

Form 13F

Form 13F Cover Page

Report for the Quarter Ended December 31, 2002

Check here if Amendment  Amendment #  
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:

Charles F. Bowman  
Senior Vice President  
704-388-8434

Signature, Place, and Date of Signing:

/s/ Charles F. Bowman/  
Charlotte, NC  
February 10, 2003

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: 9,066

Form 13F Information Table Value Total: \$63,953,476,000

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.



IPC HLDGS LTD	ORD	G4933P101	5456	172971	SH	DEFINED	05	172971
LORAL SPACE & COMMUNICATIONS	COM	G56462107	23	52752	SH	DEFINED	01	52752
LORAL SPACE & COMMUNICATIONS 23800	COM	G56462107	10	24400	SH	OTHER	01	600
LORAL SPACE & COMMUNICATIONS	COM	G56462107	44	102700	SH	DEFINED	08	102700
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	9	457	SH	OTHER	01	457
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	1063	56366	SH	DEFINED	08	56366
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	784	41552	SH	DEFINED	17	41552
MAX RE CAPITAL LTD HAMILTON	SHS	G6052F103	3673	333333	SH	DEFINED	08	333333
NABORS INDUSTRIES LTD	SHS	G6359F103	623	17650	SH	OTHER		17650
NABORS INDUSTRIES LTD	SHS	G6359F103	24738	701396	SH	DEFINED	05	701396
NABORS INDUSTRIES LTD	SHS	G6359F103	1292	36640	SH	DEFINED	08	36640
NABORS INDUSTRIES LTD	SHS	G6359F103	176	5000	SH	CALL	DEFINED	5000
NABORS INDUSTRIES LTD	SHS	G6359F103	1058	30000	SH	PUT	DEFINED	30000
NABORS INDUSTRIES LTD	SHS	G6359F103	545	15450	SH	DEFINED	17	15450
NOBLE CORPORATION	SHS	G65422100	211	6015	SH	DEFINED	01	6015
NOBLE CORPORATION	SHS	G65422100	7449	211915	SH	DEFINED	05	211915
PARTNERRE LTD	COM	G6852T105	603	11640	SH	OTHER	01	10
330 11300								
PARTNERRE LTD	COM	G6852T105	1980	38200	SH	DEFINED	08	38200
RADICA GAMES LTD	ORD	G7342H107	222	50000	SH	DEFINED	01	
50000								
RADICA GAMES LTD	ORD	G7342H107	666	150000	SH	OTHER	01	100000
50000								
RENAISSANCE RE HLDGS LTD	COM	G7496G103	31	794	SH	DEFINED	01	194
600								
RENAISSANCE RE HLDGS LTD	COM	G7496G103	117	2950	SH	OTHER	01	1600
600 750								
RENAISSANCE RE HLDGS LTD	COM	G7496G103	119	3000	SH	DEFINED	08	3000
UTI WORLDWIDE INC	ORD	G87210103	84	3200	SH	DEFINED	01	2900
300								
UTI WORLDWIDE INC	ORD	G87210103	2541	96800	SH	DEFINED	05	96800
HILFIGER TOMMY CORP	ORD	G8915Z102	3	500	SH	DEFINED	01	500
HILFIGER TOMMY CORP	ORD	G8915Z102	1	100	SH	OTHER	01	100
HILFIGER TOMMY CORP	ORD	G8915Z102	70	10000	SH	DEFINED	08	10000
TRANSOCEAN INC	ORD	G90078109	3501	150905	SH	DEFINED	01	110711
40194								
TRANSOCEAN INC	ORD	G90078109	1159	49971	SH	OTHER	01	11608
38363								
TRANSOCEAN INC	ORD	G90078109	4062	175075	SH	DEFINED	05	175075
TRANSOCEAN INC	ORD	G90078109	872	37600	SH	DEFINED	08	37600
TRANSOCEAN INC	ORD	G90078109	1740	75000	SH	CALL	DEFINED	75000
TRANSOCEAN INC	ORD	G90078109	1	38	SH	DEFINED	13	38
TRANSOCEAN INC	ORD	G90078109	590	25425	SH	DEFINED	17	25425
TRANSOCEAN INC	ORD	G90078109	1148	49500	SH	CALL	DEFINED	49500
WEATHERFORD INTERNATIONAL LT	COM	G95089101	9977	249851	SH	DEFINED	05	249851
WEATHERFORD INTERNATIONAL LT	COM	G95089101	115	2875	SH	DEFINED	08	2875
WEATHERFORD INTERNATIONAL LT	COM	G95089101	676	16925	SH	DEFINED	17	16925
WHITE MTNS INS GROUP LTD	COM	G9618E107	97	300	SH	OTHER	01	300
WHITE MTNS INS GROUP LTD	COM	G9618E107	19380	60000	SH	DEFINED	17	60000
XL CAP LTD	CL A	G98255105	5286	68425	SH	OTHER		68425
XL CAP LTD	CL A	G98255105	30145	390226	SH	DEFINED	01	386333
3893								
XL CAP LTD	CL A	G98255105	2446	31662	SH	OTHER	01	10435
21227								
XL CAP LTD	CL A	G98255105	13632	176461	SH	DEFINED	05	176461
XL CAP LTD	CL A	G98255105	48	625	SH	DEFINED	08	625
XL CAP LTD	CL A	G98255105	2124	27500	SH	CALL	DEFINED	27500
XL CAP LTD	CL A	G98255105	2	25	SH	DEFINED	13	25
XL CAP LTD	CL A	G98255105	5	60	SH	OTHER	13	
60								
XL CAP LTD	CL A	G98255105	108	1400	SH	DEFINED	17	1400
ALCON INC	COM SHS	H01301102	4	100	SH	DEFINED	01	100
ALCON INC	COM SHS	H01301102	4	100	SH	OTHER	01	100
ALCON INC	COM SHS	H01301102	217	5500	SH	DEFINED	08	5500
UBS AG	NAMEN AKT	H8920M855	486	10098	SH	DEFINED	01	8763
1335								
UBS AG	NAMEN AKT	H8920M855	334	6938	SH	OTHER	01	6543
395								
AUDIOCOCODES LTD	ORD	M15342104	60	23271	SH	DEFINED	01	22057
1214								
AUDIOCOCODES LTD	ORD	M15342104	3	986	SH	OTHER	01	
986								
AUDIOCOCODES LTD	ORD	M15342104	1683	652500	SH	DEFINED	05	652500
AUDIOCOCODES LTD	ORD	M15342104	14	5500	SH	DEFINED	08	5500
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	549	42360	SH	DEFINED	01	41860
500								
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	323	24940	SH	OTHER	01	22675
2265								
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	1422	109645	SH	DEFINED	08	109645
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	389	30000	SH	CALL	DEFINED	30000
PRECISE SOFTWARE SOLUTIONS L	ORD	M41450103	1	86	SH	DEFINED	05	86
PRECISE SOFTWARE SOLUTIONS L	ORD	M41450103	2477	150000	SH	DEFINED	17	150000
METALINK LTD	ORD	M69897102	166	62500	SH	DEFINED	08	62500
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E108	62	1653	SH	DEFINED	01	1153

500								
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E108	19	500	SH	OTHER	01	500
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E108	6727	178917	SH	DEFINED	05	178917
TTI TEAM TELECOM INTL LTD	ORD	M88258104	102	18677	SH	DEFINED	01	16852
1825								
TTI TEAM TELECOM INTL LTD	ORD	M88258104	2966	544225	SH	DEFINED	05	544225
ASM INTL N V	COM	N07045102	11	860	SH	OTHER	01	860
ASM INTL N V	COM	N07045102	258	20000	SH	PUT	DEFINED	20000
ASML HLDG NV	N Y SHS	N07059111	9140	1093347	SH	DEFINED	08	1093347
ASML HLDG NV	N Y SHS	N07059111	108	12950	SH	DEFINED	17	12950
MADGE NETWORKS N V	ORD SHS	N5424G106	3	10000	SH	OTHER	01	10000
METRON TECHNOLOGY N V	ORD	N5665B105	15	10000	SH	DEFINED	08	10000
PANAMERICAN BEVERAGES INC	CL A	P74823108	725	34890	SH	DEFINED	01	34890
PANAMERICAN BEVERAGES INC	CL A	P74823108	90	4320	SH	OTHER	01	320
4000								
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	2	95	SH	DEFINED	01	95
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	6	330	SH	OTHER	01	330
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	2047	122600	SH	DEFINED	08	122600
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	626	37500	SH	CALL	DEFINED	37500
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	1578	94500	SH	PUT	DEFINED	94500
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	1112	66600	SH	DEFINED	17	66600
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	117	7000	SH	CALL	DEFINED	7000
ASE TEST LTD	ORD	Y02516105		100	SH	DEFINED	01	100
ASE TEST LTD	ORD	Y02516105	3	650	SH	OTHER	01	650
ASE TEST LTD	ORD	Y02516105	52	13050	SH	DEFINED	08	13050
FLEXTRONICS INTL LTD	ORD	Y2573F102	138	16805	SH	DEFINED	01	16805
FLEXTRONICS INTL LTD	ORD	Y2573F102	2083	254350	SH	OTHER	01	173950
80400								
FLEXTRONICS INTL LTD	ORD	Y2573F102	3122	381241	SH	DEFINED	08	381241
FLEXTRONICS INTL LTD	ORD	Y2573F102	2019	246500	SH	CALL	DEFINED	246500
FLEXTRONICS INTL LTD	ORD	Y2573F102	237	28950	SH	DEFINED	17	28950
FLEXTRONICS INTL LTD	ORD	Y2573F102	146	17800	SH	OTHER	17	
17800								
AAON INC	COM PAR \$0.0	000360206	69	3750	SH	DEFINED	01	3750
AAON INC	COM PAR \$0.0	000360206	111	6017	SH	DEFINED	05	6017
AAON INC	COM PAR \$0.0	000360206	2634	142933	SH	DEFINED	11	142933
AAR CORP	COM	000361105	42	8200	SH	DEFINED	01	6400
1800								
AAR CORP	COM	000361105	627	121725	SH	DEFINED	05	121725
AAR CORP	COM	000361105	5	900	SH	DEFINED	08	900
AAR CORP	COM	000361105	5	900	SH	DEFINED	17	900
A D C TELECOMMUNICATIONS	COM	000886101	300	143766	SH	DEFINED		143766
A D C TELECOMMUNICATIONS	COM	000886101	123	58915	SH	DEFINED	01	41097
17818								
A D C TELECOMMUNICATIONS	COM	000886101	46	21967	SH	OTHER	01	19490
1865 612								
A D C TELECOMMUNICATIONS	COM	000886101	745	356420	SH	DEFINED	05	356420
A D C TELECOMMUNICATIONS	COM	000886101	53	25217	SH	DEFINED	08	25217
ACM INCOME FUND INC	COM	000912105	217	25650	SH	DEFINED	01	20650
5000								
ACM INCOME FUND INC	COM	000912105	375	44328	SH	OTHER	01	30429
13899								
ABM INDS INC	COM	000957100	55	3527	SH	DEFINED	01	38
3489								
ABM INDS INC	COM	000957100	69878	4508239	SH	OTHER	01	1083489
20591 3404159								
ABM INDS INC	COM	000957100	2847	183650	SH	DEFINED	05	183650
AFLAC INC	COM	001055102	1016	33725	SH	OTHER		33725
AFLAC INC	COM	001055102	21275	706349	SH	DEFINED	01	602300
104049								
AFLAC INC	COM	001055102	10327	342864	SH	OTHER	01	217989
124875								
AFLAC INC	COM	001055102	8061	267627	SH	DEFINED	05	267627
AFLAC INC	COM	001055102	181	6013	SH	DEFINED	08	6013
AGCO CORP	COM	001084102	6	250	SH	DEFINED	01	250
AGCO CORP	COM	001084102	5	230	SH	OTHER	01	
230								
AGCO CORP	COM	001084102	3203	144949	SH	DEFINED	05	144949
AGCO CORP	COM	001084102	62	2800	SH	DEFINED	17	2800
AGL RES INC	COM	001204106	610	25084	SH	DEFINED	01	24384
700								
AGL RES INC	COM	001204106	647	26630	SH	OTHER	01	19870
6760								
AGL RES INC	COM	001204106	2627	108105	SH	DEFINED	05	108105
AGL RES INC	COM	001204106	1035	42600	SH	DEFINED	08	42600
AES CORP	COM	00130H105	20506	6790112	SH	DEFINED	01	5322689
1436475 30948								
AES CORP	COM	00130H105	867	287055	SH	OTHER	01	
287055								
AES CORP	COM	00130H105	761	252095	SH	DEFINED	05	252095
AES CORP	COM	00130H105	1113	368478	SH	DEFINED	08	368478
AES CORP	COM	00130H105	378	125000	SH	DEFINED	17	125000
AK STL HLDG CORP	COM	001547108	4	532	SH	DEFINED	01	532
AK STL HLDG CORP	COM	001547108		3	SH	OTHER	01	3
AK STL HLDG CORP	COM	001547108	1663	207867	SH	DEFINED	05	207867

AMN HEALTHCARE SERVICES INC	COM	001744101	32617	1928872	SH	DEFINED		1928872
AMN HEALTHCARE SERVICES INC	COM	001744101	10	588	SH	DEFINED	01	588
AMN HEALTHCARE SERVICES INC	COM	001744101	355	21000	SH	DEFINED	08	21000
AMR CORP	COM	001765106	2092	317000	SH	OTHER		317000
AMR CORP	COM	001765106	178	26953	SH	DEFINED	01	26953
AMR CORP	COM	001765106	27	4163	SH	OTHER	01	988
3175								
AMR CORP	COM	001765106	477	72330	SH	DEFINED	05	72330
AMR CORP	COM	001765106	1172	177547	SH	DEFINED	08	177547
AMR CORP	COM	001765106	330	50000	SH	DEFINED	08	50000
AMR CORP	COM	001765106	408	61800	SH	DEFINED	17	61800
AOL TIME WARNER INC	COM	00184A105	1539	117500	SH	OTHER		117500
AOL TIME WARNER INC	COM	00184A105	38935	2972158	SH	DEFINED	01	2806313
165845								
AOL TIME WARNER INC	COM	00184A105	19480	1487033	SH	OTHER	01	719796
767237								
AOL TIME WARNER INC	COM	00184A105	7654	584300	SH	DEFINED	01	584300
AOL TIME WARNER INC	COM	00184A105	33975	2593511	SH	DEFINED	05	2593511
AOL TIME WARNER INC	COM	00184A105	6096	465338	SH	DEFINED	08	465338
AOL TIME WARNER INC	COM	00184A105	7918	604400	SH	DEFINED	08	604400
AOL TIME WARNER INC	COM	00184A105	7783	594100	SH	DEFINED	08	594100
AOL TIME WARNER INC	COM	00184A105	5	360	SH	DEFINED	13	360
AOL TIME WARNER INC	COM	00184A105	972	74200	SH	DEFINED	17	74200
AOL TIME WARNER INC	COM	00184A105	445	34000	SH	DEFINED	17	34000
AOL TIME WARNER INC	COM	00184A105	983	75000	SH	DEFINED	17	75000
ATI TECHNOLOGIES INC	COM	001941103	137	29500	SH	DEFINED	08	29500
AT&T CORP	COM NEW	001957505	9459	362273	SH	DEFINED	05	362273
AT&T CORP	COM NEW	001957505	1593	60995	SH	DEFINED	08	60995
ATMI INC	COM	00207R101	50	2700	SH	DEFINED	01	
2700								
ATMI INC	COM	00207R101	4	200	SH	OTHER	01	
200								
ATMI INC	COM	00207R101	2197	118650	SH	DEFINED	05	118650
AT&T WIRELESS SVCS INC	COM	00209A106	6460	1143415	SH	DEFINED	01	994463
148952								
AT&T WIRELESS SVCS INC	COM	00209A106	6310	1116859	SH	OTHER	01	195569
921290								
AT&T WIRELESS SVCS INC	COM	00209A106	8710	1541621	SH	DEFINED	05	1541621
AT&T WIRELESS SVCS INC	COM	00209A106	830	146872	SH	DEFINED	08	146872
AT&T WIRELESS SVCS INC	COM	00209A106	800	141600	SH	DEFINED	17	141600
AU OPTRONICS CORP	SPONSORED AD	002255107	105	18200	SH	DEFINED		18200
AU OPTRONICS CORP	SPONSORED AD	002255107	29	5000	SH	DEFINED	08	5000
AVX CORP NEW	COM	002444107	4	400	SH	DEFINED	05	400
AVX CORP NEW	COM	002444107	1144	116700	SH	DEFINED	08	116700
AVX CORP NEW	COM	002444107	10	1000	SH	DEFINED	08	1000
AVX CORP NEW	COM	002444107	55	5600	SH	DEFINED	17	5600
AAIPHARMA INC	COM	00252W104	8	600	SH	DEFINED	01	600
AAIPHARMA INC	COM	00252W104	701	50000	SH	DEFINED	08	50000
AARON RENTS INC	COM	002535201	357	16300	SH	DEFINED	01	3900
12400								
AARON RENTS INC	COM	002535201	2	70	SH	OTHER	01	
70								
AARON RENTS INC	COM	002535201	2211	101050	SH	DEFINED	05	101050
ABBOTT LABS	COM	002824100	1539	38475	SH	OTHER		38475
ABBOTT LABS	COM	002824100	165681	4142024	SH	DEFINED	01	3632326
509698								
ABBOTT LABS	COM	002824100	136556	3413894	SH	OTHER	01	2001558
1412336								
ABBOTT LABS	COM	002824100	49002	1225057	SH	DEFINED	05	1225057
ABBOTT LABS	COM	002824100	2003	50067	SH	DEFINED	08	50067
ABBOTT LABS	COM	002824100	4000	100000	SH	DEFINED	08	100000
ABBOTT LABS	COM	002824100	3800	95000	SH	DEFINED	08	95000
ABBOTT LABS	COM	002824100	80	2000	SH	DEFINED	13	2000
ABBOTT LABS	COM	002824100	12	300	SH	OTHER	13	300
ABBOTT LABS	COM	002824100	1908	47700	SH	DEFINED	17	47700
ABBOTT LABS	COM	002824100	3400	85000	SH	DEFINED	17	85000
ABBOTT LABS	COM	002824100	3400	85000	SH	DEFINED	17	85000
ABERCROMBIE & FITCH CO	CL A	002896207	251	12289	SH	DEFINED	01	12074
215								
ABERCROMBIE & FITCH CO	CL A	002896207	39	1909	SH	OTHER	01	924
985								
ABERCROMBIE & FITCH CO	CL A	002896207	4821	235641	SH	DEFINED	05	235641
ABERCROMBIE & FITCH CO	CL A	002896207	168	8200	SH	DEFINED	08	8200
ABERCROMBIE & FITCH CO	CL A	002896207	1064	52000	SH	DEFINED	08	52000
ABERCROMBIE & FITCH CO	CL A	002896207	106	5200	SH	DEFINED	17	5200
ABERDEEN ASIA PACIFIC INCOM	COM	003009107	30	6510	SH	DEFINED	01	
6510								
ABERDEEN ASIA PACIFIC INCOM	COM	003009107	172	37156	SH	OTHER	01	30260
6200								
696								
ABERDEEN AUSTRALIA EQTY FD I	COM	003011103	65	11070	SH	DEFINED	01	11070
ABIOMED INC	COM	003654100	40	11100	SH	DEFINED	08	11100
ABRAMS INDS INC	COM	003788106	999	289634	SH	DEFINED	01	289634
ABRAMS INDS INC	COM	003788106	1	213	SH	OTHER	01	
213								
ACCREDO HEALTH INC	COM	00437V104	107	3025	SH	DEFINED	01	2350

