

Form 13F

Form 13F Cover Page

Report for the Quarter Ended June 30, 2002

Check here if Amendment Amendment #1
This Amendment (check only one) is a restatement
 adds new holdings

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:

Pamela P. Reed
Assistant Vice President
704-388-8434

Signature, Place, and Date of Signing:

/Pamela P. Reed/
Charlotte, NC
October 25, 2002

Report Type:

13F HOLDINGS REPORT
 13F NOTICE
 13F COMBINATION REPORT

13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 7

Form 13F Information Table Entry Total: 9,991

Form 13F Information Table Value Total: \$71,386,665,000

List of Other Included Managers:

01. 28-10264 Bank of America, N.A.
05. 28-10267 Banc of America Capital Management, LLC
08. 28-10265 Banc of America Securities LLC
11. 28-06748 Marsico Capital Management LLC
13. 28-10270 Bank of America Trust Company of Delaware NA
15. 28-10276 Banc of America E-commerce Holdings Inc.
17. 28-10269 NMS Services (Cayman) Inc.

* Positions held by manager numbers 03,06,07,09, and 16 in the table below represent direct holdings of Bank of America Corporation and have been so designated since 1999, contrary to the 13F filing instructions. This will be corrected in the September 2002 filing.

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

DAIMLERCHRYSLER AG 13840	ORD	D1668R123	1921	39833	SH	DEFINED	01,03			25993
DAIMLERCHRYSLER AG 12886	ORD	D1668R123	2231	46248	SH	OTHER	01,03			33362
DAIMLERCHRYSLER AG	ORD	D1668R123	5426	112500	SH	DEFINED	08,09,03			112500
DAIMLERCHRYSLER AG	ORD	D1668R123	2894	60000	SH	CALL	DEFINED	08,09,03		60000
ACE LTD 27100	ORD	G0070K103	7909	250300	SH	DEFINED	01,03			223200
ACE LTD 1300	ORD	G0070K103	165	5215	SH	OTHER	01,03			3915
ACE LTD	ORD	G0070K103	8380	265180	SH	DEFINED	05,01,03			265180
ACE LTD	ORD	G0070K103	139	4400	SH	OTHER	05,01,03			4400
ACE LTD	ORD	G0070K103	1801	57000	SH	OTHER	06,01,03			57000
ACE LTD	ORD	G0070K103	7778	246125	SH	DEFINED	07,06,01,03			246125
ACE LTD	ORD	G0070K103	1345	42550	SH	DEFINED	08,09,03			42550
AMDOCS LTD 320	ORD	G02602103	2	320	SH	DEFINED	01,03			
AMDOCS LTD 1000 2830	ORD	G02602103	32	4180	SH	OTHER	01,03			350
AMDOCS LTD	ORD	G02602103		5	SH	DEFINED	05,01,03			5
AMDOCS LTD	ORD	G02602103	8	1000	SH	DEFINED	08,09,03			1000
AMDOCS LTD	ORD	G02602103	1435	190000	SH	CALL	DEFINED	08,09,03		190000
APW LTD	COM	G04397108	7	185135	SH	DEFINED	01,03			185135
ACCENTURE LTD BERMUDA	CL A	G1150G111	758	39921	SH	DEFINED	01,03			39921
ACCENTURE LTD BERMUDA	CL A	G1150G111	338	17775	SH	DEFINED	08,09,03			17775
COOPER INDS LTD	CL A	G24182100	118	3000	SH	DEFINED	01,03			3000
COOPER INDS LTD	CL A	G24182100	2367	60235	SH	DEFINED	05,01,03			60235
COOPER INDS LTD	CL A	G24182100	64	1625	SH	OTHER	05,01,03			1625
COOPER INDS LTD	CL A	G24182100	725	18450	SH	DEFINED	07,06,01,03			18450
COOPER INDS LTD	CL A	G24182100	16	400	SH	DEFINED	08,09,03			400
EVEREST RE GROUP LTD	COM	G3223R108	331	5910	SH	DEFINED	01,03			5910
EVEREST RE GROUP LTD 5000	COM	G3223R108	280	5000	SH	OTHER	01,03			
EVEREST RE GROUP LTD	COM	G3223R108	1863	33297	SH	DEFINED	05,01,03			33297
EVEREST RE GROUP LTD	COM	G3223R108	2828	50550	SH	DEFINED	07,06,01,03			50550
GLOBALSANTAFE CORP 266	SHS	G3930E101	102	3713	SH	DEFINED	01,03			3447
GLOBALSANTAFE CORP	SHS	G3930E101	18	649	SH	OTHER	01,03			649
GLOBALSANTAFE CORP	SHS	G3930E101	874	31957	SH	DEFINED	05,01,03			31957
GLOBALSANTAFE CORP	SHS	G3930E101	4785	174936	SH	DEFINED	07,06,01,03			174936
GLOBALSANTAFE CORP	SHS	G3930E101	811	29654	SH	DEFINED	08,09,03			29654
GLOBALSANTAFE CORP	SHS	G3930E101	520	19000	SH	CALL	DEFINED	08,09,03		19000
GLOBALSANTAFE CORP	SHS	G3930E101	161	5900	SH	PUT	DEFINED	08,09,03		5900
INGERSOLL-RAND COMPANY LTD 17800	CL A	G4776G101	3441	75355	SH	DEFINED	01,03			57555
INGERSOLL-RAND COMPANY LTD 61629	CL A	G4776G101	3682	80630	SH	OTHER	01,03			19001

INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	6210	135995	SH	DEFINED 05,01,03	135995
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	126	2750	SH	OTHER 05,01,03	2750
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	6538	143189	SH	DEFINED 07,06,01,03	143189
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	105	2300	SH	DEFINED 08,09,03	2300
IPC HLDGS LTD	ORD	G4933P101	384	12575	SH	DEFINED 01,03	11975
600							
IPC HLDGS LTD	ORD	G4933P101	1196	39165	SH	DEFINED 05,01,03	39165
IPC HLDGS LTD	ORD	G4933P101	4049	132585	SH	DEFINED 07,06,01,03	132585
LORAL SPACE & COMMUNICATIONS	COM	G56462107	11	11252	SH	DEFINED 01,03	11252
LORAL SPACE & COMMUNICATIONS	COM	G56462107	24	24400	SH	OTHER 01,03	600
23800							
LORAL SPACE & COMMUNICATIONS	COM	G56462107	102	102700	SH	DEFINED 08,09,03	102700
MAX RE CAPITAL LTD HAMILTON	SHS	G6052F103	68	5000	SH	DEFINED 01,03	5000
MAX RE CAPITAL LTD HAMILTON	SHS	G6052F103	4500	333333	SH	DEFINED 08,09,03	333333
NOBLE CORPORATION	SHS	G65422100	50	1300	SH	DEFINED 01,03	1300
NOBLE CORPORATION	SHS	G65422100	2494	64605	SH	DEFINED 05,01,03	64605
NOBLE CORPORATION	SHS	G65422100	89	2300	SH	OTHER 05,01,03	2300
NOBLE CORPORATION	SHS	G65422100	4894	126775	SH	DEFINED 07,06,01,03	126775
NOBLE CORPORATION	SHS	G65422100	241	6250	SH	DEFINED 08,09,03	6250
PARTNERRE LTD	COM	G6852T105	193	3950	SH	DEFINED 01,03	
3950							
PARTNERRE LTD	COM	G6852T105	570	11640	SH	OTHER 01,03	3960
330 7350							
PARTNERRE LTD	COM	G6852T105	1225	25021	SH	DEFINED 05,01,03	25021
PARTNERRE LTD	COM	G6852T105	6936	141700	SH	DEFINED 07,06,01,03	141700
PARTNERRE LTD	COM	G6852T105	2124	43400	SH	DEFINED 08,09,03	43400
RADICA GAMES LTD	ORD	G7342H107	395	100000	SH	DEFINED 01,03	40000
60000							
RADICA GAMES LTD	ORD	G7342H107	435	110000	SH	OTHER 01,03	60000
50000							
TRANSOCEAN INC	ORD	G90078109	4982	159946	SH	DEFINED 01,03	151627
8319							
TRANSOCEAN INC	ORD	G90078109	1619	51977	SH	OTHER 01,03	18195
33782							
TRANSOCEAN INC	ORD	G90078109	4057	130225	SH	DEFINED 05,01,03	130225
TRANSOCEAN INC	ORD	G90078109	171	5475	SH	OTHER 05,01,03	5475
TRANSOCEAN INC	ORD	G90078109	6131	196825	SH	DEFINED 07,06,01,03	196825
TRANSOCEAN INC	ORD	G90078109	377	12100	SH	DEFINED 08,09,03	12100
TRANSOCEAN INC	ORD	G90078109	1713	55000	SH	DEFINED 08,09,03	55000
TRENWICK GROUP LTD	COM	G9032C109	23	3100	SH	DEFINED 01,03	1400
1700							
TRENWICK GROUP LTD	COM	G9032C109	565	75325	SH	DEFINED 05,01,03	75325
TRENWICK GROUP LTD	COM	G9032C109	428	57100	SH	DEFINED 07,06,01,03	57100
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	5	140	SH	OTHER 01,03	140
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	142	4300	SH	DEFINED 08,09,03	4300
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	3373	102500	SH	DEFINED 11,01,03	102500
XL CAP LTD	CL A	G98255105	6806	80352	SH	DEFINED 01,03	79052
1300							
XL CAP LTD	CL A	G98255105	268	3159	SH	OTHER 01,03	1819
1340							
XL CAP LTD	CL A	G98255105	3776	44585	SH	DEFINED 05,01,03	44585
XL CAP LTD	CL A	G98255105	195	2300	SH	OTHER 05,01,03	2300
XL CAP LTD	CL A	G98255105	1948	23000	SH	OTHER 06,01,03	23000
XL CAP LTD	CL A	G98255105	1611	19025	SH	DEFINED 07,06,01,03	19025
XL CAP LTD	CL A	G98255105	51	600	SH	DEFINED 08,09,03	600
XL CAP LTD	CL A	G98255105	280	3300	SH	DEFINED 17,16	3300
UBS AG	NAMEN AKT	H8920M855	627	12560	SH	DEFINED 01,03	11225
1335							
UBS AG	NAMEN AKT	H8920M855	360	7218	SH	OTHER 01,03	6543
675							
UBS AG	NAMEN AKT	H8920M855	137	2748	SH	DEFINED 05,01,03	2748
AUDIOCODES LTD	ORD	M15342104	119	49200	SH	DEFINED 01,03	48586
614							
AUDIOCODES LTD	ORD	M15342104	4	1586	SH	OTHER 01,03	
1586							
AUDIOCODES LTD	ORD	M15342104	354	146860	SH	DEFINED 05,01,03	146860
AUDIOCODES LTD	ORD	M15342104	1237	513140	SH	DEFINED 07,06,01,03	513140
CAMTEK LTD	ORD	M20791105	18	18107	SH	DEFINED 01,03	18107
CAMTEK LTD	ORD	M20791105	55	54833	SH	DEFINED 05,01,03	54833
CAMTEK LTD	ORD	M20791105	192	191683	SH	DEFINED 07,06,01,03	191683
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	2399	176935	SH	DEFINED 01,03	175810
1125							
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	452	33326	SH	OTHER 01,03	30311
3015							
CHECK POINT SOFTWARE TECH LT	ORD	M22465104		35	SH	DEFINED 05,01,03	35
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	2011	148268	SH	DEFINED 08,09,03	148268
PRECISE SOFTWARE SOLUTIONS L	ORD	M41450103	611	64000	SH	DEFINED 01,03	63300
700							
PRECISE SOFTWARE SOLUTIONS L	ORD	M41450103	1188	124382	SH	DEFINED 05,01,03	124382
PRECISE SOFTWARE SOLUTIONS L	ORD	M41450103	5631	589644	SH	DEFINED 07,06,01,03	589644
GILAT SATELLITE NETWORKS LTD	ORD	M51474100	8	7550	SH	DEFINED 01,03	7550
GILAT SATELLITE NETWORKS LTD	ORD	M51474100	25	22316	SH	DEFINED 05,01,03	22316
GILAT SATELLITE NETWORKS LTD	ORD	M51474100	85	77285	SH	DEFINED 07,06,01,03	77285
GILAT SATELLITE NETWORKS LTD	ORD	M51474100	8	7000	SH	DEFINED 08,09,03	7000
GILAT SATELLITE NETWORKS LTD	ORD	M51474100	11	10000	SH	DEFINED 08,09,03	10000
					CALL		

TARO PHARMACEUTICAL INDS LTD 500	ORD		M8737E108	29	1200	SH	DEFINED 01,03	700
TARO PHARMACEUTICAL INDS LTD	ORD		M8737E108	12	500	SH	OTHER 01,03	500
TARO PHARMACEUTICAL INDS LTD	ORD		M8737E108	417	17017	SH	DEFINED 05,01,03	17017
TARO PHARMACEUTICAL INDS LTD	ORD		M8737E108	2452	100000	SH	DEFINED 07,06,01,03	100000
TARO PHARMACEUTICAL INDS LTD	ORD		M8737E108	659	26890	SH	DEFINED 08,09,03	26890
TTI TEAM TELECOM INTL LTD 2200	ORD		M88258104	751	46920	SH	DEFINED 01,03	44720
TTI TEAM TELECOM INTL LTD	ORD		M88258104	2335	145857	SH	DEFINED 05,01,03	145857
TTI TEAM TELECOM INTL LTD	ORD		M88258104	8047	502641	SH	DEFINED 07,06,01,03	502641
ASM INTL N V	COM		N07045102	15	860	SH	OTHER 01,03	860
ASM INTL N V	COM		N07045102	6033	349552	SH	DEFINED 08,09,03	349552
ASML HLDG NV	N Y SHS		N07059111	5	300	SH	DEFINED 01,03	300
ASML HLDG NV	N Y SHS		N07059111	6	385	SH	DEFINED 05,01,03	385
ASML HLDG NV	N Y SHS		N07059111	19020	1257969	SH	DEFINED 08,09,03	1257969
ASML HLDG NV	N Y SHS		N07059111	5114	338200	SH	DEFINED 11,01,03	338200
CNH GLOBAL N V	SHS		N20935107	2	600	SH	DEFINED 01,03	600
CNH GLOBAL N V 20200	SHS		N20935107	81	20200	SH	OTHER 01,03	
MADGE NETWORKS N V	ORD SHS		N5424G106	2	10000	SH	OTHER 01,03	10000
METRON TECHNOLOGY N V	ORD		N5665B105	300	35000	SH	DEFINED 08,09,03	35000
PANAMERICAN BEVERAGES INC	CL A		P74823108	497	34890	SH	DEFINED 01,03	34890
PANAMERICAN BEVERAGES INC 4000	CL A		P74823108	62	4320	SH	OTHER 01,03	320
ROYAL CARIBBEAN CRUISES LTD	COM		V7780T103	6	330	SH	OTHER 01,03	330
ROYAL CARIBBEAN CRUISES LTD	COM		V7780T103	452	23200	SH	DEFINED 08,09,03	23200
FLEXTRONICS INTL LTD 1000	ORD		Y2573F102	159	22232	SH	DEFINED 01,03	21232
FLEXTRONICS INTL LTD 152898	ORD		Y2573F102	2155	302258	SH	OTHER 01,03	149360
FLEXTRONICS INTL LTD	ORD		Y2573F102	4752	666537	SH	DEFINED 08,09,03	666537
FLEXTRONICS INTL LTD	ORD		Y2573F102	1070	150000	SH	CALL DEFINED 08,09,03	150000
FLEXTRONICS INTL LTD	ORD		Y2573F102	1070	150000	SH	PUT DEFINED 08,09,03	150000
FLEXTRONICS INTL LTD	ORD		Y2573F102	4260	597500	SH	DEFINED 11,01,03	597500
FLEXTRONICS INTL LTD 17800	ORD		Y2573F102	127	17800	SH	OTHER 16	
AAON INC	COM	PAR \$0.0	000360206	70	3750	SH	DEFINED 01,03	3750
AAON INC	COM	PAR \$0.0	000360206	105	5605	SH	DEFINED 07,06,01,03	5605
AAON INC	COM	PAR \$0.0	000360206	5	260	SH	DEFINED 08,09,03	260
AAON INC	COM	PAR \$0.0	000360206	2677	142633	SH	DEFINED 11,06,01,03	142633
AAR CORP 100	COM		000361105	64	6300	SH	DEFINED 01,03	6200
AAR CORP	COM		000361105	670	65725	SH	DEFINED 05,01,03	65725
AAR CORP	COM		000361105	504	49400	SH	DEFINED 07,06,01,03	49400
A D C TELECOMMUNICATIONS	COM		000886101	329	143766	SH	DEFINED	143766
A D C TELECOMMUNICATIONS 430	COM		000886101	301	131493	SH	DEFINED 01,03	131063
A D C TELECOMMUNICATIONS 2400	COM		000886101	10	4550	SH	OTHER 01,03	2150
A D C TELECOMMUNICATIONS	COM		000886101	578	252290	SH	DEFINED 05,01,03	252290
A D C TELECOMMUNICATIONS	COM		000886101	220	96125	SH	DEFINED 07,06,01,03	96125
A D C TELECOMMUNICATIONS	COM		000886101	152	66298	SH	DEFINED 08,09,03	66298
ACM INCOME FUND INC 5000	COM		000912105	193	24150	SH	DEFINED 01,03	19150
ACM INCOME FUND INC 15091	COM		000912105	357	44703	SH	OTHER 01,03	29612
ABM INDS INC 5300	COM		000957100	92	5300	SH	DEFINED 01,03	
ABM INDS INC 20421 3402348	COM		000957100	78260	4508069	SH	OTHER 01,03	1085300
ABM INDS INC	COM		000957100	1759	101300	SH	DEFINED 05,01,03	101300
ABM INDS INC	COM		000957100	1332	76700	SH	DEFINED 07,06,01,03	76700
AFLAC INC 66469	COM		001055102	44736	1397989	SH	DEFINED 01,03	1331520
AFLAC INC 275733	COM		001055102	16538	516805	SH	OTHER 01,03	241072
AFLAC INC	COM		001055102	8234	257326	SH	DEFINED 05,01,03	257326
AFLAC INC	COM		001055102	290	9050	SH	OTHER 05,01,03	9050
AFLAC INC	COM		001055102	2868	89625	SH	OTHER 06,01,03	89625
AFLAC INC	COM		001055102	16782	524425	SH	DEFINED 07,06,01,03	524425
AFLAC INC	COM		001055102	102	3180	SH	DEFINED 08,09,03	3180
AFLAC INC	COM		001055102	18	575	SH	DEFINED 13,01,03	575
AGCO CORP	COM		001084102	71	3650	SH	DEFINED 01,03	3650
AGCO CORP	COM		001084102	948	48629	SH	DEFINED 05,01,03	48629
AGCO CORP	COM		001084102	1430	73350	SH	DEFINED 07,06,01,03	73350
AGL RES INC 812	COM		001204106	615	26494	SH	DEFINED 01,03	25682
AGL RES INC 6550	COM		001204106	683	29448	SH	OTHER 01,03	22898
AGL RES INC	COM		001204106	842	36290	SH	DEFINED 05,01,03	36290
AGL RES INC	COM		001204106	1278	55100	SH	DEFINED 07,06,01,03	55100
AES CORP 603180 52373	COM		00130H105	34211	6311909	SH	DEFINED 01,03	5656356
AES CORP 437180	COM		00130H105	2370	437180	SH	OTHER 01,03	

AES CORP	COM	00130H105	955	176130	SH	DEFINED	05,01,03	176130		
AES CORP	COM	00130H105	50	9175	SH	OTHER	05,01,03	9175		
AES CORP	COM	00130H105	350	64650	SH	DEFINED	07,06,01,03	64650		
AES CORP	COM	00130H105	676	124650	SH	DEFINED	08,09,03	124650		
AES CORP	COM	00130H105	163	30000	SH	CALL	DEFINED	08,09,03	30000	
AES CORP	COM	00130H105	745	137500	SH	PUT	DEFINED	08,09,03	137500	
AK STL HLDG CORP	COM	001547108	19	1472	SH	DEFINED	01,03	1472		
AK STL HLDG CORP	COM	001547108	25	1967	SH	OTHER	01,03	38		
1929										
AK STL HLDG CORP	COM	001547108	909	70977	SH	DEFINED	05,01,03	70977		
AK STL HLDG CORP	COM	001547108	1363	106375	SH	DEFINED	07,06,01,03	106375		
AMN HEALTHCARE SERVICES INC	COM	001744101	1348	38500	SH	DEFINED	08,09,03	38500		
AMN HEALTHCARE SERVICES INC	COM	001744101	67530	1928872	SH	DEFINED	18,01,03	1928872		
AMR CORP	COM	001765106	1360	80685	SH	DEFINED	01,03	63785		
16900										
AMR CORP	COM	001765106	184	10941	SH	OTHER	01,03	6520		
4421										
AMR CORP	COM	001765106	4740	281122	SH	DEFINED	05,01,03	281122		
AMR CORP	COM	001765106	45	2650	SH	OTHER	05,01,03	2650		
AMR CORP	COM	001765106	5458	323751	SH	OTHER	06,01,03	323751		
AMR CORP	COM	001765106	7663	454507	SH	DEFINED	07,06,01,03	454507		
AMR CORP	COM	001765106	13	800	SH	DEFINED	08,09,03	800		
AMR CORP	COM	001765106	422	25000	SH	PUT	DEFINED	08,09,03	25000	
AOL TIME WARNER INC	COM	00184A105	119708	8137887	SH	DEFINED	01,03	7875745		
262142										
AOL TIME WARNER INC	COM	00184A105	35623	2421680	SH	OTHER	01,03	1306285		
1115395										
AOL TIME WARNER INC	COM	00184A105	8814	599200	SH	PUT	DEFINED	01,03	599200	
AOL TIME WARNER INC	COM	00184A105	26868	1826522	SH	DEFINED	05,01,03	1826522		
AOL TIME WARNER INC	COM	00184A105	1118	76000	SH	OTHER	05,01,03	76000		
AOL TIME WARNER INC	COM	00184A105	1912	130000	SH	OTHER	06,01,03	130000		
AOL TIME WARNER INC	COM	00184A105	20508	1394165	SH	DEFINED	07,06,01,03	1394165		
AOL TIME WARNER INC	COM	00184A105	9929	674952	SH	DEFINED	08,09,03	674952		
AOL TIME WARNER INC	COM	00184A105	4681	318200	SH	CALL	DEFINED	08,09,03	318200	
AOL TIME WARNER INC	COM	00184A105	3388	230300	SH	PUT	DEFINED	08,09,03	230300	
AOL TIME WARNER INC	COM	00184A105	60	4060	SH	DEFINED	13,01,03	4060		
AOL TIME WARNER INC	COM	00184A105	20	1375	SH	OTHER	13,01,03	725		
650										
AT&T CORP	COM	001957109	20117	1880139	SH	DEFINED	01,03	1717961		
162178										
AT&T CORP	COM	001957109	31876	2979090	SH	OTHER	01,03	349813		
2629277										
AT&T CORP	COM	001957109	10304	963000	SH	CALL	DEFINED	01,03	963000	
AT&T CORP	COM	001957109	2910	272000	SH	PUT	DEFINED	01,03	272000	
AT&T CORP	COM	001957109	16691	1559908	SH	DEFINED	05,01,03	1559908		
AT&T CORP	COM	001957109	694	64900	SH	OTHER	05,01,03	64900		
AT&T CORP	COM	001957109	6680	624300	SH	DEFINED	07,06,01,03	624300		
AT&T CORP	COM	001957109	10159	949430	SH	DEFINED	08,09,03	949430		
AT&T CORP	COM	001957109	1070	100000	SH	CALL	DEFINED	08,09,03	100000	
AT&T CORP	COM	001957109	4815	450000	SH	PUT	DEFINED	08,09,03	450000	
AT&T CORP	COM	001957109	5	475	SH	DEFINED	13,01,03	475		
AT&T CORP	COM	001957109	974	91001	SH	DEFINED	17,16	91001		
AT & T CDA INC	DEPS	RCPT CL	00207Q202	14623	460000	SH	DEFINED	01,03	460000	
AT & T CDA INC	DEPS	RCPT CL	00207Q202	1528	48060	SH	OTHER	01,03	48060	
AT & T CDA INC	DEPS	RCPT CL	00207Q202	540	17000	SH	DEFINED	05,01,03	17000	
AT & T CDA INC	DEPS	RCPT CL	00207Q202	1125	35400	SH	OTHER	06,01,03	35400	
AT & T CDA INC	DEPS	RCPT CL	00207Q202	540	17000	SH	DEFINED	07,06,01,03	17000	
AT & T CDA INC	DEPS	RCPT CL	00207Q202	2225	70000	SH	CALL	DEFINED	08,09,03	70000
ATMI INC	COM	00207R101	43	1900	SH	DEFINED	01,03	800		
1100										
ATMI INC	COM	00207R101	1456	65100	SH	DEFINED	05,01,03	65100		
ATMI INC	COM	00207R101	1063	47500	SH	DEFINED	07,06,01,03	47500		
AT&T WIRELESS SVCS INC	COM	00209A106	8137	1391012	SH	DEFINED	01,03	1259074		
131938										
AT&T WIRELESS SVCS INC	COM	00209A106	8715	1489808	SH	OTHER	01,03	373985		
1115823										
AT&T WIRELESS SVCS INC	COM	00209A106	556	95000	SH	CALL	DEFINED	01,03	95000	
AT&T WIRELESS SVCS INC	COM	00209A106	1445	247000	SH	PUT	DEFINED	01,03	247000	
AT&T WIRELESS SVCS INC	COM	00209A106	5986	1023198	SH	DEFINED	05,01,03	1023198		
AT&T WIRELESS SVCS INC	COM	00209A106	253	43304	SH	OTHER	05,01,03	43304		
AT&T WIRELESS SVCS INC	COM	00209A106	2227	380700	SH	DEFINED	07,06,01,03	380700		
AT&T WIRELESS SVCS INC	COM	00209A106	242	41376	SH	DEFINED	08,09,03	41376		
AT&T WIRELESS SVCS INC	COM	00209A106	875	149500	SH	CALL	DEFINED	08,09,03	149500	
AT&T WIRELESS SVCS INC	COM	00209A106	4	652	SH	DEFINED	13,01,03	652		
AT&T WIRELESS SVCS INC	COM	00209A106	1	96	SH	OTHER	13,01,03	96		
AXT INC	COM	00246W103	75	9400	SH	DEFINED	01,03	3320		
6080										
AXT INC	COM	00246W103	3	320	SH	OTHER	01,03			
320										
AXT INC	COM	00246W103	446	55875	SH	DEFINED	05,01,03	55875		
AXT INC	COM	00246W103	278	34800	SH	DEFINED	07,06,01,03	34800		
AARON RENTS INC	COM	002535201	53	2200	SH	DEFINED	01,03	1400		
800										
AARON RENTS INC	COM	002535201	1088	45445	SH	DEFINED	05,01,03	45445		
AARON RENTS INC	COM	002535201	795	33200	SH	DEFINED	07,06,01,03	33200		

ABBOTT LABS 535449	COM	002824100	147390	3914739	SH	DEFINED 01,03	3379290
ABBOTT LABS 1345781	COM	002824100	133364	3542208	SH	OTHER 01,03	2196427
ABBOTT LABS	COM	002824100	31162	827666	SH	DEFINED 05,01,03	827666
ABBOTT LABS	COM	002824100	986	26200	SH	OTHER 05,01,03	26200
ABBOTT LABS	COM	002824100	2654	70500	SH	OTHER 06,01,03	70500
ABBOTT LABS	COM	002824100	22693	602725	SH	DEFINED 07,06,01,03	602725
ABBOTT LABS	COM	002824100	17411	462434	SH	DEFINED 08,09,03	462434
ABBOTT LABS	COM	002824100	10542	280000	SH	CALL DEFINED 08,09,03	280000
ABBOTT LABS	COM	002824100	14025	372500	SH	PUT DEFINED 08,09,03	372500
ABBOTT LABS	COM	002824100	1167	31000	SH	DEFINED 11,01,03	31000
ABBOTT LABS	COM	002824100	11	300	SH	OTHER 13,01,03	300
ABERCROMBIE & FITCH CO	CL A	002896207	2315	95995	SH	DEFINED 01,03	95995
ABERCROMBIE & FITCH CO 1310	CL A	002896207	198	8201	SH	OTHER 01,03	6891
ABERCROMBIE & FITCH CO	CL A	002896207	2570	106539	SH	DEFINED 05,01,03	106539
ABERCROMBIE & FITCH CO	CL A	002896207	10619	440250	SH	DEFINED 07,06,01,03	440250
ABERCROMBIE & FITCH CO	CL A	002896207	10334	428430	SH	DEFINED 08,09,03	428430
ABERCROMBIE & FITCH CO	CL A	002896207	1809	75000	SH	CALL DEFINED 08,09,03	75000
ABERCROMBIE & FITCH CO	CL A	002896207	241	10000	SH	PUT DEFINED 08,09,03	10000
ABERCROMBIE & FITCH CO	CL A	002896207	4942	204900	SH	DEFINED 11,01,03	204900
ABERDEEN ASIA PACIFIC INCOM 6510	COM	003009107	31	6510	SH	DEFINED 01,03	
ABERDEEN ASIA PACIFIC INCOM 8684 696	COM	003009107	81	16890	SH	OTHER 01,03	7510
ABERDEEN AUSTRALIA EQTY FD I	COM	003011103	89	14263	SH	DEFINED 01,03	14263
ABIOMED INC 1000	COM	003654100	8	1000	SH	OTHER 01,03	
ABIOMED INC	COM	003654100	94	11100	SH	DEFINED 08,09,03	11100
ABRAMS INDS INC	COM	003788106	1350	289634	SH	DEFINED 01,03	289634
ABRAMS INDS INC 213	COM	003788106	1	213	SH	OTHER 01,03	
ACCLAIM ENTMT INC 300	COM PAR \$0.0	004325205	54	15300	SH	OTHER 01,03	15000
ACCREDO HEALTH INC 2800	COM	00437V104	356	7724	SH	DEFINED 01,03	4924
ACCREDO HEALTH INC 100	COM	00437V104	5	100	SH	OTHER 01,03	
ACCREDO HEALTH INC	COM	00437V104	3230	70000	SH	DEFINED 05,01,03	70000
ACCREDO HEALTH INC	COM	00437V104	2238	48500	SH	DEFINED 07,06,01,03	48500
ACCREDO HEALTH INC	COM	00437V104	604	13090	SH	DEFINED 08,09,03	13090
ACCREDO HEALTH INC	COM	00437V104	10997	238350	SH	DEFINED 11,01,03	238350
ACCREDO HEALTH INC 65633	COM	00437V104	3028	65633	SH	OTHER 16	
ACCREDO HEALTH INC	COM	00437V104	4509	97717	SH	DEFINED 17,16	97717
ACME COMMUNICATION INC	COM	004631107	173	23500	SH	DEFINED 01,03	23500
ACTIVISION INC NEW	COM NEW	004930202	88	3032	SH	DEFINED 01,03	3032
ACTIVISION INC NEW	COM NEW	004930202	87	3000	SH	OTHER 01,03	3000
ACTIVISION INC NEW	COM NEW	004930202	1183	40696	SH	DEFINED 05,01,03	40696
ACTIVISION INC NEW	COM NEW	004930202	1770	60900	SH	DEFINED 07,06,01,03	60900
ACTIVISION INC NEW	COM NEW	004930202	3574	123000	SH	DEFINED 11,01,03	123000
ACTION PERFORMANCE COS INC 6400	COM	004933107	259	8200	SH	DEFINED 01,03	1800
ACTION PERFORMANCE COS INC	COM	004933107	1493	47250	SH	DEFINED 05,01,03	47250
ACTION PERFORMANCE COS INC	COM	004933107	882	27900	SH	DEFINED 07,06,01,03	27900
ACTION PERFORMANCE COS INC	COM	004933107	3	100	SH	DEFINED 08,09,03	100
ACTION PERFORMANCE COS INC	COM	004933107	316	10000	SH	CALL DEFINED 08,09,03	10000
ACTEL CORP	COM	004934105	7	350	SH	DEFINED 01,03	350
ACTEL CORP	COM	004934105	1052	50050	SH	DEFINED 05,01,03	50050
ACTEL CORP	COM	004934105	799	38000	SH	DEFINED 07,06,01,03	38000
ACTUANT CORP 700	CL A NEW	00508X203	609	14775	SH	DEFINED 01,03	14075
ACTUANT CORP 1498	CL A NEW	00508X203	62	1498	SH	OTHER 01,03	
ACTUANT CORP	CL A NEW	00508X203	1921	46559	SH	DEFINED 05,01,03	46559
ACTUANT CORP	CL A NEW	00508X203	6765	163996	SH	DEFINED 07,06,01,03	163996
ACUITY BRANDS INC 19012 399	COM	00508Y102	738	40567	SH	DEFINED 01,03	21156
ACUITY BRANDS INC 11532	COM	00508Y102	210	11532	SH	OTHER 01,03	
ACUITY BRANDS INC	COM	00508Y102	2065	113475	SH	DEFINED 05,01,03	113475
ACUITY BRANDS INC	COM	00508Y102	1168	64200	SH	DEFINED 07,06,01,03	64200
ACXIOM CORP	COM	005125109	74	4210	SH	DEFINED 01,03	4210
ACXIOM CORP	COM	005125109	1004	57411	SH	DEFINED 05,01,03	57411
ACXIOM CORP	COM	005125109	1514	86550	SH	DEFINED 07,06,01,03	86550
ACXIOM CORP	COM	005125109	383	21900	SH	DEFINED 08,09,03	21900
ADAMS EXPRESS CO	COM	006212104	61	4982	SH	DEFINED 01,03	4982
ADAMS EXPRESS CO 10969	COM	006212104	192	15671	SH	OTHER 01,03	4702
ADAPTEC INC 5200	COM	00651F108	181	22936	SH	DEFINED 01,03	17736
ADAPTEC INC 11070	COM	00651F108	87	11070	SH	OTHER 01,03	
ADAPTEC INC	COM	00651F108	1924	243850	SH	DEFINED 05,01,03	243850

ADAPTEC INC	COM	00651F108	1297	164400	SH	DEFINED 07,06,01,03	164400
ADMINISTAFF INC 12800	COM	007094105	167	16700	SH	DEFINED 01,03	3900
ADMINISTAFF INC	COM	007094105	789	78925	SH	DEFINED 05,01,03	78925
ADMINISTAFF INC	COM	007094105	435	43500	SH	DEFINED 07,06,01,03	43500
ADMINISTAFF INC	COM	007094105	8	827	SH	DEFINED 08,09,03	827
ADOBE SYS INC 48550	COM	00724F101	119039	4176822	SH	DEFINED 01,03	4128272
ADOBE SYS INC 13580	COM	00724F101	427	14988	SH	OTHER 01,03	1408
ADOBE SYS INC	COM	00724F101	6349	222757	SH	DEFINED 05,01,03	222757
ADOBE SYS INC	COM	00724F101	1677	58825	SH	DEFINED 07,06,01,03	58825
ADOBE SYS INC	COM	00724F101	1227	43058	SH	DEFINED 08,09,03	43058
ADOBE SYS INC	COM	00724F101	86	3000	SH	DEFINED 08,09,03	3000
ADOBE SYS INC	COM	00724F101	4965	174200	SH	DEFINED 11,01,03	174200
ADSTAR INC 11000	COM	00737P104	10	11000	SH	OTHER 01,03	
ADTRAN INC	COM	00738A106	25	1300	SH	DEFINED 01,03	1300
ADTRAN INC	COM	00738A106	476	25051	SH	DEFINED 05,01,03	25051
ADTRAN INC	COM	00738A106	722	38000	SH	DEFINED 07,06,01,03	38000
ADVANCED AUTO PARTS INC	COM	00751Y106	1302	23882	SH	DEFINED 01,03	23882
ADVANCED AUTO PARTS INC	COM	00751Y106	5	100	SH	DEFINED 05,01,03	100
ADVANCED MARKETING SVCS INC	COM	00753T105	720	39325	SH	DEFINED 05,01,03	39325
ADVANCED MARKETING SVCS INC	COM	00753T105	545	29800	SH	DEFINED 07,06,01,03	29800
ADVANCED FIBRE COMMUNICATION	COM	00754A105	281	16980	SH	DEFINED 01,03	16980
ADVANCED FIBRE COMMUNICATION	COM	00754A105	904	54666	SH	DEFINED 05,01,03	54666
ADVANCED FIBRE COMMUNICATION	COM	00754A105	1345	81325	SH	DEFINED 07,06,01,03	81325
ADVANCED TISSUE SCIENCES INC 4600	COM	00755F103	10	6600	SH	DEFINED 01,03	2000
ADVANCED TISSUE SCIENCES INC	COM	00755F103	6	4500	SH	DEFINED 05,01,03	4500
ADVO INC 1000 1400	COM	007585102	95	2500	SH	DEFINED 01,03	100
ADVO INC 1400	COM	007585102	53	1400	SH	OTHER 01,03	
ADVO INC	COM	007585102	1749	45950	SH	DEFINED 05,01,03	45950
ADVO INC	COM	007585102	1184	31100	SH	DEFINED 07,06,01,03	31100
AEGIS RLTY INC	COM	00760P104	226	20206	SH	DEFINED 01,03	20206
ADVANCED MEDICAL OPTICS INC	COM	00763M108	645	58675	SH	DEFINED 05,01,03	58675
AEROFLEX INC 18460	COM	007768104	670	96400	SH	DEFINED 01,03	77940
AEROFLEX INC 840	COM	007768104	6	840	SH	OTHER 01,03	
AEROFLEX INC	COM	007768104	2712	390179	SH	DEFINED 05,01,03	390179
AEROFLEX INC	COM	007768104	6497	934871	SH	DEFINED 07,06,01,03	934871
ADVANCEPCS	COM	00790K109	90	3780	SH	DEFINED 01,03	3780
ADVANCEPCS	COM	00790K109	1441	60192	SH	DEFINED 05,01,03	60192
ADVANCEPCS	COM	00790K109	2180	91075	SH	DEFINED 07,06,01,03	91075
ADVANCEPCS	COM	00790K109	943	39400	SH	DEFINED 08,09,03	39400
ADVANCEPCS	COM	00790K109	8008	334500	SH	DEFINED 11,01,03	334500
ADVANCEPCS	COM	00790K109	2001	83592	SH	DEFINED 17,16	83592
ADVANCED MICRO DEVICES INC 200	COM	007903107	212	21850	SH	DEFINED 01,03	21650
ADVANCED MICRO DEVICES INC 1670	COM	007903107	205	21090	SH	OTHER 01,03	19420
ADVANCED MICRO DEVICES INC	COM	007903107	1087	111860	SH	DEFINED 05,01,03	111860
ADVANCED MICRO DEVICES INC	COM	007903107	402	41325	SH	DEFINED 07,06,01,03	41325
ADVANCED MICRO DEVICES INC	COM	007903107	1155	118870	SH	DEFINED 08,09,03	118870
ADVANCED MICRO DEVICES INC	COM	007903107	972	100000	SH	DEFINED 08,09,03	100000
AEGON N V 5036	ORD AMER REG	007924103	4145	203684	SH	DEFINED 01,03	198648
AEGON N V 155780	ORD AMER REG	007924103	4887	240154	SH	OTHER 01,03	84374
AEGON N V	ORD AMER REG	007924103	1	58	SH	DEFINED 05,01,03	58
AEGON N V	ORD AMER REG	007924103	336	16514	SH	DEFINED 08,09,03	16514
ADVANCED ENERGY INDS	NOTE 5.250%	007973AA8	2109	2500000	PRN	DEFINED 08,09,03	2500000
ADVANCED ENERGY INDS 500	COM	007973100	11	500	SH	DEFINED 01,03	
ADVANCED ENERGY INDS 5000	COM	007973100	146	6590	SH	OTHER 01,03	1590
ADVANCED ENERGY INDS	COM	007973100	1457	65675	SH	DEFINED 05,01,03	65675
ADVANCED ENERGY INDS	COM	007973100	1102	49700	SH	DEFINED 07,06,01,03	49700
ADVANCED ENERGY INDS	COM	007973100	551	24831	SH	DEFINED 08,09,03	24831
ADVENT SOFTWARE INC	COM	007974108	195	7600	SH	DEFINED 01,03	7600
ADVENT SOFTWARE INC	COM	007974108	514	20000	SH	OTHER 01,03	20000
ADVENT SOFTWARE INC	COM	007974108	601	23379	SH	DEFINED 05,01,03	23379
ADVENT SOFTWARE INC	COM	007974108	881	34275	SH	DEFINED 07,06,01,03	34275
ADVENT SOFTWARE INC	COM	007974108	992	38600	SH	DEFINED 08,09,03	38600
AETNA INC NEW 700	COM	00817Y108	2987	62278	SH	DEFINED 01,03	61578
AETNA INC NEW 32499	COM	00817Y108	2163	45084	SH	OTHER 01,03	12585
AETNA INC NEW	COM	00817Y108	2598	54165	SH	DEFINED 05,01,03	54165
AETNA INC NEW	COM	00817Y108	118	2450	SH	OTHER 05,01,03	2450
AETNA INC NEW	COM	00817Y108	847	17650	SH	DEFINED 07,06,01,03	17650
AETNA INC NEW	COM	00817Y108	38	800	SH	DEFINED 08,09,03	800

AETNA INC NEW	COM		00817Y108	7589	158200	SH	CALL	DEFINED	08,09,03	158200
AFFILIATED COMPUTER SERVICES	NOTE	3.500%	008190AF7	1422	1123000	PRN		DEFINED	08,09,03	1123000
AFFILIATED COMPUTER SERVICES	CL A		008190100	3985	83925	SH		DEFINED	01,03	83725
200										
AFFILIATED COMPUTER SERVICES	CL A		008190100	715	15060	SH		OTHER	01,03	5520
9540										
AFFILIATED COMPUTER SERVICES	CL A		008190100	5363	112963	SH		DEFINED	05,01,03	112963
AFFILIATED COMPUTER SERVICES	CL A		008190100	16018	337360	SH		DEFINED	07,06,01,03	337360
AFFILIATED COMPUTER SERVICES	CL A		008190100	281	5920	SH		DEFINED	08,09,03	5920
AFFILIATED COMPUTER SERVICES	CL A		008190100	10735	226100	SH		DEFINED	11,01,03	226100
AFFILIATED COMPUTER SERVICES	CL A		008190100	19	400	SH		DEFINED	13,01,03	400
AFFILIATED MANAGERS GROUP	COM		008252108	1867	30361	SH		DEFINED	01,03	28961
1400										
AFFILIATED MANAGERS GROUP	COM		008252108	5838	94934	SH		DEFINED	05,01,03	94934
AFFILIATED MANAGERS GROUP	COM		008252108	20582	334666	SH		DEFINED	07,06,01,03	334666
AGERE SYS INC	CL A		00845V100	21	14672	SH		DEFINED	01,03	13290
1382										
AGERE SYS INC	CL A		00845V100	12	8675	SH		OTHER	01,03	5184
3491										
AGERE SYS INC	CL A		00845V100	2	1076	SH		DEFINED	05,01,03	1076
AGERE SYS INC	CL A		00845V100	1	468	SH		DEFINED	07,06,01,03	468
AGERE SYS INC	CL A		00845V100	1	508	SH		DEFINED	08,09,03	508
AGERE SYS INC	CL A		00845V100	1	403	SH		OTHER	16	
403										
AGERE SYS INC	CL B		00845V209	2	1573	SH		DEFINED	01,03	1573
AGERE SYS INC	CL B		00845V209	14	9180	SH		DEFINED	05,01,03	9180
AGERE SYS INC	CL B		00845V209	19	12607	SH		DEFINED	08,09,03	12607
AGERE SYS INC	CL B		00845V209	15	9894	SH		OTHER	16	
9894										
AGILENT TECHNOLOGIES INC	COM		00846U101	5425	229398	SH		DEFINED	01,03	15925
213473										
AGILENT TECHNOLOGIES INC	COM		00846U101	100437	4246821	SH		OTHER	01,03	3592363
654458										
AGILENT TECHNOLOGIES INC	COM		00846U101	3622	153134	SH		DEFINED	05,01,03	153134
AGILENT TECHNOLOGIES INC	COM		00846U101	1329	56175	SH		DEFINED	07,06,01,03	56175
AGILENT TECHNOLOGIES INC	COM		00846U101	251	10600	SH		DEFINED	08,09,03	10600
AGILENT TECHNOLOGIES INC	COM		00846U101	3193	135000	SH	CALL	DEFINED	08,09,03	135000
AGNICO EAGLE MINES LTD	COM		008474108	284	19460	SH		DEFINED	01,03	19460
AGNICO EAGLE MINES LTD	COM		008474108	186	12800	SH		OTHER	01,03	12800
AGRIUM INC	COM		008916108	330	35100	SH		DEFINED	01,03	33400
1700										
AGRIUM INC	COM		008916108	1030	109559	SH		DEFINED	05,01,03	109559
AGRIUM INC	COM		008916108	3621	385241	SH		DEFINED	07,06,01,03	385241
AGRIUM INC	COM		008916108	1238	131700	SH		DEFINED	08,09,03	131700
AGRIUM INC	COM		008916108	2162	230000	SH	PUT	DEFINED	08,09,03	230000
AIR PRODS & CHEMS INC	COM		009158106	9357	185395	SH		DEFINED	01,03	159056
26339										
AIR PRODS & CHEMS INC	COM		009158106	10011	198350	SH		OTHER	01,03	138324
60026										
AIR PRODS & CHEMS INC	COM		009158106	3794	75165	SH		DEFINED	05,01,03	75165
AIR PRODS & CHEMS INC	COM		009158106	198	3925	SH		OTHER	05,01,03	3925
AIR PRODS & CHEMS INC	COM		009158106	1388	27500	SH		DEFINED	07,06,01,03	27500
AIR PRODS & CHEMS INC	COM		009158106	61	1200	SH		DEFINED	08,09,03	1200
AIRBORNE INC	COM		009269101	3721	193810	SH		DEFINED	01,03	193810
AIRBORNE INC	COM		009269101	12	600	SH		OTHER	01,03	600
AIRBORNE INC	COM		009269101	602	31360	SH		DEFINED	05,01,03	31360
AIRBORNE INC	COM		009269101	914	47625	SH		DEFINED	07,06,01,03	47625
AIRBORNE INC	COM		009269101	96	5000	SH		DEFINED	08,09,03	5000
AIRBORNE INC	COM		009269101	1440	75000	SH	CALL	DEFINED	08,09,03	75000
AIRGAS INC	COM		009363102	48	2800	SH		DEFINED	01,03	2800
AIRGAS INC	COM		009363102	784	45293	SH		DEFINED	05,01,03	45293
AIRGAS INC	COM		009363102	1190	68775	SH		DEFINED	07,06,01,03	68775
AIRLEASE LTD	DEPOSITORY U		009366105	3249	1025000	SH		DEFINED	01,03	1025000
AIRLEASE LTD	DEPOSITORY U		009366105	6	2000	SH		OTHER	01,03	2000
AIRGATE PCS INC	COM		009367103	3	2680	SH		DEFINED	01,03	2680
AIRGATE PCS INC	COM		009367103	91	90570	SH		OTHER	01,03	90570
AKAMAI TECHNOLOGIES INC	COM		00971T101	63	48130	SH		DEFINED		48130
AKAMAI TECHNOLOGIES INC	COM		00971T101		100	SH		DEFINED	01,03	100
AKAMAI TECHNOLOGIES INC	COM		00971T101	2	1250	SH		OTHER	01,03	50
1200										
AKZO NOBEL NV	SPONSORED AD		010199305	78	1800	SH		DEFINED	01,03	1800
AKZO NOBEL NV	SPONSORED AD		010199305	885	20340	SH		OTHER	01,03	6733
13607										
AKZO NOBEL NV	SPONSORED AD		010199305		10	SH		DEFINED	05,01,03	10
ALAMOSA HLDGS INC	COM		011589108	141	100000	SH	CALL	DEFINED	01,03	100000
ALASKA AIR GROUP INC	COM		011659109	39	1500	SH		DEFINED	01,03	1500
ALASKA AIR GROUP INC	COM		011659109	5	200	SH		OTHER	01,03	200
ALASKA AIR GROUP INC	COM		011659109	450	17241	SH		DEFINED	05,01,03	17241
ALASKA AIR GROUP INC	COM		011659109	683	26175	SH		DEFINED	07,06,01,03	26175
ALASKA AIR GROUP INC	COM		011659109	131	5000	SH	PUT	DEFINED	08,09,03	5000
ALBANY INTL CORP	CL A		012348108	281	10450	SH		DEFINED	01,03	10450
ALBANY INTL CORP	CL A		012348108	559	20788	SH		DEFINED	05,01,03	20788
ALBANY INTL CORP	CL A		012348108	850	31575	SH		DEFINED	07,06,01,03	31575
ALBEMARLE CORP	COM		012653101	910	29578	SH		DEFINED	01,03	29578
ALBEMARLE CORP	COM		012653101	3324	108092	SH		OTHER	01,03	101492

6600							
ALBEMARLE CORP	COM	012653101	831	27023 SH	DEFINED 05,01,03		27023
ALBEMARLE CORP	COM	012653101	1262	41025 SH	DEFINED 07,06,01,03		41025
ALBERTO CULVER CO 590	CL B CONV	013068101	253	5284 SH	DEFINED 01,03		4694
ALBERTO CULVER CO 400	CL B CONV	013068101	19	400 SH	OTHER 01,03		
ALBERTO CULVER CO	CL B CONV	013068101	929	19425 SH	DEFINED 05,01,03		19425
ALBERTO CULVER CO	CL B CONV	013068101	47	975 SH	OTHER 05,01,03		975
ALBERTO CULVER CO	CL B CONV	013068101	335	7000 SH	DEFINED 07,06,01,03		7000
ALBERTO CULVER CO	CL B CONV	013068101	296	6200 SH	DEFINED 08,09,03		6200
ALBERTSONS INC 9252	COM	013104104	5328	174913 SH	DEFINED 01,03		165661
ALBERTSONS INC 17623	COM	013104104	2534	83202 SH	OTHER 01,03		65579
ALBERTSONS INC	COM	013104104	5139	168705 SH	DEFINED 05,01,03		168705
ALBERTSONS INC	COM	013104104	212	6975 SH	OTHER 05,01,03		6975
ALBERTSONS INC	COM	013104104	8136	267100 SH	OTHER 06,01,03		267100
ALBERTSONS INC	COM	013104104	1499	49225 SH	DEFINED 07,06,01,03		49225
ALBERTSONS INC	COM	013104104	64	2101 SH	DEFINED 08,09,03		2101
ALCAN INC 27000	COM	013716105	4034	107512 SH	DEFINED 01,03		80512
ALCAN INC 3855	COM	013716105	261	6957 SH	OTHER 01,03		3102
ALCAN INC	COM	013716105	5568	148410 SH	DEFINED 05,01,03		148410
ALCAN INC	COM	013716105	206	5500 SH	OTHER 05,01,03		5500
ALCAN INC	COM	013716105	2273	60575 SH	DEFINED 07,06,01,03		60575
ALCAN INC	COM	013716105	68	1800 SH	DEFINED 08,09,03		1800
ALCOA INC 109781	COM	013817101	30966	934111 SH	DEFINED 01,03		824330
ALCOA INC 136685	COM	013817101	12333	372033 SH	OTHER 01,03		235348
ALCOA INC	COM	013817101	22998	693754 SH	DEFINED 05,01,03		693754
ALCOA INC	COM	013817101	493	14875 SH	OTHER 05,01,03		14875
ALCOA INC	COM	013817101	15012	452840 SH	DEFINED 07,06,01,03		452840
ALCOA INC	COM	013817101	809	24411 SH	DEFINED 08,09,03		24411
ALCOA INC	COM	013817101	4144	125000 SH	CALL DEFINED 08,09,03		125000
ALCOA INC	COM	013817101	829	25000 SH	PUT DEFINED 08,09,03		25000
ALCOA INC	COM	013817101	97	2935 SH	DEFINED 13,01,03		2935
ALCOA INC	COM	013817101	20	600 SH	OTHER 13,01,03		600
ALCATEL 3278	SPONSORED AD	013904305	77	10860 SH	DEFINED 01,03		7582
ALCATEL 7146	SPONSORED AD	013904305	118	16621 SH	OTHER 01,03		9475
ALCATEL	SPONSORED AD	013904305		34 SH	DEFINED 05,01,03		34
ALCATEL	SPONSORED AD	013904305	600	84400 SH	DEFINED 08,09,03		84400
ALEXANDER & BALDWIN INC	COM	014482103	106	4150 SH	DEFINED 01,03		4150
ALEXANDER & BALDWIN INC	COM	014482103	677	26505 SH	DEFINED 05,01,03		26505
ALEXANDER & BALDWIN INC	COM	014482103	1027	40225 SH	DEFINED 07,06,01,03		40225
ALKERMES INC	COM	01642T108	66	4150 SH	DEFINED 01,03		4150
ALKERMES INC 800	COM	01642T108	13	800 SH	OTHER 01,03		
ALKERMES INC	COM	01642T108	523	32641 SH	DEFINED 05,01,03		32641
ALKERMES INC	COM	01642T108	2860	178666 SH	DEFINED 07,06,01,03		178666
ALLEGHANY CORP DEL 3121	COM	017175100	992	5196 SH	OTHER 01,03		2075
ALLEGHENY ENERGY INC 51490	COM	017361106	5755	223477 SH	DEFINED 01,03		171987
ALLEGHENY ENERGY INC 106333	COM	017361106	3553	137978 SH	OTHER 01,03		31645
ALLEGHENY ENERGY INC	COM	017361106	5835	226600 SH	DEFINED 05,01,03		226600
ALLEGHENY ENERGY INC	COM	017361106	55	2150 SH	OTHER 05,01,03		2150
ALLEGHENY ENERGY INC	COM	017361106	1123	43600 SH	DEFINED 07,06,01,03		43600
ALLEGHENY ENERGY INC	COM	017361106	15	600 SH	DEFINED 08,09,03		600
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	120	7623 SH	DEFINED 01,03		7623
ALLEGHENY TECHNOLOGIES INC 14267	COM	01741R102	269	17002 SH	OTHER 01,03		2735
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	405	25650 SH	DEFINED 05,01,03		25650
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	22	1375 SH	OTHER 05,01,03		1375
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	154	9750 SH	DEFINED 07,06,01,03		9750
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	6	400 SH	DEFINED 08,09,03		400
ALLEGIANT BANCORP INC 11750 8377	COM	017476102	575	31634 SH	OTHER 01,03		11507
ALLEN TELECOM INC 3070	COM	018091108	38	8770 SH	DEFINED 01,03		5700
ALLEN TELECOM INC 930	COM	018091108	4	930 SH	OTHER 01,03		
ALLEN TELECOM INC	COM	018091108	311	72275 SH	DEFINED 05,01,03		72275
ALLEN TELECOM INC	COM	018091108	207	48050 SH	DEFINED 07,06,01,03		48050
ALLERGAN INC	NOTE	018490AA0	12575	20000000 PRN	DEFINED 01,03		20000000
ALLERGAN INC	NOTE	018490AA0	2166	3445000 PRN	DEFINED 08,09,03		3445000
ALLERGAN INC 1053	COM	018490102	439	6575 SH	DEFINED 01,03		5522
ALLERGAN INC 7082	COM	018490102	986	14771 SH	OTHER 01,03		7689

ALLTEL CORP	COM	020039103	10171	216410	SH	DEFINED	05,01,03	216410
ALLTEL CORP	COM	020039103	254	5400	SH	OTHER	05,01,03	5400
ALLTEL CORP	COM	020039103	2943	62625	SH	DEFINED	07,06,01,03	62625
ALLTEL CORP	COM	020039103	548	11654	SH	DEFINED	08,09,03	11654
ALPHA INDS INC 15840	COM	020753109	258	46924	SH	DEFINED	01,03	31084
ALPHA INDS INC 260	COM	020753109	1	260	SH	OTHER	01,03	
ALPHARMA INC 2150	CL A	020813101	831	48950	SH	DEFINED	01,03	46800
ALPHARMA INC	CL A	020813101	4162	245120	SH	DEFINED	05,01,03	245120
ALPHARMA INC	CL A	020813101	9737	573430	SH	DEFINED	07,06,01,03	573430
ALPHARMA INC	CL A	020813101	25	1500	SH	DEFINED	08,09,03	1500
ALTERA CORP 5340	COM	021441100	769	56527	SH	DEFINED	01,03	51187
ALTERA CORP 8470	COM	021441100	260	19150	SH	OTHER	01,03	10680
ALTERA CORP	COM	021441100	2117	155651	SH	DEFINED	05,01,03	155651
ALTERA CORP	COM	021441100	2807	206425	SH	DEFINED	07,06,01,03	206425
ALTERA CORP	COM	021441100	878	64555	SH	DEFINED	08,09,03	64555
ALTERA CORP	COM	021441100	272	20000	SH	CALL	DEFINED 08,09,03	20000
ALTERA CORP	COM	021441100	1632	120000	SH	PUT	DEFINED 08,09,03	120000
ALTIRIS INC	COM	02148M100	113	21800	SH	DEFINED	05,01,03	21800
ALTIRIS INC	COM	02148M100	391	75400	SH	DEFINED	07,06,01,03	75400
AMAZON COM INC	COM	023135106	3039	186998	SH	DEFINED	01,03	186998
AMAZON COM INC 800	COM	023135106	25	1555	SH	OTHER	01,03	755
AMAZON COM INC	COM	023135106	29	1800	SH	DEFINED	05,01,03	1800
AMAZON COM INC	COM	023135106	757	46575	SH	DEFINED	08,09,03	46575
AMAZON COM INC	COM	023135106	2438	150000	SH	CALL	DEFINED 08,09,03	150000
AMBAC FINL GROUP INC 13765	COM	023139108	20692	307914	SH	DEFINED	01,03	294149
AMBAC FINL GROUP INC 26411	COM	023139108	3790	56405	SH	OTHER	01,03	29994
AMBAC FINL GROUP INC	COM	023139108	4220	62805	SH	DEFINED	05,01,03	62805
AMBAC FINL GROUP INC	COM	023139108	123	1825	SH	OTHER	05,01,03	1825
AMBAC FINL GROUP INC	COM	023139108	8827	131350	SH	DEFINED	07,06,01,03	131350
AMBAC FINL GROUP INC	COM	023139108	40	600	SH	DEFINED	08,09,03	600
AMBAC FINL GROUP INC 68226	COM	023139108	35820	533038	SH	DEFINED	11,06,01,03	464812
AMERADA HESS CORP 700	COM	023551104	464	5622	SH	DEFINED	01,03	4922
AMERADA HESS CORP 1675	COM	023551104	476	5775	SH	OTHER	01,03	4100
AMERADA HESS CORP	COM	023551104	2435	29510	SH	DEFINED	05,01,03	29510
AMERADA HESS CORP	COM	023551104	126	1525	SH	OTHER	05,01,03	1525
AMERADA HESS CORP	COM	023551104	889	10775	SH	DEFINED	07,06,01,03	10775
AMERADA HESS CORP	COM	023551104	33	400	SH	DEFINED	08,09,03	400
AMEREN CORP 10531	COM	023608102	8388	195024	SH	DEFINED	01,03	184493
AMEREN CORP 161931	COM	023608102	9815	228214	SH	OTHER	01,03	66283
AMEREN CORP	COM	023608102	1955	45445	SH	DEFINED	05,01,03	45445
AMEREN CORP	COM	023608102	102	2375	SH	OTHER	05,01,03	2375
AMEREN CORP	COM	023608102	752	17475	SH	DEFINED	07,06,01,03	17475
AMEREN CORP	COM	023608102	38	881	SH	DEFINED	08,09,03	881
AMERICA MOVIL S A DE C V 1338	SPON ADR L S	02364W105	92	6845	SH	DEFINED	01,03	5507
AMERICA MOVIL S A DE C V 18292	SPON ADR L S	02364W105	541	40399	SH	OTHER	01,03	22107
AMERICA MOVIL S A DE C V	SPON ADR L S	02364W105	2649	197700	SH	OTHER	06,01,03	197700
AMERICA MOVIL S A DE C V	SPON ADR L S	02364W105	3	250	SH	DEFINED	13,01,03	250
AMERICA ONLINE LATIN AMERICA	CL A	02365B100	6	10000	SH	OTHER	01,03	10000
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	48	1600	SH	DEFINED	01,03	1600
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	15	500	SH	DEFINED	05,01,03	500
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	161	5400	SH	DEFINED	08,09,03	5400
AMERICAN EAGLE OUTFITTERS NE 1479 2000	COM	02553E106	829	39206	SH	DEFINED	01,03	35727
AMERICAN EAGLE OUTFITTERS NE 2220	COM	02553E106	47	2220	SH	OTHER	01,03	
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	3893	184163	SH	DEFINED	05,01,03	184163
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	9996	472864	SH	DEFINED	07,06,01,03	472864
AMERICAN ELEC PWR INC 59475	COM	025537101	14016	350215	SH	DEFINED	01,03	290740
AMERICAN ELEC PWR INC 158962	COM	025537101	10354	258723	SH	OTHER	01,03	99761
AMERICAN ELEC PWR INC	COM	025537101	11188	279570	SH	DEFINED	05,01,03	279570
AMERICAN ELEC PWR INC	COM	025537101	222	5550	SH	OTHER	05,01,03	5550
AMERICAN ELEC PWR INC	COM	025537101	2785	69600	SH	DEFINED	07,06,01,03	69600
AMERICAN ELEC PWR INC	COM	025537101	4618	115400	SH	DEFINED	08,09,03	115400
AMERICAN EXPRESS CO 141733	COM	025816109	70988	1954518	SH	DEFINED	01,03	1812785
AMERICAN EXPRESS CO 894070	COM	025816109	61537	1694287	SH	OTHER	01,03	800217
AMERICAN EXPRESS CO	COM	025816109	29479	811647	SH	DEFINED	05,01,03	811647

AMERICAN EXPRESS CO	COM	025816109	814	22400	SH	OTHER	05,01,03	22400	
AMERICAN EXPRESS CO	COM	025816109	16127	444023	SH	DEFINED	07,06,01,03	444023	
AMERICAN EXPRESS CO	COM	025816109	8578	236171	SH	DEFINED	08,09,03	236171	
AMERICAN EXPRESS CO	COM	025816109	984	27100	SH	CALL	DEFINED	08,09,03	27100
AMERICAN EXPRESS CO	COM	025816109	4540	125000	SH	PUT	DEFINED	08,09,03	125000
AMERICAN EXPRESS CO	COM	025816109	35	950	SH	OTHER	13,01,03	950	
AMERICAN FINL GROUP INC OHIO	COM	025932104	121	5068	SH	DEFINED	01,03	5068	
AMERICAN FINL GROUP INC OHIO	COM	025932104	14	600	SH	OTHER	01,03		
600									
AMERICAN FINL GROUP INC OHIO	COM	025932104	1066	44598	SH	DEFINED	05,01,03	44598	
AMERICAN FINL GROUP INC OHIO	COM	025932104	1619	67725	SH	DEFINED	07,06,01,03	67725	
AMERICAN FINL HLDGS INC	COM	026075101	442	14760	SH	DEFINED	01,03	5460	
9300									
AMERICAN FINL HLDGS INC	COM	026075101	1900	63500	SH	DEFINED	05,01,03	63500	
AMERICAN FINL HLDGS INC	COM	026075101	1080	36100	SH	DEFINED	07,06,01,03	36100	
AMERICAN GREETINGS CORP	CL A	026375105	201	12050	SH	DEFINED	01,03	12050	
AMERICAN GREETINGS CORP	CL A	026375105	752	45110	SH	OTHER	01,03	110	
45000									
AMERICAN GREETINGS CORP	CL A	026375105	353	21160	SH	DEFINED	05,01,03	21160	
AMERICAN GREETINGS CORP	CL A	026375105	18	1100	SH	OTHER	05,01,03	1100	
AMERICAN GREETINGS CORP	CL A	026375105	4518	271200	SH	OTHER	06,01,03	271200	
AMERICAN GREETINGS CORP	CL A	026375105	131	7875	SH	DEFINED	07,06,01,03	7875	
AMERICAN GREETINGS CORP	CL A	026375105	7	400	SH	DEFINED	08,09,03	400	
AMERICAN INTL GROUP INC	DBCV	026874AP2	13457	22060000	PRN	DEFINED	08,09,03	22060000	
AMERICAN INTL GROUP INC	COM	026874107	503624	7381262	SH	DEFINED	01,03	7129419	
251843									
AMERICAN INTL GROUP INC	COM	026874107	198410	2907955	SH	OTHER	01,03	1750707	
1157248									
AMERICAN INTL GROUP INC	COM	026874107	20810	305000	SH	CALL	DEFINED	01,03	305000
AMERICAN INTL GROUP INC	COM	026874107	9116	133600	SH	PUT	DEFINED	01,03	133600
AMERICAN INTL GROUP INC	COM	026874107	72101	1056735	SH	DEFINED	05,01,03	306735	
750000									
AMERICAN INTL GROUP INC	COM	026874107	54209	794500	SH	OTHER	05,01,03	794500	
AMERICAN INTL GROUP INC	COM	026874107	4769	69894	SH	OTHER	06,01,03	69894	
AMERICAN INTL GROUP INC	COM	026874107	55372	811544	SH	DEFINED	07,06,01,03	811544	
AMERICAN INTL GROUP INC	COM	026874107	3032	44441	SH	DEFINED	08,09,03	44441	
AMERICAN INTL GROUP INC	COM	026874107	4230	62000	SH	CALL	DEFINED	08,09,03	62000
AMERICAN INTL GROUP INC	COM	026874107	12800	187600	SH	PUT	DEFINED	08,09,03	187600
AMERICAN INTL GROUP INC	COM	026874107	143760	2106985	SH	DEFINED	11,06,01,03	1950759	
156226									
AMERICAN INTL GROUP INC	COM	026874107	341	5005	SH	DEFINED	13,01,03	5005	
AMERICAN INTL GROUP INC	COM	026874107	66	971	SH	OTHER	13,01,03	421	
550									
AMERICAN INTL GROUP INC	COM	026874107	68	1000	SH	DEFINED	17,16	1000	
AMERICAN ITALIAN PASTA CO	CL A	027070101	139	2725	SH	DEFINED	01,03	1125	
1600									
AMERICAN ITALIAN PASTA CO	CL A	027070101	1996	39150	SH	DEFINED	05,01,03	39150	
AMERICAN ITALIAN PASTA CO	CL A	027070101	1423	27900	SH	DEFINED	07,06,01,03	27900	
AMERICAN ITALIAN PASTA CO	CL A	027070101	138	2710	SH	DEFINED	08,09,03	2710	
AMERICAN MGMT SYS INC	COM	027352103	1022	53474	SH	DEFINED	01,03	37074	
16400									
AMERICAN MGMT SYS INC	COM	027352103	38	2000	SH	OTHER	01,03		
2000									
AMERICAN MGMT SYS INC	COM	027352103	2239	117175	SH	DEFINED	05,01,03	117175	
AMERICAN MGMT SYS INC	COM	027352103	1242	65000	SH	DEFINED	07,06,01,03	65000	
AMERICAN MED SYS HLDGS INC	COM	02744M108	1269	63250	SH	DEFINED	08,09,03	63250	
AMERICAN NATL BANKSHARES INC	COM	027745108	11	400	SH	DEFINED	01,03	400	
AMERICAN NATL BANKSHARES INC	COM	027745108	274	10000	SH	OTHER	01,03	10000	
AMERICAN NATL INS CO	COM	028591105	521	5414	SH	DEFINED	01,03	5414	
AMERICAN NATL INS CO	COM	028591105	78	810	SH	OTHER	01,03	610	
200									
AMERICAN NATL INS CO	COM	028591105	6953	72200	SH	OTHER	06,01,03	72200	
AMERICAN NATL INS CO	COM	028591105	10	100	SH	DEFINED	08,09,03	100	
AMERICAN PWR CONVERSION CORP	COM	029066107	1960	155153	SH	DEFINED	01,03	155153	
AMERICAN PWR CONVERSION CORP	COM	029066107	119	9400	SH	OTHER	01,03	6080	
3320									
AMERICAN PWR CONVERSION CORP	COM	029066107	797	63105	SH	DEFINED	05,01,03	63105	
AMERICAN PWR CONVERSION CORP	COM	029066107	42	3350	SH	OTHER	05,01,03	3350	
AMERICAN PWR CONVERSION CORP	COM	029066107	300	23725	SH	DEFINED	07,06,01,03	23725	
AMERICAN PWR CONVERSION CORP	COM	029066107	100	7890	SH	DEFINED	08,09,03	7890	
AMERICAN STD COS INC DEL	COM	029712106	5569	74155	SH	DEFINED	01,03	74155	
AMERICAN STD COS INC DEL	COM	029712106	1840	24500	SH	DEFINED	05,01,03	24500	
AMERICAN STD COS INC DEL	COM	029712106	90	1200	SH	OTHER	05,01,03	1200	
AMERICAN STD COS INC DEL	COM	029712106	659	8775	SH	DEFINED	07,06,01,03	8775	
AMERICAN STD COS INC DEL	COM	029712106	30	400	SH	DEFINED	08,09,03	400	
AMERICAN STS WTR CO	COM	029899101	242	9150	SH	DEFINED	01,03	9150	
AMERICAN STS WTR CO	COM	029899101	191	7200	SH	OTHER	01,03	2250	
4950									
AMERICAN STS WTR CO	COM	029899101	1102	41600	SH	DEFINED	05,01,03	41600	
AMERICAN STS WTR CO	COM	029899101	620	23400	SH	DEFINED	07,06,01,03	23400	
AMERICAN TOWER CORP	NOTE	5.000% 029912AF9	4438	1000000	PRN	DEFINED	17,16	1000000	
AMERICAN TOWER CORP	CL A	029912201	362	104815	SH	DEFINED	01,03	95715	
9100									
AMERICAN TOWER CORP	CL A	029912201	32	9300	SH	OTHER	01,03	9300	
AMERICAN TOWER CORP	CL A	029912201	266	77078	SH	DEFINED	08,09,03	77078	

AMERICAN TOWER CORP	CL A	029912201	282	81700	SH	PUT	DEFINED	08,09,03	81700
AMERICAN WTR WKS INC 1100	COM	030411102	22888	529693	SH		DEFINED	01,03	528593
AMERICAN WTR WKS INC 3100	COM	030411102	838	19398	SH		OTHER	01,03	16298
AMERICAN WTR WKS INC	COM	030411102	2807	64955	SH		DEFINED	05,01,03	64955
AMERICAN WTR WKS INC	COM	030411102	4261	98600	SH		DEFINED	07,06,01,03	98600
AMERICAN WTR WKS INC 114580	COM	030411102	4951	114580	SH		OTHER	16	
AMERICAN WTR WKS INC	COM	030411102	8944	207000	SH		DEFINED	17,16	207000
AMERICAN WTR WKS INC	COM	030411102	324	7500	SH	PUT	DEFINED	17,16	7500
AMERICREDIT CORP	COM	03060R101	3387	120750	SH		DEFINED	01,03	120750
AMERICREDIT CORP 16632	COM	03060R101	710	25300	SH		OTHER	01,03	8668
AMERICREDIT CORP	COM	03060R101	3344	119232	SH		DEFINED	05,01,03	119232
AMERICREDIT CORP	COM	03060R101	12253	436840	SH		DEFINED	07,06,01,03	436840
AMERICREDIT CORP	COM	03060R101	283	10100	SH		DEFINED	08,09,03	10100
AMERICREDIT CORP	COM	03060R101	2973	106000	SH	CALL	DEFINED	08,09,03	106000
AMERICREDIT CORP	COM	03060R101	1374	49000	SH	PUT	DEFINED	08,09,03	49000
AMERISTAR CASINOS INC 1405	COM	03070Q101	869	29903	SH		DEFINED	01,03	28498
AMERISTAR CASINOS INC	COM	03070Q101	2741	94337	SH		DEFINED	05,01,03	94337
AMERISTAR CASINOS INC	COM	03070Q101	9618	330973	SH		DEFINED	07,06,01,03	330973
AMERISTAR CASINOS INC	COM	03070Q101	872	30000	SH		DEFINED	08,09,03	30000
AMERIPATH INC 4907	COM	03071D109	281	11720	SH		DEFINED	01,03	6813
AMERIPATH INC 3825	COM	03071D109	92	3825	SH		OTHER	01,03	
AMERIPATH INC	COM	03071D109	1730	72075	SH		DEFINED	05,01,03	72075
AMERIPATH INC	COM	03071D109	1138	47400	SH		DEFINED	07,06,01,03	47400
AMERIPATH INC	COM	03071D109	7	300	SH		DEFINED	08,09,03	300
AMERITRADE HLDG CORP	CL A	03072H109	26	5600	SH		DEFINED	01,03	5600
AMERITRADE HLDG CORP	CL A	03072H109	90	19626	SH		DEFINED	08,09,03	19626
AMERUS GROUP CO 454	COM	03072M108	43	1148	SH		DEFINED	01,03	694
AMERUS GROUP CO	COM	03072M108	975	26267	SH		DEFINED	05,01,03	26267
AMERUS GROUP CO	COM	03072M108	1479	39875	SH		DEFINED	07,06,01,03	39875
AMERISOURCEBERGEN CORP	COM	03073E105	143	1875	SH		DEFINED	01,03	1875
AMERISOURCEBERGEN CORP 350	COM	03073E105	69	907	SH		OTHER	01,03	557
AMERISOURCEBERGEN CORP	COM	03073E105	2559	33675	SH		DEFINED	05,01,03	33675
AMERISOURCEBERGEN CORP	COM	03073E105	129	1700	SH		OTHER	05,01,03	1700
AMERISOURCEBERGEN CORP	COM	03073E105	965	12700	SH		DEFINED	07,06,01,03	12700
AMERISOURCEBERGEN CORP	COM	03073E105	10370	136441	SH		DEFINED	08,09,03	136441
AMERISOURCEBERGEN CORP	COM	03073E105	2280	30000	SH	CALL	DEFINED	08,09,03	30000
AMERIGROUP CORP	COM	03073T102	171	6271	SH		DEFINED	01,03	6271
AMERIGROUP CORP 2075	COM	03073T102	85	3125	SH		OTHER	01,03	1050
AMERIGROUP CORP	COM	03073T102	191	7002	SH		DEFINED	08,09,03	7002
AMERIGROUP CORP	COM	03073T102	750	27500	SH	PUT	DEFINED	08,09,03	27500
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	270	11775	SH		DEFINED	01,03	11775
AMERIGAS PARTNERS L P 750	UNIT L P INT	030975106	297	12950	SH		OTHER	01,03	12200
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	1446	63000	SH		DEFINED	08,09,03	63000
AMETEK INC NEW 600	COM	031100100	22	600	SH		DEFINED	01,03	
AMETEK INC NEW 1825 200	COM	031100100	98	2625	SH		OTHER	01,03	600
AMETEK INC NEW	COM	031100100	798	21434	SH		DEFINED	05,01,03	21434
AMETEK INC NEW	COM	031100100	1212	32550	SH		DEFINED	07,06,01,03	32550
AMETEK INC NEW	COM	031100100	19	500	SH		DEFINED	13,01,03	500
AMGEN INC	NOTE	031162AE0	7480	11000000	PRN		DEFINED	08,09,03	11000000
AMGEN INC 158171	COM	031162100	146001	3486166	SH		DEFINED	01,03	3327995
AMGEN INC 511899	COM	031162100	42787	1021650	SH		OTHER	01,03	509751
AMGEN INC 470813	COM	031162100	19718	470813	SH		DEFINED	05,01,03	
AMGEN INC 89187	COM	031162100	24198	577800	SH		OTHER	05,01,03	488613
AMGEN INC	COM	031162100	1689	40325	SH		OTHER	06,01,03	40325
AMGEN INC	COM	031162100	15103	360618	SH		DEFINED	07,06,01,03	360618
AMGEN INC	COM	031162100	5195	124039	SH		DEFINED	08,09,03	124039
AMGEN INC	COM	031162100	2860	68300	SH	CALL	DEFINED	08,09,03	68300
AMGEN INC	COM	031162100	1964	46900	SH	PUT	DEFINED	08,09,03	46900
AMGEN INC	COM	031162100	8229	196500	SH		DEFINED	11,01,03	196500
AMGEN INC	COM	031162100	106	2525	SH		DEFINED	13,01,03	2525
AMPHENOL CORP NEW	CL A	032095101	70	1950	SH		DEFINED	01,03	1950
AMPHENOL CORP NEW	CL A	032095101	988	27445	SH		DEFINED	05,01,03	27445
AMPHENOL CORP NEW	CL A	032095101	5389	149681	SH		DEFINED	07,06,01,03	149681
AMSOUTH BANCORPORATION 4482	COM	032165102	1217	54399	SH		DEFINED	01,03	49917
AMSOUTH BANCORPORATION 10731	COM	032165102	774	34589	SH		OTHER	01,03	23858
AMSOUTH BANCORPORATION	COM	032165102	2621	117133	SH		DEFINED	05,01,03	117133

AMSOUTH BANCORPORATION	COM		032165102	143	6375	SH	OTHER	05,01,03	6375	
AMSOUTH BANCORPORATION	COM		032165102	980	43775	SH	DEFINED	07,06,01,03	43775	
AMSOUTH BANCORPORATION	COM		032165102	43	1900	SH	DEFINED	08,09,03	1900	
ANADARKO PETE CORP 16200	COM		032511107	11462	232491	SH	DEFINED	01,03	216291	
ANADARKO PETE CORP 62536	COM		032511107	6348	128759	SH	OTHER	01,03	66223	
ANADARKO PETE CORP	COM		032511107	11128	225726	SH	DEFINED	05,01,03	225726	
ANADARKO PETE CORP	COM		032511107	213	4325	SH	OTHER	05,01,03	4325	
ANADARKO PETE CORP	COM		032511107	11023	223592	SH	DEFINED	07,06,01,03	223592	
ANADARKO PETE CORP	COM		032511107	104	2100	SH	DEFINED	08,09,03	2100	
ANADARKO PETE CORP	COM		032511107	3007	61000	SH	CALL	DEFINED	08,09,03	61000
ANALOG DEVICES INC	NOTE	4.750%	032654AD7	9550	10000000	PRN	DEFINED	01,03	10000000	
ANALOG DEVICES INC	NOTE	4.750%	032654AD7	144	151000	PRN	DEFINED	08,09,03	151000	
ANALOG DEVICES INC 12506	COM		032654105	20458	688838	SH	DEFINED	01,03	676332	
ANALOG DEVICES INC 85429	COM		032654105	3810	128286	SH	OTHER	01,03	42857	
ANALOG DEVICES INC	COM		032654105	4679	157550	SH	DEFINED	05,01,03	157550	
ANALOG DEVICES INC	COM		032654105	2045	68850	SH	OTHER	06,01,03	68850	
ANALOG DEVICES INC	COM		032654105	14257	480025	SH	DEFINED	07,06,01,03	480025	
ANALOG DEVICES INC	COM		032654105	183	6150	SH	DEFINED	08,09,03	6150	
ANALOG DEVICES INC	COM		032654105	21	700	SH	DEFINED	13,01,03	700	
ANALOGIC CORP 2700	COM	PAR \$0.0	032657207	167	3405	SH	DEFINED	01,03	705	
ANALOGIC CORP	COM	PAR \$0.0	032657207	1554	31600	SH	DEFINED	05,01,03	31600	
ANALOGIC CORP	COM	PAR \$0.0	032657207	1137	23116	SH	DEFINED	07,06,01,03	23116	
ANALOGIC CORP	COM	PAR \$0.0	032657207	3447	70100	SH	DEFINED	11,06,01,03	70100	
ANALYSTS INTL CORP	COM		032681108	211	49550	SH	DEFINED	05,01,03	49550	
ANALYSTS INTL CORP	COM		032681108	159	37500	SH	DEFINED	07,06,01,03	37500	
ANAREN MICROWAVE INC 2100	COM		032744104	379	43827	SH	DEFINED	01,03	41727	
ANAREN MICROWAVE INC	COM		032744104	1176	136106	SH	DEFINED	05,01,03	136106	
ANAREN MICROWAVE INC	COM		032744104	4138	478949	SH	DEFINED	07,06,01,03	478949	
ANAREN MICROWAVE INC	COM		032744104	191	22100	SH	DEFINED	08,09,03	22100	
ANCHOR BANCORP WIS INC 6600	COM		032839102	328	13600	SH	DEFINED	01,03	7000	
ANCHOR BANCORP WIS INC	COM		032839102	1512	62725	SH	DEFINED	05,01,03	62725	
ANCHOR BANCORP WIS INC	COM		032839102	933	38700	SH	DEFINED	07,06,01,03	38700	
ANDREW CORP	COM		034425108	539	36095	SH	DEFINED	01,03	36095	
ANDREW CORP 905	COM		034425108	167	11196	SH	OTHER	01,03	10291	
ANDREW CORP	COM		034425108	464	31100	SH	DEFINED	05,01,03	31100	
ANDREW CORP	COM		034425108	177	11875	SH	DEFINED	07,06,01,03	11875	
ANDREW CORP	COM		034425108	9	600	SH	DEFINED	08,09,03	600	
ANDREW CORP	COM		034425108	77	5194	SH	DEFINED	17,16	5194	
ANDRX GROUP	COM		034553107	112	4136	SH	DEFINED	01,03	4136	
ANDRX GROUP	COM		034553107	11	407	SH	DEFINED	05,01,03	407	
ANDRX GROUP	COM		034553107	3568	132281	SH	DEFINED	08,09,03	132281	
ANDRX GROUP	COM		034553107	17436	646500	SH	CALL	DEFINED	08,09,03	646500
ANDRX GROUP	COM		034553107	1888	70000	SH	PUT	DEFINED	08,09,03	70000
ANGELICA CORP 1950	COM		034663104	34	1950	SH	OTHER	01,03		
ANGELICA CORP	COM		034663104	303	17625	SH	DEFINED	05,01,03	17625	
ANGELICA CORP	COM		034663104	229	13300	SH	DEFINED	07,06,01,03	13300	
ANGLO AMERN PLC 908	ADR		03485P102	398	24324	SH	OTHER	01,03	23416	
ANGLO AMERN PLC	ADR		03485P102		25	SH	DEFINED	05,01,03	25	
ANHEUSER BUSCH COS INC 3791604	COM		035229103	654021	13080416	SH	DEFINED	01,03	9288812	
ANHEUSER BUSCH COS INC 10013800	COM		035229103	685638	13712758	SH	OTHER	01,03	3698958	
ANHEUSER BUSCH COS INC 341316	COM		035229103	17066	341316	SH	DEFINED	05,01,03		
ANHEUSER BUSCH COS INC 296684	COM		035229103	32650	653000	SH	OTHER	05,01,03	356316	
ANHEUSER BUSCH COS INC	COM		035229103	3219	64375	SH	OTHER	06,01,03	64375	
ANHEUSER BUSCH COS INC	COM		035229103	25607	512145	SH	DEFINED	07,06,01,03	512145	
ANHEUSER BUSCH COS INC	COM		035229103	2344	46874	SH	DEFINED	08,09,03	46874	
ANHEUSER BUSCH COS INC 98027	COM		035229103	105893	2117864	SH	DEFINED	11,01,03	2019837	
ANHEUSER BUSCH COS INC 290	COM		035229103	182	3630	SH	DEFINED	13,01,03	3340	
ANHEUSER BUSCH COS INC 260	COM		035229103	13	260	SH	OTHER	13,01,03		
ANIXTER INTL INC 30000	COM		035290105	907	38600	SH	DEFINED	01,03	8600	
ANIXTER INTL INC	COM		035290105	2992	127300	SH	DEFINED	05,01,03	127300	
ANIXTER INTL INC	COM		035290105	1361	57900	SH	DEFINED	07,06,01,03	57900	
ANNALY MTG MGMT INC	COM		035710409	244	12600	SH	DEFINED	01,03	12600	
ANNALY MTG MGMT INC 4575	COM		035710409	313	16150	SH	OTHER	01,03	11575	
ANNALY MTG MGMT INC	COM		035710409	2	80	SH	DEFINED	05,01,03	80	
ANN TAYLOR STORES CORP 6000	COM		036115103	201	7900	SH	DEFINED	01,03	1900	

ANN TAYLOR STORES CORP	COM	036115103	2547	100300	SH	DEFINED 05,01,03	100300
ANN TAYLOR STORES CORP	COM	036115103	1732	68200	SH	DEFINED 07,06,01,03	68200
ANN TAYLOR STORES CORP	COM	036115103	947	37300	SH	DEFINED 08,09,03	37300
ANSYS INC	COM	03662Q105	125	6200	SH	DEFINED 01,03	1100
5100							
ANSYS INC	COM	03662Q105	782	38900	SH	DEFINED 05,01,03	38900
ANSYS INC	COM	03662Q105	458	22800	SH	DEFINED 07,06,01,03	22800
ANTHEM INC	COM	03674B104	172	2543	SH	DEFINED 01,03	2543
ANTHEM INC	COM	03674B104	164	2426	SH	OTHER 01,03	1953
473							
ANTHEM INC	COM	03674B104	74	1100	SH	DEFINED 05,01,03	1100
ANTHEM INC	COM	03674B104	1535	22750	SH	DEFINED 08,09,03	22750
ANTHEM INC	COM	03674B104	11411	169100	SH	DEFINED 11,01,03	169100
ANSWERTHINK INC	COM	036916104	95	25000	SH	DEFINED 08,09,03	25000
ANTHRACITE CAP INC	COM	037023108	425	32079	SH	DEFINED	32079
ANTIGENICS INC DEL	COM	037032109		50	SH	DEFINED 01,03	
50							
ANTIGENICS INC DEL	COM	037032109	133	13538	SH	OTHER 01,03	13031
507							
AO TATNEFT	SPON ADR REG	03737P306	682	49300	SH	DEFINED 06,01,03	49300
AON CORP	COM	037389103	4367	148127	SH	DEFINED 01,03	146327
1800							
AON CORP	COM	037389103	3485	118215	SH	OTHER 01,03	100690
17525							
AON CORP	COM	037389103	2825	95820	SH	DEFINED 05,01,03	95820
AON CORP	COM	037389103	133	4525	SH	OTHER 05,01,03	4525
AON CORP	COM	037389103	1012	34325	SH	DEFINED 07,06,01,03	34325
AON CORP	COM	037389103	44	1500	SH	DEFINED 08,09,03	1500
APACHE CORP	COM	037411105	1942	33781	SH	DEFINED 01,03	22381
11400							
APACHE CORP	COM	037411105	402	6990	SH	OTHER 01,03	604
6386							
APACHE CORP	COM	037411105	4022	69965	SH	DEFINED 05,01,03	69965
APACHE CORP	COM	037411105	136	2365	SH	OTHER 05,01,03	2365
APACHE CORP	COM	037411105	1355	23575	SH	DEFINED 07,06,01,03	23575
APACHE CORP	COM	037411105	46	800	SH	DEFINED 08,09,03	800
APARTMENT INVT & MGMT CO	CL A	03748R101	1184	24060	SH	DEFINED 01,03	24060
APARTMENT INVT & MGMT CO	CL A	03748R101	182	3695	SH	OTHER 01,03	1195
2500							
APARTMENT INVT & MGMT CO	CL A	03748R101	83	1696	SH	DEFINED 05,01,03	1696
APARTMENT INVT & MGMT CO	CL A	03748R101	2519	51190	SH	DEFINED 07,06,01,03	51190
APEX MUN FD INC	COM	037580107	81	9700	SH	DEFINED 01,03	9700
APEX MUN FD INC	COM	037580107	12	1444	SH	OTHER 01,03	1444
APOGEE ENTERPRISES INC	COM	037598109	167	11600	SH	DEFINED 01,03	1600
10000							
APOGEE ENTERPRISES INC	COM	037598109	3	200	SH	OTHER 01,03	
200							
APOGEE ENTERPRISES INC	COM	037598109	1078	75050	SH	DEFINED 05,01,03	75050
APOGEE ENTERPRISES INC	COM	037598109	632	44000	SH	DEFINED 07,06,01,03	44000
APOGENT TECHNOLOGIES INC	DEBT 2.250%	03760AAE1	1925	2000000	PRN	DEFINED 07,06,01,03	2000000
APOGENT TECHNOLOGIES INC	COM	03760A101	118	5750	SH	DEFINED 01,03	
5750							
APOGENT TECHNOLOGIES INC	COM	03760A101	463	22500	SH	OTHER 01,03	5750
1500 15250							
APOGENT TECHNOLOGIES INC	COM	03760A101	2237	108743	SH	DEFINED 05,01,03	108743
APOGENT TECHNOLOGIES INC	COM	03760A101	6378	310068	SH	DEFINED 07,06,01,03	310068
APOLLO GROUP INC	CL A	037604105	581	14750	SH	DEFINED 01,03	14750
APOLLO GROUP INC	CL A	037604105	114	2880	SH	OTHER 01,03	2580
300							
APOLLO GROUP INC	CL A	037604105	2512	63720	SH	DEFINED 05,01,03	63720
APOLLO GROUP INC	CL A	037604105	118	3000	SH	OTHER 05,01,03	3000
APOLLO GROUP INC	CL A	037604105	946	24000	SH	DEFINED 07,06,01,03	24000
APOLLO GROUP INC	CL A	037604105	21663	549534	SH	DEFINED 08,09,03	549534
APPLE COMPUTER INC	COM	037833100	476	26876	SH	DEFINED 01,03	19266
7610							
APPLE COMPUTER INC	COM	037833100	739	41713	SH	OTHER 01,03	20403
21310							
APPLE COMPUTER INC	COM	037833100	2059	116205	SH	DEFINED 05,01,03	116205
APPLE COMPUTER INC	COM	037833100	763	43050	SH	DEFINED 07,06,01,03	43050
APPLE COMPUTER INC	COM	037833100	1436	81020	SH	DEFINED 08,09,03	81020
APPLE COMPUTER INC	COM	037833100	1699	95900	SH	DEFINED 08,09,03	95900
APPLE COMPUTER INC	COM	037833100	1285	72500	SH	DEFINED 08,09,03	72500
APPLEBEES INTL INC	COM	037899101	1545	67314	SH	DEFINED 01,03	64017
3297							
APPLEBEES INTL INC	COM	037899101	518	22577	SH	OTHER 01,03	
22577							
APPLEBEES INTL INC	COM	037899101	3597	156725	SH	DEFINED 05,01,03	156725
APPLEBEES INTL INC	COM	037899101	1985	86500	SH	DEFINED 07,06,01,03	86500
APRIA HEALTHCARE GROUP INC	COM	037933108	300	13380	SH	DEFINED 01,03	13380
APRIA HEALTHCARE GROUP INC	COM	037933108	60	2675	SH	OTHER 01,03	900
1775							
APRIA HEALTHCARE GROUP INC	COM	037933108	791	35298	SH	DEFINED 05,01,03	35298
APRIA HEALTHCARE GROUP INC	COM	037933108	1200	53575	SH	DEFINED 07,06,01,03	53575
APRIA HEALTHCARE GROUP INC	COM	037933108	1440	64275	SH	DEFINED 08,09,03	64275
APPLERA CORP	COM AP BIO G	038020103	2617	134283	SH	DEFINED 01,03	133583

700										
APPLERA CORP 1615	COM AP BIO G	038020103	867	44471	SH	OTHER	01,03		42856	
APPLERA CORP	COM AP BIO G	038020103	1749	89750	SH	DEFINED	05,01,03		89750	
APPLERA CORP	COM AP BIO G	038020103	71	3650	SH	OTHER	05,01,03		3650	
APPLERA CORP	COM AP BIO G	038020103	501	25700	SH	DEFINED	07,06,01,03		25700	
APPLERA CORP	COM AP BIO G	038020103	384	19700	SH	DEFINED	08,09,03		19700	
APPLERA CORP	COM AP BIO G	038020103	2	100	SH	DEFINED	13,01,03		100	
APPLERA CORP 500	COM CE GEN G	038020202	30	2487	SH	DEFINED	01,03		1987	
APPLERA CORP 4925	COM CE GEN G	038020202	191	15903	SH	OTHER	01,03		10978	
APPLERA CORP	COM CE GEN G	038020202	1	100	SH	DEFINED	05,01,03		100	
APPLERA CORP	COM CE GEN G	038020202	93	7755	SH	DEFINED	08,09,03		7755	
APPLICA INC 13400	COM	03815A106	399	32200	SH	DEFINED	01,03		18800	
APPLICA INC	COM	03815A106	932	75125	SH	DEFINED	05,01,03		75125	
APPLICA INC	COM	03815A106	449	36200	SH	DEFINED	07,06,01,03		36200	
APPLICA INC	COM	03815A106	186	15000	SH	CALL	DEFINED 08,09,03		15000	
APPLIED DIGITAL SOLUTIONS	COM	038188108	905	1392340	SH	DEFINED	01,03		1392340	
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	53	2700	SH	DEFINED	01,03		2700	
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	767	39325	SH	DEFINED	05,01,03		39325	
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	581	29800	SH	DEFINED	07,06,01,03		29800	
APPLIED MICRO CIRCUITS CORP	COM	03822W109	83	17641	SH	DEFINED			17641	
APPLIED MICRO CIRCUITS CORP 5350 13000	COM	03822W109	287	60663	SH	DEFINED	01,03		42313	
APPLIED MICRO CIRCUITS CORP 3550	COM	03822W109	17	3550	SH	OTHER	01,03			
APPLIED MICRO CIRCUITS CORP	COM	03822W109	914	193255	SH	DEFINED	05,01,03		193255	
APPLIED MICRO CIRCUITS CORP	COM	03822W109	251	53025	SH	DEFINED	07,06,01,03		53025	
APPLIED MICRO CIRCUITS CORP	COM	03822W109	1792	378844	SH	DEFINED	08,09,03		378844	
APPLIED MATLS INC 52900	COM	038222105	6412	337102	SH	DEFINED	01,03		284202	
APPLIED MATLS INC 126180	COM	038222105	5256	276330	SH	OTHER	01,03		150150	
APPLIED MATLS INC	COM	038222105	11316	594960	SH	DEFINED	05,01,03		594960	
APPLIED MATLS INC	COM	038222105	4080	214525	SH	DEFINED	07,06,01,03		214525	
APPLIED MATLS INC	COM	038222105	2946	154880	SH	DEFINED	08,09,03		154880	
APPLIED MATLS INC	COM	038222105	10406	547100	SH	CALL	DEFINED 08,09,03		547100	
APPLIED MATLS INC	COM	038222105	6847	360000	SH	PUT	DEFINED 08,09,03		360000	
APPLIED MATLS INC	COM	038222105	2473	130000	SH	DEFINED	11,01,03		130000	
APTARGROUP INC 10000	COM	038336103	549	17868	SH	DEFINED	01,03		7868	
APTARGROUP INC 95326	COM	038336103	2931	95326	SH	OTHER	01,03			
APTARGROUP INC	COM	038336103	2838	92300	SH	DEFINED	05,01,03		92300	
APTARGROUP INC	COM	038336103	1719	55900	SH	DEFINED	07,06,01,03		55900	
AQUILA INC 2250	COM	03840P102	1385	173103	SH	DEFINED	01,03		170853	
AQUILA INC 9159	COM	03840P102	185	23069	SH	OTHER	01,03		13910	
AQUILA INC	COM	03840P102	944	117943	SH	DEFINED	05,01,03		117943	
AQUILA INC	COM	03840P102	1121	140150	SH	DEFINED	07,06,01,03		140150	
AQUILA INC	COM	03840P102	40	5000	SH	DEFINED	08,09,03		5000	
ARBITRON INC	COM	03875Q108	19	600	SH	DEFINED	01,03		600	
ARBITRON INC	COM	03875Q108	1873	60025	SH	DEFINED	05,01,03		60025	
ARBITRON INC	COM	03875Q108	1420	45500	SH	DEFINED	07,06,01,03		45500	
ARCH CHEMICALS INC 10910	COM	03937R102	1228	49722	SH	DEFINED	01,03		38812	
ARCH CHEMICALS INC 273996	COM	03937R102	8120	328757	SH	OTHER	01,03		54761	
ARCH CHEMICALS INC	COM	03937R102	1187	48050	SH	DEFINED	05,01,03		48050	
ARCH CHEMICALS INC	COM	03937R102	855	34600	SH	DEFINED	07,06,01,03		34600	
ARCH COAL INC 24	COM	039380100	104	4572	SH	DEFINED	01,03		4548	
ARCH COAL INC 500	COM	039380100	19	831	SH	OTHER	01,03		331	
ARCH COAL INC	COM	039380100	778	34241	SH	DEFINED	05,01,03		34241	
ARCH COAL INC	COM	039380100	1172	51625	SH	DEFINED	07,06,01,03		51625	
ARCH COAL INC	COM	039380100	456	20100	SH	DEFINED	08,09,03		20100	
ARCHER DANIELS MIDLAND CO 15806	COM	039483102	3107	242949	SH	DEFINED	01,03		227143	
ARCHER DANIELS MIDLAND CO 36813	COM	039483102	866	67682	SH	OTHER	01,03		30869	
ARCHER DANIELS MIDLAND CO	COM	039483102	2722	212805	SH	DEFINED	05,01,03		212805	
ARCHER DANIELS MIDLAND CO	COM	039483102	146	11445	SH	OTHER	05,01,03		11445	
ARCHER DANIELS MIDLAND CO	COM	039483102	10993	859505	SH	OTHER	06,01,03		859505	
ARCHER DANIELS MIDLAND CO	COM	039483102	1008	78850	SH	DEFINED	07,06,01,03		78850	
ARCHER DANIELS MIDLAND CO	COM	039483102	47	3700	SH	DEFINED	08,09,03		3700	
ARCHER DANIELS MIDLAND CO	COM	039483102	29	2262	SH	DEFINED	13,01,03		2262	
ARCHSTONE SMITH TR 6895	COM	039583109	478	17892	SH	DEFINED	01,03		10997	
ARCHSTONE SMITH TR 10901	COM	039583109	291	10901	SH	OTHER	01,03			
ARCHSTONE SMITH TR	COM	039583109	64	2400	SH	DEFINED	08,09,03		2400	

ARCHSTONE SMITH TR	PFD CONV SER	039583208	929	26000	SH	DEFINED 01,03	26000
ARCTIC CAT INC 12500	COM	039670104	292	16800	SH	DEFINED 01,03	4300
ARCTIC CAT INC	COM	039670104	1185	68125	SH	DEFINED 05,01,03	68125
ARCTIC CAT INC	COM	039670104	629	36200	SH	DEFINED 07,06,01,03	36200
ARDEN RLTY INC	COM	039793104	184	6450	SH	DEFINED 01,03	6450
ARDEN RLTY INC	COM	039793104	12	420	SH	OTHER 01,03	420
ARDEN RLTY INC	COM	039793104	652	22900	SH	DEFINED 08,09,03	22900
ARGONAUT GROUP INC 7875	COM	040157109	233	10875	SH	OTHER 01,03	3000
ARGOSY GAMING CO 16100	COM	040228108	559	19700	SH	DEFINED 01,03	3600
ARGOSY GAMING CO 300	COM	040228108	9	300	SH	OTHER 01,03	
ARGOSY GAMING CO	COM	040228108	2455	86450	SH	DEFINED 05,01,03	86450
ARGOSY GAMING CO	COM	040228108	1272	44800	SH	DEFINED 07,06,01,03	44800
ARIAD PHARMACEUTICALS INC	COM	04033A100	42	10000	SH	DEFINED 01,03	10000
ARIBA INC	COM	04033V104	4	1190	SH	DEFINED 01,03	1190
ARIBA INC 2000	COM	04033V104	16	4859	SH	OTHER 01,03	2859
ARIBA INC	COM	04033V104	3	800	SH	DEFINED 05,01,03	800
ARIBA INC	COM	04033V104	1697	531900	SH	DEFINED 08,09,03	531900
ARIBA INC	COM	04033V104	1695	531200	SH PUT	DEFINED 08,09,03	531200
ARKANSAS BEST CORP DEL 13300	COM	040790107	494	19400	SH	DEFINED 01,03	6100
ARKANSAS BEST CORP DEL	COM	040790107	1916	75200	SH	DEFINED 05,01,03	75200
ARKANSAS BEST CORP DEL	COM	040790107	984	38600	SH	DEFINED 07,06,01,03	38600
ARM HLDGS PLC	SPONSORED AD	042068106	358	54865	SH	DEFINED 08,09,03	54865
ARMOR HOLDINGS INC 4000	COM	042260109	3144	123293	SH	DEFINED 01,03	119293
ARMOR HOLDINGS INC	COM	042260109	1807	70850	SH	DEFINED 05,01,03	70850
ARMOR HOLDINGS INC	COM	042260109	1234	48400	SH	DEFINED 07,06,01,03	48400
ARQULE INC	COM	04269E107	11	1670	SH	DEFINED 01,03	1670
ARQULE INC	COM	04269E107	3	380	SH	OTHER 01,03	380
ARQULE INC	COM	04269E107	294	43500	SH	DEFINED 05,01,03	43500
ARQULE INC	COM	04269E107	222	32900	SH	DEFINED 07,06,01,03	32900
ARRAY BIOPHARMA INC	COM	04269X105	335	34775	SH	DEFINED 01,03	34775
ARRAY BIOPHARMA INC 1516	COM	04269X105	872	90415	SH	OTHER 01,03	88899
ARRAY BIOPHARMA INC	COM	04269X105	979	101539	SH	DEFINED 05,01,03	101539
ARRAY BIOPHARMA INC	COM	04269X105	3416	354334	SH	DEFINED 07,06,01,03	354334
ARROW ELECTRS INC	DBC	042735AY6	4438	10000000	PRN	DEFINED 17,16	10000000
ARROW ELECTRS INC	COM	042735100	358	17250	SH	DEFINED 01,03	17250
ARROW ELECTRS INC 300	COM	042735100	39	1900	SH	OTHER 01,03	1600
ARROW ELECTRS INC	COM	042735100	1396	67300	SH	DEFINED 05,01,03	67300
ARROW ELECTRS INC	COM	042735100	2051	98850	SH	DEFINED 07,06,01,03	98850
ART TECHNOLOGY GROUP INC	COM	04289L107		170	SH	DEFINED 01,03	170
ART TECHNOLOGY GROUP INC	COM	04289L107	1	1060	SH	OTHER 01,03	1060
ART TECHNOLOGY GROUP INC 19800	COM	04289L107	20	19800	SH	OTHER 16	
ARTISAN COMPONENTS INC	COM	042923102	241	26749	SH	DEFINED 08,09,03	26749
ARTESYN TECHNOLOGIES INC	COM	043127109	6	900	SH	DEFINED 01,03	900
ARTESYN TECHNOLOGIES INC	COM	043127109	513	78625	SH	DEFINED 05,01,03	78625
ARTESYN TECHNOLOGIES INC	COM	043127109	389	59600	SH	DEFINED 07,06,01,03	59600
ARTHROCARE CORP 5200	COM	043136100	171	13300	SH	DEFINED 01,03	8100
ARTHROCARE CORP	COM	043136100	689	53550	SH	DEFINED 05,01,03	53550
ARTHROCARE CORP	COM	043136100	435	33800	SH	DEFINED 07,06,01,03	33800
ARTS WAY MFG INC	COM	043168103	87	30000	SH	DEFINED 01,03	30000
ARVINMERITOR INC 6523	COM	043353101	170	7100	SH	DEFINED 01,03	577
ARVINMERITOR INC 2500	COM	043353101	313	13036	SH	OTHER 01,03	10536
ARVINMERITOR INC	COM	043353101	1073	44725	SH	DEFINED 05,01,03	44725
ARVINMERITOR INC	COM	043353101	1606	66900	SH	DEFINED 07,06,01,03	66900
ASCENTIAL SOFTWARE CORP	COM	04362P108	7	2378	SH	DEFINED 01,03	2378
ASCENTIAL SOFTWARE CORP	COM	04362P108	22	8000	SH	OTHER 01,03	8000
ASCENTIAL SOFTWARE CORP	COM	04362P108	461	165398	SH	DEFINED 05,01,03	165398
ASCENTIAL SOFTWARE CORP	COM	04362P108	700	251075	SH	DEFINED 07,06,01,03	251075
ASHLAND INC 945	COM	044204105	4890	120749	SH	DEFINED 01,03	119804
ASHLAND INC 8633	COM	044204105	904	22322	SH	OTHER 01,03	13689
ASHLAND INC	COM	044204105	893	22045	SH	DEFINED 05,01,03	22045
ASHLAND INC	COM	044204105	49	1200	SH	OTHER 05,01,03	1200
ASHLAND INC	COM	044204105	340	8400	SH	DEFINED 07,06,01,03	8400
ASHLAND INC	COM	044204105	16	400	SH	DEFINED 08,09,03	400
ASHWORTH INC	COM	04516H101	243	27000	SH	DEFINED 05,01,03	27000
ASHWORTH INC	COM	04516H101	185	20500	SH	DEFINED 07,06,01,03	20500
ASPECT COMMUNICATIONS CORP 27600 150	COM	04523Q102	89	27750	SH	DEFINED 01,03	
ASPECT COMMUNICATIONS CORP	COM	04523Q102	512	160100	SH	DEFINED 05,01,03	160100
ASPECT COMMUNICATIONS CORP	COM	04523Q102	261	81500	SH	DEFINED 07,06,01,03	81500
ASPECT MED SYS INC	COM	045235108	135	35485	SH	DEFINED	35485

ASPEN TECHNOLOGY INC 5010	COM	045327103	55	6600 SH	DEFINED 01,03	1590
ASPEN TECHNOLOGY INC 90	COM	045327103	1	90 SH	OTHER 01,03	
ASPEN TECHNOLOGY INC	COM	045327103	660	79125 SH	DEFINED 05,01,03	79125
ASPEN TECHNOLOGY INC	COM	045327103	460	55200 SH	DEFINED 07,06,01,03	55200
ASPEN TECHNOLOGY INC	COM	045327103	46	5500 SH	DEFINED 08,09,03	5500
ASSOCIATED BANC CORP	COM	045487105	3747	99359 SH	DEFINED 01,03	99359
ASSOCIATED BANC CORP	COM	045487105	30	795 SH	OTHER 01,03	795
ASSOCIATED BANC CORP	COM	045487105	1861	49356 SH	DEFINED 05,01,03	49356
ASSOCIATED BANC CORP	COM	045487105	2825	74925 SH	DEFINED 07,06,01,03	74925
ASTEC INDS INC 5400	COM	046224101	88	5500 SH	DEFINED 01,03	100
ASTEC INDS INC	COM	046224101	788	49000 SH	DEFINED 05,01,03	49000
ASTEC INDS INC	COM	046224101	491	30500 SH	DEFINED 07,06,01,03	30500
ASTORIA FINL CORP 1000	COM	046265104	72	2260 SH	DEFINED 01,03	1260
ASTORIA FINL CORP 1835	COM	046265104	120	3735 SH	OTHER 01,03	1900
ASTORIA FINL CORP	COM	046265104	1871	58385 SH	DEFINED 05,01,03	58385
ASTORIA FINL CORP	COM	046265104	2841	88650 SH	DEFINED 07,06,01,03	88650
ASTRAZENECA PLC	SPONSORED AD	046353108	336	8192 SH	DEFINED 01,03	8192
ASTRAZENECA PLC	SPONSORED AD	046353108	336	8206 SH	OTHER 01,03	8206
ASTRAZENECA PLC	SPONSORED AD	046353108	10	240 SH	DEFINED 05,01,03	240
ASTRAZENECA PLC	SPONSORED AD	046353108	4861	118550 SH	DEFINED 08,09,03	118550
ASTRAZENECA PLC	SPONSORED AD	046353108	3485	85000 SH	CALL DEFINED 08,09,03	85000
ASTRAZENECA PLC	SPONSORED AD	046353108	7585	185000 SH	PUT DEFINED 08,09,03	185000
ASTROPOWER INC 700 450	COM	04644A101	507	25800 SH	DEFINED 01,03	24650
ASTROPOWER INC 450	COM	04644A101	9	450 SH	OTHER 01,03	
ASTROPOWER INC	COM	04644A101	2349	119611 SH	DEFINED 05,01,03	119611
ASTROPOWER INC	COM	04644A101	5887	299738 SH	DEFINED 07,06,01,03	299738
ASTROPOWER INC	COM	04644A101	3	151 SH	DEFINED 08,09,03	151
ASTROPOWER INC	COM	04644A101	15	750 SH	DEFINED 13,01,03	750
ATHEROGENICS INC	COM	047439104	247	34391 SH	DEFINED 01,03	34391
ATHEROGENICS INC	COM	047439104	3	437 SH	DEFINED 08,09,03	437
ATLANTIC COAST AIRLINES HLDG 25200	COM	048396105	658	30300 SH	DEFINED 01,03	5100
ATLANTIC COAST AIRLINES HLDG	COM	048396105	2906	133925 SH	DEFINED 05,01,03	133925
ATLANTIC COAST AIRLINES HLDG	COM	048396105	1519	70000 SH	DEFINED 07,06,01,03	70000
ATLANTIC COAST AIRLINES HLDG	COM	048396105	23	1080 SH	DEFINED 08,09,03	1080
ATLAS AIR WORLDWIDE HLDGS IN	COM	049164106	3	700 SH	DEFINED 01,03	700
ATLAS AIR WORLDWIDE HLDGS IN	COM	049164106	92	24848 SH	DEFINED 05,01,03	24848
ATLAS AIR WORLDWIDE HLDGS IN	COM	049164106	139	37700 SH	DEFINED 07,06,01,03	37700
ATMEL CORP	SDCV	049513AE4	4444	15000000 PRN	DEFINED 08,09,03	15000000
ATMEL CORP 600	COM	049513104	204	32550 SH	DEFINED 01,03	31950
ATMEL CORP 3200	COM	049513104	24	3800 SH	OTHER 01,03	600
ATMEL CORP	COM	049513104	1909	304886 SH	DEFINED 05,01,03	304886
ATMEL CORP	COM	049513104	2885	460875 SH	DEFINED 07,06,01,03	460875
ATMEL CORP	COM	049513104	200	31978 SH	DEFINED 08,09,03	31978
ATMOS ENERGY CORP 6572	COM	049560105	267	11397 SH	DEFINED 01,03	4825
ATMOS ENERGY CORP 14885	COM	049560105	349	14885 SH	OTHER 01,03	
ATMOS ENERGY CORP	COM	049560105	2139	91250 SH	DEFINED 05,01,03	91250
ATMOS ENERGY CORP	COM	049560105	1503	64100 SH	DEFINED 07,06,01,03	64100
ATRION CORP 7200	COM	049904105	200	7200 SH	OTHER 01,03	
ATWOOD OCEANICS INC 475	COM	050095108	395	10525 SH	DEFINED 01,03	10050
ATWOOD OCEANICS INC	COM	050095108	2233	59544 SH	DEFINED 05,01,03	59544
ATWOOD OCEANICS INC	COM	050095108	4931	131481 SH	DEFINED 07,06,01,03	131481
AUDIOVOX CORP	CL A	050757103	32	4000 SH	OTHER 01,03	4000
AUDIOVOX CORP	CL A	050757103	372	46850 SH	DEFINED 05,01,03	46850
AUDIOVOX CORP	CL A	050757103	282	35500 SH	DEFINED 07,06,01,03	35500
AUSTRALIA&NEW ZEALAND BKG GR	SPONSORED AD	052528304	217	4000 SH	DEFINED 01,03	4000
AUTODESK INC 22600	COM	052769106	713	53790 SH	DEFINED 01,03	31190
AUTODESK INC 7900	COM	052769106	123	9300 SH	OTHER 01,03	1400
AUTODESK INC	COM	052769106	1132	85455 SH	DEFINED 05,01,03	85455
AUTODESK INC	COM	052769106	397	29975 SH	DEFINED 07,06,01,03	29975
AUTODESK INC	COM	052769106	54	4075 SH	DEFINED 08,09,03	4075
AUTOLIV INC	COM	052800109	231	9148 SH	DEFINED 01,03	9148
AUTOLIV INC 630	COM	052800109	17	664 SH	OTHER 01,03	34
AUTOLIV INC	COM	052800109	3	100 SH	DEFINED 05,01,03	100
AUTOMATIC DATA PROCESSING IN 182827	COM	053015103	177611	4078324 SH	DEFINED 01,03	3895497
AUTOMATIC DATA PROCESSING IN 707799	COM	053015103	67760	1555916 SH	OTHER 01,03	848117
AUTOMATIC DATA PROCESSING IN	COM	053015103	10988	252304 SH	DEFINED 05,01,03	

252304										
AUTOMATIC DATA PROCESSING IN 661696	COM	053015103	40273	924750	SH	OTHER	05,01,03		263054	
AUTOMATIC DATA PROCESSING IN	COM	053015103	3112	71450	SH	OTHER	06,01,03		71450	
AUTOMATIC DATA PROCESSING IN	COM	053015103	19122	439075	SH	DEFINED	07,06,01,03		439075	
AUTOMATIC DATA PROCESSING IN	COM	053015103	718	16482	SH	DEFINED	08,09,03		16482	
AUTOMATIC DATA PROCESSING IN	COM	053015103	1307	30000	SH	DEFINED	11,01,03		30000	
AUTOMATIC DATA PROCESSING IN 500	COM	053015103	45	1035	SH	DEFINED	13,01,03		535	
AUTOMATIC DATA PROCESSING IN 400	COM	053015103	17	400	SH	OTHER	13,01,03			
AUTONOMY CORP PLC	ADR	05329Q105	743	196388	SH	DEFINED	08,09,03		196388	
AUTONATION INC	COM	05329W102	17326	1194900	SH	DEFINED	01,03		1194900	
AUTONATION INC	COM	05329W102	26	1800	SH	DEFINED	05,01,03		1800	
AUTOZONE INC 5200	COM	053332102	1309	16930	SH	DEFINED	01,03		11730	
AUTOZONE INC 3070	COM	053332102	547	7080	SH	OTHER	01,03		4010	
AUTOZONE INC	COM	053332102	3408	44086	SH	DEFINED	05,01,03		44086	
AUTOZONE INC	COM	053332102	149	1925	SH	OTHER	05,01,03		1925	
AUTOZONE INC	COM	053332102	986	12750	SH	DEFINED	07,06,01,03		12750	
AUTOZONE INC	COM	053332102	325	4200	SH	DEFINED	08,09,03		4200	
AUTOZONE INC	COM	053332102	6184	80000	SH	CALL	DEFINED 08,09,03		80000	
AUTOZONE INC	COM	053332102	6184	80000	SH	PUT	DEFINED 08,09,03		80000	
AUTOZONE INC 5600	COM	053332102	21185	274056	SH	DEFINED	11,01,03		268456	
AVANEX CORP 4200	COM	05348W109	9	4425	SH	DEFINED	01,03		4425	
AVANEX CORP	COM	05348W109	10	4975	SH	OTHER	01,03		775	
AVANEX CORP	COM	05348W109	8	4305	SH	DEFINED	08,09,03		4305	
AVALONBAY CMNTYS INC	COM	053484101	1889	40440	SH	DEFINED	01,03		40440	
AVALONBAY CMNTYS INC 200	COM	053484101	127	2720	SH	OTHER	01,03		2520	
AVALONBAY CMNTYS INC	COM	053484101	262	5600	SH	DEFINED	05,01,03		5600	
AVALONBAY CMNTYS INC	COM	053484101	699	14968	SH	DEFINED	08,09,03		14968	
AVAYA INC 20000000	NOTE	053499AA7	6600	20000000	PRN	OTHER	16			
AVAYA INC 26774	COM	053499109	708	142959	SH	DEFINED	01,03		116185	
AVAYA INC 20246	COM	053499109	208	41996	SH	OTHER	01,03		21750	
AVAYA INC	COM	053499109	594	120000	SH	PUT	DEFINED 01,03		120000	
AVAYA INC	COM	053499109	775	156541	SH	DEFINED	05,01,03		156541	
AVAYA INC	COM	053499109	7198	1454088	SH	OTHER	06,01,03		1454088	
AVAYA INC	COM	053499109	315	63700	SH	DEFINED	07,06,01,03		63700	
AVAYA INC	COM	053499109	17	3520	SH	DEFINED	08,09,03		3520	
AVAYA INC	COM	053499109	400	80900	SH	CALL	DEFINED 08,09,03		80900	
AVERY DENNISON CORP 40555	COM	053611109	45619	726995	SH	DEFINED	01,03		686440	
AVERY DENNISON CORP 57025	COM	053611109	13484	214880	SH	OTHER	01,03		157855	
AVERY DENNISON CORP	COM	053611109	2375	37845	SH	DEFINED	05,01,03		37845	
AVERY DENNISON CORP	COM	053611109	119	1900	SH	OTHER	05,01,03		1900	
AVERY DENNISON CORP	COM	053611109	1519	24200	SH	DEFINED	07,06,01,03		24200	
AVERY DENNISON CORP	COM	053611109	52	825	SH	DEFINED	08,09,03		825	
AVERY DENNISON CORP	COM	053611109	160	2550	SH	DEFINED	13,01,03		2550	
AVERY DENNISON CORP 300	COM	053611109	19	300	SH	OTHER	13,01,03			
AVID TECHNOLOGY INC 200	COM	05367P100	6	600	SH	DEFINED	01,03		400	
AVID TECHNOLOGY INC	COM	05367P100	512	55250	SH	DEFINED	05,01,03		55250	
AVID TECHNOLOGY INC	COM	05367P100	383	41375	SH	DEFINED	07,06,01,03		41375	
AVISTA CORP	COM	05379B107	133	9661	SH	DEFINED	01,03		9661	
AVISTA CORP 774	COM	05379B107	123	8909	SH	OTHER	01,03		8135	
AVISTA CORP	COM	05379B107	1350	97850	SH	DEFINED	05,01,03		97850	
AVISTA CORP	COM	05379B107	1023	74100	SH	DEFINED	07,06,01,03		74100	
AVNET INC 3855	COM	053807103	1200	54562	SH	DEFINED	01,03		50707	
AVNET INC 6988	COM	053807103	566	25725	SH	OTHER	01,03		18737	
AVNET INC	COM	053807103	1731	78717	SH	DEFINED	05,01,03		78717	
AVNET INC	COM	053807103	2594	117975	SH	DEFINED	07,06,01,03		117975	
AVNET INC	COM	053807103	770	35000	SH	DEFINED	08,09,03		35000	
AVOCENT CORP 1260	COM	053893103	490	30769	SH	DEFINED	01,03		29509	
AVOCENT CORP	COM	053893103	1847	116037	SH	DEFINED	05,01,03		116037	
AVOCENT CORP	COM	053893103	5568	349761	SH	DEFINED	07,06,01,03		349761	
AVOCENT CORP	COM	053893103	7	436	SH	DEFINED	08,09,03		436	
AVON PRODS INC 5583	NOTE	054303AP7	2085	3925000	PRN	DEFINED	08,09,03		3925000	
AVON PRODS INC 63623	COM	054303102	6598	126308	SH	DEFINED	01,03		120725	
AVON PRODS INC	COM	054303102	5119	97985	SH	OTHER	01,03		34362	
AVON PRODS INC	COM	054303102	4530	86720	SH	DEFINED	05,01,03		86720	

