COM	71366Q101	86	2981 SH	DEFINED	01,03	
PEREGRINE SYSTEMS INC	COM	71366Q101	81	2800 SH	DEFINED	05,01,03	2800
PEREGRINE SYSTEMS INC	COM	71366Q101	10476	361231 SH	DEFINED	08,09,03	361231
PEREGRINE SYSTEMS INC 1119	COM	71366Q101	224	7720 SH	OTHER	01,03	6601
PEREGRINE SYSTEMS INC	SB NT CV 144	71366QAA9	10803	7502000 PRN	DEFINED	08,09,03	7502000
PEREZ COMPANC SA NEW	SP ADR B SHS	71367B103	439	32525 SH	DEFINED	06,01,03	32525
PEREZ COMPANC SA NEW 804	SP ADR B SHS	71367B103	11	804 SH	OTHER	01,03	
PERFORMANCE FOOD GROUP CO 9400	COM	713755106	833	27550 SH	DEFINED	01,03	18150
PERFORMANCE FOOD GROUP CO	COM	713755106	3026	100100 SH	DEFINED	05,01,03	100100
PERFORMANCE FOOD GROUP CO	COM	713755106	985	32600 SH	DEFINED	07,06,01,03	32600
PERFORMANCE FOOD GROUP CO	COM	713755106	97	3200 SH	OTHER	06,01,03	3200
PERICOM SEMICONDUCTOR CORP 13200	COM	713831105	298	18925 SH	DEFINED	01,03	5725
PERICOM SEMICONDUCTOR CORP	COM	713831105	3656	232600 SH	DEFINED	05,01,03	232600
PERICOM SEMICONDUCTOR CORP	COM	713831105	352	22375 SH	DEFINED	07,06,01,03	22375
PERICOM SEMICONDUCTOR CORP	COM	713831105	3	220 SH	OTHER	01,03	220
PERKINELMER INC 10700	COM	714046109	1815	65914 SH	DEFINED	01,03	55214

PERKINELMER INC	COM	714046109	1401	50890	SH	DEFINED 05,01,03	50890	
PERKINELMER INC	COM	714046109	1012	36775	SH	DEFINED 07,06,01,03	36775	
PERKINELMER INC	COM	714046109	1271	46170	SH	OTHER 01,03	4632	
41538								
PERKINELMER INC	COM	714046109	1509	54800	SH	OTHER 06,01,03	54800	
PERKINELMER INC	CONV ZERO	714046AA7	1190	2317000	PRN	DEFINED 08,09,03	2317000	
PERKINELMER INC	CONV ZERO	714046AA7	26715	52000000	PRN	DEFINED 17,16	52000000	
PERRIGO CO	COM	714290103	15	878	SH	DEFINED 01,03	878	
PERRIGO CO	COM	714290103	588	35220	SH	DEFINED 05,01,03	35220	
PERRIGO CO	COM	714290103	558	33425	SH	DEFINED 07,06,01,03	33425	
PETROLEUM & RES CORP	COM	716549100	131	4808	SH	DEFINED 01,03	3204	
1604								
PETROLEUM & RES CORP	COM	716549100	235	8632	SH	OTHER 01,03	2909	
5723								
PETROLEO BRASILEIRO SA	PETROBR	SPONSORED AD	71654V101	311	13300	SH	DEFINED 06,01,03	13300
PETROLEO BRASILEIRO SA	PETROBR	SPONSORED AD	71654V101	165	7050	SH	OTHER 01,03	630
490								
5930								
PETROLEO BRASILEIRO SA	PETROBR	SPONSORED AD	71654V101	1909	81600	SH	OTHER 06,01,03	81600
PETROLEO BRASILEIRO SA	PETROBR	SPONSORED AD	71654V408	4	135	SH	DEFINED 01,03	135
PETROLEO BRASILEIRO SA	PETROBR	SPONSORED AD	71654V408	91	3500	SH	OTHER 01,03	3500
PETROLEO BRASILEIRO SA	PETROBR	SPONSORED AD	71654V408	2581	99275	SH	OTHER 06,01,03	99275
PETROLEUM GEO-SVCS A/S	SPONSORED AD	716597109	35	3448	SH	DEFINED 07,06,01,03	3448	
PETROLEUM GEO-SVCS A/S	SPONSORED AD	716597109	1754	173448	SH	DEFINED 11,06,01,03	173448	
PETROLEUM GEO-SVCS A/S	SPONSORED AD	716597109	40	4000	SH	OTHER 01,03	4000	
PETSMART INC	COM	716768106	725	102900	SH	DEFINED 01,03	102900	
PETSMART INC	COM	716768106	6	823	SH	DEFINED 08,09,03	823	
PETSMART INC	COM	716768106	14	2000	SH	OTHER 01,03		
2000								
PHARMACYCLICS INC	COM	716933106	3322	98000	SH	CALL DEFINED 08,09,03	98000	
PFIZER INC	COM	717081103	753828	18822172	SH	DEFINED 01,03	17544715	
1277457								
PFIZER INC	COM	717081103	80	2000	SH	PUT DEFINED 01,03	2000	
PFIZER INC	COM	717081103	104783	2616312	SH	DEFINED 05,01,03	417562	
2198750								
PFIZER INC	COM	717081103	104289	2603975	SH	DEFINED 07,06,01,03	2603975	
PFIZER INC	COM	717081103	21893	546632	SH	DEFINED 08,09,03	546632	
PFIZER INC	COM	717081103	3605	90000	SH	CALL DEFINED 08,09,03	90000	
PFIZER INC	COM	717081103	338645	8455563	SH	DEFINED 11,06,01,03	7753295	
702268								
PFIZER INC	COM	717081103	467	11670	SH	DEFINED 13,01,03	11670	
PFIZER INC	COM	717081103	381173	9517427	SH	OTHER 01,03	5650356	
3867071								
PFIZER INC	COM	717081103	92417	2307550	SH	OTHER 05,01,03	2307550	
PFIZER INC	COM	717081103	29642	740125	SH	OTHER 06,01,03	740125	
PFIZER INC	COM	717081103	94	2350	SH	OTHER 13,01,03	1200	
1150								
PHARMACEUTICAL PROD DEV INC	COM	717124101	1407	46100	SH	DEFINED 01,03	24600	
21500								
PHARMACEUTICAL PROD DEV INC	COM	717124101	8439	276600	SH	DEFINED 05,01,03	276600	
PHARMACEUTICAL PROD DEV INC	COM	717124101	1364	44700	SH	DEFINED 07,06,01,03	44700	
PHARMACEUTICAL PROD DEV INC	COM	717124101	110	3600	SH	OTHER 06,01,03	3600	
PHARMACIA CORP	COM	71713U102	143642	3126059	SH	DEFINED 01,03	3072696	
53363								
PHARMACIA CORP	COM	71713U102	19952	434219	SH	DEFINED 05,01,03	434219	
PHARMACIA CORP	COM	71713U102	13330	290100	SH	DEFINED 07,06,01,03	290100	
PHARMACIA CORP	COM	71713U102	1154	25120	SH	DEFINED 08,09,03	25120	
PHARMACIA CORP	COM	71713U102	80828	1759033	SH	OTHER 01,03	644901	
1114132								
PHARMACIA CORP	COM	71713U102	1030	22425	SH	OTHER 05,01,03	22425	
PHARMACIA CORP	ADJ CONVR RA	71713U201	2602	64400	SH	DEFINED 01,03	64400	
PHARMACIA CORP	ADJ CONVR RA	71713U201	3555	88000	SH	DEFINED 07,06,01,03	88000	
PHARMACIA CORP	ADJ CONVR RA	71713U201	24	600	SH	DEFINED 08,09,03	600	
PHARMACIA CORP	ADJ CONVR RA	71713U201	210	5200	SH	OTHER 01,03	5200	
PHELPS DODGE CORP	COM	717265102	856	20627	SH	DEFINED 01,03	20170	
457								
PHELPS DODGE CORP	COM	717265102	1038	25010	SH	DEFINED 05,01,03	25010	
PHELPS DODGE CORP	COM	717265102	630	15175	SH	DEFINED 07,06,01,03	15175	
PHELPS DODGE CORP	COM	717265102	467	11262	SH	OTHER 01,03	9196	
2066								
PHELPS DODGE CORP	COM	717265102	56	1350	SH	OTHER 05,01,03	1350	
PHILADELPHIA CONS HLDG CORP	COM	717528103	3691	106118	SH	DEFINED 01,03	106118	
PHILADELPHIA CONS HLDG CORP	COM	717528103	5506	158304	SH	DEFINED 07,06,01,03	158304	
PHILADELPHIA CONS HLDG CORP	COM	717528103	3	100	SH	DEFINED 08,09,03	100	
PHILADELPHIA CONS HLDG CORP	COM	717528103	169	4850	SH	OTHER 01,03	4850	
PHILADELPHIA SUBN CORP	COM PAR \$0.5	718009608	704	27597	SH	DEFINED 01,03	20197	
7400								
PHILADELPHIA SUBN CORP	COM PAR \$0.5	718009608	2366	92800	SH	DEFINED 05,01,03	92800	
PHILADELPHIA SUBN CORP	COM PAR \$0.5	718009608	1232	48325	SH	DEFINED 07,06,01,03	48325	
PHILADELPHIA SUBN CORP	COM PAR \$0.5	718009608	72	2822	SH	OTHER 01,03	1822	
1000								
PHILADELPHIA SUBN CORP	COM PAR \$0.5	718009608	47	1850	SH	OTHER 06,01,03	1850	
PHILIP MORRIS COS INC	COM	718154107	201030	3961185	SH	DEFINED 01,03	3691895	
269290								
PHILIP MORRIS COS INC	COM	718154107	56488	1113059	SH	DEFINED 05,01,03	1113059	
PHILIP MORRIS COS INC	COM	718154107	87926	1732525	SH	DEFINED 07,06,01,03	1732525	

PHILIP MORRIS COS INC	COM	718154107	4874	96030	SH	DEFINED	08,09,03	96030	
PHILIP MORRIS COS INC	COM	718154107	25375	500000	SH	PUT	DEFINED	08,09,03	500000
PHILIP MORRIS COS INC 1575171	COM	718154107	168532	3320834	SH	OTHER	01,03	1745663	
PHILIP MORRIS COS INC	COM	718154107	1923	37900	SH	OTHER	05,01,03	37900	
PHILIP MORRIS COS INC	COM	718154107	13297	262000	SH	OTHER	06,01,03	262000	
PHILIP MORRIS COS INC	COM	718154107	36	700	SH	OTHER	13,01,03	700	
PHILLIPS PETE CO 15520	COM	718507106	15708	275584	SH	DEFINED	01,03	260064	
PHILLIPS PETE CO	COM	718507106	5870	102975	SH	DEFINED	05,01,03	102975	
PHILLIPS PETE CO	COM	718507106	2834	49725	SH	DEFINED	07,06,01,03	49725	
PHILLIPS PETE CO	COM	718507106	15	270	SH	DEFINED	08,09,03	270	
PHILLIPS PETE CO 91722	COM	718507106	8678	152241	SH	OTHER	01,03	60519	
PHILLIPS PETE CO	COM	718507106	251	4400	SH	OTHER	05,01,03	4400	
PHILLIPS VAN HEUSEN CORP 16000	COM	718592108	525	36475	SH	DEFINED	01,03	20475	
PHILLIPS VAN HEUSEN CORP	COM	718592108	2841	197300	SH	DEFINED	05,01,03	197300	
PHILLIPS VAN HEUSEN CORP	COM	718592108	355	24625	SH	DEFINED	07,06,01,03	24625	
PHILLIPS VAN HEUSEN CORP	COM	718592108	79	5500	SH	OTHER	06,01,03	5500	
PHOENIX TECHNOLOGY LTD	COM	719153108	111	7625	SH	DEFINED	01,03	7625	
PHOENIX TECHNOLOGY LTD	COM	719153108	327	22375	SH	DEFINED	07,06,01,03	22375	
PHOENIX TECHNOLOGY LTD	COM	719153108	28	1922	SH	OTHER	01,03	1922	
PHOTOELECTRON CORP	COM	719320103	43	10000	SH	DEFINED	01,03	10000	
PHOTON DYNAMICS INC	COM	719364101	81	3000	SH	DEFINED	01,03	3000	
PHOTON DYNAMICS INC	COM	719364101	308	11425	SH	DEFINED	07,06,01,03	11425	
PHOTON DYNAMICS INC	COM	719364101	1003	37150	SH	DEFINED	08,09,03	37150	
PHOTON DYNAMICS INC	COM	719364101	20	750	SH	OTHER	01,03	750	
PHOTONICS INC 17887	COM	719405102	937	36512	SH	DEFINED	01,03	18625	
PHOTRONICS INC	COM	719405102	5920	230700	SH	DEFINED	05,01,03	230700	
PHOTRONICS INC	COM	719405102	683	26600	SH	DEFINED	07,06,01,03	26600	
PHOTRONICS INC	COM	719405102	1	36	SH	DEFINED	08,09,03	36	
PHOTRONICS INC	COM	719405102	98	3800	SH	OTHER	06,01,03	3800	
PIEDMONT NAT GAS INC 6600	COM	720186105	1553	43713	SH	DEFINED	01,03	37113	
PIEDMONT NAT GAS INC	COM	720186105	3868	108900	SH	DEFINED	05,01,03	108900	
PIEDMONT NAT GAS INC	COM	720186105	1018	28650	SH	DEFINED	07,06,01,03	28650	
PIEDMONT NAT GAS INC 7690	COM	720186105	1650	46454	SH	OTHER	01,03	38764	
PIER 1 IMPORTS INC 13000	COM	720279108	404	35155	SH	DEFINED	01,03	22155	
PIER 1 IMPORTS INC	COM	720279108	2180	189600	SH	DEFINED	05,01,03	189600	
PIER 1 IMPORTS INC	COM	720279108	991	86150	SH	DEFINED	07,06,01,03	86150	
PIER 1 IMPORTS INC	COM	720279108	12	1000	SH	DEFINED	08,09,03	1000	
PIER 1 IMPORTS INC 4170	COM	720279108	48	4170	SH	OTHER	01,03		
PILGRIMS PRIDE CORP	CL B	721467108	163	13000	SH	DEFINED	01,03	13000	
PINNACLE ENTMT INC 11700	COM	723456109	130	17650	SH	DEFINED	01,03	5950	
PINNACLE ENTMT INC	COM	723456109	1146	155900	SH	DEFINED	05,01,03	155900	
PINNACLE ENTMT INC	COM	723456109	171	23200	SH	DEFINED	07,06,01,03	23200	
PINNACLE HLDGS INC	COM	72346N101	378	62885	SH	DEFINED		62885	
PINNACLE SYS INC 700 25100	COM	723481107	281	46500	SH	DEFINED	01,03	20700	
PINNACLE SYS INC	COM	723481107	2824	466700	SH	DEFINED	05,01,03	466700	
PINNACLE SYS INC	COM	723481107	277	45775	SH	DEFINED	07,06,01,03	45775	
PINNACLE SYS INC	COM	723481107	5	802	SH	DEFINED	08,09,03	802	
PINNACLE WEST CAP CORP 500	COM	723484101	459	9693	SH	DEFINED	01,03	9193	
PINNACLE WEST CAP CORP	COM	723484101	1310	27630	SH	DEFINED	05,01,03	27630	
PINNACLE WEST CAP CORP	COM	723484101	775	16350	SH	DEFINED	07,06,01,03	16350	
PINNACLE WEST CAP CORP	COM	723484101	1185	25000	SH	CALL	DEFINED	08,09,03	25000
PINNACLE WEST CAP CORP 1669	COM	723484101	190	4012	SH	OTHER	01,03	2343	
PINNACLE WEST CAP CORP	COM	723484101	69	1450	SH	OTHER	05,01,03	1450	
PIONEER NAT RES CO	COM	723787107	49	2889	SH	DEFINED	01,03	2889	
PIONEER NAT RES CO	COM	723787107	818	47955	SH	DEFINED	05,01,03	47955	
PIONEER NAT RES CO	COM	723787107	761	44650	SH	DEFINED	07,06,01,03	44650	
PIONEER NAT RES CO 6328	COM	723787107	208	12218	SH	OTHER	01,03	5890	
PIONEER STD ELECTRS INC 8500	COM	723877106	260	20300	SH	DEFINED	01,03	11800	
PIONEER STD ELECTRS INC	COM	723877106	1307	102100	SH	DEFINED	05,01,03	102100	
PIONEER STD ELECTRS INC	COM	723877106	315	24625	SH	DEFINED	07,06,01,03	24625	
PIONEER STD ELECTRS INC	COM	723877106	27	2100	SH	OTHER	06,01,03	2100	
PITNEY BOWES INC 62640	COM	724479100	11701	277808	SH	DEFINED	01,03	215168	
PITNEY BOWES INC	COM	724479100	3296	78255	SH	DEFINED	05,01,03	78255	
PITNEY BOWES INC	COM	724479100	2009	47700	SH	DEFINED	07,06,01,03	47700	
PITNEY BOWES INC 35700	COM	724479100	10011	237667	SH	OTHER	01,03	201967	
PITNEY BOWES INC	COM	724479100	179	4250	SH	OTHER	05,01,03	4250	
PITNEY BOWES INC	COM	724479100	1057	25100	SH	OTHER	06,01,03	25100	
PITTSTON CO	COM BRINKS G	725701106	40	1785	SH	DEFINED	01,03	1785	

PITTSTON CO	COM BRINKS G	725701106	553	24805 SH	DEFINED	05,01,03	24805
PITTSTON CO	COM BRINKS G	725701106	524	23525 SH	DEFINED	07,06,01,03	23525
PITTSTON CO 408	COM BRINKS G	725701106	9	408 SH	OTHER	01,03	
PIXAR	COM	725811103	345	8459 SH	DEFINED	01,03	8459
PIXAR 1000	COM	725811103	41	1000 SH	OTHER	01,03	
PIXAR	COM	725811103	73	1800 SH	OTHER	06,01,03	1800
PIXELWORKS INC	COM	72581M107	18	500 SH	DEFINED	01,03	500
PIXELWORKS INC	COM	72581M107	298	8344 SH	DEFINED	08,09,03	8344
PIXELWORKS INC	COM	72581M107	36	1000 SH	OTHER	01,03	1000
PLACER DOME INC 1000	COM	725906101	336	34314 SH	DEFINED	01,03	33314
PLACER DOME INC	COM	725906101	991	101155 SH	DEFINED	05,01,03	101155
PLACER DOME INC	COM	725906101	619	63175 SH	DEFINED	07,06,01,03	63175
PLACER DOME INC 15194	COM	725906101	289	29484 SH	OTHER	01,03	14290
PLACER DOME INC	COM	725906101	55	5650 SH	OTHER	05,01,03	5650
PLAINS RES INC 1100	COM PAR \$0.1	726540503	122	5100 SH	DEFINED	01,03	4000
PLAINS RES INC	COM PAR \$0.1	726540503	365	15200 SH	DEFINED	07,06,01,03	15200
PLANET POLYMER TECHNOLOGIES	COM	727044109	8	22405 SH	DEFINED	08,09,03	22405
PLANTRONICS INC NEW 2900	COM	727493108	652	28145 SH	DEFINED	01,03	25245
PLANTRONICS INC NEW	COM	727493108	710	30675 SH	DEFINED	05,01,03	30675
PLANTRONICS INC NEW	COM	727493108	3195	137998 SH	DEFINED	07,06,01,03	137998
PLANTRONICS INC NEW	COM	727493108	72	3100 SH	OTHER	06,01,03	3100
PLEXUS CORP 7575	COM	729132100	1129	34211 SH	DEFINED	01,03	26636
PLEXUS CORP	COM	729132100	1334	40410 SH	DEFINED	05,01,03	40410
PLEXUS CORP	COM	729132100	10211	309425 SH	DEFINED	07,06,01,03	309425
PLEXUS CORP	COM	729132100	162	4900 SH	DEFINED	08,09,03	4900
PLEXUS CORP	COM	729132100	132	4000 SH	OTHER	01,03	4000
PLEXUS CORP	COM	729132100	63	1900 SH	OTHER	06,01,03	1900
PLUG POWER INC	COM	72919P103	4	200 SH	DEFINED	05,01,03	200
PLUG POWER INC	COM	72919P103	22	1000 SH	DEFINED	08,09,03	1000
PLUG POWER INC	COM	72919P103	592	27500 SH	CALL	DEFINED 08,09,03	27500
PLUG POWER INC 600	COM	72919P103	13	600 SH	OTHER	01,03	
PLUM CREEK TIMBER CO INC 600	COM	729251108	430	15291 SH	DEFINED	01,03	14691
PLUM CREEK TIMBER CO INC 9000	COM	729251108	1725	61330 SH	OTHER	01,03	52330
POGO PRODUCING CO 13999	COM	730448107	994	41423 SH	DEFINED	01,03	27424
POGO PRODUCING CO	COM	730448107	3934	163900 SH	DEFINED	05,01,03	163900
POGO PRODUCING CO	COM	730448107	1150	47925 SH	DEFINED	07,06,01,03	47925
POGO PRODUCING CO 690	COM	730448107	48	2000 SH	OTHER	01,03	1310
POGO PRODUCING CO	COM	730448107	72	3000 SH	OTHER	06,01,03	3000
POGO TR I	QUIPS SER A	73044P208	5040	90000 SH	DEFINED	08,09,03	90000
POHANG IRON & STL LTD 3520	SPONSORED AD	730450103	596	30215 SH	DEFINED	01,03	26695
POHANG IRON & STL LTD 710	SPONSORED AD	730450103	178	9010 SH	OTHER	01,03	8300
POHANG IRON & STL LTD	SPONSORED AD	730450103	635	32200 SH	OTHER	06,01,03	32200
POLARIS INDS INC 320 9000	COM	731068102	712	15541 SH	DEFINED	01,03	6221
POLARIS INDS INC	COM	731068102	5157	112600 SH	DEFINED	05,01,03	112600
POLARIS INDS INC	COM	731068102	958	20925 SH	DEFINED	07,06,01,03	20925
POLARIS INDS INC 3000	COM	731068102	137	3000 SH	OTHER	01,03	
POLAROID CORP	COM	731095105	29	11192 SH	DEFINED	01,03	11192
POLAROID CORP	COM	731095105	105	40400 SH	DEFINED	07,06,01,03	40400
POLAROID CORP	COM	731095105	3	1000 SH	OTHER	01,03	1000
POLYCOM INC	COM	73172K104	10719	464219 SH	DEFINED	01,03	464219
POLYCOM INC	COM	73172K104	936	40540 SH	DEFINED	05,01,03	40540
POLYCOM INC	COM	73172K104	870	37700 SH	DEFINED	07,06,01,03	37700
POLYCOM INC	COM	73172K104	1233	53400 SH	DEFINED	08,09,03	53400
POLYCOM INC	COM	73172K104	83	3600 SH	OTHER	06,01,03	3600
POLYMEDICA CORP 3100	COM	731738100	406	10025 SH	DEFINED	01,03	6925
POLYMEDICA CORP	COM	731738100	1976	48800 SH	DEFINED	05,01,03	48800
POLYMEDICA CORP	COM	731738100	480	11850 SH	DEFINED	07,06,01,03	11850
POLYMEDICA CORP	COM	731738100	24	600 SH	DEFINED	08,09,03	600
POLYMEDICA CORP	COM	731738100	36	900 SH	OTHER	06,01,03	900
POLYONE CORP 1000 45000	COM	73179P106	702	67450 SH	DEFINED	01,03	21450
POLYONE CORP	COM	73179P106	6127	588600 SH	DEFINED	05,01,03	588600
POLYONE CORP	COM	73179P106	847	81400 SH	DEFINED	07,06,01,03	81400
POPE & TALBOT INC 1100	COM	732827100	234	18162 SH	DEFINED	01,03	17062
POPE & TALBOT INC	COM	732827100	158	12200 SH	DEFINED	05,01,03	12200
POPE & TALBOT INC	COM	732827100	155	12000 SH	DEFINED	07,06,01,03	12000
POPE & TALBOT INC	COM	732827100	8	652 SH	OTHER	01,03	652

POPE RES DEL LTD PARTNERSHIP	DEPOSITRY RC	732857107	258	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	180	43695	SH	DEFINED	08,09,03	43695	
PORTUGAL TELECOM SGPS S A	SPONSORED AD	737273102	5	681	SH	DEFINED	01,03	681	
PORTUGAL TELECOM SGPS S A 3150	SPONSORED AD	737273102	60	8640	SH	OTHER	01,03	5490	
PORTUGAL TELECOM SGPS S A	SPONSORED AD	737273102	2643	382500	SH	OTHER	06,01,03	382500	
POST PPTYS INC	COM	737464107	222	5867	SH	DEFINED	01,03	5867	
POST PPTYS INC 500	COM	737464107	132	3500	SH	OTHER	01,03	3000	
POST PPTYS INC	COM	737464107	42	1100	SH	OTHER	13,01,03	1100	
POTLATCH CORP 16000	COM	737628107	2442	70980	SH	DEFINED	01,03	54980	
POTLATCH CORP	COM	737628107	306	8890	SH	DEFINED	05,01,03	8890	
POTLATCH CORP	COM	737628107	188	5450	SH	DEFINED	07,06,01,03	5450	
POTLATCH CORP 15000	COM	737628107	939	27276	SH	OTHER	01,03	12276	
POTLATCH CORP	COM	737628107	17	500	SH	OTHER	05,01,03	500	
POTOMAC ELEC PWR CO 3400	COM	737679100	1852	88505	SH	DEFINED	01,03	85105	
POTOMAC ELEC PWR CO	COM	737679100	1091	52160	SH	DEFINED	05,01,03	52160	
POTOMAC ELEC PWR CO	COM	737679100	1036	49500	SH	DEFINED	07,06,01,03	49500	
POTOMAC ELEC PWR CO 57691	COM	737679100	2775	132669	SH	OTHER	01,03	74978	
POWER INTEGRATIONS INC	COM	739276103	169	10825	SH	DEFINED	01,03	10825	
POWER INTEGRATIONS INC	COM	739276103	386	24725	SH	DEFINED	07,06,01,03	24725	
POWER INTEGRATIONS INC	COM	739276103	20	1250	SH	OTHER	01,03	1250	
POWER-ONE INC 180 6200	COM	739308104	213	12807	SH	DEFINED	01,03	6427	
POWER-ONE INC	COM	739308104	649	39010	SH	DEFINED	05,01,03	39010	
POWER-ONE INC	COM	739308104	253	15175	SH	DEFINED	07,06,01,03	15175	
POWER-ONE INC	COM	739308104	73	4400	SH	DEFINED	08,09,03	4400	
POWER-ONE INC 156	COM	739308104	3	156	SH	OTHER	01,03		
POWER-ONE INC	COM	739308104	22	1350	SH	OTHER	05,01,03	1350	
POWERWAVE TECHNOLOGIES INC 1775	COM	739363109	241	16648	SH	DEFINED	01,03	14873	
POWERWAVE TECHNOLOGIES INC	COM	739363109	454	31310	SH	DEFINED	05,01,03	31310	
POWERWAVE TECHNOLOGIES INC	COM	739363109	6554	452000	SH	DEFINED	07,06,01,03	452000	
POWERWAVE TECHNOLOGIES INC	COM	739363109	1581	109004	SH	DEFINED	08,09,03	109004	
POWERWAVE TECHNOLOGIES INC	COM	739363109	1813	125000	SH	PUT	DEFINED	08,09,03	125000
POWERWAVE TECHNOLOGIES INC	COM	739363109	12	800	SH	OTHER	01,03	800	
PRAECIS PHARMACEUTICALS INC 450	COM	739421105	286	17417	SH	DEFINED	01,03	16967	
PRAECIS PHARMACEUTICALS INC	COM	739421105	315	19175	SH	DEFINED	05,01,03	19175	
PRAECIS PHARMACEUTICALS INC	COM	739421105	3674	223500	SH	DEFINED	07,06,01,03	223500	
PRAECIS PHARMACEUTICALS INC	COM	739421105	589	35800	SH	DEFINED	08,09,03	35800	
PRAECIS PHARMACEUTICALS INC	COM	739421105	2367	144000	SH	PUT	DEFINED	08,09,03	144000
PRAXAIR INC 16175	COM	74005P104	3973	84541	SH	DEFINED	01,03	68366	
PRAXAIR INC	COM	74005P104	5141	109380	SH	DEFINED	05,01,03	109380	
PRAXAIR INC	COM	74005P104	17206	366075	SH	DEFINED	07,06,01,03	366075	
PRAXAIR INC 7255	COM	74005P104	665	14155	SH	OTHER	01,03	6900	
PRAXAIR INC	COM	74005P104	130	2775	SH	OTHER	05,01,03	2775	
PRAXAIR INC	COM	74005P104	3502	74500	SH	OTHER	06,01,03	74500	
PRE PAID LEGAL SVCS INC	COM	740065107	219	9975	SH	DEFINED	01,03	9975	
PRE PAID LEGAL SVCS INC	COM	740065107	422	19200	SH	DEFINED	07,06,01,03	19200	
PRECIS SMART CARD SYS INC	COM	740184106	72	17568	SH	DEFINED	01,03	17568	
PRECISION CASTPARTS CORP 200	COM	740189105	227	6075	SH	DEFINED	01,03	5875	
PRECISION CASTPARTS CORP	COM	740189105	918	24540	SH	DEFINED	05,01,03	24540	
PRECISION CASTPARTS CORP	COM	740189105	870	23250	SH	DEFINED	07,06,01,03	23250	
PRECISION CASTPARTS CORP	COM	740189105	7	200	SH	OTHER	01,03	200	
PRECISION CASTPARTS CORP	COM	740189105	52	1400	SH	OTHER	06,01,03	1400	
PRECISION DRILLING CORP 2325	COM	74022D100	790	25275	SH	DEFINED	01,03	22950	
PRECISION DRILLING CORP	COM	74022D100	612	19600	SH	DEFINED	05,01,03	19600	
PRECISION DRILLING CORP	COM	74022D100	8713	278900	SH	DEFINED	07,06,01,03	278900	
PRECISION DRILLING CORP	COM	74022D100	1	20	SH	OTHER	01,03	20	
PRESIDENTIAL LIFE CORP	COM	740884101	112	5000	SH	DEFINED	08,09,03	5000	
PRESIDENTIAL LIFE CORP 27742	COM	740884101	621	27742	SH	OTHER	01,03		
PRICE COMMUNICATIONS CORP	COM NEW	741437305	53	2620	SH	DEFINED	01,03	2620	
PRICE COMMUNICATIONS CORP	COM NEW	741437305	533	26405	SH	DEFINED	05,01,03	26405	
PRICE COMMUNICATIONS CORP	COM NEW	741437305	506	25050	SH	DEFINED	07,06,01,03	25050	
PRICE T ROWE GROUP INC	COM	74144T108	11323	302848	SH	DEFINED	01,03	302848	
PRICE T ROWE GROUP INC	COM	74144T108	1518	40610	SH	DEFINED	05,01,03	40610	
PRICE T ROWE GROUP INC	COM	74144T108	887	23725	SH	DEFINED	07,06,01,03	23725	
PRICE T ROWE GROUP INC	COM	74144T108	25	680	SH	DEFINED	08,09,03	680	
PRICE T ROWE GROUP INC 3716	COM	74144T108	925	24734	SH	OTHER	01,03	21018	
PRICE T ROWE GROUP INC	COM	74144T108	79	2125	SH	OTHER	05,01,03	2125	
PRICELINE COM INC	COM	741503106	1568	173247	SH	DEFINED	01,03	173247	
PRICELINE COM INC	COM	741503106	53	5900	SH	DEFINED	05,01,03	5900	

PRICELINE COM INC	COM	741503106	13	1400	SH	DEFINED	08,09,03	1400	
PRICELINE COM INC	COM	741503106	163	18000	SH	CALL	DEFINED	08,09,03	18000
PRICELINE COM INC	COM	741503106	9050	1000000	SH	DEFINED	17,16	1000000	
PRICELINE COM INC	COM	741503106	21	2300	SH	OTHER	01,03		
2300									
PRIME GROUP REALTY TRUST	SH BEN INT	74158J103	1125	83300	SH	DEFINED	17,16	83300	
PRIME HOSPITALITY CORP	COM	741917108	302	25500	SH	DEFINED	01,03	10600	
14900									
PRIME HOSPITALITY CORP	COM	741917108	1809	152700	SH	DEFINED	05,01,03	152700	
PRIME HOSPITALITY CORP	COM	741917108	476	40200	SH	DEFINED	07,06,01,03	40200	
PRIDE INTL INC	COM	741932107	724	38101	SH	DEFINED	01,03	27995	
10106									
PRIDE INTL INC	COM	741932107	1811	95300	SH	DEFINED	05,01,03	95300	
PRIDE INTL INC	COM	741932107	1212	63800	SH	DEFINED	07,06,01,03	63800	
PRIDE INTL INC	COM	741932107	2718	143050	SH	DEFINED	17,16	143050	
PRIDE INTL INC	COM	741932107	70	3700	SH	OTHER	06,01,03	3700	
PRIORITY HEALTHCARE CORP	CL B	74264T102	572	20228	SH	DEFINED	01,03	20172	
56									
PRIORITY HEALTHCARE CORP	CL B	74264T102	297	10500	SH	DEFINED	05,01,03	10500	
PRIORITY HEALTHCARE CORP	CL B	74264T102	1217	43038	SH	DEFINED	07,06,01,03	43038	
PRIORITY HEALTHCARE CORP	CL B	74264T102	88	3100	SH	DEFINED	08,09,03	3100	
PRIORITY HEALTHCARE CORP	CL B	74264T102	142212	5028697	SH	DEFINED	11,06,01,03	4226071	
802626									
PRIORITY HEALTHCARE CORP	CL B	74264T102	76	2674	SH	OTHER	06,01,03	2674	
PROCTER & GAMBLE CO	COM	742718109	356862	5593441	SH	DEFINED	01,03	4932833	
660608									
PROCTER & GAMBLE CO	COM	742718109	32297	506220	SH	DEFINED	05,01,03	266220	
240000									
PROCTER & GAMBLE CO	COM	742718109	28445	445850	SH	DEFINED	07,06,01,03	445850	
PROCTER & GAMBLE CO	COM	742718109	117	1830	SH	DEFINED	08,09,03	1830	
PROCTER & GAMBLE CO	COM	742718109	134	2100	SH	DEFINED	13,01,03	2100	
PROCTER & GAMBLE CO	COM	742718109	439422	6887499	SH	OTHER	01,03	5214479	
1673020									
PROCTER & GAMBLE CO	COM	742718109	16736	262325	SH	OTHER	05,01,03	262325	
PROCTER & GAMBLE CO	COM	742718109	3056	47900	SH	OTHER	06,01,03	47900	
PROCTER & GAMBLE CO	COM	742718109	77	1200	SH	OTHER	13,01,03	1000	
200									
PROFIT RECOVERY GROUP INTL INC	COM	743168106	341	29728	SH	DEFINED	01,03	12950	
678 16100									
PROFIT RECOVERY GROUP INTL INC	COM	743168106	1711	149300	SH	DEFINED	05,01,03	149300	
PROFIT RECOVERY GROUP INTL INC	COM	743168106	471	41100	SH	DEFINED	07,06,01,03	41100	
PROGRESS ENERGY INC	COM	743263105	14089	313647	SH	DEFINED	01,03	306185	
7462									
PROGRESS ENERGY INC	COM	743263105	2952	65708	SH	DEFINED	05,01,03	65708	
PROGRESS ENERGY INC	COM	743263105	1786	39750	SH	DEFINED	07,06,01,03	39750	
PROGRESS ENERGY INC	COM	743263105	1123	25000	SH	CALL	DEFINED	08,09,03	25000
PROGRESS ENERGY INC	COM	743263105	1797	40000	SH	CALL	DEFINED	17,16	40000
PROGRESS ENERGY INC	COM	743263105	7792	173462	SH	OTHER	01,03	115747	
57715									
PROGRESS ENERGY INC	COM	743263105	159	3550	SH	OTHER	05,01,03	3550	
PROGRESS SOFTWARE CORP	COM	743312100	416	25675	SH	DEFINED	01,03	8075	
17600									
PROGRESS SOFTWARE CORP	COM	743312100	3473	214400	SH	DEFINED	05,01,03	214400	
PROGRESS SOFTWARE CORP	COM	743312100	497	30700	SH	DEFINED	07,06,01,03	30700	
PROGRESSIVE CORP OHIO	COM	743315103	1481	10955	SH	DEFINED	01,03	7955	
3000									
PROGRESSIVE CORP OHIO	COM	743315103	3201	23675	SH	DEFINED	05,01,03	23675	
PROGRESSIVE CORP OHIO	COM	743315103	1926	14250	SH	DEFINED	07,06,01,03	14250	
PROGRESSIVE CORP OHIO	COM	743315103	1217	9000	SH	OTHER	01,03	3000	
6000									
PROGRESSIVE CORP OHIO	COM	743315103	172	1275	SH	OTHER	05,01,03	1275	
PROLOGIS TR	SH BEN INT	743410102	2308	101574	SH	DEFINED	01,03	101574	
PROLOGIS TR	SH BEN INT	743410102	198	8700	SH	OTHER	01,03	8700	
PROSOFTTRAINING COM INC	COM	743477101	73	58600	SH	DEFINED	01,03	52300	
6300									
PROSOFTTRAINING COM INC	COM	743477101	63	50500	SH	DEFINED	05,01,03	50500	
PROSOFTTRAINING COM INC	COM	743477101	760	608000	SH	DEFINED	07,06,01,03	608000	
PROTECTION ONE INC	COM	743663304	2	1500	SH	DEFINED	01,03	1500	
PROTECTION ONE INC	COM	743663304	12	10000	SH	DEFINED	08,09,03	10000	
PROTECTIVE LIFE CORP	COM	743674103	2507	72929	SH	DEFINED	01,03	72929	
PROTECTIVE LIFE CORP	COM	743674103	1177	34255	SH	DEFINED	05,01,03	34255	
PROTECTIVE LIFE CORP	COM	743674103	7661	222900	SH	DEFINED	07,06,01,03	222900	
PROTECTIVE LIFE CORP	COM	743674103	426	12400	SH	DEFINED	08,09,03	12400	
PROTECTIVE LIFE CORP	COM	743674103	292	8510	SH	OTHER	01,03	8510	
PROTEIN DESIGN LABS INC	COM	74369L103	591	6815	SH	DEFINED	01,03	6815	
PROTEIN DESIGN LABS INC	COM	74369L103	2101	24215	SH	DEFINED	05,01,03	24215	
PROTEIN DESIGN LABS INC	COM	74369L103	2501	28825	SH	DEFINED	07,06,01,03	28825	
PROTEIN DESIGN LABS INC	COM	74369L103	130	1500	SH	DEFINED	08,09,03	1500	
PROTEIN DESIGN LABS INC	COM	74369L103	35	400	SH	OTHER	01,03		
400									
PROTEIN DESIGN LABS INC	COM	74369L103	104	1200	SH	OTHER	06,01,03	1200	
PROVIDENT BANKSHARES CORP	COM	743859100	1167	46808	SH	DEFINED	01,03	38308	
8500									
PROVIDENT BANKSHARES CORP	COM	743859100	2549	102200	SH	DEFINED	05,01,03	102200	
PROVIDENT BANKSHARES CORP	COM	743859100	574	23035	SH	DEFINED	07,06,01,03	23035	