675								
ACCREDO HEALTH INC 1439	COM	00437V104	51	1439 SH	OTHER	01		
ACCREDO HEALTH INC	COM	00437V104	6332	179625 SH	DEFINED	05		179625
ACCREDO HEALTH INC	COM	00437V104	583	16550 SH	DEFINED	08		16550
ACME COMMUNICATION INC	COM	004631107	187	23500 SH	DEFINED	01		23500
ACME COMMUNICATION INC	COM	004631107	8	988 SH	DEFINED	08		988
ACTIVISION INC NEW	COM NEW	004930202	118	8119 SH	DEFINED	01		8119
ACTIVISION INC NEW	COM NEW	004930202	1895	129896 SH	DEFINED	05		129896
ACTIVISION INC NEW	COM NEW	004930202	6464	443010 SH	DEFINED	08		443010
ACTIVISION INC NEW	COM NEW	004930202	1216	83334 SH	DEFINED	17		83334
ACTION PERFORMANCE COS INC 4900	COM	004933107	325	17100 SH	DEFINED	01		12200
ACTION PERFORMANCE COS INC 4	COM	004933107		4 SH	OTHER	01		
ACTION PERFORMANCE COS INC	COM	004933107	1411	74275 SH	DEFINED	05		74275
ACTION PERFORMANCE COS INC	COM	004933107	117	6150 SH	DEFINED	17		6150
ACTEL CORP 3600	COM	004934105	151	9297 SH	DEFINED	01		5697
ACTEL CORP 195	COM	004934105	3	195 SH	OTHER	01		
ACTEL CORP	COM	004934105	1510	93075 SH	DEFINED	05		93075
ACTEL CORP	COM	004934105	415	25600 SH	DEFINED	08		25600
ACTRADE FINL TECHNOLOGIES LT	COM	00507P102	4	43200 SH	DEFINED	08		43200
ACTUANT CORP 525	CL A NEW	00508X203	247	5323 SH	DEFINED	01		4798
ACTUANT CORP 1498	CL A NEW	00508X203	70	1498 SH	OTHER	01		
ACTUANT CORP	CL A NEW	00508X203	7327	157735 SH	DEFINED	05		157735
ACUITY BRANDS INC 18211	COM	00508Y102	514	37967 SH	DEFINED	01		19756
ACUITY BRANDS INC 10233	COM	00508Y102	139	10233 SH	OTHER	01		
ACUITY BRANDS INC	COM	00508Y102	2486	183575 SH	DEFINED	05		183575
ACXIOM CORP	NOTE	3.750% 005125AB5	598	524000 PRN	DEFINED	08		524000
ACXIOM CORP	COM	005125109	78	5100 SH	DEFINED	01		5100
ACXIOM CORP 310	COM	005125109	5	310 SH	OTHER	01		
ACXIOM CORP	COM	005125109	2639	171561 SH	DEFINED	05		171561
ACXIOM CORP	COM	005125109	61	3965 SH	DEFINED	08		3965
ACXIOM CORP	COM	005125109	141	9200 SH	DEFINED	17		9200
ADAMS EXPRESS CO	COM	006212104	51	4802 SH	DEFINED	01		4802
ADAMS EXPRESS CO 11392	COM	006212104	170	16094 SH	OTHER	01		4702
ADAPTEC INC	COM	00651F108	737	130407 SH	DEFINED	01		130407
ADAPTEC INC 206	COM	00651F108	43	7606 SH	OTHER	01		7400
ADAPTEC INC	COM	00651F108	2267	401300 SH	DEFINED	05		401300
ADAPTEC INC	COM	00651F108	250	44167 SH	DEFINED	08		44167
ADAPTEC INC	COM	00651F108	150	26500 SH	DEFINED	17		26500
ADMINISTAFF INC	COM	007094105	23	3874 SH	DEFINED	01		3874
ADMINISTAFF INC	COM	007094105	623	103900 SH	DEFINED	05		103900
ADMINISTAFF INC	COM	007094105	38	6400 SH	DEFINED	08		6400
ADMINISTAFF INC	COM	007094105	38	6400 SH	DEFINED	17		6400
ADOBE SYS INC 22900	COM	00724F101	7049	284237 SH	DEFINED	01		261337
ADOBE SYS INC 6610	COM	00724F101	328	13224 SH	OTHER	01		6614
ADOBE SYS INC	COM	00724F101	3562	143623 SH	DEFINED	05		143623
ADOBE SYS INC	COM	00724F101	1290	52021 SH	DEFINED	08		52021
ADOBE SYS INC	COM	00724F101	818	33000 SH	PUT	DEFINED	08	33000
ADOBE SYS INC	COM	00724F101	179	7200 SH	DEFINED	17		7200
ADSTAR INC 17000	COM	00737P104	15	17000 SH	OTHER	01		
ADTRAN INC	COM	00738A106	49	1500 SH	DEFINED	01		1500
ADTRAN INC 200	COM	00738A106	7	200 SH	OTHER	01		
ADTRAN INC	COM	00738A106	2352	71476 SH	DEFINED	05		71476
ADTRAN INC	COM	00738A106	2	61 SH	DEFINED	08		61
ADTRAN INC	COM	00738A106		2 SH	DEFINED	17		2
ADVANCED MARKETING SVCS INC 40	COM	00753T105	1	40 SH	OTHER	01		
ADVANCED MARKETING SVCS INC	COM	00753T105	1038	70625 SH	DEFINED	05		70625
ADVANCED FIBRE COMMUNICATION	COM	00754A105	57	3422 SH	DEFINED	01		3422
ADVANCED FIBRE COMMUNICATION 290	COM	00754A105	5	290 SH	OTHER	01		
ADVANCED FIBRE COMMUNICATION	COM	00754A105	2701	161946 SH	DEFINED	05		161946
ADVO INC 100	COM	007585102	3	100 SH	DEFINED	01		
ADVO INC 170 400	COM	007585102	22	670 SH	OTHER	01		100
ADVO INC	COM	007585102	2446	74500 SH	DEFINED	05		74500
AEGIS RLTY INC	COM	00760P104	231	20206 SH	DEFINED	01		20206
ADVANCED MEDICAL OPTICS INC	COM	00763M108	1494	124825 SH	DEFINED	05		124825
ADVANCED MEDICAL OPTICS INC	COM	00763M108	66	5485 SH	DEFINED	08		5485



AGILENT TECHNOLOGIES INC	DBCV	3.000%	00846UAB7	521	543000	PRN	DEFINED	08	543000
AGILENT TECHNOLOGIES INC	COM		00846U101	3125	173988	SH	DEFINED	01	77
173911									
AGILENT TECHNOLOGIES INC	COM		00846U101	75340	4194861	SH	OTHER	01	3493614
644700		56547							
AGILENT TECHNOLOGIES INC	COM		00846U101	17952	999577	SH	DEFINED	05	999577
AGILENT TECHNOLOGIES INC	COM		00846U101	1251	69653	SH	DEFINED	08	69653
AGILENT TECHNOLOGIES INC	COM		00846U101	1976	110000	SH	CALL	DEFINED	08
AGILENT TECHNOLOGIES INC	COM		00846U101	1119	62300	SH	DEFINED	17	62300
AGNICO EAGLE MINES LTD	COM		008474108	193	12960	SH	DEFINED	01	12960
AGNICO EAGLE MINES LTD	COM		008474108	149	10000	SH	OTHER	01	10000
AGRIUM INC	COM		008916108	278	24582	SH	DEFINED	01	22182
2400									
AGRIUM INC	COM		008916108	8240	728568	SH	DEFINED	05	728568
AGRIUM INC	COM		008916108	9	800	SH	DEFINED	17	800
AIR PRODS & CHEMS INC	COM		009158106	1710	40000	SH	OTHER		40000
AIR PRODS & CHEMS INC	COM		009158106	6116	143074	SH	DEFINED	01	117535
25539									
AIR PRODS & CHEMS INC	COM		009158106	6204	145134	SH	OTHER	01	88013
57121									
AIR PRODS & CHEMS INC	COM		009158106	8490	198605	SH	DEFINED	05	198605
AIR PRODS & CHEMS INC	COM		009158106	63	1479	SH	DEFINED	08	1479
AIR PRODS & CHEMS INC	COM		009158106	1454	34000	SH	CALL	DEFINED	08
AIRBORNE INC	COM		009269101	3237	218288	SH	DEFINED	01	218288
AIRBORNE INC	COM		009269101	12	800	SH	OTHER	01	600
200									
AIRBORNE INC	COM		009269101	1379	92970	SH	DEFINED	05	92970
AIRGAS INC	COM		009363102	26	1500	SH	DEFINED	01	1500
AIRGAS INC	COM		009363102	4	240	SH	OTHER	01	
240									
AIRGAS INC	COM		009363102	2370	137418	SH	DEFINED	05	137418
AIRGAS INC	COM		009363102	174	10075	SH	DEFINED	17	10075
AKAMAI TECHNOLOGIES INC	COM		00971T101	83	48130	SH	DEFINED		48130
AKAMAI TECHNOLOGIES INC	COM		00971T101	2	1250	SH	OTHER	01	50
1200									
AKAMAI TECHNOLOGIES INC	COM		00971T101	1	300	SH	DEFINED	08	300
AKZO NOBEL NV	SPONSORED AD		010199305	51	1600	SH	DEFINED	01	1600
AKZO NOBEL NV	SPONSORED AD		010199305	439	13778	SH	OTHER	01	5241
8537									
AKZO NOBEL NV	SPONSORED AD		010199305		10	SH	DEFINED	05	10
ALAMOS HLDGS INC	COM		011589108	52	100000	SH	OTHER	01	100000
ALAMOS HLDGS INC	COM		011589108		165	SH	DEFINED	08	165
ALASKA AIR GROUP INC	COM		011659109	76	3520	SH	DEFINED	01	3520
ALASKA AIR GROUP INC	COM		011659109	7	340	SH	OTHER	01	200
140									
ALASKA AIR GROUP INC	COM		011659109	1104	50971	SH	DEFINED	05	50971
ALASKA AIR GROUP INC	COM		011659109	120	5550	SH	DEFINED	17	5550
ALBANY INTL CORP	CL A		012348108	131	6350	SH	DEFINED	01	6350
ALBANY INTL CORP	CL A		012348108	2	95	SH	OTHER	01	
95									
ALBANY INTL CORP	CL A		012348108	1283	62113	SH	DEFINED	05	62113
ALBANY MOLECULAR RESH INC	COM		012423109	30	2000	SH	DEFINED	01	2000
ALBANY MOLECULAR RESH INC	COM		012423109	45	3025	SH	OTHER	01	
3025									
ALBANY MOLECULAR RESH INC	COM		012423109	89	6000	SH	DEFINED	17	6000
ALBEMARLE CORP	COM		012653101	907	31878	SH	DEFINED	01	31878
ALBEMARLE CORP	COM		012653101	2843	99932	SH	OTHER	01	93332
6600									
ALBEMARLE CORP	COM		012653101	2277	80023	SH	DEFINED	05	80023
ALBERTO CULVER CO	CL B CONV		013068101	309	6123	SH	DEFINED	01	5623
500									
ALBERTO CULVER CO	CL B CONV		013068101	20	400	SH	OTHER	01	
400									
ALBERTO CULVER CO	CL B CONV		013068101	1387	27510	SH	DEFINED	05	27510
ALBERTSONS INC	COM		013104104	6858	308100	SH	OTHER		308100
ALBERTSONS INC	COM		013104104	8946	401866	SH	DEFINED	01	353314
48552									
ALBERTSONS INC	COM		013104104	1723	77381	SH	OTHER	01	60669
16712									
ALBERTSONS INC	COM		013104104	5314	238735	SH	DEFINED	05	238735
ALBERTSONS INC	COM		013104104	256	11486	SH	DEFINED	08	11486
ALCAN INC	COM		013716105	470	15925	SH	DEFINED	01	15025
900									
ALCAN INC	COM		013716105	203	6862	SH	OTHER	01	3037
3825									
ALCAN INC	COM		013716105	47	1600	SH	DEFINED	17	1600
ALCOA INC	COM		013817101	12613	553707	SH	DEFINED	01	524293
29414									
ALCOA INC	COM		013817101	7079	310754	SH	OTHER	01	182269
128485									
ALCOA INC	COM		013817101	9728	427050	SH	DEFINED	05	427050
ALCOA INC	COM		013817101	48	2095	SH	DEFINED	08	2095
ALCOA INC	COM		013817101	1139	50000	SH	CALL	DEFINED	08
ALCOA INC	COM		013817101	5	200	SH	OTHER	13	200
ALCATEL	SPONSORED AD		013904305	12	2753	SH	DEFINED	01	



2753										
ALCATEL		SPONSORED AD	013904305	67	15174	SH	OTHER	01	7073	
6906	1195									
ALCATEL		SPONSORED AD	013904305		34	SH	DEFINED	05	34	
ALCATEL		SPONSORED AD	013904305	2	500	SH	DEFINED	08	500	
ALEXANDER & BALDWIN INC		COM	014482103	107	4150	SH	DEFINED	01	4150	
ALEXANDER & BALDWIN INC		COM	014482103	263	10200	SH	OTHER	01	10000	
200										
ALEXANDER & BALDWIN INC		COM	014482103	2041	79135	SH	DEFINED	05	79135	
ALKERMES INC		COM	01642T108	14	2253	SH	DEFINED	01	2253	
ALKERMES INC		COM	01642T108	5	867	SH	OTHER	01	67	
800										
ALKERMES INC		COM	01642T108	204	32609	SH	DEFINED	05	32609	
ALLEGHANY CORP DEL		COM	017175100	865	4875	SH	OTHER	01	2075	
2800										
ALLEGHENY ENERGY INC		COM	017361106	135	17793	SH	DEFINED	01	15593	
2200										
ALLEGHENY ENERGY INC		COM	017361106	444	58689	SH	OTHER	01	21959	
36730										
ALLEGHENY ENERGY INC		COM	017361106	443	58650	SH	DEFINED	05	58650	
ALLEGHENY ENERGY INC		COM	017361106	674	89109	SH	DEFINED	08	89109	
ALLEGHENY ENERGY INC		COM	017361106	832	110000	SH	DEFINED	08	110000	
ALLEGHENY ENERGY INC		COM	017361106	115	15200	SH	PUT	DEFINED	08	15200
ALLEGHENY ENERGY INC		COM	017361106	638	84400	SH	DEFINED	17	84400	
ALLEGHENY TECHNOLOGIES INC		COM	01741R102	268	43071	SH	DEFINED	01	34371	
8700										
ALLEGHENY TECHNOLOGIES INC		COM	01741R102	88	14056	SH	OTHER	01	4	
14052										
ALLEGHENY TECHNOLOGIES INC		COM	01741R102	237	38070	SH	DEFINED	05	38070	
ALLEGHENY TECHNOLOGIES INC		COM	01741R102	86	13765	SH	DEFINED	08	13765	
ALLEGHENY TECHNOLOGIES INC		COM	01741R102	85	13600	SH	DEFINED	17	13600	
ALLEGIANT BANCORP INC		COM	017476102	527	28884	SH	OTHER	01	9507	
11000	8377									
ALLEN TELECOM INC		COM	018091108	40	4270	SH	DEFINED	01	1200	
3070										
ALLEN TELECOM INC		COM	018091108	9	930	SH	OTHER	01		
930										
ALLEN TELECOM INC		COM	018091108	1173	123825	SH	DEFINED	05	123825	
ALLERGAN INC		COM	018490102	4227	73358	SH	DEFINED	01	52302	
21056										
ALLERGAN INC		COM	018490102	832	14443	SH	OTHER	01	4223	
10220										
ALLERGAN INC		COM	018490102	6757	117268	SH	DEFINED	05	117268	
ALLERGAN INC		COM	018490102	7709	133786	SH	DEFINED	08	133786	
ALLERGAN INC		COM	018490102	4177	72500	SH	CALL	DEFINED	08	72500
ALLERGAN INC		COM	018490102	4177	72500	SH	PUT	DEFINED	08	72500
ALLETE INC		COM	018522102	322	14190	SH	DEFINED	01	14190	
ALLETE INC		COM	018522102	313	13811	SH	OTHER	01	6904	
6907										
ALLETE INC		COM	018522102	3721	164085	SH	DEFINED	05	164085	
ALLETE INC		COM	018522102	50	2200	SH	DEFINED	17	2200	
ALLIANCE CAP MGMT HLDG L P		UNIT LTD PAR	01855A101	663	21400	SH	DEFINED	01	21400	
ALLIANCE CAP MGMT HLDG L P		UNIT LTD PAR	01855A101	1128	36385	SH	OTHER	01	14400	
21985										
ALLIANCE GAMING CORP		COM NEW	01859P609	14	806	SH	DEFINED	01	806	
ALLIANCE GAMING CORP		COM NEW	01859P609	1295	76050	SH	DEFINED	08	76050	
ALLIANCE SEMICONDUCTOR CORP		COM	01877H100	9	2200	SH	DEFINED	01	2200	
ALLIANCE SEMICONDUCTOR CORP		COM	01877H100	529	134650	SH	DEFINED	05	134650	
ALLIANCE SEMICONDUCTOR CORP		COM	01877H100	20	4980	SH	DEFINED	08	4980	
ALLIANCE SEMICONDUCTOR CORP		COM	01877H100	20	4980	SH	DEFINED	17	4980	
ALLIANCE WORLD DLR GV FD II		COM	01879R106	39	4000	SH	DEFINED	01		
4000										
ALLIANCE WORLD DLR GV FD II		COM	01879R106	119	12214	SH	OTHER	01	6214	
6000										
ALLIANT ENERGY CORP		COM	018802108	340	20514	SH	DEFINED	01	16850	
3664										
ALLIANT ENERGY CORP		COM	018802108	243	14660	SH	OTHER	01	10616	
4044										
ALLIANT ENERGY CORP		COM	018802108	2935	177326	SH	DEFINED	05	177326	
ALLIANT ENERGY CORP		COM	018802108	233	14100	SH	DEFINED	08	14100	
ALLIANT ENERGY CORP		COM	018802108	233	14100	SH	DEFINED	17	14100	
ALLIANT TECHSYSTEMS INC		COM	018804104	41	652	SH	DEFINED	01	652	
ALLIANT TECHSYSTEMS INC		COM	018804104	147	2358	SH	OTHER	01	1528	
830										
ALLIANT TECHSYSTEMS INC		COM	018804104	8880	142425	SH	DEFINED	05	142425	
ALLIANT TECHSYSTEMS INC		COM	018804104	1606	25761	SH	DEFINED	11	10815	
14946										
ALLIED CAP CORP NEW		COM	01903Q108	608	27837	SH	DEFINED	01	23117	
4720										
ALLIED CAP CORP NEW		COM	01903Q108	723	33114	SH	OTHER	01	19604	
13510										
ALLIED CAP CORP NEW		COM	01903Q108	11	500	SH	DEFINED	05	500	
ALLIED CAP CORP NEW		COM	01903Q108	13	600	SH	DEFINED	08	600	
ALLIED CAP CORP NEW		COM	01903Q108	273	12500	SH	CALL	DEFINED	08	12500
ALLIED CAP CORP NEW		COM	01903Q108	1746	80000	SH	PUT	DEFINED	08	80000