AVON PRODS INC	COM	054303102	214	4100	SH	OTHER	05,01,03	4100
AVON PRODS INC	COM	054303102	1574	30125	SH	DEFINED	07,06,01,03	30125
AVON PRODS INC	COM	054303102	1440	27557	SH	DEFINED	08,09,03	27557
AWARE INC MASS	COM	05453N100	6	1700	SH	DEFINED	01,03	1700
AWARE INC MASS	COM	05453N100	177	46450	SH	DEFINED	05,01,03	46450
AWARE INC MASS	COM	05453N100	133	35100	SH	DEFINED	07,06,01,03	35100
AWARE INC MASS	COM	05453N100	11	2800	SH	DEFINED	08,09,03	2800
AXCELIS TECHNOLOGIES INC 117	COM	054540109	452	39985	SH	DEFINED	01,03	39868
AXCELIS TECHNOLOGIES INC 54474	COM	054540109	747	66128	SH	OTHER	01,03	11654
AXCELIS TECHNOLOGIES INC	COM	054540109	2552	225838	SH	DEFINED	05,01,03	225838
AXCELIS TECHNOLOGIES INC	COM	054540109	1716	151900	SH	DEFINED	07,06,01,03	151900
AZTAR CORP 39800	COM	054802103	1096	52700	SH	DEFINED	01,03	12900
AZTAR CORP 180	COM	054802103	4	180	SH	OTHER	01,03	
AZTAR CORP	COM	054802103	2991	143800	SH	DEFINED	05,01,03	143800
AZTAR CORP	COM	054802103	1204	57900	SH	DEFINED	07,06,01,03	57900
BB&T CORP 54640	COM	054937107	18299	474079	SH	DEFINED	01,03	419439
BB&T CORP 44402	COM	054937107	5559	144014	SH	OTHER	01,03	99612
BB&T CORP	COM	054937107	6195	160505	SH	DEFINED	05,01,03	160505
BB&T CORP	COM	054937107	317	8200	SH	OTHER	05,01,03	8200
BB&T CORP	COM	054937107	2239	58000	SH	DEFINED	07,06,01,03	58000
BB&T CORP	COM	054937107	100	2600	SH	DEFINED	08,09,03	2600
B A S F A G 517	SPONSORED AD	055262505	251	5395	SH	DEFINED	01,03	4878
B A S F A G 1548	SPONSORED AD	055262505	106	2285	SH	OTHER	01,03	737
BCE INC	COM	05534B109	122	7000	SH	DEFINED	01,03	7000
BCE INC	COM	05534B109	61	3500	SH	OTHER	01,03	3500
BCE INC	COM	05534B109	871	50000	SH	CALL	DEFINED 08,09,03	50000
BEI TECHNOLOGIES INC 4400	COM	05538P104	86	7500	SH	DEFINED	01,03	3100
BEI TECHNOLOGIES INC	COM	05538P104	426	37175	SH	DEFINED	05,01,03	37175
BEI TECHNOLOGIES INC	COM	05538P104	255	22300	SH	DEFINED	07,06,01,03	22300
BISYS GROUP INC	NOTE	4.000% 055472AB0	264	225000	PRN	DEFINED	01,03	225000
BISYS GROUP INC	NOTE	4.000% 055472AB0	1142	975000	PRN	DEFINED	07,06,01,03	975000
BISYS GROUP INC 1200	COM	055472104	312	9375	SH	DEFINED	01,03	8175
BISYS GROUP INC 932	COM	055472104	180	5400	SH	OTHER	01,03	4468
BISYS GROUP INC	COM	055472104	2657	79783	SH	DEFINED	05,01,03	79783
BISYS GROUP INC	COM	055472104	3917	117625	SH	DEFINED	07,06,01,03	117625
BISYS GROUP INC	COM	055472104	4509	135400	SH	DEFINED	11,01,03	135400
BKF CAP GROUP INC	COM	05548G102	1533	53783	SH	OTHER	01,03	53783
BJS WHOLESALE CLUB INC	COM	05548J106	2397	62262	SH	DEFINED	01,03	62262
BJS WHOLESALE CLUB INC	COM	05548J106	1781	46252	SH	DEFINED	05,01,03	46252
BJS WHOLESALE CLUB INC	COM	05548J106	2704	70225	SH	DEFINED	07,06,01,03	70225
BJ SVCS CO 500 11225	COM	055482103	3960	116875	SH	DEFINED	01,03	105150
BJ SVCS CO 2525	COM	055482103	86	2525	SH	OTHER	01,03	
BJ SVCS CO	COM	055482103	8193	241824	SH	DEFINED	05,01,03	241824
BJ SVCS CO	COM	055482103	91	2700	SH	OTHER	05,01,03	2700
BJ SVCS CO	COM	055482103	9473	279610	SH	DEFINED	07,06,01,03	279610
BJ SVCS CO	COM	055482103	1501	44300	SH	DEFINED	08,09,03	44300
BJ SVCS CO	COM	055482103	610	18000	SH	PUT	DEFINED 08,09,03	18000
BOK FINL CORP	COM NEW	05561Q201	199	5941	SH	DEFINED	01,03	5941
BOK FINL CORP 7754	COM NEW	05561Q201	1957	58500	SH	OTHER	01,03	50746
BOK FINL CORP	COM NEW	05561Q201	3	100	SH	DEFINED	05,01,03	100
BP PLC 351088	SPONSORED AD	055622104	236606	4686198	SH	DEFINED	01,03	4335110
BP PLC 1933938	SPONSORED AD	055622104	225409	4464420	SH	OTHER	01,03	2530482
BP PLC	SPONSORED AD	055622104	355	7028	SH	DEFINED	05,01,03	7028
BP PLC	SPONSORED AD	055622104	1984	39300	SH	OTHER	06,01,03	39300
BP PLC	SPONSORED AD	055622104	10002	198100	SH	DEFINED	07,06,01,03	198100
BP PLC	SPONSORED AD	055622104	2648	52454	SH	DEFINED	08,09,03	52454
BP PLC	SPONSORED AD	055622104	2525	50000	SH	PUT	DEFINED 08,09,03	50000
BP PLC	SPONSORED AD	055622104	30	600	SH	OTHER	13,01,03	600
BRE PROPERTIES INC	CL A	05564E106	103	3304	SH	DEFINED	01,03	3304
BRE PROPERTIES INC 600	CL A	05564E106	122	3932	SH	OTHER	01,03	3332
BRE PROPERTIES INC	CL A	05564E106	1	40	SH	DEFINED	08,09,03	40
BOE FINL SVCS VA INC	COM	05564W106	212	9628	SH	DEFINED	01,03	9628
BT GROUP PLC 348	ADR	05577E101	94	2477	SH	DEFINED	01,03	2129
BT GROUP PLC 692	ADR	05577E101	251	6580	SH	OTHER	01,03	5888
BT GROUP PLC	ADR	05577E101	3	68	SH	DEFINED	05,01,03	68
BMC SOFTWARE INC	COM	055921100	3345	201511	SH	DEFINED	01,03	198311

3200								
BMC SOFTWARE INC 950	COM	055921100	127	7665	SH	OTHER	01,03	6715
BMC SOFTWARE INC	COM	055921100	1722	103731	SH	DEFINED	05,01,03	103731
BMC SOFTWARE INC	COM	055921100	2631	158499	SH	DEFINED	07,06,01,03	158499
BMC SOFTWARE INC	COM	055921100	156	9400	SH	DEFINED	08,09,03	9400
BAKER HUGHES INC 2643	COM	057224107	25117	754503	SH	DEFINED	01,03	751860
BAKER HUGHES INC 253576	COM	057224107	11477	344754	SH	OTHER	01,03	91178
BAKER HUGHES INC	COM	057224107	3730	112050	SH	DEFINED	05,01,03	112050
BAKER HUGHES INC	COM	057224107	192	5775	SH	OTHER	05,01,03	5775
BAKER HUGHES INC	COM	057224107	1406	42225	SH	DEFINED	07,06,01,03	42225
BAKER HUGHES INC	COM	057224107	63	1900	SH	DEFINED	08,09,03	1900
BAKER HUGHES INC	COM	057224107	599	18000	SH	DEFINED	11,01,03	18000
BAKER HUGHES INC	COM	057224107	33	980	SH	DEFINED	13,01,03	980
BALDOR ELEC CO 1067 4533	COM	057741100	194	7700	SH	DEFINED	01,03	2100
BALDOR ELEC CO 24033	COM	057741100	606	24033	SH	OTHER	01,03	
BALDOR ELEC CO	COM	057741100	2046	81191	SH	DEFINED	05,01,03	81191
BALDOR ELEC CO	COM	057741100	1331	52800	SH	DEFINED	07,06,01,03	52800
BALL CORP	COM	058498106	255	6150	SH	DEFINED	01,03	6150
BALL CORP 4100	COM	058498106	170	4100	SH	OTHER	01,03	
BALL CORP	COM	058498106	779	18785	SH	DEFINED	05,01,03	18785
BALL CORP	COM	058498106	39	950	SH	OTHER	05,01,03	950
BALL CORP	COM	058498106	285	6875	SH	DEFINED	07,06,01,03	6875
BALL CORP	COM	058498106	8	200	SH	DEFINED	08,09,03	200
BALL CORP 195600	COM	058498106	8113	195600	SH	OTHER	16	
BALL CORP	COM	058498106	166	4000	SH	DEFINED	17,16	4000
BALLY TOTAL FITNESS HLDG COR 175	COM	05873K108	347	18572	SH	DEFINED	01,03	18397
BALLY TOTAL FITNESS HLDG COR 325	COM	05873K108	6	325	SH	OTHER	01,03	
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	1259	67300	SH	DEFINED	05,01,03	67300
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	954	51000	SH	DEFINED	07,06,01,03	51000
BANCO BILBAO VIZCAYA ARGENTA 2040	SPONSORED AD	05946K101	105	9372	SH	DEFINED	01,03	7332
BANCO BILBAO VIZCAYA ARGENTA 4099	SPONSORED AD	05946K101	83	7404	SH	OTHER	01,03	3305
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED AD	05946K101		30	SH	DEFINED	05,01,03	30
BANCO SANTANDER CENT HISPANO 3950	ADR	05964H105	47	6000	SH	DEFINED	01,03	2050
BANCO SANTANDER CENT HISPANO	ADR	05964H105	275	35342	SH	OTHER	01,03	35342
BANDAG INC	COM	059815100	158	5585	SH	DEFINED	01,03	5585
BANDAG INC	COM	059815100	3	100	SH	OTHER	01,03	100
BANDAG INC	COM	059815100	381	13436	SH	DEFINED	05,01,03	13436
BANDAG INC	COM	059815100	577	20375	SH	DEFINED	07,06,01,03	20375
BANK OF AMERICA CORPORATION	COM	060505104	1280594	18200600	SH	DEFINED		18200600
BANK OF AMERICA CORPORATION 1117865	COM	060505104	1375376	19547701	SH	DEFINED	01,03	18429836
BANK OF AMERICA CORPORATION 2325718	COM	060505104	466743	6633635	SH	OTHER	01,03	4307917
BANK OF AMERICA CORPORATION	COM	060505104	35362	502590	SH	DEFINED	05,01,03	502590
BANK OF AMERICA CORPORATION	COM	060505104	13106	186275	SH	DEFINED	07,06,01,03	186275
BANK OF AMERICA CORPORATION	COM	060505104	1617	22976	SH	DEFINED	08,09,03	22976
BANK OF GRANITE CORP	COM	062401104	689	35000	SH	OTHER	01,03	35000
BANK HAWAII CORP	COM	062540109	1327	47398	SH	DEFINED	05,01,03	47398
BANK HAWAII CORP	COM	062540109	2014	71925	SH	DEFINED	07,06,01,03	71925
BANK MONTREAL QUE	COM	063671101	800	33891	SH	DEFINED	01,03	33891
BANK NEW YORK INC 38830	COM	064057102	39267	1163454	SH	DEFINED	01,03	1124624
BANK NEW YORK INC 62803	COM	064057102	10844	321316	SH	OTHER	01,03	258513
BANK NEW YORK INC 254790	COM	064057102	8599	254790	SH	DEFINED	05,01,03	
BANK NEW YORK INC 518210	COM	064057102	26517	785675	SH	OTHER	05,01,03	267465
BANK NEW YORK INC	COM	064057102	2973	88100	SH	DEFINED	07,06,01,03	88100
BANK NEW YORK INC	COM	064057102	641	18986	SH	DEFINED	08,09,03	18986
BANK NEW YORK INC	COM	064057102	2008	59500	SH	DEFINED	17,16	59500
BANK NEW YORK INC	COM	064057102	2363	70000	SH	DEFINED	17,16	70000
BANK ONE CORP	COM	06423A103	76960	2000000	SH	DEFINED		2000000
BANK ONE CORP 173163	COM	06423A103	27961	726628	SH	DEFINED	01,03	553465
BANK ONE CORP 116982	COM	06423A103	16071	417654	SH	OTHER	01,03	300672
BANK ONE CORP	COM	06423A103	20315	527940	SH	DEFINED	05,01,03	527940
BANK ONE CORP	COM	06423A103	770	20000	SH	OTHER	05,01,03	20000
BANK ONE CORP	COM	06423A103	6909	179550	SH	DEFINED	07,06,01,03	179550
BANK ONE CORP	COM	06423A103	689	17912	SH	DEFINED	08,09,03	17912
BANK ONE CORP	COM	06423A103	1154	30000	SH	CALL	DEFINED 08,09,03	30000
BANK ONE CORP	COM	06423A103	385	10000	SH	PUT	DEFINED 08,09,03	10000

BANK ONE CORP	COM	06423A103	33	850	SH	OTHER	13,01,03	850
BANK ONE CORP	COM	06423A103	1077	28000	SH	DEFINED	17,16	28000
BANK SOUTH CAROLINA CORP 4840 70180	COM	065066102	1934	133840	SH	OTHER	01,03	58820
BANK UTD CORP LITIGATN CONT	RIGHT	99/99/ 065416117		200	SH	DEFINED	01,03	200
BANK UTD CORP LITIGATN CONT	RIGHT	99/99/ 065416117	2	25000	SH	DEFINED	07,06,01,03	25000
BANKNORTH GROUP INC NEW 2685	COM	06646R107	375	14426	SH	DEFINED	01,03	11741
BANKNORTH GROUP INC NEW 5000	COM	06646R107	492	18914	SH	OTHER	01,03	13914
BANKNORTH GROUP INC NEW	COM	06646R107	2491	95719	SH	DEFINED	05,01,03	95719
BANKNORTH GROUP INC NEW	COM	06646R107	3779	145250	SH	DEFINED	07,06,01,03	145250
BANTA CORP	COM	066821109	303	8435	SH	DEFINED	01,03	8435
BANTA CORP 188000	COM	066821109	6749	188000	SH	OTHER	01,03	
BANTA CORP	COM	066821109	584	16261	SH	DEFINED	05,01,03	16261
BANTA CORP	COM	066821109	886	24675	SH	DEFINED	07,06,01,03	24675
BARCLAYS PLC 400	ADR	06738E204	800	23744	SH	DEFINED	01,03	23344
BARCLAYS PLC 400	ADR	06738E204	1065	31584	SH	OTHER	01,03	31184
BARCLAYS PLC	ADR	06738E204	29	856	SH	DEFINED	05,01,03	856
BARD C R INC	COM	067383109	1088	19224	SH	DEFINED	01,03	19224
BARD C R INC	COM	067383109	342	6039	SH	OTHER	01,03	6039
BARD C R INC	COM	067383109	1080	19095	SH	DEFINED	05,01,03	19095
BARD C R INC	COM	067383109	50	875	SH	OTHER	05,01,03	875
BARD C R INC	COM	067383109	361	6375	SH	DEFINED	07,06,01,03	6375
BARD C R INC	COM	067383109	11	200	SH	DEFINED	08,09,03	200
BARNES & NOBLE INC 1500	COM	067774109	1263	47782	SH	DEFINED	01,03	46282
BARNES & NOBLE INC 6400	COM	067774109	359	13600	SH	OTHER	01,03	7200
BARNES & NOBLE INC	COM	067774109	1155	43684	SH	DEFINED	05,01,03	43684
BARNES & NOBLE INC	COM	067774109	1753	66325	SH	DEFINED	07,06,01,03	66325
BARNES GROUP INC 4700	COM	067806109	108	4700	SH	DEFINED	01,03	
BARNES GROUP INC	COM	067806109	1061	46350	SH	DEFINED	05,01,03	46350
BARNES GROUP INC	COM	067806109	669	29200	SH	DEFINED	07,06,01,03	29200
BARRICK GOLD CORP	COM	067901108	686	36137	SH	DEFINED	01,03	36137
BARRICK GOLD CORP 13813	COM	067901108	334	17609	SH	OTHER	01,03	3796
BARRICK GOLD CORP	COM	067901108	3318	174707	SH	DEFINED	05,01,03	174707
BARRICK GOLD CORP	COM	067901108	175	9236	SH	OTHER	05,01,03	9236
BARRICK GOLD CORP	COM	067901108	1690	89000	SH	OTHER	06,01,03	89000
BARRICK GOLD CORP	COM	067901108	1243	65475	SH	DEFINED	07,06,01,03	65475
BARRICK GOLD CORP	COM	067901108	261	13752	SH	DEFINED	08,09,03	13752
BARRICK GOLD CORP	COM	067901108	1899	100000	SH	PUT	DEFINED 08,09,03	100000
BARRICK GOLD CORP	COM	067901108	1	62	SH	DEFINED	17,16	62
BARR LABS INC	COM	068306109	392	6172	SH	DEFINED	01,03	6172
BARR LABS INC	COM	068306109	362	5699	SH	OTHER	01,03	5699
BARR LABS INC	COM	068306109	2632	41426	SH	DEFINED	05,01,03	41426
BARR LABS INC	COM	068306109	7106	111850	SH	DEFINED	07,06,01,03	111850
BARR LABS INC	COM	068306109	2566	40390	SH	DEFINED	08,09,03	40390
BARR LABS INC	COM	068306109	2700	42500	SH	CALL	DEFINED 08,09,03	42500
BARR LABS INC	COM	068306109	2700	42500	SH	PUT	DEFINED 08,09,03	42500
BARRA INC 15700	COM	068313105	773	20800	SH	DEFINED	01,03	5100
BARRA INC	COM	068313105	2600	69925	SH	DEFINED	05,01,03	69925
BARRA INC	COM	068313105	1257	33800	SH	DEFINED	07,06,01,03	33800
BARRA INC	COM	068313105	9	250	SH	DEFINED	08,09,03	250
BASSETT FURNITURE INDS INC	COM	070203104	29	1508	SH	DEFINED	01,03	1508
BASSETT FURNITURE INDS INC	COM	070203104	469	24050	SH	DEFINED	05,01,03	24050
BASSETT FURNITURE INDS INC	COM	070203104	357	18300	SH	DEFINED	07,06,01,03	18300
BAUSCH & LOMB INC 200	COM	0711707103	645	19065	SH	DEFINED	01,03	18865
BAUSCH & LOMB INC 2450	COM	0711707103	178	5250	SH	OTHER	01,03	2800
BAUSCH & LOMB INC	COM	0711707103	576	17005	SH	DEFINED	05,01,03	17005
BAUSCH & LOMB INC	COM	0711707103	31	925	SH	OTHER	05,01,03	925
BAUSCH & LOMB INC	COM	0711707103	221	6525	SH	DEFINED	07,06,01,03	6525
BAUSCH & LOMB INC	COM	0711707103	7	200	SH	DEFINED	08,09,03	200
BAUSCH & LOMB INC	COM	0711707103	339	10000	SH	CALL	DEFINED 08,09,03	10000
BAUSCH & LOMB INC	COM	0711707103	339	10000	SH	PUT	DEFINED 08,09,03	10000
BAXTER INTL INC	DBC	1.250% 071813AR0	11563	11650000	PRN	DEFINED	08,09,03	11650000
BAXTER INTL INC 87065	COM	071813109	92602	2083275	SH	DEFINED	01,03	1996210
BAXTER INTL INC 226424	COM	071813109	46108	1037305	SH	OTHER	01,03	810881
BAXTER INTL INC 371753	COM	071813109	16524	371753	SH	DEFINED	05,01,03	
BAXTER INTL INC 886247	COM	071813109	56371	1268200	SH	OTHER	05,01,03	381953
BAXTER INTL INC	COM	071813109	3457	77775	SH	OTHER	06,01,03	77775
BAXTER INTL INC	COM	071813109	22289	501450	SH	DEFINED	07,06,01,03	501450
BAXTER INTL INC	COM	071813109	4552	102415	SH	DEFINED	08,09,03	102415

BAXTER INTL INC	COM	071813109	3445	77500	SH	CALL	DEFINED	08,09,03	77500
BAXTER INTL INC	COM	071813109	5890	132500	SH	PUT	DEFINED	08,09,03	132500
BAXTER INTL INC	COM	071813109	312819	7037558	SH		DEFINED	11,06,01,03	6578236
459322									
BAXTER INTL INC	COM	071813109	6	125	SH		DEFINED	13,01,03	125
BAY VIEW CAP CORP DEL	COM	07262L101	67	10480	SH		DEFINED	01,03	10480
BAY VIEW CAP CORP DEL	COM	07262L101	28	4357	SH		OTHER	01,03	4357
BAY VIEW CAP CORP DEL	COM	07262L101	7	1134	SH		DEFINED	08,09,03	1134
BE AEROSPACE INC	COM	073302101	62	4700	SH		DEFINED	01,03	4700
BE AEROSPACE INC	COM	073302101	929	70500	SH		DEFINED	05,01,03	70500
BE AEROSPACE INC	COM	073302101	705	53500	SH		DEFINED	07,06,01,03	53500
BEA SYS INC	NOTE	4.000% 073325AD4	1582	1950000	PRN		DEFINED	07,06,01,03	1950000
BEA SYS INC	NOTE	4.000% 073325AD4	2168	2673000	PRN		DEFINED	08,09,03	2673000
BEA SYS INC	COM	073325102	152	16000	SH		DEFINED		16000
BEA SYS INC	COM	073325102	120	12606	SH		DEFINED	01,03	12506
100									
BEA SYS INC	COM	073325102	67	7026	SH		OTHER	01,03	626
6400									
BEA SYS INC	COM	073325102	666	69980	SH		DEFINED	05,01,03	69980
BEA SYS INC	COM	073325102	3440	361742	SH		DEFINED	07,06,01,03	361742
BEA SYS INC	COM	073325102	682	71681	SH		DEFINED	08,09,03	71681
BEAR STEARNS COS INC	COM	073902108	2584	42228	SH		DEFINED	01,03	41328
900									
BEAR STEARNS COS INC	COM	073902108	388	6339	SH		OTHER	01,03	4021
2318									
BEAR STEARNS COS INC	COM	073902108	2281	37275	SH		DEFINED	05,01,03	37275
BEAR STEARNS COS INC	COM	073902108	110	1800	SH		OTHER	05,01,03	1800
BEAR STEARNS COS INC	COM	073902108	848	13850	SH		DEFINED	07,06,01,03	13850
BEAR STEARNS COS INC	COM	073902108	37	600	SH		DEFINED	08,09,03	600
BEAR STEARNS COS INC	COM	073902108	8048	131500	SH	CALL	DEFINED	08,09,03	131500
BEASLEY BROADCAST GROUP INC	CL A	074014101	192	13000	SH		DEFINED	08,09,03	13000
BECKMAN COULTER INC	COM	075811109	2665	53404	SH		DEFINED	01,03	53404
BECKMAN COULTER INC	COM	075811109	103	2074	SH		OTHER	01,03	1308
766									
BECKMAN COULTER INC	COM	075811109	2080	41692	SH		DEFINED	05,01,03	41692
BECKMAN COULTER INC	COM	075811109	3038	60875	SH		DEFINED	07,06,01,03	60875
BECTON DICKINSON & CO	COM	075887109	8381	243283	SH		DEFINED	01,03	233833
9450									
BECTON DICKINSON & CO	COM	075887109	6076	176374	SH		OTHER	01,03	118504
57870									
BECTON DICKINSON & CO	COM	075887109	2909	84440	SH		DEFINED	05,01,03	84440
BECTON DICKINSON & CO	COM	075887109	153	4450	SH		OTHER	05,01,03	4450
BECTON DICKINSON & CO	COM	075887109	1160	33685	SH		DEFINED	07,06,01,03	33685
BECTON DICKINSON & CO	COM	075887109	100	2900	SH		DEFINED	08,09,03	2900
BECTON DICKINSON & CO	COM	075887109	38319	1112296	SH		DEFINED	11,01,03	942132
170164									
BED BATH & BEYOND INC	COM	075896100	1190	31525	SH		DEFINED	01,03	29075
2450									
BED BATH & BEYOND INC	COM	075896100	1446	38305	SH		OTHER	01,03	29185
9120									
BED BATH & BEYOND INC	COM	075896100	4898	129789	SH		DEFINED	05,01,03	129789
BED BATH & BEYOND INC	COM	075896100	188	4975	SH		OTHER	05,01,03	4975
BED BATH & BEYOND INC	COM	075896100	8252	218658	SH		DEFINED	07,06,01,03	218658
BED BATH & BEYOND INC	COM	075896100	2787	73852	SH		DEFINED	08,09,03	73852
BED BATH & BEYOND INC	COM	075896100	78937	2091607	SH		DEFINED	11,01,03	1791113
300494									
BEL FUSE INC	CL B	077347300	49	1800	SH		DEFINED	01,03	
1800									
BEL FUSE INC	CL B	077347300	723	26725	SH		DEFINED	05,01,03	26725
BEL FUSE INC	CL B	077347300	457	16900	SH		DEFINED	07,06,01,03	16900
BELDEN INC	COM	077459105	158	7600	SH		DEFINED	01,03	100
7500									
BELDEN INC	COM	077459105	60	2865	SH		OTHER	01,03	
2865									
BELDEN INC	COM	077459105	1309	62825	SH		DEFINED	05,01,03	62825
BELDEN INC	COM	077459105	807	38700	SH		DEFINED	07,06,01,03	38700
BELL MICROPRODUCTS INC	COM	078137106	93	11600	SH		DEFINED	01,03	900
10700									
BELL MICROPRODUCTS INC	COM	078137106	546	67775	SH		DEFINED	05,01,03	67775
BELL MICROPRODUCTS INC	COM	078137106	242	30000	SH		DEFINED	07,06,01,03	30000
BELLSOUTH CORP	COM	079860102	114084	3621727	SH		DEFINED	01,03	3307623
314104									
BELLSOUTH CORP	COM	079860102	88991	2825120	SH		OTHER	01,03	1916773
908347									
BELLSOUTH CORP	COM	079860102	25430	807315	SH		DEFINED	05,01,03	807315
BELLSOUTH CORP	COM	079860102	999	31700	SH		OTHER	05,01,03	31700
BELLSOUTH CORP	COM	079860102	17883	567700	SH		OTHER	06,01,03	567700
BELLSOUTH CORP	COM	079860102	8721	276850	SH		DEFINED	07,06,01,03	276850
BELLSOUTH CORP	COM	079860102	352	11184	SH		DEFINED	08,09,03	11184
BELLSOUTH CORP	COM	079860102	1103	35000	SH	CALL	DEFINED	08,09,03	35000
BELO CORP	COM SER A	080555105	417	18450	SH		DEFINED	01,03	10659
7791									
BELO CORP	COM SER A	080555105	1461	64631	SH		OTHER	01,03	58631
6000									
BELO CORP	COM SER A	080555105	1587	70170	SH		DEFINED	05,01,03	70170

BELO CORP	COM SER A	080555105	2492	110225	SH	DEFINED 07,06,01,03	110225
BEMIS INC	COM	081437105	20380	429061	SH	DEFINED 01,03	427561
1500							
BEMIS INC	COM	081437105	1411	29701	SH	OTHER 01,03	3000
26701							
BEMIS INC	COM	081437105	797	16770	SH	DEFINED 05,01,03	16770
BEMIS INC	COM	081437105	43	900	SH	OTHER 05,01,03	900
BEMIS INC	COM	081437105	304	6400	SH	DEFINED 07,06,01,03	6400
BEMIS INC	COM	081437105	181	3800	SH	DEFINED 08,09,03	3800
BENCHMARK ELECTRS INC	COM	08160H101	453	15610	SH	DEFINED 01,03	4410
9350 1850							
BENCHMARK ELECTRS INC	COM	08160H101	54	1850	SH	OTHER 01,03	
1850							
BENCHMARK ELECTRS INC	COM	08160H101	1964	67725	SH	DEFINED 05,01,03	67725
BENCHMARK ELECTRS INC	COM	08160H101	1085	37400	SH	DEFINED 07,06,01,03	37400
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	15097	226	SH	DEFINED 01,03	205
21							
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	16900	253	SH	OTHER 01,03	83
170							
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	134	2	SH	DEFINED 08,09,03	2
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	4008	60	SH	DEFINED 11,01,03	60
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	29900	13384	SH	DEFINED 01,03	13069
315							
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	22954	10275	SH	OTHER 01,03	4286
5989							
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	4249	1902	SH	DEFINED 05,01,03	1902
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	279	125	SH	DEFINED 07,06,01,03	125
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	45	20	SH	DEFINED 08,09,03	20
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	1162	520	SH	DEFINED 11,01,03	520
BEST BUY INC	COM	086516101	12653	348571	SH	DEFINED 01,03	289349
59222							
BEST BUY INC	COM	086516101	2341	64477	SH	OTHER 01,03	37584
26893							
BEST BUY INC	COM	086516101	6968	191960	SH	DEFINED 05,01,03	191960
BEST BUY INC	COM	086516101	196	5400	SH	OTHER 05,01,03	5400
BEST BUY INC	COM	086516101	2508	69100	SH	DEFINED 07,06,01,03	69100
BEST BUY INC	COM	086516101	62	1700	SH	DEFINED 08,09,03	1700
BEST BUY INC	COM	086516101	363	10000	SH	CALL DEFINED 08,09,03	10000
BEST BUY INC	COM	086516101	1851	51000	SH	DEFINED 11,01,03	51000
BEVERLY ENTERPRISES INC	COM NEW	087851309	6	800	SH	DEFINED 01,03	800
BEVERLY ENTERPRISES INC	COM NEW	087851309	1	100	SH	OTHER 01,03	100
BEVERLY ENTERPRISES INC	COM NEW	087851309	190	25000	SH	CALL DEFINED 08,09,03	25000
BIG LOTS INC	COM	089302103	149	7560	SH	DEFINED 01,03	6181
1379							
BIG LOTS INC	COM	089302103	27	1381	SH	OTHER 01,03	
1381							
BIG LOTS INC	COM	089302103	726	36890	SH	DEFINED 05,01,03	36890
BIG LOTS INC	COM	089302103	38	1950	SH	OTHER 05,01,03	1950
BIG LOTS INC	COM	089302103	276	14025	SH	DEFINED 07,06,01,03	14025
BIG LOTS INC	COM	089302103	527	26800	SH	DEFINED 08,09,03	26800
BIO TECHNOLOGY GEN CORP	COM	090578105	401	66750	SH	DEFINED 01,03	15050
51700							
BIO TECHNOLOGY GEN CORP	COM	090578105	1246	207275	SH	DEFINED 05,01,03	207275
BIO TECHNOLOGY GEN CORP	COM	090578105	545	90700	SH	DEFINED 07,06,01,03	90700
BIOGEN INC	COM	090597105	2153	51965	SH	DEFINED 01,03	49465
400 2100							
BIOGEN INC	COM	090597105	586	14139	SH	OTHER 01,03	
14139							
BIOGEN INC	COM	090597105	2931	70740	SH	DEFINED 05,01,03	70740
BIOGEN INC	COM	090597105	106	2550	SH	OTHER 05,01,03	2550
BIOGEN INC	COM	090597105	3363	81175	SH	DEFINED 07,06,01,03	81175
BIOGEN INC	COM	090597105	502	12127	SH	DEFINED 08,09,03	12127
BIOGEN INC	COM	090597105	2900	70000	SH	PUT DEFINED 08,09,03	70000
BIOMET INC	COM	090613100	2337	86185	SH	DEFINED 01,03	86185
BIOMET INC	COM	090613100	120	4434	SH	OTHER 01,03	1744
2690							
BIOMET INC	COM	090613100	3246	119683	SH	DEFINED 05,01,03	119683
BIOMET INC	COM	090613100	125	4612	SH	OTHER 05,01,03	4612
BIOMET INC	COM	090613100	5544	204425	SH	DEFINED 07,06,01,03	204425
BIOMET INC	COM	090613100	1021	37665	SH	DEFINED 08,09,03	37665
BIOPURE CORP	CL A	09065H105	4	530	SH	DEFINED 01,03	530
BIOPURE CORP	CL A	09065H105	5	640	SH	OTHER 01,03	640
BIOPURE CORP	CL A	09065H105	1	100	SH	DEFINED 08,09,03	100
BIOPURE CORP	CL A	09065H105	96	12500	SH	CALL DEFINED 08,09,03	12500
BIOSOURCE INTL INC	COM	09066H104	59	10000	SH	DEFINED 08,09,03	10000
BIOTECH HOLDERS TR	DEPOSTRY RCP	09067D201	175	2100	SH	DEFINED 01,03	2100
BIOTECH HOLDERS TR	DEPOSTRY RCP	09067D201	58	700	SH	OTHER 01,03	200
500							
BIOTECH HOLDERS TR	DEPOSTRY RCP	09067D201	42	500	SH	DEFINED 08,09,03	500
BIOVAIL CORP	COM	09067J109	95	3285	SH	DEFINED 01,03	3285
BIOVAIL CORP	COM	09067J109	883	30478	SH	DEFINED 05,01,03	30478
BIOVAIL CORP	COM	09067J109	4831	166827	SH	DEFINED 07,06,01,03	166827
BIOVAIL CORP	COM	09067J109	452	15600	SH	DEFINED 08,09,03	15600
BIOVAIL CORP	COM	09067J109	463	16000	SH	PUT DEFINED 08,09,03	16000
BIOSITE INC	COM	090945106	3	100	SH	DEFINED 01,03	100

BIOSITE INC	COM	090945106	847	30075 SH	DEFINED 05,01,03	30075
BIOSITE INC	COM	090945106	642	22800 SH	DEFINED 07,06,01,03	22800
BLACK & DECKER CORP 7641	COM	091797100	479	9941 SH	DEFINED 01,03	2300
BLACK & DECKER CORP 40 30359	COM	091797100	2216	45982 SH	OTHER 01,03	15583
BLACK & DECKER CORP	COM	091797100	1259	26125 SH	DEFINED 05,01,03	26125
BLACK & DECKER CORP	COM	091797100	67	1400 SH	OTHER 05,01,03	1400
BLACK & DECKER CORP	COM	091797100	469	9725 SH	DEFINED 07,06,01,03	9725
BLACK & DECKER CORP	COM	091797100	33	675 SH	DEFINED 08,09,03	675
BLACK BOX CORP DEL 5400 10085	COM	091826107	770	18905 SH	DEFINED 01,03	3420
BLACK BOX CORP DEL 2300	COM	091826107	94	2300 SH	OTHER 01,03	
BLACK BOX CORP DEL	COM	091826107	2249	55225 SH	DEFINED 05,01,03	55225
BLACK BOX CORP DEL	COM	091826107	1279	31400 SH	DEFINED 07,06,01,03	31400
BLACK HILLS CORP	COM	092113109	205	5928 SH	DEFINED 01,03	5928
BLACK HILLS CORP 12400	COM	092113109	716	20674 SH	OTHER 01,03	8274
BLACK HILLS CORP	COM	092113109	603	17411 SH	DEFINED 05,01,03	17411
BLACK HILLS CORP	COM	092113109	915	26425 SH	DEFINED 07,06,01,03	26425
BLACKROCK INCOME TR INC	COM	09247F100	15	1900 SH	DEFINED 01,03	1900
BLACKROCK INCOME TR INC	COM	09247F100	68	8684 SH	OTHER 01,03	8684
BLACKROCK FL INSD MUN 2008 T	COM	09247H106	213	13600 SH	DEFINED 01,03	13600
BLACKROCK FL INSD MUN 2008 T	COM	09247H106	129	8220 SH	OTHER 01,03	8220
BLACKROCK INSD MUN 2008 TRM	COM	09247K109	123	7552 SH	DEFINED 01,03	7552
BLACKROCK INSD MUN 2008 TRM 7159	COM	09247K109	182	11159 SH	OTHER 01,03	4000
BLACKROCK NY INSD MUN 2008 T	COM	09247L107	195	12300 SH	OTHER 01,03	12300
BLACKROCK MUN TARGET TERM TR	COM	09247M105	42	3925 SH	DEFINED 01,03	3925
BLACKROCK MUN TARGET TERM TR 8164	COM	09247M105	215	19962 SH	OTHER 01,03	11798
BLACKROCK STRATEGIC TERM TR	COM	09247P108	7	700 SH	DEFINED 01,03	700
BLACKROCK STRATEGIC TERM TR 15125	COM	09247P108	168	17125 SH	OTHER 01,03	2000
BLACKROCK INSD MUN TERM TR I	COM	092474105	213	19815 SH	DEFINED 01,03	19815
BLACKROCK INSD MUN TERM TR I 9746	COM	092474105	121	11246 SH	OTHER 01,03	1500
BLOCK H & R INC 18900	COM	093671105	3231	70009 SH	DEFINED 01,03	51109
BLOCK H & R INC 14470	COM	093671105	2340	50702 SH	OTHER 01,03	36232
BLOCK H & R INC	COM	093671105	3218	69730 SH	DEFINED 05,01,03	69730
BLOCK H & R INC	COM	093671105	145	3150 SH	OTHER 05,01,03	3150
BLOCK H & R INC	COM	093671105	1394	30200 SH	DEFINED 07,06,01,03	30200
BLOCK H & R INC	COM	093671105	47	1014 SH	DEFINED 08,09,03	1014
BLOCK H & R INC	COM	093671105	4209	91200 SH	DEFINED 11,01,03	91200
BLOCKBUSTER INC 200	CL A	093679108	5	200 SH	OTHER 01,03	
BLOCKBUSTER INC	CL A	093679108	3	100 SH	DEFINED 05,01,03	100
BLOCKBUSTER INC 27078	CL A	093679108	13456	500240 SH	DEFINED 11,06,01,03	473162
BLUE MARTINI SOFTWARE INC	COM	095698106	36	40465 SH	DEFINED 08,09,03	40465
BLYTH INC	COM	09643P108	91	2900 SH	DEFINED 01,03	2900
BLYTH INC	COM	09643P108	938	30052 SH	DEFINED 05,01,03	30052
BLYTH INC	COM	09643P108	1424	45625 SH	DEFINED 07,06,01,03	45625
BOB EVANS FARMS INC	COM	096761101	63	2000 SH	DEFINED 01,03	2000
BOB EVANS FARMS INC	COM	096761101	714	22695 SH	DEFINED 05,01,03	22695
BOB EVANS FARMS INC	COM	096761101	1085	34475 SH	DEFINED 07,06,01,03	34475
BOCA RESORTS INC	CL A	09688T106	1939	146360 SH	DEFINED 01,03	146360
BOEING CO 60133	COM	097023105	117161	2603579 SH	DEFINED 01,03	2543446
BOEING CO 284449	COM	097023105	30185	670767 SH	OTHER 01,03	386318
BOEING CO	COM	097023105	13200	293344 SH	DEFINED 05,01,03	293344
BOEING CO	COM	097023105	657	14600 SH	OTHER 05,01,03	14600
BOEING CO	COM	097023105	11070	245990 SH	OTHER 06,01,03	245990
BOEING CO	COM	097023105	11316	251475 SH	DEFINED 07,06,01,03	251475
BOEING CO	COM	097023105	270	6000 SH	DEFINED 08,09,03	6000
BOEING CO	COM	097023105	648	14400 SH	CALL DEFINED 08,09,03	14400
BOEING CO	COM	097023105	1944	43200 SH	PUT DEFINED 08,09,03	43200
BOEING CO 625	COM	097023105	39	875 SH	DEFINED 13,01,03	250
BOEING CO	COM	097023105	765	17000 SH	DEFINED 17,16	17000
BOISE CASCADE CORP	COM	097383103	442	12803 SH	DEFINED 01,03	12803
BOISE CASCADE CORP 7585	COM	097383103	845	24457 SH	OTHER 01,03	16872
BOISE CASCADE CORP	COM	097383103	643	18620 SH	DEFINED 05,01,03	18620
BOISE CASCADE CORP	COM	097383103	35	1000 SH	OTHER 05,01,03	1000
BOISE CASCADE CORP	COM	097383103	243	7050 SH	DEFINED 07,06,01,03	7050
BOISE CASCADE CORP	COM	097383103	7	200 SH	DEFINED 08,09,03	200
BOOKHAM TECHNOLOGY PLC	SPONSORED AD	09856Q108	1	1000 SH	DEFINED 01,03	1000
BOOKHAM TECHNOLOGY PLC	SPONSORED AD	09856Q108	334	306730 SH	DEFINED 08,09,03	306730
BORDERS GROUP INC	COM	099709107	201	10920 SH	DEFINED 01,03	10920
BORDERS GROUP INC	COM	099709107	66	3585 SH	OTHER 01,03	

3585							
BORDERS GROUP INC	COM	099709107	990	53811 SH	DEFINED 05,01,03		53811
BORDERS GROUP INC	COM	099709107	1481	80475 SH	DEFINED 07,06,01,03		80475
BORG WARNER INC	COM	099724106	248	4295 SH	DEFINED 01,03		4295
BORG WARNER INC	COM	099724106	107	1860 SH	OTHER 01,03		825
1035							
BORG WARNER INC	COM	099724106	997	17260 SH	DEFINED 05,01,03		17260
BORG WARNER INC	COM	099724106	1510	26150 SH	DEFINED 07,06,01,03		26150
BOSTON COMMUNICATIONS GROUP	COM	100582105	170	21100 SH	DEFINED 01,03		6300
14800							
BOSTON COMMUNICATIONS GROUP	COM	100582105	491	61050 SH	DEFINED 05,01,03		61050
BOSTON COMMUNICATIONS GROUP	COM	100582105	218	27150 SH	DEFINED 07,06,01,03		27150
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	695	28100 SH	DEFINED 01,03		26900
1200							
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	3085	124687 SH	DEFINED 05,01,03		124687
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	7599	307163 SH	DEFINED 07,06,01,03		307163
BOSTON PROPERTIES INC	COM	101121101	332	8300 SH	DEFINED 01,03		3150
5150							
BOSTON PROPERTIES INC	COM	101121101	535	13400 SH	OTHER 01,03		13400
BOSTON PROPERTIES INC	COM	101121101	24	605 SH	DEFINED 05,01,03		605
BOSTON PROPERTIES INC	COM	101121101	835	20900 SH	DEFINED 08,09,03		20900
BOSTON SCIENTIFIC CORP	COM	101137107	1053	35900 SH	DEFINED 01,03		19200
16700							
BOSTON SCIENTIFIC CORP	COM	101137107	1036	35320 SH	OTHER 01,03		26960
8360							
BOSTON SCIENTIFIC CORP	COM	101137107	3852	131375 SH	DEFINED 05,01,03		131375
BOSTON SCIENTIFIC CORP	COM	101137107	203	6925 SH	OTHER 05,01,03		6925
BOSTON SCIENTIFIC CORP	COM	101137107	1440	49125 SH	DEFINED 07,06,01,03		49125
BOSTON SCIENTIFIC CORP	COM	101137107	67	2270 SH	DEFINED 08,09,03		2270
BOWATER INC	COM	102183100	1987	36550 SH	DEFINED 01,03		31150
5400							
BOWATER INC	COM	102183100	226	4151 SH	OTHER 01,03		620
3531							
BOWATER INC	COM	102183100	7651	140723 SH	DEFINED 05,01,03		140723
BOWATER INC	COM	102183100	10455	192295 SH	DEFINED 07,06,01,03		192295
BOWNE & CO INC	COM	103043105	4	240 SH	OTHER 01,03		240
BOWNE & CO INC	COM	103043105	1014	68790 SH	DEFINED 05,01,03		68790
BOWNE & CO INC	COM	103043105	765	51900 SH	DEFINED 07,06,01,03		51900
BRADY CORP	CL A	104674106	18639	532535 SH	DEFINED 01,03		526735
5800							
BRADY CORP	CL A	104674106	1995	57000 SH	DEFINED 05,01,03		57000
BRADY CORP	CL A	104674106	1250	35700 SH	DEFINED 07,06,01,03		35700
BRANDYWINE RLTY TR	SH BEN INT N	105368203	301	11608 SH	DEFINED 01,03		11608
BRANDYWINE RLTY TR	SH BEN INT N	105368203	313	12100 SH	OTHER 01,03		12100
BRANDYWINE RLTY TR	SH BEN INT N	105368203	29	1120 SH	DEFINED 08,09,03		1120
BRIGGS & STRATTON CORP	COM	109043109	665	17339 SH	DEFINED 01,03		8072
9267							
BRIGGS & STRATTON CORP	COM	109043109	213	5567 SH	OTHER 01,03		
5567							
BRIGGS & STRATTON CORP	COM	109043109	2395	62475 SH	DEFINED 05,01,03		62475
BRIGGS & STRATTON CORP	COM	109043109	1284	33500 SH	DEFINED 07,06,01,03		33500
BRIGHT HORIZON FAMILY SOLUTI	COM	109195107	883	26665 SH	DEFINED 01,03		26665
BRIGHT HORIZON FAMILY SOLUTI	COM	109195107	36	1075 SH	OTHER 01,03		359
716							
BRIGHT HORIZON FAMILY SOLUTI	COM	109195107	106	3200 SH	DEFINED 08,09,03		3200
BRIGHTPOINT INC	NOTE	109473AC2	6817	25131000 PRN	DEFINED 08,09,03		25131000
BRINKER INTL INC	DBC	109641AC4	552	831000 PRN	DEFINED 08,09,03		831000
BRINKER INTL INC	COM	109641100	344	10825 SH	DEFINED 01,03		10825
BRINKER INTL INC	COM	109641100	50	1583 SH	OTHER 01,03		1448
135							
BRINKER INTL INC	COM	109641100	2107	66358 SH	DEFINED 05,01,03		66358
BRINKER INTL INC	COM	109641100	3068	96625 SH	DEFINED 07,06,01,03		96625
BRINKER INTL INC	COM	109641100	159	5000 SH	DEFINED 08,09,03		5000
BRINKER INTL INC	COM	109641100	1755	55290 SH	DEFINED 11,01,03		55290
BRISTOL MYERS SQUIBB CO	COM	110122108	132382	5151063 SH	DEFINED 01,03		4614794
536269							
BRISTOL MYERS SQUIBB CO	COM	110122108	282772	11002807 SH	OTHER 01,03		3011619
7991188							
BRISTOL MYERS SQUIBB CO	COM	110122108	23670	921014 SH	DEFINED 05,01,03		921014
BRISTOL MYERS SQUIBB CO	COM	110122108	848	33000 SH	OTHER 05,01,03		33000
BRISTOL MYERS SQUIBB CO	COM	110122108	12331	479800 SH	OTHER 06,01,03		479800
BRISTOL MYERS SQUIBB CO	COM	110122108	8195	318875 SH	DEFINED 07,06,01,03		318875
BRISTOL MYERS SQUIBB CO	COM	110122108	1826	71058 SH	DEFINED 08,09,03		71058
BRISTOL MYERS SQUIBB CO	COM	110122108	3174	123500 SH	CALL DEFINED 08,09,03		123500
BRISTOL MYERS SQUIBB CO	COM	110122108	14	560 SH	DEFINED 13,01,03		560
BRISTOL MYERS SQUIBB CO	COM	110122108	8	300 SH	OTHER 13,01,03		300
BROADCOM CORP	CL A	111320107	107	6112 SH	DEFINED 01,03		6072
40							
BROADCOM CORP	CL A	111320107	26	1470 SH	OTHER 01,03		
1470							
BROADCOM CORP	CL A	111320107	2087	119003 SH	DEFINED 05,01,03		119003
BROADCOM CORP	CL A	111320107	3732	212775 SH	DEFINED 07,06,01,03		212775
BROADCOM CORP	CL A	111320107	1156	65902 SH	DEFINED 08,09,03		65902
BROADCOM CORP	CL A	111320107	351	20000 SH	CALL DEFINED 08,09,03		20000
BROADCOM CORP	CL A	111320107	351	20000 SH	PUT DEFINED 08,09,03		20000

BROADVISION INC	COM		111412102	583	1882146	SH	DEFINED		1882146
BROADVISION INC	COM		111412102	5	15710	SH	DEFINED	01,03	15710
BROADVISION INC	COM		111412102		500	SH	OTHER	01,03	500
BROADVISION INC	COM		111412102		800	SH	DEFINED	05,01,03	800
BROADVISION INC	COM		111412102	3	10750	SH	DEFINED	08,09,03	10750
BROADWING INC	COM		111620100	60	23156	SH	DEFINED	01,03	23156
BROADWING INC	COM		111620100	20	7755	SH	OTHER	01,03	7755
BROADWING INC	COM		111620100	370	142439	SH	DEFINED	05,01,03	142439
BROADWING INC	COM		111620100	561	215700	SH	DEFINED	07,06,01,03	215700
BROADWING INC	COM		111620100	8	3120	SH	DEFINED	08,09,03	3120
BROCADE COMMUNICATIONS SYS I	NOTE	2.000%	111621AB4	2186	2807000	PRN	DEFINED	08,09,03	2807000
BROCADE COMMUNICATIONS SYS I	COM		111621108	60	3440	SH	DEFINED	01,03	3440
BROCADE COMMUNICATIONS SYS I	COM		111621108	15	856	SH	OTHER	01,03	856
BROCADE COMMUNICATIONS SYS I	COM		111621108	38	2200	SH	DEFINED	05,01,03	2200
BROCADE COMMUNICATIONS SYS I	COM		111621108	4677	267583	SH	DEFINED	08,09,03	267583
BROOK-PRI AUTOMATION INC	COM		11442E102	2817	110229	SH	DEFINED	05,01,03	110229
BROOK-PRI AUTOMATION INC	COM		11442E102	5058	197896	SH	DEFINED	07,06,01,03	197896
BROOK-PRI AUTOMATION INC	COM		11442E102	5	197	SH	DEFINED	08,09,03	197
BROOKTROUT INC	COM		114580103	13	2200	SH	DEFINED	01,03	2200
BROOKTROUT INC	COM		114580103	31	5500	SH	OTHER	01,03	4000
1500									
BROOKTROUT INC	COM		114580103	195	34225	SH	DEFINED	05,01,03	34225
BROOKTROUT INC	COM		114580103	108	19000	SH	DEFINED	07,06,01,03	19000
BROWN FORMAN CORP	CL A		115637100	1832	26130	SH	DEFINED	01,03	26130
BROWN FORMAN CORP	CL A		115637100	260	3715	SH	OTHER	01,03	3663
52									
BROWN FORMAN CORP	CL A		115637100	1	11	SH	DEFINED	05,01,03	11
BROWN FORMAN CORP	CL B		115637209	1882	27279	SH	DEFINED	01,03	23631
3648									
BROWN FORMAN CORP	CL B		115637209	407	5900	SH	OTHER	01,03	5460
440									
BROWN FORMAN CORP	CL B		115637209	6356	92118	SH	DEFINED	05,01,03	92118
BROWN FORMAN CORP	CL B		115637209	81	1175	SH	OTHER	05,01,03	1175
BROWN FORMAN CORP	CL B		115637209	7507	108791	SH	DEFINED	07,06,01,03	108791
BROWN FORMAN CORP	CL B		115637209	28	400	SH	DEFINED	08,09,03	400
BROWN TOM INC	COM NEW		115660201	456	16100	SH	DEFINED	01,03	6920
9180									
BROWN TOM INC	COM NEW		115660201	1	20	SH	OTHER	01,03	
20									
BROWN TOM INC	COM NEW		115660201	2763	97450	SH	DEFINED	05,01,03	97450
BROWN TOM INC	COM NEW		115660201	1727	60900	SH	DEFINED	07,06,01,03	60900
BROWN SHOE INC NEW	COM		115736100	121	4300	SH	DEFINED	01,03	3000
1300									
BROWN SHOE INC NEW	COM		115736100	348	12380	SH	OTHER	01,03	
12380									
BROWN SHOE INC NEW	COM		115736100	1061	37775	SH	DEFINED	05,01,03	37775
BROWN SHOE INC NEW	COM		115736100	764	27200	SH	DEFINED	07,06,01,03	27200
BRUNSWICK CORP	COM		117043109	255	9100	SH	DEFINED	01,03	9100
BRUNSWICK CORP	COM		117043109	224	8008	SH	OTHER	01,03	2700
5308									
BRUNSWICK CORP	COM		117043109	801	28595	SH	DEFINED	05,01,03	28595
BRUNSWICK CORP	COM		117043109	42	1500	SH	OTHER	05,01,03	1500
BRUNSWICK CORP	COM		117043109	305	10900	SH	DEFINED	07,06,01,03	10900
BRUNSWICK CORP	COM		117043109	11	400	SH	DEFINED	08,09,03	400
BRUSH ENGINEERED MATLS INC	COM		117421107	38	3100	SH	DEFINED	01,03	100
3000									
BRUSH ENGINEERED MATLS INC	COM		117421107	1	100	SH	OTHER	01,03	
100									
BRUSH ENGINEERED MATLS INC	COM		117421107	517	41725	SH	DEFINED	05,01,03	41725
BRUSH ENGINEERED MATLS INC	COM		117421107	320	25800	SH	DEFINED	07,06,01,03	25800
BUCA INC	COM		117769109	467	24500	SH	DEFINED	08,09,03	24500
BUCKEYE PARTNERS L P	UNIT LTD PAR		118230101	230	6500	SH	DEFINED	01,03	5500
1000									
BUCKEYE PARTNERS L P	UNIT LTD PAR		118230101	630	17760	SH	OTHER	01,03	9235
8525									
BUCKEYE PARTNERS L P	UNIT LTD PAR		118230101	32	900	SH	OTHER	13,01,03	900
BUCKEYE TECHNOLOGIES INC	COM		118255108	71	7200	SH	DEFINED	01,03	
7200									
BUCKEYE TECHNOLOGIES INC	COM		118255108	863	88050	SH	DEFINED	05,01,03	88050
BUCKEYE TECHNOLOGIES INC	COM		118255108	530	54100	SH	DEFINED	07,06,01,03	54100
BUCKLE INC	COM		118440106	7738	313900	SH	OTHER	16	
313900									
BUILDING MATLS HLDG CORP	COM		120113105	47	3300	SH	DEFINED	01,03	
3300									
BUILDING MATLS HLDG CORP	COM		120113105	466	32450	SH	DEFINED	05,01,03	32450
BUILDING MATLS HLDG CORP	COM		120113105	292	20300	SH	DEFINED	07,06,01,03	20300
BURLINGTON COAT FACTORY	COM		121579106	121	5700	SH	DEFINED	01,03	2900
2800									
BURLINGTON COAT FACTORY	COM		121579106	2042	96075	SH	DEFINED	05,01,03	96075
BURLINGTON COAT FACTORY	COM		121579106	1466	69000	SH	DEFINED	07,06,01,03	69000
BURLINGTON NORTHN SANTA FE C	COM		12189T104	12190	406320	SH	DEFINED	01,03	385740
20580									
BURLINGTON NORTHN SANTA FE C	COM		12189T104	10515	350492	SH	OTHER	01,03	160776
189716									
BURLINGTON NORTHN SANTA FE C	COM		12189T104	3738	124585	SH	DEFINED	05,01,03	124585

CMS ENERGY CORP 16575	COM	125896100	259	23632	SH	OTHER	01,03	7057
CMS ENERGY CORP	COM	125896100	468	42665	SH	DEFINED	05,01,03	42665
CMS ENERGY CORP	COM	125896100	25	2275	SH	OTHER	05,01,03	2275
CMS ENERGY CORP	COM	125896100	179	16325	SH	DEFINED	07,06,01,03	16325
CMS ENERGY CORP	COM	125896100	217	19800	SH	DEFINED	08,09,03	19800
CPI CORP 2000	COM	125902106	39	2000	SH	DEFINED	01,03	
CPI CORP	COM	125902106	388	19900	SH	DEFINED	05,01,03	19900
CPI CORP	COM	125902106	244	12500	SH	DEFINED	07,06,01,03	12500
CNF INC	COM	12612W104	37	980	SH	DEFINED	01,03	980
CNF INC	COM	12612W104	11	300	SH	OTHER	01,03	300
CNF INC	COM	12612W104	1196	31498	SH	DEFINED	05,01,03	31498
CNF INC	COM	12612W104	1798	47350	SH	DEFINED	07,06,01,03	47350
CNF INC	COM	12612W104	1565	41200	SH	DEFINED	08,09,03	41200
CNOOC LTD	SPONSORED AD	126132109	2	70	SH	OTHER	01,03	70
CNOOC LTD	SPONSORED AD	126132109		10	SH	DEFINED	05,01,03	10
CNOOC LTD	SPONSORED AD	126132109	1534	57200	SH	DEFINED	06,01,03	57200
CNOOC LTD	SPONSORED AD	126132109	1891	70527	SH	DEFINED	11,06,01,03	70527
CSG SYS INTL INC 4500	COM	126349109	2450	127986	SH	DEFINED	01,03	123486
CSG SYS INTL INC	COM	126349109	2242	117111	SH	DEFINED	05,01,03	117111
CSG SYS INTL INC	COM	126349109	9964	520594	SH	DEFINED	07,06,01,03	520594
CSX CORP	DBC	126408GA5	54438	65000000	PRN	DEFINED	17,16	65000000
CSX CORP 15240	COM	126408103	6896	196744	SH	DEFINED	01,03	181504
CSX CORP 73847	COM	126408103	5170	147492	SH	OTHER	01,03	73645
CSX CORP	COM	126408103	7913	225770	SH	DEFINED	05,01,03	225770
CSX CORP	COM	126408103	129	3675	SH	OTHER	05,01,03	3675
CSX CORP	COM	126408103	14524	414380	SH	DEFINED	07,06,01,03	414380
CSX CORP	COM	126408103	42	1200	SH	DEFINED	08,09,03	1200
CTC COMMUNICATIONS GROUP INC	COM	126419100	48	27500	SH	DEFINED	01,03	27500
CTC COMMUNICATIONS GROUP INC	COM	126419100	70	40000	SH	OTHER	01,03	40000
CT COMMUNICATIONS INC 11789	COM NEW	126426402	191	11789	SH	OTHER	01,03	
CTS CORP 1056	COM	126501105	13	1056	SH	OTHER	01,03	
CTS CORP	COM	126501105	822	68275	SH	DEFINED	05,01,03	68275
CTS CORP	COM	126501105	622	51700	SH	DEFINED	07,06,01,03	51700
CTS CORP	COM	126501105	172	14300	SH	DEFINED	08,09,03	14300
CUNO INC 1500	COM	126583103	103	2860	SH	DEFINED	01,03	1260
CUNO INC 100	COM	126583103	4	100	SH	OTHER	01,03	
CUNO INC	COM	126583103	1321	36500	SH	DEFINED	05,01,03	36500
CUNO INC	COM	126583103	930	25700	SH	DEFINED	07,06,01,03	25700
CVS CORP 200	COM	126650100	6026	196924	SH	DEFINED	01,03	196724
CVS CORP 26910	COM	126650100	1478	48299	SH	OTHER	01,03	21389
CVS CORP	COM	126650100	3927	128328	SH	DEFINED	05,01,03	128328
CVS CORP	COM	126650100	207	6775	SH	OTHER	05,01,03	6775
CVS CORP	COM	126650100	1451	47425	SH	DEFINED	07,06,01,03	47425
CVS CORP	COM	126650100	2087	68201	SH	DEFINED	08,09,03	68201
CVS CORP	COM	126650100	15	500	SH	DEFINED	13,01,03	500
CV THERAPEUTICS INC	COM	126667104	11	600	SH	DEFINED	01,03	600
CV THERAPEUTICS INC	COM	126667104	2	100	SH	DEFINED	08,09,03	100
CV THERAPEUTICS INC	COM	126667104	466	25000	SH	CALL	DEFINED 08,09,03	25000
CABLE & WIRELESS PUB LTD CO 500	SPONSORED AD	126830207	18	2360	SH	DEFINED	01,03	1860
CABLE & WIRELESS PUB LTD CO 3525	SPONSORED AD	126830207	65	8375	SH	OTHER	01,03	4850
CABLEVISION SYS CORP 750	CL A NY CABL	12686C109	284	30068	SH	DEFINED	01,03	29318
CABLEVISION SYS CORP	CL A NY CABL	12686C109	35	3750	SH	OTHER	01,03	3750
CABLEVISION SYS CORP	CL A NY CABL	12686C109	378	39905	SH	DEFINED	05,01,03	39905
CABLEVISION SYS CORP	CL A NY CABL	12686C109	5673	599734	SH	DEFINED	07,06,01,03	599734
CABLEVISION SYS CORP	CL A NY CABL	12686C109	10	1053	SH	DEFINED	08,09,03	1053
CABLEVISION SYS CORP	CL A RAINB M	12686C844	11	1229	SH	DEFINED	01,03	1229
CABLEVISION SYS CORP	CL A RAINB M	12686C844	13	1500	SH	OTHER	01,03	1500
CABLEVISION SYS CORP	CL A RAINB M	12686C844	1971	225200	SH	CALL	DEFINED 08,09,03	225200
CABLEVISION SYS CORP	CL A RAINB M	12686C844	1649	188400	SH	PUT	DEFINED 08,09,03	188400
CABLE DESIGN TECHNOLOGIES CO 10700	COM	126924109	159	15512	SH	DEFINED	01,03	4812
CABLE DESIGN TECHNOLOGIES CO	COM	126924109	1173	114425	SH	DEFINED	05,01,03	114425
CABLE DESIGN TECHNOLOGIES CO	COM	126924109	717	69975	SH	DEFINED	07,06,01,03	69975
CACHEFLOW INC	COM	126946102		25	SH	OTHER	01,03	25
CACHEFLOW INC	COM	126946102	25	45201	SH	DEFINED	08,09,03	45201
CABOT CORP	COM	127055101	283	9878	SH	DEFINED	01,03	9878
CABOT CORP	COM	127055101	6	200	SH	OTHER	01,03	200
CABOT CORP	COM	127055101	1178	41109	SH	DEFINED	05,01,03	41109
CABOT CORP	COM	127055101	1758	61350	SH	DEFINED	07,06,01,03	61350
CABOT MICROELECTRONICS CORP	COM	12709P103	265	6139	SH	DEFINED	01,03	6139
CABOT MICROELECTRONICS CORP	COM	12709P103	65	1506	SH	OTHER	01,03	556

950							
CABOT MICROELECTRONICS CORP	COM	12709P103	678	15711 SH	DEFINED	05,01,03	15711
CABOT MICROELECTRONICS CORP	COM	12709P103	1029	23850 SH	DEFINED	07,06,01,03	23850
CABOT OIL & GAS CORP	CL A	127097103	601	26300 SH	DEFINED	01,03	2345
23955							
CABOT OIL & GAS CORP	CL A	127097103	6	245 SH	OTHER	01,03	
245							
CABOT OIL & GAS CORP	CL A	127097103	2526	110550 SH	DEFINED	05,01,03	110550
CABOT OIL & GAS CORP	CL A	127097103	1151	50375 SH	DEFINED	07,06,01,03	50375
CACI INTL INC	CL A	127190304	546	14300 SH	DEFINED	01,03	14300
CACI INTL INC	CL A	127190304	611	16000 SH	OTHER	01,03	5300
10700							
CACI INTL INC	CL A	127190304	2924	76575 SH	DEFINED	05,01,03	76575
CACI INTL INC	CL A	127190304	1684	44100 SH	DEFINED	07,06,01,03	44100
CACI INTL INC	CL A	127190304	937	24525 SH	DEFINED	08,09,03	24525
CADENCE DESIGN SYSTEM INC	COM	127387108	813	50425 SH	DEFINED	01,03	27375
23050							
CADENCE DESIGN SYSTEM INC	COM	127387108	103	6400 SH	OTHER	01,03	4050
2350							
CADENCE DESIGN SYSTEM INC	COM	127387108	7861	487660 SH	DEFINED	05,01,03	487660
CADENCE DESIGN SYSTEM INC	COM	127387108	11464	711194 SH	DEFINED	07,06,01,03	711194
CADENCE DESIGN SYSTEM INC	COM	127387108	110	6800 SH	CALL	DEFINED 08,09,03	6800
CADMUS COMMUNICATIONS CORP	COM	127587103	4261	379804 SH	DEFINED	01,03	379804
CADMUS COMMUNICATIONS CORP	COM	127587103	33	2932 SH	OTHER	01,03	
2932							
CAL DIVE INTL INC	COM	127914109	421	19125 SH	DEFINED	01,03	14800
4325							
CAL DIVE INTL INC	COM	127914109	2839	129025 SH	DEFINED	05,01,03	129025
CAL DIVE INTL INC	COM	127914109	4966	225725 SH	DEFINED	07,06,01,03	225725
CALIFORNIA MICRO DEVICES COR	COM	130439102	51	10000 SH	DEFINED	08,09,03	10000
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	374	15100 SH	DEFINED	08,09,03	15100
CALIFORNIA WTR SVC GROUP	COM	130788102	186	7400 SH	OTHER	01,03	6400
1000							
CALIFORNIA WTR SVC GROUP	COM	130788102	136	5400 SH	DEFINED	08,09,03	5400
CALIPER TECHNOLOGIES CORP	COM	130876105	1695	202935 SH	DEFINED	01,03	202685
250							
CALIPER TECHNOLOGIES CORP	COM	130876105	119	14217 SH	OTHER	01,03	11817
2400							
CALIPER TECHNOLOGIES CORP	COM	130876105	515	61684 SH	DEFINED	05,01,03	61684
CALIPER TECHNOLOGIES CORP	COM	130876105	2820	337670 SH	DEFINED	07,06,01,03	337670
CALIPER TECHNOLOGIES CORP	COM	130876105		50 SH	DEFINED	08,09,03	50
CALLAWAY GOLF CO	COM	131193104	166	10500 SH	DEFINED	01,03	6700
3800							
CALLAWAY GOLF CO	COM	131193104	107	6750 SH	OTHER	01,03	3930
2820							
CALLAWAY GOLF CO	COM	131193104	810	51129 SH	DEFINED	05,01,03	51129
CALLAWAY GOLF CO	COM	131193104	1224	77300 SH	DEFINED	07,06,01,03	77300
CALLAWAY GOLF CO	COM	131193104	263	16600 SH	DEFINED	08,09,03	16600
CALPINE CORP	COM	131347106	1577	224264 SH	DEFINED	01,03	219114
5150							
CALPINE CORP	COM	131347106	166	23600 SH	OTHER	01,03	20920
2680							
CALPINE CORP	COM	131347106	1326	188624 SH	DEFINED	05,01,03	188624
CALPINE CORP	COM	131347106	36	5150 SH	OTHER	05,01,03	5150
CALPINE CORP	COM	131347106	3034	431566 SH	DEFINED	07,06,01,03	431566
CALPINE CORP	COM	131347106	3467	493190 SH	DEFINED	08,09,03	493190
CALPINE CORP	COM	131347106	2239	318500 SH	CALL	DEFINED 08,09,03	318500
CALPINE CORP	COM	131347106	2137	304000 SH	PUT	DEFINED 08,09,03	304000
CAMBREX CORP	COM	132011107	2134	53225 SH	DEFINED	05,01,03	53225
CAMBREX CORP	COM	132011107	1616	40300 SH	DEFINED	07,06,01,03	40300
CAMBREX CORP	COM	132011107	19	470 SH	DEFINED	08,09,03	470
CAMPBELL SOUP CO	COM	134429109	2101	75976 SH	DEFINED	01,03	73506
2470							
CAMPBELL SOUP CO	COM	134429109	2705	97798 SH	OTHER	01,03	53382
44416							
CAMPBELL SOUP CO	COM	134429109	3625	131055 SH	DEFINED	05,01,03	131055
CAMPBELL SOUP CO	COM	134429109	194	7025 SH	OTHER	05,01,03	7025
CAMPBELL SOUP CO	COM	134429109	1373	49650 SH	DEFINED	07,06,01,03	49650
CAMPBELL SOUP CO	COM	134429109	658	23800 SH	DEFINED	08,09,03	23800
CANADA LIFE FINL CORP	COM	135113108	163	6620 SH	DEFINED	01,03	6620
CANADA LIFE FINL CORP	COM	135113108	48	1966 SH	OTHER	01,03	
1966							
CANADA LIFE FINL CORP	COM	135113108	10628	432540 SH	DEFINED	17,16	432540
CANADIAN NATL RY CO	COM	136375102	2297	44350 SH	DEFINED	01,03	44350
CANADIAN NATL RY CO	COM	136375102	377	7286 SH	OTHER	01,03	1486
5800							
CANADIAN NATL RY CO	COM	136375102	2510	48446 SH	DEFINED	06,01,03	48446
CANADIAN NATL RY CO	COM	136375102	3058	59040 SH	DEFINED	11,06,01,03	59040
CANADIAN NATL RY CO	PFD CV 06302	136375409	12674	185700 SH	DEFINED	08,09,03	185700
CAPITAL AUTOMOTIVE REIT	COM SH BEN I	139733109	352	14760 SH	DEFINED	01,03	14760
CAPITAL AUTOMOTIVE REIT	COM SH BEN I	139733109	322	13475 SH	OTHER	01,03	11825
1650							
CAPITAL AUTOMOTIVE REIT	COM SH BEN I	139733109	223	9350 SH	DEFINED	08,09,03	9350
CAPITAL BK CORP	COM	139793103	150	10000 SH	DEFINED	01,03	10000
CAPITAL ONE FINL CORP	COM	14040H105	7211	118111 SH	DEFINED	01,03	117111

1000								
CAPITAL ONE FINL CORP 40350	COM	14040H105	5800	95008 SH	OTHER	01,03		54658
CAPITAL ONE FINL CORP	COM	14040H105	4331	70945 SH	DEFINED	05,01,03		70945
CAPITAL ONE FINL CORP	COM	14040H105	220	3600 SH	OTHER	05,01,03		3600
CAPITAL ONE FINL CORP	COM	14040H105	1624	26600 SH	DEFINED	07,06,01,03		26600
CAPITAL ONE FINL CORP	COM	14040H105	1989	32574 SH	DEFINED	08,09,03		32574
CAPITAL ONE FINL CORP 356014	COM	14040H105	147165	2410558 SH	DEFINED	11,06,01,03		2054544
CAPITAL ONE FINL CORP	COM	14040H105	1	19 SH	DEFINED	17,16		19
CAPITAL TRUST INC MD	COM	14052H100	20606	3962688 SH	DEFINED			3962688
CAPITAL TRUST INC MD 734	COM	14052H100	4	734 SH	OTHER	01,03		
CAPSTONE TURBINE CORP	COM	14067D102	2	1390 SH	DEFINED	01,03		1390
CAPSTONE TURBINE CORP	COM	14067D102	1	378 SH	OTHER	01,03		378
CAPSTONE TURBINE CORP 17400	COM	14067D102	29	17400 SH	OTHER	16		
CAPTARIS INC 20300	COM	14071N104	62	20900 SH	DEFINED	01,03		600
CAPTARIS INC 600	COM	14071N104	2	600 SH	OTHER	01,03		
CAPTARIS INC	COM	14071N104	337	114225 SH	DEFINED	05,01,03		114225
CAPTARIS INC	COM	14071N104	146	49400 SH	DEFINED	07,06,01,03		49400
CARBO CERAMICS INC 5300	COM	140781105	248	6700 SH	DEFINED	01,03		1400
CARBO CERAMICS INC	COM	140781105	1523	41225 SH	DEFINED	05,01,03		41225
CARBO CERAMICS INC	COM	140781105	865	23400 SH	DEFINED	07,06,01,03		23400
CARAUSTAR INDS INC 300	COM	140909102	5552	444905 SH	DEFINED	01,03		444605
CARAUSTAR INDS INC	COM	140909102	743	59575 SH	DEFINED	05,01,03		59575
CARAUSTAR INDS INC	COM	140909102	539	43200 SH	DEFINED	07,06,01,03		43200
CARDINAL HEALTH INC 3064	COM	14149Y108	15333	249687 SH	DEFINED	01,03		246623
CARDINAL HEALTH INC 42068	COM	14149Y108	6186	100739 SH	OTHER	01,03		58671
CARDINAL HEALTH INC	COM	14149Y108	9294	151343 SH	DEFINED	05,01,03		151343
CARDINAL HEALTH INC	COM	14149Y108	471	7675 SH	OTHER	05,01,03		7675
CARDINAL HEALTH INC	COM	14149Y108	3356	54650 SH	DEFINED	07,06,01,03		54650
CARDINAL HEALTH INC	COM	14149Y108	4767	77631 SH	DEFINED	08,09,03		77631
CARDINAL HEALTH INC	COM	14149Y108	28126	458000 SH	CALL	DEFINED 08,09,03		458000
CAREER EDUCATION CORP 1300	COM	141665109	1278	28400 SH	DEFINED	01,03		27100
CAREER EDUCATION CORP	COM	141665109	3922	87165 SH	DEFINED	05,01,03		87165
CAREER EDUCATION CORP	COM	141665109	13821	307135 SH	DEFINED	07,06,01,03		307135
CAREER EDUCATION CORP	COM	141665109	978	21729 SH	DEFINED	08,09,03		21729
CAREMARK RX INC	COM	141705103	338	20455 SH	DEFINED	01,03		20455
CAREMARK RX INC 377	COM	141705103	1183	71681 SH	OTHER	01,03		71304
CAREMARK RX INC	COM	141705103	31	1900 SH	DEFINED	05,01,03		1900
CAREMARK RX INC	COM	141705103	1865	113025 SH	DEFINED	08,09,03		113025
CARLISLE COS INC	COM	142339100	2	51 SH	DEFINED	01,03		51
CARLISLE COS INC	COM	142339100	1268	28200 SH	OTHER	01,03		28200
CARLISLE COS INC	COM	142339100	886	19701 SH	DEFINED	05,01,03		19701
CARLISLE COS INC	COM	142339100	1346	29925 SH	DEFINED	07,06,01,03		29925
CARNIVAL CORP	DBCV	2.000% 143658AN2	2561	2520000 PRN	DEFINED	08,09,03		2520000
CARNIVAL CORP	NOTE	143658AS1	2933	5250000 PRN	DEFINED	08,09,03		5250000
CARNIVAL CORP 20915	COM	143658102	9456	341511 SH	DEFINED	01,03		320596
CARNIVAL CORP 129783	COM	143658102	9203	332353 SH	OTHER	01,03		202570
CARNIVAL CORP	COM	143658102	9452	341351 SH	DEFINED	05,01,03		341351
CARNIVAL CORP	COM	143658102	279	10075 SH	OTHER	05,01,03		10075
CARNIVAL CORP	COM	143658102	8094	292324 SH	DEFINED	07,06,01,03		292324
CARNIVAL CORP	COM	143658102	399	14400 SH	DEFINED	08,09,03		14400
CARNIVAL CORP	COM	143658102	14	500 SH	OTHER	13,01,03		500
CARPENTER TECHNOLOGY CORP	COM	144285103	3	100 SH	DEFINED	01,03		100
CARPENTER TECHNOLOGY CORP 15000	COM	144285103	432	15000 SH	OTHER	01,03		
CARPENTER TECHNOLOGY CORP	COM	144285103	416	14451 SH	DEFINED	05,01,03		14451
CARPENTER TECHNOLOGY CORP	COM	144285103	632	21925 SH	DEFINED	07,06,01,03		21925
CARRAMERICA RLTY CORP	COM	144418100	134	4333 SH	DEFINED	01,03		4333
CARRAMERICA RLTY CORP	COM	144418100	62	2000 SH	OTHER	01,03		2000
CARRAMERICA RLTY CORP	COM	144418100	413	13400 SH	DEFINED	05,01,03		13400
CARRAMERICA RLTY CORP	COM	144418100	191	6200 SH	DEFINED	08,09,03		6200
CARREKER CORP	COM	144433109	83	7200 SH	DEFINED	01,03		7200
CARREKER CORP 4609	COM	144433109	53	4609 SH	OTHER	01,03		
CARREKER CORP	COM	144433109	516	44875 SH	DEFINED	05,01,03		44875
CARREKER CORP	COM	144433109	390	33900 SH	DEFINED	07,06,01,03		33900
CARRIZO OIL & CO INC	COM	144577103	149	35000 SH	DEFINED	01,03		35000
CASCADE NAT GAS CORP 150	COM	147339105	69	3300 SH	DEFINED	01,03		3150
CASCADE NAT GAS CORP 2800	COM	147339105	651	31150 SH	OTHER	01,03		28350
CASCADE NAT GAS CORP	COM	147339105	574	27475 SH	DEFINED	05,01,03		27475

CASCADE NAT GAS CORP	COM	147339105	357	17100	SH	DEFINED 07,06,01,03	17100
CASEYS GEN STORES INC 21200	COM	147528103	408	33900	SH	DEFINED 01,03	12700
CASEYS GEN STORES INC	COM	147528103	1762	146375	SH	DEFINED 05,01,03	146375
CASEYS GEN STORES INC	COM	147528103	927	77000	SH	DEFINED 07,06,01,03	77000
CASH AMER INTL INC 6700	COM	14754D100	62	6700	SH	DEFINED 01,03	
CASH AMER INTL INC	COM	14754D100	563	61175	SH	DEFINED 05,01,03	61175
CASH AMER INTL INC	COM	14754D100	351	38100	SH	DEFINED 07,06,01,03	38100
CASS INFORMATION SYS INC 35500	COM	14808P109	884	35500	SH	OTHER 01,03	
CASTLE A M & CO	COM	148411101	377	30200	SH	DEFINED 05,01,03	30200
CASTLE A M & CO	COM	148411101	285	22800	SH	DEFINED 07,06,01,03	22800
CATALINA MARKETING CORP 1220	COM	148867104	990	35086	SH	DEFINED 01,03	33866
CATALINA MARKETING CORP	COM	148867104	3339	118305	SH	DEFINED 05,01,03	118305
CATALINA MARKETING CORP	COM	148867104	9702	343793	SH	DEFINED 07,06,01,03	343793
CATAPULT COMMUNICATIONS CORP 5600	COM	149016107	138	6300	SH	DEFINED 01,03	700
CATAPULT COMMUNICATIONS CORP	COM	149016107	834	38150	SH	DEFINED 05,01,03	38150
CATAPULT COMMUNICATIONS CORP	COM	149016107	444	20300	SH	DEFINED 07,06,01,03	20300
CAPELLUS DEV CORP 20732	COM	149111106	423	20732	SH	DEFINED 01,03	
CAPELLUS DEV CORP 96 7268	COM	149111106	624	30534	SH	OTHER 01,03	23170
CATERPILLAR INC DEL 43969	COM	149123101	34282	700346	SH	DEFINED 01,03	656377
CATERPILLAR INC DEL 164318	COM	149123101	13269	271075	SH	OTHER 01,03	106757
CATERPILLAR INC DEL	COM	149123101	6898	140925	SH	DEFINED 05,01,03	140925
CATERPILLAR INC DEL	COM	149123101	290	5925	SH	OTHER 05,01,03	5925
CATERPILLAR INC DEL	COM	149123101	2850	58225	SH	DEFINED 07,06,01,03	58225
CATERPILLAR INC DEL	COM	149123101	363	7423	SH	DEFINED 08,09,03	7423
CATHAY BANCORP INC	COM	149150104	207	5000	SH	DEFINED 01,03	5000
CATO CORP NEW 9300	CL A	149205106	1890	84755	SH	DEFINED 01,03	75455
CATO CORP NEW	CL A	149205106	5683	254861	SH	DEFINED 05,01,03	254861
CATO CORP NEW	CL A	149205106	15995	717264	SH	DEFINED 07,06,01,03	717264
CEDAR FAIR L P 10400	DEPOSITRY UN	150185106	26924	1133180	SH	DEFINED 01,03	1122780
CEDAR FAIR L P 2350	DEPOSITRY UN	150185106	399	16800	SH	OTHER 01,03	14450
CELL THERAPEUTICS INC 58	COM	150934107	5	1000	SH	DEFINED 01,03	942
CELL THERAPEUTICS INC	COM	150934107	32	5933	SH	OTHER 01,03	5933
CELL THERAPEUTICS INC	COM	150934107	48	8800	SH	DEFINED 08,09,03	8800
CELESTICA INC	SUB VTG SHS	15101Q108	151	6650	SH	DEFINED 01,03	6650
CELESTICA INC	SUB VTG SHS	15101Q108	15	670	SH	OTHER 01,03	670
CELESTICA INC	SUB VTG SHS	15101Q108	1767	77825	SH	DEFINED 08,09,03	77825
CELESTICA INC	SUB VTG SHS	15101Q108	2500	110100	SH	DEFINED 11,01,03	110100
CELL PATHWAYS INC NEW	COM	15114R101	30	20000	SH	DEFINED 01,03	20000
CELL PATHWAYS INC NEW	COM	15114R101	67	44990	SH	OTHER 01,03	44990
CEMEX S A	SPON ADR 5 O	151290889	25	937	SH	DEFINED 01,03	937
CEMEX S A	SPON ADR 5 O	151290889	1	55	SH	OTHER 01,03	55
CEMEX S A	SPON ADR 5 O	151290889	1576	59800	SH	DEFINED 06,01,03	59800
CEMEX S A	SPON ADR 5 O	151290889	2835	107561	SH	OTHER 06,01,03	107561
CEMEX S A 6200	SPON ADR 5 O	151290889	4858	184300	SH	DEFINED 11,06,01,03	178100
CEMEX S A	SPON ADR 5 O	151290889	14	550	SH	DEFINED 13,01,03	550
CENDANT CORP	DBCV	151313AH6	1470	1500000	PRN	DEFINED 08,09,03	1500000
CENDANT CORP	DBCV	151313AH6	64925	6625000	PRN	DEFINED 17,16	6625000
CENDANT CORP	DBCV 3.875%	151313AN3	39250	40000000	PRN	DEFINED 01,03	40000000
CENDANT CORP	DBCV 3.875%	151313AN3	2819	2873000	PRN	DEFINED 08,09,03	2873000
CENDANT CORP	DBCV 3.875%	151313AN3	9322	9500000	PRN	DEFINED 17,16	9500000
CENDANT CORP 1860	COM	151313103	2181	137333	SH	DEFINED 01,03	135473
CENDANT CORP 22890	COM	151313103	899	56642	SH	OTHER 01,03	33752
CENDANT CORP	COM	151313103	5554	349745	SH	DEFINED 05,01,03	349745
CENDANT CORP	COM	151313103	272	17100	SH	OTHER 05,01,03	17100
CENDANT CORP	COM	151313103	2004	126225	SH	DEFINED 07,06,01,03	126225
CENDANT CORP	COM	151313103	91	5700	SH	DEFINED 08,09,03	5700
CENDANT CORP	COM	151313103	1318	83000	SH	CALL DEFINED 08,09,03	83000
CENDANT CORP	COM	151313103	4319	272000	SH	PUT DEFINED 08,09,03	272000
CENDANT CORP	COM	151313103	5082	320000	SH	CALL DEFINED 17,16	320000
CENTENE CORP DEL 333	COM	15135B101	234	7543	SH	DEFINED 01,03	7210
CENTENE CORP DEL	COM	15135B101	726	23434	SH	DEFINED 05,01,03	23434
CENTENE CORP DEL	COM	15135B101	2569	82928	SH	DEFINED 07,06,01,03	82928
CENTEX CORP	COM	152312104	533	9231	SH	DEFINED 01,03	9231
CENTEX CORP 590	COM	152312104	743	12850	SH	OTHER 01,03	12260
CENTEX CORP	COM	152312104	1145	19805	SH	DEFINED 05,01,03	19805
CENTEX CORP	COM	152312104	59	1025	SH	OTHER 05,01,03	1025
CENTEX CORP	COM	152312104	428	7400	SH	DEFINED 07,06,01,03	7400

CENTEX CORP	COM	152312104	416	7200 SH		DEFINED 08,09,03	7200
CENTEX CORP	COM	152312104	867	15000 SH	PUT	DEFINED 08,09,03	15000
CENTEX CORP	COM	152312104	4226	73123 SH		DEFINED 11,01,03	73123
CENTILLIUM COMMUNICATIONS IN	COM	152319109	7	800 SH		DEFINED 01,03	800
CENTILLIUM COMMUNICATIONS IN	COM	152319109	357	40891 SH		DEFINED 08,09,03	40891
CENTRAL PKG CORP	COM	154785109	2	100 SH		DEFINED 01,03	100
CENTRAL PKG CORP	COM	154785109	1681	73575 SH		DEFINED 05,01,03	73575
CENTRAL PKG CORP	COM	154785109	1277	55900 SH		DEFINED 07,06,01,03	55900
CENTRAL VT PUB SVC CORP 4400	COM	155771108	136	7545 SH		DEFINED 01,03	3145
CENTRAL VT PUB SVC CORP	COM	155771108	567	31500 SH		DEFINED 05,01,03	31500
CENTRAL VT PUB SVC CORP	COM	155771108	326	18100 SH		DEFINED 07,06,01,03	18100
CENTRAL VA BANKSHARES INC	COM	155792104	3	216 SH		DEFINED 01,03	216
CENTRAL VA BANKSHARES INC 3043	COM	155792104	230	15043 SH		OTHER 01,03	12000
CENTURY ALUM CO	COM	156431108	7	500 SH		DEFINED 01,03	500
CENTURY ALUM CO	COM	156431108	5	340 SH		OTHER 01,03	340
CENTURY ALUM CO	COM	156431108	633	42490 SH		DEFINED 05,01,03	42490
CENTURY ALUM CO	COM	156431108	474	31800 SH		DEFINED 07,06,01,03	31800
CENTURY BUSINESS SVCS INC	COM	156490104	22	6600 SH		DEFINED 01,03	6600
CENTURY BUSINESS SVCS INC	COM	156490104	68	20950 SH		OTHER 01,03	20950
CENTURYTEL INC 355227	COM	156700106	10479	355227 SH		DEFINED 01,03	
CENTURYTEL INC 950 5395	COM	156700106	1519	51502 SH		OTHER 01,03	45157
CENTURYTEL INC	COM	156700106	1384	46905 SH		DEFINED 05,01,03	46905
CENTURYTEL INC	COM	156700106	72	2425 SH		OTHER 05,01,03	2425
CENTURYTEL INC	COM	156700106	8573	290600 SH		OTHER 06,01,03	290600
CENTURYTEL INC	COM	156700106	504	17100 SH		DEFINED 07,06,01,03	17100
CENTURYTEL INC	COM	156700106	24	800 SH		DEFINED 08,09,03	800
CEPHALON INC 12480	COM	156708109	1109	24535 SH		DEFINED 01,03	12055
CEPHALON INC 120	COM	156708109	5	120 SH		OTHER 01,03	
CEPHALON INC	COM	156708109	7091	156875 SH		DEFINED 05,01,03	156875
CEPHALON INC	COM	156708109	7400	163725 SH		DEFINED 07,06,01,03	163725
CEPHALON INC	COM	156708109	138	3050 SH		DEFINED 08,09,03	3050
CEPHALON INC	COM	156708109	904	20000 SH	CALL	DEFINED 08,09,03	20000
CEPHALON INC	COM	156708109	1582	35000 SH	PUT	DEFINED 08,09,03	35000
CERIDIAN CORP NEW 2950	COM	156779100	56	2950 SH		DEFINED 01,03	
CERIDIAN CORP NEW 23650	COM	156779100	505	26600 SH		OTHER 01,03	2950
CERIDIAN CORP NEW	COM	156779100	1836	96744 SH		DEFINED 05,01,03	96744
CERIDIAN CORP NEW	COM	156779100	2762	145500 SH		DEFINED 07,06,01,03	145500
CERIDIAN CORP NEW	COM	156779100	47	2500 SH		DEFINED 08,09,03	2500
CERNER CORP 5800	COM	156782104	454	9500 SH		DEFINED 01,03	3700
CERNER CORP 6100	COM	156782104	292	6100 SH		OTHER 01,03	
CERNER CORP	COM	156782104	3993	83475 SH		DEFINED 05,01,03	83475
CERNER CORP	COM	156782104	2631	55000 SH		DEFINED 07,06,01,03	55000
CERNER CORP	COM	156782104	143	3000 SH		DEFINED 08,09,03	3000
CERTEGY INC 202686	COM	156880106	7522	202686 SH		DEFINED 01,03	
CERTEGY INC 30125 20093	COM	156880106	8342	224804 SH		OTHER 01,03	174586
CERTEGY INC	COM	156880106	1703	45896 SH		DEFINED 05,01,03	45896
CERTEGY INC	COM	156880106	2543	68525 SH		DEFINED 07,06,01,03	68525
CHAD THERAPEUTICS INC	COM	157228107	76	28800 SH		DEFINED 01,03	28800
CHAMPION ENTERPRISES INC 36300	COM	158496109	259	46000 SH		DEFINED 01,03	9700
CHAMPION ENTERPRISES INC	COM	158496109	826	147025 SH		DEFINED 05,01,03	147025
CHAMPION ENTERPRISES INC	COM	158496109	425	75600 SH		DEFINED 07,06,01,03	75600
CHAMPS ENTMT INC DEL	COM	158787101	346	28350 SH		DEFINED 08,09,03	28350
CHARLES RIV LABS INTL INC	COM	159864107	4	100 SH		DEFINED 05,01,03	100
CHARLES RIV LABS INTL INC	COM	159864107	2684	76580 SH		DEFINED 11,01,03	76580
CHARTER ONE FINL INC 12713	COM	160903100	18482	537591 SH		DEFINED 01,03	524878
CHARTER ONE FINL INC 4645	COM	160903100	675	19648 SH		OTHER 01,03	15003
CHARTER ONE FINL INC 109014	COM	160903100	3749	109046 SH		DEFINED 05,01,03	32
CHARTER ONE FINL INC 590986	COM	160903100	24195	703753 SH		OTHER 05,01,03	112767
CHARTER ONE FINL INC	COM	160903100	4451	129475 SH		OTHER 06,01,03	129475
CHARTER ONE FINL INC	COM	160903100	30850	897327 SH		DEFINED 07,06,01,03	897327
CHARTER ONE FINL INC	COM	160903100	81	2369 SH		DEFINED 08,09,03	2369
CHARLOTTE RUSSE HLDG INC	COM	161048103	393	17600 SH		DEFINED 08,09,03	17600
CHARTER COMMUNICATIONS INC D	NOTE	5.750% 16117MAB3	2588	5000000 PRN		DEFINED 01,03	5000000
CHARTER COMMUNICATIONS INC D	NOTE	5.750% 16117MAB3	9974	19273000 PRN		DEFINED 08,09,03	19273000
CHARTER COMMUNICATIONS INC D	NOTE	4.750% 16117MAC1	90	200000 PRN		DEFINED 01,03	200000
CHARTER COMMUNICATIONS INC D	NOTE	4.750% 16117MAC1	869	1925000 PRN		DEFINED 07,06,01,03	1925000
CHARTER COMMUNICATIONS INC D 300	CL A	16117M107	1133	277728 SH		DEFINED 01,03	277428

CHARTER COMMUNICATIONS INC D 40562	CL A	16117M107	226	55383 SH	OTHER	01,03	14821
CHARTER COMMUNICATIONS INC D	CL A	16117M107	521	127608 SH	DEFINED	05,01,03	127608
CHARTER COMMUNICATIONS INC D	CL A	16117M107	2822	691596 SH	DEFINED	07,06,01,03	691596
CHARTER COMMUNICATIONS INC D	CL A	16117M107	92	22544 SH	DEFINED	08,09,03	22544
CHARTER COMMUNICATIONS INC D	CL A	16117M107	553	135500 SH	CALL	DEFINED 08,09,03	135500
CHECKERS DRIVE-IN RESTAURANT	COM NEW	162809305	172	14500 SH	DEFINED	01,03	14500
CHECKERS DRIVE-IN RESTAURANT	COM NEW	162809305		25 SH	OTHER	01,03	25
CHECKFREE CORP NEW	COM	162813109	194	12426 SH	DEFINED	01,03	12426
CHECKFREE CORP NEW	COM	162813109	26	1660 SH	OTHER	01,03	1660
CHECKFREE CORP NEW	COM	162813109	807	51592 SH	DEFINED	05,01,03	51592
CHECKFREE CORP NEW	COM	162813109	1203	76950 SH	DEFINED	07,06,01,03	76950
CHECKFREE CORP NEW	COM	162813109	5	298 SH	DEFINED	08,09,03	298
CHECKFREE CORP NEW	COM	162813109	156400	10000000 SH	DEFINED	15,01,03	10000000
CHECKPOINT SYS INC 13200	COM	162825103	199	17000 SH	DEFINED	01,03	3800
CHECKPOINT SYS INC	COM	162825103	1092	93325 SH	DEFINED	05,01,03	93325
CHECKPOINT SYS INC	COM	162825103	584	49900 SH	DEFINED	07,06,01,03	49900
CHEESECAKE FACTORY INC 750	COM	163072101	181	5100 SH	DEFINED	01,03	4350
CHEESECAKE FACTORY INC	COM	163072101	60	1700 SH	OTHER	01,03	1700
CHEESECAKE FACTORY INC	COM	163072101	1165	32843 SH	DEFINED	05,01,03	32843
CHEESECAKE FACTORY INC	COM	163072101	1763	49700 SH	DEFINED	07,06,01,03	49700
CHEESECAKE FACTORY INC	COM	163072101	6947	195800 SH	DEFINED	11,01,03	195800
CHEMED CORP 1700	COM	163596109	64	1700 SH	DEFINED	01,03	
CHEMED CORP 100	COM	163596109	4	100 SH	OTHER	01,03	
CHEMED CORP	COM	163596109	870	23075 SH	DEFINED	05,01,03	23075
CHEMED CORP	COM	163596109	569	15100 SH	DEFINED	07,06,01,03	15100
CHEMFIRST INC	COM	16361A106	17	600 SH	OTHER	01,03	600
CHEMFIRST INC	COM	16361A106	830	28975 SH	DEFINED	05,01,03	28975
CHEMFIRST INC	COM	16361A106	627	21900 SH	DEFINED	07,06,01,03	21900
CHESAPEAKE CORP	COM	165159104	1130	42908 SH	DEFINED	01,03	42908
CHESAPEAKE CORP 14900	COM	165159104	1805	68566 SH	OTHER	01,03	53666
CHESAPEAKE CORP	COM	165159104	1202	45650 SH	DEFINED	05,01,03	45650
CHESAPEAKE CORP	COM	165159104	619	23500 SH	DEFINED	07,06,01,03	23500
CHEVRONTEXACO CORP 116305	COM	166764100	321205	3629430 SH	DEFINED	01,03	3513125
CHEVRONTEXACO CORP 626467	COM	166764100	152215	1719949 SH	OTHER	01,03	1093482
CHEVRONTEXACO CORP 300000	COM	166764100	49181	555713 SH	DEFINED	05,01,03	255713
CHEVRONTEXACO CORP	COM	166764100	28161	318200 SH	OTHER	05,01,03	318200
CHEVRONTEXACO CORP	COM	166764100	4566	51589 SH	OTHER	06,01,03	51589
CHEVRONTEXACO CORP	COM	166764100	54198	612406 SH	DEFINED	07,06,01,03	612406
CHEVRONTEXACO CORP	COM	166764100	4250	48023 SH	DEFINED	08,09,03	48023
CHEVRONTEXACO CORP 100	COM	166764100	150	1690 SH	DEFINED	13,01,03	1590
CHEVRONTEXACO CORP 200	COM	166764100	18	200 SH	OTHER	13,01,03	
CHICOS FAS INC 4785	COM	168615102	258	7100 SH	DEFINED	01,03	2315
CHICOS FAS INC 915	COM	168615102	33	915 SH	OTHER	01,03	
CHICOS FAS INC	COM	168615102	3394	93434 SH	DEFINED	05,01,03	93434
CHICOS FAS INC	COM	168615102	2317	63800 SH	DEFINED	07,06,01,03	63800
CHICOS FAS INC	COM	168615102	12821	353000 SH	DEFINED	11,01,03	353000
CHILDRENS PL RETAIL STORES I 13200	COM	168905107	496	18700 SH	DEFINED	01,03	5500
CHILDRENS PL RETAIL STORES I	COM	168905107	2036	76825 SH	DEFINED	05,01,03	76825
CHILDRENS PL RETAIL STORES I	COM	168905107	1089	41100 SH	DEFINED	07,06,01,03	41100
CHILDRENS PL RETAIL STORES I	COM	168905107	27	1000 SH	DEFINED	08,09,03	1000
CHILDRENS PL RETAIL STORES I	COM	168905107	66	2500 SH	PUT	DEFINED 08,09,03	2500
CHINA MOBILE HONG KONG LTD	SPONSORED AD	16941M109	15	1000 SH	OTHER	01,03	1000
CHINA MOBILE HONG KONG LTD	SPONSORED AD	16941M109	683	46700 SH	DEFINED	06,01,03	46700
CHIRON CORP	COM	170040109	420	11868 SH	DEFINED	01,03	11868
CHIRON CORP 4018	COM	170040109	207	5858 SH	OTHER	01,03	1840
CHIRON CORP	COM	170040109	2153	60905 SH	DEFINED	05,01,03	60905
CHIRON CORP	COM	170040109	116	3275 SH	OTHER	05,01,03	3275
CHIRON CORP	COM	170040109	813	23000 SH	DEFINED	07,06,01,03	23000
CHIRON CORP	COM	170040109	591	16714 SH	DEFINED	08,09,03	16714
CHIRON CORP	COM	170040109	884	25000 SH	CALL	DEFINED 08,09,03	25000
CHITTENDEN CORP	COM	170228100	79	2712 SH	DEFINED	01,03	2712
CHITTENDEN CORP	COM	170228100	1	20 SH	OTHER	01,03	20
CHITTENDEN CORP	COM	170228100	1911	65950 SH	DEFINED	05,01,03	65950
CHITTENDEN CORP	COM	170228100	1446	49900 SH	DEFINED	07,06,01,03	49900
CHOICEPOINT INC 39256	COM	170388102	1785	39256 SH	DEFINED	01,03	
CHOICEPOINT INC 27328 66517	COM	170388102	7391	162537 SH	OTHER	01,03	68692
CHOICEPOINT INC	COM	170388102	2572	56557 SH	DEFINED	05,01,03	56557
CHOICEPOINT INC	COM	170388102	3821	84027 SH	DEFINED	07,06,01,03	84027

CHOICEPOINT INC	COM	170388102	5	100 SH	DEFINED	08,09,03	100
CHRISTOPHER & BANKS CORP 4900 750	COM	171046105	317	7500 SH	DEFINED	01,03	1850
CHRISTOPHER & BANKS CORP	COM	171046105	2570	60750 SH	DEFINED	05,01,03	60750
CHRISTOPHER & BANKS CORP	COM	171046105	1671	39500 SH	DEFINED	07,06,01,03	39500
CHROMAVISION MED SYS INC	COM	17111P104	80	44425 SH	DEFINED	01,03	44425
CHUBB CORP 28370	COM	171232101	9335	131856 SH	DEFINED	01,03	103486
CHUBB CORP 54688	COM	171232101	9936	140339 SH	OTHER	01,03	85651
CHUBB CORP	COM	171232101	5445	76905 SH	DEFINED	05,01,03	76905
CHUBB CORP	COM	171232101	214	3025 SH	OTHER	05,01,03	3025
CHUBB CORP	COM	171232101	2092	29550 SH	DEFINED	07,06,01,03	29550
CHUBB CORP	COM	171232101	71	1000 SH	DEFINED	08,09,03	1000
CHUBB CORP	COM	171232101	1416	20000 SH	CALL	DEFINED 08,09,03	20000
CHURCH & DWIGHT INC	COM	171340102	2654	84700 SH	DEFINED	01,03	84700
CHURCH & DWIGHT INC 400	COM	171340102	351	11200 SH	OTHER	01,03	10800
CHURCH & DWIGHT INC	COM	171340102	805	25708 SH	DEFINED	05,01,03	25708
CHURCH & DWIGHT INC	COM	171340102	1218	38875 SH	DEFINED	07,06,01,03	38875
CIBER INC 21400	COM	17163B102	204	28100 SH	DEFINED	01,03	6700
CIBER INC 1200	COM	17163B102	9	1200 SH	OTHER	01,03	
CIBER INC	COM	17163B102	1160	160000 SH	DEFINED	05,01,03	160000
CIBER INC	COM	17163B102	684	94400 SH	DEFINED	07,06,01,03	94400
CIENA CORP	NOTE	3.750% 171779AA9	3533	6000000 PRN	DEFINED	08,09,03	6000000
CIENA CORP 14957	COM	171779101	2694	642862 SH	DEFINED	01,03	627905
CIENA CORP 17926	COM	171779101	342	81640 SH	OTHER	01,03	63714
CIENA CORP	COM	171779101	552	131730 SH	DEFINED	05,01,03	131730
CIENA CORP	COM	171779101	218	52125 SH	DEFINED	07,06,01,03	52125
CIENA CORP	COM	171779101	2096	500322 SH	DEFINED	08,09,03	500322
CIENA CORP	COM	171779101	629	150000 SH	PUT	DEFINED 08,09,03	150000
CIENA CORP	COM	171779101	18	4330 SH	DEFINED	13,01,03	4330
CIENA CORP 17427	COM	171779101	73	17427 SH	OTHER	16	
CINCINNATI FINL CORP 2400	COM	172062101	800	17203 SH	DEFINED	01,03	14803
CINCINNATI FINL CORP 1200	COM	172062101	148	3183 SH	OTHER	01,03	1983
CINCINNATI FINL CORP	COM	172062101	2821	60630 SH	DEFINED	05,01,03	60630
CINCINNATI FINL CORP	COM	172062101	129	2775 SH	OTHER	05,01,03	2775
CINCINNATI FINL CORP	COM	172062101	1011	21725 SH	DEFINED	07,06,01,03	21725
CINCINNATI FINL CORP	COM	172062101	37	800 SH	DEFINED	08,09,03	800
CINERGY CORP 8850	COM	172474108	4077	113281 SH	DEFINED	01,03	104431
CINERGY CORP 13932	COM	172474108	1842	51179 SH	OTHER	01,03	37247
CINERGY CORP	COM	172474108	1915	53200 SH	DEFINED	05,01,03	53200
CINERGY CORP	COM	172474108	99	2750 SH	OTHER	05,01,03	2750
CINERGY CORP	COM	172474108	728	20225 SH	DEFINED	07,06,01,03	20225
CINERGY CORP	COM	172474108	29	800 SH	DEFINED	08,09,03	800
CINERGY CORP 582300	COM	172474108	20957	582300 SH	OTHER	16	
CIRCUIT CITY STORE INC 29915	CIRCT CITY G	172737108	2537	135318 SH	DEFINED	01,03	105403
CIRCUIT CITY STORE INC 7950	CIRCT CITY G	172737108	1149	61256 SH	OTHER	01,03	53306
CIRCUIT CITY STORE INC	CIRCT CITY G	172737108	2830	150917 SH	DEFINED	05,01,03	150917
CIRCUIT CITY STORE INC	CIRCT CITY G	172737108	67	3575 SH	OTHER	05,01,03	3575
CIRCUIT CITY STORE INC	CIRCT CITY G	172737108	12911	688568 SH	DEFINED	07,06,01,03	688568
CIRCUIT CITY STORE INC	CIRCT CITY G	172737108	41	2200 SH	DEFINED	08,09,03	2200
CIRCUIT CITY STORE INC	CIRCT CITY G	172737108	856	45640 SH	DEFINED	17,16	45640
CISCO SYS INC	COM	17275R102	884	63397 SH	DEFINED		63397
CISCO SYS INC 805296	COM	17275R102	277993	19927845 SH	DEFINED	01,03	19122549
CISCO SYS INC 2218005	COM	17275R102	86634	6210306 SH	OTHER	01,03	3992301
CISCO SYS INC	COM	17275R102	27761	1990000 SH	CALL	DEFINED 01,03	1990000
CISCO SYS INC	COM	17275R102	13322	955000 SH	PUT	DEFINED 01,03	955000
CISCO SYS INC 2882153	COM	17275R102	40206	2882153 SH	DEFINED	05,01,03	
CISCO SYS INC 404847	COM	17275R102	45854	3287000 SH	OTHER	05,01,03	2882153
CISCO SYS INC	COM	17275R102	2433	174375 SH	OTHER	06,01,03	174375
CISCO SYS INC	COM	17275R102	27084	1941475 SH	DEFINED	07,06,01,03	1941475
CISCO SYS INC	COM	17275R102	8030	575614 SH	DEFINED	08,09,03	575614
CISCO SYS INC	COM	17275R102	4185	300000 SH	CALL	DEFINED 08,09,03	300000
CISCO SYS INC	COM	17275R102	12276	880000 SH	PUT	DEFINED 08,09,03	880000
CISCO SYS INC	COM	17275R102	172	12345 SH	DEFINED	13,01,03	12345
CISCO SYS INC 700	COM	17275R102	68	4900 SH	OTHER	13,01,03	4200
CISCO SYS INC	COM	17275R102	4185	300000 SH	CALL	DEFINED 17,16	300000

CIRRUS LOGIC INC	COM	172755100	87	11800	SH	DEFINED	01,03	11800	
CIRRUS LOGIC INC	COM	172755100	400	54294	SH	DEFINED	05,01,03	54294	
CIRRUS LOGIC INC	COM	172755100	598	81175	SH	DEFINED	07,06,01,03	81175	
CINTAS CORP 27300	COM	172908105	4534	91731	SH	DEFINED	01,03	64431	
CINTAS CORP 7720	COM	172908105	670	13550	SH	OTHER	01,03	5830	
CINTAS CORP	COM	172908105	5777	116870	SH	DEFINED	05,01,03	116870	
CINTAS CORP	COM	172908105	145	2925	SH	OTHER	05,01,03	2925	
CINTAS CORP	COM	172908105	2059	41650	SH	DEFINED	07,06,01,03	41650	
CINTAS CORP	COM	172908105	644	13036	SH	DEFINED	08,09,03	13036	
CINTAS CORP	COM	172908105	1952	39500	SH	CALL	DEFINED	08,09,03	39500
CITIGROUP INC	COM	172967101	9	237	SH	DEFINED		237	
CITIGROUP INC 543171	COM	172967101	480215	12392639	SH	DEFINED	01,03	11849468	
CITIGROUP INC 1547191	COM	172967101	167286	4317047	SH	OTHER	01,03	2769856	
CITIGROUP INC	COM	172967101	12981	335000	SH	CALL	DEFINED	01,03	335000
CITIGROUP INC	COM	172967101	12981	335000	SH	PUT	DEFINED	01,03	335000
CITIGROUP INC 1719666	COM	172967101	97217	2508815	SH	DEFINED	05,01,03	789149	
CITIGROUP INC	COM	172967101	70035	1807366	SH	OTHER	05,01,03	1807366	
CITIGROUP INC	COM	172967101	5783	149241	SH	OTHER	06,01,03	149241	
CITIGROUP INC	COM	172967101	68010	1755106	SH	DEFINED	07,06,01,03	1755106	
CITIGROUP INC	COM	172967101	29326	756801	SH	DEFINED	08,09,03	756801	
CITIGROUP INC	COM	172967101	17081	440800	SH	CALL	DEFINED	08,09,03	440800
CITIGROUP INC	COM	172967101	20460	528000	SH	PUT	DEFINED	08,09,03	528000
CITIGROUP INC 887659	COM	172967101	436163	11255812	SH	DEFINED	11,06,01,03	10368153	
CITIGROUP INC	COM	172967101	362	9348	SH	DEFINED	13,01,03	9348	
CITIGROUP INC 1250	COM	172967101	48	1250	SH	OTHER	13,01,03		
CITIZENS COMMUNICATIONS CO 8271	COM	17453B101	325	38838	SH	DEFINED	01,03	30567	
CITIZENS COMMUNICATIONS CO 43613	COM	17453B101	438	52353	SH	OTHER	01,03	8740	
CITIZENS COMMUNICATIONS CO	COM	17453B101	746	89180	SH	DEFINED	05,01,03	89180	
CITIZENS COMMUNICATIONS CO	COM	17453B101	38	4550	SH	OTHER	05,01,03	4550	
CITIZENS COMMUNICATIONS CO	COM	17453B101	285	34100	SH	DEFINED	07,06,01,03	34100	
CITIZENS COMMUNICATIONS CO	COM	17453B101	20	2400	SH	DEFINED	08,09,03	2400	
CITIZENS UTILS TR	PFD EPPICS C	177351202	1462	36200	SH	DEFINED	01,03	36200	
CITIZENS UTILS TR	PFD EPPICS C	177351202	3204	79300	SH	DEFINED	07,06,01,03	79300	
CITRIX SYS INC	SDCV	177376AB6	376	1000000	PRN	DEFINED	07,06,01,03	1000000	
CITRIX SYS INC 90542000	SDCV	177376AB6	34066	90542000	PRN	OTHER	16		
CITRIX SYS INC 39100	COM	177376100	1330	220270	SH	DEFINED	01,03	181170	
CITRIX SYS INC 8630	COM	177376100	74	12330	SH	OTHER	01,03	3700	
CITRIX SYS INC	COM	177376100	1278	211524	SH	DEFINED	05,01,03	211524	
CITRIX SYS INC	COM	177376100	3590	594446	SH	DEFINED	07,06,01,03	594446	
CITRIX SYS INC	COM	177376100	137	22634	SH	DEFINED	08,09,03	22634	
CITY HLDG CO	COM	177835105	293	12525	SH	DEFINED	01,03	12525	
CITY NATL CORP 8070 180	COM	178566105	5386	100212	SH	DEFINED	01,03	91962	
CITY NATL CORP 380	COM	178566105	20	380	SH	OTHER	01,03		
CITY NATL CORP	COM	178566105	7748	144151	SH	DEFINED	05,01,03	144151	
CITY NATL CORP	COM	178566105	24208	450390	SH	DEFINED	07,06,01,03	450390	
CLAIRES STORES INC	COM	179584107	88	3840	SH	DEFINED	01,03	3840	
CLAIRES STORES INC	COM	179584107	40	1739	SH	OTHER	01,03	1739	
CLAIRES STORES INC	COM	179584107	723	31587	SH	DEFINED	05,01,03	31587	
CLAIRES STORES INC	COM	179584107	1099	47975	SH	DEFINED	07,06,01,03	47975	
CLARCOR INC	COM	179895107	244	7700	SH	DEFINED	01,03	7700	
CLARCOR INC 7100	COM	179895107	372	11742	SH	OTHER	01,03	4642	
CLARCOR INC	COM	179895107	1978	62510	SH	DEFINED	05,01,03	62510	
CLARCOR INC	COM	179895107	1222	38600	SH	DEFINED	07,06,01,03	38600	
CLARK / BARDES INC	COM	180668105	23	1000	SH	DEFINED	01,03	1000	
CLARK / BARDES INC	COM	180668105	293	12850	SH	OTHER	01,03	12850	
CLAYTON HOMES INC	COM	184190106	1440	91124	SH	DEFINED	01,03	91124	
CLAYTON HOMES INC	COM	184190106	32	2000	SH	OTHER	01,03	2000	
CLAYTON HOMES INC	COM	184190106	1415	89548	SH	DEFINED	05,01,03	89548	
CLAYTON HOMES INC	COM	184190106	2146	135800	SH	DEFINED	07,06,01,03	135800	
CLEAR CHANNEL COMMUNICATIONS 83172	NOTE 2.625%	184502AB8	2	2000	PRN	DEFINED	08,09,03	2000	
CLEAR CHANNEL COMMUNICATIONS	NOTE 2.625%	184502AB8	4725	5000000	PRN	DEFINED	17,16	5000000	
CLEAR CHANNEL COMMUNICATIONS 150055	COM	184502102	88617	2767551	SH	DEFINED	01,03	2684379	
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	14626	456780	SH	OTHER	01,03	306725	
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	480	15000	SH	CALL	DEFINED	01,03	15000
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	1601	50000	SH	PUT	DEFINED	01,03	50000
CLEAR CHANNEL COMMUNICATIONS 318446	COM	184502102	10197	318446	SH	DEFINED	05,01,03		
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	26561	829500	SH	OTHER	05,01,03	328946	

500554								
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	1252	39100	SH	OTHER	06,01,03	39100
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	9731	303900	SH	DEFINED	07,06,01,03	303900
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	2825	88223	SH	DEFINED	08,09,03	88223
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	833	26000	SH	CALL	DEFINED 08,09,03	26000
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	2427	75800	SH	PUT	DEFINED 08,09,03	75800
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	93	2900	SH	DEFINED	13,01,03	2900
CLEVELAND CLIFFS INC	COM	185896107	83	3018	SH	DEFINED	01,03	118
2900								
CLEVELAND CLIFFS INC	COM	185896107	704	25525	SH	DEFINED	05,01,03	25525
CLEVELAND CLIFFS INC	COM	185896107	433	15700	SH	DEFINED	07,06,01,03	15700
CLOROX CO DEL	COM	189054109	13680	330846	SH	DEFINED	01,03	293150
37696								
CLOROX CO DEL	COM	189054109	10065	243408	SH	OTHER	01,03	162587
80821								
CLOROX CO DEL	COM	189054109	5958	144080	SH	DEFINED	05,01,03	144080
CLOROX CO DEL	COM	189054109	169	4075	SH	OTHER	05,01,03	4075
CLOROX CO DEL	COM	189054109	2178	52675	SH	DEFINED	07,06,01,03	52675
CLOROX CO DEL	COM	189054109	54	1300	SH	DEFINED	08,09,03	1300
CLOROX CO DEL	COM	189054109	2018	48800	SH	CALL	DEFINED 08,09,03	48800
CLOROX CO DEL	COM	189054109	695	16800	SH	PUT	DEFINED 08,09,03	16800
COACH INC	COM	189754104	507	9239	SH	DEFINED	01,03	9239
COACH INC	COM	189754104	161	2939	SH	OTHER	01,03	2939
COACH INC	COM	189754104	1597	29093	SH	DEFINED	05,01,03	29093
COACH INC	COM	189754104	2401	43725	SH	DEFINED	07,06,01,03	43725
COACH INC	COM	189754104	9765	177868	SH	DEFINED	11,01,03	171294
6574								
COACHMEN INDS INC	COM	189873102	51	3500	SH	DEFINED	01,03	
3500								
COACHMEN INDS INC	COM	189873102	615	42425	SH	DEFINED	05,01,03	42425
COACHMEN INDS INC	COM	189873102	363	25000	SH	DEFINED	07,06,01,03	25000
COCA COLA BOTTLING CO CONS	COM	191098102	141	3287	SH	DEFINED	01,03	3287
COCA COLA BOTTLING CO CONS	COM	191098102	9	200	SH	OTHER	01,03	200
COCA COLA BOTTLING CO CONS	COM	191098102	774	18000	SH	DEFINED	05,01,03	18000
COCA COLA BOTTLING CO CONS	COM	191098102	581	13500	SH	DEFINED	07,06,01,03	13500
COCA COLA CO	COM	191216100	444855	7943831	SH	DEFINED	01,03	7226578
717253								
COCA COLA CO	COM	191216100	338453	6043800	SH	OTHER	01,03	3882308
2161492								
COCA COLA CO	COM	191216100	59367	1060129	SH	DEFINED	05,01,03	128129
932000								
COCA COLA CO	COM	191216100	54578	974600	SH	OTHER	05,01,03	974600
COCA COLA CO	COM	191216100	3032	54150	SH	OTHER	06,01,03	54150
COCA COLA CO	COM	191216100	37758	674250	SH	DEFINED	07,06,01,03	674250
COCA COLA CO	COM	191216100	5184	92564	SH	DEFINED	08,09,03	92564
COCA COLA CO	COM	191216100	2800	50000	SH	PUT	DEFINED 08,09,03	50000
COCA COLA CO	COM	191216100	1288	23000	SH	DEFINED	11,01,03	23000
COCA COLA CO	COM	191216100	278	4965	SH	DEFINED	13,01,03	4715
250								
COCA COLA CO	COM	191216100	31	550	SH	OTHER	13,01,03	
550								
COCA COLA ENTERPRISES INC	COM	191219104	57379	2598680	SH	DEFINED	01,03	2598680
COCA COLA ENTERPRISES INC	COM	191219104	102	4640	SH	OTHER	01,03	2450
2190								
COCA COLA ENTERPRISES INC	COM	191219104	3190	144490	SH	DEFINED	05,01,03	144490
COCA COLA ENTERPRISES INC	COM	191219104	160	7250	SH	OTHER	05,01,03	7250
COCA COLA ENTERPRISES INC	COM	191219104	1193	54050	SH	DEFINED	07,06,01,03	54050
COCA COLA ENTERPRISES INC	COM	191219104	53	2400	SH	DEFINED	08,09,03	2400
COGNEX CORP	COM	192422103	70	3500	SH	DEFINED	01,03	2100
1400								
COGNEX CORP	COM	192422103	20	1000	SH	OTHER	01,03	
1000								
COGNEX CORP	COM	192422103	1904	94975	SH	DEFINED	05,01,03	94975
COGNEX CORP	COM	192422103	1375	68600	SH	DEFINED	07,06,01,03	68600
COHERENT INC	COM	192479103	345	11500	SH	DEFINED	01,03	11100
400								
COHERENT INC	COM	192479103	216	7200	SH	OTHER	01,03	2100
5100								
COHERENT INC	COM	192479103	1924	64150	SH	DEFINED	05,01,03	64150
COHERENT INC	COM	192479103	1344	44800	SH	DEFINED	07,06,01,03	44800
COHU INC	COM	192576106	3	200	SH	DEFINED	01,03	200
COHU INC	COM	192576106	733	42400	SH	DEFINED	05,01,03	42400
COHU INC	COM	192576106	553	32000	SH	DEFINED	07,06,01,03	32000
COLLATERAL THERAPEUTICS	COM	193921103	2	200	SH	DEFINED	01,03	200
COLLATERAL THERAPEUTICS	COM	193921103	1156	97865	SH	DEFINED	17,16	97865
COLGATE PALMOLIVE CO	COM	194162103	64905	1296811	SH	DEFINED	01,03	1191408
105403								
COLGATE PALMOLIVE CO	COM	194162103	47902	957086	SH	OTHER	01,03	461238
495848								
COLGATE PALMOLIVE CO	COM	194162103	19897	397535	SH	DEFINED	05,01,03	397535
COLGATE PALMOLIVE CO	COM	194162103	465	9300	SH	OTHER	05,01,03	9300
COLGATE PALMOLIVE CO	COM	194162103	1597	31914	SH	OTHER	06,01,03	31914
COLGATE PALMOLIVE CO	COM	194162103	5129	102475	SH	DEFINED	07,06,01,03	102475
COLGATE PALMOLIVE CO	COM	194162103	6059	121060	SH	DEFINED	08,09,03	121060
COLGATE PALMOLIVE CO	COM	194162103	876	17500	SH	CALL	DEFINED 08,09,03	17500