PROVIDENT BANKSHARES CORP	COM	743859100	216	8648 SH	OTHER	01,03	8648
PROVIDENT BANKSHARES CORP	COM	743859100	146	5870 SH	OTHER	06,01,03	5870
PROVIDENT FINL GROUP INC	COM	743866105	18	550 SH	DEFINED	01,03	550
PROVIDENT FINL GROUP INC	COM	743866105	771	23415 SH	DEFINED	05,01,03	23415
PROVIDENT FINL GROUP INC	COM	743866105	732	22225 SH	DEFINED	07,06,01,03	22225
PROVINCE HEALTHCARE CO	COM	743977100	2209	62600 SH	DEFINED	01,03	52350
10250							
PROVINCE HEALTHCARE CO	COM	743977100	3624	102700 SH	DEFINED	05,01,03	102700
PROVINCE HEALTHCARE CO	COM	743977100	20392	577850 SH	DEFINED	07,06,01,03	577850
PROVINCE HEALTHCARE CO	COM	743977100	49	1400 SH	DEFINED	08,09,03	1400
PROVINCE HEALTHCARE CO	SB NT CV 144	743977AA8	196	179000 PRN	DEFINED	01,03	179000
PROVINCE HEALTHCARE CO	SB NT CV 144	743977AA8	5044	4606000 PRN	DEFINED	07,06,01,03	4606000
PROVIDIAN FINL CORP	COM	74406A102	42817	723259 SH	DEFINED	01,03	697999
25260							
PROVIDIAN FINL CORP	COM	74406A102	21016	355000 SH	CALL	DEFINED 01,03	355000
PROVIDIAN FINL CORP	COM	74406A102	6512	110000 SH	PUT	DEFINED 01,03	110000
PROVIDIAN FINL CORP	COM	74406A102	6199	104720 SH	DEFINED	05,01,03	104720
PROVIDIAN FINL CORP	COM	74406A102	14733	248875 SH	DEFINED	07,06,01,03	248875
PROVIDIAN FINL CORP	COM	74406A102	2161	36510 SH	DEFINED	08,09,03	36510
PROVIDIAN FINL CORP	COM	74406A102	7311	123493 SH	OTHER	01,03	69547
53946							
PROVIDIAN FINL CORP	COM	74406A102	292	4925 SH	OTHER	05,01,03	4925
PROVIDIAN FINL CORP	COM	74406A102	4049	68400 SH	OTHER	06,01,03	68400
PROVIDIAN FINL CORP	NT ZERO CV	74406AAB8	155115	352535000 PRN	DEFINED	08,09,03	352535000
PROXIM INC	COM	744284100	984	69788 SH	DEFINED	01,03	54163
15625							
PROXIM INC	COM	744284100	2955	209563 SH	DEFINED	05,01,03	209563
PROXIM INC	COM	744284100	7595	538681 SH	DEFINED	07,06,01,03	538681
PROXIM INC	COM	744284100	60	4250 SH	OTHER	01,03	3850
400							
PROXIM INC	COM	744284100	21	1500 SH	OTHER	06,01,03	1500
PUBLIC SVC CO N MEX	COM	744499104	893	27812 SH	DEFINED	01,03	27812
PUBLIC SVC CO N MEX	COM	744499104	602	18740 SH	DEFINED	05,01,03	18740
PUBLIC SVC CO N MEX	COM	744499104	571	17775 SH	DEFINED	07,06,01,03	17775
PUBLIC SVC CO N MEX	COM	744499104	257	8012 SH	OTHER	01,03	5000
3012							
PUBLIC SVC CO N MEX	COM	744499104	199	6200 SH	OTHER	06,01,03	6200
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	2512	51378 SH	DEFINED	01,03	45671
5707							
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	3266	66790 SH	DEFINED	05,01,03	66790
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	1961	40100 SH	DEFINED	07,06,01,03	40100
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	2034	41595 SH	OTHER	01,03	32495
9100							
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	175	3575 SH	OTHER	05,01,03	3575
PUGET ENERGY INC NEW	COM	745310102	372	14216 SH	DEFINED	01,03	14216
PUGET ENERGY INC NEW	COM	745310102	1081	41265 SH	DEFINED	05,01,03	41265
PUGET ENERGY INC NEW	COM	745310102	1026	39150 SH	DEFINED	07,06,01,03	39150
PUGET ENERGY INC NEW	COM	745310102	855	32617 SH	OTHER	01,03	27417
5200							
PULTE HOMES INC	COM	745867101	502	11771 SH	DEFINED	01,03	11771
PULTE HOMES INC	COM	745867101	626	14690 SH	DEFINED	05,01,03	14690
PULTE HOMES INC	COM	745867101	346	8125 SH	DEFINED	07,06,01,03	8125
PULTE HOMES INC	COM	745867101	435	10200 SH	DEFINED	08,09,03	10200
PULTE HOMES INC	COM	745867101	806	18900 SH	DEFINED	17,16	18900
PULTE HOMES INC	COM	745867101	34	800 SH	OTHER	01,03	800
PULTE HOMES INC	COM	745867101	31	725 SH	OTHER	05,01,03	725
PULTE HOMES INC	COM	745867101	68	1600 SH	OTHER	06,01,03	1600
PURCHASEPRO COM	COM	746144104	93	63100 SH	DEFINED	08,09,03	63100
PURCHASEPRO COM	COM	746144104	15	10000 SH	CALL	DEFINED 08,09,03	10000
PURCHASEPRO COM	COM	746144104		220 SH	OTHER	01,03	220
PUTNAM HIGH INCOME CONV&BD FD	SH BEN INT	746779107	93	12706 SH	DEFINED	01,03	12706
PUTNAM HIGH YIELD MUN TR	SH BEN INT	746781103	28	3497 SH	DEFINED	01,03	3497
PUTNAM HIGH YIELD MUN TR	SH BEN INT	746781103	195	24175 SH	OTHER	01,03	8750
15425							
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	137	11400 SH	OTHER	01,03	11400
PUTNAM MANAGED MUN INCOM TR	COM	746823103	64	7300 SH	DEFINED	01,03	7300
PUTNAM MANAGED MUN INCOM TR	COM	746823103	105	12000 SH	OTHER	01,03	11000
1000							
PUTNAM PREMIER INCOME TR	SH BEN INT	746853100	7	1075 SH	DEFINED	01,03	1075
PUTNAM PREMIER INCOME TR	SH BEN INT	746853100	117	18542 SH	OTHER	01,03	15400
3142							
PUTNAM TAX FREE HEALTH CARE FD	SH BEN INT	746920107	206	15577 SH	DEFINED	01,03	15577
PUTNAM TAX FREE HEALTH CARE FD	SH BEN INT	746920107	10	783 SH	OTHER	01,03	783
QRS CORP	COM	74726X105	205	12350 SH	DEFINED	01,03	3550
8800							
QRS CORP	COM	74726X105	2707	163100 SH	DEFINED	05,01,03	163100
QRS CORP	COM	74726X105	229	13800 SH	DEFINED	07,06,01,03	13800
QRS CORP	COM	74726X105	37	2250 SH	OTHER	01,03	2250
QLOGIC CORP	COM	747277101	5876	91168 SH	DEFINED	01,03	89988
950	230						
QLOGIC CORP	COM	747277101	1927	29900 SH	DEFINED	05,01,03	29900
QLOGIC CORP	COM	747277101	1152	17875 SH	DEFINED	07,06,01,03	17875
QLOGIC CORP	COM	747277101	1	20 SH	DEFINED	08,09,03	20
QLOGIC CORP	COM	747277101	74	1150 SH	OTHER	01,03	

1150								
QLOGIC CORP	COM	747277101	1592	24700	SH	OTHER	06,01,03	24700
QUAKER CHEM CORP 5600	COM	747316107	148	7775	SH	DEFINED	01,03	2175
QUAKER CHEM CORP	COM	747316107	1271	66900	SH	DEFINED	05,01,03	66900
QUAKER CHEM CORP	COM	747316107	150	7900	SH	DEFINED	07,06,01,03	7900
QUAKER CHEM CORP	COM	747316107	2	100	SH	DEFINED	08,09,03	100
QUAKER CHEM CORP	COM	747316107	34	1800	SH	OTHER	01,03	1800
QUAKER OATS CO 10500	COM	747402105	22974	251775	SH	DEFINED	01,03	241275
QUAKER OATS CO	COM	747402105	4123	45180	SH	DEFINED	05,01,03	45180
QUAKER OATS CO	COM	747402105	2343	25675	SH	DEFINED	07,06,01,03	25675
QUAKER OATS CO	COM	747402105	958	10500	SH	DEFINED	08,09,03	10500
QUAKER OATS CO	COM	747402105	2281	25000	SH	CALL	DEFINED 08,09,03	25000
QUAKER OATS CO	COM	747402105	3194	35000	SH	PUT	DEFINED 08,09,03	35000
QUAKER OATS CO	COM	747402105	1291	14151	SH	DEFINED	11,01,03	14151
QUAKER OATS CO	COM	747402105	23360	255999	SH	DEFINED	17,16	255999
QUAKER OATS CO 58979	COM	747402105	13773	150934	SH	OTHER	01,03	91955
QUAKER OATS CO	COM	747402105	208	2275	SH	OTHER	05,01,03	2275
QUAKER OATS CO	COM	747402105	2902	31800	SH	OTHER	06,01,03	31800
QUALCOMM INC 90057	COM	747525103	134055	2292315	SH	DEFINED	01,03	2202258
QUALCOMM INC	COM	747525103	19814	338825	SH	DEFINED	05,01,03	338825
QUALCOMM INC	COM	747525103	18925	323618	SH	DEFINED	07,06,01,03	323618
QUALCOMM INC	COM	747525103	258	4420	SH	DEFINED	08,09,03	4420
QUALCOMM INC 206956	COM	747525103	266245	4552752	SH	DEFINED	11,06,01,03	4345796
QUALCOMM INC	COM	747525103	22	370	SH	DEFINED	13,01,03	370
QUALCOMM INC	COM	747525103	7509	128400	SH	DEFINED	17,16	128400
QUALCOMM INC 118881	COM	747525103	20170	344908	SH	OTHER	01,03	226027
QUALCOMM INC	COM	747525103	7602	130000	SH	OTHER	06,01,03	130000
QUANEX CORP 890 10000	COM	747620102	895	34565	SH	DEFINED	01,03	23675
QUANEX CORP	COM	747620102	3147	121500	SH	DEFINED	05,01,03	121500
QUANEX CORP	COM	747620102	300	11600	SH	DEFINED	07,06,01,03	11600
QUANTA SVCS INC	COM	74762E102	405	18370	SH	DEFINED	01,03	18370
QUANTA SVCS INC	COM	74762E102	635	28805	SH	DEFINED	05,01,03	28805
QUANTA SVCS INC	COM	74762E102	598	27150	SH	DEFINED	07,06,01,03	27150
QUANTA SVCS INC	COM	74762E102	4	200	SH	OTHER	01,03	200
QUANTUM CORP 2200	COM DSSG	747906204	48	4805	SH	DEFINED	01,03	2605
QUANTUM CORP	COM DSSG	747906204	731	72415	SH	DEFINED	05,01,03	72415
QUANTUM CORP	COM DSSG	747906204	693	68700	SH	DEFINED	07,06,01,03	68700
QUANTUM CORP	COM DSSG	747906204	24	2400	SH	OTHER	01,03	2400
QUEST DIAGNOSTICS INC	COM	74834L100	972	12981	SH	DEFINED	01,03	12981
QUEST DIAGNOSTICS INC	COM	74834L100	3371	45035	SH	DEFINED	05,01,03	45035
QUEST DIAGNOSTICS INC	COM	74834L100	3196	42700	SH	DEFINED	07,06,01,03	42700
QUEST DIAGNOSTICS INC	COM	74834L100	693	9260	SH	DEFINED	08,09,03	9260
QUEST DIAGNOSTICS INC	COM	74834L100	1871	25000	SH	CALL	DEFINED 08,09,03	25000
QUEST DIAGNOSTICS INC 18326	COM	74834L100	40705	543824	SH	DEFINED	11,01,03	525498
QUEST DIAGNOSTICS INC 8000	COM	74834L100	799	10668	SH	OTHER	01,03	2668
QUEST DIAGNOSTICS INC	COM	74834L100	172	2300	SH	OTHER	06,01,03	2300
QUEST SOFTWARE INC	COM	74834T103	2026	53660	SH	DEFINED	01,03	53660
QUEST SOFTWARE INC	COM	74834T103	636	16855	SH	DEFINED	05,01,03	16855
QUEST SOFTWARE INC	COM	74834T103	17649	467525	SH	DEFINED	07,06,01,03	467525
QUEST SOFTWARE INC	COM	74834T103	159	4200	SH	DEFINED	08,09,03	4200
QUESTAR CORP 10600	COM	748356102	2102	84903	SH	DEFINED	01,03	74303
QUESTAR CORP	COM	748356102	959	38720	SH	DEFINED	05,01,03	38720
QUESTAR CORP	COM	748356102	910	36750	SH	DEFINED	07,06,01,03	36750
QUESTAR CORP 3323	COM	748356102	1003	40499	SH	OTHER	01,03	37176
QUICKLOGIC CORP	COM	74837P108	55	9155	SH	DEFINED		9155
QUICKLOGIC CORP	COM	74837P108	73	12114	SH	DEFINED	08,09,03	12114
QUICKLOGIC CORP	COM	74837P108	16	2700	SH	DEFINED	16	2700
QUIKSILVER INC 690 17200	COM	74838C106	1581	63242	SH	DEFINED	01,03	45352
QUIKSILVER INC	COM	74838C106	4510	180383	SH	DEFINED	05,01,03	180383
QUIKSILVER INC	COM	74838C106	12096	483847	SH	DEFINED	07,06,01,03	483847
QUIKSILVER INC	COM	74838C106	33	1300	SH	OTHER	06,01,03	1300
QUINTILES TRANSNATIONAL CORP 400	COM	748767100	164	6478	SH	DEFINED	01,03	6078
QUINTILES TRANSNATIONAL CORP	COM	748767100	921	36465	SH	DEFINED	05,01,03	36465
QUINTILES TRANSNATIONAL CORP	COM	748767100	567	22475	SH	DEFINED	07,06,01,03	22475
QUINTILES TRANSNATIONAL CORP	COM	748767100	10	400	SH	OTHER	01,03	400
QUINTILES TRANSNATIONAL CORP	COM	748767100	51	2000	SH	OTHER	05,01,03	2000
QWEST COMMUNICATIONS INTL INC 107190	COM	749121109	150983	4737459	SH	DEFINED	01,03	4630269
QWEST COMMUNICATIONS INTL INC	COM	749121109	18083	567389	SH	DEFINED	05,01,03	567389
QWEST COMMUNICATIONS INTL INC	COM	749121109	10520	330086	SH	DEFINED	07,06,01,03	330086
QWEST COMMUNICATIONS INTL INC	COM	749121109	788	24733	SH	DEFINED	08,09,03	24733

QWEST COMMUNICATIONS 226894	INTL INC	COM	749121109	48836	1532360	SH	DEFINED	11,06,01,03	1305466
QWEST COMMUNICATIONS	INTL INC	COM	749121109	22	700	SH	DEFINED	13,01,03	700
QWEST COMMUNICATIONS	INTL INC	COM	749121109	3212	100800	SH	DEFINED	17,16	100800
QWEST COMMUNICATIONS 564462	INTL INC	COM	749121109	44842	1407025	SH	OTHER	01,03	842563
QWEST COMMUNICATIONS	INTL INC	COM	749121109	912	28625	SH	OTHER	05,01,03	28625
QWEST COMMUNICATIONS	INTL INC	COM	749121109	10386	325900	SH	OTHER	06,01,03	325900
R H DONNELLEY CORP 9240		COM NEW	74955W307	682	21319	SH	DEFINED	01,03	12079
R H DONNELLEY CORP		COM NEW	74955W307	18	560	SH	DEFINED	05,01,03	560
R H DONNELLEY CORP 5694		COM NEW	74955W307	246	7689	SH	OTHER	01,03	1995
R G S ENERGY GROUP INC 11518		COM	74956K104	1108	29535	SH	DEFINED	01,03	18017
R G S ENERGY GROUP INC		COM	74956K104	6139	163700	SH	DEFINED	05,01,03	163700
R G S ENERGY GROUP INC		COM	74956K104	1160	30925	SH	DEFINED	07,06,01,03	30925
R G S ENERGY GROUP INC 1050		COM	74956K104	76	2014	SH	OTHER	01,03	964
R G S ENERGY GROUP INC		COM	74956K104	49	1300	SH	OTHER	06,01,03	1300
RLI CORP		COM	749607107	101	2250	SH	DEFINED	01,03	2250
RLI CORP		COM	749607107	393	8750	SH	DEFINED	07,06,01,03	8750
RPM INC OHIO		COM	749685103	2841	308789	SH	DEFINED	01,03	308789
RPM INC OHIO		COM	749685103	450	48955	SH	DEFINED	05,01,03	48955
RPM INC OHIO		COM	749685103	428	46475	SH	DEFINED	07,06,01,03	46475
RPM INC OHIO 28825		COM	749685103	423	45952	SH	OTHER	01,03	17127
RSA SEC INC 220 15500		COM	749719100	1186	38320	SH	DEFINED	01,03	22600
RSA SEC INC		COM	749719100	5357	173100	SH	DEFINED	05,01,03	173100
RSA SEC INC		COM	749719100	1535	49600	SH	DEFINED	07,06,01,03	49600
RSA SEC INC		COM	749719100	70	2250	SH	DEFINED	08,09,03	2250
RSA SEC INC 275		COM	749719100	9	275	SH	OTHER	01,03	
RSA SEC INC		COM	749719100	97	3150	SH	OTHER	06,01,03	3150
RTI INTL METALS INC 9200		COM	74973W107	225	14775	SH	DEFINED	01,03	5575
RTI INTL METALS INC		COM	74973W107	1310	85900	SH	DEFINED	05,01,03	85900
RTI INTL METALS INC		COM	74973W107	284	18650	SH	DEFINED	07,06,01,03	18650
RF MICRODEVICES INC 6000		COM	749941100	6516	241614	SH	DEFINED	01,03	235614
RF MICRODEVICES INC		COM	749941100	2196	81435	SH	DEFINED	05,01,03	81435
RF MICRODEVICES INC		COM	749941100	2000	74150	SH	DEFINED	07,06,01,03	74150
RF MICRODEVICES INC		COM	749941100	1672	62000	SH	DEFINED	08,09,03	62000
RF MICRODEVICES INC 12810		COM	749941100	812	30105	SH	OTHER	01,03	17295
RADIAN GROUP INC 1520 1450		COM	750236101	1157	28601	SH	DEFINED	01,03	25631
RADIAN GROUP INC		COM	750236101	1855	45870	SH	DEFINED	05,01,03	45870
RADIAN GROUP INC		COM	750236101	1705	42150	SH	DEFINED	07,06,01,03	42150
RADIAN GROUP INC		COM	750236101	162	4000	SH	OTHER	06,01,03	4000
RADIANT SYSTEMS INC		COM	75025N102	103	6400	SH	DEFINED	01,03	6400
RADIANT SYSTEMS INC		COM	75025N102	401	24850	SH	DEFINED	07,06,01,03	24850
RADIANT SYSTEMS INC		COM	75025N102	3	190	SH	OTHER	01,03	190
RADIOLOGIX INC		COM	75040K109	61	20000	SH	OTHER	01,03	20000
RADIO ONE INC		CL A	75040P108	572	24860	SH	DEFINED	01,03	24860
RADIO ONE INC		CL A	75040P108	21	900	SH	DEFINED	05,01,03	900
RADIO ONE INC 5000 580		CL D NON VTG	75040P405	1203	54565	SH	DEFINED	01,03	48985
RADIO ONE INC		CL D NON VTG	75040P405	9	415	SH	DEFINED	05,01,03	415
RADIO ONE INC		CL D NON VTG	75040P405	4831	219100	SH	DEFINED	07,06,01,03	219100
RADIO ONE INC		CL D NON VTG	75040P405	176	8000	SH	DEFINED	08,09,03	8000
RADIOSHACK CORP 21845		COM	750438103	71688	2350423	SH	DEFINED	01,03	2328578
RADIOSHACK CORP		COM	750438103	1843	60410	SH	DEFINED	05,01,03	60410
RADIOSHACK CORP		COM	750438103	1090	35750	SH	DEFINED	07,06,01,03	35750
RADIOSHACK CORP		COM	750438103	70	2300	SH	DEFINED	08,09,03	2300
RADIOSHACK CORP		COM	750438103	107	3500	SH	DEFINED	13,01,03	3500
RADIOSHACK CORP 117020		COM	750438103	8652	283678	SH	OTHER	01,03	166658
RADIOSHACK CORP		COM	750438103	98	3200	SH	OTHER	05,01,03	3200
RADIOSHACK CORP 200		COM	750438103	6	200	SH	OTHER	13,01,03	
RADISYS CORP		COM	750459109	100	4375	SH	DEFINED	01,03	4375
RADISYS CORP		COM	750459109	351	15350	SH	DEFINED	07,06,01,03	15350
RADISYS CORP		SUB NT CV 14	750459AA7	483	700000	PRN	DEFINED	08,09,03	700000
RAILAMERICA INC		COM	750753105	1172	102666	SH	DEFINED	01,03	102666
RAILAMERICA INC		COM	750753105	239	20900	SH	DEFINED	05,01,03	20900
RAILAMERICA INC		COM	750753105	3426	300000	SH	DEFINED	07,06,01,03	300000
RAILAMERICA INC 939		COM	750753105	58	5038	SH	OTHER	01,03	4099
RAINBOW TECHNOLOGIES INC 16000		COM	750862104	141	25230	SH	DEFINED	01,03	9230
RAINBOW TECHNOLOGIES INC		COM	750862104	1229	219800	SH	DEFINED	05,01,03	219800
RAINBOW TECHNOLOGIES INC		COM	750862104	130	23275	SH	DEFINED	07,06,01,03	23275

RAINBOW TECHNOLOGIES INC	COM	750862104	4	700	SH	OTHER	01,03	700
RAMBUS INC DEL	COM	750917106	52	4250	SH	DEFINED	01,03	4250
RAMBUS INC DEL	COM	750917106	183	14900	SH	DEFINED	08,09,03	14900
RAMBUS INC DEL	COM	750917106	2495	202700	SH	DEFINED	17,16	202700
RAMBUS INC DEL	COM	750917106	28	2300	SH	OTHER	01,03	2300
RALCORP HLDGS INC NEW 249849	COM	751028101	5198	277378	SH	DEFINED	01,03	27529
RALCORP HLDGS INC NEW	COM	751028101	2742	146300	SH	DEFINED	05,01,03	146300
RALCORP HLDGS INC NEW	COM	751028101	485	25900	SH	DEFINED	07,06,01,03	25900
RALCORP HLDGS INC NEW 998859	COM	751028101	18750	1000524	SH	OTHER	01,03	1665
RALSTON PURINA CO 931723	COM	751277302	130084	4333248	SH	DEFINED	01,03	3401525
RALSTON PURINA CO	COM	751277302	3090	102929	SH	DEFINED	05,01,03	102929
RALSTON PURINA CO	COM	751277302	1981	65991	SH	DEFINED	07,06,01,03	65991
RALSTON PURINA CO	COM	751277302	21768	725100	SH	DEFINED	17,16	725100
RALSTON PURINA CO 12319583	COM	751277302	380872	12687282	SH	OTHER	01,03	367699
RALSTON PURINA CO	COM	751277302	161	5350	SH	OTHER	05,01,03	5350
RARE HOSPITALITY INTL INC 7600	COM	753820109	1114	49275	SH	DEFINED	01,03	41675
RARE HOSPITALITY INTL INC	COM	753820109	3300	146000	SH	DEFINED	05,01,03	146000
RARE HOSPITALITY INTL INC	COM	753820109	10665	471900	SH	DEFINED	07,06,01,03	471900
RARE HOSPITALITY INTL INC	COM	753820109	4859	215000	SH	DEFINED	17,16	215000
RARE HOSPITALITY INTL INC 2095	COM	753820109	47	2095	SH	OTHER	01,03	
RATIONAL SOFTWARE CORP	COM NEW	75409P202	3550	126570	SH	DEFINED	01,03	126570
RATIONAL SOFTWARE CORP	COM NEW	75409P202	2782	99165	SH	DEFINED	05,01,03	99165
RATIONAL SOFTWARE CORP	COM NEW	75409P202	2591	92375	SH	DEFINED	07,06,01,03	92375
RATIONAL SOFTWARE CORP	COM NEW	75409P202	519	18500	SH	DEFINED	08,09,03	18500
RATIONAL SOFTWARE CORP	COM NEW	75409P202	152	5434	SH	OTHER	01,03	5434
RAYMOND JAMES FINANCIAL INC 14500	COM	754730109	1001	32725	SH	DEFINED	01,03	18225
RAYMOND JAMES FINANCIAL INC	COM	754730109	5976	195300	SH	DEFINED	05,01,03	195300
RAYMOND JAMES FINANCIAL INC	COM	754730109	1306	42675	SH	DEFINED	07,06,01,03	42675
RAYMOND JAMES FINANCIAL INC	COM	754730109	77	2500	SH	OTHER	06,01,03	2500
RAYONIER INC 2578	COM	754907103	267	5754	SH	DEFINED	01,03	3176
RAYONIER INC	COM	754907103	604	13010	SH	DEFINED	05,01,03	13010
RAYONIER INC	COM	754907103	574	12350	SH	DEFINED	07,06,01,03	12350
RAYONIER INC 1025	COM	754907103	355	7644	SH	OTHER	01,03	6619
RAYONIER INC	COM	754907103	28	600	SH	OTHER	06,01,03	600
RAYTHEON CO	COM NEW	755111507	2910	109605	SH	DEFINED	05,01,03	109605
RAYTHEON CO	COM NEW	755111507	1820	68550	SH	DEFINED	07,06,01,03	68550
RAYTHEON CO	COM NEW	755111507	4168	157000	SH	DEFINED	08,09,03	157000
RAYTHEON CO	COM NEW	755111507	163	6125	SH	OTHER	05,01,03	6125
RAYTHEON CO	COM NEW	755111507	1256	47300	SH	OTHER	06,01,03	47300
READ-RITE CORP 105400	COM	755246105	709	133015	SH	DEFINED	01,03	27615
READ-RITE CORP	COM	755246105	7602	1426300	SH	DEFINED	05,01,03	1426300
READ-RITE CORP	COM	755246105	550	103200	SH	DEFINED	07,06,01,03	103200
READ-RITE CORP	COM	755246105	171	32100	SH	DEFINED	08,09,03	32100
READ-RITE CORP	COM	755246105	187	35000	SH	DEFINED	08,09,03	35000
READERS DIGEST ASSN INC	CL A NON VTG	755267101	59	2060	SH	DEFINED	01,03	2060
READERS DIGEST ASSN INC	CL A NON VTG	755267101	1412	49110	SH	DEFINED	05,01,03	49110
READERS DIGEST ASSN INC	CL A NON VTG	755267101	1340	46600	SH	DEFINED	07,06,01,03	46600
READERS DIGEST ASSN INC	CL A NON VTG	755267101	24	820	SH	OTHER	01,03	820
REALNETWORKS INC 3000	COM	75605L104	167	14250	SH	DEFINED	01,03	11250
REALNETWORKS INC	COM	75605L104	49	4200	SH	DEFINED	08,09,03	4200
REALNETWORKS INC	COM	75605L104	35	3000	SH	OTHER	01,03	3000
REDBACK NETWORKS INC	COM	757209101	4	415	SH	DEFINED	01,03	415
REDBACK NETWORKS INC	COM	757209101	295	33051	SH	DEFINED	08,09,03	33051
REDBACK NETWORKS INC	COM	757209101	9	1000	SH	OTHER	01,03	1000
REEBOK INTL LTD 9900	COM	758110100	1693	52913	SH	DEFINED	01,03	43013
REEBOK INTL LTD	COM	758110100	1023	31975	SH	DEFINED	05,01,03	31975
REEBOK INTL LTD	COM	758110100	2826	88300	SH	DEFINED	07,06,01,03	88300
REEBOK INTL LTD	COM	758110100	108	3385	SH	DEFINED	08,09,03	3385
REEBOK INTL LTD	COM	758110100	480	15000	SH	DEFINED	08,09,03	15000
REEBOK INTL LTD	COM	758110100	12	380	SH	OTHER	01,03	380
REEBOK INTL LTD	COM	758110100	32	1000	SH	OTHER	05,01,03	1000
REEBOK INTL LTD	COM	758110100	93	2900	SH	OTHER	06,01,03	2900
REGAL BELOIT CORP 1300	COM	758750103	178	8575	SH	DEFINED	01,03	7275
REGAL BELOIT CORP	COM	758750103	339	16300	SH	DEFINED	05,01,03	16300
REGAL BELOIT CORP	COM	758750103	388	18650	SH	DEFINED	07,06,01,03	18650
REGENCY CTRS CORP	COM	758849103	5	200	SH	DEFINED	01,03	200
REGENCY CTRS CORP 4000	COM	758849103	356	14000	SH	OTHER	01,03	10000
REGENERON PHARMACEUTICALS 700	COM	75886F107	438	12650	SH	DEFINED	01,03	11950
REGENERON PHARMACEUTICALS	COM	75886F107	2730	78800	SH	DEFINED	05,01,03	78800
REGENERON PHARMACEUTICALS	COM	75886F107	1340	38675	SH	DEFINED	07,06,01,03	38675

REGENERON PHARMACEUTICALS 6000	COM	75886F107	277	8000	SH	OTHER	01,03	2000
REGENERON PHARMACEUTICALS	COM	75886F107	24	700	SH	OTHER	06,01,03	700
REGENERATION TECH INC DEL	COM	75886N100	715	81225	SH	DEFINED	08,09,03	81225
REGIS CORP MINN 20500	COM	758932107	792	37750	SH	DEFINED	01,03	17250
REGIS CORP MINN	COM	758932107	5065	241300	SH	DEFINED	05,01,03	241300
REGIS CORP MINN	COM	758932107	777	37000	SH	DEFINED	07,06,01,03	37000
REGIS CORP MINN	COM	758932107	61	2900	SH	OTHER	06,01,03	2900
REGIONS FINL CORP	COM	758940100	4278	133681	SH	DEFINED	01,03	133681
REGIONS FINL CORP	COM	758940100	2587	80835	SH	DEFINED	05,01,03	80835
REGIONS FINL CORP	COM	758940100	1433	44775	SH	DEFINED	07,06,01,03	44775
REGIONS FINL CORP 14561	COM	758940100	1120	35010	SH	OTHER	01,03	20449
REGIONS FINL CORP	COM	758940100	126	3925	SH	OTHER	05,01,03	3925
REGIONS FINL CORP	COM	758940100	5398	168700	SH	OTHER	06,01,03	168700
REGUS PLC	SPONSORED AD	759144108	159	15000	SH	DEFINED	08,09,03	15000
REHABCARE GROUP INC	COM	759148109	360	7475	SH	DEFINED	01,03	7475
REHABCARE GROUP INC	COM	759148109	713	14800	SH	DEFINED	07,06,01,03	14800
REHABCARE GROUP INC	COM	759148109	67	1400	SH	OTHER	06,01,03	1400
REINSURANCE GROUP AMER INC	COM	759351109	1325	34970	SH	DEFINED	01,03	34970
REINSURANCE GROUP AMER INC	COM	759351109	76	2000	SH	DEFINED	08,09,03	2000
REINSURANCE GROUP AMER INC 3952	COM	759351109	184	4852	SH	OTHER	01,03	900
RELIANCE STEEL & ALUMINUM CO 12100	COM	759509102	636	25200	SH	DEFINED	01,03	13100
RELIANCE STEEL & ALUMINUM CO	COM	759509102	3835	151900	SH	DEFINED	05,01,03	151900
RELIANCE STEEL & ALUMINUM CO	COM	759509102	550	21800	SH	DEFINED	07,06,01,03	21800
RELIANCE STEEL & ALUMINUM CO	COM	759509102	53	2100	SH	OTHER	01,03	2100
RELIANCE STEEL & ALUMINUM CO	COM	759509102	53	2100	SH	OTHER	06,01,03	2100
RELIANT RES INC	COM	75952B105	1228	49725	SH	DEFINED	08,09,03	49725
RELIANT ENERGY INC 46197	COM	75952J108	5994	186080	SH	DEFINED	01,03	139883
RELIANT ENERGY INC	COM	75952J108	3619	112355	SH	DEFINED	05,01,03	112355
RELIANT ENERGY INC	COM	75952J108	2173	67475	SH	DEFINED	07,06,01,03	67475
RELIANT ENERGY INC	COM	75952J108	145	4500	SH	DEFINED	08,09,03	4500
RELIANT ENERGY INC 39142	COM	75952J108	4460	138457	SH	OTHER	01,03	99315
RELIANT ENERGY INC	COM	75952J108	165	5125	SH	OTHER	05,01,03	5125
REMEC INC 8625	COM	759543101	831	67025	SH	DEFINED	01,03	58400
REMEC INC	COM	759543101	704	56800	SH	DEFINED	05,01,03	56800
REMEC INC	COM	759543101	10059	811200	SH	DEFINED	07,06,01,03	811200
REMEDY CORP 670 7700	COM	759548100	588	16895	SH	DEFINED	01,03	8525
REMEDY CORP	COM	759548100	2613	75100	SH	DEFINED	05,01,03	75100
REMEDY CORP	COM	759548100	929	26700	SH	DEFINED	07,06,01,03	26700
REMEDY CORP	COM	759548100	264	7600	SH	DEFINED	08,09,03	7600
REMINGTON OIL & GAS CORP 16800	COM	759594302	458	24131	SH	DEFINED	01,03	7331
REMINGTON OIL & GAS CORP	COM	759594302	4015	211300	SH	DEFINED	05,01,03	211300
REMINGTON OIL & GAS CORP	COM	759594302	359	18900	SH	DEFINED	07,06,01,03	18900
REMINGTON OIL & GAS CORP	COM	759594302	2	100	SH	DEFINED	08,09,03	100
REMINGTON OIL & GAS CORP	COM	759594302	10	500	SH	OTHER	01,03	500
RENAISSANCE CAP GRWTH INCM III	COM	75966V105	281	26735	SH	DEFINED	01,03	26735
RENAL CARE GROUP INC 3896	COM	759930100	531	16146	SH	DEFINED	01,03	12250
RENAL CARE GROUP INC	COM	759930100	3476	105700	SH	DEFINED	05,01,03	105700
RENAL CARE GROUP INC	COM	759930100	1393	42350	SH	DEFINED	07,06,01,03	42350
RENAL CARE GROUP INC	COM	759930100	160	4875	SH	OTHER	01,03	4875
RENT A CTR INC NEW 4050	COM	76009N100	2350	44673	SH	DEFINED	01,03	40623
RENT A CTR INC NEW	COM	76009N100	1641	31200	SH	DEFINED	05,01,03	31200
RENT A CTR INC NEW	COM	76009N100	23749	451500	SH	DEFINED	07,06,01,03	451500
RENT A CTR INC NEW	COM	76009N100	39	750	SH	DEFINED	08,09,03	750
RENT A CTR INC NEW 740	COM	76009N100	544	10350	SH	OTHER	01,03	9610
RENT A CTR INC NEW	COM	76009N100	74	1400	SH	OTHER	06,01,03	1400
RENT WAY INC	COM	76009U104	436	40000	SH	DEFINED	01,03	40000
REPSOL YPF S A 3105	SPONSORED AD	76026T205	52	3105	SH	DEFINED	01,03	
REPSOL YPF S A	SPONSORED AD	76026T205	5	300	SH	DEFINED	08,09,03	300
REPSOL YPF S A 1480 3565	SPONSORED AD	76026T205	208	12480	SH	OTHER	01,03	7435
REPSOL YPF S A	SPONSORED AD	76026T205	4165	250000	SH	OTHER	06,01,03	250000
REPUBLIC SVCS INC	COM	760759100	6021	303300	SH	DEFINED	01,03	303300
REPUBLIC SVCS INC	COM	760759100	32	1600	SH	DEFINED	05,01,03	1600
RESEARCH IN MOTION LTD	COM	760975102	61	1900	SH	DEFINED	01,03	1900
RESEARCH IN MOTION LTD	COM	760975102	7	230	SH	DEFINED	05,01,03	230
RESEARCH IN MOTION LTD	COM	760975102	6614	205075	SH	DEFINED	07,06,01,03	205075
RESEARCH IN MOTION LTD	COM	760975102	2505	77675	SH	DEFINED	08,09,03	77675
RESEARCH IN MOTION LTD	COM	760975102	6	195	SH	OTHER	01,03	195
RESMED INC	COM	761152107	624	12350	SH	DEFINED	01,03	12350
RESMED INC	COM	761152107	647	12800	SH	DEFINED	05,01,03	12800
RESMED INC	COM	761152107	1412	27925	SH	DEFINED	07,06,01,03	27925