ALLIED CAP CORP NEW	COM	01903Q108	223	10200	SH	DEFINED	17	10200	
ALLIED CAP CORP NEW	COM	01903Q108	87	4000	SH	PUT	DEFINED	17	4000
ALLIED IRISH BKS P L C 8680	SPON ADR ORD	019228402	236	8770	SH	OTHER	01	90	
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402		15	SH	DEFINED	05	15	
ALLIED WASTE INDS INC 835	COM PAR\$.01N	019589308	111	11087	SH	DEFINED	01	10252	
ALLIED WASTE INDS INC 776	COM PAR\$.01N	019589308	8	776	SH	OTHER	01		
ALLIED WASTE INDS INC	COM PAR\$.01N	019589308	916	91600	SH	DEFINED	05	91600	
ALLIED WASTE INDS INC	COM PAR\$.01N	019589308	8	775	SH	DEFINED	08	775	
ALLMERICA FINL CORP 802	COM	019754100	8	802	SH	DEFINED	01		
ALLMERICA FINL CORP 2292	COM	019754100	32	3194	SH	OTHER	01	902	
ALLMERICA FINL CORP	COM	019754100	1026	101582	SH	DEFINED	05	101582	
ALLMERICA FINL CORP	COM	019754100	118	11700	SH	DEFINED	08	11700	
ALLMERICA FINL CORP	COM	019754100	118	11700	SH	DEFINED	17	11700	
ALLOS THERAPEUTICS INC 1800	COM	019777101	139	18520	SH	DEFINED	01	16720	
ALLOS THERAPEUTICS INC	COM	019777101	4057	539560	SH	DEFINED	05	539560	
ALLSCRIPTS HEALTHCARE SOLUTI	COM	01988P108	31	12890	SH	DEFINED		12890	
ALLSCRIPTS HEALTHCARE SOLUTI	COM	01988P108		116	SH	DEFINED	01	116	
ALLSTATE CORP 65450	COM	020002101	20277	548165	SH	DEFINED	01	482715	
ALLSTATE CORP 144811	COM	020002101	11536	311859	SH	OTHER	01	167048	
ALLSTATE CORP	COM	020002101	20955	566496	SH	DEFINED	05	566496	
ALLSTATE CORP	COM	020002101	301	8148	SH	DEFINED	08	8148	
ALLSTATE CORP	COM	020002101	6133	165800	SH	CALL	DEFINED	08	165800
ALLSTATE CORP	COM	020002101	2959	80000	SH	PUT	DEFINED	08	80000
ALLSTATE CORP	COM	020002101	3514	95000	SH	DEFINED	13	95000	
ALLSTATE CORP	COM	020002101	7	192	SH	OTHER	13	192	
ALLTEL CORP 54667	COM	020039103	10803	211821	SH	DEFINED	01	157154	
ALLTEL CORP 51276	COM	020039103	4320	84705	SH	OTHER	01	33429	
ALLTEL CORP	COM	020039103	7458	146241	SH	DEFINED	05	146241	
ALLTEL CORP	COM	020039103	4107	80520	SH	DEFINED	08	80520	
ALLTEL CORP	COM	020039103	255	5000	SH	CALL	DEFINED	08	5000
ALPHARMA INC 2750	CL A	020813101	389	32664	SH	DEFINED	01	29914	
ALPHARMA INC 64	CL A	020813101	1	64	SH	OTHER	01		
ALPHARMA INC	CL A	020813101	10019	841201	SH	DEFINED	05	841201	
ALPHARMA INC	CL A	020813101	114	9600	SH	DEFINED	08	9600	
ALPHARMA INC	CL A	020813101	98	8200	SH	DEFINED	17	8200	
ALTERA CORP 15840	COM	021441100	645	52328	SH	DEFINED	01	36488	
ALTERA CORP 5161	COM	021441100	120	9769	SH	OTHER	01	4608	
ALTERA CORP	COM	021441100	4470	362495	SH	DEFINED	05	362495	
ALTERA CORP	COM	021441100	302	24500	SH	DEFINED	08	24500	
ALTERA CORP	COM	021441100	1464	118704	SH	DEFINED	17	118704	
ALZA CORP	SDCV	02261WAB5	2	2000	PRN	DEFINED	01	2000	
ALZA CORP	SDCV	02261WAB5	8130	10456000	PRN	DEFINED	08	10456000	
AMAZON COM INC	NOTE	4.750% 023135AF3	231	315000	PRN	DEFINED	01	315000	
AMAZON COM INC 200	COM	023135106	3561	188511	SH	DEFINED	01	188311	
AMAZON COM INC	COM	023135106	19	992	SH	OTHER	01	992	
AMAZON COM INC	COM	023135106	26	1400	SH	DEFINED	05	1400	
AMAZON COM INC	COM	023135106	1651	87375	SH	DEFINED	08	87375	
AMAZON COM INC	COM	023135106	4401	233000	SH	CALL	DEFINED	08	233000
AMAZON COM INC	COM	023135106	5421	287000	SH	PUT	DEFINED	08	287000
AMAZON COM INC	COM	023135106	162	8600	SH	DEFINED	17	8600	
AMBAC FINL GROUP INC 22260	COM	023139108	8202	145837	SH	DEFINED	01	123577	
AMBAC FINL GROUP INC 18448	COM	023139108	2219	39464	SH	OTHER	01	21016	
AMBAC FINL GROUP INC	COM	023139108	20092	357254	SH	DEFINED	05	357254	
AMBAC FINL GROUP INC	COM	023139108	204	3625	SH	DEFINED	08	3625	
AMBAC FINL GROUP INC	COM	023139108	2362	42000	SH	PUT	DEFINED	08	42000
AMERADA HESS CORP 21000	COM	023551104	3909	71012	SH	DEFINED	01	50012	
AMERADA HESS CORP 7726	COM	023551104	505	9180	SH	OTHER	01	1454	
AMERADA HESS CORP	COM	023551104	7309	132772	SH	DEFINED	05	132772	
AMERADA HESS CORP	COM	023551104	3639	66100	SH	DEFINED	08	66100	
AMERADA HESS CORP	COM	023551104	275	5000	SH	CALL	DEFINED	08	5000
AMERADA HESS CORP	COM	023551104	2753	50000	SH	PUT	DEFINED	08	50000
AMERADA HESS CORP	COM	023551104	1159	21050	SH	DEFINED	17	21050	
AMEREN CORP 16731	COM	023608102	11261	270885	SH	DEFINED	01	254154	
AMEREN CORP 148493	COM	023608102	8876	213531	SH	OTHER	01	65038	

AMEREN CORP	COM	023608102	2945	70855	SH	DEFINED	05	70855	
AMEREN CORP	COM	023608102	81	1945	SH	DEFINED	08	1945	
AMEREN CORP	COM	023608102	139	3350	SH	DEFINED	17	3350	
AMERICA ONLINE INC DEL	NOTE	02364JAC8	6	10000	PRN	OTHER	01	10000	
AMERICA ONLINE INC DEL	NOTE	02364JAC8	2750	5000000	PRN	DEFINED	17	5000000	
AMERICA MOVIL S A DE C V	SPON ADR L S	02364W105	225	15650	SH	DEFINED		15650	
AMERICA MOVIL S A DE C V	SPON ADR L S	02364W105	3356	233700	SH	OTHER		233700	
AMERICA MOVIL S A DE C V	SPON ADR L S	02364W105	52	3624	SH	DEFINED	01	2286	
1338									
AMERICA MOVIL S A DE C V	SPON ADR L S	02364W105	546	37999	SH	OTHER	01	21507	
16492									
AMERICA MOVIL S A DE C V	SPON ADR L S	02364W105	4	250	SH	DEFINED	13	250	
AMERICA MOVIL S A DE C V	SPON ADR L S	02364W105	237	16500	SH	DEFINED	17	16500	
AMERICA ONLINE LATIN AMERICA	CL A	02365B100	4	10000	SH	OTHER	01	10000	
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	356	25856	SH	DEFINED	01	24377	
1479									
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	46	3330	SH	OTHER	01		
3330									
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	8099	587729	SH	DEFINED	05	587729	
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	631	45775	SH	DEFINED	08	45775	
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	586	42513	SH	DEFINED	17	42513	
AMERICAN ELEC PWR INC	COM	025537101	7014	256643	SH	DEFINED	01	192357	
64286									
AMERICAN ELEC PWR INC	COM	025537101	4500	164650	SH	OTHER	01	71538	
93112									
AMERICAN ELEC PWR INC	COM	025537101	6164	225540	SH	DEFINED	05	225540	
AMERICAN ELEC PWR INC	COM	025537101	999	36571	SH	DEFINED	08	36571	
AMERICAN ELEC PWR INC	COM	025537101	55	2000	SH	PUT	DEFINED	08	2000
AMERICAN EXPRESS CO	COM	025816109	957	27075	SH	OTHER		27075	
AMERICAN EXPRESS CO	COM	025816109	56584	1600677	SH	DEFINED	01	1462759	
137918									
AMERICAN EXPRESS CO	COM	025816109	55881	1580779	SH	OTHER	01	758438	
822341									
AMERICAN EXPRESS CO	COM	025816109	46715	1321497	SH	DEFINED	05	1321497	
AMERICAN EXPRESS CO	COM	025816109	3834	108447	SH	DEFINED	08	108447	
AMERICAN EXPRESS CO	COM	025816109	3182	90000	SH	CALL	DEFINED	08	90000
AMERICAN EXPRESS CO	COM	025816109	2121	60000	SH	PUT	DEFINED	08	60000
AMERICAN EXPRESS CO	COM	025816109	35	1000	SH	DEFINED	13	1000	
AMERICAN EXPRESS CO	COM	025816109	21	600	SH	OTHER	13	600	
AMERICAN EXPRESS CO	COM	025816109	424	12000	SH	CALL	DEFINED	17	12000
AMERICAN FINL GROUP INC OHIO	COM	025932104	175	7568	SH	DEFINED	01	7568	
AMERICAN FINL GROUP INC OHIO	COM	025932104	6	240	SH	OTHER	01		
240									
AMERICAN FINL GROUP INC OHIO	COM	025932104	3060	132648	SH	DEFINED	05	132648	
AMERICAN FINL HLDGS INC	COM	026075101	362	12100	SH	DEFINED	01	2700	
9400									
AMERICAN FINL HLDGS INC	COM	026075101	4	130	SH	OTHER	01		
130									
AMERICAN FINL HLDGS INC	COM	026075101	2927	97975	SH	DEFINED	05	97975	
AMERICAN GREETINGS CORP	CL A	026375105	4285	271200	SH	OTHER		271200	
AMERICAN GREETINGS CORP	CL A	026375105	135	8574	SH	DEFINED	01	8574	
AMERICAN GREETINGS CORP	CL A	026375105	716	45340	SH	OTHER	01	110	
45230									
AMERICAN GREETINGS CORP	CL A	026375105	488	30880	SH	DEFINED	05	30880	
AMERICAN GREETINGS CORP	CL A	026375105	150	9500	SH	CALL	DEFINED	08	9500
AMERICAN GREETINGS CORP	CL A	026375105	284	18000	SH	DEFINED	17	18000	
AMERICAN INTL GROUP INC	COM	026874107	3335	57644	SH	OTHER		57644	
AMERICAN INTL GROUP INC	COM	026874107	389428	6731693	SH	DEFINED	01	6449733	
281960									
AMERICAN INTL GROUP INC	COM	026874107	162271	2805038	SH	OTHER	01	1635398	
1169640									
AMERICAN INTL GROUP INC	COM	026874107	18419	318400	SH	CALL	DEFINED	01	318400
AMERICAN INTL GROUP INC	COM	026874107	58	1000	SH	CALL	OTHER	01	
1000									
AMERICAN INTL GROUP INC	COM	026874107	9025	156000	SH	PUT	DEFINED	01	156000
AMERICAN INTL GROUP INC	COM	026874107	112769	1949336	SH	DEFINED	05	1199336	
750000									
AMERICAN INTL GROUP INC	COM	026874107	43388	750000	SH	OTHER	05	750000	
AMERICAN INTL GROUP INC	COM	026874107	4274	73883	SH	DEFINED	08	73883	
AMERICAN INTL GROUP INC	COM	026874107	10014	173100	SH	CALL	DEFINED	08	173100
AMERICAN INTL GROUP INC	COM	026874107	35792	618700	SH	PUT	DEFINED	08	618700
AMERICAN INTL GROUP INC	COM	026874107	263	4550	SH	DEFINED	13	4550	
AMERICAN INTL GROUP INC	COM	026874107	39	671	SH	OTHER	13	71	
600									
AMERICAN INTL GROUP INC	COM	026874107	22544	389700	SH	DEFINED	17	389700	
AMERICAN INTL GROUP INC	COM	026874107	1660	28700	SH	CALL	DEFINED	17	28700
AMERICAN INTL GROUP INC	COM	026874107	1157	20000	SH	PUT	DEFINED	17	20000
AMERICAN ITALIAN PASTA CO	CL A	027070101	32	887	SH	DEFINED	01	887	
AMERICAN ITALIAN PASTA CO	CL A	027070101	115	3190	SH	OTHER	01	2100	
1090									
AMERICAN ITALIAN PASTA CO	CL A	027070101	2408	66925	SH	DEFINED	05	66925	
AMERICAN ITALIAN PASTA CO	CL A	027070101	90	2490	SH	DEFINED	08	2490	
AMERICAN MGMT SYS INC	COM	027352103	642	53574	SH	DEFINED	01	37074	
16500									
AMERICAN MGMT SYS INC	COM	027352103	25	2062	SH	OTHER	01		