COLGATE PALMOLIVE CO	COM	194162103	4785	95600 SH	PUT	DEFINED 08,09,03	95600
COLGATE PALMOLIVE CO	COM	194162103	4905	98000 SH		DEFINED 11,06,01,03	98000
COLONIAL BANCGROUP INC 250	COM	195493309	20	1300 SH		DEFINED 01,03	1050
COLONIAL BANCGROUP INC 800	COM	195493309	94	6262 SH		OTHER 01,03	5462
COLONIAL BANCGROUP INC	COM	195493309	1171	78052 SH		DEFINED 05,01,03	78052
COLONIAL BANCGROUP INC	COM	195493309	1777	118450 SH		DEFINED 07,06,01,03	118450
COLONIAL PPTYS TR 3500	COM SH BEN I	195872106	223	5733 SH		DEFINED 01,03	2233
COLONIAL PPTYS TR	COM SH BEN I	195872106	1888	48475 SH		DEFINED 05,01,03	48475
COLONIAL PPTYS TR	COM SH BEN I	195872106	1324	34000 SH		DEFINED 07,06,01,03	34000
COLUMBIA BANCORP	COM	197227101	93	3960 SH		DEFINED 01,03	3960
COLUMBIA BANCORP	COM	197227101	199	8427 SH		OTHER 01,03	8427
COLUMBIA BANCORP ORE	COM	197231103	111	8905 SH		DEFINED 01,03	8905
COLUMBIA BANCORP ORE	COM	197231103	139	11169 SH		OTHER 01,03	11169
COLUMBIA SPORTSWEAR CO 800	COM	198516106	554	17300 SH		DEFINED 01,03	16500
COLUMBIA SPORTSWEAR CO	COM	198516106	1700	53116 SH		DEFINED 05,01,03	53116
COLUMBIA SPORTSWEAR CO	COM	198516106	6011	187834 SH		DEFINED 07,06,01,03	187834
COLUMBIA SPORTSWEAR CO	COM	198516106	315	9855 SH		DEFINED 08,09,03	9855
COLUMBIA SPORTSWEAR CO	COM	198516106	3200	100000 SH		DEFINED 11,01,03	100000
COMCAST CORP	DBCV	200300BH3	13835	18234000 PRN		DEFINED 08,09,03	18234000
COMCAST CORP	DBCV	200300BH3	26177	34500000 PRN		DEFINED 17,16	34500000
COMCAST CORP 62487	CL A SPL	200300200	101056	4238911 SH		DEFINED 01,03	4176424
COMCAST CORP 256790	CL A SPL	200300200	13744	576509 SH		OTHER 01,03	319719
COMCAST CORP	CL A SPL	200300200	13813	579408 SH		DEFINED 05,01,03	579408
COMCAST CORP	CL A SPL	200300200	374	15700 SH		OTHER 05,01,03	15700
COMCAST CORP	CL A SPL	200300200	3544	148650 SH		OTHER 06,01,03	148650
COMCAST CORP	CL A SPL	200300200	28491	1195090 SH		DEFINED 07,06,01,03	1195090
COMCAST CORP	CL A SPL	200300200	6266	262823 SH		DEFINED 08,09,03	262823
COMCAST CORP	CL A SPL	200300200	3	125 SH		DEFINED 13,01,03	125
COMCAST CORP	CL A SPL	200300200	2415	101300 SH		DEFINED 17,16	101300
COMCAST CORP	ZONES CV2% P	200300507	2583	130800 SH		DEFINED 08,09,03	130800
COMERICA INC 415	COM	200340107	4598	74887 SH		DEFINED 01,03	74472
COMERICA INC 11318	COM	200340107	1754	28571 SH		OTHER 01,03	17253
COMERICA INC	COM	200340107	4193	68290 SH		DEFINED 05,01,03	68290
COMERICA INC	COM	200340107	189	3075 SH		OTHER 05,01,03	3075
COMERICA INC	COM	200340107	1309	21325 SH		DEFINED 07,06,01,03	21325
COMERICA INC	COM	200340107	61	1000 SH		DEFINED 08,09,03	1000
COMFORCE CORP 3	COM	20038K109	36	30003 SH		OTHER 01,03	30000
COMMERCE BANCORP INC NJ	COM	200519106	3068	69409 SH		DEFINED 01,03	69409
COMMERCE BANCORP INC NJ	COM	200519106	3178	71896 SH		DEFINED 05,01,03	71896
COMMERCE BANCORP INC NJ	COM	200519106	9981	225805 SH		DEFINED 07,06,01,03	225805
COMMERCE BANCORP INC NJ	COM	200519106	6161	139400 SH		DEFINED 11,01,03	139400
COMMERCE BANCSHARES INC 7529	COM	200525103	10187	230267 SH		DEFINED 01,03	222738
COMMERCE BANCSHARES INC 168068	COM	200525103	12354	279245 SH		OTHER 01,03	111177
COMMERCE BANCSHARES INC	COM	200525103	83	1874 SH		DEFINED 05,01,03	1874
COMMERCIAL FEDERAL CORPORATI 6300	COM	201647104	278	9600 SH		DEFINED 01,03	3300
COMMERCIAL FEDERAL CORPORATI	COM	201647104	3106	107100 SH		DEFINED 05,01,03	107100
COMMERCIAL FEDERAL CORPORATI	COM	201647104	2039	70300 SH		DEFINED 07,06,01,03	70300
COMMERCIAL METALS CO 12200	COM	201723103	728	15500 SH		DEFINED 01,03	3300
COMMERCIAL METALS CO	COM	201723103	2294	48875 SH		DEFINED 05,01,03	48875
COMMERCIAL METALS CO	COM	201723103	1000	21300 SH		DEFINED 07,06,01,03	21300
COMMERCIAL NET LEASE RLTY IN	COM	202218103	48	3000 SH		DEFINED 01,03	3000
COMMERCIAL NET LEASE RLTY IN 2911	COM	202218103	709	44311 SH		OTHER 01,03	41400
COMMODORE APPLIED TECH INC	COM	202630109	3	60200 SH		DEFINED 01,03	60200
COMMONWEALTH INDS INC DEL 11100	COM	203004106	80	11100 SH		DEFINED 01,03	
COMMONWEALTH INDS INC DEL	COM	203004106	367	50975 SH		DEFINED 05,01,03	50975
COMMONWEALTH INDS INC DEL	COM	203004106	178	24800 SH		DEFINED 07,06,01,03	24800
COMMONWEALTH TEL ENTERPRISES 938	COM	203349105	833	20711 SH		DEFINED 01,03	19773
COMMONWEALTH TEL ENTERPRISES	COM	203349105	2538	63069 SH		DEFINED 05,01,03	63069
COMMONWEALTH TEL ENTERPRISES	COM	203349105	8880	220687 SH		DEFINED 07,06,01,03	220687
COMMSCOPE INC	NOTE 4.000%	203372AB3	359	460000 PRN		DEFINED 17,16	460000
COMMSCOPE INC	COM	203372107	96	7700 SH		DEFINED 01,03	7700
COMMSCOPE INC	COM	203372107	13	1033 SH		OTHER 01,03	1033
COMMSCOPE INC	COM	203372107	501	40093 SH		DEFINED 05,01,03	40093
COMMSCOPE INC	COM	203372107	761	60875 SH		DEFINED 07,06,01,03	60875
COMMUNITY FINL GROUP INC 8617	COM	20365M108	217	8617 SH		OTHER 01,03	
COMMUNITY HEALTH SYS INC NEW	COM	203668108	53	1975 SH		DEFINED 01,03	1975
COMMUNITY HEALTH SYS INC NEW	COM	203668108	742	27675 SH		DEFINED 05,01,03	27675
COMMUNITY HEALTH SYS INC NEW	COM	203668108	3955	147575 SH		DEFINED 07,06,01,03	147575

COMMUNITY HEALTH SYS INC NEW	COM	203668108	56	2100	SH	DEFINED	08,09,03	2100	
COMMUNITY FIRST BANKSHARES I 10595	COM	203902101	490	18800	SH	DEFINED	01,03	8205	
COMMUNITY FIRST BANKSHARES I 105	COM	203902101	3	105	SH	OTHER	01,03		
COMMUNITY FIRST BANKSHARES I	COM	203902101	2516	96435	SH	DEFINED	05,01,03	96435	
COMMUNITY FIRST BANKSHARES I	COM	203902101	1615	61900	SH	DEFINED	07,06,01,03	61900	
COMPANHIA VALE DO RIO DOCE	SPONSORED AD	204412209	1571	56775	SH	OTHER	06,01,03	56775	
COMPASS BANCSHARES INC 3000	COM	20449H109	3247	96633	SH	DEFINED	01,03	93633	
COMPASS BANCSHARES INC	COM	20449H109	171	5100	SH	OTHER	01,03	5100	
COMPASS BANCSHARES INC	COM	20449H109	2784	82845	SH	DEFINED	05,01,03	82845	
COMPASS BANCSHARES INC	COM	20449H109	4428	131775	SH	DEFINED	07,06,01,03	131775	
COMPUTER ASSOC INTL INC 55187	COM	204912109	29344	1846719	SH	DEFINED	01,03	1791532	
COMPUTER ASSOC INTL INC 9431	COM	204912109	1388	87327	SH	OTHER	01,03	77896	
COMPUTER ASSOC INTL INC	COM	204912109	4997	314500	SH	CALL	DEFINED	01,03	314500
COMPUTER ASSOC INTL INC	COM	204912109	1605	101000	SH	PUT	DEFINED	01,03	101000
COMPUTER ASSOC INTL INC	COM	204912109	2942	185175	SH	DEFINED	05,01,03	185175	
COMPUTER ASSOC INTL INC	COM	204912109	1112	70000	SH	DEFINED	07,06,01,03	70000	
COMPUTER ASSOC INTL INC	COM	204912109	159	10000	SH	DEFINED	08,09,03	10000	
COMPUTER ASSOC INTL INC	COM	204912109	16	1000	SH	PUT	DEFINED	08,09,03	1000
COMPUTER PROGRAMS & SYS INC	COM	205306103	563	26151	SH	DEFINED	05,01,03	26151	
COMPUTER PROGRAMS & SYS INC	COM	205306103	1951	90602	SH	DEFINED	07,06,01,03	90602	
COMPUTER SCIENCES CORP 1200	COM	205363104	1290	26983	SH	DEFINED	01,03	25783	
COMPUTER SCIENCES CORP 22950	COM	205363104	1609	33660	SH	OTHER	01,03	10710	
COMPUTER SCIENCES CORP	COM	205363104	2673	55930	SH	DEFINED	05,01,03	55930	
COMPUTER SCIENCES CORP	COM	205363104	988	20675	SH	DEFINED	07,06,01,03	20675	
COMPUTER SCIENCES CORP	COM	205363104	4053	84800	SH	DEFINED	08,09,03	84800	
COMPUTER TASK GROUP INC 8700	COM	205477102	43	8700	SH	DEFINED	01,03		
COMPUTER TASK GROUP INC	COM	205477102	275	55275	SH	DEFINED	05,01,03	55275	
COMPUTER TASK GROUP INC	COM	205477102	161	32300	SH	DEFINED	07,06,01,03	32300	
COMPUWARE CORP 20200	COM	205638109	297	48871	SH	DEFINED	01,03	28671	
COMPUWARE CORP 2170	COM	205638109	13	2170	SH	OTHER	01,03		
COMPUWARE CORP	COM	205638109	893	147060	SH	DEFINED	05,01,03	147060	
COMPUWARE CORP	COM	205638109	379	62375	SH	DEFINED	07,06,01,03	62375	
COMPUWARE CORP	COM	205638109	99	16371	SH	DEFINED	08,09,03	16371	
COMVERSE TECHNOLOGY INC	DBCV 1.500%	205862AJ4	486	624000	PRN	DEFINED	08,09,03	624000	
COMVERSE TECHNOLOGY INC 1470	COM PAR \$0.1	205862402	1984	214246	SH	DEFINED	01,03	212776	
COMVERSE TECHNOLOGY INC 11508	COM PAR \$0.1	205862402	113	12173	SH	OTHER	01,03	665	
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	1511	163224	SH	DEFINED	05,01,03	163224	
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	6166	665821	SH	DEFINED	07,06,01,03	665821	
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	700	75544	SH	DEFINED	08,09,03	75544	
CONAGRA FOODS INC 2400	COM	205887102	69460	2512121	SH	DEFINED	01,03	2509721	
CONAGRA FOODS INC 241413	COM	205887102	7718	279142	SH	OTHER	01,03	37729	
CONAGRA FOODS INC	COM	205887102	4785	173045	SH	DEFINED	05,01,03	173045	
CONAGRA FOODS INC	COM	205887102	256	9250	SH	OTHER	05,01,03	9250	
CONAGRA FOODS INC	COM	205887102	1797	65000	SH	DEFINED	07,06,01,03	65000	
CONAGRA FOODS INC	COM	205887102	877	31700	SH	DEFINED	08,09,03	31700	
CONCERTO SOFTWARE INC	COM	20602T106	182	28825	SH	DEFINED	05,01,03	28825	
CONCERTO SOFTWARE INC	COM	20602T106	120	19000	SH	DEFINED	07,06,01,03	19000	
CONCORD CAMERA CORP	COM	206156101	5	1000	SH	DEFINED	01,03	1000	
CONCORD CAMERA CORP	COM	206156101	287	56325	SH	DEFINED	05,01,03	56325	
CONCORD CAMERA CORP	COM	206156101	218	42700	SH	DEFINED	07,06,01,03	42700	
CONCORD COMMUNICATIONS INC 2100	COM	206186108	66	4000	SH	DEFINED	01,03	1900	
CONCORD COMMUNICATIONS INC	COM	206186108	632	38350	SH	DEFINED	05,01,03	38350	
CONCORD COMMUNICATIONS INC	COM	206186108	433	26300	SH	DEFINED	07,06,01,03	26300	
CONCORD COMMUNICATIONS INC	COM	206186108	708	42942	SH	DEFINED	08,09,03	42942	
CONCORD EFS INC 17146	COM	206197105	82118	2724556	SH	DEFINED	01,03	2707410	
CONCORD EFS INC 287427	COM	206197105	12706	421575	SH	OTHER	01,03	134148	
CONCORD EFS INC	COM	206197105	10030	332770	SH	DEFINED	05,01,03	332770	
CONCORD EFS INC	COM	206197105	247	8200	SH	OTHER	05,01,03	8200	
CONCORD EFS INC	COM	206197105	2532	84000	SH	OTHER	06,01,03	84000	
CONCORD EFS INC	COM	206197105	3094	1026672	SH	DEFINED	07,06,01,03	1026672	
CONCORD EFS INC	COM	206197105	1253	41562	SH	DEFINED	08,09,03	41562	
CONCORD EFS INC	COM	206197105	19889	659900	SH	DEFINED	11,01,03	659900	
CONCORD EFS INC	COM	206197105	2	75	SH	DEFINED	13,01,03	75	
CONCORD EFS INC	COM	206197105	24815	823320	SH	DEFINED	17,16	823320	
CONCUR TECHNOLOGIES INC	COM	206708109	98	35126	SH	DEFINED	08,09,03	35126	
CONNECTIV INC	COM	206829103	628	24339	SH	DEFINED	01,03	24339	
CONNECTIV INC 4731	COM	206829103	505	19552	SH	OTHER	01,03	14821	

CONNECTIV INC	COM	206829103	1487	57628	SH	DEFINED 05,01,03	57628
CONNECTIV INC	COM	206829103	2258	87475	SH	DEFINED 07,06,01,03	87475
CONEXANT SYSTEMS INC	NOTE	4.000% 207142AF7	253	571000	PRN	DEFINED 08,09,03	571000
CONEXANT SYSTEMS INC	COM	207142100	48	29855	SH	DEFINED 01,03	2758
27097							
CONEXANT SYSTEMS INC	COM	207142100	126	77545	SH	OTHER 01,03	63929
13616							
CONEXANT SYSTEMS INC	COM	207142100		100	SH	DEFINED 05,01,03	100
CONEXANT SYSTEMS INC	COM	207142100	176	108654	SH	DEFINED 08,09,03	108654
CONMED CORP	COM	207410101	133	5950	SH	DEFINED 01,03	550
5400							
CONMED CORP	COM	207410101	1515	67825	SH	DEFINED 05,01,03	67825
CONMED CORP	COM	207410101	989	44300	SH	DEFINED 07,06,01,03	44300
CONOCO INC	COM	208251504	5560	200013	SH	DEFINED 01,03	182276
17737							
CONOCO INC	COM	208251504	2905	104483	SH	OTHER 01,03	46834
57649							
CONOCO INC	COM	208251504	5685	204485	SH	DEFINED 05,01,03	204485
CONOCO INC	COM	208251504	300	10775	SH	OTHER 05,01,03	10775
CONOCO INC	COM	208251504	2109	75850	SH	DEFINED 07,06,01,03	75850
CONOCO INC	COM	208251504	150	5386	SH	DEFINED 08,09,03	5386
CONOCO INC	COM	208251504	62	2242	SH	DEFINED 13,01,03	2242
CONOCO INC	COM	208251504	7148	257122	SH	DEFINED 17,16	257122
CONSECO INC	COM	208464107	27	13352	SH	DEFINED 01,03	12352
1000							
CONSECO INC	COM	208464107	23	11591	SH	OTHER 01,03	9451
2140							
CONSECO INC	COM	208464107	218	109005	SH	DEFINED 05,01,03	109005
CONSECO INC	COM	208464107	12	5825	SH	OTHER 05,01,03	5825
CONSECO INC	COM	208464107	84	41875	SH	DEFINED 07,06,01,03	41875
CONSECO INC	COM	208464107	10	4800	SH	DEFINED 08,09,03	4800
CONSECO INC	COM	208464107	94	47000	SH	DEFINED 08,09,03	47000
CONSOLIDATED EDISON INC	COM	209115104	10204	244404	SH	DEFINED 01,03	203555
40849							
CONSOLIDATED EDISON INC	COM	209115104	5307	127107	SH	OTHER 01,03	80184
46923							
CONSOLIDATED EDISON INC	COM	209115104	6787	162553	SH	DEFINED 05,01,03	162553
CONSOLIDATED EDISON INC	COM	209115104	152	3650	SH	OTHER 05,01,03	3650
CONSOLIDATED EDISON INC	COM	209115104	2185	52325	SH	DEFINED 07,06,01,03	52325
CONSOLIDATED EDISON INC	COM	209115104	78	1878	SH	DEFINED 08,09,03	1878
CONSOLIDATED GRAPHICS INC	COM	209341106	48	2520	SH	DEFINED 01,03	2520
CONSOLIDATED GRAPHICS INC	COM	209341106	515	27100	SH	DEFINED 05,01,03	27100
CONSOLIDATED GRAPHICS INC	COM	209341106	390	20500	SH	DEFINED 07,06,01,03	20500
CONSOLIDATED TOMOKA LD CO	COM	210226106	910	45390	SH	OTHER 01,03	45390
CONSTELLATION BRANDS INC	CL A	21036P108	1228	38390	SH	DEFINED 01,03	37330
1060							
CONSTELLATION BRANDS INC	CL A	21036P108	16	500	SH	OTHER 01,03	
500							
CONSTELLATION BRANDS INC	CL A	21036P108	5251	164084	SH	DEFINED 05,01,03	164084
CONSTELLATION BRANDS INC	CL A	21036P108	14777	461782	SH	DEFINED 07,06,01,03	461782
CONSTELLATION BRANDS INC	CL A	21036P108	5312	166000	SH	DEFINED 11,01,03	166000
CONSTELLATION ENERGY GROUP I	COM	210371100	9120	310824	SH	DEFINED 01,03	299849
10975							
CONSTELLATION ENERGY GROUP I	COM	210371100	5860	199739	SH	OTHER 01,03	149141
50598							
CONSTELLATION ENERGY GROUP I	COM	210371100	1561	53200	SH	DEFINED 05,01,03	53200
CONSTELLATION ENERGY GROUP I	COM	210371100	83	2825	SH	OTHER 05,01,03	2825
CONSTELLATION ENERGY GROUP I	COM	210371100	582	19850	SH	DEFINED 07,06,01,03	19850
CONSTELLATION ENERGY GROUP I	COM	210371100	23	800	SH	DEFINED 08,09,03	800
CONTINENTAL AIRLS INC	CL B	210795308		25	SH	OTHER 01,03	25
CONTINENTAL AIRLS INC	CL B	210795308	345	21880	SH	DEFINED 08,09,03	21880
CONTINENTAL AIRLS INC	CL B	210795308	789	50000	SH	DEFINED 08,09,03	50000
CONTINENTAL AIRLS INC	CL B	210795308	947	60000	SH	DEFINED 08,09,03	60000
CONVERIUM HLDG AG	SPONSORED AD	21248N107	572	22200	SH	DEFINED 01,03	22200
CONVERIUM HLDG AG	SPONSORED AD	21248N107	26	1000	SH	DEFINED 08,09,03	1000
CONVERGYS CORP	COM	212485106	2875	147575	SH	DEFINED 01,03	142525
5050							
CONVERGYS CORP	COM	212485106	244	12540	SH	OTHER 01,03	9040
3500							
CONVERGYS CORP	COM	212485106	2621	134573	SH	DEFINED 05,01,03	134573
CONVERGYS CORP	COM	212485106	57	2950	SH	OTHER 05,01,03	2950
CONVERGYS CORP	COM	212485106	7642	392287	SH	DEFINED 07,06,01,03	392287
CONVERGYS CORP	COM	212485106	19	1000	SH	DEFINED 08,09,03	1000
COOPER CAMERON CORP	COM	216640102	547	11290	SH	DEFINED 01,03	9390
1900							
COOPER CAMERON CORP	COM	216640102	246	5085	SH	OTHER 01,03	2039
3046							
COOPER CAMERON CORP	COM	216640102	1744	36028	SH	DEFINED 05,01,03	36028
COOPER CAMERON CORP	COM	216640102	2582	53325	SH	DEFINED 07,06,01,03	53325
COOPER CAMERON CORP	COM	216640102	300	6200	SH	DEFINED 08,09,03	6200
COOPER CAMERON CORP	COM	216640102	654	13500	SH	DEFINED 08,09,03	13500
COOPER COS INC	COM NEW	216648402	956	20303	SH	DEFINED 01,03	19383
920							
COOPER COS INC	COM NEW	216648402	4275	90770	SH	DEFINED 05,01,03	90770
COOPER COS INC	COM NEW	216648402	10679	226721	SH	DEFINED 07,06,01,03	226721

COOPER TIRE & RUBR CO	COM	216831107	464	22600	SH	DEFINED 01,03	22600
COOPER TIRE & RUBR CO	COM	216831107	10	470	SH	OTHER 01,03	470
COOPER TIRE & RUBR CO	COM	216831107	481	23420	SH	DEFINED 05,01,03	23420
COOPER TIRE & RUBR CO	COM	216831107	26	1250	SH	OTHER 05,01,03	1250
COOPER TIRE & RUBR CO	COM	216831107	182	8850	SH	DEFINED 07,06,01,03	8850
COOPER TIRE & RUBR CO	COM	216831107	8	400	SH	DEFINED 08,09,03	400
COORS ADOLPH CO	CL B	217016104	879	14114	SH	DEFINED 01,03	14114
COORS ADOLPH CO	CL B	217016104	126	2025	SH	OTHER 01,03	1805
220							
COORS ADOLPH CO	CL B	217016104	707	11355	SH	DEFINED 05,01,03	11355
COORS ADOLPH CO	CL B	217016104	40	650	SH	OTHER 05,01,03	650
COORS ADOLPH CO	CL B	217016104	273	4375	SH	DEFINED 07,06,01,03	4375
COORS ADOLPH CO	CL B	217016104	355	5700	SH	DEFINED 08,09,03	5700
COPART INC	COM	217204106	398	24537	SH	DEFINED 01,03	24537
COPART INC	COM	217204106	179	11049	SH	OTHER 01,03	3701
7348							
COPART INC	COM	217204106	959	59080	SH	DEFINED 05,01,03	59080
COPART INC	COM	217204106	1456	89700	SH	DEFINED 07,06,01,03	89700
COPART INC	COM	217204106	3	200	SH	DEFINED 08,09,03	200
COPPER MTN NETWORKS INC	COM	217510106	86	102400	SH	DEFINED 17,16	102400
CORINTHIAN COLLEGES INC	COM	218868107	411	12140	SH	DEFINED 01,03	4518
7622							
CORINTHIAN COLLEGES INC	COM	218868107	20	578	SH	OTHER 01,03	
578							
CORINTHIAN COLLEGES INC	COM	218868107	3432	101275	SH	DEFINED 05,01,03	101275
CORINTHIAN COLLEGES INC	COM	218868107	2257	66600	SH	DEFINED 07,06,01,03	66600
CORINTHIAN COLLEGES INC	COM	218868107	85	2500	SH	DEFINED 08,09,03	2500
CORN PRODS INTL INC	COM	219023108	996	31995	SH	DEFINED 01,03	20404
8531 3060							
CORN PRODS INTL INC	COM	219023108	559	17952	SH	OTHER 01,03	
17952							
CORN PRODS INTL INC	COM	219023108	3390	108925	SH	DEFINED 05,01,03	108925
CORN PRODS INTL INC	COM	219023108	1715	55100	SH	DEFINED 07,06,01,03	55100
CORN PRODS INTL INC	COM	219023108	4	125	SH	DEFINED 13,01,03	125
CORNING INC	COM	219350105	851	239841	SH	DEFINED 01,03	233394
6447							
CORNING INC	COM	219350105	1525	429594	SH	OTHER 01,03	123442
306152							
CORNING INC	COM	219350105	1070	301435	SH	DEFINED 05,01,03	301435
CORNING INC	COM	219350105	411	115700	SH	DEFINED 07,06,01,03	115700
CORNING INC	COM	219350105	3883	1093925	SH	DEFINED 08,09,03	1093925
CORPORATE EXECUTIVE BRD CO	COM	21988R102	188	5500	SH	DEFINED 08,09,03	5500
CORPORATE EXECUTIVE BRD CO	COM	21988R102	1199	35000	SH	DEFINED 11,01,03	35000
CORRECTIONAL PPTYS TR	COM	22025E104	146	6637	SH	DEFINED 01,03	6637
CORRECTIONAL PPTYS TR	COM	22025E104	66	3000	SH	OTHER 01,03	3000
CORUS GROUP PLC	SPONSORED AD	22087M101	88	6970	SH	DEFINED 01,03	4016
2954							
CORUS GROUP PLC	SPONSORED AD	22087M101	124	9770	SH	OTHER 01,03	3864
5906							
CORVIS CORP	COM	221009103	24	37448	SH	DEFINED	37448
CORVIS CORP	COM	221009103	15	23675	SH	DEFINED 01,03	23675
CORVIS CORP	COM	221009103	4	6125	SH	OTHER 01,03	3625
2500							
CORVIS CORP	COM	221009103	5	7500	SH	DEFINED 08,09,03	7500
COST PLUS INC CALIF	COM	221485105	107	3500	SH	DEFINED 01,03	900
2600							
COST PLUS INC CALIF	COM	221485105	1521	49925	SH	DEFINED 05,01,03	49925
COST PLUS INC CALIF	COM	221485105	1017	33400	SH	DEFINED 07,06,01,03	33400
COST PLUS INC CALIF	COM	221485105	655	21500	SH	DEFINED 08,09,03	21500
COST PLUS INC CALIF	COM	221485105	8583	281800	SH	DEFINED 11,01,03	281800
COSTCO WHSL CORP NEW	COM	22160K105	16188	419150	SH	DEFINED 01,03	408990
10160							
COSTCO WHSL CORP NEW	COM	22160K105	4793	124096	SH	OTHER 01,03	106854
17242							
COSTCO WHSL CORP NEW	COM	22160K105	5771	149440	SH	DEFINED 05,01,03	149440
COSTCO WHSL CORP NEW	COM	22160K105	299	7750	SH	OTHER 05,01,03	7750
COSTCO WHSL CORP NEW	COM	22160K105	2122	54950	SH	DEFINED 07,06,01,03	54950
COSTCO WHSL CORP NEW	COM	22160K105	983	25453	SH	DEFINED 08,09,03	25453
COSTCO WHSL CORP NEW	COM	22160K105	47	1228	SH	DEFINED 11,01,03	
1228							
COSTCO WHSL CORP NEW	COM	22160K105	193	5000	SH	CALL DEFINED 17,16	5000
COSTCO COMPANIES INC	NOTE	22160QAC6	13348	15125000	PRN	DEFINED 08,09,03	15125000
COUNTRYWIDE CR INDS INC DEL	COM	222372104	500	10365	SH	DEFINED 01,03	9465
900							
COUNTRYWIDE CR INDS INC DEL	COM	222372104	68	1400	SH	OTHER 01,03	1230
170							
COUNTRYWIDE CR INDS INC DEL	COM	222372104	2372	49170	SH	DEFINED 05,01,03	49170
COUNTRYWIDE CR INDS INC DEL	COM	222372104	99	2050	SH	OTHER 05,01,03	2050
COUNTRYWIDE CR INDS INC DEL	COM	222372104	721	14950	SH	DEFINED 07,06,01,03	14950
COUNTRYWIDE CR INDS INC DEL	COM	222372104	29	600	SH	DEFINED 08,09,03	600
COUNTRYWIDE CR INDS INC DEL	COM	222372104	1375	28500	SH	CALL DEFINED 08,09,03	28500
COUNTRYWIDE CR INDS INC DEL	COM	222372104	3156	65400	SH	PUT DEFINED 08,09,03	65400
COUNTRYWIDE CR INDS INC DEL	COM	222372104	4946	102500	SH	DEFINED 11,01,03	102500
COUSINS PPTYS INC	COM	222795106	2011	81206	SH	DEFINED 01,03	81206
COUSINS PPTYS INC	COM	222795106	3606	145624	SH	OTHER 01,03	41885

103739								
COVANSYS CORP	COM	22281W103	497	88520	SH	DEFINED 01,03		88520
COVANCE INC	COM	222816100	109	5801	SH	DEFINED 01,03		5801
COVANCE INC	COM	222816100	373	19900	SH	OTHER 01,03		1750
18150								
COVANCE INC	COM	222816100	758	40405	SH	DEFINED 05,01,03		40405
COVANCE INC	COM	222816100	1150	61325	SH	DEFINED 07,06,01,03		61325
COVENTRY HEALTH CARE INC	COM	222862104	421	14800	SH	DEFINED 01,03		5300
9500								
COVENTRY HEALTH CARE INC	COM	222862104	3876	136375	SH	DEFINED 05,01,03		136375
COVENTRY HEALTH CARE INC	COM	222862104	2600	91500	SH	DEFINED 07,06,01,03		91500
COX COMMUNICATIONS INC NEW	NOTE	0.348% 224044BC0	36848	53500000	PRN	DEFINED 17,16		53500000
COX COMMUNICATIONS INC NEW	CL A	224044107	7804	283283	SH	DEFINED 01,03		274519
8764								
COX COMMUNICATIONS INC NEW	CL A	224044107	1164	42266	SH	OTHER 01,03		27120
15146								
COX COMMUNICATIONS INC NEW	CL A	224044107	94	3400	SH	DEFINED 05,01,03		3400
COX COMMUNICATIONS INC NEW	CL A	224044107	212	7700	SH	DEFINED 08,09,03		7700
CRANE CO	COM	224399105	253	9987	SH	DEFINED 01,03		9987
CRANE CO	COM	224399105	212	8356	SH	OTHER 01,03		3133
5223								
CRANE CO	COM	224399105	518	20420	SH	DEFINED 05,01,03		20420
CRANE CO	COM	224399105	26	1025	SH	OTHER 05,01,03		1025
CRANE CO	COM	224399105	183	7225	SH	DEFINED 07,06,01,03		7225
CRANE CO	COM	224399105	5	200	SH	DEFINED 08,09,03		200
CREDENCE SYS CORP	COM	225302108	4	200	SH	DEFINED 01,03		200
CREDENCE SYS CORP	COM	225302108	164	9250	SH	OTHER 01,03		9000
250								
CREDENCE SYS CORP	COM	225302108	703	39573	SH	DEFINED 05,01,03		39573
CREDENCE SYS CORP	COM	225302108	1060	59625	SH	DEFINED 07,06,01,03		59625
CREDENCE SYS CORP	COM	225302108	59	3300	SH	DEFINED 08,09,03		3300
CREDIT SUISSE GROUP	SPONSORED AD	225401108	19	600	SH	DEFINED 01,03		600
CREDIT SUISSE GROUP	SPONSORED AD	225401108	1229	39000	SH	DEFINED 08,09,03		39000
CREE INC	COM	225447101	26	1950	SH	DEFINED 01,03		650
1300								
CREE INC	COM	225447101	24	1825	SH	OTHER 01,03		1825
CREE INC	COM	225447101	627	47362	SH	DEFINED 05,01,03		47362
CREE INC	COM	225447101	949	71750	SH	DEFINED 07,06,01,03		71750
CREE INC	COM	225447101	5	380	SH	DEFINED 08,09,03		380
CRIMI MAE INC	COM NEW	226603504	323	43699	SH	DEFINED 01,03		43699
CROMPTON CORP	COM	227116100	41	3177	SH	DEFINED 01,03		2900
277								
CROMPTON CORP	COM	227116100	6	462	SH	OTHER 01,03		462
CROMPTON CORP	COM	227116100	940	73702	SH	DEFINED 05,01,03		73702
CROMPTON CORP	COM	227116100	1427	111900	SH	DEFINED 07,06,01,03		111900
CROSS A T CO	CL A	227478104	1	100	SH	DEFINED 01,03		
100								
CROSS A T CO	CL A	227478104	271	36075	SH	DEFINED 05,01,03		36075
CROSS A T CO	CL A	227478104	189	25200	SH	DEFINED 07,06,01,03		25200
CROSS CTRY INC	COM	22748P105	699	18500	SH	DEFINED 08,09,03		18500
CROSSROADS SYS INC	COM	22765D100	53	51828	SH	DEFINED		51828
CROWN CASTLE INTL CORP	COM	228227104	103	26092	SH	DEFINED		26092
CROWN CASTLE INTL CORP	COM	228227104	4	1000	SH	DEFINED 01,03		1000
CROWN CASTLE INTL CORP	COM	228227104	1	190	SH	OTHER 01,03		190
CROWN CASTLE INTL CORP	COM	228227104	135	34400	SH	DEFINED 08,09,03		34400
CROWN CASTLE INTL CORP	COM	228227104	287	73000	SH	CALL DEFINED 08,09,03		73000
CROWN CORK & SEAL INC	COM	228255105	59	8575	SH	DEFINED 01,03		8575
CROWN CORK & SEAL INC	COM	228255105	258	37677	SH	OTHER 01,03		7677
30000								
CROWN CORK & SEAL INC	COM	228255105	45	6600	SH	DEFINED 08,09,03		6600
CROWN CORK & SEAL INC	COM	228255105	69	10000	SH	CALL DEFINED 08,09,03		10000
CROWN CORK & SEAL INC	COM	228255105	34	5000	SH	PUT DEFINED 08,09,03		5000
CRYOLIFE INC	COM	228903100	16	1000	SH	DEFINED 01,03		500
500								
CRYOLIFE INC	COM	228903100	680	42350	SH	DEFINED 05,01,03		42350
CRYOLIFE INC	COM	228903100	487	30300	SH	DEFINED 07,06,01,03		30300
CRYOLIFE INC	COM	228903100	24	1500	SH	DEFINED 08,09,03		1500
CUBIC CORP	COM	229669106	252	10650	SH	DEFINED 01,03		10650
CULLEN FROST BANKERS INC	COM	229899109	745	20727	SH	DEFINED 01,03		20727
CULLEN FROST BANKERS INC	COM	229899109	306	8500	SH	OTHER 01,03		3700
4800								
CULLEN FROST BANKERS INC	COM	229899109	3972	110500	SH	DEFINED 05,01,03		110500
CULLEN FROST BANKERS INC	COM	229899109	2854	79400	SH	DEFINED 07,06,01,03		79400
CUMMINS INC	COM	231021106	41	1250	SH	DEFINED 01,03		900
350								
CUMMINS INC	COM	231021106	20	600	SH	OTHER 01,03		600
CUMMINS INC	COM	231021106	439	13275	SH	DEFINED 05,01,03		13275
CUMMINS INC	COM	231021106	23	700	SH	OTHER 05,01,03		700
CUMMINS INC	COM	231021106	166	5000	SH	DEFINED 07,06,01,03		5000
CUMMINS INC	COM	231021106	23	700	SH	DEFINED 08,09,03		700
CUMULUS MEDIA INC	CL A	231082108	11584	840650	SH	DEFINED 01,03		840650
CUMULUS MEDIA INC	CL A	231082108	4	300	SH	DEFINED 05,01,03		300
CURATIVE HEALTH SVCS INC	COM	231264102	545	32500	SH	DEFINED 01,03		26200
6300								
CURATIVE HEALTH SVCS INC	COM	231264102	617	36775	SH	DEFINED 05,01,03		36775

CURATIVE HEALTH SVCS INC	COM	231264102	302	18000	SH	DEFINED 07,06,01,03	18000
CURTISS WRIGHT CORP	COM	231561101	144	1800	SH	OTHER 01,03	1800
CURTISS WRIGHT CORP	COM	231561101	1666	20825	SH	DEFINED 05,01,03	20825
CURTISS WRIGHT CORP	COM	231561101	1256	15700	SH	DEFINED 07,06,01,03	15700
CURTISS WRIGHT CORP 217	CL B	231561408	16	217	SH	DEFINED 01,03	
CURTISS WRIGHT CORP 1543 3783	CL B	231561408	470	6211	SH	OTHER 01,03	885
CURTISS WRIGHT CORP	CL B	231561408	2	32	SH	DEFINED 05,01,03	32
CYGNUS INC	COM	232560102	3	1550	SH	DEFINED 01,03	750
CYGNUS INC	COM	232560102	170	79250	SH	DEFINED 05,01,03	79250
CYGNUS INC	COM	232560102	127	59300	SH	DEFINED 07,06,01,03	59300
CYLINK CORP	COM	232565101	583	601440	SH	DEFINED 01,03	601440
CYMER INC	COM	232572107	778	22200	SH	DEFINED 01,03	15550
CYMER INC 6650	COM	232572107	2	50	SH	OTHER 01,03	
CYMER INC 50	COM	232572107	4422	126190	SH	DEFINED 05,01,03	126190
CYMER INC	COM	232572107	7564	215860	SH	DEFINED 07,06,01,03	215860
CYMER INC	COM	232572107	6503	185600	SH	DEFINED 11,01,03	185600
CYPRESS SEMICONDUCTOR CORP	COM	232806109	60	3950	SH	DEFINED 01,03	3950
CYPRESS SEMICONDUCTOR CORP 1000	COM	232806109	24	1600	SH	OTHER 01,03	600
CYPRESS SEMICONDUCTOR CORP	COM	232806109	1234	81284	SH	DEFINED 05,01,03	81284
CYPRESS SEMICONDUCTOR CORP	COM	232806109	1836	120950	SH	DEFINED 07,06,01,03	120950
CYPRESS SEMICONDUCTOR CORP	COM	232806109	112	7400	SH	DEFINED 08,09,03	7400
CYTEC INDS INC	COM	232820100	191	6061	SH	DEFINED 01,03	6061
CYTEC INDS INC 1886	COM	232820100	112	3565	SH	OTHER 01,03	1679
CYTEC INDS INC	COM	232820100	821	26122	SH	DEFINED 05,01,03	26122
CYTEC INDS INC	COM	232820100	1229	39075	SH	DEFINED 07,06,01,03	39075
D & K HEALTHCARE RES INC	COM	232861104	10	270	SH	DEFINED 01,03	270
D & K HEALTHCARE RES INC 180000	COM	232861104	6365	180508	SH	OTHER 01,03	508
CYTYC CORP 100	COM	232946103	120	15755	SH	DEFINED 01,03	15655
CYTYC CORP	COM	232946103	4	500	SH	OTHER 01,03	500
CYTYC CORP	COM	232946103	612	80262	SH	DEFINED 05,01,03	80262
CYTYC CORP	COM	232946103	920	120775	SH	DEFINED 07,06,01,03	120775
CYTYC CORP	COM	232946103	547	71735	SH	DEFINED 08,09,03	71735
DMC STRATEX NETWORKS INC 47600	COM	23322L106	120	59900	SH	DEFINED 01,03	12300
DMC STRATEX NETWORKS INC 400	COM	23322L106	1	400	SH	OTHER 01,03	
DMC STRATEX NETWORKS INC	COM	23322L106	488	242650	SH	DEFINED 05,01,03	242650
DMC STRATEX NETWORKS INC	COM	23322L106	257	127900	SH	DEFINED 07,06,01,03	127900
DMI FURNITURE INC	COM	233230101	18	10000	SH	DEFINED 01,03	10000
DNP SELECT INCOME FD 9500	COM	23325P104	629	61810	SH	DEFINED 01,03	52310
DNP SELECT INCOME FD 19093	COM	23325P104	452	44435	SH	OTHER 01,03	25342
DQE INC 150	COM	23329J104	199	14225	SH	DEFINED 01,03	14075
DQE INC 2587	COM	23329J104	128	9114	SH	OTHER 01,03	6527
DQE INC	COM	23329J104	649	46392	SH	DEFINED 05,01,03	46392
DQE INC	COM	23329J104	986	70425	SH	DEFINED 07,06,01,03	70425
DPL INC 2464940 4537	COM	233293109	72274	2732464	SH	DEFINED 01,03	262987
DPL INC 114901	COM	233293109	3039	114901	SH	OTHER 01,03	
DPL INC	COM	233293109	2254	85233	SH	DEFINED 05,01,03	85233
DPL INC	COM	233293109	3298	124700	SH	DEFINED 07,06,01,03	124700
DPL INC	COM	233293109	73	2750	SH	OTHER 13,01,03	2750
DRS TECHNOLOGIES INC 2300	COM	23330X100	126	2940	SH	DEFINED 01,03	640
DRS TECHNOLOGIES INC	COM	23330X100	1653	38675	SH	DEFINED 05,01,03	38675
DRS TECHNOLOGIES INC	COM	23330X100	1094	25600	SH	DEFINED 07,06,01,03	25600
DRS TECHNOLOGIES INC	COM	23330X100	641	15000	SH	CALL DEFINED 08,09,03	15000
D R HORTON INC	COM	23331A109	179	6889	SH	DEFINED 01,03	6889
D R HORTON INC 46	COM	23331A109	1	46	SH	OTHER 01,03	
D R HORTON INC	COM	23331A109	2511	96455	SH	DEFINED 05,01,03	96455
D R HORTON INC	COM	23331A109	3861	148320	SH	DEFINED 07,06,01,03	148320
D R HORTON INC 334178	COM	23331A109	58442	2245160	SH	DEFINED 11,01,03	1910982
DSP GROUP INC	COM	23332B106	8	400	SH	DEFINED 01,03	400
DSP GROUP INC	COM	23332B106	1085	55350	SH	DEFINED 05,01,03	55350
DSP GROUP INC	COM	23332B106	821	41900	SH	DEFINED 07,06,01,03	41900
DST SYS INC DEL	COM	233326107	35857	784450	SH	DEFINED 01,03	784450
DST SYS INC DEL	COM	233326107	3580	78321	SH	DEFINED 05,01,03	78321
DST SYS INC DEL	COM	233326107	5394	118000	SH	DEFINED 07,06,01,03	118000
DTE ENERGY CO 5068	COM	233331107	5046	113037	SH	DEFINED 01,03	107969

DTE ENERGY CO 3244	COM	233331107	1800	40333 SH	OTHER	01,03	37089
DTE ENERGY CO	COM	233331107	2410	53991 SH	DEFINED	05,01,03	53991
DTE ENERGY CO	COM	233331107	127	2850 SH	OTHER	05,01,03	2850
DTE ENERGY CO	COM	233331107	901	20175 SH	DEFINED	07,06,01,03	20175
DTE ENERGY CO	COM	233331107	73	1630 SH	DEFINED	08,09,03	1630
DANA CORP 371	COM	235811106	450	24307 SH	DEFINED	01,03	23936
DANA CORP 3486	COM	235811106	131	7051 SH	OTHER	01,03	3565
DANA CORP	COM	235811106	903	48734 SH	DEFINED	05,01,03	48734
DANA CORP	COM	235811106	47	2550 SH	OTHER	05,01,03	2550
DANA CORP	COM	235811106	333	17975 SH	DEFINED	07,06,01,03	17975
DANA CORP	COM	235811106	15	800 SH	DEFINED	08,09,03	800
DANA CORP	COM	235811106	278	15000 SH	CALL	DEFINED 08,09,03	15000
DANAHER CORP DEL 21489	COM	235851102	1426	21489 SH	DEFINED	01,03	
DANAHER CORP DEL 2610 409496	COM	235851102	28649	431785 SH	OTHER	01,03	19679
DANAHER CORP DEL	COM	235851102	3187	48040 SH	DEFINED	05,01,03	48040
DANAHER CORP DEL	COM	235851102	163	2450 SH	OTHER	05,01,03	2450
DANAHER CORP DEL	COM	235851102	1213	18275 SH	DEFINED	07,06,01,03	18275
DANAHER CORP DEL	COM	235851102	800	12050 SH	DEFINED	08,09,03	12050
DARDEN RESTAURANTS INC	COM	237194105	674	27292 SH	DEFINED	01,03	27292
DARDEN RESTAURANTS INC 125503	COM	237194105	3313	134110 SH	OTHER	01,03	8607
DARDEN RESTAURANTS INC	COM	237194105	2018	81691 SH	DEFINED	05,01,03	81691
DARDEN RESTAURANTS INC	COM	237194105	75	3037 SH	OTHER	05,01,03	3037
DARDEN RESTAURANTS INC	COM	237194105	517	20950 SH	DEFINED	07,06,01,03	20950
DARDEN RESTAURANTS INC	COM	237194105	22	890 SH	DEFINED	08,09,03	890
DARDEN RESTAURANTS INC	COM	237194105	1235	50000 SH	CALL	DEFINED 08,09,03	50000
DATASCOPE CORP 2000	COM	238113104	172	6217 SH	DEFINED	01,03	4217
DATASCOPE CORP 264	COM	238113104	55	2000 SH	OTHER	01,03	1736
DATASCOPE CORP	COM	238113104	1340	48477 SH	DEFINED	05,01,03	48477
DATASCOPE CORP	COM	238113104	2366	85603 SH	DEFINED	07,06,01,03	85603
DAVE & BUSTERS INC	COM	23833N104	7	600 SH	DEFINED	01,03	600
DAVE & BUSTERS INC	COM	23833N104	13	1056 SH	OTHER	01,03	1056
DAVE & BUSTERS INC	COM	23833N104	364	30000 SH	DEFINED	08,09,03	30000
DAVITA INC	COM	23918K108	16	660 SH	DEFINED	01,03	660
DAVITA INC	COM	23918K108	17	700 SH	DEFINED	05,01,03	700
DAVITA INC	COM	23918K108	779	32722 SH	DEFINED	08,09,03	32722
DEAN FOODS CO NEW	COM	242370104	3842	103004 SH	DEFINED	01,03	103004
DEAN FOODS CO NEW 386	COM	242370104	14	386 SH	OTHER	01,03	
DEAN FOODS CO NEW	COM	242370104	2200	58971 SH	DEFINED	05,01,03	58971
DEAN FOODS CO NEW	COM	242370104	3309	88725 SH	DEFINED	07,06,01,03	88725
DEAN FOODS CO NEW	COM	242370104	1082	29020 SH	DEFINED	08,09,03	29020
DEAN FOODS CO NEW	COM	242370104	5073	136000 SH	PUT	DEFINED 08,09,03	136000
DEAN FOODS CO NEW	COM	242370104	7643	204900 SH	DEFINED	11,01,03	204900
DEBT STRATEGIES FD INC NEW	COM	24276Q109	36	6314 SH	DEFINED	01,03	6314
DEBT STRATEGIES FD INC NEW	COM	24276Q109	42	7375 SH	OTHER	01,03	7375
DECODE GENETICS INC	COM	243586104	56	11963 SH	DEFINED		11963
DECODE GENETICS INC 2807	COM	243586104	13	2807 SH	OTHER	01,03	
DEERE & CO 14970	COM	244199105	7695	160640 SH	DEFINED	01,03	145670
DEERE & CO 51507	COM	244199105	4563	95251 SH	OTHER	01,03	43744
DEERE & CO	COM	244199105	3687	76980 SH	DEFINED	05,01,03	76980
DEERE & CO	COM	244199105	194	4050 SH	OTHER	05,01,03	4050
DEERE & CO	COM	244199105	1378	28775 SH	DEFINED	07,06,01,03	28775
DEERE & CO	COM	244199105	291	6070 SH	DEFINED	08,09,03	6070
DELIAS CORP	CL A	24688Q101	1458	285810 SH	DEFINED	08,09,03	285810
DELL COMPUTER CORP 147003	COM	247025109	127101	4862306 SH	DEFINED	01,03	4715303
DELL COMPUTER CORP 434357	COM	247025109	30534	1168086 SH	OTHER	01,03	733729
DELL COMPUTER CORP	COM	247025109	12547	480000 SH	CALL	DEFINED 01,03	480000
DELL COMPUTER CORP 998130	COM	247025109	26091	998130 SH	DEFINED	05,01,03	
DELL COMPUTER CORP 580870	COM	247025109	41275	1579000 SH	OTHER	05,01,03	998130
DELL COMPUTER CORP	COM	247025109	9757	373243 SH	DEFINED	07,06,01,03	373243
DELL COMPUTER CORP	COM	247025109	2957	113103 SH	DEFINED	08,09,03	113103
DELL COMPUTER CORP	COM	247025109	4313	165000 SH	CALL	DEFINED 08,09,03	165000
DELL COMPUTER CORP	COM	247025109	9149	350000 SH	PUT	DEFINED 08,09,03	350000
DELL COMPUTER CORP 575420	COM	247025109	212938	8146047 SH	DEFINED	11,06,01,03	7570627
DELL COMPUTER CORP	COM	247025109	1	25 SH	DEFINED	13,01,03	25
DELL COMPUTER CORP 500	COM	247025109	26	1000 SH	OTHER	13,01,03	500
DELPHI CORP 8196	COM	247126105	1536	116371 SH	DEFINED	01,03	108175

DELPHI CORP 67152	COM		247126105	2398	181695	SH	OTHER	01,03	114543
DELPHI CORP	COM		247126105	2420	183340	SH	DEFINED	05,01,03	183340
DELPHI CORP	COM		247126105	127	9650	SH	OTHER	05,01,03	9650
DELPHI CORP	COM		247126105	896	67875	SH	DEFINED	07,06,01,03	67875
DELPHI CORP	COM		247126105	42	3200	SH	DEFINED	08,09,03	3200
DELPHI FINL GROUP INC 3875	CL A		247131105	840	19375	SH	DEFINED	01,03	15500
DELPHI FINL GROUP INC	CL A		247131105	4219	97331	SH	DEFINED	05,01,03	97331
DELPHI FINL GROUP INC	CL A		247131105	9245	213269	SH	DEFINED	07,06,01,03	213269
DELTA & PINE LD CO 7296 500	COM		247357106	830	41309	SH	DEFINED	01,03	33513
DELTA & PINE LD CO 804	COM		247357106	16	804	SH	OTHER	01,03	
DELTA & PINE LD CO	COM		247357106	3170	157732	SH	DEFINED	05,01,03	157732
DELTA & PINE LD CO	COM		247357106	5949	295968	SH	DEFINED	07,06,01,03	295968
DELTA AIR LINES INC DEL 1787	COM		247361108	1282	64097	SH	DEFINED	01,03	62310
DELTA AIR LINES INC DEL 11653	COM		247361108	1047	52325	SH	OTHER	01,03	40672
DELTA AIR LINES INC DEL	COM		247361108	798	39880	SH	DEFINED	05,01,03	39880
DELTA AIR LINES INC DEL	COM		247361108	43	2125	SH	OTHER	05,01,03	2125
DELTA AIR LINES INC DEL	COM		247361108	3212	160600	SH	OTHER	06,01,03	160600
DELTA AIR LINES INC DEL	COM		247361108	299	14925	SH	DEFINED	07,06,01,03	14925
DELTA AIR LINES INC DEL	COM		247361108	40	2000	SH	DEFINED	08,09,03	2000
DELTA AIR LINES INC DEL	COM		247361108	100	5000	SH	CALL	DEFINED 08,09,03	5000
DELTA AIR LINES INC DEL	COM		247361108	200	10000	SH	PUT	DEFINED 08,09,03	10000
DELTA AIR LINES INC DEL	COM		247361108	4	200	SH	DEFINED	13,01,03	200
DELTA APPAREL INC 43147	COM		247368103	1158	43147	SH	OTHER	01,03	
DELTIC TIMBER CORP 300	COM		247850100	52	1500	SH	DEFINED	01,03	1200
DELTIC TIMBER CORP	COM		247850100	859	24900	SH	DEFINED	05,01,03	24900
DELTIC TIMBER CORP	COM		247850100	638	18500	SH	DEFINED	07,06,01,03	18500
DELTA WOODSIDE INDS INC NEW 107867	COM NEW		247909203	248	107867	SH	OTHER	01,03	
DELUXE CORP 36400	COM		248019101	5564	143069	SH	DEFINED	01,03	106669
DELUXE CORP 14200	COM		248019101	963	24750	SH	OTHER	01,03	10550
DELUXE CORP	COM		248019101	6547	168340	SH	DEFINED	05,01,03	168340
DELUXE CORP	COM		248019101	48	1225	SH	OTHER	05,01,03	1225
DELUXE CORP	COM		248019101	1205	30975	SH	DEFINED	07,06,01,03	30975
DELUXE CORP	COM		248019101	16	400	SH	DEFINED	08,09,03	400
DENDRITE INTL INC 14640	COM		248239105	569	58834	SH	DEFINED	01,03	44194
DENDRITE INTL INC	COM		248239105	2275	235300	SH	DEFINED	05,01,03	235300
DENDRITE INTL INC	COM		248239105	4994	516473	SH	DEFINED	07,06,01,03	516473
DENTSPLY INTL INC NEW	COM		249030107	326	8825	SH	DEFINED	01,03	8825
DENTSPLY INTL INC NEW 222	COM		249030107	69	1872	SH	OTHER	01,03	1650
DENTSPLY INTL INC NEW	COM		249030107	1884	51043	SH	DEFINED	05,01,03	51043
DENTSPLY INTL INC NEW	COM		249030107	2844	77050	SH	DEFINED	07,06,01,03	77050
DEPARTMENT 56 INC 1300	COM		249509100	164	10100	SH	DEFINED	01,03	8800
DEPARTMENT 56 INC	COM		249509100	469	28800	SH	DEFINED	05,01,03	28800
DEPARTMENT 56 INC	COM		249509100	327	20100	SH	DEFINED	07,06,01,03	20100
DEUTSCHE TELEKOM AG 4803	SPONSORED AD	251566105		74	7907	SH	DEFINED	01,03	3104
DEUTSCHE TELEKOM AG 3119	SPONSORED AD	251566105		166	17788	SH	OTHER	01,03	14669
DEUTSCHE TELEKOM AG	SPONSORED AD	251566105			35	SH	DEFINED	05,01,03	35
DEUTSCHE TELEKOM AG	SPONSORED AD	251566105		7108	763460	SH	DEFINED	08,09,03	763460
DEUTSCHE TELEKOM AG	SPONSORED AD	251566105		466	50000	SH	CALL	DEFINED 08,09,03	50000
DEVELOPERS DIVERSIFIED RLTY	COM		251591103	88	3900	SH	DEFINED	01,03	3900
DEVELOPERS DIVERSIFIED RLTY 1660	COM		251591103	527	23410	SH	OTHER	01,03	21750
DEVON ENERGY CORP NEW	DEB	4.950%	25179MAB9	1802	1820000	PRN	DEFINED	01,03	1820000
DEVON ENERGY CORP NEW	DEB	4.950%	25179MAB9	4658	4705000	PRN	DEFINED	07,06,01,03	4705000
DEVON ENERGY CORP NEW 2848	COM		25179M103	3741	75905	SH	DEFINED	01,03	73057
DEVON ENERGY CORP NEW 2843	COM		25179M103	591	11988	SH	OTHER	01,03	9145
DEVON ENERGY CORP NEW	COM		25179M103	2499	50719	SH	DEFINED	05,01,03	50719
DEVON ENERGY CORP NEW	COM		25179M103	133	2700	SH	OTHER	05,01,03	2700
DEVON ENERGY CORP NEW	COM		25179M103	2891	58667	SH	DEFINED	07,06,01,03	58667
DEVON ENERGY CORP NEW	COM		25179M103	377	7650	SH	DEFINED	08,09,03	7650
DEVON ENERGY CORP NEW	COM		25179M103	246	5000	SH	CALL	DEFINED 08,09,03	5000
DEVRY INC DEL	COM		251893103	139	6100	SH	DEFINED	01,03	6100
DEVRY INC DEL	COM		251893103	190	8300	SH	OTHER	01,03	8300
DEVRY INC DEL	COM		251893103	1036	45373	SH	DEFINED	05,01,03	45373
DEVRY INC DEL	COM		251893103	1574	68900	SH	DEFINED	07,06,01,03	68900
DEVRY INC DEL	COM		251893103	2965	129800	SH	DEFINED	11,01,03	129800
DIAGEO P L C 7500	SPON ADR NEW	25243Q205		1242	24041	SH	DEFINED	01,03	16541

DIAGEO P L C	SPON ADR NEW	25243Q205	134	2591	SH	OTHER	01,03	2591
DIAGEO P L C	SPON ADR NEW	25243Q205	8259	159897	SH	DEFINED	05,01,03	159897
DIAGEO P L C	SPON ADR NEW	25243Q205	11282	218439	SH	DEFINED	07,06,01,03	218439
DIAGNOSTIC PRODS CORP 10900	COM	252450101	514	13900	SH	DEFINED	01,03	3000
DIAGNOSTIC PRODS CORP	COM	252450101	2848	76975	SH	DEFINED	05,01,03	76975
DIAGNOSTIC PRODS CORP	COM	252450101	1632	44100	SH	DEFINED	07,06,01,03	44100
DIAL CORP NEW	COM	25247D101	479	23904	SH	DEFINED	01,03	23904
DIAL CORP NEW 2540	COM	25247D101	192	9572	SH	OTHER	01,03	7032
DIAL CORP NEW	COM	25247D101	1235	61672	SH	DEFINED	05,01,03	61672
DIAL CORP NEW	COM	25247D101	1872	93500	SH	DEFINED	07,06,01,03	93500
DIAL CORP NEW	COM	25247D101	2062	102981	SH	DEFINED	08,09,03	102981
DIAL CORP NEW	COM	25247D101	4535	226500	SH	DEFINED	11,01,03	226500
DIAMOND OFFSHORE DRILLING IN	DBC	25271CAC6	10450	20000000	PRN	DEFINED	01,03	20000000
DIAMOND OFFSHORE DRILLING IN	DBC	25271CAC6	2613	5000000	PRN	DEFINED	08,09,03	5000000
DIAMOND OFFSHORE DRILLING IN	DBC	1.500% 25271CAE2	589	650000	PRN	DEFINED	01,03	650000
DIAMOND OFFSHORE DRILLING IN	DBC	1.500% 25271CAE2	2855	3150000	PRN	DEFINED	07,06,01,03	3150000
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	70	2450	SH	DEFINED	01,03	2450
DIAMOND OFFSHORE DRILLING IN 10050	COM	25271C102	295	10350	SH	OTHER	01,03	300
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	4318	151500	SH	DEFINED	07,06,01,03	151500
DIAMONDS TR 500	UNIT SER 1	252787106	1084	11716	SH	DEFINED	01,03	11216
DIAMONDS TR 2370	UNIT SER 1	252787106	1071	11573	SH	OTHER	01,03	9203
DIANON SYS INC 1000	COM	252826102	64	1200	SH	DEFINED	01,03	200
DIANON SYS INC	COM	252826102	1410	26400	SH	DEFINED	05,01,03	26400
DIANON SYS INC	COM	252826102	1010	18900	SH	DEFINED	07,06,01,03	18900
DIEBOLD INC 3350	COM	253651103	125	3350	SH	DEFINED	01,03	
DIEBOLD INC 5075 5987	COM	253651103	733	19693	SH	OTHER	01,03	8631
DIEBOLD INC	COM	253651103	1767	47441	SH	DEFINED	05,01,03	47441
DIEBOLD INC	COM	253651103	2740	73590	SH	DEFINED	07,06,01,03	73590
DIEBOLD INC 26872	COM	253651103	14500	389358	SH	DEFINED	11,01,03	362486
DIGI INTL INC 8300	COM	253798102	27	8300	SH	DEFINED	01,03	
DIGI INTL INC	COM	253798102	180	54475	SH	DEFINED	05,01,03	54475
DIGI INTL INC	COM	253798102	114	34400	SH	DEFINED	07,06,01,03	34400
DIGITAL INSIGHT CORP	COM	25385P106	28	1700	SH	DEFINED	01,03	1700
DIGITAL INSIGHT CORP	COM	25385P106	2	150	SH	OTHER	01,03	150
DIGITAL INSIGHT CORP	COM	25385P106	1478	89875	SH	DEFINED	08,09,03	89875
DIGITAS INC	COM	25388K104	53	11600	SH	DEFINED	08,09,03	11600
DIME CMNTY BANCSHARES 4000	COM	253922108	250	11025	SH	DEFINED	01,03	7025
DIME CMNTY BANCSHARES	COM	253922108	1395	61500	SH	DEFINED	05,01,03	61500
DIME CMNTY BANCSHARES	COM	253922108	912	40200	SH	DEFINED	07,06,01,03	40200
DILLARDS INC	CL A	254067101	365	13878	SH	DEFINED	01,03	13878
DILLARDS INC 1160	CL A	254067101	66	2500	SH	OTHER	01,03	1340
DILLARDS INC	CL A	254067101	724	27545	SH	DEFINED	05,01,03	27545
DILLARDS INC	CL A	254067101	39	1475	SH	OTHER	05,01,03	1475
DILLARDS INC	CL A	254067101	268	10200	SH	DEFINED	07,06,01,03	10200
DILLARDS INC	CL A	254067101	11	400	SH	DEFINED	08,09,03	400
DILLARDS INC	CL A	254067101	789	30000	SH	DEFINED	08,09,03	30000
DIMON INC	COM	254394109	174	25200	SH	DEFINED	01,03	25200
DIMON INC 21500	COM	254394109	284	41000	SH	OTHER	01,03	19500
DIMON INC	COM	254394109	934	134950	SH	DEFINED	05,01,03	134950
DIMON INC	COM	254394109	480	69300	SH	DEFINED	07,06,01,03	69300
DIONEX CORP 800	COM	254546104	570	21281	SH	DEFINED	01,03	20481
DIONEX CORP 1200	COM	254546104	32	1200	SH	OTHER	01,03	
DIONEX CORP	COM	254546104	2571	95978	SH	DEFINED	05,01,03	95978
DIONEX CORP	COM	254546104	5208	194419	SH	DEFINED	07,06,01,03	194419
DISNEY WALT CO 273952	COM DISNEY	254687106	47990	2539169	SH	DEFINED	01,03	2265217
DISNEY WALT CO 968133	COM DISNEY	254687106	42175	2231479	SH	OTHER	01,03	1263346
DISNEY WALT CO	COM DISNEY	254687106	15604	825619	SH	DEFINED	05,01,03	825619
DISNEY WALT CO	COM DISNEY	254687106	665	35200	SH	OTHER	05,01,03	35200
DISNEY WALT CO	COM DISNEY	254687106	5227	276550	SH	DEFINED	07,06,01,03	276550
DISNEY WALT CO	COM DISNEY	254687106	2242	118600	SH	DEFINED	08,09,03	118600
DISNEY WALT CO	COM DISNEY	254687106	567	30000	SH	DEFINED	08,09,03	30000
DISNEY WALT CO	COM DISNEY	254687106	287	15200	SH	DEFINED	08,09,03	15200
DOCUCORP INTL INC	COM	255911109	462	45120	SH	DEFINED	01,03	45120
DOLE FOOD INC	COM	256605106	107	3718	SH	DEFINED	01,03	3718
DOLE FOOD INC	COM	256605106	35	1200	SH	OTHER	01,03	1200
DOLE FOOD INC	COM	256605106	1049	36358	SH	DEFINED	05,01,03	36358
DOLE FOOD INC	COM	256605106	1593	55200	SH	DEFINED	07,06,01,03	55200
DOLE FOOD INC	COM	256605106	1167	40437	SH	DEFINED	08,09,03	40437

DOLLAR GEN CORP	COM	256669102	4870	255921 SH	DEFINED 01,03	255921
DOLLAR GEN CORP 4170	COM	256669102	596	31314 SH	OTHER 01,03	27144
DOLLAR GEN CORP	COM	256669102	2072	108855 SH	DEFINED 05,01,03	108855
DOLLAR GEN CORP	COM	256669102	108	5700 SH	OTHER 05,01,03	5700
DOLLAR GEN CORP	COM	256669102	766	40275 SH	DEFINED 07,06,01,03	40275
DOLLAR GEN CORP	COM	256669102	1087	57100 SH	DEFINED 08,09,03	57100
DOLLAR TREE STORES INC 3000	COM	256747106	621	15769 SH	DEFINED 01,03	12769
DOLLAR TREE STORES INC	COM	256747106	150	3808 SH	OTHER 01,03	3808
DOLLAR TREE STORES INC	COM	256747106	2941	74631 SH	DEFINED 05,01,03	74631
DOLLAR TREE STORES INC	COM	256747106	4414	112000 SH	DEFINED 07,06,01,03	112000
DOLLAR TREE STORES INC	COM	256747106	1514	38422 SH	DEFINED 08,09,03	38422
DOLLAR TREE STORES INC	COM	256747106	256	6500 SH	CALL DEFINED 08,09,03	6500
DOLLAR TREE STORES INC	COM	256747106	17770	450900 SH	DEFINED 11,01,03	450900
DOLLAR TREE STORES INC	COM	256747106	1005	25500 SH	DEFINED 17,16	25500
DOMINION RES INC VA NEW 26159	COM	25746U109	46260	698785 SH	DEFINED 01,03	672626
DOMINION RES INC VA NEW 92265	COM	25746U109	21555	325597 SH	OTHER 01,03	233332
DOMINION RES INC VA NEW	COM	25746U109	14441	218139 SH	DEFINED 05,01,03	218139
DOMINION RES INC VA NEW	COM	25746U109	311	4700 SH	OTHER 05,01,03	4700
DOMINION RES INC VA NEW	COM	25746U109	14762	222989 SH	DEFINED 07,06,01,03	222989
DOMINION RES INC VA NEW	COM	25746U109	1629	24600 SH	DEFINED 08,09,03	24600
DOMINION RES INC VA NEW	COM	25746U109	23	350 SH	OTHER 13,01,03	350
DONALDSON INC	COM	257651109	235	6700 SH	DEFINED 01,03	6700
DONALDSON INC	COM	257651109	13	372 SH	OTHER 01,03	372
DONALDSON INC	COM	257651109	1030	29400 SH	DEFINED 05,01,03	29400
DONALDSON INC	COM	257651109	1526	43550 SH	DEFINED 07,06,01,03	43550
DONALDSON INC	COM	257651109	91	2600 SH	DEFINED 17,16	2600
DONNELLEY R R & SONS CO 740	COM	257867101	1802	65401 SH	DEFINED 01,03	64661
DONNELLEY R R & SONS CO 27561	COM	257867101	1197	43441 SH	OTHER 01,03	15880
DONNELLEY R R & SONS CO	COM	257867101	985	35750 SH	DEFINED 05,01,03	35750
DONNELLEY R R & SONS CO	COM	257867101	56	2025 SH	OTHER 05,01,03	2025
DONNELLEY R R & SONS CO	COM	257867101	377	13700 SH	DEFINED 07,06,01,03	13700
DONNELLEY R R & SONS CO	COM	257867101	17	600 SH	DEFINED 08,09,03	600
DORAL FINL CORP	COM	25811P100	10	300 SH	DEFINED 01,03	300
DORAL FINL CORP	COM	25811P100	3422	102500 SH	DEFINED 11,01,03	102500
DOUBLECLICK INC 1200	COM	258609304	61	8405 SH	DEFINED 01,03	7205
DOUBLECLICK INC 400	COM	258609304	30	4100 SH	OTHER 01,03	3700
DOUBLECLICK INC	COM	258609304	1	200 SH	DEFINED 08,09,03	200
DOUBLECLICK INC	COM	258609304	7	900 SH	OTHER 13,01,03	900
DOVER CORP 12980	COM	260003108	4536	129586 SH	DEFINED 01,03	116606
DOVER CORP 683997	COM	260003108	58337	1666785 SH	OTHER 01,03	982788
DOVER CORP	COM	260003108	2350	67145 SH	DEFINED 05,01,03	67145
DOVER CORP	COM	260003108	123	3500 SH	OTHER 05,01,03	3500
DOVER CORP	COM	260003108	859	24550 SH	DEFINED 07,06,01,03	24550
DOVER CORP	COM	260003108	35	1000 SH	DEFINED 08,09,03	1000
DOW CHEM CO 70450	COM	260543103	29704	863982 SH	DEFINED 01,03	793532
DOW CHEM CO 427982	COM	260543103	31463	915144 SH	OTHER 01,03	487162
DOW CHEM CO	COM	260543103	10145	295089 SH	DEFINED 05,01,03	295089
DOW CHEM CO	COM	260543103	532	15475 SH	OTHER 05,01,03	15475
DOW CHEM CO	COM	260543103	3777	109850 SH	DEFINED 07,06,01,03	109850
DOW CHEM CO	COM	260543103	172	5000 SH	DEFINED 08,09,03	5000
DOW JONES & CO INC	COM	260561105	401	8278 SH	DEFINED 01,03	8278
DOW JONES & CO INC 3480	COM	260561105	198	4080 SH	OTHER 01,03	600
DOW JONES & CO INC	COM	260561105	1310	27045 SH	DEFINED 05,01,03	27045
DOW JONES & CO INC	COM	260561105	73	1500 SH	OTHER 05,01,03	1500
DOW JONES & CO INC	COM	260561105	494	10200 SH	DEFINED 07,06,01,03	10200
DOW JONES & CO INC	COM	260561105	19	400 SH	DEFINED 08,09,03	400
DOWNEY FINL CORP 6600	COM	261018105	1225	25888 SH	DEFINED 01,03	19288
DOWNEY FINL CORP	COM	261018105	3283	69400 SH	DEFINED 05,01,03	69400
DOWNEY FINL CORP	COM	261018105	2107	44550 SH	DEFINED 07,06,01,03	44550
DRESS BARN INC 15800	COM	261570105	244	15800 SH	DEFINED 01,03	
DRESS BARN INC	COM	261570105	1567	101325 SH	DEFINED 05,01,03	101325
DRESS BARN INC	COM	261570105	873	56400 SH	DEFINED 07,06,01,03	56400
DREYERS GRAND ICE CREAM INC 200	COM	261878102	144	2100 SH	DEFINED 01,03	1900
DREYERS GRAND ICE CREAM INC	COM	261878102	322	4700 SH	OTHER 01,03	4700
DREYERS GRAND ICE CREAM INC	COM	261878102	1559	22733 SH	DEFINED 05,01,03	22733
DREYERS GRAND ICE CREAM INC	COM	261878102	2346	34200 SH	DEFINED 07,06,01,03	34200
DREYERS GRAND ICE CREAM INC	COM	261878102	480	7000 SH	DEFINED 08,09,03	7000
DREYERS GRAND ICE CREAM INC	COM	261878102	7032	102500 SH	DEFINED 11,01,03	102500
DREYFUS STRATEGIC MUNS INC	COM	261932107	21	2150 SH	DEFINED 01,03	

E M C CORP MASS 911231	COM	268648102	6880	911231 SH	DEFINED	05,01,03		
E M C CORP MASS 1682769	COM	268648102	19585	2594000 SH	OTHER	05,01,03	911231	
E M C CORP MASS	COM	268648102	1108	146820 SH	OTHER	06,01,03	146820	
E M C CORP MASS	COM	268648102	7822	1035975 SH	DEFINED	07,06,01,03	1035975	
E M C CORP MASS	COM	268648102	540	71465 SH	DEFINED	08,09,03	71465	
E M C CORP MASS	COM	268648102	378	50000 SH	CALL	DEFINED	08,09,03	50000
E M C CORP MASS	COM	268648102	38	5035 SH	DEFINED	13,01,03	5035	
E M C CORP MASS	COM	268648102	29	3800 SH	OTHER	13,01,03	3800	
EMS TECHNOLOGIES INC	COM	26873N108	207	10000 SH	OTHER	01,03	10000	
EMS TECHNOLOGIES INC	COM	26873N108	4	200 SH	DEFINED	08,09,03	200	
ENSCO INTL INC 14400	COM	26874Q100	4164	152767 SH	DEFINED	01,03	138367	
ENSCO INTL INC 1975	COM	26874Q100	65	2391 SH	OTHER	01,03	416	
ENSCO INTL INC	COM	26874Q100	9701	355870 SH	DEFINED	05,01,03	355870	
ENSCO INTL INC	COM	26874Q100	18828	690692 SH	DEFINED	07,06,01,03	690692	
ENSCO INTL INC	COM	26874Q100	949	34800 SH	DEFINED	08,09,03	34800	
ENSCO INTL INC	COM	26874Q100	5918	217100 SH	DEFINED	11,01,03	217100	
ENI S P A	SPONSORED AD	26874R108	134	1675 SH	DEFINED	01,03	1675	
ENI S P A 345	SPONSORED AD	26874R108	34	425 SH	OTHER	01,03	80	
ENI S P A	SPONSORED AD	26874R108	4040	50500 SH	OTHER	06,01,03	50500	
EOG RES INC 3800	COM	26875P101	965	24317 SH	DEFINED	01,03	20517	
EOG RES INC 18660	COM	26875P101	1575	39675 SH	OTHER	01,03	21015	
EOG RES INC	COM	26875P101	2682	67553 SH	DEFINED	05,01,03	67553	
EOG RES INC	COM	26875P101	79	2000 SH	OTHER	05,01,03	2000	
EOG RES INC	COM	26875P101	4587	115529 SH	DEFINED	07,06,01,03	115529	
EOG RES INC	COM	26875P101	24	600 SH	DEFINED	08,09,03	600	
E PIPHANY INC	COM	26881V100	353	80336 SH	DEFINED		80336	
E PIPHANY INC	COM	26881V100	2	410 SH	OTHER	01,03	410	
ESS TECHNOLOGY INC 42500	COM	269151106	1063	60600 SH	DEFINED	01,03	18100	
ESS TECHNOLOGY INC	COM	269151106	2913	166050 SH	DEFINED	05,01,03	166050	
ESS TECHNOLOGY INC	COM	269151106	1264	72075 SH	DEFINED	07,06,01,03	72075	
E TRADE GROUP INC	NOTE	6.750% 269246AD6	3827	4450000 PRN	DEFINED	08,09,03	4450000	
E TRADE GROUP INC	COM	269246104	136	24840 SH	DEFINED	01,03	24840	
E TRADE GROUP INC	COM	269246104	1	200 SH	OTHER	01,03	200	
E TRADE GROUP INC	COM	269246104	1269	232375 SH	DEFINED	05,01,03	232375	
E TRADE GROUP INC	COM	269246104	1912	350200 SH	DEFINED	07,06,01,03	350200	
E TRADE GROUP INC	COM	269246104	2	400 SH	DEFINED	08,09,03	400	
EAST WEST BANCORP INC 1600 2900	COM	27579R104	176	5100 SH	DEFINED	01,03	600	
EAST WEST BANCORP INC 2900	COM	27579R104	100	2900 SH	OTHER	01,03		
EAST WEST BANCORP INC	COM	27579R104	1668	48325 SH	DEFINED	05,01,03	48325	
EAST WEST BANCORP INC	COM	27579R104	1263	36600 SH	DEFINED	07,06,01,03	36600	
EASTERN VA BANKSHARES INC	COM	277196101	295	16402 SH	DEFINED	01,03	16402	
EASTERN VA BANKSHARES INC 4000	COM	277196101	173	9615 SH	OTHER	01,03	5615	
EASTMAN CHEM CO 3681	COM	277432100	880	18762 SH	DEFINED	01,03	15081	
EASTMAN CHEM CO 14661	COM	277432100	2335	49784 SH	OTHER	01,03	35123	
EASTMAN CHEM CO	COM	277432100	1151	24545 SH	DEFINED	05,01,03	24545	
EASTMAN CHEM CO	COM	277432100	62	1325 SH	OTHER	05,01,03	1325	
EASTMAN CHEM CO	COM	277432100	439	9350 SH	DEFINED	07,06,01,03	9350	
EASTMAN CHEM CO	COM	277432100	28	591 SH	DEFINED	08,09,03	591	
EASTMAN KODAK CO 18507	COM	277461109	4826	165444 SH	DEFINED	01,03	146937	
EASTMAN KODAK CO 70690	COM	277461109	6629	227237 SH	OTHER	01,03	156547	
EASTMAN KODAK CO	COM	277461109	4916	168520 SH	DEFINED	05,01,03	168520	
EASTMAN KODAK CO	COM	277461109	146	5000 SH	OTHER	05,01,03	5000	
EASTMAN KODAK CO	COM	277461109	6403	219500 SH	OTHER	06,01,03	219500	
EASTMAN KODAK CO	COM	277461109	1151	39475 SH	DEFINED	07,06,01,03	39475	
EASTMAN KODAK CO	COM	277461109	3194	109500 SH	DEFINED	08,09,03	109500	
EASTMAN KODAK CO	COM	277461109	3357	115100 SH	CALL	DEFINED	08,09,03	115100
EASTMAN KODAK CO	COM	277461109	10320	353800 SH	PUT	DEFINED	08,09,03	353800
EATON CORP 10100	COM	278058102	6019	82739 SH	DEFINED	01,03	72639	
EATON CORP 58924	COM	278058102	6418	88216 SH	OTHER	01,03	29292	
EATON CORP	COM	278058102	4043	55576 SH	DEFINED	05,01,03	55576	
EATON CORP	COM	278058102	85	1175 SH	OTHER	05,01,03	1175	
EATON CORP	COM	278058102	924	12700 SH	DEFINED	07,06,01,03	12700	
EATON CORP	COM	278058102	102	1400 SH	DEFINED	08,09,03	1400	
EATON CORP	COM	278058102	5456	75000 SH	CALL	DEFINED	08,09,03	75000
EATON CORP	COM	278058102	1819	25000 SH	PUT	DEFINED	08,09,03	25000
EATON VANCE CORP	COM NON VTG	278265103	127	4065 SH	DEFINED	01,03	4065	
EATON VANCE CORP	COM NON VTG	278265103	1412	45255 SH	DEFINED	05,01,03	45255	
EATON VANCE CORP	COM NON VTG	278265103	2295	73550 SH	DEFINED	07,06,01,03	73550	

EATON VANCE CORP	COM NON VTG	278265103	20	650 SH	DEFINED	08,09,03	650	
EBAY INC	COM	278642103	413	6698 SH	DEFINED	01,03	6298	
400								
EBAY INC	COM	278642103	502	8141 SH	OTHER	01,03	3410	
4731								
EBAY INC	COM	278642103	80	1305 SH	DEFINED	05,01,03	1305	
EBAY INC	COM	278642103	3275	53142 SH	DEFINED	08,09,03	53142	
EBAY INC	COM	278642103	3574	58000 SH	PUT	DEFINED	08,09,03	58000
ECHELON CORP	COM	27874N105	3	200 SH	DEFINED	01,03	200	
ECHELON CORP	COM	27874N105	61	4735 SH	OTHER	01,03	4735	
ECHELON CORP	COM	27874N105	917	71200 SH	DEFINED	08,09,03	71200	
ECHO BAY MINES LTD	COM	278751102	1	1300 SH	DEFINED	01,03	1300	
ECHO BAY MINES LTD	COM	278751102	2	2100 SH	OTHER	01,03	100	
2000								
ECHO BAY MINES LTD	COM	278751102	22	19346 SH	DEFINED	17,16	19346	
EHOSTAR COMMUNICATIONS NEW	NOTE	4.875% 278762AD1	28607	36500000 PRN	DEFINED	17,16	36500000	
EHOSTAR COMMUNICATIONS NEW	NOTE	5.750% 278762AG4	8403	10825000 PRN	DEFINED	08,09,03	10825000	
EHOSTAR COMMUNICATIONS NEW	CL A	278762109	1467	79018 SH	DEFINED	01,03	79018	
EHOSTAR COMMUNICATIONS NEW	CL A	278762109	9	500 SH	OTHER	01,03		
500								
EHOSTAR COMMUNICATIONS NEW	CL A	278762109	46	2500 SH	DEFINED	05,01,03	2500	
EHOSTAR COMMUNICATIONS NEW	CL A	278762109	1111	59834 SH	DEFINED	08,09,03	59834	
EHOSTAR COMMUNICATIONS NEW	CL A	278762109	798	43000 SH	CALL	DEFINED	08,09,03	43000
EHOSTAR COMMUNICATIONS NEW	CL A	278762109	186	10000 SH	PUT	DEFINED	08,09,03	10000
EHOSTAR COMMUNICATIONS NEW	CL A	278762109	48	2613 SH	DEFINED	17,16	2613	
ECOLAB INC	COM	278865100	7305	158014 SH	DEFINED	01,03	157589	
425								
ECOLAB INC	COM	278865100	1975	42725 SH	OTHER	01,03	15640	
27085								
ECOLAB INC	COM	278865100	4844	104787 SH	DEFINED	05,01,03	104787	
ECOLAB INC	COM	278865100	102	2200 SH	OTHER	05,01,03	2200	
ECOLAB INC	COM	278865100	888	19200 SH	DEFINED	07,06,01,03	19200	
ECOLAB INC	COM	278865100	28	600 SH	DEFINED	08,09,03	600	
EDEN BIOSCIENCE CORP	COM	279445100	20	10000 SH	DEFINED	01,03	10000	
EDGEWATER TECHNOLOGY INC	COM	280358102	31	7555 SH	DEFINED	01,03	7555	
EDGEWATER TECHNOLOGY INC	COM	280358102	25	6000 SH	DEFINED	08,09,03	6000	
EDISON INTL	COM	281020107	824	48458 SH	DEFINED	01,03	47658	
800								
EDISON INTL	COM	281020107	563	33089 SH	OTHER	01,03	19254	
13835								
EDISON INTL	COM	281020107	1878	110477 SH	DEFINED	05,01,03	110477	
EDISON INTL	COM	281020107	96	5625 SH	OTHER	05,01,03	5625	
EDISON INTL	COM	281020107	6460	380000 SH	OTHER	06,01,03	380000	
EDISON INTL	COM	281020107	670	39425 SH	DEFINED	07,06,01,03	39425	
EDISON INTL	COM	281020107	39	2300 SH	DEFINED	08,09,03	2300	
EDISON SCHOOLS INC	CL A	281033100	40	40000 SH	DEFINED	08,09,03	40000	
EDO CORP	COM	281347104	202	7100 SH	DEFINED	01,03	1600	
5500								
EDO CORP	COM	281347104	1422	49900 SH	DEFINED	05,01,03	49900	
EDO CORP	COM	281347104	869	30500 SH	DEFINED	07,06,01,03	30500	
EDUCATION MGMT CORP	COM	28139T101	508	12471 SH	DEFINED	01,03	11983	
488								
EDUCATION MGMT CORP	COM	28139T101	2208	54207 SH	DEFINED	05,01,03	54207	
EDUCATION MGMT CORP	COM	28139T101	5921	145378 SH	DEFINED	07,06,01,03	145378	
J D EDWARDS & CO	COM	281667105	17	1400 SH	DEFINED	01,03	1400	
J D EDWARDS & CO	COM	281667105	16	1300 SH	DEFINED	05,01,03	1300	
J D EDWARDS & CO	COM	281667105	12	1000 SH	DEFINED	08,09,03	1000	
J D EDWARDS & CO	COM	281667105	83	6800 SH	DEFINED	17,16	6800	
EDWARDS LIFESCIENCES CORP	COM	28176E108	387	16684 SH	DEFINED	01,03	8454	
8230								
EDWARDS LIFESCIENCES CORP	COM	28176E108	1832	78954 SH	OTHER	01,03	74920	
4034								
EDWARDS LIFESCIENCES CORP	COM	28176E108	912	39325 SH	DEFINED	05,01,03	39325	
EDWARDS LIFESCIENCES CORP	COM	28176E108	1362	58725 SH	DEFINED	07,06,01,03	58725	
EDWARDS LIFESCIENCES CORP	COM	28176E108	4756	205000 SH	DEFINED	11,01,03	205000	
EDWARDS AG INC	COM	281760108	6548	168469 SH	DEFINED	01,03	164382	
4087								
EDWARDS AG INC	COM	281760108	1362	35031 SH	OTHER	01,03	8256	
26775								
EDWARDS AG INC	COM	281760108	2105	54148 SH	DEFINED	05,01,03	54148	
EDWARDS AG INC	COM	281760108	3089	79475 SH	DEFINED	07,06,01,03	79475	
EFUNDS CORP	COM	28224R101	203	21352 SH	DEFINED	01,03	9448	
11904								
EFUNDS CORP	COM	28224R101	38	4022 SH	OTHER	01,03		
4022								
EFUNDS CORP	COM	28224R101	1169	123200 SH	DEFINED	05,01,03	123200	
EFUNDS CORP	COM	28224R101	686	72300 SH	DEFINED	07,06,01,03	72300	
EFUNDS CORP	COM	28224R101	19	2051 SH	DEFINED	08,09,03	2051	
EIDOS PLC	SPONSORED AD	282485101	4074	2016783 SH	DEFINED	08,09,03	2016783	
EL PASO CORP	DBC	28336LAC3	10188	25000000 PRN	DEFINED	01,03	25000000	
EL PASO CORP	COM	28336L109	43879	2128991 SH	DEFINED	01,03	2072566	
56425								
EL PASO CORP	COM	28336L109	12766	619396 SH	OTHER	01,03	435215	
184181								
EL PASO CORP	COM	28336L109	4277	207541 SH	DEFINED	05,01,03	207541	

EL PASO CORP	COM	28336L109	204	9900	SH	OTHER	05,01,03	9900
EL PASO CORP	COM	28336L109	10725	520400	SH	OTHER	06,01,03	520400
EL PASO CORP	COM	28336L109	1752	85027	SH	DEFINED	07,06,01,03	85027
EL PASO CORP	COM	28336L109	2203	106900	SH	DEFINED	08,09,03	106900
EL PASO CORP 447952	COM	28336L109	63891	3100000	SH	DEFINED	11,06,01,03	2652048
EL PASO CORP	COM	28336L109	52	2546	SH	DEFINED	13,01,03	2546
EL PASO ELEC CO 10100	COM NEW	283677854	194	14000	SH	DEFINED	01,03	3900
EL PASO ELEC CO	COM NEW	283677854	1691	122125	SH	DEFINED	05,01,03	122125
EL PASO ELEC CO	COM NEW	283677854	1086	78400	SH	DEFINED	07,06,01,03	78400
EL PASO ENERGY PARTNERS L P	COM	28368B102	465	14590	SH	DEFINED	01,03	14590
EL PASO ENERGY PARTNERS L P 12650	COM	28368B102	1280	40150	SH	OTHER	01,03	27500
EL PASO ENERGY PARTNERS L P	COM	28368B102	2060	64650	SH	DEFINED	08,09,03	64650
EL PASO ENERGY PARTNERS L P	COM	28368B102	25	800	SH	OTHER	13,01,03	800
ELAN FIN CORP LTD	NOTE	284129AC7	13463	29509000	PRN	DEFINED	08,09,03	29509000
ELAN PLC 2700	ADR	284131208	83	15230	SH	DEFINED	01,03	12530
ELAN PLC 5192	ADR	284131208	86	15799	SH	OTHER	01,03	10607
ELAN PLC	ADR	284131208	34	6150	SH	DEFINED	08,09,03	6150
ELAN PLC	ADR	284131208	271	49600	SH	CALL	DEFINED 08,09,03	49600
ELAN PLC	ADR	284131208	269	49100	SH	PUT	DEFINED 08,09,03	49100
ELCOR CORP 6600	COM	284443108	216	7900	SH	DEFINED	01,03	1300
ELCOR CORP	COM	284443108	1414	51700	SH	DEFINED	05,01,03	51700
ELCOR CORP	COM	284443108	823	30100	SH	DEFINED	07,06,01,03	30100
ELECTRO SCIENTIFIC INDS 5650 1100	COM	285229100	243	10000	SH	DEFINED	01,03	3250
ELECTRO SCIENTIFIC INDS 1350	COM	285229100	33	1350	SH	OTHER	01,03	
ELECTRO SCIENTIFIC INDS	COM	285229100	1663	68425	SH	DEFINED	05,01,03	68425
ELECTRO SCIENTIFIC INDS	COM	285229100	1038	42700	SH	DEFINED	07,06,01,03	42700
ELECTRO SCIENTIFIC INDS	COM	285229100	19	780	SH	DEFINED	08,09,03	780
ELECTRO SCIENTIFIC INDS	COM	285229100	564	23200	SH	DEFINED	17,16	23200
ELECTROGLAS INC 7440	COM	285324109	76	7600	SH	DEFINED	01,03	160
ELECTROGLAS INC 160	COM	285324109	2	160	SH	OTHER	01,03	
ELECTROGLAS INC	COM	285324109	504	50435	SH	DEFINED	05,01,03	50435
ELECTROGLAS INC	COM	285324109	328	32800	SH	DEFINED	07,06,01,03	32800
ELECTRONIC ARTS INC 9950	COM	285512109	35503	537514	SH	DEFINED	01,03	527564
ELECTRONIC ARTS INC 31490	COM	285512109	3859	58422	SH	OTHER	01,03	26932
ELECTRONIC ARTS INC	COM	285512109	6036	91379	SH	DEFINED	05,01,03	91379
ELECTRONIC ARTS INC	COM	285512109	8981	135975	SH	DEFINED	07,06,01,03	135975
ELECTRONIC ARTS INC	COM	285512109	558	8451	SH	DEFINED	08,09,03	8451
ELECTRONIC ARTS INC	COM	285512109	5542	83900	SH	DEFINED	11,01,03	83900
ELECTRONIC ARTS INC	COM	285512109	27	415	SH	DEFINED	13,01,03	415
ELECTRONIC DATA SYS NEW 55226	COM	285661104	11990	322734	SH	DEFINED	01,03	267508
ELECTRONIC DATA SYS NEW 52670	COM	285661104	6983	187980	SH	OTHER	01,03	135310
ELECTRONIC DATA SYS NEW	COM	285661104	9803	263870	SH	DEFINED	05,01,03	263870
ELECTRONIC DATA SYS NEW	COM	285661104	6677	179729	SH	DEFINED	07,06,01,03	179729
ELECTRONIC DATA SYS NEW	COM	285661104	6338	170600	SH	DEFINED	08,09,03	170600
ELECTRONIC DATA SYS NEW	COM	285661104	724	19500	SH	DEFINED	17,16	19500
EMCOR GROUP INC 4100	COM	29084Q100	346	5900	SH	DEFINED	01,03	1800
EMCOR GROUP INC	COM	29084Q100	2210	37650	SH	DEFINED	05,01,03	37650
EMCOR GROUP INC	COM	29084Q100	1350	23000	SH	DEFINED	07,06,01,03	23000
EMERGING MKTS FLOATING RATE 8833	COM	290885102	142	13251	SH	OTHER	01,03	4418
EMERGING MKTS TELECOMNC FD N	COM	290890102	480	70914	SH	DEFINED	01,03	70914
EMERGING MKTS TELECOMNC FD N	COM	290890102	11	1599	SH	OTHER	01,03	1599
EMERGING MKTS INCOME FD 8333	COM	290918101	172	12500	SH	OTHER	01,03	4167
EMERGING MKTS INCM FD II	COM	290920107	171	14120	SH	DEFINED	01,03	14120
EMERGING MKTS INCM FD II 18911	COM	290920107	365	30176	SH	OTHER	01,03	11265
EMERSON ELEC CO 92797	COM	291011104	47183	881760	SH	DEFINED	01,03	788963
EMERSON ELEC CO 673938	COM	291011104	67427	1260083	SH	OTHER	01,03	586145
EMERSON ELEC CO	COM	291011104	8022	149925	SH	DEFINED	05,01,03	149925
EMERSON ELEC CO	COM	291011104	395	7375	SH	OTHER	05,01,03	7375
EMERSON ELEC CO	COM	291011104	2796	52250	SH	DEFINED	07,06,01,03	52250
EMERSON ELEC CO	COM	291011104	1445	27000	SH	DEFINED	08,09,03	27000
EMERSON ELEC CO	COM	291011104	2140	40000	SH	PUT	DEFINED 08,09,03	40000
EMMIS COMMUNICATIONS CORP	CL A	291525103	88	4150	SH	DEFINED	01,03	4150
EMMIS COMMUNICATIONS CORP	CL A	291525103	734	34640	SH	DEFINED	05,01,03	34640
EMMIS COMMUNICATIONS CORP	CL A	291525103	1105	52125	SH	DEFINED	07,06,01,03	52125
EMMIS COMMUNICATIONS CORP	CL A	291525103	2	100	SH	DEFINED	08,09,03	100

ENZON INC	COM	293904108	1262	51300	SH	DEFINED 05,01,03	51300
ENZON INC	COM	293904108	4981	202414	SH	DEFINED 07,06,01,03	202414
ENZON INC	COM	293904108	4	152	SH	DEFINED 08,09,03	152
ENZO BIOCHEM INC 3800	COM	294100102	327	22809	SH	DEFINED 01,03	19009
ENZO BIOCHEM INC	COM	294100102	1529	106677	SH	DEFINED 05,01,03	106677
ENZO BIOCHEM INC	COM	294100102	2747	191718	SH	DEFINED 07,06,01,03	191718
EPICOR SOFTWARE CORP	COM	29426L108	21	13600	SH	DEFINED 01,03	13600
EPICOR SOFTWARE CORP	COM	29426L108		200	SH	DEFINED 08,09,03	200
EPLUS INC	COM	294268107	70	10000	SH	DEFINED 01,03	10000
EPRESENCE INC 7200	COM	294348107	27	7200	SH	DEFINED 01,03	
EPRESENCE INC	COM	294348107	195	52025	SH	DEFINED 05,01,03	52025
EPRESENCE INC	COM	294348107	132	35300	SH	DEFINED 07,06,01,03	35300
EQUIDYNE CORP 66000	COM	29442R105	33	66000	SH	OTHER 01,03	
EQUIFAX INC 427361	COM	294429105	11666	432061	SH	DEFINED 01,03	4700
EQUIFAX INC 75730 34327	COM	294429105	13315	493138	SH	OTHER 01,03	383081
EQUIFAX INC	COM	294429105	1301	48180	SH	DEFINED 05,01,03	48180
EQUIFAX INC	COM	294429105	67	2475	SH	OTHER 05,01,03	2475
EQUIFAX INC	COM	294429105	560	20725	SH	DEFINED 07,06,01,03	20725
EQUIFAX INC	COM	294429105	22	800	SH	DEFINED 08,09,03	800
EQUITABLE RES INC 2024	COM	294549100	475	13862	SH	DEFINED 01,03	11838
EQUITABLE RES INC 3710	COM	294549100	387	11274	SH	OTHER 01,03	7564
EQUITABLE RES INC	COM	294549100	1448	42229	SH	DEFINED 05,01,03	42229
EQUITABLE RES INC	COM	294549100	2142	62450	SH	DEFINED 07,06,01,03	62450
EQUITY INCOME FD 230	UT 1 EX SR-A	294700703	847	9930	SH	DEFINED 01,03	9700
EQUITY INCOME FD 2125	UT 1 EX SR-A	294700703	1601	18764	SH	OTHER 01,03	16639
EQUITY OFFICE PROPERTIES TRU 4853 66775	COM	294741103	4960	164769	SH	DEFINED 01,03	93141
EQUITY OFFICE PROPERTIES TRU 11269	COM	294741103	339	11269	SH	OTHER 01,03	
EQUITY OFFICE PROPERTIES TRU	COM	294741103	14512	482120	SH	DEFINED 05,01,03	482120
EQUITY OFFICE PROPERTIES TRU	COM	294741103	208	6900	SH	OTHER 05,01,03	6900
EQUITY OFFICE PROPERTIES TRU	COM	294741103	13433	446283	SH	DEFINED 07,06,01,03	446283
EQUITY OFFICE PROPERTIES TRU	COM	294741103	78	2600	SH	DEFINED 08,09,03	2600
EQUITY RESIDENTIAL 4200	SH BEN INT	29476L107	1152	40084	SH	DEFINED 01,03	35884
EQUITY RESIDENTIAL 11182	SH BEN INT	29476L107	397	13818	SH	OTHER 01,03	2636
EQUITY RESIDENTIAL	SH BEN INT	29476L107	2767	96255	SH	DEFINED 05,01,03	96255
EQUITY RESIDENTIAL	SH BEN INT	29476L107	129	4500	SH	OTHER 05,01,03	4500
EQUITY RESIDENTIAL	SH BEN INT	29476L107	2456	85435	SH	DEFINED 07,06,01,03	85435
EQUITY RESIDENTIAL	SH BEN INT	29476L107	365	12700	SH	DEFINED 08,09,03	12700
EQUITY RESIDENTIAL	PFD CV 1/10	29476L859	1441	57525	SH	DEFINED 01,03	57525
EQUITY RESIDENTIAL	PFD CV 1/10	29476L859	4539	181200	SH	DEFINED 07,06,01,03	181200
ERICSSON L M TEL CO 21700	ADR CL B SEK	294821400	1050	728832	SH	DEFINED 01,03	707132
ERICSSON L M TEL CO 186253	ADR CL B SEK	294821400	1632	1133270	SH	OTHER 01,03	947017
ERICSSON L M TEL CO	ADR CL B SEK	294821400	1285	892452	SH	DEFINED 08,09,03	892452
ERICSSON L M TEL CO	ADR CL B SEK	294821400	36	25000	SH CALL	DEFINED 08,09,03	25000
ERICSSON L M TEL CO	ADR CL B SEK	294821400	576	400000	SH PUT	DEFINED 08,09,03	400000
ESCO TECHNOLOGIES INC	COM	296315104	1340	38290	SH	DEFINED 01,03	38290
ESCO TECHNOLOGIES INC 277	COM	296315104	27	777	SH	OTHER 01,03	500
ESSEX PPTY TR INC	COM	297178105	5	100	SH	DEFINED 01,03	100
ESSEX PPTY TR INC 500	COM	297178105	27	500	SH	OTHER 01,03	
ESSEX PPTY TR INC	COM	297178105	2215	40500	SH	DEFINED 05,01,03	40500
ESSEX PPTY TR INC	COM	297178105	1581	28900	SH	DEFINED 07,06,01,03	28900
ESTERLINE TECHNOLOGIES CORP 200	COM	297425100	149	6582	SH	DEFINED 01,03	6382
ESTERLINE TECHNOLOGIES CORP 1795	COM	297425100	41	1795	SH	OTHER 01,03	
ESTERLINE TECHNOLOGIES CORP	COM	297425100	1086	47825	SH	DEFINED 05,01,03	47825
ESTERLINE TECHNOLOGIES CORP	COM	297425100	729	32100	SH	DEFINED 07,06,01,03	32100
ETABLISSEMENTS DELHAIZE FRER 700	SPONSORED AD	29759W101	182	3908	SH	DEFINED 01,03	3208
ETABLISSEMENTS DELHAIZE FRER 6718	SPONSORED AD	29759W101	346	7419	SH	OTHER 01,03	701
ETHAN ALLEN INTERIORS INC 15770 125	COM	297602104	3975	114063	SH	DEFINED 01,03	98168
ETHAN ALLEN INTERIORS INC 9079	COM	297602104	316	9079	SH	OTHER 01,03	
ETHAN ALLEN INTERIORS INC	COM	297602104	5295	151931	SH	DEFINED 05,01,03	151931
ETHAN ALLEN INTERIORS INC	COM	297602104	6918	198516	SH	DEFINED 07,06,01,03	198516
ETHAN ALLEN INTERIORS INC	COM	297602104	7	200	SH	DEFINED 08,09,03	200
ETHAN ALLEN INTERIORS INC	COM	297602104	8	225	SH	DEFINED 13,01,03	225

ETHYL CORP 696	COM	297659104	17	22650	SH	DEFINED 01,03	21954
ETHYL CORP	COM	297659104	44	58696	SH	OTHER 01,03	58696
EVERGREEN RES INC 8450	COM NO PAR	299900308	585	13760	SH	DEFINED 01,03	5310
EVERGREEN RES INC 1650	COM NO PAR	299900308	70	1650	SH	OTHER 01,03	
EVERGREEN RES INC	COM NO PAR	299900308	2400	56475	SH	DEFINED 05,01,03	56475
EVERGREEN RES INC	COM NO PAR	299900308	1228	28900	SH	DEFINED 07,06,01,03	28900
EXACT SCIENCES CORP 1021	COM	30063P105	343	21460	SH	DEFINED 01,03	20439
EXACT SCIENCES CORP	COM	30063P105	1039	65055	SH	DEFINED 05,01,03	65055
EXACT SCIENCES CORP	COM	30063P105	3640	227942	SH	DEFINED 07,06,01,03	227942
EXAR CORP	COM	300645108	87	4410	SH	DEFINED 01,03	4410
EXAR CORP 200	COM	300645108	33	1650	SH	OTHER 01,03	1450
EXAR CORP	COM	300645108	1578	80000	SH	DEFINED 05,01,03	80000
EXAR CORP	COM	300645108	1195	60600	SH	DEFINED 07,06,01,03	60600
EXE TECHNOLOGIES INC	COM	301504106	145	129575	SH	DEFINED 08,09,03	129575
EXELON CORP 8172	COM	30161N101	3707	70875	SH	DEFINED 01,03	62703
EXELON CORP 44870	COM	30161N101	2932	56066	SH	OTHER 01,03	11196
EXELON CORP	COM	30161N101	5931	113407	SH	DEFINED 05,01,03	113407
EXELON CORP	COM	30161N101	289	5525	SH	OTHER 05,01,03	5525
EXELON CORP	COM	30161N101	13023	249000	SH	OTHER 06,01,03	249000
EXELON CORP	COM	30161N101	2363	45175	SH	DEFINED 07,06,01,03	45175
EXELON CORP	COM	30161N101	94	1800	SH	DEFINED 08,09,03	1800
EXPEDIA INC	CL A	302125109	10	176	SH	DEFINED 01,03	176
EXPEDIA INC	CL A	302125109	59	1000	SH	OTHER 01,03	1000
EXPEDIA INC	CL A	302125109	12	200	SH	DEFINED 05,01,03	200
EXPEDIA INC	CL A	302125109	3896	65705	SH	DEFINED 17,16	65705
EXPEDITORS INTL WASH INC 600	COM	302130109	410	12370	SH	DEFINED 01,03	11770
EXPEDITORS INTL WASH INC 366	COM	302130109	18	550	SH	OTHER 01,03	184
EXPEDITORS INTL WASH INC	COM	302130109	3567	107556	SH	DEFINED 05,01,03	107556
EXPEDITORS INTL WASH INC	COM	302130109	10678	322020	SH	DEFINED 07,06,01,03	322020
EXPRESS SCRIPTS INC 100	COM	302182100	4043	80673	SH	DEFINED 01,03	80573
EXPRESS SCRIPTS INC 34441	COM	302182100	1751	34950	SH	OTHER 01,03	509
EXPRESS SCRIPTS INC	COM	302182100	4243	84676	SH	DEFINED 05,01,03	84676
EXPRESS SCRIPTS INC	COM	302182100	12751	254457	SH	DEFINED 07,06,01,03	254457
EXPRESS SCRIPTS INC	COM	302182100	1760	35117	SH	DEFINED 08,09,03	35117
EXPRESS SCRIPTS INC	COM	302182100	1854	37000	SH	DEFINED 08,09,03	37000
EXPRESS SCRIPTS INC	COM	302182100	8854	176700	SH	DEFINED 11,01,03	176700
EXTENDED STAY AMER INC	COM	30224P101	619	38150	SH	DEFINED 01,03	38150
EXTENDED STAY AMER INC	COM	30224P101	985	60753	SH	DEFINED 05,01,03	60753
EXTENDED STAY AMER INC	COM	30224P101	1482	91350	SH	DEFINED 07,06,01,03	91350
EXTREME NETWORKS INC	COM	30226D106		19	SH	DEFINED 01,03	19
EXTREME NETWORKS INC 400	COM	30226D106	6	600	SH	OTHER 01,03	200
EXTREME NETWORKS INC	COM	30226D106	3	300	SH	DEFINED 05,01,03	300
EXTREME NETWORKS INC	COM	30226D106	67	6600	SH	DEFINED 08,09,03	6600
EXTREME NETWORKS INC	COM	30226D106	6	600	SH	CALL DEFINED 08,09,03	600
EXTREME NETWORKS INC	COM	30226D106	20	2000	SH	PUT DEFINED 08,09,03	2000
EXULT INC DEL	COM	302284104	23830	3666078	SH	DEFINED	3666078
EXXON MOBIL CORP 1970817	COM	30231G102	1063834	25997908	SH	DEFINED 01,03	24027091
EXXON MOBIL CORP 9954026	COM	30231G102	895187	21876504	SH	OTHER 01,03	11922478
EXXON MOBIL CORP 1605000	COM	30231G102	130405	3186831	SH	DEFINED 05,01,03	1581831
EXXON MOBIL CORP	COM	30231G102	70415	1720800	SH	OTHER 05,01,03	1720800
EXXON MOBIL CORP	COM	30231G102	6072	148389	SH	OTHER 06,01,03	148389
EXXON MOBIL CORP	COM	30231G102	101232	2473893	SH	DEFINED 07,06,01,03	2473893
EXXON MOBIL CORP	COM	30231G102	5705	139422	SH	DEFINED 08,09,03	139422
EXXON MOBIL CORP	COM	30231G102	3466	84700	SH	CALL DEFINED 08,09,03	84700
EXXON MOBIL CORP	COM	30231G102	614	15000	SH	PUT DEFINED 08,09,03	15000
EXXON MOBIL CORP	COM	30231G102	1228	30000	SH	DEFINED 11,06,01,03	30000
EXXON MOBIL CORP	COM	30231G102	259	6320	SH	DEFINED 13,01,03	6320
EXXON MOBIL CORP 1492	COM	30231G102	113	2752	SH	OTHER 13,01,03	1260
F&M BANCORP MD	COM	302367107	594	16840	SH	DEFINED 01,03	16840
F&M BANCORP MD 1425	COM	302367107	109	3090	SH	OTHER 01,03	1665
FEI CO	COM	30241L109	34	1380	SH	DEFINED 01,03	1380
FEI CO	COM	30241L109	32	1310	SH	OTHER 01,03	1310
FEI CO	COM	30241L109	515	20993	SH	DEFINED 05,01,03	20993
FEI CO	COM	30241L109	781	31875	SH	DEFINED 07,06,01,03	31875
FLIR SYS INC 300	COM	302445101	13	300	SH	OTHER 01,03	
FLIR SYS INC	COM	302445101	1437	34250	SH	DEFINED 05,01,03	34250
FLIR SYS INC	COM	302445101	1087	25900	SH	DEFINED 07,06,01,03	25900

FLIR SYS INC	COM	302445101	1141	27175	SH	DEFINED 08,09,03	27175
FMC TECHNOLOGIES INC 2150	COM	30249U101	87	4210	SH	DEFINED 01,03	2060
FMC TECHNOLOGIES INC 2750	COM	30249U101	57	2750	SH	OTHER 01,03	
FMC TECHNOLOGIES INC	COM	30249U101	884	42566	SH	DEFINED 05,01,03	42566
FMC TECHNOLOGIES INC	COM	30249U101	1338	64450	SH	DEFINED 07,06,01,03	64450
F M C CORP 1250	COM NEW	302491303	283	9380	SH	DEFINED 01,03	8130
F M C CORP 5600	COM NEW	302491303	169	5600	SH	OTHER 01,03	
F M C CORP	COM NEW	302491303	685	22690	SH	DEFINED 05,01,03	22690
F M C CORP	COM NEW	302491303	1039	34425	SH	DEFINED 07,06,01,03	34425
F M C CORP	COM NEW	302491303	1750	58000	SH	DEFINED 08,09,03	58000
FNB CORP PA 918	COM	302520101	593	21611	SH	DEFINED 01,03	21611
FNB CORP PA 918	COM	302520101	35	1274	SH	OTHER 01,03	356
FNB CORP PA	COM	302520101	1693	61639	SH	DEFINED 05,01,03	61639
FNB CORP PA	COM	302520101	5964	217177	SH	DEFINED 07,06,01,03	217177
FPL GROUP INC 49181	COM	302571104	38621	643794	SH	DEFINED 01,03	594613
FPL GROUP INC 125172	COM	302571104	17714	295284	SH	OTHER 01,03	170112
FPL GROUP INC	COM	302571104	7156	119291	SH	DEFINED 05,01,03	119291
FPL GROUP INC	COM	302571104	181	3025	SH	OTHER 05,01,03	3025
FPL GROUP INC	COM	302571104	1917	31950	SH	OTHER 06,01,03	31950
FPL GROUP INC	COM	302571104	13857	230986	SH	DEFINED 07,06,01,03	230986
FPL GROUP INC	COM	302571104	3515	58600	SH	DEFINED 08,09,03	58600
FPL GROUP INC	COM	302571104	6	100	SH	DEFINED 13,01,03	100
FACTORY 2-U INC	COM	303072102	1	100	SH	DEFINED 01,03	100
FACTORY 2-U INC	COM	303072102	367	26500	SH	DEFINED 05,01,03	26500
FACTORY 2-U INC	COM	303072102	278	20100	SH	DEFINED 07,06,01,03	20100
FACTSET RESH SYS INC 16300	COM	303075105	655	22000	SH	DEFINED 01,03	5700
FACTSET RESH SYS INC	COM	303075105	2858	96000	SH	DEFINED 05,01,03	96000
FACTSET RESH SYS INC	COM	303075105	1551	52100	SH	DEFINED 07,06,01,03	52100
FACTUAL DATA CORP	COM	303094106	12503	1096755	SH	DEFINED 01,03	1096755
FAIR ISAAC & CO INC 16538	COM	303250104	909	27668	SH	DEFINED 01,03	11130
FAIR ISAAC & CO INC 1686	COM	303250104	55	1686	SH	OTHER 01,03	
FAIR ISAAC & CO INC	COM	303250104	3304	100525	SH	DEFINED 05,01,03	100525
FAIR ISAAC & CO INC	COM	303250104	1775	54000	SH	DEFINED 07,06,01,03	54000
FAIRCHILD SEMICONDUCTOR INTL	CL A	303726103	61	2498	SH	DEFINED 01,03	2498
FAIRCHILD SEMICONDUCTOR INTL	CL A	303726103	33	1350	SH	OTHER 01,03	1350
FAIRCHILD SEMICONDUCTOR INTL	CL A	303726103	1832	75397	SH	DEFINED 05,01,03	75397
FAIRCHILD SEMICONDUCTOR INTL	CL A	303726103	2718	111850	SH	DEFINED 07,06,01,03	111850
FALCON PRODS INC	COM	306075102	244	40000	SH	OTHER 01,03	40000
FAMILY DLR STORES INC 547000	COM	307000109	524944	14892033	SH	DEFINED 01,03	14345033
FAMILY DLR STORES INC 4700	COM	307000109	194	5490	SH	OTHER 01,03	790
FAMILY DLR STORES INC	COM	307000109	1962	55655	SH	DEFINED 05,01,03	55655
FAMILY DLR STORES INC	COM	307000109	106	3000	SH	OTHER 05,01,03	3000
FAMILY DLR STORES INC	COM	307000109	763	21650	SH	DEFINED 07,06,01,03	21650
FAMILY DLR STORES INC	COM	307000109	293	8320	SH	DEFINED 08,09,03	8320
FASTENAL CO 1600	COM	311900104	329	8550	SH	DEFINED 01,03	6950
FASTENAL CO	COM	311900104	77	2000	SH	OTHER 01,03	2000
FASTENAL CO	COM	311900104	1928	50074	SH	DEFINED 05,01,03	50074
FASTENAL CO	COM	311900104	2881	74800	SH	DEFINED 07,06,01,03	74800
FASTENAL CO	COM	311900104	655	17000	SH	DEFINED 08,09,03	17000
FASTENAL CO	COM	311900104	8287	215200	SH	DEFINED 11,01,03	215200
FAUQUIER BANKSHARES INC VA	COM	312059108	926	61300	SH	DEFINED 01,03	61300
FEDDERS CORP 3900	COM NEW	313135501	10	3900	SH	DEFINED 01,03	
FEDDERS CORP	COM NEW	313135501	181	71425	SH	DEFINED 05,01,03	71425
FEDDERS CORP	COM NEW	313135501	126	49900	SH	DEFINED 07,06,01,03	49900
FEDERAL HOME LN MTG CORP 41592	COM	313400301	56833	928639	SH	DEFINED 01,03	887047
FEDERAL HOME LN MTG CORP 218026	COM	313400301	26044	425548	SH	OTHER 01,03	207522
FEDERAL HOME LN MTG CORP	COM	313400301	24823	405602	SH	DEFINED 05,01,03	405602
FEDERAL HOME LN MTG CORP	COM	313400301	710	11600	SH	OTHER 05,01,03	11600
FEDERAL HOME LN MTG CORP	COM	313400301	18084	295483	SH	DEFINED 07,06,01,03	295483
FEDERAL HOME LN MTG CORP	COM	313400301	4976	81303	SH	DEFINED 08,09,03	81303
FEDERAL HOME LN MTG CORP	COM	313400301	6395	104500	SH	DEFINED 08,09,03	104500
FEDERAL HOME LN MTG CORP	COM	313400301	5422	88600	SH	DEFINED 08,09,03	88600
FEDERAL HOME LN MTG CORP	COM	313400301	61	1000	SH	DEFINED 13,01,03	1000
FEDERAL NATL MTG ASSN	COM	313586109	4222	57252	SH	DEFINED	57252
FEDERAL NATL MTG ASSN 100653	COM	313586109	230979	3131920	SH	DEFINED 01,03	3031267
FEDERAL NATL MTG ASSN 468627	COM	313586109	83332	1129920	SH	OTHER 01,03	661293
FEDERAL NATL MTG ASSN	COM	313586109	38123	516925	SH	DEFINED 05,01,03	

FIRST BANCORP P R	COM		318672102	2438	64675	SH	DEFINED 05,01,03	64675
FIRST BANCORP P R	COM		318672102	1553	41200	SH	DEFINED 07,06,01,03	41200
FIRST BKS AMER INC	COM		31928N103	297	7583	SH	DEFINED 01,03	7583
FIRST CHARTER CORP 1250	COM		319439105	952	52642	SH	DEFINED 01,03	51392
FIRST CHARTER CORP	COM		319439105	29	1610	SH	OTHER 01,03	1610
FIRST COMWLTH FINL CORP PA	COM		319829107	223	16540	SH	DEFINED 01,03	16540
FIRST COMWLTH FINL CORP PA	COM		319829107	108	8000	SH	OTHER 01,03	8000
FIRST DATA CORP	DEBT	2.000%	319963AD6	305	290000	PRN	DEFINED 01,03	290000
FIRST DATA CORP	DEBT	2.000%	319963AD6	6615	6300000	PRN	DEFINED 07,06,01,03	6300000
FIRST DATA CORP 88696	COM		319963104	162201	4360244	SH	DEFINED 01,03	4271548
FIRST DATA CORP 412033	COM		319963104	39677	1066593	SH	OTHER 01,03	654560
FIRST DATA CORP 303145	COM		319963104	11277	303145	SH	DEFINED 05,01,03	
FIRST DATA CORP 846855	COM		319963104	43282	1163500	SH	OTHER 05,01,03	316645
FIRST DATA CORP	COM		319963104	3442	92525	SH	DEFINED 07,06,01,03	92525
FIRST DATA CORP	COM		319963104	4371	117500	SH	DEFINED 08,09,03	117500
FIRST DATA CORP	COM		319963104	1860	50000	SH	CALL DEFINED 08,09,03	50000
FIRST DATA CORP	COM		319963104	9300	250000	SH	PUT DEFINED 08,09,03	250000
FIRST DATA CORP 800	COM		319963104	164	4415	SH	DEFINED 13,01,03	3615
FIRST FINL BANCORP OH	COM		320209109	83	4254	SH	DEFINED 01,03	4254
FIRST FINL BANCORP OH	COM		320209109	303	15500	SH	OTHER 01,03	15500
FIRST FINL BANCORP OH	COM		320209109	94	4827	SH	DEFINED 05,01,03	4827
FIRST FINL FD INC	COM		320228109	205	13295	SH	DEFINED 01,03	13295
FIRST FINL FD INC	COM		320228109	34	2201	SH	OTHER 01,03	2201
FIRST INDUSTRIAL REALTY TRUS	COM		32054K103	23	700	SH	DEFINED 01,03	700
FIRST INDUSTRIAL REALTY TRUS 700	COM		32054K103	301	9170	SH	OTHER 01,03	8470
FIRST MERCHANTS CORP	COM		320817109	788	26255	SH	DEFINED 01,03	26255
FIRST MIDWEST BANCORP DEL	COM		320867104	2682	96549	SH	DEFINED 01,03	96549
FIRST MIDWEST BANCORP DEL 21043	COM		320867104	1376	49543	SH	OTHER 01,03	28500
FIRST MIDWEST BANCORP DEL	COM		320867104	3379	121625	SH	DEFINED 05,01,03	121625
FIRST MIDWEST BANCORP DEL	COM		320867104	2089	75200	SH	DEFINED 07,06,01,03	75200
FIRST NATL CORP ORANGEBURG S	COM		320942105	865	28643	SH	DEFINED 01,03	28643
FIRST HEALTH GROUP CORP	COM		320960107	3503	124930	SH	DEFINED 01,03	124930
FIRST HEALTH GROUP CORP 4673	COM		320960107	197	7025	SH	OTHER 01,03	2352
FIRST HEALTH GROUP CORP	COM		320960107	2774	98919	SH	DEFINED 05,01,03	98919
FIRST HEALTH GROUP CORP	COM		320960107	7733	275775	SH	DEFINED 07,06,01,03	275775
FIRST HEALTH GROUP CORP	COM		320960107	28	1000	SH	DEFINED 08,09,03	1000
FIRST REP BK SAN FRANCISCO	COM		336158100	773	28100	SH	DEFINED 05,01,03	28100
FIRST REP BK SAN FRANCISCO	COM		336158100	586	21300	SH	DEFINED 07,06,01,03	21300
FIRST SOUTH BANCORP INC VA	COM		33646W100	223	6150	SH	DEFINED 01,03	6150
FIRST TENN NATL CORP	COM		337162101	552	14410	SH	DEFINED 01,03	14410
FIRST TENN NATL CORP 4240	COM		337162101	658	17190	SH	OTHER 01,03	12950
FIRST TENN NATL CORP	COM		337162101	1539	40190	SH	DEFINED 05,01,03	40190
FIRST TENN NATL CORP	COM		337162101	80	2100	SH	OTHER 05,01,03	2100
FIRST TENN NATL CORP	COM		337162101	588	15350	SH	DEFINED 07,06,01,03	15350
FIRST TENN NATL CORP	COM		337162101	23	600	SH	DEFINED 08,09,03	600
FIRST VA BANKS INC 475	COM		337477103	8205	153015	SH	DEFINED 01,03	152540
FIRST VA BANKS INC 22516	COM		337477103	3675	68542	SH	OTHER 01,03	46026
FIRST VA BANKS INC	COM		337477103	1667	31086	SH	DEFINED 05,01,03	31086
FIRST VA BANKS INC	COM		337477103	2530	47175	SH	DEFINED 07,06,01,03	47175
FISERV INC 3024	COM		337738108	316	8601	SH	DEFINED 01,03	5577
FISERV INC 1140	COM		337738108	186	5061	SH	OTHER 01,03	3921
FISERV INC	COM		337738108	2374	64665	SH	DEFINED 05,01,03	64665
FISERV INC	COM		337738108	118	3225	SH	OTHER 05,01,03	3225
FISERV INC	COM		337738108	850	23150	SH	DEFINED 07,06,01,03	23150
FISERV INC	COM		337738108	571	15549	SH	DEFINED 08,09,03	15549
FISHER COMMUNICATIONS INC 381104	COM		337756209	53717	914800	SH	DEFINED 01,03	533696
FISHER COMMUNICATIONS INC 5748	COM		337756209	3753	63908	SH	OTHER 01,03	58160
FIRSTFED FINL CORP 2626	COM		337907109	2296	79168	SH	DEFINED 01,03	76542
FIRSTFED FINL CORP 1674	COM		337907109	49	1674	SH	OTHER 01,03	
FIRSTFED FINL CORP	COM		337907109	1223	42175	SH	DEFINED 05,01,03	42175
FIRSTFED FINL CORP	COM		337907109	777	26800	SH	DEFINED 07,06,01,03	26800
FIRSTMERIT CORP	COM		337915102	568	20600	SH	DEFINED 01,03	20600
FIRSTMERIT CORP	COM		337915102	179	6500	SH	OTHER 01,03	6500
FIRSTMERIT CORP	COM		337915102	1572	56984	SH	DEFINED 05,01,03	56984
FIRSTMERIT CORP	COM		337915102	2311	83775	SH	DEFINED 07,06,01,03	83775
FIRSTENERGY CORP 771	COM		337932107	3467	103865	SH	DEFINED 01,03	103094