RESMED INC	COM	761152107	35	700 SH	OTHER	06,01,03	700
RESPIRONICS INC 15900	COM	761230101	891	29925 SH	DEFINED	01,03	14025
RESPIRONICS INC	COM	761230101	4375	147000 SH	DEFINED	05,01,03	147000
RESPIRONICS INC	COM	761230101	806	27100 SH	DEFINED	07,06,01,03	27100
RESPIRONICS INC	COM	761230101	60	2000 SH	OTHER	06,01,03	2000
RETEK INC	COM	76128Q109	612	12760 SH	DEFINED	01,03	12760
RETEK INC	COM	76128Q109	1138	23730 SH	DEFINED	05,01,03	23730
RETEK INC	COM	76128Q109	1061	22125 SH	DEFINED	07,06,01,03	22125
RETEK INC	COM	76128Q109	23	475 SH	DEFINED	08,09,03	475
RETEK INC	COM	76128Q109	120	2500 SH	DEFINED	13,01,03	2500
RETEK INC	COM	76128Q109	192	4000 SH	OTHER	01,03	3739
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RETEK INC	COM	76128Q109	134	2800 SH	OTHER	06,01,03	2800
REUTERS GROUP PLC 3016	SPONSORED AD	76132M102	1579	20311 SH	DEFINED	01,03	17295
REUTERS GROUP PLC 42635	SPONSORED AD	76132M102	5758	74059 SH	OTHER	01,03	31424
REVLON INC	CL A	761525500	73	10000 SH	PUT	DEFINED 08,09,03	10000
REYNOLDS & REYNOLDS CO 4330	CL A	761695105	95	4330 SH	DEFINED	01,03	
REYNOLDS & REYNOLDS CO	CL A	761695105	782	35625 SH	DEFINED	05,01,03	35625
REYNOLDS & REYNOLDS CO	CL A	761695105	731	33325 SH	DEFINED	07,06,01,03	33325
REYNOLDS & REYNOLDS CO 7167 20670	CL A	761695105	868	39559 SH	OTHER	01,03	11722
REYNOLDS & REYNOLDS CO	CL A	761695105	18	800 SH	OTHER	06,01,03	800
REYNOLDS R J TOB HLDGS INC 500	COM	76182K105	699	12797 SH	DEFINED	01,03	12297
REYNOLDS R J TOB HLDGS INC	COM	76182K105	2849	52175 SH	DEFINED	05,01,03	52175
REYNOLDS R J TOB HLDGS INC	COM	76182K105	2508	45925 SH	DEFINED	07,06,01,03	45925
REYNOLDS R J TOB HLDGS INC	COM	76182K105	2457	45000 SH	CALL	DEFINED 08,09,03	45000
REYNOLDS R J TOB HLDGS INC 1799	COM	76182K105	177	3249 SH	OTHER	01,03	1450
REYNOLDS R J TOB HLDGS INC	COM	76182K105	120	2200 SH	OTHER	06,01,03	2200
RICHFOOD HLDGS INC	WT EXP 0304	763408119	6	26742 SH	DEFINED	08,09,03	26742
RIGGS NATL CORP WASH DC 7100	COM	766570105	282	16587 SH	DEFINED	01,03	9487
RIGGS NATL CORP WASH DC	COM	766570105	1529	90000 SH	DEFINED	05,01,03	90000
RIGGS NATL CORP WASH DC	COM	766570105	420	24700 SH	DEFINED	07,06,01,03	24700
RIGGS NATL CORP WASH DC 400	COM	766570105	44	2596 SH	OTHER	01,03	2196
RIGHTCHOICE MANAGED CARE DEL 13000	COM	76657T102	625	14085 SH	DEFINED	01,03	1085
RIGHTCHOICE MANAGED CARE DEL	COM	76657T102	540	12151 SH	DEFINED	05,01,03	12151
RIGHTCHOICE MANAGED CARE DEL	COM	76657T102	7717	173813 SH	DEFINED	07,06,01,03	173813
RIGHTCHOICE MANAGED CARE DEL 5	COM	76657T102	577	13005 SH	OTHER	01,03	13000
RITA MED SYS INC DEL	COM	76774E103	4198	872727 SH	DEFINED	14,01,03	872727
RITE AID CORP 900	COM	767754104	213	23678 SH	DEFINED	01,03	22778
RITE AID CORP	COM	767754104	2	200 SH	DEFINED	05,01,03	200
RITE AID CORP	COM	767754104	62	6850 SH	DEFINED	07,06,01,03	6850
RITE AID CORP	COM	767754104	238	26400 SH	DEFINED	08,09,03	26400
RITE AID CORP	COM	767754104	900	100000 SH	CALL	DEFINED 08,09,03	100000
RITE AID CORP	COM	767754104	405	45000 SH	PUT	DEFINED 08,09,03	45000
RITE AID CORP	COM	767754104	2700	300000 SH	DEFINED	11,06,01,03	300000
RITE AID CORP 2000	COM	767754104	278	30900 SH	OTHER	01,03	28900
RIVERDEEP GROUP PLC	ADR	76870Q109	347	12386 SH	DEFINED	11,01,03	12386
RIVERSTONE NETWORKS INC	COM	769320102	225	11300 SH	DEFINED	08,09,03	11300
RIVERSTONE NETWORKS INC	COM	769320102	561	28200 SH	PUT	DEFINED 08,09,03	28200
ROADWAY CORP	COM	769742107	141	5949 SH	DEFINED	01,03	5949
ROADWAY CORP	COM	769742107	397	16700 SH	DEFINED	07,06,01,03	16700
ROADWAY CORP 908	COM	769742107	28	1188 SH	OTHER	01,03	280
ROANOKE ELEC STL CORP 17000	COM	769841107	297	17000 SH	DEFINED	01,03	
ROANOKE ELEC STL CORP	COM	769841107	91	5226 SH	DEFINED	08,09,03	5226
ROBBINS & MYERS INC	COM	770196103	71	2525 SH	DEFINED	01,03	2525
ROBBINS & MYERS INC	COM	770196103	279	9900 SH	DEFINED	07,06,01,03	9900
ROBBINS & MYERS INC 3000	COM	770196103	85	3000 SH	OTHER	01,03	
ROBERT HALF INTL INC	COM	770323103	512	20555 SH	DEFINED	01,03	20555
ROBERT HALF INTL INC	COM	770323103	1444	58030 SH	DEFINED	05,01,03	58030
ROBERT HALF INTL INC	COM	770323103	842	33825 SH	DEFINED	07,06,01,03	33825
ROBERT HALF INTL INC	COM	770323103	404	16250 SH	OTHER	01,03	16250
ROBERT HALF INTL INC	COM	770323103	75	3025 SH	OTHER	05,01,03	3025
ROBOTIC VISION SYS INC	COM	771074101	28	17085 SH	DEFINED	01,03	17085
ROCK-TENN CO	CL A	772739207	748	61076 SH	DEFINED	01,03	61076
ROCKWELL INTL CORP NEW 112879	COM	773903109	9565	250914 SH	DEFINED	01,03	138035
ROCKWELL INTL CORP NEW	COM	773903109	6592	172925 SH	DEFINED	05,01,03	172925
ROCKWELL INTL CORP NEW	COM	773903109	20191	529675 SH	DEFINED	07,06,01,03	529675
ROCKWELL INTL CORP NEW 43413	COM	773903109	6133	160880 SH	OTHER	01,03	117467

ROCKWELL INTL CORP NEW	COM	773903109	120	3150	SH	OTHER 05,01,03	3150
ROGERS CORP	COM	775133101	94	3550	SH	DEFINED 01,03	3550
ROGERS CORP	COM	775133101	368	13900	SH	DEFINED 07,06,01,03	13900
ROGERS CORP	COM	775133101	6	210	SH	OTHER 01,03	210
ROHM & HAAS CO 34500	COM	775371107	5730	174162	SH	DEFINED 01,03	139662
ROHM & HAAS CO	COM	775371107	2311	70255	SH	DEFINED 05,01,03	70255
ROHM & HAAS CO	COM	775371107	1397	42450	SH	DEFINED 07,06,01,03	42450
ROHM & HAAS CO	COM	775371107	52	1569	SH	DEFINED 08,09,03	1569
ROHM & HAAS CO 45076	COM	775371107	4473	135969	SH	OTHER 01,03	90893
ROHM & HAAS CO	COM	775371107	125	3800	SH	OTHER 05,01,03	3800
ROLLINS INC	COM	775711104	7	340	SH	DEFINED 01,03	340
ROLLINS INC	COM	775711104	288	14465	SH	DEFINED 05,01,03	14465
ROLLINS INC	COM	775711104	273	13700	SH	DEFINED 07,06,01,03	13700
ROLLINS INC	COM	775711104	5	260	SH	OTHER 01,03	260
ROPER INDS INC NEW 9400	COM	776696106	825	19770	SH	DEFINED 01,03	10370
ROPER INDS INC NEW	COM	776696106	4935	118200	SH	DEFINED 05,01,03	118200
ROPER INDS INC NEW	COM	776696106	1145	27425	SH	DEFINED 07,06,01,03	27425
ROPER INDS INC NEW 690	COM	776696106	175	4200	SH	OTHER 01,03	3510
ROPER INDS INC NEW	COM	776696106	33	800	SH	OTHER 06,01,03	800
ROSETTA INPHARMATICS INC	COM	777777103	8	500	SH	DEFINED 08,09,03	500
ROSETTA INPHARMATICS INC	COM	777777103	4213	271794	SH	DEFINED 17,16	271794
ROSLYN BANCORP INC	COM	778162107	21	790	SH	DEFINED 01,03	790
ROSLYN BANCORP INC	COM	778162107	774	29430	SH	DEFINED 05,01,03	29430
ROSLYN BANCORP INC	COM	778162107	734	27900	SH	DEFINED 07,06,01,03	27900
ROSS STORES INC 8800 1840	COM	778296103	7493	312850	SH	DEFINED 01,03	302210
ROSS STORES INC	COM	778296103	924	38585	SH	DEFINED 05,01,03	38585
ROSS STORES INC	COM	778296103	877	36600	SH	DEFINED 07,06,01,03	36600
ROSS STORES INC	COM	778296103	309	12900	SH	DEFINED 08,09,03	12900
ROSS STORES INC 400	COM	778296103	10	400	SH	OTHER 01,03	
ROSS STORES INC	COM	778296103	125	5200	SH	OTHER 06,01,03	5200
ROUSE CO	COM	779273101	651	22711	SH	DEFINED 01,03	22711
ROUSE CO	COM	779273101	403	14075	SH	OTHER 01,03	9875
ROUSE CO 4200							
ROUSE CO	PFD CONV SER	779273309	2065	50000	SH	DEFINED 01,03	50000
ROUSE CO	PFD CONV SER	779273309	21	500	SH	OTHER 01,03	500
ROWAN COS INC	COM	779382100	235	10641	SH	DEFINED 01,03	10641
ROWAN COS INC	COM	779382100	686	31060	SH	DEFINED 05,01,03	31060
ROWAN COS INC	COM	779382100	402	18200	SH	DEFINED 07,06,01,03	18200
ROWAN COS INC 375	COM	779382100	20	887	SH	OTHER 01,03	512
ROWAN COS INC	COM	779382100	36	1625	SH	OTHER 05,01,03	1625
ROXIO INC	COM	780008108	22	1654	SH	DEFINED 05,01,03	1654
ROXIO INC	COM	780008108	187	14375	SH	DEFINED 07,06,01,03	14375
ROYAL APPLIANCE MFG CO 11400	COM	780076105	88	14550	SH	DEFINED 01,03	3150
ROYAL APPLIANCE MFG CO	COM	780076105	809	133100	SH	DEFINED 05,01,03	133100
ROYAL APPLIANCE MFG CO	COM	780076105	75	12375	SH	DEFINED 07,06,01,03	12375
ROYAL BK CDA MONTREAL QUE	COM	780087102	1841	57807	SH	DEFINED 01,03	57807
ROYAL BK CDA MONTREAL QUE	COM	780087102	61	1900	SH	DEFINED 06,01,03	1900
ROYAL BK CDA MONTREAL QUE	COM	780087102	56	1768	SH	DEFINED 07,06,01,03	1768
ROYAL BK CDA MONTREAL QUE	COM	780087102	54	1684	SH	DEFINED 08,09,03	1684
ROYAL BK CDA MONTREAL QUE 4041	COM	780087102	494	15518	SH	OTHER 01,03	11477
ROYAL CARIBBEAN CRUISES LTD	LYON ZERO	780153AK8	26	75000	PRN	OTHER 01,03	75000
ROYAL CARIBBEAN CRUISES LTD	SR NT CV ZER	780153AM4	21261	55950000	PRN	DEFINED 08,09,03	55950000
ROYAL DUTCH PETE CO 110391	NY REG GLD1.	780257804	151953	2607735	SH	DEFINED 01,03	2497344
ROYAL DUTCH PETE CO	NY REG GLD1.	780257804	41098	705305	SH	DEFINED 05,01,03	705305
ROYAL DUTCH PETE CO	NY REG GLD1.	780257804	26543	455525	SH	DEFINED 07,06,01,03	455525
ROYAL DUTCH PETE CO	NY REG GLD1.	780257804	4743	81400	SH	DEFINED 08,09,03	81400
ROYAL DUTCH PETE CO	NY REG GLD1.	780257804	12	200	SH	DEFINED 13,01,03	200
ROYAL DUTCH PETE CO 671951	NY REG GLD1.	780257804	94281	1617998	SH	OTHER 01,03	946047
ROYAL DUTCH PETE CO	NY REG GLD1.	780257804	2153	36950	SH	OTHER 05,01,03	36950
ROYAL DUTCH PETE CO	NY REG GLD1.	780257804	17	300	SH	OTHER 13,01,03	300
ROYAL GOLD INC	COM	780287108	154	50000	SH	OTHER 01,03	50000
ROYCE MICRO-CAP TR INC 16861	COM	780915104	176	16861	SH	OTHER 01,03	
RUBY TUESDAY INC 36304	COM	781182100	1131	66130	SH	DEFINED 01,03	29826
RUBY TUESDAY INC	COM	781182100	5828	340800	SH	DEFINED 05,01,03	340800
RUBY TUESDAY INC	COM	781182100	979	57275	SH	DEFINED 07,06,01,03	57275
RUBY TUESDAY INC	COM	781182100	248	14516	SH	OTHER 01,03	14516
RUBY TUESDAY INC	COM	781182100	92	5400	SH	OTHER 06,01,03	5400
RUDDICK CORP	COM	781258108	2062	121624	SH	DEFINED 01,03	121624
RUDDICK CORP	COM	781258108	376	22165	SH	DEFINED 05,01,03	22165
RUDDICK CORP	COM	781258108	356	21025	SH	DEFINED 07,06,01,03	21025
RUDDICK CORP	COM	781258108	34	2000	SH	OTHER 01,03	2000
RUSS BERRIE & CO	COM	782233100	331	11275	SH	DEFINED 01,03	4675

6600							
RUSS BERRIE & CO	COM	782233100	2376	80800	SH	DEFINED 05,01,03	80800
RUSS BERRIE & CO	COM	782233100	524	17825	SH	DEFINED 07,06,01,03	17825
RUSSELL CORP	COM	782352108	124	7300	SH	DEFINED 01,03	7300
RUSSELL CORP	COM	782352108	483	28450	SH	DEFINED 07,06,01,03	28450
RUSSELL CORP	COM	782352108	2	126	SH	OTHER 01,03	126
RYANAIR HLDGS PLC	SPONSORED AD	783513104	395	7595	SH	DEFINED 06,01,03	7595
RYANAIR HLDGS PLC	SPONSORED AD	783513104	4575	88069	SH	DEFINED 11,06,01,03	81384
6685							
RYANS FAMILY STEAK HOUSE INC 17500	COM	783519101	327	26664	SH	DEFINED 01,03	9164
RYANS FAMILY STEAK HOUSE INC	COM	783519101	2318	189200	SH	DEFINED 05,01,03	189200
RYANS FAMILY STEAK HOUSE INC	COM	783519101	335	27350	SH	DEFINED 07,06,01,03	27350
RYDER SYS INC	COM	783549108	138	7030	SH	DEFINED 01,03	7030
RYDER SYS INC	COM	783549108	374	19075	SH	DEFINED 05,01,03	19075
RYDER SYS INC	COM	783549108	228	11625	SH	DEFINED 07,06,01,03	11625
RYDER SYS INC	COM	783549108	68	3481	SH	OTHER 01,03	981
2500							
RYDER SYS INC	COM	783549108	21	1050	SH	OTHER 05,01,03	1050
RYERSON TULL INC NEW 100	COM	78375P107	4	280	SH	DEFINED 01,03	180
RYERSON TULL INC NEW	COM	78375P107	160	11880	SH	DEFINED 05,01,03	11880
RYERSON TULL INC NEW	COM	78375P107	152	11250	SH	DEFINED 07,06,01,03	11250
RYERSON TULL INC NEW	COM	78375P107	1	100	SH	OTHER 01,03	100
RYLAND GROUP INC	COM	783764103	6103	120604	SH	DEFINED 01,03	112584
920 7100							
RYLAND GROUP INC	COM	783764103	5612	110900	SH	DEFINED 05,01,03	110900
RYLAND GROUP INC	COM	783764103	587	11600	SH	DEFINED 07,06,01,03	11600
RYLAND GROUP INC	COM	783764103	101	2000	SH	OTHER 06,01,03	2000
SBC COMMUNICATIONS INC 841857	COM	78387G103	404870	10106602	SH	DEFINED 01,03	9264745
SBC COMMUNICATIONS INC	COM	78387G103	59352	1481572	SH	DEFINED 05,01,03	1481572
SBC COMMUNICATIONS INC	COM	78387G103	46818	1168700	SH	DEFINED 07,06,01,03	1168700
SBC COMMUNICATIONS INC	COM	78387G103	683	17042	SH	DEFINED 08,09,03	17042
SBC COMMUNICATIONS INC	COM	78387G103	88	2200	SH	CALL DEFINED 08,09,03	2200
SBC COMMUNICATIONS INC	COM	78387G103	112	2800	SH	PUT DEFINED 08,09,03	2800
SBC COMMUNICATIONS INC	COM	78387G103	172	4300	SH	DEFINED 13,01,03	4300
SBC COMMUNICATIONS INC	COM	78387G103	230922	5764410	SH	OTHER 01,03	3218236
2546174							
SBC COMMUNICATIONS INC	COM	78387G103	2325	58050	SH	OTHER 05,01,03	58050
SBC COMMUNICATIONS INC	COM	78387G103	14024	350067	SH	OTHER 06,01,03	350067
SBC COMMUNICATIONS INC	COM	78387G103	44	1100	SH	OTHER 13,01,03	750
350							
SBS TECHNOLOGIES INC	COM	78387P103	184	9750	SH	DEFINED 01,03	9750
SBS TECHNOLOGIES INC	COM	78387P103	53	2800	SH	DEFINED 05,01,03	2800
SBS TECHNOLOGIES INC	COM	78387P103	233	12300	SH	DEFINED 07,06,01,03	12300
SBS TECHNOLOGIES INC	COM	78387P103	38	2000	SH	OTHER 06,01,03	2000
SCI SYS INC	COM	783890106	2651	103952	SH	DEFINED 01,03	103652
300							
SCI SYS INC	COM	783890106	1864	73105	SH	DEFINED 05,01,03	73105
SCI SYS INC	COM	783890106	11535	452350	SH	DEFINED 07,06,01,03	452350
SCI SYS INC	COM	783890106	262	10284	SH	DEFINED 08,09,03	10284
SCI SYS INC	COM	783890106	2168	85000	SH	CALL DEFINED 17,16	85000
SCI SYS INC	COM	783890106	221	8648	SH	OTHER 01,03	8648
SCI SYS INC	COM	783890106	41	1600	SH	OTHER 06,01,03	1600
SCI SYS INC	SUB NT CONV	783890AF3	1906	2520000	PRN	DEFINED 01,03	2520000
SCI SYS INC	SUB NT CONV	783890AF3	4488	5935000	PRN	DEFINED 07,06,01,03	5935000
SCM MICROSYSTEMS INC 3700	COM	784018103	75	7200	SH	DEFINED 01,03	3500
SCM MICROSYSTEMS INC	COM	784018103	465	44700	SH	DEFINED 05,01,03	44700
SCM MICROSYSTEMS INC	COM	784018103	142	13700	SH	DEFINED 07,06,01,03	13700
SCM MICROSYSTEMS INC	COM	784018103	24	2300	SH	DEFINED 08,09,03	2300
SCP POOL CORP	COM	784028102	655	19024	SH	DEFINED 01,03	17824
1200							
SCP POOL CORP	COM	784028102	592	17200	SH	DEFINED 05,01,03	17200
SCP POOL CORP	COM	784028102	529	15350	SH	DEFINED 07,06,01,03	15350
SCP POOL CORP	COM	784028102	433	12575	SH	OTHER 01,03	12575
SCPIE HLDGS INC	COM	78402P104	43	2125	SH	DEFINED 01,03	2125
SCPIE HLDGS INC	COM	78402P104	169	8350	SH	DEFINED 07,06,01,03	8350
SCPIE HLDGS INC	COM	78402P104	2	100	SH	DEFINED 08,09,03	100
SEI INVESTMENTS CO	COM	784117103	631	13305	SH	DEFINED 01,03	13305
SEI INVESTMENTS CO	COM	784117103	2465	52005	SH	DEFINED 05,01,03	52005
SEI INVESTMENTS CO	COM	784117103	2338	49325	SH	DEFINED 07,06,01,03	49325
SEI INVESTMENTS CO	COM	784117103	36	750	SH	DEFINED 08,09,03	750
SEI INVESTMENTS CO	COM	784117103	427	9000	SH	OTHER 01,03	7920
1080							
SEI INVESTMENTS CO	COM	784117103	114	2400	SH	OTHER 06,01,03	2400
SEMCO ENERGY INC	INCOME PRIDE	78412D307	2878	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	925	54760	SH	DEFINED 06,01,03	54760
SK TELECOM LTD	SPONSORED AD	78440P108	8	490	SH	OTHER 01,03	490
SK TELECOM LTD	SPONSORED AD	78440P108	784	46400	SH	OTHER 06,01,03	46400
SLI INC	COM	78442T108	66	7975	SH	DEFINED 01,03	7975
SLI INC	COM	78442T108	258	31225	SH	DEFINED 07,06,01,03	31225

SPS TECHNOLOGIES INC 6100	COM	784626103	479	10100	SH	DEFINED 01,03	4000
SPS TECHNOLOGIES INC	COM	784626103	3602	76000	SH	DEFINED 05,01,03	76000
SPS TECHNOLOGIES INC	COM	784626103	552	11650	SH	DEFINED 07,06,01,03	11650
SPDR TR 4150	UNIT SER 1	78462F103	10807	88145	SH	DEFINED 01,03	83995
SPDR TR	UNIT SER 1	78462F103	956	7800	SH	DEFINED 05,01,03	7800
SPDR TR	UNIT SER 1	78462F103	585	4768	SH	DEFINED 08,09,03	4768
SPDR TR 3640	UNIT SER 1	78462F103	2012	16413	SH	OTHER 01,03	12773
SPSS INC	COM	78462K102	49	3125	SH	DEFINED 01,03	3125
SPSS INC	COM	78462K102	194	12275	SH	DEFINED 07,06,01,03	12275
SPX CORP	COM	784635104	557	4450	SH	DEFINED 01,03	4450
SPX CORP	COM	784635104	2466	19702	SH	DEFINED 05,01,03	19702
SPX CORP	COM	784635104	2256	18025	SH	DEFINED 07,06,01,03	18025
SPX CORP	COM	784635104	1252	10000	SH	CALL DEFINED 08,09,03	10000
SPX CORP 104	COM	784635104	621	4959	SH	OTHER 01,03	4855
SPX CORP	COM	784635104	113	900	SH	OTHER 06,01,03	900
SPX CORP	LYON ZERO 14	784635AC8	256	380000	PRN	DEFINED 01,03	380000
SPX CORP	LYON ZERO 14	784635AC8	6401	9500000	PRN	DEFINED 07,06,01,03	9500000
SABA SOFTWARE INC	COM	784932105	19655	1197765	SH	DEFINED 08,09,03	1197765
SABINE ROYALTY TR	UNIT BEN INT	785688102	169	8000	SH	DEFINED 01,03	8000
SABINE ROYALTY TR 676	UNIT BEN INT	785688102	200	9476	SH	OTHER 01,03	8800
SABRE HLDGS CORP 31900	CL A	785905100	3923	78457	SH	DEFINED 01,03	46557
SABRE HLDGS CORP	CL A	785905100	3892	77840	SH	DEFINED 05,01,03	77840
SABRE HLDGS CORP	CL A	785905100	3521	70425	SH	DEFINED 07,06,01,03	70425
SABRE HLDGS CORP	CL A	785905100	7	140	SH	DEFINED 08,09,03	140
SABRE HLDGS CORP 7827	CL A	785905100	936	18717	SH	OTHER 01,03	10890
SABRE HLDGS CORP	CL A	785905100	115	2300	SH	OTHER 05,01,03	2300
SABRE HLDGS CORP	CL A	785905100	15	300	SH	OTHER 06,01,03	300
SAFECO CORP 553088	COM	786429100	26854	910308	SH	DEFINED 01,03	357220
SAFECO CORP	COM	786429100	1181	40045	SH	DEFINED 05,01,03	40045
SAFECO CORP	COM	786429100	726	24625	SH	DEFINED 07,06,01,03	24625
SAFECO CORP 12400	COM	786429100	6790	230154	SH	OTHER 01,03	217754
SAFECO CORP	COM	786429100	65	2200	SH	OTHER 05,01,03	2200
SAFECO CORP	COM	786429100	540	18300	SH	OTHER 06,01,03	18300
SAFEGUARD SCIENTIFICS INC 918	COM	786449108	62	12158	SH	DEFINED 01,03	11240
SAFEGUARD SCIENTIFICS INC 3700	COM	786449108	32	6310	SH	OTHER 01,03	2610
SAFEWAY INC 82531	COM NEW	786514208	104202	2170875	SH	DEFINED 01,03	2088344
SAFEWAY INC 266470	COM NEW	786514208	12791	266470	SH	DEFINED 05,01,03	
SAFEWAY INC	COM NEW	786514208	22931	477725	SH	DEFINED 07,06,01,03	477725
SAFEWAY INC	COM NEW	786514208	2716	56581	SH	DEFINED 08,09,03	56581
SAFEWAY INC 284869	COM NEW	786514208	80395	1674890	SH	DEFINED 11,01,03	1390021
SAFEWAY INC	COM NEW	786514208	118	2450	SH	DEFINED 13,01,03	2450
SAFEWAY INC 77491	COM NEW	786514208	20008	416836	SH	OTHER 01,03	339345
SAFEWAY INC 238530	COM NEW	786514208	24658	513700	SH	OTHER 05,01,03	275170
SAFEWAY INC	COM NEW	786514208	3269	68100	SH	OTHER 06,01,03	68100
SAFEWAY INC 250	COM NEW	786514208	12	250	SH	OTHER 13,01,03	
SAGENT TECHNOLOGY INC	COM	786693101	1	450	SH	DEFINED 01,03	450
SAGENT TECHNOLOGY INC	COM	786693101	34	22950	SH	DEFINED 08,09,03	22950
ST JOE CO	COM	790148100	105	3900	SH	DEFINED 01,03	3900
ST JOE CO	COM	790148100	190	7050	SH	OTHER 01,03	7050
ST JUDE MED INC	COM	790849103	1441	24015	SH	DEFINED 01,03	24015
ST JUDE MED INC	COM	790849103	1649	27490	SH	DEFINED 05,01,03	27490
ST JUDE MED INC	COM	790849103	992	16525	SH	DEFINED 07,06,01,03	16525
ST JUDE MED INC	COM	790849103	133	2220	SH	DEFINED 08,09,03	2220
ST JUDE MED INC 5775	COM	790849103	724	12060	SH	OTHER 01,03	6285
ST JUDE MED INC	COM	790849103	89	1475	SH	OTHER 05,01,03	1475
ST MARY LD & EXPL CO 400	COM	792228108	166	7110	SH	DEFINED 01,03	6710
ST MARY LD & EXPL CO	COM	792228108	570	24400	SH	DEFINED 07,06,01,03	24400
ST MARY LD & EXPL CO	COM	792228108	752	32200	SH	OTHER 01,03	32200
ST PAUL COS INC 17388	COM	792860108	13269	261716	SH	DEFINED 01,03	244328
ST PAUL COS INC	COM	792860108	3754	74035	SH	DEFINED 05,01,03	74035
ST PAUL COS INC	COM	792860108	7136	140750	SH	DEFINED 07,06,01,03	140750
ST PAUL COS INC	COM	792860108	61	1210	SH	DEFINED 08,09,03	1210
ST PAUL COS INC	COM	792860108	139	2750	SH	DEFINED 13,01,03	2750
ST PAUL COS INC 107931	COM	792860108	9169	180857	SH	OTHER 01,03	72926

SILICON VY BANCSHARES	COM	827064106	65	2937	SH	DEFINED 01,03	2937
SILICON VY BANCSHARES	COM	827064106	520	23630	SH	DEFINED 05,01,03	23630
SILICON VY BANCSHARES	COM	827064106	494	22450	SH	DEFINED 07,06,01,03	22450
SILICON VY BANCSHARES	COM	827064106	29	1300	SH	DEFINED 08,09,03	1300
SILICON VY BANCSHARES	COM	827064106	70	3200	SH	OTHER 01,03	3200
SIMMONS 1ST NATL CORP	CL A \$5 PAR	828730200	693	20763	SH	DEFINED 01,03	20763
SIMMONS 1ST NATL CORP	CL A \$5 PAR	828730200	36	1067	SH	OTHER 01,03	1067
SIMON PPTY GROUP INC NEW 4400	COM	828806109	656	21905	SH	DEFINED 01,03	17505
SIMON PPTY GROUP INC NEW	COM	828806109	4675	156000	SH	DEFINED 07,06,01,03	156000
SIMON PPTY GROUP INC NEW 2060	COM	828806109	98	3260	SH	OTHER 01,03	1200
SIMON PPTY GROUP INC NEW	PFD CV B 6.5	828806406	3606	44800	SH	DEFINED 08,09,03	44800
SIMPLETECH INC	COM	828823104	42	16900	SH	DEFINED 08,09,03	16900
SIMPSON MANUFACTURING CO INC 900	COM	829073105	384	6355	SH	DEFINED 01,03	5455
SIMPSON MANUFACTURING CO INC	COM	829073105	732	12100	SH	DEFINED 05,01,03	12100
SIMPSON MANUFACTURING CO INC	COM	829073105	655	10825	SH	DEFINED 07,06,01,03	10825
SIMPSON MANUFACTURING CO INC	COM	829073105	48	800	SH	OTHER 06,01,03	800
SIPEX CORP 1875	COM	829909100	582	38575	SH	DEFINED 01,03	36700
SIPEX CORP	COM	829909100	487	32300	SH	DEFINED 05,01,03	32300
SIPEX CORP	COM	829909100	7171	475200	SH	DEFINED 07,06,01,03	475200
SIX FLAGS INC	COM	83001P109	22	1040	SH	DEFINED 01,03	1040
SIX FLAGS INC	COM	83001P109	926	44005	SH	DEFINED 05,01,03	44005
SIX FLAGS INC	COM	83001P109	879	41775	SH	DEFINED 07,06,01,03	41775
SIZELER PPTY INVS INC	COM	830137105	62	6500	SH	DEFINED 01,03	6500
SIZELER PPTY INVS INC	COM	830137105	38	4000	SH	OTHER 13,01,03	4000
SKECHERS U S A INC	CL A	830566105	205	7000	SH	CALL DEFINED 08,09,03	7000
SKYLINE CORP 4900	COM	830830105	186	6825	SH	DEFINED 01,03	1925
SKYLINE CORP	COM	830830105	1594	58600	SH	DEFINED 05,01,03	58600
SKYLINE CORP	COM	830830105	205	7525	SH	DEFINED 07,06,01,03	7525
SKYLINE CORP	COM	830830105	5	200	SH	DEFINED 08,09,03	200
SKYLINE CORP	COM	830830105	3	100	SH	OTHER 01,03	100
SKYWEST INC 30550	COM	830879102	1875	66975	SH	DEFINED 01,03	36425
SKYWEST INC	COM	830879102	11301	403600	SH	DEFINED 05,01,03	403600
SKYWEST INC	COM	830879102	14476	516996	SH	DEFINED 07,06,01,03	516996
SKYWEST INC	COM	830879102	840	30000	SH	DEFINED 11,06,01,03	30000
SKYWEST INC	COM	830879102	76	2700	SH	OTHER 06,01,03	2700
SMARTFORCE PUB LTD CO	SPONSORED AD	83170A206	3078	87369	SH	DEFINED 08,09,03	87369
SMITH A O 11900	COM	831865209	310	17300	SH	DEFINED 01,03	5400
SMITH A O	COM	831865209	2422	135300	SH	DEFINED 05,01,03	135300
SMITH A O	COM	831865209	376	21025	SH	DEFINED 07,06,01,03	21025
SMITH A O	COM	831865209	5	300	SH	DEFINED 08,09,03	300
SMITH INTL INC 1120 1010	COM	832110100	4091	67793	SH	DEFINED 01,03	65663
SMITH INTL INC	COM	832110100	1934	32050	SH	DEFINED 05,01,03	32050
SMITH INTL INC	COM	832110100	9918	164361	SH	DEFINED 07,06,01,03	164361
SMITH INTL INC	COM	832110100	414	6860	SH	DEFINED 08,09,03	6860
SMITH INTL INC 252818	COM	832110100	274316	4546176	SH	DEFINED 11,01,03	4293358
SMITH INTL INC	COM	832110100	1985	32900	SH	DEFINED 17,16	32900
SMITH INTL INC 2795	COM	832110100	169	2795	SH	OTHER 01,03	
SMITH INTL INC	COM	832110100	145	2400	SH	OTHER 06,01,03	2400
SMITH CHARLES E RESDNTL RLTY 5380	COM	832197107	393	7838	SH	DEFINED 01,03	2458
SMITH CHARLES E RESDNTL RLTY	COM	832197107	1367	27260	SH	DEFINED 17,16	27260
SMITHFIELD FOODS INC 13660	COM	832248108	1754	43529	SH	DEFINED 01,03	29869
SMITHFIELD FOODS INC	COM	832248108	6803	168800	SH	DEFINED 05,01,03	168800
SMITHFIELD FOODS INC	COM	832248108	1912	47450	SH	DEFINED 07,06,01,03	47450
SMITHFIELD FOODS INC	COM	832248108	24	600	SH	OTHER 01,03	600
SMITHFIELD FOODS INC	COM	832248108	709	17600	SH	OTHER 06,01,03	17600
SMUCKER J M CO	COM	832696306	49	1875	SH	DEFINED 01,03	1875
SMUCKER J M CO	COM	832696306	303	11640	SH	DEFINED 05,01,03	11640
SMUCKER J M CO	COM	832696306	287	11025	SH	DEFINED 07,06,01,03	11025
SMUCKER J M CO	COM	832696306	8	300	SH	DEFINED 08,09,03	300
SMUCKER J M CO	COM	832696306	103	3978	SH	OTHER 01,03	3978
SMURFIT-STONE CONTAINER CORP	COM	832727101	21	1320	SH	DEFINED 01,03	1320
SMURFIT-STONE CONTAINER CORP	COM	832727101	26	1600	SH	DEFINED 05,01,03	1600
SMURFIT-STONE CONTAINER CORP 15375	COM	832727101	251	15474	SH	OTHER 01,03	99
SNAP ON INC 7470	COM	833034101	260	10745	SH	DEFINED 01,03	3275
SNAP ON INC	COM	833034101	438	18125	SH	DEFINED 05,01,03	18125
SNAP ON INC	COM	833034101	269	11150	SH	DEFINED 07,06,01,03	11150
SNAP ON INC 11300	COM	833034101	595	24620	SH	OTHER 01,03	13320
SNAP ON INC	COM	833034101	24	1000	SH	OTHER 05,01,03	1000
SOFTNET SYS INC	COM	833964109	728	371239	SH	DEFINED 01,03	371239
SOLA INTL INC	COM	834092108	92	6525	SH	DEFINED 01,03	5425