2062								
AMERICAN MGMT SYS INC	COM		027352103	2267	189075	SH	DEFINED 05	189075
AMERICAN MGMT SYS INC	COM		027352103	137	11400	SH	DEFINED 17	11400
AMERICAN MED SYS HLDGS INC	COM		02744M108	1	49	SH	DEFINED 01	49
AMERICAN MED SYS HLDGS INC	COM		02744M108	52	3200	SH	DEFINED 08	3200
AMERICAN MED SYS HLDGS INC	COM		02744M108	201	12425	SH	DEFINED 17	12425
AMERICAN NATL INS CO	COM		028591105	5922	72200	SH	OTHER	72200
AMERICAN NATL INS CO	COM		028591105	344	4199	SH	DEFINED 01	4199
AMERICAN NATL INS CO	COM		028591105	50	610	SH	OTHER 01	610
AMERICAN PHARMACEUTICALS PTN	COM		02886P109	356	20000	SH	DEFINED 08	20000
AMERICAN PWR CONVERSION CORP	COM		029066107	256	16906	SH	DEFINED 01	16906
AMERICAN PWR CONVERSION CORP	COM		029066107	124	8190	SH	OTHER 01	6741
1449								
AMERICAN PWR CONVERSION CORP	COM		029066107	1390	91750	SH	DEFINED 05	91750
AMERICAN PWR CONVERSION CORP	COM		029066107	84	5522	SH	DEFINED 08	5522
AMERICAN PWR CONVERSION CORP	COM		029066107	553	36525	SH	DEFINED 17	36525
AMERICAN STD COS INC DEL	COM		029712106	330	4645	SH	DEFINED 01	4645
AMERICAN STD COS INC DEL	COM		029712106	61	862	SH	OTHER 01	10
852								
AMERICAN STD COS INC DEL	COM		029712106	8317	116911	SH	DEFINED 05	116911
AMERICAN STD COS INC DEL	COM		029712106	205	2875	SH	DEFINED 17	2875
AMERICAN STS WTR CO	COM		029899101	146	6300	SH	DEFINED 01	1500
4800								
AMERICAN STS WTR CO	COM		029899101	29	1250	SH	OTHER 01	
1250								
AMERICAN STS WTR CO	COM		029899101	1597	68975	SH	DEFINED 05	68975
AMERICAN TOWER CORP	NOTE	5.000%	029912AF9	971	1500000	PRN	DEFINED 17	1500000
AMERICAN TOWER CORP	CL A		029912201	334	94695	SH	DEFINED 01	94695
AMERICAN TOWER CORP	CL A		029912201	125	35474	SH	DEFINED 08	35474
AMERICAN TOWER CORP	CL A		029912201	194	55000	SH	DEFINED 08	55000
AMERICAN WTR WKS INC	COM		030411102	19827	435939	SH	DEFINED 01	434839
1100								
AMERICAN WTR WKS INC	COM		030411102	337	7400	SH	OTHER 01	4750
2650								
AMERICAN WTR WKS INC	COM		030411102	8766	192735	SH	DEFINED 05	192735
AMERICAN WTR WKS INC	COM		030411102	10583	232700	SH	DEFINED 17	232700
AMERICAN WTR WKS INC	COM		030411102	682	15000	SH	DEFINED 17	15000
AMERICREDIT CORP	COM		03060R101	17047	2202433	SH	DEFINED 01	2202433
AMERICREDIT CORP	COM		03060R101	212	27450	SH	OTHER 01	10193
17257								
AMERICREDIT CORP	COM		03060R101	4976	642915	SH	DEFINED 05	642915
AMERICREDIT CORP	COM		03060R101	402	52000	SH	DEFINED 08	52000
AMERICREDIT CORP	COM		03060R101	94	12200	SH	DEFINED 08	12200
AMERICREDIT CORP	COM		03060R101	93	12000	SH	DEFINED 08	12000
AMERICREDIT CORP	COM		03060R101	621	80200	SH	DEFINED 17	80200
AMERICREDIT CORP	COM		03060R101	23	3000	SH	DEFINED 17	3000
AMERISTAR CASINOS INC	COM		03070Q101	205	14568	SH	DEFINED 01	13163
1405								
AMERISTAR CASINOS INC	COM		03070Q101	5994	425074	SH	DEFINED 05	425074
AMERISTAR CASINOS INC	COM		03070Q101	10	700	SH	DEFINED 17	700
AMERIPATH INC	COM		03071D109	96	4460	SH	DEFINED 01	2060
2400								
AMERIPATH INC	COM		03071D109	2530	117675	SH	DEFINED 05	117675
AMERUS GROUP CO	COM		03072M108	242	8548	SH	DEFINED 01	8094
454								
AMERUS GROUP CO	COM		03072M108	2117	74892	SH	DEFINED 05	74892
AMERUS GROUP CO	COM		03072M108	51	1800	SH	DEFINED 17	1800
AMERISOURCEBERGEN CORP	COM		03073E105	486	8951	SH	DEFINED 01	8951
AMERISOURCEBERGEN CORP	COM		03073E105	61	1127	SH	OTHER 01	583
544								
AMERISOURCEBERGEN CORP	COM		03073E105	2694	49600	SH	DEFINED 05	49600
AMERISOURCEBERGEN CORP	COM		03073E105	4403	81065	SH	DEFINED 08	81065
AMERISOURCEBERGEN CORP	COM		03073E105	119	2200	SH	DEFINED 17	2200
AMERIGROUP CORP	COM		03073T102	447	14755	SH	DEFINED 01	8283
6472								
AMERIGROUP CORP	COM		03073T102	105	3450	SH	OTHER 01	
3450								
AMERIGROUP CORP	COM		03073T102	2713	89517	SH	DEFINED 05	89517
AMERIGROUP CORP	COM		03073T102	55	1800	SH	DEFINED 17	1800
AMERIGAS PARTNERS L P	UNIT L P INT		030975106	184	7700	SH	DEFINED 01	7700
AMERIGAS PARTNERS L P	UNIT L P INT		030975106	365	15300	SH	OTHER 01	13950
1350								
AMERIGAS PARTNERS L P	UNIT L P INT		030975106	1127	47250	SH	DEFINED 08	47250
AMETEK INC NEW	COM		031100100	172	4462	SH	DEFINED 01	4462
AMETEK INC NEW	COM		031100100	49	1275	SH	OTHER 01	
1275								
AMETEK INC NEW	COM		031100100	2441	63414	SH	DEFINED 05	63414
AMETEK INC NEW	COM		031100100	50	1300	SH	DEFINED 08	1300
AMETEK INC NEW	COM		031100100	19	500	SH	DEFINED 13	500
AMETEK INC NEW	COM		031100100	144	3750	SH	DEFINED 17	3750
AMGEN INC	NOTE		031162AE0	4959	6735000	PRN	DEFINED 08	6735000
AMGEN INC	COM		031162100	2187	45250	SH	OTHER	45250
AMGEN INC	COM		031162100	136989	2833861	SH	DEFINED 01	2706231
127630								
AMGEN INC	COM		031162100	51725	1070016	SH	OTHER 01	571253



ANHEUSER BUSCH COS INC 8980604	COM		035229103	605615	12512700	SH	OTHER	01	3532096	
ANHEUSER BUSCH COS INC 498179	COM		035229103	30760	635535	SH	DEFINED	05	137356	
ANHEUSER BUSCH COS INC 269821	COM		035229103	37171	768000	SH	OTHER	05	498179	
ANHEUSER BUSCH COS INC	COM		035229103	2016	41645	SH	DEFINED	08	41645	
ANHEUSER BUSCH COS INC	COM		035229103	2178	45000	SH	CALL	DEFINED	08	45000
ANHEUSER BUSCH COS INC	COM		035229103	1936	40000	SH	PUT	DEFINED	08	40000
ANHEUSER BUSCH COS INC 379950	COM		035229103	166699	3444204	SH	DEFINED	11	3064254	
ANHEUSER BUSCH COS INC 290	COM		035229103	484	10000	SH	DEFINED	13	9710	
ANHEUSER BUSCH COS INC 260	COM		035229103	13	260	SH	OTHER	13		
ANIXTER INTL INC 5000000	NOTE		035290AC9	1225	5000000	PRN	OTHER			
ANIXTER INTL INC 24000	COM		035290105	684	29400	SH	DEFINED	01	5400	
ANIXTER INTL INC 190	COM		035290105	4	190	SH	OTHER	01		
ANIXTER INTL INC	COM		035290105	4209	181050	SH	DEFINED	05	181050	
ANNALY MTG MGMT INC	COM		035710409	177	9440	SH	DEFINED	01	9440	
ANNALY MTG MGMT INC 2900	COM		035710409	251	13350	SH	OTHER	01	10450	
ANNALY MTG MGMT INC	COM		035710409	13	680	SH	DEFINED	05	680	
ANNALY MTG MGMT INC	COM		035710409	7	350	SH	DEFINED	08	350	
ANNALY MTG MGMT INC	COM		035710409	100	5300	SH	DEFINED	17	5300	
ANN TAYLOR STORES CORP	SDCV	0.550%	036115AC7	1072	1725000	PRN	DEFINED	08	1725000	
ANN TAYLOR STORES CORP 9400	COM		036115103	271	13287	SH	DEFINED	01	3887	
ANN TAYLOR STORES CORP 155	COM		036115103	3	155	SH	OTHER	01		
ANN TAYLOR STORES CORP	COM		036115103	3732	182750	SH	DEFINED	05	182750	
ANN TAYLOR STORES CORP	COM		036115103	613	30000	SH	CALL	DEFINED	08	30000
ANN TAYLOR STORES CORP	COM		036115103	735	36000	SH	PUT	DEFINED	08	36000
ANN TAYLOR STORES CORP	COM		036115103	167	8200	SH	DEFINED	17	8200	
ANSYS INC 7300	COM		03662Q105	170	8414	SH	DEFINED	01	1114	
ANSYS INC 50	COM		03662Q105	1	50	SH	OTHER	01		
ANSYS INC	COM		03662Q105	1365	67550	SH	DEFINED	05	67550	
ANTHEM INC 5697	COM		03674B104	1578	25082	SH	DEFINED	01	19385	
ANTHEM INC 788	COM		03674B104	308	4892	SH	OTHER	01	4104	
ANTHEM INC	COM		03674B104	4528	71990	SH	DEFINED	05	71990	
ANTHEM INC	COM		03674B104	10292	163624	SH	DEFINED	08	163624	
ANTHRACITE CAP INC	COM		037023108	339	31079	SH	DEFINED		31079	
ANTHRACITE CAP INC	COM		037023108	22	2000	SH	DEFINED	01	2000	
ANTIGENICS INC DEL 100	COM		037032109	1	100	SH	DEFINED	01		
ANTIGENICS INC DEL 957	COM		037032109	144	14038	SH	OTHER	01	13081	
AON CORP 1950	COM		037389103	2576	136391	SH	DEFINED	01	134441	
AON CORP 13408	COM		037389103	1673	88547	SH	OTHER	01	75139	
AON CORP	COM		037389103	2733	144665	SH	DEFINED	05	144665	
AON CORP	COM		037389103	5162	273282	SH	DEFINED	08	273282	
AON CORP	COM		037389103	28	1500	SH	PUT	DEFINED	08	1500
AON CORP	COM		037389103	984	52100	SH	DEFINED	17	52100	
APACHE CORP	COM		037411105	1026	18000	SH	OTHER		18000	
APACHE CORP 1550	COM		037411105	739	12969	SH	DEFINED	01	11419	
APACHE CORP 3725	COM		037411105	469	8235	SH	OTHER	01	4510	
APACHE CORP	COM		037411105	9519	167030	SH	DEFINED	05	167030	
APACHE CORP	COM		037411105	162	2850	SH	DEFINED	17	2850	
APARTMENT INVT & MGMT CO	CL A		03748R101	31	823	SH	DEFINED	01	823	
APARTMENT INVT & MGMT CO 2500	CL A		03748R101	296	7895	SH	OTHER	01	5395	
APARTMENT INVT & MGMT CO	CL A		03748R101	45	1200	SH	DEFINED	05	1200	
APARTMENT INVT & MGMT CO	CL A		03748R101	6	165	SH	DEFINED	08	165	
APOGEE ENTERPRISES INC 8494	COM		037598109	90	10024	SH	DEFINED	01	1530	
APOGEE ENTERPRISES INC 200	COM		037598109	2	200	SH	OTHER	01		
APOGEE ENTERPRISES INC	COM		037598109	1051	117401	SH	DEFINED	05	117401	
APOGEE ENTERPRISES INC	COM		037598109	32	3608	SH	DEFINED	08	3608	
APOGEE ENTERPRISES INC	COM		037598109	32	3608	SH	DEFINED	17	3608	
APOGENT TECHNOLOGIES INC	DEBT	2.250%	03760AAE1	93	90000	PRN	DEFINED	01	90000	
APOGENT TECHNOLOGIES INC	DEBT	2.250%	03760AAE1	396	385000	PRN	DEFINED	08	385000	
APOGENT TECHNOLOGIES INC 10040	COM		03760A101	209	10040	SH	DEFINED	01		

APOGENT TECHNOLOGIES INC 1640 10960	COM	03760A101	471	22640	SH	OTHER	01	10040
APOGENT TECHNOLOGIES INC	COM	03760A101	4290	206259	SH	DEFINED	05	206259
APOGENT TECHNOLOGIES INC	COM	03760A101	108	5200	SH	DEFINED	08	5200
APOLLO GROUP INC 100	CL A	037604105	329	7468	SH	DEFINED	01	7368
APOLLO GROUP INC 1336	CL A	037604105	125	2840	SH	OTHER	01	1504
APOLLO GROUP INC	CL A	037604105	3695	83982	SH	DEFINED	05	83982
APOLLO GROUP INC	CL A	037604105	12164	276451	SH	DEFINED	08	276451
APPLE COMPUTER INC 6610	COM	037833100	411	28659	SH	DEFINED	01	22049
APPLE COMPUTER INC 24775	COM	037833100	596	41609	SH	OTHER	01	16834
APPLE COMPUTER INC	COM	037833100	2333	162800	SH	DEFINED	05	162800
APPLE COMPUTER INC	COM	037833100	701	48952	SH	DEFINED	08	48952
APPLE COMPUTER INC	COM	037833100	1174	81900	SH	CALL	DEFINED	08
APPLE COMPUTER INC	COM	037833100	500	34900	SH	PUT	DEFINED	08
APPLEBEES INTL INC 11747 300	COM	037899101	1786	77027	SH	DEFINED	01	64980
APPLEBEES INTL INC 21467	COM	037899101	498	21467	SH	OTHER	01	
APPLEBEES INTL INC	COM	037899101	6009	259125	SH	DEFINED	05	259125
APPLEBEES INTL INC	COM	037899101	48	2054	SH	DEFINED	08	2054
APRIA HEALTHCARE GROUP INC	COM	037933108	339	15265	SH	DEFINED	01	15265
APRIA HEALTHCARE GROUP INC 2655	COM	037933108	87	3905	SH	OTHER	01	1250
APRIA HEALTHCARE GROUP INC	COM	037933108	2343	105373	SH	DEFINED	05	105373
APRIA HEALTHCARE GROUP INC	COM	037933108	96	4300	SH	DEFINED	08	4300
APPLERA CORP 15900	COM AP BIO G	038020103	2755	157081	SH	DEFINED	01	141181
APPLERA CORP 3508	COM AP BIO G	038020103	729	41571	SH	OTHER	01	38063
APPLERA CORP	COM AP BIO G	038020103	2286	130355	SH	DEFINED	05	130355
APPLERA CORP	COM AP BIO G	038020103	1090	62127	SH	DEFINED	08	62127
APPLERA CORP	COM AP BIO G	038020103	542	30900	SH	DEFINED	17	30900
APPLERA CORP 500	COM CE GEN G	038020202	9	937	SH	DEFINED	01	437
APPLERA CORP 4925	COM CE GEN G	038020202	87	9103	SH	OTHER	01	4178
APPLERA CORP	COM CE GEN G	038020202	124	13020	SH	DEFINED	08	13020
APPLICA INC 13500	COM	03815A106	158	31657	SH	DEFINED	01	18157
APPLICA INC	COM	03815A106	575	115025	SH	DEFINED	05	115025
APPLICA INC	COM	03815A106	30	5900	SH	DEFINED	08	5900
APPLICA INC	COM	03815A106	7	1400	SH	DEFINED	17	1400
APPLIED DIGITAL SOLUTIONS	COM	038188108	153	372035	SH	DEFINED	01	372035
APPLIED FILMS CORP	COM	038197109		1	SH	DEFINED	01	1
APPLIED FILMS CORP	COM	038197109	2	100	SH	OTHER	01	100
APPLIED FILMS CORP	COM	038197109	526	26300	SH	DEFINED	08	26300
APPLIED INDL TECHNOLOGIES IN 1300	COM	03820C105	77	4100	SH	DEFINED	01	2800
APPLIED INDL TECHNOLOGIES IN 130	COM	03820C105	2	130	SH	OTHER	01	
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	1387	73375	SH	DEFINED	05	73375
APPLIED MICRO CIRCUITS CORP	COM	03822W109	65	17641	SH	DEFINED		17641
APPLIED MICRO CIRCUITS CORP	COM	03822W109	75	20373	SH	DEFINED	01	20373
APPLIED MICRO CIRCUITS CORP 3158	COM	03822W109	16	4461	SH	OTHER	01	1303
APPLIED MICRO CIRCUITS CORP	COM	03822W109	505	136790	SH	DEFINED	05	136790
APPLIED MICRO CIRCUITS CORP	COM	03822W109	844	228860	SH	DEFINED	08	228860
APPLIED MICRO CIRCUITS CORP	COM	03822W109	591	160273	SH	DEFINED	17	160273
APPLIED MATLS INC 105500	COM	038222105	6429	493379	SH	DEFINED	01	387879
APPLIED MATLS INC 153837	COM	038222105	3461	265614	SH	OTHER	01	111777
APPLIED MATLS INC	COM	038222105	10814	829965	SH	DEFINED	05	829965
APPLIED MATLS INC	COM	038222105	3052	234259	SH	DEFINED	08	234259
APPLIED MATLS INC	COM	038222105	2476	190000	SH	CALL	DEFINED	08
APPLIED MATLS INC	COM	038222105	652	50000	SH	PUT	DEFINED	08
APPLIED MATLS INC	COM	038222105	187	14379	SH	DEFINED	17	14379
APPLIX INC	COM	038316105	38	34200	SH	DEFINED	01	34200
APTARGROUP INC 8300	COM	038336103	505	16162	SH	DEFINED	01	7862
APTARGROUP INC 95476	COM	038336103	2983	95476	SH	OTHER	01	
APTARGROUP INC	COM	038336103	4676	149675	SH	DEFINED	05	149675
AQUILA INC 3416	COM	03840P102	64	36111	SH	DEFINED	01	32695
AQUILA INC 1729	COM	03840P102	16	8792	SH	OTHER	01	7063
AQUILA INC	COM	03840P102	619	349713	SH	DEFINED	05	349713
AQUILA INC	COM	03840P102	9	5093	SH	DEFINED	08	5093
AQUILA INC	COM	03840P102	2225	1257000	SH	CALL	DEFINED	08
ARBITRON INC	COM	03875Q108	687	20500	SH	DEFINED	01	4500