FIRSTENERGY CORP 14597	COM	337932107	840	25170	SH	OTHER	01,03	10573
FIRSTENERGY CORP	COM	337932107	3804	113955	SH	DEFINED	05,01,03	113955
FIRSTENERGY CORP	COM	337932107	169	5050	SH	OTHER	05,01,03	5050
FIRSTENERGY CORP	COM	337932107	6302	188800	SH	OTHER	06,01,03	188800
FIRSTENERGY CORP	COM	337932107	1203	36025	SH	DEFINED	07,06,01,03	36025
FIRSTENERGY CORP	COM	337932107	57	1700	SH	DEFINED	08,09,03	1700
FIVE STAR QUALITY CARE INC	COM	33832D106	1	224	SH	DEFINED	01,03	224
FIVE STAR QUALITY CARE INC 90	COM	33832D106	1	162	SH	OTHER	01,03	72
FIVE STAR QUALITY CARE INC	COM	33832D106	165	29500	SH	DEFINED	08,09,03	29500
FLAG FINL CORP	COM	33832H107	211	19730	SH	DEFINED	01,03	19730
FLEETBOSTON FINL CORP	COM	339030108	103520	3200000	SH	DEFINED		3200000
FLEETBOSTON FINL CORP 112610	COM	339030108	16302	503941	SH	DEFINED	01,03	391331
FLEETBOSTON FINL CORP 92903	COM	339030108	6519	201525	SH	OTHER	01,03	108622
FLEETBOSTON FINL CORP	COM	339030108	30927	956013	SH	DEFINED	05,01,03	956013
FLEETBOSTON FINL CORP	COM	339030108	592	18300	SH	OTHER	05,01,03	18300
FLEETBOSTON FINL CORP	COM	339030108	19197	593417	SH	DEFINED	07,06,01,03	593417
FLEETBOSTON FINL CORP	COM	339030108	518	16010	SH	DEFINED	08,09,03	16010
FLEETBOSTON FINL CORP	COM	339030108	971	30000	SH	CALL	DEFINED 08,09,03	30000
FLEETBOSTON FINL CORP	COM	339030108	1132	35000	SH	PUT	DEFINED 08,09,03	35000
FLEETWOOD ENTERPRISES INC 4000	COM	339099103	55	6300	SH	DEFINED	01,03	2300
FLEETWOOD ENTERPRISES INC	COM	339099103	674	77425	SH	DEFINED	05,01,03	77425
FLEETWOOD ENTERPRISES INC	COM	339099103	473	54400	SH	DEFINED	07,06,01,03	54400
FLEMING COS INC	COM	339130106	351	19318	SH	DEFINED	01,03	19318
FLEMING COS INC 6565	COM	339130106	205	11285	SH	OTHER	01,03	4720
FLEMING COS INC	COM	339130106	2815	155120	SH	DEFINED	05,01,03	155120
FLEMING COS INC	COM	339130106	4335	238832	SH	DEFINED	07,06,01,03	238832
FLEMING COS INC	COM	339130106	572	31500	SH	CALL	DEFINED 08,09,03	31500
FLORIDA ROCK INDS INC 10300	COM	341140101	501	13980	SH	DEFINED	01,03	3680
FLORIDA ROCK INDS INC 500	COM	341140101	18	500	SH	OTHER	01,03	
FLORIDA ROCK INDS INC	COM	341140101	2700	75400	SH	DEFINED	05,01,03	75400
FLORIDA ROCK INDS INC	COM	341140101	1583	44200	SH	DEFINED	07,06,01,03	44200
FLUOR CORP NEW 3700	COM	343412102	1248	32039	SH	DEFINED	01,03	28339
FLUOR CORP NEW 11460	COM	343412102	738	18958	SH	OTHER	01,03	7498
FLUOR CORP NEW	COM	343412102	1700	43650	SH	DEFINED	05,01,03	43650
FLUOR CORP NEW	COM	343412102	54	1375	SH	OTHER	05,01,03	1375
FLUOR CORP NEW	COM	343412102	454	11650	SH	DEFINED	07,06,01,03	11650
FLUOR CORP NEW	COM	343412102	20	501	SH	DEFINED	08,09,03	501
FLOW INTL CORP	COM	343468104	408	60544	SH	DEFINED	01,03	60544
FLOW INTL CORP	COM	343468104	38	5700	SH	OTHER	01,03	5700
FLOW INTL CORP	COM	343468104	211	31300	SH	DEFINED	05,01,03	31300
FLOW INTL CORP	COM	343468104	160	23700	SH	DEFINED	07,06,01,03	23700
FLOWERS FOODS INC	COM	343498101	292	11283	SH	DEFINED	01,03	11283
FLOWSERVE CORP	COM	34354P105	57	1900	SH	DEFINED	01,03	1900
FLOWSERVE CORP 15950	COM	34354P105	511	17150	SH	OTHER	01,03	1200
FLOWSERVE CORP	COM	34354P105	1094	36704	SH	DEFINED	05,01,03	36704
FLOWSERVE CORP	COM	34354P105	1620	54350	SH	DEFINED	07,06,01,03	54350
FLOWSERVE CORP	COM	34354P105	30	1000	SH	DEFINED	08,09,03	1000
FOMENTO ECONOMICO MEXICANO S	SPON ADR UNI	344419106	3749	95600	SH	DEFINED	01,03	95600
FOMENTO ECONOMICO MEXICANO S	SPON ADR UNI	344419106	443	11300	SH	OTHER	06,01,03	11300
FOOT LOCKER INC	COM	344849104	23	1610	SH	DEFINED	01,03	1610
FOOT LOCKER INC 2400	COM	344849104	42	2900	SH	OTHER	01,03	500
FOOT LOCKER INC	COM	344849104	19	1300	SH	DEFINED	05,01,03	1300
FOOT LOCKER INC	COM	344849104	6559	453885	SH	DEFINED	08,09,03	453885
FOOT LOCKER INC	COM	344849104	723	50000	SH	PUT	DEFINED 08,09,03	50000
FOOTSTAR INC 10940	COM	344912100	374	15300	SH	DEFINED	01,03	4332
FOOTSTAR INC 2542	COM	344912100	62	2542	SH	OTHER	01,03	
FOOTSTAR INC	COM	344912100	1565	63975	SH	DEFINED	05,01,03	63975
FOOTSTAR INC	COM	344912100	761	31100	SH	DEFINED	07,06,01,03	31100
FORD MTR CO DEL	COM PAR \$0.0	345370860	9	542	SH	DEFINED		542
FORD MTR CO DEL 80731	COM PAR \$0.0	345370860	20163	1260188	SH	DEFINED	01,03	1179457
FORD MTR CO DEL 356891	COM PAR \$0.0	345370860	13562	847630	SH	OTHER	01,03	490739
FORD MTR CO DEL	COM PAR \$0.0	345370860	15976	998470	SH	DEFINED	05,01,03	998470
FORD MTR CO DEL	COM PAR \$0.0	345370860	496	31000	SH	OTHER	05,01,03	31000
FORD MTR CO DEL	COM PAR \$0.0	345370860	9614	600900	SH	OTHER	06,01,03	600900
FORD MTR CO DEL	COM PAR \$0.0	345370860	11900	743725	SH	DEFINED	07,06,01,03	743725
FORD MTR CO DEL	COM PAR \$0.0	345370860	202	12630	SH	DEFINED	08,09,03	12630
FORD MTR CO DEL	COM PAR \$0.0	345370860	400	25000	SH	CALL	DEFINED 08,09,03	25000
FORD MTR CO DEL	COM PAR \$0.0	345370860	39	2450	SH	DEFINED	13,01,03	2450
FORD MTR CO DEL	COM PAR \$0.0	345370860	18	1100	SH	OTHER	13,01,03	500

600												
FORD MTR CO CAP TR II 2800	PFD TR CV6.5	345395206	3119	55440	SH	DEFINED	01,03					52640
FORD MTR CO CAP TR II 2500	PFD TR CV6.5	345395206	141	2500	SH	OTHER	01,03					
FORD MTR CO CAP TR II	PFD TR CV6.5	345395206	6370	113250	SH	DEFINED	07,06,01,03					113250
FORD MTR CO CAP TR II	PFD TR CV6.5	345395206	4051	72020	SH	DEFINED	08,09,03					72020
FOREST LABS INC	COM	345838106	5701	80529	SH	DEFINED	01,03					80529
FOREST LABS INC 3859	COM	345838106	601	8482	SH	OTHER	01,03					4623
FOREST LABS INC	COM	345838106	4157	58720	SH	DEFINED	05,01,03					58720
FOREST LABS INC	COM	345838106	214	3025	SH	OTHER	05,01,03					3025
FOREST LABS INC	COM	345838106	1531	21625	SH	DEFINED	07,06,01,03					21625
FOREST LABS INC	COM	345838106	71	1000	SH	DEFINED	08,09,03					1000
FOREST LABS INC	COM	345838106	5806	82000	SH	DEFINED	11,01,03					82000
FOREST OIL CORP	COM PAR \$0.0	346091705	50	1750	SH	DEFINED	01,03					1750
FOREST OIL CORP 2562	COM PAR \$0.0	346091705	74	2602	SH	OTHER	01,03					40
FOREST OIL CORP	COM PAR \$0.0	346091705	866	30445	SH	DEFINED	05,01,03					30445
FOREST OIL CORP	COM PAR \$0.0	346091705	1314	46225	SH	DEFINED	07,06,01,03					46225
FORTUNE BRANDS INC 13426	COM	349631101	9413	168082	SH	DEFINED	01,03					154656
FORTUNE BRANDS INC 38166	COM	349631101	7184	128287	SH	OTHER	01,03					90121
FORTUNE BRANDS INC	COM	349631101	2685	47942	SH	DEFINED	05,01,03					47942
FORTUNE BRANDS INC	COM	349631101	147	2625	SH	OTHER	05,01,03					2625
FORTUNE BRANDS INC	COM	349631101	5218	93175	SH	DEFINED	07,06,01,03					93175
FORTUNE BRANDS INC	COM	349631101	45	800	SH	DEFINED	08,09,03					800
FORWARD AIR CORP 5154	COM	349853101	222	6775	SH	DEFINED	01,03					1621
FORWARD AIR CORP 425	COM	349853101	14	425	SH	OTHER	01,03					
FORWARD AIR CORP	COM	349853101	1777	54200	SH	DEFINED	05,01,03					54200
FORWARD AIR CORP	COM	349853101	1105	33700	SH	DEFINED	07,06,01,03					33700
FOSSIL INC 14850	COM	349882100	318	15450	SH	DEFINED	01,03					600
FOSSIL INC 1050	COM	349882100	22	1050	SH	OTHER	01,03					
FOSSIL INC	COM	349882100	2467	120000	SH	DEFINED	05,01,03					120000
FOSSIL INC	COM	349882100	1466	71300	SH	DEFINED	07,06,01,03					71300
FOUNDRY NETWORKS INC	COM	35063R100	404	57442	SH	DEFINED						57442
FOUNDRY NETWORKS INC	COM	35063R100	11	1600	SH	DEFINED	01,03					1600
FOUNDRY NETWORKS INC	COM	35063R100	2	240	SH	OTHER	01,03					240
FOUNDRY NETWORKS INC	COM	35063R100	5	700	SH	DEFINED	05,01,03					700
FOUNDRY NETWORKS INC	COM	35063R100	195	27700	SH	DEFINED	08,09,03					27700
4 KIDS ENTMT INC	COM	350865101	43	2100	SH	DEFINED	01,03					2100
4 KIDS ENTMT INC	COM	350865101	534	25775	SH	DEFINED	05,01,03					25775
4 KIDS ENTMT INC	COM	350865101	406	19600	SH	DEFINED	07,06,01,03					19600
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	5	100	SH	DEFINED	01,03					100
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	7	140	SH	OTHER	01,03					140
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	174	3709	SH	DEFINED	07,06,01,03					3709
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	9	200	SH	DEFINED	08,09,03					200
FOUR SEASONS HOTEL INC 492461	LTD VTG SH	35100E104	279689	5963522	SH	DEFINED	11,06,01,03					5471061
FRANKLIN COVEY CO 4520	COM	353469109	25	8700	SH	DEFINED	01,03					4180
FRANKLIN COVEY CO 580	COM	353469109	2	580	SH	OTHER	01,03					
FRANKLIN COVEY CO	COM	353469109	126	43280	SH	DEFINED	05,01,03					43280
FRANKLIN COVEY CO	COM	353469109	90	30900	SH	DEFINED	07,06,01,03					30900
FRANKLIN RES INC 754	COM	354613101	2524	59191	SH	DEFINED	01,03					58437
FRANKLIN RES INC 3370	COM	354613101	1829	42891	SH	OTHER	01,03					39521
FRANKLIN RES INC	COM	354613101	3624	84985	SH	DEFINED	05,01,03					84985
FRANKLIN RES INC	COM	354613101	194	4550	SH	OTHER	05,01,03					4550
FRANKLIN RES INC	COM	354613101	1352	31700	SH	DEFINED	07,06,01,03					31700
FRANKLIN RES INC	COM	354613101	60	1400	SH	DEFINED	08,09,03					1400
FRANKLIN UNVL TR	SH BEN INT	355145103	152	24169	SH	DEFINED	01,03					24169
FRANKLIN UNVL TR	SH BEN INT	355145103	3	500	SH	OTHER	01,03					500
FREDS INC 7000	CL A	356108100	394	10700	SH	DEFINED	01,03					3700
FREDS INC 2000	CL A	356108100	74	2000	SH	OTHER	01,03					
FREDS INC	CL A	356108100	2442	66400	SH	DEFINED	05,01,03					66400
FREDS INC	CL A	356108100	1445	39300	SH	DEFINED	07,06,01,03					39300
FREEDPORT-MCMORAN COPPER & GO 3627	CL B	35671D857	267	14931	SH	DEFINED	01,03					11304
FREEDPORT-MCMORAN COPPER & GO 3840	CL B	35671D857	288	16159	SH	OTHER	01,03					12319
FREEDPORT-MCMORAN COPPER & GO	CL B	35671D857	831	46545	SH	DEFINED	05,01,03					46545
FREEDPORT-MCMORAN COPPER & GO	CL B	35671D857	44	2475	SH	OTHER	05,01,03					2475
FREEDPORT-MCMORAN COPPER & GO	CL B	35671D857	312	17475	SH	DEFINED	07,06,01,03					17475
FREEDPORT-MCMORAN COPPER & GO	CL B	35671D857	193	10800	SH	DEFINED	08,09,03					10800
FREEDPORT-MCMORAN COPPER & GO	CL B	35671D857	9	500	SH	CALL	DEFINED	08,09,03				500

FREEMONT-MCMORAN COPPER & GO	CL B	35671D857	45	2500 SH	PUT	DEFINED 08,09,03	2500
FREEMONT-MCMORAN COPPER & GO	CL B	35671D857	23	1290 SH		DEFINED 13,01,03	1290
FREMONT GEN CORP 44600	COM	357288109	244	58300 SH		DEFINED 01,03	13700
FREMONT GEN CORP	COM	357288109	933	223275 SH		DEFINED 05,01,03	223275
FREMONT GEN CORP	COM	357288109	472	112800 SH		DEFINED 07,06,01,03	112800
FRISCHS RESTAURANTS INC	COM	358748101	257	13005 SH		OTHER 01,03	13005
FRONTIER AIRLINES INC NEW	COM	359065109	492	60525 SH		DEFINED 05,01,03	60525
FRONTIER AIRLINES INC NEW	COM	359065109	373	45900 SH		DEFINED 07,06,01,03	45900
FRONTIER AIRLINES INC NEW	COM	359065109		18 SH		DEFINED 08,09,03	18
FRONTIER OIL CORP 5700	COM	35914P105	116	6570 SH		DEFINED 01,03	870
FRONTIER OIL CORP 300	COM	35914P105	5	300 SH		OTHER 01,03	
FRONTIER OIL CORP	COM	35914P105	1121	63675 SH		DEFINED 05,01,03	63675
FRONTIER OIL CORP	COM	35914P105	713	40500 SH		DEFINED 07,06,01,03	40500
FULLER H B CO	COM	359694106	80	2740 SH		DEFINED 01,03	2740
FULLER H B CO 7200	COM	359694106	237	8100 SH		OTHER 01,03	900
FULLER H B CO	COM	359694106	539	18399 SH		DEFINED 05,01,03	18399
FULLER H B CO	COM	359694106	817	27900 SH		DEFINED 07,06,01,03	27900
FULTON FINL CORP PA 12500	COM	360271100	339	17931 SH		DEFINED 01,03	5431
FULTON FINL CORP PA	COM	360271100	41	2165 SH		OTHER 01,03	2165
FURNITURE BRANDS INTL INC 58	COM	360921100	203	6721 SH		DEFINED 01,03	6663
FURNITURE BRANDS INTL INC 203	COM	360921100	6	203 SH		OTHER 01,03	
FURNITURE BRANDS INTL INC	COM	360921100	1130	37344 SH		DEFINED 05,01,03	37344
FURNITURE BRANDS INTL INC	COM	360921100	1678	55475 SH		DEFINED 07,06,01,03	55475
FURNITURE BRANDS INTL INC	COM	360921100	76	2500 SH		DEFINED 08,09,03	2500
G & K SVCS INC 5100	CL A	361268105	1089	31800 SH		DEFINED 01,03	26700
G & K SVCS INC	CL A	361268105	1746	51000 SH		DEFINED 05,01,03	51000
G & K SVCS INC	CL A	361268105	1096	32000 SH		DEFINED 07,06,01,03	32000
GATX CORP	COM	361448103	68	2268 SH		DEFINED 01,03	2268
GATX CORP	COM	361448103	43	1430 SH		OTHER 01,03	1430
GATX CORP	COM	361448103	954	31707 SH		DEFINED 05,01,03	31707
GATX CORP	COM	361448103	1449	48150 SH		DEFINED 07,06,01,03	48150
GBC BANCORP CALIF	COM	361475106	35	1200 SH		DEFINED 01,03	1200
GBC BANCORP CALIF	COM	361475106	682	23550 SH		DEFINED 05,01,03	23550
GBC BANCORP CALIF	COM	361475106	518	17900 SH		DEFINED 07,06,01,03	17900
GSI COMMERCE INC	COM	36238G102	1009	133600 SH		DEFINED 17,16	133600
GABELLI EQUITY TR INC	COM	362397101	81	8095 SH		DEFINED 01,03	8095
GABELLI EQUITY TR INC	COM	362397101	238	23721 SH		OTHER 01,03	23721
GALEN HLDGS PLC	SPONSORED AD	363240102	1817	64925 SH		DEFINED 08,09,03	64925
GALLAGHER ARTHUR J & CO 500	COM	363576109	667	19244 SH		DEFINED 01,03	18744
GALLAGHER ARTHUR J & CO	COM	363576109	364	10500 SH		OTHER 01,03	10500
GALLAGHER ARTHUR J & CO	COM	363576109	1937	55895 SH		DEFINED 05,01,03	55895
GALLAGHER ARTHUR J & CO	COM	363576109	2940	84850 SH		DEFINED 07,06,01,03	84850
GALLAHER GROUP PLC 18957	SPONSORED AD	363595109	4187	112111 SH		DEFINED 01,03	93154
GALLAHER GROUP PLC 39112	SPONSORED AD	363595109	4363	116813 SH		OTHER 01,03	77701
GALLAHER GROUP PLC	SPONSORED AD	363595109	3	80 SH		DEFINED 05,01,03	80
GALYANS TRADING INC	COM	36458R101	1142	50000 SH		DEFINED 01,03	50000
GALYANS TRADING INC	COM	36458R101	68	2984 SH		DEFINED 07,06,01,03	2984
GALYANS TRADING INC	COM	36458R101	1689	74000 SH		DEFINED 11,06,01,03	74000
GANNETT INC 51000	COM	364730101	61931	815957 SH		DEFINED 01,03	764957
GANNETT INC 111045	COM	364730101	23203	305705 SH		OTHER 01,03	194660
GANNETT INC 88685	COM	364730101	6736	88754 SH		DEFINED 05,01,03	69
GANNETT INC 226315	COM	364730101	24254	319550 SH		OTHER 05,01,03	93235
GANNETT INC	COM	364730101	2450	32275 SH		DEFINED 07,06,01,03	32275
GANNETT INC	COM	364730101	653	8600 SH		DEFINED 08,09,03	8600
GANNETT INC	COM	364730101	759	10000 SH	CALL	DEFINED 08,09,03	10000
GANNETT INC	COM	364730101	759	10000 SH	PUT	DEFINED 08,09,03	10000
GANNETT INC 250	COM	364730101	19	250 SH		OTHER 13,01,03	
GAP INC DEL 43275	COM	364760108	2537	178697 SH		DEFINED 01,03	135422
GAP INC DEL 62890	COM	364760108	2338	164613 SH		OTHER 01,03	101723
GAP INC DEL	COM	364760108	6748	475190 SH		DEFINED 05,01,03	475190
GAP INC DEL	COM	364760108	210	14800 SH		OTHER 05,01,03	14800
GAP INC DEL	COM	364760108	4734	333405 SH		DEFINED 07,06,01,03	333405
GAP INC DEL	COM	364760108	16392	1154350 SH		DEFINED 08,09,03	1154350
GAP INC DEL	COM	364760108	213	15000 SH	CALL	DEFINED 08,09,03	15000
GAP INC DEL	COM	364760108	34	2400 SH	PUT	DEFINED 08,09,03	2400
GARDNER DENVER INC 3712	COM	365558105	93	4633 SH		DEFINED 01,03	771

GARDNER DENVER INC 411	COM	365558105	8	411 SH	OTHER	01,03	
GARDNER DENVER INC	COM	365558105	787	39325 SH	DEFINED	05,01,03	39325
GARDNER DENVER INC	COM	365558105	492	24600 SH	DEFINED	07,06,01,03	24600
GART SPORTS CO	COM	366630101	593	20800 SH	DEFINED	08,09,03	20800
GARTNER INC 11978	CL B	366651206	188	20029 SH	DEFINED	01,03	8051
GARTNER INC 6924	CL B	366651206	75	7955 SH	OTHER	01,03	1031
GARTNER INC	CL B	366651206	515	54837 SH	DEFINED	05,01,03	54837
GARTNER INC	CL B	366651206	783	83250 SH	DEFINED	07,06,01,03	83250
GATEWAY INC 700	COM	367626108	30	6806 SH	DEFINED	01,03	6106
GATEWAY INC 1782	COM	367626108	13	2900 SH	OTHER	01,03	1118
GATEWAY INC	COM	367626108	458	103060 SH	DEFINED	05,01,03	103060
GATEWAY INC	COM	367626108	174	39225 SH	DEFINED	07,06,01,03	39225
GATEWAY INC	COM	367626108	207	46600 SH	DEFINED	08,09,03	46600
GATEWAY INC 600000	COM	367626108	2664	600000 SH	OTHER	16	
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	35	6402 SH	DEFINED	01,03	6402
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	17	3100 SH	DEFINED	05,01,03	3100
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	157	29156 SH	DEFINED	08,09,03	29156
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	2935	544600 SH	CALL	DEFINED 08,09,03	544600
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	736	136500 SH	PUT	DEFINED 08,09,03	136500
GEMPLUS INTL S A	ADR	36866Y102	190	64686 SH	DEFINED	08,09,03	64686
GENAERA CORP	COM	36867G100	90	50825 SH	DEFINED	08,09,03	50825
GENCORP INC 700	COM	368682100	38	2623 SH	DEFINED	01,03	1923
GENCORP INC	COM	368682100	1295	90575 SH	DEFINED	05,01,03	90575
GENCORP INC	COM	368682100	957	66900 SH	DEFINED	07,06,01,03	66900
GENELABS TECHNOLOGIES INC	COM	368706107	10	5000 SH	DEFINED	01,03	5000
GENELABS TECHNOLOGIES INC	COM	368706107	15	7700 SH	DEFINED	08,09,03	7700
GENENTECH INC 29420	COM NEW	368710406	69401	2071681 SH	DEFINED	01,03	2042261
GENENTECH INC 155613	COM NEW	368710406	12644	377434 SH	OTHER	01,03	221821
GENENTECH INC	COM NEW	368710406	54	1605 SH	DEFINED	05,01,03	1605
GENENTECH INC	COM NEW	368710406	18	550 SH	DEFINED	08,09,03	550
GENENTECH INC	COM NEW	368710406	1045	31200 SH	CALL	DEFINED 08,09,03	31200
GENENTECH INC	COM NEW	368710406	469	14000 SH	DEFINED	11,01,03	14000
GENENTECH INC	COM NEW	368710406	14	425 SH	DEFINED	13,01,03	425
GENENTECH INC	COM NEW	368710406	7	200 SH	OTHER	13,01,03	200
GENERAL AMERN INVS INC	COM	368802104	683	24660 SH	DEFINED	01,03	24660
GENERAL AMERN INVS INC 7750	COM	368802104	352	12693 SH	OTHER	01,03	4943
GENERAL BINDING CORP	COM	369154109	253	15100 SH	DEFINED	05,01,03	15100
GENERAL COMMUNICATION INC 13000	CL A	369385109	108	16200 SH	DEFINED	01,03	3200
GENERAL COMMUNICATION INC	CL A	369385109	874	131075 SH	DEFINED	05,01,03	131075
GENERAL COMMUNICATION INC	CL A	369385109	572	85800 SH	DEFINED	07,06,01,03	85800
GENERAL DYNAMICS CORP 1805	COM	369550108	19558	183903 SH	DEFINED	01,03	182098
GENERAL DYNAMICS CORP 16849	COM	369550108	2687	25261 SH	OTHER	01,03	8412
GENERAL DYNAMICS CORP 136525	COM	369550108	14519	136525 SH	DEFINED	05,01,03	
GENERAL DYNAMICS CORP 388475	COM	369550108	56203	528475 SH	OTHER	05,01,03	140000
GENERAL DYNAMICS CORP	COM	369550108	2959	27825 SH	OTHER	06,01,03	27825
GENERAL DYNAMICS CORP	COM	369550108	12541	117925 SH	DEFINED	07,06,01,03	117925
GENERAL DYNAMICS CORP	COM	369550108	9379	88189 SH	DEFINED	08,09,03	88189
GENERAL DYNAMICS CORP	COM	369550108	638	6000 SH	CALL	DEFINED 08,09,03	6000
GENERAL DYNAMICS CORP 313792	COM	369550108	394401	3708520 SH	DEFINED	11,06,01,03	3394728
GENERAL ELEC CO 2365307	COM	369604103	1047196	36048060 SH	DEFINED	01,03	33682753
GENERAL ELEC CO 10834143	COM	369604103	745257	25654284 SH	OTHER	01,03	14820141
GENERAL ELEC CO 2566000	COM	369604103	113919	3921478 SH	DEFINED	05,01,03	1355478
GENERAL ELEC CO	COM	369604103	79463	2735400 SH	OTHER	05,01,03	2735400
GENERAL ELEC CO	COM	369604103	3994	137475 SH	OTHER	06,01,03	137475
GENERAL ELEC CO	COM	369604103	78606	2705903 SH	DEFINED	07,06,01,03	2705903
GENERAL ELEC CO	COM	369604103	8090	278491 SH	DEFINED	08,09,03	278491
GENERAL ELEC CO	COM	369604103	2905	100000 SH	PUT	DEFINED 08,09,03	100000
GENERAL ELEC CO 314642	COM	369604103	84921	2923277 SH	DEFINED	11,01,03	2608635
GENERAL ELEC CO	COM	369604103	370	12740 SH	DEFINED	13,01,03	12740
GENERAL ELEC CO 1500	COM	369604103	94	3225 SH	OTHER	13,01,03	1725
GENERAL ELEC CO	COM	369604103	1917	66000 SH	DEFINED	17,16	66000
GENERAL GROWTH PPTYS INC	COM	370021107	284	5564 SH	DEFINED	01,03	5564
GENERAL GROWTH PPTYS INC	COM	370021107	31	600 SH	DEFINED	05,01,03	600
GENERAL MLS INC	COM	370334104	255893	5805200 SH	DEFINED	01,03	5663180

GERBER SCIENTIFIC INC 780	COM	373730100	3	780 SH	OTHER	01,03	
GERBER SCIENTIFIC INC	COM	373730100	235	66830 SH	DEFINED	05,01,03	66830
GERBER SCIENTIFIC INC	COM	373730100	120	34200 SH	DEFINED	07,06,01,03	34200
GERDAU S A	SPONSORED AD	373737105	217	20800 SH	DEFINED	06,01,03	20800
GILEAD SCIENCES INC 2320	COM	375558103	3977	120941 SH	DEFINED	01,03	118621
GILEAD SCIENCES INC 6660	COM	375558103	335	10180 SH	OTHER	01,03	3520
GILEAD SCIENCES INC	COM	375558103	4872	148167 SH	DEFINED	05,01,03	148167
GILEAD SCIENCES INC	COM	375558103	9870	300175 SH	DEFINED	07,06,01,03	300175
GILEAD SCIENCES INC	COM	375558103	419	12741 SH	DEFINED	08,09,03	12741
GILEAD SCIENCES INC	COM	375558103	493	15000 SH	CALL	DEFINED 08,09,03	15000
GILEAD SCIENCES INC	COM	375558103	10407	316500 SH	DEFINED	11,01,03	316500
GILLETTE CO 144188	COM	375766102	27946	825099 SH	DEFINED	01,03	680911
GILLETTE CO 147512	COM	375766102	19941	588748 SH	OTHER	01,03	441236
GILLETTE CO	COM	375766102	13562	400408 SH	DEFINED	05,01,03	400408
GILLETTE CO	COM	375766102	616	18175 SH	OTHER	05,01,03	18175
GILLETTE CO	COM	375766102	5030	148500 SH	DEFINED	07,06,01,03	148500
GILLETTE CO	COM	375766102	5392	159184 SH	DEFINED	08,09,03	159184
GILLETTE CO	COM	375766102	169	5000 SH	CALL	DEFINED 08,09,03	5000
GILLETTE CO	COM	375766102	85	2500 SH	PUT	DEFINED 08,09,03	2500
GILLETTE CO	COM	375766102	1592	47000 SH	DEFINED	11,01,03	47000
GILLETTE CO 400	COM	375766102	44	1300 SH	OTHER	13,01,03	900
GLATFELTER	COM	377316104	2	100 SH	DEFINED	01,03	100
GLATFELTER	COM	377316104	529	28126 SH	DEFINED	05,01,03	28126
GLATFELTER	COM	377316104	803	42700 SH	DEFINED	07,06,01,03	42700
GLAXOSMITHKLINE PLC 26979	SPONSORED AD	37733W105	17036	394897 SH	DEFINED	01,03	367918
GLAXOSMITHKLINE PLC 276658	SPONSORED AD	37733W105	21729	503676 SH	OTHER	01,03	227018
GLAXOSMITHKLINE PLC	SPONSORED AD	37733W105	5	120 SH	DEFINED	05,01,03	120
GLIMCHER RLTY TR	SH BEN INT	379302102	22	1200 SH	DEFINED	01,03	1200
GLIMCHER RLTY TR 5000	SH BEN INT	379302102	179	9700 SH	OTHER	01,03	4700
GLOBAL HIGH INCOME DLR FD IN	COM	37933G108	10	666 SH	DEFINED	01,03	666
GLOBAL HIGH INCOME DLR FD IN 10000	COM	37933G108	215	15000 SH	OTHER	01,03	5000
GLOBAL INDS LTD	COM	379336100	3	500 SH	DEFINED	01,03	500
GLOBAL INDS LTD	COM	379336100	245	35000 SH	DEFINED	08,09,03	35000
GLOBAL IMAGING SYSTEMS	COM	37934A100	950	50000 SH	PUT	DEFINED 08,09,03	50000
GLOBAL PMTS INC 10300	COM	37940X102	895	30096 SH	DEFINED	01,03	19796
GLOBAL PMTS INC	COM	37940X102	2743	92200 SH	DEFINED	05,01,03	92200
GLOBAL PMTS INC	COM	37940X102	1724	57950 SH	DEFINED	07,06,01,03	57950
GLOBAL POWER EQUIPMENT INC	COM	37941P108	6733	680125 SH	DEFINED	17,16	680125
GLOBESPANVIRATA INC	COM	37957V106	17	4485 SH	DEFINED	01,03	4485
GLOBESPANVIRATA INC	COM	37957V106	2	600 SH	OTHER	01,03	600
GLOBESPANVIRATA INC	COM	37957V106	1	300 SH	DEFINED	08,09,03	300
GLOBESPANVIRATA INC	COM	37957V106	105	27140 SH	DEFINED	17,16	27140
GOLD BANC CORP INC	COM	379907108	823	75000 SH	DEFINED	01,03	75000
GOLD BANC CORP INC	COM	379907108	1500	136728 SH	OTHER	01,03	136728
GOLD FIELDS LTD NEW	SPONSORED AD	38059T106	17	1555 SH	DEFINED	01,03	1555
GOLD FIELDS LTD NEW 692	SPONSORED AD	38059T106	98	8692 SH	OTHER	01,03	8000
GOLDEN ST BANCORP INC	COM	381197102	228	6284 SH	DEFINED	01,03	6284
GOLDEN ST BANCORP INC	COM	381197102	3201	88310 SH	DEFINED	05,01,03	88310
GOLDEN ST BANCORP INC	COM	381197102	4860	134075 SH	DEFINED	07,06,01,03	134075
GOLDEN ST BANCORP INC	COM	381197102	36	1000 SH	DEFINED	08,09,03	1000
GOLDEN ST BANCORP INC	COM	381197102	5152	142128 SH	DEFINED	17,16	142128
GOLDEN WEST FINL CORP DEL	COM	381317106	843	12263 SH	DEFINED	01,03	12263
GOLDEN WEST FINL CORP DEL 2690	COM	381317106	974	14154 SH	OTHER	01,03	11464
GOLDEN WEST FINL CORP DEL	COM	381317106	3390	49289 SH	DEFINED	05,01,03	49289
GOLDEN WEST FINL CORP DEL	COM	381317106	187	2725 SH	OTHER	05,01,03	2725
GOLDEN WEST FINL CORP DEL	COM	381317106	1290	18750 SH	DEFINED	07,06,01,03	18750
GOLDEN WEST FINL CORP DEL	COM	381317106	48	700 SH	DEFINED	08,09,03	700
GOLDMAN SACHS GROUP INC 825	COM	38141G104	5277	71946 SH	DEFINED	01,03	71121
GOLDMAN SACHS GROUP INC 9864	COM	38141G104	3646	49703 SH	OTHER	01,03	39839
GOLDMAN SACHS GROUP INC	COM	38141G104	171	2325 SH	DEFINED	05,01,03	2325
GOLDMAN SACHS GROUP INC	COM	38141G104	110	1500 SH	DEFINED	07,06,01,03	1500
GOLDMAN SACHS GROUP INC	COM	38141G104	4899	66792 SH	DEFINED	08,09,03	66792
GOLDMAN SACHS GROUP INC	COM	38141G104	9536	130000 SH	CALL	DEFINED 08,09,03	130000
GOLDMAN SACHS GROUP INC	COM	38141G104	3668	50000 SH	PUT	DEFINED 08,09,03	50000
GOLDMAN SACHS GROUP INC	COM	38141G104	3668	50000 SH	CALL	DEFINED 17,16	50000
GOOD GUYS INC	COM	382091106	113	31892 SH	DEFINED	01,03	31892
GOOD GUYS INC	COM	382091106	254	72075 SH	DEFINED	08,09,03	72075
GOODRICH CORP 13025	COM	382388106	711	26039 SH	DEFINED	01,03	13014
GOODRICH CORP	COM	382388106	1152	42165 SH	OTHER	01,03	25125

17040								
GOODRICH CORP	COM	382388106	885	32410	SH	DEFINED 05,01,03		32410
GOODRICH CORP	COM	382388106	48	1775	SH	OTHER 05,01,03		1775
GOODRICH CORP	COM	382388106	337	12350	SH	DEFINED 07,06,01,03		12350
GOODRICH CORP	COM	382388106	16	600	SH	DEFINED 08,09,03		600
GOODYEAR TIRE & RUBR CO	COM	382550101	3325	177725	SH	DEFINED 01,03		127560
50165								
GOODYEAR TIRE & RUBR CO	COM	382550101	937	50059	SH	OTHER 01,03		30168
19891								
GOODYEAR TIRE & RUBR CO	COM	382550101	6228	332884	SH	DEFINED 05,01,03		332884
GOODYEAR TIRE & RUBR CO	COM	382550101	51	2725	SH	OTHER 05,01,03		2725
GOODYEAR TIRE & RUBR CO	COM	382550101	11142	595500	SH	OTHER 06,01,03		595500
GOODYEAR TIRE & RUBR CO	COM	382550101	6144	328381	SH	DEFINED 07,06,01,03		328381
GOODYEAR TIRE & RUBR CO	COM	382550101	434	23200	SH	DEFINED 08,09,03		23200
GOODYEAR TIRE & RUBR CO	COM	382550101	674	36000	SH	CALL DEFINED 08,09,03		36000
GOODYS FAMILY CLOTHING INC	COM	382588101	767	66550	SH	DEFINED 05,01,03		66550
GOODYS FAMILY CLOTHING INC	COM	382588101	581	50400	SH	DEFINED 07,06,01,03		50400
GOODYS FAMILY CLOTHING INC	COM	382588101	6	561	SH	DEFINED 08,09,03		561
GRACO INC	COM	384109104	1079	42900	SH	DEFINED 01,03		10050
24300	8550							
GRACO INC	COM	384109104	215	8550	SH	OTHER 01,03		
8550								
GRACO INC	COM	384109104	3844	152900	SH	DEFINED 05,01,03		152900
GRACO INC	COM	384109104	1853	73700	SH	DEFINED 07,06,01,03		73700
GRAFTECH INTL LTD	COM	384313102	446	36279	SH	DEFINED 05,01,03		36279
GRAFTECH INTL LTD	COM	384313102	677	55075	SH	DEFINED 07,06,01,03		55075
GRAINGER W W INC	COM	384802104	7456	148815	SH	DEFINED 01,03		3000
145815								
GRAINGER W W INC	COM	384802104	61500	1227547	SH	OTHER 01,03		159285
8183	1060079							
GRAINGER W W INC	COM	384802104	3381	67483	SH	DEFINED 05,01,03		67483
GRAINGER W W INC	COM	384802104	81	1625	SH	OTHER 05,01,03		1625
GRAINGER W W INC	COM	384802104	1569	31325	SH	DEFINED 07,06,01,03		31325
GRAINGER W W INC	COM	384802104	20	400	SH	DEFINED 08,09,03		400
GRANITE CONSTR INC	COM	387328107	4	150	SH	DEFINED 01,03		150
GRANITE CONSTR INC	COM	387328107	678	26793	SH	DEFINED 05,01,03		26793
GRANITE CONSTR INC	COM	387328107	1030	40700	SH	DEFINED 07,06,01,03		40700
GRANT PRIDECO INC	COM	38821G101	1221	89815	SH	DEFINED 01,03		89815
GRANT PRIDECO INC	COM	38821G101	36	2660	SH	OTHER 01,03		2660
GRANT PRIDECO INC	COM	38821G101	1637	120347	SH	DEFINED 05,01,03		120347
GRANT PRIDECO INC	COM	38821G101	5056	371775	SH	DEFINED 07,06,01,03		371775
GRANT PRIDECO INC	COM	38821G101	3	250	SH	DEFINED 08,09,03		250
GREAT ATLANTIC & PAC TEA INC	COM	390064103	339	18117	SH	DEFINED 01,03		4417
13700								
GREAT ATLANTIC & PAC TEA INC	COM	390064103	1907	102025	SH	DEFINED 05,01,03		102025
GREAT ATLANTIC & PAC TEA INC	COM	390064103	1112	59500	SH	DEFINED 07,06,01,03		59500
GREAT LAKES CHEM CORP	COM	390568103	89	3370	SH	DEFINED 01,03		3370
GREAT LAKES CHEM CORP	COM	390568103	212	8000	SH	OTHER 01,03		860
7140								
GREAT LAKES CHEM CORP	COM	390568103	419	15830	SH	DEFINED 05,01,03		15830
GREAT LAKES CHEM CORP	COM	390568103	23	875	SH	OTHER 05,01,03		875
GREAT LAKES CHEM CORP	COM	390568103	6901	260500	SH	OTHER 06,01,03		260500
GREAT LAKES CHEM CORP	COM	390568103	161	6075	SH	DEFINED 07,06,01,03		6075
GREAT LAKES CHEM CORP	COM	390568103	5	200	SH	DEFINED 08,09,03		200
GREAT PLAINS ENERGY INC	COM	391164100	751	36916	SH	DEFINED 01,03		34756
2160								
GREAT PLAINS ENERGY INC	COM	391164100	1155	56733	SH	OTHER 01,03		22440
34293								
GREAT PLAINS ENERGY INC	COM	391164100	826	40606	SH	DEFINED 05,01,03		40606
GREAT PLAINS ENERGY INC	COM	391164100	1242	61025	SH	DEFINED 07,06,01,03		61025
GREAT PLAINS ENERGY INC	COM	391164100	216	10600	SH	DEFINED 08,09,03		10600
GREATER BAY BANCORP	COM	391648102	295	9600	SH	DEFINED 01,03		9600
GREATER BAY BANCORP	COM	391648102	1008	32780	SH	DEFINED 05,01,03		32780
GREATER BAY BANCORP	COM	391648102	1531	49775	SH	DEFINED 07,06,01,03		49775
GREEN MOUNTAIN PWR CORP	COM	393154109	58	3208	SH	DEFINED 01,03		1808
1400								
GREEN MOUNTAIN PWR CORP	COM	393154109	256	14100	SH	DEFINED 05,01,03		14100
GREEN MOUNTAIN PWR CORP	COM	393154109	160	8800	SH	DEFINED 07,06,01,03		8800
GREENPOINT FINL CORP	COM	395384100	220	4475	SH	DEFINED 01,03		4475
GREENPOINT FINL CORP	COM	395384100	344	7000	SH	OTHER 01,03		
7000								
GREENPOINT FINL CORP	COM	395384100	3189	64956	SH	DEFINED 05,01,03		64956
GREENPOINT FINL CORP	COM	395384100	4841	98600	SH	DEFINED 07,06,01,03		98600
GREIF BROS CORP	CL A	397624107	200	6000	SH	DEFINED 01,03		6000
GREY WOLF INC	COM	397888108	102	25000	SH	DEFINED 08,09,03		25000
GRIFFON CORP	COM	398433102	523	28900	SH	DEFINED 01,03		6400
22500								
GRIFFON CORP	COM	398433102	1972	108950	SH	DEFINED 05,01,03		108950
GRIFFON CORP	COM	398433102	934	51600	SH	DEFINED 07,06,01,03		51600
GROUP 1 AUTOMOTIVE INC	COM	398905109	504	13200	SH	DEFINED 01,03		6725
6475								
GROUP 1 AUTOMOTIVE INC	COM	398905109	82	2150	SH	OTHER 01,03		
2150								
GROUP 1 AUTOMOTIVE INC	COM	398905109	2217	58100	SH	DEFINED 05,01,03		58100
GROUP 1 AUTOMOTIVE INC	COM	398905109	1362	35700	SH	DEFINED 07,06,01,03		35700

GRUPO IMSA S A DE C V	SPON ADR UNI	40048T106	205	16500	SH	DEFINED	06,01,03	16500
GRUPO TELEVISIA SA DE CV	SP ADR REP O	40049J206	11	292	SH	DEFINED	01,03	292
GRUPO TELEVISIA SA DE CV	SP ADR REP O	40049J206	570	15239	SH	OTHER	06,01,03	15239
GRUPO TMM S A DE CV	SP ADR L SHS	40051D204	4008	580000	SH	DEFINED	01,03	580000
GRUPO TMM S A DE CV	SP ADR L SHS	40051D204	3455	500000	SH	DEFINED	17,16	500000
GTECH HLDGS CORP	COM	400518106	276	10800	SH	DEFINED	01,03	10800
GTECH HLDGS CORP	COM	400518106	978	38274	SH	DEFINED	05,01,03	38274
GTECH HLDGS CORP	COM	400518106	1447	56650	SH	DEFINED	07,06,01,03	56650
GUCCI GROUP N V	COM NY REG	401566104	9	100	SH	DEFINED	01,03	100
GUCCI GROUP N V	COM NY REG	401566104	6	60	SH	OTHER	01,03	60
GUCCI GROUP N V	COM NY REG	401566104	1395	14740	SH	OTHER	06,01,03	14740
GUIDANT CORP	COM	401698105	17898	592063	SH	DEFINED	01,03	541436
50627								
GUIDANT CORP	COM	401698105	5184	171500	SH	OTHER	01,03	114306
57194								
GUIDANT CORP	COM	401698105	333	11000	SH	CALL	DEFINED 01,03	11000
GUIDANT CORP	COM	401698105	6875	227419	SH	DEFINED	05,01,03	554
226865								
GUIDANT CORP	COM	401698105	24405	807300	SH	OTHER	05,01,03	232165
575135								
GUIDANT CORP	COM	401698105	4248	140525	SH	DEFINED	07,06,01,03	140525
GUIDANT CORP	COM	401698105	517	17100	SH	DEFINED	08,09,03	17100
GUIDANT CORP	COM	401698105	6279	207700	SH	CALL	DEFINED 08,09,03	207700
GUIDANT CORP	COM	401698105	4465	147700	SH	PUT	DEFINED 08,09,03	147700
GUIDANT CORP	COM	401698105	17	550	SH	DEFINED	13,01,03	550
GUIDANT CORP	COM	401698105	12	400	SH	OTHER	13,01,03	
400								
GUIAR CTR MGMT INC	COM	402040109	380	20500	SH	DEFINED	01,03	20500
GULFMARK OFFSHORE INC	COM	402629109	741	17900	SH	DEFINED	01,03	17900
GYMBOREE CORP	COM	403777105	90	5600	SH	DEFINED	01,03	2800
2800								
GYMBOREE CORP	COM	403777105	1050	65550	SH	DEFINED	05,01,03	65550
GYMBOREE CORP	COM	403777105	718	44800	SH	DEFINED	07,06,01,03	44800
GYMBOREE CORP	COM	403777105	3	167	SH	DEFINED	08,09,03	167
GYMBOREE CORP	COM	403777105	368	23000	SH	DEFINED	11,01,03	23000
HCA INC	COM	404119109	5583	117535	SH	DEFINED	01,03	82585
34950								
HCA INC	COM	404119109	2322	48889	SH	OTHER	01,03	34627
14262								
HCA INC	COM	404119109	8002	168455	SH	DEFINED	05,01,03	168455
HCA INC	COM	404119109	418	8800	SH	OTHER	05,01,03	8800
HCA INC	COM	404119109	2955	62200	SH	DEFINED	07,06,01,03	62200
HCA INC	COM	404119109	1237	26050	SH	DEFINED	08,09,03	26050
HCC INS HLDGS INC	COM	404132102	1166	44250	SH	DEFINED	01,03	44250
HCC INS HLDGS INC	COM	404132102	63	2385	SH	OTHER	01,03	650
1735								
HCC INS HLDGS INC	COM	404132102	1067	40476	SH	DEFINED	05,01,03	40476
HCC INS HLDGS INC	COM	404132102	1615	61300	SH	DEFINED	07,06,01,03	61300
HNC SOFTWARE INC	COM	40425P107	52	3100	SH	DEFINED	01,03	1700
1400								
HNC SOFTWARE INC	COM	40425P107	1254	75075	SH	DEFINED	05,01,03	75075
HNC SOFTWARE INC	COM	40425P107	927	55500	SH	DEFINED	07,06,01,03	55500
HNC SOFTWARE INC	COM	40425P107	5834	349371	SH	DEFINED	17,16	349371
HRPT PPTYS TR	COM SH BEN I	40426W101	101	11417	SH	DEFINED	01,03	11417
HRPT PPTYS TR	COM SH BEN I	40426W101	79	8964	SH	OTHER	01,03	3964
5000								
HSBC HLDGS PLC	SPON ADR NEW	404280406	143	2465	SH	DEFINED	01,03	1801
664								
HSBC HLDGS PLC	SPON ADR NEW	404280406	253	4345	SH	OTHER	01,03	2319
2026								
HAEMONETICS CORP	COM	405024100	461	15800	SH	DEFINED	01,03	2400
13400								
HAEMONETICS CORP	COM	405024100	2220	76025	SH	DEFINED	05,01,03	76025
HAEMONETICS CORP	COM	405024100	1200	41100	SH	DEFINED	07,06,01,03	41100
HAGGAR CORP	COM	405173105	210	13075	SH	DEFINED	05,01,03	13075
HAGGAR CORP	COM	405173105	159	9900	SH	DEFINED	07,06,01,03	9900
HAIN CELESTIAL GROUP INC	COM	405217100	2625	141907	SH	DEFINED	01,03	134121
7786								
HAIN CELESTIAL GROUP INC	COM	405217100	705	38096	SH	OTHER	01,03	11725
26371								
HAIN CELESTIAL GROUP INC	COM	405217100	1773	95823	SH	DEFINED	05,01,03	95823
HAIN CELESTIAL GROUP INC	COM	405217100	4218	227983	SH	DEFINED	07,06,01,03	227983
HALL KINION ASSOCIATES INC	COM	406069104	190	25275	SH	DEFINED	05,01,03	25275
HALL KINION ASSOCIATES INC	COM	406069104	144	19200	SH	DEFINED	07,06,01,03	19200
HALLIBURTON CO	COM	406216101	2172	136272	SH	DEFINED	01,03	132772
3500								
HALLIBURTON CO	COM	406216101	2064	129456	SH	OTHER	01,03	56368
73088								
HALLIBURTON CO	COM	406216101	2251	141200	SH	DEFINED	05,01,03	141200
HALLIBURTON CO	COM	406216101	118	7400	SH	OTHER	05,01,03	7400
HALLIBURTON CO	COM	406216101	840	52725	SH	DEFINED	07,06,01,03	52725
HALLIBURTON CO	COM	406216101	2379	149250	SH	DEFINED	08,09,03	149250
HALLIBURTON CO	COM	406216101	6057	380000	SH	CALL	DEFINED 08,09,03	380000
HALLIBURTON CO	COM	406216101	1275	80000	SH	PUT	DEFINED 08,09,03	80000
HALLIBURTON CO	COM	406216101	223	14000	SH	DEFINED	17,16	14000

HASBRO INC 832	COM	418056107	89	6569 SH	OTHER	01,03	5737
HASBRO INC	COM	418056107	757	55855 SH	DEFINED	05,01,03	55855
HASBRO INC	COM	418056107	40	2975 SH	OTHER	05,01,03	2975
HASBRO INC	COM	418056107	5859	432100 SH	OTHER	06,01,03	432100
HASBRO INC	COM	418056107	284	20950 SH	DEFINED	07,06,01,03	20950
HASBRO INC	COM	418056107	14	1000 SH	DEFINED	08,09,03	1000
HASBRO INC	COM	418056107	1898	140000 SH	CALL	DEFINED 08,09,03	140000
HAVERTY FURNITURE INC 8000	COM	419596101	1362	68950 SH	DEFINED	01,03	60950
HAVERTY FURNITURE INC 54450	COM	419596101	1075	54450 SH	OTHER	01,03	
HAVERTY FURNITURE INC	COM	419596101	874	44250 SH	DEFINED	05,01,03	44250
HAVERTY FURNITURE INC	COM	419596101	662	33500 SH	DEFINED	07,06,01,03	33500
HAVERTY FURNITURE INC 42584	CL A	419596200	950	48584 SH	DEFINED	01,03	6000
HAVERTY FURNITURE INC 211004	CL A	419596200	4125	211004 SH	OTHER	01,03	
HAWAIIAN ELEC INDUSTRIES	COM	419870100	385	9048 SH	DEFINED	01,03	9048
HAWAIIAN ELEC INDUSTRIES 2250	COM	419870100	146	3434 SH	OTHER	01,03	1184
HAWAIIAN ELEC INDUSTRIES	COM	419870100	1020	23978 SH	DEFINED	05,01,03	23978
HAWAIIAN ELEC INDUSTRIES	COM	419870100	1516	35625 SH	DEFINED	07,06,01,03	35625
HEALTH CARE PPTY INVS INC 250	COM	421915109	623	14522 SH	DEFINED	01,03	14272
HEALTH CARE PPTY INVS INC 7504	COM	421915109	747	17417 SH	OTHER	01,03	9913
HEALTH CARE PPTY INVS INC	COM	421915109	849	19800 SH	DEFINED	08,09,03	19800
HEALTHSOUTH CORP 7000	COM	421924101	5641	441019 SH	DEFINED	01,03	434019
HEALTHSOUTH CORP 1770	COM	421924101	120	9350 SH	OTHER	01,03	7580
HEALTHSOUTH CORP	COM	421924101	2246	175609 SH	DEFINED	05,01,03	175609
HEALTHSOUTH CORP	COM	421924101	86	6725 SH	OTHER	05,01,03	6725
HEALTHSOUTH CORP	COM	421924101	1343	104995 SH	OTHER	06,01,03	104995
HEALTHSOUTH CORP	COM	421924101	5798	453303 SH	DEFINED	07,06,01,03	453303
HEALTHSOUTH CORP	COM	421924101	27	2100 SH	DEFINED	08,09,03	2100
HEALTH MGMT ASSOC INC NEW 7585 8000	CL A	421933102	3231	160366 SH	DEFINED	01,03	144781
HEALTH MGMT ASSOC INC NEW 3925	CL A	421933102	79	3925 SH	OTHER	01,03	
HEALTH MGMT ASSOC INC NEW	CL A	421933102	3567	177004 SH	DEFINED	05,01,03	177004
HEALTH MGMT ASSOC INC NEW	CL A	421933102	83	4100 SH	OTHER	05,01,03	4100
HEALTH MGMT ASSOC INC NEW	CL A	421933102	10313	511794 SH	DEFINED	07,06,01,03	511794
HEALTH MGMT ASSOC INC NEW	CL A	421933102	24	1200 SH	DEFINED	08,09,03	1200
HEALTH MGMT ASSOC INC NEW	CL A	421933102	1008	50000 SH	CALL	DEFINED 08,09,03	50000
HEALTHCARE RLTY TR	COM	421946104	189	5899 SH	DEFINED	01,03	5899
HEALTHCARE RLTY TR	COM	421946104	28	879 SH	OTHER	01,03	879
HEADWAY CORPORATE RESOURCES	COM	422101105	23	249999 SH	DEFINED	08,09,03	249999
HEALTH CARE REIT INC	COM	42217K106	124	4150 SH	DEFINED	01,03	4150
HEALTH CARE REIT INC 1500	COM	42217K106	341	11400 SH	OTHER	01,03	9900
HEALTHEXTRAS INC	COM	422211102	2933	578500 SH	DEFINED	01,03	578500
HEALTH NET INC	COM	42222G108	151	5650 SH	DEFINED	01,03	5650
HEALTH NET INC	COM	42222G108	47	1755 SH	OTHER	01,03	1755
HEALTH NET INC	COM	42222G108	2201	82205 SH	DEFINED	05,01,03	82205
HEALTH NET INC	COM	42222G108	3313	123750 SH	DEFINED	07,06,01,03	123750
HEARTLAND EXPRESS INC 11338	COM	422347104	604	25258 SH	DEFINED	01,03	13920
HEARTLAND EXPRESS INC 1920	COM	422347104	46	1920 SH	OTHER	01,03	
HEARTLAND EXPRESS INC	COM	422347104	3481	145468 SH	DEFINED	05,01,03	145468
HEARTLAND EXPRESS INC	COM	422347104	3270	136658 SH	DEFINED	07,06,01,03	136658
HEIDRICK & STRUGGLES INTL IN	COM	422819102	640	32033 SH	DEFINED	01,03	32033
HEIDRICK & STRUGGLES INTL IN	COM	422819102	741	37100 SH	DEFINED	05,01,03	37100
HEIDRICK & STRUGGLES INTL IN	COM	422819102	561	28100 SH	DEFINED	07,06,01,03	28100
HEINZ H J CO 40106	COM	423074103	23576	573617 SH	DEFINED	01,03	533511
HEINZ H J CO 137920	COM	423074103	14147	344208 SH	OTHER	01,03	206288
HEINZ H J CO	COM	423074103	4697	114280 SH	DEFINED	05,01,03	114280
HEINZ H J CO	COM	423074103	247	6000 SH	OTHER	05,01,03	6000
HEINZ H J CO	COM	423074103	1743	42400 SH	DEFINED	07,06,01,03	42400
HEINZ H J CO	COM	423074103	78	1900 SH	DEFINED	08,09,03	1900
HELIX TECHNOLOGY CORP	COM	423319102	1102	53475 SH	DEFINED	05,01,03	53475
HELIX TECHNOLOGY CORP	COM	423319102	834	40500 SH	DEFINED	07,06,01,03	40500
HELMERICH & PAYNE INC 231	COM	423452101	389	10900 SH	DEFINED	01,03	10669
HELMERICH & PAYNE INC	COM	423452101	71	1989 SH	OTHER	01,03	1989
HELMERICH & PAYNE INC	COM	423452101	1157	32386 SH	DEFINED	05,01,03	32386
HELMERICH & PAYNE INC	COM	423452101	1757	49175 SH	DEFINED	07,06,01,03	49175
HENRY JACK & ASSOC INC	COM	426281101	381	22810 SH	DEFINED	01,03	22810
HENRY JACK & ASSOC INC 17600	COM	426281101	451	27000 SH	OTHER	01,03	9400
HENRY JACK & ASSOC INC	COM	426281101	987	59130 SH	DEFINED	05,01,03	59130

HENRY JACK & ASSOC INC	COM	426281101	1488	89150	SH	DEFINED 07,06,01,03	89150
HERBALIFE INTL INC	CL A	426908208	1188	62213	SH	DEFINED 17,16	62213
HERBALIFE INTL INC	CL B	426908307	8818	460000	SH	DEFINED 01,03	460000
HERBALIFE INTL INC	CL B	426908307	4208	219487	SH	DEFINED 17,16	219487
HERCULES INC	COM	427056106	309	26638	SH	DEFINED 01,03	26338
300							
HERCULES INC	COM	427056106	305	26316	SH	OTHER 01,03	6936
19380							
HERCULES INC	COM	427056106	399	34425	SH	DEFINED 05,01,03	34425
HERCULES INC	COM	427056106	21	1850	SH	OTHER 05,01,03	1850
HERCULES INC	COM	427056106	153	13200	SH	DEFINED 07,06,01,03	13200
HERCULES INC	COM	427056106	7	600	SH	DEFINED 08,09,03	600
HERSHEY FOODS CORP	COM	427866108	10422	166745	SH	DEFINED 01,03	140275
26470							
HERSHEY FOODS CORP	COM	427866108	10370	165914	SH	OTHER 01,03	117197
48717							
HERSHEY FOODS CORP	COM	427866108	8289	132620	SH	DEFINED 05,01,03	132620
HERSHEY FOODS CORP	COM	427866108	147	2350	SH	OTHER 05,01,03	2350
HERSHEY FOODS CORP	COM	427866108	2095	33525	SH	DEFINED 07,06,01,03	33525
HERSHEY FOODS CORP	COM	427866108	50	800	SH	DEFINED 08,09,03	800
HEWLETT PACKARD CO	COM	428236103	41213	2697160	SH	DEFINED 01,03	
2697160							
HEWLETT PACKARD CO	COM	428236103	585470	38316123	SH	OTHER 01,03	3815133
2719116 31781874							
HEWLETT PACKARD CO	COM	428236103	18763	1227922	SH	DEFINED 05,01,03	1227922
HEWLETT PACKARD CO	COM	428236103	12513	818900	SH	OTHER 06,01,03	818900
HEWLETT PACKARD CO	COM	428236103	6495	425076	SH	DEFINED 07,06,01,03	425076
HEWLETT PACKARD CO	COM	428236103	629	41156	SH	DEFINED 08,09,03	41156
HIBERNIA CORP	CL A	428656102	108	5450	SH	DEFINED 01,03	5450
HIBERNIA CORP	CL A	428656102	180	9103	SH	OTHER 01,03	9103
HIBERNIA CORP	CL A	428656102	2067	104455	SH	DEFINED 05,01,03	104455
HIBERNIA CORP	CL A	428656102	3123	157800	SH	DEFINED 07,06,01,03	157800
HIGHWOODS PPTYS INC	COM	431284108	356	13693	SH	DEFINED 01,03	13693
HIGHWOODS PPTYS INC	COM	431284108	328	12600	SH	OTHER 01,03	10000
2600							
HIGHWOODS PPTYS INC	COM	431284108	26	1000	SH	DEFINED 08,09,03	1000
HILB ROGAL & HAMILTON CO	COM	431294107	57	1250	SH	DEFINED 01,03	1250
HILB ROGAL & HAMILTON CO	COM	431294107	102	2250	SH	OTHER 01,03	2250
HILB ROGAL & HAMILTON CO	COM	431294107	2644	58425	SH	DEFINED 05,01,03	58425
HILB ROGAL & HAMILTON CO	COM	431294107	2005	44300	SH	DEFINED 07,06,01,03	44300
HILLENBRAND INDS INC	COM	431573104	393	7002	SH	DEFINED 01,03	6590
412							
HILLENBRAND INDS INC	COM	431573104	185	3300	SH	OTHER 01,03	2500
800							
HILLENBRAND INDS INC	COM	431573104	3471	61810	SH	DEFINED 05,01,03	61810
HILLENBRAND INDS INC	COM	431573104	5318	94706	SH	DEFINED 07,06,01,03	94706
HILTON HOTELS CORP	COM	432848109	1099	79056	SH	DEFINED 01,03	79056
HILTON HOTELS CORP	COM	432848109	273	19661	SH	OTHER 01,03	13714
5947							
HILTON HOTELS CORP	COM	432848109	1663	119675	SH	DEFINED 05,01,03	119675
HILTON HOTELS CORP	COM	432848109	88	6350	SH	OTHER 05,01,03	6350
HILTON HOTELS CORP	COM	432848109	623	44850	SH	DEFINED 07,06,01,03	44850
HILTON HOTELS CORP	COM	432848109	379	27250	SH	DEFINED 08,09,03	27250
HISPANIC BROADCASTING CORP	CL A	43357B104	326	12509	SH	DEFINED 01,03	12509
HISPANIC BROADCASTING CORP	CL A	43357B104	26	1000	SH	OTHER 01,03	1000
HISPANIC BROADCASTING CORP	CL A	43357B104	1856	71093	SH	DEFINED 05,01,03	71093
HISPANIC BROADCASTING CORP	CL A	43357B104	2797	107150	SH	DEFINED 07,06,01,03	107150
HISPANIC BROADCASTING CORP	CL A	43357B104	13	500	SH	DEFINED 08,09,03	500
HISPANIC BROADCASTING CORP	CL A	43357B104	3343	128100	SH	DEFINED 11,01,03	128100
HISPANIC BROADCASTING CORP	CL A	43357B104	1400	53647	SH	DEFINED 17,16	53647
HITACHI LIMITED	ADR 10 COM	433578507	116	1805	SH	DEFINED 01,03	1431
374							
HITACHI LIMITED	ADR 10 COM	433578507	133	2070	SH	OTHER 01,03	1324
746							
HOLLYWOOD ENTMT CORP	COM	436141105	79	3835	SH	DEFINED 01,03	3835
HOLLYWOOD ENTMT CORP	COM	436141105	852	41219	SH	DEFINED 08,09,03	41219
HOLOGIC INC	COM	436440101	69	4800	SH	DEFINED 01,03	
4800							
HOLOGIC INC	COM	436440101	729	50350	SH	DEFINED 05,01,03	50350
HOLOGIC INC	COM	436440101	433	29900	SH	DEFINED 07,06,01,03	29900
HOME DEPOT INC	COM	437076102	344887	9389801	SH	DEFINED 01,03	9088639
301162							
HOME DEPOT INC	COM	437076102	111826	3044537	SH	OTHER 01,03	2029320
1015217							
HOME DEPOT INC	COM	437076102	44929	1223232	SH	DEFINED 05,01,03	
1223232							
HOME DEPOT INC	COM	437076102	51973	1415000	SH	OTHER 05,01,03	1263232
151768							
HOME DEPOT INC	COM	437076102	3737	101750	SH	OTHER 06,01,03	101750
HOME DEPOT INC	COM	437076102	32531	885669	SH	DEFINED 07,06,01,03	885669
HOME DEPOT INC	COM	437076102	12184	331725	SH	DEFINED 08,09,03	331725
HOME DEPOT INC	COM	437076102	8081	220000	SH	DEFINED 08,09,03	220000
HOME DEPOT INC	COM	437076102	300	8174	SH	DEFINED 13,01,03	8174
HOME DEPOT INC	COM	437076102	70	1905	SH	OTHER 13,01,03	855
1050							

HOME DEPOT INC	COM	437076102	3526	96000	SH	DEFINED	17,16	96000	
HOME DEPOT INC	COM	437076102	551	15000	SH	PUT	DEFINED	17,16	15000
HOMESTORE INC	COM	437852106	864	600000	SH	DEFINED		600000	
HOMESTORE INC	COM	437852106	4	3100	SH	DEFINED	01,03	3100	
HON INDS INC	COM	438092108	348	12800	SH	DEFINED	01,03	12800	
HON INDS INC	COM	438092108	125	4590	SH	OTHER	01,03	440	
4150									
HON INDS INC	COM	438092108	1055	38757	SH	DEFINED	05,01,03	38757	
HON INDS INC	COM	438092108	1581	58075	SH	DEFINED	07,06,01,03	58075	
HONDA MOTOR LTD	AMERN SHS	438128308	41	2000	SH	DEFINED	01,03	1600	
400									
HONDA MOTOR LTD	AMERN SHS	438128308	377	18204	SH	OTHER	01,03	18204	
HONDA MOTOR LTD	AMERN SHS	438128308	2	80	SH	DEFINED	05,01,03	80	
HONEYWELL INTL INC	COM	438516106	122272	3470668	SH	DEFINED	01,03	3358561	
112107									
HONEYWELL INTL INC	COM	438516106	33790	959138	SH	OTHER	01,03	587272	
371866									
HONEYWELL INTL INC	COM	438516106	28614	812196	SH	DEFINED	05,01,03	812196	
HONEYWELL INTL INC	COM	438516106	491	13950	SH	OTHER	05,01,03	13950	
HONEYWELL INTL INC	COM	438516106	3053	86650	SH	OTHER	06,01,03	86650	
HONEYWELL INTL INC	COM	438516106	46535	1320884	SH	DEFINED	07,06,01,03	1320884	
HONEYWELL INTL INC	COM	438516106	13763	390660	SH	DEFINED	08,09,03	390660	
HONEYWELL INTL INC	COM	438516106	1057	30000	SH	CALL	DEFINED	08,09,03	30000
HONEYWELL INTL INC	COM	438516106	72	2050	SH	DEFINED	13,01,03	2050	
HONEYWELL INTL INC	COM	438516106	18	500	SH	OTHER	13,01,03	500	
HOOPER HOLMES INC	COM	439104100	288	36000	SH	OTHER	01,03	36000	
HOOPER HOLMES INC	COM	439104100	1080	135000	SH	DEFINED	05,01,03	135000	
HOOPER HOLMES INC	COM	439104100	809	101100	SH	DEFINED	07,06,01,03	101100	
HOOVERS INC	COM	439321100	276	51200	SH	OTHER	01,03	3000	
48200									
HORACE MANN EDUCATORS CORP N	COM	440327104	26	1400	SH	DEFINED	01,03	1400	
HORACE MANN EDUCATORS CORP N	COM	440327104	495	26510	SH	DEFINED	05,01,03	26510	
HORACE MANN EDUCATORS CORP N	COM	440327104	752	40275	SH	DEFINED	07,06,01,03	40275	
HORIZON FINL CORP WASH	COM	44041F105	1392	94612	SH	DEFINED	01,03	94612	
HORMEL FOODS CORP	COM	440452100	4242	177183	SH	DEFINED	01,03	177183	
HORMEL FOODS CORP	COM	440452100	364	15200	SH	OTHER	01,03	1700	
13500									
HORMEL FOODS CORP	COM	440452100	2159	90164	SH	DEFINED	05,01,03	90164	
HORMEL FOODS CORP	COM	440452100	3276	136850	SH	DEFINED	07,06,01,03	136850	
HOSPITALITY PPTYS TR	COM SH BEN I	44106M102	342	9380	SH	DEFINED	01,03	9380	
HOSPITALITY PPTYS TR	COM SH BEN I	44106M102	308	8430	SH	OTHER	01,03	6950	
1480									
HOSPITALITY PPTYS TR	COM SH BEN I	44106M102	1486	40709	SH	DEFINED	05,01,03	40709	
HOSPITALITY PPTYS TR	COM SH BEN I	44106M102	2250	61650	SH	DEFINED	07,06,01,03	61650	
HOST MARRIOTT CORP NEW	COM	44107P104	1171	103632	SH	DEFINED	01,03	103582	
50									
HOST MARRIOTT CORP NEW	COM	44107P104	180	15950	SH	OTHER	01,03	6320	
9630									
HOST MARRIOTT CORP NEW	COM	44107P104	12	1100	SH	DEFINED	05,01,03	1100	
HOT TOPIC INC	COM	441339108	238	8900	SH	DEFINED	01,03	6100	
2800									
HOT TOPIC INC	COM	441339108	40	1500	SH	OTHER	01,03		
1500									
HOT TOPIC INC	COM	441339108	1940	72625	SH	DEFINED	05,01,03	72625	
HOT TOPIC INC	COM	441339108	1298	48600	SH	DEFINED	07,06,01,03	48600	
HOT TOPIC INC	COM	441339108	28	1050	SH	DEFINED	08,09,03	1050	
HOTELS COM	COM	44147T108	507	12000	SH	DEFINED	01,03	12000	
HOTELS COM	COM	44147T108	2112	50000	SH	PUT	DEFINED	01,03	50000
HOTELS COM	COM	44147T108	4	100	SH	DEFINED	05,01,03	100	
HOUSEHOLD INTL INC	COM	441815107	86439	1739209	SH	DEFINED	01,03	1694585	
44624									
HOUSEHOLD INTL INC	COM	441815107	34651	697195	SH	OTHER	01,03	428633	
268562									
HOUSEHOLD INTL INC	COM	441815107	13369	268986	SH	DEFINED	05,01,03		
268986									
HOUSEHOLD INTL INC	COM	441815107	34104	686200	SH	OTHER	05,01,03	276986	
409214									
HOUSEHOLD INTL INC	COM	441815107	2091	42075	SH	OTHER	06,01,03	42075	
HOUSEHOLD INTL INC	COM	441815107	24529	493550	SH	DEFINED	07,06,01,03	493550	
HOUSEHOLD INTL INC	COM	441815107	5059	101800	SH	DEFINED	08,09,03	101800	
HOUSEHOLD INTL INC	COM	441815107	5720	115100	SH	CALL	DEFINED	08,09,03	115100
HOUSEHOLD INTL INC	COM	441815107	11337	228100	SH	PUT	DEFINED	08,09,03	228100
HOUSEHOLD INTL INC	COM	441815107	74	1480	SH	DEFINED	13,01,03	1480	
HOUSEHOLD INTL INC	COM	441815107	50088	1007800	SH	OTHER	16		
1007800									
HOUSEHOLD INTL INC	COM	441815107	3976	80000	SH	CALL	DEFINED	17,16	80000
HOUSEHOLD INTL INC	COM	441815107	3976	80000	SH	PUT	DEFINED	17,16	80000
HUBBELL INC	CL A	443510102	513	16040	SH	DEFINED	01,03	16040	
HUBBELL INC	CL A	443510102	70	2188	SH	OTHER	01,03		
2188									
HUBBELL INC	CL B	443510201	890	26070	SH	DEFINED	01,03	26070	
HUBBELL INC	CL B	443510201	433	12691	SH	OTHER	01,03	1397	
11294									
HUBBELL INC	CL B	443510201	1309	38328	SH	DEFINED	05,01,03	38328	
HUBBELL INC	CL B	443510201	1988	58200	SH	DEFINED	07,06,01,03	58200	

HUDSON UNITED BANCORP 14200	COM		444165104	700	24500 SH	DEFINED 01,03	10300
HUDSON UNITED BANCORP 7000	COM		444165104	200	7000 SH	OTHER 01,03	
HUDSON UNITED BANCORP	COM		444165104	3749	131275 SH	DEFINED 05,01,03	131275
HUDSON UNITED BANCORP	COM		444165104	2005	70200 SH	DEFINED 07,06,01,03	70200
HUFFY CORP 4100	COM		444356109	51	5900 SH	DEFINED 01,03	1800
HUFFY CORP	COM		444356109	255	29525 SH	DEFINED 05,01,03	29525
HUFFY CORP	COM		444356109	139	16100 SH	DEFINED 07,06,01,03	16100
HUGHES SUPPLY INC 12300	COM		444482103	732	16300 SH	DEFINED 01,03	4000
HUGHES SUPPLY INC	COM		444482103	3086	68725 SH	DEFINED 05,01,03	68725
HUGHES SUPPLY INC	COM		444482103	1661	37000 SH	DEFINED 07,06,01,03	37000
HUMANA INC 300	COM		444859102	165	10536 SH	DEFINED 01,03	10236
HUMANA INC 1802	COM		444859102	43	2776 SH	OTHER 01,03	974
HUMANA INC	COM		444859102	858	54895 SH	DEFINED 05,01,03	54895
HUMANA INC	COM		444859102	46	2925 SH	OTHER 05,01,03	2925
HUMANA INC	COM		444859102	320	20475 SH	DEFINED 07,06,01,03	20475
HUMANA INC	COM		444859102	13	800 SH	DEFINED 08,09,03	800
HUMAN GENOME SCIENCES INC 920	COM		444903108	359	26792 SH	DEFINED 01,03	25872
HUMAN GENOME SCIENCES INC 7560	COM		444903108	125	9300 SH	OTHER 01,03	1740
HUMAN GENOME SCIENCES INC	COM		444903108	861	64245 SH	DEFINED 05,01,03	64245
HUMAN GENOME SCIENCES INC	COM		444903108	2959	220805 SH	DEFINED 07,06,01,03	220805
HUMAN GENOME SCIENCES INC	COM		444903108	117	8731 SH	DEFINED 08,09,03	8731
HUNT J B TRANS SVCS INC 800	COM		445658107	28	950 SH	DEFINED 01,03	150
HUNT J B TRANS SVCS INC	COM		445658107	697	23606 SH	DEFINED 05,01,03	23606
HUNT J B TRANS SVCS INC	COM		445658107	1058	35850 SH	DEFINED 07,06,01,03	35850
HUNTINGTON BANCSHARES INC 13451	COM		446150104	1495	76993 SH	DEFINED 01,03	63542
HUNTINGTON BANCSHARES INC 10720	COM		446150104	498	25635 SH	OTHER 01,03	14915
HUNTINGTON BANCSHARES INC	COM		446150104	1525	78535 SH	DEFINED 05,01,03	78535
HUNTINGTON BANCSHARES INC	COM		446150104	84	4325 SH	OTHER 05,01,03	4325
HUNTINGTON BANCSHARES INC	COM		446150104	581	29925 SH	DEFINED 07,06,01,03	29925
HUNTINGTON BANCSHARES INC	COM		446150104	23	1200 SH	DEFINED 08,09,03	1200
HUTCHINSON TECHNOLOGY INC	NOTE	6.000%	448407AC0	492	541000 PRN	DEFINED 08,09,03	541000
HUTCHINSON TECHNOLOGY INC 17370	COM		448407106	391	25000 SH	DEFINED 01,03	7630
HUTCHINSON TECHNOLOGY INC 630	COM		448407106	10	630 SH	OTHER 01,03	
HUTCHINSON TECHNOLOGY INC	COM		448407106	1298	83000 SH	DEFINED 05,01,03	83000
HUTCHINSON TECHNOLOGY INC	COM		448407106	627	40075 SH	DEFINED 07,06,01,03	40075
ICN PHARMACEUTICALS INC NEW	NOTE	6.500%	448924AM2	685	700000 PRN	DEFINED 08,09,03	700000
ICN PHARMACEUTICALS INC NEW	COM		448924100	361	14901 SH	DEFINED 01,03	14901
ICN PHARMACEUTICALS INC NEW 400	COM		448924100	47	1951 SH	OTHER 01,03	1551
ICN PHARMACEUTICALS INC NEW	COM		448924100	1329	54895 SH	DEFINED 05,01,03	54895
ICN PHARMACEUTICALS INC NEW	COM		448924100	1986	82025 SH	DEFINED 07,06,01,03	82025
ICN PHARMACEUTICALS INC NEW	COM		448924100	137	5650 SH	DEFINED 08,09,03	5650
ICN PHARMACEUTICALS INC NEW	COM		448924100	68	2800 SH	CALL DEFINED 08,09,03	2800
ICN PHARMACEUTICALS INC NEW	COM		448924100	477	19700 SH	PUT DEFINED 08,09,03	19700
HYPERCOM CORP 1460	COM		44913M105	244	31718 SH	DEFINED 01,03	30258
HYPERCOM CORP	COM		44913M105	732	95101 SH	DEFINED 05,01,03	95101
HYPERCOM CORP	COM		44913M105	192	24954 SH	DEFINED 07,06,01,03	24954
HYPERION SOLUTIONS CORP 10400	COM		44914M104	817	44800 SH	DEFINED 01,03	34400
HYPERION SOLUTIONS CORP	COM		44914M104	3280	179879 SH	DEFINED 05,01,03	179879
HYPERION SOLUTIONS CORP	COM		44914M104	7005	384136 SH	DEFINED 07,06,01,03	384136
HYSEQ INC	COM		449163302	1	300 SH	DEFINED 01,03	300
HYSEQ INC	COM		449163302	352	154964 SH	DEFINED 08,09,03	154964
ICOS CORP 1300	COM		449295104	170	10045 SH	DEFINED 01,03	8745
ICOS CORP	COM		449295104	96	5680 SH	DEFINED 08,09,03	5680
ICOS CORP	COM		449295104	20	1200 SH	CALL DEFINED 08,09,03	1200
ICU MED INC	COM		44930G107	65	2092 SH	DEFINED 01,03	2092
ICU MED INC 1522	COM		44930G107	74	2387 SH	OTHER 01,03	865
ICU MED INC	COM		44930G107	876	28350 SH	DEFINED 05,01,03	28350
ICU MED INC	COM		44930G107	667	21600 SH	DEFINED 07,06,01,03	21600
IDEC PHARMACEUTICALS CORP	NOTE		449370AC9	7231	500000 PRN	DEFINED 08,09,03	500000
IDEC PHARMACEUTICALS CORP	COM		449370105	446	12575 SH	DEFINED 01,03	12575
IDEC PHARMACEUTICALS CORP 700	COM		449370105	29	810 SH	OTHER 01,03	110
IDEC PHARMACEUTICALS CORP	COM		449370105	4120	116226 SH	DEFINED 05,01,03	116226
IDEC PHARMACEUTICALS CORP	COM		449370105	8537	240825 SH	DEFINED 07,06,01,03	240825
IDEC PHARMACEUTICALS CORP	COM		449370105	2837	80023 SH	DEFINED 08,09,03	80023
IGEN INC	COM		449536101	3150	100000 SH	CALL DEFINED 08,09,03	100000
IHOP CORP	COM		449623107	183	6200 SH	DEFINED 01,03	4100

IMCLONE SYS INC 13964	COM	45245W109	122	14064	SH	OTHER	01,03	100
IMCLONE SYS INC	COM	45245W109	39	4443	SH	DEFINED	08,09,03	4443
IMAGISTICS INTERNATIONAL INC 2723	COM	45247T104	311	14495	SH	DEFINED	01,03	11772
IMAGISTICS INTERNATIONAL INC 7297	COM	45247T104	184	8581	SH	OTHER	01,03	1284
IMAGISTICS INTERNATIONAL INC	COM	45247T104	1094	50947	SH	DEFINED	05,01,03	50947
IMAGISTICS INTERNATIONAL INC	COM	45247T104	653	30400	SH	DEFINED	07,06,01,03	30400
IMMUNEX CORP NEW 26937	COM	452528102	1881	84219	SH	DEFINED	01,03	57282
IMMUNEX CORP NEW 6140	COM	452528102	3443	154130	SH	OTHER	01,03	147990
IMMUNEX CORP NEW	COM	452528102	4745	212406	SH	DEFINED	05,01,03	212406
IMMUNEX CORP NEW	COM	452528102	208	9300	SH	OTHER	05,01,03	9300
IMMUNEX CORP NEW	COM	452528102	1846	82646	SH	DEFINED	07,06,01,03	82646
IMMUNEX CORP NEW	COM	452528102	1078	48266	SH	DEFINED	08,09,03	48266
IMMUNEX CORP NEW	COM	452528102	5906	264387	SH	DEFINED	17,16	264387
IMPATH INC 15200	COM	45255G101	348	19400	SH	DEFINED	01,03	4200
IMPATH INC	COM	45255G101	1027	57200	SH	DEFINED	05,01,03	57200
IMPATH INC	COM	45255G101	460	25625	SH	DEFINED	07,06,01,03	25625
IMPAX LABORATORIES INC	COM	45256B101	1	200	SH	DEFINED	01,03	200
IMPAX LABORATORIES INC	COM	45256B101	77	10300	SH	DEFINED	08,09,03	10300
IMPAX LABORATORIES INC	COM	45256B101	150	20000	SH	PUT	DEFINED 08,09,03	20000
IMPERIAL OIL LTD	COM NEW	453038408	262	8400	SH	DEFINED	01,03	8400
IMPERIAL OIL LTD 1584	COM NEW	453038408	273	8764	SH	OTHER	01,03	7180
INAMED CORP 3500	COM	453235103	150	5600	SH	DEFINED	01,03	2100
INAMED CORP	COM	453235103	1291	48325	SH	DEFINED	05,01,03	48325
INAMED CORP	COM	453235103	860	32200	SH	DEFINED	07,06,01,03	32200
INCO LTD	NOTE	453258AM7	813	1230000	PRN	DEFINED	08,09,03	1230000
INCO LTD 3930 1000	COM	453258402	365	16130	SH	DEFINED	01,03	11200
INCO LTD 1000	COM	453258402	23	1000	SH	OTHER	01,03	
INCO LTD	COM	453258402	1306	57695	SH	DEFINED	05,01,03	57695
INCO LTD	COM	453258402	71	3125	SH	OTHER	05,01,03	3125
INCO LTD	COM	453258402	499	22050	SH	DEFINED	07,06,01,03	22050
INCO LTD	COM	453258402	23	1000	SH	DEFINED	08,09,03	1000
INCYTE GENOMICS INC	COM	45337C102	30	4100	SH	DEFINED	01,03	4100
INCYTE GENOMICS INC 2000	COM	45337C102	15	2000	SH	OTHER	01,03	
INCYTE GENOMICS INC	COM	45337C102	317	43636	SH	DEFINED	05,01,03	43636
INCYTE GENOMICS INC	COM	45337C102	482	66250	SH	DEFINED	07,06,01,03	66250
INDEPENDENCE CMNTY BK CORP	COM	453414104	181	6300	SH	DEFINED	01,03	6300
INDEPENDENCE CMNTY BK CORP	COM	453414104	60	2105	SH	OTHER	01,03	2105
INDEPENDENCE CMNTY BK CORP	COM	453414104	1079	37542	SH	DEFINED	05,01,03	37542
INDEPENDENCE CMNTY BK CORP	COM	453414104	1636	56950	SH	DEFINED	07,06,01,03	56950
INDEPENDENCE FED SVGS BK	COM	453432106	129	11000	SH	DEFINED	01,03	11000
INDIA GROWTH FD INC	COM	454090101	5	600	SH	DEFINED	01,03	600
INDIA GROWTH FD INC 25924	COM	454090101	213	26024	SH	OTHER	01,03	100
INDYMAC BANCORP INC	COM	456607100	121	5318	SH	DEFINED	01,03	5318
INDYMAC BANCORP INC	COM	456607100	893	39361	SH	DEFINED	05,01,03	39361
INDYMAC BANCORP INC	COM	456607100	1355	59750	SH	DEFINED	07,06,01,03	59750
INFOCUS CORP	COM	45665B106	37	3100	SH	DEFINED	01,03	3100
INFOCUS CORP	COM	45665B106	300	25487	SH	DEFINED	05,01,03	25487
INFOCUS CORP	COM	45665B106	456	38725	SH	DEFINED	07,06,01,03	38725
INFORMATION HLDGS INC	COM	456727106	7	300	SH	DEFINED	01,03	300
INFORMATION HLDGS INC	COM	456727106	1089	44625	SH	DEFINED	05,01,03	44625
INFORMATION HLDGS INC	COM	456727106	822	33700	SH	DEFINED	07,06,01,03	33700
INFOSPACE INC 20000	COM	45678T102	9	22778	SH	DEFINED	01,03	2778
INFOSPACE INC	COM	45678T102	1	1600	SH	OTHER	01,03	1600
INFOSPACE INC	COM	45678T102	1	1500	SH	DEFINED	08,09,03	1500
ING GROUP N V	SPONSORED AD	456837103	89	3490	SH	DEFINED	01,03	3490
ING GROUP N V 1268	SPONSORED AD	456837103	82	3234	SH	OTHER	01,03	1966
ING GROUP N V	SPONSORED AD	456837103		15	SH	DEFINED	05,01,03	15
ING GROUP N V	SPONSORED AD	456837103	1299	51100	SH	DEFINED	08,09,03	51100
ING GROUP N V	SPONSORED AD	456837103	2505	98500	SH	PUT	DEFINED 08,09,03	98500
INFORMATION RES INC 1900	COM	456905108	18	1900	SH	DEFINED	01,03	
INFORMATION RES INC	COM	456905108	624	66425	SH	DEFINED	05,01,03	66425
INFORMATION RES INC	COM	456905108	431	45900	SH	DEFINED	07,06,01,03	45900
INGRAM MICRO INC	CL A	457153104	1251	90980	SH	DEFINED	01,03	90980
INGRAM MICRO INC	CL A	457153104	4	300	SH	OTHER	01,03	300
INGRAM MICRO INC	CL A	457153104	23	1700	SH	DEFINED	05,01,03	1700
INGRAM MICRO INC	CL A	457153104	694	50500	SH	DEFINED	08,09,03	50500
INHALE THERAPEUTIC SYS INC	COM	457191104	45	4725	SH	DEFINED	01,03	4725
INHALE THERAPEUTIC SYS INC 500	COM	457191104	5	500	SH	OTHER	01,03	
INHALE THERAPEUTIC SYS INC	COM	457191104	582	61301	SH	DEFINED	05,01,03	61301

INTERNATIONAL BUSINESS MACHS	COM	459200101	2160	30000	SH	CALL	DEFINED	01,03	30000
INTERNATIONAL BUSINESS MACHS	COM	459200101	3960	55000	SH	PUT	DEFINED	01,03	55000
INTERNATIONAL BUSINESS MACHS	COM	459200101	57099	793045	SH		DEFINED	05,01,03	
793045									
INTERNATIONAL BUSINESS MACHS	COM	459200101	58392	811000	SH		OTHER	05,01,03	793045
17955									
INTERNATIONAL BUSINESS MACHS	COM	459200101	2362	32800	SH		OTHER	06,01,03	32800
INTERNATIONAL BUSINESS MACHS	COM	459200101	51085	709510	SH		DEFINED	07,06,01,03	709510
INTERNATIONAL BUSINESS MACHS	COM	459200101	61169	849572	SH		DEFINED	08,09,03	849572
INTERNATIONAL BUSINESS MACHS	COM	459200101	9346	129800	SH	CALL	DEFINED	08,09,03	129800
INTERNATIONAL BUSINESS MACHS	COM	459200101	47016	653000	SH	PUT	DEFINED	08,09,03	653000
INTERNATIONAL BUSINESS MACHS	COM	459200101	38	530	SH		DEFINED	13,01,03	330
200									
INTERNATIONAL BUSINESS MACHS	COM	459200101	14	200	SH		OTHER	13,01,03	
200									
INTERNATIONAL BUSINESS MACHS	COM	459200101		1	SH		DEFINED	17,16	1
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	1574	48460	SH		DEFINED	01,03	48060
400									
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	463	14250	SH		OTHER	01,03	6250
8000									
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	982	30230	SH		DEFINED	05,01,03	30230
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	54	1650	SH		OTHER	05,01,03	1650
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	370	11400	SH		DEFINED	07,06,01,03	11400
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	13	400	SH		DEFINED	08,09,03	400
INTERNATIONAL GAME TECHNOLOG	COM	459902102	283	4985	SH		DEFINED	01,03	2900
2085									
INTERNATIONAL GAME TECHNOLOG	COM	459902102	348	6130	SH		OTHER	01,03	4955
460									
715									
INTERNATIONAL GAME TECHNOLOG	COM	459902102	1736	30620	SH		DEFINED	05,01,03	30620
INTERNATIONAL GAME TECHNOLOG	COM	459902102	85	1500	SH		OTHER	05,01,03	1500
INTERNATIONAL GAME TECHNOLOG	COM	459902102	618	10900	SH		DEFINED	07,06,01,03	10900
INTERNATIONAL GAME TECHNOLOG	COM	459902102	23	400	SH		DEFINED	08,09,03	400
INTERNATIONAL MULTIFOODS COR	COM	460043102	380	14626	SH		DEFINED	01,03	14626
INTERNATIONAL MULTIFOODS COR	COM	460043102	1013	38950	SH		DEFINED	05,01,03	38950
INTERNATIONAL MULTIFOODS COR	COM	460043102	770	29600	SH		DEFINED	07,06,01,03	29600
INTL PAPER CO	COM	460146103	25004	573742	SH		DEFINED	01,03	534368
39374									
INTL PAPER CO	COM	460146103	17469	400848	SH		OTHER	01,03	230459
170389									
INTL PAPER CO	COM	460146103	16628	381554	SH		DEFINED	05,01,03	381554
INTL PAPER CO	COM	460146103	363	8325	SH		OTHER	05,01,03	8325
INTL PAPER CO	COM	460146103	16228	372373	SH		DEFINED	07,06,01,03	372373
INTL PAPER CO	COM	460146103	3848	88300	SH		DEFINED	08,09,03	88300
INTL PAPER CO	COM	460146103	4358	100000	SH	PUT	DEFINED	08,09,03	100000
INTL PAPER CO	COM	460146103	10	220	SH		OTHER	13,01,03	
220									
INTERNATIONAL RECTIFIER CORP	COM	460254105	142	4882	SH		DEFINED	01,03	4882
INTERNATIONAL RECTIFIER CORP	COM	460254105	9	300	SH		OTHER	01,03	
300									
INTERNATIONAL RECTIFIER CORP	COM	460254105	1226	42055	SH		DEFINED	05,01,03	42055
INTERNATIONAL RECTIFIER CORP	COM	460254105	1826	62625	SH		DEFINED	07,06,01,03	62625
INTERNATIONAL RECTIFIER CORP	COM	460254105	557	19100	SH		DEFINED	08,09,03	19100
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	251	6250	SH		DEFINED	01,03	6250
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	4	100	SH		OTHER	01,03	100
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	1396	34810	SH		DEFINED	05,01,03	34810
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	2100	52375	SH		DEFINED	07,06,01,03	52375
INTERNET CAP GROUP INC	COM	46059C106	18	68320	SH		DEFINED	01,03	68320
INTERNET CAP GROUP INC	COM	46059C106	1	1950	SH		OTHER	01,03	200
1750									
INTERNET CAP GROUP INC	COM	46059C106	10	36599	SH		DEFINED	08,09,03	36599
INTERNET SEC SYS INC	COM	46060X107	41	3100	SH		DEFINED	01,03	3100
INTERNET SEC SYS INC	COM	46060X107	7	530	SH		OTHER	01,03	530
INTERNET SEC SYS INC	COM	46060X107	820	62518	SH		DEFINED	05,01,03	62518
INTERNET SEC SYS INC	COM	46060X107	2889	220200	SH		DEFINED	07,06,01,03	220200
INTERSIL CORP	CL A	46069S109	1921	89870	SH		DEFINED	01,03	84298
5572									
INTERSIL CORP	CL A	46069S109	21	1000	SH		OTHER	01,03	
1000									
INTERSIL CORP	CL A	46069S109	2133	99759	SH		DEFINED	05,01,03	99759
INTERSIL CORP	CL A	46069S109	2864	133975	SH		DEFINED	07,06,01,03	133975
INTERSIL CORP	CL A	46069S109	182	8500	SH		DEFINED	08,09,03	8500
INTERSIL CORP	CL A	46069S109	11	500	SH	CALL	DEFINED	08,09,03	500
INTERSIL CORP	CL A	46069S109	470	22000	SH		DEFINED	11,01,03	22000
INTERPUBLIC GROUP COS INC	NOTE	1.870% 460690AJ9	1565	2000000	PRN		DEFINED	07,06,01,03	2000000
INTERPUBLIC GROUP COS INC	COM	460690100	11880	479819	SH		DEFINED	01,03	463229
16590									
INTERPUBLIC GROUP COS INC	COM	460690100	2253	91002	SH		OTHER	01,03	40624
50378									
INTERPUBLIC GROUP COS INC	COM	460690100	248	10000	SH	PUT	DEFINED	01,03	10000
INTERPUBLIC GROUP COS INC	COM	460690100	4592	185458	SH		DEFINED	05,01,03	33
185425									
INTERPUBLIC GROUP COS INC	COM	460690100	16249	656275	SH		OTHER	05,01,03	191700
464575									
INTERPUBLIC GROUP COS INC	COM	460690100	1804	72875	SH		OTHER	06,01,03	72875
INTERPUBLIC GROUP COS INC	COM	460690100	15169	612650	SH		DEFINED	07,06,01,03	612650

INTERPUBLIC GROUP COS INC	COM	460690100	50	2000 SH	DEFINED	08,09,03	2000	
INTERPUBLIC GROUP COS INC	COM	460690100	545	22000 SH	CALL	DEFINED	08,09,03	22000
INTERPUBLIC GROUP COS INC	COM	460690100	10	400 SH	OTHER	13,01,03	400	
INTERSTATE BAKERIES CORP DEL 880	COM	46072H108	25	880 SH	DEFINED	01,03		
INTERSTATE BAKERIES CORP DEL 1520	COM	46072H108	87	3025 SH	OTHER	01,03	1505	
INTERSTATE BAKERIES CORP DEL	COM	46072H108	817	28276 SH	DEFINED	05,01,03	28276	
INTERSTATE BAKERIES CORP DEL	COM	46072H108	1240	42950 SH	DEFINED	07,06,01,03	42950	
INTERWOVEN INC	COM	46114T102	116	38096 SH	DEFINED	01,03	38096	
INTERWOVEN INC	COM	46114T102	3	940 SH	OTHER	01,03	282	
INTERWOVEN INC	COM	46114T102	337	110624 SH	DEFINED	05,01,03	110624	
INTERWOVEN INC	COM	46114T102	1132	371155 SH	DEFINED	07,06,01,03	371155	
INTERVOICE-BRITE INC 25000	COM	461142101	50	31200 SH	DEFINED	01,03	6200	
INTERVOICE-BRITE INC	COM	461142101	180	112050 SH	DEFINED	05,01,03	112050	
INTERVOICE-BRITE INC	COM	461142101	85	52900 SH	DEFINED	07,06,01,03	52900	
INTERVOICE-BRITE INC	COM	461142101	4	2700 SH	DEFINED	08,09,03	2700	
INTROGEN THERAPEUTICS INC 1000	COM	46119F107	58	28800 SH	DEFINED	01,03	27800	
INTROGEN THERAPEUTICS INC	COM	46119F107	142	69716 SH	DEFINED	05,01,03	69716	
INTROGEN THERAPEUTICS INC	COM	46119F107	462	227384 SH	DEFINED	07,06,01,03	227384	
INTUIT 6775 500	COM	461202103	4953	99612 SH	DEFINED	01,03	92337	
INTUIT 1395	COM	461202103	69	1395 SH	OTHER	01,03		
INTUIT	COM	461202103	3978	80000 SH	PUT	DEFINED	01,03	80000
INTUIT	COM	461202103	4488	90272 SH	DEFINED	05,01,03	90272	
INTUIT	COM	461202103	7099	142787 SH	DEFINED	07,06,01,03	142787	
INTUIT	COM	461202103	1418	28524 SH	DEFINED	08,09,03	28524	
INVACARE CORP 4000 1000	COM	461203101	536	14497 SH	DEFINED	01,03	9497	
INVACARE CORP 1000	COM	461203101	37	1000 SH	OTHER	01,03		
INVACARE CORP	COM	461203101	2667	72075 SH	DEFINED	05,01,03	72075	
INVACARE CORP	COM	461203101	1809	48900 SH	DEFINED	07,06,01,03	48900	
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	664	20316 SH	DEFINED	01,03	20316	
INVESTMENT TECHNOLOGY GRP NE 1774	COM	46145F105	60	1836 SH	OTHER	01,03	62	
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	2284	69852 SH	DEFINED	05,01,03	69852	
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	5824	178101 SH	DEFINED	07,06,01,03	178101	
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	1367	41800 SH	CALL	DEFINED	08,09,03	41800
INVITROGEN CORP	NOTE	5.500% 46185RAB6	237	272000 PRN	DEFINED	01,03	272000	
INVITROGEN CORP	NOTE	5.500% 46185RAB6	785	900000 PRN	DEFINED	07,06,01,03	900000	
INVITROGEN CORP	COM	46185R100	835	26100 SH	DEFINED	01,03	26100	
INVITROGEN CORP	COM	46185R100	32	1000 SH	OTHER	01,03	1000	
INVITROGEN CORP	COM	46185R100	6	200 SH	DEFINED	05,01,03	200	
INVITROGEN CORP	COM	46185R100	96	3001 SH	DEFINED	08,09,03	3001	
INVISION TECHNOLOGIES INC	COM	461851107	118	4900 SH	DEFINED	08,09,03	4900	
INVISION TECHNOLOGIES INC	COM	461851107	266	11000 SH	PUT	DEFINED	08,09,03	11000
INVESTORS FINL SERVICES CORP	COM	461915100	107	3200 SH	DEFINED	01,03	3200	
INVESTORS FINL SERVICES CORP 48000	COM	461915100	1657	49400 SH	OTHER	01,03	1400	
INVESTORS FINL SERVICES CORP	COM	461915100	1399	41717 SH	DEFINED	05,01,03	41717	
INVESTORS FINL SERVICES CORP	COM	461915100	2125	63350 SH	DEFINED	07,06,01,03	63350	
INVESTORS FINL SERVICES CORP	COM	461915100	2	66 SH	DEFINED	08,09,03	66	
IONICS INC 7200	COM	462218108	216	8900 SH	DEFINED	01,03	1700	
IONICS INC 2450	COM	462218108	59	2450 SH	OTHER	01,03		
IONICS INC	COM	462218108	1178	48575 SH	DEFINED	05,01,03	48575	
IONICS INC	COM	462218108	660	27200 SH	DEFINED	07,06,01,03	27200	
IRON MTN INC PA 1300	COM	462846106	1072	34750 SH	DEFINED	01,03	33450	
IRON MTN INC PA	COM	462846106	2633	85363 SH	DEFINED	05,01,03	85363	
IRON MTN INC PA	COM	462846106	8989	291387 SH	DEFINED	07,06,01,03	291387	
IRON MTN INC PA	COM	462846106	31	1000 SH	DEFINED	08,09,03	1000	
ISHARES TR 4000	S&P 500 INDE	464287200	396	4000 SH	DEFINED	01,03		
ISHARES TR 229871	S&P 500 INDE	464287200	23158	233871 SH	OTHER	01,03	4000	
ISHARES TR	MSCI EAFE ID	464287465	469	3960 SH	DEFINED	01,03	3960	
ISHARES TR	RUSSELL MCP	464287481	1222	21359 SH	DEFINED	05,01,03	21359	
ISHARES TR	S&P MIDCAP 4	464287507	265	2710 SH	DEFINED	01,03	2710	
ISHARES TR	RUSSELL1000V	464287598	153	2925 SH	DEFINED	01,03	2925	
ISHARES TR	RUSSELL1000V	464287598	1081	20700 SH	DEFINED	05,01,03	20700	
ISHARES TR	RUSSELL 1000	464287622	1070	20522 SH	DEFINED	01,03	20522	
ISHARES TR	RUSSELL 1000	464287622	169	3250 SH	OTHER	01,03	3250	
ISHARES TR	RUSL 2000 GR	464287648	248	5207 SH	DEFINED	01,03	5207	
ISHARES TR	RUSL 2000 GR	464287648	1426	29886 SH	DEFINED	05,01,03	29886	
ISHARES TR	RUSL 2000 GR	464287648	2207	46266 SH	DEFINED	07,06,01,03	46266	
ISHARES TR	RUSL 2000 GR	464287648	270	5650 SH	DEFINED	08,09,03	5650	
ISHARES TR	RUSSELL 2000	464287655	236	2600 SH	DEFINED	01,03	2600	
ISHARES TR	RUSSELL 2000	464287655	2057	22688 SH	DEFINED	05,01,03	22688	

ISHARES TR		RUSSELL 2000	464287655	182	2012 SH	DEFINED	07,06,01,03	2012	
ISHARES TR		S&P SMLCAP 6	464287804	444	3880 SH	DEFINED	01,03	3880	
ISHARES TR		S&P SMLCAP 6	464287804	206	1800 SH	OTHER	01,03		
1800									
ISLE OF CAPRI CASINOS INC	COM		464592104	11	540 SH	OTHER	01,03	540	
ISLE OF CAPRI CASINOS INC	COM		464592104	506	25000 SH	DEFINED	08,09,03	25000	
ITO YOKADO LTD	ADR NEW		465714301	178	3595 SH	OTHER	01,03	3595	
ITO YOKADO LTD	ADR NEW		465714301	4802	97000 SH	DEFINED	11,01,03	97000	
ITRON INC	COM		465741106	144	5500 SH	DEFINED	01,03	1400	
3600 500									
ITRON INC	COM		465741106	13	500 SH	OTHER	01,03		
500									
ITRON INC	COM		465741106	1320	50325 SH	DEFINED	05,01,03	50325	
ITRON INC	COM		465741106	852	32500 SH	DEFINED	07,06,01,03	32500	
I2 TECHNOLOGIES INC	NOTE	5.250%	465754AF6	1459	2059000 PRN	DEFINED	08,09,03	2059000	
I2 TECHNOLOGIES INC	COM		465754109	404	273035 SH	DEFINED	01,03	268635	
4400									
I2 TECHNOLOGIES INC	COM		465754109	70	47344 SH	OTHER	01,03	31605	
15739									
I2 TECHNOLOGIES INC	COM		465754109	4	2700 SH	DEFINED	05,01,03	2700	
I2 TECHNOLOGIES INC	COM		465754109	189	127527 SH	DEFINED	08,09,03	127527	
I2 TECHNOLOGIES INC	COM		465754109	148	100000 SH	PUT	DEFINED	08,09,03	100000
I2 TECHNOLOGIES INC	COM		465754109	1	450 SH	DEFINED	13,01,03	450	
IVAX CORP	NOTE	5.500%	465823AD4	1628	2000000 PRN	DEFINED	08,09,03	2000000	
IVAX CORP	NOTE	5.500%	465823AD4	2787	3425000 PRN	DEFINED	17,16	3425000	
IVAX CORP	COM		465823102	3066	283897 SH	DEFINED	01,03	279197	
4700									
IVAX CORP	COM		465823102	603	55842 SH	OTHER	01,03	48347	
7495									
IVAX CORP	COM		465823102	1376	127376 SH	DEFINED	05,01,03	127376	
IVAX CORP	COM		465823102	2074	192000 SH	DEFINED	07,06,01,03	192000	
IVAX CORP	COM		465823102	39	3600 SH	CALL	DEFINED	08,09,03	3600
IVAX CORP	COM		465823102	92	8500 SH	PUT	DEFINED	08,09,03	8500
IVEX PACKAGING CORP DEL	COM		465855104	7	300 SH	DEFINED	01,03	300	
IVEX PACKAGING CORP DEL	COM		465855104	1348	59200 SH	DEFINED	17,16	59200	
JDN RLTY CORP	COM		465917102	94	7500 SH	DEFINED	01,03	7500	
JDN RLTY CORP	COM		465917102	41	3310 SH	OTHER	01,03	3310	
J & J SNACK FOODS CORP	COM		466032109	220	4900 SH	DEFINED	01,03		
4900									
J & J SNACK FOODS CORP	COM		466032109	1173	26100 SH	DEFINED	05,01,03	26100	
J & J SNACK FOODS CORP	COM		466032109	611	13600 SH	DEFINED	07,06,01,03	13600	
J ALEXANDER CORP	COM		466096104	488	160000 SH	DEFINED	08,09,03	160000	
JDS UNIPHASE CORP	COM		46612J101	891	333800 SH	DEFINED	01,03	300800	
33000									
JDS UNIPHASE CORP	COM		46612J101	589	220440 SH	OTHER	01,03	193995	
26445									
JDS UNIPHASE CORP	COM		46612J101	1457	545565 SH	DEFINED	05,01,03	545565	
JDS UNIPHASE CORP	COM		46612J101	463	173375 SH	DEFINED	07,06,01,03	173375	
JDS UNIPHASE CORP	COM		46612J101	828	309953 SH	DEFINED	08,09,03	309953	
JDS UNIPHASE CORP	COM		46612J101	534	200000 SH	PUT	DEFINED	08,09,03	200000
JDS UNIPHASE CORP	COM		46612J101	240	90000 SH	DEFINED	11,01,03	90000	
JDS UNIPHASE CORP	COM		46612J101	2	585 SH	DEFINED	13,01,03	585	
JDS UNIPHASE CORP	COM		46612J101	667	249861 SH	DEFINED	17,16	249861	
JDA SOFTWARE GROUP INC	COM		46612K108	158	5600 SH	DEFINED	01,03	5600	
JDA SOFTWARE GROUP INC	COM		46612K108	51	1800 SH	OTHER	01,03	1800	
JDA SOFTWARE GROUP INC	COM		46612K108	1623	57425 SH	DEFINED	05,01,03	57425	
J JILL GROUP INC	COM		466189107	23	600 SH	DEFINED	01,03	600	
J JILL GROUP INC	COM		466189107	987	26000 SH	DEFINED	05,01,03	26000	
J JILL GROUP INC	COM		466189107	751	19800 SH	DEFINED	07,06,01,03	19800	
J JILL GROUP INC	COM		466189107	114	3000 SH	DEFINED	08,09,03	3000	
JLG INDS INC	COM		466210101	43	3100 SH	DEFINED	01,03	1700	
1400									
JLG INDS INC	COM		466210101	1277	91000 SH	DEFINED	05,01,03	91000	
JLG INDS INC	COM		466210101	929	66200 SH	DEFINED	07,06,01,03	66200	
JMAR TECHNOLOGIES INC	COM		466212107	23	12000 SH	DEFINED	01,03	12000	
JMAR TECHNOLOGIES INC	COM		466212107	14	7000 SH	OTHER	01,03	7000	
J P MORGAN CHASE & CO	COM		46625H100	77950	2298046 SH	DEFINED	01,03	2084334	
213712									
J P MORGAN CHASE & CO	COM		46625H100	72217	2129050 SH	OTHER	01,03	1210514	
918536									
J P MORGAN CHASE & CO	COM		46625H100	37261	1098504 SH	DEFINED	05,01,03	1098504	
J P MORGAN CHASE & CO	COM		46625H100	1150	33900 SH	OTHER	05,01,03	33900	
J P MORGAN CHASE & CO	COM		46625H100	6017	177400 SH	OTHER	06,01,03	177400	
J P MORGAN CHASE & CO	COM		46625H100	21106	622221 SH	DEFINED	07,06,01,03	622221	
J P MORGAN CHASE & CO	COM		46625H100	3055	90066 SH	DEFINED	08,09,03	90066	
J P MORGAN CHASE & CO	COM		46625H100	14755	435000 SH	CALL	DEFINED	08,09,03	435000
J P MORGAN CHASE & CO	COM		46625H100	644	19000 SH	PUT	DEFINED	08,09,03	19000
J P MORGAN CHASE & CO	COM		46625H100	6	180 SH	DEFINED	13,01,03	180	
J P MORGAN CHASE & CO	COM		46625H100	17	500 SH	OTHER	13,01,03	500	
JABIL CIRCUIT INC	NOTE	1.750%	466313AA1	9488	10000000 PRN	DEFINED	01,03	10000000	
JABIL CIRCUIT INC	COM		466313103	71	3360 SH	DEFINED	01,03	3360	
JABIL CIRCUIT INC	COM		466313103	26	1240 SH	OTHER	01,03	750	
490									
JABIL CIRCUIT INC	COM		466313103	1752	83000 SH	DEFINED	05,01,03	83000	
JABIL CIRCUIT INC	COM		466313103	505	23900 SH	DEFINED	07,06,01,03	23900	

JABIL CIRCUIT INC	COM	466313103	21	1000	SH	DEFINED	08,09,03	1000
JABIL CIRCUIT INC	COM	466313103	367	17400	SH	CALL	DEFINED	08,09,03
JACK IN THE BOX INC	COM	466367109	892	28045	SH	DEFINED	01,03	22975
5070								
JACK IN THE BOX INC	COM	466367109	19	600	SH	OTHER	01,03	
600								
JACK IN THE BOX INC	COM	466367109	4876	153333	SH	DEFINED	05,01,03	153333
JACK IN THE BOX INC	COM	466367109	9402	295667	SH	DEFINED	07,06,01,03	295667
JACOBS ENGR GROUP INC DEL	COM	469814107	147	4240	SH	DEFINED	01,03	4240
JACOBS ENGR GROUP INC DEL	COM	469814107	4	120	SH	OTHER	01,03	
120								
JACOBS ENGR GROUP INC DEL	COM	469814107	1231	35394	SH	DEFINED	05,01,03	35394
JACOBS ENGR GROUP INC DEL	COM	469814107	1862	53550	SH	DEFINED	07,06,01,03	53550
JACOBS ENGR GROUP INC DEL	COM	469814107	953	27400	SH	DEFINED	11,01,03	27400
JACOR COMMUNICATIONS INC	FRNT	469858AB0	10181	22500000	PRN	DEFINED	08,09,03	22500000
JAKKS PAC INC	COM	47012E106	308	17400	SH	DEFINED	01,03	3300
14100								
JAKKS PAC INC	COM	47012E106	1157	65325	SH	DEFINED	05,01,03	65325
JAKKS PAC INC	COM	47012E106	613	34600	SH	DEFINED	07,06,01,03	34600
JEFFERIES GROUP INC NEW	COM	472319102	1076	25550	SH	DEFINED	01,03	6950
18600								
JEFFERIES GROUP INC NEW	COM	472319102	3665	87050	SH	DEFINED	05,01,03	87050
JEFFERIES GROUP INC NEW	COM	472319102	1779	42250	SH	DEFINED	07,06,01,03	42250
JEFFERSON PILOT CORP	COM	475070108	219403	4668146	SH	DEFINED	01,03	4623811
44335								
JEFFERSON PILOT CORP	COM	475070108	38284	814557	SH	OTHER	01,03	706423
108134								
JEFFERSON PILOT CORP	COM	475070108	5316	113100	SH	DEFINED	05,01,03	113100
JEFFERSON PILOT CORP	COM	475070108	123	2625	SH	OTHER	05,01,03	2625
JEFFERSON PILOT CORP	COM	475070108	854	18175	SH	DEFINED	07,06,01,03	18175
JEFFERSON PILOT CORP	COM	475070108	38	800	SH	DEFINED	08,09,03	800
JETBLUE AWYS CORP	COM	477143101	106256	2332226	SH	DEFINED		2332226
JETBLUE AWYS CORP	COM	477143101	1121	24600	SH	DEFINED	01,03	24300
300								
JETBLUE AWYS CORP	COM	477143101	23	500	SH	OTHER	01,03	500
JETBLUE AWYS CORP	COM	477143101	5	100	SH	DEFINED	08,09,03	100
JO-ANN STORES INC	CL A	47758P109	269	9200	SH	DEFINED	01,03	
8200								
JO-ANN STORES INC	CL A	47758P109	1541	52775	SH	DEFINED	05,01,03	52775
JO-ANN STORES INC	CL A	47758P109	853	29200	SH	DEFINED	07,06,01,03	29200
JOHNSON & JOHNSON	COM	478160104	430430	8236327	SH	DEFINED	01,03	7787981
448346								
JOHNSON & JOHNSON	COM	478160104	220922	4227360	SH	OTHER	01,03	2536391
1690969								
JOHNSON & JOHNSON	COM	478160104	76185	1457812	SH	DEFINED	05,01,03	262812
1195000								
JOHNSON & JOHNSON	COM	478160104	65137	1246400	SH	OTHER	05,01,03	1246400
JOHNSON & JOHNSON	COM	478160104	4668	89325	SH	OTHER	06,01,03	89325
JOHNSON & JOHNSON	COM	478160104	54460	1042100	SH	DEFINED	07,06,01,03	1042100
JOHNSON & JOHNSON	COM	478160104	15741	301207	SH	DEFINED	08,09,03	301207
JOHNSON & JOHNSON	COM	478160104	2613	50000	SH	CALL	DEFINED	08,09,03
JOHNSON & JOHNSON	COM	478160104	3266	62500	SH	PUT	DEFINED	08,09,03
JOHNSON & JOHNSON	COM	478160104	476708	9121861	SH	DEFINED	11,01,03	8448352
673509								
JOHNSON & JOHNSON	COM	478160104	363	6940	SH	DEFINED	13,01,03	6940
JOHNSON & JOHNSON	COM	478160104	26	500	SH	OTHER	13,01,03	
500								
JOHNSON & JOHNSON	COM	478160104	2090	40000	SH	DEFINED	17,16	40000
JOHNSON CTLS INC	COM	478366107	38831	475808	SH	DEFINED	01,03	456103
19705								
JOHNSON CTLS INC	COM	478366107	11572	141799	SH	OTHER	01,03	88029
53770								
JOHNSON CTLS INC	COM	478366107	3292	40335	SH	DEFINED	05,01,03	40335
JOHNSON CTLS INC	COM	478366107	122	1500	SH	OTHER	05,01,03	1500
JOHNSON CTLS INC	COM	478366107	1202	14725	SH	DEFINED	07,06,01,03	14725
JOHNSON CTLS INC	COM	478366107	530	6500	SH	DEFINED	08,09,03	6500
JOHNSON CTLS INC	COM	478366107	1428	17500	SH	CALL	DEFINED	08,09,03
JOHNSON CTLS INC	COM	478366107	41	500	SH	DEFINED	13,01,03	500
JONES APPAREL GROUP INC	COM	480074103	1202	32064	SH	DEFINED	01,03	25034
6130								
JONES APPAREL GROUP INC	COM	480074103	118	3150	SH	OTHER	01,03	
3150								
JONES APPAREL GROUP INC	COM	480074103	1662	44320	SH	DEFINED	05,01,03	44320
JONES APPAREL GROUP INC	COM	480074103	75	2000	SH	OTHER	05,01,03	2000
JONES APPAREL GROUP INC	COM	480074103	1709	45575	SH	DEFINED	07,06,01,03	45575
JONES APPAREL GROUP INC	COM	480074103	795	21200	SH	DEFINED	08,09,03	21200
JONES APPAREL GROUP INC	COM	480074103	1875	50000	SH	CALL	DEFINED	08,09,03
JOY GLOBAL INC	COM	481165108	347	20000	SH	DEFINED	01,03	20000
JUNIPER NETWORKS INC	NOTE	4.750% 48203RAA2	3063	5000000	PRN	DEFINED	08,09,03	5000000
JUNIPER NETWORKS INC	NOTE	4.750% 48203RAA2	1225	2000000	PRN	DEFINED	17,16	2000000
JUNIPER NETWORKS INC	COM	48203R104	175	31010	SH	DEFINED	01,03	30610
400								
JUNIPER NETWORKS INC	COM	48203R104	7	1199	SH	OTHER	01,03	899
300								
JUNIPER NETWORKS INC	COM	48203R104	19	3400	SH	DEFINED	05,01,03	3400