1100							
SOLA INTL INC	COM	834092108	298	21125	SH	DEFINED 07,06,01,03	21125
SOLECTRON CORP 39900	COM	834182107	3312	180979	SH	DEFINED 01,03	141079
SOLECTRON CORP	COM	834182107	5360	292900	SH	DEFINED 05,01,03	292900
SOLECTRON CORP	COM	834182107	7079	386850	SH	DEFINED 07,06,01,03	386850
SOLECTRON CORP	COM	834182107	2313	126390	SH	DEFINED 08,09,03	126390
SOLECTRON CORP	COM	834182107	1098	60000	SH	CALL DEFINED 08,09,03	60000
SOLECTRON CORP	COM	834182107	1418	77500	SH	PUT DEFINED 08,09,03	77500
SOLECTRON CORP 6221	COM	834182107	291	15891	SH	OTHER 01,03	9670
SOLECTRON CORP	SR LYON ZERO	834182AK3	10284	20568000	PRN	DEFINED 08,09,03	20568000
SOLUTIA INC 5324	COM	834376105	1965	154127	SH	DEFINED 01,03	148803
SOLUTIA INC	COM	834376105	645	50615	SH	DEFINED 05,01,03	50615
SOLUTIA INC	COM	834376105	600	47075	SH	DEFINED 07,06,01,03	47075
SOLUTIA INC 130722	COM	834376105	2110	165461	SH	OTHER 01,03	34739
SONIC CORP 9200	COM	835451105	757	23845	SH	DEFINED 01,03	14645
SONIC CORP	COM	835451105	3243	102200	SH	DEFINED 05,01,03	102200
SONIC CORP	COM	835451105	752	23700	SH	DEFINED 07,06,01,03	23700
SONIC CORP	COM	835451105	83	2625	SH	DEFINED 08,09,03	2625
SONIC CORP	COM	835451105	29	900	SH	OTHER 01,03	900
SONIC CORP	COM	835451105	92	2900	SH	OTHER 06,01,03	2900
SONICBLUE INC	COM	83546Q109	62	18650	SH	DEFINED 01,03	18650
SONICBLUE INC	COM	83546Q109	234	70800	SH	DEFINED 07,06,01,03	70800
SONICBLUE INC	COM	83546Q109	2	520	SH	DEFINED 08,09,03	520
SONICWALL INC	COM	835470105	492	19521	SH	DEFINED	19521
SONICWALL INC	COM	835470105	48	1900	SH	DEFINED 01,03	1900
SONOCO PRODS CO 4620	COM	835495102	15639	628590	SH	DEFINED 01,03	623970
SONOCO PRODS CO	COM	835495102	1134	45590	SH	DEFINED 05,01,03	45590
SONOCO PRODS CO	COM	835495102	1077	43275	SH	DEFINED 07,06,01,03	43275
SONOCO PRODS CO 9846	COM	835495102	3068	123329	SH	OTHER 01,03	113483
SONOCO PRODS CO	COM	835495102	80	3200	SH	OTHER 06,01,03	3200
SONOSITE INC	COM	83568G104	5	235	SH	DEFINED 01,03	235
SONOSITE INC	COM	83568G104	207	10690	SH	OTHER 01,03	10690
SONY CORP 4620	ADR NEW	835699307	333	5055	SH	DEFINED 01,03	435
SONY CORP 967	ADR NEW	835699307	674	10247	SH	OTHER 01,03	9280
SOTHEBYS HLDGS INC	CL A	835898107	16	990	SH	DEFINED 01,03	990
SOTHEBYS HLDGS INC	CL A	835898107	474	29370	SH	DEFINED 05,01,03	29370
SOTHEBYS HLDGS INC	CL A	835898107	449	27850	SH	DEFINED 07,06,01,03	27850
SONUS NETWORKS INC	COM	835916107	2	71	SH	DEFINED 01,03	71
SONUS NETWORKS INC	COM	835916107	16	700	SH	DEFINED 05,01,03	700
SONUS NETWORKS INC	COM	835916107	445	19050	SH	DEFINED 08,09,03	19050
SONUS NETWORKS INC	COM	835916107	1565	67000	SH	CALL DEFINED 08,09,03	67000
SONUS NETWORKS INC	COM	835916107	8	326	SH	OTHER 01,03	326
SOUTH FINL GROUP INC	COM	837841105	3599	190602	SH	DEFINED 01,03	190602
SOUTH FINL GROUP INC	COM	837841105	718	38050	SH	DEFINED 07,06,01,03	38050
SOUTH STR FINL CORP	COM	840468102	200	30200	SH	DEFINED 01,03	30200
SOUTHERN CO 20280	COM	842587107	10712	460710	SH	DEFINED 01,03	440430
SOUTHERN CO	COM	842587107	5052	217310	SH	DEFINED 05,01,03	217310
SOUTHERN CO	COM	842587107	3071	132100	SH	DEFINED 07,06,01,03	132100
SOUTHERN CO	COM	842587107	721	31000	SH	DEFINED 08,09,03	31000
SOUTHERN CO 103607	COM	842587107	8252	354944	SH	OTHER 01,03	251337
SOUTHERN CO	COM	842587107	274	11800	SH	OTHER 05,01,03	11800
SOUTHERN PAC PETE NL 30000	ADR NEW	843581307	28	30000	SH	OTHER 01,03	
SOUTHERN UN CO NEW	COM	844030106	246	12070	SH	DEFINED 01,03	12070
SOUTHERN UN CO NEW	COM	844030106	927	45450	SH	DEFINED 07,06,01,03	45450
SOUTHSIDE BANCSHARES CORP	COM	844700104	225	15000	SH	OTHER 01,03	15000
SOUTHTRUST CORP 112500	COM	844730101	8755	336746	SH	DEFINED 01,03	224246
SOUTHTRUST CORP	COM	844730101	10234	393610	SH	DEFINED 05,01,03	393610
SOUTHTRUST CORP	COM	844730101	47886	1841775	SH	DEFINED 07,06,01,03	1841775
SOUTHTRUST CORP 33496	COM	844730101	1261	48496	SH	OTHER 01,03	15000
SOUTHTRUST CORP	COM	844730101	152	5850	SH	OTHER 05,01,03	5850
SOUTHTRUST CORP	COM	844730101	4480	172300	SH	OTHER 06,01,03	172300
SOUTHWEST AIRLS CO 256066	COM	844741108	92704	5013752	SH	DEFINED 01,03	4757686
SOUTHWEST AIRLS CO	COM	844741108	5266	284785	SH	DEFINED 05,01,03	284785
SOUTHWEST AIRLS CO	COM	844741108	3637	196675	SH	DEFINED 07,06,01,03	196675
SOUTHWEST AIRLS CO	COM	844741108	46	2475	SH	DEFINED 08,09,03	2475
SOUTHWEST AIRLS CO	COM	844741108	3328	180000	SH	CALL DEFINED 08,09,03	180000
SOUTHWEST AIRLS CO 1575802	COM	844741108	366260	19808561	SH	DEFINED 11,06,01,03	18232759
SOUTHWEST AIRLS CO	COM	844741108	18	1000	SH	DEFINED 13,01,03	1000
SOUTHWEST AIRLS CO	COM	844741108	22927	1239988	SH	OTHER 01,03	909233

330755								
SOUTHWEST AIRLS CO	COM	844741108	243	13125 SH	OTHER	05,01,03		13125
SOUTHWEST AIRLS CO	COM	844741108	28	1500 SH	OTHER	13,01,03		
1500								
SOUTHWEST BANCORPORATION TEX	COM	84476R109	973	32200 SH	DEFINED	01,03		8100
24100								
SOUTHWEST BANCORPORATION TEX	COM	84476R109	9132	302300 SH	DEFINED	05,01,03		302300
SOUTHWEST BANCORPORATION TEX	COM	84476R109	858	28400 SH	DEFINED	07,06,01,03		28400
SOUTHWEST GAS CORP	COM	844895102	618	26092 SH	DEFINED	01,03		14142
150 11800								
SOUTHWEST GAS CORP	COM	844895102	3509	148200 SH	DEFINED	05,01,03		148200
SOUTHWEST GAS CORP	COM	844895102	676	28550 SH	DEFINED	07,06,01,03		28550
SOUTHWEST GAS CORP	COM	844895102	40	1700 SH	OTHER	01,03		
1700								
SOUTHWEST SECS GROUP INC	COM	845224104	343	16590 SH	DEFINED	01,03		5390
11200								
SOUTHWEST SECS GROUP INC	COM	845224104	2507	121100 SH	DEFINED	05,01,03		121100
SOUTHWEST SECS GROUP INC	COM	845224104	282	13600 SH	DEFINED	07,06,01,03		13600
SOUTHWEST SECS GROUP INC	COM	845224104	8	385 SH	OTHER	01,03		
385								
SOUTHWESTERN ENERGY CO	COM	845467109	279	22802 SH	DEFINED	01,03		14102
8700								
SOUTHWESTERN ENERGY CO	COM	845467109	1209	98700 SH	DEFINED	05,01,03		98700
SOUTHWESTERN ENERGY CO	COM	845467109	275	22475 SH	DEFINED	07,06,01,03		22475
SOUTHWESTERN ENERGY CO	COM	845467109	74	6024 SH	OTHER	01,03		6024
SOVEREIGN BANCORP INC	COM	845905108	365	28040 SH	DEFINED	01,03		28040
SOVEREIGN BANCORP INC	COM	845905108	1549	119120 SH	DEFINED	05,01,03		119120
SOVEREIGN BANCORP INC	COM	845905108	1458	112175 SH	DEFINED	07,06,01,03		112175
SOVEREIGN BANCORP INC	COM	845905108	419	32200 SH	DEFINED	08,09,03		32200
SOVEREIGN BANCORP INC	COM	845905108	605	46527 SH	OTHER	01,03		11927
34600								
SOVEREIGN BANCORP INC	COM	845905108	69	5300 SH	OTHER	06,01,03		5300
SOVEREIGN BANCORP INC	UNIT EX 1112	845905306	288	4000 SH	DEFINED	01,03		4000
SOVEREIGN BANCORP INC	UNIT EX 1112	845905306	8021	111400 SH	DEFINED	07,06,01,03		111400
SPACELABS MED INC	COM	846247104	79	6464 SH	DEFINED	01,03		3664
2800								
SPACELABS MED INC	COM	846247104	448	36700 SH	DEFINED	05,01,03		36700
SPACELABS MED INC	COM	846247104	102	8400 SH	DEFINED	07,06,01,03		8400
SPACELABS MED INC	COM	846247104	62	5077 SH	OTHER	01,03		5077
SPECTRIAN CORP	COM	847608106	487	30450 SH	DEFINED	01,03		27000
3450								
SPECTRIAN CORP	COM	847608106	403	25200 SH	DEFINED	05,01,03		25200
SPECTRIAN CORP	COM	847608106	6192	387000 SH	DEFINED	07,06,01,03		387000
SPECTRIAN CORP	COM	847608106	2	100 SH	DEFINED	08,09,03		100
SPECTRIAN CORP	COM	847608106	20	1250 SH	OTHER	01,03		1250
SPECTRASITE HLDGS INC	COM	84760T100	247	34084 SH	DEFINED	01,03		26059
8025								
SPECTRASITE HLDGS INC	COM	84760T100	166	22900 SH	DEFINED	05,01,03		22900
SPECTRASITE HLDGS INC	COM	84760T100	2234	308500 SH	DEFINED	07,06,01,03		308500
SPECTRASITE HLDGS INC	COM	84760T100	34	4700 SH	DEFINED	08,09,03		4700
SPECTRASITE HLDGS INC	COM	84760T100	5	660 SH	OTHER	01,03		660
SPEECHWORKS INTL INC	COM	84764M101	2	100 SH	DEFINED	08,09,03		100
SPEECHWORKS INTL INC	COM	84764M101	23165	1475468 SH	DEFINED	14,01,03		1475468
SPEECHWORKS INTL INC	COM	84764M101	220	14000 SH	OTHER	01,03		14000
SPEEDFAM-IPEC INC	COM	847705100	33	10475 SH	DEFINED	01,03		6875
3600								
SPEEDFAM-IPEC INC	COM	847705100	348	109000 SH	DEFINED	05,01,03		109000
SPEEDFAM-IPEC INC	COM	847705100	86	27000 SH	DEFINED	07,06,01,03		27000
SPEEDWAY MOTORSPORTS INC	SB DB CV 5.7	847788AC0	1982	2070000 PRN	DEFINED	08,09,03		2070000
SPHERION CORP	COM	848420105	212	23640 SH	DEFINED	01,03		15250
1090 7300								
SPHERION CORP	COM	848420105	1174	131200 SH	DEFINED	05,01,03		131200
SPHERION CORP	COM	848420105	454	50700 SH	DEFINED	07,06,01,03		50700
SPIEKER PPTYS INC	COM	848497103	12	200 SH	DEFINED	01,03		200
SPIEKER PPTYS INC	COM	848497103	5474	91302 SH	DEFINED	17,16		91302
SPIEKER PPTYS INC	COM	848497103	102	1700 SH	OTHER	01,03		1200
500								
SPORTSLINE COM INC	COM	848934105	58	25000 SH	DEFINED	01,03		25000
SPORTSLINE COM INC	COM	848934105		180 SH	DEFINED	08,09,03		180
SPORTS AUTH INC	COM	849176102	11	3358 SH	DEFINED	01,03		3358
SPORTS AUTH INC	COM	849176102	75	22000 SH	DEFINED	08,09,03		22000
SPRINGS INDS INC	CL A	851783100	229	5200 SH	DEFINED	01,03		5200
SPRINGS INDS INC	CL A	851783100	709	16075 SH	DEFINED	07,06,01,03		16075
SPRINGS INDS INC	CL A	851783100	7850	178000 SH	DEFINED	17,16		178000
SPRINGS INDS INC	CL A	851783100	184	4175 SH	OTHER	01,03		4175
SPRINT CORP	COM FON GROU	852061100	37031	1733684 SH	DEFINED	01,03		1628010
105674								
SPRINT CORP	COM FON GROU	852061100	9674	452880 SH	DEFINED	05,01,03		452880
SPRINT CORP	COM FON GROU	852061100	22362	1046925 SH	DEFINED	07,06,01,03		1046925
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	534	25000 SH	DEFINED	17,16		25000
SPRINT CORP	COM FON GROU	852061100	16720	782780 SH	OTHER	01,03		368389
414391								
SPRINT CORP	COM FON GROU	852061100	326	15275 SH	OTHER	05,01,03		15275

SPRINT CORP	COM FON GROU	852061100	980	45900	SH	OTHER	06,01,03	45900
SPRINT CORP 71530	PCS COM SER	852061506	108414	4489179	SH	DEFINED	01,03	4417649
SPRINT CORP	PCS COM SER	852061506	7135	295465	SH	DEFINED	05,01,03	295465
SPRINT CORP	PCS COM SER	852061506	4364	180700	SH	DEFINED	07,06,01,03	180700
SPRINT CORP	PCS COM SER	852061506	3	120	SH	DEFINED	08,09,03	120
SPRINT CORP	PCS COM SER	852061506	604	25000	SH	CALL	DEFINED 08,09,03	25000
SPRINT CORP	PCS COM SER	852061506	12	500	SH	DEFINED	13,01,03	500
SPRINT CORP	PCS COM SER	852061506	3985	165000	SH	PUT	DEFINED 17,16	165000
SPRINT CORP 467143	PCS COM SER	852061506	25128	1040513	SH	OTHER	01,03	573370
SPRINT CORP	PCS COM SER	852061506	390	16150	SH	OTHER	05,01,03	16150
SPRINT CORP 800	PCS COM SER	852061506	34	1400	SH	OTHER	13,01,03	600
STAMPS COM INC	COM	852857101	39	10500	SH	DEFINED		10500
STAMPS COM INC	COM	852857101	148	39425	SH	DEFINED	01,03	39425
STANDARD MICROSYSTEMS CORP 21200	COM	853626109	448	25025	SH	DEFINED	01,03	3825
STANDARD MICROSYSTEMS CORP	COM	853626109	4697	262400	SH	DEFINED	05,01,03	262400
STANDARD MICROSYSTEMS CORP	COM	853626109	260	14525	SH	DEFINED	07,06,01,03	14525
STANDARD MTR PRODS INC 14400	COM	853666105	229	17250	SH	DEFINED	01,03	2850
STANDARD MTR PRODS INC	COM	853666105	2313	173900	SH	DEFINED	05,01,03	173900
STANDARD MTR PRODS INC	COM	853666105	148	11125	SH	DEFINED	07,06,01,03	11125
STANDARD PAC CORP NEW 32900	COM	85375C101	926	40000	SH	DEFINED	01,03	7100
STANDARD PAC CORP NEW	COM	85375C101	9427	407200	SH	DEFINED	05,01,03	407200
STANDARD PAC CORP NEW	COM	85375C101	607	26200	SH	DEFINED	07,06,01,03	26200
STANDARD PAC CORP NEW 400	COM	85375C101	9	400	SH	OTHER	01,03	
STANDARD REGISTER CO 1500	COM	853887107	200	10800	SH	DEFINED	01,03	9300
STANDARD REGISTER CO	COM	853887107	727	39300	SH	DEFINED	05,01,03	39300
STANDARD REGISTER CO	COM	853887107	457	24725	SH	DEFINED	07,06,01,03	24725
STANDARD REGISTER CO 15148	COM	853887107	280	15148	SH	OTHER	01,03	
STANDARD REGISTER CO	COM	853887107	20	1100	SH	OTHER	06,01,03	1100
STANDEX INTL CORP 7000	COM	854231107	242	10250	SH	DEFINED	01,03	3250
STANDEX INTL CORP	COM	854231107	1831	77600	SH	DEFINED	05,01,03	77600
STANDEX INTL CORP	COM	854231107	255	10825	SH	DEFINED	07,06,01,03	10825
STANDEX INTL CORP	COM	854231107	28	1200	SH	OTHER	01,03	1200
STANLEY WKS	COM	854616109	894	21358	SH	DEFINED	01,03	21358
STANLEY WKS	COM	854616109	1122	26790	SH	DEFINED	05,01,03	26790
STANLEY WKS	COM	854616109	690	16475	SH	DEFINED	07,06,01,03	16475
STANLEY WKS 5100	COM	854616109	268	6400	SH	OTHER	01,03	1300
STANLEY WKS	COM	854616109	62	1475	SH	OTHER	05,01,03	1475
STAPLES INC 36700	COM	855030102	6111	382179	SH	DEFINED	01,03	345479
STAPLES INC	COM	855030102	3209	200662	SH	DEFINED	05,01,03	200662
STAPLES INC	COM	855030102	2005	125400	SH	DEFINED	07,06,01,03	125400
STAPLES INC	COM	855030102	8	500	SH	DEFINED	08,09,03	500
STAPLES INC 15058	COM	855030102	1198	74897	SH	OTHER	01,03	59839
STAPLES INC	COM	855030102	126	7875	SH	OTHER	05,01,03	7875
STAR SCIENTIFIC INC 25000	COM	85517P101	73	25000	SH	DEFINED	01,03	
STARBUCKS CORP 12080	COM	855244109	12184	529753	SH	DEFINED	01,03	517673
STARBUCKS CORP	COM	855244109	2836	123325	SH	DEFINED	05,01,03	123325
STARBUCKS CORP	COM	855244109	1709	74300	SH	DEFINED	07,06,01,03	74300
STARBUCKS CORP	COM	855244109	3714	161480	SH	DEFINED	08,09,03	161480
STARBUCKS CORP	COM	855244109	6900	300000	SH	PUT	DEFINED 08,09,03	300000
STARBUCKS CORP 12280	COM	855244109	3729	162148	SH	OTHER	01,03	149868
STARBUCKS CORP	COM	855244109	151	6550	SH	OTHER	05,01,03	6550
STARBUCKS CORP	COM	855244109	4011	174400	SH	OTHER	06,01,03	174400
STARTEK INC 3800	COM	85569C107	158	7000	SH	DEFINED	01,03	3200
STARTEK INC	COM	85569C107	377	16700	SH	DEFINED	05,01,03	16700
STARTEK INC	COM	85569C107	273	12100	SH	DEFINED	07,06,01,03	12100
STARTECH ENVIRONMENTAL CORP	COM	855906103	54	11200	SH	DEFINED	08,09,03	11200
STARWOOD HOTELS&RESORTS 23284	WRLDWD PAIRED CTF	85590A203	28354	760577	SH	DEFINED	01,03	737293
STARWOOD HOTELS&RESORTS	WRLDWD PAIRED CTF	85590A203	4422	118627	SH	DEFINED	05,01,03	118627
STARWOOD HOTELS&RESORTS	WRLDWD PAIRED CTF	85590A203	11958	320750	SH	DEFINED	07,06,01,03	320750
STARWOOD HOTELS&RESORTS	WRLDWD PAIRED CTF	85590A203	8	210	SH	DEFINED	08,09,03	210
STARWOOD HOTELS&RESORTS	WRLDWD PAIRED CTF	85590A203	93	2500	SH	DEFINED	13,01,03	2500
STARWOOD HOTELS&RESORTS 13066	WRLDWD PAIRED CTF	85590A203	1812	48608	SH	OTHER	01,03	35542
STARWOOD HOTELS&RESORTS	WRLDWD PAIRED CTF	85590A203	128	3425	SH	OTHER	05,01,03	3425
STATE STR CORP 2360	COM	857477103	32957	665942	SH	DEFINED	01,03	663582
STATE STR CORP	COM	857477103	5217	105420	SH	DEFINED	05,01,03	105420

STATE STR CORP	COM	857477103	3105	62750	SH	DEFINED 07,06,01,03	62750
STATE STR CORP	COM	857477103	12	240	SH	DEFINED 08,09,03	240
STATE STR CORP	COM	857477103	10	200	SH	DEFINED 13,01,03	200
STATE STR CORP 61560	COM	857477103	12557	253729	SH	OTHER 01,03	192169
STATE STR CORP	COM	857477103	277	5600	SH	OTHER 05,01,03	5600
STATEN IS BANCORP INC 6600	COM	857550107	426	15305	SH	DEFINED 01,03	8705
STATEN IS BANCORP INC	COM	857550107	2250	80800	SH	DEFINED 05,01,03	80800
STATEN IS BANCORP INC	COM	857550107	829	29750	SH	DEFINED 07,06,01,03	29750
STATION CASINOS INC 714 5925	COM	857689103	1085	67839	SH	DEFINED 01,03	61200
STATION CASINOS INC	COM	857689103	794	49650	SH	DEFINED 05,01,03	49650
STATION CASINOS INC	COM	857689103	11348	709250	SH	DEFINED 07,06,01,03	709250
STATION CASINOS INC	COM	857689103	480	30000	SH	DEFINED 17,16	30000
STEAK N SHAKE CO	COM	857873103	81	8739	SH	DEFINED 01,03	8739
STEAK N SHAKE CO	COM	857873103	237	25650	SH	DEFINED 07,06,01,03	25650
STEAK N SHAKE CO	COM	857873103	2	256	SH	OTHER 01,03	256
STEEL DYNAMICS INC 2000	COM	858119100	155	12425	SH	DEFINED 01,03	10425
STEEL DYNAMICS INC	COM	858119100	401	32100	SH	DEFINED 05,01,03	32100
STEEL DYNAMICS INC	COM	858119100	495	39600	SH	DEFINED 07,06,01,03	39600
STEEL TECHNOLOGIES INC 3400	COM	858147101	41	5725	SH	DEFINED 01,03	2325
STEEL TECHNOLOGIES INC	COM	858147101	273	38300	SH	DEFINED 05,01,03	38300
STEEL TECHNOLOGIES INC	COM	858147101	63	8900	SH	DEFINED 07,06,01,03	8900
STEEL TECHNOLOGIES INC	COM	858147101	5	700	SH	DEFINED 08,09,03	700
STEIN MART INC 9900	COM	858375108	302	29250	SH	DEFINED 01,03	19350
STEIN MART INC	COM	858375108	1287	124500	SH	DEFINED 05,01,03	124500
STEIN MART INC	COM	858375108	382	36925	SH	DEFINED 07,06,01,03	36925
STEIN MART INC	COM	858375108	27	2600	SH	OTHER 06,01,03	2600
STERLING BANCSHARES INC	COM	858907108	115	6000	SH	DEFINED 01,03	6000
STERLING BANCSHARES INC	COM	858907108	451	23500	SH	DEFINED 07,06,01,03	23500
STERIS CORP	COM	859152100	16	775	SH	DEFINED 01,03	775
STERIS CORP	COM	859152100	659	32865	SH	DEFINED 05,01,03	32865
STERIS CORP	COM	859152100	625	31175	SH	DEFINED 07,06,01,03	31175
STET HELLAS COMMUNICATIONS S A	ADR	859823106	328	42000	SH	DEFINED 06,01,03	42000
STEWART & STEVENSON SVCS INC	COM	860342104	90	2720	SH	DEFINED 01,03	2720
STEWART & STEVENSON SVCS INC	COM	860342104	446	13525	SH	DEFINED 05,01,03	13525
STEWART & STEVENSON SVCS INC	COM	860342104	424	12850	SH	DEFINED 07,06,01,03	12850
STEWART & STEVENSON SVCS INC 945	COM	860342104	31	945	SH	OTHER 01,03	
STEWART ENTERPRISES INC 90600	CL A	860370105	664	91000	SH	DEFINED 01,03	400
STEWART ENTERPRISES INC	CL A	860370105	678	92850	SH	OTHER 01,03	92850
STILLWATER MNG CO 21166	COM	86074Q102	1334	45616	SH	DEFINED 01,03	24450
STILLWATER MNG CO	COM	86074Q102	10824	370050	SH	DEFINED 05,01,03	370050
STILLWATER MNG CO	COM	86074Q102	1010	34525	SH	DEFINED 07,06,01,03	34525
STILLWATER MNG CO	COM	86074Q102	3560	121700	SH	CALL DEFINED 08,09,03	121700
STILLWATER MNG CO 300	COM	86074Q102	23	800	SH	OTHER 01,03	500
STILLWATER MNG CO	COM	86074Q102	135	4600	SH	OTHER 06,01,03	4600
STILWELL FINL INC 25800	COM	860831106	5630	167772	SH	DEFINED 01,03	141972
STILWELL FINL INC	COM	860831106	2386	71095	SH	DEFINED 05,01,03	71095
STILWELL FINL INC	COM	860831106	1420	42300	SH	DEFINED 07,06,01,03	42300
STILWELL FINL INC	COM	860831106	493	14700	SH	DEFINED 08,09,03	14700
STILWELL FINL INC 121228	COM	860831106	4468	133128	SH	OTHER 01,03	11900
STILWELL FINL INC	COM	860831106	127	3775	SH	OTHER 05,01,03	3775
STONE ENERGY CORP 1100	COM	861642106	508	11476	SH	DEFINED 01,03	10376
STONE ENERGY CORP	COM	861642106	1037	23400	SH	DEFINED 05,01,03	23400
STONE ENERGY CORP	COM	861642106	1001	22600	SH	DEFINED 07,06,01,03	22600
STORA ENSO CORP 2534	SPON ADR REP	86210M106	127	12019	SH	DEFINED 01,03	9485
STORA ENSO CORP	SPON ADR REP	86210M106	20	1847	SH	DEFINED 05,01,03	1847
STORA ENSO CORP 43863	SPON ADR REP	86210M106	1202	113471	SH	OTHER 01,03	69608
STORAGE TECHNOLOGY CORP	COM PAR \$0.1	862111200	250	18175	SH	DEFINED 01,03	18175
STORAGE TECHNOLOGY CORP	COM PAR \$0.1	862111200	686	49830	SH	DEFINED 05,01,03	49830
STORAGE TECHNOLOGY CORP	COM PAR \$0.1	862111200	651	47275	SH	DEFINED 07,06,01,03	47275
STORAGE TECHNOLOGY CORP	COM PAR \$0.1	862111200	58	4200	SH	OTHER 06,01,03	4200
STORAGENETWORKS INC	COM	86211E103	778	45800	SH	DEFINED	45800
STORAGENETWORKS INC	COM	86211E103	511	30076	SH	DEFINED 01,03	30076
STORAGENETWORKS INC	COM	86211E103	80	4700	SH	DEFINED 08,09,03	4700
STORAGENETWORKS INC	COM	86211E103	5	321	SH	OTHER 01,03	321
STRATOS LIGHTWAVE INC 5000	COM	863100103	269	20707	SH	DEFINED 01,03	15707
STRATOS LIGHTWAVE INC	COM	863100103	347	26700	SH	DEFINED 05,01,03	26700
STRATOS LIGHTWAVE INC	COM	863100103	745	57285	SH	DEFINED 07,06,01,03	57285
STRATOS LIGHTWAVE INC	COM	863100103	9	700	SH	OTHER 01,03	700
STRAYER ED INC	COM	863236105	5	100	SH	DEFINED 01,03	100

STRAYER ED INC	COM	863236105	146	3000	SH	DEFINED	08,09,03	3000
STRAYER ED INC	COM	863236105	634	13000	SH	OTHER	01,03	13000
STRIDE RITE CORP	COM	863314100	81	9525	SH	DEFINED	01,03	9525
STRIDE RITE CORP	COM	863314100	316	37200	SH	DEFINED	07,06,01,03	37200
STRUCTURAL DYNAMICS RESH CORP 19060	COM	863555108	832	33965	SH	DEFINED	01,03	14905
STRUCTURAL DYNAMICS RESH CORP	COM	863555108	421	17190	SH	DEFINED	05,01,03	17190
STRUCTURAL DYNAMICS RESH CORP	COM	863555108	399	16300	SH	DEFINED	07,06,01,03	16300
STRUCTURAL DYNAMICS RESH CORP	COM	863555108	6493	265000	SH	DEFINED	17,16	265000
STRUCTURAL DYNAMICS RESH CORP	COM	863555108	86	3500	SH	OTHER	06,01,03	3500
STRYKER CORP	COM	863667101	2505	45672	SH	DEFINED	01,03	45672
STRYKER CORP	COM	863667101	3493	63690	SH	DEFINED	05,01,03	63690
STRYKER CORP	COM	863667101	2075	37825	SH	DEFINED	07,06,01,03	37825
STRYKER CORP 7300	COM	863667101	1892	34491	SH	OTHER	01,03	27191
STRYKER CORP	COM	863667101	185	3375	SH	OTHER	05,01,03	3375
STURM RUGER & CO INC 1500	COM	864159108	75	7650	SH	DEFINED	01,03	6150
STURM RUGER & CO INC	COM	864159108	174	17800	SH	DEFINED	05,01,03	17800
STURM RUGER & CO INC	COM	864159108	235	24025	SH	DEFINED	07,06,01,03	24025
SUBURBAN PROPANE PARTNERS L P	UNIT LTD PAR	864482104	197	7577	SH	DEFINED	01,03	7577
SUBURBAN PROPANE PARTNERS L P 1650	UNIT LTD PAR	864482104	170	6550	SH	OTHER	01,03	4900
SUCCESS BANCSHARES INC 22924	COM	864578109	422	22924	SH	OTHER	01,03	
SUIZA FOODS CORP	COM	865077101	3520	66283	SH	DEFINED	01,03	66283
SUIZA FOODS CORP	COM	865077101	700	13190	SH	DEFINED	05,01,03	13190
SUIZA FOODS CORP	COM	865077101	665	12525	SH	DEFINED	07,06,01,03	12525
SUIZA FOODS CORP	COM	865077101	534	10050	SH	DEFINED	08,09,03	10050
SUIZA FOODS CORP	COM	865077101	664	12500	SH	CALL	DEFINED 08,09,03	12500
SUIZA FOODS CORP	COM	865077101	664	12500	SH	PUT	DEFINED 08,09,03	12500
SUIZA FOODS CORP	COM	865077101	122	2300	SH	OTHER	06,01,03	2300
SUMMIT PPTYS INC	COM	866239106	110	4100	SH	DEFINED	01,03	4100
SUMMIT PPTYS INC 3202	COM	866239106	166	6202	SH	OTHER	01,03	3000
SUN LIFE FINL SVCS CDA INC 15148	COM	866796105	3749	157839	SH	DEFINED	01,03	142691
SUN LIFE FINL SVCS CDA INC	COM	866796105	950	40000	SH	CALL	DEFINED 08,09,03	40000
SUN LIFE FINL SVCS CDA INC 15632	COM	866796105	877	36913	SH	OTHER	01,03	21281
SUN MICROSYSTEMS INC 533373	COM	866810104	181711	11559202	SH	DEFINED	01,03	11025829
SUN MICROSYSTEMS INC	COM	866810104	5721	363900	SH	PUT	DEFINED 01,03	363900
SUN MICROSYSTEMS INC 1340055	COM	866810104	21066	1340055	SH	DEFINED	05,01,03	
SUN MICROSYSTEMS INC	COM	866810104	23164	1473525	SH	DEFINED	07,06,01,03	1473525
SUN MICROSYSTEMS INC	COM	866810104	11654	741355	SH	DEFINED	08,09,03	741355
SUN MICROSYSTEMS INC	COM	866810104	157	10000	SH	CALL	DEFINED 08,09,03	10000
SUN MICROSYSTEMS INC	COM	866810104	296	18820	SH	DEFINED	13,01,03	18820
SUN MICROSYSTEMS INC	COM	866810104	63	4000	SH	PUT	DEFINED 16	4000
SUN MICROSYSTEMS INC 588665	COM	866810104	47854	3044164	SH	OTHER	01,03	2455499
SUN MICROSYSTEMS INC	COM	866810104	20	1300	SH	PUT	OTHER 01,03	1300
SUN MICROSYSTEMS INC 94945	COM	866810104	22558	1435000	SH	OTHER	05,01,03	1340055
SUN MICROSYSTEMS INC	COM	866810104	3130	199100	SH	OTHER	06,01,03	199100
SUN MICROSYSTEMS INC	COM	866810104	27	1700	SH	OTHER	13,01,03	1700
SUNGARD DATA SYS INC 18300	COM	867363103	7398	246506	SH	DEFINED	01,03	228206
SUNGARD DATA SYS INC	COM	867363103	6090	202920	SH	DEFINED	05,01,03	202920
SUNGARD DATA SYS INC	COM	867363103	30763	1025100	SH	DEFINED	07,06,01,03	1025100
SUNGARD DATA SYS INC 200	COM	867363103	696	23200	SH	OTHER	01,03	23000
SUNGARD DATA SYS INC	COM	867363103	216	7200	SH	OTHER	06,01,03	7200
SUNOCO INC 30509	COM	86764P109	1539	42016	SH	DEFINED	01,03	11507
SUNOCO INC	COM	86764P109	3664	100030	SH	DEFINED	05,01,03	100030
SUNOCO INC	COM	86764P109	14886	406375	SH	DEFINED	07,06,01,03	406375
SUNOCO INC 2720	COM	86764P109	568	15506	SH	OTHER	01,03	12786
SUNOCO INC	COM	86764P109	53	1450	SH	OTHER	05,01,03	1450
SUNRISE TECHNOLOGIES INTL INC	COM	86769L103	12	10000	SH	DEFINED	01,03	10000
SUNRISE TELECOM INC	COM	86769Y105	101	16987	SH	DEFINED	08,09,03	16987
SUNTRUST BKS INC 37994	COM	867914103	46532	718305	SH	DEFINED	01,03	680311
SUNTRUST BKS INC	COM	867914103	6188	95520	SH	DEFINED	05,01,03	95520
SUNTRUST BKS INC	COM	867914103	3673	56700	SH	DEFINED	07,06,01,03	56700
SUNTRUST BKS INC	COM	867914103	13	200	SH	DEFINED	08,09,03	200
SUNTRUST BKS INC 81604	COM	867914103	44980	694348	SH	OTHER	01,03	612744
SUNTRUST BKS INC	COM	867914103	326	5025	SH	OTHER	05,01,03	5025
SUNTRUST BKS INC	COM	867914103	4735	73100	SH	OTHER	06,01,03	73100
SUPERCONDUCTOR TECHNOLOGIES	COM	867931107	180	30000	SH	CALL	DEFINED 08,09,03	30000
SUPERIOR INDS INTL INC	COM	868168105	406	10590	SH	DEFINED	01,03	10590
SUPERIOR INDS INTL INC	COM	868168105	475	12410	SH	DEFINED	05,01,03	12410