16000							
ARBITRON INC	COM	03875Q108	7	200 SH	OTHER	01	
200							
ARBITRON INC	COM	03875Q108	4544	135650 SH	DEFINED	05	135650
ARBITRON INC	COM	03875Q108	102	3050 SH	DEFINED	17	3050
ARCH CHEMICALS INC	COM	03937R102	605	33137 SH	DEFINED	01	29477
3660							
ARCH CHEMICALS INC	COM	03937R102	6000	328757 SH	OTHER	01	54761
273996							
ARCH CHEMICALS INC	COM	03937R102	1564	85725 SH	DEFINED	05	85725
ARCH COAL INC	COM	039380100	43	1972 SH	DEFINED	01	1972
ARCH COAL INC	COM	039380100	22	997 SH	OTHER	01	307
690							
ARCH COAL INC	COM	039380100	2172	100585 SH	DEFINED	05	100585
ARCHER DANIELS MIDLAND CO	COM	039483102	10658	859505 SH	OTHER		859505
ARCHER DANIELS MIDLAND CO	COM	039483102	2579	208008 SH	DEFINED	01	190913
17095							
ARCHER DANIELS MIDLAND CO	COM	039483102	749	60401 SH	OTHER	01	26898
33503							
ARCHER DANIELS MIDLAND CO	COM	039483102	5189	418445 SH	DEFINED	05	418445
ARCHER DANIELS MIDLAND CO	COM	039483102	44	3560 SH	DEFINED	08	3560
ARCHER DANIELS MIDLAND CO	COM	039483102	28	2262 SH	DEFINED	13	2262
ARCHSTONE SMITH TR	COM	039583109	534	22687 SH	DEFINED	01	22687
ARCHSTONE SMITH TR	COM	039583109	251	10660 SH	OTHER	01	859
9801							
ARCHSTONE SMITH TR	COM	039583109	7	300 SH	DEFINED	05	300
ARCHSTONE SMITH TR	COM	039583109	24	1028 SH	DEFINED	08	1028
ARCTIC CAT INC	COM	039670104	253	15800 SH	DEFINED	01	4000
11800							
ARCTIC CAT INC	COM	039670104	2	130 SH	OTHER	01	
130							
ARCTIC CAT INC	COM	039670104	1623	101425 SH	DEFINED	05	101425
ARDEN RLTY INC	COM	039793104	456	20595 SH	DEFINED	01	20595
ARDEN RLTY INC	COM	039793104	4	200 SH	OTHER	01	200
ARGOSY GAMING CO	COM	040228108	265	14000 SH	DEFINED	01	3600
10400							
ARGOSY GAMING CO	COM	040228108	2352	124225 SH	DEFINED	05	124225
ARGOSY GAMING CO	COM	040228108	221	11700 SH	DEFINED	08	11700
ARGOSY GAMING CO	COM	040228108	373	19700 SH	DEFINED	17	19700
ARIAD PHARMACEUTICALS INC	COM	04033A100	23	10000 SH	DEFINED	01	10000
ARIBA INC	COM	04033V104	3	1150 SH	DEFINED	01	1150
ARIBA INC	COM	04033V104	5	1859 SH	OTHER	01	1859
ARIBA INC	COM	04033V104	193	77870 SH	DEFINED	08	77870
ARKANSAS BEST CORP DEL	COM	040790107	86	3300 SH	DEFINED	01	1300
2000							
ARKANSAS BEST CORP DEL	COM	040790107	4	140 SH	OTHER	01	
140							
ARKANSAS BEST CORP DEL	COM	040790107	2448	94225 SH	DEFINED	05	94225
ARKANSAS BEST CORP DEL	COM	040790107	74	2850 SH	DEFINED	17	2850
ARMOR HOLDINGS INC	COM	042260109	1712	124293 SH	DEFINED	01	119793
4500							
ARMOR HOLDINGS INC	COM	042260109	34	2505 SH	OTHER	01	
2505							
ARMOR HOLDINGS INC	COM	042260109	1636	118800 SH	DEFINED	05	118800
ARMOR HOLDINGS INC	COM	042260109	65	4700 SH	DEFINED	08	4700
ARMOR HOLDINGS INC	COM	042260109	65	4700 SH	DEFINED	17	4700
ARQULE INC	COM	04269E107	1	270 SH	DEFINED	01	270
ARQULE INC	COM	04269E107	1	380 SH	OTHER	01	380
ARQULE INC	COM	04269E107	243	79625 SH	DEFINED	05	79625
ARQULE INC	COM	04269E107	13	4213 SH	DEFINED	08	4213
ARQULE INC	COM	04269E107	13	4213 SH	DEFINED	17	4213
ARRAY BIOPHARMA INC	COM	04269X105	96	17383 SH	DEFINED	01	17383
ARRAY BIOPHARMA INC	COM	04269X105	368	66265 SH	OTHER	01	64749
1516							
ARRAY BIOPHARMA INC	COM	04269X105	2516	453328 SH	DEFINED	05	453328
ARRAY BIOPHARMA INC	COM	04269X105	3	600 SH	DEFINED	17	600
ARROW ELECTRS INC	COM	042735100	220	17214 SH	DEFINED	01	17214
ARROW ELECTRS INC	COM	042735100	12	900 SH	OTHER	01	600
300							
ARROW ELECTRS INC	COM	042735100	2466	192837 SH	DEFINED	05	192837
ARROW ELECTRS INC	COM	042735100	187	14600 SH	DEFINED	08	14600
ARROW ELECTRS INC	COM	042735100	320	25000 SH	CALL	DEFINED	25000
ARROW ELECTRS INC	COM	042735100	187	14600 SH	DEFINED	17	14600
ART TECHNOLOGY GROUP INC	COM	04289L107		150 SH	DEFINED	01	150
ART TECHNOLOGY GROUP INC	COM	04289L107	1	1060 SH	OTHER	01	1060
ART TECHNOLOGY GROUP INC	COM	04289L107	25	19800 SH	OTHER	17	
19800							
ARTISAN COMPONENTS INC	COM	042923102	413	26749 SH	DEFINED	08	26749
ARTESYN TECHNOLOGIES INC	COM	043127109	550	143100 SH	DEFINED	05	143100
ARTHROCARE CORP	COM	043136100	30	3000 SH	DEFINED	01	1600
1400							
ARTHROCARE CORP	COM	043136100		1 SH	OTHER	01	
1							
ARTHROCARE CORP	COM	043136100	803	81475 SH	DEFINED	05	81475
ARTHROCARE CORP	COM	043136100	39	4000 SH	DEFINED	08	4000



ARTHROCARE CORP	COM	043136100	39	4000 SH	DEFINED	17	4000	
ARTS WAY MFG INC	COM	043168103	87	30000 SH	DEFINED	01	30000	
ARVINMERITOR INC	COM	043353101	18	1099 SH	DEFINED	01		
1099								
ARVINMERITOR INC	COM	043353101	106	6363 SH	OTHER	01	5997	
97 269								
ARVINMERITOR INC	COM	043353101	2181	130846 SH	DEFINED	05	130846	
ARVINMERITOR INC	COM	043353101	410	24600 SH	CALL	DEFINED	08	24600
ASCENTIAL SOFTWARE CORP	COM	04362P108	5	2198 SH	DEFINED	01	2198	
ASCENTIAL SOFTWARE CORP	COM	04362P108	19	8000 SH	OTHER	01	8000	
ASCENTIAL SOFTWARE CORP	COM	04362P108	1111	463063 SH	DEFINED	05	463063	
ASHLAND INC	COM	044204105	1131	39633 SH	DEFINED	01	39133	
500								
ASHLAND INC	COM	044204105	384	13462 SH	OTHER	01	11162	
2300								
ASHLAND INC	COM	044204105	901	31590 SH	DEFINED	05	31590	
ASHLAND INC	COM	044204105	34	1200 SH	DEFINED	17	1200	
ASHWORTH INC	COM	04516H101	13	2000 SH	DEFINED	01	2000	
ASHWORTH INC	COM	04516H101	318	49650 SH	DEFINED	05	49650	
ASPECT COMMUNICATIONS CORP	COM	04523Q102	79	27800 SH	DEFINED	01		
27800								
ASPECT COMMUNICATIONS CORP	COM	04523Q102	151	53200 SH	DEFINED	05	53200	
ASPECT MED SYS INC	COM	045235108	120	35485 SH	DEFINED		35485	
ASPEN TECHNOLOGY INC	COM	045327103	22	7704 SH	DEFINED	01	7704	
ASPEN TECHNOLOGY INC	COM	045327103		90 SH	OTHER	01	90	
ASPEN TECHNOLOGY INC	COM	045327103	75	26350 SH	DEFINED	17	26350	
ASSOCIATED BANC CORP	COM	045487105	3325	97974 SH	DEFINED	01	97974	
ASSOCIATED BANC CORP	COM	045487105	36	1065 SH	OTHER	01	795	
270								
ASSOCIATED BANC CORP	COM	045487105	4876	143656 SH	DEFINED	05	143656	
ASTEC INDS INC	COM	046224101	55	5500 SH	DEFINED	01	100	
5400								
ASTEC INDS INC	COM	046224101	816	82175 SH	DEFINED	05	82175	
ASTORIA FINL CORP	COM	046265104	146	5385 SH	DEFINED	01	5385	
ASTORIA FINL CORP	COM	046265104	84	3085 SH	OTHER	01	600	
2485								
ASTORIA FINL CORP	COM	046265104	4565	168140 SH	DEFINED	05	168140	
ASTRAZENECA PLC	SPONSORED AD	046353108	32	926 SH	DEFINED	01	926	
ASTRAZENECA PLC	SPONSORED AD	046353108	298	8479 SH	OTHER	01	8479	
ASTRAZENECA PLC	SPONSORED AD	046353108	8	240 SH	DEFINED	05	240	
ASTRAZENECA PLC	SPONSORED AD	046353108	7720	22000 SH	CALL	DEFINED	08	22000
ASTRAZENECA PLC	SPONSORED AD	046353108	8544	243500 SH	PUT	DEFINED	08	243500
ASTROPOWER INC	COM	04644A101	18	2247 SH	DEFINED	01	1797	
450								
ASTROPOWER INC	COM	04644A101	8	942 SH	OTHER	01	942	
ASTROPOWER INC	COM	04644A101	650	81400 SH	DEFINED	05	81400	
ASTROPOWER INC	COM	04644A101	49	6072 SH	DEFINED	08	6072	
ASTROPOWER INC	COM	04644A101	6	750 SH	DEFINED	13	750	
ASTROPOWER INC	COM	04644A101	49	6072 SH	DEFINED	17	6072	
ATHEROGENICS INC	COM	047439104	279	37712 SH	DEFINED	01	37712	
ATLANTIC COAST AIRLINES HLDG	COM	048396105	114	9467 SH	DEFINED	01	767	
8700								
ATLANTIC COAST AIRLINES HLDG	COM	048396105	2209	183600 SH	DEFINED	05	183600	
ATLANTIC COAST AIRLINES HLDG	COM	048396105	402	33401 SH	DEFINED	08	33401	
ATLANTIC COAST AIRLINES HLDG	COM	048396105	522	43401 SH	DEFINED	17	43401	
ATMEL CORP	SDCV	049513AC8	2106	5000000 PRN	DEFINED	08	5000000	
ATMEL CORP	COM	049513104	18	7943 SH	DEFINED	01	7343	
600								
ATMEL CORP	COM	049513104	37	16600 SH	OTHER	01	14600	
2000								
ATMEL CORP	COM	049513104	1996	894996 SH	DEFINED	05	894996	
ATMEL CORP	COM	049513104	270	121000 SH	DEFINED	08	121000	
ATMOS ENERGY CORP	COM	049560105	263	11273 SH	DEFINED	01	3487	
7786								
ATMOS ENERGY CORP	COM	049560105	602	25803 SH	OTHER	01	4086	
21717								
ATMOS ENERGY CORP	COM	049560105	4059	174075 SH	DEFINED	05	174075	
ATWOOD OCEANICS INC	COM	050095108	194	6460 SH	DEFINED	01	5960	
500								
ATWOOD OCEANICS INC	COM	050095108	1	21 SH	OTHER	01		
21								
ATWOOD OCEANICS INC	COM	050095108	6015	199833 SH	DEFINED	05	199833	
AUDIOVOX CORP	CL A	050757103	43	4200 SH	OTHER	01	4000	
200								
AUDIOVOX CORP	CL A	050757103	881	85200 SH	DEFINED	05	85200	
AUTODESK INC	COM	052769106	138	9645 SH	DEFINED	01	9645	
AUTODESK INC	COM	052769106	103	7200 SH	OTHER	01	591	
6609								
AUTODESK INC	COM	052769106	724	50660 SH	DEFINED	05	50660	
AUTODESK INC	COM	052769106	203	14165 SH	DEFINED	08	14165	
AUTOLIV INC	COM	052800109	247	11787 SH	DEFINED	01	11787	
AUTOLIV INC	COM	052800109	13	632 SH	OTHER	01	2	
630								
AUTOLIV INC	COM	052800109	2	100 SH	DEFINED	05	100	
AUTOLIV INC	COM	052800109	10	500 SH	DEFINED	08	500	

AUTOMATIC DATA PROCESSING IN	COM	053015103	782	19925	SH	OTHER		19925	
AUTOMATIC DATA PROCESSING IN	COM	053015103	140579	3581642	SH	DEFINED	01	3407462	
174180									
AUTOMATIC DATA PROCESSING IN	COM	053015103	60238	1534720	SH	OTHER	01	852397	
682323									
AUTOMATIC DATA PROCESSING IN	COM	053015103	12760	325107	SH	DEFINED	05	71957	
253150									
AUTOMATIC DATA PROCESSING IN	COM	053015103	20175	514000	SH	OTHER	05	253150	
260850									
AUTOMATIC DATA PROCESSING IN	COM	053015103	401	10221	SH	DEFINED	08	10221	
AUTOMATIC DATA PROCESSING IN	COM	053015103	785	20000	SH	CALL	DEFINED	08	20000
AUTOMATIC DATA PROCESSING IN	COM	053015103	76	1935	SH	DEFINED	13	1435	
500									
AUTOMATIC DATA PROCESSING IN	COM	053015103	16	400	SH	OTHER	13		
400									
AUTOMATIC DATA PROCESSING IN	COM	053015103	1303	33200	SH	DEFINED	17	33200	
AUTOMATIC DATA PROCESSING IN	COM	053015103	1963	50000	SH	CALL	DEFINED	17	50000
AUTOMATIC DATA PROCESSING IN	COM	053015103	1963	50000	SH	PUT	DEFINED	17	50000
AUTONOMY CORP PLC	ADR NEW	05329Q204	1222	89177	SH	DEFINED	08	89177	
AUTONATION INC	COM	05329W102	15014	1195350	SH	DEFINED	01	1195350	
AUTONATION INC	COM	05329W102	16	1300	SH	DEFINED	05	1300	
AUTONATION INC	COM	05329W102	16	1301	SH	DEFINED	08	1301	
AUTOZONE INC	COM	053332102	764	10817	SH	DEFINED	01	9117	
1700									
AUTOZONE INC	COM	053332102	205	2908	SH	OTHER	01	1747	
1161									
AUTOZONE INC	COM	053332102	8690	122995	SH	DEFINED	05	122995	
AUTOZONE INC	COM	053332102	237	3350	SH	DEFINED	08	3350	
AUTOZONE INC	COM	053332102	1413	20000	SH	CALL	DEFINED	08	20000
AUTOZONE INC	COM	053332102	3384	47900	SH	PUT	DEFINED	08	47900
AUTOZONE INC	COM	053332102	212	3000	SH	DEFINED	17	3000	
AUTOZONE INC	COM	053332102	71342	1009788	SH	OTHER	17		
1009788									
AVALONBAY CMNTYS INC	COM	053484101	1518	38781	SH	DEFINED	01	38781	
AVALONBAY CMNTYS INC	COM	053484101	116	2957	SH	OTHER	01	2957	
AVALONBAY CMNTYS INC	COM	053484101	337	8600	SH	DEFINED	05	8600	
AVALONBAY CMNTYS INC	COM	053484101	30	768	SH	DEFINED	08	768	
AVALONBAY CMNTYS INC	COM	053484101	1370	35000	SH	CALL	DEFINED	08	35000
AVAYA INC	NOTE	053499AA7	7200	20000000	PRN	OTHER	17		
20000000									
AVAYA INC	COM	053499109	5420	2212088	SH	OTHER		2212088	
AVAYA INC	COM	053499109	143	58464	SH	DEFINED	01	54647	
3817									
AVAYA INC	COM	053499109	68	27639	SH	OTHER	01	14435	
13204									
AVAYA INC	COM	053499109	401	163636	SH	DEFINED	05	163636	
AVAYA INC	COM	053499109	17	7104	SH	DEFINED	08	7104	
AVENTIS	SPONSORED AD	053561106	22	413	SH	DEFINED	01	313	
100									
AVENTIS	SPONSORED AD	053561106	64	1190	SH	OTHER	01	770	
420									
AVENTIS	SPONSORED AD	053561106	542	10000	SH	CALL	DEFINED	08	10000
AVENTIS	SPONSORED AD	053561106	33	600	SH	DEFINED	17	600	
AVERY DENNISON CORP	COM	053611109	20528	336078	SH	DEFINED	01	305233	
30845									
AVERY DENNISON CORP	COM	053611109	11424	187038	SH	OTHER	01	141115	
45923									
AVERY DENNISON CORP	COM	053611109	6540	107066	SH	DEFINED	05	107066	
AVERY DENNISON CORP	COM	053611109	87	1424	SH	DEFINED	08	1424	
AVERY DENNISON CORP	COM	053611109	21	350	SH	DEFINED	13	350	
AVERY DENNISON CORP	COM	053611109	253	4150	SH	DEFINED	17	4150	
AVID TECHNOLOGY INC	COM	05367P100	202	8800	SH	DEFINED	01	2100	
6700									
AVID TECHNOLOGY INC	COM	05367P100	5	200	SH	OTHER	01		
200									
AVID TECHNOLOGY INC	COM	05367P100	2557	111400	SH	DEFINED	05	111400	
AVIRON	NOTE	5.250% 053762AD2	3513	3540000	PRN	DEFINED	08	3540000	
AVISTA CORP	COM	05379B107	67	5827	SH	DEFINED	01	5827	
AVISTA CORP	COM	05379B107	241	20860	SH	OTHER	01	20510	
350									
AVISTA CORP	COM	05379B107	2065	178650	SH	DEFINED	05	178650	
AVNET INC	COM	053807103	131	12137	SH	DEFINED	01	6917	
5220									
AVNET INC	COM	053807103	98	9090	SH	OTHER	01	6902	
2188									
AVNET INC	COM	053807103	2490	229962	SH	DEFINED	05	229962	
AVNET INC	COM	053807103	390	36000	SH	DEFINED	08	36000	
AVNET INC	COM	053807103	108	10000	SH	CALL	DEFINED	08	10000
AVNET INC	COM	053807103	315	29100	SH	DEFINED	17	29100	
AVOCENT CORP	COM	053893103	331	14907	SH	DEFINED	01	13572	
1335									
AVOCENT CORP	COM	053893103	4	200	SH	OTHER	01		
200									
AVOCENT CORP	COM	053893103	11086	498930	SH	DEFINED	05	498930	
AVOCENT CORP	COM	053893103	10	436	SH	DEFINED	08	436	