JUNIPER NETWORKS INC	COM	48203R104	101	17886	SH	DEFINED	08,09,03	17886
JUNIPER NETWORKS INC	COM	48203R104	322	57031	SH	DEFINED	17,16	57031
KLA-TENCOR CORP	COM	482480100	4418	100427	SH	DEFINED	01,03	67047
1880 31500								
KLA-TENCOR CORP	COM	482480100	421	9580	SH	OTHER	01,03	
9580								
KLA-TENCOR CORP	COM	482480100	7115	161731	SH	DEFINED	05,01,03	161731
KLA-TENCOR CORP	COM	482480100	1983	45075	SH	DEFINED	07,06,01,03	45075
KLA-TENCOR CORP	COM	482480100	640	14554	SH	DEFINED	08,09,03	14554
KLA-TENCOR CORP	COM	482480100	537	12200	SH	CALL	DEFINED 08,09,03	12200
KLA-TENCOR CORP	COM	482480100	3691	83900	SH	DEFINED	11,01,03	83900
KLM ROYAL DUTCH AIRLS	COM NY REG N	482516309	22	1808	SH	OTHER	01,03	1808
KLM ROYAL DUTCH AIRLS	COM NY REG N	482516309	9735	804582	SH	DEFINED	08,09,03	804582
K MART CORP	COM	482584109	126	121855	SH	DEFINED	01,03	121855
K MART CORP	COM	482584109	12	12131	SH	OTHER	01,03	6731
5400								
K MART CORP	COM	482584109	13	13000	SH	DEFINED	08,09,03	13000
KPMG CONSULTING INC	COM	48265R109	22	1500	SH	DEFINED	01,03	1500
KPMG CONSULTING INC	COM	48265R109	15	1000	SH	DEFINED	05,01,03	1000
KPMG CONSULTING INC	COM	48265R109	109	7343	SH	DEFINED	08,09,03	7343
KPMG CONSULTING INC	COM	48265R109	186	12500	SH	PUT	DEFINED 08,09,03	12500
KT CORP	SPONSORED AD	48268K101	35	1620	SH	DEFINED	01,03	1620
KT CORP	SPONSORED AD	48268K101	70	3235	SH	OTHER	01,03	2340
895								
KT CORP	SPONSORED AD	48268K101	7038	325100	SH	OTHER	06,01,03	325100
K-SWISS INC	CL A	482686102	455	17500	SH	DEFINED	01,03	4900
12600								
K-SWISS INC	CL A	482686102	1469	56550	SH	DEFINED	05,01,03	56550
K-SWISS INC	CL A	482686102	740	28500	SH	DEFINED	07,06,01,03	28500
K2 INC	COM	482732104	32	3100	SH	DEFINED	01,03	
3100								
K2 INC	COM	482732104	428	41725	SH	DEFINED	05,01,03	41725
K2 INC	COM	482732104	285	27800	SH	DEFINED	07,06,01,03	27800
K V PHARMACEUTICAL CO	CL B CONV	482740107	4798	182766	SH	DEFINED	01,03	182241
525								
KAMAN CORP	CL A	483548103	198	11800	SH	DEFINED	01,03	
11800								
KAMAN CORP	CL A	483548103	1100	65650	SH	DEFINED	05,01,03	65650
KAMAN CORP	CL A	483548103	582	34700	SH	DEFINED	07,06,01,03	34700
KANEB PIPE LINE PARTNERS L P	SR PREF UNIT	484169107	87	2300	SH	DEFINED	01,03	2300
KANEB PIPE LINE PARTNERS L P	SR PREF UNIT	484169107	158	4200	SH	OTHER	01,03	
4200								
KANEB PIPE LINE PARTNERS L P	SR PREF UNIT	484169107	30	800	SH	OTHER	13,01,03	800
KANSAS CITY LIFE INS CO	COM	484836101	1005	26000	SH	DEFINED	01,03	26000
KANSAS CITY LIFE INS CO	COM	484836101	116	3000	SH	OTHER	01,03	3000
KANSAS CITY LIFE INS CO	COM	484836101	259	6700	SH	DEFINED	08,09,03	6700
KANSAS CITY SOUTHERN	COM NEW	485170302	453	26675	SH	DEFINED	01,03	26675
KANSAS CITY SOUTHERN	COM NEW	485170302	639	37581	SH	OTHER	01,03	5937
31644								
KANSAS CITY SOUTHERN	COM NEW	485170302	2091	123025	SH	DEFINED	05,01,03	123025
KANSAS CITY SOUTHERN	COM NEW	485170302	1584	93200	SH	DEFINED	07,06,01,03	93200
KAYDON CORP	COM	486587108	113	4800	SH	DEFINED	01,03	4800
KAYDON CORP	COM	486587108	484	20505	SH	DEFINED	05,01,03	20505
KAYDON CORP	COM	486587108	699	29600	SH	DEFINED	07,06,01,03	29600
KB HOME	COM	48666K109	152	2945	SH	DEFINED	01,03	2350
595								
KB HOME	COM	48666K109	28	545	SH	OTHER	01,03	435
110								
KB HOME	COM	48666K109	928	18025	SH	DEFINED	05,01,03	18025
KB HOME	COM	48666K109	40	775	SH	OTHER	05,01,03	775
KB HOME	COM	48666K109	341	6625	SH	DEFINED	07,06,01,03	6625
KB HOME	COM	48666K109	216	4200	SH	DEFINED	08,09,03	4200
KB HOME	COM	48666K109	1030	20000	SH	PUT	DEFINED 08,09,03	20000
KEANE INC	COM	486665102	166	13350	SH	DEFINED	01,03	13150
200								
KEANE INC	COM	486665102	610	49198	SH	DEFINED	05,01,03	49198
KEANE INC	COM	486665102	926	74675	SH	DEFINED	07,06,01,03	74675
KEITHLEY INSTRS INC	COM	487584104	82	5650	SH	DEFINED	01,03	550
5100								
KEITHLEY INSTRS INC	COM	487584104	678	46975	SH	DEFINED	05,01,03	46975
KEITHLEY INSTRS INC	COM	487584104	352	24400	SH	DEFINED	07,06,01,03	24400
KELLOGG CO	COM	487836108	7685	214302	SH	DEFINED	01,03	178602
35700								
KELLOGG CO	COM	487836108	8299	231416	SH	OTHER	01,03	106383
125033								
KELLOGG CO	COM	487836108	14342	399940	SH	DEFINED	05,01,03	399940
KELLOGG CO	COM	487836108	251	7000	SH	OTHER	05,01,03	7000
KELLOGG CO	COM	487836108	14706	410100	SH	DEFINED	07,06,01,03	410100
KELLOGG CO	COM	487836108	82	2300	SH	DEFINED	08,09,03	2300
KELLWOOD CO	COM	488044108	221	6800	SH	DEFINED	01,03	1700
5100								
KELLWOOD CO	COM	488044108	16	500	SH	OTHER	01,03	
500								
KELLWOOD CO	COM	488044108	1946	59875	SH	DEFINED	05,01,03	59875
KELLWOOD CO	COM	488044108	1281	39400	SH	DEFINED	07,06,01,03	39400

KELLY SVCS INC	CL A	488152208	115	4270 SH	DEFINED	01,03	4270
KELLY SVCS INC	CL A	488152208	3	110 SH	OTHER	01,03	110
KELLY SVCS INC	CL A	488152208	632	23416 SH	DEFINED	05,01,03	23416
KELLY SVCS INC	CL A	488152208	958	35475 SH	DEFINED	07,06,01,03	35475
KEMET CORP 1000	COM	488360108	202	11320 SH	DEFINED	01,03	10320
KEMET CORP	COM	488360108	80	4500 SH	OTHER	01,03	4500
KEMET CORP	COM	488360108	1040	58238 SH	DEFINED	05,01,03	58238
KEMET CORP	COM	488360108	1511	84625 SH	DEFINED	07,06,01,03	84625
KENNAMETAL INC	COM	489170100	35	950 SH	DEFINED	01,03	950
KENNAMETAL INC	COM	489170100	812	22176 SH	DEFINED	05,01,03	22176
KENNAMETAL INC	COM	489170100	1233	33675 SH	DEFINED	07,06,01,03	33675
KERR MCGEE CORP	SDCV	5.250% 492386AP2	1436	1305000 PRN	DEFINED	01,03	1305000
KERR MCGEE CORP	SDCV	5.250% 492386AP2	7068	6425000 PRN	DEFINED	07,06,01,03	6425000
KERR MCGEE CORP	COM	492386107	2484	46395 SH	DEFINED	01,03	46395
KERR MCGEE CORP 3910	COM	492386107	2191	40924 SH	OTHER	01,03	37014
KERR MCGEE CORP	COM	492386107	1742	32530 SH	DEFINED	05,01,03	32530
KERR MCGEE CORP	COM	492386107	87	1625 SH	OTHER	05,01,03	1625
KERR MCGEE CORP	COM	492386107	649	12125 SH	DEFINED	07,06,01,03	12125
KERR MCGEE CORP	COM	492386107	32	600 SH	DEFINED	08,09,03	600
KEY PRODTN INC 7200	COM	493138101	170	8700 SH	DEFINED	01,03	1500
KEY PRODTN INC	COM	493138101	799	40950 SH	DEFINED	05,01,03	40950
KEY PRODTN INC	COM	493138101	425	21800 SH	DEFINED	07,06,01,03	21800
KEY3MEDIA GROUP INC	COM	49326R104		1009 SH	DEFINED	01,03	1009
KEY3MEDIA GROUP INC 1859799	COM	49326R104	856	1859799 SH	OTHER	16	
KEYCORP NEW 12760	COM	493267108	4799	175784 SH	DEFINED	01,03	163024
KEYCORP NEW 29841	COM	493267108	3943	144432 SH	OTHER	01,03	114591
KEYCORP NEW	COM	493267108	3731	136670 SH	DEFINED	05,01,03	136670
KEYCORP NEW	COM	493267108	200	7325 SH	OTHER	05,01,03	7325
KEYCORP NEW	COM	493267108	1407	51550 SH	DEFINED	07,06,01,03	51550
KEYCORP NEW	COM	493267108	75	2744 SH	DEFINED	08,09,03	2744
KEYSPAN CORP	COM	49337W100	3149	83642 SH	DEFINED	01,03	83642
KEYSPAN CORP 4532	COM	49337W100	844	22430 SH	OTHER	01,03	17898
KEYSPAN CORP	COM	49337W100	1767	46942 SH	DEFINED	05,01,03	46942
KEYSPAN CORP	COM	49337W100	89	2375 SH	OTHER	05,01,03	2375
KEYSPAN CORP	COM	49337W100	641	17025 SH	DEFINED	07,06,01,03	17025
KEYSPAN CORP	COM	49337W100	30	800 SH	DEFINED	08,09,03	800
KFORCE INC	COM	493732101	61	10262 SH	DEFINED	01,03	10262
KILROY RLTY CORP	COM	49427F108	56	2100 SH	DEFINED	01,03	2100
KILROY RLTY CORP	COM	49427F108	1517	56700 SH	DEFINED	05,01,03	56700
KILROY RLTY CORP	COM	49427F108	1150	43000 SH	DEFINED	07,06,01,03	43000
KIMBERLY CLARK CORP 73262	COM	494368103	71575	1154433 SH	DEFINED	01,03	1081171
KIMBERLY CLARK CORP 404460	COM	494368103	61722	995524 SH	OTHER	01,03	591064
KIMBERLY CLARK CORP	COM	494368103	11898	191900 SH	DEFINED	05,01,03	191900
KIMBERLY CLARK CORP	COM	494368103	569	9175 SH	OTHER	05,01,03	9175
KIMBERLY CLARK CORP	COM	494368103	4396	70900 SH	DEFINED	07,06,01,03	70900
KIMBERLY CLARK CORP	COM	494368103	339	5475 SH	DEFINED	08,09,03	5475
KIMBERLY CLARK CORP	COM	494368103	6	100 SH	DEFINED	13,01,03	100
KIMBERLY CLARK CORP 200	COM	494368103	12	200 SH	OTHER	13,01,03	
KIMCO REALTY CORP	COM	49446R109	366	10935 SH	DEFINED	01,03	10935
KIMCO REALTY CORP 675	COM	49446R109	28	825 SH	OTHER	01,03	150
KINDER MORGAN INC KANS 1390 2500	COM	49455P101	1035	27213 SH	DEFINED	01,03	23323
KINDER MORGAN INC KANS 298	COM	49455P101	11	298 SH	OTHER	01,03	
KINDER MORGAN INC KANS	COM	49455P101	1497	39375 SH	DEFINED	05,01,03	39375
KINDER MORGAN INC KANS	COM	49455P101	75	1975 SH	OTHER	05,01,03	1975
KINDER MORGAN INC KANS	COM	49455P101	562	14775 SH	DEFINED	07,06,01,03	14775
KINDER MORGAN INC KANS	COM	49455P101	57	1500 SH	DEFINED	08,09,03	1500
KINDER MORGAN ENERGY PARTNER 17890	UT LTD PARTN	494550106	2804	89260 SH	DEFINED	01,03	71370
KINDER MORGAN ENERGY PARTNER 50410	UT LTD PARTN	494550106	2811	89500 SH	OTHER	01,03	39090
KINDER MORGAN ENERGY PARTNER	UT LTD PARTN	494550106	3801	121018 SH	DEFINED	05,01,03	121018
KINDER MORGAN ENERGY PARTNER	UT LTD PARTN	494550106	13465	428682 SH	DEFINED	07,06,01,03	428682
KINDER MORGAN ENERGY PARTNER	UT LTD PARTN	494550106	117	3730 SH	DEFINED	08,09,03	3730
KINDER MORGAN ENERGY PARTNER	UT LTD PARTN	494550106	25	800 SH	OTHER	13,01,03	800
KING PHARMACEUTICALS INC 300	COM	495582108	1871	84109 SH	DEFINED	01,03	83809
KING PHARMACEUTICALS INC 18949	COM	495582108	569	25574 SH	OTHER	01,03	6625
KING PHARMACEUTICALS INC	COM	495582108	3393	152500 SH	CALL	DEFINED 01,03	152500
KING PHARMACEUTICALS INC	COM	495582108	556	25000 SH	PUT	DEFINED 01,03	25000
KING PHARMACEUTICALS INC	COM	495582108	1941	87254 SH	DEFINED	05,01,03	87254
KING PHARMACEUTICALS INC	COM	495582108	88	3933 SH	OTHER	05,01,03	3933

KING PHARMACEUTICALS INC	COM	495582108	672	30200	SH	DEFINED	07,06,01,03	30200
KING PHARMACEUTICALS INC	COM	495582108	235	10550	SH	DEFINED	08,09,03	10550
KING PHARMACEUTICALS INC	COM	495582108	3427	154000	SH	CALL	DEFINED 08,09,03	154000
KING PHARMACEUTICALS INC	COM	495582108	111	5000	SH	PUT	DEFINED 08,09,03	5000
KIRBY CORP 13800	COM	497266106	11391	465881	SH	DEFINED	01,03	452081
KIRBY CORP	COM	497266106	1832	74925	SH	DEFINED	05,01,03	74925
KIRBY CORP	COM	497266106	914	37400	SH	DEFINED	07,06,01,03	37400
KNIGHT RIDDER INC 600	COM	499040103	1581	25115	SH	DEFINED	01,03	24515
KNIGHT RIDDER INC 1780	COM	499040103	912	14480	SH	OTHER	01,03	12700
KNIGHT RIDDER INC	COM	499040103	1730	27475	SH	DEFINED	05,01,03	27475
KNIGHT RIDDER INC	COM	499040103	79	1250	SH	OTHER	05,01,03	1250
KNIGHT RIDDER INC	COM	499040103	634	10075	SH	DEFINED	07,06,01,03	10075
KNIGHT RIDDER INC	COM	499040103	25	400	SH	DEFINED	08,09,03	400
KNIGHT TRADING GROUP INC	COM	499063105	8	1613	SH	DEFINED	01,03	1613
KNIGHT TRADING GROUP INC	COM	499063105	7	1250	SH	OTHER	01,03	1250
KNIGHT TRADING GROUP INC	COM	499063105	135	25712	SH	DEFINED	08,09,03	25712
KNIGHT TRADING GROUP INC	COM	499063105	68	12900	SH	CALL	DEFINED 08,09,03	12900
KNIGHT TRADING GROUP INC	COM	499063105	88	16700	SH	PUT	DEFINED 08,09,03	16700
KNIGHT TRANSN INC 108	COM	499064103	566	24428	SH	DEFINED	01,03	24320
KNIGHT TRANSN INC 2451	COM	499064103	57	2451	SH	OTHER	01,03	
KNIGHT TRANSN INC	COM	499064103	1557	67134	SH	DEFINED	05,01,03	67134
KNIGHT TRANSN INC	COM	499064103	5402	232927	SH	DEFINED	07,06,01,03	232927
KOGER EQUITY INC	COM	500228101	129	6706	SH	DEFINED	01,03	6706
KOGER EQUITY INC	COM	500228101	290	15020	SH	OTHER	01,03	15020
KOHL'S CORP 600	COM	500255104	2438	34790	SH	DEFINED	01,03	34190
KOHL'S CORP 8781	COM	500255104	1301	18568	SH	OTHER	01,03	9787
KOHL'S CORP	COM	500255104	7731	110320	SH	DEFINED	05,01,03	110320
KOHL'S CORP	COM	500255104	403	5750	SH	OTHER	05,01,03	5750
KOHL'S CORP	COM	500255104	2851	40675	SH	DEFINED	07,06,01,03	40675
KOHL'S CORP	COM	500255104	501	7150	SH	DEFINED	08,09,03	7150
KOHL'S CORP	COM	500255104	4030	57500	SH	DEFINED	11,01,03	57500
KOHL'S CORP	COM	500255104	154	2200	SH	DEFINED	13,01,03	2200
KONINKLIJKE PHILIPS ELECTRS 1819	NY REG SH NE	500472303	958	34716	SH	DEFINED	01,03	32897
KONINKLIJKE PHILIPS ELECTRS 975	NY REG SH NE	500472303	929	33676	SH	OTHER	01,03	32701
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NE	500472303		10	SH	DEFINED	05,01,03	10
KOOKMIN BK NEW	SPONSORED AD	50049M109	2952	60055	SH	DEFINED	01,03	60055
KOOKMIN BK NEW	SPONSORED AD	50049M109	364	7400	SH	OTHER	06,01,03	7400
KOPIN CORP 20000	COM	500600101	182	27550	SH	DEFINED	01,03	7550
KOPIN CORP	COM	500600101	1168	176900	SH	DEFINED	05,01,03	176900
KOPIN CORP	COM	500600101	710	107600	SH	DEFINED	07,06,01,03	107600
KOPIN CORP	COM	500600101	26	4000	SH	DEFINED	08,09,03	4000
KOREA ELECTRIC PWR 2338	SPONSORED AD	500631106	40	3835	SH	DEFINED	01,03	1497
KOREA ELECTRIC PWR 5957	SPONSORED AD	500631106	104	9930	SH	OTHER	01,03	3973
KOREA ELECTRIC PWR	SPONSORED AD	500631106	3364	321300	SH	OTHER	06,01,03	321300
KOREA FD	COM	500634100	208	12661	SH	DEFINED	01,03	12661
KORN FERRY INTL	COM NEW	500643200	3	300	SH	DEFINED	01,03	300
KORN FERRY INTL	COM NEW	500643200	223	24536	SH	DEFINED	05,01,03	24536
KORN FERRY INTL	COM NEW	500643200	339	37250	SH	DEFINED	07,06,01,03	37250
KRAFT FOODS INC 400	CL A	50075N104	367	8951	SH	DEFINED	01,03	8551
KRAFT FOODS INC 950	CL A	50075N104	118	2874	SH	OTHER	01,03	1924
KRAFT FOODS INC	CL A	50075N104	91	2210	SH	DEFINED	05,01,03	2210
KRAFT FOODS INC	CL A	50075N104	84907	2073436	SH	DEFINED	11,06,01,03	2073436
KRISPY KREME DOUGHNUTS INC	COM	501014104	195	6070	SH	DEFINED	01,03	6070
KRISPY KREME DOUGHNUTS INC 1600	COM	501014104	52	1600	SH	OTHER	01,03	
KRISPY KREME DOUGHNUTS INC	COM	501014104	3	100	SH	DEFINED	05,01,03	100
KRISPY KREME DOUGHNUTS INC	COM	501014104	6596	204900	SH	DEFINED	11,01,03	204900
KROGER CO 12860	COM	501044101	3393	170491	SH	DEFINED	01,03	157631
KROGER CO 23640	COM	501044101	1595	80145	SH	OTHER	01,03	56505
KROGER CO	COM	501044101	12108	608435	SH	DEFINED	05,01,03	608435
KROGER CO	COM	501044101	278	13975	SH	OTHER	05,01,03	13975
KROGER CO	COM	501044101	6973	350400	SH	OTHER	06,01,03	350400
KROGER CO	COM	501044101	2638	132575	SH	DEFINED	07,06,01,03	132575
KROGER CO	COM	501044101	105	5300	SH	DEFINED	08,09,03	5300
KROLL INC 15400	COM	501049100	430	20500	SH	DEFINED	01,03	5100
KROLL INC	COM	501049100	1825	87000	SH	DEFINED	05,01,03	87000
KROLL INC	COM	501049100	1005	47900	SH	DEFINED	07,06,01,03	47900
KRONOS INC	COM	501052104	125	4100	SH	DEFINED	01,03	900

3200								
KRONOS INC	COM	501052104	1387	45500	SH	DEFINED 05,01,03		45500
KRONOS INC	COM	501052104	948	31087	SH	DEFINED 07,06,01,03		31087
KULICKE & SOFFA INDS INC	COM	501242101	107	8665	SH	DEFINED 01,03		5515
3150								
KULICKE & SOFFA INDS INC	COM	501242101	11	850	SH	OTHER 01,03		
850								
KULICKE & SOFFA INDS INC	COM	501242101	1335	107750	SH	DEFINED 05,01,03		107750
KULICKE & SOFFA INDS INC	COM	501242101	947	76400	SH	DEFINED 07,06,01,03		76400
KULICKE & SOFFA INDS INC	COM	501242101	64	5200	SH	DEFINED 08,09,03		5200
KULICKE & SOFFA INDS INC	COM	501242101	310	25000	SH	PUT DEFINED 08,09,03		25000
LSI LOGIC CORP	COM	502161102	662	75652	SH	DEFINED 01,03		69336
6316								
LSI LOGIC CORP	COM	502161102	188	21501	SH	OTHER 01,03		18601
2900								
LSI LOGIC CORP	COM	502161102	1038	118675	SH	DEFINED 05,01,03		118675
LSI LOGIC CORP	COM	502161102	392	44775	SH	DEFINED 07,06,01,03		44775
LSI LOGIC CORP	COM	502161102	470	53770	SH	DEFINED 08,09,03		53770
LSI LOGIC CORP	COM	502161102	656	75000	SH	CALL DEFINED 08,09,03		75000
LSI LOGIC CORP	COM	502161102	355	40600	SH	PUT DEFINED 08,09,03		40600
LTX CORP	COM	502392103	340	23822	SH	DEFINED 01,03		23387
435								
LTX CORP	COM	502392103	8	590	SH	OTHER 01,03		
590								
LTX CORP	COM	502392103	1441	100888	SH	DEFINED 05,01,03		100888
LTX CORP	COM	502392103	4159	291242	SH	DEFINED 07,06,01,03		291242
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	335	6200	SH	DEFINED 01,03		6200
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	127	2350	SH	OTHER 01,03		1350
1000								
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	3656	67695	SH	DEFINED 05,01,03		67695
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	2312	42811	SH	DEFINED 06,01,03		42811
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	8223	152279	SH	DEFINED 07,06,01,03		152279
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	11	200	SH	DEFINED 08,09,03		200
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	243559	4510348	SH	DEFINED 11,01,03		4270025
240323								
LVMH MOET HENNESSY LOU VUITT	SPONSORED AD	502441207	34	3325	SH	DEFINED 01,03		3325
LVMH MOET HENNESSY LOU VUITT	SPONSORED AD	502441207	206	20400	SH	OTHER 01,03		20400
LVMH MOET HENNESSY LOU VUITT	SPONSORED AD	502441207	24	2370	SH	DEFINED 08,09,03		2370
LA Z BOY INC	COM	505336107	1829	72524	SH	DEFINED 01,03		51606
20918								
LA Z BOY INC	COM	505336107	201	7982	SH	OTHER 01,03		
7982								
LA Z BOY INC	COM	505336107	4426	175477	SH	DEFINED 05,01,03		175477
LA Z BOY INC	COM	505336107	2381	94400	SH	DEFINED 07,06,01,03		94400
LABONE INC NEW	COM	50540L105	912	35100	SH	DEFINED 01,03		35100
LABONE INC NEW	COM	50540L105	72	2775	SH	OTHER 01,03		
2775								
LABORATORY CORP AMER HLDGS	NOTE	50540RAC6	3918	5250000	PRN	DEFINED 07,06,01,03		5250000
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	494	10820	SH	DEFINED 01,03		10820
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	148	3252	SH	OTHER 01,03		2252
1000								
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	37	800	SH	DEFINED 05,01,03		800
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	2111	46250	SH	DEFINED 07,06,01,03		46250
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	9115	199670	SH	DEFINED 08,09,03		199670
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	274	6000	SH	CALL DEFINED 08,09,03		6000
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	411	9000	SH	DEFINED 11,01,03		9000
LABOR READY INC	COM NEW	505401208	150	25700	SH	DEFINED 01,03		4400
21300								
LABOR READY INC	COM NEW	505401208	732	125200	SH	DEFINED 05,01,03		125200
LABOR READY INC	COM NEW	505401208	371	63500	SH	DEFINED 07,06,01,03		63500
LABRANCHE & CO INC	COM	505447102	46	2000	SH	DEFINED 01,03		2000
LABRANCHE & CO INC	COM	505447102	886	38691	SH	DEFINED 05,01,03		38691
LABRANCHE & CO INC	COM	505447102	1331	58125	SH	DEFINED 07,06,01,03		58125
LABRANCHE & CO INC	COM	505447102	44	1900	SH	DEFINED 08,09,03		1900
LACLEDE GROUP INC	COM	505597104	1018	43341	SH	DEFINED 01,03		40341
3000								
LACLEDE GROUP INC	COM	505597104	1846	78607	SH	OTHER 01,03		17844
60763								
LACLEDE GROUP INC	COM	505597104	909	38700	SH	DEFINED 05,01,03		38700
LACLEDE GROUP INC	COM	505597104	688	29300	SH	DEFINED 07,06,01,03		29300
LAFARGE NORTH AMERICA INC	COM	505862102	30	850	SH	DEFINED 01,03		850
LAFARGE NORTH AMERICA INC	COM	505862102	98	2800	SH	OTHER 01,03		2800
LAFARGE NORTH AMERICA INC	COM	505862102	11	300	SH	DEFINED 05,01,03		300
LAFARGE NORTH AMERICA INC	COM	505862102	53	1500	SH	DEFINED 08,09,03		1500
LAFARGE NORTH AMERICA INC	COM	505862102	949	27000	SH	CALL DEFINED 08,09,03		27000
LAM RESEARCH CORP	COM	512807108	267	14850	SH	DEFINED 01,03		14850
LAM RESEARCH CORP	COM	512807108	18	1000	SH	OTHER 01,03		1000
LAM RESEARCH CORP	COM	512807108	1511	84029	SH	DEFINED 05,01,03		84029
LAM RESEARCH CORP	COM	512807108	2258	125600	SH	DEFINED 07,06,01,03		125600
LAM RESEARCH CORP	COM	512807108	131	7297	SH	DEFINED 08,09,03		7297
LAM RESEARCH CORP	COM	512807108	340	18900	SH	OTHER 16		
18900								
LAMAR ADVERTISING CO	NOTE	5.250% 512815AF8	318	315000	PRN	DEFINED 01,03		315000
LAMAR ADVERTISING CO	NOTE	5.250% 512815AF8	6823	6755000	PRN	DEFINED 07,06,01,03		6755000
LAMAR ADVERTISING CO	CL A	512815101	73	1950	SH	DEFINED 01,03		1950

LAMAR ADVERTISING CO	CL A	512815101	1077	28941	SH	DEFINED 05,01,03	28941
LAMAR ADVERTISING CO	CL A	512815101	5527	148535	SH	DEFINED 07,06,01,03	148535
LANCASTER COLONY CORP	COM	513847103	235	6600	SH	DEFINED 01,03	6600
LANCASTER COLONY CORP	COM	513847103	847	23754	SH	DEFINED 05,01,03	23754
LANCASTER COLONY CORP	COM	513847103	1286	36075	SH	DEFINED 07,06,01,03	36075
LANCE INC	COM	514606102	1705	116945	SH	DEFINED 01,03	116945
LANCE INC	COM	514606102	572	39212	SH	OTHER 01,03	34760
4452							
LANCE INC	COM	514606102	868	59525	SH	DEFINED 05,01,03	59525
LANCE INC	COM	514606102	658	45100	SH	DEFINED 07,06,01,03	45100
LANDAMERICA FINL GROUP INC	COM	514936103	426	13532	SH	DEFINED 01,03	13532
LANDAMERICA FINL GROUP INC	COM	514936103	280	8893	SH	OTHER 01,03	4387
4506							
LANDAMERICA FINL GROUP INC	COM	514936103	1442	45775	SH	DEFINED 05,01,03	45775
LANDAMERICA FINL GROUP INC	COM	514936103	907	28800	SH	DEFINED 07,06,01,03	28800
LANDRYS RESTAURANTS INC	COM	51508L103	385	15100	SH	DEFINED 01,03	4800
10300							
LANDRYS RESTAURANTS INC	COM	51508L103	1917	75150	SH	DEFINED 05,01,03	75150
LANDRYS RESTAURANTS INC	COM	51508L103	1102	43200	SH	DEFINED 07,06,01,03	43200
LANDSTAR SYS INC	COM	515098101	310	2900	SH	DEFINED 01,03	
2900							
LANDSTAR SYS INC	COM	515098101	2260	21150	SH	DEFINED 05,01,03	21150
LANDSTAR SYS INC	COM	515098101	1346	12600	SH	DEFINED 07,06,01,03	12600
LANTRONIX INC	COM	516548104	55	65000	SH	DEFINED 17,16	65000
LATTICE SEMICONDUCTOR CORP	NOTE	4.750% 518415AC8	848	100000	PRN	DEFINED 08,09,03	1000000
LATTICE SEMICONDUCTOR CORP	COM	518415104	51	5825	SH	DEFINED 01,03	5825
LATTICE SEMICONDUCTOR CORP	COM	518415104	9	1000	SH	OTHER 01,03	1000
LATTICE SEMICONDUCTOR CORP	COM	518415104	636	72782	SH	DEFINED 05,01,03	72782
LATTICE SEMICONDUCTOR CORP	COM	518415104	945	108075	SH	DEFINED 07,06,01,03	108075
LATTICE SEMICONDUCTOR CORP	COM	518415104	294	33600	SH	DEFINED 08,09,03	33600
LATTICE SEMICONDUCTOR CORP	COM	518415104	131	15000	SH	CALL DEFINED 08,09,03	15000
LATTICE SEMICONDUCTOR CORP	COM	518415104	131	15000	SH	PUT DEFINED 08,09,03	15000
LAUDER ESTEE COS INC	CL A	518439104	14240	404557	SH	DEFINED 01,03	396292
8265							
LAUDER ESTEE COS INC	CL A	518439104	2891	82123	SH	OTHER 01,03	56153
25970							
LAUDER ESTEE COS INC	CL A	518439104	2134	60614	SH	DEFINED 05,01,03	60614
LAUDER ESTEE COS INC	CL A	518439104	2855	81104	SH	DEFINED 07,06,01,03	81104
LAUDER ESTEE COS INC	CL A	518439104	2	48	SH	DEFINED 08,09,03	48
LAUDER ESTEE COS INC	CL A	518439104	18	500	SH	DEFINED 13,01,03	500
LAWSON PRODS INC	COM	520776105	74	2400	SH	DEFINED 01,03	
2400							
LAWSON PRODS INC	COM	520776105	737	23925	SH	DEFINED 05,01,03	23925
LAWSON PRODS INC	COM	520776105	456	14800	SH	DEFINED 07,06,01,03	14800
LAWSON SOFTWARE INC	COM	520780107	195	33832	SH	DEFINED 01,03	32357
1475							
LAWSON SOFTWARE INC	COM	520780107	551	95506	SH	DEFINED 05,01,03	95506
LAWSON SOFTWARE INC	COM	520780107	1929	334338	SH	DEFINED 07,06,01,03	334338
LAYNE CHRISTENSEN CO	COM	521050104	712	77019	SH	DEFINED 01,03	77019
LEAR CORP	COM	521865105	7455	161183	SH	DEFINED 01,03	161183
LEAR CORP	COM	521865105	10	220	SH	OTHER 01,03	220
LEAR CORP	COM	521865105	1998	43194	SH	DEFINED 05,01,03	43194
LEAR CORP	COM	521865105	1594	34475	SH	OTHER 06,01,03	34475
LEAR CORP	COM	521865105	20274	438350	SH	DEFINED 07,06,01,03	438350
LEAR CORP	COM	521865105	5	100	SH	DEFINED 08,09,03	100
LEE ENTERPRISES INC	COM	523768109	55	1565	SH	DEFINED 01,03	1565
LEE ENTERPRISES INC	COM	523768109	1064	30410	SH	DEFINED 05,01,03	30410
LEE ENTERPRISES INC	COM	523768109	1525	43575	SH	DEFINED 07,06,01,03	43575
LEGATO SYS INC	COM	524651106	9	2595	SH	DEFINED 01,03	2595
LEGATO SYS INC	COM	524651106	266	73858	SH	DEFINED 05,01,03	73858
LEGATO SYS INC	COM	524651106	404	112125	SH	DEFINED 07,06,01,03	112125
LEGATO SYS INC	COM	524651106	115	32000	SH	DEFINED 08,09,03	32000
LEGGETT & PLATT INC	COM	524660107	43499	1858929	SH	DEFINED 01,03	1813777
45152							
LEGGETT & PLATT INC	COM	524660107	71	3040	SH	OTHER 01,03	1840
1200							
LEGGETT & PLATT INC	COM	524660107	1482	63330	SH	DEFINED 05,01,03	63330
LEGGETT & PLATT INC	COM	524660107	79	3375	SH	OTHER 05,01,03	3375
LEGGETT & PLATT INC	COM	524660107	555	23725	SH	DEFINED 07,06,01,03	23725
LEGGETT & PLATT INC	COM	524660107	23	1000	SH	DEFINED 08,09,03	1000
LEGG MASON INC	COM	524901105	700	14180	SH	DEFINED 01,03	11046
3134							
LEGG MASON INC	COM	524901105	43	866	SH	OTHER 01,03	
866							
LEGG MASON INC	COM	524901105	3874	78509	SH	DEFINED 05,01,03	78509
LEGG MASON INC	COM	524901105	13220	267941	SH	DEFINED 07,06,01,03	267941
LEHMAN BROS HLDGS INC	FRNT	524908EC0	762	750000	PRN	DEFINED 08,09,03	750000
LEHMAN BROS HLDGS INC	COM	524908100	6010	96133	SH	DEFINED 01,03	92553
3580							
LEHMAN BROS HLDGS INC	COM	524908100	3895	62306	SH	OTHER 01,03	43718
18588							
LEHMAN BROS HLDGS INC	COM	524908100	3001	48000	SH	CALL DEFINED 01,03	48000
LEHMAN BROS HLDGS INC	COM	524908100	3632	58100	SH	PUT DEFINED 01,03	58100
LEHMAN BROS HLDGS INC	COM	524908100	5933	94905	SH	DEFINED 05,01,03	94905
LEHMAN BROS HLDGS INC	COM	524908100	266	4250	SH	OTHER 05,01,03	4250

LEHMAN BROS HLDGS INC	COM		524908100	1931	30888	SH	DEFINED	07,06,01,03	30888	
LEHMAN BROS HLDGS INC	COM		524908100	326	5210	SH	DEFINED	08,09,03	5210	
LEHMAN BROS HLDGS INC	COM		524908100	8209	131300	SH	CALL	DEFINED	08,09,03	131300
LEHMAN BROS HLDGS INC	COM		524908100	2932	46900	SH	PUT	DEFINED	08,09,03	46900
LEHMAN BROS HLDGS INC 602278	COM		524908100	462531	7398135	SH		DEFINED	11,06,01,03	6795857
LENNAR CORP	COM		526057104	228	3730	SH		DEFINED	01,03	3730
LENNAR CORP	COM		526057104	12	204	SH		OTHER	01,03	204
LENNAR CORP	COM		526057104	2587	42277	SH		DEFINED	05,01,03	42277
LENNAR CORP	COM		526057104	4003	65407	SH		DEFINED	07,06,01,03	65407
LENNAR CORP	COM		526057104	158	2585	SH		DEFINED	08,09,03	2585
LENNAR CORP	COM		526057104	2264	37000	SH	CALL	DEFINED	08,09,03	37000
LENNAR CORP	COM		526057104	1530	25000	SH	PUT	DEFINED	08,09,03	25000
LENNAR CORP 309358	COM		526057104	222149	3629890	SH		DEFINED	11,06,01,03	3320532
LENNOX INTL INC	COM		526107107	2106	117075	SH		DEFINED	05,01,03	117075
LENNOX INTL INC	COM		526107107	1596	88700	SH		DEFINED	07,06,01,03	88700
LENNOX INTL INC	COM		526107107	180	10000	SH	CALL	DEFINED	08,09,03	10000
LEUCADIA NATL CORP	COM		527288104	157	4960	SH		DEFINED	01,03	4960
LEUCADIA NATL CORP	COM		527288104	3	80	SH		OTHER	01,03	80
LEUCADIA NATL CORP	COM		527288104	1137	35928	SH		DEFINED	05,01,03	35928
LEUCADIA NATL CORP	COM		527288104	1727	54550	SH		DEFINED	07,06,01,03	54550
LEVEL 3 COMMUNICATIONS INC 6004000	NOTE	6.000%	52729NAG5	1561	6004000	PRN		OTHER	16	
LEVEL 3 COMMUNICATIONS INC 325178	COM		52729N100	959	325178	SH		DEFINED	01,03	
LEVEL 3 COMMUNICATIONS INC 750 97112	COM		52729N100	324	109750	SH		OTHER	01,03	11888
LEVEL 3 COMMUNICATIONS INC	COM		52729N100	9	3000	SH		DEFINED	05,01,03	3000
LEVEL 3 COMMUNICATIONS INC	COM		52729N100	52	17600	SH		DEFINED	08,09,03	17600
LEXMARK INTL NEW 140	CL A		529771107	485	8920	SH		DEFINED	01,03	8780
LEXMARK INTL NEW 170	CL A		529771107	9	170	SH		OTHER	01,03	
LEXMARK INTL NEW	CL A		529771107	2304	42355	SH		DEFINED	05,01,03	42355
LEXMARK INTL NEW	CL A		529771107	854	15700	SH		DEFINED	07,06,01,03	15700
LEXMARK INTL NEW	CL A		529771107	33	600	SH		DEFINED	08,09,03	600
LEXMARK INTL NEW	CL A		529771107	10374	190700	SH	CALL	DEFINED	08,09,03	190700
LEXMARK INTL NEW	CL A		529771107	1170	21500	SH	PUT	DEFINED	08,09,03	21500
LEXMARK INTL NEW	CL A		529771107	4738	87100	SH		DEFINED	11,01,03	87100
LIBBEY INC 3900	COM		529898108	171	5000	SH		DEFINED	01,03	1100
LIBBEY INC 950	COM		529898108	32	950	SH		OTHER	01,03	
LIBBEY INC	COM		529898108	1301	38150	SH		DEFINED	05,01,03	38150
LIBBEY INC	COM		529898108	812	23800	SH		DEFINED	07,06,01,03	23800
LIBERTY ALL STAR EQUITY FD	SH BEN INT		530158104	286	33371	SH		DEFINED	01,03	33371
LIBERTY ALL STAR EQUITY FD	SH BEN INT		530158104	52	6082	SH		OTHER	01,03	6082
LIBERTY CORP S C	COM		530370105	572	14356	SH		DEFINED	01,03	14356
LIBERTY CORP S C	COM		530370105	400	10030	SH		OTHER	01,03	10030
LIBERTY MEDIA CORP	DEB	4.000%	530715AG6	543	1100000	PRN		DEFINED	07,06,01,03	1100000
LIBERTY MEDIA CORP	DEB	4.000%	530715AG6	8332	16874000	PRN		DEFINED	08,09,03	16874000
LIBERTY MEDIA CORP	DEB	3.750%	530715AL5	13300	29556000	PRN		DEFINED	08,09,03	29556000
LIBERTY MEDIA CORP	DEB	3.500%	530715AN1	1457	1975000	PRN		DEFINED	07,06,01,03	1975000
LIBERTY MEDIA CORP	DEB	3.250%	530715AR2	1167	1235000	PRN		DEFINED	01,03	1235000
LIBERTY MEDIA CORP	DEB	3.250%	530715AR2	2811	2975000	PRN		DEFINED	07,06,01,03	2975000
LIBERTY MEDIA CORP NEW 538431 21850	COM SER A		530718105	17324	1732362	SH		DEFINED	01,03	1172081
LIBERTY MEDIA CORP NEW 2730037	COM SER A		530718105	27300	2730037	SH		OTHER	01,03	
LIBERTY MEDIA CORP NEW	COM SER A		530718105	197	19709	SH		DEFINED	05,01,03	19709
LIBERTY MEDIA CORP NEW	COM SER A		530718105	18958	1895760	SH		DEFINED	08,09,03	1895760
LIBERTY MEDIA CORP NEW	COM SER A		530718105	587	58700	SH	CALL	DEFINED	08,09,03	58700
LIBERTY MEDIA CORP NEW	COM SER A		530718105	400	40000	SH	PUT	DEFINED	08,09,03	40000
LIFEPOINT HOSPITALS INC 1838	COM		53219L109	161	4422	SH		DEFINED	01,03	2584
LIFEPOINT HOSPITALS INC	COM		53219L109	33	919	SH		OTHER	01,03	919
LIFEPOINT HOSPITALS INC	COM		53219L109	930	25602	SH		DEFINED	05,01,03	25602
LIFEPOINT HOSPITALS INC	COM		53219L109	1411	38850	SH		DEFINED	07,06,01,03	38850
LIFEPOINT HOSPITALS INC	COM		53219L109	4	100	SH		DEFINED	08,09,03	100
LILLY ELI & CO 143861	COM		532457108	131668	2334545	SH		DEFINED	01,03	2190684
LILLY ELI & CO 417352	COM		532457108	58685	1040515	SH		OTHER	01,03	623163
LILLY ELI & CO	COM		532457108	27372	485315	SH		DEFINED	05,01,03	485315
LILLY ELI & CO	COM		532457108	1083	19200	SH		OTHER	05,01,03	19200
LILLY ELI & CO	COM		532457108	14427	255800	SH		DEFINED	07,06,01,03	255800
LILLY ELI & CO	COM		532457108	7438	131874	SH		DEFINED	08,09,03	131874
LILLY ELI & CO	COM		532457108	12690	225000	SH	CALL	DEFINED	08,09,03	225000
LILLY ELI & CO	COM		532457108	4230	75000	SH	PUT	DEFINED	08,09,03	75000
LILLY ELI & CO	COM		532457108	1297	23000	SH		DEFINED	11,01,03	23000
LILLY ELI & CO	COM		532457108	48	850	SH		DEFINED	13,01,03	850
LILLY ELI & CO 280	COM		532457108	31	555	SH		OTHER	13,01,03	275
LIMITED BRANDS INC	COM		532716107	1480	69496	SH		DEFINED	01,03	63396

6100									
LIMITED BRANDS INC 2668	COM		532716107	138	6488 SH	OTHER	01,03		3820
LIMITED BRANDS INC	COM		532716107	4319	202757 SH	DEFINED	05,01,03		202757
LIMITED BRANDS INC	COM		532716107	190	8900 SH	OTHER	05,01,03		8900
LIMITED BRANDS INC	COM		532716107	1604	75300 SH	DEFINED	07,06,01,03		75300
LIMITED BRANDS INC	COM		532716107	4578	214950 SH	DEFINED	08,09,03		214950
LIN TV CORP	CL A		532774106	12876	476190 SH	DEFINED	03		476190
LIN TV CORP	CL A		532774106	3	100 SH	DEFINED	05,01,03		100
LINCARE HLDGS INC	COM		532791100	4949	153227 SH	DEFINED	01,03		153227
LINCARE HLDGS INC 1904	COM		532791100	93	2875 SH	OTHER	01,03		971
LINCARE HLDGS INC	COM		532791100	3181	98486 SH	DEFINED	05,01,03		98486
LINCARE HLDGS INC	COM		532791100	8073	249950 SH	DEFINED	07,06,01,03		249950
LINCARE HLDGS INC	COM		532791100	2058	63700 SH	DEFINED	08,09,03		63700
LINCOLN ELEC HLDGS INC 28720	COM		533900106	773	28720 SH	OTHER	01,03		
LINCOLN NATL CORP IND 40830	COM		534187109	15534	369863 SH	DEFINED	01,03		329033
LINCOLN NATL CORP IND 57630	COM		534187109	8518	202820 SH	OTHER	01,03		145190
LINCOLN NATL CORP IND	COM		534187109	6350	151180 SH	DEFINED	05,01,03		151180
LINCOLN NATL CORP IND	COM		534187109	135	3225 SH	OTHER	05,01,03		3225
LINCOLN NATL CORP IND	COM		534187109	2009	47825 SH	DEFINED	07,06,01,03		47825
LINCOLN NATL CORP IND	COM		534187109	74	1770 SH	DEFINED	08,09,03		1770
LINDSAY MFG CO	COM		535555106	183	7900 SH	DEFINED	01,03		7900
LINDSAY MFG CO	COM		535555106	556	24025 SH	DEFINED	05,01,03		24025
LINDSAY MFG CO	COM		535555106	421	18200 SH	DEFINED	07,06,01,03		18200
LINEAR TECHNOLOGY CORP 4400	COM		535678106	11468	364885 SH	DEFINED	01,03		360485
LINEAR TECHNOLOGY CORP 40360	COM		535678106	2276	72414 SH	OTHER	01,03		32054
LINEAR TECHNOLOGY CORP	COM		535678106	4238	134852 SH	DEFINED	05,01,03		134852
LINEAR TECHNOLOGY CORP	COM		535678106	901	28675 SH	OTHER	06,01,03		28675
LINEAR TECHNOLOGY CORP	COM		535678106	15205	483763 SH	DEFINED	07,06,01,03		483763
LINEAR TECHNOLOGY CORP	COM		535678106	942	29968 SH	DEFINED	08,09,03		29968
LINENS N THINGS INC 7600 300	COM		535679104	485	14787 SH	DEFINED	01,03		6887
LINENS N THINGS INC	COM		535679104	3363	102500 SH	DEFINED	05,01,03		102500
LINENS N THINGS INC	COM		535679104	2238	68200 SH	DEFINED	07,06,01,03		68200
LINENS N THINGS INC	COM		535679104	33	1010 SH	DEFINED	08,09,03		1010
LINENS N THINGS INC	COM		535679104	492	15000 SH	CALL	DEFINED 08,09,03		15000
LIZ CLAIBORNE INC 100	COM		539320101	719	22604 SH	DEFINED	01,03		22504
LIZ CLAIBORNE INC 5100	COM		539320101	421	13228 SH	OTHER	01,03		8128
LIZ CLAIBORNE INC	COM		539320101	1100	34580 SH	DEFINED	05,01,03		34580
LIZ CLAIBORNE INC	COM		539320101	57	1800 SH	OTHER	05,01,03		1800
LIZ CLAIBORNE INC	COM		539320101	410	12900 SH	DEFINED	07,06,01,03		12900
LIZ CLAIBORNE INC	COM		539320101	19	600 SH	DEFINED	08,09,03		600
L90 INC	COM		539441105	31	32499 SH	DEFINED	08,09,03		32499
LOCKHEED MARTIN CORP 22559	COM		539830109	136173	1959322 SH	DEFINED	01,03		1936763
LOCKHEED MARTIN CORP 220910	COM		539830109	28058	403711 SH	OTHER	01,03		182801
LOCKHEED MARTIN CORP	COM		539830109	20312	292265 SH	DEFINED	05,01,03		292265
LOCKHEED MARTIN CORP	COM		539830109	520	7475 SH	OTHER	05,01,03		7475
LOCKHEED MARTIN CORP	COM		539830109	2532	36425 SH	OTHER	06,01,03		36425
LOCKHEED MARTIN CORP	COM		539830109	19475	280214 SH	DEFINED	07,06,01,03		280214
LOCKHEED MARTIN CORP	COM		539830109	1596	22970 SH	DEFINED	08,09,03		22970
LOCKHEED MARTIN CORP 955544	COM		539830109	935780	13464461 SH	DEFINED	11,06,01,03		12508917
LOCKHEED MARTIN CORP 300	COM		539830109	132	1900 SH	DEFINED	13,01,03		1600
LOCKHEED MARTIN CORP 200	COM		539830109	14	200 SH	OTHER	13,01,03		
LOEWS CORP	NOTE	3.125%	540424AL2	3423	3890000 PRN	DEFINED	07,06,01,03		3890000
LOEWS CORP 3110 29000	COM		540424108	5860	110584 SH	DEFINED	01,03		78474
LOEWS CORP 16030	COM		540424108	849	16030 SH	OTHER	01,03		
LOEWS CORP	COM		540424108	9073	171220 SH	DEFINED	05,01,03		171220
LOEWS CORP	COM		540424108	180	3400 SH	OTHER	05,01,03		3400
LOEWS CORP	COM		540424108	12124	228800 SH	OTHER	06,01,03		228800
LOEWS CORP	COM		540424108	2277	42975 SH	DEFINED	07,06,01,03		42975
LOEWS CORP	COM		540424108	6899	130200 SH	DEFINED	08,09,03		130200
LOEWS CORP	CAROLNA GP S		540424207	14	500 SH	DEFINED	01,03		500
LOEWS CORP 2000	CAROLNA GP S		540424207	54	2000 SH	OTHER	01,03		
LOEWS CORP	CAROLNA GP S		540424207	4747	175500 SH	CALL	DEFINED 08,09,03		175500
LOEWS CORP	CAROLNA GP S		540424207	4734	175000 SH	PUT	DEFINED 08,09,03		175000
LONE STAR STEAKHOUSE SALOON 14700	COM		542307103	670	28400 SH	DEFINED	01,03		13700
LONE STAR STEAKHOUSE SALOON 1700	COM		542307103	40	1700 SH	OTHER	01,03		

LONE STAR STEAKHOUSE SALOON	COM	542307103	1567	66425	SH	DEFINED 05,01,03	66425
LONE STAR STEAKHOUSE SALOON	COM	542307103	757	32100	SH	DEFINED 07,06,01,03	32100
LONE STAR STEAKHOUSE SALOON	COM	542307103	16	694	SH	DEFINED 08,09,03	694
LONE STAR TECHNOLOGIES INC	COM	542312103	1338	58425	SH	DEFINED 05,01,03	58425
LONE STAR TECHNOLOGIES INC	COM	542312103	1014	44300	SH	DEFINED 07,06,01,03	44300
LONGS DRUG STORES CORP	COM	543162101	110	3874	SH	DEFINED 01,03	2374
1500							
LONGS DRUG STORES CORP	COM	543162101	28	1000	SH	OTHER 01,03	
1000							
LONGS DRUG STORES CORP	COM	543162101	702	24820	SH	DEFINED 05,01,03	24820
LONGS DRUG STORES CORP	COM	543162101	1066	37675	SH	DEFINED 07,06,01,03	37675
LONGVIEW FIBRE CO	COM	543213102	24	2500	SH	DEFINED 01,03	2500
LONGVIEW FIBRE CO	COM	543213102	998	105970	SH	OTHER 01,03	20280
85690							
LONGVIEW FIBRE CO	COM	543213102	312	33159	SH	DEFINED 05,01,03	33159
LONGVIEW FIBRE CO	COM	543213102	474	50350	SH	DEFINED 07,06,01,03	50350
LOUISIANA PAC CORP	COM	546347105	166	15696	SH	DEFINED 01,03	15696
LOUISIANA PAC CORP	COM	546347105	112	10622	SH	OTHER 01,03	6883
3739							
LOUISIANA PAC CORP	COM	546347105	351	33120	SH	DEFINED 05,01,03	33120
LOUISIANA PAC CORP	COM	546347105	19	1800	SH	OTHER 05,01,03	1800
LOUISIANA PAC CORP	COM	546347105	134	12650	SH	DEFINED 07,06,01,03	12650
LOUISIANA PAC CORP	COM	546347105	6	600	SH	DEFINED 08,09,03	600
LOWES COS INC	NOTE	548661CF2	908	1118000	PRN	DEFINED 08,09,03	1118000
LOWES COS INC	NOTE	548661CF2	28438	3500000	PRN	DEFINED 17,16	3500000
LOWES COS INC	NOTE	0.861% 548661CG0	3307	3400000	PRN	DEFINED 08,09,03	3400000
LOWES COS INC	COM	548661107	75443	1661737	SH	DEFINED 01,03	1587327
74410							
LOWES COS INC	COM	548661107	18451	406400	SH	OTHER 01,03	122702
283698							
LOWES COS INC	COM	548661107	17424	383785	SH	DEFINED 05,01,03	
383785							
LOWES COS INC	COM	548661107	33426	736250	SH	OTHER 05,01,03	397035
339215							
LOWES COS INC	COM	548661107	5594	123225	SH	DEFINED 07,06,01,03	123225
LOWES COS INC	COM	548661107	2537	55888	SH	DEFINED 08,09,03	55888
LOWES COS INC	COM	548661107	2724	60000	SH	DEFINED 08,09,03	60000
LOWES COS INC	COM	548661107	3405	75000	SH	DEFINED 08,09,03	75000
LOWES COS INC	COM	548661107	291094	6411764	SH	DEFINED 11,01,03	5870556
541208							
LOWES COS INC	COM	548661107	68	1500	SH	DEFINED 13,01,03	1500
LUBRIZOL CORP	COM	549271104	636	18990	SH	DEFINED 01,03	18250
740							
LUBRIZOL CORP	COM	549271104	255	7600	SH	OTHER 01,03	1400
6200							
LUBRIZOL CORP	COM	549271104	1121	33458	SH	DEFINED 05,01,03	33458
LUBRIZOL CORP	COM	549271104	1696	50625	SH	DEFINED 07,06,01,03	50625
LUBYS INC	COM	549282101	154	23375	SH	DEFINED 01,03	23375
LUBYS INC	COM	549282101	303	45975	SH	DEFINED 05,01,03	45975
LUBYS INC	COM	549282101	228	34700	SH	DEFINED 07,06,01,03	34700
LUCENT TECHNOLOGIES INC	COM	549463107	1485	894371	SH	DEFINED 01,03	729286
165085							
LUCENT TECHNOLOGIES INC	COM	549463107	1262	760068	SH	OTHER 01,03	409727
350341							
LUCENT TECHNOLOGIES INC	COM	549463107	2003	1206805	SH	DEFINED 05,01,03	1206805
LUCENT TECHNOLOGIES INC	COM	549463107	6701	4036600	SH	OTHER 06,01,03	4036600
LUCENT TECHNOLOGIES INC	COM	549463107	759	457275	SH	DEFINED 07,06,01,03	457275
LUCENT TECHNOLOGIES INC	COM	549463107	276	166006	SH	DEFINED 08,09,03	166006
LUCENT TECHNOLOGIES INC	COM	549463107	62	37400	SH	OTHER 16	
37400							
LUFKIN INDS INC	COM	549764108	540	18700	SH	DEFINED 01,03	18700
LUFKIN INDS INC	COM	549764108	779	27000	SH	OTHER 01,03	10000
17000							
LYDALL INC DEL	COM	550819106	500	32775	SH	DEFINED 05,01,03	32775
LYDALL INC DEL	COM	550819106	378	24800	SH	DEFINED 07,06,01,03	24800
LYONDELL CHEMICAL CO	COM	552078107	19	1250	SH	DEFINED 01,03	1250
LYONDELL CHEMICAL CO	COM	552078107	4	250	SH	OTHER 01,03	250
LYONDELL CHEMICAL CO	COM	552078107	1236	81834	SH	DEFINED 05,01,03	81834
LYONDELL CHEMICAL CO	COM	552078107	1857	122950	SH	DEFINED 07,06,01,03	122950
M & T BK CORP	COM	55261F104	1058	12339	SH	DEFINED 01,03	12089
250							
M & T BK CORP	COM	55261F104	905	10555	SH	OTHER 01,03	7480
3075							
M & T BK CORP	COM	55261F104	5314	61969	SH	DEFINED 05,01,03	61969
M & T BK CORP	COM	55261F104	7843	91450	SH	DEFINED 07,06,01,03	91450
MAF BANCORP INC	COM	55261R108	308	8192	SH	DEFINED 01,03	5296
2896							
MAF BANCORP INC	COM	55261R108	19	504	SH	OTHER 01,03	
504							
MAF BANCORP INC	COM	55261R108	2013	53550	SH	DEFINED 05,01,03	53550
MAF BANCORP INC	COM	55261R108	1350	35900	SH	DEFINED 07,06,01,03	35900
MBIA INC	COM	55262C100	4383	77538	SH	DEFINED 01,03	77538
MBIA INC	COM	55262C100	5915	104641	SH	OTHER 01,03	27710
76931							
MBIA INC	COM	55262C100	2767	48945	SH	DEFINED 05,01,03	48945

MBIA INC	COM	55262C100	144	2550	SH	OTHER	05,01,03	2550
MBIA INC	COM	55262C100	1010	17875	SH	DEFINED	07,06,01,03	17875
MBIA INC	COM	55262C100	45	800	SH	DEFINED	08,09,03	800
MBNA CORP 61475	COM	55262L100	54371	1644121	SH	DEFINED	01,03	1582646
MBNA CORP 117713	COM	55262L100	12323	372626	SH	OTHER	01,03	254913
MBNA CORP 549223	COM	55262L100	18163	549223	SH	DEFINED	05,01,03	
MBNA CORP 1437777	COM	55262L100	66195	2001675	SH	OTHER	05,01,03	563898
MBNA CORP	COM	55262L100	1916	57950	SH	OTHER	06,01,03	57950
MBNA CORP	COM	55262L100	18523	560129	SH	DEFINED	07,06,01,03	560129
MBNA CORP	COM	55262L100	3237	97881	SH	DEFINED	08,09,03	97881
MBNA CORP	COM	55262L100	30	900	SH	CALL	DEFINED 08,09,03	900
MBNA CORP 405604	COM	55262L100	52171	1577583	SH	DEFINED	11,06,01,03	1171979
MBNA CORP 500	COM	55262L100	30	900	SH	OTHER	13,01,03	400
MB FINANCIAL INC NEW	COM	55264U108	699	20900	SH	DEFINED	01,03	20900
M D C HLDGS INC 3000	COM	552676108	249	4780	SH	DEFINED	01,03	1780
M D C HLDGS INC 200	COM	552676108	10	200	SH	OTHER	01,03	
M D C HLDGS INC	COM	552676108	3169	60950	SH	DEFINED	05,01,03	60950
M D C HLDGS INC	COM	552676108	2366	45507	SH	DEFINED	07,06,01,03	45507
M D C HLDGS INC 212364	COM	552676108	84214	1619509	SH	DEFINED	11,06,01,03	1407145
MDU RES GROUP INC	COM	552690109	375	14260	SH	DEFINED	01,03	14260
MDU RES GROUP INC 11099	COM	552690109	434	16499	SH	OTHER	01,03	5400
MDU RES GROUP INC	COM	552690109	1228	46710	SH	DEFINED	05,01,03	46710
MDU RES GROUP INC	COM	552690109	1836	69825	SH	DEFINED	07,06,01,03	69825
MCSI INC	COM	55270M108	5	400	SH	OTHER	01,03	400
MCSI INC	COM	55270M108	133	11700	SH	DEFINED	08,09,03	11700
MFS INTER INCOME TR	SH BEN INT	55273C107	127	17717	SH	DEFINED	01,03	17717
MFS INTER INCOME TR	SH BEN INT	55273C107	187	26181	SH	OTHER	01,03	26181
MFS MULTIMARKET INCOME TR 15315	SH BEN INT	552737108	90	15315	SH	DEFINED	01,03	
MFS MULTIMARKET INCOME TR 10762	SH BEN INT	552737108	380	64740	SH	OTHER	01,03	53978
MFS MUN INCOME TR	SH BEN INT	552738106	189	24000	SH	DEFINED	01,03	24000
MFS MUN INCOME TR 27700	SH BEN INT	552738106	277	35200	SH	OTHER	01,03	7500
MGIC INVT CORP WIS 11275	COM	552848103	4845	71464	SH	DEFINED	01,03	60189
MGIC INVT CORP WIS 18014	COM	552848103	2057	30344	SH	OTHER	01,03	12330
MGIC INVT CORP WIS	COM	552848103	3040	44835	SH	DEFINED	05,01,03	44835
MGIC INVT CORP WIS	COM	552848103	125	1850	SH	OTHER	05,01,03	1850
MGIC INVT CORP WIS	COM	552848103	1125	16600	SH	DEFINED	07,06,01,03	16600
MGIC INVT CORP WIS	COM	552848103	41	600	SH	DEFINED	08,09,03	600
MGIC INVT CORP WIS	COM	552848103	15	225	SH	OTHER	13,01,03	225
MGI PHARMA INC	COM	552880106	16	2200	SH	DEFINED	01,03	2200
MGI PHARMA INC	COM	552880106	362	51275	SH	DEFINED	05,01,03	51275
MGI PHARMA INC	COM	552880106	279	39450	SH	DEFINED	07,06,01,03	39450
MGM MIRAGE	COM	552953101	37	1100	SH	DEFINED	01,03	1100
MGM MIRAGE	COM	552953101	54	1600	SH	DEFINED	05,01,03	1600
MGM MIRAGE	COM	552953101	110	3246	SH	DEFINED	07,06,01,03	3246
MGM MIRAGE	COM	552953101	591	17500	SH	DEFINED	08,09,03	17500
MGM MIRAGE	COM	552953101	1586	47000	SH	PUT	DEFINED 08,09,03	47000
MGM MIRAGE 488146	COM	552953101	174649	5174798	SH	DEFINED	11,06,01,03	4686652
MKS INSTRUMENT INC 625	COM	55306N104	315	15675	SH	DEFINED	01,03	15050
MKS INSTRUMENT INC	COM	55306N104	1407	70106	SH	DEFINED	05,01,03	70106
MKS INSTRUMENT INC	COM	55306N104	5935	295722	SH	DEFINED	07,06,01,03	295722
MKS INSTRUMENT INC	COM	55306N104	116	5800	SH	DEFINED	17,16	5800
MPS GROUP INC	COM	553409103	45	5300	SH	DEFINED	01,03	5300
MPS GROUP INC 400	COM	553409103	25	2900	SH	OTHER	01,03	2500
MPS GROUP INC	COM	553409103	547	64327	SH	DEFINED	05,01,03	64327
MPS GROUP INC	COM	553409103	830	97650	SH	DEFINED	07,06,01,03	97650
MRO SOFTWARE INC 12200	COM	55347W105	176	15500	SH	DEFINED	01,03	3300
MRO SOFTWARE INC	COM	55347W105	766	67325	SH	DEFINED	05,01,03	67325
MRO SOFTWARE INC	COM	55347W105	407	35800	SH	DEFINED	07,06,01,03	35800
MTR GAMING GROUP INC	COM	553769100	45	2700	SH	DEFINED	01,03	2700
MTR GAMING GROUP INC	COM	553769100	118	7076	SH	DEFINED	08,09,03	7076
MTR GAMING GROUP INC	COM	553769100	84	5000	SH	CALL	DEFINED 08,09,03	5000
MTS SYS CORP	COM	553777103	203	16200	SH	OTHER	01,03	16200
MTI TECHNOLOGY CORP	COM	553903105	20	30000	SH	DEFINED	01,03	30000
MACDERMID INC 6000	COM	554273102	153	7100	SH	DEFINED	01,03	1100
MACDERMID INC	COM	554273102	1642	76375	SH	DEFINED	05,01,03	76375

MACDERMID INC	COM	554273102	1075	50000	SH	DEFINED 07,06,01,03	50000
MACK CALI RLTY CORP	COM	554489104	95	2700	SH	DEFINED 01,03	2700
MACK CALI RLTY CORP	COM	554489104	188	5350	SH	OTHER 01,03	5350
MACROVISION CORP	COM	555904101	155	11800	SH	DEFINED 01,03	11500
300							
MACROVISION CORP	COM	555904101	1	100	SH	OTHER 01,03	
100							
MACROVISION CORP	COM	555904101	755	57621	SH	DEFINED 05,01,03	57621
MACROVISION CORP	COM	555904101	1733	132181	SH	DEFINED 07,06,01,03	132181
MACROMEDIA INC	COM	556100105	77	8650	SH	DEFINED 01,03	8400
250							
MACROMEDIA INC	COM	556100105	3	300	SH	OTHER 01,03	300
MACROMEDIA INC	COM	556100105	339	38202	SH	DEFINED 05,01,03	38202
MACROMEDIA INC	COM	556100105	514	58000	SH	DEFINED 07,06,01,03	58000
MACROMEDIA INC	COM	556100105	40	4545	SH	DEFINED 08,09,03	4545
MACROMEDIA INC	COM	556100105	8418	949000	SH	DEFINED 08,09,03	949000
MAGELLAN HEALTH SVCS INC	COM	559079108	2	1600	SH	DEFINED 01,03	1600
MAGELLAN HEALTH SVCS INC	COM	559079108	15	15400	SH	DEFINED 08,09,03	15400
MAGELLAN HEALTH SVCS INC	COM	559079108	107	106700	SH	DEFINED 17,16	106700
MAGNETEK INC	COM	559424106	41	4100	SH	DEFINED 01,03	100
4000							
MAGNETEK INC	COM	559424106	525	53000	SH	DEFINED 05,01,03	53000
MAGNETEK INC	COM	559424106	351	35500	SH	DEFINED 07,06,01,03	35500
MAIN STR BKS INC NEW	COM	56034R102	248	11970	SH	DEFINED 01,03	11970
MANAGED MUNS PORTFOLIO INC	COM	561662107	38	3550	SH	DEFINED 01,03	3550
MANAGED MUNS PORTFOLIO INC	COM	561662107	140	13178	SH	OTHER 01,03	13178
MANDALAY RESORT GROUP	COM	562567107	257	9334	SH	DEFINED 01,03	9334
MANDALAY RESORT GROUP	COM	562567107	113	4100	SH	OTHER 01,03	1100
3000							
MANDALAY RESORT GROUP	COM	562567107	1379	50000	SH	DEFINED 01,03	50000
MANDALAY RESORT GROUP	COM	562567107	1226	44459	SH	DEFINED 05,01,03	44459
MANDALAY RESORT GROUP	COM	562567107	1857	67350	SH	DEFINED 07,06,01,03	67350
MANDALAY RESORT GROUP	COM	562567107	55	2000	SH	DEFINED 08,09,03	2000
MANDALAY RESORT GROUP	COM	562567107	4053	147000	SH	DEFINED 08,09,03	147000
MANDALAY RESORT GROUP	COM	562567107	7036	255219	SH	DEFINED 11,06,01,03	231007
24212							
MANDALAY RESORT GROUP	COM	562567107	89805	3257329	SH	OTHER 17,16	
3257329							
MANHATTAN ASSOCS INC	COM	562750109	981	30500	SH	DEFINED 01,03	21690
8810							
MANHATTAN ASSOCS INC	COM	562750109	13	390	SH	OTHER 01,03	
390							
MANHATTAN ASSOCS INC	COM	562750109	4277	133000	SH	DEFINED 05,01,03	133000
MANHATTAN ASSOCS INC	COM	562750109	8144	253225	SH	DEFINED 07,06,01,03	253225
MANHATTAN ASSOCS INC	COM	562750109	658	20450	SH	DEFINED 08,09,03	20450
MANITOWOC INC	COM	563571108	31	860	SH	DEFINED 01,03	860
MANITOWOC INC	COM	563571108	24	675	SH	OTHER 01,03	675
MANITOWOC INC	COM	563571108	1750	49300	SH	DEFINED 05,01,03	49300
MANITOWOC INC	COM	563571108	1324	37300	SH	DEFINED 07,06,01,03	37300
MANOR CARE INC NEW	COM	564055101	90	3895	SH	DEFINED 01,03	3895
MANOR CARE INC NEW	COM	564055101	14	600	SH	OTHER 01,03	600
MANOR CARE INC NEW	COM	564055101	760	33060	SH	DEFINED 05,01,03	33060
MANOR CARE INC NEW	COM	564055101	41	1775	SH	OTHER 05,01,03	1775
MANOR CARE INC NEW	COM	564055101	279	12150	SH	DEFINED 07,06,01,03	12150
MANOR CARE INC NEW	COM	564055101	214	9300	SH	DEFINED 08,09,03	9300
MANPOWER INC	COM	56418H100	390	10621	SH	DEFINED 01,03	10621
MANPOWER INC	COM	56418H100	1818	49480	SH	DEFINED 05,01,03	49480
MANPOWER INC	COM	56418H100	2737	74475	SH	DEFINED 07,06,01,03	74475
MANPOWER INC	COM	56418H100	1996	54300	SH	DEFINED 11,01,03	54300
MANUFACTURERS SVCS LTD	COM	565005105	82	17000	SH	DEFINED 08,09,03	17000
MANULIFE FINL CORP	COM	56501R106	9536	333442	SH	DEFINED 01,03	312893
20549							
MANULIFE FINL CORP	COM	56501R106	988	34535	SH	OTHER 01,03	13446
21089							
MANUGISTICS GROUP INC	NOTE	5.000% 565011AB9	3993	6050000	PRN	DEFINED 08,09,03	6050000
MANUGISTICS GROUP INC	COM	565011103	23	3700	SH	DEFINED 01,03	3700
MANUGISTICS GROUP INC	COM	565011103	49	8055	SH	OTHER 01,03	8055
MANUGISTICS GROUP INC	COM	565011103	5	800	SH	DEFINED 05,01,03	800
MANUGISTICS GROUP INC	COM	565011103	2565	419860	SH	DEFINED 08,09,03	419860
MANUGISTICS GROUP INC	COM	565011103	6477	1060100	SH	DEFINED 08,09,03	1060100
MANUGISTICS GROUP INC	COM	565011103	3	500	SH	DEFINED 17,16	500
MAPINFO CORP	COM	565105103	12	1300	SH	DEFINED 01,03	530
770							
MAPINFO CORP	COM	565105103	3	330	SH	OTHER 01,03	
330							
MAPINFO CORP	COM	565105103	321	35250	SH	DEFINED 05,01,03	35250
MAPINFO CORP	COM	565105103	213	23400	SH	DEFINED 07,06,01,03	23400
MARATHON OIL CORP	COM	565849106	5863	216195	SH	DEFINED 01,03	150239
2156 63800							
MARATHON OIL CORP	COM	565849106	1016	37455	SH	OTHER 01,03	
37455							
MARATHON OIL CORP	COM	565849106	10064	371090	SH	DEFINED 05,01,03	371090
MARATHON OIL CORP	COM	565849106	144	5325	SH	OTHER 05,01,03	5325
MARATHON OIL CORP	COM	565849106	2126	78375	SH	DEFINED 07,06,01,03	78375
MARATHON OIL CORP	COM	565849106	41	1500	SH	DEFINED 08,09,03	1500

MARCUS CORP	COM	566330106	2	100 SH	DEFINED	01,03	100	
MARCUS CORP	COM	566330106	7	450 SH	OTHER	01,03	450	
MARCUS CORP	COM	566330106	999	60025 SH	DEFINED	05,01,03	60025	
MARCUS CORP	COM	566330106	758	45500 SH	DEFINED	07,06,01,03	45500	
MARKEL CORP	COM	570535104	546	2774 SH	DEFINED	01,03	2774	
MARKEL CORP	COM	570535104	39	200 SH	OTHER	01,03		
200								
MARKEL CORP	COM	570535104	7368	37400 SH	DEFINED	11,01,03	37400	
MARSH & MCLENNAN COS INC	COM	571748102	116110	1201972 SH	DEFINED	01,03	1119255	
82717								
MARSH & MCLENNAN COS INC	COM	571748102	51548	533628 SH	OTHER	01,03	294375	
239253								
MARSH & MCLENNAN COS INC	COM	571748102	193	2000 SH	PUT	DEFINED	01,03	2000
MARSH & MCLENNAN COS INC	COM	571748102	8681	89870 SH	DEFINED	05,01,03	89870	
MARSH & MCLENNAN COS INC	COM	571748102	459	4750 SH	OTHER	05,01,03	4750	
MARSH & MCLENNAN COS INC	COM	571748102	3212	33250 SH	DEFINED	07,06,01,03	33250	
MARSH & MCLENNAN COS INC	COM	571748102	2437	25225 SH	DEFINED	08,09,03	25225	
MARSH & MCLENNAN COS INC	COM	571748102	6289	65100 SH	PUT	DEFINED	08,09,03	65100
MARSH & MCLENNAN COS INC	COM	571748102	3188	33000 SH	DEFINED	11,01,03	33000	
MARSH & MCLENNAN COS INC	COM	571748102	77	800 SH	DEFINED	13,01,03	800	
MARSHALL & ILSLEY CORP	COM	571834100	36649	1184892 SH	DEFINED	01,03	1184892	
MARSHALL & ILSLEY CORP	COM	571834100	170	5500 SH	OTHER	01,03	5200	
300								
MARSHALL & ILSLEY CORP	COM	571834100	2190	70795 SH	DEFINED	05,01,03	70795	
MARSHALL & ILSLEY CORP	COM	571834100	111	3600 SH	OTHER	05,01,03	3600	
MARSHALL & ILSLEY CORP	COM	571834100	794	25675 SH	DEFINED	07,06,01,03	25675	
MARSHALL & ILSLEY CORP	COM	571834100	292	9448 SH	DEFINED	08,09,03	9448	
MARRIOTT INTL INC NEW	CL A	571903202	2765	72668 SH	DEFINED	01,03	71318	
1350								
MARRIOTT INTL INC NEW	CL A	571903202	1808	47528 SH	OTHER	01,03	41743	
5785								
MARRIOTT INTL INC NEW	CL A	571903202	3041	79920 SH	DEFINED	05,01,03	79920	
MARRIOTT INTL INC NEW	CL A	571903202	160	4200 SH	OTHER	05,01,03	4200	
MARRIOTT INTL INC NEW	CL A	571903202	1119	29400 SH	DEFINED	07,06,01,03	29400	
MARRIOTT INTL INC NEW	CL A	571903202	53	1400 SH	DEFINED	08,09,03	1400	
MARTEK BIOSCIENCES CORP	COM	572901106	1017	48600 SH	DEFINED	01,03	46400	
2200								
MARTEK BIOSCIENCES CORP	COM	572901106	3106	148482 SH	DEFINED	05,01,03	148482	
MARTEK BIOSCIENCES CORP	COM	572901106	11168	533865 SH	DEFINED	07,06,01,03	533865	
MARTEK BIOSCIENCES CORP	COM	572901106	115	5500 SH	DEFINED	08,09,03	5500	
MARTHA STEWART LIVING OMNIME	CL A	573083102	39	3400 SH	DEFINED	01,03	3360	
40								
MARTHA STEWART LIVING OMNIME	CL A	573083102	10	840 SH	OTHER	01,03	540	
300								
MARTHA STEWART LIVING OMNIME	CL A	573083102	2202	192000 SH	CALL	DEFINED	08,09,03	192000
MARTHA STEWART LIVING OMNIME	CL A	573083102	115	10000 SH	PUT	DEFINED	08,09,03	10000
MARTIN MARIETTA MATLS INC	COM	573284106	108	2759 SH	DEFINED	01,03	2259	
500								
MARTIN MARIETTA MATLS INC	COM	573284106	208	5340 SH	OTHER	01,03	1831	
3509								
MARTIN MARIETTA MATLS INC	COM	573284106	1235	31670 SH	DEFINED	05,01,03	31670	
MARTIN MARIETTA MATLS INC	COM	573284106	1874	48050 SH	DEFINED	07,06,01,03	48050	
MASCO CORP	COM	574599106	42120	1553677 SH	DEFINED	01,03	1507244	
46433								
MASCO CORP	COM	574599106	5542	204437 SH	OTHER	01,03	138211	
66226								
MASCO CORP	COM	574599106	7760	286230 SH	DEFINED	05,01,03		
286230								
MASCO CORP	COM	574599106	25698	947925 SH	OTHER	05,01,03	294155	
653770								
MASCO CORP	COM	574599106	4239	156375 SH	OTHER	06,01,03	156375	
MASCO CORP	COM	574599106	27890	1028775 SH	DEFINED	07,06,01,03	1028775	
MASCO CORP	COM	574599106	583	21500 SH	DEFINED	08,09,03	21500	
MASCO CORP	COM	574599106	5015	185000 SH	CALL	DEFINED	08,09,03	185000
MASCO CORP	COM	574599106	1	25 SH	DEFINED	13,01,03	25	
MASSEY ENERGY CORP	COM	576206106	534	42008 SH	DEFINED	01,03	19082	
21926	1000							
MASSEY ENERGY CORP	COM	576206106	104	8216 SH	OTHER	01,03		
8216								
MASSEY ENERGY CORP	COM	576206106	2502	197025 SH	DEFINED	05,01,03	197025	
MASSEY ENERGY CORP	COM	576206106	1476	116200 SH	DEFINED	07,06,01,03	116200	
MASSEY ENERGY CORP	COM	576206106	1	101 SH	DEFINED	08,09,03	101	
MASSMUTUAL CORPORATE INVS IN	COM	576292106	386	17900 SH	DEFINED	01,03	17900	
MASSMUTUAL CORPORATE INVS IN	COM	576292106	15	680 SH	OTHER	01,03	600	
80								
MATERIAL SCIENCES CORP	COM	576674105	74	5300 SH	DEFINED	01,03		
5300								
MATERIAL SCIENCES CORP	COM	576674105	545	38900 SH	DEFINED	05,01,03	38900	
MATERIAL SCIENCES CORP	COM	576674105	321	22900 SH	DEFINED	07,06,01,03	22900	
MATERIAL SCIENCES CORP	COM	576674105	6	400 SH	DEFINED	08,09,03	400	
MATRIXONE INC	COM	57685P304	1696	278071 SH	DEFINED		278071	
MATRIXONE INC	COM	57685P304	13	2100 SH	DEFINED	01,03	2100	
MATSUSHITA ELEC INDL	ADR	576879209	69	4965 SH	DEFINED	01,03	2528	
2437								
MATSUSHITA ELEC INDL	ADR	576879209	239	17278 SH	OTHER	01,03	12425	

4853									
MATSUSHITA ELEC INDL	ADR	576879209		15	SH	DEFINED	05,01,03		15
MATTEL INC	COM	577081102	6567	311530	SH	DEFINED	01,03		235908
75622									
MATTEL INC	COM	577081102	1380	65466	SH	OTHER	01,03		36388
29078									
MATTEL INC	COM	577081102	7657	363225	SH	DEFINED	05,01,03		363225
MATTEL INC	COM	577081102	157	7425	SH	OTHER	05,01,03		7425
MATTEL INC	COM	577081102	2199	104300	SH	DEFINED	07,06,01,03		104300
MATTEL INC	COM	577081102	696	33000	SH	DEFINED	08,09,03		33000
MATTEL INC	COM	577081102	422	20000	SH	DEFINED	11,01,03		20000
MAXIM INTEGRATED PRODS INC	COM	57772K101	2791	72802	SH	DEFINED	01,03		71370
1432									
MAXIM INTEGRATED PRODS INC	COM	57772K101	171	4456	SH	OTHER	01,03		
4456									
MAXIM INTEGRATED PRODS INC	COM	57772K101	5105	133178	SH	DEFINED	05,01,03		133178
MAXIM INTEGRATED PRODS INC	COM	57772K101	7299	190421	SH	DEFINED	07,06,01,03		190421
MAXIM INTEGRATED PRODS INC	COM	57772K101	1129	29459	SH	DEFINED	08,09,03		29459
MAXIM INTEGRATED PRODS INC	COM	57772K101	330	8600	SH	CALL	DEFINED	08,09,03	8600
MAXIM INTEGRATED PRODS INC	COM	57772K101	161	4200	SH	PUT	DEFINED	08,09,03	4200
MAXIM INTEGRATED PRODS INC	COM	57772K101	767	20000	SH	DEFINED	11,06,01,03		20000
MAXTOR CORP	COM NEW	577729205	12	2572	SH	DEFINED	01,03		1797
775									
MAXTOR CORP	COM NEW	577729205	17	3753	SH	OTHER	01,03		3753
MAXTOR CORP	COM NEW	577729205	9	2048	SH	DEFINED	05,01,03		2048
MAXTOR CORP	COM NEW	577729205	68	15000	SH	DEFINED	08,09,03		15000
MAY DEPT STORES CO	COM	577778103	22587	685916	SH	DEFINED	01,03		613163
72753									
MAY DEPT STORES CO	COM	577778103	41255	1252801	SH	OTHER	01,03		404890
847911									
MAY DEPT STORES CO	COM	577778103	3269	99260	SH	DEFINED	05,01,03		99260
MAY DEPT STORES CO	COM	577778103	170	5150	SH	OTHER	05,01,03		5150
MAY DEPT STORES CO	COM	577778103	1141	34650	SH	DEFINED	07,06,01,03		34650
MAY DEPT STORES CO	COM	577778103	145	4400	SH	DEFINED	08,09,03		4400
MAXIMUS INC	COM	577933104	814	25690	SH	DEFINED	01,03		10024
15666									
MAXIMUS INC	COM	577933104	98	3100	SH	OTHER	01,03		
3100									
MAXIMUS INC	COM	577933104	2368	74700	SH	DEFINED	05,01,03		74700
MAXIMUS INC	COM	577933104	1119	35300	SH	DEFINED	07,06,01,03		35300
MAYTAG CORP	COM	578592107	997	23387	SH	DEFINED	01,03		19651
3736									
MAYTAG CORP	COM	578592107	742	17406	SH	OTHER	01,03		8622
8784									
MAYTAG CORP	COM	578592107	1105	25920	SH	DEFINED	05,01,03		25920
MAYTAG CORP	COM	578592107	55	1300	SH	OTHER	05,01,03		1300
MAYTAG CORP	COM	578592107	400	9375	SH	DEFINED	07,06,01,03		9375
MAYTAG CORP	COM	578592107	17	400	SH	DEFINED	08,09,03		400
MCCORMICK & CO INC	COM NON VTG	579780206	4363	169420	SH	DEFINED	01,03		164220
5200									
MCCORMICK & CO INC	COM NON VTG	579780206	1293	50216	SH	OTHER	01,03		32586
17630									
MCCORMICK & CO INC	COM NON VTG	579780206	2390	92802	SH	DEFINED	05,01,03		92802
MCCORMICK & CO INC	COM NON VTG	579780206	3534	137225	SH	DEFINED	07,06,01,03		137225
MCCORMICK & CO INC	COM NON VTG	579780206	492	19100	SH	DEFINED	08,09,03		19100
MCDATA CORP	CL A	580031201	81	9172	SH	DEFINED	01,03		7649
1523									
MCDATA CORP	CL A	580031201	95	10767	SH	OTHER	01,03		7846
2921									
MCDATA CORP	CL A	580031201	649	73623	SH	DEFINED	05,01,03		73623
MCDATA CORP	CL A	580031201	984	111725	SH	DEFINED	07,06,01,03		111725
MCDATA CORP	CL A	580031201	585	66376	SH	DEFINED	08,09,03		66376
MCDATA CORP	CL A	580031201	1	103	SH	OTHER	13,01,03		103
MCDERMOTT INTL INC	COM	580037109	115	14189	SH	DEFINED	01,03		12629
1560									
MCDERMOTT INTL INC	COM	580037109	1	140	SH	OTHER	01,03		
140									
MCDERMOTT INTL INC	COM	580037109	161	19910	SH	DEFINED	05,01,03		19910
MCDERMOTT INTL INC	COM	580037109	9	1050	SH	OTHER	05,01,03		1050
MCDERMOTT INTL INC	COM	580037109	62	7625	SH	DEFINED	07,06,01,03		7625
MCDERMOTT INTL INC	COM	580037109	2	200	SH	DEFINED	08,09,03		200
MCDONALDS CORP	COM	580135101	116259	4086435	SH	DEFINED	01,03		3938839
147596									
MCDONALDS CORP	COM	580135101	50972	1791637	SH	OTHER	01,03		845026
946611									
MCDONALDS CORP	COM	580135101	29192	1026067	SH	DEFINED	05,01,03		1026067
MCDONALDS CORP	COM	580135101	634	22300	SH	OTHER	05,01,03		22300
MCDONALDS CORP	COM	580135101	6578	231200	SH	OTHER	06,01,03		231200
MCDONALDS CORP	COM	580135101	24166	849421	SH	DEFINED	07,06,01,03		849421
MCDONALDS CORP	COM	580135101	226	7950	SH	DEFINED	08,09,03		7950
MCDONALDS CORP	COM	580135101	1	25	SH	DEFINED	13,01,03		25
MCG CAPITAL CORP	COM	58047P107	140	8395	SH	DEFINED	01,03		8395
MCG CAPITAL CORP	COM	58047P107	92	5525	SH	OTHER	01,03		1850
3675									
MCGRAW HILL COS INC	COM	580645109	99572	1667874	SH	DEFINED	01,03		1646383

MELLON FINL CORP	COM	58551A108	10324	328482	SH	DEFINED	05,01,03	328482	
MELLON FINL CORP	COM	58551A108	236	7500	SH	OTHER	05,01,03	7500	
MELLON FINL CORP	COM	58551A108	1847	58775	SH	DEFINED	07,06,01,03	58775	
MELLON FINL CORP	COM	58551A108	116	3700	SH	DEFINED	08,09,03	3700	
MELLON FINL CORP	COM	58551A108	129	4110	SH	DEFINED	13,01,03	4110	
MELLON FINL CORP	COM	58551A108	8	245	SH	OTHER	13,01,03	245	
MEMBERWORKS INC	COM	586002107	2	100	SH	DEFINED	01,03	100	
MEMBERWORKS INC	COM	586002107	525	28350	SH	DEFINED	05,01,03	28350	
MEMBERWORKS INC	COM	586002107	398	21500	SH	DEFINED	07,06,01,03	21500	
MENS WEARHOUSE INC	COM	587118100	370	14509	SH	DEFINED	01,03	14509	
MENS WEARHOUSE INC	COM	587118100	126	4950	SH	OTHER	01,03	1666	
3284									
MENS WEARHOUSE INC	COM	587118100	2147	84200	SH	DEFINED	05,01,03	84200	
MENS WEARHOUSE INC	COM	587118100	1629	63900	SH	DEFINED	07,06,01,03	63900	
MENS WEARHOUSE INC	COM	587118100	1545	60600	SH	DEFINED	08,09,03	60600	
MENS WEARHOUSE INC	COM	587118100	6375	250000	SH	PUT	DEFINED	08,09,03	250000
MENTOR CORP MINN	COM	587188103	184	5000	SH	DEFINED	01,03	1300	
3700									
MENTOR CORP MINN	COM	587188103	2002	54550	SH	DEFINED	05,01,03	54550	
MENTOR CORP MINN	COM	587188103	1333	36300	SH	DEFINED	07,06,01,03	36300	
MENTOR GRAPHICS CORP	COM	587200106	77	5400	SH	DEFINED	01,03	3400	
2000									
MENTOR GRAPHICS CORP	COM	587200106	29	2050	SH	OTHER	01,03	2050	
MENTOR GRAPHICS CORP	COM	587200106	605	42567	SH	DEFINED	05,01,03	42567	
MENTOR GRAPHICS CORP	COM	587200106	917	64475	SH	DEFINED	07,06,01,03	64475	
MERCANTILE BANKSHARES CORP	COM	587405101	2909	70910	SH	DEFINED	01,03	67910	
3000									
MERCANTILE BANKSHARES CORP	COM	587405101	6182	150673	SH	OTHER	01,03	149173	
1500									
MERCANTILE BANKSHARES CORP	COM	587405101	1940	47275	SH	DEFINED	05,01,03	47275	
MERCANTILE BANKSHARES CORP	COM	587405101	2827	68900	SH	DEFINED	07,06,01,03	68900	
MERCK & CO INC	COM	589331107	389671	7694930	SH	DEFINED	01,03	6959751	
735179									
MERCK & CO INC	COM	589331107	296751	5860010	SH	OTHER	01,03	2905902	
2954108									
MERCK & CO INC	COM	589331107	53308	1052677	SH	DEFINED	05,01,03	599677	
453000									
MERCK & CO INC	COM	589331107	24910	491900	SH	OTHER	05,01,03	491900	
MERCK & CO INC	COM	589331107	12931	255360	SH	OTHER	06,01,03	255360	
MERCK & CO INC	COM	589331107	17047	336625	SH	DEFINED	07,06,01,03	336625	
MERCK & CO INC	COM	589331107	9897	195429	SH	DEFINED	08,09,03	195429	
MERCK & CO INC	COM	589331107	1266	25000	SH	PUT	DEFINED	08,09,03	25000
MERCK & CO INC	COM	589331107	85	1675	SH	DEFINED	13,01,03	1675	
MERCK & CO INC	COM	589331107	66	1305	SH	OTHER	13,01,03	1305	
MERCK & CO INC	COM	589331107	5	100	SH	CALL	DEFINED	17,16	100
MERCK & CO INC	COM	589331107	5	100	SH	PUT	DEFINED	17,16	100
MERCURY COMPUTER SYS	COM	589378108	300	14510	SH	DEFINED	01,03	3410	
11100									
MERCURY COMPUTER SYS	COM	589378108	1326	64050	SH	DEFINED	05,01,03	64050	
MERCURY COMPUTER SYS	COM	589378108	693	33500	SH	DEFINED	07,06,01,03	33500	
MERCURY INTERACTIVE CORP	NOTE	4.750% 589405AB5	325	406000	PRN	DEFINED	01,03	406000	
MERCURY INTERACTIVE CORP	NOTE	4.750% 589405AB5	6832	8540000	PRN	DEFINED	07,06,01,03	8540000	
MERCURY INTERACTIVE CORP	COM	589405109	9	400	SH	DEFINED	01,03	50	
350									
MERCURY INTERACTIVE CORP	COM	589405109	8	350	SH	OTHER	01,03	350	
MERCURY INTERACTIVE CORP	COM	589405109	631	27480	SH	DEFINED	05,01,03	27480	
MERCURY INTERACTIVE CORP	COM	589405109	531	23125	SH	DEFINED	07,06,01,03	23125	
MERCURY INTERACTIVE CORP	COM	589405109	128	5588	SH	DEFINED	08,09,03	5588	
MERCURY INTERACTIVE CORP	COM	589405109	11473	499700	SH	CALL	DEFINED	08,09,03	499700
MEREDITH CORP	COM	589433101	1202	31340	SH	DEFINED	01,03	31340	
MEREDITH CORP	COM	589433101	110	2860	SH	OTHER	01,03	2810	
50									
MEREDITH CORP	COM	589433101	647	16875	SH	DEFINED	05,01,03	16875	
MEREDITH CORP	COM	589433101	33	850	SH	OTHER	05,01,03	850	
MEREDITH CORP	COM	589433101	230	6000	SH	DEFINED	07,06,01,03	6000	
MEREDITH CORP	COM	589433101	8	200	SH	DEFINED	08,09,03	200	
MERRILL LYNCH & CO INC	NOTE	590188A65	980	2000000	PRN	DEFINED	08,09,03	2000000	
MERRILL LYNCH & CO INC	FRNT	590188A73	5546	5765000	PRN	DEFINED	08,09,03	5765000	
MERRILL LYNCH & CO INC	COM	590188108	192265	4747288	SH	DEFINED	01,03	4654691	
92597									
MERRILL LYNCH & CO INC	COM	590188108	46459	1147133	SH	OTHER	01,03	568878	
578255									
MERRILL LYNCH & CO INC	COM	590188108	810	20000	SH	CALL	DEFINED	01,03	20000
MERRILL LYNCH & CO INC	COM	590188108	365	9000	SH	PUT	DEFINED	01,03	9000
MERRILL LYNCH & CO INC	COM	590188108	18737	462637	SH	DEFINED	05,01,03		
462637									
MERRILL LYNCH & CO INC	COM	590188108	45008	1111300	SH	OTHER	05,01,03	476937	
634363									
MERRILL LYNCH & CO INC	COM	590188108	2360	58263	SH	OTHER	06,01,03	58263	
MERRILL LYNCH & CO INC	COM	590188108	22910	565669	SH	DEFINED	07,06,01,03	565669	
MERRILL LYNCH & CO INC	COM	590188108	22398	553026	SH	DEFINED	08,09,03	553026	
MERRILL LYNCH & CO INC	COM	590188108	17545	433200	SH	CALL	DEFINED	08,09,03	433200
MERRILL LYNCH & CO INC	COM	590188108	24158	596500	SH	PUT	DEFINED	08,09,03	596500
MERRILL LYNCH & CO INC	COM	590188108	26	645	SH	DEFINED	13,01,03	645	
MERRILL LYNCH & CO INC	COM	590188108	16	400	SH	OTHER	13,01,03	400	

MESA AIR GROUP INC	COM	590479101	22	2400	SH	DEFINED 01,03	2400
MESA AIR GROUP INC	COM	590479101	621	67550	SH	DEFINED 05,01,03	67550
MESA AIR GROUP INC	COM	590479101	470	51100	SH	DEFINED 07,06,01,03	51100
MESA RTY TR	UNIT BEN INT	590660106		5	SH	DEFINED 01,03	5
MESA RTY TR	UNIT BEN INT	590660106	297	7725	SH	OTHER 01,03	
7725							
METASOLV INC	COM	59139P104	558	139738	SH	DEFINED	139738
METASOLV INC	COM	59139P104	1	300	SH	DEFINED 01,03	300
METHODE ELECTRS INC	CL A	591520200	303	23700	SH	DEFINED 01,03	5400
18300							
METHODE ELECTRS INC	CL A	591520200	1323	103625	SH	DEFINED 05,01,03	103625
METHODE ELECTRS INC	CL A	591520200	727	56950	SH	DEFINED 07,06,01,03	56950
METLIFE INC	COM	59156R108	7921	275024	SH	DEFINED 01,03	196628
10758 67638							
METLIFE INC	COM	59156R108	399	13839	SH	OTHER 01,03	
13839							
METLIFE INC	COM	59156R108	11425	396715	SH	DEFINED 05,01,03	396715
METLIFE INC	COM	59156R108	346	12000	SH	OTHER 05,01,03	12000
METLIFE INC	COM	59156R108	3740	129875	SH	DEFINED 07,06,01,03	129875
METLIFE INC	COM	59156R108	140	4845	SH	DEFINED 08,09,03	4845
METRIS COS INC	COM	591598107	185	22315	SH	DEFINED 01,03	22315
METRIS COS INC	COM	591598107	122	14737	SH	OTHER 01,03	5146
9591							
METRIS COS INC	COM	591598107	336	40410	SH	DEFINED 05,01,03	40410
METRIS COS INC	COM	591598107	510	61375	SH	DEFINED 07,06,01,03	61375
METRIS COS INC	COM	591598107	3552	427400	SH	DEFINED 08,09,03	427400
METRIS COS INC	COM	591598107	1049	126200	SH	PUT DEFINED 08,09,03	126200
METRO ONE TELECOMMUNICATIONS	COM	59163F105	343	24575	SH	DEFINED 01,03	4275
20300							
METRO ONE TELECOMMUNICATIONS	COM	59163F105	1167	83575	SH	DEFINED 05,01,03	83575
METRO ONE TELECOMMUNICATIONS	COM	59163F105	532	38100	SH	DEFINED 07,06,01,03	38100
MICHAELS STORES INC	COM	594087108	152	3900	SH	DEFINED 01,03	3900
MICHAELS STORES INC	COM	594087108	11	280	SH	OTHER 01,03	280
MICHAELS STORES INC	COM	594087108	1692	43394	SH	DEFINED 05,01,03	43394
MICHAELS STORES INC	COM	594087108	2540	65125	SH	DEFINED 07,06,01,03	65125
MICREL INC	COM	594793101	8	550	SH	DEFINED 01,03	550
MICREL INC	COM	594793101	882	61350	SH	DEFINED 05,01,03	61350
MICREL INC	COM	594793101	1317	91600	SH	DEFINED 07,06,01,03	91600
MICREL INC	COM	594793101	86	6000	SH	DEFINED 08,09,03	6000
MICRO GENERAL CORP	COM NEW	594838302	4771	285858	SH	DEFINED 17,16	285858
MICROS SYS INC	COM	594901100	1050	37900	SH	DEFINED 01,03	31900
6000							
MICROS SYS INC	COM	594901100	1332	48075	SH	DEFINED 05,01,03	48075
MICROS SYS INC	COM	594901100	754	27200	SH	DEFINED 07,06,01,03	27200
MICROSOFT CORP	COM	594918104	679282	12418318	SH	DEFINED 01,03	11852957
565361							
MICROSOFT CORP	COM	594918104	236165	4317459	SH	OTHER 01,03	2851975
1465484							
MICROSOFT CORP	COM	594918104	451275	8250000	SH	PUT DEFINED 01,03	8250000
MICROSOFT CORP	COM	594918104	128018	2340370	SH	DEFINED 05,01,03	420370
1920000							
MICROSOFT CORP	COM	594918104	105024	1920000	SH	OTHER 05,01,03	1920000
MICROSOFT CORP	COM	594918104	8658	158275	SH	OTHER 06,01,03	158275
MICROSOFT CORP	COM	594918104	92581	1692525	SH	DEFINED 07,06,01,03	1692525
MICROSOFT CORP	COM	594918104	24481	447558	SH	DEFINED 08,09,03	447558
MICROSOFT CORP	COM	594918104	8473	154900	SH	PUT DEFINED 08,09,03	154900
MICROSOFT CORP	COM	594918104	325	5950	SH	DEFINED 13,01,03	5950
MICROSOFT CORP	COM	594918104	57	1050	SH	OTHER 13,01,03	250
800							
MICRO THERAPEUTICS INC	COM	59500W100	38	10000	SH	DEFINED 01,03	10000
MICROCHIP TECHNOLOGY INC	COM	595017104	4005	145996	SH	DEFINED 01,03	145996
MICROCHIP TECHNOLOGY INC	COM	595017104	216	7875	SH	OTHER 01,03	6275
1600							
MICROCHIP TECHNOLOGY INC	COM	595017104	3636	132570	SH	DEFINED 05,01,03	132570
MICROCHIP TECHNOLOGY INC	COM	595017104	5393	196625	SH	DEFINED 07,06,01,03	196625
MICROCHIP TECHNOLOGY INC	COM	595017104	524	19093	SH	DEFINED 08,09,03	19093
MICROCHIP TECHNOLOGY INC	COM	595017104	274	10000	SH	CALL DEFINED 08,09,03	10000
MICROCHIP TECHNOLOGY INC	COM	595017104	1632	59500	SH	PUT DEFINED 08,09,03	59500
MICROCHIP TECHNOLOGY INC	COM	595017104	10582	385800	SH	DEFINED 11,01,03	385800
MICROMUSE INC	COM	595094103	5	1063	SH	DEFINED 01,03	1063
MICROMUSE INC	COM	595094103	342	73800	SH	DEFINED 08,09,03	73800
MICROMUSE INC	COM	595094103	42	9000	SH	PUT DEFINED 08,09,03	9000
MICRON TECHNOLOGY INC	COM	595112103	868	42911	SH	DEFINED 01,03	25143
17768							
MICRON TECHNOLOGY INC	COM	595112103	880	43520	SH	OTHER 01,03	26420
17100							
MICRON TECHNOLOGY INC	COM	595112103	8559	423307	SH	DEFINED 05,01,03	423307
MICRON TECHNOLOGY INC	COM	595112103	5095	252000	SH	OTHER 06,01,03	252000
MICRON TECHNOLOGY INC	COM	595112103	7978	394543	SH	DEFINED 07,06,01,03	394543
MICRON TECHNOLOGY INC	COM	595112103	248	12250	SH	DEFINED 08,09,03	12250
MICRON TECHNOLOGY INC	COM	595112103	6683	330500	SH	CALL DEFINED 08,09,03	330500
MICRON TECHNOLOGY INC	COM	595112103	7077	350000	SH	CALL DEFINED 17,16	350000
MICRON TECHNOLOGY INC	COM	595112103	51	2500	SH	PUT DEFINED 17,16	2500
MICROSEMI CORP	COM	595137100	70	10600	SH	DEFINED 01,03	3840
6760							

MICROSEMI CORP 1240	COM	595137100	8	1240 SH	OTHER	01,03	
MICROSEMI CORP	COM	595137100	469	71050 SH	DEFINED	05,01,03	71050
MICROSEMI CORP	COM	595137100	296	44800 SH	DEFINED	07,06,01,03	44800
MICROTUNE INC DEL	COM	59514P109	1	100 SH	DEFINED	08,09,03	100
MICROTUNE INC DEL	COM	59514P109	824	92500 SH	CALL	DEFINED 08,09,03	92500
MID ATLANTIC MED SVCS INC 9500	COM	59523C107	558	17800 SH	DEFINED	01,03	8300
MID ATLANTIC MED SVCS INC	COM	59523C107	3531	112625 SH	DEFINED	05,01,03	112625
MID ATLANTIC MED SVCS INC	COM	59523C107	2295	73200 SH	DEFINED	07,06,01,03	73200
MIDAS GROUP INC	COM	595626102	2	178 SH	DEFINED	01,03	178
MIDAS GROUP INC 735	COM	595626102	14	1105 SH	OTHER	01,03	370
MIDAS GROUP INC	COM	595626102	399	32175 SH	DEFINED	05,01,03	32175
MIDAS GROUP INC	COM	595626102	288	23200 SH	DEFINED	07,06,01,03	23200
MIDCAP SPDR TR 500	UNIT SER 1	595635103	9908	110644 SH	DEFINED	01,03	110144
MIDCAP SPDR TR 7400	UNIT SER 1	595635103	1367	15265 SH	OTHER	01,03	7865
MIDCAP SPDR TR	UNIT SER 1	595635103	1471	16422 SH	DEFINED	05,01,03	16422
MIDCAP SPDR TR	UNIT SER 1	595635103	8050	89893 SH	DEFINED	07,06,01,03	89893
MIDCAP SPDR TR	UNIT SER 1	595635103	425	4750 SH	DEFINED	08,09,03	4750
MIDWEST EXPRESS HLDGS INC	COM	597911106	374	28350 SH	DEFINED	05,01,03	28350
MIDWEST EXPRESS HLDGS INC	COM	597911106	284	21500 SH	DEFINED	07,06,01,03	21500
MIDWAY GAMES INC 2800	COM	598148104	24	2800 SH	DEFINED	01,03	
MIDWAY GAMES INC	COM	598148104	860	101125 SH	DEFINED	05,01,03	101125
MIDWAY GAMES INC	COM	598148104	636	74800 SH	DEFINED	07,06,01,03	74800
MILACRON INC 5400	COM	598709103	338	33300 SH	DEFINED	01,03	27900
MILACRON INC	COM	598709103	759	74825 SH	DEFINED	05,01,03	74825
MILACRON INC	COM	598709103	540	53200 SH	DEFINED	07,06,01,03	53200
MILLENNIUM PHARMACEUTICALS I 6150	COM	599902103	5605	461281 SH	DEFINED	01,03	455131
MILLENNIUM PHARMACEUTICALS I 29100	COM	599902103	1171	96397 SH	OTHER	01,03	67297
MILLENNIUM PHARMACEUTICALS I	COM	599902103	3094	254613 SH	DEFINED	05,01,03	254613
MILLENNIUM PHARMACEUTICALS I	COM	599902103	8062	663511 SH	DEFINED	07,06,01,03	663511
MILLENNIUM PHARMACEUTICALS I	COM	599902103	246	20243 SH	DEFINED	08,09,03	20243
MILLENNIUM PHARMACEUTICALS I	COM	599902103	2	200 SH	DEFINED	13,01,03	200
MILLENNIUM PHARMACEUTICALS I 500	COM	599902103	6	500 SH	OTHER	13,01,03	
MILLER HERMAN INC	COM	600544100	4497	221535 SH	DEFINED	01,03	221535
MILLER HERMAN INC 3405	COM	600544100	69	3405 SH	OTHER	01,03	
MILLER HERMAN INC	COM	600544100	1036	51058 SH	DEFINED	05,01,03	51058
MILLER HERMAN INC	COM	600544100	1521	74950 SH	DEFINED	07,06,01,03	74950
MILLIPORE CORP 4280	COM	601073109	447	13969 SH	DEFINED	01,03	9639
MILLIPORE CORP 3330	COM	601073109	106	3330 SH	OTHER	01,03	
MILLIPORE CORP	COM	601073109	758	23710 SH	DEFINED	05,01,03	23710
MILLIPORE CORP	COM	601073109	187	5850 SH	DEFINED	07,06,01,03	5850
MILLIPORE CORP	COM	601073109	79	2472 SH	DEFINED	08,09,03	2472
MINERALS TECHNOLOGIES INC	COM	603158106	5	100 SH	DEFINED	01,03	100
MINERALS TECHNOLOGIES INC	COM	603158106	654	13269 SH	DEFINED	05,01,03	13269
MINERALS TECHNOLOGIES INC	COM	603158106	994	20150 SH	DEFINED	07,06,01,03	20150
MIPS TECHNOLOGIES INC	CL B	604567206	7	1243 SH	DEFINED	01,03	1243
MIPS TECHNOLOGIES INC	CL B	604567206	1	138 SH	OTHER	01,03	138
MIPS TECHNOLOGIES INC	CL B	604567206	142	25452 SH	DEFINED	05,01,03	25452
MIPS TECHNOLOGIES INC	CL B	604567206	215	38650 SH	DEFINED	07,06,01,03	38650
MIPS TECHNOLOGIES INC	CL B	604567206	110	19783 SH	DEFINED	08,09,03	19783
MIRANT CORP 4051	COM	604675108	525	71913 SH	DEFINED	01,03	67862
MIRANT CORP 26705	COM	604675108	472	64674 SH	OTHER	01,03	37969
MIRANT CORP	COM	604675108	1005	137685 SH	DEFINED	05,01,03	137685
MIRANT CORP	COM	604675108	43	5850 SH	OTHER	05,01,03	5850
MIRANT CORP	COM	604675108	355	48650 SH	DEFINED	07,06,01,03	48650
MIRANT CORP	COM	604675108	936	128248 SH	DEFINED	08,09,03	128248
MIRANT CORP	COM	604675108	7	1000 SH	PUT	DEFINED 08,09,03	1000
MISSION RESOURCES CORP	COM	605109107	1498	1069233 SH	DEFINED	18,01,03	1069233
MISSISSIPPI VY BANCSHARES IN	COM	605720101	442	8540 SH	DEFINED	01,03	8540
MISSISSIPPI VY BANCSHARES IN 155260	COM	605720101	8083	156260 SH	OTHER	01,03	1000
MITSUBISHI TOKYO FINL GROUP 4347	SPONSORED AD	606816106	59	8740 SH	DEFINED	01,03	4393
MITSUBISHI TOKYO FINL GROUP 7041	SPONSORED AD	606816106	89	13038 SH	OTHER	01,03	5997
MOBILE MINI INC 11600	COM	60740F105	257	15000 SH	DEFINED	01,03	3400
MOBILE MINI INC	COM	60740F105	857	50100 SH	DEFINED	05,01,03	50100
MOBILE MINI INC	COM	60740F105	378	22100 SH	DEFINED	07,06,01,03	22100
MODINE MFG CO	COM	607828100	47	1900 SH	DEFINED	01,03	1900
MODINE MFG CO	COM	607828100	532	21655 SH	DEFINED	05,01,03	21655

MODINE MFG CO	COM	607828100	808	32875	SH	DEFINED	07,06,01,03	32875
MOHAWK INDS INC	COM	608190104	2008	32630	SH	DEFINED	01,03	32630
MOHAWK INDS INC	COM	608190104	18996	308723	SH	OTHER	01,03	308723
MOHAWK INDS INC	COM	608190104	2727	44312	SH	DEFINED	05,01,03	44312
MOHAWK INDS INC	COM	608190104	4090	66475	SH	DEFINED	07,06,01,03	66475
MOHAWK INDS INC	COM	608190104	8639	140400	SH	DEFINED	11,01,03	140400
MOLEX INC	COM	608554101	1449	43227	SH	DEFINED	01,03	16225
1220 25782								
MOLEX INC	COM	608554101	286	8538	SH	OTHER	01,03	
8538								
MOLEX INC	COM	608554101	3849	114800	SH	DEFINED	05,01,03	114800
MOLEX INC	COM	608554101	113	3375	SH	OTHER	05,01,03	3375
MOLEX INC	COM	608554101	1372	40925	SH	DEFINED	07,06,01,03	40925
MOLEX INC	COM	608554101	250	7468	SH	DEFINED	08,09,03	7468
MOLEX INC	CL A	608554200	52	1902	SH	DEFINED	01,03	
1902								
MOLEX INC	CL A	608554200	191	6971	SH	OTHER	01,03	1902
4288 781								
MONACO COACH CORP	COM	60886R103	47	2220	SH	DEFINED	01,03	2020
200								
MONACO COACH CORP	COM	60886R103	1255	58925	SH	DEFINED	05,01,03	58925
MONACO COACH CORP	COM	60886R103	952	44700	SH	DEFINED	07,06,01,03	44700
MONY GROUP INC	COM	615337102	419	12319	SH	DEFINED	01,03	12193
126								
MONY GROUP INC	COM	615337102	54	1574	SH	OTHER	01,03	1489
85								
MONY GROUP INC	COM	615337102	1073	31546	SH	DEFINED	05,01,03	31546
MONY GROUP INC	COM	615337102	1628	47875	SH	DEFINED	07,06,01,03	47875
MONY GROUP INC	COM	615337102	33	972	SH	DEFINED	08,09,03	972
MOODYS CORP	COM	615369105	7595	152659	SH	DEFINED	01,03	106009
46650								
MOODYS CORP	COM	615369105	8550	171858	SH	OTHER	01,03	133690
38168								
MOODYS CORP	COM	615369105	2485	49950	SH	DEFINED	05,01,03	49950
MOODYS CORP	COM	615369105	136	2725	SH	OTHER	05,01,03	2725
MOODYS CORP	COM	615369105	929	18675	SH	DEFINED	07,06,01,03	18675
MOODYS CORP	COM	615369105	40	800	SH	DEFINED	08,09,03	800
MOODYS CORP	COM	615369105	547	11000	SH	DEFINED	11,01,03	11000
MORGAN STANLEY EMER MKTS DEB	COM	61744H105	21	3000	SH	DEFINED	01,03	3000
MORGAN STANLEY EMER MKTS DEB	COM	61744H105	139	19581	SH	OTHER	01,03	933
18648								
MORGAN STANLEY DEAN WITTER&C	COM NEW	617446448	162134	3763565	SH	DEFINED	01,03	3615606
147959								
MORGAN STANLEY DEAN WITTER&C	COM NEW	617446448	55541	1289257	SH	OTHER	01,03	906304
382953								
MORGAN STANLEY DEAN WITTER&C	COM NEW	617446448	1745	40500	SH	CALL	DEFINED 01,03	40500
MORGAN STANLEY DEAN WITTER&C	COM NEW	617446448	689	16000	SH	PUT	DEFINED 01,03	16000
MORGAN STANLEY DEAN WITTER&C	COM NEW	617446448	24858	577016	SH	DEFINED	05,01,03	577016
MORGAN STANLEY DEAN WITTER&C	COM NEW	617446448	810	18800	SH	OTHER	05,01,03	18800
MORGAN STANLEY DEAN WITTER&C	COM NEW	617446448	1400	32500	SH	OTHER	06,01,03	32500
MORGAN STANLEY DEAN WITTER&C	COM NEW	617446448	19162	444789	SH	DEFINED	07,06,01,03	444789
MORGAN STANLEY DEAN WITTER&C	COM NEW	617446448	7795	180954	SH	DEFINED	08,09,03	180954
MORGAN STANLEY DEAN WITTER&C	COM NEW	617446448	17568	407800	SH	CALL	DEFINED 08,09,03	407800
MORGAN STANLEY DEAN WITTER&C	COM NEW	617446448	4308	100000	SH	PUT	DEFINED 08,09,03	100000
MORGAN STANLEY DEAN WITTER&C	COM NEW	617446448	238	5515	SH	DEFINED	13,01,03	5515
MORGAN STANLEY DEAN WITTER&C	COM NEW	617446448	40	925	SH	OTHER	13,01,03	25
900								
MORGAN STANLEY DEAN WITTER&C	COM NEW	617446448	862	20000	SH	CALL	DEFINED 17,16	20000
MORGAN STANLEY	MUN INCOME I	61745P437	31	3528	SH	DEFINED	01,03	3528
MORGAN STANLEY	MUN INCOME I	61745P437	176	19800	SH	OTHER	01,03	19800
MORGAN STANLEY	MUN INCM OPP	61745P452	16	2000	SH	DEFINED	01,03	
2000								
MORGAN STANLEY	MUN INCM OPP	61745P452	180	22125	SH	OTHER	01,03	2000
17125 3000								
MORGAN STANLEY	QULTY MUN SE	61745P585	14	1000	SH	DEFINED	01,03	1000
MORGAN STANLEY	QULTY MUN SE	61745P585	161	11667	SH	OTHER	01,03	11667
MORGAN STANLEY	INSD MUN INC	61745P791	90	6340	SH	DEFINED	01,03	6340
MORGAN STANLEY	INSD MUN INC	61745P791	188	13331	SH	OTHER	01,03	13331
MOTOROLA INC	COM	620076109	33653	2306590	SH	DEFINED	01,03	2016795
289795								
MOTOROLA INC	COM	620076109	31559	2163047	SH	OTHER	01,03	1283052
879995								
MOTOROLA INC	COM	620076109	18933	1297686	SH	DEFINED	05,01,03	
1297686								
MOTOROLA INC	COM	620076109	27079	1856000	SH	OTHER	05,01,03	1297686
558314								
MOTOROLA INC	COM	620076109	14413	987880	SH	OTHER	06,01,03	987880
MOTOROLA INC	COM	620076109	20166	1382175	SH	DEFINED	07,06,01,03	1382175
MOTOROLA INC	COM	620076109	7527	515931	SH	DEFINED	08,09,03	515931
MOTOROLA INC	COM	620076109	409	28000	SH	OTHER	16	
28000								
MOVIE STAR INC	COM	624591103	11	20000	SH	DEFINED	01,03	20000
MUELLER PAUL CO	COM	624752101	299	9340	SH	DEFINED	01,03	9340
MUELLER PAUL CO	COM	624752101	32	1000	SH	OTHER	01,03	1000
MUELLER INDS INC	COM	624756102	1082	34073	SH	DEFINED	01,03	16793

17280								
MUELLER INDS INC	COM	624756102	4096	129002	SH	DEFINED 05,01,03		129002
MUELLER INDS INC	COM	624756102	5258	165598	SH	DEFINED 07,06,01,03		165598
MUELLER INDS INC	COM	624756102	133	4200	SH	DEFINED 08,09,03		4200
MUNI HOLDINGS CALIF INSD FD I	COM	625933106	339	23893	SH	DEFINED 01,03		23893
MUNIASSETS FD INC	COM	62618Q106	12	1000	SH	DEFINED 01,03		1000
MUNIASSETS FD INC	COM	62618Q106	140	11800	SH	OTHER 01,03		11800
MUNICIPAL ADVANTAGE FD INC	COM	626189104	16	1216	SH	DEFINED 01,03		1216
MUNICIPAL ADVANTAGE FD INC	COM	626189104	417	31500	SH	OTHER 01,03		22000
9500								
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	89	3421	SH	DEFINED 01,03		3421
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	277	10596	SH	OTHER 01,03		9596
1000								
MUNIVEST FD INC	COM	626295109	99	11090	SH	DEFINED 01,03		11090
MUNIVEST FD INC	COM	626295109	85	9500	SH	OTHER 01,03		6500
3000								
MUNIYIELD INSD FD INC	COM	62630E107	343	23639	SH	DEFINED 01,03		23639
MUNIYIELD INSD FD INC	COM	62630E107	474	32645	SH	OTHER 01,03		29677
2968								
MURPHY OIL CORP	COM	626717102	4713	57132	SH	DEFINED 01,03		57132
MURPHY OIL CORP	COM	626717102	1868	22648	SH	OTHER 01,03		6486
16162								
MURPHY OIL CORP	COM	626717102	2533	30700	SH	DEFINED 05,01,03		30700
MURPHY OIL CORP	COM	626717102	3719	45075	SH	DEFINED 07,06,01,03		45075
MURPHY OIL CORP	COM	626717102	190	2300	SH	DEFINED 08,09,03		2300
MURPHY OIL CORP	COM	626717102	4059	49200	SH	DEFINED 11,01,03		49200
MYERS INDS INC	COM	628464109	105	6100	SH	DEFINED 01,03		
6100								
MYERS INDS INC	COM	628464109	1013	59125	SH	DEFINED 05,01,03		59125
MYERS INDS INC	COM	628464109	634	37000	SH	DEFINED 07,06,01,03		37000
MYKROLIS CORP	COM	62852P103	52	4378	SH	DEFINED 01,03		1420
2925 33								
MYKROLIS CORP	COM	62852P103	21	1791	SH	OTHER 01,03		
1791								
MYKROLIS CORP	COM	62852P103	4	342	SH	DEFINED 05,01,03		342
MYKROLIS CORP	COM	62852P103	584	49425	SH	DEFINED 08,09,03		49425
MYLAN LABS INC	COM	628530107	270	8610	SH	DEFINED 01,03		
8610								
MYLAN LABS INC	COM	628530107	677	21605	SH	OTHER 01,03		19565
400 1640								
MYLAN LABS INC	COM	628530107	2600	82924	SH	DEFINED 05,01,03		82924
MYLAN LABS INC	COM	628530107	3889	124050	SH	DEFINED 07,06,01,03		124050
MYLAN LABS INC	COM	628530107	116	3700	SH	DEFINED 08,09,03		3700
MYRIAD GENETICS INC	COM	62855J104	38	1850	SH	DEFINED 01,03		1850
MYRIAD GENETICS INC	COM	62855J104	12	600	SH	OTHER 01,03		600
MYRIAD GENETICS INC	COM	62855J104	552	27118	SH	DEFINED 05,01,03		27118
MYRIAD GENETICS INC	COM	62855J104	3019	148434	SH	DEFINED 07,06,01,03		148434
NBTY INC	COM	628782104	457	29500	SH	DEFINED 01,03		7000
22500								
NBTY INC	COM	628782104	2733	176575	SH	DEFINED 05,01,03		176575
NBTY INC	COM	628782104	1590	102700	SH	DEFINED 07,06,01,03		102700
NCO GROUP INC	COM	628858102	15	700	SH	DEFINED 01,03		700
NCO GROUP INC	COM	628858102	366	16812	SH	DEFINED 05,01,03		16812
NCO GROUP INC	COM	628858102	555	25500	SH	DEFINED 07,06,01,03		25500
NCR CORP NEW	COM	62886E108	909	26263	SH	DEFINED 01,03		22877
3386								
NCR CORP NEW	COM	62886E108	252	7294	SH	OTHER 01,03		3655
3639								
NCR CORP NEW	COM	62886E108	1143	33025	SH	DEFINED 05,01,03		33025
NCR CORP NEW	COM	62886E108	2118	61200	SH	OTHER 06,01,03		61200
NCR CORP NEW	COM	62886E108	413	11925	SH	DEFINED 07,06,01,03		11925
NCR CORP NEW	COM	62886E108	14	400	SH	DEFINED 08,09,03		400
NSD BANCORP INC	COM	62938D108	467	21000	SH	DEFINED 01,03		21000
NSD BANCORP INC	COM	62938D108	519	23320	SH	OTHER 01,03		23320
NTN COMMUNICATIONS INC	COM NEW	629410309	197	171250	SH	DEFINED 01,03		171250
NTT DOCOMO INC	SPONS ADR	62942M201	6875	279000	SH	DEFINED 11,01,03		279000
NUI CORP	COM	629431107	122	4429	SH	DEFINED 01,03		129
3300 1000								
NUI CORP	COM	629431107	109	3975	SH	OTHER 01,03		
3975								
NUI CORP	COM	629431107	905	32900	SH	DEFINED 05,01,03		32900
NUI CORP	COM	629431107	671	24400	SH	DEFINED 07,06,01,03		24400
NVR INC	COM	62944T105	1371	4244	SH	DEFINED 01,03		1440
2304 500								
NVR INC	COM	62944T105	193	596	SH	OTHER 01,03		
596								
NVR INC	COM	62944T105	6476	20051	SH	DEFINED 05,01,03		20051
NVR INC	COM	62944T105	3618	11200	SH	DEFINED 07,06,01,03		11200
NABI BIOPHARMACEUTICALS	COM	629519109	89	16600	SH	DEFINED 08,09,03		16600
NABORS INDS INC	DBC	629568AD8	5399	8503000	PRN	DEFINED 08,09,03		8503000
NABORS INDS INC	DBC	629568AF3	11700	2000000	PRN	DEFINED 01,03		2000000
NABORS INDS INC	DBC	629568AF3	1463	2500000	PRN	DEFINED 08,09,03		2500000
NABORS INDS INC	COM	629568106	5882	166633	SH	DEFINED 01,03		151447
15186								
NABORS INDS INC	COM	629568106	305	8652	SH	OTHER 01,03		2922