SUPERIOR INDS INTL INC	COM	868168105	451	11775	SH	DEFINED 07,06,01,03	11775
SUPERIOR INDS INTL INC	COM	868168105	350	9150	SH	DEFINED 08,09,03	9150
SUPERIOR INDS INTL INC	COM	868168105	73	1900	SH	OTHER 06,01,03	1900
SUPERTEX INC	COM	868532102	35	2825	SH	DEFINED 01,03	2825
SUPERTEX INC	COM	868532102	137	11125	SH	DEFINED 07,06,01,03	11125
SUPERVALU INC	COM	868536103	302	17214	SH	DEFINED 01,03	17214
SUPERVALU INC	COM	868536103	741	42205	SH	DEFINED 05,01,03	42205
SUPERVALU INC	COM	868536103	448	25525	SH	DEFINED 07,06,01,03	25525
SUPERVALU INC	COM	868536103	29	1647	SH	OTHER 01,03	1200
447							
SUPERVALU INC	COM	868536103	40	2275	SH	OTHER 05,01,03	2275
SURMODICS INC	COM	868873100	226	3850	SH	DEFINED 01,03	3850
SURMODICS INC	COM	868873100	488	8300	SH	DEFINED 05,01,03	8300
SURMODICS INC	COM	868873100	864	14700	SH	DEFINED 07,06,01,03	14700
SUSQUEHANNA BANCSHARES INC PA	COM	869099101	225	11075	SH	DEFINED 01,03	9175
1900							
SUSQUEHANNA BANCSHARES INC PA	COM	869099101	501	24600	SH	DEFINED 05,01,03	24600
SUSQUEHANNA BANCSHARES INC PA	COM	869099101	692	34000	SH	DEFINED 07,06,01,03	34000
SWIFT ENERGY CO	COM	870738101	666	22095	SH	DEFINED 01,03	6150
15945							
SWIFT ENERGY CO	COM	870738101	6163	204555	SH	DEFINED 05,01,03	204555
SWIFT ENERGY CO	COM	870738101	645	21400	SH	DEFINED 07,06,01,03	21400
SWIFT ENERGY CO	COM	870738101	1	40	SH	OTHER 01,03	40
SWIFT TRANSN CO	COM	870756103	217	11265	SH	DEFINED 01,03	11265
SWIFT TRANSN CO	COM	870756103	772	40065	SH	DEFINED 05,01,03	40065
SWIFT TRANSN CO	COM	870756103	555	28800	SH	DEFINED 07,06,01,03	28800
SWIFT TRANSN CO	COM	870756103	48	2500	SH	OTHER 06,01,03	2500
SWISS HELVETIA FD INC	COM	870875101	372	31994	SH	OTHER 01,03	677
31317							
SYBASE INC	COM	871130100	309	18755	SH	DEFINED 01,03	18755
SYBASE INC	COM	871130100	834	50670	SH	DEFINED 05,01,03	50670
SYBASE INC	COM	871130100	763	46375	SH	DEFINED 07,06,01,03	46375
SYBASE INC	COM	871130100	582	35373	SH	DEFINED 08,09,03	35373
SYBASE INC	COM	871130100	591	35900	SH	CALL DEFINED 08,09,03	35900
SYBASE INC	COM	871130100	332	20200	SH	PUT DEFINED 08,09,03	20200
SYBASE INC	COM	871130100	3	208	SH	OTHER 01,03	208
SYBASE INC	COM	871130100	77	4700	SH	OTHER 06,01,03	4700
SYBRON DENTAL SPECIALTIES INC	COM	871142105	635	31015	SH	DEFINED 01,03	2182
28833							
SYBRON DENTAL SPECIALTIES INC	COM	871142105	7101	346566	SH	DEFINED 05,01,03	346566
SYBRON DENTAL SPECIALTIES INC	COM	871142105	689	33650	SH	DEFINED 07,06,01,03	33650
SYBRON DENTAL SPECIALTIES INC	COM	871142105	171	8333	SH	OTHER 01,03	8333
SYCAMORE NETWORKS INC	COM	871206108	117	12600	SH	DEFINED	12600
SYCAMORE NETWORKS INC	COM	871206108	861	92336	SH	DEFINED 01,03	91836
500							
SYCAMORE NETWORKS INC	COM	871206108	12	1300	SH	DEFINED 05,01,03	1300
SYCAMORE NETWORKS INC	COM	871206108	167	17900	SH	DEFINED 08,09,03	17900
SYCAMORE NETWORKS INC	COM	871206108	187	20015	SH	OTHER 01,03	15865
4150							
SYKES ENTERPRISES INC	COM	871237103	5145	467705	SH	DEFINED 01,03	324738
142967							
SYKES ENTERPRISES INC	COM	871237103	210	19090	SH	DEFINED 05,01,03	19090
SYKES ENTERPRISES INC	COM	871237103	199	18100	SH	DEFINED 07,06,01,03	18100
SYKES ENTERPRISES INC	COM	871237103	29	2600	SH	OTHER 06,01,03	2600
SYLVAN LEARNING SYS INC	COM	871399101	399	16430	SH	DEFINED 01,03	16430
SYLVAN LEARNING SYS INC	COM	871399101	440	18115	SH	DEFINED 05,01,03	18115
SYLVAN LEARNING SYS INC	COM	871399101	417	17175	SH	DEFINED 07,06,01,03	17175
SYLVAN LEARNING SYS INC	COM	871399101	102	4200	SH	OTHER 06,01,03	4200
SYMANTEC CORP	COM	871503108	2062	47185	SH	DEFINED 01,03	47185
SYMANTEC CORP	COM	871503108	1651	37790	SH	DEFINED 05,01,03	37790
SYMANTEC CORP	COM	871503108	5182	118600	SH	DEFINED 07,06,01,03	118600
SYMANTEC CORP	COM	871503108	453	10370	SH	DEFINED 08,09,03	10370
SYMANTEC CORP	COM	871503108	4151	95000	SH	CALL DEFINED 08,09,03	95000
SYMANTEC CORP	COM	871503108	437	10000	SH	PUT DEFINED 08,09,03	10000
SYMANTEC CORP	COM	871503108	167	3829	SH	OTHER 01,03	3800
29							
SYMANTEC CORP	COM	871503108	37	850	SH	OTHER 06,01,03	850
SYMBOL TECHNOLOGIES INC	COM	871508107	4617	207988	SH	DEFINED 01,03	201936
6052							
SYMBOL TECHNOLOGIES INC	COM	871508107	1784	80351	SH	DEFINED 05,01,03	80351
SYMBOL TECHNOLOGIES INC	COM	871508107	9028	406675	SH	DEFINED 07,06,01,03	406675
SYMBOL TECHNOLOGIES INC	COM	871508107	340	15300	SH	DEFINED 08,09,03	15300
SYMBOL TECHNOLOGIES INC	COM	871508107	111	5000	SH	CALL DEFINED 08,09,03	5000
SYMBOL TECHNOLOGIES INC	COM	871508107	22810	1027464	SH	DEFINED 17,16	1027464
SYMBOL TECHNOLOGIES INC	COM	871508107	275	12368	SH	OTHER 01,03	5068
7300							
SYMBOL TECHNOLOGIES INC	COM	871508107	1073	48350	SH	OTHER 06,01,03	48350
SYMMETRICOM INC	COM	871543104	388	26525	SH	DEFINED 01,03	15325
11200							
SYMMETRICOM INC	COM	871543104	435	29700	SH	DEFINED 05,01,03	29700
SYMMETRICOM INC	COM	871543104	311	21225	SH	DEFINED 07,06,01,03	21225
SYMMETRICOM INC	COM	871543104	48	3300	SH	OTHER 06,01,03	3300
SYMYX TECHNOLOGIES	COM	87155S108	657	25000	SH	DEFINED 11,06,01,03	25000
SYMYX TECHNOLOGIES	COM	87155S108	336	12775	SH	OTHER 01,03	12775
SYNAVANT INC	COM	87157A105	59	8322	SH	DEFINED 01,03	960

7362 SYNAVANT INC	COM	87157A105	117	16417 SH	OTHER	01,03	11067
3292 2058 SYNCOR INTL CORP DEL	COM	87157J106	683	22025 SH	DEFINED	01,03	11025
11000 SYNCOR INTL CORP DEL	COM	87157J106	4238	136700 SH	DEFINED	05,01,03	136700
SYNCOR INTL CORP DEL	COM	87157J106	677	21850 SH	DEFINED	07,06,01,03	21850
SYNCOR INTL CORP DEL	COM	87157J106	43	1400 SH	OTHER	06,01,03	1400
SYNOPSIS INC	COM	871607107	875	18085 SH	DEFINED	01,03	18085
SYNOPSIS INC	COM	871607107	1415	29250 SH	DEFINED	05,01,03	29250
SYNOPSIS INC	COM	871607107	1343	27750 SH	DEFINED	07,06,01,03	27750
SYNOPSIS INC	COM	871607107	665	13750 SH	DEFINED	08,09,03	13750
SYNOPSIS INC	COM	871607107	547	11300 SH	OTHER	06,01,03	11300
SYNOVUS FINL CORP	COM	87161C105	4806	153163 SH	DEFINED	01,03	93163
60000 SYNOVUS FINL CORP	COM	87161C105	3096	98650 SH	DEFINED	05,01,03	98650
SYNOVUS FINL CORP	COM	87161C105	1912	60925 SH	DEFINED	07,06,01,03	60925
SYNOVUS FINL CORP	COM	87161C105	6128	195269 SH	OTHER	01,03	158363
36906 SYNOVUS FINL CORP	COM	87161C105	157	5000 SH	OTHER	05,01,03	5000
SYNTELLECT INC	COM	87161L105	30	11000 SH	OTHER	01,03	11000
SYNTROLEUM CORP	COM	871630109	218	23982 SH	DEFINED	01,03	21882
2100 SYNTROLEUM CORP	COM	871630109	62	6858 SH	OTHER	01,03	2100
4758 SYSCO CORP	COM	871829107	127845	4708858 SH	DEFINED	01,03	4497218
211640 SYSCO CORP	COM	871829107	5787	213145 SH	DEFINED	05,01,03	213145
SYSCO CORP	COM	871829107	3551	130800 SH	DEFINED	07,06,01,03	130800
SYSCO CORP	COM	871829107	136	5000 SH	DEFINED	13,01,03	5000
SYSCO CORP	COM	871829107	44936	1655107 SH	OTHER	01,03	1350441
304666 SYSCO CORP	COM	871829107	315	11600 SH	OTHER	05,01,03	11600
SYSCO CORP	COM	871829107	5457	201000 SH	OTHER	06,01,03	201000
SYSTEMS & COMPUTER TECHNOLOGY	COM	871873105	199	21935 SH	DEFINED	01,03	10435
11500 SYSTEMS & COMPUTER TECHNOLOGY	COM	871873105	1685	186200 SH	DEFINED	05,01,03	186200
SYSTEMS & COMPUTER TECHNOLOGY	COM	871873105	265	29275 SH	DEFINED	07,06,01,03	29275
TBC CORP	COM	872180104	46	4800 SH	DEFINED	01,03	4800
TBC CORP	COM	872180104	180	18775 SH	DEFINED	07,06,01,03	18775
TBC CORP	COM	872180104	1	100 SH	DEFINED	08,09,03	100
TCF FINL CORP	COM	872275102	392	8465 SH	DEFINED	01,03	8465
TCF FINL CORP	COM	872275102	1991	42985 SH	DEFINED	05,01,03	42985
TCF FINL CORP	COM	872275102	1818	39250 SH	DEFINED	07,06,01,03	39250
TCF FINL CORP	COM	872275102	79	1700 SH	OTHER	06,01,03	1700
TCW CONV SECS FD INC	COM	872340104	216	23323 SH	DEFINED	01,03	23323
TCW CONV SECS FD INC	COM	872340104	121	13104 SH	OTHER	01,03	2804
10300 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 TECO ENERGY INC	COM	872375100	10792	353845 SH	DEFINED	01,03	294145
59700 TECO ENERGY INC	COM	872375100	2251	73815 SH	DEFINED	05,01,03	73815
TECO ENERGY INC	COM	872375100	7798	255675 SH	DEFINED	07,06,01,03	255675
TECO ENERGY INC	COM	872375100	6541	214468 SH	OTHER	01,03	140007
74461 TECO ENERGY INC	COM	872375100	162	5300 SH	OTHER	06,01,03	5300
TEPPCO PARTNERS L P	UT LTD PARTN	872384102	233	7950 SH	DEFINED	01,03	7950
TEPPCO PARTNERS L P	UT LTD PARTN	872384102	264	9000 SH	DEFINED	08,09,03	9000
TEPPCO PARTNERS L P	UT LTD PARTN	872384102	189	6425 SH	OTHER	01,03	2000
4425 TEPPCO PARTNERS L P	UT LTD PARTN	872384102	59	2000 SH	OTHER	13,01,03	2000
THQ INC	COM NEW	872443403	935	15675 SH	DEFINED	01,03	9475
6200 THQ INC	COM NEW	872443403	6649	111500 SH	DEFINED	05,01,03	111500
THQ INC	COM NEW	872443403	1103	18500 SH	DEFINED	07,06,01,03	18500
THQ INC	COM NEW	872443403	83	1400 SH	OTHER	06,01,03	1400
TJX COS INC NEW	COM	872540109	9819	308102 SH	DEFINED	01,03	269632
38470 TJX COS INC NEW	COM	872540109	4098	128580 SH	DEFINED	05,01,03	128580
TJX COS INC NEW	COM	872540109	3231	101375 SH	DEFINED	07,06,01,03	101375
TJX COS INC NEW	COM	872540109	14	435 SH	DEFINED	08,09,03	435
TJX COS INC NEW	COM	872540109	1535	48158 SH	OTHER	01,03	33658
14500 TJX COS INC NEW	COM	872540109	154	4825 SH	OTHER	05,01,03	4825
TRW INC	COM	872649108	12941	315625 SH	DEFINED	01,03	302225
13400 TRW INC	COM	872649108	1583	38620 SH	DEFINED	05,01,03	38620
TRW INC	COM	872649108	9361	228325 SH	DEFINED	07,06,01,03	228325
TRW INC	COM	872649108	6015	146718 SH	OTHER	01,03	57165
89553 TRW INC	COM	872649108	88	2150 SH	OTHER	05,01,03	2150
TMP WORLDWIDE INC	COM	872941109	776	12941 SH	DEFINED	01,03	12941
TMP WORLDWIDE INC	COM	872941109	2019	33650 SH	DEFINED	05,01,03	33650

TMP WORLDWIDE INC	COM	872941109	1232	20525	SH	DEFINED	07,06,01,03	20525	
TMP WORLDWIDE INC	COM	872941109	33	550	SH	DEFINED	08,09,03	550	
TMP WORLDWIDE INC	COM	872941109	1500	25000	SH	PUT	DEFINED	08,09,03	25000
TMP WORLDWIDE INC	COM	872941109	852	14200	SH	DEFINED	17,16	14200	
TMP WORLDWIDE INC	COM	872941109	110	1825	SH	OTHER	05,01,03	1825	
TMP WORLDWIDE INC	COM	872941109	30	500	SH	OTHER	06,01,03	500	
TVIA INC	COM	87307P101	854	379375	SH	DEFINED	08,09,03	379375	
TXU CORP	COM	873168108	16671	345939	SH	DEFINED	01,03	333904	
12035									
TXU CORP	COM	873168108	3922	81386	SH	DEFINED	05,01,03	81386	
TXU CORP	COM	873168108	2388	49550	SH	DEFINED	07,06,01,03	49550	
TXU CORP	COM	873168108	8656	179624	SH	OTHER	01,03	84254	
95370									
TXU CORP	COM	873168108	213	4425	SH	OTHER	05,01,03	4425	
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	40	2660	SH	DEFINED	01,03	2660	
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	656	43172	SH	DEFINED	06,01,03	43172	
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	106	7000	SH	DEFINED	08,09,03	7000	
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	27	1770	SH	OTHER	01,03	1770	
TALBOTS INC	COM	874161102	687	15695	SH	DEFINED	01,03	15695	
TALBOTS INC	COM	874161102	7	150	SH	DEFINED	05,01,03	150	
TALBOTS INC	COM	874161102	5163	118000	SH	DEFINED	07,06,01,03	118000	
TALBOTS INC	COM	874161102	153	3500	SH	OTHER	01,03	2280	
1220									
TALBOTS INC	COM	874161102	26	600	SH	OTHER	13,01,03		
600									
TALISMAN ENERGY INC	COM	87425E103	11	300	SH	DEFINED	01,03	300	
TALISMAN ENERGY INC	COM	87425E103	190	5000	SH	DEFINED	08,09,03	5000	
TALISMAN ENERGY INC	COM	87425E103	99	2597	SH	OTHER	01,03	2537	
60									
TALX CORP	COM	874918105	12	300	SH	DEFINED	08,09,03	300	
TALX CORP	COM	874918105	374	9350	SH	OTHER	01,03	400	
700	8250								
TANOX INC	COM	87588Q109	310	9824	SH	DEFINED	01,03	8724	
1100									
TANOX INC	COM	87588Q109	256	8100	SH	DEFINED	05,01,03	8100	
TANOX INC	COM	87588Q109	4032	127800	SH	DEFINED	07,06,01,03	127800	
TANOX INC	COM	87588Q109	161	5100	SH	DEFINED	08,09,03	5100	
TANOX INC	COM	87588Q109	599	19000	SH	PUT	DEFINED	08,09,03	19000
TARGET CORP	COM	87612E106	148967	4305400	SH	DEFINED	01,03	4154119	
151281									
TARGET CORP	COM	87612E106	14754	426410	SH	DEFINED	05,01,03		
426410									
TARGET CORP	COM	87612E106	17445	504200	SH	DEFINED	07,06,01,03	504200	
TARGET CORP	COM	87612E106	916	26460	SH	DEFINED	08,09,03	26460	
TARGET CORP	COM	87612E106	1360	39300	SH	CALL	DEFINED	08,09,03	39300
TARGET CORP	COM	87612E106	433	12500	SH	PUT	DEFINED	08,09,03	12500
TARGET CORP	COM	87612E106	192	5550	SH	DEFINED	13,01,03	5550	
TARGET CORP	COM	87612E106	56312	1627506	SH	OTHER	01,03	817835	
809671									
TARGET CORP	COM	87612E106	50326	1454500	SH	OTHER	05,01,03	441910	
1012590									
TARGET CORP	COM	87612E106	5744	166000	SH	OTHER	06,01,03	166000	
TARGET CORP	COM	87612E106	17	500	SH	OTHER	13,01,03	500	
TASTY BAKING CO	COM	876553306	335	19000	SH	OTHER	01,03		
19000									
TECH DATA CORP	COM	878237106	396	11885	SH	DEFINED	01,03	11885	
TECH DATA CORP	COM	878237106	878	26315	SH	DEFINED	05,01,03	26315	
TECH DATA CORP	COM	878237106	817	24500	SH	DEFINED	07,06,01,03	24500	
TECH DATA CORP	COM	878237106	151	4515	SH	DEFINED	08,09,03	4515	
TECH DATA CORP	COM	878237106	58	1750	SH	OTHER	01,03	1750	
TECH DATA CORP	COM	878237106	73	2200	SH	OTHER	06,01,03	2200	
TECHNE CORP	COM	878377100	526	16195	SH	DEFINED	01,03	14495	
1700									
TECHNE CORP	COM	878377100	88	2700	SH	DEFINED	05,01,03	2700	
TECHNE CORP	COM	878377100	1203	37000	SH	DEFINED	07,06,01,03	37000	
TECHNE CORP	COM	878377100	1120	34470	SH	OTHER	01,03	29880	
4590									
TECHNE CORP	COM	878377100	65	2000	SH	OTHER	06,01,03	2000	
TECHNITROL INC	COM	878555101	436	16775	SH	DEFINED	01,03	7975	
8800									
TECHNITROL INC	COM	878555101	3245	124800	SH	DEFINED	05,01,03	124800	
TECHNITROL INC	COM	878555101	782	30075	SH	DEFINED	07,06,01,03	30075	
TECUMSEH PRODS CO	CL A	878895200	10	210	SH	DEFINED	01,03	210	
TECUMSEH PRODS CO	CL A	878895200	440	8890	SH	DEFINED	05,01,03	8890	
TECUMSEH PRODS CO	CL A	878895200	418	8450	SH	DEFINED	07,06,01,03	8450	
TECUMSEH PRODS CO	CL A	878895200	7	150	SH	OTHER	01,03		
150									
TECUMSEH PRODS CO	CL A	878895200	302	6100	SH	OTHER	06,01,03	6100	
TEKELEC	COM	879101103	43	1600	SH	DEFINED	01,03	1600	
TEKELEC	COM	879101103	8	300	SH	DEFINED	05,01,03	300	
TEKELEC	COM	879101103	4036	148925	SH	DEFINED	07,06,01,03	148925	
TEKELEC	COM	879101103	3523	130000	SH	CALL	DEFINED	08,09,03	130000
TEKELEC	COM	879101103	85	3125	SH	OTHER	01,03	3125	
TEKTRONIX INC	COM	879131100	1338	49269	SH	DEFINED	01,03	49269	
TEKTRONIX INC	COM	879131100	868	31960	SH	DEFINED	05,01,03	31960	

TEKTRONIX INC	COM	879131100	499	18375	SH	DEFINED	07,06,01,03	18375
TEKTRONIX INC	COM	879131100	221	8128	SH	OTHER	01,03	5828
2300								
TEKTRONIX INC	COM	879131100	1453	53500	SH	OTHER	06,01,03	53500
TELAXIS COMMUNICATIONS CORP	COM	879202109	17	26967	SH	DEFINED		26967
TELAXIS COMMUNICATIONS CORP	COM	879202109	32	50511	SH	DEFINED	01,03	50511
TELAXIS COMMUNICATIONS CORP	COM	879202109		600	SH	DEFINED	08,09,03	600
TELAXIS COMMUNICATIONS CORP	COM	879202109	1	2310	SH	OTHER	01,03	2310
TELE CENTRO OESTE CELULAR S A	SPON ADR PFD	87923P105	637	73600	SH	DEFINED	06,01,03	73600
TELE CENTRO OESTE CELULAR S A	SPON ADR PFD	87923P105	1	66	SH	OTHER	01,03	
66								
TELE NORTE LESTE PART S A	SPON ADR PFD	879246106	885	58002	SH	DEFINED	06,01,03	58002
TELE NORTE LESTE PART S A	SPON ADR PFD	879246106		29	SH	DEFINED	08,09,03	29
TELE NORTE LESTE PART S A	SPON ADR PFD	879246106	12	808	SH	OTHER	01,03	585
223								
TELE NORTE LESTE PART S A	SPON ADR PFD	879246106	70	4600	SH	OTHER	06,01,03	4600
TELECOM ITALIA SPA	SPON ADR ORD	87927W106	77	874	SH	DEFINED	01,03	414
460								
TELECOM ITALIA SPA	SPON ADR ORD	87927W106	132	1500	SH	DEFINED	08,09,03	1500
TELECOM ITALIA SPA	SPON ADR ORD	87927W106	130	1480	SH	OTHER	01,03	1480
TELECOMUNICACOES BRASILEIRAS S	SPONSORED AD	879287308	12	252	SH	DEFINED	08,09,03	252
TELECOMUNICACOES BRASILEIRAS S	SPONSORED AD	879287308	291	6230	SH	OTHER	01,03	5140
240 850								
TELECOMUNICACOES BRASILEIRAS S	SPONSORED AD	879287308	65	1400	SH	OTHER	06,01,03	1400
TELEDYNE TECHNOLOGIES INC	COM	879360105	190	12532	SH	DEFINED	01,03	7432
5100								
TELEDYNE TECHNOLOGIES INC	COM	879360105	1289	84781	SH	DEFINED	05,01,03	84781
TELEDYNE TECHNOLOGIES INC	COM	879360105	429	28250	SH	DEFINED	07,06,01,03	28250
TELEDYNE TECHNOLOGIES INC	COM	879360105	608	40000	SH	CALL	DEFINED 08,09,03	40000
TELEDYNE TECHNOLOGIES INC	COM	879360105	84	5535	SH	OTHER	01,03	1461
4074								
TELEFLEX INC	COM	879369106	217	4935	SH	DEFINED	01,03	2935
2000								
TELEFLEX INC	COM	879369106	812	18465	SH	DEFINED	05,01,03	18465
TELEFLEX INC	COM	879369106	771	17525	SH	DEFINED	07,06,01,03	17525
TELEFLEX INC	COM	879369106	510	11600	SH	OTHER	01,03	9600
2000								
TELEFONICA S A	SPONSORED AD	879382208	2340	62829	SH	DEFINED	01,03	61665
1164								
TELEFONICA S A	SPONSORED AD	879382208	55	1488	SH	DEFINED	08,09,03	1488
TELEFONICA S A	SPONSORED AD	879382208	980	26314	SH	OTHER	01,03	25750
564								
TELEFONOS DE MEXICO S A	SPON ADR ORD	879403780	198	5643	SH	DEFINED	01,03	3343
2300								
TELEFONOS DE MEXICO S A	SPON ADR ORD	879403780	21	600	SH	DEFINED	06,01,03	600
TELEFONOS DE MEXICO S A	SPON ADR ORD	879403780	1378	39261	SH	OTHER	01,03	23354
15907								
TELEFONOS DE MEXICO S A	SPON ADR ORD	879403780	4657	132709	SH	OTHER	06,01,03	132709
TELEFONOS DE MEXICO S A	SR DB CV 4.2	879403AD5	1638	1290000	PRN	DEFINED	01,03	1290000
TELEFONOS DE MEXICO S A	SR DB CV 4.2	879403AD5	5213	4105000	PRN	DEFINED	07,06,01,03	4105000
TELEFONOS DE MEXICO S A	SR DB CV 4.2	879403AD5	29	23000	PRN	OTHER	01,03	23000
TELEPHONE & DATA SYS INC	COM	879433100	4174	38383	SH	DEFINED	01,03	38383
TELEPHONE & DATA SYS INC	COM	879433100	3152	28985	SH	DEFINED	05,01,03	28985
TELEPHONE & DATA SYS INC	COM	879433100	2898	26650	SH	DEFINED	07,06,01,03	26650
TELEPHONE & DATA SYS INC	COM	879433100	22	200	SH	DEFINED	08,09,03	200
TELEPHONE & DATA SYS INC	COM	879433100	11	100	SH	OTHER	01,03	100
TELEPHONE & DATA SYS INC	COM	879433100	196	1800	SH	OTHER	06,01,03	1800
TELEWEST COMMUNICATIONS PLC	SPONSORED AD	87956P105	1114	88052	SH	DEFINED	08,09,03	88052
TELEWEST COMMUNICATIONS PLC	SPONSORED AD	87956P105	11	900	SH	OTHER	01,03	900
TELLABS INC	COM	879664100	9003	464556	SH	DEFINED	01,03	321191
143365								
TELLABS INC	COM	879664100	7745	399650	SH	DEFINED	05,01,03	399650
TELLABS INC	COM	879664100	3210	165625	SH	DEFINED	07,06,01,03	165625
TELLABS INC	COM	879664100	555	28629	SH	DEFINED	08,09,03	28629
TELLABS INC	COM	879664100	1659	85600	SH	DEFINED	17,16	85600
TELLABS INC	COM	879664100	136	7000	SH	CALL	DEFINED 17,16	7000
TELLABS INC	COM	879664100	2153	111086	SH	OTHER	01,03	82856
28230								
TELLABS INC	COM	879664100	721	37200	SH	OTHER	06,01,03	37200
TELLABS INC	COM	879664100	12	600	SH	OTHER	13,01,03	600
TEMPLE INLAND INC	COM	879868107	1160	21777	SH	DEFINED	01,03	21777
TEMPLE INLAND INC	COM	879868107	855	16035	SH	DEFINED	05,01,03	16035
TEMPLE INLAND INC	COM	879868107	512	9600	SH	DEFINED	07,06,01,03	9600
TEMPLE INLAND INC	COM	879868107	944	17712	SH	OTHER	01,03	14557
3155								
TEMPLE INLAND INC	COM	879868107	45	850	SH	OTHER	05,01,03	850
TEMPLE INLAND INC	COM	879868107	879	16500	SH	OTHER	06,01,03	16500
TELETECH HOLDINGS INC	COM	879939106	3	308	SH	DEFINED	01,03	308
TELETECH HOLDINGS INC	COM	879939106	8330	926597	SH	DEFINED	14,01,03	926597
TEMPLETON EMERG MKTS INCOME FD	COM	880192109	105	9555	SH	DEFINED	01,03	9555
TEMPLETON EMERG MKTS INCOME FD	COM	880192109	12	1104	SH	OTHER	01,03	
1104								
TEMPLETON GLOBAL INCOME FD INC	COM	880198106	124	19290	SH	DEFINED	01,03	18795
495								
TEMPLETON GLOBAL INCOME FD INC	COM	880198106	78	12083	SH	OTHER	01,03	

12083								
TENET HEALTHCARE CORP 22625	COM	88033G100	21753	421576	SH	DEFINED 01,03		398951
TENET HEALTHCARE CORP	COM	88033G100	8556	165805	SH	DEFINED 05,01,03		165805
TENET HEALTHCARE CORP	COM	88033G100	20486	397025	SH	DEFINED 07,06,01,03		397025
TENET HEALTHCARE CORP	COM	88033G100	726	14074	SH	DEFINED 08,09,03		14074
TENET HEALTHCARE CORP 600132	COM	88033G100	433716	8405346	SH	DEFINED 11,06,01,03		7805214
TENET HEALTHCARE CORP 1389	COM	88033G100	952	18449	SH	OTHER 01,03		17060
TENET HEALTHCARE CORP	COM	88033G100	289	5600	SH	OTHER 05,01,03		5600
TENNECO AUTOMOTIVE INC 20463	COM	880349105	118	36347	SH	DEFINED 01,03		15884
TENNECO AUTOMOTIVE INC	COM	880349105	473	145100	SH	DEFINED 05,01,03		145100
TENNECO AUTOMOTIVE INC	COM	880349105	106	32500	SH	DEFINED 07,06,01,03		32500
TENNECO AUTOMOTIVE INC 1064	COM	880349105	9	2842	SH	OTHER 01,03		1778
TERADYNE INC	COM	880770102	732	20911	SH	DEFINED 01,03		20911
TERADYNE INC	COM	880770102	1958	55930	SH	DEFINED 05,01,03		55930
TERADYNE INC	COM	880770102	1177	33625	SH	DEFINED 07,06,01,03		33625
TERADYNE INC	COM	880770102	315	9000	SH	DEFINED 08,09,03		9000
TERADYNE INC	COM	880770102	3231	92300	SH	DEFINED 17,16		92300
TERADYNE INC 300	COM	880770102	25	700	SH	OTHER 01,03		400
TERAYON COMMUNICATION SYS	COM	880775101	422	68954	SH	DEFINED		68954
TERAYON COMMUNICATION SYS 800	COM	880775101	40	6600	SH	DEFINED 01,03		5800
TERAYON COMMUNICATION SYS	COM	880775101	8	1300	SH	DEFINED 05,01,03		1300
TERAYON COMMUNICATION SYS	COM	880775101	20	3310	SH	OTHER 01,03		3310
TEREX CORP NEW 900	COM	880779103	191	9000	SH	DEFINED 01,03		8100
TEREX CORP NEW	COM	880779103	59	2800	SH	OTHER 06,01,03		2800
TERAFORCE TECHNOLOGY CORP	COM	88077T109	1	3000	SH	DEFINED 01,03		3000
TERAFORCE TECHNOLOGY CORP	COM	88077T109	7	17479	SH	OTHER 01,03		17479
TERRA NITROGEN CO L P 12950 7000	COM UNIT	881005201	153	20050	SH	OTHER 01,03		100
TERRA NETWORKS S A	SPONSORED AD	88100W103	93	12234	SH	DEFINED 01,03		12234
TERRA NETWORKS S A	SPONSORED AD	88100W103	8	1107	SH	DEFINED 08,09,03		1107
TERRA NETWORKS S A	SPONSORED AD	88100W103		43	SH	OTHER 01,03		43
TERREMARK WORLDWIDE INC	COM	881448104	38	25000	SH	DEFINED 01,03		25000
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	18	285	SH	DEFINED 01,03		285
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	13367	214555	SH	DEFINED 08,09,03		214555
TEVA PHARMACEUTICAL INDS LTD 20850	ADR	881624209	1321	21210	SH	OTHER 01,03		360
TETRA TECHNOLOGIES INC DEL 12300	COM	88162F105	378	15475	SH	DEFINED 01,03		3175
TETRA TECHNOLOGIES INC DEL	COM	88162F105	2315	94700	SH	DEFINED 05,01,03		94700
TETRA TECHNOLOGIES INC DEL	COM	88162F105	303	12375	SH	DEFINED 07,06,01,03		12375
TETRA TECH INC NEW 13400	COM	88162G103	879	32300	SH	DEFINED 01,03		18900
TETRA TECH INC NEW	COM	88162G103	4050	148900	SH	DEFINED 05,01,03		148900
TETRA TECH INC NEW	COM	88162G103	989	36375	SH	DEFINED 07,06,01,03		36375
TETRA TECH INC NEW	COM	88162G103	82	3000	SH	OTHER 06,01,03		3000
TEXACO INC 130926	COM	881694103	59458	891959	SH	DEFINED 01,03		761033
TEXACO INC	COM	881694103	15071	226095	SH	DEFINED 05,01,03		226095
TEXACO INC	COM	881694103	10089	151350	SH	DEFINED 07,06,01,03		151350
TEXACO INC	COM	881694103	67	1000	SH	DEFINED 08,09,03		1000
TEXACO INC	COM	881694103	73	1100	SH	DEFINED 13,01,03		1100
TEXACO INC	COM	881694103	43170	647619	SH	DEFINED 17,16		647619
TEXACO INC 139987	COM	881694103	29782	446781	SH	OTHER 01,03		306794
TEXACO INC	COM	881694103	633	9500	SH	OTHER 05,01,03		9500
TEXACO INC	COM	881694103	3800	57000	SH	OTHER 06,01,03		57000
TEXAS INDS INC 660	COM	882491103	2714	78924	SH	DEFINED 01,03		78264
TEXAS INDS INC	COM	882491103	616	17900	SH	DEFINED 07,06,01,03		17900
TEXAS INDS INC	COM	882491103	7	200	SH	DEFINED 08,09,03		200
TEXAS INDS INC 4000	COM	882491103	138	4000	SH	OTHER 01,03		
TEXAS INSTRS INC	COM	882508104	107	3363	SH	DEFINED		3363
TEXAS INSTRS INC 83234	COM	882508104	164733	5164035	SH	DEFINED 01,03		5080801
TEXAS INSTRS INC	COM	882508104	18831	590305	SH	DEFINED 05,01,03		590305
TEXAS INSTRS INC	COM	882508104	17568	550725	SH	DEFINED 07,06,01,03		550725
TEXAS INSTRS INC	COM	882508104	3752	117616	SH	DEFINED 08,09,03		117616
TEXAS INSTRS INC	COM	882508104	313	9800	SH	DEFINED 08,09,03	PUT	9800
TEXAS INSTRS INC	COM	882508104	24	750	SH	DEFINED 13,01,03		750
TEXAS INSTRS INC	COM	882508104	2944	92300	SH	DEFINED 17,16		92300
TEXAS INSTRS INC 422896	COM	882508104	35175	1102667	SH	OTHER 01,03		679771
TEXAS INSTRS INC	COM	882508104	3314	103900	SH	OTHER 06,01,03		103900
TEXAS INSTRS INC	COM	882508104	14	450	SH	OTHER 13,01,03		450
TEXTRON INC 18186	COM	883203101	5526	100401	SH	DEFINED 01,03		82215