AVOCENT CORP	COM	053893103	221	9950	SH	DEFINED	17	9950	
AVON PRODS INC	NOTE	054303AP7	2744	5000000	PRN	DEFINED	08	5000000	
AVON PRODS INC	COM	054303102	5727	106306	SH	DEFINED	01	103205	
3101									
AVON PRODS INC	COM	054303102	5135	95315	SH	OTHER	01	32542	
62773									
AVON PRODS INC	COM	054303102	5956	110560	SH	DEFINED	05	110560	
AVON PRODS INC	COM	054303102	2009	37302	SH	DEFINED	08	37302	
AWARE INC MASS	COM	05453N100	1	400	SH	DEFINED	01	400	
AWARE INC MASS	COM	05453N100	184	84525	SH	DEFINED	05	84525	
AWARE INC MASS	COM	05453N100	2	1000	SH	DEFINED	08	1000	
AXA	SPONSORED AD	054536107	11	837	SH	DEFINED	01	383	
454									
AXA	SPONSORED AD	054536107	126	9344	SH	OTHER	01	2337	
7007									
AXA	SPONSORED AD	054536107	1018	75680	SH	DEFINED	08	75680	
AXA	SPONSORED AD	054536107	2421	180000	SH	CALL	DEFINED	08	180000
AXA	SPONSORED AD	054536107	2421	180000	SH	PUT	DEFINED	08	180000
AXCELIS TECHNOLOGIES INC	COM	054540109	33	5936	SH	DEFINED	01	5936	
AXCELIS TECHNOLOGIES INC	COM	054540109	281	50127	SH	OTHER	01	18053	
32074									
AXCELIS TECHNOLOGIES INC	COM	054540109	2055	366442	SH	DEFINED	05	366442	
AXCELIS TECHNOLOGIES INC	COM	054540109	207	36931	SH	DEFINED	08	36931	
AXCELIS TECHNOLOGIES INC	COM	054540109	136	24231	SH	DEFINED	17	24231	
AZTAR CORP	COM	054802103	688	48200	SH	DEFINED	01	11900	
36300									
AZTAR CORP	COM	054802103	2869	200900	SH	DEFINED	05	200900	
AZTAR CORP	COM	054802103	198	13900	SH	DEFINED	17	13900	
BB&T CORP	COM	054937107	26681	721307	SH	DEFINED	01	664133	
57174									
BB&T CORP	COM	054937107	4938	133500	SH	OTHER	01	89061	
44439									
BB&T CORP	COM	054937107	8355	225880	SH	DEFINED	05	225880	
BB&T CORP	COM	054937107	602	16270	SH	DEFINED	08	16270	
B A S F A G	SPONSORED AD	055262505	141	3700	SH	DEFINED	01	3183	
517									
B A S F A G	SPONSORED AD	055262505	87	2285	SH	OTHER	01	737	
1548									
BCE INC	COM	05534B109	324	18000	SH	DEFINED	01	18000	
BCE INC	COM	05534B109	60	3335	SH	OTHER	01	2800	
535									
BEI TECHNOLOGIES INC	COM	05538P104	84	7477	SH	DEFINED	01	3077	
4400									
BEI TECHNOLOGIES INC	COM	05538P104	1	50	SH	OTHER	01		
50									
BEI TECHNOLOGIES INC	COM	05538P104	689	61575	SH	DEFINED	05	61575	
BISYS GROUP INC	COM	055472104	113	7113	SH	DEFINED	01	7113	
BISYS GROUP INC	COM	055472104	104	6525	SH	OTHER	01	4843	
1682									
BISYS GROUP INC	COM	055472104	3690	232063	SH	DEFINED	05	232063	
BISYS GROUP INC	COM	055472104	91	5700	SH	DEFINED	08	5700	
BKF CAP GROUP INC	COM	05548G102	861	48783	SH	OTHER	01	48783	
BJS WHOLESALE CLUB INC	COM	05548J106	74	4065	SH	DEFINED	01	4065	
BJS WHOLESALE CLUB INC	COM	05548J106	2471	135007	SH	DEFINED	05	135007	
BJS WHOLESALE CLUB INC	COM	05548J106	432	23600	SH	DEFINED	08	23600	
BJS WHOLESALE CLUB INC	COM	05548J106	403	22000	SH	DEFINED	17	22000	
BJ SVCS CO	NOTE	0.395% 055482AF0	1570	1920000	PRN	DEFINED	08	1920000	
BJ SVCS CO	COM	055482103	596	18454	SH	DEFINED	01	13954	
4500									
BJ SVCS CO	COM	055482103	125	3864	SH	OTHER	01	1211	
2653									
BJ SVCS CO	COM	055482103	8132	251694	SH	DEFINED	05	251694	
BJ SVCS CO	COM	055482103	1576	48770	SH	DEFINED	08	48770	
BJ SVCS CO	COM	055482103	121	3750	SH	DEFINED	17	3750	
BOK FINL CORP	COM NEW	05561Q201	193	5945	SH	DEFINED	01	5945	
BOK FINL CORP	COM NEW	05561Q201	1746	53900	SH	OTHER	01	47746	
6154									
BOK FINL CORP	COM NEW	05561Q201	3	100	SH	DEFINED	05	100	
BP PLC	SPONSORED AD	055622104	909	22368	SH	OTHER		22368	
BP PLC	SPONSORED AD	055622104	163296	4017129	SH	DEFINED	01	3677914	
339215									
BP PLC	SPONSORED AD	055622104	168052	4134125	SH	OTHER	01	2365631	
1768494									
BP PLC	SPONSORED AD	055622104	314	7728	SH	DEFINED	05	7728	
BP PLC	SPONSORED AD	055622104	12672	311736	SH	DEFINED	08	311736	
BP PLC	SPONSORED AD	055622104	8943	220000	SH	PUT	DEFINED	08	220000
BP PLC	SPONSORED AD	055622104	516	12702	SH	DEFINED	13	12702	
BP PLC	SPONSORED AD	055622104	6	150	SH	OTHER	13	150	
BRE PROPERTIES INC	CL A	05564E106	77	2481	SH	DEFINED	01	2481	
BRE PROPERTIES INC	CL A	05564E106	182	5832	SH	OTHER	01	5232	
600									
BRE PROPERTIES INC	CL A	05564E106	1	40	SH	DEFINED	08	40	
BT GROUP PLC	ADR	05577E101	49	1551	SH	DEFINED	01	1203	
348									
BT GROUP PLC	ADR	05577E101	149	4770	SH	OTHER	01	4078	

692							
BT GROUP PLC	ADR	05577E101	2	68 SH	DEFINED 05		68
BMC SOFTWARE INC	COM	055921100	3320	194064 SH	DEFINED 01		190864
3200							
BMC SOFTWARE INC	COM	055921100	115	6714 SH	OTHER 01		4519
2195							
BMC SOFTWARE INC	COM	055921100	1828	106810 SH	DEFINED 05		106810
BMC SOFTWARE INC	COM	055921100	862	50409 SH	DEFINED 08		50409
BMC SOFTWARE INC	COM	055921100	642	37500 SH	CALL DEFINED 08		37500
BMC SOFTWARE INC	COM	055921100	171	10000 SH	PUT DEFINED 08		10000
BMC SOFTWARE INC	COM	055921100	450	26273 SH	DEFINED 17		26273
BWAY CORP	COM	056039100	1762	89100 SH	DEFINED 17		89100
BAKER HUGHES INC	COM	057224107	20339	631848 SH	DEFINED 01		630905
943							
BAKER HUGHES INC	COM	057224107	10124	314514 SH	OTHER 01		95959
218555							
BAKER HUGHES INC	COM	057224107	5726	177890 SH	DEFINED 05		177890
BAKER HUGHES INC	COM	057224107	7565	235000 SH	DEFINED 08		235000
BAKER HUGHES INC	COM	057224107	2414	75000 SH	CALL DEFINED 08		75000
BAKER HUGHES INC	COM	057224107	19	600 SH	DEFINED 13		600
BALDOR ELEC CO	COM	057741100	103	5229 SH	DEFINED 01		696
4533							
BALDOR ELEC CO	COM	057741100	415	21033 SH	OTHER 01		890
20143							
BALDOR ELEC CO	COM	057741100	2645	133946 SH	DEFINED 05		133946
BALL CORP	COM	058498106	219	4271 SH	DEFINED 01		4271
BALL CORP	COM	058498106	219	4280 SH	OTHER 01		
4280							
BALL CORP	COM	058498106	1367	26710 SH	DEFINED 05		26710
BALL CORP	COM	058498106	262	5125 SH	DEFINED 17		5125
BALLARD PWR SYS INC	COM	05858H104	14	1275 SH	DEFINED 01		75
1200							
BALLARD PWR SYS INC	COM	05858H104	42	3780 SH	OTHER 01		2580
1200							
BALLARD PWR SYS INC	COM	05858H104	216	19500 SH	DEFINED 08		19500
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	11	1523 SH	DEFINED 01		1098
425							
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	1	75 SH	OTHER 01		
75							
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	876	123525 SH	DEFINED 05		123525
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	62	8800 SH	DEFINED 08		8800
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	62	8800 SH	DEFINED 17		8800
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED AD	05946K101	9	920 SH	DEFINED 01		
920							
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED AD	05946K101	171	17594 SH	OTHER 01		2185
14289 1120							
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED AD	05946K101		30 SH	DEFINED 05		30
BANCO SANTANDER CENT HISPANO	ADR	05964H105	42	6000 SH	DEFINED 01		1976
4024							
BANCO SANTANDER CENT HISPANO	ADR	05964H105	250	35416 SH	OTHER 01		35416
BANDAG INC	COM	059815100	197	5085 SH	DEFINED 01		5085
BANDAG INC	COM	059815100	7	170 SH	OTHER 01		100
70							
BANDAG INC	COM	059815100	1421	36731 SH	DEFINED 05		36731
BANK OF AMERICA CORPORATION	COM	060505104	604229	8685192 SH	DEFINED 01		7592694
1092498							
BANK OF AMERICA CORPORATION	COM	060505104	443681	6377469 SH	OTHER 01		4216167
2161302							
BANK OF AMERICA CORPORATION	COM	060505104	46419	667230 SH	DEFINED 05		667230
BANK OF AMERICA CORPORATION	COM	060505104	2401	34512 SH	DEFINED 08		34512
BANK OF AMERICA CORPORATION	COM	060505104	1242	17858 SH	DEFINED 13		17858
BANK OF GRANITE CORP	COM	062401104	420	24000 SH	OTHER 01		24000
BANK HAWAII CORP	COM	062540109	3798	124968 SH	DEFINED 05		124968
BANK MONTREAL QUE	COM	063671101	612	23071 SH	DEFINED 01		23071
BANK MONTREAL QUE	COM	063671101	45	1700 SH	DEFINED 17		1700
BANK NEW YORK INC	COM	064057102	14	600 SH	OTHER		600
BANK NEW YORK INC	COM	064057102	29073	1213401 SH	DEFINED 01		1156821
56580							
BANK NEW YORK INC	COM	064057102	6651	277580 SH	OTHER 01		224248
53332							
BANK NEW YORK INC	COM	064057102	9753	407070 SH	DEFINED 05		407070
BANK NEW YORK INC	COM	064057102	2292	95679 SH	DEFINED 08		95679
BANK NEW YORK INC	COM	064057102	240	10000 SH	CALL DEFINED 08		10000
BANK NEW YORK INC	COM	064057102	3254	135800 SH	DEFINED 17		135800
BANK NEW YORK INC	COM	064057102	1677	70000 SH	PUT DEFINED 17		70000
BANK ONE CORP	COM	06423A103	73100	2000000 SH	DEFINED		2000000
BANK ONE CORP	COM	06423A103	828	22650 SH	OTHER		22650
BANK ONE CORP	COM	06423A103	27465	751434 SH	DEFINED 01		575192
176242							
BANK ONE CORP	COM	06423A103	14394	393825 SH	OTHER 01		259731
134094							
BANK ONE CORP	COM	06423A103	28727	785978 SH	DEFINED 05		785978
BANK ONE CORP	COM	06423A103	1477	40414 SH	DEFINED 08		40414
BANK ONE CORP	COM	06423A103	12701	347500 SH	CALL DEFINED 08		347500
BANK ONE CORP	COM	06423A103	10629	290800 SH	PUT DEFINED 08		290800

BANK ONE CORP	COM	06423A103	31	850	SH	OTHER	13	850
BANK ONE CORP	COM	06423A103	1228	33600	SH	DEFINED	17	33600
BANK ONE CORP	COM	06423A103	128	3500	SH	CALL	DEFINED 17	3500
BANK ONE CORP	COM	06423A103	73	2000	SH	PUT	DEFINED 17	2000
BANK SOUTH CAROLINA CORP 4840 70180	COM	065066102	1484	133840	SH	OTHER	01	58820
BANKNORTH GROUP INC NEW 1285	COM	06646R107	355	15725	SH	DEFINED	01	14440
BANKNORTH GROUP INC NEW 5174	COM	06646R107	154	6808	SH	OTHER	01	1634
BANKNORTH GROUP INC NEW	COM	06646R107	6443	285104	SH	DEFINED	05	285104
BANKNORTH GROUP INC NEW	COM	06646R107	125	5525	SH	DEFINED	17	5525
BANTA CORP	COM	066821109	220	7025	SH	DEFINED	01	7025
BANTA CORP 188000	COM	066821109	5879	188000	SH	OTHER	01	
BANTA CORP	COM	066821109	1520	48616	SH	DEFINED	05	48616
BARCLAYS PLC	ADR	06738E204	564	22830	SH	DEFINED	01	22830
BARCLAYS PLC	ADR	06738E204	760	30784	SH	OTHER	01	30784
BARCLAYS PLC	ADR	06738E204	21	856	SH	DEFINED	05	856
BARD C R INC 200	COM	067383109	541	9332	SH	DEFINED	01	9132
BARD C R INC 680	COM	067383109	361	6219	SH	OTHER	01	5539
BARD C R INC	COM	067383109	1964	33865	SH	DEFINED	05	33865
BARD C R INC	COM	067383109	93	1600	SH	DEFINED	17	1600
BARNES & NOBLE INC 1200	COM	067774109	428	23680	SH	DEFINED	01	22480
BARNES & NOBLE INC 1700	COM	067774109	52	2900	SH	OTHER	01	1200
BARNES & NOBLE INC	COM	067774109	2349	130014	SH	DEFINED	05	130014
BARNES & NOBLE INC	COM	067774109	340	18800	SH	DEFINED	08	18800
BARNES & NOBLE INC	COM	067774109	452	25000	SH	DEFINED	17	25000
BARNES GROUP INC 4700	COM	067806109	96	4700	SH	DEFINED	01	
BARNES GROUP INC	COM	067806109	1595	78400	SH	DEFINED	05	78400
BARRICK GOLD CORP	COM	067901108	1371	89000	SH	OTHER		89000
BARRICK GOLD CORP	COM	067901108	206	13374	SH	DEFINED	01	13374
BARRICK GOLD CORP 11700	COM	067901108	271	17615	SH	OTHER	01	5915
BARRICK GOLD CORP	COM	067901108		32	SH	DEFINED	05	32
BARRICK GOLD CORP	COM	067901108	29279	1900000	SH	DEFINED	17	1900000
BARR LABS INC	COM	068306109	315	4832	SH	DEFINED	01	4832
BARR LABS INC 256	COM	068306109	368	5655	SH	OTHER	01	5399
BARR LABS INC	COM	068306109	13872	213127	SH	DEFINED	05	213127
BARR LABS INC	COM	068306109	1458	22400	SH	DEFINED	08	22400
BARRA INC 3300	COM	068313105	152	5000	SH	DEFINED	01	1700
BARRA INC 70	COM	068313105	2	70	SH	OTHER	01	
BARRA INC	COM	068313105	2427	80025	SH	DEFINED	05	80025
BARRA INC	COM	068313105	8	250	SH	DEFINED	08	250
BARRA INC	COM	068313105	55	1800	SH	DEFINED	17	1800
BASSETT FURNITURE INDS INC	COM	070203104	22	1508	SH	DEFINED	01	1508
BASSETT FURNITURE INDS INC 40	COM	070203104	1	40	SH	OTHER	01	
BASSETT FURNITURE INDS INC	COM	070203104	627	43750	SH	DEFINED	05	43750
BAUSCH & LOMB INC 200	COM	071707103	737	20481	SH	DEFINED	01	20281
BAUSCH & LOMB INC 3054	COM	071707103	189	5254	SH	OTHER	01	2200
BAUSCH & LOMB INC	COM	071707103	914	25400	SH	DEFINED	05	25400
BAUSCH & LOMB INC	COM	071707103	94	2600	SH	DEFINED	17	2600
BAXTER INTL INC	DBCV	1.250% 071813AR0	14120	14263000	PRN	DEFINED	08	14263000
BAXTER INTL INC	COM	071813109	1634	58350	SH	OTHER		58350
BAXTER INTL INC 106003	COM	071813109	77202	2757215	SH	DEFINED	01	2651212
BAXTER INTL INC 293269	COM	071813109	33334	1190492	SH	OTHER	01	897223
BAXTER INTL INC 441044	COM	071813109	15651	558948	SH	DEFINED	05	117904
BAXTER INTL INC 816956	COM	071813109	35224	1258000	SH	OTHER	05	441044
BAXTER INTL INC	COM	071813109	3483	124401	SH	DEFINED	08	124401
BAXTER INTL INC	COM	071813109	28	1000	SH	DEFINED	13	1000
BAXTER INTL INC	COM	071813109	1772	63300	SH	DEFINED	17	63300
BAXTER INTL INC 2000000	COM	071813109	56000	2000000	SH	OTHER	17	
BAXTER INTL INC	CORP UNITS	7 071813406	7515	150000	SH	DEFINED	17	150000
BE AEROSPACE INC	COM	073302101		100	SH	DEFINED	01	100
BE AEROSPACE INC	COM	073302101	487	133775	SH	DEFINED	05	133775
BE AEROSPACE INC	COM	073302101	45	12400	SH	DEFINED	08	12400
BE AEROSPACE INC	COM	073302101	45	12400	SH	DEFINED	17	12400
BEA SYS INC	COM	073325102	184	16000	SH	DEFINED		16000
BEA SYS INC	COM	073325102	100	8675	SH	DEFINED	01	8100