5730								
NABORS INDS INC	COM	629568106	16	450 SH	DEFINED	05,01,03	450	
NABORS INDS INC	COM	629568106	5082	143969 SH	DEFINED	07,06,01,03	143969	
NASDAQ 100 TR	UNIT SER 1	631100104	1993	76349 SH	DEFINED	01,03	75949	
400								
NASDAQ 100 TR	UNIT SER 1	631100104	1321	50617 SH	OTHER	01,03	46137	
4480								
NASDAQ 100 TR	UNIT SER 1	631100104	10789	413364 SH	DEFINED	08,09,03	413364	
NASDAQ 100 TR	UNIT SER 1	631100104	22934	878700 SH	CALL	DEFINED	08,09,03	878700
NASH FINCH CO	COM	631158102	419	13100 SH	DEFINED	01,03	3900	
9200								
NASH FINCH CO	COM	631158102	128	4000 SH	OTHER	01,03		
4000								
NASH FINCH CO	COM	631158102	1250	39100 SH	DEFINED	05,01,03	39100	
NASH FINCH CO	COM	631158102	591	18500 SH	DEFINED	07,06,01,03	18500	
NATIONAL AUSTRALIA BK LTD	SPONSORED AD	632525408	539	5426 SH	OTHER	01,03	5426	
NATIONAL CITY CORP	COM	635405103	32786	986046 SH	DEFINED	01,03	881702	
104344								
NATIONAL CITY CORP	COM	635405103	19953	600094 SH	OTHER	01,03	593432	
6662								
NATIONAL CITY CORP	COM	635405103	6619	199080 SH	DEFINED	05,01,03	199080	
NATIONAL CITY CORP	COM	635405103	344	10350 SH	OTHER	05,01,03	10350	
NATIONAL CITY CORP	COM	635405103	2451	73700 SH	DEFINED	07,06,01,03	73700	
NATIONAL CITY CORP	COM	635405103	113	3400 SH	DEFINED	08,09,03	3400	
NATIONAL COMMERCE FINL CORP	COM	63545P104	7071	268861 SH	DEFINED	01,03	263961	
4900								
NATIONAL COMMERCE FINL CORP	COM	63545P104	448	17053 SH	OTHER	01,03	10318	
6735								
NATIONAL COMMERCE FINL CORP	COM	63545P104	6635	252270 SH	DEFINED	05,01,03	252270	
NATIONAL COMMERCE FINL CORP	COM	63545P104	15670	595817 SH	DEFINED	07,06,01,03	595817	
NATIONAL FUEL GAS CO N J	COM	636180101	92	4066 SH	DEFINED	01,03	2066	
2000								
NATIONAL FUEL GAS CO N J	COM	636180101	486	21598 SH	OTHER	01,03	13740	
7858								
NATIONAL FUEL GAS CO N J	COM	636180101	1214	53910 SH	DEFINED	05,01,03	53910	
NATIONAL FUEL GAS CO N J	COM	636180101	1774	78800 SH	DEFINED	07,06,01,03	78800	
NATIONAL FUEL GAS CO N J	COM	636180101	23	1000 SH	DEFINED	08,09,03	1000	
NATIONAL GRID GROUP PLC	SPONSORED AD	636274102	1313	37352 SH	DEFINED	01,03	32715	
4637								
NATIONAL INSTRS CORP	COM	636518102	176	5400 SH	DEFINED	01,03	5400	
NATIONAL INSTRS CORP	COM	636518102	1097	33706 SH	DEFINED	05,01,03	33706	
NATIONAL INSTRS CORP	COM	636518102	1651	50700 SH	DEFINED	07,06,01,03	50700	
NATIONAL-OILWELL INC	COM	637071101	1077	51150 SH	DEFINED	01,03	51150	
NATIONAL-OILWELL INC	COM	637071101	6	300 SH	OTHER	01,03	300	
NATIONAL-OILWELL INC	COM	637071101	1702	80863 SH	DEFINED	05,01,03	80863	
NATIONAL-OILWELL INC	COM	637071101	4916	233550 SH	DEFINED	07,06,01,03	233550	
NATIONAL PRESTO INDS INC	COM	637215104	19	600 SH	DEFINED	01,03		
600								
NATIONAL PRESTO INDS INC	COM	637215104	539	16850 SH	DEFINED	05,01,03	16850	
NATIONAL PRESTO INDS INC	COM	637215104	339	10600 SH	DEFINED	07,06,01,03	10600	
NATIONAL SEMICONDUCTOR CORP	COM	637640103	231	7923 SH	DEFINED	01,03	7423	
500								
NATIONAL SEMICONDUCTOR CORP	COM	637640103	522	17905 SH	OTHER	01,03	6130	
11775								
NATIONAL SEMICONDUCTOR CORP	COM	637640103	1740	59660 SH	DEFINED	05,01,03	59660	
NATIONAL SEMICONDUCTOR CORP	COM	637640103	633	21700 SH	DEFINED	07,06,01,03	21700	
NATIONAL SEMICONDUCTOR CORP	COM	637640103	29	1000 SH	DEFINED	08,09,03	1000	
NATIONAL SEMICONDUCTOR CORP	COM	637640103	2625	90000 SH	CALL	DEFINED	08,09,03	90000
NATIONAL SEMICONDUCTOR CORP	COM	637640103	1313	45000 SH	PUT	DEFINED	08,09,03	45000
NATIONS GOVT INCOME TERM 200	COM	638583104	93	9139 SH	DEFINED	01,03	6639	
2500								
NATIONS GOVT INCOME TERM 200	COM	638583104	14	1370 SH	OTHER	01,03		
1370								
NATIONS GOVT INCOME 2004	COM	638584102	22	2200 SH	DEFINED	01,03	2200	
NATIONS GOVT INCOME 2004	COM	638584102	187	18369 SH	OTHER	01,03		
18369								
NATIONWIDE HEALTH PPTYS INC	COM	638620104	219	11690 SH	DEFINED	01,03	11690	
NATIONWIDE HEALTH PPTYS INC	COM	638620104	248	13250 SH	OTHER	01,03	11625	
1625								
NATURES SUNSHINE PRODUCTS IN	COM	639027101	144	12700 SH	DEFINED	01,03		
12700								
NATURES SUNSHINE PRODUCTS IN	COM	639027101	630	55725 SH	DEFINED	05,01,03	55725	
NATURES SUNSHINE PRODUCTS IN	COM	639027101	283	25000 SH	DEFINED	07,06,01,03	25000	
NAUTICA ENTERPRISES INC	COM	639089101	120	9200 SH	DEFINED	01,03	2200	
7000								
NAUTICA ENTERPRISES INC	COM	639089101	4	300 SH	OTHER	01,03		
300								
NAUTICA ENTERPRISES INC	COM	639089101	1209	93100 SH	DEFINED	05,01,03	93100	
NAUTICA ENTERPRISES INC	COM	639089101	677	52100 SH	DEFINED	07,06,01,03	52100	
NAVISTAR INTL CORP NEW	COM	63934E108	136	4252 SH	DEFINED	01,03	3212	
1040								
NAVISTAR INTL CORP NEW	COM	63934E108	153	4766 SH	OTHER	01,03		
4766								
NAVISTAR INTL CORP NEW	COM	63934E108	660	20625 SH	DEFINED	05,01,03	20625	
NAVISTAR INTL CORP NEW	COM	63934E108	33	1025 SH	OTHER	05,01,03	1025	

NAVISTAR INTL CORP NEW	COM	63934E108	234	7325 SH	DEFINED 07,06,01,03	7325
NAVISTAR INTL CORP NEW	COM	63934E108	6	200 SH	DEFINED 08,09,03	200
NAVIGANT INTL INC	COM	63935R108	1	92 SH	OTHER 01,03	92
NAVIGANT INTL INC	COM	63935R108	155	10000 SH	DEFINED 08,09,03	10000
NDCHEALTH CORP 20900	COM	639480102	1543	55303 SH	DEFINED 01,03	34403
NDCHEALTH CORP	COM	639480102	2963	106200 SH	DEFINED 05,01,03	106200
NDCHEALTH CORP	COM	639480102	1481	53100 SH	DEFINED 07,06,01,03	53100
NEIMAN MARCUS GROUP INC	CL A	640204202	22	639 SH	DEFINED 01,03	639
NEIMAN MARCUS GROUP INC	CL A	640204202	185	5318 SH	OTHER 01,03	5318
NEIMAN MARCUS GROUP INC	CL A	640204202	1081	31154 SH	DEFINED 05,01,03	31154
NEIMAN MARCUS GROUP INC	CL A	640204202	1641	47300 SH	DEFINED 07,06,01,03	47300
NEIMAN MARCUS GROUP INC	CL A	640204202	10	285 SH	DEFINED 08,09,03	285
NEIMAN MARCUS GROUP INC	CL B	640204301	82	2555 SH	DEFINED 01,03	2555
NEIMAN MARCUS GROUP INC	CL B	640204301	140	4330 SH	OTHER 01,03	4330
NEIMAN MARCUS GROUP INC	CL B	640204301	6	181 SH	DEFINED 05,01,03	181
NELSON THOMAS INC 4600	COM	640376109	2225	210700 SH	DEFINED 01,03	206100
NELSON THOMAS INC	COM	640376109	398	37650 SH	DEFINED 05,01,03	37650
NELSON THOMAS INC	COM	640376109	235	22300 SH	DEFINED 07,06,01,03	22300
NETWORKS ASSOCS INC	COM	640938106	334	17328 SH	DEFINED 01,03	17328
NETWORKS ASSOCS INC	COM	640938106	30	1570 SH	OTHER 01,03	1570
NETWORKS ASSOCS INC	COM	640938106	1867	96863 SH	DEFINED 05,01,03	96863
NETWORKS ASSOCS INC	COM	640938106	2789	144750 SH	DEFINED 07,06,01,03	144750
NETWORKS ASSOCS INC	COM	640938106	35	1800 SH	DEFINED 08,09,03	1800
NET2PHONE	COM	64108N106	4272	1000500 SH	DEFINED 01,03	1000500
NET2PHONE 1000000	COM	64108N106	4270	1000000 SH	OTHER 16	
NETEGRITY INC 5200	COM	64110P107	55	8950 SH	DEFINED 01,03	3750
NETEGRITY INC	COM	64110P107	472	76650 SH	DEFINED 05,01,03	76650
NETEGRITY INC	COM	64110P107	325	52800 SH	DEFINED 07,06,01,03	52800
NETRO CORP	COM	64114R109	1	330 SH	OTHER 01,03	330
NETRO CORP	COM	64114R109	189	82876 SH	DEFINED 08,09,03	82876
NETWORK APPLIANCE INC 5000	COM	64120L104	811	65167 SH	DEFINED 01,03	60167
NETWORK APPLIANCE INC 2844	COM	64120L104	387	31138 SH	OTHER 01,03	28294
NETWORK APPLIANCE INC	COM	64120L104	1357	109115 SH	DEFINED 05,01,03	109115
NETWORK APPLIANCE INC	COM	64120L104	503	40400 SH	DEFINED 07,06,01,03	40400
NETWORK APPLIANCE INC	COM	64120L104	438	35186 SH	DEFINED 08,09,03	35186
NETWORK EQUIP TECHNOLOGIES 2100	COM	641208103	9	2100 SH	DEFINED 01,03	
NETWORK EQUIP TECHNOLOGIES	COM	641208103	195	45350 SH	DEFINED 05,01,03	45350
NETWORK EQUIP TECHNOLOGIES	COM	641208103	147	34300 SH	DEFINED 07,06,01,03	34300
NETWORK EQUIP TECHNOLOGIES	COM	641208103	323	75000 SH	DEFINED 08,09,03	75000
NEUBERGER BERMAN INC	COM	641234109	97	2650 SH	DEFINED 01,03	2650
NEUBERGER BERMAN INC	COM	641234109	1674	45729 SH	DEFINED 05,01,03	45729
NEUBERGER BERMAN INC	COM	641234109	2540	69400 SH	DEFINED 07,06,01,03	69400
NEUROCRINE BIOSCIENCES INC 650	COM	64125C109	410	14314 SH	DEFINED 01,03	13664
NEUROCRINE BIOSCIENCES INC	COM	64125C109	1265	44163 SH	DEFINED 05,01,03	44163
NEUROCRINE BIOSCIENCES INC	COM	64125C109	4337	151386 SH	DEFINED 07,06,01,03	151386
NEW ENGLAND BUSINESS SVC INC 4240	COM	643872104	111	4400 SH	DEFINED 01,03	160
NEW ENGLAND BUSINESS SVC INC 160	COM	643872104	4	160 SH	OTHER 01,03	
NEW ENGLAND BUSINESS SVC INC	COM	643872104	673	26785 SH	DEFINED 05,01,03	26785
NEW ENGLAND BUSINESS SVC INC	COM	643872104	508	20200 SH	DEFINED 07,06,01,03	20200
NEW FOCUS INC	COM	644383101	109	36728 SH	DEFINED 08,09,03	36728
NEW JERSEY RES 4316	COM	646025106	619	20725 SH	DEFINED 01,03	16409
NEW JERSEY RES 7984	COM	646025106	238	7984 SH	OTHER 01,03	
NEW JERSEY RES	COM	646025106	2142	71775 SH	DEFINED 05,01,03	71775
NEW JERSEY RES	COM	646025106	1248	41800 SH	DEFINED 07,06,01,03	41800
NEW PLAN EXCEL RLTY TR INC	COM	648053106	464	22262 SH	DEFINED 01,03	22262
NEW PLAN EXCEL RLTY TR INC 27600	COM	648053106	658	31600 SH	OTHER 01,03	4000
NEW PLAN EXCEL RLTY TR INC	COM	648053106	1286	61735 SH	DEFINED 05,01,03	61735
NEW PLAN EXCEL RLTY TR INC	COM	648053106	1946	93425 SH	DEFINED 07,06,01,03	93425
NEW YORK CMNTY BANCORP INC	COM	649445103	234	8650 SH	DEFINED 01,03	8650
NEW YORK CMNTY BANCORP INC	COM	649445103	1904	70241 SH	DEFINED 05,01,03	70241
NEW YORK CMNTY BANCORP INC	COM	649445103	2866	105750 SH	DEFINED 07,06,01,03	105750
NEW YORK TIMES CO 2000	CL A	650111107	3552	68964 SH	DEFINED 01,03	66964
NEW YORK TIMES CO 830	CL A	650111107	410	7965 SH	OTHER 01,03	7135
NEW YORK TIMES CO	CL A	650111107	3181	61770 SH	DEFINED 05,01,03	61770
NEW YORK TIMES CO	CL A	650111107	142	2750 SH	OTHER 05,01,03	2750
NEW YORK TIMES CO	CL A	650111107	944	18325 SH	DEFINED 07,06,01,03	18325
NEW YORK TIMES CO	CL A	650111107	247	4800 SH	DEFINED 08,09,03	4800
NEWELL RUBBERMAID INC 24499	COM	651229106	9060	258416 SH	DEFINED 01,03	233917
NEWELL RUBBERMAID INC	COM	651229106	2608	74399 SH	OTHER 01,03	55138

19261									
NEWELL RUBBERMAID INC	COM	651229106	3045	86855	SH	DEFINED	05,01,03	86855	
NEWELL RUBBERMAID INC	COM	651229106	161	4600	SH	OTHER	05,01,03	4600	
NEWELL RUBBERMAID INC	COM	651229106	1132	32300	SH	DEFINED	07,06,01,03	32300	
NEWELL RUBBERMAID INC	COM	651229106	49	1400	SH	DEFINED	08,09,03	1400	
NEWFIELD EXPL CO	COM	651290108	1301	35000	SH	DEFINED	01,03	7300	
27700									
NEWFIELD EXPL CO	COM	651290108	5172	139150	SH	DEFINED	05,01,03	139150	
NEWFIELD EXPL CO	COM	651290108	2599	69925	SH	DEFINED	07,06,01,03	69925	
NEWFIELD EXPL CO	COM	651290108	93	2500	SH	DEFINED	08,09,03	2500	
NEWMONT MINING CORP	COM	651639106	1435	54500	SH	DEFINED	01,03	49500	
5000									
NEWMONT MINING CORP	COM	651639106	593	22507	SH	OTHER	01,03	7378	
15129									
NEWMONT MINING CORP	COM	651639106	3748	142330	SH	DEFINED	05,01,03	142330	
NEWMONT MINING CORP	COM	651639106	176	6700	SH	OTHER	05,01,03	6700	
NEWMONT MINING CORP	COM	651639106	1435	54500	SH	DEFINED	07,06,01,03	54500	
NEWMONT MINING CORP	COM	651639106	292	11100	SH	DEFINED	08,09,03	11100	
NEWPARK RES INC	COM PAR \$.01	651718504	204	27700	SH	DEFINED	01,03	27700	
NEWPORT CORP	COM	651824104	57	3662	SH	DEFINED	01,03	1002	
2660									
NEWPORT CORP	COM	651824104	42	2660	SH	OTHER	01,03	2660	
NEWPORT CORP	COM	651824104	385	24613	SH	DEFINED	05,01,03	24613	
NEWPORT CORP	COM	651824104	585	37350	SH	DEFINED	07,06,01,03	37350	
NEWS CORP LTD	ADR NEW	652487703	172	7493	SH	DEFINED	01,03	7493	
NEWS CORP LTD	ADR NEW	652487703	70	3050	SH	OTHER	01,03	3050	
NEWS CORP LTD	ADR NEW	652487703		10	SH	DEFINED	05,01,03	10	
NEWS CORP LTD	ADR NEW	652487703	1731	75505	SH	OTHER	06,01,03	75505	
NEWS CORP LTD	ADR NEW	652487703	46	2000	SH	DEFINED	08,09,03	2000	
NEXTEL COMMUNICATIONS INC	NOTE 4.750%	65332VAT0	910	2000000	PRN	DEFINED	08,09,03	2000000	
NEXTEL COMMUNICATIONS INC	NOTE 5.250%	65332VAY9	2069	5000000	PRN	DEFINED	08,09,03	5000000	
NEXTEL COMMUNICATIONS INC	CL A	65332V103	172	53481	SH	DEFINED	01,03	52581	
900									
NEXTEL COMMUNICATIONS INC	CL A	65332V103	224	69761	SH	OTHER	01,03	56881	
12880									
NEXTEL COMMUNICATIONS INC	CL A	65332V103	321	100000	SH	CALL	DEFINED	01,03	100000
NEXTEL COMMUNICATIONS INC	CL A	65332V103	337	105000	SH	PUT	DEFINED	01,03	105000
NEXTEL COMMUNICATIONS INC	CL A	65332V103	826	257185	SH	DEFINED	05,01,03	257185	
NEXTEL COMMUNICATIONS INC	CL A	65332V103	42	13175	SH	OTHER	05,01,03	13175	
NEXTEL COMMUNICATIONS INC	CL A	65332V103	317	98625	SH	DEFINED	07,06,01,03	98625	
NEXTEL COMMUNICATIONS INC	CL A	65332V103	343	106920	SH	DEFINED	08,09,03	106920	
NEXTEL COMMUNICATIONS INC	CL A	65332V103	1348	420000	SH	OTHER	16		
420000									
NEXTEL PARTNERS INC	CL A	65333F107	3844	1277084	SH	DEFINED		1277084	
NEXTEL PARTNERS INC	CL A	65333F107	3	1000	SH	OTHER	01,03	1000	
NICOR INC	COM	654086107	3800	83069	SH	DEFINED	01,03	80920	
2149									
NICOR INC	COM	654086107	1714	37473	SH	OTHER	01,03	25221	
12252									
NICOR INC	COM	654086107	647	14135	SH	DEFINED	05,01,03	14135	
NICOR INC	COM	654086107	35	775	SH	OTHER	05,01,03	775	
NICOR INC	COM	654086107	245	5350	SH	DEFINED	07,06,01,03	5350	
NICOR INC	COM	654086107	412	9000	SH	DEFINED	08,09,03	9000	
NIKE INC	CL B	654106103	7821	145770	SH	DEFINED	01,03	111770	
34000									
NIKE INC	CL B	654106103	1323	24660	SH	OTHER	01,03	10690	
13970									
NIKE INC	CL B	654106103	10297	191920	SH	DEFINED	05,01,03	191920	
NIKE INC	CL B	654106103	251	4675	SH	OTHER	05,01,03	4675	
NIKE INC	CL B	654106103	2955	55075	SH	DEFINED	07,06,01,03	55075	
NIKE INC	CL B	654106103	719	13400	SH	DEFINED	08,09,03	13400	
NIKE INC	CL B	654106103	3487	65000	SH	CALL	DEFINED	08,09,03	65000
NIKE INC	CL B	654106103	1341	25000	SH	PUT	DEFINED	08,09,03	25000
NIKU CORP	COM	654113109	22	50000	SH	DEFINED	08,09,03	50000	
99 CENTS ONLY STORES	COM	65440K106	100	3903	SH	DEFINED	01,03	3903	
99 CENTS ONLY STORES	COM	65440K106	1172	45706	SH	DEFINED	05,01,03	45706	
99 CENTS ONLY STORES	COM	65440K106	1764	68776	SH	DEFINED	07,06,01,03	68776	
99 CENTS ONLY STORES	COM	65440K106	85	3333	SH	DEFINED	08,09,03	3333	
99 CENTS ONLY STORES	COM	65440K106	11304	440700	SH	DEFINED	11,01,03	440700	
NIPPON TELEG & TEL CORP	SPONSORED AD	654624105	143	6933	SH	DEFINED	01,03	6036	
897									
NIPPON TELEG & TEL CORP	SPONSORED AD	654624105	194	9415	SH	OTHER	01,03	5282	
4133									
NIPPON TELEG & TEL CORP	SPONSORED AD	654624105	1	30	SH	DEFINED	05,01,03	30	
NISOURCE INC	COM	65473P105	569	26080	SH	DEFINED	01,03	19472	
6608									
NISOURCE INC	COM	65473P105	847	38778	SH	OTHER	01,03	33399	
5379									
NISOURCE INC	COM	65473P105	1476	67603	SH	DEFINED	05,01,03	67603	
NISOURCE INC	COM	65473P105	77	3550	SH	OTHER	05,01,03	3550	
NISOURCE INC	COM	65473P105	548	25125	SH	DEFINED	07,06,01,03	25125	
NISOURCE INC	COM	65473P105	26	1200	SH	DEFINED	08,09,03	1200	
NOKIA CORP	SPONSORED AD	654902204	17891	1235549	SH	DEFINED	01,03	1186797	
48752									
NOKIA CORP	SPONSORED AD	654902204	9585	661944	SH	OTHER	01,03	52024	

NORTHWEST NAT GAS CO	COM	667655104	1807	62865	SH	DEFINED 05,01,03	62865
NORTHWEST NAT GAS CO	COM	667655104	1133	39400	SH	DEFINED 07,06,01,03	39400
NORTHWESTERN CORP 35600	COM	668074107	783	46200	SH	DEFINED 01,03	10600
NORTHWESTERN CORP	COM	668074107	170	10000	SH	CALL DEFINED 01,03	10000
NORTHWESTERN CORP	COM	668074107	2049	120900	SH	DEFINED 05,01,03	120900
NORTHWESTERN CORP	COM	668074107	720	42500	SH	DEFINED 07,06,01,03	42500
NOVARTIS A G	SPONSORED AD	66987V109	197	4486	SH	DEFINED 01,03	4486
NOVARTIS A G 6066	SPONSORED AD	66987V109	661	15086	SH	OTHER 01,03	9020
NOVARTIS A G	SPONSORED AD	66987V109	1	30	SH	DEFINED 05,01,03	30
NOVARTIS A G	SPONSORED AD	66987V109	3665	83611	SH	DEFINED 08,09,03	83611
NUANCE COMMUNICATIONS INC	COM	669967101	297	71124	SH	DEFINED	71124
NUANCE COMMUNICATIONS INC	COM	669967101	18	4245	SH	DEFINED 01,03	4245
NUANCE COMMUNICATIONS INC	COM	669967101	197	47100	SH	DEFINED 08,09,03	47100
NOVELL INC 14500	COM	670006105	98	30466	SH	DEFINED 01,03	15966
NOVELL INC 1690	COM	670006105	23	7190	SH	OTHER 01,03	5500
NOVELL INC	COM	670006105	369	114895	SH	DEFINED 05,01,03	114895
NOVELL INC	COM	670006105	141	43875	SH	DEFINED 07,06,01,03	43875
NOVELL INC	COM	670006105	8	2400	SH	DEFINED 08,09,03	2400
NOVELLUS SYS INC 40000000	NOTE	670008AB7	39950	40000000	PRN	OTHER 16	
NOVELLUS SYS INC 2700	COM	670008101	2614	76888	SH	DEFINED 01,03	74188
NOVELLUS SYS INC 3180	COM	670008101	108	3180	SH	OTHER 01,03	
NOVELLUS SYS INC	COM	670008101	2753	80985	SH	DEFINED 05,01,03	80985
NOVELLUS SYS INC	COM	670008101	6793	199802	SH	DEFINED 07,06,01,03	199802
NOVELLUS SYS INC	COM	670008101	429	12610	SH	DEFINED 08,09,03	12610
NOVELLUS SYS INC	COM	670008101	1333	39200	SH	DEFINED 11,06,01,03	39200
NOVEN PHARMACEUTICALS INC 1000	COM	670009109	54	2100	SH	DEFINED 01,03	1100
NOVEN PHARMACEUTICALS INC	COM	670009109	1201	47100	SH	DEFINED 05,01,03	47100
NOVEN PHARMACEUTICALS INC	COM	670009109	890	34900	SH	DEFINED 07,06,01,03	34900
NOVO-NORDISK A S	ADR	670100205	66	2000	SH	DEFINED 01,03	2000
NOVO-NORDISK A S	ADR	670100205	477	14500	SH	OTHER 01,03	14500
NSTAR 600	COM	67019E107	3434	76697	SH	DEFINED 01,03	76097
NSTAR 2206	COM	67019E107	406	9067	SH	OTHER 01,03	6861
NSTAR	COM	67019E107	1542	34432	SH	DEFINED 05,01,03	34432
NSTAR	COM	67019E107	2341	52275	SH	DEFINED 07,06,01,03	52275
NTELOS INC	COM	67019U101	313	221770	SH	DEFINED 01,03	221770
NTELOS INC	COM	67019U101	11	7626	SH	OTHER 01,03	7626
NUCOR CORP 3785	COM	670346105	8802	135328	SH	DEFINED 01,03	131543
NUCOR CORP 30750	COM	670346105	4277	65760	SH	OTHER 01,03	35010
NUCOR CORP	COM	670346105	1657	25477	SH	DEFINED 05,01,03	25477
NUCOR CORP	COM	670346105	86	1325	SH	OTHER 05,01,03	1325
NUCOR CORP	COM	670346105	615	9450	SH	DEFINED 07,06,01,03	9450
NUCOR CORP	COM	670346105	26	400	SH	DEFINED 08,09,03	400
NUCOR CORP	COM	670346105	2920	44900	SH	CALL DEFINED 08,09,03	44900
NUEVO ENERGY CO 7000	COM	670509108	288	18200	SH	DEFINED 01,03	11200
NUEVO ENERGY CO	COM	670509108	694	43900	SH	DEFINED 05,01,03	43900
NUEVO ENERGY CO	COM	670509108	426	26975	SH	DEFINED 07,06,01,03	26975
NUVEEN INSD PREM INCOME MUN	COM	6706D8104	172	12352	SH	DEFINED 01,03	12352
NUVEEN INSD PREM INCOME MUN	COM	6706D8104	15	1103	SH	OTHER 01,03	1103
NUVEEN PREM INCOME MUN FD 4	COM	6706K4105	227	16730	SH	DEFINED 01,03	16730
NUVEEN PREM INCOME MUN FD 4 4778	COM	6706K4105	745	54961	SH	OTHER 01,03	50183
NUVEEN INVT QUALITY MUN FD I	COM	67062E103	439	29088	SH	DEFINED 01,03	29088
NUVEEN INVT QUALITY MUN FD I 1000	COM	67062E103	100	6600	SH	OTHER 01,03	5600
NUVEEN MUN ADVANTAGE FD INC 1400	COM	67062H106	427	28246	SH	DEFINED 01,03	26846
NUVEEN MUN ADVANTAGE FD INC 1200	COM	67062H106	231	15305	SH	OTHER 01,03	14105
NUVEEN MUN INCOME FD INC	COM	67062J102	138	13400	SH	DEFINED 01,03	13400
NUVEEN INSD QUALITY MUN FD I 9100	COM	67062N103	383	24303	SH	DEFINED 01,03	15203
NUVEEN INSD QUALITY MUN FD I 2175	COM	67062N103	182	11535	SH	OTHER 01,03	9360
NUVEEN PERFORMANCE PLUS MUN 1700	COM	67062P108	393	26613	SH	DEFINED 01,03	24913
NUVEEN PERFORMANCE PLUS MUN 3638	COM	67062P108	720	48788	SH	OTHER 01,03	45150
NUVEEN PREM INCOME MUN FD	COM	67062T100	542	37406	SH	DEFINED 01,03	37406
NUVEEN PREM INCOME MUN FD	COM	67062T100	169	11635	SH	OTHER 01,03	11635
NUVEEN MUN MKT OPPORTUNITY F	COM	67062W103	393	26885	SH	DEFINED 01,03	26885
NUVEEN MUN MKT OPPORTUNITY F 3000	COM	67062W103	248	16934	SH	OTHER 01,03	13934

NUVEEN PREM INCOME MUN FD 2	COM		67063W102	224	15246	SH	DEFINED	01,03	15246
NUVEEN PREM INCOME MUN FD 2	COM		67063W102	621	42194	SH	OTHER	01,03	38067
4127									
NUVEEN VA PREM INCOME MUN FD	COM		67064R102	116	6893	SH	DEFINED	01,03	6893
NUVEEN VA PREM INCOME MUN FD	COM		67064R102	177	10506	SH	OTHER	01,03	10506
NVIDIA CORP	NOTE	4.750%	67066GAA2	1200	1463000	PRN	DEFINED	08,09,03	1463000
NVIDIA CORP	COM		67066G104	1072	62395	SH	DEFINED	01,03	37495
24900									
NVIDIA CORP	COM		67066G104	65	3780	SH	OTHER	01,03	560
3220									
NVIDIA CORP	COM		67066G104	1697	98782	SH	DEFINED	05,01,03	98782
NVIDIA CORP	COM		67066G104	653	38000	SH	DEFINED	07,06,01,03	38000
NVIDIA CORP	COM		67066G104	810	47124	SH	DEFINED	08,09,03	47124
NVIDIA CORP	COM		67066G104	945	55000	SH	DEFINED	08,09,03	55000
NUVEEN DIVID ADVANTAGE MUN F	COM		67066V101	86	5700	SH	DEFINED	01,03	5700
NUVEEN DIVID ADVANTAGE MUN F	COM		67066V101	75	5000	SH	OTHER	01,03	5000
NUVEEN CA DIVIDEND ADV MUN F	COM SHS		67066Y105	138	9590	SH	DEFINED	01,03	9590
NUVEEN CA DIVIDEND ADV MUN F	COM SHS		67066Y105	35	2400	SH	OTHER	01,03	2400
NUVEEN DIV ADVANTAGE MUN FD	COM		67070F100	185	12935	SH	DEFINED	01,03	12935
NUVEEN DIV ADVANTAGE MUN FD	COM		67070F100	124	8666	SH	OTHER	01,03	2000
6666									
NYFIX INC	COM		670712108	927	109000	SH	DEFINED		109000
NYFIX INC	COM		670712108	48	5600	SH	DEFINED	01,03	3200
2400									
NYFIX INC	COM		670712108	588	69175	SH	DEFINED	05,01,03	69175
NYFIX INC	COM		670712108	405	47700	SH	DEFINED	07,06,01,03	47700
O CHARLEYS INC	COM		670823103	979	38700	SH	DEFINED	05,01,03	38700
O CHARLEYS INC	COM		670823103	741	29300	SH	DEFINED	07,06,01,03	29300
O CHARLEYS INC	COM		670823103	3	100	SH	DEFINED	08,09,03	100
OGE ENERGY CORP	COM		670837103	3142	137445	SH	DEFINED	01,03	130689
6756									
OGE ENERGY CORP	COM		670837103	3039	132930	SH	OTHER	01,03	47236
85694									
OGE ENERGY CORP	COM		670837103	1174	51358	SH	DEFINED	05,01,03	51358
OGE ENERGY CORP	COM		670837103	1757	76875	SH	DEFINED	07,06,01,03	76875
OM GROUP INC	COM		670872100	1080	17421	SH	DEFINED	01,03	16948
473									
OM GROUP INC	COM		670872100	5611	90493	SH	DEFINED	05,01,03	90493
OM GROUP INC	COM		670872100	9734	156994	SH	DEFINED	07,06,01,03	156994
NUVEEN MUN VALUE FD INC	COM		670928100	1041	108821	SH	DEFINED	01,03	99655
9166									
NUVEEN MUN VALUE FD INC	COM		670928100	3391	354376	SH	OTHER	01,03	335717
18659									
NUVEEN FLA INVT QUALITY MUN	COM		670970102	70	4397	SH	DEFINED	01,03	4397
NUVEEN FLA INVT QUALITY MUN	COM		670970102	394	24883	SH	OTHER	01,03	23883
1000									
NUVEEN SELECT QUALITY MUN FD	COM		670973106	697	47525	SH	DEFINED	01,03	47525
NUVEEN SELECT QUALITY MUN FD	COM		670973106	249	17000	SH	OTHER	01,03	14000
3000									
NUVEEN QUALITY INCOME MUN FD	COM		670977107	1546	106262	SH	DEFINED	01,03	106262
NUVEEN QUALITY INCOME MUN FD	COM		670977107	559	38423	SH	OTHER	01,03	28598
9825									
NUVEEN TEX QUALITY INCOME MU	COM		670983105	108	6997	SH	DEFINED	01,03	6997
NUVEEN TEX QUALITY INCOME MU	COM		670983105	292	18958	SH	OTHER	01,03	6950
12008									
NUVEEN INSD MUN OPPORTUNITY	COM		670984103	777	50043	SH	DEFINED	01,03	50043
NUVEEN INSD MUN OPPORTUNITY	COM		670984103	479	30857	SH	OTHER	01,03	28157
2700									
NUVEEN PREMIER INSD MUN INCO	COM		670987106	176	11194	SH	DEFINED	01,03	11194
NUVEEN PREMIER INSD MUN INCO	COM		670987106	108	6900	SH	OTHER	01,03	6900
NUVEEN PREMIER MUN INCOME FD	COM		670988104	216	14533	SH	DEFINED	01,03	14533
NUVEEN PREMIER MUN INCOME FD	COM		670988104	30	2033	SH	OTHER	01,03	1700
333									
NUVEEN INSD FLA PREM INCOME	COM		67101V108	236	15017	SH	DEFINED	01,03	15017
NUVEEN INSD FLA PREM INCOME	COM		67101V108	420	26715	SH	OTHER	01,03	18232
8483									
OSI PHARMACEUTICALS INC	COM		671040103	334	13900	SH	DEFINED	01,03	13300
600									
OSI PHARMACEUTICALS INC	COM		671040103	997	41525	SH	DEFINED	05,01,03	41525
OSI PHARMACEUTICALS INC	COM		671040103	3473	144575	SH	DEFINED	07,06,01,03	144575
OSI PHARMACEUTICALS INC	COM		671040103	168	7000	SH	DEFINED	08,09,03	7000
OSI PHARMACEUTICALS INC	COM		671040103	2798	116500	SH	DEFINED	08,09,03	116500
OAK TECHNOLOGY INC	COM		671802106	238	52525	SH	DEFINED	01,03	52525
OAK TECHNOLOGY INC	COM		671802106	16	3510	SH	OTHER	01,03	1185
2325									
OAK TECHNOLOGY INC	COM		671802106	707	156022	SH	DEFINED	05,01,03	156022
OAK TECHNOLOGY INC	COM		671802106	2487	549053	SH	DEFINED	07,06,01,03	549053
OCCIDENTAL PETE CORP DEL	COM		674599105	1892	63089	SH	DEFINED	01,03	45489
17600									
OCCIDENTAL PETE CORP DEL	COM		674599105	1832	61080	SH	OTHER	01,03	40669
20411									
OCCIDENTAL PETE CORP DEL	COM		674599105	12748	425089	SH	DEFINED	05,01,03	425089
OCCIDENTAL PETE CORP DEL	COM		674599105	191	6375	SH	OTHER	05,01,03	6375
OCCIDENTAL PETE CORP DEL	COM		674599105	14467	482396	SH	DEFINED	07,06,01,03	482396
OCCIDENTAL PETE CORP DEL	COM		674599105	471	15700	SH	DEFINED	08,09,03	15700

OCEAN ENERGY INC DEL	COM	67481E106	352	16266 SH	DEFINED	01,03	16266
OCEAN ENERGY INC DEL 5710	COM	67481E106	131	6050 SH	OTHER	01,03	340
OCEAN ENERGY INC DEL	COM	67481E106	2476	114260 SH	DEFINED	05,01,03	114260
OCEAN ENERGY INC DEL	COM	67481E106	3742	172700 SH	DEFINED	07,06,01,03	172700
OCEAN ENERGY INC DEL	COM	67481E106	480	22140 SH	DEFINED	08,09,03	22140
OCEANEERING INTL INC 500	COM	675232102	62	2300 SH	DEFINED	01,03	1800
OCEANEERING INTL INC 700	COM	675232102	19	700 SH	OTHER	01,03	
OCEANEERING INTL INC	COM	675232102	1409	52200 SH	DEFINED	05,01,03	52200
OCEANEERING INTL INC	COM	675232102	1031	38200 SH	DEFINED	07,06,01,03	38200
OFFICE DEPOT INC 17667	COM	676220106	445	26467 SH	DEFINED	01,03	8800
OFFICE DEPOT INC 1450 55333	COM	676220106	1376	81932 SH	OTHER	01,03	25149
OFFICE DEPOT INC	COM	676220106	1827	108777 SH	DEFINED	05,01,03	108777
OFFICE DEPOT INC	COM	676220106	86	5125 SH	OTHER	05,01,03	5125
OFFICE DEPOT INC	COM	676220106	627	37325 SH	DEFINED	07,06,01,03	37325
OFFICE DEPOT INC	COM	676220106	29	1700 SH	DEFINED	08,09,03	1700
OFFSHORE LOGISTICS INC 12100	COM	676255102	473	19800 SH	DEFINED	01,03	7700
OFFSHORE LOGISTICS INC	COM	676255102	1622	67900 SH	DEFINED	05,01,03	67900
OFFSHORE LOGISTICS INC	COM	676255102	824	34500 SH	DEFINED	07,06,01,03	34500
OHIO CAS CORP 11704 15900	COM	677240103	644	30804 SH	OTHER	01,03	3200
OHIO CAS CORP	COM	677240103	819	39193 SH	DEFINED	05,01,03	39193
OHIO CAS CORP	COM	677240103	1244	59500 SH	DEFINED	07,06,01,03	59500
OHIO CAS CORP	COM	677240103	2	88 SH	DEFINED	08,09,03	88
OIL SVC HOLDERS TR	DEPOSTRY RCP	678002106	3074	50000 SH	DEFINED	08,09,03	50000
OLD NATL BANCORP IND	COM	680033107	4	141 SH	DEFINED	01,03	141
OLD NATL BANCORP IND 1658	COM	680033107	1587	62368 SH	OTHER	01,03	60710
OLD NATL BANCORP IND	COM	680033107	15	600 SH	DEFINED	05,01,03	600
OLD REP INTL CORP	COM	680223104	524	16643 SH	DEFINED	01,03	16643
OLD REP INTL CORP	COM	680223104	269	8525 SH	OTHER	01,03	8525
OLD REP INTL CORP	COM	680223104	2536	80509 SH	DEFINED	05,01,03	80509
OLD REP INTL CORP	COM	680223104	3734	118550 SH	DEFINED	07,06,01,03	118550
OLIN CORP 21820	COM PAR \$1	680665205	2248	101473 SH	DEFINED	01,03	79653
OLIN CORP 670582	COM PAR \$1	680665205	17414	786180 SH	OTHER	01,03	115598
OLIN CORP	COM PAR \$1	680665205	683	30845 SH	DEFINED	05,01,03	30845
OLIN CORP	COM PAR \$1	680665205	1024	46225 SH	DEFINED	07,06,01,03	46225
OMNICARE INC	COM	681904108	150	5730 SH	DEFINED	01,03	5730
OMNICARE INC 3610	COM	681904108	95	3610 SH	OTHER	01,03	
OMNICARE INC	COM	681904108	1618	61626 SH	DEFINED	05,01,03	61626
OMNICARE INC	COM	681904108	2436	92775 SH	DEFINED	07,06,01,03	92775
OMNICARE INC	COM	681904108	7266	276700 SH	DEFINED	11,01,03	276700
OMNICOM GROUP INC 5775	COM	681919106	4024	87869 SH	DEFINED	01,03	82094
OMNICOM GROUP INC 17582	COM	681919106	2019	44077 SH	OTHER	01,03	26495
OMNICOM GROUP INC	COM	681919106	3332	72755 SH	DEFINED	05,01,03	72755
OMNICOM GROUP INC	COM	681919106	147	3200 SH	OTHER	05,01,03	3200
OMNICOM GROUP INC	COM	681919106	1207	26350 SH	DEFINED	07,06,01,03	26350
OMNICOM GROUP INC	COM	681919106	800	17458 SH	DEFINED	08,09,03	17458
OMNICOM GROUP INC	COM	681919106	20862	455500 SH	CALL	DEFINED 08,09,03	455500
OMNICOM GROUP INC	COM	681919106	5927	129400 SH	PUT	DEFINED 08,09,03	129400
OMNOVA SOLUTIONS INC	COM	682129101	10	1200 SH	DEFINED	01,03	1200
OMNOVA SOLUTIONS INC	COM	682129101	681	81100 SH	DEFINED	05,01,03	81100
OMNOVA SOLUTIONS INC	COM	682129101	517	61500 SH	DEFINED	07,06,01,03	61500
ON ASSIGNMENT INC 1620	COM	682159108	55	3100 SH	DEFINED	01,03	1480
ON ASSIGNMENT INC 180	COM	682159108	3	180 SH	OTHER	01,03	
ON ASSIGNMENT INC	COM	682159108	1046	58775 SH	DEFINED	05,01,03	58775
ON ASSIGNMENT INC	COM	682159108	742	41700 SH	DEFINED	07,06,01,03	41700
ON ASSIGNMENT INC	COM	682159108	36	2000 SH	DEFINED	08,09,03	2000
ONEOK INC NEW 1076	COM	682680103	85	3862 SH	DEFINED	01,03	2786
ONEOK INC NEW 600	COM	682680103	36	1648 SH	OTHER	01,03	1048
ONEOK INC NEW	COM	682680103	860	39189 SH	DEFINED	05,01,03	39189
ONEOK INC NEW	COM	682680103	1305	59475 SH	DEFINED	07,06,01,03	59475
ONYX SOFTWARE CORP	COM	683402101	307	90793 SH	DEFINED		90793
ONYX SOFTWARE CORP	COM	683402101	1	190 SH	DEFINED	01,03	190
ONYX SOFTWARE CORP	COM	683402101	2	540 SH	OTHER	01,03	540
OPENWAVE SYS INC	COM	683718100	118	21061 SH	DEFINED		21061
OPENWAVE SYS INC 8176	COM	683718100	3238	577187 SH	DEFINED	01,03	569011
OPENWAVE SYS INC 32757	COM	683718100	730	130212 SH	OTHER	01,03	97455
OPENWAVE SYS INC	COM	683718100	2	300 SH	DEFINED	05,01,03	300

PC-TEL INC	COM		69325Q105	297	43950	SH	DEFINED 05,01,03	43950
PC-TEL INC	COM		69325Q105	210	31000	SH	DEFINED 07,06,01,03	31000
PC-TEL INC	COM		69325Q105	1	117	SH	DEFINED 08,09,03	117
PDF SOLUTIONS INC	COM		693282105	230	31506	SH	DEFINED 08,09,03	31506
PG&E CORP 19000	COM		69331C108	1082	60464	SH	DEFINED 01,03	41464
PG&E CORP 13965	COM		69331C108	263	14716	SH	OTHER 01,03	751
PG&E CORP	COM		69331C108	3017	168659	SH	DEFINED 05,01,03	168659
PG&E CORP	COM		69331C108	119	6675	SH	OTHER 05,01,03	6675
PG&E CORP	COM		69331C108	4405	246200	SH	OTHER 06,01,03	246200
PG&E CORP	COM		69331C108	1170	65425	SH	DEFINED 07,06,01,03	65425
PG&E CORP	COM		69331C108	45	2522	SH	DEFINED 08,09,03	2522
PG&E CORP	COM		69331C108	134	7500	SH	DEFINED 08,09,03	7500
P F CHANGS CHINA BISTRO INC 400	COM		69333Y108	35	1100	SH	DEFINED 01,03	700
P F CHANGS CHINA BISTRO INC	COM		69333Y108	1604	51050	SH	DEFINED 05,01,03	51050
P F CHANGS CHINA BISTRO INC	COM		69333Y108	1181	37600	SH	DEFINED 07,06,01,03	37600
P F CHANGS CHINA BISTRO INC	COM		69333Y108	324	10321	SH	DEFINED 08,09,03	10321
P F CHANGS CHINA BISTRO INC	COM		69333Y108	11289	359300	SH	DEFINED 11,01,03	359300
PMC CAP INC 11300	COM		693430100	74	11300	SH	OTHER 01,03	
PMC-SIERRA INC	NOTE	3.750%	69344FAB2	955	1295000	PRN	DEFINED 08,09,03	1295000
PMC-SIERRA INC	COM		69344F106	348	37593	SH	DEFINED	37593
PMC-SIERRA INC 1400	COM		69344F106	448	48318	SH	DEFINED 01,03	46918
PMC-SIERRA INC 240	COM		69344F106	17	1849	SH	OTHER 01,03	1609
PMC-SIERRA INC	COM		69344F106	517	55805	SH	DEFINED 05,01,03	55805
PMC-SIERRA INC	COM		69344F106	187	20125	SH	DEFINED 07,06,01,03	20125
PMC-SIERRA INC	COM		69344F106	220	23742	SH	DEFINED 08,09,03	23742
PMI GROUP INC	DBCV	2.500%	69344MAE1	1100	1000000	PRN	DEFINED 08,09,03	1000000
PMI GROUP INC	WHEN ISSUED		69344M101	5218	136590	SH	DEFINED 01,03	136590
PMI GROUP INC 400	WHEN ISSUED		69344M101	15	400	SH	OTHER 01,03	
PMI GROUP INC	WHEN ISSUED		69344M101	2236	58525	SH	DEFINED 05,01,03	58525
PMI GROUP INC	WHEN ISSUED		69344M101	3393	88825	SH	DEFINED 07,06,01,03	88825
PMI GROUP INC	WHEN ISSUED		69344M101	554	14500	SH	DEFINED 08,09,03	14500
PMR CORP	COM		693451106	62	34500	SH	DEFINED 01,03	34500
PNC FINL SVCS GROUP INC 15900	COM		693475105	6945	132845	SH	DEFINED 01,03	116945
PNC FINL SVCS GROUP INC 47499	COM		693475105	4457	85255	SH	OTHER 01,03	37756
PNC FINL SVCS GROUP INC	COM		693475105	6828	130605	SH	DEFINED 05,01,03	130605
PNC FINL SVCS GROUP INC	COM		693475105	260	4975	SH	OTHER 05,01,03	4975
PNC FINL SVCS GROUP INC	COM		693475105	2111	40375	SH	DEFINED 07,06,01,03	40375
PNC FINL SVCS GROUP INC	COM		693475105	870	16650	SH	DEFINED 08,09,03	16650
PNC FINL SVCS GROUP INC	COM		693475105	1046	20000	SH	DEFINED 08,09,03	20000
POSCO	SPONSORED AD		693483109	569	20870	SH	DEFINED 01,03	20870
POSCO 470	SPONSORED AD		693483109	26	940	SH	OTHER 01,03	470
POSCO	SPONSORED AD		693483109	248	9100	SH	DEFINED 06,01,03	9100
POSCO	SPONSORED AD		693483109	810	29700	SH	OTHER 06,01,03	29700
POSCO	SPONSORED AD		693483109	7603	278800	SH	DEFINED 11,01,03	278800
PNM RES INC	COM		69349H107	224	9250	SH	DEFINED 01,03	9250
PNM RES INC 3012	COM		69349H107	194	8012	SH	OTHER 01,03	5000
PNM RES INC	COM		69349H107	615	25402	SH	DEFINED 05,01,03	25402
PNM RES INC	COM		69349H107	933	38550	SH	DEFINED 07,06,01,03	38550
PPG INDS INC 4725	COM		693506107	11575	186999	SH	DEFINED 01,03	182274
PPG INDS INC 33681	COM		693506107	5704	92146	SH	OTHER 01,03	58465
PPG INDS INC	COM		693506107	4004	64677	SH	DEFINED 05,01,03	64677
PPG INDS INC	COM		693506107	180	2900	SH	OTHER 05,01,03	2900
PPG INDS INC	COM		693506107	1264	20425	SH	DEFINED 07,06,01,03	20425
PPG INDS INC	COM		693506107	50	800	SH	DEFINED 08,09,03	800
PPL CORP 1000	COM		69351T106	496	15006	SH	DEFINED 01,03	14006
PPL CORP 11200	COM		69351T106	759	22953	SH	OTHER 01,03	11753
PPL CORP	COM		69351T106	1549	46840	SH	DEFINED 05,01,03	46840
PPL CORP	COM		69351T106	84	2525	SH	OTHER 05,01,03	2525
PPL CORP	COM		69351T106	4764	144000	SH	OTHER 06,01,03	144000
PPL CORP	COM		69351T106	589	17800	SH	DEFINED 07,06,01,03	17800
PPL CORP	COM		69351T106	1661	50200	SH	DEFINED 08,09,03	50200
PRG-SCHULTZ INTERNATIONAL IN 22100	COM		69357C107	383	31100	SH	DEFINED 01,03	9000
PRG-SCHULTZ INTERNATIONAL IN	COM		69357C107	2064	167675	SH	DEFINED 05,01,03	167675
PRG-SCHULTZ INTERNATIONAL IN	COM		69357C107	1220	99100	SH	DEFINED 07,06,01,03	99100
PSS WORLD MED INC	COM		69366A100	79	9730	SH	DEFINED 01,03	9730
PSS WORLD MED INC	COM		69366A100	223	27500	SH	DEFINED 08,09,03	27500
PACCAR INC 269590	COM		693718108	280858	6327046	SH	DEFINED 01,03	6057456
PACCAR INC	COM		693718108	8182	184316	SH	OTHER 01,03	181298

3018								
PACCAR INC	COM	693718108	1707	38465	SH	DEFINED 05,01,03		38465
PACCAR INC	COM	693718108	88	1987	SH	OTHER 05,01,03		1987
PACCAR INC	COM	693718108	623	14025	SH	DEFINED 07,06,01,03		14025
PACCAR INC	COM	693718108	433	9757	SH	DEFINED 08,09,03		9757
PACIFIC CAP BANCORP NEW	COM	69404P101	184	7704	SH	DEFINED 01,03		7704
PACIFIC CAP BANCORP NEW	COM	69404P101	827	34648	SH	OTHER 01,03		33998
650								
PACIFIC CENTY CYBERWORKS LTD	SPONSORED AD	694059106	5	2254	SH	DEFINED 01,03		2254
PACIFIC CENTY CYBERWORKS LTD	SPONSORED AD	694059106	22	9900	SH	OTHER 01,03		9900
PACIFIC SUNWEAR CALIF INC	COM	694873100	552	24900	SH	DEFINED 01,03		5200
19700								
PACIFIC SUNWEAR CALIF INC	COM	694873100	2267	102275	SH	DEFINED 05,01,03		102275
PACIFIC SUNWEAR CALIF INC	COM	694873100	1128	50900	SH	DEFINED 07,06,01,03		50900
PACIFICARE HEALTH SYS DEL	COM	695112102	4	150	SH	DEFINED 01,03		150
PACIFICARE HEALTH SYS DEL	COM	695112102	615	22615	SH	DEFINED 05,01,03		22615
PACIFICARE HEALTH SYS DEL	COM	695112102	934	34350	SH	DEFINED 07,06,01,03		34350
PACIFICARE HEALTH SYS DEL	COM	695112102	1088	40000	SH	DEFINED 08,09,03	CALL	40000
PACKAGED ICE INC	COM	695148106	5	4000	SH	DEFINED 01,03		
4000								
PACKAGED ICE INC	COM	695148106	312	249700	SH	OTHER 16		
249700								
PACKAGING CORP AMER	COM	695156109	175	8800	SH	DEFINED 01,03		8800
PACKAGING CORP AMER	COM	695156109	1363	68539	SH	DEFINED 05,01,03		68539
PACKAGING CORP AMER	COM	695156109	2070	104075	SH	DEFINED 07,06,01,03		104075
PACTIV CORP	COM	695257105	724	30419	SH	DEFINED 01,03		29841
578								
PACTIV CORP	COM	695257105	217	9126	SH	OTHER 01,03		3228
5898								
PACTIV CORP	COM	695257105	1220	51280	SH	DEFINED 05,01,03		51280
PACTIV CORP	COM	695257105	65	2725	SH	OTHER 05,01,03		2725
PACTIV CORP	COM	695257105	456	19150	SH	DEFINED 07,06,01,03		19150
PACTIV CORP	COM	695257105	19	800	SH	DEFINED 08,09,03		800
PALL CORP	COM	696429307	651	31390	SH	DEFINED 01,03		31390
PALL CORP	COM	696429307	666	32098	SH	OTHER 01,03		7834
24264								
PALL CORP	COM	696429307	818	39440	SH	DEFINED 05,01,03		39440
PALL CORP	COM	696429307	44	2125	SH	OTHER 05,01,03		2125
PALL CORP	COM	696429307	308	14850	SH	DEFINED 07,06,01,03		14850
PALL CORP	COM	696429307	178	8600	SH	DEFINED 08,09,03		8600
PALM INC	COM	696642107	149	84450	SH	DEFINED 01,03		65653
18797								
PALM INC	COM	696642107	86	49036	SH	OTHER 01,03		37969
11067								
PALM INC	COM	696642107	323	183410	SH	DEFINED 05,01,03		183410
PALM INC	COM	696642107	123	70100	SH	DEFINED 07,06,01,03		70100
PALM INC	COM	696642107	6	3395	SH	DEFINED 08,09,03		3395
PANAMSAT CORP NEW	COM	697933109	4	160	SH	OTHER 01,03		160
PANAMSAT CORP NEW	COM	697933109	1407	62278	SH	DEFINED 08,09,03		62278
PANAMSAT CORP NEW	COM	697933109	565	25000	SH	DEFINED 08,09,03	CALL	25000
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	227	6651	SH	DEFINED 01,03		6651
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	42	1230	SH	OTHER 01,03		300
930								
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	273	8000	SH	DEFINED 08,09,03		8000
PANERA BREAD CO	CL A	69840W108	379	11000	SH	DEFINED 01,03		2100
8700 200								
PANERA BREAD CO	CL A	69840W108	10	300	SH	OTHER 01,03		
300								
PANERA BREAD CO	CL A	69840W108	2575	74700	SH	DEFINED 05,01,03		74700
PANERA BREAD CO	CL A	69840W108	1537	44600	SH	DEFINED 07,06,01,03		44600
PANERA BREAD CO	CL A	69840W108	69	2000	SH	DEFINED 08,09,03		2000
PANTRY INC	COM	698657103	75	22185	SH	DEFINED 01,03		22185
PAPA JOHNS INTL INC	COM	698813102	110	3300	SH	DEFINED 01,03		3300
PAPA JOHNS INTL INC	COM	698813102	447	13384	SH	DEFINED 05,01,03		13384
PAPA JOHNS INTL INC	COM	698813102	679	20325	SH	DEFINED 07,06,01,03		20325
PAPA JOHNS INTL INC	COM	698813102	75	2250	SH	DEFINED 08,09,03		2250
PARADIGM GENETICS INC	COM	69900R106	28	19898	SH	DEFINED		19898
PARADIGM GENETICS INC	COM	69900R106	11	8047	SH	DEFINED 01,03		8047
PARALLEL PETE CORP DEL	COM	699157103	53	20000	SH	DEFINED 01,03		20000
PARAMETRIC TECHNOLOGY CORP	COM	699173100	44	12700	SH	DEFINED 01,03		9900
2800								
PARAMETRIC TECHNOLOGY CORP	COM	699173100	20	5700	SH	OTHER 01,03		800
4900								
PARAMETRIC TECHNOLOGY CORP	COM	699173100	283	82595	SH	DEFINED 05,01,03		82595
PARAMETRIC TECHNOLOGY CORP	COM	699173100	108	31550	SH	DEFINED 07,06,01,03		31550
PARAMETRIC TECHNOLOGY CORP	COM	699173100	5	1400	SH	DEFINED 08,09,03		1400
PAREXEL INTL CORP	COM	699462107	4	300	SH	DEFINED 01,03		300
PAREXEL INTL CORP	COM	699462107	713	51275	SH	DEFINED 05,01,03		51275
PAREXEL INTL CORP	COM	699462107	541	38900	SH	DEFINED 07,06,01,03		38900
PARK ELECTROCHEMICAL CORP	COM	700416209	403	15200	SH	DEFINED 01,03		1492
13708								
PARK ELECTROCHEMICAL CORP	COM	700416209	2	92	SH	OTHER 01,03		
92								
PARK ELECTROCHEMICAL CORP	COM	700416209	1507	56850	SH	DEFINED 05,01,03		56850
PARK ELECTROCHEMICAL CORP	COM	700416209	803	30300	SH	DEFINED 07,06,01,03		30300

PARK PL ENTMT CORP 5100	COM	700690100	806	78586 SH	DEFINED 01,03	73486
PARK PL ENTMT CORP 1867	COM	700690100	132	12867 SH	OTHER 01,03	11000
PARK PL ENTMT CORP	COM	700690100	2721	265461 SH	DEFINED 05,01,03	265461
PARK PL ENTMT CORP	COM	700690100	6823	665660 SH	DEFINED 07,06,01,03	665660
PARKER DRILLING CO	COM	701081101	3	1000 SH	DEFINED 01,03	1000
PARKER DRILLING CO 13325	COM	701081101	45	13825 SH	OTHER 01,03	500
PARKER HANNIFIN CORP 450	COM	701094104	5488	114839 SH	DEFINED 01,03	114389
PARKER HANNIFIN CORP 8825	COM	701094104	1058	22139 SH	OTHER 01,03	13314
PARKER HANNIFIN CORP	COM	701094104	1850	38720 SH	DEFINED 05,01,03	38720
PARKER HANNIFIN CORP	COM	701094104	97	2025 SH	OTHER 05,01,03	2025
PARKER HANNIFIN CORP	COM	701094104	681	14250 SH	DEFINED 07,06,01,03	14250
PARKER HANNIFIN CORP	COM	701094104	29	600 SH	DEFINED 08,09,03	600
PATINA OIL & GAS CORP 14875	COM	703224105	653	23806 SH	DEFINED 01,03	8931
PATINA OIL & GAS CORP	COM	703224105	2122	77351 SH	DEFINED 05,01,03	77351
PATINA OIL & GAS CORP	COM	703224105	1152	42000 SH	DEFINED 07,06,01,03	42000
PATTERSON DENTAL CO 1800	COM	703412106	2978	59160 SH	DEFINED 01,03	57360
PATTERSON DENTAL CO	COM	703412106	2305	45797 SH	DEFINED 05,01,03	45797
PATTERSON DENTAL CO	COM	703412106	3362	66800 SH	DEFINED 07,06,01,03	66800
PATTERSON DENTAL CO	COM	703412106	171	3400 SH	DEFINED 08,09,03	3400
PATTERSON UTI ENERGY INC 370	COM	703481101	722	25560 SH	DEFINED 01,03	25190
PATTERSON UTI ENERGY INC 270	COM	703481101	8	270 SH	OTHER 01,03	
PATTERSON UTI ENERGY INC	COM	703481101	2686	95155 SH	DEFINED 05,01,03	95155
PATTERSON UTI ENERGY INC	COM	703481101	6333	224340 SH	DEFINED 07,06,01,03	224340
PATTERSON UTI ENERGY INC	COM	703481101	1036	36696 SH	DEFINED 08,09,03	36696
PAXAR CORP 26688	COM	704227107	531	31700 SH	DEFINED 01,03	5012
PAXAR CORP 812	COM	704227107	14	812 SH	OTHER 01,03	
PAXAR CORP	COM	704227107	2157	128750 SH	DEFINED 05,01,03	128750
PAXAR CORP	COM	704227107	1033	61700 SH	DEFINED 07,06,01,03	61700
PAYCHEX INC 8650	COM	704326107	2569	82111 SH	DEFINED 01,03	73461
PAYCHEX INC 19148	COM	704326107	1249	39932 SH	OTHER 01,03	20784
PAYCHEX INC	COM	704326107	5604	179110 SH	DEFINED 05,01,03	179110
PAYCHEX INC	COM	704326107	201	6425 SH	OTHER 05,01,03	6425
PAYCHEX INC	COM	704326107	1427	45600 SH	DEFINED 07,06,01,03	45600
PAYCHEX INC	COM	704326107	708	22630 SH	DEFINED 08,09,03	22630
PAYLESS SHOESOURCE INC 2883	COM	704379106	511	8864 SH	DEFINED 01,03	5981
PAYLESS SHOESOURCE INC 20030	COM	704379106	1982	34383 SH	OTHER 01,03	14353
PAYLESS SHOESOURCE INC	COM	704379106	874	15163 SH	DEFINED 05,01,03	15163
PAYLESS SHOESOURCE INC	COM	704379106	1278	22175 SH	DEFINED 07,06,01,03	22175
PEAPACK-GLADSTONE FINL CORP 29273	COM	704699107	1792	29273 SH	OTHER 01,03	
PEDIATRIX MED GROUP 7458	COM	705324101	636	25443 SH	DEFINED 01,03	17985
PEDIATRIX MED GROUP 9000	COM	705324101	225	9000 SH	OTHER 01,03	
PEDIATRIX MED GROUP	COM	705324101	1868	74725 SH	DEFINED 05,01,03	74725
PEDIATRIX MED GROUP	COM	705324101	1035	41400 SH	DEFINED 07,06,01,03	41400
PEGASUS COMMUNICATIONS CORP	CL A	705904100		90 SH	DEFINED 01,03	90
PEGASUS COMMUNICATIONS CORP	CL A	705904100	8	11200 SH	DEFINED 08,09,03	11200
PEGASUS SOLUTIONS INC 8175	COM	705906105	907	51850 SH	DEFINED 01,03	43675
PEGASUS SOLUTIONS INC	COM	705906105	3501	200050 SH	DEFINED 05,01,03	200050
PEGASUS SOLUTIONS INC	COM	705906105	9187	524975 SH	DEFINED 07,06,01,03	524975
PENFORD CORP 200	COM	707051108	4	200 SH	DEFINED 01,03	
PENFORD CORP 8029	COM	707051108	167	9229 SH	OTHER 01,03	1200
PENFORD CORP	COM	707051108	283	15650 SH	DEFINED 05,01,03	15650
PENFORD CORP	COM	707051108	214	11800 SH	DEFINED 07,06,01,03	11800
PENN ENGR & MFG CORP 121487	CL A	707389102	2011	121487 SH	OTHER 01,03	
PENN ENGR & MFG CORP 540038	COM NON VTG	707389300	9407	540038 SH	OTHER 01,03	
PENN VA RESOURCES PARTNERS L	COM	707884102	4	200 SH	DEFINED 01,03	200
PENN VA RESOURCES PARTNERS L	COM	707884102	61	3000 SH	OTHER 01,03	3000
PENN VA RESOURCES PARTNERS L	COM	707884102	162	8000 SH	DEFINED 08,09,03	8000
PENNEY J C INC	NOTE 5.000%	708160BV7	5953	5975000 PRN	DEFINED 08,09,03	5975000
PENNEY J C INC 41522	COM	708160106	1990	90366 SH	DEFINED 01,03	48844
PENNEY J C INC 64568	COM	708160106	2699	122558 SH	OTHER 01,03	57990

PENNEY J C INC	COM	708160106	1930	87660	SH	DEFINED	05,01,03	87660	
PENNEY J C INC	COM	708160106	100	4525	SH	OTHER	05,01,03	4525	
PENNEY J C INC	COM	708160106	712	32350	SH	DEFINED	07,06,01,03	32350	
PENNEY J C INC	COM	708160106	31	1400	SH	DEFINED	08,09,03	1400	
PENNEY J C INC	COM	708160106	1652	75000	SH	CALL	DEFINED	08,09,03	75000
PENNEY J C INC	COM	708160106	793	36000	SH	PUT	DEFINED	08,09,03	36000
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	230	8500	SH	DEFINED	01,03	8500	
PENNZOIL-QUAKER STATE COMPAN 1812	COM	709323109	622	28870	SH	DEFINED	01,03	27058	
PENNZOIL-QUAKER STATE COMPAN 2535	COM	709323109	124	5775	SH	OTHER	01,03	3240	
PENNZOIL-QUAKER STATE COMPAN	COM	709323109	1569	72889	SH	DEFINED	05,01,03	72889	
PENNZOIL-QUAKER STATE COMPAN	COM	709323109	2136	99225	SH	DEFINED	07,06,01,03	99225	
PENNZOIL-QUAKER STATE COMPAN	COM	709323109	9572	444600	SH	DEFINED	17,16	444600	
PENTAIR INC	COM	709631105	3883	80761	SH	DEFINED	01,03	80761	
PENTAIR INC	COM	709631105	129	2678	SH	OTHER	01,03	278	
PENTAIR INC	COM	709631105	3490	72580	SH	DEFINED	05,01,03	72580	
PENTAIR INC	COM	709631105	12883	267941	SH	DEFINED	07,06,01,03	267941	
PENTON MEDIA INC	COM	709668107	29	13700	SH	DEFINED	01,03	13700	
PENTON MEDIA INC	COM	709668107	140	65325	SH	DEFINED	05,01,03	65325	
PENTON MEDIA INC	COM	709668107	106	49400	SH	DEFINED	07,06,01,03	49400	
PENWEST PHARMACEUTICALS CO 7093	COM	709754105	379	19417	SH	DEFINED	01,03	12324	
PENWEST PHARMACEUTICALS CO	COM	709754105	144	7393	SH	OTHER	01,03	7393	
PENWEST PHARMACEUTICALS CO	COM	709754105	4	200	SH	DEFINED	08,09,03	200	
PEOPLES ENERGY CORP	COM	711030106	576	15791	SH	DEFINED	01,03	15791	
PEOPLES ENERGY CORP 4953	COM	711030106	822	22542	SH	OTHER	01,03	17589	
PEOPLES ENERGY CORP	COM	711030106	407	11170	SH	DEFINED	05,01,03	11170	
PEOPLES ENERGY CORP	COM	711030106	22	600	SH	OTHER	05,01,03	600	
PEOPLES ENERGY CORP	COM	711030106	157	4300	SH	DEFINED	07,06,01,03	4300	
PEOPLES ENERGY CORP	COM	711030106	7	200	SH	DEFINED	08,09,03	200	
PEOPLES ENERGY CORP	COM	711030106	36	1000	SH	DEFINED	17,16	1000	
PEOPLESOFT INC 1370 9400	COM	712713106	687	46163	SH	DEFINED	01,03	35393	
PEOPLESOFT INC 2476	COM	712713106	37	2476	SH	OTHER	01,03		
PEOPLESOFT INC	COM	712713106	2002	134510	SH	DEFINED	05,01,03	134510	
PEOPLESOFT INC	COM	712713106	735	49375	SH	DEFINED	07,06,01,03	49375	
PEOPLESOFT INC	COM	712713106	551	37054	SH	DEFINED	08,09,03	37054	
PEP BOYS MANNY MOE & JACK 7400	COM	713278109	143	8500	SH	DEFINED	01,03	1100	
PEP BOYS MANNY MOE & JACK 500	COM	713278109	8	500	SH	OTHER	01,03		
PEP BOYS MANNY MOE & JACK	COM	713278109	1979	117475	SH	DEFINED	05,01,03	117475	
PEP BOYS MANNY MOE & JACK	COM	713278109	1345	79800	SH	DEFINED	07,06,01,03	79800	
PEP BOYS MANNY MOE & JACK	COM	713278109	22	1327	SH	DEFINED	13,01,03	1327	
PEPSI BOTTLING GROUP INC 3820 300	COM	713409100	460	14920	SH	DEFINED	01,03	10800	
PEPSI BOTTLING GROUP INC 600	COM	713409100	18	600	SH	OTHER	01,03		
PEPSI BOTTLING GROUP INC	COM	713409100	3378	109690	SH	DEFINED	05,01,03	109690	
PEPSI BOTTLING GROUP INC	COM	713409100	152	4950	SH	OTHER	05,01,03	4950	
PEPSI BOTTLING GROUP INC	COM	713409100	1053	34200	SH	DEFINED	07,06,01,03	34200	
PEPSI BOTTLING GROUP INC	COM	713409100	43	1400	SH	DEFINED	08,09,03	1400	
PEPSI BOTTLING GROUP INC	COM	713409100	31	1000	SH	DEFINED	11,01,03	1000	
PEPSIAMERICAS INC	COM	71343P200	186	12474	SH	DEFINED	01,03	12474	
PEPSIAMERICAS INC 4412	COM	71343P200	292	19540	SH	OTHER	01,03	15128	
PEPSIAMERICAS INC	COM	71343P200	1505	100708	SH	DEFINED	05,01,03	100708	
PEPSIAMERICAS INC	COM	71343P200	2277	152425	SH	DEFINED	07,06,01,03	152425	
PEPSICO INC 355176	COM	713448108	982783	20389691	SH	DEFINED	01,03	20034515	
PEPSICO INC 2318816	COM	713448108	214940	4459339	SH	OTHER	01,03	2140523	
PEPSICO INC 873712	COM	713448108	42113	873712	SH	DEFINED	05,01,03		
PEPSICO INC 76288	COM	713448108	47238	980032	SH	OTHER	05,01,03	903744	
PEPSICO INC	COM	713448108	3543	73505	SH	OTHER	06,01,03	73505	
PEPSICO INC	COM	713448108	31816	660080	SH	DEFINED	07,06,01,03	660080	
PEPSICO INC	COM	713448108	2179	45198	SH	DEFINED	08,09,03	45198	
PEPSICO INC	COM	713448108	3856	80000	SH	CALL	DEFINED	08,09,03	80000
PEPSICO INC 721322	COM	713448108	351909	7301017	SH	DEFINED	11,06,01,03	6579695	
PEPSICO INC	COM	713448108	145	3010	SH	DEFINED	13,01,03	3010	
PER-SE TECHNOLOGIES INC	COM NEW	713569309	1535	166917	SH	DEFINED	01,03	166917	
PEREGRINE SYSTEMS INC	NOTE 5.500%	71366QAC5	2870	8000000	PRN	DEFINED	08,09,03	8000000	
PEREGRINE SYSTEMS INC 525	COM	71366Q101		525	SH	DEFINED	01,03		
PEREGRINE SYSTEMS INC 3575	COM	71366Q101	5	15595	SH	OTHER	01,03	12020	
PEREGRINE SYSTEMS INC	COM	71366Q101	95	315355	SH	DEFINED	08,09,03	315355	
PEREGRINE SYSTEMS INC	COM	71366Q101	93	310000	SH	PUT	DEFINED	08,09,03	310000

PEREGRINE PHARMACEUTICALS IN	COM		713661106	18	15400	SH	DEFINED	01,03	15400
PERFORMANCE FOOD GROUP CO	NOTE	5.500%	713755AAA4	1971	1594000	PRN	DEFINED	01,03	1594000
PERFORMANCE FOOD GROUP CO	NOTE	5.500%	713755AAA4	8283	6700000	PRN	DEFINED	07,06,01,03	6700000
PERFORMANCE FOOD GROUP CO	COM		713755106	298	8800	SH	DEFINED	01,03	2300
6500									
PERFORMANCE FOOD GROUP CO	COM		713755106	3455	102025	SH	DEFINED	05,01,03	102025
PERFORMANCE FOOD GROUP CO	COM		713755106	2313	68300	SH	DEFINED	07,06,01,03	68300
PERFORMANCE FOOD GROUP CO	COM		713755106	71	2100	SH	DEFINED	08,09,03	2100
PERFORMANCE FOOD GROUP CO	COM		713755106	4736	139870	SH	DEFINED	11,01,03	139870
PERICOM SEMICONDUCTOR CORP	COM		713831105	255	22000	SH	DEFINED	01,03	1820
20180									
PERICOM SEMICONDUCTOR CORP	COM		713831105	3	220	SH	OTHER	01,03	
220									
PERICOM SEMICONDUCTOR CORP	COM		713831105	1012	87350	SH	DEFINED	05,01,03	87350
PERICOM SEMICONDUCTOR CORP	COM		713831105	458	39500	SH	DEFINED	07,06,01,03	39500
PERKINELMER INC	COM		714046109	675	61057	SH	DEFINED	01,03	33557
27500									
PERKINELMER INC	COM		714046109	411	37238	SH	OTHER	01,03	2200
35038									
PERKINELMER INC	COM		714046109	1082	97950	SH	DEFINED	05,01,03	97950
PERKINELMER INC	COM		714046109	414	37425	SH	DEFINED	07,06,01,03	37425
PERKINELMER INC	COM		714046109	7	600	SH	DEFINED	08,09,03	600
PERRIGO CO	COM		714290103	612	47067	SH	DEFINED	05,01,03	47067
PERRIGO CO	COM		714290103	929	71425	SH	DEFINED	07,06,01,03	71425
PERRIGO CO	COM		714290103	2208	169825	SH	DEFINED	08,09,03	169825
PETROLEO BRASILEIRO SA PETRO	SPONSORED AD		71654V101	45	2560	SH	DEFINED	01,03	1720
840									
PETROLEO BRASILEIRO SA PETRO	SPONSORED AD		71654V101	58	3325	SH	OTHER	01,03	1100
2225									
PETROLEO BRASILEIRO SA PETRO	SPONSORED AD		71654V101	2217	127400	SH	OTHER	06,01,03	127400
PETROLEO BRASILEIRO SA PETRO	SPONSORED AD		71654V408	19	1000	SH	OTHER	01,03	
1000									
PETROLEO BRASILEIRO SA PETRO	SPONSORED AD		71654V408	3294	174675	SH	OTHER	06,01,03	174675
PETROLEUM & RES CORP	COM		716549100	46	2028	SH	DEFINED	01,03	424
1604									
PETROLEUM & RES CORP	COM		716549100	189	8313	SH	OTHER	01,03	2590
5723									
PETROLEUM GEO-SVCS A/S	SPONSORED AD		716597109	679	188611	SH	DEFINED	17,16	188611
PETROLEUM GEO-SVCS A/S	SPONSORED AD		716597109	90	25000	SH	CALL	DEFINED	17,16
PETROLEUM GEO-SVCS A/S	SPONSORED AD		716597109	76	21000	SH	PUT	DEFINED	17,16
PETSMART INC	COM		716768106	735	45800	SH	DEFINED	01,03	45800
PETSMART INC	COM		716768106	32	2000	SH	OTHER	01,03	
2000									
PETSMART INC	COM		716768106	27	1700	SH	DEFINED	05,01,03	1700
PETSMART INC	COM		716768106	1163	72500	SH	CALL	DEFINED	08,09,03
PFIZER INC	COM		717081103	581382	16610922	SH	DEFINED	01,03	15478926
1131996									
PFIZER INC	COM		717081103	321463	9184657	SH	OTHER	01,03	5540370
3644287									
PFIZER INC	COM		717081103	102372	2924926	SH	DEFINED	05,01,03	44176
2880750									
PFIZER INC	COM		717081103	104557	2987350	SH	OTHER	05,01,03	2987350
PFIZER INC	COM		717081103	7442	212625	SH	OTHER	06,01,03	212625
PFIZER INC	COM		717081103	69701	1991450	SH	DEFINED	07,06,01,03	1991450
PFIZER INC	COM		717081103	25195	719858	SH	DEFINED	08,09,03	719858
PFIZER INC	COM		717081103	4515	129000	SH	DEFINED	11,01,03	129000
PFIZER INC	COM		717081103	548	15667	SH	DEFINED	13,01,03	15542
125									
PFIZER INC	COM		717081103	35	1000	SH	OTHER	13,01,03	
1000									
PHARMACEUTICAL PROD DEV INC	COM		717124101	962	36510	SH	DEFINED	01,03	8910
27600									
PHARMACEUTICAL PROD DEV INC	COM		717124101	4170	158325	SH	DEFINED	05,01,03	158325
PHARMACEUTICAL PROD DEV INC	COM		717124101	2252	85500	SH	DEFINED	07,06,01,03	85500
PHARMACEUTICAL PROD DEV INC	COM		717124101	3	100	SH	DEFINED	08,09,03	100
PHARMACIA CORP	COM		71713U102	180645	4823620	SH	DEFINED	01,03	4723256
100364									
PHARMACIA CORP	COM		71713U102	66437	1774010	SH	OTHER	01,03	623396
1150614									
PHARMACIA CORP	COM		71713U102	29335	783298	SH	DEFINED	05,01,03	783298
PHARMACIA CORP	COM		71713U102	824	22000	SH	OTHER	05,01,03	22000
PHARMACIA CORP	COM		71713U102	4232	113000	SH	OTHER	06,01,03	113000
PHARMACIA CORP	COM		71713U102	36087	963600	SH	DEFINED	07,06,01,03	963600
PHARMACIA CORP	COM		71713U102	333	8883	SH	DEFINED	08,09,03	8883
PHARMACIA CORP	COM		71713U102	408	10900	SH	CALL	DEFINED	08,09,03
PHARMACIA CORP	COM		71713U102	30	805	SH	DEFINED	13,01,03	105
700									
PHELPS DODGE CORP	COM		717265102	827	20080	SH	DEFINED	01,03	19623
457									
PHELPS DODGE CORP	COM		717265102	501	12164	SH	OTHER	01,03	7746
4418									
PHELPS DODGE CORP	COM		717265102	1168	28360	SH	DEFINED	05,01,03	28360
PHELPS DODGE CORP	COM		717265102	56	1350	SH	OTHER	05,01,03	1350
PHELPS DODGE CORP	COM		717265102	442	10725	SH	DEFINED	07,06,01,03	10725
PHELPS DODGE CORP	COM		717265102	16	400	SH	DEFINED	08,09,03	400

PHILADELPHIA CONS HLDG CORP	COM		717528103	889	19600	SH	DEFINED	01,03	19600	
PHILADELPHIA CONS HLDG CORP 4300	COM		717528103	220	4850	SH	OTHER	01,03	550	
PHILADELPHIA CONS HLDG CORP	COM		717528103	2386	52625	SH	DEFINED	05,01,03	52625	
PHILADELPHIA CONS HLDG CORP	COM		717528103	3101	68400	SH	DEFINED	07,06,01,03	68400	
PHILADELPHIA SUBN CORP 17807	COM	PAR \$0.5	718009608	565	27987	SH	DEFINED	01,03	10180	
PHILADELPHIA SUBN CORP 2975	COM	PAR \$0.5	718009608	60	2975	SH	OTHER	01,03		
PHILADELPHIA SUBN CORP	COM	PAR \$0.5	718009608	3479	172225	SH	DEFINED	05,01,03	172225	
PHILADELPHIA SUBN CORP	COM	PAR \$0.5	718009608	2151	106500	SH	DEFINED	07,06,01,03	106500	
PHILIP MORRIS COS INC 185197	COM		718154107	234478	5368077	SH	DEFINED	01,03	5182880	
PHILIP MORRIS COS INC 1547814	COM		718154107	127605	2921367	SH	OTHER	01,03	1373553	
PHILIP MORRIS COS INC	COM		718154107	5897	135000	SH	CALL	DEFINED	01,03	135000
PHILIP MORRIS COS INC	COM		718154107	3931	90000	SH	PUT	DEFINED	01,03	90000
PHILIP MORRIS COS INC	COM		718154107	59351	1358769	SH	DEFINED	05,01,03	1358769	
PHILIP MORRIS COS INC	COM		718154107	1594	36500	SH	OTHER	05,01,03	36500	
PHILIP MORRIS COS INC	COM		718154107	14384	329300	SH	OTHER	06,01,03	329300	
PHILIP MORRIS COS INC	COM		718154107	55596	1272798	SH	DEFINED	07,06,01,03	1272798	
PHILIP MORRIS COS INC	COM		718154107	5559	127275	SH	DEFINED	08,09,03	127275	
PHILIP MORRIS COS INC	COM		718154107	3931	90000	SH	CALL	DEFINED	08,09,03	90000
PHILIP MORRIS COS INC	COM		718154107	1424	32600	SH	PUT	DEFINED	08,09,03	32600
PHILIP MORRIS COS INC	COM		718154107	9	200	SH	OTHER	13,01,03	200	
PHILLIPS PETE CO 41519	COM		718507106	19957	338950	SH	DEFINED	01,03	297431	
PHILLIPS PETE CO 92270	COM		718507106	8757	148727	SH	OTHER	01,03	56457	
PHILLIPS PETE CO	COM		718507106	17182	291821	SH	DEFINED	05,01,03	291821	
PHILLIPS PETE CO	COM		718507106	384	6520	SH	OTHER	05,01,03	6520	
PHILLIPS PETE CO	COM		718507106	12466	211719	SH	DEFINED	07,06,01,03	211719	
PHILLIPS PETE CO	COM		718507106	124	2100	SH	DEFINED	08,09,03	2100	
PHILLIPS VAN HEUSEN CORP 7000	COM		718592108	136	8700	SH	DEFINED	01,03	1700	
PHILLIPS VAN HEUSEN CORP	COM		718592108	1067	68375	SH	DEFINED	05,01,03	68375	
PHILLIPS VAN HEUSEN CORP	COM		718592108	669	42900	SH	DEFINED	07,06,01,03	42900	
PHOENIX COS INC NEW 549	COM		71902E109	1116	60841	SH	DEFINED	01,03	60292	
PHOENIX COS INC NEW 4131	COM		71902E109	133	7243	SH	OTHER	01,03	3112	
PHOENIX COS INC NEW	COM		71902E109	1285	70012	SH	DEFINED	05,01,03	70012	
PHOENIX COS INC NEW	COM		71902E109	5712	311300	SH	OTHER	06,01,03	311300	
PHOENIX COS INC NEW	COM		71902E109	4413	240488	SH	DEFINED	07,06,01,03	240488	
PHOENIX COS INC NEW	COM		71902E109		18	SH	DEFINED	08,09,03	18	
PHOENIX COS INC NEW	COM		71902E109	43	2325	SH	DEFINED	13,01,03	2325	
PHOENIX TECHNOLOGY LTD	COM		719153108	9	900	SH	DEFINED	01,03	900	
PHOENIX TECHNOLOGY LTD	COM		719153108	533	53250	SH	DEFINED	05,01,03	53250	
PHOENIX TECHNOLOGY LTD	COM		719153108	404	40400	SH	DEFINED	07,06,01,03	40400	
PHOTOELECTRON CORP	COM		719320103	35	10000	SH	DEFINED	01,03	10000	
PHOTON DYNAMICS INC	COM		719364101	33	1100	SH	DEFINED	01,03	1100	
PHOTON DYNAMICS INC 300	COM		719364101	102	3400	SH	OTHER	01,03	3100	
PHOTON DYNAMICS INC	COM		719364101	1067	35575	SH	DEFINED	05,01,03	35575	
PHOTON DYNAMICS INC	COM		719364101	792	26400	SH	DEFINED	07,06,01,03	26400	
PHOTON DYNAMICS INC	COM		719364101	1130	37660	SH	DEFINED	08,09,03	37660	
PHOTRONICS INC	NOTE	6.000%	719405AA0	1436	1500000	PRN	DEFINED	08,09,03	1500000	
PHOTRONICS INC 12200	COM		719405102	313	16500	SH	DEFINED	01,03	4300	
PHOTRONICS INC	COM		719405102	1577	83250	SH	DEFINED	05,01,03	83250	
PHOTRONICS INC	COM		719405102	909	48000	SH	DEFINED	07,06,01,03	48000	
PIEDMONT NAT GAS INC	COM		720186105	1284	34719	SH	DEFINED	01,03	34719	
PIEDMONT NAT GAS INC 13450	COM		720186105	1671	45184	SH	OTHER	01,03	31734	
PIEDMONT NAT GAS INC	COM		720186105	2970	80325	SH	DEFINED	05,01,03	80325	
PIEDMONT NAT GAS INC	COM		720186105	1906	51550	SH	DEFINED	07,06,01,03	51550	
PIER 1 IMPORTS INC 48100	COM		720279108	1279	60900	SH	DEFINED	01,03	12800	
PIER 1 IMPORTS INC 800	COM		720279108	17	800	SH	OTHER	01,03		
PIER 1 IMPORTS INC	COM		720279108	5789	275645	SH	DEFINED	05,01,03	275645	
PIER 1 IMPORTS INC	COM		720279108	3051	145300	SH	DEFINED	07,06,01,03	145300	
PINNACLE ENTMT INC 7200	COM		723456109	77	7200	SH	DEFINED	01,03		
PINNACLE ENTMT INC	COM		723456109	673	63300	SH	DEFINED	05,01,03	63300	
PINNACLE ENTMT INC	COM		723456109	427	40200	SH	DEFINED	07,06,01,03	40200	
PINNACLE SYS INC	COM		723481107	1322	120300	SH	DEFINED	05,01,03	120300	
PINNACLE SYS INC	COM		723481107	1002	91200	SH	DEFINED	07,06,01,03	91200	
PINNACLE SYS INC	COM		723481107	9	802	SH	DEFINED	08,09,03	802	
PINNACLE WEST CAP CORP 500	COM		723484101	157	3983	SH	DEFINED	01,03	3483	
PINNACLE WEST CAP CORP 1419	COM		723484101	182	4619	SH	OTHER	01,03	3200	
PINNACLE WEST CAP CORP	COM		723484101	1101	27875	SH	DEFINED	05,01,03	27875	
PINNACLE WEST CAP CORP	COM		723484101	57	1450	SH	OTHER	05,01,03	1450	

PINNACLE WEST CAP CORP	COM	723484101	406	10275	SH	DEFINED 07,06,01,03	10275
PINNACLE WEST CAP CORP	COM	723484101	16	400	SH	DEFINED 08,09,03	400
PIONEER NAT RES CO	COM	723787107	283	10862	SH	DEFINED 01,03	10862
PIONEER NAT RES CO	COM	723787107	195	7488	SH	OTHER 01,03	500
6988							
PIONEER NAT RES CO	COM	723787107	1990	76373	SH	DEFINED 05,01,03	76373
PIONEER NAT RES CO	COM	723787107	2976	114250	SH	DEFINED 07,06,01,03	114250
PIONEER STD ELECTRS INC	COM	723877106	170	16400	SH	DEFINED 01,03	4600
11800							
PIONEER STD ELECTRS INC	COM	723877106	885	85175	SH	DEFINED 05,01,03	85175
PIONEER STD ELECTRS INC	COM	723877106	511	49200	SH	DEFINED 07,06,01,03	49200
PIONEER STD ELECTRS INC	COM	723877106	37	3600	SH	DEFINED 08,09,03	3600
PITNEY BOWES INC	COM	724479100	8993	226405	SH	DEFINED 01,03	165665
60740							
PITNEY BOWES INC	COM	724479100	8689	218760	SH	OTHER 01,03	183717
35043							
PITNEY BOWES INC	COM	724479100	3132	78860	SH	DEFINED 05,01,03	78860
PITNEY BOWES INC	COM	724479100	169	4250	SH	OTHER 05,01,03	4250
PITNEY BOWES INC	COM	724479100	1157	29125	SH	DEFINED 07,06,01,03	29125
PITNEY BOWES INC	COM	724479100	48	1200	SH	DEFINED 08,09,03	1200
PITTSTON CO	COM BRINKS G	725701106	48	2007	SH	DEFINED 01,03	2007
PITTSTON CO	COM BRINKS G	725701106	10	408	SH	OTHER 01,03	
408							
PITTSTON CO	COM BRINKS G	725701106	857	35721	SH	DEFINED 05,01,03	35721
PITTSTON CO	COM BRINKS G	725701106	1283	53475	SH	DEFINED 07,06,01,03	53475
PLACER DOME INC	COM	725906101	155	13854	SH	DEFINED 01,03	12854
1000							
PLACER DOME INC	COM	725906101	188	16755	SH	OTHER 01,03	2239
14516							
PLACER DOME INC	COM	725906101	1172	104570	SH	DEFINED 05,01,03	104570
PLACER DOME INC	COM	725906101	63	5650	SH	OTHER 05,01,03	5650
PLACER DOME INC	COM	725906101	448	39925	SH	DEFINED 07,06,01,03	39925
PLACER DOME INC	COM	725906101	435	38800	SH	DEFINED 08,09,03	38800
PLAINS ALL AMERN PIPELINE L	UNIT LTD PAR	726503105	178	6900	SH	DEFINED 01,03	6900
PLAINS ALL AMERN PIPELINE L	UNIT LTD PAR	726503105	112	4345	SH	OTHER 01,03	45
4300							
PLAINS ALL AMERN PIPELINE L	UNIT LTD PAR	726503105	170	6600	SH	DEFINED 08,09,03	6600
PLAINS RES INC	COM PAR \$0.1	726540503	726	27130	SH	DEFINED 01,03	8030
19100							
PLAINS RES INC	COM PAR \$0.1	726540503	2194	82025	SH	DEFINED 05,01,03	82025
PLAINS RES INC	COM PAR \$0.1	726540503	990	37000	SH	DEFINED 07,06,01,03	37000
PLAINS RES INC	COM PAR \$0.1	726540503	59	2200	SH	DEFINED 08,09,03	2200
PLANAR SYS INC	COM	726900103	98	5100	SH	DEFINED 01,03	900
4200							
PLANAR SYS INC	COM	726900103	616	31975	SH	DEFINED 05,01,03	31975
PLANAR SYS INC	COM	726900103	385	20000	SH	DEFINED 07,06,01,03	20000
PLANTRONICS INC NEW	COM	727493108	78	4100	SH	DEFINED 01,03	4100
PLANTRONICS INC NEW	COM	727493108	40	2100	SH	OTHER 01,03	
2100							
PLANTRONICS INC NEW	COM	727493108	572	30101	SH	DEFINED 05,01,03	30101
PLANTRONICS INC NEW	COM	727493108	869	45700	SH	DEFINED 07,06,01,03	45700
PLEXUS CORP	COM	729132100	476	26282	SH	DEFINED 01,03	25328
554 400							
PLEXUS CORP	COM	729132100	7	400	SH	OTHER 01,03	
400							
PLEXUS CORP	COM	729132100	1685	93118	SH	DEFINED 05,01,03	93118
PLEXUS CORP	COM	729132100	4895	270424	SH	DEFINED 07,06,01,03	270424
PLUM CREEK TIMBER CO INC	COM	729251108	1802	58683	SH	DEFINED 01,03	53132
5551							
PLUM CREEK TIMBER CO INC	COM	729251108	3107	101211	SH	OTHER 01,03	73746
27465							
PLUM CREEK TIMBER CO INC	COM	729251108	1883	61339	SH	DEFINED 05,01,03	61339
PLUM CREEK TIMBER CO INC	COM	729251108	95	3100	SH	OTHER 05,01,03	3100
PLUM CREEK TIMBER CO INC	COM	729251108	686	22350	SH	DEFINED 07,06,01,03	22350
PLUM CREEK TIMBER CO INC	COM	729251108	743	24200	SH	DEFINED 08,09,03	24200
POGO PRODUCING CO	COM	730448107	45	1384	SH	DEFINED 01,03	
1384							
POGO PRODUCING CO	COM	730448107	65	2000	SH	OTHER 01,03	1384
616							
POGO PRODUCING CO	COM	730448107	3647	111800	SH	DEFINED 05,01,03	111800
POGO PRODUCING CO	COM	730448107	2747	84200	SH	DEFINED 07,06,01,03	84200
POLARIS INDS INC	COM	731068102	897	13800	SH	DEFINED 01,03	3000
10800							
POLARIS INDS INC	COM	731068102	49	752	SH	OTHER 01,03	
752							
POLARIS INDS INC	COM	731068102	4242	65260	SH	DEFINED 05,01,03	65260
POLARIS INDS INC	COM	731068102	2340	36000	SH	DEFINED 07,06,01,03	36000
POLARIS INDS INC	COM	731068102	5727	88100	SH	DEFINED 11,01,03	88100
POLYCOM INC	COM	73172K104	105	8750	SH	DEFINED 01,03	8750
POLYCOM INC	COM	73172K104		27	SH	OTHER 01,03	27
POLYCOM INC	COM	73172K104	795	66288	SH	DEFINED 05,01,03	66288
POLYCOM INC	COM	73172K104	1183	98650	SH	DEFINED 07,06,01,03	98650
POLYCOM INC	COM	73172K104	108	9000	SH	DEFINED 08,09,03	9000
POLYCOM INC	COM	73172K104	5	400	SH	DEFINED 08,09,03	400
POLYCOM INC	COM	73172K104	30	2500	SH	CALL PUT DEFINED 08,09,03	2500

POLYCOM INC	COM	73172K104	785	65500 SH	DEFINED 17,16	65500
POLYMEDICA CORP 2400	COM	731738100	95	3709 SH	DEFINED 01,03	1309
POLYMEDICA CORP	COM	731738100	732	28675 SH	DEFINED 05,01,03	28675
POLYMEDICA CORP	COM	731738100	480	18800 SH	DEFINED 07,06,01,03	18800
POLYMEDICA CORP	COM	731738100	485	19000 SH	CALL DEFINED 08,09,03	19000
POLYONE CORP 37000	COM	73179P106	486	43200 SH	DEFINED 01,03	6200
POLYONE CORP	COM	73179P106	2739	243450 SH	DEFINED 05,01,03	243450
POLYONE CORP	COM	73179P106	1592	141500 SH	DEFINED 07,06,01,03	141500
POPE & TALBOT INC 8	COM	732827100	22	1200 SH	DEFINED 01,03	1192
POPE & TALBOT INC 4532	COM	732827100	85	4532 SH	OTHER 01,03	
POPE & TALBOT INC	COM	732827100	649	34665 SH	DEFINED 05,01,03	34665
POPE & TALBOT INC	COM	732827100	453	24200 SH	DEFINED 07,06,01,03	24200
POPULAR INC 110	COM	733174106	4	110 SH	DEFINED 01,03	
POPULAR INC 3000 4990	COM	733174106	273	8100 SH	OTHER 01,03	110
PORTAL SOFTWARE INC 2500	COM	736126103	9	12500 SH	OTHER 01,03	10000
PORTAL SOFTWARE INC 62000	COM	736126103	47	62000 SH	OTHER 16	
PORTUGAL TELECOM SGPS S A	SPONSORED AD	737273102	23	3214 SH	DEFINED 01,03	3214
PORTUGAL TELECOM SGPS S A	SPONSORED AD	737273102	40	5599 SH	OTHER 01,03	5599
PORTUGAL TELECOM SGPS S A	SPONSORED AD	737273102	2026	285000 SH	OTHER 06,01,03	285000
POTLATCH CORP 16000	COM	737628107	702	20640 SH	DEFINED 01,03	4640
POTLATCH CORP 15000	COM	737628107	928	27276 SH	OTHER 01,03	12276
POTLATCH CORP	COM	737628107	627	18434 SH	DEFINED 05,01,03	18434
POTLATCH CORP	COM	737628107	952	27975 SH	DEFINED 07,06,01,03	27975
POTOMAC ELEC PWR CO 1400	COM	737679100	2018	93952 SH	DEFINED 01,03	92552
POTOMAC ELEC PWR CO 53659	COM	737679100	2518	117237 SH	OTHER 01,03	63578
POTOMAC ELEC PWR CO	COM	737679100	1494	69558 SH	DEFINED 05,01,03	69558
POTOMAC ELEC PWR CO	COM	737679100	2268	105600 SH	DEFINED 07,06,01,03	105600
POTOMAC ELEC PWR CO	COM	737679100	1	54 SH	DEFINED 08,09,03	54
POWER INTEGRATIONS INC 3600	COM	739276103	174	9700 SH	DEFINED 01,03	6100
POWER INTEGRATIONS INC	COM	739276103	1164	65025 SH	DEFINED 05,01,03	65025
POWER INTEGRATIONS INC	COM	739276103	786	43900 SH	DEFINED 07,06,01,03	43900
POWER INTEGRATIONS INC	COM	739276103	33	1850 SH	DEFINED 08,09,03	1850
POWER-ONE INC 90	COM	739308104	3	447 SH	DEFINED 01,03	357
POWER-ONE INC	COM	739308104	156	25050 SH	DEFINED 05,01,03	25050
POWER-ONE INC	COM	739308104	8	1350 SH	OTHER 05,01,03	1350
POWER-ONE INC	COM	739308104	60	9575 SH	DEFINED 07,06,01,03	9575
POWER-ONE INC	COM	739308104	2	400 SH	DEFINED 08,09,03	400
POWERWAVE TECHNOLOGIES INC	COM	739363109	55	6050 SH	DEFINED 01,03	6050
POWERWAVE TECHNOLOGIES INC 3985	COM	739363109	37	3985 SH	OTHER 01,03	
POWERWAVE TECHNOLOGIES INC	COM	739363109	389	42468 SH	DEFINED 05,01,03	42468
POWERWAVE TECHNOLOGIES INC	COM	739363109	591	64475 SH	DEFINED 07,06,01,03	64475
PRAXAIR INC 30975	COM	74005P104	6882	120804 SH	DEFINED 01,03	89829
PRAXAIR INC 17997	COM	74005P104	1030	18077 SH	OTHER 01,03	80
PRAXAIR INC	COM	74005P104	8235	144550 SH	DEFINED 05,01,03	144550
PRAXAIR INC	COM	74005P104	158	2775 SH	OTHER 05,01,03	2775
PRAXAIR INC	COM	74005P104	2260	39675 SH	DEFINED 07,06,01,03	39675
PRAXAIR INC	COM	74005P104	46	800 SH	DEFINED 08,09,03	800
PRE PAID LEGAL SVCS INC 18600	COM	740065107	474	23800 SH	DEFINED 01,03	5200
PRE PAID LEGAL SVCS INC	COM	740065107	1430	71875 SH	DEFINED 05,01,03	71875
PRE PAID LEGAL SVCS INC	COM	740065107	621	31200 SH	DEFINED 07,06,01,03	31200
PRECISION CASTPARTS CORP 200	COM	740189105	68	2050 SH	DEFINED 01,03	1850
PRECISION CASTPARTS CORP	COM	740189105	7	200 SH	OTHER 01,03	200
PRECISION CASTPARTS CORP	COM	740189105	1111	33678 SH	DEFINED 05,01,03	33678
PRECISION CASTPARTS CORP	COM	740189105	1688	51150 SH	DEFINED 07,06,01,03	51150
PRECISION DRILLING CORP	COM	74022D100	388	11175 SH	DEFINED 01,03	11175
PRECISION DRILLING CORP 500	COM	74022D100	35	1020 SH	OTHER 01,03	520
PRECISION DRILLING CORP	COM	74022D100	1189	34237 SH	DEFINED 05,01,03	34237
PRECISION DRILLING CORP	COM	74022D100	4099	117988 SH	DEFINED 07,06,01,03	117988
PRECISION DRILLING CORP	COM	74022D100	69	2000 SH	CALL DEFINED 08,09,03	2000
PRESIDENTIAL LIFE CORP 3500	COM	740884101	95	4700 SH	DEFINED 01,03	1200
PRESIDENTIAL LIFE CORP	COM	740884101	1375	67850 SH	DEFINED 05,01,03	67850
PRESIDENTIAL LIFE CORP	COM	740884101	924	45600 SH	DEFINED 07,06,01,03	45600
PRESIDENTIAL LIFE CORP	COM	740884101	76	3750 SH	DEFINED 08,09,03	3750
PRESSTEK INC	COM	741113104	4	890 SH	DEFINED 01,03	890

PROSOFTTRAINING	COM	743477101	3	8000	SH	DEFINED	01,03	8000
PROSOFTTRAINING	COM	743477101	10	25472	SH	DEFINED	05,01,03	25472
PROTECTIVE LIFE CORP	COM	743674103	154	4660	SH	DEFINED	01,03	4660
PROTECTIVE LIFE CORP	COM	743674103	282	8510	SH	OTHER	01,03	8510
PROTECTIVE LIFE CORP	COM	743674103	1522	45991	SH	DEFINED	05,01,03	45991
PROTECTIVE LIFE CORP	COM	743674103	7428	224425	SH	DEFINED	07,06,01,03	224425
PROTEIN DESIGN LABS INC 15000000	NOTE	5.500% 74369LAB9	11963	15000000	PRN	OTHER	16	
PROTEIN DESIGN LABS INC	COM	74369L103	75	6895	SH	DEFINED	01,03	6895
PROTEIN DESIGN LABS INC 1100	COM	74369L103	15	1350	SH	OTHER	01,03	250
PROTEIN DESIGN LABS INC	COM	74369L103	626	57629	SH	DEFINED	05,01,03	57629
PROTEIN DESIGN LABS INC	COM	74369L103	950	87500	SH	DEFINED	07,06,01,03	87500
PROTEIN DESIGN LABS INC	COM	74369L103	56	5153	SH	DEFINED	08,09,03	5153
PROVIDENT BANKSHARES CORP 820	COM	743859100	606	25586	SH	DEFINED	01,03	24766
PROVIDENT BANKSHARES CORP 8180	COM	743859100	194	8180	SH	OTHER	01,03	
PROVIDENT BANKSHARES CORP	COM	743859100	1568	66185	SH	DEFINED	05,01,03	66185
PROVIDENT BANKSHARES CORP	COM	743859100	944	39835	SH	DEFINED	07,06,01,03	39835
PROVIDENT FINL GROUP INC	COM	743866105	52	1800	SH	DEFINED	01,03	1800
PROVIDENT FINL GROUP INC	COM	743866105	928	31992	SH	DEFINED	05,01,03	31992
PROVIDENT FINL GROUP INC	COM	743866105	1554	53575	SH	DEFINED	07,06,01,03	53575
PROVINCE HEALTHCARE CO 6300	COM	743977100	1551	69350	SH	DEFINED	01,03	63050
PROVINCE HEALTHCARE CO	COM	743977100	6777	303086	SH	DEFINED	05,01,03	303086
PROVINCE HEALTHCARE CO	COM	743977100	17335	775263	SH	DEFINED	07,06,01,03	775263
PROVINCE HEALTHCARE CO	COM	743977100	483	21600	SH	DEFINED	08,09,03	21600
PROVINCE HEALTHCARE CO	COM	743977100	3262	145900	SH	DEFINED	11,01,03	145900
PROVIDIAN FINL CORP	NOTE	3.250% 74406AAA0	627	910000	PRN	DEFINED	08,09,03	910000
PROVIDIAN FINL CORP	COM	74406A102	751	127669	SH	DEFINED	01,03	127669
PROVIDIAN FINL CORP 8501	COM	74406A102	395	67098	SH	OTHER	01,03	58597
PROVIDIAN FINL CORP	COM	74406A102	541	91983	SH	DEFINED	05,01,03	91983
PROVIDIAN FINL CORP	COM	74406A102	29	4925	SH	OTHER	05,01,03	4925
PROVIDIAN FINL CORP	COM	74406A102	206	34950	SH	DEFINED	07,06,01,03	34950
PROVIDIAN FINL CORP	COM	74406A102	8	1400	SH	DEFINED	08,09,03	1400
PROVIDIAN FINL CORP	COM	74406A102	270	46000	SH	CALL	DEFINED 08,09,03	46000
PROVIDIAN FINL CORP	COM	74406A102	7	1270	SH	DEFINED	13,01,03	1270
PROVIDIAN FINL CORP	COM	74406A102	200	34000	SH	DEFINED	17,16	34000
PROXIM CORP 4535	CL A	744283102	328	109208	SH	DEFINED	01,03	104673
PROXIM CORP	CL A	744283102	894	298088	SH	DEFINED	05,01,03	298088
PROXIM CORP	CL A	744283102	3084	1028219	SH	DEFINED	07,06,01,03	1028219
PRUDENTIAL FINL INC 12802	COM	744320102	4125	123640	SH	DEFINED	01,03	110838
PRUDENTIAL FINL INC 2897	COM	744320102	575	17244	SH	OTHER	01,03	14347
PRUDENTIAL FINL INC	COM	744320102	5340	160079	SH	DEFINED	05,01,03	160079
PRUDENTIAL FINL INC	COM	744320102	9074	272000	SH	OTHER	06,01,03	272000
PRUDENTIAL FINL INC	COM	744320102	7021	210456	SH	DEFINED	07,06,01,03	210456
PRUDENTIAL FINL INC	COM	744320102	1702	51030	SH	DEFINED	08,09,03	51030
PUBLIC SVC ENTERPRISE GROUP 15307	COM	744573106	2135	49303	SH	DEFINED	01,03	33996
PUBLIC SVC ENTERPRISE GROUP 5407	COM	744573106	1465	33843	SH	OTHER	01,03	28436
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	10184	235185	SH	DEFINED	05,01,03	235185
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	155	3575	SH	OTHER	05,01,03	3575
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	12048	278250	SH	DEFINED	07,06,01,03	278250
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	43	1000	SH	DEFINED	08,09,03	1000
PUGET ENERGY INC NEW 200	COM	745310102	212	10244	SH	DEFINED	01,03	10044
PUGET ENERGY INC NEW 4800	COM	745310102	646	31304	SH	OTHER	01,03	26504
PUGET ENERGY INC NEW	COM	745310102	1171	56687	SH	DEFINED	05,01,03	56687
PUGET ENERGY INC NEW	COM	745310102	1777	86075	SH	DEFINED	07,06,01,03	86075
PULTE HOMES INC 370	COM	745867101	401	6976	SH	DEFINED	01,03	6606
PULTE HOMES INC 600	COM	745867101	34	600	SH	OTHER	01,03	
PULTE HOMES INC	COM	745867101	1133	19705	SH	DEFINED	05,01,03	19705
PULTE HOMES INC	COM	745867101	42	725	SH	OTHER	05,01,03	725
PULTE HOMES INC	COM	745867101	424	7375	SH	DEFINED	07,06,01,03	7375
PULTE HOMES INC	COM	745867101	69	1200	SH	DEFINED	08,09,03	1200
PULTE HOMES INC	COM	745867101	7472	130000	SH	CALL	DEFINED 08,09,03	130000
PUMATECH INC	COM	745887109		38	SH	DEFINED	01,03	38
PUMATECH INC	COM	745887109	66	117412	SH	DEFINED	08,09,03	117412
PUTNAM HIGH INCOME CONV&BD F	SH BEN INT	746779107	1	150	SH	DEFINED	01,03	150
PUTNAM HIGH INCOME CONV&BD F	SH BEN INT	746779107	80	12500	SH	OTHER	01,03	12500
PUTNAM HIGH YIELD MUN TR	SH BEN INT	746781103	27	3497	SH	DEFINED	01,03	3497
PUTNAM HIGH YIELD MUN TR 13925	SH BEN INT	746781103	114	14675	SH	OTHER	01,03	750
PUTNAM MANAGED MUN INCOM TR	COM	746823103	66	8300	SH	DEFINED	01,03	8300
PUTNAM MANAGED MUN INCOM TR	COM	746823103	88	11000	SH	OTHER	01,03	11000
PUTNAM MASTER INCOME TR	SH BEN INT	74683K104	48	6900	SH	DEFINED	01,03	6900

PUTNAM MASTER INCOME TR 250	SH BEN INT	74683K104	36	5250	SH	OTHER	01,03	5000
PUTNAM MUN BD FD INC	SH BEN INT	74683V100	10	784	SH	DEFINED	01,03	784
PUTNAM MUN BD FD INC	SH BEN INT	74683V100	152	11918	SH	OTHER	01,03	11918
PUTNAM PREMIER INCOME TR	SH BEN INT	746853100	20	3225	SH	DEFINED	01,03	3225
PUTNAM PREMIER INCOME TR 1142	SH BEN INT	746853100	97	15542	SH	OTHER	01,03	14400
QRS CORP 9600	COM	74726X105	75	9600	SH	DEFINED	01,03	
QRS CORP	COM	74726X105	424	54375	SH	DEFINED	05,01,03	54375
QRS CORP	COM	74726X105	193	24800	SH	DEFINED	07,06,01,03	24800
QLOGIC CORP	COM	747277101	1970	51696	SH	DEFINED	01,03	51696
QLOGIC CORP 110	COM	747277101	6	150	SH	OTHER	01,03	40
QLOGIC CORP	COM	747277101	1206	31660	SH	DEFINED	05,01,03	31660
QLOGIC CORP	COM	747277101	429	11250	SH	DEFINED	07,06,01,03	11250
QLOGIC CORP	COM	747277101	230	6032	SH	DEFINED	08,09,03	6032
QLOGIC CORP	COM	747277101	1143	30000	SH	CALL	DEFINED 08,09,03	30000
QLOGIC CORP	COM	747277101	76	2000	SH	PUT	DEFINED 08,09,03	2000
QUAKER CHEM CORP 500	COM	747316107	59	2400	SH	DEFINED	01,03	1900
QUAKER CHEM CORP 1800	COM	747316107	44	1800	SH	OTHER	01,03	
QUAKER CHEM CORP	COM	747316107	560	22850	SH	DEFINED	05,01,03	22850
QUAKER CHEM CORP	COM	747316107	348	14200	SH	DEFINED	07,06,01,03	14200
QUALCOMM INC 48646	COM	747525103	39184	1425394	SH	DEFINED	01,03	1376748
QUALCOMM INC 84938	COM	747525103	6319	229859	SH	OTHER	01,03	144921
QUALCOMM INC	COM	747525103	8764	318825	SH	DEFINED	05,01,03	318825
QUALCOMM INC	COM	747525103	2971	108080	SH	DEFINED	07,06,01,03	108080
QUALCOMM INC	COM	747525103	2645	96225	SH	DEFINED	08,09,03	96225
QUALCOMM INC 831620	COM	747525103	265396	9654289	SH	DEFINED	11,06,01,03	8822669
QUALCOMM INC	COM	747525103	37	1345	SH	DEFINED	13,01,03	1345
QUANTA SVCS INC	COM	74762E102	63	6364	SH	DEFINED	01,03	6364
QUANTA SVCS INC 5115	COM	74762E102	52	5315	SH	OTHER	01,03	200
QUANTA SVCS INC	COM	74762E102	25	2500	SH	PUT	DEFINED 01,03	2500
QUANTA SVCS INC	COM	74762E102	449	45492	SH	DEFINED	05,01,03	45492
QUANTA SVCS INC	COM	74762E102	674	68325	SH	DEFINED	07,06,01,03	68325
QUANEX CORP 13200	COM	747620102	2195	50233	SH	DEFINED	01,03	37033
QUANEX CORP	COM	747620102	2118	48475	SH	DEFINED	05,01,03	48475
QUANEX CORP	COM	747620102	961	22000	SH	DEFINED	07,06,01,03	22000
QUANTUM CORP 9000	COM DSSG	747906204	173	41300	SH	DEFINED	01,03	32300
QUANTUM CORP	COM DSSG	747906204	35	8300	SH	OTHER	01,03	8300
QUANTUM CORP	COM DSSG	747906204	425	101076	SH	DEFINED	05,01,03	101076
QUANTUM CORP	COM DSSG	747906204	644	153450	SH	DEFINED	07,06,01,03	153450
QUEST DIAGNOSTICS INC	BCV 1.750%	74834LAF7	909	784000	PRN	DEFINED	08,09,03	784000
QUEST DIAGNOSTICS INC 100	COM	74834L100	552	6416	SH	DEFINED	01,03	6316
QUEST DIAGNOSTICS INC 8150	COM	74834L100	910	10570	SH	OTHER	01,03	2420
QUEST DIAGNOSTICS INC	COM	74834L100	5476	63641	SH	DEFINED	05,01,03	63641
QUEST DIAGNOSTICS INC	COM	74834L100	8359	97139	SH	DEFINED	07,06,01,03	97139
QUEST DIAGNOSTICS INC	COM	74834L100	6816	79205	SH	DEFINED	08,09,03	79205
QUEST DIAGNOSTICS INC 362625	COM	74834L100	379186	4406574	SH	DEFINED	11,06,01,03	4043949
QUEST SOFTWARE INC	COM	74834T103	998	68700	SH	DEFINED	01,03	68700
QUEST SOFTWARE INC	COM	74834T103	1266	87134	SH	DEFINED	05,01,03	87134
QUEST SOFTWARE INC	COM	74834T103	6922	476378	SH	DEFINED	07,06,01,03	476378
QUESTAR CORP 10600	COM	748356102	2092	84678	SH	DEFINED	01,03	74078
QUESTAR CORP 3323	COM	748356102	714	28899	SH	OTHER	01,03	25576
QUESTAR CORP	COM	748356102	1314	53189	SH	DEFINED	05,01,03	53189
QUESTAR CORP	COM	748356102	1990	80575	SH	DEFINED	07,06,01,03	80575
QUICKLOGIC CORP	COM	74837P108	44	12114	SH	DEFINED	08,09,03	12114
QUIKSILVER INC	COM	74838C106	1128	45500	SH	DEFINED	05,01,03	45500
QUIKSILVER INC	COM	74838C106	856	34500	SH	DEFINED	07,06,01,03	34500
QUINTILES TRANSNATIONAL CORP 340	COM	748767100	72	5740	SH	DEFINED	01,03	5000
QUINTILES TRANSNATIONAL CORP 400	COM	748767100	5	400	SH	OTHER	01,03	
QUINTILES TRANSNATIONAL CORP	COM	748767100	477	38230	SH	DEFINED	05,01,03	38230
QUINTILES TRANSNATIONAL CORP	COM	748767100	25	2000	SH	OTHER	05,01,03	2000
QUINTILES TRANSNATIONAL CORP	COM	748767100	180	14375	SH	DEFINED	07,06,01,03	14375
QUINTILES TRANSNATIONAL CORP	COM	748767100	11	890	SH	DEFINED	08,09,03	890
QWEST COMMUNICATIONS INTL IN 19611	COM	749121109	1380	492945	SH	DEFINED	01,03	473334
QWEST COMMUNICATIONS INTL IN 113036	COM	749121109	667	238096	SH	OTHER	01,03	125060
QWEST COMMUNICATIONS INTL IN	COM	749121109	1487	531161	SH	DEFINED	05,01,03	531161