TEXTRON INC	COM	883203101	2460	44692	SH	DEFINED 05,01,03	44692
TEXTRON INC	COM	883203101	1497	27200	SH	DEFINED 07,06,01,03	27200
TEXTRON INC	COM	883203101	2994	54391	SH	OTHER 01,03	46329
8062							
TEXTRON INC	COM	883203101	133	2425	SH	OTHER 05,01,03	2425
THERAGENICS CORP	COM	883375107	105	9375	SH	DEFINED 01,03	9375
THERAGENICS CORP	COM	883375107	295	26400	SH	DEFINED 07,06,01,03	26400
THERMA-WAVE INC	COM	88343A108	1643	86175	SH	DEFINED 08,09,03	86175
THERMA-WAVE INC	COM	88343A108	23	1200	SH	OTHER 01,03	1200
THERMO ELECTRON CORP	COM	883556102	1089	49433	SH	DEFINED 01,03	49333
100							
THERMO ELECTRON CORP	COM	883556102	1379	62610	SH	DEFINED 05,01,03	62610
THERMO ELECTRON CORP	COM	883556102	770	34950	SH	DEFINED 07,06,01,03	34950
THERMO ELECTRON CORP	COM	883556102	17	762	SH	DEFINED 08,09,03	762
THERMO ELECTRON CORP	COM	883556102	154	7000	SH	PUT DEFINED 08,09,03	7000
THERMO ELECTRON CORP	COM	883556102	1020	46321	SH	OTHER 01,03	25584
20737							
THESTREET COM	COM	88368Q103	1	600	SH	OTHER 01,03	600
THOMAS & BETTS CORP	COM	884315102	136	6154	SH	DEFINED 01,03	6154
THOMAS & BETTS CORP	COM	884315102	402	18225	SH	DEFINED 05,01,03	18225
THOMAS & BETTS CORP	COM	884315102	248	11225	SH	DEFINED 07,06,01,03	11225
THOMAS & BETTS CORP	COM	884315102	1	60	SH	OTHER 01,03	60
THOMAS & BETTS CORP	COM	884315102	22	1000	SH	OTHER 05,01,03	1000
THOMAS INDS INC	COM	884425109	400	13575	SH	DEFINED 01,03	3475
10100							
THOMAS INDS INC	COM	884425109	3646	123600	SH	DEFINED 05,01,03	123600
THOMAS INDS INC	COM	884425109	389	13200	SH	DEFINED 07,06,01,03	13200
THOMAS INDS INC	COM	884425109	5	157	SH	OTHER 01,03	157
THOR INDS INC	COM	885160101	231	7000	SH	DEFINED 01,03	2700
4300							
THOR INDS INC	COM	885160101	2001	60700	SH	DEFINED 05,01,03	60700
THOR INDS INC	COM	885160101	350	10625	SH	DEFINED 07,06,01,03	10625
THOR INDS INC	COM	885160101	2117	64200	SH	OTHER 01,03	
64200							
THORNBURG MTG INC	COM	885218107	16	1000	SH	DEFINED 01,03	
1000							
THORNBURG MTG INC	COM	885218107	434	28000	SH	OTHER 01,03	1000
25500 1500							
3COM CORP	COM	885535104	1230	258941	SH	DEFINED 01,03	252686
6255							
3COM CORP	COM	885535104	771	162420	SH	DEFINED 05,01,03	162420
3COM CORP	COM	885535104	730	153700	SH	DEFINED 07,06,01,03	153700
3COM CORP	COM	885535104	123	25929	SH	DEFINED 08,09,03	25929
3COM CORP	COM	885535104	824	173411	SH	OTHER 01,03	150957
22454							
THREE FIVE SYS INC	COM	88554L108	340	18920	SH	DEFINED 01,03	6450
645 11825							
THREE FIVE SYS INC	COM	88554L108	2014	112000	SH	DEFINED 05,01,03	112000
THREE FIVE SYS INC	COM	88554L108	334	18600	SH	DEFINED 07,06,01,03	18600
TICKETS COM INC	COM	88633M101		25	SH	DEFINED 01,03	25
TICKETS COM INC	COM	88633M101	9	24000	SH	OTHER 01,03	24000
TICKETMASTER	CL B	88633P203	367	24800	SH	DEFINED 01,03	24800
TICKETMASTER	CL B	88633P203	36	2400	SH	DEFINED 05,01,03	2400
TICKETMASTER	CL B	88633P203	824	55690	SH	DEFINED 08,09,03	55690
TICKETMASTER	CL B	88633P203	12	820	SH	OTHER 01,03	820
TIDEWATER INC	COM	886423102	529	14030	SH	DEFINED 01,03	14030
TIDEWATER INC	COM	886423102	1094	29010	SH	DEFINED 05,01,03	29010
TIDEWATER INC	COM	886423102	1038	27525	SH	DEFINED 07,06,01,03	27525
TIDEWATER INC	COM	886423102	852	22600	SH	DEFINED 17,16	22600
TIDEWATER INC	COM	886423102	262	6950	SH	OTHER 01,03	6200
750							
TIDEWATER INC	COM	886423102	94	2500	SH	OTHER 06,01,03	2500
TIFFANY & CO NEW	COM	886547108	987	27259	SH	DEFINED 01,03	26959
300							
TIFFANY & CO NEW	COM	886547108	1663	45905	SH	DEFINED 05,01,03	45905
TIFFANY & CO NEW	COM	886547108	10607	292850	SH	DEFINED 07,06,01,03	292850
TIFFANY & CO NEW	COM	886547108	38	1040	SH	DEFINED 08,09,03	1040
TIFFANY & CO NEW	COM	886547108	491602	13572676	SH	DEFINED 11,06,01,03	12618496
954180							
TIFFANY & CO NEW	COM	886547108	373	10286	SH	OTHER 01,03	8686
1600							
TIFFANY & CO NEW	COM	886547108	91	2525	SH	OTHER 05,01,03	2525
TIMBERLAND CO	CL A	887100105	1014	25675	SH	DEFINED 01,03	9475
16200							
TIMBERLAND CO	CL A	887100105	7104	179800	SH	DEFINED 05,01,03	179800
TIMBERLAND CO	CL A	887100105	1397	35350	SH	DEFINED 07,06,01,03	35350
TIME WARNER TELECOM INC	CL A	887319101	1467	43753	SH	DEFINED 01,03	42090
1508 155							
TIME WARNER TELECOM INC	CL A	887319101	13	390	SH	DEFINED 05,01,03	390
TIME WARNER TELECOM INC	CL A	887319101	8036	239750	SH	DEFINED 07,06,01,03	239750
TIME WARNER TELECOM INC	CL A	887319101	134	4000	SH	DEFINED 17,16	4000
TIME WARNER TELECOM INC	CL A	887319101	16	492	SH	OTHER 01,03	
492							
TIMKEN CO	COM	887389104	139	8205	SH	DEFINED 01,03	8205
TIMKEN CO	COM	887389104	320	18900	SH	DEFINED 05,01,03	18900

TIMKEN CO	COM	887389104	196	11575 SH	DEFINED	07,06,01,03	11575
TIMKEN CO	COM	887389104	98	5800 SH	OTHER	01,03	5100
700							
TIMKEN CO	COM	887389104	17	1025 SH	OTHER	05,01,03	1025
TIPPERARY CORP	COM PAR \$0.0	888002300	96	39000 SH	DEFINED	01,03	39000
TITAN CORP	COM	888266103	291	12715 SH	DEFINED	01,03	630
12085							
TITAN CORP	COM	888266103	602	26285 SH	DEFINED	05,01,03	26285
TITAN CORP	COM	888266103	565	24675 SH	DEFINED	07,06,01,03	24675
TITAN CORP	COM	888266103	3	150 SH	OTHER	01,03	
150							
TITAN INTL INC ILL	COM	88830M102	33	8125 SH	DEFINED	01,03	4725
3400							
TITAN INTL INC ILL	COM	88830M102	142	34800 SH	DEFINED	05,01,03	34800
TITAN INTL INC ILL	COM	88830M102	75	18350 SH	DEFINED	07,06,01,03	18350
TIVO INC	COM	888706108	138	25000 SH	CALL	DEFINED 08,09,03	25000
TOKIO MARINE & FIRE INS LTD	ADR NEW	889090403	5	109 SH	DEFINED	01,03	
109							
TOKIO MARINE & FIRE INS LTD	ADR NEW	889090403	3	70 SH	DEFINED	08,09,03	70
TOKIO MARINE & FIRE INS LTD	ADR NEW	889090403	249	5361 SH	OTHER	01,03	2970
2391							
TOLL BROTHERS INC	COM	889478103	719	18300 SH	DEFINED	01,03	15500
2800							
TOLL BROTHERS INC	COM	889478103	2315	58900 SH	DEFINED	05,01,03	58900
TOLL BROTHERS INC	COM	889478103	1242	31600 SH	DEFINED	07,06,01,03	31600
TOLL BROTHERS INC	COM	889478103	75	1900 SH	OTHER	01,03	1900
TOLL BROTHERS INC	COM	889478103	90	2300 SH	OTHER	06,01,03	2300
TOLLGRADE COMMUNICATIONS INC	COM	889542106	14	500 SH	DEFINED	01,03	500
TOLLGRADE COMMUNICATIONS INC	COM	889542106	83	2900 SH	DEFINED	05,01,03	2900
TOLLGRADE COMMUNICATIONS INC	COM	889542106	1371	48100 SH	DEFINED	07,06,01,03	48100
TOO INC	COM	890333107	790	28824 SH	DEFINED	01,03	28824
TOO INC	COM	890333107	691	25227 SH	DEFINED	05,01,03	25227
TOO INC	COM	890333107	9870	360235 SH	DEFINED	07,06,01,03	360235
TOO INC	COM	890333107	6	213 SH	OTHER	01,03	99
114							
TOOTSIE ROLL INDS INC	COM	890516107	72	1865 SH	DEFINED	01,03	1865
TOOTSIE ROLL INDS INC	COM	890516107	933	24205 SH	DEFINED	05,01,03	24205
TOOTSIE ROLL INDS INC	COM	890516107	884	22950 SH	DEFINED	07,06,01,03	22950
TOOTSIE ROLL INDS INC	COM	890516107	624	16192 SH	OTHER	01,03	12251
3941							
TORCHMARK CORP	COM	891027104	11257	279944 SH	DEFINED	01,03	277036
2908							
TORCHMARK CORP	COM	891027104	2211	54995 SH	DEFINED	05,01,03	54995
TORCHMARK CORP	COM	891027104	973	24200 SH	DEFINED	07,06,01,03	24200
TORCHMARK CORP	COM	891027104	4175	103819 SH	OTHER	01,03	90454
13365							
TORCHMARK CORP	COM	891027104	86	2150 SH	OTHER	05,01,03	2150
TORO CO	COM	891092108	315	7000 SH	DEFINED	01,03	7000
TORO CO	COM	891092108	1164	25900 SH	DEFINED	05,01,03	25900
TORO CO	COM	891092108	509	11325 SH	DEFINED	07,06,01,03	11325
TORO CO	COM	891092108	63	1400 SH	OTHER	06,01,03	1400
TORONTO DOMINION BK ONT	COM NEW	891160509	1740	67981 SH	DEFINED	01,03	67981
TORONTO DOMINION BK ONT	COM NEW	891160509	2239	87500 SH	CALL	DEFINED 08,09,03	87500
TORONTO DOMINION BK ONT	COM NEW	891160509	8	306 SH	OTHER	01,03	306
TOSCO CORP	COM NEW	891490302	6641	150768 SH	DEFINED	01,03	113018
37750							
TOSCO CORP	COM NEW	891490302	3485	79110 SH	DEFINED	05,01,03	79110
TOSCO CORP	COM NEW	891490302	3811	86525 SH	DEFINED	07,06,01,03	86525
TOSCO CORP	COM NEW	891490302	581	13200 SH	DEFINED	08,09,03	13200
TOSCO CORP	COM NEW	891490302	2203	50000 SH	PUT	DEFINED 08,09,03	50000
TOSCO CORP	COM NEW	891490302	35291	801150 SH	DEFINED	17,16	801150
TOSCO CORP	COM NEW	891490302	117	2650 SH	OTHER	05,01,03	2650
TOTAL ENTMT RESTAURANT CORP	COM	89150E100	214	75000 SH	DEFINED	01,03	75000
TOTAL ENTMT RESTAURANT CORP	COM	89150E100	16	5500 SH	DEFINED	08,09,03	5500
TOTAL FINA ELF S A	SPONSORED AD	89151E109	3370	48006 SH	DEFINED	01,03	46623
1383							
TOTAL FINA ELF S A	SPONSORED AD	89151E109	376	5362 SH	OTHER	01,03	5279
83							
TOWER AUTOMOTIVE INC	COM	891707101	330	32195 SH	DEFINED	01,03	23215
1680 7300							
TOWER AUTOMOTIVE INC	COM	891707101	460	44900 SH	DEFINED	05,01,03	44900
TOWER AUTOMOTIVE INC	COM	891707101	392	38200 SH	DEFINED	07,06,01,03	38200
TOWER AUTOMOTIVE INC	COM	891707101	48	4700 SH	OTHER	06,01,03	4700
TOTAL SYS SVCS INC	COM	891906109	7784	274075 SH	DEFINED	01,03	274075
TOTAL SYS SVCS INC	COM	891906109	312	11000 SH	OTHER	01,03	7000
4000							
TOWN & CTRY TR	SH BEN INT	892081100	248	12178 SH	OTHER	01,03	
1400 10778							
TOYOTA MOTOR CORP	SP ADR REP2C	892331307	27	383 SH	DEFINED	01,03	383
TOYOTA MOTOR CORP	SP ADR REP2C	892331307	528	7489 SH	OTHER	01,03	7489
TOYS R US INC	COM	892335100	6867	277462 SH	DEFINED	01,03	123133
154329							
TOYS R US INC	COM	892335100	2628	106175 SH	DEFINED	05,01,03	106175
TOYS R US INC	COM	892335100	1062	42900 SH	DEFINED	07,06,01,03	42900
TOYS R US INC	COM	892335100	228	9200 SH	DEFINED	08,09,03	9200

TOYS R US INC	COM	892335100	1247	50400	SH	CALL	DEFINED	08,09,03	50400
TOYS R US INC	COM	892335100	646	26100	SH	PUT	DEFINED	08,09,03	26100
TOYS R US INC 1350	COM	892335100	703	28384	SH		OTHER	01,03	27034
TOYS R US INC	COM	892335100	84	3400	SH		OTHER	05,01,03	3400
TRAMMELL CROW CO	COM	89288R106	277	25100	SH		DEFINED	05,01,03	25100
TRAMMELL CROW CO	COM	89288R106	4693	424700	SH		DEFINED	07,06,01,03	424700
TRANSACTION SYS ARCHITECTS	CL A	893416107	6	410	SH		DEFINED	01,03	410
TRANSACTION SYS ARCHITECTS	CL A	893416107	272	17550	SH		DEFINED	05,01,03	17550
TRANSACTION SYS ARCHITECTS	CL A	893416107	258	16650	SH		DEFINED	07,06,01,03	16650
TRANSATLANTIC HLDGS INC	COM	893521104	16	130	SH		DEFINED	01,03	130
TRANSATLANTIC HLDGS INC	COM	893521104	441	3600	SH		OTHER	01,03	3600
TRANSKARYOTIC THERAPIES INC	COM	893735100	15	500	SH		DEFINED	01,03	500
TRANSKARYOTIC THERAPIES INC	COM	893735100	1473	50000	SH	CALL	DEFINED	08,09,03	50000
TRANSMEDIA NETWORK INC	COM NEW	893767301	42	12000	SH		DEFINED	01,03	12000
TRANSMETA CORP DEL	COM	89376R109	361	64714	SH		DEFINED		64714
TRANSMETA CORP DEL	COM	89376R109	3	570	SH		DEFINED	01,03	570
TRANSMETA CORP DEL	COM	89376R109	2	400	SH		DEFINED	05,01,03	400
TRANSMETA CORP DEL	COM	89376R109	58	10462	SH		DEFINED	08,09,03	10462
TRANSWITCH CORP	COM	894065101	45	4110	SH		DEFINED	01,03	4110
TRANSWITCH CORP	COM	894065101	448	40750	SH		DEFINED	05,01,03	40750
TRANSWITCH CORP	COM	894065101	425	38675	SH		DEFINED	07,06,01,03	38675
TRANSWITCH CORP	COM	894065101	55	5000	SH		DEFINED	08,09,03	5000
TRANSWITCH CORP	COM	894065101	14	1276	SH		OTHER	01,03	1276
TRANSWITCH CORP	NT CONV	4. 894065AB7	73	10000	PRN		DEFINED	01,03	10000
TRANSWITCH CORP	NT CONV	4. 894065AB7	1971	2700000	PRN		DEFINED	07,06,01,03	2700000
TRANSWITCH CORP	NT CONV	4. 894065AB7	6137	8407000	PRN		DEFINED	08,09,03	8407000
TREDEGAR CORP	COM	894650100	400	20910	SH		DEFINED	01,03	20910
TREDEGAR CORP	COM	894650100	71	3700	SH		DEFINED	05,01,03	3700
TREDEGAR CORP	COM	894650100	652	34025	SH		DEFINED	07,06,01,03	34025
TREDEGAR CORP 1440	COM	894650100	2186	114130	SH		OTHER	01,03	112690
TREDEGAR CORP	COM	894650100	29	1500	SH		OTHER	06,01,03	1500
TRI CONTL CORP 19071	COM	895436103	1000	45915	SH		DEFINED	01,03	26844
TRI CONTL CORP 3802	COM	895436103	121	5556	SH		OTHER	01,03	1754
TRIAD HOSPITALS INC 1285	COM	89579K109	962	32654	SH		DEFINED	01,03	31369
TRIAD HOSPITALS INC	COM	89579K109	1764	59850	SH		DEFINED	05,01,03	59850
TRIAD HOSPITALS INC	COM	89579K109	11876	403000	SH		DEFINED	07,06,01,03	403000
TRIAD HOSPITALS INC 24	COM	89579K109	6	198	SH		OTHER	01,03	174
TRIAD GTY INC	COM	895925105	29	736	SH		DEFINED	01,03	736
TRIAD GTY INC	COM	895925105	286	7150	SH		DEFINED	05,01,03	7150
TRIAD GTY INC	COM	895925105	4042	101050	SH		DEFINED	07,06,01,03	101050
TRIARC COS INC	CL A	895927101	134	5100	SH		DEFINED	01,03	5100
TRIARC COS INC	CL A	895927101	508	19400	SH		DEFINED	07,06,01,03	19400
TRICON GLOBAL RESTAURANTS 40474	COM	895953107	10177	231812	SH		DEFINED	01,03	191338
TRICON GLOBAL RESTAURANTS	COM	895953107	3170	72205	SH		DEFINED	05,01,03	72205
TRICON GLOBAL RESTAURANTS	COM	895953107	2934	66825	SH		DEFINED	07,06,01,03	66825
TRICON GLOBAL RESTAURANTS	COM	895953107	3	60	SH		DEFINED	08,09,03	60
TRICON GLOBAL RESTAURANTS 159488	COM	895953107	10121	230539	SH		OTHER	01,03	71051
TRICON GLOBAL RESTAURANTS	COM	895953107	111	2525	SH		OTHER	05,01,03	2525
TRIBUNE CO NEW 15130	COM	896047107	44682	1116774	SH		DEFINED	01,03	1101644
TRIBUNE CO NEW	COM	896047107	3942	98530	SH		DEFINED	05,01,03	98530
TRIBUNE CO NEW	COM	896047107	2303	57550	SH		DEFINED	07,06,01,03	57550
TRIBUNE CO NEW 55632	COM	896047107	26309	657571	SH		OTHER	01,03	601939
TRIBUNE CO NEW	COM	896047107	206	5150	SH		OTHER	05,01,03	5150
TRIGON HEALTHCARE INC 12300	COM	89618L100	6925	106783	SH		DEFINED	01,03	94483
TRIGON HEALTHCARE INC	COM	89618L100	4069	62740	SH		DEFINED	05,01,03	62740
TRIGON HEALTHCARE INC	COM	89618L100	18868	290950	SH		DEFINED	07,06,01,03	290950
TRIGON HEALTHCARE INC 672	COM	89618L100	77	1184	SH		OTHER	01,03	512
TRIGON HEALTHCARE INC	COM	89618L100	233	3600	SH		OTHER	06,01,03	3600
TRIMBLE NAVIGATION LTD 300	COM	896239100	172	8850	SH		DEFINED	01,03	8550
TRIMBLE NAVIGATION LTD	COM	896239100	92	4700	SH		DEFINED	05,01,03	4700
TRIMBLE NAVIGATION LTD	COM	896239100	409	21000	SH		DEFINED	07,06,01,03	21000
TRIMBLE NAVIGATION LTD	COM	896239100	392	20100	SH		DEFINED	08,09,03	20100
TRIMBLE NAVIGATION LTD 200	COM	896239100	4	200	SH		OTHER	01,03	
TRIMERIS INC	COM	896263100	25	500	SH		DEFINED	01,03	500
TRIMERIS INC	COM	896263100	501	10000	SH		DEFINED	08,09,03	10000
TRIMERIS INC	COM	896263100	1252	25000	SH	PUT	DEFINED	08,09,03	25000
TRINITY INDS INC	COM	896522109	207	10115	SH		DEFINED	01,03	10115
TRINITY INDS INC	COM	896522109	362	17670	SH		DEFINED	05,01,03	17670
TRINITY INDS INC	COM	896522109	343	16750	SH		DEFINED	07,06,01,03	16750
TRINITY INDS INC	COM	896522109	156	7600	SH		OTHER	01,03	7600
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	161	7162	SH		DEFINED	01,03	7162

TRIQUINT SEMICONDUCTOR INC	COM	89674K103	868	38560	SH	DEFINED	05,01,03	38560
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	823	36575	SH	DEFINED	07,06,01,03	36575
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	122	5400	SH	DEFINED	08,09,03	5400
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	17	770	SH	OTHER	01,03	770
TRITON PCS HLDGS INC	CL A	89677M106	275	6700	SH	DEFINED	05,01,03	6700
TRITON PCS HLDGS INC	CL A	89677M106	4555	111100	SH	DEFINED	07,06,01,03	111100
TRITON PCS HLDGS INC	CL A	89677M106	4	100	SH	DEFINED	08,09,03	100
TRIUMPH GROUP INC NEW 1150	COM	896818101	737	15050	SH	DEFINED	01,03	13900
TRIUMPH GROUP INC NEW	COM	896818101	613	12500	SH	DEFINED	05,01,03	12500
TRIUMPH GROUP INC NEW	COM	896818101	8712	177800	SH	DEFINED	07,06,01,03	177800
TRIZETTO GROUP INC	COM	896882107	1113	120367	SH	DEFINED	01,03	120367
TRUSTCO BK CORP N Y	COM	898349105	1380	103363	SH	DEFINED	01,03	103363
TRUSTCO BK CORP N Y	COM	898349105	739	55350	SH	DEFINED	07,06,01,03	55350
TUCKER ANTHONY SUTRO	COM	898647102	300	13645	SH	DEFINED	01,03	13645
TUCKER ANTHONY SUTRO	COM	898647102	466	21200	SH	DEFINED	07,06,01,03	21200
TUCKER ANTHONY SUTRO	COM	898647102	40	1800	SH	OTHER	06,01,03	1800
TUPPERWARE CORP 6456	COM	899896104	222	9456	SH	DEFINED	01,03	3000
TUPPERWARE CORP	COM	899896104	425	18150	SH	DEFINED	05,01,03	18150
TUPPERWARE CORP	COM	899896104	262	11175	SH	DEFINED	07,06,01,03	11175
TUPPERWARE CORP 9220 3294	COM	899896104	633	27016	SH	OTHER	01,03	14502
TUPPERWARE CORP	COM	899896104	23	1000	SH	OTHER	05,01,03	1000
TUPPERWARE CORP	COM	899896104	323	13800	SH	OTHER	06,01,03	13800
TURKISH INVT FD INC 10000	COM	900145103	59	10000	SH	OTHER	01,03	
TV AZTECA S A DE C V	SPONSORED AD	901145102	604	94168	SH	DEFINED	01,03	94168
TV AZTECA S A DE C V	SPONSORED AD	901145102	526	82000	SH	DEFINED	06,01,03	82000
21ST CENTY INS GROUP	COM	90130N103	288	15482	SH	OTHER	01,03	15482
TYCO INTL LTD NEW 252295	COM	902124106	557522	10227893	SH	DEFINED	01,03	9975598
TYCO INTL LTD NEW 762124	COM	902124106	41543	762124	SH	DEFINED	05,01,03	
TYCO INTL LTD NEW	COM	902124106	65096	1194199	SH	DEFINED	07,06,01,03	1194199
TYCO INTL LTD NEW	COM	902124106	2933	53806	SH	DEFINED	08,09,03	53806
TYCO INTL LTD NEW	COM	902124106	3816	70000	SH	CALL PUT	DEFINED 08,09,03	70000
TYCO INTL LTD NEW	COM	902124106	5	100	SH	DEFINED	08,09,03	100
TYCO INTL LTD NEW 29958	COM	902124106	23240	426347	SH	DEFINED	11,01,03	396389
TYCO INTL LTD NEW	COM	902124106	414	7600	SH	DEFINED	13,01,03	7600
TYCO INTL LTD NEW	COM	902124106	4306	79000	SH	DEFINED	17,16	79000
TYCO INTL LTD NEW 1016671	COM	902124106	134900	2474768	SH	OTHER	01,03	1458097
TYCO INTL LTD NEW 708076	COM	902124106	81960	1503575	SH	OTHER	05,01,03	795499
TYCO INTL LTD NEW	COM	902124106	16386	300600	SH	OTHER	06,01,03	300600
TYCO INTL LTD NEW 500	COM	902124106	49	900	SH	OTHER	13,01,03	400
TYCO INTL LTD NEW	LYON ZRO 144	902124AA4	30350	40000000	PRN	DEFINED	17,16	40000000
TYCO INTL LTD NEW	LYON ZERO	902124AC0	175	230000	PRN	DEFINED	01,03	230000
TYCO INTL LTD NEW	LYON ZERO	902124AC0	3657	4820000	PRN	DEFINED	07,06,01,03	4820000
TYCO INTL LTD NEW	LYON ZERO	902124AC0	40632	53551000	PRN	DEFINED	08,09,03	53551000
TYCO INTL LTD NEW	LYON ZERO	902124AC0	26556	35000000	PRN	DEFINED	17,16	35000000
TYCO INTL LTD NEW	LYON ZERO	902124AC0	19	25000	PRN	OTHER	01,03	25000
TYSON FOODS INC 500	CL A	902494103	511	55532	SH	DEFINED	01,03	55032
TYSON FOODS INC	CL A	902494103	980	106400	SH	DEFINED	05,01,03	106400
TYSON FOODS INC	CL A	902494103	930	100975	SH	DEFINED	07,06,01,03	100975
TYSON FOODS INC	CL A	902494103	700	76000	SH	DEFINED	08,09,03	76000
TYSON FOODS INC	CL A	902494103	691	75000	SH	PUT	DEFINED 08,09,03	75000
TYSON FOODS INC 1350	CL A	902494103	66	7205	SH	OTHER	01,03	5855
UAL CORP	COM PAR \$0.0	902549500	252	7180	SH	DEFINED	01,03	7180
UAL CORP	COM PAR \$0.0	902549500	35	1000	SH	DEFINED	08,09,03	1000
UAL CORP 250	COM PAR \$0.0	902549500	109	3092	SH	OTHER	01,03	2842
UCAR INTL INC	COM	90262K109	6	510	SH	DEFINED	01,03	510
UCAR INTL INC	COM	90262K109	260	21745	SH	DEFINED	05,01,03	21745
UCAR INTL INC	COM	90262K109	247	20650	SH	DEFINED	07,06,01,03	20650
UCBH HOLDINGS INC 3100	COM	90262T308	225	7425	SH	DEFINED	01,03	4325
UCBH HOLDINGS INC	COM	90262T308	1469	48400	SH	DEFINED	05,01,03	48400
UCBH HOLDINGS INC	COM	90262T308	495	16300	SH	DEFINED	07,06,01,03	16300
UGI CORP NEW 900	COM	902681105	297	11013	SH	DEFINED	01,03	10113
UGI CORP NEW	COM	902681105	657	24325	SH	DEFINED	07,06,01,03	24325
UGI CORP NEW 500	COM	902681105	107	3946	SH	OTHER	01,03	3446
UIL HLDG CORP 10300	COM	902748102	705	14505	SH	DEFINED	01,03	4205
UIL HLDG CORP	COM	902748102	5641	116100	SH	DEFINED	05,01,03	116100
UIL HLDG CORP	COM	902748102	603	12400	SH	DEFINED	07,06,01,03	12400
UIL HLDG CORP 630	COM	902748102	49	1000	SH	OTHER	01,03	370

UMB FINL CORP	COM	902788108	90	2100	SH	DEFINED 01,03	2100
UMB FINL CORP 19250	COM	902788108	1079	25104	SH	OTHER 01,03	5854
USX MARATHON GROUP	COM NEW	902905827	3923	132925	SH	DEFINED 01,03	132925
USX MARATHON GROUP	COM NEW	902905827	3038	102945	SH	DEFINED 05,01,03	102945
USX MARATHON GROUP	COM NEW	902905827	1777	60225	SH	DEFINED 07,06,01,03	60225
USX MARATHON GROUP 19831	COM NEW	902905827	929	31471	SH	OTHER 01,03	11640
USX MARATHON GROUP	COM NEW	902905827	157	5325	SH	OTHER 05,01,03	5325
USX MARATHON GROUP	COM NEW	902905827	3741	126775	SH	OTHER 06,01,03	126775
UST INC	COM	902911106	7126	246932	SH	DEFINED 01,03	129107
117825							
UST INC	COM	902911106	8755	303365	SH	DEFINED 05,01,03	303365
UST INC	COM	902911106	33595	1164075	SH	DEFINED 07,06,01,03	1164075
UST INC	COM	902911106	275	9535	SH	DEFINED 08,09,03	9535
UST INC	COM	902911106	3604	124886	SH	OTHER 01,03	86903
37983							
UST INC	COM	902911106	82	2825	SH	OTHER 05,01,03	2825
UST INC	COM	902911106	1218	42200	SH	OTHER 06,01,03	42200
US BANCORP DEL	COM NEW	902973304	52590	2307600	SH	DEFINED	2307600
US BANCORP DEL 199911	COM NEW	902973304	26599	1167129	SH	DEFINED 01,03	967218
US BANCORP DEL	COM NEW	902973304	14085	618050	SH	DEFINED 05,01,03	618050
US BANCORP DEL	COM NEW	902973304	8398	368475	SH	DEFINED 07,06,01,03	368475
US BANCORP DEL	COM NEW	902973304	1308	57407	SH	DEFINED 08,09,03	57407
US BANCORP DEL	COM NEW	902973304	1912	83900	SH	DEFINED 08,09,03	83900
US BANCORP DEL	COM NEW	902973304	378	16600	SH	DEFINED 08,09,03	16600
US BANCORP DEL	COM NEW	902973304	786	34500	SH	DEFINED 17,16	34500
US BANCORP DEL 742649	COM NEW	902973304	37640	1651615	SH	OTHER 01,03	908966
US BANCORP DEL	COM NEW	902973304	749	32850	SH	OTHER 05,01,03	32850
US BANCORP DEL	COM NEW	902973304	4062	178215	SH	OTHER 06,01,03	178215
URS CORP NEW 5800	COM	903236107	275	10200	SH	DEFINED 01,03	4400
URS CORP NEW	COM	903236107	2327	86200	SH	DEFINED 05,01,03	86200
URS CORP NEW	COM	903236107	412	15250	SH	DEFINED 07,06,01,03	15250
US LEC CORP	CL A	90331S109	156	57873	SH	DEFINED 01,03	57873
USX-U S STL	COM	90337T101	283	14027	SH	DEFINED 01,03	8652
5375							
USX-U S STL	COM	90337T101	683	33890	SH	DEFINED 05,01,03	33890
USX-U S STL	COM	90337T101	345	17125	SH	DEFINED 07,06,01,03	17125
USX-U S STL 1064	COM	90337T101	168	8337	SH	OTHER 01,03	7273
USX-U S STL	COM	90337T101	31	1525	SH	OTHER 05,01,03	1525
US ONCOLOGY INC 75725	COM	90338W103	1541	173350	SH	DEFINED 01,03	97625
US ONCOLOGY INC	COM	90338W103	7410	833476	SH	DEFINED 05,01,03	833476
US ONCOLOGY INC	COM	90338W103	8774	986932	SH	DEFINED 07,06,01,03	986932
ULTIMATE ELECTRS INC 200	COM	903849107	88	2700	SH	DEFINED 01,03	2500
ULTIMATE ELECTRS INC	COM	903849107	1566	48300	SH	DEFINED 05,01,03	48300
ULTIMATE ELECTRS INC	COM	903849107	318	9800	SH	DEFINED 07,06,01,03	9800
ULTIMATE ELECTRS INC	COM	903849107	8	261	SH	DEFINED 08,09,03	261
ULTIMATE SOFTWARE GROUP INC	COM	90385D107	208	41242	SH	DEFINED 01,03	41242
USA ED INC 11100	COM	90390U102	5639	77247	SH	DEFINED 01,03	66147
USA ED INC	COM	90390U102	7066	96790	SH	DEFINED 05,01,03	96790
USA ED INC	COM	90390U102	2559	35055	SH	DEFINED 07,06,01,03	35055
USA ED INC	COM	90390U102	256	3500	SH	DEFINED 08,09,03	3500
USA ED INC 406589	COM	90390U102	471233	6455243	SH	DEFINED 11,06,01,03	6048654
USA ED INC 1750	COM	90390U102	534	7319	SH	OTHER 01,03	5569
USA ED INC	COM	90390U102	204	2800	SH	OTHER 05,01,03	2800
USA ED INC	COM	90390U102	4533	62100	SH	OTHER 06,01,03	62100
USA ED INC 2000000	COM	90390U102	146000	2000000	SH	OTHER 16	
ULTRAMAR DIAMOND SHAMROCK CORP	COM	904000106	1150	24341	SH	DEFINED 01,03	24341
ULTRAMAR DIAMOND SHAMROCK CORP	COM	904000106	1619	34260	SH	DEFINED 05,01,03	34260
ULTRAMAR DIAMOND SHAMROCK CORP	COM	904000106	1536	32500	SH	DEFINED 07,06,01,03	32500
ULTRAMAR DIAMOND SHAMROCK CORP 1884	COM	904000106	262	5536	SH	OTHER 01,03	3652
ULTRAMAR DIAMOND SHAMROCK CORP	COM	904000106	146	3100	SH	OTHER 06,01,03	3100
ULTRATECH STEPPER INC 27900	COM	904034105	1051	40980	SH	DEFINED 01,03	13080
ULTRATECH STEPPER INC	COM	904034105	9047	352700	SH	DEFINED 05,01,03	352700
ULTRATECH STEPPER INC	COM	904034105	507	19775	SH	DEFINED 07,06,01,03	19775
ULTRATECH STEPPER INC	COM	904034105	308	12000	SH	DEFINED 08,09,03	12000
ULTRATECH STEPPER INC	COM	904034105	28	1090	SH	OTHER 01,03	1090
ULTRATECH STEPPER INC	COM	904034105	56	2200	SH	OTHER 06,01,03	2200
UNIBANCO-UNIAO DE BANCOS BRASL	GDR REP PFD	90458E107	616	24200	SH	OTHER 06,01,03	24200
UNIFI INC	COM	904677101	6	680	SH	DEFINED 01,03	680
UNIFI INC	COM	904677101	219	25720	SH	DEFINED 05,01,03	25720
UNIFI INC	COM	904677101	207	24400	SH	DEFINED 07,06,01,03	24400
UNILAB CORP NEW	COM NEW	904763208	39	1544	SH	DEFINED 05,01,03	1544

UNILAB CORP NEW	COM NEW	904763208	561	22266	SH	DEFINED 07,06,01,03	22266
UNILEVER PLC 2895	SPON ADR NEW	904767704	100	2895	SH	DEFINED 01,03	
UNILEVER PLC 4361 2355	SPON ADR NEW	904767704	347	10061	SH	OTHER 01,03	3345
UNILEVER N V 1697	N Y SHS NEW	904784709	11993	201328	SH	DEFINED 01,03	199631
UNILEVER N V	N Y SHS NEW	904784709	10610	178105	SH	DEFINED 05,01,03	178105
UNILEVER N V	N Y SHS NEW	904784709	6590	110625	SH	DEFINED 07,06,01,03	110625
UNILEVER N V	N Y SHS NEW	904784709	351	5892	SH	DEFINED 08,09,03	5892
UNILEVER N V 8341	N Y SHS NEW	904784709	2347	39404	SH	OTHER 01,03	31063
UNILEVER N V	N Y SHS NEW	904784709	587	9850	SH	OTHER 05,01,03	9850
UNILEVER N V	N Y SHS NEW	904784709	11473	192600	SH	OTHER 06,01,03	192600
UNION PAC CORP 54963	COM	907818108	20424	371954	SH	DEFINED 01,03	316991
UNION PAC CORP	COM	907818108	10628	193545	SH	DEFINED 05,01,03	193545
UNION PAC CORP	COM	907818108	21711	395400	SH	DEFINED 07,06,01,03	395400
UNION PAC CORP 251088	COM	907818108	24993	455160	SH	OTHER 01,03	204072
UNION PAC CORP	COM	907818108	235	4275	SH	OTHER 05,01,03	4275
UNION PLANTERS CORP 32920	COM	908068109	4788	109807	SH	DEFINED 01,03	76887
UNION PLANTERS CORP	COM	908068109	1829	41960	SH	DEFINED 05,01,03	41960
UNION PLANTERS CORP	COM	908068109	1153	26450	SH	DEFINED 07,06,01,03	26450
UNION PLANTERS CORP 21046	COM	908068109	2426	55650	SH	OTHER 01,03	34604
UNION PLANTERS CORP	COM	908068109	104	2375	SH	OTHER 05,01,03	2375
UNISOURCE ENERGY CORP	COM	909205106	516	22475	SH	DEFINED 01,03	22475
UNISOURCE ENERGY CORP	COM	909205106	3416	148700	SH	DEFINED 05,01,03	148700
UNISOURCE ENERGY CORP	COM	909205106	664	28900	SH	DEFINED 07,06,01,03	28900
UNISOURCE ENERGY CORP	COM	909205106	5	208	SH	OTHER 01,03	208
UNISOURCE ENERGY CORP	COM	909205106	124	5400	SH	OTHER 06,01,03	5400
UNISYS CORP	COM	909214108	972	66065	SH	DEFINED 01,03	66065
UNISYS CORP	COM	909214108	1496	101725	SH	DEFINED 05,01,03	101725
UNISYS CORP	COM	909214108	903	61375	SH	DEFINED 07,06,01,03	61375
UNISYS CORP	COM	909214108	91	6200	SH	DEFINED 08,09,03	6200
UNISYS CORP	COM	909214108	129	8800	SH	DEFINED 08,09,03	8800
UNISYS CORP	COM	909214108	169	11500	SH	DEFINED 08,09,03	11500
UNISYS CORP 25066	COM	909214108	400	27196	SH	OTHER 01,03	2130
UNISYS CORP	COM	909214108	1909	129800	SH	OTHER 06,01,03	129800
UNITED BANKSHARES INC WEST VA 11900	COM	909907107	1023	38185	SH	DEFINED 01,03	26285
UNITED BANKSHARES INC WEST VA	COM	909907107	3953	147500	SH	DEFINED 05,01,03	147500
UNITED BANKSHARES INC WEST VA	COM	909907107	965	36000	SH	DEFINED 07,06,01,03	36000
UNITED DOMINION REALTY TR INC 3746	COM	910197102	1485	103509	SH	DEFINED 01,03	99763
UNITED DOMINION REALTY TR INC 16146	COM	910197102	1154	80392	SH	OTHER 01,03	64246
UNITED DOMINION REALTY TR INC	COM	910197102	43	3000	SH	OTHER 13,01,03	3000
UNITED MICROELECTRONICS CORP	SPONSORED AD	910873207	1122	126092	SH	DEFINED 01,03	126092
UNITED MICROELECTRONICS CORP	SPONSORED AD	910873207	7	800	SH	DEFINED 06,01,03	800
UNITED MICROELECTRONICS CORP	SPONSORED AD	910873207	498	56000	SH	DEFINED 08,09,03	56000
UNITED NATL BANCORP N J	COM	910909100	1159	51120	SH	DEFINED 01,03	51120
UNITED NATL BANCORP N J	COM	910909100	235	10361	SH	OTHER 01,03	10361
UNITED NAT FOODS INC 1900	COM	911163103	131	6250	SH	DEFINED 01,03	4350
UNITED NAT FOODS INC	COM	911163103	872	41600	SH	DEFINED 05,01,03	41600
UNITED NAT FOODS INC	COM	911163103	337	16100	SH	DEFINED 07,06,01,03	16100
UNITED NAT FOODS INC	COM	911163103	21	1000	SH	DEFINED 08,09,03	1000
UNITED NAT FOODS INC 3410	COM	911163103	71	3410	SH	OTHER 01,03	
UNITED PAN-EUROPE COMMUNCTN NV	SPON ADR A S	911300200	97	38640	SH	DEFINED 01,03	38640
UNITED PAN-EUROPE COMMUNCTN NV	SPON ADR A S	911300200	121	47979	SH	DEFINED 08,09,03	47979
UNITED PARCEL SERVICE INC 21289	CL B	911312106	60620	1048792	SH	DEFINED 01,03	1027503
UNITED PARCEL SERVICE INC	CL B	911312106	2844	49200	SH	DEFINED 07,06,01,03	49200
UNITED PARCEL SERVICE INC 7972	CL B	911312106	31224	540212	SH	OTHER 01,03	532240
UNITED RENTALS INC	COM	911363109	1236	47619	SH	DEFINED	47619
UNITED RENTALS INC	COM	911363109	423	16295	SH	DEFINED 01,03	16295
UNITED RENTALS INC	COM	911363109	872	33585	SH	DEFINED 05,01,03	33585
UNITED RENTALS INC	COM	911363109	827	31875	SH	DEFINED 07,06,01,03	31875
UNITED RENTALS INC	COM	911363109	505	19450	SH	OTHER 01,03	19450
UNITED RENTALS INC	COM	911363109	101	3900	SH	OTHER 06,01,03	3900
UNITED STATES CELLULAR CORP	COM	911684108	141	2440	SH	DEFINED 01,03	2440
UNITED STATES CELLULAR CORP	COM	911684108	23	400	SH	DEFINED 05,01,03	400
UNITED STATES CELLULAR CORP 200	COM	911684108	40	700	SH	OTHER 01,03	500
UNITED STATES CELLULAR CORP	LYON ZERO	911684AA6	147	270000	PRN	DEFINED 01,03	270000
UNITED STATES CELLULAR CORP	LYON ZERO	911684AA6	3259	5980000	PRN	DEFINED 07,06,01,03	5980000
US AIRWAYS GROUP INC	COM	911905107	418	17204	SH	DEFINED 01,03	17204
US AIRWAYS GROUP INC	COM	911905107	530	21795	SH	DEFINED 05,01,03	21795
US AIRWAYS GROUP INC	COM	911905107	315	12950	SH	DEFINED 07,06,01,03	12950