575								
BEA SYS INC	COM	073325102	79	6900 SH	OTHER	01		1500
5400								
BEA SYS INC	COM	073325102	6251	544963 SH	DEFINED	05		544963
BEA SYS INC	COM	073325102	479	41723 SH	DEFINED	08		41723
BEA SYS INC	COM	073325102	6397	557718 SH	DEFINED	11		557718
BEAR STEARNS COS INC	COM	073902108	1711	28808 SH	DEFINED	01		21521
7287								
BEAR STEARNS COS INC	COM	073902108	427	7193 SH	OTHER	01		3376
3817								
BEAR STEARNS COS INC	COM	073902108	2766	46570 SH	DEFINED	05		46570
BEAR STEARNS COS INC	COM	073902108	1226	20634 SH	DEFINED	08		20634
BEAR STEARNS COS INC	COM	073902108	2970	50000 SH	CALL	DEFINED	08	50000
BEAR STEARNS COS INC	COM	073902108	2406	40500 SH	PUT	DEFINED	08	40500
BEAR STEARNS COS INC	COM	073902108	273	4600 SH	DEFINED	17		4600
BEAR STEARNS COS INC	COM	073902108	291	4900 SH	PUT	DEFINED	17	4900
BECKMAN COULTER INC	COM	075811109	15	500 SH	DEFINED	01		500
BECKMAN COULTER INC	COM	075811109	50	1708 SH	OTHER	01		1308
400								
BECKMAN COULTER INC	COM	075811109	3548	120187 SH	DEFINED	05		120187
BECKMAN COULTER INC	COM	075811109	366	12400 SH	DEFINED	08		12400
BECKMAN COULTER INC	COM	075811109	44	1500 SH	DEFINED	17		1500
BECTON DICKINSON & CO	COM	075887109	6644	216488 SH	DEFINED	01		207038
9450								
BECTON DICKINSON & CO	COM	075887109	5272	171779 SH	OTHER	01		111144
60635								
BECTON DICKINSON & CO	COM	075887109	3779	123145 SH	DEFINED	05		123145
BECTON DICKINSON & CO	COM	075887109	83	2704 SH	DEFINED	08		2704
BECTON DICKINSON & CO	COM	075887109	80	2600 SH	DEFINED	17		2600
BED BATH & BEYOND INC	COM	075896100	2349	68017 SH	DEFINED	01		65817
2200								
BED BATH & BEYOND INC	COM	075896100	1379	39942 SH	OTHER	01		29685
10257								
BED BATH & BEYOND INC	COM	075896100	12858	372382 SH	DEFINED	05		372382
BED BATH & BEYOND INC	COM	075896100	129	3750 SH	DEFINED	08		3750
BED BATH & BEYOND INC	COM	075896100	1036	30000 SH	CALL	DEFINED	08	30000
BED BATH & BEYOND INC	COM	075896100	112407	3255333 SH	DEFINED	11		2871390
383943								
BED BATH & BEYOND INC	COM	075896100		4 SH	DEFINED	17		4
BEL FUSE INC	CL B	077347300	36	1800 SH	DEFINED	01		
1800								
BEL FUSE INC	CL B	077347300	906	45150 SH	DEFINED	05		45150
BELDEN INC	COM	077459105	116	7600 SH	DEFINED	01		
7600								
BELDEN INC	COM	077459105	10	668 SH	OTHER	01		
668								
BELDEN INC	COM	077459105	1589	104400 SH	DEFINED	05		104400
BELL MICROPRODUCTS INC	COM	078137106	55	9886 SH	DEFINED	01		3940
5946								
BELL MICROPRODUCTS INC	COM	078137106	1	192 SH	OTHER	01		
192								
BELL MICROPRODUCTS INC	COM	078137106	517	93234 SH	DEFINED	05		93234
BELL MICROPRODUCTS INC	COM	078137106	27	4800 SH	DEFINED	08		4800
BELL MICROPRODUCTS INC	COM	078137106	27	4800 SH	DEFINED	17		4800
BELLSOUTH CORP	COM	079860102	16086	621800 SH	OTHER			621800
BELLSOUTH CORP	COM	079860102	117876	4556484 SH	DEFINED	01		4231098
325386								
BELLSOUTH CORP	COM	079860102	66255	2561060 SH	OTHER	01		1733757
827303								
BELLSOUTH CORP	COM	079860102	50740	1961335 SH	DEFINED	05		1961335
BELLSOUTH CORP	COM	079860102	977	37759 SH	DEFINED	08		37759
BELLSOUTH CORP	COM	079860102	2088	80700 SH	CALL	DEFINED	08	80700
BELLSOUTH CORP	COM	079860102	843	32600 SH	DEFINED	17		32600
BELO CORP	COM SER A	080555105	517	24266 SH	DEFINED	01		23466
800								
BELO CORP	COM SER A	080555105	1235	57940 SH	OTHER	01		51540
6400								
BELO CORP	COM SER A	080555105	4555	213630 SH	DEFINED	05		213630
BEMA GOLD CORP	COM	08135F107	1	750 SH	DEFINED	01		750
BEMA GOLD CORP	COM	08135F107	13	10000 SH	OTHER	01		10000
BEMIS INC	COM	081437105	21315	429481 SH	DEFINED	01		427981
1500								
BEMIS INC	COM	081437105	1058	21311 SH	OTHER	01		2907
18404								
BEMIS INC	COM	081437105	1238	24950 SH	DEFINED	05		24950
BEMIS INC	COM	081437105	1985	40000 SH	CALL	DEFINED	08	40000
BEMIS INC	COM	081437105	89	1800 SH	DEFINED	17		1800
BENCHMARK ELECTRS INC	COM	08160H101	945	32987 SH	DEFINED	01		7991
23146 1850								
BENCHMARK ELECTRS INC	COM	08160H101	58	2018 SH	OTHER	01		
2018								
BENCHMARK ELECTRS INC	COM	08160H101	3808	132867 SH	DEFINED	05		132867
BENCHMARK ELECTRS INC	COM	08160H101	183	6400 SH	DEFINED	17		6400
BERKSHIRE HATHAWAY INC	DEL CL A	084670108	14841	204 SH	DEFINED	01		173

BERKSHIRE HATHAWAY INC DEL 170	CL A	084670108	17897	246 SH	OTHER	01	76
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	218	3 SH	DEFINED	08	3
BERKSHIRE HATHAWAY INC DEL 319	CL B	084670207	26944	11120 SH	DEFINED	01	10801
BERKSHIRE HATHAWAY INC DEL 5424	CL B	084670207	23195	9573 SH	OTHER	01	4149
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	2224	918 SH	DEFINED	05	918
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	48	20 SH	DEFINED	08	20
BEST BUY INC 13852	COM	086516101	3252	134643 SH	DEFINED	01	120791
BEST BUY INC 14884	COM	086516101	1059	43857 SH	OTHER	01	28973
BEST BUY INC	COM	086516101	3633	150425 SH	DEFINED	05	150425
BEST BUY INC	COM	086516101	1940	80319 SH	DEFINED	08	80319
BEST BUY INC	COM	086516101	386	16000 SH	CALL	DEFINED	08
BEST BUY INC	COM	086516101	1840	76175 SH	DEFINED	17	76175
BIG LOTS INC 1379 6400	COM	089302103	332	25068 SH	DEFINED	01	17289
BIG LOTS INC 2181	COM	089302103	29	2181 SH	OTHER	01	
BIG LOTS INC	COM	089302103	788	59595 SH	DEFINED	05	59595
BIG LOTS INC	COM	089302103	23	1728 SH	DEFINED	08	1728
BIG LOTS INC	COM	089302103	128	9700 SH	DEFINED	17	9700
BIO TECHNOLOGY GEN CORP 43500	COM	090578105	176	55100 SH	DEFINED	01	11600
BIO TECHNOLOGY GEN CORP	COM	090578105	938	293150 SH	DEFINED	05	293150
BIO TECHNOLOGY GEN CORP	COM	090578105	19	5900 SH	DEFINED	08	5900
BIO TECHNOLOGY GEN CORP	COM	090578105	19	5900 SH	DEFINED	17	5900
BIOGEN INC 790 500	COM	090597105	1145	28574 SH	DEFINED	01	27284
BIOGEN INC 11415	COM	090597105	457	11415 SH	OTHER	01	
BIOGEN INC	COM	090597105	5320	132795 SH	DEFINED	05	132795
BIOGEN INC	COM	090597105	1441	35964 SH	DEFINED	08	35964
BIOGEN INC	COM	090597105	3585	89500 SH	CALL	DEFINED	08
BIOGEN INC	COM	090597105	140	3500 SH	DEFINED	17	3500
BIOMET INC	COM	090613100	2183	76173 SH	DEFINED	01	76173
BIOMET INC 2501	COM	090613100	145	5072 SH	OTHER	01	2571
BIOMET INC	COM	090613100	10898	380242 SH	DEFINED	05	380242
BIOMET INC	COM	090613100	430	15000 SH	DEFINED	08	15000
BIOTECH HOLDERS TR	DEPOSTRY RCP	09067D201	169	2000 SH	DEFINED	01	2000
BIOTECH HOLDERS TR 500	DEPOSTRY RCP	09067D201	59	700 SH	OTHER	01	200
BIOTECH HOLDERS TR	DEPOSTRY RCP	09067D201	127	1500 SH	DEFINED	08	1500
BIOVAIL CORP	COM	09067J109	78	2945 SH	DEFINED	01	2945
BIOVAIL CORP	COM	09067J109	5211	197297 SH	DEFINED	05	197297
BIOVAIL CORP	COM	09067J109	201	7600 SH	DEFINED	08	7600
BIOVAIL CORP	COM	09067J109	5282	200000 SH	CALL	DEFINED	08
BIOVAIL CORP	COM	09067J109	1136	43000 SH	PUT	DEFINED	08
BIOVAIL CORP	COM	09067J109	87	3300 SH	DEFINED	17	3300
BIOSITE INC 8600	COM	090945106	374	11000 SH	DEFINED	01	2400
BIOSITE INC 20	COM	090945106	1	20 SH	OTHER	01	
BIOSITE INC	COM	090945106	2397	70450 SH	DEFINED	05	70450
BIOSITE INC	COM	090945106	204	6000 SH	DEFINED	08	6000
BIOSITE INC	COM	090945106	62	1827 SH	DEFINED	17	1827
BLACK & DECKER CORP	COM	091797100	569	13268 SH	DEFINED	01	13268
BLACK & DECKER CORP 1511	COM	091797100	394	9189 SH	OTHER	01	7678
BLACK & DECKER CORP	COM	091797100	1616	37675 SH	DEFINED	05	37675
BLACK & DECKER CORP	COM	091797100	7	165 SH	DEFINED	08	165
BLACK & DECKER CORP	COM	091797100	297	6935 SH	DEFINED	17	6935
BLACK BOX CORP DEL 3200 1100	COM	091826107	220	4920 SH	DEFINED	01	620
BLACK BOX CORP DEL 1230	COM	091826107	55	1230 SH	OTHER	01	
BLACK BOX CORP DEL	COM	091826107	3606	80500 SH	DEFINED	05	80500
BLACK BOX CORP DEL	COM	091826107		2 SH	DEFINED	17	2
BLACK HILLS CORP	COM	092113109	159	6000 SH	DEFINED	01	6000
BLACK HILLS CORP 990	COM	092113109	224	8464 SH	OTHER	01	7474
BLACK HILLS CORP	COM	092113109	1370	51666 SH	DEFINED	05	51666
BLACKROCK INVT QUALITY MUN T 4155	COM	09247D105	96	6951 SH	DEFINED	01	2796
BLACKROCK INVT QUALITY MUN T	COM	09247D105	58	4170 SH	OTHER	01	4170
BLACKROCK FL INSD MUN 2008 T	COM	09247H106	153	9600 SH	DEFINED	01	9600
BLACKROCK FL INSD MUN 2008 T	COM	09247H106	147	9220 SH	OTHER	01	9220
BLACKROCK INSD MUN 2008 TRM	COM	09247K109	146	8826 SH	DEFINED	01	8826
BLACKROCK INSD MUN 2008 TRM 4700	COM	09247K109	144	8700 SH	OTHER	01	4000
BLACKROCK NY INSD MUN 2008 T	COM	09247L107	200	12300 SH	OTHER	01	12300
BLACKROCK MUN TARGET TERM TR	COM	09247M105	152	13798 SH	OTHER	01	11798

2000									
BLACKROCK INSD MUN TERM TR I	COM	092474105	136	12450	SH	DEFINED	01	12450	
BLACKROCK INSD MUN TERM TR I	COM	092474105	44	4000	SH	OTHER	01	1500	
2500									
BLACKROCK MUN INCOME TR	SH BEN INT	09248F109	117	8907	SH	DEFINED	01	8907	
BLACKROCK MUN INCOME TR	SH BEN INT	09248F109	18	1400	SH	OTHER	01	1400	
BLOCK H & R INC	COM	093671105	2383	59280	SH	DEFINED	01	46280	
13000									
BLOCK H & R INC	COM	093671105	1611	40079	SH	OTHER	01	27489	
12590									
BLOCK H & R INC	COM	093671105	7315	181962	SH	DEFINED	05	181962	
BLOCK H & R INC	COM	093671105	43	1061	SH	DEFINED	08	1061	
BLOCK H & R INC	COM	093671105	4080	101500	SH	CALL	DEFINED	08	101500
BLOCK H & R INC	COM	093671105	1608	40000	SH	PUT	DEFINED	08	40000
BLOCK H & R INC	COM	093671105	281	7000	SH	DEFINED	17	7000	
BLOCK H & R INC	COM	093671105	209	5200	SH	CALL	DEFINED	17	5200
BLOCK H & R INC	COM	093671105	221	5500	SH	PUT	DEFINED	17	5500
BLYTH INC	COM	09643P108	66	2450	SH	DEFINED	01	2450	
BLYTH INC	COM	09643P108	4	160	SH	OTHER	01		
160									
BLYTH INC	COM	09643P108	2380	88942	SH	DEFINED	05	88942	
BLYTH INC	COM	09643P108	51	1900	SH	DEFINED	08	1900	
BLYTH INC	COM	09643P108	276	10300	SH	DEFINED	17	10300	
BOB EVANS FARMS INC	COM	096761101	231	9900	SH	DEFINED	01	9900	
BOB EVANS FARMS INC	COM	096761101	1581	67715	SH	DEFINED	05	67715	
BOCA RESORTS INC	CL A	09688T106	1534	143360	SH	DEFINED	01	143360	
BOEING CO	COM	097023105	9369	283990	SH	OTHER		283990	
BOEING CO	COM	097023105	33863	1026462	SH	DEFINED	01	973142	
53320									
BOEING CO	COM	097023105	16975	514561	SH	OTHER	01	278303	
236258									
BOEING CO	COM	097023105	13148	398544	SH	DEFINED	05	398544	
BOEING CO	COM	097023105	232	7047	SH	DEFINED	08	7047	
BOEING CO	COM	097023105	82	2500	SH	CALL	DEFINED	08	2500
BOEING CO	COM	097023105	521	15800	SH	PUT	DEFINED	08	15800
BOEING CO	COM	097023105	69	2084	SH	DEFINED	13	2084	
BOEING CO	COM	097023105	1646	49900	SH	DEFINED	17	49900	
BOISE CASCADE CORP	COM	097383103	304	12035	SH	DEFINED	01	12035	
BOISE CASCADE CORP	COM	097383103	588	23332	SH	OTHER	01	16272	
7060									
BOISE CASCADE CORP	COM	097383103	681	27005	SH	DEFINED	05	27005	
BOOKHAM TECHNOLOGY PLC	SPONSORED AD	09856Q108	1	1000	SH	DEFINED	01	1000	
BOOKHAM TECHNOLOGY PLC	SPONSORED AD	09856Q108		200	SH	OTHER	01	200	
BOOKHAM TECHNOLOGY PLC	SPONSORED AD	09856Q108	306	305730	SH	DEFINED	08	305730	
BORDERS GROUP INC	COM	099709107	133	8250	SH	DEFINED	01	8250	
BORDERS GROUP INC	COM	099709107	28	1745	SH	OTHER	01		
1745									
BORDERS GROUP INC	COM	099709107	2466	153141	SH	DEFINED	05	153141	
BORDERS GROUP INC	COM	099709107	45	2800	SH	DEFINED	17	2800	
BORG WARNER INC	COM	099724106	45	895	SH	DEFINED	01	895	
BORG WARNER INC	COM	099724106	94	1857	SH	OTHER	01	825	
1032									
BORG WARNER INC	COM	099724106	2605	51670	SH	DEFINED	05	51670	
BORLAND SOFTWARE CORP	COM	099849101	267	21740	SH	DEFINED	01	19765	
1975									
BORLAND SOFTWARE CORP	COM	099849101	7441	604999	SH	DEFINED	05	604999	
BORLAND SOFTWARE CORP	COM	099849101	1252	101800	SH	DEFINED	08	101800	
BORLAND SOFTWARE CORP	COM	099849101	30	2400	SH	DEFINED	17	2400	
BOSTON COMMUNICATIONS GROUP	COM	100582105	220	17300	SH	DEFINED	01	4700	
12600									
BOSTON COMMUNICATIONS GROUP	COM	100582105	1	40	SH	OTHER	01		
40									
BOSTON COMMUNICATIONS GROUP	COM	100582105	1107	87125	SH	DEFINED	05	87125	
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	311	15638	SH	DEFINED	01	14113	
1525									
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	2	80	SH	OTHER	01		
80									
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	10859	546778	SH	DEFINED	05	546778	
BOSTON PROPERTIES INC	COM	101121101	358	9725	SH	DEFINED	01		
9725									
BOSTON PROPERTIES INC	COM	101121101	505	13700	SH	OTHER	01	11475	
300									
1925									
BOSTON PROPERTIES INC	COM	101121101	11468	311135	SH	DEFINED	05	311135	
BOSTON PROPERTIES INC	COM	101121101	1872	50800	SH	DEFINED	08	50800	
BOSTON SCIENTIFIC CORP	COM	101137107	1618	38064	SH	DEFINED	01	22864	
15200									
BOSTON SCIENTIFIC CORP	COM	101137107	1333	31340	SH	OTHER	01	22354	
8986									
BOSTON SCIENTIFIC CORP	COM	101137107	8144	191525	SH	DEFINED	05	191525	
BOSTON SCIENTIFIC CORP	COM	101137107	4069	95705	SH	DEFINED	08	95705	
BOSTON SCIENTIFIC CORP	COM	101137107	298	7000	SH	CALL	DEFINED	08	7000
BOSTON SCIENTIFIC CORP	COM	101137107	1063	25000	SH	PUT	DEFINED	08	25000
BOSTON SCIENTIFIC CORP	COM	101137107	227	5350	SH	DEFINED	17	5350	
BOSTON SCIENTIFIC CORP	COM	101137107	1913	45000	SH	CALL	DEFINED	17	45000
BOWATER INC	COM	102183100	1687	40215	SH	DEFINED	01	28115	