QWEST COMMUNICATIONS INTL IN	COM		749121109	78	27900	SH	OTHER	05,01,03	27900	
QWEST COMMUNICATIONS INTL IN	COM		749121109	568	202925	SH	DEFINED	07,06,01,03	202925	
QWEST COMMUNICATIONS INTL IN	COM		749121109	161	57636	SH	DEFINED	08,09,03	57636	
QWEST COMMUNICATIONS INTL IN	COM		749121109	196	70000	SH	CALL	DEFINED	08,09,03	70000
QWEST COMMUNICATIONS INTL IN	COM		749121109	49	17500	SH	PUT	DEFINED	08,09,03	17500
RCN CORP	COM		749361101	43	31083	SH	DEFINED	08,09,03	31083	
R H DONNELLEY CORP 9200	COM NEW		74955W307	527	18829	SH	DEFINED	01,03	9629	
R H DONNELLEY CORP 4671	COM NEW		74955W307	183	6560	SH	OTHER	01,03	1889	
R H DONNELLEY CORP	COM NEW		74955W307	16	560	SH	DEFINED	05,01,03	560	
R G S ENERGY GROUP INC 21482 218	COM		74956K104	1391	35485	SH	DEFINED	01,03	13785	
R G S ENERGY GROUP INC 1668	COM		74956K104	65	1668	SH	OTHER	01,03		
R G S ENERGY GROUP INC	COM		74956K104	1635	41700	SH	DEFINED	05,01,03	41700	
R G S ENERGY GROUP INC	COM		74956K104	2113	53900	SH	DEFINED	07,06,01,03	53900	
RLI CORP	COM		749607107	1037	20325	SH	DEFINED	05,01,03	20325	
RLI CORP	COM		749607107	780	15300	SH	DEFINED	07,06,01,03	15300	
RPM INC OHIO	COM		749685103	210	13785	SH	DEFINED	01,03	13785	
RPM INC OHIO 26825	COM		749685103	507	33275	SH	OTHER	01,03	6450	
RPM INC OHIO	COM		749685103	1151	75478	SH	DEFINED	05,01,03	75478	
RPM INC OHIO	COM		749685103	1722	112925	SH	DEFINED	07,06,01,03	112925	
RSA SEC INC	COM		749719100	1	200	SH	DEFINED	01,03	200	
RSA SEC INC	COM		749719100	8	1670	SH	OTHER	01,03	1670	
RSA SEC INC	COM		749719100	177	36752	SH	DEFINED	05,01,03	36752	
RSA SEC INC	COM		749719100	268	55800	SH	DEFINED	07,06,01,03	55800	
RSA SEC INC	COM		749719100	1494	310700	SH	DEFINED	08,09,03	310700	
RSA SEC INC	COM		749719100	2179	453000	SH	PUT	DEFINED	08,09,03	453000
RTI INTL METALS INC 9800	COM		74973W107	124	10200	SH	DEFINED	01,03	400	
RTI INTL METALS INC	COM		74973W107	656	54025	SH	DEFINED	05,01,03	54025	
RTI INTL METALS INC	COM		74973W107	391	32200	SH	DEFINED	07,06,01,03	32200	
RF MICRODEVICES INC	NOTE	3.750%	749941AB6	5387	6884000	PRN	DEFINED	08,09,03	6884000	
RF MICRODEVICES INC	COM		749941100	1920	251950	SH	DEFINED	01,03	251950	
RF MICRODEVICES INC 9700	COM		749941100	259	34040	SH	OTHER	01,03	24340	
RF MICRODEVICES INC	COM		749941100	1274	167237	SH	DEFINED	05,01,03	167237	
RF MICRODEVICES INC	COM		749941100	3782	496350	SH	DEFINED	07,06,01,03	496350	
RF MICRODEVICES INC	COM		749941100	133	17508	SH	DEFINED	08,09,03	17508	
RADIAN GROUP INC	COM		750236101	337	6900	SH	DEFINED	01,03	6900	
RADIAN GROUP INC	COM		750236101	3071	62858	SH	DEFINED	05,01,03	62858	
RADIAN GROUP INC	COM		750236101	4558	93300	SH	DEFINED	07,06,01,03	93300	
RADIAN GROUP INC	COM		750236101	747	15300	SH	DEFINED	08,09,03	15300	
RADIAN GROUP INC	COM		750236101	977	20000	SH	CALL	DEFINED	08,09,03	20000
RADIAN GROUP INC	COM		750236101	977	20000	SH	PUT	DEFINED	08,09,03	20000
RADIANT SYSTEMS INC	COM		75025N102	11	850	SH	DEFINED	01,03	850	
RADIANT SYSTEMS INC	COM		75025N102	4	330	SH	OTHER	01,03	330	
RADIANT SYSTEMS INC	COM		75025N102	739	56715	SH	DEFINED	05,01,03	56715	
RADIANT SYSTEMS INC	COM		75025N102	558	42800	SH	DEFINED	07,06,01,03	42800	
RADIOLOGIX INC	COM		75040K109	153	10000	SH	OTHER	01,03	10000	
RADIO ONE INC	CL D NON VTG		75040P405	1242	83555	SH	DEFINED	01,03	83555	
RADIO ONE INC	CL D NON VTG		75040P405	680	45699	SH	DEFINED	05,01,03	45699	
RADIO ONE INC	CL D NON VTG		75040P405	3434	230967	SH	DEFINED	07,06,01,03	230967	
RADIO ONE INC	CL D NON VTG		75040P405	740	49775	SH	DEFINED	08,09,03	49775	
RADIO ONE INC	CL D NON VTG		75040P405	867	58300	SH	DEFINED	11,01,03	58300	
RADIOSHACK CORP 60440	COM		750438103	36908	1227795	SH	DEFINED	01,03	1167355	
RADIOSHACK CORP 73381	COM		750438103	3471	115475	SH	OTHER	01,03	42094	
RADIOSHACK CORP	COM		750438103	7073	235298	SH	DEFINED	05,01,03	235298	
RADIOSHACK CORP	COM		750438103	96	3200	SH	OTHER	05,01,03	3200	
RADIOSHACK CORP	COM		750438103	1679	55850	SH	DEFINED	07,06,01,03	55850	
RADIOSHACK CORP	COM		750438103	30	1000	SH	DEFINED	08,09,03	1000	
RADIOSHACK CORP	COM		750438103	376	12500	SH	PUT	DEFINED	08,09,03	12500
RADIOSHACK CORP 200	COM		750438103	6	200	SH	OTHER	13,01,03		
RADISYS CORP	COM		750459109	5	450	SH	DEFINED	01,03	450	
RADISYS CORP	COM		750459109	416	35750	SH	DEFINED	05,01,03	35750	
RADISYS CORP	COM		750459109	315	27100	SH	DEFINED	07,06,01,03	27100	
RAILAMERICA INC	COM		750753105	930	85933	SH	DEFINED	01,03	85933	
RAILAMERICA INC 3639	COM		750753105	55	5038	SH	OTHER	01,03	1399	
RAILAMERICA INC	COM		750753105	2026	187243	SH	DEFINED	05,01,03	187243	
RAILAMERICA INC	COM		750753105	526	48600	SH	DEFINED	07,06,01,03	48600	
RAINBOW TECHNOLOGIES INC 15300	COM		750862104	90	18380	SH	DEFINED	01,03	3080	
RAINBOW TECHNOLOGIES INC 700	COM		750862104	3	700	SH	OTHER	01,03		
RAINBOW TECHNOLOGIES INC	COM		750862104	397	80600	SH	DEFINED	05,01,03	80600	
RAINBOW TECHNOLOGIES INC	COM		750862104	204	41400	SH	DEFINED	07,06,01,03	41400	
RALCORP HLDGS INC NEW 193568	COM		751028101	6049	193568	SH	DEFINED	01,03		
RALCORP HLDGS INC NEW	COM		751028101	31373	1003931	SH	OTHER	01,03	47644	

REGIONS FINL CORP	COM	758940100	3038	86420	SH	DEFINED 05,01,03	86420
REGIONS FINL CORP	COM	758940100	138	3925	SH	OTHER 05,01,03	3925
REGIONS FINL CORP	COM	758940100	1039	29550	SH	DEFINED 07,06,01,03	29550
REGIONS FINL CORP	COM	758940100	42	1200	SH	DEFINED 08,09,03	1200
REHABCARE GROUP INC 8800	COM	759148109	279	11600	SH	DEFINED 01,03	2800
REHABCARE GROUP INC	COM	759148109	1214	50525	SH	DEFINED 05,01,03	50525
REHABCARE GROUP INC	COM	759148109	649	27000	SH	DEFINED 07,06,01,03	27000
REINSURANCE GROUP AMER INC	COM	759351109	113	3670	SH	DEFINED 01,03	3670
REINSURANCE GROUP AMER INC 3952	COM	759351109	150	4852	SH	OTHER 01,03	900
REINSURANCE GROUP AMER INC	COM	759351109	123	4000	SH	DEFINED 07,06,01,03	4000
REINSURANCE GROUP AMER INC	PFD TR INC E	759351307	1118	22500	SH	DEFINED 01,03	22500
REINSURANCE GROUP AMER INC	PFD TR INC E	759351307	6461	130000	SH	DEFINED 07,06,01,03	130000
RELIANCE STEEL & ALUMINUM CO 12700	COM	759509102	561	18400	SH	DEFINED 01,03	5700
RELIANCE STEEL & ALUMINUM CO 2100	COM	759509102	64	2100	SH	OTHER 01,03	
RELIANCE STEEL & ALUMINUM CO	COM	759509102	2862	93850	SH	DEFINED 05,01,03	93850
RELIANCE STEEL & ALUMINUM CO	COM	759509102	1498	49100	SH	DEFINED 07,06,01,03	49100
RELIANT ENERGY INC 27317	COM	75952J108	1715	101495	SH	DEFINED 01,03	74178
RELIANT ENERGY INC 28872	COM	75952J108	1761	104181	SH	OTHER 01,03	75309
RELIANT ENERGY INC	COM	75952J108	1661	98270	SH	DEFINED 05,01,03	98270
RELIANT ENERGY INC	COM	75952J108	87	5125	SH	OTHER 05,01,03	5125
RELIANT ENERGY INC	COM	75952J108	621	36725	SH	DEFINED 07,06,01,03	36725
RELIANT ENERGY INC	COM	75952J108	27	1600	SH	DEFINED 08,09,03	1600
RELIANT ENERGY INC	COM	75952J108	2442	144500	SH	DEFINED 17,16	144500
REMEC INC 2700	COM	759543101	335	59639	SH	DEFINED 01,03	56939
REMEC INC	COM	759543101	1014	180737	SH	DEFINED 05,01,03	180737
REMEC INC	COM	759543101	3465	617667	SH	DEFINED 07,06,01,03	617667
REMINGTON OIL & GAS CORP 11435	COM	759594302	569	28545	SH	DEFINED 01,03	17110
REMINGTON OIL & GAS CORP	COM	759594302	2270	113955	SH	DEFINED 05,01,03	113955
REMINGTON OIL & GAS CORP	COM	759594302	3996	200619	SH	DEFINED 07,06,01,03	200619
RENAL CARE GROUP INC 18272	COM	759930100	1014	32555	SH	DEFINED 01,03	14283
RENAL CARE GROUP INC 4550	COM	759930100	142	4550	SH	OTHER 01,03	
RENAL CARE GROUP INC	COM	759930100	4247	136325	SH	DEFINED 05,01,03	136325
RENAL CARE GROUP INC	COM	759930100	2414	77500	SH	DEFINED 07,06,01,03	77500
RENT A CTR INC NEW	COM	76009N100	1345	23183	SH	DEFINED 01,03	23183
RENT A CTR INC NEW 7167	COM	76009N100	596	10275	SH	OTHER 01,03	3108
RENT A CTR INC NEW	COM	76009N100	1097	18909	SH	DEFINED 05,01,03	18909
RENT A CTR INC NEW	COM	76009N100	3777	65103	SH	DEFINED 07,06,01,03	65103
RENT WAY INC	COM	76009U104	518	40000	SH	DEFINED 01,03	40000
REPSOL YPF S A 3316	SPONSORED AD	76026T205	131	11080	SH	DEFINED 01,03	7764
REPSOL YPF S A 9766	SPONSORED AD	76026T205	177	14967	SH	OTHER 01,03	5201
REPSOL YPF S A	SPONSORED AD	76026T205		25	SH	DEFINED 05,01,03	25
REPSOL YPF S A	SPONSORED AD	76026T205	1479	125000	SH	OTHER 06,01,03	125000
REPUBLIC SVCS INC	COM	760759100	4098	214890	SH	DEFINED 01,03	214890
REPUBLIC SVCS INC	COM	760759100	2751	144235	SH	DEFINED 05,01,03	144235
REPUBLIC SVCS INC	COM	760759100	6805	356850	SH	DEFINED 07,06,01,03	356850
REPUBLIC SVCS INC	COM	760759100	34	1800	SH	DEFINED 11,01,03	1800
RESEARCH FRONTIERS INC	COM	760911107	149	10020	SH	DEFINED 01,03	10020
RESEARCH FRONTIERS INC 200	COM	760911107	3	200	SH	OTHER 01,03	
RES-CARE INC	NOTE 6.000%	760943AC4	909	1100000	PRN	DEFINED 08,09,03	1100000
RESEARCH IN MOTION LTD	COM	760975102	32	2825	SH	DEFINED 01,03	2825
RESEARCH IN MOTION LTD	COM	760975102	426	37422	SH	DEFINED 05,01,03	37422
RESEARCH IN MOTION LTD	COM	760975102	2331	204839	SH	DEFINED 07,06,01,03	204839
RESEARCH IN MOTION LTD	COM	760975102	908	79780	SH	DEFINED 08,09,03	79780
RESMED INC 5500	COM	761152107	247	8400	SH	DEFINED 01,03	2900
RESMED INC	COM	761152107	2204	74975	SH	DEFINED 05,01,03	74975
RESMED INC	COM	761152107	1470	50000	SH	DEFINED 07,06,01,03	50000
RESPIRONICS INC 9600	COM	761230101	436	12800	SH	DEFINED 01,03	3200
RESPIRONICS INC	COM	761230101	2915	85600	SH	DEFINED 05,01,03	85600
RESPIRONICS INC	COM	761230101	1750	51400	SH	DEFINED 07,06,01,03	51400
RETEK INC	COM	76128Q109	41	1700	SH	DEFINED 01,03	1700
RETEK INC	COM	76128Q109	73	3000	SH	OTHER 01,03	3000
RETEK INC	COM	76128Q109	826	34011	SH	DEFINED 05,01,03	34011
RETEK INC	COM	76128Q109	1251	51475	SH	DEFINED 07,06,01,03	51475
RETEK INC	COM	76128Q109	49	2000	SH	DEFINED 08,09,03	2000
RETEK INC	COM	76128Q109	1628	67000	SH	DEFINED 11,01,03	67000
REUTERS GROUP PLC 3606	SPONSORED AD	76132M102	491	15256	SH	DEFINED 01,03	11650
REUTERS GROUP PLC 43961	SPONSORED AD	76132M102	2346	72830	SH	OTHER 01,03	28869

REYNOLDS & REYNOLDS CO 2240	CL A	761695105	63	2240 SH	DEFINED 01,03	
REYNOLDS & REYNOLDS CO 6500 22760	CL A	761695105	1065	38092 SH	OTHER 01,03	8832
REYNOLDS & REYNOLDS CO	CL A	761695105	1300	46494 SH	DEFINED 05,01,03	46494
REYNOLDS & REYNOLDS CO	CL A	761695105	1931	69075 SH	DEFINED 07,06,01,03	69075
REYNOLDS R J TOB HLDGS INC 700	COM	76182K105	656	12203 SH	DEFINED 01,03	11503
REYNOLDS R J TOB HLDGS INC 1730	COM	76182K105	176	3270 SH	OTHER 01,03	1540
REYNOLDS R J TOB HLDGS INC	COM	76182K105	3711	69035 SH	DEFINED 05,01,03	69035
REYNOLDS R J TOB HLDGS INC	COM	76182K105	3875	72100 SH	OTHER 06,01,03	72100
REYNOLDS R J TOB HLDGS INC	COM	76182K105	4867	90550 SH	DEFINED 07,06,01,03	90550
REYNOLDS R J TOB HLDGS INC	COM	76182K105	806	15000 SH	CALL DEFINED 08,09,03	15000
REYNOLDS R J TOB HLDGS INC	COM	76182K105	32	600 SH	CALL DEFINED 17,16	600
RIBAPHARM INC	COM	762537108	1136	125000 SH	DEFINED 01,03	125000
RICHFOOD HLDGS INC	*W EXP 03/04	763408119	4	26742 SH	DEFINED 08,09,03	26742
RIGGS NATL CORP WASH DC 5104	COM	766570105	151	10115 SH	DEFINED 01,03	5011
RIGGS NATL CORP WASH DC 2496	COM	766570105	37	2496 SH	OTHER 01,03	
RIGGS NATL CORP WASH DC	COM	766570105	1069	71725 SH	DEFINED 05,01,03	71725
RIGGS NATL CORP WASH DC	COM	766570105	661	44300 SH	DEFINED 07,06,01,03	44300
RITA MED SYS INC DEL	COM	76774E103	4394	434169 SH	DEFINED 01,03	434169
RITE AID CORP	COM	767754104	114	48582 SH	DEFINED 01,03	48582
RITE AID CORP 4200	COM	767754104	74	31350 SH	OTHER 01,03	27150
RITE AID CORP	COM	767754104	13	5400 SH	DEFINED 05,01,03	5400
RITE AID CORP	COM	767754104	54	23000 SH	CALL DEFINED 08,09,03	23000
RITE AID CORP	COM	767754104	2	1000 SH	DEFINED 13,01,03	1000
ROADWAY CORP	COM	769742107	1	16 SH	DEFINED 01,03	16
ROADWAY CORP	COM	769742107	43	1188 SH	OTHER 01,03	1188
ROADWAY CORP	COM	769742107	1426	39675 SH	DEFINED 05,01,03	39675
ROADWAY CORP	COM	769742107	1081	30100 SH	DEFINED 07,06,01,03	30100
ROANOKE ELEC STL CORP 10000	COM	769841107	154	10000 SH	OTHER 01,03	
ROBBINS & MYERS INC 2000	COM	770196103	53	2000 SH	OTHER 01,03	
ROBBINS & MYERS INC	COM	770196103	751	28600 SH	DEFINED 05,01,03	28600
ROBBINS & MYERS INC	COM	770196103	570	21700 SH	DEFINED 07,06,01,03	21700
ROBERT HALF INTL INC 18500	COM	770323103	1173	50360 SH	DEFINED 01,03	31860
ROBERT HALF INTL INC 3180	COM	770323103	369	15830 SH	OTHER 01,03	12650
ROBERT HALF INTL INC	COM	770323103	2397	102865 SH	DEFINED 05,01,03	102865
ROBERT HALF INTL INC	COM	770323103	70	3025 SH	OTHER 05,01,03	3025
ROBERT HALF INTL INC	COM	770323103	858	36825 SH	DEFINED 07,06,01,03	36825
ROBERT HALF INTL INC	COM	770323103	23	1000 SH	DEFINED 08,09,03	1000
ROCK-TENN CO	CL A	772739207	845	46076 SH	DEFINED 01,03	46076
ROCKWELL AUTOMATION INC 69554	COM	773903109	2497	124997 SH	DEFINED 01,03	55443
ROCKWELL AUTOMATION INC 51521	COM	773903109	3167	158484 SH	OTHER 01,03	106963
ROCKWELL AUTOMATION INC	COM	773903109	2677	133960 SH	DEFINED 05,01,03	133960
ROCKWELL AUTOMATION INC	COM	773903109	63	3150 SH	OTHER 05,01,03	3150
ROCKWELL AUTOMATION INC	COM	773903109	866	43325 SH	DEFINED 07,06,01,03	43325
ROCKWELL AUTOMATION INC	COM	773903109	16	800 SH	DEFINED 08,09,03	800
ROCKWELL AUTOMATION INC	COM	773903109	18	894 SH	OTHER 13,01,03	894
ROCKWELL COLLINS INC 35154	COM	774341101	2965	108136 SH	DEFINED 01,03	72982
ROCKWELL COLLINS INC 42408	COM	774341101	2940	107204 SH	OTHER 01,03	64796
ROCKWELL COLLINS INC	COM	774341101	1919	69980 SH	DEFINED 05,01,03	69980
ROCKWELL COLLINS INC	COM	774341101	86	3150 SH	OTHER 05,01,03	3150
ROCKWELL COLLINS INC	COM	774341101	741	27025 SH	DEFINED 07,06,01,03	27025
ROCKWELL COLLINS INC	COM	774341101	6244	227730 SH	DEFINED 08,09,03	227730
ROGERS CORP 4190	COM	775133101	178	6500 SH	DEFINED 01,03	2310
ROGERS CORP 210	COM	775133101	6	210 SH	OTHER 01,03	
ROGERS CORP	COM	775133101	1122	41100 SH	DEFINED 05,01,03	41100
ROGERS CORP	COM	775133101	669	24500 SH	DEFINED 07,06,01,03	24500
ROHM & HAAS CO 34500	COM	775371107	6811	168221 SH	DEFINED 01,03	133721
ROHM & HAAS CO 6487	COM	775371107	3947	97476 SH	OTHER 01,03	90989
ROHM & HAAS CO	COM	775371107	2937	72530 SH	DEFINED 05,01,03	72530
ROHM & HAAS CO	COM	775371107	154	3800 SH	OTHER 05,01,03	3800
ROHM & HAAS CO	COM	775371107	1082	26725 SH	DEFINED 07,06,01,03	26725
ROHM & HAAS CO	COM	775371107	49	1200 SH	DEFINED 08,09,03	1200
ROHM & HAAS CO	COM	775371107	2834	70000 SH	CALL DEFINED 08,09,03	70000
ROHM & HAAS CO	COM	775371107	810	20000 SH	PUT DEFINED 08,09,03	20000
ROLLINS INC	COM	775711104	5	260 SH	OTHER 01,03	260
ROLLINS INC	COM	775711104	398	19575 SH	DEFINED 05,01,03	19575
ROLLINS INC	COM	775711104	605	29725 SH	DEFINED 07,06,01,03	29725

ROPER INDS INC NEW 4500	COM	776696106	398	10680	SH	DEFINED 01,03	6180
ROPER INDS INC NEW 4200	COM	776696106	157	4200	SH	OTHER 01,03	
ROPER INDS INC NEW	COM	776696106	2889	77450	SH	DEFINED 05,01,03	77450
ROPER INDS INC NEW	COM	776696106	1805	48400	SH	DEFINED 07,06,01,03	48400
ROSLYN BANCORP INC	COM	778162107	16	750	SH	DEFINED 01,03	750
ROSLYN BANCORP INC	COM	778162107	1198	54901	SH	DEFINED 05,01,03	54901
ROSLYN BANCORP INC	COM	778162107	1819	83325	SH	DEFINED 07,06,01,03	83325
ROSS STORES INC	COM	778296103	6091	149481	SH	DEFINED 01,03	149481
ROSS STORES INC	COM	778296103	16	400	SH	OTHER 01,03	400
ROSS STORES INC	COM	778296103	2126	52183	SH	DEFINED 05,01,03	52183
ROSS STORES INC	COM	778296103	3177	77975	SH	DEFINED 07,06,01,03	77975
ROUSE CO	COM	779273101	182	5501	SH	DEFINED 01,03	5501
ROUSE CO 4200	COM	779273101	844	25587	SH	OTHER 01,03	21387
ROUSE CO	PFD CONV SER	779273309	1410	30000	SH	DEFINED 01,03	30000
ROUSE CO	PFD CONV SER	779273309	24	500	SH	OTHER 01,03	500
ROWAN COS INC	COM	779382100	97	4544	SH	DEFINED 01,03	4544
ROWAN COS INC 3360	COM	779382100	75	3500	SH	OTHER 01,03	140
ROWAN COS INC	COM	779382100	679	31645	SH	DEFINED 05,01,03	31645
ROWAN COS INC	COM	779382100	35	1625	SH	OTHER 05,01,03	1625
ROWAN COS INC	COM	779382100	244	11375	SH	DEFINED 07,06,01,03	11375
ROWAN COS INC	COM	779382100	159	7400	SH	DEFINED 08,09,03	7400
ROXIO INC 12910	COM	780008108	129	17959	SH	DEFINED 01,03	5049
ROXIO INC 717	COM	780008108	5	717	SH	OTHER 01,03	
ROXIO INC	COM	780008108	462	64225	SH	DEFINED 05,01,03	64225
ROXIO INC	COM	780008108	215	29800	SH	DEFINED 07,06,01,03	29800
ROXIO INC	COM	780008108	6	779	SH	DEFINED 08,09,03	779
ROYAL APPLIANCE MFG CO 3500	COM	780076105	25	3900	SH	DEFINED 01,03	400
ROYAL APPLIANCE MFG CO	COM	780076105	211	32750	SH	DEFINED 05,01,03	32750
ROYAL APPLIANCE MFG CO	COM	780076105	131	20300	SH	DEFINED 07,06,01,03	20300
ROYAL BK CDA MONTREAL QUE	COM	780087102	1586	45579	SH	DEFINED 01,03	45579
ROYAL BK CDA MONTREAL QUE 4041	COM	780087102	509	14633	SH	OTHER 01,03	10592
ROYAL CARIBBEAN CRUISES LTD	NOTE	780153AK8	2450	7154000	PRN	DEFINED 08,09,03	7154000
ROYAL CARIBBEAN CRUISES LTD 113240000	NOTE	780153AK8	38785	113240000	PRN	OTHER 16	
ROYAL CARIBBEAN CRUISES LTD	NOTE	780153AM4	4684	12922000	PRN	DEFINED 08,09,03	12922000
ROYAL DUTCH PETE CO 155261	NY REG GLD1.	780257804	110926	2006984	SH	DEFINED 01,03	1851723
ROYAL DUTCH PETE CO 590182	NY REG GLD1.	780257804	79974	1446969	SH	OTHER 01,03	856787
ROYAL DUTCH PETE CO	NY REG GLD1.	780257804	53737	972260	SH	DEFINED 05,01,03	972260
ROYAL DUTCH PETE CO	NY REG GLD1.	780257804	2006	36300	SH	OTHER 05,01,03	36300
ROYAL DUTCH PETE CO	NY REG GLD1.	780257804	17496	316550	SH	DEFINED 07,06,01,03	316550
ROYAL DUTCH PETE CO	NY REG GLD1.	780257804	8119	146900	SH	DEFINED 08,09,03	146900
ROYAL DUTCH PETE CO	NY REG GLD1.	780257804	55	1000	SH	DEFINED 13,01,03	1000
ROYAL DUTCH PETE CO	NY REG GLD1.	780257804	17	300	SH	OTHER 13,01,03	300
ROYAL GOLD INC	COM	780287108	683	50000	SH	OTHER 01,03	50000
ROYCE MICRO-CAP TR INC 21246	COM	780915104	248	21246	SH	OTHER 01,03	
RUBY TUESDAY INC 11856 7804	COM	781182100	631	32540	SH	DEFINED 01,03	12880
RUBY TUESDAY INC 12944	COM	781182100	251	12944	SH	OTHER 01,03	
RUBY TUESDAY INC	COM	781182100	3385	174475	SH	DEFINED 05,01,03	174475
RUBY TUESDAY INC	COM	781182100	1961	101100	SH	DEFINED 07,06,01,03	101100
RUDDICK CORP	COM	781258108	2085	122921	SH	DEFINED 01,03	122921
RUDDICK CORP	COM	781258108	34	2000	SH	OTHER 01,03	2000
RUDDICK CORP	COM	781258108	511	30133	SH	DEFINED 05,01,03	30133
RUDDICK CORP	COM	781258108	776	45750	SH	DEFINED 07,06,01,03	45750
RUDOLPH TECHNOLOGIES INC 7400	COM	781270103	232	9300	SH	DEFINED 01,03	1900
RUDOLPH TECHNOLOGIES INC	COM	781270103	1126	45150	SH	DEFINED 05,01,03	45150
RUDOLPH TECHNOLOGIES INC	COM	781270103	626	25100	SH	DEFINED 07,06,01,03	25100
RUSS BERRIE & CO 6900	COM	782233100	248	7000	SH	DEFINED 01,03	100
RUSS BERRIE & CO	COM	782233100	1889	53375	SH	DEFINED 05,01,03	53375
RUSS BERRIE & CO	COM	782233100	1119	31600	SH	DEFINED 07,06,01,03	31600
RUSSELL CORP	COM	782352108	1265	65700	SH	DEFINED 05,01,03	65700
RUSSELL CORP	COM	782352108	959	49800	SH	DEFINED 07,06,01,03	49800
RYANAIR HLDGS PLC	SPONSORED AD	783513104	10907	312790	SH	DEFINED 06,01,03	312790
RYANAIR HLDGS PLC	SPONSORED AD	783513104	122	3488	SH	DEFINED 07,06,01,03	3488
RYANAIR HLDGS PLC 371203	SPONSORED AD	783513104	96119	2756411	SH	DEFINED 11,06,01,03	2385208
RYANS FAMILY STEAK HOUSE INC 46950	COM	783519101	817	61883	SH	DEFINED 01,03	14933
RYANS FAMILY STEAK HOUSE INC	COM	783519101	2207	167050	SH	DEFINED 05,01,03	167050
RYANS FAMILY STEAK HOUSE INC	COM	783519101	896	67800	SH	DEFINED 07,06,01,03	67800
RYDER SYS INC	COM	783549108	99	3650	SH	DEFINED 01,03	3650

RYDER SYS INC	COM		783549108	27	981	SH	OTHER	01,03	981
RYDER SYS INC	COM		783549108	532	19650	SH	DEFINED	05,01,03	19650
RYDER SYS INC	COM		783549108	28	1050	SH	OTHER	05,01,03	1050
RYDER SYS INC	COM		783549108	203	7500	SH	DEFINED	07,06,01,03	7500
RYDER SYS INC	COM		783549108	5	200	SH	DEFINED	08,09,03	200
RYERSON TULL INC NEW 10480 100	COM		78375P107	242	20800	SH	DEFINED	01,03	10220
RYERSON TULL INC NEW 720	COM		78375P107	8	720	SH	OTHER	01,03	
RYERSON TULL INC NEW	COM		78375P107	804	69120	SH	DEFINED	05,01,03	69120
RYERSON TULL INC NEW	COM		78375P107	449	38600	SH	DEFINED	07,06,01,03	38600
RYLAND GROUP INC 2000	COM		783764103	109	2200	SH	DEFINED	01,03	200
RYLAND GROUP INC 1400	COM		783764103	126	2528	SH	OTHER	01,03	1128
RYLAND GROUP INC	COM		783764103	2877	57825	SH	DEFINED	05,01,03	57825
RYLAND GROUP INC	COM		783764103	2104	42300	SH	DEFINED	07,06,01,03	42300
RYLAND GROUP INC	COM		783764103	65	1300	SH	DEFINED	08,09,03	1300
RYLAND GROUP INC	COM		783764103	6766	136000	SH	CALL	DEFINED 08,09,03	136000
RYLAND GROUP INC	COM		783764103	2239	45000	SH	PUT	DEFINED 08,09,03	45000
SBC COMMUNICATIONS INC 759300	COM		78387G103	310917	10194010	SH	DEFINED	01,03	9434710
SBC COMMUNICATIONS INC 2400205	COM		78387G103	164240	5384920	SH	OTHER	01,03	2984715
SBC COMMUNICATIONS INC	COM		78387G103	3660	120000	SH	CALL	DEFINED 01,03	120000
SBC COMMUNICATIONS INC	COM		78387G103	13878	455000	SH	PUT	DEFINED 01,03	455000
SBC COMMUNICATIONS INC 375000	COM		78387G103	46560	1526566	SH	DEFINED	05,01,03	1151566
SBC COMMUNICATIONS INC	COM		78387G103	13176	432000	SH	OTHER	05,01,03	432000
SBC COMMUNICATIONS INC	COM		78387G103	20877	684491	SH	OTHER	06,01,03	684491
SBC COMMUNICATIONS INC	COM		78387G103	30351	995125	SH	DEFINED	07,06,01,03	995125
SBC COMMUNICATIONS INC	COM		78387G103	7097	232699	SH	DEFINED	08,09,03	232699
SBC COMMUNICATIONS INC	COM		78387G103	4575	150000	SH	CALL	DEFINED 08,09,03	150000
SBC COMMUNICATIONS INC	COM		78387G103	12505	410000	SH	PUT	DEFINED 08,09,03	410000
SBC COMMUNICATIONS INC	COM		78387G103	9	300	SH	DEFINED	13,01,03	300
SBC COMMUNICATIONS INC 350	COM		78387G103	18	600	SH	OTHER	13,01,03	250
SBC COMMUNICATIONS INC	COM		78387G103	4575	150000	SH	CALL	DEFINED 17,16	150000
SBS TECHNOLOGIES INC	COM		78387P103	26	2100	SH	DEFINED	01,03	2100
SBS TECHNOLOGIES INC	COM		78387P103	401	32725	SH	DEFINED	05,01,03	32725
SBS TECHNOLOGIES INC	COM		78387P103	277	22600	SH	DEFINED	07,06,01,03	22600
SCI SYS INC	NOTE	3.000%	783890AF3	2111	2995000	PRN	DEFINED	07,06,01,03	2995000
SCM MICROSYSTEMS INC	COM		784018103	8	600	SH	DEFINED	01,03	600
SCM MICROSYSTEMS INC 300	COM		784018103	6	440	SH	OTHER	01,03	140
SCM MICROSYSTEMS INC	COM		784018103	430	32125	SH	DEFINED	05,01,03	32125
SCM MICROSYSTEMS INC	COM		784018103	324	24200	SH	DEFINED	07,06,01,03	24200
SCPIE HLDGS INC 2200	COM		78402P104	20	3300	SH	DEFINED	01,03	1100
SCPIE HLDGS INC	COM		78402P104	140	23000	SH	DEFINED	05,01,03	23000
SCPIE HLDGS INC	COM		78402P104	88	14400	SH	DEFINED	07,06,01,03	14400
SCP POOL CORP	COM		784028102	543	19557	SH	DEFINED	01,03	19557
SCP POOL CORP 3323	COM		784028102	126	4550	SH	OTHER	01,03	1227
SCP POOL CORP	COM		784028102	1548	55750	SH	DEFINED	05,01,03	55750
SCP POOL CORP	COM		784028102	1163	41900	SH	DEFINED	07,06,01,03	41900
SEI INVESTMENTS CO	COM		784117103	277	9829	SH	DEFINED	01,03	9829
SEI INVESTMENTS CO	COM		784117103	237	8400	SH	OTHER	01,03	8400
SEI INVESTMENTS CO	COM		784117103	2007	71244	SH	DEFINED	05,01,03	71244
SEI INVESTMENTS CO	COM		784117103	3047	108150	SH	DEFINED	07,06,01,03	108150
SEMCO ENERGY INC	INCOME PRIDE		78412D307	1958	231500	SH	DEFINED	01,03	231500
SK TELECOM LTD 36	SPONSORED AD		78440P108	3	136	SH	DEFINED	01,03	100
SK TELECOM LTD	SPONSORED AD		78440P108	13	505	SH	OTHER	01,03	505
SK TELECOM LTD	SPONSORED AD		78440P108	493	19900	SH	DEFINED	06,01,03	19900
SK TELECOM LTD	SPONSORED AD		78440P108	1073	43300	SH	OTHER	06,01,03	43300
SLM CORP	COM		78442P106	194	2000	SH	CALL	DEFINED 01,03	2000
SLM CORP 124888	COM		78442P106	12102	124888	SH	DEFINED	05,01,03	
SLM CORP 175112	COM		78442P106	29341	302800	SH	OTHER	05,01,03	127688
SLM CORP	COM		78442P106	4503	46475	SH	OTHER	06,01,03	46475
SLM CORP	COM		78442P106	25429	262429	SH	DEFINED	07,06,01,03	262429
SLM CORP	COM		78442P106	1202	12400	SH	DEFINED	08,09,03	12400
SLM CORP 599748	COM		78442P106	751658	7757050	SH	DEFINED	11,06,01,03	7157302
SLM CORP 500000	COM		78442P106	48450	500000	SH	OTHER	16	
SPDR TR 6450	UNIT SER 1		78462F103	8316	84030	SH	DEFINED	01,03	77580
SPDR TR 13490	UNIT SER 1		78462F103	4718	47674	SH	OTHER	01,03	34184
SPDR TR	UNIT SER 1		78462F103	7031	71050	SH	DEFINED	05,01,03	71050
SPDR TR	UNIT SER 1		78462F103	2031	20525	SH	OTHER	06,01,03	20525
SPDR TR	UNIT SER 1		78462F103	21771	220000	SH	DEFINED	07,06,01,03	220000

SPDR TR	UNIT SER 1	78462F103	24899	251608 SH	DEFINED	08,09,03	251608
SPSS INC	COM	78462K102	2043	131475 SH	DEFINED	01,03	131475
SPSS INC	COM	78462K102	536	34500 SH	DEFINED	05,01,03	34500
SPSS INC	COM	78462K102	406	26100 SH	DEFINED	07,06,01,03	26100
SPS TECHNOLOGIES INC 4965	COM	784626103	195	5100 SH	DEFINED	01,03	135
SPS TECHNOLOGIES INC 135	COM	784626103	5	135 SH	OTHER	01,03	
SPS TECHNOLOGIES INC	COM	784626103	1366	35780 SH	DEFINED	05,01,03	35780
SPS TECHNOLOGIES INC	COM	784626103	782	20500 SH	DEFINED	07,06,01,03	20500
S1 CORPORATION	COM	78463B101	237	32111 SH	DEFINED	01,03	32111
S1 CORPORATION	COM	78463B101	4	500 SH	DEFINED	05,01,03	500
SPX CORP	COM	784635104	425	3613 SH	DEFINED	01,03	3613
SPX CORP	COM	784635104	109	930 SH	OTHER	01,03	153
777							
SPX CORP	COM	784635104	3865	32896 SH	DEFINED	05,01,03	32896
SPX CORP	COM	784635104	8895	75700 SH	DEFINED	07,06,01,03	75700
SPX CORP	COM	784635104	4700	40000 SH	CALL	DEFINED 08,09,03	40000
SPX CORP	COM	784635104	30433	259000 SH	DEFINED	11,01,03	259000
SRA INTL INC	CL A	78464R105	126	4682 SH	DEFINED	07,06,01,03	4682
SRA INTL INC	CL A	78464R105	3157	117000 SH	DEFINED	11,06,01,03	117000
SM&A	COM	78465D105	266	70000 SH	DEFINED	17,16	70000
SABA SOFTWARE INC	COM	784932105	3636	1425829 SH	DEFINED	08,09,03	1425829
SWS GROUP INC 9500	COM	78503N107	373	19005 SH	DEFINED	01,03	9505
SWS GROUP INC 423	COM	78503N107	8	423 SH	OTHER	01,03	
SWS GROUP INC	COM	78503N107	998	50850 SH	DEFINED	05,01,03	50850
SWS GROUP INC	COM	78503N107	524	26700 SH	DEFINED	07,06,01,03	26700
SABRE HLDGS CORP 19700	CL A	785905100	2072	57881 SH	DEFINED	01,03	38181
SABRE HLDGS CORP 12033	CL A	785905100	538	15027 SH	OTHER	01,03	2994
SABRE HLDGS CORP	CL A	785905100	3131	87470 SH	DEFINED	05,01,03	87470
SABRE HLDGS CORP	CL A	785905100	82	2300 SH	OTHER	05,01,03	2300
SABRE HLDGS CORP	CL A	785905100	976	27275 SH	DEFINED	07,06,01,03	27275
SABRE HLDGS CORP	CL A	785905100	29	800 SH	DEFINED	08,09,03	800
SAFECO CORP 552588	COM	786429100	26583	860578 SH	DEFINED	01,03	307990
SAFECO CORP 10700	COM	786429100	5086	164651 SH	OTHER	01,03	153951
SAFECO CORP	COM	786429100	1338	43305 SH	DEFINED	05,01,03	43305
SAFECO CORP	COM	786429100	68	2200 SH	OTHER	05,01,03	2200
SAFECO CORP	COM	786429100	478	15475 SH	DEFINED	07,06,01,03	15475
SAFECO CORP	COM	786429100	19	600 SH	DEFINED	08,09,03	600
SAFEWAY INC 91195	COM NEW	786514208	26891	921247 SH	DEFINED	01,03	830052
SAFEWAY INC 67738	COM NEW	786514208	8279	283624 SH	OTHER	01,03	215886
SAFEWAY INC 255000	COM NEW	786514208	12017	411668 SH	DEFINED	05,01,03	156668
SAFEWAY INC	COM NEW	786514208	7697	263700 SH	OTHER	05,01,03	263700
SAFEWAY INC	COM NEW	786514208	7843	268700 SH	OTHER	06,01,03	268700
SAFEWAY INC	COM NEW	786514208	2884	98800 SH	DEFINED	07,06,01,03	98800
SAFEWAY INC	COM NEW	786514208	449	15381 SH	DEFINED	08,09,03	15381
SAFEWAY INC 250	COM NEW	786514208	7	250 SH	OTHER	13,01,03	
SAFEWAY INC	COM NEW	786514208	1168	40000 SH	DEFINED	17,16	40000
SAGENT TECHNOLOGY INC	COM	786693101	15	22950 SH	DEFINED	08,09,03	22950
ST JOE CO 450	COM	790148100	29	950 SH	DEFINED	01,03	500
ST JOE CO 1000	COM	790148100	242	8050 SH	OTHER	01,03	7050
ST JOE CO	COM	790148100	3	100 SH	DEFINED	05,01,03	100
ST JUDE MED INC	COM	790849103	627	8490 SH	DEFINED	01,03	8490
ST JUDE MED INC 4555	COM	790849103	746	10100 SH	OTHER	01,03	5545
ST JUDE MED INC	COM	790849103	2153	29155 SH	DEFINED	05,01,03	29155
ST JUDE MED INC	COM	790849103	109	1475 SH	OTHER	05,01,03	1475
ST JUDE MED INC	COM	790849103	788	10675 SH	DEFINED	07,06,01,03	10675
ST JUDE MED INC	COM	790849103	140	1900 SH	DEFINED	08,09,03	1900
ST MARY LD & EXPL CO	COM	792228108	207	8660 SH	DEFINED	01,03	8660
ST MARY LD & EXPL CO 6700	COM	792228108	771	32200 SH	OTHER	01,03	25500
ST MARY LD & EXPL CO	COM	792228108	1655	69150 SH	DEFINED	05,01,03	69150
ST MARY LD & EXPL CO	COM	792228108	1034	43200 SH	DEFINED	07,06,01,03	43200
ST MARY LD & EXPL CO	COM	792228108	34	1435 SH	DEFINED	08,09,03	1435
ST PAUL COS INC 26260	COM	792860108	6559	168535 SH	DEFINED	01,03	142275
ST PAUL COS INC 95854	COM	792860108	5671	145718 SH	OTHER	01,03	49864
ST PAUL COS INC	COM	792860108	5020	128982 SH	DEFINED	05,01,03	128982
ST PAUL COS INC	COM	792860108	144	3700 SH	OTHER	05,01,03	3700
ST PAUL COS INC	COM	792860108	1374	35300 SH	DEFINED	07,06,01,03	35300
ST PAUL COS INC	COM	792860108	42	1073 SH	DEFINED	08,09,03	1073

SCHERING PLOUGH CORP 283840	COM	806605101	25333	1029800	SH	OTHER	05,01,03	745960
SCHERING PLOUGH CORP	COM	806605101	12799	520300	SH	OTHER	06,01,03	520300
SCHERING PLOUGH CORP	COM	806605101	10970	445950	SH	DEFINED	07,06,01,03	445950
SCHERING PLOUGH CORP	COM	806605101	4172	169601	SH	DEFINED	08,09,03	169601
SCHERING PLOUGH CORP	COM	806605101	4207	171000	SH	CALL	DEFINED 08,09,03	171000
SCHERING PLOUGH CORP	COM	806605101	984	40000	SH	PUT	DEFINED 08,09,03	40000
SCHERING PLOUGH CORP 400	COM	806605101	36	1450	SH	OTHER	13,01,03	1050
SCHLUMBERGER LTD 55221	COM	806857108	66516	1430450	SH	DEFINED	01,03	1375229
SCHLUMBERGER LTD 240590	COM	806857108	25502	548435	SH	OTHER	01,03	307845
SCHLUMBERGER LTD 198515	COM	806857108	9231	198515	SH	DEFINED	05,01,03	
SCHLUMBERGER LTD 211485	COM	806857108	19524	419875	SH	OTHER	05,01,03	208390
SCHLUMBERGER LTD	COM	806857108	4981	107126	SH	DEFINED	07,06,01,03	107126
SCHLUMBERGER LTD	COM	806857108	970	20859	SH	DEFINED	08,09,03	20859
SCHLUMBERGER LTD	COM	806857108	3	75	SH	DEFINED	13,01,03	75
SCHLUMBERGER LTD	COM	806857108	15	315	SH	OTHER	13,01,03	315
SCHLUMBERGER LTD	COM	806857108	432	9300	SH	DEFINED	17,16	9300
SCHOLASTIC CORP	COM	807066105	1998	52725	SH	DEFINED	01,03	52725
SCHOLASTIC CORP	COM	807066105	957	25260	SH	DEFINED	05,01,03	25260
SCHOLASTIC CORP	COM	807066105	1453	38350	SH	DEFINED	07,06,01,03	38350
SCHOOL SPECIALTY INC 4070	COM	807863105	167	6300	SH	DEFINED	01,03	2230
SCHOOL SPECIALTY INC 130	COM	807863105	3	130	SH	OTHER	01,03	
SCHOOL SPECIALTY INC	COM	807863105	1001	37675	SH	DEFINED	05,01,03	37675
SCHOOL SPECIALTY INC	COM	807863105	744	28000	SH	DEFINED	07,06,01,03	28000
SCHULMAN A INC	COM	808194104	4632	215967	SH	DEFINED	01,03	215967
SCHULMAN A INC	COM	808194104	2175	101405	SH	OTHER	01,03	101405
SCHULMAN A INC	COM	808194104	407	18987	SH	DEFINED	05,01,03	18987
SCHULMAN A INC	COM	808194104	618	28825	SH	DEFINED	07,06,01,03	28825
SCHWAB CHARLES CORP NEW 35650	COM	808513105	8853	790461	SH	DEFINED	01,03	754811
SCHWAB CHARLES CORP NEW 101158	COM	808513105	8431	752739	SH	OTHER	01,03	651581
SCHWAB CHARLES CORP NEW	COM	808513105	5314	474470	SH	DEFINED	05,01,03	474470
SCHWAB CHARLES CORP NEW	COM	808513105	267	23875	SH	OTHER	05,01,03	23875
SCHWAB CHARLES CORP NEW	COM	808513105	2024	180750	SH	DEFINED	07,06,01,03	180750
SCHWAB CHARLES CORP NEW	COM	808513105	328	29310	SH	DEFINED	08,09,03	29310
SCHWAB CHARLES CORP NEW	COM	808513105	4482	400200	SH	DEFINED	11,01,03	400200
SCHWAB CHARLES CORP NEW 600	COM	808513105	7	600	SH	OTHER	13,01,03	
SCHWEITZER-MAUDUIT INTL INC 3171	COM	808541106	186	7581	SH	DEFINED	01,03	4410
SCHWEITZER-MAUDUIT INTL INC 729	COM	808541106	18	729	SH	OTHER	01,03	
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	988	40150	SH	DEFINED	05,01,03	40150
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	568	23100	SH	DEFINED	07,06,01,03	23100
SCICLONE PHARMACEUTICALS INC	COM	80862K104	610	305006	SH	DEFINED	08,09,03	305006
SCIENTIFIC ATLANTA INC 22550	COM	808655104	1604	97528	SH	DEFINED	01,03	74978
SCIENTIFIC ATLANTA INC 32797	COM	808655104	998	60691	SH	OTHER	01,03	27894
SCIENTIFIC ATLANTA INC	COM	808655104	1264	76809	SH	DEFINED	05,01,03	76809
SCIENTIFIC ATLANTA INC	COM	808655104	381	23150	SH	DEFINED	07,06,01,03	23150
SCIENTIFIC ATLANTA INC	COM	808655104	72	4388	SH	DEFINED	08,09,03	4388
SCIENTIFIC GAMES CORP	CL A	80874P109	17	2100	SH	DEFINED	01,03	2100
SCIENTIFIC GAMES CORP	CL A	80874P109	119	15000	SH	CALL	DEFINED 08,09,03	15000
SCIENTIFIC LEARNING CORP	COM	808760102	15	11111	SH	DEFINED	08,09,03	11111
SCOTTISH PWR PLC 263	SPON ADR FIN	81013T705	905	42306	SH	DEFINED	01,03	42043
SCOTTISH PWR PLC 29403	SPON ADR FIN	81013T705	1076	50265	SH	OTHER	01,03	20862
SCOTTS CO 2800	CL A	810186106	200	4400	SH	DEFINED	01,03	1600
SCOTTS CO 1115	CL A	810186106	51	1115	SH	OTHER	01,03	
SCOTTS CO	CL A	810186106	3067	67550	SH	DEFINED	05,01,03	67550
SCOTTS CO	CL A	810186106	2122	46750	SH	DEFINED	07,06,01,03	46750
SCOTTS CO	CL A	810186106	32	700	SH	DEFINED	08,09,03	700
SCRIPPS E W CO OHIO 400	CL A	811054204	323	4200	SH	DEFINED	01,03	3800
SCRIPPS E W CO OHIO 1000	CL A	811054204	278	3616	SH	OTHER	01,03	2616
SCUDDER MUN INCOME TR	COM SH BEN I	81118R604	175	15631	SH	DEFINED	01,03	15631
SCUDDER MUN INCOME TR 3900	COM SH BEN I	81118R604	82	7346	SH	OTHER	01,03	3446
SEACOAST FINL SVCS CORP	COM	81170Q106	112	4480	SH	DEFINED	01,03	4480
SEACOAST FINL SVCS CORP	COM	81170Q106	7	260	SH	OTHER	01,03	260
SEACOAST FINL SVCS CORP	COM	81170Q106	1252	49935	SH	DEFINED	05,01,03	49935
SEACOAST FINL SVCS CORP	COM	81170Q106	943	37600	SH	DEFINED	07,06,01,03	37600

SEACOR SMIT INC	NOTE	5.375%	811904AE1	1080	966000	PRN	DEFINED	07,06,01,03	966000
SEACOR SMIT INC	COM		811904101	99	2100	SH	DEFINED	01,03	1300
800									
SEACOR SMIT INC	COM		811904101	1965	41500	SH	DEFINED	05,01,03	41500
SEACOR SMIT INC	COM		811904101	1477	31200	SH	DEFINED	07,06,01,03	31200
SEALED AIR CORP NEW	COM		81211K100	2887	71700	SH	DEFINED	01,03	70293
1407									
SEALED AIR CORP NEW	COM		81211K100	344	8540	SH	OTHER	01,03	5400
3140									
SEALED AIR CORP NEW	COM		81211K100	1453	36090	SH	DEFINED	05,01,03	36090
SEALED AIR CORP NEW	COM		81211K100	58	1450	SH	OTHER	05,01,03	1450
SEALED AIR CORP NEW	COM		81211K100	409	10150	SH	DEFINED	07,06,01,03	10150
SEALED AIR CORP NEW	COM		81211K100	366	9100	SH	DEFINED	08,09,03	9100
SEALED AIR CORP NEW	COM		81211K100	3503	87000	SH	DEFINED	11,01,03	87000
SEALED AIR CORP NEW	PFD	CV A \$2	81211K209	1295	31712	SH	DEFINED	01,03	31617
95									
SEALED AIR CORP NEW	PFD	CV A \$2	81211K209	83	2039	SH	OTHER	01,03	1796
243									
SEALED AIR CORP NEW	PFD	CV A \$2	81211K209	6708	164210	SH	DEFINED	07,06,01,03	164210
SEALED AIR CORP NEW	PFD	CV A \$2	81211K209	932	22808	SH	DEFINED	08,09,03	22808
SEALED AIR CORP NEW	PFD	CV A \$2	81211K209	9191	225000	SH	OTHER	16	
225000									
SEARS ROEBUCK & CO	COM		812387108	14291	263178	SH	DEFINED	01,03	256728
6450									
SEARS ROEBUCK & CO	COM		812387108	7163	131907	SH	OTHER	01,03	71713
60194									
SEARS ROEBUCK & CO	COM		812387108	5540	102020	SH	DEFINED	05,01,03	102020
SEARS ROEBUCK & CO	COM		812387108	307	5650	SH	OTHER	05,01,03	5650
SEARS ROEBUCK & CO	COM		812387108	1292	23800	SH	OTHER	06,01,03	23800
SEARS ROEBUCK & CO	COM		812387108	13240	243833	SH	DEFINED	07,06,01,03	243833
SEARS ROEBUCK & CO	COM		812387108	299	5500	SH	DEFINED	08,09,03	5500
SEARS ROEBUCK & CO	COM		812387108	5	100	SH	OTHER	13,01,03	100
SEATTLE GENETICS INC	COM		812578102	10633	2040816	SH	DEFINED	01,03	2040816
SEATTLE GENETICS INC	COM		812578102		49	SH	DEFINED	08,09,03	49
SECTOR SPDR TR	SBI	INT-TECH	81369Y803	425	26855	SH	DEFINED	01,03	26855
SECTOR SPDR TR	SBI	INT-TECH	81369Y803	218	13775	SH	OTHER	01,03	13775
SEDONA CORP PA	COM		815677109	6	10000	SH	DEFINED	01,03	10000
SEEBEYOND TECHNOLOGIES CORP	COM		815704101	699	225579	SH	DEFINED		225579
SEEBEYOND TECHNOLOGIES CORP	COM		815704101	3	900	SH	DEFINED	01,03	900
SEITEL INC	COM	NEW	816074306	31	31400	SH	DEFINED	01,03	3300
28100									
SEITEL INC	COM	NEW	816074306	1	500	SH	OTHER	01,03	
500									
SEITEL INC	COM	NEW	816074306	50	50100	SH	DEFINED	05,01,03	50100
SEITEL INC	COM	NEW	816074306	7	7000	SH	DEFINED	08,09,03	7000
SELECT MEDICAL CORP	COM		816196109	167	10647	SH	DEFINED		10647
SELECT MEDICAL CORP	COM		816196109	33	2120	SH	DEFINED	01,03	2120
SELECT MEDICAL CORP	COM		816196109	92	5900	SH	DEFINED	08,09,03	5900
SELECTIVE INS GROUP INC	COM		816300107	6	200	SH	DEFINED	01,03	200
SELECTIVE INS GROUP INC	COM		816300107		15	SH	OTHER	01,03	15
SELECTIVE INS GROUP INC	COM		816300107	1504	53100	SH	DEFINED	05,01,03	53100
SELECTIVE INS GROUP INC	COM		816300107	1136	40100	SH	DEFINED	07,06,01,03	40100
SELIGMAN SELECT MUN FD INC	COM		816344105	113	10567	SH	DEFINED	01,03	10567
SELIGMAN SELECT MUN FD INC	COM		816344105	43	4000	SH	OTHER	01,03	4000
SEMTECH CORP	NOTE	4.500%	816850AD3	5306	5645000	PRN	DEFINED	07,06,01,03	5645000
SEMTECH CORP	NOTE	4.500%	816850AD3	699	7440000	PRN	DEFINED	08,09,03	7440000
SEMTECH CORP	COM		816850101	140	5250	SH	DEFINED	01,03	5250
SEMTECH CORP	COM		816850101	1298	48630	SH	DEFINED	05,01,03	48630
SEMTECH CORP	COM		816850101	1922	72000	SH	DEFINED	07,06,01,03	72000
SEMTECH CORP	COM		816850101	87	3250	SH	DEFINED	08,09,03	3250
SEMTECH CORP	COM		816850101	27	1000	SH	DEFINED	08,09,03	1000
SEMPRA ENERGY	COM		816851109	2976	134456	SH	DEFINED	01,03	94304
40152									
SEMPRA ENERGY	COM		816851109	1243	56159	SH	OTHER	01,03	47783
8376									
SEMPRA ENERGY	COM		816851109	1486	67129	SH	DEFINED	05,01,03	67129
SEMPRA ENERGY	COM		816851109	79	3550	SH	OTHER	05,01,03	3550
SEMPRA ENERGY	COM		816851109	550	24850	SH	DEFINED	07,06,01,03	24850
SEMPRA ENERGY	COM		816851109	27	1200	SH	DEFINED	08,09,03	1200
SEMITOOL INC	COM		816909105	1928	236300	SH	DEFINED	01,03	175300
61000									
SEMITOOL INC	COM		816909105	8	1000	SH	OTHER	01,03	
1000									
SENSIENT TECHNOLOGIES CORP	COM		81725T100	3272	143748	SH	DEFINED	01,03	143748
SENSIENT TECHNOLOGIES CORP	COM		81725T100	285	12500	SH	OTHER	01,03	12500
SENSIENT TECHNOLOGIES CORP	COM		81725T100	705	30996	SH	DEFINED	05,01,03	30996
SENSIENT TECHNOLOGIES CORP	COM		81725T100	1071	47050	SH	DEFINED	07,06,01,03	47050
SEPRACOR INC	COM		817315104	14	1500	SH	DEFINED	01,03	1500
SEPRACOR INC	COM		817315104	11	1100	SH	OTHER	01,03	1100
SEPRACOR INC	COM		817315104	520	54481	SH	DEFINED	05,01,03	54481
SEPRACOR INC	COM		817315104	790	82725	SH	DEFINED	07,06,01,03	82725
SEPRACOR INC	COM		817315104	48	5040	SH	DEFINED	08,09,03	5040
SEQUA CORPORATION	CL A		817320104	440	6734	SH	DEFINED	05,01,03	6734
SEQUA CORPORATION	CL A		817320104	670	10250	SH	DEFINED	07,06,01,03	10250
SERENA SOFTWARE INC	COM		817492101	12	890	SH	DEFINED	01,03	890

SERENA SOFTWARE INC	COM	817492101	5	330	SH	OTHER	01,03	330	
SERENA SOFTWARE INC	COM	817492101	1131	82575	SH	DEFINED	05,01,03	82575	
SERENA SOFTWARE INC	COM	817492101	857	62600	SH	DEFINED	07,06,01,03	62600	
SERENA SOFTWARE INC	COM	817492101	41	3000	SH	CALL	DEFINED	17,16	3000
SERONO S A	SPONSORED AD	81752M101	3	200	SH	DEFINED	01,03	200	
SERONO S A	SPONSORED AD	81752M101	7912	485400	SH	DEFINED	08,09,03	485400	
SERVICE CORP INTL	COM	817565104	9	1900	SH	DEFINED	01,03	1900	
SERVICE CORP INTL	COM	817565104	65	13392	SH	OTHER	01,03	10892	
2500									
SERVICE CORP INTL	COM	817565104		100	SH	DEFINED	05,01,03	100	
SERVICE CORP INTL	COM	817565104	7110	1472000	SH	OTHER	06,01,03	1472000	
SERVICEMASTER CO	COM	81760N109	612	44603	SH	DEFINED	01,03	32453	
12150									
SERVICEMASTER CO	COM	81760N109	167	12150	SH	OTHER	01,03	12150	
SERVICEMASTER CO	COM	81760N109	38	2800	SH	DEFINED	05,01,03	2800	
724 SOLUTIONS INC	COM	81788Q100	937	1764361	SH	DEFINED		1764361	
724 SOLUTIONS INC	COM	81788Q100		539	SH	DEFINED	08,09,03	539	
SHAW GROUP INC	NOTE	820280AC9	8789	15385000	PRN	DEFINED	08,09,03	15385000	
SHAW GROUP INC	COM	820280105	112	3650	SH	DEFINED	01,03	1525	
1825 300									
SHAW GROUP INC	COM	820280105	2	75	SH	OTHER	01,03		
75									
SHAW GROUP INC	COM	820280105	2725	88775	SH	DEFINED	05,01,03	88775	
SHAW GROUP INC	COM	820280105	1996	65000	SH	DEFINED	07,06,01,03	65000	
SHAW GROUP INC	COM	820280105	1673	54500	SH	DEFINED	08,09,03	54500	
SHAW GROUP INC	COM	820280105	2619	85300	SH	PUT	DEFINED	08,09,03	85300
SHELL TRANS & TRADING PLC	ADR NY SHS N	822703609	2169	48192	SH	DEFINED	01,03	48192	
SHELL TRANS & TRADING PLC	ADR NY SHS N	822703609	1449	32195	SH	OTHER	01,03	23515	
8680									
SHELL TRANS & TRADING PLC	ADR NY SHS N	822703609		10	SH	DEFINED	05,01,03	10	
SHERWIN WILLIAMS CO	COM	824348106	2413	80632	SH	DEFINED	01,03	67832	
12800									
SHERWIN WILLIAMS CO	COM	824348106	909	30377	SH	OTHER	01,03	24920	
5457									
SHERWIN WILLIAMS CO	COM	824348106	1475	49280	SH	DEFINED	05,01,03	49280	
SHERWIN WILLIAMS CO	COM	824348106	81	2700	SH	OTHER	05,01,03	2700	
SHERWIN WILLIAMS CO	COM	824348106	8949	299000	SH	OTHER	06,01,03	299000	
SHERWIN WILLIAMS CO	COM	824348106	553	18475	SH	DEFINED	07,06,01,03	18475	
SHERWIN WILLIAMS CO	COM	824348106	24	800	SH	DEFINED	08,09,03	800	
SHIRE PHARMACEUTICALS GRP PL	SPONSORED AD	82481R106	915	35438	SH	DEFINED	01,03	34477	
961									
SHIRE PHARMACEUTICALS GRP PL	SPONSORED AD	82481R106	44	1686	SH	OTHER	01,03		
1686									
SHIRE PHARMACEUTICALS GRP PL	SPONSORED AD	82481R106	3780	146462	SH	DEFINED	05,01,03	146462	
SHIRE PHARMACEUTICALS GRP PL	SPONSORED AD	82481R106	15664	606884	SH	DEFINED	07,06,01,03	606884	
SHOPKO STORES INC	COM	824911101	24	1200	SH	DEFINED	01,03	1200	
SHOPKO STORES INC	COM	824911101	1188	58800	SH	DEFINED	05,01,03	58800	
SHOPKO STORES INC	COM	824911101	901	44600	SH	DEFINED	07,06,01,03	44600	
SHOLODGE INC	COM	825034101	410	100000	SH	OTHER	01,03		
100000									
SHUFFLE MASTER INC	COM	825549108	1717	93460	SH	DEFINED	01,03	62749	
30711									
SHUFFLE MASTER INC	COM	825549108	4966	270309	SH	DEFINED	05,01,03	270309	
SHUFFLE MASTER INC	COM	825549108	12508	680893	SH	DEFINED	07,06,01,03	680893	
SHURGARD STORAGE CTRS INC	COM	82567D104	283	8143	SH	DEFINED	01,03	2443	
5700									
SHURGARD STORAGE CTRS INC	COM	82567D104	598	17225	SH	OTHER	01,03		
17225									
SHURGARD STORAGE CTRS INC	COM	82567D104	2646	76250	SH	DEFINED	05,01,03	76250	
SHURGARD STORAGE CTRS INC	COM	82567D104	1787	51500	SH	DEFINED	07,06,01,03	51500	
SIEBEL SYS INC	COM	826170102	4945	347780	SH	DEFINED	01,03	276280	
71500									
SIEBEL SYS INC	COM	826170102	670	47100	SH	OTHER	01,03	25990	
21110									
SIEBEL SYS INC	COM	826170102	5830	410000	SH	CALL	DEFINED	01,03	410000
SIEBEL SYS INC	COM	826170102	5830	410000	SH	PUT	DEFINED	01,03	410000
SIEBEL SYS INC	COM	826170102	4827	339440	SH	DEFINED	05,01,03	339440	
SIEBEL SYS INC	COM	826170102	4210	296036	SH	DEFINED	07,06,01,03	296036	
SIEBEL SYS INC	COM	826170102	1574	110693	SH	DEFINED	08,09,03	110693	
SIEBEL SYS INC	COM	826170102	8478	596200	SH	PUT	DEFINED	08,09,03	596200
SIEMENS A G	SPONSORED AD	826197501	41	682	SH	DEFINED	01,03	682	
SIEMENS A G	SPONSORED AD	826197501	20	345	SH	OTHER	01,03	345	
SIEMENS A G	SPONSORED AD	826197501	1	15	SH	DEFINED	05,01,03	15	
SIEMENS A G	SPONSORED AD	826197501	1782	30000	SH	DEFINED	08,09,03	30000	
SIERRA HEALTH SVCS INC	COM	826322109	194	8700	SH	DEFINED	01,03	1500	
7200									
SIERRA HEALTH SVCS INC	COM	826322109	1515	67775	SH	DEFINED	05,01,03	67775	
SIERRA HEALTH SVCS INC	COM	826322109	977	43700	SH	DEFINED	07,06,01,03	43700	
SIERRA PAC RES NEW	COM	826428104	18	2263	SH	DEFINED	01,03	2263	
SIERRA PAC RES NEW	COM	826428104	30	3819	SH	OTHER	01,03	3499	
320									
SIERRA PAC RES NEW	COM	826428104	517	66296	SH	DEFINED	05,01,03	66296	
SIERRA PAC RES NEW	COM	826428104	785	100650	SH	DEFINED	07,06,01,03	100650	
SIERRA PAC RES NEW	COM	826428104	134	17200	SH	DEFINED	08,09,03	17200	
SIERRA PAC RES NEW	COM	826428104	281	36000	SH	PUT	DEFINED	08,09,03	36000

SIGMA ALDRICH CORP 15100	COM	826552101	5373	107134	SH	DEFINED 01,03	92034
SIGMA ALDRICH CORP 233578	COM	826552101	14745	294018	SH	OTHER 01,03	60440
SIGMA ALDRICH CORP	COM	826552101	2709	54020	SH	DEFINED 05,01,03	54020
SIGMA ALDRICH CORP	COM	826552101	65	1300	SH	OTHER 05,01,03	1300
SIGMA ALDRICH CORP	COM	826552101	1011	20150	SH	DEFINED 07,06,01,03	20150
SIGMA ALDRICH CORP	COM	826552101	330	6590	SH	DEFINED 08,09,03	6590
SILICON LABORATORIES INC	COM	826919102	458	16911	SH	DEFINED	16911
SILICON LABORATORIES INC	COM	826919102	3	100	SH	DEFINED 01,03	100
SILICON LABORATORIES INC	COM	826919102	1	20	SH	OTHER 01,03	20
SILICON VY BANCSHARES	COM	827064106	398	15100	SH	DEFINED 01,03	15100
SILICON VY BANCSHARES 350	COM	827064106	88	3350	SH	OTHER 01,03	3000
SILICON VY BANCSHARES	COM	827064106	787	29856	SH	DEFINED 05,01,03	29856
SILICON VY BANCSHARES	COM	827064106	1186	45000	SH	DEFINED 07,06,01,03	45000
SIMMONS 1ST NATL CORP	CL A \$5 PAR	828730200	865	20306	SH	DEFINED 01,03	20306
SIMMONS 1ST NATL CORP	CL A \$5 PAR	828730200	45	1067	SH	OTHER 01,03	1067
SIMON PPTY GROUP INC NEW 5400	COM	828806109	628	17055	SH	DEFINED 01,03	11655
SIMON PPTY GROUP INC NEW 2060	COM	828806109	105	2860	SH	OTHER 01,03	800
SIMON PPTY GROUP INC NEW	COM	828806109	2056	55815	SH	DEFINED 05,01,03	55815
SIMON PPTY GROUP INC NEW	COM	828806109	111	3000	SH	OTHER 05,01,03	3000
SIMON PPTY GROUP INC NEW	COM	828806109	2823	76623	SH	DEFINED 07,06,01,03	76623
SIMON PPTY GROUP INC NEW	COM	828806109	29	800	SH	DEFINED 08,09,03	800
SIMON PPTY GROUP INC NEW	PFD CV B 6.5	828806406	4800	50000	SH	DEFINED 08,09,03	50000
SIMPSON MANUFACTURING CO INC 1700	COM	829073105	177	3100	SH	DEFINED 01,03	1400
SIMPSON MANUFACTURING CO INC	COM	829073105	1584	27725	SH	DEFINED 05,01,03	27725
SIMPSON MANUFACTURING CO INC	COM	829073105	1085	19000	SH	DEFINED 07,06,01,03	19000
SIMULA INC	COM	829206101	39	10700	SH	OTHER 01,03	10700
SIRENZA MICRODEVICES INC	COM	82966T106	128	63600	SH	DEFINED 08,09,03	63600
SIRIUS SATELLITE RADIO INC	COM	82966U103	34	8900	SH	DEFINED 01,03	8900
SIRIUS SATELLITE RADIO INC 1800	COM	82966U103	7	1800	SH	OTHER 01,03	
SIPEX CORP 3600	COM	829909100	410	83777	SH	DEFINED 01,03	80177
SIPEX CORP	COM	829909100	1178	240964	SH	DEFINED 05,01,03	240964
SIPEX CORP	COM	829909100	2588	529425	SH	DEFINED 07,06,01,03	529425
SIX FLAGS INC	COM	83001P109	2	150	SH	DEFINED 01,03	150
SIX FLAGS INC	COM	83001P109	868	60036	SH	DEFINED 05,01,03	60036
SIX FLAGS INC	COM	83001P109	1317	91125	SH	DEFINED 07,06,01,03	91125
SKYLINE CORP 2000	COM	830830105	69	2100	SH	DEFINED 01,03	100
SKYLINE CORP 100	COM	830830105	3	100	SH	OTHER 01,03	
SKYLINE CORP	COM	830830105	685	20750	SH	DEFINED 05,01,03	20750
SKYLINE CORP	COM	830830105	429	13000	SH	DEFINED 07,06,01,03	13000
SKYWEST INC 14900	COM	830879102	1357	58000	SH	DEFINED 01,03	43100
SKYWEST INC	COM	830879102	6146	262751	SH	DEFINED 05,01,03	262751
SKYWEST INC	COM	830879102	12299	525824	SH	DEFINED 07,06,01,03	525824
SMARTFORCE PUB LTD CO	SPONSORED AD	83170A206	182	53575	SH	DEFINED 08,09,03	53575
SMARTFORCE PUB LTD CO	SPONSORED AD	83170A206	1020	300000	SH CALL	DEFINED 08,09,03	300000
SMITH A O 12700	COM	831865209	396	12700	SH	DEFINED 01,03	
SMITH A O	COM	831865209	2460	78825	SH	DEFINED 05,01,03	78825
SMITH A O	COM	831865209	1358	43500	SH	DEFINED 07,06,01,03	43500
SMITH INTL INC 850	COM	832110100	2858	41917	SH	DEFINED 01,03	41067
SMITH INTL INC 3000	COM	832110100	340	4990	SH	OTHER 01,03	1990
SMITH INTL INC	COM	832110100	3272	47983	SH	DEFINED 05,01,03	47983
SMITH INTL INC	COM	832110100	9003	132021	SH	DEFINED 07,06,01,03	132021
SMITH INTL INC	COM	832110100	107	1575	SH	DEFINED 08,09,03	1575
SMITHFIELD FOODS INC 2000	COM	832248108	78	4200	SH	DEFINED 01,03	2200
SMITHFIELD FOODS INC	COM	832248108	534	28800	SH	OTHER 01,03	28800
SMITHFIELD FOODS INC	COM	832248108	1335	71975	SH	DEFINED 05,01,03	71975
SMITHFIELD FOODS INC	COM	832248108	2024	109100	SH	DEFINED 07,06,01,03	109100
SMITHFIELD FOODS INC	COM	832248108	620	33400	SH	DEFINED 08,09,03	33400
SMITHFIELD FOODS INC	COM	832248108	928	50000	SH PUT	DEFINED 08,09,03	50000
SMUCKER J M CO	COM NEW	832696405	1107	32438	SH	DEFINED 05,01,03	32438
SMUCKER J M CO	COM NEW	832696405	1769	51821	SH	DEFINED 07,06,01,03	51821
SMUCKER J M CO	COM NEW	832696405	34	999	SH	DEFINED 08,09,03	999
SMURFIT-STONE CONTAINER CORP	COM	832727101	8	541	SH	DEFINED 01,03	541
SMURFIT-STONE CONTAINER CORP 15000	COM	832727101	233	15099	SH	OTHER 01,03	99
SMURFIT-STONE CONTAINER CORP	COM	832727101	12	800	SH	DEFINED 05,01,03	800
SMURFIT-STONE CONTAINER CORP	COM	832727101	221	14331	SH	DEFINED 08,09,03	14331
SNAP ON INC 1170	COM	833034101	635	21390	SH	DEFINED 01,03	20220
SNAP ON INC 12555	COM	833034101	577	19425	SH	OTHER 01,03	6870

SNAP ON INC	COM	833034101	546	18375	SH	DEFINED 05,01,03	18375
SNAP ON INC	COM	833034101	30	1000	SH	OTHER 05,01,03	1000
SNAP ON INC	COM	833034101	209	7050	SH	DEFINED 07,06,01,03	7050
SNAP ON INC	COM	833034101	30	1025	SH	DEFINED 08,09,03	1025
SOLA INTL INC 17900	COM	834092108	258	22400	SH	DEFINED 01,03	4500
SOLA INTL INC	COM	834092108	911	79225	SH	DEFINED 05,01,03	79225
SOLA INTL INC	COM	834092108	437	38000	SH	DEFINED 07,06,01,03	38000
SOLECTRON CORP	NOTE	834182AL1	13969	34705000	PRN	DEFINED 08,09,03	34705000
SOLECTRON CORP	COM	834182107	215	34969	SH	DEFINED 01,03	34969
SOLECTRON CORP 6160	COM	834182107	48	7845	SH	OTHER 01,03	1685
SOLECTRON CORP	COM	834182107	1684	273835	SH	DEFINED 05,01,03	273835
SOLECTRON CORP	COM	834182107	6919	1125000	SH	OTHER 06,01,03	1125000
SOLECTRON CORP	COM	834182107	612	99575	SH	DEFINED 07,06,01,03	99575
SOLECTRON CORP	COM	834182107	903	146825	SH	DEFINED 08,09,03	146825
SOLUTIA INC 3452	COM	834376105	717	102199	SH	DEFINED 01,03	98747
SOLUTIA INC 97853	COM	834376105	875	124611	SH	OTHER 01,03	26758
SOLUTIA INC	COM	834376105	485	69130	SH	DEFINED 05,01,03	69130
SOLUTIA INC	COM	834376105	725	103275	SH	DEFINED 07,06,01,03	103275
SOMERA COMMUNICATION	COM	834458101	2	313	SH	DEFINED 01,03	313
SOMERA COMMUNICATION	COM	834458101	4284	600000	SH	DEFINED 17,16	600000
SONIC AUTOMOTIVE INC	NOTE 5.250%	83545GAE2	6967	7784000	PRN	DEFINED 07,06,01,03	7784000
SONIC AUTOMOTIVE INC	CL A	83545G102	231	8960	SH	DEFINED 01,03	8960
SONIC AUTOMOTIVE INC 3175	CL A	83545G102	123	4775	SH	OTHER 01,03	1600
SONIC AUTOMOTIVE INC	CL A	83545G102	5	200	SH	DEFINED 05,01,03	200
SONIC CORP 10250 1350	COM	835451105	477	15200	SH	DEFINED 01,03	3600
SONIC CORP 1350	COM	835451105	42	1350	SH	OTHER 01,03	
SONIC CORP	COM	835451105	3252	103525	SH	DEFINED 05,01,03	103525
SONIC CORP	COM	835451105	1960	62400	SH	DEFINED 07,06,01,03	62400
SONIC CORP	COM	835451105	80	2547	SH	DEFINED 08,09,03	2547
SONOCO PRODS CO 2310	COM	835495102	18871	666366	SH	DEFINED 01,03	664056
SONOCO PRODS CO 700	COM	835495102	866	30568	SH	OTHER 01,03	29868
SONOCO PRODS CO	COM	835495102	1775	62690	SH	DEFINED 05,01,03	62690
SONOCO PRODS CO	COM	835495102	2690	95000	SH	DEFINED 07,06,01,03	95000
SONOSITE INC	COM	83568G104	3	215	SH	DEFINED 01,03	215
SONOSITE INC	COM	83568G104	150	10392	SH	OTHER 01,03	10392
SONY CORP 2595	ADR NEW	835699307	138	2595	SH	DEFINED 01,03	
SONY CORP 655 2025	ADR NEW	835699307	528	9935	SH	OTHER 01,03	7255
SOTHEBYS HLDGS INC	CL A	835898107	3	200	SH	DEFINED 01,03	200
SOTHEBYS HLDGS INC	CL A	835898107	569	39914	SH	DEFINED 05,01,03	39914
SOTHEBYS HLDGS INC	CL A	835898107	864	60600	SH	DEFINED 07,06,01,03	60600
SOURCECORP 12283	COM	836167106	390	14725	SH	DEFINED 01,03	2442
SOURCECORP 2180	COM	836167106	58	2180	SH	OTHER 01,03	
SOURCECORP	COM	836167106	1456	54925	SH	DEFINED 05,01,03	54925
SOURCECORP	COM	836167106	727	27425	SH	DEFINED 07,06,01,03	27425
SOURCECORP	COM	836167106	331	12500	SH	DEFINED 08,09,03	12500
SOUTH FINL GROUP INC	COM	837841105	5558	248038	SH	DEFINED 01,03	248038
SOUTH FINL GROUP INC	COM	837841105	1848	82475	SH	DEFINED 05,01,03	82475
SOUTH FINL GROUP INC	COM	837841105	1403	62600	SH	DEFINED 07,06,01,03	62600
SOUTH STR FINL CORP	COM	840468102	236	30200	SH	DEFINED 01,03	30200
SOUTHERN CO 113992	COM	842587107	94394	3445029	SH	DEFINED 01,03	3331037
SOUTHERN CO 319548	COM	842587107	22015	803463	SH	OTHER 01,03	483915
SOUTHERN CO	COM	842587107	9703	354123	SH	DEFINED 05,01,03	354123
SOUTHERN CO	COM	842587107	323	11800	SH	OTHER 05,01,03	11800
SOUTHERN CO	COM	842587107	2167	79075	SH	OTHER 06,01,03	79075
SOUTHERN CO	COM	842587107	15056	549500	SH	DEFINED 07,06,01,03	549500
SOUTHERN CO	COM	842587107	754	27500	SH	DEFINED 08,09,03	27500
SOUTHERN CO	COM	842587107	58	2100	SH	DEFINED 13,01,03	2100
SOUTHERN UN CO NEW	COM	844030106	7	441	SH	DEFINED 01,03	441
SOUTHERN UN CO NEW	COM	844030106	1914	112613	SH	DEFINED 05,01,03	112613
SOUTHERN UN CO NEW	COM	844030106	1452	85410	SH	DEFINED 07,06,01,03	85410
SOUTHTRUST CORP 29800	COM	844730101	5615	214970	SH	DEFINED 01,03	185170
SOUTHTRUST CORP 31666	COM	844730101	1195	45741	SH	OTHER 01,03	14075
SOUTHTRUST CORP	COM	844730101	4743	181580	SH	DEFINED 05,01,03	181580
SOUTHTRUST CORP	COM	844730101	153	5850	SH	OTHER 05,01,03	5850
SOUTHTRUST CORP	COM	844730101	3757	143850	SH	DEFINED 07,06,01,03	143850
SOUTHTRUST CORP	COM	844730101	50	1900	SH	DEFINED 08,09,03	1900
SOUTHWEST AIRLS CO 205064	COM	844741108	51290	3173908	SH	DEFINED 01,03	2968844

SOUTHWEST AIRLS CO 282001	COM	844741108	14239	881155 SH	OTHER	01,03	599154
SOUTHWEST AIRLS CO	COM	844741108	4122	255097 SH	DEFINED	05,01,03	255097
SOUTHWEST AIRLS CO	COM	844741108	212	13125 SH	OTHER	05,01,03	13125
SOUTHWEST AIRLS CO	COM	844741108	1509	93375 SH	DEFINED	07,06,01,03	93375
SOUTHWEST AIRLS CO	COM	844741108	4682	289738 SH	DEFINED	08,09,03	289738
SOUTHWEST AIRLS CO 907237	COM	844741108	192629	11920106 SH	DEFINED	11,06,01,03	11012869
SOUTHWEST AIRLS CO	COM	844741108	33	2043 SH	DEFINED	13,01,03	2043
SOUTHWEST BANCORPORATION TEX 700	COM	84476R109	272	7500 SH	DEFINED	01,03	6800
SOUTHWEST BANCORPORATION TEX	COM	84476R109	2534	69975 SH	DEFINED	05,01,03	69975
SOUTHWEST BANCORPORATION TEX	COM	84476R109	1873	51700 SH	DEFINED	07,06,01,03	51700
SOUTHWEST GAS CORP 12600	COM	844895102	343	13869 SH	DEFINED	01,03	1269
SOUTHWEST GAS CORP 1000	COM	844895102	25	1000 SH	OTHER	01,03	
SOUTHWEST GAS CORP	COM	844895102	2184	88250 SH	DEFINED	05,01,03	88250
SOUTHWEST GAS CORP	COM	844895102	1257	50800 SH	DEFINED	07,06,01,03	50800
SOUTHWESTERN ENERGY CO 2576	COM	845467109	196	12900 SH	DEFINED	01,03	10324
SOUTHWESTERN ENERGY CO 6724	COM	845467109	102	6724 SH	OTHER	01,03	
SOUTHWESTERN ENERGY CO	COM	845467109	1065	70100 SH	DEFINED	05,01,03	70100
SOUTHWESTERN ENERGY CO	COM	845467109	603	39700 SH	DEFINED	07,06,01,03	39700
SOVEREIGN BANCORP INC	COM	845905108	267	17875 SH	DEFINED	01,03	17875
SOVEREIGN BANCORP INC 25000	COM	845905108	639	42727 SH	OTHER	01,03	17727
SOVEREIGN BANCORP INC	COM	845905108	2564	171502 SH	DEFINED	05,01,03	171502
SOVEREIGN BANCORP INC	COM	845905108	3838	256700 SH	DEFINED	07,06,01,03	256700
SOVEREIGN BANCORP INC	UNIT 11/12/2	845905306	343	4180 SH	DEFINED	01,03	4180
SOVEREIGN BANCORP INC	UNIT 11/12/2	845905306	9135	111400 SH	DEFINED	07,06,01,03	111400
SPACELABS MED INC	COM	846247104	68	4781 SH	DEFINED	01,03	4781
SPACELABS MED INC 3000	COM	846247104	59	4180 SH	OTHER	01,03	1180
SPACELABS MED INC	COM	846247104	382	26875 SH	DEFINED	05,01,03	26875
SPACELABS MED INC	COM	846247104	214	15100 SH	DEFINED	07,06,01,03	15100
SPECTRIAN CORP 950	COM	847608106	212	20400 SH	DEFINED	01,03	19450
SPECTRIAN CORP	COM	847608106	660	63606 SH	DEFINED	05,01,03	63606
SPECTRIAN CORP	COM	847608106	2292	221069 SH	DEFINED	07,06,01,03	221069
SPEECHWORKS INTL INC 1300	COM	84764M101	5369	1459272 SH	DEFINED	01,03	1457972
SPEECHWORKS INTL INC 2800	COM	84764M101	15	4100 SH	OTHER	01,03	1300
SPHERION CORP 37300	COM	848420105	596	50100 SH	DEFINED	01,03	12800
SPHERION CORP	COM	848420105	2178	183033 SH	DEFINED	05,01,03	183033
SPHERION CORP	COM	848420105	1088	91400 SH	DEFINED	07,06,01,03	91400
SPORTSLINE COM INC	COM	848934105	26	25000 SH	DEFINED	01,03	25000
SPORTS AUTH INC	COM	849176102	222	19568 SH	DEFINED	01,03	19568
SPRINT CORP 47424	COM FON GROU	852061100	9433	889083 SH	DEFINED	01,03	841659
SPRINT CORP 232719	COM FON GROU	852061100	5133	483759 SH	OTHER	01,03	251040
SPRINT CORP	COM FON GROU	852061100	4119	388181 SH	DEFINED	05,01,03	388181
SPRINT CORP	COM FON GROU	852061100	162	15275 SH	OTHER	05,01,03	15275
SPRINT CORP	COM FON GROU	852061100	10658	1004500 SH	OTHER	06,01,03	1004500
SPRINT CORP	COM FON GROU	852061100	1330	125325 SH	DEFINED	07,06,01,03	125325
SPRINT CORP	COM FON GROU	852061100	54	5123 SH	DEFINED	08,09,03	5123
SPRINT CORP	COM FON GROU	852061100	1966	185300 SH	DEFINED	17,16	185300
SPRINT CORP 29065	PCS COM SER	852061506	6150	1375769 SH	DEFINED	01,03	1346704
SPRINT CORP 266687	PCS COM SER	852061506	2773	620333 SH	OTHER	01,03	353646
SPRINT CORP	PCS COM SER	852061506	1408	314908 SH	DEFINED	05,01,03	314908
SPRINT CORP	PCS COM SER	852061506	72	16150 SH	OTHER	05,01,03	16150
SPRINT CORP	PCS COM SER	852061506	537	120100 SH	DEFINED	07,06,01,03	120100
SPRINT CORP	PCS COM SER	852061506	42	9400 SH	DEFINED	08,09,03	9400
SPRINT CORP	PCS COM SER	852061506	894	200000 SH	DEFINED	08,09,03	200000
SPRINT CORP	PCS COM SER	852061506	4	880 SH	DEFINED	13,01,03	880
SPRINT CORP 800	PCS COM SER	852061506	6	1400 SH	OTHER	13,01,03	600
STANCORP FINL GROUP INC	COM	852891100	8	150 SH	DEFINED	01,03	150
STANCORP FINL GROUP INC	COM	852891100	1075	19369 SH	DEFINED	05,01,03	19369
STANCORP FINL GROUP INC	COM	852891100	1623	29250 SH	DEFINED	07,06,01,03	29250
STANDARD MICROSYSTEMS CORP 3980	COM	853626109	97	4100 SH	DEFINED	01,03	120
STANDARD MICROSYSTEMS CORP 120	COM	853626109	3	120 SH	OTHER	01,03	
STANDARD MICROSYSTEMS CORP	COM	853626109	940	39795 SH	DEFINED	05,01,03	39795
STANDARD MICROSYSTEMS CORP	COM	853626109	583	24700 SH	DEFINED	07,06,01,03	24700
STANDARD MTR PRODS INC 10300	COM	853666105	175	10300 SH	DEFINED	01,03	
STANDARD MTR PRODS INC	COM	853666105	726	42850 SH	DEFINED	05,01,03	42850

STANDARD MTR PRODS INC	COM	853666105	331	19500	SH	DEFINED 07,06,01,03	19500
STANDARD PAC CORP NEW	COM	85375C101	7	200	SH	DEFINED 01,03	200
STANDARD PAC CORP NEW	COM	85375C101	2318	66075	SH	DEFINED 05,01,03	66075
STANDARD PAC CORP NEW	COM	85375C101	1754	50000	SH	DEFINED 07,06,01,03	50000
STANDARD REGISTER CO 2200	COM	853887107	215	6300	SH	DEFINED 01,03	4100
STANDARD REGISTER CO 8948	COM	853887107	306	8948	SH	OTHER 01,03	
STANDARD REGISTER CO	COM	853887107	2167	63375	SH	DEFINED 05,01,03	63375
STANDARD REGISTER CO	COM	853887107	1505	44025	SH	DEFINED 07,06,01,03	44025
STANDEX INTL CORP 1900	COM	854231107	90	3600	SH	DEFINED 01,03	1700
STANDEX INTL CORP 1200	COM	854231107	30	1200	SH	OTHER 01,03	
STANDEX INTL CORP	COM	854231107	755	30075	SH	DEFINED 05,01,03	30075
STANDEX INTL CORP	COM	854231107	472	18800	SH	DEFINED 07,06,01,03	18800
STANLEY WKS	COM	854616109	233	5675	SH	DEFINED 01,03	5675
STANLEY WKS 5067	COM	854616109	352	8580	SH	OTHER 01,03	3513
STANLEY WKS	COM	854616109	1111	27080	SH	DEFINED 05,01,03	27080
STANLEY WKS	COM	854616109	60	1475	SH	OTHER 05,01,03	1475
STANLEY WKS	COM	854616109	423	10325	SH	DEFINED 07,06,01,03	10325
STANLEY WKS	COM	854616109	16	400	SH	DEFINED 08,09,03	400
STAPLES INC 55400	COM	855030102	13629	691846	SH	DEFINED 01,03	636446
STAPLES INC 19196	COM	855030102	1239	62891	SH	OTHER 01,03	43695
STAPLES INC	COM	855030102	9981	506657	SH	DEFINED 05,01,03	506657
STAPLES INC	COM	855030102	155	7875	SH	OTHER 05,01,03	7875
STAPLES INC	COM	855030102	2320	117775	SH	OTHER 06,01,03	117775
STAPLES INC	COM	855030102	25875	1313475	SH	DEFINED 07,06,01,03	1313475
STAPLES INC	COM	855030102	435	22089	SH	DEFINED 08,09,03	22089
STARBUCKS CORP 12180	COM	855244109	8419	338806	SH	DEFINED 01,03	326626
STARBUCKS CORP 3850	COM	855244109	3305	132998	SH	OTHER 01,03	129148
STARBUCKS CORP	COM	855244109	3173	127686	SH	DEFINED 05,01,03	127686
STARBUCKS CORP	COM	855244109	163	6550	SH	OTHER 05,01,03	6550
STARBUCKS CORP	COM	855244109	1161	46725	SH	DEFINED 07,06,01,03	46725
STARBUCKS CORP	COM	855244109	886	35668	SH	DEFINED 08,09,03	35668
STARBUCKS CORP 111588	COM	855244109	10494	422302	SH	DEFINED 11,06,01,03	310714
STARTEK INC 4000	COM	85569C107	126	4700	SH	DEFINED 01,03	700
STARTEK INC	COM	85569C107	838	31350	SH	DEFINED 05,01,03	31350
STARTEK INC	COM	85569C107	586	21900	SH	DEFINED 07,06,01,03	21900
STARWOOD HOTELS&RESORTS WRLD 31604	PAIRED CTF	85590A203	24301	738866	SH	DEFINED 01,03	707262
STARWOOD HOTELS&RESORTS WRLD 26664	PAIRED CTF	85590A203	2744	83442	SH	OTHER 01,03	56778
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	11203	340611	SH	DEFINED 05,01,03	340611
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	113	3425	SH	OTHER 05,01,03	3425
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	2809	85421	SH	OTHER 06,01,03	85421
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	28083	853852	SH	DEFINED 07,06,01,03	853852
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	599	18200	SH	DEFINED 08,09,03	18200
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	493	15000	SH	DEFINED 08,09,03	15000
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	345	10500	SH	DEFINED 08,09,03	10500
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	2829	86000	SH	DEFINED 11,01,03	86000
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	42	1270	SH	DEFINED 13,01,03	1270
STATE STR CORP 20100	COM	857477103	19836	443765	SH	DEFINED 01,03	423665
STATE STR CORP 80832	COM	857477103	11339	253677	SH	OTHER 01,03	172845
STATE STR CORP	COM	857477103	6543	146370	SH	DEFINED 05,01,03	146370
STATE STR CORP	COM	857477103	250	5600	SH	OTHER 05,01,03	5600
STATE STR CORP	COM	857477103	2541	56850	SH	DEFINED 07,06,01,03	56850
STATE STR CORP	COM	857477103	98	2200	SH	DEFINED 08,09,03	2200
STATEN IS BANCORP INC 27510	COM	857550107	586	30500	SH	DEFINED 01,03	2990
STATEN IS BANCORP INC 90	COM	857550107	2	90	SH	OTHER 01,03	
STATEN IS BANCORP INC	COM	857550107	3372	175625	SH	DEFINED 05,01,03	175625
STATEN IS BANCORP INC	COM	857550107	1837	95700	SH	DEFINED 07,06,01,03	95700
STATION CASINOS INC 714	COM	857689103	331	18552	SH	DEFINED 01,03	17838
STATION CASINOS INC	COM	857689103	1187	66498	SH	DEFINED 05,01,03	66498
STATION CASINOS INC	COM	857689103	4093	229318	SH	DEFINED 07,06,01,03	229318
STATION CASINOS INC	COM	857689103	161	9000	SH	DEFINED 08,09,03	9000
STEAK N SHAKE CO 11800	COM	857873103	251	16070	SH	DEFINED 01,03	4270
STEAK N SHAKE CO	COM	857873103	1204	76950	SH	DEFINED 05,01,03	76950
STEAK N SHAKE CO	COM	857873103	676	43200	SH	DEFINED 07,06,01,03	43200
STEEL DYNAMICS INC 2100	COM	858119100	35	2100	SH	DEFINED 01,03	
STEEL DYNAMICS INC	COM	858119100	1657	100625	SH	DEFINED 05,01,03	100625

STEEL DYNAMICS INC	COM	858119100	1212	73600 SH	DEFINED 07,06,01,03	73600
STEEL TECHNOLOGIES INC 3600	COM	858147101	47	3600 SH	DEFINED 01,03	
STEEL TECHNOLOGIES INC	COM	858147101	343	26000 SH	DEFINED 05,01,03	26000
STEEL TECHNOLOGIES INC	COM	858147101	194	14700 SH	DEFINED 07,06,01,03	14700
STEIN MART INC 10500	COM	858375108	125	10500 SH	DEFINED 01,03	
STEIN MART INC	COM	858375108	1224	103075 SH	DEFINED 05,01,03	103075
STEIN MART INC	COM	858375108	767	64600 SH	DEFINED 07,06,01,03	64600
STERLING BANCSHARES INC	COM	858907108	1325	89725 SH	DEFINED 05,01,03	89725
STERLING BANCSHARES INC	COM	858907108	1004	68000 SH	DEFINED 07,06,01,03	68000
STERICYCLE INC	COM	858912108	42	1200 SH	DEFINED 01,03	1200
STERICYCLE INC	COM	858912108	1992	56257 SH	DEFINED 11,01,03	56257
STERIS CORP 500	COM	859152100	55	2900 SH	DEFINED 01,03	2400
STERIS CORP	COM	859152100	10	500 SH	OTHER 01,03	500
STERIS CORP	COM	859152100	863	45160 SH	DEFINED 05,01,03	45160
STERIS CORP	COM	859152100	1308	68425 SH	DEFINED 07,06,01,03	68425
STEWART & STEVENSON SVCS INC	COM	860342104	45	2550 SH	DEFINED 01,03	2550
STEWART & STEVENSON SVCS INC 3015	COM	860342104	53	3015 SH	OTHER 01,03	
STEWART & STEVENSON SVCS INC	COM	860342104	328	18471 SH	DEFINED 05,01,03	18471
STEWART & STEVENSON SVCS INC	COM	860342104	498	28050 SH	DEFINED 07,06,01,03	28050
STEWART ENTERPRISES INC 600	CL A	860370105	21	3300 SH	DEFINED 01,03	2700
STEWART ENTERPRISES INC	CL A	860370105	4	600 SH	OTHER 01,03	600
STEWART ENTERPRISES INC	CL A	860370105	637	100000 SH	DEFINED 08,09,03	100000
STEWART INFORMATION SVCS COR	COM	860372101	119	5800 SH	DEFINED 01,03	5800
STEWART INFORMATION SVCS COR	COM	860372101	757	36850 SH	DEFINED 05,01,03	36850
STEWART INFORMATION SVCS COR	COM	860372101	573	27900 SH	DEFINED 07,06,01,03	27900
STILLWATER MNG CO 1050 100	COM	86074Q102	50	3070 SH	DEFINED 01,03	1920
STILLWATER MNG CO 2550	COM	86074Q102	42	2550 SH	OTHER 01,03	
STILLWATER MNG CO	COM	86074Q102	1559	95750 SH	DEFINED 05,01,03	95750
STILLWATER MNG CO	COM	86074Q102	1089	66900 SH	DEFINED 07,06,01,03	66900
STILLWATER MNG CO	COM	86074Q102	260	16000 SH	DEFINED 17,16	16000
STILWELL FINL INC 20000	COM	860831106	3116	171223 SH	DEFINED 01,03	151223
STILWELL FINL INC 106108	COM	860831106	2310	126898 SH	OTHER 01,03	20790
STILWELL FINL INC	COM	860831106	1329	73030 SH	DEFINED 05,01,03	73030
STILWELL FINL INC	COM	860831106	69	3775 SH	OTHER 05,01,03	3775
STILWELL FINL INC	COM	860831106	490	26900 SH	DEFINED 07,06,01,03	26900
STILWELL FINL INC	COM	860831106	153	8400 SH	DEFINED 08,09,03	8400
STILWELL FINL INC	COM	860831106	91	5000 SH	PUT DEFINED 17,16	5000
STMICROELECTRONICS N V	NY REGISTRY	861012102	58	2400 SH	DEFINED 01,03	2400
STMICROELECTRONICS N V	NY REGISTRY	861012102		15 SH	OTHER 01,03	15
STMICROELECTRONICS N V	NY REGISTRY	861012102	1836	75450 SH	DEFINED 08,09,03	75450
STMICROELECTRONICS N V	NY REGISTRY	861012102	730	30000 SH	CALL DEFINED 08,09,03	30000
STMICROELECTRONICS N V	NY REGISTRY	861012102	122	5000 SH	PUT DEFINED 08,09,03	5000
STOLT NIELSEN S A	SP ADR REG C	861565109	21	1500 SH	OTHER 01,03	1500
STOLT NIELSEN S A	SP ADR REG C	861565109	137	9800 SH	DEFINED 08,09,03	9800
STONE ENERGY CORP	COM	861642106	161	4000 SH	DEFINED 01,03	4000
STONE ENERGY CORP	COM	861642106	2172	53975 SH	DEFINED 05,01,03	53975
STONE ENERGY CORP	COM	861642106	1646	40900 SH	DEFINED 07,06,01,03	40900
STORA ENSO CORP 2534	SPON ADR REP	86210M106	116	8772 SH	DEFINED 01,03	6238
STORA ENSO CORP 39273	SPON ADR REP	86210M106	1328	100196 SH	OTHER 01,03	60923
STORA ENSO CORP	SPON ADR REP	86210M106	24	1847 SH	DEFINED 05,01,03	1847
STORAGENETWORKS INC	COM	86211E103	261	132555 SH	DEFINED	132555
STORAGENETWORKS INC	COM	86211E103	3	1500 SH	DEFINED 01,03	1500
STORAGE TECHNOLOGY CORP	COM PAR \$0.1	862111200	230	14400 SH	DEFINED 01,03	14400
STORAGE TECHNOLOGY CORP	COM PAR \$0.1	862111200	1121	70170 SH	DEFINED 05,01,03	70170
STORAGE TECHNOLOGY CORP	COM PAR \$0.1	862111200	1667	104400 SH	DEFINED 07,06,01,03	104400
STRATOS LIGHTWAVE INC 2100	COM	863100103	3	2100 SH	DEFINED 01,03	
STRATOS LIGHTWAVE INC 5100	COM	863100103	12	7200 SH	OTHER 01,03	2100
STRATOS LIGHTWAVE INC	COM	863100103	3	1685 SH	DEFINED 07,06,01,03	1685
STRIDE RITE CORP	COM	863314100	689	86150 SH	DEFINED 05,01,03	86150
STRIDE RITE CORP	COM	863314100	522	65300 SH	DEFINED 07,06,01,03	65300
STRYKER CORP 5000	COM	863667101	2918	54530 SH	DEFINED 01,03	49530
STRYKER CORP 7390	COM	863667101	1485	27749 SH	OTHER 01,03	20359
STRYKER CORP	COM	863667101	4099	76600 SH	DEFINED 05,01,03	76600
STRYKER CORP	COM	863667101	181	3375 SH	OTHER 05,01,03	3375
STRYKER CORP	COM	863667101	1476	27575 SH	DEFINED 07,06,01,03	27575
STRYKER CORP	COM	863667101	54	1000 SH	DEFINED 08,09,03	1000
STURM RUGER & CO INC 1600	COM	864159108	23	1600 SH	DEFINED 01,03	
STURM RUGER & CO INC	COM	864159108	811	57300 SH	DEFINED 05,01,03	57300
STURM RUGER & CO INC	COM	864159108	591	41800 SH	DEFINED 07,06,01,03	41800

SUN LIFE FINL SVCS CDA INC 15148	COM	866796105	2884	131952	SH	DEFINED	01,03	116804
SUN LIFE FINL SVCS CDA INC 12227	COM	866796105	676	30932	SH	OTHER	01,03	18705
SUN LIFE FINL SVCS CDA INC	COM	866796105	3060	140000	SH	CALL	DEFINED 08,09,03	140000
SUN MICROSYSTEMS INC 407614	COM	866810104	25810	5151738	SH	DEFINED	01,03	4744124
SUN MICROSYSTEMS INC 449128	COM	866810104	12586	2512250	SH	OTHER	01,03	2063122
SUN MICROSYSTEMS INC	COM	866810104	25	5000	SH	PUT	DEFINED 01,03	5000
SUN MICROSYSTEMS INC 1098845	COM	866810104	5505	1098845	SH	DEFINED	05,01,03	
SUN MICROSYSTEMS INC 1188155	COM	866810104	11458	2287000	SH	OTHER	05,01,03	1098845
SUN MICROSYSTEMS INC	COM	866810104	6673	1332025	SH	DEFINED	07,06,01,03	1332025
SUN MICROSYSTEMS INC	COM	866810104	3449	688461	SH	DEFINED	08,09,03	688461
SUN MICROSYSTEMS INC	COM	866810104	3655	729500	SH	PUT	DEFINED 08,09,03	729500
SUN MICROSYSTEMS INC	COM	866810104	36	7130	SH	DEFINED	13,01,03	7130
SUN MICROSYSTEMS INC	COM	866810104	4	700	SH	OTHER	13,01,03	700
SUN MICROSYSTEMS INC	COM	866810104	11	2200	SH	CALL	DEFINED 17,16	2200
SUNCOR ENERGY INC 500	COM	867229106	1643	92000	SH	DEFINED	01,03	91500
SUNCOR ENERGY INC	COM	867229106	20	1100	SH	OTHER	01,03	1100
SUNGARD DATA SYS INC 8400	COM	867363103	853	32195	SH	DEFINED	01,03	23795
SUNGARD DATA SYS INC 6200	COM	867363103	389	14706	SH	OTHER	01,03	8506
SUNGARD DATA SYS INC	COM	867363103	6476	244547	SH	DEFINED	05,01,03	244547
SUNGARD DATA SYS INC	COM	867363103	20491	773837	SH	DEFINED	07,06,01,03	773837
SUNGARD DATA SYS INC	COM	867363103	7520	284000	SH	DEFINED	11,01,03	284000
SUNOCO LOGISTICS PRTRNS L P	COM UNITS	86764L108	415	19000	SH	OTHER	01,03	19000
SUNOCO LOGISTICS PRTRNS L P	COM UNITS	86764L108	117	5380	SH	DEFINED	08,09,03	5380
SUNOCO INC 9013	COM	86764P109	407	11413	SH	DEFINED	01,03	2400
SUNOCO INC 2616 1296	COM	86764P109	747	20964	SH	OTHER	01,03	17052
SUNOCO INC	COM	86764P109	884	24800	SH	DEFINED	05,01,03	24800
SUNOCO INC	COM	86764P109	52	1450	SH	OTHER	05,01,03	1450
SUNOCO INC	COM	86764P109	329	9225	SH	DEFINED	07,06,01,03	9225
SUNOCO INC	COM	86764P109	3713	104200	SH	DEFINED	08,09,03	104200
SUNRISE ASSISTED LIVING INC	COM	86768K106	161	6000	SH	DEFINED	01,03	6000
SUNRISE ASSISTED LIVING INC 3950	COM	86768K106	230	8575	SH	OTHER	01,03	4625
SUNRISE ASSISTED LIVING INC	COM	86768K106	1307	48775	SH	DEFINED	05,01,03	48775
SUNRISE ASSISTED LIVING INC	COM	86768K106	933	34800	SH	DEFINED	07,06,01,03	34800
SUNTRUST BKS INC 40776	COM	867914103	37075	547478	SH	DEFINED	01,03	506702
SUNTRUST BKS INC 77950	COM	867914103	29259	432062	SH	OTHER	01,03	354112
SUNTRUST BKS INC	COM	867914103	7575	111860	SH	DEFINED	05,01,03	111860
SUNTRUST BKS INC	COM	867914103	340	5025	SH	OTHER	05,01,03	5025
SUNTRUST BKS INC	COM	867914103	2346	34650	SH	DEFINED	07,06,01,03	34650
SUNTRUST BKS INC	COM	867914103	108	1600	SH	DEFINED	08,09,03	1600
SUPERIOR INDS INTL INC	COM	868168105	782	16898	SH	DEFINED	05,01,03	16898
SUPERIOR INDS INTL INC	COM	868168105	1187	25675	SH	DEFINED	07,06,01,03	25675
SUPERTEX INC	COM	868532102	450	25525	SH	DEFINED	05,01,03	25525
SUPERTEX INC	COM	868532102	342	19400	SH	DEFINED	07,06,01,03	19400
SUPERVALU INC 200	COM	868536103	413	16850	SH	DEFINED	01,03	16650
SUPERVALU INC 447	COM	868536103	37	1522	SH	OTHER	01,03	1075
SUPERVALU INC	COM	868536103	1036	42250	SH	DEFINED	05,01,03	42250
SUPERVALU INC	COM	868536103	56	2275	SH	OTHER	05,01,03	2275
SUPERVALU INC	COM	868536103	396	16125	SH	DEFINED	07,06,01,03	16125
SUPERVALU INC	COM	868536103	15	600	SH	DEFINED	08,09,03	600
SURMODICS INC 1800	COM	868873100	86	3300	SH	DEFINED	01,03	1500
SURMODICS INC	COM	868873100	1000	38475	SH	DEFINED	05,01,03	38475
SURMODICS INC	COM	868873100	686	26400	SH	DEFINED	07,06,01,03	26400
SUSQUEHANNA BANCSHARES INC P 2730	COM	869099101	229	10100	SH	DEFINED	01,03	7370
SUSQUEHANNA BANCSHARES INC P 70	COM	869099101	2	70	SH	OTHER	01,03	
SUSQUEHANNA BANCSHARES INC P	COM	869099101	1942	85525	SH	DEFINED	05,01,03	85525
SUSQUEHANNA BANCSHARES INC P	COM	869099101	1388	61100	SH	DEFINED	07,06,01,03	61100
SWIFT ENERGY CO 20260	COM	870738101	403	25500	SH	DEFINED	01,03	5240
SWIFT ENERGY CO 40	COM	870738101	1	40	SH	OTHER	01,03	
SWIFT ENERGY CO	COM	870738101	1452	91975	SH	DEFINED	05,01,03	91975
SWIFT ENERGY CO	COM	870738101	658	41700	SH	DEFINED	07,06,01,03	41700
SWIFT TRANSN CO	COM	870756103	29	1250	SH	DEFINED	01,03	1250
SWIFT TRANSN CO	COM	870756103	891	38250	SH	OTHER	01,03	38250
SWIFT TRANSN CO	COM	870756103	1321	56688	SH	DEFINED	05,01,03	56688
SWIFT TRANSN CO	COM	870756103	1985	85175	SH	DEFINED	07,06,01,03	85175

SWIFT TRANSN CO	COM	870756103	141	6033 SH	DEFINED	17,16	6033
SWISS HELVETIA FD INC 11734	COM	870875101	135	11752 SH	OTHER	01,03	18
SYBASE INC	COM	871130100	299	28355 SH	DEFINED	01,03	28355
SYBASE INC	COM	871130100	2	208 SH	OTHER	01,03	208
SYBASE INC	COM	871130100	690	65405 SH	DEFINED	05,01,03	65405
SYBASE INC	COM	871130100	1032	97775 SH	DEFINED	07,06,01,03	97775
SYBRON DENTAL SPECIALTIES IN	COM	871142105	20	1100 SH	DEFINED	01,03	1100
SYBRON DENTAL SPECIALTIES IN	COM	871142105	1451	78441 SH	DEFINED	05,01,03	78441
SYBRON DENTAL SPECIALTIES IN	COM	871142105	1090	58900 SH	DEFINED	07,06,01,03	58900
SYBRON DENTAL SPECIALTIES IN	COM	871142105	2405	130009 SH	DEFINED	11,01,03	130009
SYCAMORE NETWORKS INC	COM	871206108	3	757 SH	DEFINED	01,03	757
SYCAMORE NETWORKS INC 4100	COM	871206108	51	13184 SH	OTHER	01,03	9084
SYCAMORE NETWORKS INC	COM	871206108	5	1300 SH	DEFINED	05,01,03	1300
SYCAMORE NETWORKS INC	COM	871206108	2	500 SH	DEFINED	08,09,03	500
SYKES ENTERPRISES INC 135528	COM	871237103	3297	428738 SH	DEFINED	01,03	293210
SYKES ENTERPRISES INC	COM	871237103	202	26241 SH	DEFINED	05,01,03	26241
SYKES ENTERPRISES INC	COM	871237103	306	39850 SH	DEFINED	07,06,01,03	39850
SYLVAN LEARNING SYS INC	COM	871399101	3	155 SH	DEFINED	01,03	155
SYLVAN LEARNING SYS INC	COM	871399101	516	25877 SH	DEFINED	05,01,03	25877
SYLVAN LEARNING SYS INC	COM	871399101	784	39300 SH	DEFINED	07,06,01,03	39300
SYMANTEC CORP	COM	871503108	1565	47647 SH	DEFINED	01,03	47647
SYMANTEC CORP 1400	COM	871503108	76	2320 SH	OTHER	01,03	920
SYMANTEC CORP	COM	871503108	3100	94371 SH	DEFINED	05,01,03	94371
SYMANTEC CORP	COM	871503108	4606	140200 SH	DEFINED	07,06,01,03	140200
SYMANTEC CORP	COM	871503108	304	9250 SH	DEFINED	08,09,03	9250
SYMANTEC CORP	COM	871503108	404	12300 SH	CALL DEFINED	08,09,03	12300
SYMANTEC CORP	COM	871503108	312	9500 SH	PUT DEFINED	08,09,03	9500
SYMANTEC CORP	COM	871503108	8456	257400 SH	DEFINED	11,01,03	257400
SYMBOL TECHNOLOGIES INC 1800	COM	871508107	1745	205303 SH	DEFINED	01,03	203503
SYMBOL TECHNOLOGIES INC 7270	COM	871508107	88	10343 SH	OTHER	01,03	3073
SYMBOL TECHNOLOGIES INC	COM	871508107	1785	210044 SH	DEFINED	05,01,03	210044
SYMBOL TECHNOLOGIES INC	COM	871508107	6714	789937 SH	DEFINED	07,06,01,03	789937
SYMBOL TECHNOLOGIES INC	COM	871508107	394	46400 SH	DEFINED	08,09,03	46400
SYMBOL TECHNOLOGIES INC	COM	871508107	6262	736649 SH	DEFINED	17,16	736649
SYMMETRICOM INC 6900	COM	871543104	25	6900 SH	DEFINED	01,03	
SYMMETRICOM INC	COM	871543104	166	45600 SH	DEFINED	05,01,03	45600
SYMMETRICOM INC	COM	871543104	126	34500 SH	DEFINED	07,06,01,03	34500
SYMMETRICOM INC	COM	871543104	7	1800 SH	DEFINED	08,09,03	1800
SYMYX TECHNOLOGIES	COM	87155S108	147	10589 SH	DEFINED		10589
SYMYX TECHNOLOGIES	COM	87155S108	150	10775 SH	OTHER	01,03	10775
SYNAVANT INC 4600	COM	87157A105	9	6180 SH	DEFINED	01,03	1580
SYNAVANT INC 2479	COM	87157A105	14	10215 SH	OTHER	01,03	7736
SYNCOR INTL CORP DEL 700	COM	87157J106	38	1200 SH	DEFINED	01,03	500
SYNCOR INTL CORP DEL	COM	87157J106	1644	52175 SH	DEFINED	05,01,03	52175
SYNCOR INTL CORP DEL	COM	87157J106	1213	38500 SH	DEFINED	07,06,01,03	38500
SYNCOR INTL CORP DEL	COM	87157J106	6713	213100 SH	DEFINED	11,01,03	213100
SYNOPSYS INC 7553	COM	871607107	779	14216 SH	DEFINED	01,03	6663
SYNOPSYS INC 497	COM	871607107	27	497 SH	OTHER	01,03	
SYNOPSYS INC	COM	871607107	3523	64282 SH	DEFINED	05,01,03	64282
SYNOPSYS INC	COM	871607107	4215	76900 SH	DEFINED	07,06,01,03	76900
SYNOPSYS INC	COM	871607107	236	4300 SH	DEFINED	08,09,03	4300
SYNOPSYS INC	COM	871607107	7301	133200 SH	DEFINED	11,01,03	133200
SYNOVUS FINL CORP 60000	COM	87161C105	3673	133476 SH	DEFINED	01,03	73476
SYNOVUS FINL CORP 42140	COM	87161C105	4698	170696 SH	OTHER	01,03	128556
SYNOVUS FINL CORP	COM	87161C105	3004	109170 SH	DEFINED	05,01,03	109170
SYNOVUS FINL CORP	COM	87161C105	138	5000 SH	OTHER	05,01,03	5000
SYNOVUS FINL CORP	COM	87161C105	1148	41725 SH	DEFINED	07,06,01,03	41725
SYNOVUS FINL CORP	COM	87161C105	44	1600 SH	DEFINED	08,09,03	1600
SYNTROLEUM CORP 2100	COM	871630109	74	25672 SH	DEFINED	01,03	23572
SYNTROLEUM CORP 3972	COM	871630109	17	6072 SH	OTHER	01,03	2100
SYPRIS SOLUTIONS INC 1339	COM	871655106	520	28541 SH	DEFINED	01,03	27202
SYPRIS SOLUTIONS INC	COM	871655106	1604	88045 SH	DEFINED	05,01,03	88045
SYPRIS SOLUTIONS INC	COM	871655106	5561	305193 SH	DEFINED	07,06,01,03	305193
SYSCO CORP 193965	COM	871829107	65001	2387995 SH	DEFINED	01,03	2194030
SYSCO CORP 263238	COM	871829107	38775	1424497 SH	OTHER	01,03	1161259
SYSCO CORP	COM	871829107	6599	242440 SH	DEFINED	05,01,03	242440

SYSCO CORP	COM	871829107	316	11600	SH	OTHER	05,01,03	11600
SYSCO CORP	COM	871829107	2607	95775	SH	DEFINED	07,06,01,03	95775
SYSCO CORP	COM	871829107	117	4315	SH	DEFINED	08,09,03	4315
SYSCO CORP	COM	871829107	64	2345	SH	DEFINED	13,01,03	2345
SYSTEMS & COMPUTER TECHNOLOG 13100	COM	871873105	230	17000	SH	DEFINED	01,03	3900
SYSTEMS & COMPUTER TECHNOLOG	COM	871873105	1269	93950	SH	DEFINED	05,01,03	93950
SYSTEMS & COMPUTER TECHNOLOG	COM	871873105	697	51600	SH	DEFINED	07,06,01,03	51600
TBC CORP	COM	872180104	83	5200	SH	DEFINED	01,03	5200
TBC CORP	COM	872180104	687	43250	SH	DEFINED	05,01,03	43250
TBC CORP	COM	872180104	519	32700	SH	DEFINED	07,06,01,03	32700
TCF FINL CORP 525	COM	872275102	18114	368930	SH	DEFINED	01,03	368405
TCF FINL CORP 5040	COM	872275102	260	5290	SH	OTHER	01,03	250
TCF FINL CORP	COM	872275102	2502	50952	SH	DEFINED	05,01,03	50952
TCF FINL CORP	COM	872275102	4223	86000	SH	OTHER	06,01,03	86000
TCF FINL CORP	COM	872275102	26051	530575	SH	DEFINED	07,06,01,03	530575
TCF FINL CORP	COM	872275102	6039	123000	SH	DEFINED	11,01,03	123000
TCF FINL CORP	COM	872275102	5	100	SH	DEFINED	13,01,03	100
TCW CONV SECS FD INC	COM	872340104	140	22323	SH	DEFINED	01,03	22323
TCW CONV SECS FD INC 3300	COM	872340104	52	8250	SH	OTHER	01,03	4950
TECO ENERGY INC 46500	COM	872375100	6877	277842	SH	DEFINED	01,03	231342
TECO ENERGY INC 65558	COM	872375100	5343	215874	SH	OTHER	01,03	150316
TECO ENERGY INC	COM	872375100	1188	48020	SH	DEFINED	05,01,03	48020
TECO ENERGY INC	COM	872375100	57	2300	SH	OTHER	05,01,03	2300
TECO ENERGY INC	COM	872375100	632	25547	SH	DEFINED	07,06,01,03	25547
TECO ENERGY INC	COM	872375100	20	800	SH	DEFINED	08,09,03	800
TECO ENERGY INC	COM	872375100	4311	174200	SH	DEFINED	11,06,01,03	174200
TEPPCO PARTNERS L P	UT LTD PARTN	872384102	216	6750	SH	DEFINED	01,03	6750
TEPPCO PARTNERS L P 4300	UT LTD PARTN	872384102	226	7050	SH	OTHER	01,03	2750
TEPPCO PARTNERS L P	UT LTD PARTN	872384102	609	18990	SH	DEFINED	08,09,03	18990
TEPPCO PARTNERS L P	UT LTD PARTN	872384102	29	900	SH	OTHER	13,01,03	900
THQ INC 12500	COM NEW	872443403	479	16052	SH	DEFINED	01,03	3552
THQ INC	COM NEW	872443403	3033	101700	SH	DEFINED	05,01,03	101700
THQ INC	COM NEW	872443403	1822	61100	SH	DEFINED	07,06,01,03	61100
THQ INC	COM NEW	872443403	1342	45000	SH	CALL	DEFINED 08,09,03	45000
TJX COS INC NEW 12300	COM	872540109	8064	411231	SH	DEFINED	01,03	398931
TJX COS INC NEW 19600	COM	872540109	1126	57398	SH	OTHER	01,03	37798
TJX COS INC NEW	COM	872540109	4067	207375	SH	DEFINED	05,01,03	207375
TJX COS INC NEW	COM	872540109	189	9650	SH	OTHER	05,01,03	9650
TJX COS INC NEW	COM	872540109	1281	65325	SH	DEFINED	07,06,01,03	65325
TJX COS INC NEW	COM	872540109	55	2800	SH	DEFINED	08,09,03	2800
TRC COS INC	COM	872625108	3435	167150	SH	DEFINED	17,16	167150
TRW INC 14200	COM	872649108	72352	1269780	SH	DEFINED	01,03	1255580
TRW INC 80375	COM	872649108	7375	129425	SH	OTHER	01,03	49050
TRW INC	COM	872649108	2359	41395	SH	DEFINED	05,01,03	41395
TRW INC	COM	872649108	123	2150	SH	OTHER	05,01,03	2150
TRW INC	COM	872649108	879	15425	SH	DEFINED	07,06,01,03	15425
TRW INC	COM	872649108	34	600	SH	DEFINED	08,09,03	600
TRW INC	COM	872649108	1994	35000	SH	DEFINED	17,16	35000
TMP WORLDWIDE INC 100	COM	872941109	22	1010	SH	DEFINED	01,03	910
TMP WORLDWIDE INC 70	COM	872941109	2	70	SH	OTHER	01,03	
TMP WORLDWIDE INC	COM	872941109	767	35655	SH	DEFINED	05,01,03	35655
TMP WORLDWIDE INC	COM	872941109	39	1825	SH	OTHER	05,01,03	1825
TMP WORLDWIDE INC	COM	872941109	290	13475	SH	DEFINED	07,06,01,03	13475
TMP WORLDWIDE INC	COM	872941109	189	8780	SH	DEFINED	08,09,03	8780
TVIA INC	COM	87307P101	195	191600	SH	DEFINED	08,09,03	191600
TVX GOLD INC	COM NEW	87308K200	458	327323	SH	DEFINED	17,16	327323
TXU CORP 8574	COM	873168108	13007	252316	SH	DEFINED	01,03	243742
TXU CORP 78053	COM	873168108	7761	150547	SH	OTHER	01,03	72494
TXU CORP	COM	873168108	4568	88611	SH	DEFINED	05,01,03	88611
TXU CORP	COM	873168108	228	4425	SH	OTHER	05,01,03	4425
TXU CORP	COM	873168108	1661	32225	SH	DEFINED	07,06,01,03	32225
TXU CORP	COM	873168108	144	2800	SH	DEFINED	08,09,03	2800
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	506	38940	SH	DEFINED	01,03	38940
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	27	2094	SH	OTHER	01,03	2094
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100		25	SH	DEFINED	05,01,03	25
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	27	2087	SH	DEFINED	06,01,03	2087
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	273	21000	SH	DEFINED	08,09,03	21000
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	4550	350000	SH	CALL	DEFINED 08,09,03	350000
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	3371	259270	SH	DEFINED	11,01,03	259270