US AIRWAYS GROUP INC	COM	911905107	1701	70000 SH	DEFINED	17,16	70000
US AIRWAYS GROUP INC 520	COM	911905107	13	520 SH	OTHER	01,03	
US AIRWAYS GROUP INC	COM	911905107	28	1150 SH	OTHER	05,01,03	1150
U S INDS INC NEW 90	COM	912080108	1	215 SH	DEFINED	01,03	125
U S INDS INC NEW 12150	COM	912080108	50	12150 SH	OTHER	01,03	
UNITED STATIONERS INC 10461	COM	913004107	1098	34796 SH	DEFINED	01,03	24335
UNITED STATIONERS INC	COM	913004107	4564	144600 SH	DEFINED	05,01,03	144600
UNITED STATIONERS INC	COM	913004107	941	29825 SH	DEFINED	07,06,01,03	29825
UNITED STATIONERS INC 200	COM	913004107	6	200 SH	OTHER	01,03	
UNITED STATIONERS INC	COM	913004107	129	4100 SH	OTHER	06,01,03	4100
UNITED TECHNOLOGIES CORP 87625	COM	913017109	201813	2754756 SH	DEFINED	01,03	2667131
UNITED TECHNOLOGIES CORP 313397	COM	913017109	22959	313397 SH	DEFINED	05,01,03	
UNITED TECHNOLOGIES CORP	COM	913017109	46964	641066 SH	DEFINED	07,06,01,03	641066
UNITED TECHNOLOGIES CORP	COM	913017109	92	1250 SH	DEFINED	08,09,03	1250
UNITED TECHNOLOGIES CORP 12402	COM	913017109	84036	1147087 SH	DEFINED	11,06,01,03	1134685
UNITED TECHNOLOGIES CORP	COM	913017109	18	250 SH	DEFINED	13,01,03	250
UNITED TECHNOLOGIES CORP 490099	COM	913017109	65879	899250 SH	OTHER	01,03	409151
UNITED TECHNOLOGIES CORP 291603	COM	913017109	44918	613125 SH	OTHER	05,01,03	321522
UNITED TECHNOLOGIES CORP	COM	913017109	6918	94425 SH	OTHER	06,01,03	94425
UNITED TECHNOLOGIES CORP 550	COM	913017109	40	550 SH	OTHER	13,01,03	
UNITED TR GROUP INC	COM	91311A100	69	14000 SH	DEFINED	01,03	14000
UNITEDHEALTH GROUP INC 16800	COM	91324P102	9819	159016 SH	DEFINED	01,03	142216
UNITEDHEALTH GROUP INC 157500	COM	91324P102	9726	157500 SH	DEFINED	05,01,03	
UNITEDHEALTH GROUP INC	COM	91324P102	4133	66925 SH	DEFINED	07,06,01,03	66925
UNITEDHEALTH GROUP INC	COM	91324P102	48	780 SH	DEFINED	08,09,03	780
UNITEDHEALTH GROUP INC 215610	COM	91324P102	181862	2945138 SH	DEFINED	11,06,01,03	2729528
UNITEDHEALTH GROUP INC 7236	COM	91324P102	903	14616 SH	OTHER	01,03	7380
UNITEDHEALTH GROUP INC 117500	COM	91324P102	17319	280475 SH	OTHER	05,01,03	162975
UNITEDHEALTH GROUP INC	COM	91324P102	5335	86400 SH	OTHER	06,01,03	86400
UNITRIN INC 8982	COM	913275103	345	8982 SH	DEFINED	01,03	
UNITRIN INC	COM	913275103	1262	32860 SH	DEFINED	05,01,03	32860
UNITRIN INC	COM	913275103	1178	30675 SH	DEFINED	07,06,01,03	30675
UNITRIN INC 23524 68713	COM	913275103	4284	111555 SH	OTHER	01,03	19318
UNIVERSAL CORP VA	COM	913456109	1724	43477 SH	DEFINED	01,03	43477
UNIVERSAL CORP VA	COM	913456109	518	13070 SH	DEFINED	05,01,03	13070
UNIVERSAL CORP VA	COM	913456109	492	12400 SH	DEFINED	07,06,01,03	12400
UNIVERSAL CORP VA 1600	COM	913456109	2444	61630 SH	OTHER	01,03	60030
UNIVERSAL CORP VA	COM	913456109	28	700 SH	OTHER	06,01,03	700
UNIVERSAL FST PRODS INC 8000	COM	913543104	282	12525 SH	DEFINED	01,03	4525
UNIVERSAL FST PRODS INC	COM	913543104	2216	98500 SH	DEFINED	05,01,03	98500
UNIVERSAL FST PRODS INC	COM	913543104	397	17625 SH	DEFINED	07,06,01,03	17625
UNIVERSAL HEALTH RLTY INCM TR	SH BEN INT	91359E105	987	45700 SH	DEFINED	08,09,03	45700
UNIVERSAL HEALTH RLTY INCM TR 400	SH BEN INT	91359E105	20	942 SH	OTHER	01,03	542
UNIVERSAL HLTH SVCS INC 22000	CL B	913903100	2366	52000 SH	DEFINED	01,03	30000
UNIVERSAL HLTH SVCS INC	CL B	913903100	12972	285100 SH	DEFINED	05,01,03	285100
UNIVERSAL HLTH SVCS INC	CL B	913903100	2366	52000 SH	DEFINED	07,06,01,03	52000
UNIVERSAL HLTH SVCS INC	CL B	913903100	1092	24000 SH	DEFINED	08,09,03	24000
UNIVERSAL HLTH SVCS INC 400	CL B	913903100	46	1000 SH	OTHER	01,03	600
UNIVERSAL HLTH SVCS INC	CL B	913903100	205	4500 SH	OTHER	06,01,03	4500
UNIVISION COMMUNICATIONS INC 4503 4600	CL A	914906102	11300	264152 SH	DEFINED	01,03	255049
UNIVISION COMMUNICATIONS INC	CL A	914906102	2910	68020 SH	DEFINED	05,01,03	68020
UNIVISION COMMUNICATIONS INC	CL A	914906102	14463	338075 SH	DEFINED	07,06,01,03	338075
UNIVISION COMMUNICATIONS INC	CL A	914906102	3	70 SH	DEFINED	08,09,03	70
UNIVISION COMMUNICATIONS INC 1697	CL A	914906102	73	1697 SH	OTHER	01,03	
UNIVISION COMMUNICATIONS INC	CL A	914906102	154	3600 SH	OTHER	05,01,03	3600
UNOCAL CORP 13310	COM	915289102	5418	158652 SH	DEFINED	01,03	145342
UNOCAL CORP	COM	915289102	2847	83360 SH	DEFINED	05,01,03	83360
UNOCAL CORP	COM	915289102	6117	179125 SH	DEFINED	07,06,01,03	179125
UNOCAL CORP	COM	915289102	3878	113558 SH	OTHER	01,03	61908

51650									
UNOCAL CORP	COM	915289102	143	4200	SH	OTHER	05,01,03	4200	
UNUMPROVIDENT CORP	COM	91529Y106	3404	105969	SH	DEFINED	01,03	105969	
UNUMPROVIDENT CORP	COM	91529Y106	2680	83425	SH	DEFINED	05,01,03	83425	
UNUMPROVIDENT CORP	COM	91529Y106	1495	46550	SH	DEFINED	07,06,01,03	46550	
UNUMPROVIDENT CORP	COM	91529Y106	681	21200	SH	DEFINED	08,09,03	21200	
UNUMPROVIDENT CORP	COM	91529Y106	466	14500	SH	PUT	DEFINED	08,09,03	14500
UNUMPROVIDENT CORP	COM	91529Y106	1200	37352	SH	OTHER	01,03	21580	
15772									
UNUMPROVIDENT CORP	COM	91529Y106	133	4150	SH	OTHER	05,01,03	4150	
USFREIGHTWAYS CORP	COM	916906100	224	7590	SH	DEFINED	01,03	6840	
750									
USFREIGHTWAYS CORP	COM	916906100	15	500	SH	DEFINED	05,01,03	500	
USFREIGHTWAYS CORP	COM	916906100	673	22800	SH	DEFINED	07,06,01,03	22800	
URBAN OUTFITTERS INC	COM	917047102	3947	367500	SH	DEFINED	08,09,03	367500	
USINTERNETWORKING INC	COM	917311805	66	54615	SH	DEFINED		54615	
USINTERNETWORKING INC	COM	917311805	8	6375	SH	DEFINED	01,03	6375	
USINTERNETWORKING INC	COM	917311805	22	18189	SH	OTHER	01,03	18189	
UTILICORP UTD INC	COM	918005109	5656	185138	SH	DEFINED	01,03	184538	
600									
UTILICORP UTD INC	COM	918005109	1663	54430	SH	DEFINED	05,01,03	54430	
UTILICORP UTD INC	COM	918005109	1578	51650	SH	DEFINED	07,06,01,03	51650	
UTILICORP UTD INC	COM	918005109	3189	104400	SH	DEFINED	08,09,03	104400	
UTILICORP UTD INC	COM	918005109	678	22209	SH	OTHER	01,03	16426	
5783									
UTILICORP UTD INC	COM	918005109	144	4700	SH	OTHER	06,01,03	4700	
UTSTARCOM INC	COM	918076100	1889	81078	SH	DEFINED	08,09,03	81078	
V F CORP	COM	918204108	3179	87380	SH	DEFINED	01,03	46220	
41160									
V F CORP	COM	918204108	2890	79445	SH	DEFINED	05,01,03	79445	
V F CORP	COM	918204108	2805	77100	SH	DEFINED	07,06,01,03	77100	
V F CORP	COM	918204108	1260	34631	SH	OTHER	01,03	31331	
3300									
V F CORP	COM	918204108	70	1925	SH	OTHER	05,01,03	1925	
VYVO INC	COM	918458100	129	87000	SH	DEFINED	08,09,03	87000	
VALASSIS COMMUNICATIONS INC	COM	918866104	1344	37530	SH	DEFINED	01,03	36800	
730									
VALASSIS COMMUNICATIONS INC	COM	918866104	915	25565	SH	DEFINED	05,01,03	25565	
VALASSIS COMMUNICATIONS INC	COM	918866104	868	24250	SH	DEFINED	07,06,01,03	24250	
VALASSIS COMMUNICATIONS INC	COM	918866104	3	90	SH	DEFINED	08,09,03	90	
VALENCE TECHNOLOGY INC	COM	918914102	198	30850	SH	DEFINED	01,03	9150	
21700									
VALENCE TECHNOLOGY INC	COM	918914102	2053	319300	SH	DEFINED	05,01,03	319300	
VALENCE TECHNOLOGY INC	COM	918914102	235	36600	SH	DEFINED	07,06,01,03	36600	
VALENCE TECHNOLOGY INC	COM	918914102	26	4000	SH	DEFINED	08,09,03	4000	
VALENCE TECHNOLOGY INC	COM	918914102	24	3670	SH	OTHER	01,03	3670	
VALERO ENERGY CORP NEW	COM	91913Y100	4150	112826	SH	DEFINED	01,03	112516	
310									
VALERO ENERGY CORP NEW	COM	91913Y100	1123	30545	SH	DEFINED	05,01,03	30545	
VALERO ENERGY CORP NEW	COM	91913Y100	1023	27825	SH	DEFINED	07,06,01,03	27825	
VALERO ENERGY CORP NEW	COM	91913Y100	154	4200	SH	DEFINED	08,09,03	4200	
VALERO ENERGY CORP NEW	COM	91913Y100	368	10000	SH	CALL	DEFINED	08,09,03	10000
VALERO ENERGY CORP NEW	COM	91913Y100	415	11296	SH	OTHER	01,03	2300	
8996									
VALICERT INC	COM	91915Q105	105	33560	SH	DEFINED		33560	
VALICERT INC	COM	91915Q105	1	404	SH	DEFINED	08,09,03	404	
VALMONT INDS INC	COM	920253101	239	13125	SH	DEFINED	01,03	13125	
VALMONT INDS INC	COM	920253101	399	21925	SH	DEFINED	07,06,01,03	21925	
VALMONT INDS INC	COM	920253101	6	350	SH	OTHER	01,03	350	
VALSPAR CORP	COM	920355104	34	945	SH	DEFINED	01,03	945	
VALSPAR CORP	COM	920355104	844	23780	SH	DEFINED	05,01,03	23780	
VALSPAR CORP	COM	920355104	785	22100	SH	DEFINED	07,06,01,03	22100	
VALUECLICK INC	COM	92046N102	519	162210	SH	DEFINED	01,03	162210	
VAN KAMPEN MUN INCOME TR	COM	920909108	29	3300	SH	DEFINED	01,03	3300	
VAN KAMPEN MUN INCOME TR	COM	920909108	87	9800	SH	OTHER	01,03	7800	
2000									
VAN KAMPEN CALIF MUN TR	SH BEN INT	920910106	109	12300	SH	OTHER	01,03	12300	
VAN KAMPEN MUN TR	SH BEN INT	920919107	115	8450	SH	DEFINED	01,03	8450	
VAN KAMPEN MUN TR	SH BEN INT	920919107	62	4536	SH	OTHER	01,03	3736	
800									
VAN KAMPEN TR INSD MUNS	COM	920928108	200	13941	SH	DEFINED	01,03	13941	
VAN KAMPEN TR INSD MUNS	COM	920928108	58	4013	SH	OTHER	01,03	4013	
VAN KAMPEN TR INVNT GRADE MUNS	COM	920929106	262	17950	SH	DEFINED	01,03	17950	
VAN KAMPEN TR INVNT GRADE MUNS	COM	920929106	62	4250	SH	OTHER	01,03	700	
3550									
VAN KAMPEN STRATEGIC SECTOR	COM	920943107	121	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	231	18300	SH	DEFINED	01,03	18300	
VAN KAMPEN SENIOR INCOME TR	COM	920961109	80	10275	SH	DEFINED	01,03	10275	
VAN KAMPEN SENIOR INCOME TR	COM	920961109	31	4000	SH	OTHER	01,03	3000	
1000									
VAN KAMPEN ADVANTAGE MUN INCOM	SH BEN INT	921124103	173	12465	SH	DEFINED	01,03	12465	
VANS INC	COM	921930103	87	3702	SH	DEFINED	01,03	3702	
VANS INC	COM	921930103	78	3316	SH	DEFINED	05,01,03	3316	
VANS INC	COM	921930103	1119	47637	SH	DEFINED	07,06,01,03	47637	

VANS INC	COM	921930103	63	2700	SH	DEFINED 08,09,03	2700
VARCO INTL INC DEL	COM	922122106	63	3380	SH	DEFINED 01,03	3380
VARCO INTL INC DEL	COM	922122106	853	45830	SH	DEFINED 05,01,03	45830
VARCO INTL INC DEL	COM	922122106	810	43500	SH	DEFINED 07,06,01,03	43500
VARIAN INC	COM	922206107	313	9700	SH	DEFINED 01,03	9700
VARIAN INC	COM	922206107	31	950	SH	DEFINED 08,09,03	950
VARIAN INC	COM	922206107	58	1800	SH	OTHER 01,03	
1800							
VARIAN SEMICONDUCTOR EQUIPMNT 8088	COM	922207105	1239	29491	SH	DEFINED 01,03	21403
VARIAN SEMICONDUCTOR EQUIPMNT	COM	922207105	4066	96800	SH	DEFINED 05,01,03	96800
VARIAN SEMICONDUCTOR EQUIPMNT	COM	922207105	1212	28850	SH	DEFINED 07,06,01,03	28850
VARIAN SEMICONDUCTOR EQUIPMNT	COM	922207105	307	7300	SH	DEFINED 08,09,03	7300
VARIAN SEMICONDUCTOR EQUIPMNT 800	COM	922207105	70	1670	SH	OTHER 01,03	870
VARIAN SEMICONDUCTOR EQUIPMNT	COM	922207105	76	1800	SH	OTHER 06,01,03	1800
VARIAN MED SYS INC	COM	92220P105	1730	24199	SH	DEFINED 01,03	21300
2899							
VARIAN MED SYS INC	COM	92220P105	2686	37568	SH	DEFINED 05,01,03	37568
VARIAN MED SYS INC	COM	92220P105	2059	28800	SH	DEFINED 07,06,01,03	28800
VARIAN MED SYS INC	COM	92220P105	250	3500	SH	OTHER 01,03	1200
2300							
VARIAN MED SYS INC	COM	92220P105	122	1700	SH	OTHER 06,01,03	1700
VASOMEDICAL INC	COM	922321104	25	5700	SH	DEFINED 01,03	5700
VASOMEDICAL INC	COM	922321104	86	20000	SH	DEFINED 08,09,03	20000
VASOMEDICAL INC	COM	922321104	9	2000	SH	OTHER 01,03	2000
VAXGEN INC	COM NEW	922390208	234	12340	SH	DEFINED 01,03	12340
VAXGEN INC	COM NEW	922390208	28	1461	SH	OTHER 01,03	1361
100							
VASTERA INC	COM	92239N109	482	33917	SH	DEFINED 08,09,03	33917
VECTREN CORP	COM	92240G101	260	12548	SH	DEFINED 01,03	10417
2131							
VECTREN CORP	COM	92240G101	672	32446	SH	DEFINED 05,01,03	32446
VECTREN CORP	COM	92240G101	637	30775	SH	DEFINED 07,06,01,03	30775
VECTREN CORP	COM	92240G101	484	23405	SH	OTHER 01,03	22340
1065							
VEECO INSTRS INC DEL	COM	922417100	32	800	SH	DEFINED 01,03	800
VEECO INSTRS INC DEL	COM	922417100	72	1800	SH	DEFINED 08,09,03	1800
VEECO INSTRS INC DEL	COM	922417100	9150	230200	SH	DEFINED 17,16	230200
VERITAS SOFTWARE CO	COM	923436109	61171	919443	SH	DEFINED 01,03	907915
11528							
VERITAS SOFTWARE CO	COM	923436109	10522	158157	SH	DEFINED 05,01,03	158157
VERITAS SOFTWARE CO	COM	923436109	16273	244600	SH	DEFINED 07,06,01,03	244600
VERITAS SOFTWARE CO	COM	923436109	14700	220953	SH	DEFINED 08,09,03	220953
VERITAS SOFTWARE CO	COM	923436109	116	1750	SH	DEFINED 13,01,03	1750
VERITAS SOFTWARE CO	COM	923436109	6760	101608	SH	OTHER 01,03	77651
23957							
VERITY INC	COM	92343C106	472	23675	SH	DEFINED 01,03	14375
9300							
VERITY INC	COM	92343C106	2202	110400	SH	DEFINED 05,01,03	110400
VERITY INC	COM	92343C106	616	30900	SH	DEFINED 07,06,01,03	30900
VERITY INC	COM	92343C106	2	100	SH	CALL DEFINED 08,09,03	100
VERITY INC	COM	92343C106	6	300	SH	PUT DEFINED 08,09,03	300
VERITY INC	COM	92343C106	13	630	SH	OTHER 01,03	630
VERITY INC	COM	92343C106	38	1900	SH	OTHER 06,01,03	1900
VERISIGN INC	COM	92343E102	24182	402970	SH	DEFINED 01,03	393078
9892							
VERISIGN INC	COM	92343E102	114	1900	SH	DEFINED 05,01,03	1900
VERISIGN INC	COM	92343E102	568	9470	SH	DEFINED 08,09,03	9470
VERISIGN INC	COM	92343E102	114	1900	SH	DEFINED 13,01,03	1900
VERISIGN INC	COM	92343E102	2766	46098	SH	OTHER 01,03	24204
21894							
VERITAS DGC INC	COM	92343P107	727	26184	SH	DEFINED 01,03	18050
8134							
VERITAS DGC INC	COM	92343P107	2688	96866	SH	DEFINED 05,01,03	96866
VERITAS DGC INC	COM	92343P107	789	28425	SH	DEFINED 07,06,01,03	28425
VERITAS DGC INC	COM	92343P107	92	3300	SH	OTHER 06,01,03	3300
VERIZON COMMUNICATIONS	COM	92343V104	361143	6750341	SH	DEFINED 01,03	6416356
333985							
VERIZON COMMUNICATIONS	COM	92343V104	61301	1145813	SH	DEFINED 05,01,03	1145813
VERIZON COMMUNICATIONS	COM	92343V104	84312	1575925	SH	DEFINED 07,06,01,03	1575925
VERIZON COMMUNICATIONS	COM	92343V104	871	16276	SH	DEFINED 08,09,03	16276
VERIZON COMMUNICATIONS	COM	92343V104	2675	50000	SH	CALL DEFINED 08,09,03	50000
VERIZON COMMUNICATIONS	COM	92343V104	326	6100	SH	DEFINED 13,01,03	6100
VERIZON COMMUNICATIONS	COM	92343V104	183133	3423052	SH	OTHER 01,03	2097563
1325489							
VERIZON COMMUNICATIONS	COM	92343V104	2493	46600	SH	OTHER 05,01,03	46600
VERIZON COMMUNICATIONS	COM	92343V104	18364	343255	SH	OTHER 06,01,03	343255
VERIZON COMMUNICATIONS	DB CV ZRO 14	92343VAA2	78211	144500000	PRN	DEFINED 01,03	144500000
VERIZON COMMUNICATIONS	DB CV ZRO 14	92343VAA2	13531	250000000	PRN	DEFINED 17,16	250000000
VERTEX PHARMACEUTICALS INC	COM	92532F100	123	2490	SH	DEFINED 01,03	2490
VERTEX PHARMACEUTICALS INC	COM	92532F100	1430	28880	SH	DEFINED 05,01,03	28880
VERTEX PHARMACEUTICALS INC	COM	92532F100	1358	27425	SH	DEFINED 07,06,01,03	27425
VERTEX PHARMACEUTICALS INC	COM	92532F100	495	10000	SH	CALL DEFINED 08,09,03	10000
VERTEX PHARMACEUTICALS INC	COM	92532F100	55	1110	SH	OTHER 01,03	1110

VERTEX PHARMACEUTICALS INC	COM	92532F100	20	400 SH	OTHER	06,01,03	400	
VERTEX PHARMACEUTICALS INC	SB NT CV 144	92532FAC4	164	200000 PRN	DEFINED	01,03	200000	
VERTEX PHARMACEUTICALS INC	SB NT CV 144	92532FAC4	2681	3270000 PRN	DEFINED	07,06,01,03	3270000	
VERTEX PHARMACEUTICALS INC	SUB NT CV	92532FAD2	1620	1975000 PRN	DEFINED	07,06,01,03	1975000	
VERTEX PHARMACEUTICALS INC	SUB NT CV	92532FAD2	451	550000 PRN	DEFINED	08,09,03	550000	
VERTICALNET INC	COM	92532L107	104	41738 SH	DEFINED	01,03	41738	
VERTICALNET INC	COM	92532L107	5	2000 SH	DEFINED	08,09,03	2000	
VERTICALNET INC	COM	92532L107	3025	1214770 SH	DEFINED	17,16	1214770	
VIACOM INC	CL A	925524100	3144	59273 SH	DEFINED	01,03	58873	
400								
VIACOM INC	CL A	925524100	1968	37100 SH	DEFINED	08,09,03	37100	
VIACOM INC	CL A	925524100	747	14092 SH	OTHER	01,03	5627	
8465								
VIACOM INC	CL B	925524308	291623	5635236 SH	DEFINED	01,03	5480302	
154934								
VIACOM INC	CL B	925524308	35267	681487 SH	DEFINED	05,01,03		
681487								
VIACOM INC	CL B	925524308	38309	740275 SH	DEFINED	07,06,01,03	740275	
VIACOM INC	CL B	925524308	29727	574431 SH	DEFINED	08,09,03	574431	
VIACOM INC	CL B	925524308	32868	635140 SH	OTHER	01,03	497698	
137442								
VIACOM INC	CL B	925524308	45510	879425 SH	OTHER	05,01,03	712162	
167263								
VIACOM INC	CL B	925524308	9055	174967 SH	OTHER	06,01,03	174967	
VIACOM INC	CL B	925524308	18	350 SH	OTHER	13,01,03	350	
VIAD CORP	COM	92552R109	614	23244 SH	DEFINED	01,03	23244	
VIAD CORP	COM	92552R109	1158	43855 SH	DEFINED	05,01,03	43855	
VIAD CORP	COM	92552R109	1056	40000 SH	DEFINED	07,06,01,03	40000	
VIAD CORP	COM	92552R109	299	11310 SH	OTHER	01,03	8712	
2598								
VIAD CORP	COM	92552R109	61	2300 SH	OTHER	06,01,03	2300	
VIASAT INC	COM	92552V100	359	15015 SH	DEFINED	01,03	15015	
VIASAT INC	COM	92552V100	96	4000 SH	DEFINED	05,01,03	4000	
VIASAT INC	COM	92552V100	470	19675 SH	DEFINED	07,06,01,03	19675	
VIASAT INC	COM	92552V100	77	3240 SH	OTHER	01,03	3240	
VIASAT INC	COM	92552V100	69	2900 SH	OTHER	06,01,03	2900	
VIASYSTEMS GROUP INC	COM	92553H100	171	56800 SH	DEFINED	08,09,03	56800	
VIASYSTEMS GROUP INC	COM	92553H100	5	1500 SH	OTHER	01,03	1500	
VICAL INC	COM	925602104	538	38496 SH	DEFINED	01,03	35321	
3175								
VICAL INC	COM	925602104	359	25700 SH	DEFINED	05,01,03	25700	
VICAL INC	COM	925602104	5237	374579 SH	DEFINED	07,06,01,03	374579	
VICINITY CORP	COM	925653107	25	14483 SH	DEFINED		14483	
VICOR CORP	COM	925815102	349	21390 SH	DEFINED	01,03	10600	
490	10300							
VICOR CORP	COM	925815102	2065	126700 SH	DEFINED	05,01,03	126700	
VICOR CORP	COM	925815102	615	37725 SH	DEFINED	07,06,01,03	37725	
VICOR CORP	COM	925815102	49	3000 SH	OTHER	01,03		
3000								
VIGNETTE CORP	COM	926734104	1623	183000 SH	DEFINED	01,03	183000	
VIGNETTE CORP	COM	926734104	23	2600 SH	DEFINED	05,01,03	2600	
VIGNETTE CORP	COM	926734104	333	37575 SH	DEFINED	08,09,03	37575	
VIGNETTE CORP	COM	926734104	33	3700 SH	OTHER	01,03	1700	
2000								
VINTAGE PETE INC	COM	927460105	553	29570 SH	DEFINED	01,03	28400	
1170								
VINTAGE PETE INC	COM	927460105	1052	56275 SH	DEFINED	07,06,01,03	56275	
VINTAGE PETE INC	COM	927460105	561	30000 SH	DEFINED	08,09,03	30000	
VINTAGE PETE INC	COM	927460105	82	4400 SH	OTHER	06,01,03	4400	
VION PHARMACEUTICALS INC	COM	927624106	9	1000 SH	DEFINED	01,03	1000	
VION PHARMACEUTICALS INC	COM	927624106	735	83288 SH	DEFINED	08,09,03	83288	
VIRAGE LOGIC CORP	COM	92763R104	2	100 SH	DEFINED	08,09,03	100	
VIRAGE LOGIC CORP	COM	92763R104	478	30849 SH	OTHER	01,03	30849	
VIRATA CORP	COM	927646109	14	1200 SH	DEFINED	01,03	1200	
VIRATA CORP	COM	927646109	6657	561800 SH	DEFINED	17,16	561800	
VIRATA CORP	COM	927646109	9	796 SH	OTHER	01,03	796	
VIRGINIA COMM BANCORP INC	COM	92778Q109	261	16305 SH	OTHER	01,03		
16305								
VISHAY INTERTECHNOLOGY INC	COM	928298108	3439	149505 SH	DEFINED	01,03	149505	
VISHAY INTERTECHNOLOGY INC	COM	928298108	1557	67707 SH	DEFINED	05,01,03	67707	
VISHAY INTERTECHNOLOGY INC	COM	928298108	1442	62700 SH	DEFINED	07,06,01,03	62700	
VISHAY INTERTECHNOLOGY INC	COM	928298108	22	937 SH	DEFINED	08,09,03	937	
VISHAY INTERTECHNOLOGY INC	COM	928298108	1495	65000 SH	CALL	DEFINED	08,09,03	65000
VISHAY INTERTECHNOLOGY INC	COM	928298108	9	400 SH	PUT	DEFINED	08,09,03	400
VISHAY INTERTECHNOLOGY INC	COM	928298108	139	6025 SH	OTHER	01,03	5330	
695								
VISHAY INTERTECHNOLOGY INC	COM	928298108	139	6050 SH	OTHER	06,01,03	6050	
VISIBLE GENETICS INC	COM	92829S104	313	12600 SH	DEFINED		12600	
VISIBLE GENETICS INC	COM	92829S104	646	26000 SH	CALL	DEFINED	08,09,03	26000
VISIBLE GENETICS INC	COM	92829S104	249	10000 SH	PUT	DEFINED	08,09,03	10000
VISIBLE GENETICS INC	COM	92829S104	3	110 SH	OTHER	01,03		
110								
VISTEON CORP	COM	92839U107	1	81 SH	DEFINED		81	
VISTEON CORP	COM	92839U107	1456	79228 SH	DEFINED	01,03	75068	
4160								

VISTEON CORP	COM	92839U107	797	43351	SH	DEFINED 05,01,03	43351
VISTEON CORP	COM	92839U107	464	25250	SH	DEFINED 07,06,01,03	25250
VISTEON CORP	COM	92839U107	1	39	SH	DEFINED 08,09,03	39
VISTEON CORP 17272	COM	92839U107	700	38082	SH	OTHER 01,03	20810
VISTEON CORP	COM	92839U107	41	2250	SH	OTHER 05,01,03	2250
VISTEON CORP	COM	92839U107	505	27500	SH	OTHER 06,01,03	27500
VISUAL NETWORKS INC	COM	928444108	63	7201	SH	DEFINED 01,03	7201
VISUAL NETWORKS INC	COM	928444108	239	27300	SH	DEFINED 07,06,01,03	27300
VISUAL NETWORKS INC	COM	928444108	2	231	SH	DEFINED 08,09,03	231
VISX INC DEL 260	COM	92844S105	48	2485	SH	DEFINED 01,03	2225
VISX INC DEL	COM	92844S105	524	27100	SH	DEFINED 05,01,03	27100
VISX INC DEL	COM	92844S105	498	25725	SH	DEFINED 07,06,01,03	25725
VISX INC DEL	COM	92844S105	1838	95000	SH	DEFINED 17,16	95000
VISX INC DEL 3000	COM	92844S105	58	3000	SH	OTHER 01,03	
VITAL SIGNS INC 10400	COM	928469105	644	19474	SH	DEFINED 01,03	9074
VITAL SIGNS INC	COM	928469105	4501	136179	SH	DEFINED 05,01,03	136179
VITAL SIGNS INC	COM	928469105	2985	90305	SH	DEFINED 07,06,01,03	90305
VITAL IMAGES INC 2000	COM	92846N104	11	2000	SH	DEFINED 01,03	
VITAL IMAGES INC 13000	COM	92846N104	72	13000	SH	OTHER 01,03	
VITESSE SEMICONDUCTOR CORP	COM	928497106	1082	51436	SH	DEFINED 01,03	51436
VITESSE SEMICONDUCTOR CORP	COM	928497106	1241	59005	SH	DEFINED 05,01,03	59005
VITESSE SEMICONDUCTOR CORP	COM	928497106	3523	167425	SH	DEFINED 07,06,01,03	167425
VITESSE SEMICONDUCTOR CORP	COM	928497106	1229	58400	SH	DEFINED 08,09,03	58400
VITESSE SEMICONDUCTOR CORP 555	COM	928497106	34	1620	SH	OTHER 01,03	1065
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	197	3390	SH	DEFINED 01,03	3390
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	2743	47300	SH	DEFINED 08,09,03	47300
VIVENDI UNIVERSAL 4800	SPON ADR NEW	92851S204	492	8480	SH	OTHER 01,03	3680
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	806	13895	SH	OTHER 06,01,03	13895
VIVUS INC	COM	928551100	46	14800	SH	DEFINED 01,03	14800
VODAFONE GROUP PLC NEW 27140	SPONSORED AD	92857W100	10856	485712	SH	DEFINED 01,03	458572
VODAFONE GROUP PLC NEW 1700	SPONSORED AD	92857W100	38	1700	SH	DEFINED 05,01,03	
VODAFONE GROUP PLC NEW	SPONSORED AD	92857W100	39	1760	SH	DEFINED 08,09,03	1760
VODAFONE GROUP PLC NEW 375535	SPONSORED AD	92857W100	15547	695597	SH	OTHER 01,03	320062
VODAFONE GROUP PLC NEW 998300	SPONSORED AD	92857W100	22350	1000000	SH	OTHER 05,01,03	1700
VOLT INFORMATION SCIENCES INC 5600	COM	928703107	159	9075	SH	DEFINED 01,03	3475
VOLT INFORMATION SCIENCES INC	COM	928703107	1405	80300	SH	DEFINED 05,01,03	80300
VOLT INFORMATION SCIENCES INC	COM	928703107	238	13600	SH	DEFINED 07,06,01,03	13600
VORNADO RLTY TR	SH BEN INT	929042109	152	3900	SH	DEFINED 01,03	3900
VORNADO RLTY TR	SH BEN INT	929042109	220	5644	SH	OTHER 01,03	5644
VULCAN MATLS CO 92100	COM	929160109	5880	109398	SH	DEFINED 01,03	17298
VULCAN MATLS CO	COM	929160109	1792	33340	SH	DEFINED 05,01,03	33340
VULCAN MATLS CO	COM	929160109	1048	19500	SH	DEFINED 07,06,01,03	19500
VULCAN MATLS CO	COM	929160109	12	230	SH	DEFINED 08,09,03	230
VULCAN MATLS CO 24000	COM	929160109	1999	37188	SH	OTHER 01,03	13188
VULCAN MATLS CO	COM	929160109	94	1750	SH	OTHER 05,01,03	1750
WD-40 CO 400	COM	929236107	2765	105925	SH	DEFINED 01,03	105525
WD-40 CO	COM	929236107	360	13800	SH	DEFINED 07,06,01,03	13800
WD-40 CO	COM	929236107	316	12100	SH	OTHER 01,03	12100
WGL HLDGS INC 1300	COM	92924F106	507	18717	SH	DEFINED 01,03	17417
WGL HLDGS INC	COM	92924F106	604	22285	SH	DEFINED 05,01,03	22285
WGL HLDGS INC	COM	92924F106	573	21125	SH	DEFINED 07,06,01,03	21125
WGL HLDGS INC 1400	COM	92924F106	531	19599	SH	OTHER 01,03	18199
WMS INDS INC 12300	COM	929297109	629	19550	SH	DEFINED 01,03	7250
WMS INDS INC	COM	929297109	4745	147500	SH	DEFINED 05,01,03	147500
WMS INDS INC	COM	929297109	912	28350	SH	DEFINED 07,06,01,03	28350
WPP GROUP PLC	SPON ADR NEW	929309300	55	1085	SH	DEFINED 01,03	1085
WPP GROUP PLC	SPON ADR NEW	929309300	13473	268125	SH	DEFINED 08,09,03	268125
WPP GROUP PLC	SPON ADR NEW	929309300	5	100	SH	OTHER 01,03	100
W P CAREY & CO LLC	COM	92930Y107	45	2440	SH	DEFINED 01,03	2440
W P CAREY & CO LLC 1151	COM	92930Y107	184	9968	SH	OTHER 01,03	8817
WPS RESOURCES CORP	COM	92931B106	29	829	SH	DEFINED 01,03	829
WPS RESOURCES CORP 10200	COM	92931B106	556	15772	SH	OTHER 01,03	5572
WABASH NATL CORP 15138	COM	929566107	247	20388	SH	DEFINED 01,03	5250

WABASH NATL CORP	COM	929566107	2195	181400	SH	DEFINED 05,01,03	181400
WABASH NATL CORP	COM	929566107	250	20625	SH	DEFINED 07,06,01,03	20625
WABTEC CORP 15600	COM	929740108	429	28600	SH	DEFINED 01,03	13000
WABTEC CORP 2500	COM	929740108	272	18100	SH	OTHER 01,03	15600
WACHOVIA CORP 14825	COM	929771103	43141	606333	SH	DEFINED 01,03	591508
WACHOVIA CORP	COM	929771103	4658	65462	SH	DEFINED 05,01,03	65462
WACHOVIA CORP	COM	929771103	2885	40550	SH	DEFINED 07,06,01,03	40550
WACHOVIA CORP	COM	929771103	3913	55000	SH	CALL DEFINED 08,09,03	55000
WACHOVIA CORP 175335	COM	929771103	28750	404078	SH	OTHER 01,03	228743
WACHOVIA CORP	COM	929771103	258	3625	SH	OTHER 05,01,03	3625
WACHOVIA CORP 750	COM	929771103	53	750	SH	OTHER 13,01,03	
WADDELL & REED FINL INC	CL A	930059100	3997	125878	SH	DEFINED 01,03	125878
WADDELL & REED FINL INC	CL A	930059100	1401	44134	SH	DEFINED 05,01,03	44134
WADDELL & REED FINL INC	CL A	930059100	10803	340250	SH	DEFINED 07,06,01,03	340250
WADDELL & REED FINL INC	CL A	930059100	95	3000	SH	DEFINED 08,09,03	3000
WADDELL & REED FINL INC 496	CL A	930059100	106	3326	SH	OTHER 01,03	2830
WADDELL & REED FINL INC	CL A	930059100	25	800	SH	OTHER 06,01,03	800
WAL MART STORES INC 364865	COM	931142103	532265	10907079	SH	DEFINED 01,03	10542214
WAL MART STORES INC	COM	931142103	98	2000	SH	PUT DEFINED 01,03	2000
WAL MART STORES INC 1532000	COM	931142103	91585	1876735	SH	DEFINED 05,01,03	344735
WAL MART STORES INC	COM	931142103	94130	1928900	SH	DEFINED 07,06,01,03	1928900
WAL MART STORES INC	COM	931142103	1286	26357	SH	DEFINED 08,09,03	26357
WAL MART STORES INC 621002	COM	931142103	362912	7436712	SH	DEFINED 11,06,01,03	6815710
WAL MART STORES INC	COM	931142103	539	11050	SH	DEFINED 13,01,03	11050
WAL MART STORES INC 2490094	COM	931142103	221299	4534814	SH	OTHER 01,03	2044720
WAL MART STORES INC	COM	931142103	78522	1609050	SH	OTHER 05,01,03	1609050
WAL MART STORES INC	COM	931142103	14118	289300	SH	OTHER 06,01,03	289300
WAL MART STORES INC 400	COM	931142103	88	1800	SH	OTHER 13,01,03	1400
WALGREEN CO 125331	COM	931422109	68668	1992676	SH	DEFINED 01,03	1867345
WALGREEN CO	COM	931422109	13323	386610	SH	DEFINED 05,01,03	386610
WALGREEN CO	COM	931422109	7264	210800	SH	DEFINED 07,06,01,03	210800
WALGREEN CO	COM	931422109	744	21600	SH	DEFINED 08,09,03	21600
WALGREEN CO	COM	931422109	298	8650	SH	DEFINED 13,01,03	8650
WALGREEN CO 744968	COM	931422109	52440	1521776	SH	OTHER 01,03	776808
WALGREEN CO	COM	931422109	605	17550	SH	OTHER 05,01,03	17550
WALGREEN CO	COM	931422109	3825	111000	SH	OTHER 06,01,03	111000
WALLACE COMPUTER SERVICES INC	COM	932270101	8	460	SH	DEFINED 01,03	460
WALLACE COMPUTER SERVICES INC	COM	932270101	325	19630	SH	DEFINED 05,01,03	19630
WALLACE COMPUTER SERVICES INC	COM	932270101	308	18625	SH	DEFINED 07,06,01,03	18625
WASHINGTON BKG CO OAK HBR WASH	COM	937303105	466	52390	SH	DEFINED 01,03	52390
WASHINGTON FED INC 19100	COM	938824109	1646	67136	SH	DEFINED 01,03	48036
WASHINGTON FED INC	COM	938824109	5983	244000	SH	DEFINED 05,01,03	244000
WASHINGTON FED INC	COM	938824109	1226	50000	SH	DEFINED 07,06,01,03	50000
WASHINGTON FED INC	COM	938824109	2	100	SH	DEFINED 08,09,03	100
WASHINGTON FED INC	COM	938824109	139	5660	SH	OTHER 01,03	5660
WASHINGTON FED INC	COM	938824109	86	3500	SH	OTHER 06,01,03	3500
WASHINGTON MUT INC 135605	COM	939322103	30018	799402	SH	DEFINED 01,03	663797
WASHINGTON MUT INC	COM	939322103	21563	574239	SH	DEFINED 05,01,03	574239
WASHINGTON MUT INC	COM	939322103	51683	1376375	SH	DEFINED 07,06,01,03	1376375
WASHINGTON MUT INC	COM	939322103	342	9121	SH	DEFINED 08,09,03	9121
WASHINGTON MUT INC 58383	COM	939322103	33126	882190	SH	DEFINED 11,06,01,03	823807
WASHINGTON MUT INC 16115	COM	939322103	5939	158159	SH	OTHER 01,03	142044
WASHINGTON MUT INC	COM	939322103	568	15125	SH	OTHER 05,01,03	15125
WASHINGTON MUT INC	COM	939322103	9128	243100	SH	OTHER 06,01,03	243100
WASHINGTON POST CO	CL B	939640108	1415	2466	SH	DEFINED 01,03	2466
WASHINGTON POST CO	CL B	939640108	2663	4640	SH	DEFINED 05,01,03	4640
WASHINGTON POST CO	CL B	939640108	2468	4300	SH	DEFINED 07,06,01,03	4300
WASHINGTON POST CO 284	CL B	939640108	69909	121793	SH	OTHER 01,03	121509
WASHINGTON POST CO	CL B	939640108	100	175	SH	OTHER 06,01,03	175
WASHINGTON REAL ESTATE INVT TR 14500	SH BEN INT	939653101	860	36392	SH	DEFINED 01,03	21892
WASHINGTON REAL ESTATE INVT TR 9094	SH BEN INT	939653101	1356	57354	SH	OTHER 01,03	48260
WASTE CONNECTIONS INC	COM	941053100	162	4500	SH	DEFINED 01,03	4500
WASTE CONNECTIONS INC	COM	941053100	34	950	SH	DEFINED 08,09,03	950
WASTE CONNECTIONS INC	COM	941053100	40	1100	SH	OTHER 06,01,03	1100
WASTE MGMT INC DEL	COM	94106L109	12958	420445	SH	DEFINED 01,03	345638

WELLS FARGO & CO NEW	COM		949746101	12536	270000	SH	CALL	DEFINED	01,03	270000
WELLS FARGO & CO NEW	COM		949746101	5804	125000	SH	PUT	DEFINED	01,03	125000
WELLS FARGO & CO NEW	COM		949746101	36236	780453	SH		DEFINED	05,01,03	780453
WELLS FARGO & CO NEW	COM		949746101	19986	430450	SH		DEFINED	07,06,01,03	430450
WELLS FARGO & CO NEW	COM		949746101	5157	111060	SH		DEFINED	08,09,03	111060
WELLS FARGO & CO NEW	COM		949746101	3478	74900	SH	CALL	DEFINED	08,09,03	74900
WELLS FARGO & CO NEW	COM		949746101	3714	80000	SH	PUT	DEFINED	08,09,03	80000
WELLS FARGO & CO NEW	COM		949746101	223	4800	SH		DEFINED	13,01,03	4800
WELLS FARGO & CO NEW	COM		949746101	2015	43400	SH		DEFINED	17,16	43400
WELLS FARGO & CO NEW	COM		949746101	4643	100000	SH	CALL	DEFINED	17,16	100000
WELLS FARGO & CO NEW	COM		949746101	99928	2152224	SH		OTHER	01,03	1494989
657235										
WELLS FARGO & CO NEW	COM		949746101	1373	29575	SH		OTHER	05,01,03	29575
WELLS FARGO & CO NEW	COM		949746101	4485	96600	SH		OTHER	06,01,03	96600
WELLS FARGO & CO NEW	COM		949746101	42	900	SH		OTHER	13,01,03	400
500										
WENDYS FING I	TECONS	SER A	950588202	1446	27300	SH		DEFINED	01,03	27300
WENDYS FING I	TECONS	SER A	950588202	3401	64200	SH		DEFINED	07,06,01,03	64200
WENDYS FING I	TECONS	SER A	950588202	329	6214	SH		DEFINED	08,09,03	6214
WENDYS FING I	TECONS	SER A	950588202	15	285	SH		OTHER	01,03	285
WENDYS INTL INC	COM		950590109	428	16749	SH		DEFINED	01,03	16749
WENDYS INTL INC	COM		950590109	914	35780	SH		DEFINED	05,01,03	35780
WENDYS INTL INC	COM		950590109	560	21925	SH		DEFINED	07,06,01,03	21925
WENDYS INTL INC	COM		950590109	448	17531	SH		OTHER	01,03	1756
15775										
WENDYS INTL INC	COM		950590109	50	1950	SH		OTHER	05,01,03	1950
WERNER ENTERPRISES INC	COM		950755108	555	22900	SH		DEFINED	01,03	22900
WERNER ENTERPRISES INC	COM		950755108	107	4400	SH		DEFINED	05,01,03	4400
WERNER ENTERPRISES INC	COM		950755108	992	40900	SH		DEFINED	07,06,01,03	40900
WERNER ENTERPRISES INC	COM		950755108	127	5249	SH		OTHER	01,03	5249
WERNER ENTERPRISES INC	COM		950755108	56	2300	SH		OTHER	06,01,03	2300
WESBANCO INC	COM		950810101	141	5625	SH		DEFINED	01,03	5625
WESBANCO INC	COM		950810101	1942	77413	SH		OTHER	01,03	
77413										
WEST COAST BANCORP ORE NEW	COM		952145100	310	24431	SH		DEFINED	01,03	24431
WEST COAST BANCORP ORE NEW	COM		952145100	68	5393	SH		DEFINED	08,09,03	5393
WESTAMERICA BANCORPORATION	COM		957090103	26	675	SH		DEFINED	01,03	675
WESTAMERICA BANCORPORATION	COM		957090103	752	19170	SH		DEFINED	05,01,03	19170
WESTAMERICA BANCORPORATION	COM		957090103	635	16175	SH		DEFINED	07,06,01,03	16175
WESTERN DIGITAL CORP	COM		958102105	6	1400	SH		DEFINED	01,03	1400
WESTERN DIGITAL CORP	COM		958102105	420	106300	SH		DEFINED	08,09,03	106300
WESTERN GAS RES INC	COM		958259103	12	365	SH		DEFINED	01,03	365
WESTERN GAS RES INC	COM		958259103	508	15580	SH		DEFINED	05,01,03	15580
WESTERN GAS RES INC	COM		958259103	482	14775	SH		DEFINED	07,06,01,03	14775
WESTERN GAS RES INC	COM		958259103	2	50	SH		OTHER	01,03	
50										
WESTERN RES INC	COM		959425109	3326	154712	SH		DEFINED	01,03	146112
8600										
WESTERN RES INC	COM		959425109	726	33790	SH		DEFINED	05,01,03	33790
WESTERN RES INC	COM		959425109	689	32050	SH		DEFINED	07,06,01,03	32050
WESTERN RES INC	COM		959425109	1636	76093	SH		OTHER	01,03	34986
41107										
WESTERN WIRELESS CORP	CL A		95988E204	31639	735782	SH		DEFINED	01,03	730912
4870										
WESTERN WIRELESS CORP	CL A		95988E204	712	16550	SH		DEFINED	05,01,03	16550
WESTERN WIRELESS CORP	CL A		95988E204	13180	306500	SH		DEFINED	07,06,01,03	306500
WESTERN WIRELESS CORP	CL A		95988E204	275	6400	SH		DEFINED	08,09,03	6400
WESTERN WIRELESS CORP	CL A		95988E204	211	4900	SH		DEFINED	13,01,03	4900
WESTERN WIRELESS CORP	CL A		95988E204	3472	80742	SH		OTHER	01,03	62953
17789										
WESTPAC BKG CORP	SPONSORED AD		961214301	1116	30500	SH		DEFINED	01,03	30500
WESTPAC BKG CORP	SPONSORED AD		961214301	70	1900	SH		OTHER	01,03	1700
200										
WESTVACO CORP	COM		961548104	2882	118646	SH		DEFINED	01,03	109246
9400										
WESTVACO CORP	COM		961548104	768	31605	SH		DEFINED	05,01,03	31605
WESTVACO CORP	COM		961548104	472	19425	SH		DEFINED	07,06,01,03	19425
WESTVACO CORP	COM		961548104	887	36536	SH		OTHER	01,03	26618
9918										
WESTVACO CORP	COM		961548104	42	1725	SH		OTHER	05,01,03	1725
WESTWOOD ONE INC	COM		961815107	738	20038	SH		DEFINED	01,03	20038
WESTWOOD ONE INC	COM		961815107	1909	51805	SH		DEFINED	05,01,03	51805
WESTWOOD ONE INC	COM		961815107	1807	49025	SH		DEFINED	07,06,01,03	49025
WESTWOOD ONE INC	COM		961815107	30	805	SH		OTHER	01,03	805
WESTWOOD ONE INC	COM		961815107	171	4650	SH		OTHER	06,01,03	4650
WET SEAL INC	CL A		961840105	466	13454	SH		DEFINED	01,03	7554
5900										
WET SEAL INC	CL A		961840105	3260	94200	SH		DEFINED	05,01,03	94200
WET SEAL INC	CL A		961840105	446	12875	SH		DEFINED	07,06,01,03	12875
WET SEAL INC	CL A		961840105	3	100	SH		DEFINED	08,09,03	100
WET SEAL INC	CL A		961840105	45	1300	SH		OTHER	06,01,03	1300
WEYERHAEUSER CO	COM		962166104	19593	356430	SH		DEFINED	01,03	195098
161332										
WEYERHAEUSER CO	COM		962166104	3721	67685	SH		DEFINED	05,01,03	67685
WEYERHAEUSER CO	COM		962166104	2303	41900	SH		DEFINED	07,06,01,03	41900

WEYERHAEUSER CO 414329	COM	962166104	28636	520942 SH	OTHER	01,03	106613
WEYERHAEUSER CO	COM	962166104	203	3700 SH	OTHER	05,01,03	3700
WEYERHAEUSER CO	COM	962166104	4156	75600 SH	OTHER	06,01,03	75600
WHIRLPOOL CORP 20	COM	963320106	2991	47853 SH	DEFINED	01,03	47833
WHIRLPOOL CORP	COM	963320106	1336	21370 SH	DEFINED	05,01,03	21370
WHIRLPOOL CORP	COM	963320106	803	12850 SH	DEFINED	07,06,01,03	12850
WHIRLPOOL CORP	COM	963320106	6250	100000 SH	CALL	DEFINED 08,09,03	100000
WHIRLPOOL CORP	COM	963320106	6250	100000 SH	PUT	DEFINED 08,09,03	100000
WHIRLPOOL CORP 16221	COM	963320106	1929	30862 SH	OTHER	01,03	14641
WHIRLPOOL CORP	COM	963320106	72	1150 SH	OTHER	05,01,03	1150
WHITNEY HLDG CORP 4000	COM	966612103	600	12800 SH	DEFINED	01,03	8800
WHITNEY HLDG CORP	COM	966612103	2345	50000 SH	DEFINED	05,01,03	50000
WHITNEY HLDG CORP	COM	966612103	1097	23400 SH	DEFINED	07,06,01,03	23400
WHITNEY HLDG CORP	COM	966612103	47	1012 SH	OTHER	01,03	1012
WHITNEY HLDG CORP	COM	966612103	38	800 SH	OTHER	06,01,03	800
WHOLE FOODS MKT INC 9000	COM	966837106	793	29266 SH	DEFINED	01,03	20266
WHOLE FOODS MKT INC	COM	966837106	3100	114400 SH	DEFINED	05,01,03	114400
WHOLE FOODS MKT INC	COM	966837106	1260	46500 SH	DEFINED	07,06,01,03	46500
WHOLE FOODS MKT INC	COM	966837106	92	3400 SH	DEFINED	08,09,03	3400
WHOLE FOODS MKT INC	COM	966837106	163	6000 SH	PUT	DEFINED 08,09,03	6000
WHOLE FOODS MKT INC 3910	COM	966837106	1018	37550 SH	OTHER	01,03	33640
WHOLE FOODS MKT INC	COM	966837106	60	2200 SH	OTHER	06,01,03	2200
WILD OATS MARKETS INC	COM	96808B107	7	646 SH	DEFINED	01,03	646
WILD OATS MARKETS INC 8846	COM	96808B107	99	9550 SH	OTHER	01,03	704
WILLAMETTE INDS INC 11000	COM	969133107	1205	24350 SH	DEFINED	01,03	13350
WILLAMETTE INDS INC	COM	969133107	2884	58270 SH	DEFINED	05,01,03	58270
WILLAMETTE INDS INC	COM	969133107	1681	33950 SH	DEFINED	07,06,01,03	33950
WILLAMETTE INDS INC	COM	969133107	21344	431200 SH	DEFINED	17,16	431200
WILLAMETTE INDS INC 9636	COM	969133107	1125	22724 SH	OTHER	01,03	13088
WILLAMETTE INDS INC	COM	969133107	94	1900 SH	OTHER	05,01,03	1900
WILLIAMS COMMUNICATIONS GROUP 17509	CL A	969455104	883	297219 SH	DEFINED	01,03	279710
WILLIAMS COMMUNICATIONS GROUP	CL A	969455104	24	8225 SH	DEFINED	05,01,03	8225
WILLIAMS COMMUNICATIONS GROUP	CL A	969455104	59	19835 SH	DEFINED	08,09,03	19835
WILLIAMS COMMUNICATIONS GROUP	CL A	969455104		1 SH	DEFINED	16	1
WILLIAMS COMMUNICATIONS GROUP 79233	CL A	969455104	675	227346 SH	OTHER	01,03	148113
WILLIAMS COS INC DEL 52950	COM	969457100	29859	906204 SH	DEFINED	01,03	853254
WILLIAMS COS INC DEL	COM	969457100	7976	242059 SH	DEFINED	05,01,03	242059
WILLIAMS COS INC DEL	COM	969457100	17221	522650 SH	DEFINED	07,06,01,03	522650
WILLIAMS COS INC DEL	COM	969457100	3510	106515 SH	DEFINED	08,09,03	106515
WILLIAMS COS INC DEL	COM	969457100	4847	147100 SH	CALL	DEFINED 08,09,03	147100
WILLIAMS COS INC DEL	COM	969457100	4303	130600 SH	PUT	DEFINED 08,09,03	130600
WILLIAMS COS INC DEL 63238	COM	969457100	10021	304124 SH	OTHER	01,03	240886
WILLIAMS COS INC DEL	COM	969457100	275	8350 SH	OTHER	05,01,03	8350
WILLIAMS COS INC DEL	COM	969457100	4537	137700 SH	OTHER	06,01,03	137700
WILLIAMS ENERGY PARTNERS L P	COM UNIT RP	969491109	346	11750 SH	DEFINED	08,09,03	11750
WILLIAMS SONOMA INC	COM	969904101	30	767 SH	DEFINED	01,03	767
WILLIAMS SONOMA INC	COM	969904101	1059	27290 SH	DEFINED	05,01,03	27290
WILLIAMS SONOMA INC	COM	969904101	999	25725 SH	DEFINED	07,06,01,03	25725
WILLIAMS SONOMA INC	COM	969904101	151	3900 SH	DEFINED	08,09,03	3900
WILLIAMS SONOMA INC	COM	969904101	155	4000 SH	PUT	DEFINED 08,09,03	4000
WILLIAMS SONOMA INC	COM	969904101	163	4200 SH	OTHER	01,03	4200
WILMINGTON TRUST CORP	COM	971807102	862	13765 SH	DEFINED	01,03	13765
WILMINGTON TRUST CORP	COM	971807102	975	15570 SH	DEFINED	05,01,03	15570
WILMINGTON TRUST CORP	COM	971807102	926	14775 SH	DEFINED	07,06,01,03	14775
WILMINGTON TRUST CORP 1000	COM	971807102	1967	31400 SH	OTHER	01,03	30400
WIND RIVER SYSTEMS INC	COM	973149107	64	3675 SH	DEFINED	01,03	3675
WIND RIVER SYSTEMS INC	COM	973149107	621	35595 SH	DEFINED	05,01,03	35595
WIND RIVER SYSTEMS INC	COM	973149107	590	33775 SH	DEFINED	07,06,01,03	33775
WIND RIVER SYSTEMS INC	COM	973149107	143	8200 SH	DEFINED	08,09,03	8200
WIND RIVER SYSTEMS INC	COM	973149107	20	1150 SH	OTHER	01,03	1150
WINN DIXIE STORES INC 121335	COM	974280109	6854	262287 SH	DEFINED	01,03	140952
WINN DIXIE STORES INC	COM	974280109	1141	43670 SH	DEFINED	05,01,03	43670
WINN DIXIE STORES INC	COM	974280109	708	27100 SH	DEFINED	07,06,01,03	27100
WINN DIXIE STORES INC 24431	COM	974280109	9836	376420 SH	OTHER	01,03	351989
WINN DIXIE STORES INC	COM	974280109	63	2425 SH	OTHER	05,01,03	2425
WINNEBAGO INDS INC 100	COM	974637100	148	4800 SH	DEFINED	01,03	4700
WINNEBAGO INDS INC	COM	974637100	311	10100 SH	DEFINED	05,01,03	10100
WINNEBAGO INDS INC	COM	974637100	544	17700 SH	DEFINED	07,06,01,03	17700

WINSTON HOTELS INC	COM	97563A102	610	58300	SH	DEFINED 01,03	58300
WINSTON HOTELS INC	COM	97563A102	2	200	SH	OTHER 01,03	200
WINTRUST FINANCIAL CORP	COM	97650W108	7309	294118	SH	DEFINED	294118
WINTRUST FINANCIAL CORP	COM	97650W108	52	2100	SH	DEFINED 01,03	2100
WINTRUST FINANCIAL CORP	COM	97650W108	2	100	SH	DEFINED 08,09,03	100
WISCONSIN CENT TRANSN CORP	COM	976592105	84	5020	SH	DEFINED 01,03	5020
WISCONSIN CENT TRANSN CORP	COM	976592105	400	23925	SH	DEFINED 05,01,03	23925
WISCONSIN CENT TRANSN CORP	COM	976592105	414	24775	SH	DEFINED 07,06,01,03	24775
WISCONSIN CENT TRANSN CORP	COM	976592105	6	333	SH	OTHER 01,03	333
WISCONSIN CENT TRANSN CORP	COM	976592105	18	1100	SH	OTHER 06,01,03	1100
WISCONSIN ENERGY CORP 3637	COM	976657106	6576	276639	SH	DEFINED 01,03	273002
WISCONSIN ENERGY CORP	COM	976657106	1341	56415	SH	DEFINED 05,01,03	56415
WISCONSIN ENERGY CORP	COM	976657106	1273	53550	SH	DEFINED 07,06,01,03	53550
WISCONSIN ENERGY CORP 266116	COM	976657106	8684	365355	SH	OTHER 01,03	99239
WOLVERINE TUBE INC	COM	978093102	46	2750	SH	DEFINED 01,03	2750
WOLVERINE TUBE INC	COM	978093102	174	10500	SH	DEFINED 07,06,01,03	10500
WOLVERINE WORLD WIDE INC 2100	COM	978097103	277	15527	SH	DEFINED 01,03	13427
WOLVERINE WORLD WIDE INC	COM	978097103	456	25500	SH	DEFINED 05,01,03	25500
WOLVERINE WORLD WIDE INC	COM	978097103	661	37000	SH	DEFINED 07,06,01,03	37000
WOODWARD GOVERNOR CO 250	COM	980745103	217	2575	SH	DEFINED 01,03	2325
WOODWARD GOVERNOR CO	COM	980745103	287	3400	SH	DEFINED 05,01,03	3400
WOODWARD GOVERNOR CO	COM	980745103	827	9800	SH	DEFINED 07,06,01,03	9800
WOODWARD GOVERNOR CO	COM	980745103	27	320	SH	OTHER 01,03	320
WORLDCOM INC GA NEW 1942852	WRLDCOM GP C	98157D106	92297	6499810	SH	DEFINED 01,03	4556958
WORLDCOM INC GA NEW 1235359	WRLDCOM GP C	98157D106	17542	1235359	SH	DEFINED 05,01,03	
WORLDCOM INC GA NEW	WRLDCOM GP C	98157D106	33071	2328960	SH	DEFINED 07,06,01,03	2328960
WORLDCOM INC GA NEW	WRLDCOM GP C	98157D106	268	18885	SH	DEFINED 08,09,03	18885
WORLDCOM INC GA NEW 613580	WRLDCOM GP C	98157D106	41198	2901277	SH	OTHER 01,03	2287697
WORLDCOM INC GA NEW 767141	WRLDCOM GP C	98157D106	29142	2052275	SH	OTHER 05,01,03	1285134
WORLDCOM INC GA NEW	WRLDCOM GP C	98157D106	6768	476636	SH	OTHER 06,01,03	476636
WORLDCOM INC GA NEW 524	WRLDCOM GP C	98157D106	7	524	SH	OTHER 13,01,03	
WORLDCOM INC GA NEW	MCI GROUP CO	98157D304	489	30353	SH	DEFINED 01,03	30353
WORLDCOM INC GA NEW	MCI GROUP CO	98157D304	173	10739	SH	DEFINED 05,01,03	10739
WORLDCOM INC GA NEW	MCI GROUP CO	98157D304	1128	70062	SH	DEFINED 07,06,01,03	70062
WORLDCOM INC GA NEW	MCI GROUP CO	98157D304	45	2783	SH	DEFINED 08,09,03	2783
WORTHINGTON INDS INC 11250	COM	981811102	244	17970	SH	DEFINED 01,03	6720
WORTHINGTON INDS INC	COM	981811102	366	26890	SH	DEFINED 05,01,03	26890
WORTHINGTON INDS INC	COM	981811102	224	16475	SH	DEFINED 07,06,01,03	16475
WORTHINGTON INDS INC 11050	COM	981811102	331	24350	SH	OTHER 01,03	13300
WORTHINGTON INDS INC	COM	981811102	20	1475	SH	OTHER 05,01,03	1475
WRIGLEY WM JR CO 26926	COM	982526105	7998	170716	SH	DEFINED 01,03	143790
WRIGLEY WM JR CO	COM	982526105	3363	71775	SH	DEFINED 05,01,03	71775
WRIGLEY WM JR CO	COM	982526105	2045	43650	SH	DEFINED 07,06,01,03	43650
WRIGLEY WM JR CO	COM	982526105	26	560	SH	DEFINED 08,09,03	560
WRIGLEY WM JR CO 10652	COM	982526105	6671	142398	SH	OTHER 01,03	131746
WRIGLEY WM JR CO	COM	982526105	183	3900	SH	OTHER 05,01,03	3900
WRIGLEY WM JR CO	COM	982526105	1078	23000	SH	OTHER 06,01,03	23000
WYNDHAM INTL INC	CL A	983101106	1642	656703	SH	DEFINED 01,03	656703
WYNDHAM INTL INC	CL A	983101106	450	180000	SH	DEFINED 17,16	180000
WYNDHAM INTL INC 1073	CL A	983101106	3	1124	SH	OTHER 01,03	51
XO COMMUNICATIONS INC 1500	CL A	983764101	472	245735	SH	DEFINED 01,03	244235
XO COMMUNICATIONS INC	CL A	983764101	1	690	SH	DEFINED 05,01,03	690
XO COMMUNICATIONS INC	CL A	983764101	628	326950	SH	DEFINED 07,06,01,03	326950
XO COMMUNICATIONS INC	CL A	983764101	1146	596885	SH	DEFINED 08,09,03	596885
XO COMMUNICATIONS INC	CL A	983764101	34	17700	SH	DEFINED 17,16	17700
XO COMMUNICATIONS INC 5500	CL A	983764101	40	21000	SH	OTHER 01,03	15500
X-RITE INC	COM	983857103	43	4900	SH	DEFINED 01,03	4900
X-RITE INC	COM	983857103	164	18600	SH	DEFINED 07,06,01,03	18600
XTO ENERGY CORP	COM	98385X106	12697	884800	SH	DEFINED 05,01,03	884800
XTO ENERGY CORP	COM	98385X106	1524	106200	SH	DEFINED 07,06,01,03	106200
XTO ENERGY CORP	COM	98385X106	113	7900	SH	OTHER 06,01,03	7900
XCEL ENERGY INC 10852	COM	98389B100	5554	195212	SH	DEFINED 01,03	184360
XCEL ENERGY INC	COM	98389B100	3377	118715	SH	DEFINED 05,01,03	118715
XCEL ENERGY INC	COM	98389B100	2668	93775	SH	DEFINED 07,06,01,03	93775
XCEL ENERGY INC 113583	COM	98389B100	6513	228927	SH	OTHER 01,03	115344
XCEL ENERGY INC	COM	98389B100	169	5925	SH	OTHER 05,01,03	5925
XILINX INC	COM	983919101	185609	4500712	SH	DEFINED 01,03	4414220

86492							
XILINX INC	COM	983919101	5515	133720	SH	DEFINED 05,01,03	133720
XILINX INC	COM	983919101	19814	480450	SH	DEFINED 07,06,01,03	480450
XILINX INC	COM	983919101	280	6799	SH	DEFINED 08,09,03	6799
XILINX INC	COM	983919101	280	6790	SH	DEFINED 13,01,03	6790
XILINX INC	COM	983919101	3918	95000	SH	DEFINED 17,16	95000
XILINX INC	COM	983919101	48179	1168271	SH	OTHER 01,03	414945
753326							
XILINX INC	COM	983919101	2128	51600	SH	OTHER 06,01,03	51600
XEROX CORP	COM	984121103	1703	177969	SH	DEFINED 01,03	133269
44700							
XEROX CORP	COM	984121103	2132	222765	SH	DEFINED 05,01,03	222765
XEROX CORP	COM	984121103	1281	133875	SH	DEFINED 07,06,01,03	133875
XEROX CORP	COM	984121103	479	50000	SH	CALL DEFINED 08,09,03	50000
XEROX CORP	COM	984121103	191	20000	SH	PUT DEFINED 08,09,03	20000
XEROX CORP	COM	984121103	646	67500	SH	CALL DEFINED 17,16	67500
XEROX CORP	COM	984121103	1181	123400	SH	OTHER 01,03	97425
25975							
XEROX CORP	COM	984121103	1172	122500	SH	OTHER 06,01,03	122500
XTRA CORP	COM	984138107	1176	23700	SH	DEFINED 01,03	23700
YAHOO INC	COM	984332106	4174	208829	SH	DEFINED 01,03	172759
36070							
YAHOO INC	COM	984332106	4573	228770	SH	DEFINED 05,01,03	228770
YAHOO INC	COM	984332106	2869	143525	SH	DEFINED 07,06,01,03	143525
YAHOO INC	COM	984332106	1612	80640	SH	DEFINED 08,09,03	80640
YAHOO INC	COM	984332106	1654	82750	SH	DEFINED 17,16	82750
YAHOO INC	COM	984332106	515	25758	SH	OTHER 01,03	21554
4204							
YAHOO INC	COM	984332106	9	450	SH	OTHER 13,01,03	450
XICOR INC	COM	984903104	111	10000	SH	DEFINED 01,03	10000
YELLOW CORP	COM	985509108	465	24525	SH	DEFINED 01,03	20625
3900							
YELLOW CORP	COM	985509108	818	43100	SH	DEFINED 05,01,03	43100
YELLOW CORP	COM	985509108	397	20900	SH	DEFINED 07,06,01,03	20900
YELLOW CORP	COM	985509108	4	200	SH	OTHER 01,03	200
YELLOW CORP	COM	985509108	40	2100	SH	OTHER 06,01,03	2100
YORK INTL CORP NEW	COM	986670107	4149	118482	SH	DEFINED 01,03	118482
YORK INTL CORP NEW	COM	986670107	645	18405	SH	DEFINED 05,01,03	18405
YORK INTL CORP NEW	COM	986670107	612	17475	SH	DEFINED 07,06,01,03	17475
YORK INTL CORP NEW	COM	986670107	18	500	SH	OTHER 01,03	200
300							
YOUTHSTREAM MEDIA NETWORKS INC	COM	987819109	288	180300	SH	DEFINED 17,16	180300
Z TEL TECHNOLOGIES INC	COM	988792107	345	230000	SH	DEFINED 01,03	230000
Z TEL TECHNOLOGIES INC	COM	988792107	2669	1779500	SH	DEFINED 12,01,03	1779500
ZALE CORP NEW	COM	988858106	298	8840	SH	DEFINED 01,03	8840
ZALE CORP NEW	COM	988858106	199	5900	SH	DEFINED 05,01,03	5900
ZALE CORP NEW	COM	988858106	1035	30725	SH	DEFINED 07,06,01,03	30725
ZALE CORP NEW	COM	988858106	30	900	SH	OTHER 01,03	10
890							
ZI CORP	COM	988918108	82	11000	SH	OTHER 01,03	1000
10000							
ZEBRA TECHNOLOGIES CORP	CL A	989207105	2266	46131	SH	DEFINED 01,03	31806
350 13975							
ZEBRA TECHNOLOGIES CORP	CL A	989207105	8174	166400	SH	DEFINED 05,01,03	166400
ZEBRA TECHNOLOGIES CORP	CL A	989207105	4728	96250	SH	DEFINED 07,06,01,03	96250
ZEBRA TECHNOLOGIES CORP	CL A	989207105	25	500	SH	DEFINED 08,09,03	500
ZEBRA TECHNOLOGIES CORP	CL A	989207105	84	1700	SH	OTHER 06,01,03	1700
ZENITH NATL INS CORP	COM	989390109	135	5000	SH	DEFINED 01,03	4000
1000							
ZENITH NATL INS CORP	COM	989390109	462	17100	SH	DEFINED 05,01,03	17100
ZENITH NATL INS CORP	COM	989390109	423	15650	SH	DEFINED 07,06,01,03	15650
ZIONS BANCORPORATION	COM	989701107	447	7578	SH	DEFINED 01,03	7578
ZIONS BANCORPORATION	COM	989701107	14656	248400	SH	CALL DEFINED 01,03	248400
ZIONS BANCORPORATION	COM	989701107	1764	29900	SH	DEFINED 05,01,03	29900
ZIONS BANCORPORATION	COM	989701107	1049	17775	SH	DEFINED 07,06,01,03	17775
ZIONS BANCORPORATION	COM	989701107	1534	26000	SH	DEFINED 08,09,03	26000
ZIONS BANCORPORATION	COM	989701107	2655	45000	SH	PUT DEFINED 08,09,03	45000
ZIONS BANCORPORATION	COM	989701107	791	13400	SH	DEFINED 16	13400
ZIONS BANCORPORATION	COM	989701107	24	400	SH	OTHER 01,03	400
ZIONS BANCORPORATION	COM	989701107	90	1525	SH	OTHER 05,01,03	1525
ZIXIT CORP	COM	98974P100	629	68736	SH	DEFINED 01,03	68636
100							
ZIXIT CORP	COM	98974P100	90	9800	SH	DEFINED 05,01,03	9800
ZIXIT CORP	COM	98974P100	140	15250	SH	DEFINED 07,06,01,03	15250
ZORAN CORP	COM	98975F101	21	700	SH	DEFINED 01,03	700
ZORAN CORP	COM	98975F101	1932	65000	SH	CALL DEFINED 08,09,03	65000
ZORAN CORP	COM	98975F101	59	2000	SH	OTHER 01,03	2000
ZWEIG FD	COM	989834106	95	9590	SH	DEFINED 01,03	9590
ZWEIG FD	COM	989834106	3	300	SH	DEFINED 05,01,03	300
ZWEIG FD	COM	989834106	44	4374	SH	OTHER 01,03	1874
2500							
ZWEIG TOTAL RETURN FD INC	COM	989837109	43	5923	SH	DEFINED 01,03	5923
ZWEIG TOTAL RETURN FD INC	COM	989837109	209	28594	SH	OTHER 01,03	18594
10000							

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