TAKE-TWO INTERACTIVE SOFTWARE 17700	COM		874054109	567	27530	SH	DEFINED 01,03	9830
TAKE-TWO INTERACTIVE SOFTWARE 2400	COM		874054109	49	2400	SH	OTHER 01,03	
TAKE-TWO INTERACTIVE SOFTWARE	COM		874054109	2254	109450	SH	DEFINED 05,01,03	109450
TAKE-TWO INTERACTIVE SOFTWARE	COM		874054109	1178	57200	SH	DEFINED 07,06,01,03	57200
TAKE-TWO INTERACTIVE SOFTWARE	COM		874054109	2	100	SH	DEFINED 08,09,03	100
TALBOTS INC	COM		874161102	65	1860	SH	DEFINED 01,03	1860
TALBOTS INC	COM		874161102	876	25025	SH	DEFINED 08,09,03	25025
TALX CORP 215	COM		874918105	4	215	SH	DEFINED 01,03	
TALX CORP 14000 1110	COM		874918105	318	16785	SH	OTHER 01,03	1675
TALX CORP	COM		874918105	540	28475	SH	DEFINED 05,01,03	28475
TALX CORP	COM		874918105	410	21600	SH	DEFINED 07,06,01,03	21600
TARGET CORP 123335	COM		87612E106	202205	5307216	SH	DEFINED 01,03	5183881
TARGET CORP 912444	COM		87612E106	70967	1862639	SH	OTHER 01,03	950195
TARGET CORP 396691	COM		87612E106	15114	396691	SH	DEFINED 05,01,03	
TARGET CORP 766309	COM		87612E106	44901	1178500	SH	OTHER 05,01,03	412191
TARGET CORP	COM		87612E106	3200	84000	SH	OTHER 06,01,03	84000
TARGET CORP	COM		87612E106	18942	497175	SH	DEFINED 07,06,01,03	497175
TARGET CORP	COM		87612E106	5599	146945	SH	DEFINED 08,09,03	146945
TARGET CORP	COM		87612E106	290	7600	SH	DEFINED 08,09,03	7600
TARGET CORP	COM		87612E106	1200	31500	SH	DEFINED 08,09,03	31500
TARGET CORP	COM		87612E106	457	12000	SH	DEFINED 11,01,03	12000
TARGET CORP	COM		87612E106	200	5250	SH	DEFINED 13,01,03	5250
TARGET CORP 500	COM		87612E106	19	500	SH	OTHER 13,01,03	
TASTY BAKING CO 10000	COM		876553306	135	10000	SH	OTHER 01,03	
TEAMSTAFF INC	COM NEW		87815U204	89	14000	SH	OTHER 01,03	14000
TECH DATA CORP	COM		878237106	315	8325	SH	DEFINED 01,03	8325
TECH DATA CORP	COM		878237106	19	500	SH	OTHER 01,03	500
TECH DATA CORP	COM		878237106	1417	37441	SH	DEFINED 05,01,03	37441
TECH DATA CORP	COM		878237106	2105	55625	SH	DEFINED 07,06,01,03	55625
TECHNE CORP 10450 3550	COM		878377100	618	21900	SH	DEFINED 01,03	7900
TECHNE CORP 11220	COM		878377100	317	11220	SH	OTHER 01,03	
TECHNE CORP	COM		878377100	3137	111175	SH	DEFINED 05,01,03	111175
TECHNE CORP	COM		878377100	1823	64600	SH	DEFINED 07,06,01,03	64600
TECHNE CORP	COM		878377100	11	400	SH	DEFINED 08,09,03	400
TECHNITROL INC	COM		878555101	1912	82075	SH	DEFINED 05,01,03	82075
TECHNITROL INC	COM		878555101	1449	62200	SH	DEFINED 07,06,01,03	62200
TECUMSEH PRODS CO	CL A		878895200	29	550	SH	DEFINED 01,03	550
TECUMSEH PRODS CO 150	CL A		878895200	8	150	SH	OTHER 01,03	
TECUMSEH PRODS CO	CL A		878895200	637	12007	SH	DEFINED 05,01,03	12007
TECUMSEH PRODS CO	CL A		878895200	967	18225	SH	DEFINED 07,06,01,03	18225
TEKELEC	COM		879101103	52	6425	SH	DEFINED 01,03	6425
TEKELEC	COM		879101103	784	97646	SH	DEFINED 05,01,03	97646
TEKELEC	COM		879101103	4455	554750	SH	DEFINED 07,06,01,03	554750
TEKELEC	COM		879101103	117	14600	SH	DEFINED 08,09,03	14600
TEKTRONIX INC	COM		879131100	187	9995	SH	DEFINED 01,03	9995
TEKTRONIX INC 400	COM		879131100	104	5548	SH	OTHER 01,03	5148
TEKTRONIX INC	COM		879131100	569	30400	SH	DEFINED 05,01,03	30400
TEKTRONIX INC	COM		879131100	207	11050	SH	DEFINED 07,06,01,03	11050
TEKTRONIX INC	COM		879131100	7	400	SH	DEFINED 08,09,03	400
TELAXIS COMMUNICATIONS CORP	COM		879202109	33	50511	SH	DEFINED 01,03	50511
TELECOM ITALIA SPA 154	SPON ADR ORD		87927W106	86	1100	SH	DEFINED 01,03	946
TELECOM ITALIA SPA 306	SPON ADR ORD		87927W106	118	1510	SH	OTHER 01,03	1204
TELECOM ITALIA SPA	SPON ADR ORD		87927W106		5	SH	DEFINED 05,01,03	5
TELECOMUNICACOES BRASILEIRAS 599	SPONSORED AD		879287308	49	2170	SH	DEFINED 01,03	1571
TELECOMUNICACOES BRASILEIRAS 1306	SPONSORED AD		879287308	250	11015	SH	OTHER 01,03	9709
TELECOMUNICACOES BRASILEIRAS	SPONSORED AD		879287308		10	SH	DEFINED 05,01,03	10
TELECOMUNICACOES BRASILEIRAS	SPONSORED AD		879287308	6	252	SH	DEFINED 08,09,03	252
TELECOMMUNICATION SYS INC	CL A		87929J103	36	18178	SH	DEFINED 01,03	18178
TELEDYNE TECHNOLOGIES INC 3739	COM		879360105	141	6794	SH	DEFINED 01,03	3055
TELEDYNE TECHNOLOGIES INC 5102	COM		879360105	106	5102	SH	OTHER 01,03	
TELEDYNE TECHNOLOGIES INC	COM		879360105	1573	75831	SH	DEFINED 05,01,03	75831
TELEDYNE TECHNOLOGIES INC	COM		879360105	1047	50450	SH	DEFINED 07,06,01,03	50450
TELEFLEX INC 2350	COM		879369106	134	2350	SH	DEFINED 01,03	
TELEFLEX INC	COM		879369106	837	14650	SH	OTHER 01,03	11950

2000	700								
TELEFLEX INC	COM	879369106	1452	25407	SH	DEFINED	05,01,03	25407	
TELEFLEX INC	COM	879369106	2206	38600	SH	DEFINED	07,06,01,03	38600	
TELEFONICA S A 913	SPONSORED AD	879382208	340	13671	SH	DEFINED	01,03	12758	
TELEFONICA S A 3225	SPONSORED AD	879382208	708	28490	SH	OTHER	01,03	25265	
TELEFONICA S A	SPONSORED AD	879382208		10	SH	DEFINED	05,01,03	10	
TELEFONICA S A	SPONSORED AD	879382208	179	7195	SH	DEFINED	08,09,03	7195	
TELEFONICA S A	SPONSORED AD	879382208	3	119	SH	DEFINED	13,01,03	119	
TELEFONOS DE MEXICO S A	DBCV	4.250% 879403AD5	4844	4105000	PRN	DEFINED	07,06,01,03	4105000	
TELEFONOS DE MEXICO S A 768	SPON ADR ORD	879403780	223	6960	SH	DEFINED	01,03	6192	
TELEFONOS DE MEXICO S A 16847	SPON ADR ORD	879403780	1241	38669	SH	OTHER	01,03	21822	
TELEFONOS DE MEXICO S A	SPON ADR ORD	879403780	6082	189586	SH	OTHER	06,01,03	189586	
TELEFONOS DE MEXICO S A	SPON ADR ORD	879403780	6416	200000	SH	CALL	DEFINED	08,09,03	200000
TELEFONOS DE MEXICO S A	SPON ADR ORD	879403780	8	250	SH	DEFINED	13,01,03	250	
TELEPHONE & DATA SYS INC	COM	879433100	2033	33575	SH	DEFINED	01,03	33575	
TELEPHONE & DATA SYS INC	COM	879433100	2361	38985	SH	DEFINED	05,01,03	38985	
TELEPHONE & DATA SYS INC	COM	879433100	3500	57800	SH	DEFINED	07,06,01,03	57800	
TELEPHONE & DATA SYS INC	COM	879433100	12	200	SH	DEFINED	08,09,03	200	
TELLABS INC 87830	COM	879664100	2011	324423	SH	DEFINED	01,03	236593	
TELLABS INC 13900	COM	879664100	563	90796	SH	OTHER	01,03	76896	
TELLABS INC	COM	879664100	1796	289750	SH	DEFINED	05,01,03	289750	
TELLABS INC	COM	879664100	663	106925	SH	DEFINED	07,06,01,03	106925	
TELLABS INC	COM	879664100	226	36509	SH	DEFINED	08,09,03	36509	
TELLABS INC	COM	879664100	4	600	SH	OTHER	13,01,03	600	
TEMPLE INLAND INC	COM	879868107	595	10277	SH	DEFINED	01,03	10277	
TEMPLE INLAND INC 2895	COM	879868107	891	15401	SH	OTHER	01,03	12506	
TEMPLE INLAND INC	COM	879868107	988	17070	SH	DEFINED	05,01,03	17070	
TEMPLE INLAND INC	COM	879868107	49	850	SH	OTHER	05,01,03	850	
TEMPLE INLAND INC	COM	879868107	370	6400	SH	DEFINED	07,06,01,03	6400	
TEMPLE INLAND INC	COM	879868107	735	12700	SH	DEFINED	08,09,03	12700	
TEMPLETON GLOBAL GOVT INCOM	SH BEN INT	879929107	57	8000	SH	DEFINED	01,03	8000	
TEMPLETON GLOBAL GOVT INCOM	SH BEN INT	879929107	21	3000	SH	OTHER	01,03	3000	
TELETECH HOLDINGS INC	COM	879939106	8640	905696	SH	DEFINED	01,03	905696	
TEMPLETON EMERG MKTS INCOME	COM	880192109	166	15306	SH	DEFINED	01,03	15306	
TEMPLETON EMERG MKTS INCOME 662	COM	880192109	14	1318	SH	OTHER	01,03	656	
TEMPLETON GLOBAL INCOME FD I	COM	880198106	144	18956	SH	DEFINED	01,03	18956	
TEMPLETON GLOBAL INCOME FD I 12578	COM	880198106	108	14183	SH	OTHER	01,03	1605	
TENET HEALTHCARE CORP 7335	COM	88033G100	22317	311910	SH	DEFINED	01,03	304575	
TENET HEALTHCARE CORP 4629	COM	88033G100	1433	20034	SH	OTHER	01,03	15405	
TENET HEALTHCARE CORP	COM	88033G100	18320	256041	SH	DEFINED	05,01,03	256041	
TENET HEALTHCARE CORP	COM	88033G100	401	5600	SH	OTHER	05,01,03	5600	
TENET HEALTHCARE CORP	COM	88033G100	2147	30000	SH	OTHER	06,01,03	30000	
TENET HEALTHCARE CORP	COM	88033G100	5222	72988	SH	DEFINED	07,06,01,03	72988	
TENET HEALTHCARE CORP	COM	88033G100	2294	32067	SH	DEFINED	08,09,03	32067	
TENET HEALTHCARE CORP	COM	88033G100	1989	27800	SH	PUT	DEFINED	08,09,03	27800
TENET HEALTHCARE CORP 912766	COM	88033G100	968654	13538144	SH	DEFINED	11,01,03	12625378	
TENET HEALTHCARE CORP 1974500	COM	88033G100	141275	1974500	SH	OTHER	16		
TERADYNE INC	SDCV	3.750% 880770AD4	1114	935000	PRN	DEFINED	08,09,03	935000	
TERADYNE INC 17450	COM	880770102	667	28380	SH	DEFINED	01,03	10930	
TERADYNE INC 330	COM	880770102	8	350	SH	OTHER	01,03	20	
TERADYNE INC	COM	880770102	7682	326887	SH	DEFINED	05,01,03	326887	
TERADYNE INC	COM	880770102	12216	519843	SH	DEFINED	07,06,01,03	519843	
TERADYNE INC	COM	880770102	606	25800	SH	DEFINED	08,09,03	25800	
TERAYON COMMUNICATION SYS	COM	880775101	92	68954	SH	DEFINED		68954	
TERAYON COMMUNICATION SYS 400	COM	880775101	4	3200	SH	DEFINED	01,03	2800	
TERAYON COMMUNICATION SYS	COM	880775101	4	3310	SH	OTHER	01,03	3310	
TERAYON COMMUNICATION SYS	COM	880775101	1	1000	SH	DEFINED	08,09,03	1000	
TERRA NETWORKS S A	SPONSORED AD	88100W103	65	11180	SH	DEFINED	01,03	11180	
TERRA NETWORKS S A	SPONSORED AD	88100W103	57	9848	SH	DEFINED	08,09,03	9848	
TERRA NITROGEN CO L P 12950	COM UNIT	881005201	117	19950	SH	OTHER	01,03		
7000									
TERREMARK WORLDWIDE INC	COM	881448104	4	15000	SH	DEFINED	01,03	15000	
TETRA TECHNOLOGIES INC DEL 9000	COM	88162F105	337	12700	SH	DEFINED	01,03	3700	
TETRA TECHNOLOGIES INC DEL	COM	88162F105	1000	37650	SH	DEFINED	05,01,03	37650	
TETRA TECHNOLOGIES INC DEL	COM	88162F105	581	21900	SH	DEFINED	07,06,01,03	21900	
TETRA TECH INC NEW 12800	COM	88162G103	252	17125	SH	DEFINED	01,03	4325	
TETRA TECH INC NEW	COM	88162G103	1919	130550	SH	DEFINED	05,01,03	130550	

TETRA TECH INC NEW	COM	88162G103	1207	82100	SH	DEFINED 07,06,01,03	82100
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	33	500	SH	DEFINED 01,03	500
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	188	2810	SH	OTHER 01,03	1960
850							
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	681	10200	SH	OTHER 06,01,03	10200
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	3133	46910	SH	DEFINED 08,09,03	46910
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	3453	51700	SH	DEFINED 11,01,03	51700
TEVA PHARMACEUTICAL FIN LLC	DBC	1.500% 88163VAB5	208	200000	PRN	DEFINED 01,03	200000
TEXAS INDS INC	COM	882491103	1036	32900	SH	DEFINED 01,03	21200
11700							
TEXAS INDS INC	COM	882491103	126	4000	SH	OTHER 01,03	
4000							
TEXAS INDS INC	COM	882491103	1959	62200	SH	DEFINED 05,01,03	62200
TEXAS INDS INC	COM	882491103	1023	32500	SH	DEFINED 07,06,01,03	32500
TEXAS INSTRS INC	COM	882508104	134333	5668076	SH	DEFINED 01,03	5484758
183318							
TEXAS INSTRS INC	COM	882508104	32533	1372680	SH	OTHER 01,03	731060
641620							
TEXAS INSTRS INC	COM	882508104	19722	832133	SH	DEFINED 05,01,03	832133
TEXAS INSTRS INC	COM	882508104	770	32500	SH	OTHER 06,01,03	32500
TEXAS INSTRS INC	COM	882508104	14230	600425	SH	DEFINED 07,06,01,03	600425
TEXAS INSTRS INC	COM	882508104	6285	265204	SH	DEFINED 08,09,03	265204
TEXAS INSTRS INC	COM	882508104	5214	220000	SH	CALL DEFINED 08,09,03	220000
TEXAS INSTRS INC	COM	882508104	6399	270000	SH	PUT DEFINED 08,09,03	270000
TEXAS INSTRS INC	COM	882508104	5157	217600	SH	DEFINED 11,01,03	217600
TEXAS INSTRS INC	COM	882508104	49	2050	SH	DEFINED 13,01,03	2050
TEXAS INSTRS INC	COM	882508104	11	450	SH	OTHER 13,01,03	450
TEXTRON INC	COM	883203101	3173	67652	SH	DEFINED 01,03	62222
5430							
TEXTRON INC	COM	883203101	1760	37526	SH	OTHER 01,03	29822
7704							
TEXTRON INC	COM	883203101	2633	56132	SH	DEFINED 05,01,03	56132
TEXTRON INC	COM	883203101	114	2425	SH	OTHER 05,01,03	2425
TEXTRON INC	COM	883203101	794	16925	SH	DEFINED 07,06,01,03	16925
TEXTRON INC	COM	883203101	38	800	SH	DEFINED 08,09,03	800
TEXTRON INC	COM	883203101	106119	2262667	SH	OTHER 16	
2262667							
THERAGENICS CORP	COM	883375107	51	6000	SH	DEFINED 01,03	2600
3400							
THERAGENICS CORP	COM	883375107	529	62800	SH	DEFINED 05,01,03	62800
THERAGENICS CORP	COM	883375107	389	46200	SH	DEFINED 07,06,01,03	46200
THERASENSE INC	COM	883381105	2447	132500	SH	DEFINED 01,03	132500
THERMA-WAVE INC	COM	88343A108	43	3800	SH	DEFINED 01,03	2300
1500							
THERMA-WAVE INC	COM	88343A108	14	1200	SH	OTHER 01,03	
1200							
THERMA-WAVE INC	COM	88343A108	730	64125	SH	DEFINED 05,01,03	64125
THERMA-WAVE INC	COM	88343A108	509	44700	SH	DEFINED 07,06,01,03	44700
THERMO ELECTRON CORP	COM	883556102	550	33333	SH	DEFINED 01,03	31733
1600							
THERMO ELECTRON CORP	COM	883556102	648	39296	SH	OTHER 01,03	18534
20762							
THERMO ELECTRON CORP	COM	883556102	1252	75875	SH	DEFINED 05,01,03	75875
THERMO ELECTRON CORP	COM	883556102	347	21050	SH	DEFINED 07,06,01,03	21050
THERMO ELECTRON CORP	COM	883556102	18	1100	SH	DEFINED 08,09,03	1100
THESTREET COM	COM	88368Q103	4674	2050000	SH	OTHER 16	
2050000							
THOMAS & BETTS CORP	COM	884315102	77	4126	SH	DEFINED 01,03	2426
1700							
THOMAS & BETTS CORP	COM	884315102	1	60	SH	OTHER 01,03	
60							
THOMAS & BETTS CORP	COM	884315102	343	18425	SH	DEFINED 05,01,03	18425
THOMAS & BETTS CORP	COM	884315102	19	1000	SH	OTHER 05,01,03	1000
THOMAS & BETTS CORP	COM	884315102	131	7050	SH	DEFINED 07,06,01,03	7050
THOMAS & BETTS CORP	COM	884315102	4	200	SH	DEFINED 08,09,03	200
THOMAS INDS INC	COM	884425109	160	5560	SH	DEFINED 01,03	1817
2043 1700							
THOMAS INDS INC	COM	884425109	53	1857	SH	OTHER 01,03	
1857							
THOMAS INDS INC	COM	884425109	1094	38000	SH	DEFINED 05,01,03	38000
THOMAS INDS INC	COM	884425109	683	23700	SH	DEFINED 07,06,01,03	23700
THOR INDS INC	COM	885160101	157	2200	SH	DEFINED 01,03	600
1600							
THOR INDS INC	COM	885160101	1283	18000	SH	OTHER 01,03	
18000							
THOR INDS INC	COM	885160101	2236	31375	SH	DEFINED 05,01,03	31375
THOR INDS INC	COM	885160101	1568	22000	SH	DEFINED 07,06,01,03	22000
THORATEC CORP	COM NEW	885175307	17	1850	SH	DEFINED 01,03	1850
THORATEC CORP	COM NEW	885175307	180	20000	SH	CALL DEFINED 08,09,03	20000
THORNBURG MTG INC	COM	885218107	250	12720	SH	DEFINED 01,03	12720
THORNBURG MTG INC	COM	885218107	857	43550	SH	OTHER 01,03	12100
31450							
3COM CORP	COM	885535104	473	107567	SH	DEFINED 01,03	106117
1450							
3COM CORP	COM	885535104	504	114584	SH	OTHER 01,03	106284

8300								
3COM CORP	COM	885535104	1033	234801	SH	DEFINED 05,01,03		234801
3COM CORP	COM	885535104	1546	351425	SH	DEFINED 07,06,01,03		351425
3COM CORP	COM	885535104	40	9023	SH	DEFINED 08,09,03		9023
THREE FIVE SYS INC 2400	COM	88554L108	43	3800	SH	DEFINED 01,03		1400
THREE FIVE SYS INC	COM	88554L108	538	47225	SH	DEFINED 05,01,03		47225
THREE FIVE SYS INC	COM	88554L108	380	33300	SH	DEFINED 07,06,01,03		33300
THREE FIVE SYS INC	COM	88554L108	46	3999	SH	DEFINED 13,01,03		3999
3M CO 81588	COM	88579Y101	149273	1213600	SH	DEFINED 01,03		1132012
3M CO 313437	COM	88579Y101	95799	778854	SH	OTHER 01,03		465417
3M CO	COM	88579Y101	18350	149185	SH	DEFINED 05,01,03		149185
3M CO	COM	88579Y101	812	6600	SH	OTHER 05,01,03		6600
3M CO	COM	88579Y101	5882	47825	SH	DEFINED 07,06,01,03		47825
3M CO	COM	88579Y101	1600	13005	SH	DEFINED 08,09,03		13005
3M CO	COM	88579Y101	331894	2698327	SH	DEFINED 11,06,01,03		2492566
205761								
3M CO	COM	88579Y101	120	975	SH	DEFINED 13,01,03		975
TIBCO SOFTWARE INC	COM	88632Q103	9	1600	SH	DEFINED 01,03		1600
TIBCO SOFTWARE INC	COM	88632Q103	58	10500	SH	DEFINED 08,09,03		10500
TICKETMASTER	CL B	88633P203	952	50900	SH	DEFINED 01,03		50900
TICKETMASTER	CL B	88633P203	15	820	SH	OTHER 01,03		820
TICKETMASTER	CL B	88633P203	24	1300	SH	DEFINED 05,01,03		1300
TICKETMASTER	CL B	88633P203	228	12211	SH	DEFINED 08,09,03		12211
TIDEWATER INC	COM	886423102	385	11695	SH	DEFINED 01,03		11695
TIDEWATER INC	COM	886423102	229	6950	SH	OTHER 01,03		6200
750								
TIDEWATER INC	COM	886423102	1536	46662	SH	DEFINED 05,01,03		46662
TIDEWATER INC	COM	886423102	3299	100200	SH	DEFINED 07,06,01,03		100200
TIER TECHNOLOGIES INC 2081	CL B	88650Q100	798	44765	SH	DEFINED 01,03		42684
TIER TECHNOLOGIES INC	CL B	88650Q100	2465	138301	SH	DEFINED 05,01,03		138301
TIER TECHNOLOGIES INC	CL B	88650Q100	8355	468835	SH	DEFINED 07,06,01,03		468835
TIFFANY & CO NEW 825	COM	886547108	959	27250	SH	DEFINED 01,03		26425
TIFFANY & CO NEW 1990	COM	886547108	356	10110	SH	OTHER 01,03		8120
TIFFANY & CO NEW	COM	886547108	7773	220817	SH	DEFINED 05,01,03		220817
TIFFANY & CO NEW	COM	886547108	89	2525	SH	OTHER 05,01,03		2525
TIFFANY & CO NEW	COM	886547108	9654	274248	SH	DEFINED 07,06,01,03		274248
TIFFANY & CO NEW	COM	886547108	151	4300	SH	DEFINED 08,09,03		4300
TIFFANY & CO NEW 1245346	COM	886547108	660100	18752839	SH	DEFINED 11,01,03		17507493
TIMBERLAND CO 1200	CL A	887100105	281	7850	SH	DEFINED 01,03		6650
TIMBERLAND CO 820	CL A	887100105	29	820	SH	OTHER 01,03		
TIMBERLAND CO	CL A	887100105	879	24552	SH	DEFINED 05,01,03		24552
TIMBERLAND CO	CL A	887100105	1335	37275	SH	DEFINED 07,06,01,03		37275
TIME WARNER TELECOM INC	CL A	887319101	61	36469	SH	DEFINED 01,03		36469
TIME WARNER TELECOM INC	CL A	887319101		260	SH	OTHER 01,03		260
TIME WARNER TELECOM INC	CL A	887319101	91	53982	SH	DEFINED 05,01,03		53982
TIME WARNER TELECOM INC	CL A	887319101	497	295768	SH	DEFINED 07,06,01,03		295768
TIMKEN CO 400	COM	887389104	195	8740	SH	DEFINED 01,03		8340
TIMKEN CO 700	COM	887389104	130	5800	SH	OTHER 01,03		5100
TIMKEN CO	COM	887389104	2744	122875	SH	DEFINED 05,01,03		122875
TIMKEN CO	COM	887389104	2077	93000	SH	DEFINED 07,06,01,03		93000
TIPPERARY CORP	COM PAR \$0.0	888002300	85	50000	SH	DEFINED 01,03		50000
TITAN CORP 5085	COM	888266103	191	10435	SH	DEFINED 01,03		5350
TITAN CORP 300	COM	888266103	5	300	SH	OTHER 01,03		
TITAN CORP	COM	888266103	931	50924	SH	DEFINED 05,01,03		50924
TITAN CORP	COM	888266103	1390	75975	SH	DEFINED 07,06,01,03		75975
TITAN INTL INC ILL 3600	COM	88830M102	15	3600	SH	DEFINED 01,03		
TITAN INTL INC ILL	COM	88830M102	184	44425	SH	DEFINED 05,01,03		44425
TITAN INTL INC ILL	COM	88830M102	134	32200	SH	DEFINED 07,06,01,03		32200
TOLL BROTHERS INC 4700	COM	889478103	343	11700	SH	DEFINED 01,03		7000
TOLL BROTHERS INC 3800	COM	889478103	111	3800	SH	OTHER 01,03		
TOLL BROTHERS INC	COM	889478103	4687	159975	SH	DEFINED 05,01,03		159975
TOLL BROTHERS INC	COM	889478103	3217	109800	SH	DEFINED 07,06,01,03		109800
TOLLGRADE COMMUNICATIONS INC 6500	COM	889542106	332	22600	SH	DEFINED 01,03		16100
TOLLGRADE COMMUNICATIONS INC	COM	889542106	1179	80358	SH	DEFINED 05,01,03		80358
TOLLGRADE COMMUNICATIONS INC	COM	889542106	2559	174467	SH	DEFINED 07,06,01,03		174467
TOO INC	COM	890333107	1145	37186	SH	DEFINED 01,03		28883
8303								
TOO INC	COM	890333107	7	227	SH	OTHER 01,03		

227							
TOO INC	COM	890333107	5196	168697	SH	DEFINED 05,01,03	168697
TOO INC	COM	890333107	10730	348370	SH	DEFINED 07,06,01,03	348370
TOOTSIE ROLL INDS INC	COM	890516107	281	7284	SH	DEFINED 01,03	7284
TOOTSIE ROLL INDS INC 3543	COM	890516107	623	16160	SH	OTHER 01,03	12617
TOOTSIE ROLL INDS INC	COM	890516107	1294	33561	SH	DEFINED 05,01,03	33561
TOOTSIE ROLL INDS INC	COM	890516107	1964	50925	SH	DEFINED 07,06,01,03	50925
TORCHMARK CORP 508	COM	891027104	1762	46115	SH	DEFINED 01,03	45607
TORCHMARK CORP 11700	COM	891027104	4150	108644	SH	OTHER 01,03	96944
TORCHMARK CORP	COM	891027104	1675	43840	SH	DEFINED 05,01,03	43840
TORCHMARK CORP	COM	891027104	82	2150	SH	OTHER 05,01,03	2150
TORCHMARK CORP	COM	891027104	562	14700	SH	DEFINED 07,06,01,03	14700
TORCHMARK CORP	COM	891027104	23	600	SH	DEFINED 08,09,03	600
TORO CO	COM	891092108	28	500	SH	DEFINED 01,03	500
TORO CO	COM	891092108	1465	25775	SH	DEFINED 05,01,03	25775
TORO CO	COM	891092108	1091	19200	SH	DEFINED 07,06,01,03	19200
TORONTO DOMINION BK ONT	COM NEW	891160509	1676	71331	SH	DEFINED 01,03	71331
TORONTO DOMINION BK ONT	COM NEW	891160509	7	306	SH	OTHER 01,03	306
TOTAL ENTMT RESTAURANT CORP	COM	89150E100	328	20200	SH	DEFINED 01,03	20200
TOTAL ENTMT RESTAURANT CORP	COM	89150E100	89	5500	SH	DEFINED 08,09,03	5500
TOTAL RENAL CARE HLDGS INC	NOTE 7.000%	89151AAC1	11516	11781000	PRN	DEFINED 08,09,03	11781000
TOTAL FINA ELF S A 461	SPONSORED AD	89151E109	161	1991	SH	DEFINED 01,03	1530
TOTAL FINA ELF S A 1005	SPONSORED AD	89151E109	359	4440	SH	OTHER 01,03	3435
TOTAL FINA ELF S A	SPONSORED AD	89151E109	1	15	SH	DEFINED 05,01,03	15
TOUCH AMERICA HLDGS INC 6000	COM	891539108	39	14160	SH	DEFINED 01,03	8160
TOUCH AMERICA HLDGS INC 1720	COM	891539108	94	34020	SH	OTHER 01,03	32300
TOUCH AMERICA HLDGS INC	COM	891539108	32	11600	SH	DEFINED 08,09,03	11600
TOWER AUTOMOTIVE INC 18200	COM	891707101	340	24400	SH	DEFINED 01,03	6200
TOWER AUTOMOTIVE INC	COM	891707101	2331	167125	SH	DEFINED 05,01,03	167125
TOWER AUTOMOTIVE INC	COM	891707101	1424	102100	SH	DEFINED 07,06,01,03	102100
TOTAL SYS SVCS INC	COM	891906109	5157	274175	SH	DEFINED 01,03	274175
TOTAL SYS SVCS INC 4000	COM	891906109	207	11000	SH	OTHER 01,03	7000
TOTAL SYS SVCS INC	COM	891906109	2	100	SH	DEFINED 05,01,03	100
TOWN & CTRY TR 10878	SH BEN INT	892081100	246	11000	SH	DEFINED 01,03	122
TOWN & CTRY TR 1400	SH BEN INT	892081100	275	12278	SH	OTHER 01,03	10878
TOYOTA MOTOR CORP	SP ADR REP2C	892331307	17	330	SH	DEFINED 01,03	330
TOYOTA MOTOR CORP	SP ADR REP2C	892331307	401	7564	SH	OTHER 01,03	7564
TOYOTA MOTOR CORP	SP ADR REP2C	892331307	1	20	SH	DEFINED 05,01,03	20
TOYS R US INC 163081	COM	892335100	4985	285373	SH	DEFINED 01,03	122292
TOYS R US INC 14570	COM	892335100	694	39717	SH	OTHER 01,03	25147
TOYS R US INC	COM	892335100	7165	410153	SH	DEFINED 05,01,03	410153
TOYS R US INC	COM	892335100	59	3400	SH	OTHER 05,01,03	3400
TOYS R US INC	COM	892335100	13123	751190	SH	OTHER 06,01,03	751190
TOYS R US INC	COM	892335100	8906	509774	SH	DEFINED 07,06,01,03	509774
TOYS R US INC	COM	892335100	17	1000	SH	DEFINED 08,09,03	1000
TRAMMELL CROW CO 1034	COM	89288R106	486	33610	SH	DEFINED 01,03	32576
TRAMMELL CROW CO	COM	89288R106	1517	104955	SH	DEFINED 05,01,03	104955
TRAMMELL CROW CO	COM	89288R106	5481	379305	SH	DEFINED 07,06,01,03	379305
TRANSACTION SYS ARCHITECTS	CL A	893416107	11	900	SH	DEFINED 01,03	900
TRANSACTION SYS ARCHITECTS	CL A	893416107	2	180	SH	OTHER 01,03	180
TRANSACTION SYS ARCHITECTS	CL A	893416107	272	23141	SH	DEFINED 05,01,03	23141
TRANSACTION SYS ARCHITECTS	CL A	893416107	410	34850	SH	DEFINED 07,06,01,03	34850
TRANSATLANTIC HLDGS INC	COM	893521104	12	150	SH	DEFINED 01,03	150
TRANSATLANTIC HLDGS INC	COM	893521104	376	4700	SH	OTHER 01,03	4700
TRANSKARYOTIC THERAPIES INC	COM	893735100	18	500	SH	DEFINED 01,03	500
TRANSKARYOTIC THERAPIES INC	COM	893735100	2779	77100	SH	DEFINED 11,01,03	77100
TRANSMETA CORP DEL	COM	89376R109	152	64714	SH	DEFINED 01,03	64714
TRANSMETA CORP DEL	COM	89376R109		100	SH	DEFINED 01,03	100
TRANSMETA CORP DEL	COM	89376R109		100	SH	OTHER 01,03	100
TRANSOCEAN SEDCO FOREX INC	DBCV 1.500%	893830AD1	8963	10000000	PRN	DEFINED 01,03	10000000
TRANSOCEAN SEDCO FOREX INC	DBCV 1.500%	893830AD1	4526	5050000	PRN	DEFINED 07,06,01,03	5050000
TRANSWITCH CORP	COM	894065101	1	1500	SH	DEFINED 01,03	1500
TRANSWITCH CORP	COM	894065101	1	1000	SH	OTHER 01,03	1000
TRANSWITCH CORP	COM	894065101	168	262288	SH	DEFINED 08,09,03	262288
TRAVELERS PPTY CAS CORP NEW 24600	CL A	89420G109	537	30350	SH	DEFINED 01,03	5750
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	6439	363800	SH	DEFINED 05,01,03	363800
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	9113	514850	SH	DEFINED 07,06,01,03	514850
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	49	2750	SH	DEFINED 08,09,03	2750
TREDEGAR CORP	COM	894650100	173	7145	SH	DEFINED 01,03	7145
TREDEGAR CORP	COM	894650100	2454	101605	SH	OTHER 01,03	100165

1440								
TREDEGAR CORP	COM	894650100	1981	82025	SH	DEFINED 05,01,03		82025
TREDEGAR CORP	COM	894650100	1437	59500	SH	DEFINED 07,06,01,03		59500
TRI CONTL CORP	COM	895436103	491	30503	SH	DEFINED 01,03		10514
19989								
TRI CONTL CORP	COM	895436103	407	25257	SH	OTHER 01,03		21023
4234								
TRIAD HOSPITALS INC	COM	89579K109	1548	36538	SH	DEFINED 01,03		34700
1838								
TRIAD HOSPITALS INC	COM	89579K109	81	1919	SH	OTHER 01,03		498
1421								
TRIAD HOSPITALS INC	COM	89579K109	5963	140692	SH	DEFINED 05,01,03		140692
TRIAD HOSPITALS INC	COM	89579K109	16612	391980	SH	DEFINED 07,06,01,03		391980
TRIAD HOSPITALS INC	COM	89579K109	6853	161695	SH	DEFINED 08,09,03		161695
TRIAD HOSPITALS INC	COM	89579K109	170	4000	SH	CALL DEFINED 08,09,03		4000
TRIAD GTY INC	COM	895925105	297	6834	SH	DEFINED 01,03		6834
TRIAD GTY INC	COM	895925105	33	750	SH	OTHER 01,03		25
725								
TRIAD GTY INC	COM	895925105	660	15173	SH	DEFINED 05,01,03		15173
TRIAD GTY INC	COM	895925105	2277	52304	SH	DEFINED 07,06,01,03		52304
TRIARC COS INC	SDCV	895927AB7	3688	10000000	PRN	OTHER 16		
10000000								
TRIARC COS INC	CL A	895927101	1157	41925	SH	DEFINED 05,01,03		41925
TRIARC COS INC	CL A	895927101	875	31700	SH	DEFINED 07,06,01,03		31700
TRIBUNE CO NEW	COM	896047107	35851	824166	SH	DEFINED 01,03		811726
12440								
TRIBUNE CO NEW	COM	896047107	25490	585968	SH	OTHER 01,03		536473
49495								
TRIBUNE CO NEW	COM	896047107	4275	98285	SH	DEFINED 05,01,03		98285
TRIBUNE CO NEW	COM	896047107	224	5150	SH	OTHER 05,01,03		5150
TRIBUNE CO NEW	COM	896047107	1584	36425	SH	DEFINED 07,06,01,03		36425
TRIBUNE CO NEW	COM	896047107	74	1700	SH	DEFINED 08,09,03		1700
TRIBUNE CO NEW	COM	896047107	44	1000	SH	DEFINED 13,01,03		460
540								
TRIBUNE CO NEW	COM	896047107	11	260	SH	OTHER 13,01,03		
260								
TRIBUNE CO NEW	COM	896047107	44	1000	SH	CALL DEFINED 17,16		1000
TRIGON HEALTHCARE INC	COM	89618L100	2555	25398	SH	DEFINED 01,03		24948
450								
TRIGON HEALTHCARE INC	COM	89618L100	181	1799	SH	OTHER 01,03		1600
199								
TRIGON HEALTHCARE INC	COM	89618L100	5018	49892	SH	DEFINED 05,01,03		49892
TRIGON HEALTHCARE INC	COM	89618L100	7454	74106	SH	DEFINED 07,06,01,03		74106
TRIGON HEALTHCARE INC	COM	89618L100	12927	128528	SH	DEFINED 17,16		128528
TRIMBLE NAVIGATION LTD	COM	896239100	189	12200	SH	DEFINED 01,03		6600
5600								
TRIMBLE NAVIGATION LTD	COM	896239100	51	3270	SH	OTHER 01,03		
3270								
TRIMBLE NAVIGATION LTD	COM	896239100	1042	67200	SH	DEFINED 05,01,03		67200
TRIMBLE NAVIGATION LTD	COM	896239100	679	43800	SH	DEFINED 07,06,01,03		43800
TRIMBLE NAVIGATION LTD	COM	896239100	16	1000	SH	DEFINED 08,09,03		1000
TRIMERIS INC	COM	896263100	4	100	SH	DEFINED 01,03		100
TRIMERIS INC	COM	896263100	871	19614	SH	DEFINED 08,09,03		19614
TRIMERIS INC	COM	896263100	444	10000	SH	CALL DEFINED 08,09,03		10000
TRIMERIS INC	COM	896263100	2819	63500	SH	PUT DEFINED 08,09,03		63500
TRINITY INDS INC	COM	896522109	71	3450	SH	DEFINED 01,03		3450
TRINITY INDS INC	COM	896522109	282	13600	SH	OTHER 01,03		13600
TRINITY INDS INC	COM	896522109	618	29812	SH	DEFINED 05,01,03		29812
TRINITY INDS INC	COM	896522109	938	45250	SH	DEFINED 07,06,01,03		45250
TRINITY INDS INC	COM	896522109	166	8000	SH	DEFINED 08,09,03		8000
TRINITY INDS INC	COM	896522109	622	30000	SH	CALL DEFINED 08,09,03		30000
TRINITY INDS INC	COM	896522109	622	30000	SH	PUT DEFINED 08,09,03		30000
TRIQUINT SEMICONDUCTOR INC	NOTE	4.000% 89674KAB9	238	315000	PRN	DEFINED 08,09,03		315000
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	192	29987	SH	DEFINED 01,03		29637
350								
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	4	550	SH	OTHER 01,03		
550								
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	936	146046	SH	DEFINED 05,01,03		146046
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	2142	334148	SH	DEFINED 07,06,01,03		334148
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	42	6601	SH	DEFINED 08,09,03		6601
TRIUMPH GROUP INC NEW	COM	896818101	849	19040	SH	DEFINED 01,03		18210
830								
TRIUMPH GROUP INC NEW	COM	896818101	4048	90752	SH	DEFINED 05,01,03		90752
TRIUMPH GROUP INC NEW	COM	896818101	10030	224893	SH	DEFINED 07,06,01,03		224893
TRIUMPH GROUP INC NEW	COM	896818101	1583	35500	SH	DEFINED 11,01,03		35500
TRIZETTO GROUP INC	COM	896882107	1027	120167	SH	DEFINED 01,03		120167
TRUSTCO BK CORP N Y	COM	898349105	1421	107889	SH	DEFINED 01,03		107889
TRUSTCO BK CORP N Y	COM	898349105	1949	148025	SH	DEFINED 05,01,03		148025
TRUSTCO BK CORP N Y	COM	898349105	1475	112000	SH	DEFINED 07,06,01,03		112000
TUPPERWARE CORP	COM	899896104	75	3601	SH	DEFINED 01,03		1900
1701								
TUPPERWARE CORP	COM	899896104	564	27140	SH	OTHER 01,03		10947
8144 8049								
TUPPERWARE CORP	COM	899896104	383	18425	SH	DEFINED 05,01,03		18425
TUPPERWARE CORP	COM	899896104	21	1000	SH	OTHER 05,01,03		1000

TUPPERWARE CORP	COM	899896104	4141	199200	SH	OTHER	06,01,03	199200
TUPPERWARE CORP	COM	899896104	147	7050	SH	DEFINED	07,06,01,03	7050
TUPPERWARE CORP	COM	899896104	4	200	SH	DEFINED	08,09,03	200
TURKISH INVT FD INC 10000	COM	900145103	42	10000	SH	OTHER	01,03	
TV AZTECA S A DE C V	SPONSORED AD	901145102	641	94168	SH	DEFINED	01,03	94168
TV AZTECA S A DE C V	SPONSORED AD	901145102	408	59900	SH	DEFINED	06,01,03	59900
TYCO INTL LTD NEW 53802	COM	902124106	5289	391473	SH	DEFINED	01,03	337671
TYCO INTL LTD NEW 374041	COM	902124106	10264	759728	SH	OTHER	01,03	385687
TYCO INTL LTD NEW	COM	902124106	8794	650893	SH	DEFINED	05,01,03	650893
TYCO INTL LTD NEW	COM	902124106	459	34000	SH	OTHER	05,01,03	34000
TYCO INTL LTD NEW	COM	902124106	3160	233900	SH	OTHER	06,01,03	233900
TYCO INTL LTD NEW	COM	902124106	3265	241650	SH	DEFINED	07,06,01,03	241650
TYCO INTL LTD NEW	COM	902124106	243	18004	SH	DEFINED	08,09,03	18004
TYCO INTL LTD NEW	COM	902124106	19966	1477900	SH	CALL	DEFINED 08,09,03	1477900
TYCO INTL LTD NEW	COM	902124106	3758	278200	SH	PUT	DEFINED 08,09,03	278200
TYCO INTL LTD NEW	COM	902124106	14	1000	SH	DEFINED	13,01,03	1000
TYSON FOODS INC 500	CL A	902494103	909	58588	SH	DEFINED	01,03	58088
TYSON FOODS INC 1350	CL A	902494103	175	11307	SH	OTHER	01,03	9957
TYSON FOODS INC	CL A	902494103	3570	230202	SH	DEFINED	05,01,03	230202
TYSON FOODS INC	CL A	902494103	5404	348400	SH	DEFINED	07,06,01,03	348400
TYSON FOODS INC	CL A	902494103	651	42000	SH	DEFINED	08,09,03	42000
UAL CORP	COM PAR \$0.0	902549500	36	3154	SH	DEFINED	01,03	3154
UAL CORP 250	COM PAR \$0.0	902549500	30	2588	SH	OTHER	01,03	2338
UAL CORP	COM PAR \$0.0	902549500	172	15000	SH	CALL	DEFINED 08,09,03	15000
UAL CORP	COM PAR \$0.0	902549500	1654	144600	SH	PUT	DEFINED 08,09,03	144600
UCBH HOLDINGS INC 5600	COM	90262T308	213	5600	SH	DEFINED	01,03	
UCBH HOLDINGS INC	COM	90262T308	1941	51075	SH	DEFINED	05,01,03	51075
UCBH HOLDINGS INC	COM	90262T308	1156	30400	SH	DEFINED	07,06,01,03	30400
UGI CORP NEW 3869 400	COM	902681105	483	15113	SH	DEFINED	01,03	10844
UGI CORP NEW 1031	COM	902681105	33	1031	SH	OTHER	01,03	
UGI CORP NEW	COM	902681105	2065	64665	SH	DEFINED	05,01,03	64665
UGI CORP NEW	COM	902681105	1364	42700	SH	DEFINED	07,06,01,03	42700
UICI 4800	COM	902737105	254	12574	SH	DEFINED	01,03	7774
UICI	COM	902737105	2126	105225	SH	DEFINED	05,01,03	105225
UICI	COM	902737105	1501	74300	SH	DEFINED	07,06,01,03	74300
UIL HLDG CORP 2750	COM	902748102	338	6200	SH	DEFINED	01,03	3450
UIL HLDG CORP 1050	COM	902748102	57	1050	SH	OTHER	01,03	
UIL HLDG CORP	COM	902748102	1954	35885	SH	DEFINED	05,01,03	35885
UIL HLDG CORP	COM	902748102	1220	22400	SH	DEFINED	07,06,01,03	22400
UMB FINL CORP	COM	902788108	89	1890	SH	DEFINED	01,03	1890
UMB FINL CORP 13202	COM	902788108	907	19347	SH	OTHER	01,03	6145
UST INC 47800	COM	902911106	7544	221875	SH	DEFINED	01,03	174075
UST INC 39255	COM	902911106	3083	90675	SH	OTHER	01,03	51420
UST INC	COM	902911106	12171	357971	SH	DEFINED	05,01,03	357971
UST INC	COM	902911106	96	2825	SH	OTHER	05,01,03	2825
UST INC	COM	902911106	7545	221900	SH	OTHER	06,01,03	221900
UST INC	COM	902911106	10840	318820	SH	DEFINED	07,06,01,03	318820
UST INC	COM	902911106	185	5430	SH	DEFINED	08,09,03	5430
US BANCORP DEL	COM NEW	902973304	20062	859200	SH	DEFINED		859200
US BANCORP DEL 312342	COM NEW	902973304	30086	1288475	SH	DEFINED	01,03	976133
US BANCORP DEL 998740	COM NEW	902973304	47664	2041284	SH	OTHER	01,03	1042544
US BANCORP DEL	COM NEW	902973304	34676	1485067	SH	DEFINED	05,01,03	1485067
US BANCORP DEL	COM NEW	902973304	793	33950	SH	OTHER	05,01,03	33950
US BANCORP DEL	COM NEW	902973304	30484	1305532	SH	DEFINED	07,06,01,03	1305532
US BANCORP DEL	COM NEW	902973304	476	20404	SH	DEFINED	08,09,03	20404
US BANCORP DEL	COM NEW	902973304	572	24500	SH	CALL	DEFINED 08,09,03	24500
USA INTERACTIVE 500	COM	902984103	4	165	SH	DEFINED	01,03	165
USA INTERACTIVE	COM	902984103	59	2500	SH	OTHER	01,03	2000
USA INTERACTIVE	COM	902984103	70	3000	SH	DEFINED	05,01,03	3000
USA INTERACTIVE	COM	902984103	550	23459	SH	DEFINED	08,09,03	23459
USA INTERACTIVE	COM	902984103	511	21800	SH	CALL	DEFINED 08,09,03	21800
URS CORP NEW 2900	COM	903236107	143	5100	SH	DEFINED	01,03	2200
URS CORP NEW	COM	903236107	1317	47025	SH	DEFINED	05,01,03	47025
URS CORP NEW	COM	903236107	815	29100	SH	DEFINED	07,06,01,03	29100
US LEC CORP	CL A	90331S109	125	53373	SH	DEFINED	01,03	53373
USEC INC	COM	90333E108	92	10470	SH	DEFINED	01,03	10470

USEC INC	COM	90333E108	9	1000 SH	OTHER	01,03	1000
US UNWIRED INC	COM	90338R104	28	10000 SH	OTHER	01,03	10000
US ONCOLOGY INC 35700	COM	90338W103	1266	152018 SH	DEFINED	01,03	116318
US ONCOLOGY INC	COM	90338W103	4073	488938 SH	DEFINED	05,01,03	488938
US ONCOLOGY INC	COM	90338W103	7755	930917 SH	DEFINED	07,06,01,03	930917
US ONCOLOGY INC	COM	90338W103	200	24000 SH	DEFINED	08,09,03	24000
UBIQUITEL INC	COM	903474302		600 SH	OTHER	01,03	600
UBIQUITEL INC	COM	903474302	12	18000 SH	DEFINED	08,09,03	18000
ULTIMATE ELECTRS INC 200	COM	903849107	5	200 SH	DEFINED	01,03	
ULTIMATE ELECTRS INC	COM	903849107	744	28725 SH	DEFINED	05,01,03	28725
ULTIMATE ELECTRS INC	COM	903849107	565	21800 SH	DEFINED	07,06,01,03	21800
ULTIMATE ELECTRS INC	COM	903849107	1	48 SH	DEFINED	08,09,03	48
ULTRATECH STEPPER INC 13010	COM	904034105	294	18150 SH	DEFINED	01,03	5140
ULTRATECH STEPPER INC 4325	COM	904034105	70	4325 SH	OTHER	01,03	
ULTRATECH STEPPER INC	COM	904034105	1166	72025 SH	DEFINED	05,01,03	72025
ULTRATECH STEPPER INC	COM	904034105	567	35000 SH	DEFINED	07,06,01,03	35000
ULTRATECH STEPPER INC	COM	904034105	121	7500 SH	DEFINED	08,09,03	7500
UNIFI INC	COM	904677101	45	4100 SH	DEFINED	01,03	4100
UNIFI INC 4050	COM	904677101	44	4050 SH	OTHER	01,03	
UNIFI INC	COM	904677101	381	34950 SH	DEFINED	05,01,03	34950
UNIFI INC	COM	904677101	578	53050 SH	DEFINED	07,06,01,03	53050
UNILAB CORP NEW 580	COM NEW	904763208	358	13077 SH	DEFINED	01,03	12497
UNILAB CORP NEW 20	COM NEW	904763208	1	20 SH	OTHER	01,03	
UNILAB CORP NEW	COM NEW	904763208	1122	40972 SH	DEFINED	05,01,03	40972
UNILAB CORP NEW	COM NEW	904763208	3875	141493 SH	DEFINED	07,06,01,03	141493
UNILEVER PLC 660	SPON ADR NEW	904767704	190	5200 SH	DEFINED	01,03	4540
UNILEVER PLC 3741	SPON ADR NEW	904767704	170	4646 SH	OTHER	01,03	905
UNILEVER N V 1697	N Y SHS NEW	904784709	4091	63128 SH	DEFINED	01,03	61431
UNILEVER N V 7350	N Y SHS NEW	904784709	2147	33128 SH	OTHER	01,03	25778
UNILEVER N V	N Y SHS NEW	904784709	11736	181111 SH	DEFINED	05,01,03	181111
UNILEVER N V	N Y SHS NEW	904784709	638	9850 SH	OTHER	05,01,03	9850
UNILEVER N V	N Y SHS NEW	904784709	3240	50000 SH	OTHER	06,01,03	50000
UNILEVER N V	N Y SHS NEW	904784709	4483	69175 SH	DEFINED	07,06,01,03	69175
UNILEVER N V	N Y SHS NEW	904784709	1056	16292 SH	DEFINED	08,09,03	16292
UNION PAC CORP 17622	COM	907818108	19649	310501 SH	DEFINED	01,03	292879
UNION PAC CORP 230535	COM	907818108	24781	391610 SH	OTHER	01,03	161075
UNION PAC CORP	COM	907818108	10552	166749 SH	DEFINED	05,01,03	166749
UNION PAC CORP	COM	907818108	271	4275 SH	OTHER	05,01,03	4275
UNION PAC CORP	COM	907818108	9589	151526 SH	DEFINED	07,06,01,03	151526
UNION PAC CORP	COM	907818108	1468	23200 SH	DEFINED	08,09,03	23200
UNION PLANTERS CORP 50016	COM	908068109	3615	111673 SH	DEFINED	01,03	61657
UNION PLANTERS CORP 27820	COM	908068109	2796	86362 SH	OTHER	01,03	58542
UNION PLANTERS CORP	COM	908068109	2144	66235 SH	DEFINED	05,01,03	66235
UNION PLANTERS CORP	COM	908068109	115	3562 SH	OTHER	05,01,03	3562
UNION PLANTERS CORP	COM	908068109	823	25425 SH	DEFINED	07,06,01,03	25425
UNION PLANTERS CORP	COM	908068109	32	1000 SH	DEFINED	08,09,03	1000
UNISOURCE ENERGY CORP 18292	COM	909205106	353	19000 SH	DEFINED	01,03	708
UNISOURCE ENERGY CORP 408	COM	909205106	8	408 SH	OTHER	01,03	
UNISOURCE ENERGY CORP	COM	909205106	2021	108675 SH	DEFINED	05,01,03	108675
UNISOURCE ENERGY CORP	COM	909205106	969	52100 SH	DEFINED	07,06,01,03	52100
UNISYS CORP	COM	909214108	264	29326 SH	DEFINED	01,03	29326
UNISYS CORP 30800	COM	909214108	350	38904 SH	OTHER	01,03	8104
UNISYS CORP	COM	909214108	949	105390 SH	DEFINED	05,01,03	105390
UNISYS CORP	COM	909214108	9397	1044100 SH	OTHER	06,01,03	1044100
UNISYS CORP	COM	909214108	351	38950 SH	DEFINED	07,06,01,03	38950
UNISYS CORP	COM	909214108	16	1800 SH	DEFINED	08,09,03	1800
UNISYS CORP	COM	909214108	478	53100 SH	CALL	DEFINED 08,09,03	53100
UNIT CORP 50	COM	909218109	42	2420 SH	DEFINED	01,03	2370
UNIT CORP 350	COM	909218109	6	350 SH	OTHER	01,03	
UNIT CORP	COM	909218109	1339	77150 SH	DEFINED	05,01,03	77150
UNIT CORP	COM	909218109	973	56100 SH	DEFINED	07,06,01,03	56100
UNITED BANKSHARES INC WEST V 11743 2457	COM	909907107	3768	128243 SH	DEFINED	01,03	114043
UNITED BANKSHARES INC WEST V 2457	COM	909907107	72	2457 SH	OTHER	01,03	

UNITED BANKSHARES INC WEST V	COM		909907107	3230	109925	SH	DEFINED 05,01,03	109925
UNITED BANKSHARES INC WEST V	COM		909907107	1948	66300	SH	DEFINED 07,06,01,03	66300
UNITED DOMINION REALTY TR IN 3246	COM		910197102	1784	113245	SH	DEFINED 01,03	109999
UNITED DOMINION REALTY TR IN 18846	COM		910197102	1243	78892	SH	OTHER 01,03	60046
UNITED DOMINION REALTY TR IN	COM		910197102	47	3000	SH	OTHER 13,01,03	3000
UNITED MICROELECTRONICS CORP	SPONSORED AD		910873207	433	58877	SH	DEFINED 01,03	58877
UNITED MICROELECTRONICS CORP	SPONSORED AD		910873207	501	68200	SH	DEFINED 06,01,03	68200
UNITED MICROELECTRONICS CORP	SPONSORED AD		910873207	414	56300	SH	DEFINED 08,09,03	56300
UNITED NATL BANCORP N J 1500	COM		910909100	1473	64042	SH	DEFINED 01,03	62542
UNITED NATL BANCORP N J	COM		910909100	273	11861	SH	OTHER 01,03	11861
UNITED NAT FOODS INC 1750	COM		911163103	76	3900	SH	DEFINED 01,03	2150
UNITED NAT FOODS INC 250	COM		911163103	5	250	SH	OTHER 01,03	
UNITED NAT FOODS INC	COM		911163103	878	45050	SH	DEFINED 05,01,03	45050
UNITED NAT FOODS INC	COM		911163103	653	33482	SH	DEFINED 07,06,01,03	33482
UNITED NAT FOODS INC	COM		911163103	277	14200	SH	DEFINED 08,09,03	14200
UNITED NAT FOODS INC	COM		911163103	1950	100000	SH	DEFINED 11,06,01,03	100000
UNITED PARCEL SERVICE INC	NOTE	1.750%	911312AB2	2407	2351000	PRN	DEFINED 01,03	2351000
UNITED PARCEL SERVICE INC	NOTE	1.750%	911312AB2	8722	8520000	PRN	DEFINED 07,06,01,03	8520000
UNITED PARCEL SERVICE INC 8320	CL B		911312106	88160	1427690	SH	DEFINED 01,03	1419370
UNITED PARCEL SERVICE INC 36138	CL B		911312106	40617	657768	SH	OTHER 01,03	621630
UNITED PARCEL SERVICE INC	CL B		911312106	185	3000	SH	DEFINED 05,01,03	3000
UNITED PARCEL SERVICE INC	CL B		911312106	22	350	SH	DEFINED 08,09,03	350
UNITED PARCEL SERVICE INC	CL B		911312106	2130	34500	SH	CALL DEFINED 08,09,03	34500
UNITED PARCEL SERVICE INC	CL B		911312106	3088	50000	SH	PUT DEFINED 08,09,03	50000
UNITED RENTALS INC	COM		911363109	1038	47619	SH	DEFINED	47619
UNITED RENTALS INC	COM		911363109	630	28882	SH	DEFINED 01,03	28882
UNITED RENTALS INC 9008	COM		911363109	295	13550	SH	OTHER 01,03	4542
UNITED RENTALS INC	COM		911363109	1101	50519	SH	DEFINED 05,01,03	50519
UNITED RENTALS INC	COM		911363109	1646	75500	SH	DEFINED 07,06,01,03	75500
UNITED RENTALS INC	COM		911363109	68	3100	SH	DEFINED 08,09,03	3100
UNITED STATES CELLULAR CORP 200	COM		911684108	18	700	SH	OTHER 01,03	500
UNITED STATES CELLULAR CORP	COM		911684108	255	10000	SH	PUT DEFINED 08,09,03	10000
UNITED STATES STL CORP NEW 1517	COM		912909108	94	4717	SH	DEFINED 01,03	3200
UNITED STATES STL CORP NEW 1000 3373	COM		912909108	143	7165	SH	OTHER 01,03	2792
UNITED STATES STL CORP NEW	COM		912909108	671	33725	SH	DEFINED 05,01,03	33725
UNITED STATES STL CORP NEW	COM		912909108	30	1525	SH	OTHER 05,01,03	1525
UNITED STATES STL CORP NEW	COM		912909108	8897	447300	SH	OTHER 06,01,03	447300
UNITED STATES STL CORP NEW	COM		912909108	244	12250	SH	DEFINED 07,06,01,03	12250
UNITED STATES STL CORP NEW	COM		912909108	12	600	SH	DEFINED 08,09,03	600
UNITED STATIONERS INC 13700	COM		913004107	702	23080	SH	DEFINED 01,03	9380
UNITED STATIONERS INC 2185	COM		913004107	66	2185	SH	OTHER 01,03	
UNITED STATIONERS INC	COM		913004107	2810	92450	SH	DEFINED 05,01,03	92450
UNITED STATIONERS INC	COM		913004107	1593	52400	SH	DEFINED 07,06,01,03	52400
UNITED TECHNOLOGIES CORP 52508	COM		913017109	198726	2926750	SH	DEFINED 01,03	2874242
UNITED TECHNOLOGIES CORP 353775	COM		913017109	52889	778928	SH	OTHER 01,03	425153
UNITED TECHNOLOGIES CORP 394924	COM		913017109	26815	394924	SH	DEFINED 05,01,03	
UNITED TECHNOLOGIES CORP 503076	COM		913017109	61526	906125	SH	OTHER 05,01,03	403049
UNITED TECHNOLOGIES CORP	COM		913017109	3013	44375	SH	OTHER 06,01,03	44375
UNITED TECHNOLOGIES CORP	COM		913017109	35212	518591	SH	DEFINED 07,06,01,03	518591
UNITED TECHNOLOGIES CORP	COM		913017109	1356	19976	SH	DEFINED 08,09,03	19976
UNITED TECHNOLOGIES CORP	COM		913017109	130	1910	SH	DEFINED 13,01,03	1910
UNITED TECHNOLOGIES CORP 150	COM		913017109	24	350	SH	OTHER 13,01,03	200
UNITEDHEALTH GROUP INC 1425	COM		91324P102	11674	127512	SH	DEFINED 01,03	126087
UNITEDHEALTH GROUP INC 6086	COM		91324P102	1025	11196	SH	OTHER 01,03	5110
UNITEDHEALTH GROUP INC 202765	COM		91324P102	18640	203603	SH	DEFINED 05,01,03	838
UNITEDHEALTH GROUP INC 232235	COM		91324P102	40325	440475	SH	OTHER 05,01,03	208240
UNITEDHEALTH GROUP INC	COM		91324P102	1648	18000	SH	OTHER 06,01,03	18000
UNITEDHEALTH GROUP INC	COM		91324P102	4433	48420	SH	DEFINED 07,06,01,03	48420
UNITEDHEALTH GROUP INC	COM		91324P102	137	1500	SH	DEFINED 08,09,03	1500
UNITEDHEALTH GROUP INC 761215	COM		91324P102	987761	10789309	SH	DEFINED 11,06,01,03	10028094
UNITRIN INC 14051	COM		913275103	503	14051	SH	DEFINED 01,03	

UNITRIN INC 23795 63559	COM	913275103	3997	111741	SH	OTHER	01,03	24387
UNITRIN INC	COM	913275103	1589	44424	SH	DEFINED	05,01,03	44424
UNITRIN INC	COM	913275103	2386	66700	SH	DEFINED	07,06,01,03	66700
UNIVERSAL ACCESS GLOBAL HLDG	COM	91336M105	1	5500	SH	OTHER	01,03	5500
UNIVERSAL ACCESS GLOBAL HLDG	COM	91336M105	14	71550	SH	DEFINED	08,09,03	71550
UNIVERSAL AMERN FINL CORP	COM	913377107	165	25076	SH	DEFINED	08,09,03	25076
UNIVERSAL CORP VA	COM	913456109	1523	41485	SH	DEFINED	01,03	41485
UNIVERSAL CORP VA 2746	COM	913456109	2222	60546	SH	OTHER	01,03	57800
UNIVERSAL CORP VA	COM	913456109	623	16987	SH	DEFINED	05,01,03	16987
UNIVERSAL CORP VA	COM	913456109	947	25800	SH	DEFINED	07,06,01,03	25800
UNIVERSAL FST PRODS INC 8500	COM	913543104	208	8900	SH	DEFINED	01,03	400
UNIVERSAL FST PRODS INC	COM	913543104	1186	50625	SH	DEFINED	05,01,03	50625
UNIVERSAL FST PRODS INC	COM	913543104	651	27800	SH	DEFINED	07,06,01,03	27800
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	11	407	SH	DEFINED	01,03	407
UNIVERSAL HEALTH RLTY INCM T 400	SH BEN INT	91359E105	11	400	SH	OTHER	01,03	
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	446	16900	SH	DEFINED	08,09,03	16900
UNIVERSAL HLTH SVCS INC	DBCV 0.426%	913903AL4	1118	1814000	PRN	DEFINED	08,09,03	1814000
UNIVERSAL HLTH SVCS INC 1100	CL B	913903100	74	1500	SH	DEFINED	01,03	400
UNIVERSAL HLTH SVCS INC	CL B	913903100	83	1700	SH	OTHER	01,03	1700
UNIVERSAL HLTH SVCS INC	CL B	913903100	1951	39820	SH	DEFINED	05,01,03	39820
UNIVERSAL HLTH SVCS INC	CL B	913903100	2895	59075	SH	DEFINED	07,06,01,03	59075
UNIVISION COMMUNICATIONS INC 7250	CL A	914906102	21117	672525	SH	DEFINED	01,03	665275
UNIVISION COMMUNICATIONS INC	CL A	914906102	7850	250000	SH	CALL	DEFINED 01,03	250000
UNIVISION COMMUNICATIONS INC	CL A	914906102	3375	107482	SH	DEFINED	05,01,03	107482
UNIVISION COMMUNICATIONS INC	CL A	914906102	113	3600	SH	OTHER	05,01,03	3600
UNIVISION COMMUNICATIONS INC	CL A	914906102	5356	170559	SH	DEFINED	07,06,01,03	170559
UNIVISION COMMUNICATIONS INC	CL A	914906102	69	2200	SH	DEFINED	08,09,03	2200
UNIVISION COMMUNICATIONS INC	CL A	914906102	7244	230700	SH	DEFINED	11,01,03	230700
UNIVISION COMMUNICATIONS INC	CL A	914906102	3140	100000	SH	DEFINED	17,16	100000
UNOCAL CORP 13460	COM	915289102	4699	127210	SH	DEFINED	01,03	113750
UNOCAL CORP 42450	COM	915289102	3288	89006	SH	OTHER	01,03	46556
UNOCAL CORP	COM	915289102	3430	92860	SH	DEFINED	05,01,03	92860
UNOCAL CORP	COM	915289102	155	4200	SH	OTHER	05,01,03	4200
UNOCAL CORP	COM	915289102	6121	165696	SH	DEFINED	07,06,01,03	165696
UNOCAL CORP	COM	915289102	48	1300	SH	DEFINED	08,09,03	1300
UNUMPROVIDENT CORP 2300	COM	91529Y106	3396	133454	SH	DEFINED	01,03	131154
UNUMPROVIDENT CORP 11374	COM	91529Y106	756	29690	SH	OTHER	01,03	18316
UNUMPROVIDENT CORP	COM	91529Y106	2376	93375	SH	DEFINED	05,01,03	93375
UNUMPROVIDENT CORP	COM	91529Y106	106	4150	SH	OTHER	05,01,03	4150
UNUMPROVIDENT CORP	COM	91529Y106	784	30800	SH	DEFINED	07,06,01,03	30800
UNUMPROVIDENT CORP	COM	91529Y106	36	1400	SH	DEFINED	08,09,03	1400
USFREIGHTWAYS CORP 10200	COM	916906100	486	12845	SH	DEFINED	01,03	2645
USFREIGHTWAYS CORP	COM	916906100	2764	72975	SH	DEFINED	05,01,03	72975
USFREIGHTWAYS CORP	COM	916906100	1579	41700	SH	DEFINED	07,06,01,03	41700
USFREIGHTWAYS CORP	COM	916906100	34	900	SH	DEFINED	08,09,03	900
USFREIGHTWAYS CORP	COM	916906100	757	20000	SH	PUT	DEFINED 08,09,03	20000
UTSTARCOM INC	COM	918076100	155	7670	SH	DEFINED	01,03	7670
UTSTARCOM INC 3075	COM	918076100	93	4625	SH	OTHER	01,03	1550
UTSTARCOM INC	COM	918076100	8	400	SH	DEFINED	05,01,03	400
UTSTARCOM INC	COM	918076100	1534	76062	SH	DEFINED	08,09,03	76062
UTSTARCOM INC	COM	918076100	202	10000	SH	PUT	DEFINED 08,09,03	10000
UTSTARCOM INC	COM	918076100	20	1000	SH	CALL	DEFINED 17,16	1000
VCA ANTECH INC 2200	COM	918194101	745	47858	SH	DEFINED	01,03	45658
VCA ANTECH INC	COM	918194101	2303	148020	SH	DEFINED	05,01,03	148020
VCA ANTECH INC	COM	918194101	8169	525005	SH	DEFINED	07,06,01,03	525005
VCA ANTECH INC	COM	918194101	17	1100	SH	DEFINED	08,09,03	1100
V F CORP 8260	COM	918204108	1574	40149	SH	DEFINED	01,03	31889
V F CORP 4762	COM	918204108	1295	33029	SH	OTHER	01,03	28267
V F CORP	COM	918204108	2384	60790	SH	DEFINED	05,01,03	60790
V F CORP	COM	918204108	75	1925	SH	OTHER	05,01,03	1925
V F CORP	COM	918204108	754	19225	SH	DEFINED	07,06,01,03	19225
V F CORP	COM	918204108	24	600	SH	DEFINED	08,09,03	600
VALASSIS COMMUNICATIONS INC	COM	918866104	1580	43275	SH	DEFINED	01,03	43275
VALASSIS COMMUNICATIONS INC	COM	918866104	1301	35637	SH	DEFINED	05,01,03	35637
VALASSIS COMMUNICATIONS INC	COM	918866104	1932	52925	SH	DEFINED	07,06,01,03	52925
VALENCE TECHNOLOGY INC 10130	COM	918914102	17	12500	SH	DEFINED	01,03	2370
VALENCE TECHNOLOGY INC 270	COM	918914102		270	SH	OTHER	01,03	
VALENCE TECHNOLOGY INC	COM	918914102	27	19900	SH	DEFINED	05,01,03	19900

VERISIGN INC	COM	92343E102	1	205	SH	DEFINED	05,01,03	205	
VERISIGN INC	COM	92343E102	96	13339	SH	DEFINED	08,09,03	13339	
VERITAS DGC INC	COM	92343P107	45	3590	SH	OTHER	01,03	590	
3000									
VERITAS DGC INC	COM	92343P107	800	63475	SH	DEFINED	05,01,03	63475	
VERITAS DGC INC	COM	92343P107	605	48000	SH	DEFINED	07,06,01,03	48000	
VERITAS SOFTWARE CORP / VERI	NOTE	1.856% 92343RAA1	26241	31616000	PRN	DEFINED	17,16	31616000	
VERIZON COMMUNICATIONS	COM	92343V104	288564	7187149	SH	DEFINED	01,03	6905140	
282009									
VERIZON COMMUNICATIONS	COM	92343V104	134678	3354367	SH	OTHER	01,03	1947943	
1406424									
VERIZON COMMUNICATIONS	COM	92343V104	2811	70000	SH	CALL	DEFINED	01,03	70000
VERIZON COMMUNICATIONS	COM	92343V104	54483	1356989	SH	DEFINED	05,01,03	1356989	
VERIZON COMMUNICATIONS	COM	92343V104	1855	46200	SH	OTHER	05,01,03	46200	
VERIZON COMMUNICATIONS	COM	92343V104	18465	459900	SH	OTHER	06,01,03	459900	
VERIZON COMMUNICATIONS	COM	92343V104	35098	874160	SH	DEFINED	07,06,01,03	874160	
VERIZON COMMUNICATIONS	COM	92343V104	741	18450	SH	DEFINED	08,09,03	18450	
VERIZON COMMUNICATIONS	COM	92343V104	11383	283500	SH	CALL	DEFINED	08,09,03	283500
VERIZON COMMUNICATIONS	COM	92343V104	9937	247500	SH	PUT	DEFINED	08,09,03	247500
VERIZON COMMUNICATIONS	COM	92343V104	68	1687	SH	DEFINED	13,01,03	1687	
VERIZON COMMUNICATIONS	COM	92343V104	6	150	SH	OTHER	13,01,03	150	
VERITAS SOFTWARE CO	COM	923436109	8436	426252	SH	DEFINED	01,03	419459	
6793									
VERITAS SOFTWARE CO	COM	923436109	1725	87152	SH	OTHER	01,03	49877	
37275									
VERITAS SOFTWARE CO	COM	923436109	2870	145040	SH	DEFINED	05,01,03	145040	
VERITAS SOFTWARE CO	COM	923436109	980	49525	SH	DEFINED	07,06,01,03	49525	
VERITAS SOFTWARE CO	COM	923436109	4416	223138	SH	DEFINED	08,09,03	223138	
VERITAS SOFTWARE CO	COM	923436109	7	375	SH	DEFINED	13,01,03	375	
VERSO TECHNOLOGIES INC	COM	925317109	9	17000	SH	DEFINED	08,09,03	17000	
VERTEX PHARMACEUTICALS INC	COM	92532F100	26	1585	SH	DEFINED	01,03	1585	
VERTEX PHARMACEUTICALS INC	COM	92532F100	28	1750	SH	OTHER	01,03	1750	
VERTEX PHARMACEUTICALS INC	COM	92532F100	800	49168	SH	DEFINED	05,01,03	49168	
VERTEX PHARMACEUTICALS INC	COM	92532F100	1215	74650	SH	DEFINED	07,06,01,03	74650	
VERTEX PHARMACEUTICALS INC	COM	92532F100	3	201	SH	DEFINED	08,09,03	201	
VIAD CORP	COM	92552R109	396	15224	SH	DEFINED	01,03	15224	
VIAD CORP	COM	92552R109	199	7664	SH	OTHER	01,03	5124	
2540									
VIAD CORP	COM	92552R109	1545	59405	SH	DEFINED	05,01,03	59405	
VIAD CORP	COM	92552R109	2278	87600	SH	DEFINED	07,06,01,03	87600	
VIASAT INC	COM	92552V100	237	28150	SH	DEFINED	01,03	10290	
17860									
VIASAT INC	COM	92552V100	10	1240	SH	OTHER	01,03		
1240									
VIASAT INC	COM	92552V100	711	84300	SH	DEFINED	05,01,03	84300	
VIASAT INC	COM	92552V100	339	40200	SH	DEFINED	07,06,01,03	40200	
VIACOM INC	CL A	925524100	3046	68504	SH	DEFINED	01,03	68104	
400									
VIACOM INC	CL A	925524100	608	13677	SH	OTHER	01,03	5917	
7760									
VIACOM INC	CL A	925524100	1369	30795	SH	DEFINED	08,09,03	30795	
VIACOM INC	CL B	925524308	210054	4734145	SH	DEFINED	01,03	4685135	
49010									
VIACOM INC	CL B	925524308	29098	655800	SH	OTHER	01,03	490499	
165301									
VIACOM INC	CL B	925524308	31734	715209	SH	DEFINED	05,01,03	32459	
682750									
VIACOM INC	CL B	925524308	31638	713050	SH	OTHER	05,01,03	713050	
VIACOM INC	CL B	925524308	1420	32000	SH	OTHER	06,01,03	32000	
VIACOM INC	CL B	925524308	19251	433875	SH	DEFINED	07,06,01,03	433875	
VIACOM INC	CL B	925524308	23878	538154	SH	DEFINED	08,09,03	538154	
VIACOM INC	CL B	925524308	18850	424843	SH	DEFINED	11,06,01,03	424843	
VIACOM INC	CL B	925524308	213	4790	SH	DEFINED	13,01,03	4790	
VIACOM INC	CL B	925524308	16	350	SH	OTHER	13,01,03	350	
VIACOM INC	CL B	925524308	466	10500	SH	DEFINED	16	10500	
VIASYS HEALTHCARE INC	COM NEW	92553Q209	194	11143	SH	DEFINED	01,03	9297	
1746	100								
VIASYS HEALTHCARE INC	COM NEW	92553Q209	59	3377	SH	OTHER	01,03		
3377									
VIASYS HEALTHCARE INC	COM NEW	92553Q209	1049	60121	SH	DEFINED	05,01,03	60121	
VIASYS HEALTHCARE INC	COM NEW	92553Q209	705	40400	SH	DEFINED	07,06,01,03	40400	
VIASYS HEALTHCARE INC	COM NEW	92553Q209	2	111	SH	DEFINED	08,09,03	111	
VICAL INC	COM	925602104	166	31500	SH	DEFINED	01,03	30100	
1400									
VICAL INC	COM	925602104	479	90725	SH	DEFINED	05,01,03	90725	
VICAL INC	COM	925602104	1679	317954	SH	DEFINED	07,06,01,03	317954	
VICOR CORP	COM	925815102	73	10400	SH	DEFINED	01,03	500	
9900									
VICOR CORP	COM	925815102	21	3000	SH	OTHER	01,03		
3000									
VICOR CORP	COM	925815102	669	95700	SH	DEFINED	05,01,03	95700	
VICOR CORP	COM	925815102	460	65800	SH	DEFINED	07,06,01,03	65800	
VIGNETTE CORP	COM	926734104	233	118110	SH	DEFINED	01,03	118110	
VIGNETTE CORP	COM	926734104	8	3900	SH	DEFINED	08,09,03	3900	
VINTAGE PETE INC	COM	927460105	37	3100	SH	DEFINED	01,03	700	

WGL HLDGS INC	COM	92924F106	817	31545	SH	DEFINED 05,01,03	31545
WGL HLDGS INC	COM	92924F106	1240	47875	SH	DEFINED 07,06,01,03	47875
W-H ENERGY SVCS INC	COM	92925E108	512	23088	SH	DEFINED 01,03	23088
W-H ENERGY SVCS INC 1061	COM	92925E108	44	2000	SH	OTHER 01,03	939
W-H ENERGY SVCS INC	COM	92925E108	1555	70183	SH	DEFINED 05,01,03	70183
W-H ENERGY SVCS INC	COM	92925E108	5506	248473	SH	DEFINED 07,06,01,03	248473
WMS INDS INC	COM	929297109	331	27000	SH	DEFINED 01,03	5600
21400							
WMS INDS INC	COM	929297109	1266	103375	SH	DEFINED 05,01,03	103375
WMS INDS INC	COM	929297109	609	49700	SH	DEFINED 07,06,01,03	49700
W P CAREY & CO LLC	COM	92930Y107	31	1384	SH	DEFINED 01,03	1384
W P CAREY & CO LLC 3113	COM	92930Y107	235	10429	SH	OTHER 01,03	7316
WPP GROUP PLC	SPON ADR NEW	929309300	94	2133	SH	DEFINED 01,03	2133
WPP GROUP PLC	SPON ADR NEW	929309300	4	100	SH	OTHER 01,03	100
WPP GROUP PLC	SPON ADR NEW	929309300	663	15049	SH	DEFINED 08,09,03	15049
WPS RESOURCES CORP	COM	92931B106	95	2318	SH	DEFINED 01,03	2318
WPS RESOURCES CORP 10200	COM	92931B106	587	14372	SH	OTHER 01,03	4172
WPS RESOURCES CORP	COM	92931B106	836	20473	SH	DEFINED 05,01,03	20473
WPS RESOURCES CORP	COM	92931B106	1269	31075	SH	DEFINED 07,06,01,03	31075
WABASH NATL CORP 5800	COM	929566107	69	6900	SH	DEFINED 01,03	1100
WABASH NATL CORP	COM	929566107	571	57100	SH	DEFINED 05,01,03	57100
WABASH NATL CORP	COM	929566107	357	35700	SH	DEFINED 07,06,01,03	35700
WABTEC CORP 15600	COM	929740108	1092	76600	SH	DEFINED 01,03	61000
WABTEC CORP 4500	COM	929740108	287	20120	SH	OTHER 01,03	15620
WACHOVIA CORP 2ND NEW 100531	COM	929903102	80585	2110648	SH	DEFINED 01,03	2010117
WACHOVIA CORP 2ND NEW 345248	COM	929903102	64745	1695783	SH	OTHER 01,03	1350535
WACHOVIA CORP 2ND NEW	COM	929903102	30099	788355	SH	DEFINED 05,01,03	788355
WACHOVIA CORP 2ND NEW	COM	929903102	893	23400	SH	OTHER 05,01,03	23400
WACHOVIA CORP 2ND NEW	COM	929903102	21741	569425	SH	DEFINED 07,06,01,03	569425
WACHOVIA CORP 2ND NEW	COM	929903102	1649	43200	SH	DEFINED 08,09,03	43200
WACHOVIA CORP 2ND NEW	COM	929903102	382	10000	SH	CALL DEFINED 08,09,03	10000
WACHOVIA CORP 2ND NEW	COM	929903102	764	20000	SH	PUT DEFINED 08,09,03	20000
WADDELL & REED FINL INC	CL A	930059100	402	17543	SH	DEFINED 01,03	17543
WADDELL & REED FINL INC 496	CL A	930059100	288	12558	SH	OTHER 01,03	12062
WADDELL & REED FINL INC	CL A	930059100	2145	93587	SH	DEFINED 05,01,03	93587
WADDELL & REED FINL INC	CL A	930059100	6781	295837	SH	DEFINED 07,06,01,03	295837
WAL MART STORES INC 271938	COM	931142103	498794	9067340	SH	DEFINED 01,03	8795402
WAL MART STORES INC 2419967	COM	931142103	243894	4433622	SH	OTHER 01,03	2013655
WAL MART STORES INC 1172000	COM	931142103	99003	1799728	SH	DEFINED 05,01,03	627728
WAL MART STORES INC	COM	931142103	68652	1248000	SH	OTHER 05,01,03	1248000
WAL MART STORES INC	COM	931142103	5083	92400	SH	OTHER 06,01,03	92400
WAL MART STORES INC	COM	931142103	61238	1113217	SH	DEFINED 07,06,01,03	1113217
WAL MART STORES INC	COM	931142103	7084	128769	SH	DEFINED 08,09,03	128769
WAL MART STORES INC	COM	931142103	15128	275000	SH	CALL DEFINED 08,09,03	275000
WAL MART STORES INC	COM	931142103	174	3170	SH	DEFINED 13,01,03	3170
WAL MART STORES INC 400	COM	931142103	85	1550	SH	OTHER 13,01,03	1150
WALGREEN CO 92326	COM	931422109	58897	1524643	SH	DEFINED 01,03	1432317
WALGREEN CO 716566	COM	931422109	55713	1442225	SH	OTHER 01,03	725659
WALGREEN CO	COM	931422109	12969	335730	SH	DEFINED 05,01,03	335730
WALGREEN CO	COM	931422109	678	17550	SH	OTHER 05,01,03	17550
WALGREEN CO	COM	931422109	4784	123850	SH	DEFINED 07,06,01,03	123850
WALGREEN CO	COM	931422109	1033	26750	SH	DEFINED 08,09,03	26750
WALGREEN CO	COM	931422109	1622	42000	SH	DEFINED 11,01,03	42000
WALGREEN CO	COM	931422109	77	2000	SH	DEFINED 13,01,03	2000
WALLACE COMPUTER SERVICES IN	COM	932270101	159	7400	SH	DEFINED 01,03	7400
WALLACE COMPUTER SERVICES IN	COM	932270101	2	85	SH	OTHER 01,03	85
WALLACE COMPUTER SERVICES IN	COM	932270101	579	26914	SH	DEFINED 05,01,03	26914
WALLACE COMPUTER SERVICES IN	COM	932270101	878	40825	SH	DEFINED 07,06,01,03	40825
WASHINGTON FED INC 24305	COM	938824109	1623	64261	SH	DEFINED 01,03	39956
WASHINGTON FED INC 8795	COM	938824109	222	8795	SH	OTHER 01,03	
WASHINGTON FED INC	COM	938824109	4518	178850	SH	DEFINED 05,01,03	178850
WASHINGTON FED INC	COM	938824109	2491	98600	SH	DEFINED 07,06,01,03	98600
WASHINGTON MUT INC 78000	COM	939322103	37170	1001624	SH	DEFINED 01,03	923624
WASHINGTON MUT INC 59649	COM	939322103	8419	226863	SH	OTHER 01,03	167214
WASHINGTON MUT INC	COM	939322103	15101	406928	SH	DEFINED 05,01,03	406928
WASHINGTON MUT INC	COM	939322103	612	16500	SH	OTHER 05,01,03	16500

WASHINGTON MUT INC	COM	939322103	5938	160000	SH	DEFINED 07,06,01,03	160000
WASHINGTON MUT INC	COM	939322103	476	12815	SH	DEFINED 08,09,03	12815
WASHINGTON MUT INC	COM	939322103	59	1600	SH	DEFINED 13,01,03	1600
WASHINGTON POST CO 150	CL B	939640108	1322	2425	SH	DEFINED 01,03	2275
WASHINGTON POST CO 51	CL B	939640108	66223	121510	SH	OTHER 01,03	121459
WASHINGTON POST CO	CL B	939640108	3421	6277	SH	DEFINED 05,01,03	6277
WASHINGTON POST CO	CL B	939640108	5109	9375	SH	DEFINED 07,06,01,03	9375
WASHINGTON REAL ESTATE INVT 14800	SH BEN INT	939653101	928	32113	SH	DEFINED 01,03	17313
WASHINGTON REAL ESTATE INVT 5994	SH BEN INT	939653101	1496	51781	SH	OTHER 01,03	45787
WASTE CONNECTIONS INC	COM	941053100	15	480	SH	DEFINED 01,03	480
WASTE CONNECTIONS INC	COM	941053100	1771	56700	SH	DEFINED 05,01,03	56700
WASTE CONNECTIONS INC	COM	941053100	1340	42900	SH	DEFINED 07,06,01,03	42900
WASTE CONNECTIONS INC	COM	941053100	2101	67260	SH	DEFINED 11,01,03	67260
WASTE MGMT INC DEL 26900	COM	94106L109	13267	509272	SH	DEFINED 01,03	482372
WASTE MGMT INC DEL 60876	COM	94106L109	3034	116484	SH	OTHER 01,03	55608
WASTE MGMT INC DEL	COM	94106L109	6588	252885	SH	DEFINED 05,01,03	252885
WASTE MGMT INC DEL	COM	94106L109	281	10775	SH	OTHER 05,01,03	10775
WASTE MGMT INC DEL	COM	94106L109	9469	363500	SH	OTHER 06,01,03	363500
WASTE MGMT INC DEL	COM	94106L109	2303	88400	SH	DEFINED 07,06,01,03	88400
WASTE MGMT INC DEL	COM	94106L109	310	11900	SH	DEFINED 08,09,03	11900
WATERS CORP 14100	COM	941848103	1444	54075	SH	DEFINED 01,03	39975
WATERS CORP 2700	COM	941848103	187	7000	SH	OTHER 01,03	4300
WATERS CORP	COM	941848103	2776	103957	SH	DEFINED 05,01,03	103957
WATERS CORP	COM	941848103	6128	229500	SH	DEFINED 07,06,01,03	229500
WATERS CORP	COM	941848103	24	900	SH	DEFINED 08,09,03	900
WATSCO INC 6800	COM	942622200	124	6800	SH	DEFINED 01,03	
WATSCO INC	COM	942622200	1215	66600	SH	DEFINED 05,01,03	66600
WATSCO INC	COM	942622200	761	41700	SH	DEFINED 07,06,01,03	41700
WATSON PHARMACEUTICALS INC 700	COM	942683103	2176	86099	SH	DEFINED 01,03	85399
WATSON PHARMACEUTICALS INC 8335	COM	942683103	421	16675	SH	OTHER 01,03	8340
WATSON PHARMACEUTICALS INC	COM	942683103	891	35250	SH	DEFINED 05,01,03	35250
WATSON PHARMACEUTICALS INC	COM	942683103	46	1825	SH	OTHER 05,01,03	1825
WATSON PHARMACEUTICALS INC	COM	942683103	326	12900	SH	DEFINED 07,06,01,03	12900
WATSON PHARMACEUTICALS INC	COM	942683103	66	2600	SH	DEFINED 08,09,03	2600
WATSON PHARMACEUTICALS INC 300	COM	942683103	8	300	SH	OTHER 13,01,03	
WATSON PHARMACEUTICALS INC	COM	942683103	25	1000	SH	CALL DEFINED 17,16	1000
WATTS INDS INC	CL A	942749102	1079	54375	SH	DEFINED 05,01,03	54375
WATTS INDS INC	CL A	942749102	818	41200	SH	DEFINED 07,06,01,03	41200
WAUSAU-MOSINEE PAPER CORP	COM	943315101	13	1087	SH	DEFINED 01,03	1087
WAUSAU-MOSINEE PAPER CORP	COM	943315101	60	5000	SH	OTHER 01,03	5000
WAUSAU-MOSINEE PAPER CORP	COM	943315101	403	33470	SH	DEFINED 05,01,03	33470
WAUSAU-MOSINEE PAPER CORP	COM	943315101	612	50800	SH	DEFINED 07,06,01,03	50800
WEATHERFORD INTL INC	DBC	947074AB6	314	500000	PRN	DEFINED 08,09,03	500000
WEATHERFORD INTL INC	COM	947074100	594	13750	SH	DEFINED 01,03	13750
WEATHERFORD INTL INC	COM	947074100	119	2755	SH	OTHER 01,03	2755
WEBMETHODS INC	COM	94768C108	285	28739	SH	DEFINED 01,03	28739
WEBMETHODS INC	COM	94768C108		50	SH	OTHER 01,03	50
WEBMETHODS INC	COM	94768C108	5	500	SH	DEFINED 08,09,03	500
WEBSense INC	COM	947684106	26	1000	SH	DEFINED 01,03	1000
WEBSense INC	COM	947684106	256	10000	SH	DEFINED 08,09,03	10000
WEBMD CORP 167	COM	94769M105	230	40784	SH	DEFINED 01,03	40617
WEBMD CORP	COM	94769M105	102	18167	SH	OTHER 01,03	18167
WEBMD CORP	COM	94769M105	20	3500	SH	DEFINED 05,01,03	3500
WEBMD CORP	COM	94769M105	628	111507	SH	DEFINED 08,09,03	111507
WEBMD CORP	COM	94769M105	6	1000	SH	DEFINED 13,01,03	1000
WEBSTER FINL CORP CONN	COM	947890109	15	400	SH	DEFINED 01,03	400
WEBSTER FINL CORP CONN 2250	COM	947890109	170	4450	SH	OTHER 01,03	2200
WEBSTER FINL CORP CONN	COM	947890109	1214	31751	SH	DEFINED 05,01,03	31751
WEBSTER FINL CORP CONN	COM	947890109	1843	48200	SH	DEFINED 07,06,01,03	48200
WEGENER CORP	COM	948585104	13	11000	SH	DEFINED 01,03	11000
WEIGHT WATCHERS INTL INC NEW	COM	948626106	9	200	SH	DEFINED 01,03	200
WEIGHT WATCHERS INTL INC NEW	COM	948626106	8249	189900	SH	DEFINED 11,01,03	189900
WEINGARTEN RLTY INVS	SH BEN INT	948741103	658	18600	SH	DEFINED 01,03	18600
WEINGARTEN RLTY INVS 7400	SH BEN INT	948741103	660	18639	SH	OTHER 01,03	11239
WEINGARTEN RLTY INVS	SH BEN INT	948741103	56	1590	SH	DEFINED 08,09,03	1590
WELLMAN INC 8750	COM	949702104	249	14870	SH	DEFINED 01,03	6120
WELLMAN INC 850	COM	949702104	14	850	SH	OTHER 01,03	
WELLMAN INC	COM	949702104	1347	80425	SH	DEFINED 05,01,03	80425

WELLMAN INC	COM	949702104	827	49400	SH	DEFINED	07,06,01,03	49400
WELLPOINT HEALTH NETWORK NEW 13242	COM	94973H108	12876	165482	SH	DEFINED	01,03	152240
WELLPOINT HEALTH NETWORK NEW 760	COM	94973H108	1067	13708	SH	OTHER	01,03	12948
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	3869	49730	SH	DEFINED	05,01,03	49730
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	195	2500	SH	OTHER	05,01,03	2500
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	2334	30000	SH	OTHER	06,01,03	30000
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	1424	18300	SH	DEFINED	07,06,01,03	18300
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	62	800	SH	DEFINED	08,09,03	800
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	1945	25000	SH	DEFINED	11,01,03	25000
WELLS FARGO & CO NEW 683846	COM	949746101	254164	5077191	SH	DEFINED	01,03	4393345
WELLS FARGO & CO NEW 675785	COM	949746101	102898	2055496	SH	OTHER	01,03	1379711
WELLS FARGO & CO NEW	COM	949746101	32844	656095	SH	DEFINED	05,01,03	656095
WELLS FARGO & CO NEW	COM	949746101	1462	29200	SH	OTHER	05,01,03	29200
WELLS FARGO & CO NEW	COM	949746101	12772	255125	SH	DEFINED	07,06,01,03	255125
WELLS FARGO & CO NEW	COM	949746101	10913	218005	SH	DEFINED	08,09,03	218005
WELLS FARGO & CO NEW	COM	949746101	5006	100000	SH	CALL	DEFINED 08,09,03	100000
WELLS FARGO & CO NEW	COM	949746101	14017	280000	SH	PUT	DEFINED 08,09,03	280000
WELLS FARGO & CO NEW	COM	949746101	70	1400	SH	DEFINED	13,01,03	1400
WELLS FARGO & CO NEW 500	COM	949746101	59	1175	SH	OTHER	13,01,03	675
WENDYS INTL INC 4489	COM	950590109	314	7889	SH	DEFINED	01,03	3400
WENDYS INTL INC 13520 1611	COM	950590109	840	21086	SH	OTHER	01,03	5955
WENDYS INTL INC	COM	950590109	1434	36005	SH	DEFINED	05,01,03	36005
WENDYS INTL INC	COM	950590109	78	1950	SH	OTHER	05,01,03	1950
WENDYS INTL INC	COM	950590109	553	13875	SH	DEFINED	07,06,01,03	13875
WENDYS INTL INC	COM	950590109	24	600	SH	DEFINED	08,09,03	600
WERNER ENTERPRISES INC 26302	COM	950755108	1039	48766	SH	DEFINED	01,03	22464
WERNER ENTERPRISES INC 6998	COM	950755108	149	6998	SH	OTHER	01,03	
WERNER ENTERPRISES INC	COM	950755108	3935	184650	SH	DEFINED	05,01,03	184650
WERNER ENTERPRISES INC	COM	950755108	2110	99000	SH	DEFINED	07,06,01,03	99000
WESBANCO INC	COM	950810101	24	1000	SH	DEFINED	01,03	1000
WESBANCO INC 75150	COM	950810101	1782	75150	SH	OTHER	01,03	
WEST COAST BANCORP ORE NEW	COM	952145100	292	17000	SH	DEFINED	01,03	17000
WESTAMERICA BANCORPORATION	COM	957090103	17	425	SH	DEFINED	01,03	425
WESTAMERICA BANCORPORATION	COM	957090103	934	23845	SH	DEFINED	05,01,03	23845
WESTAMERICA BANCORPORATION	COM	957090103	1293	33000	SH	DEFINED	07,06,01,03	33000
WESTERN DIGITAL CORP	COM	958102105	5	1500	SH	DEFINED	01,03	1500
WESTERN DIGITAL CORP	COM	958102105	80	24530	SH	DEFINED	08,09,03	24530
WESTERN GAS RES INC	COM	958259103	15	400	SH	DEFINED	01,03	400
WESTERN GAS RES INC	COM	958259103	19	500	SH	OTHER	01,03	500
WESTERN GAS RES INC	COM	958259103	801	21429	SH	DEFINED	05,01,03	21429
WESTERN GAS RES INC	COM	958259103	1216	32525	SH	DEFINED	07,06,01,03	32525
WESTERN WIRELESS CORP	CL A	95988E204	24	7425	SH	DEFINED	01,03	7425
WESTERN WIRELESS CORP 840	CL A	95988E204	10	3215	SH	OTHER	01,03	2375
WESTERN WIRELESS CORP	CL A	95988E204	19	6000	SH	DEFINED	08,09,03	6000
WESTWOOD ONE INC	COM	961815107	161	4823	SH	DEFINED	01,03	4823
WESTWOOD ONE INC	COM	961815107	8	240	SH	OTHER	01,03	240
WESTWOOD ONE INC	COM	961815107	2341	70059	SH	DEFINED	05,01,03	70059
WESTWOOD ONE INC	COM	961815107	3529	105600	SH	DEFINED	07,06,01,03	105600
WESTWOOD ONE INC	COM	961815107	201	6000	SH	DEFINED	08,09,03	6000
WET SEAL INC	CL A	961840105	62	2550	SH	DEFINED	01,03	2550
WET SEAL INC 1100	CL A	961840105	35	1460	SH	OTHER	01,03	360
WET SEAL INC	CL A	961840105	1600	65825	SH	DEFINED	05,01,03	65825
WET SEAL INC	CL A	961840105	1135	46700	SH	DEFINED	07,06,01,03	46700
WEYERHAEUSER CO 160600	COM	962166104	19019	297868	SH	DEFINED	01,03	137268
WEYERHAEUSER CO 177147	COM	962166104	16893	264566	SH	OTHER	01,03	87419
WEYERHAEUSER CO	COM	962166104	4541	71115	SH	DEFINED	05,01,03	71115
WEYERHAEUSER CO	COM	962166104	236	3700	SH	OTHER	05,01,03	3700
WEYERHAEUSER CO	COM	962166104	1687	26425	SH	DEFINED	07,06,01,03	26425
WEYERHAEUSER CO	COM	962166104	85	1330	SH	DEFINED	08,09,03	1330
WEYERHAEUSER CO	COM	962166104	34	528	SH	DEFINED	13,01,03	528
WHIRLPOOL CORP 20600	COM	963320106	5921	90583	SH	DEFINED	01,03	69983
WHIRLPOOL CORP 20736	COM	963320106	1995	30526	SH	OTHER	01,03	9790
WHIRLPOOL CORP	COM	963320106	6452	98720	SH	DEFINED	05,01,03	98720
WHIRLPOOL CORP	COM	963320106	75	1150	SH	OTHER	05,01,03	1150
WHIRLPOOL CORP	COM	963320106	1466	22425	SH	DEFINED	07,06,01,03	22425
WHIRLPOOL CORP	COM	963320106	26	400	SH	DEFINED	08,09,03	400
WHIRLPOOL CORP	COM	963320106	1961	30000	SH	PUT	DEFINED 08,09,03	30000
WHIRLPOOL CORP	COM	963320106	7	110	SH	DEFINED	13,01,03	110
WHITNEY HLDG CORP	COM	966612103	407	13237	SH	DEFINED	01,03	8355

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WHITNEY HLDG CORP 1518	COM	966612103	47	1518	SH	OTHER	01,03	
WHITNEY HLDG CORP	COM	966612103	2843	92475	SH	DEFINED	05,01,03	92475
WHITNEY HLDG CORP	COM	966612103	1900	61800	SH	DEFINED	07,06,01,03	61800
WHOLE FOODS MKT INC 800	COM	966837106	314	6520	SH	DEFINED	01,03	5720
WHOLE FOODS MKT INC 3450	COM	966837106	1420	29450	SH	OTHER	01,03	26000
WHOLE FOODS MKT INC	COM	966837106	1796	37245	SH	DEFINED	05,01,03	37245
WHOLE FOODS MKT INC	COM	966837106	2688	55750	SH	DEFINED	07,06,01,03	55750
WILD OATS MARKETS INC	COM	96808B107	6	400	SH	DEFINED	01,03	400
WILD OATS MARKETS INC 6965	COM	96808B107	168	10415	SH	OTHER	01,03	3450
WILD OATS MARKETS INC	COM	96808B107	112	6956	SH	DEFINED	07,06,01,03	6956
WILD OATS MARKETS INC	COM	96808B107	3082	191400	SH	DEFINED	11,06,01,03	191400
WILLIAMS COS INC DEL 16400	COM	969457100	1157	193179	SH	DEFINED	01,03	176779
WILLIAMS COS INC DEL 133032	COM	969457100	1610	268759	SH	OTHER	01,03	135727
WILLIAMS COS INC DEL	COM	969457100	1130	188593	SH	DEFINED	05,01,03	188593
WILLIAMS COS INC DEL	COM	969457100	50	8350	SH	OTHER	05,01,03	8350
WILLIAMS COS INC DEL	COM	969457100	374	62475	SH	DEFINED	07,06,01,03	62475
WILLIAMS COS INC DEL	COM	969457100	688	114900	SH	DEFINED	08,09,03	114900
WILLIAMS COS INC DEL	COM	969457100	1	200	SH	DEFINED	13,01,03	200
WILLIAMS ENERGY PARTNERS L P	COM UNIT RP	969491109	25	750	SH	OTHER	01,03	750
WILLIAMS ENERGY PARTNERS L P	COM UNIT RP	969491109	793	23670	SH	DEFINED	08,09,03	23670
WILLIAMS ENERGY PARTNERS L P	COM UNIT RP	969491109	23	700	SH	OTHER	13,01,03	700
WILLIAMS SONOMA INC	COM	969904101	917	29900	SH	DEFINED	01,03	29900
WILLIAMS SONOMA INC	COM	969904101	196	6400	SH	OTHER	01,03	6400
WILLIAMS SONOMA INC	COM	969904101	2309	75322	SH	DEFINED	05,01,03	75322
WILLIAMS SONOMA INC	COM	969904101	3478	113425	SH	DEFINED	07,06,01,03	113425
WILLIAMS SONOMA INC	COM	969904101	10020	326800	SH	DEFINED	11,01,03	326800
WILMINGTON TRUST CORP	COM	971807102	811	26582	SH	DEFINED	01,03	26582
WILMINGTON TRUST CORP 1000	COM	971807102	1818	59600	SH	OTHER	01,03	58600
WILMINGTON TRUST CORP	COM	971807102	1300	42613	SH	DEFINED	05,01,03	42613
WILMINGTON TRUST CORP	COM	971807102	1973	64700	SH	DEFINED	07,06,01,03	64700
WILMINGTON TRUST CORP	COM	971807102	3965	130000	SH	DEFINED	11,01,03	130000
WIND RIVER SYSTEMS INC	COM	973149107	37	7400	SH	DEFINED	01,03	7400
WIND RIVER SYSTEMS INC	COM	973149107	1	150	SH	OTHER	01,03	150
WIND RIVER SYSTEMS INC	COM	973149107	258	51547	SH	DEFINED	05,01,03	51547
WIND RIVER SYSTEMS INC	COM	973149107	390	77800	SH	DEFINED	07,06,01,03	77800
WINN DIXIE STORES INC	COM	974280109	2444	156744	SH	DEFINED	01,03	156744
WINN DIXIE STORES INC 17559	COM	974280109	537	34437	SH	OTHER	01,03	16878
WINN DIXIE STORES INC	COM	974280109	694	44545	SH	DEFINED	05,01,03	44545
WINN DIXIE STORES INC	COM	974280109	38	2425	SH	OTHER	05,01,03	2425
WINN DIXIE STORES INC	COM	974280109	265	17000	SH	DEFINED	07,06,01,03	17000
WINN DIXIE STORES INC	COM	974280109	215	13800	SH	DEFINED	08,09,03	13800
WINNEBAGO INDS INC 9600	COM	974637100	615	13975	SH	DEFINED	01,03	4375
WINNEBAGO INDS INC	COM	974637100	2449	55650	SH	DEFINED	05,01,03	55650
WINNEBAGO INDS INC	COM	974637100	1280	29100	SH	DEFINED	07,06,01,03	29100
WINSTON HOTELS INC	COM	97563A102	442	45300	SH	DEFINED	01,03	45300
WINSTON HOTELS INC	COM	97563A102	144	14800	SH	OTHER	01,03	14800
WINTRUST FINANCIAL CORP	COM	97650W108	15256	441294	SH	DEFINED		441294
WINTRUST FINANCIAL CORP	COM	97650W108	57	1650	SH	DEFINED	01,03	1650
WINTRUST FINANCIAL CORP	COM	97650W108	138	4000	SH	OTHER	01,03	4000
WIRE ONE TECHNOLOGIES INC	COM	976521104	30	15000	SH	DEFINED	08,09,03	15000
WISCONSIN ENERGY CORP 3787	COM	976657106	5695	225350	SH	DEFINED	01,03	221563
WISCONSIN ENERGY CORP 255041	COM	976657106	8478	335514	SH	OTHER	01,03	80473
WISCONSIN ENERGY CORP	COM	976657106	1891	74841	SH	DEFINED	05,01,03	74841
WISCONSIN ENERGY CORP	COM	976657106	2871	113625	SH	DEFINED	07,06,01,03	113625
WISCONSIN ENERGY CORP	COM	976657106	3	135	SH	DEFINED	08,09,03	135
WOLVERINE TUBE INC 3930	COM	978093102	32	4200	SH	DEFINED	01,03	270
WOLVERINE TUBE INC 270	COM	978093102	2	270	SH	OTHER	01,03	
WOLVERINE TUBE INC	COM	978093102	220	29095	SH	DEFINED	05,01,03	29095
WOLVERINE TUBE INC	COM	978093102	143	19000	SH	DEFINED	07,06,01,03	19000
WOLVERINE WORLD WIDE INC 30800	COM	978097103	788	45152	SH	DEFINED	01,03	14352
WOLVERINE WORLD WIDE INC	COM	978097103	2386	136750	SH	DEFINED	05,01,03	136750
WOLVERINE WORLD WIDE INC	COM	978097103	1127	64600	SH	DEFINED	07,06,01,03	64600
WOLVERINE WORLD WIDE INC	COM	978097103	343	19650	SH	DEFINED	08,09,03	19650
WOMEN FIRST HEALTHCARE 2200	COM	978150100	438	56200	SH	DEFINED	01,03	54000
WOMEN FIRST HEALTHCARE	COM	978150100	1106	141789	SH	DEFINED	05,01,03	141789
WOMEN FIRST HEALTHCARE	COM	978150100	725	92935	SH	DEFINED	07,06,01,03	92935
WOODWARD GOVERNOR CO 6905 125	COM	980745103	432	7300	SH	DEFINED	01,03	270
WOODWARD GOVERNOR CO	COM	980745103	12	195	SH	OTHER	01,03	

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WOODWARD GOVERNOR CO	COM	980745103	2062	34875	SH	DEFINED 05,01,03		34875
WOODWARD GOVERNOR CO	COM	980745103	1035	17500	SH	DEFINED 07,06,01,03		17500
WORLDCOM INC GA NEW 322911	WRLDCOM GP C	98157D106	4028	4852625	SH	DEFINED 01,03		4529714
WORLDCOM INC GA NEW 117461	WRLDCOM GP C	98157D106	310	373732	SH	OTHER 01,03		256271
WORLDCOM INC GA NEW	WRLDCOM GP C	98157D106	46	55651	SH	DEFINED 05,01,03		55651
WORLDCOM INC GA NEW	WRLDCOM GP C	98157D106	453	545573	SH	DEFINED 08,09,03		545573
WORLDCOM INC GA NEW	WRLDCOM GP C	98157D106	1	900	SH	DEFINED 13,01,03		900
WORLDCOM INC GA NEW	WRLDCOM GP C	98157D106		2	SH	DEFINED 17,16		2
WORLDCOM INC GA NEW 17721	MCI GROUP CO	98157D304	48	28756	SH	DEFINED 01,03		11035
WORLDCOM INC GA NEW 2285 53916	MCI GROUP CO	98157D304	114	67598	SH	OTHER 01,03		11397
WORLDCOM INC GA NEW	MCI GROUP CO	98157D304		8	SH	DEFINED 05,01,03		8
WORLDCOM INC GA NEW	MCI GROUP CO	98157D304	2	978	SH	DEFINED 08,09,03		978
WORLDCOM INC GA NEW	MCI GROUP CO	98157D304		36	SH	DEFINED 13,01,03		36
WORLDCOM INC GA NEW	MCI GROUP CO	98157D304	74	43921	SH	DEFINED 17,16		43921
WORTHINGTON INDS INC 300	COM	981811102	54	3000	SH	DEFINED 01,03		2700
WORTHINGTON INDS INC 11050 14700	COM	981811102	536	29618	SH	OTHER 01,03		3868
WORTHINGTON INDS INC	COM	981811102	491	27135	SH	DEFINED 05,01,03		27135
WORTHINGTON INDS INC	COM	981811102	27	1475	SH	OTHER 05,01,03		1475
WORTHINGTON INDS INC	COM	981811102	187	10350	SH	DEFINED 07,06,01,03		10350
WORTHINGTON INDS INC	COM	981811102	7	400	SH	DEFINED 08,09,03		400
WRIGHT MED GROUP INC 944	COM	98235T107	558	27699	SH	DEFINED 01,03		26755
WRIGHT MED GROUP INC	COM	98235T107	1269	62958	SH	DEFINED 05,01,03		62958
WRIGHT MED GROUP INC	COM	98235T107	4341	215317	SH	DEFINED 07,06,01,03		215317
WRIGLEY WM JR CO 35193	COM	982526105	8536	154221	SH	DEFINED 01,03		119028
WRIGLEY WM JR CO 15042	COM	982526105	8387	151528	SH	OTHER 01,03		136486
WRIGLEY WM JR CO	COM	982526105	5488	99145	SH	DEFINED 05,01,03		99145
WRIGLEY WM JR CO	COM	982526105	216	3900	SH	OTHER 05,01,03		3900
WRIGLEY WM JR CO	COM	982526105	2047	36975	SH	DEFINED 07,06,01,03		36975
WRIGLEY WM JR CO	COM	982526105	66	1200	SH	DEFINED 08,09,03		1200
WRIGLEY WM JR CO	COM	982526105	830	15000	SH	DEFINED 11,01,03		15000
WYETH 199584	COM	983024100	174206	3402453	SH	DEFINED 01,03		3202869
WYETH 1553022	COM	983024100	189118	3693708	SH	OTHER 01,03		2140686
WYETH 457710	COM	983024100	23435	457710	SH	DEFINED 05,01,03		
WYETH 2290	COM	983024100	24699	482400	SH	OTHER 05,01,03		480110
WYETH	COM	983024100	8653	169000	SH	DEFINED 07,06,01,03		169000
WYETH	COM	983024100	899	17562	SH	DEFINED 08,09,03		17562
WYETH	COM	983024100	8704	170000	SH	CALL DEFINED 08,09,03		170000
WYETH 158588	COM	983024100	56697	1107357	SH	DEFINED 11,06,01,03		948769
WYETH	COM	983024100	512	10000	SH	DEFINED 17,16		10000
WYNDHAM INTL INC	CL A	983101106	395	340214	SH	DEFINED 01,03		340214
WYNDHAM INTL INC 1073	CL A	983101106	1	1124	SH	OTHER 01,03		51
XM SATELLITE RADIO HLDGS INC	CL A	983759101	496	68430	SH	DEFINED 01,03		68430
XM SATELLITE RADIO HLDGS INC	CL A	983759101	4	540	SH	OTHER 01,03		540
XTO ENERGY CORP 45195	COM	98385X106	1612	78250	SH	DEFINED 01,03		33055
XTO ENERGY CORP 3105	COM	98385X106	64	3105	SH	OTHER 01,03		
XTO ENERGY CORP	COM	98385X106	6922	336000	SH	DEFINED 05,01,03		336000
XTO ENERGY CORP	COM	98385X106	3966	192500	SH	DEFINED 07,06,01,03		192500
XTO ENERGY CORP	COM	98385X106	62	3000	SH	DEFINED 08,09,03		3000
X-RITE INC	COM	983857103	352	41400	SH	DEFINED 05,01,03		41400
X-RITE INC	COM	983857103	266	31300	SH	DEFINED 07,06,01,03		31300
XCEL ENERGY INC 11091	COM	98389B100	2935	175041	SH	DEFINED 01,03		163950
XCEL ENERGY INC 95237	COM	98389B100	3195	190534	SH	OTHER 01,03		95297
XCEL ENERGY INC	COM	98389B100	2328	138840	SH	DEFINED 05,01,03		138840
XCEL ENERGY INC	COM	98389B100	99	5925	SH	OTHER 05,01,03		5925
XCEL ENERGY INC	COM	98389B100	800	47700	SH	DEFINED 07,06,01,03		47700
XCEL ENERGY INC	COM	98389B100	268	16000	SH	DEFINED 08,09,03		16000
XILINX INC 49365	COM	983919101	37900	1689688	SH	DEFINED 01,03		1640323
XILINX INC 617006	COM	983919101	20023	892698	SH	OTHER 01,03		275692
XILINX INC	COM	983919101	3377	150547	SH	DEFINED 05,01,03		150547
XILINX INC	COM	983919101	3291	146734	SH	DEFINED 07,06,01,03		146734
XILINX INC	COM	983919101	916	40830	SH	DEFINED 08,09,03		40830
XILINX INC	COM	983919101	897	40000	SH	CALL DEFINED 08,09,03		40000
XILINX INC	COM	983919101	449	20000	SH	PUT DEFINED 08,09,03		20000

XILINX INC	COM	983919101	2918	130100	SH	DEFINED	11,01,03	130100
XILINX INC	COM	983919101	96	4260	SH	DEFINED	13,01,03	4260
XEROX CORP 44200	COM	984121103	847	121508	SH	DEFINED	01,03	77308
XEROX CORP 21514	COM	984121103	668	95909	SH	OTHER	01,03	74395
XEROX CORP	COM	984121103	1635	234565	SH	DEFINED	05,01,03	234565
XEROX CORP	COM	984121103	12847	1843200	SH	OTHER	06,01,03	1843200
XEROX CORP	COM	984121103	607	87125	SH	DEFINED	07,06,01,03	87125
XEROX CORP	COM	984121103	902	129400	SH	DEFINED	08,09,03	129400
XEROX CORP	COM	984121103	139	20000	SH	CALL	DEFINED 08,09,03	20000
XEROX CORP	COM	984121103	558	80000	SH	PUT	DEFINED 08,09,03	80000
YAHOO INC 1800	COM	984332106	825	55875	SH	DEFINED	01,03	54075
YAHOO INC 1805	COM	984332106	176	11921	SH	OTHER	01,03	10116
YAHOO INC	COM	984332106	2830	191705	SH	DEFINED	05,01,03	191705
YAHOO INC	COM	984332106	1068	72350	SH	DEFINED	07,06,01,03	72350
YAHOO INC	COM	984332106	502	34000	SH	DEFINED	08,09,03	34000
YAHOO INC	COM	984332106	7	450	SH	OTHER	13,01,03	450
YAHOO INC	COM	984332106	1	50	SH	DEFINED	17,16	50
YELLOW CORP 6000	COM	985509108	565	17450	SH	DEFINED	01,03	11450
YELLOW CORP 200	COM	985509108	6	200	SH	OTHER	01,03	
YELLOW CORP	COM	985509108	2255	69600	SH	DEFINED	05,01,03	69600
YELLOW CORP	COM	985509108	1458	45000	SH	DEFINED	07,06,01,03	45000
YELLOW CORP	COM	985509108	130	4000	SH	DEFINED	08,09,03	4000
YELLOW CORP	COM	985509108	324	10000	SH	PUT	DEFINED 08,09,03	10000
YORK INTL CORP NEW	COM	986670107	272	8050	SH	DEFINED	01,03	8050
YORK INTL CORP NEW 6900	COM	986670107	240	7100	SH	OTHER	01,03	200
YORK INTL CORP NEW	COM	986670107	878	25975	SH	DEFINED	05,01,03	25975
YORK INTL CORP NEW	COM	986670107	1312	38825	SH	DEFINED	07,06,01,03	38825
YORK INTL CORP NEW	COM	986670107	7	200	SH	DEFINED	08,09,03	200
YOUNG & RUBICAM INC	NOTE	3.000% 987425AC9	9350	10000000	PRN	DEFINED	01,03	10000000
YOUTHSTREAM MEDIA NETWORKS I	COM	987819109	6	54580	SH	DEFINED	17,16	54580
YUM BRANDS INC	WHEN ISSUED	988498101	146	5000	SH	DEFINED	01,03	5000
YUM BRANDS INC	WHEN ISSUED	988498101	2774	94840	SH	DEFINED	05,01,03	94840
YUM BRANDS INC	WHEN ISSUED	988498101	148	5050	SH	OTHER	05,01,03	5050
YUM BRANDS INC	WHEN ISSUED	988498101	1049	35875	SH	DEFINED	07,06,01,03	35875
YUM BRANDS INC	WHEN ISSUED	988498101	157	5370	SH	DEFINED	08,09,03	5370
Z TEL TECHNOLOGIES INC	COM	988792107	1668	2009500	SH	DEFINED	01,03	2009500
ZALE CORP NEW	COM	988858106	25	700	SH	DEFINED	01,03	700
ZALE CORP NEW	COM	988858106	18	500	SH	OTHER	01,03	500
ZALE CORP NEW	COM	988858106	2566	70775	SH	DEFINED	05,01,03	70775
ZALE CORP NEW	COM	988858106	1921	53000	SH	DEFINED	07,06,01,03	53000
ZI CORP 12000	COM	988918108	57	13000	SH	OTHER	01,03	1000
ZEBRA TECHNOLOGIES CORP 14450	CL A	989207105	1157	24000	SH	DEFINED	01,03	9550
ZEBRA TECHNOLOGIES CORP	CL A	989207105	5171	107248	SH	DEFINED	05,01,03	107248
ZEBRA TECHNOLOGIES CORP	CL A	989207105	5174	107302	SH	DEFINED	07,06,01,03	107302
ZENITH NATL INS CORP 940	COM	989390109	35	1100	SH	DEFINED	01,03	160
ZENITH NATL INS CORP 160	COM	989390109	5	160	SH	OTHER	01,03	
ZENITH NATL INS CORP	COM	989390109	1289	40460	SH	DEFINED	05,01,03	40460
ZENITH NATL INS CORP	COM	989390109	920	28900	SH	DEFINED	07,06,01,03	28900
ZIMMER HLDGS INC 43872	COM	98956P102	10940	306780	SH	DEFINED	01,03	262908
ZIMMER HLDGS INC 743533	COM	98956P102	34113	956614	SH	OTHER	01,03	213081
ZIMMER HLDGS INC	COM	98956P102	9282	260286	SH	DEFINED	05,01,03	260286
ZIMMER HLDGS INC	COM	98956P102	118	3300	SH	OTHER	05,01,03	3300
ZIMMER HLDGS INC	COM	98956P102	10783	302388	SH	DEFINED	07,06,01,03	302388
ZIMMER HLDGS INC	COM	98956P102	78	2200	SH	DEFINED	08,09,03	2200
ZIMMER HLDGS INC	COM	98956P102	16	456	SH	DEFINED	13,01,03	456
ZIONS BANCORPORATION	COM	989701107	4359	83658	SH	DEFINED	01,03	83658
ZIONS BANCORPORATION 760	COM	989701107	81	1550	SH	OTHER	01,03	790
ZIONS BANCORPORATION	COM	989701107	1576	30250	SH	DEFINED	05,01,03	30250
ZIONS BANCORPORATION	COM	989701107	79	1525	SH	OTHER	05,01,03	1525
ZIONS BANCORPORATION	COM	989701107	578	11100	SH	DEFINED	07,06,01,03	11100
ZIONS BANCORPORATION	COM	989701107	21	400	SH	DEFINED	08,09,03	400
ZIONS BANCORPORATION	COM	989701107	1740	33400	SH	DEFINED	16	33400
ZIXIT CORP 3700	COM	98974P100	271	49403	SH	DEFINED	01,03	45703
ZIXIT CORP	COM	98974P100	233	42525	SH	DEFINED	05,01,03	42525
ZIXIT CORP	COM	98974P100	150	27400	SH	DEFINED	07,06,01,03	27400
ZIXIT CORP	COM	98974P100	7	1300	SH	DEFINED	08,09,03	1300
ZOLTEK COS INC 24000	COM	98975W104	65	24000	SH	OTHER	01,03	
ZWEIG FD	COM	989834106	167	26577	SH	DEFINED	01,03	26577
ZWEIG FD	COM	989834106	15	2414	SH	OTHER	01,03	914

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