12100								
BOWATER INC	COM		102183100	147	3515 SH	OTHER	01	620
2895								
BOWATER INC	COM		102183100	23078	550138 SH	DEFINED	05	550138
BOWNE & CO INC	COM		103043105	4	310 SH	OTHER	01	240
70								
BOWNE & CO INC	COM		103043105	1498	125315 SH	DEFINED	05	125315
BRADY CORP	CL A		104674106	17752	532284 SH	DEFINED	01	526384
5900								
BRADY CORP	CL A		104674106	3	80 SH	OTHER	01	
80								
BRADY CORP	CL A		104674106	3202	96000 SH	DEFINED	05	96000
BRANDYWINE RLTY TR	SH BEN INT N		105368203	480	21999 SH	DEFINED	01	21999
BRIGGS & STRATTON CORP	COM		109043109	89	2089 SH	DEFINED	01	2089
BRIGGS & STRATTON CORP	COM		109043109	242	5687 SH	OTHER	01	1333
4354								
BRIGGS & STRATTON CORP	COM		109043109	3484	82025 SH	DEFINED	05	82025
BRIGGS & STRATTON CORP	COM		109043109	167	3925 SH	DEFINED	17	3925
BRIGHT HORIZON FAMILY SOLUTI	COM		109195107	55	1966 SH	DEFINED	01	1966
BRIGHT HORIZON FAMILY SOLUTI	COM		109195107	30	1075 SH	OTHER	01	359
716								
BRIGHT HORIZON FAMILY SOLUTI	COM		109195107	160	5694 SH	DEFINED	08	5694
BRINKER INTL INC	DBC		109641AC4	927	1346000 PRN	DEFINED	08	1346000
BRINKER INTL INC	COM		109641100	213	6590 SH	DEFINED	01	6590
BRINKER INTL INC	COM		109641100	33	1015 SH	OTHER	01	675
340								
BRINKER INTL INC	COM		109641100	6055	187758 SH	DEFINED	05	187758
BRINKER INTL INC	COM		109641100	313	9699 SH	DEFINED	08	9699
BRISTOL MYERS SQUIBB CO	COM		110122108	11485	496100 SH	OTHER		496100
BRISTOL MYERS SQUIBB CO	COM		110122108	120327	5197728 SH	DEFINED	01	4732557
465171								
BRISTOL MYERS SQUIBB CO	COM		110122108	230899	9974019 SH	OTHER	01	2756749
7217270								
BRISTOL MYERS SQUIBB CO	COM		110122108	37419	1616354 SH	DEFINED	05	1616354
BRISTOL MYERS SQUIBB CO	COM		110122108	4587	198137 SH	DEFINED	08	198137
BRISTOL MYERS SQUIBB CO	COM		110122108	2315	100000 SH	CALL	DEFINED	100000
BRISTOL MYERS SQUIBB CO	COM		110122108	995	43000 SH	PUT	DEFINED	43000
BRISTOL MYERS SQUIBB CO	COM		110122108	14	600 SH	DEFINED	13	600
BRISTOL MYERS SQUIBB CO	COM		110122108	2838	122600 SH	DEFINED	17	122600
BRITISH AWYS PLC	ADR 2ND INST		110419306	4	175 SH	OTHER	01	175
BRITISH AWYS PLC	ADR 2ND INST		110419306	212	9500 SH	DEFINED	08	9500
BROADCOM CORP	CL A		111320107	53	3509 SH	DEFINED	01	3509
BROADCOM CORP	CL A		111320107	20	1296 SH	OTHER	01	335
961								
BROADCOM CORP	CL A		111320107	6818	452733 SH	DEFINED	05	452733
BROADCOM CORP	CL A		111320107	1762	117003 SH	DEFINED	08	117003
BROADCOM CORP	CL A		111320107	1541	102300 SH	DEFINED	17	102300
BROADWING INC	COM		111620100	4	1200 SH	DEFINED	01	1200
BROADWING INC	COM		111620100	11	3150 SH	OTHER	01	3150
BROADWING INC	COM		111620100	1481	420619 SH	DEFINED	05	420619
BROADWING INC	COM		111620100		120 SH	DEFINED	08	120
BROCADE COMMUNICATIONS SYS I	NOTE	2.000%	111621AB4	1795	2560000 PRN	DEFINED	08	2560000
BROCADE COMMUNICATIONS SYS I	NOTE	2.000%	111621AB4	1403	2000000 PRN	DEFINED	17	2000000
BROCADE COMMUNICATIONS SYS I	COM		111621108	2	363 SH	DEFINED	01	363
BROCADE COMMUNICATIONS SYS I	COM		111621108	6	1340 SH	OTHER	01	840
500								
BROCADE COMMUNICATIONS SYS I	COM		111621108	5	1200 SH	DEFINED	05	1200
BROCADE COMMUNICATIONS SYS I	COM		111621108	1780	429999 SH	DEFINED	08	429999
BROCADE COMMUNICATIONS SYS I	COM		111621108	569	137500 SH	DEFINED	17	137500
BROOKLINE BANCORP INC DEL	COM		11373M107	174	14650 SH	DEFINED	17	14650
BROOK-PRI AUTOMATION INC	COM		11442E102	1	55 SH	DEFINED	01	55
BROOK-PRI AUTOMATION INC	COM		11442E102	1572	137200 SH	DEFINED	05	137200
BROOK-PRI AUTOMATION INC	COM		11442E102	311	27100 SH	DEFINED	08	27100
BROOK-PRI AUTOMATION INC	COM		11442E102	267	23300 SH	DEFINED	17	23300
BROOKTROUT INC	COM		114580103	17	3300 SH	DEFINED	01	3300
BROOKTROUT INC	COM		114580103	30	5695 SH	OTHER	01	3100
2595								
BROOKTROUT INC	COM		114580103	298	56250 SH	DEFINED	05	56250
BROWN & BROWN INC	COM		115236101	80	2465 SH	DEFINED	01	2465
BROWN & BROWN INC	COM		115236101	19	600 SH	OTHER	01	600
BROWN & BROWN INC	COM		115236101	4300	133045 SH	DEFINED	05	133045
BROWN & BROWN INC	COM		115236101	94	2900 SH	DEFINED	08	2900
BROWN FORMAN CORP	CL A		115637100	1650	24630 SH	DEFINED	01	24630
BROWN FORMAN CORP	CL A		115637100	150	2246 SH	OTHER	01	2193
53								
BROWN FORMAN CORP	CL A		115637100	22	326 SH	DEFINED	05	326
BROWN FORMAN CORP	CL B		115637209	1616	24731 SH	DEFINED	01	23622
440								
669								
BROWN FORMAN CORP	CL B		115637209	4122	63071 SH	DEFINED	05	63071
BROWN FORMAN CORP	CL B		115637209	59	900 SH	DEFINED	17	900
BROWN TOM INC	COM NEW		115660201	171	6800 SH	DEFINED	01	1620
5180								
BROWN TOM INC	COM NEW		115660201	40	1605 SH	OTHER	01	
1605								
BROWN TOM INC	COM NEW		115660201	3919	156125 SH	DEFINED	05	156125

BROWN SHOE INC NEW 4100	COM	115736100	193	8100 SH	DEFINED 01	4000
BROWN SHOE INC NEW 12410	COM	115736100	296	12410 SH	OTHER 01	
BROWN SHOE INC NEW	COM	115736100	1729	72575 SH	DEFINED 05	72575
BRUNSWICK CORP	COM	117043109	105	5269 SH	DEFINED 01	5269
BRUNSWICK CORP 5544	COM	117043109	162	8149 SH	OTHER 01	2605
BRUNSWICK CORP	COM	117043109	834	42000 SH	DEFINED 05	42000
BRUNSWICK CORP	COM	117043109	10	500 SH	DEFINED 08	500
BRUSH ENGINEERED MATLS INC 3000	COM	117421107	17	3100 SH	DEFINED 01	100
BRUSH ENGINEERED MATLS INC 100	COM	117421107	1	100 SH	OTHER 01	
BRUSH ENGINEERED MATLS INC	COM	117421107	384	69825 SH	DEFINED 05	69825
BRUSH ENGINEERED MATLS INC	COM	117421107	4	800 SH	DEFINED 08	800
BRUSH ENGINEERED MATLS INC	COM	117421107	4	800 SH	DEFINED 17	800
BUCA INC	COM	117769109	183	22000 SH	DEFINED 01	22000
BUCA INC	COM	117769109	12	1500 SH	DEFINED 08	1500
BUCA INC	COM	117769109	250	30000 SH	CALL DEFINED 08	30000
BUCKEYE PARTNERS L P 1000	UNIT LTD PAR	118230101	267	6950 SH	DEFINED 01	5950
BUCKEYE PARTNERS L P 9525	UNIT LTD PAR	118230101	727	18926 SH	OTHER 01	9401
BUCKEYE TECHNOLOGIES INC 5600	COM	118255108	34	5600 SH	DEFINED 01	
BUCKEYE TECHNOLOGIES INC	COM	118255108	933	151775 SH	DEFINED 05	151775
BUCKEYE TECHNOLOGIES INC	COM	118255108	11	1800 SH	DEFINED 08	1800
BUCKEYE TECHNOLOGIES INC	COM	118255108	11	1800 SH	DEFINED 17	1800
BUCKLE INC 313900	COM	118440106	5650	313900 SH	OTHER 17	
BUILDING MATLS HLDG CORP 3300	COM	120113105	49	3430 SH	DEFINED 01	130
BUILDING MATLS HLDG CORP 120	COM	120113105	2	120 SH	OTHER 01	
BUILDING MATLS HLDG CORP	COM	120113105	784	54800 SH	DEFINED 05	54800
BURLINGTON COAT FACTORY 3898	COM	121579106	126	7027 SH	DEFINED 01	3129
BURLINGTON COAT FACTORY 160	COM	121579106	3	160 SH	OTHER 01	
BURLINGTON COAT FACTORY	COM	121579106	3100	172698 SH	DEFINED 05	172698
BURLINGTON NORTHN SANTA FE C 15909	COM	12189T104	8107	311695 SH	DEFINED 01	295786
BURLINGTON NORTHN SANTA FE C 171172	COM	12189T104	7507	288624 SH	OTHER 01	117452
BURLINGTON NORTHN SANTA FE C	COM	12189T104	4623	177750 SH	DEFINED 05	177750
BURLINGTON NORTHN SANTA FE C	COM	12189T104	68	2616 SH	DEFINED 08	2616
BURLINGTON NORTHN SANTA FE C	COM	12189T104	1301	50000 SH	CALL DEFINED 08	50000
BURLINGTON NORTHN SANTA FE C	COM	12189T104	26	1000 SH	DEFINED 17	1000
BURLINGTON RES INC 15536	COM	122014103	6686	156753 SH	DEFINED 01	141217
BURLINGTON RES INC 41461	COM	122014103	2851	66854 SH	OTHER 01	25393
BURLINGTON RES INC	COM	122014103	4054	95054 SH	DEFINED 05	95054
BURLINGTON RES INC	COM	122014103	3072	72028 SH	DEFINED 08	72028
BURLINGTON RES INC	COM	122014103	2474	58000 SH	PUT DEFINED 08	58000
BURLINGTON RES INC	COM	122014103	64	1500 SH	CALL DEFINED 17	1500
BUTLER MFG CO DEL	COM	123655102	223	11548 SH	DEFINED 01	11548
BUTLER MFG CO DEL	COM	123655102	46	2398 SH	OTHER 01	2398
BUTLER MFG CO DEL	COM	123655102	455	23500 SH	DEFINED 05	23500
C&D TECHNOLOGIES INC 18000 200	COM	124661109	418	23646 SH	DEFINED 01	5446
C&D TECHNOLOGIES INC 400	COM	124661109	7	400 SH	OTHER 01	
C&D TECHNOLOGIES INC	COM	124661109	2231	126275 SH	DEFINED 05	126275
CBL & ASSOC PPTYS INC 5000	COM	124830100	211	5268 SH	OTHER 01	268
CBRL GROUP INC	COM	12489V106	69	2300 SH	DEFINED 01	2300
CBRL GROUP INC 2565	COM	12489V106	80	2665 SH	OTHER 01	100
CBRL GROUP INC	COM	12489V106	2882	95653 SH	DEFINED 05	95653
CBRL GROUP INC	COM	12489V106	3131	103900 SH	DEFINED 08	103900
CBRL GROUP INC	COM	12489V106	54	1808 SH	DEFINED 17	1808
C COR NET CORP 8800	COM	125010108	168	50473 SH	DEFINED 01	41673
C COR NET CORP	COM	125010108	4805	1447185 SH	DEFINED 05	1447185
C COR NET CORP	COM	125010108	20	6100 SH	DEFINED 08	6100
C COR NET CORP	COM	125010108	20	6100 SH	DEFINED 17	6100
C D I CORP 7400	COM	125071100	240	8900 SH	DEFINED 01	1500
C D I CORP	COM	125071100	2303	85350 SH	DEFINED 05	85350
CDW COMPUTER CTRS INC	COM	125129106	260	5928 SH	DEFINED 01	5928
CDW COMPUTER CTRS INC 272	COM	125129106	100	2272 SH	OTHER 01	2000
CDW COMPUTER CTRS INC	COM	125129106	7084	161551 SH	DEFINED 05	161551

CDW COMPUTER CTRS INC	COM	125129106	287	6550 SH	DEFINED	08	6550	
CDW COMPUTER CTRS INC	COM	125129106	570	13000 SH	CALL	DEFINED	08	13000
CEC ENTMT INC	COM	125137109	1279	41656 SH	DEFINED	01	19124	
22532								
CEC ENTMT INC	COM	125137109	39	1275 SH	OTHER	01		
1275								
CEC ENTMT INC	COM	125137109	14530	473284 SH	DEFINED	05	473284	
CH ENERGY GROUP INC	COM	12541M102	204	4375 SH	DEFINED	01	4025	
350								
CH ENERGY GROUP INC	COM	12541M102	168	3600 SH	OTHER	01		
3600								
CH ENERGY GROUP INC	COM	12541M102	3066	65750 SH	DEFINED	05	65750	
C H ROBINSON WORLDWIDE INC	COM	12541W100	92	2959 SH	DEFINED	01	2959	
C H ROBINSON WORLDWIDE INC	COM	12541W100	22	700 SH	OTHER	01	400	
300								
C H ROBINSON WORLDWIDE INC	COM	12541W100	5074	162627 SH	DEFINED	05	162627	
C H ROBINSON WORLDWIDE INC	COM	12541W100	106	3400 SH	DEFINED	08	3400	
CIGNA CORP	COM	125509109	5332	129666 SH	DEFINED	01	121799	
7867								
CIGNA CORP	COM	125509109	4555	110768 SH	OTHER	01	47120	
63648								
CIGNA CORP	COM	125509109	2696	65565 SH	DEFINED	05	65565	
CIGNA CORP	COM	125509109	2203	53581 SH	DEFINED	08	53581	
CIGNA CORP	COM	125509109	123	3000 SH	CALL	DEFINED	08	3000
CIGNA CORP	COM	125509109	1419	34500 SH	PUT	DEFINED	08	34500
CIGNA CORP	COM	125509109	1266	30800 SH	DEFINED	17	30800	
CIGNA CORP	COM	125509109	82	2000 SH	PUT	DEFINED	17	2000
CIT GROUP INC	COM	125581108	117600	6000000 SH	DEFINED		6000000	
CIT GROUP INC	COM	125581108	13994	714000 SH	OTHER		714000	
CIT GROUP INC	COM	125581108		21 SH	DEFINED	01	21	
CIT GROUP INC	COM	125581108	568	29000 SH	DEFINED	08	29000	
CIT GROUP INC	COM	125581108	25	1300 SH	PUT	DEFINED	08	1300
CIT GROUP INC	COM	125581108	126	6425 SH	DEFINED	17	6425	
CIT GROUP INC	COM	125581108	196	10000 SH	CALL	DEFINED	17	10000
CIT GROUP INC	COM	125581108	147	7500 SH	PUT	DEFINED	17	7500
CLECO CORP NEW	COM	12561W105	213	15228 SH	DEFINED	01	15228	
CLECO CORP NEW	COM	12561W105	212	15130 SH	OTHER	01	3720	
11410								
CLECO CORP NEW	COM	12561W105	1264	90318 SH	DEFINED	05	90318	
CMGI INC	COM	125750109	15	15466 SH	DEFINED	01	15466	
CMGI INC	COM	125750109	14	14456 SH	OTHER	01	14456	
CMGI INC	COM	125750109	6	5710 SH	DEFINED	08	5710	
CMS ENERGY CORP	COM	125896100	362	38313 SH	DEFINED	01	37550	
763								
CMS ENERGY CORP	COM	125896100	193	20476 SH	OTHER	01	4678	
15798								
CMS ENERGY CORP	COM	125896100	629	66650 SH	DEFINED	05	66650	
CMS ENERGY CORP	COM	125896100	374	39659 SH	DEFINED	08	39659	
CMS ENERGY CORP	COM	125896100	337	35700 SH	DEFINED	17	35700	
CPI CORP	COM	125902106	45	3100 SH	DEFINED	01	100	
3000								
CPI CORP	COM	125902106	515	35550 SH	DEFINED	05	35550	
CNF INC	COM	12612W104	136	4100 SH	DEFINED	01	4100	
CNF INC	COM	12612W104	16	470 SH	OTHER	01	300	
170								
CNF INC	COM	12612W104	3161	95108 SH	DEFINED	05	95108	
CNF INC	COM	12612W104	7	220 SH	DEFINED	08	220	
CNF INC	COM	12612W104	17	500 SH	CALL	DEFINED	17	500
CNOOC LTD	SPONSORED AD	126132109	4310	165439 SH	DEFINED		165439	
CNOOC LTD	SPONSORED AD	126132109	2	70 SH	OTHER	01	70	
CNOOC LTD	SPONSORED AD	126132109		10 SH	DEFINED	05	10	
CNOOC LTD	SPONSORED AD	126132109	6897	264765 SH	DEFINED	11	253639	
11126								
CSG SYS INTL INC	COM	126349109	186	13628 SH	DEFINED	01	13628	
CSG SYS INTL INC	COM	126349109	10324	756355 SH	DEFINED	05	756355	
CSG SYS INTL INC	COM	126349109	183	13400 SH	DEFINED	08	13400	
CSG SYS INTL INC	COM	126349109	154	11300 SH	DEFINED	17	11300	
CSX CORP	DBC	126408GA5	20938	25000000 PRN	DEFINED	17	25000000	
CSX CORP	COM	126408103	5144	181711 SH	DEFINED	01	159821	
21890								
CSX CORP	COM	126408103	2529	89348 SH	OTHER	01	61697	
27651								
CSX CORP	COM	126408103	16306	575990 SH	DEFINED	05	575990	
CSX CORP	COM	126408103	38	1338 SH	DEFINED	08	1338	
CT COMMUNICATIONS INC	COM NEW	126426402	359	31739 SH	OTHER	01		
11739 20000								
CTS CORP	COM	126501105	154	19822 SH	DEFINED	01	19822	
CTS CORP	COM	126501105	978	126175 SH	DEFINED	05	126175	
CTS CORP	COM	126501105	30	3900 SH	DEFINED	08	3900	
CTS CORP	COM	126501105	30	3900 SH	DEFINED	17	3900	
CUNO INC	COM	126583103	58	1765 SH	DEFINED	01	765	
900 100								
CUNO INC	COM	126583103	5	150 SH	OTHER	01		
150								
CUNO INC	COM	126583103	2096	63300 SH	DEFINED	05	63300	

CVS CORP 4900	COM	126650100	4004	160337	SH	DEFINED	01	155437
CVS CORP 23340	COM	126650100	1050	42066	SH	OTHER	01	18726
CVS CORP	COM	126650100	9647	386325	SH	DEFINED	05	386325
CVS CORP	COM	126650100	236	9466	SH	DEFINED	08	9466
CVS CORP	COM	126650100	12	500	SH	DEFINED	13	500
CABLEVISION SYS CORP 811	CL A NY CABL	12686C109	14	847	SH	DEFINED	01	36
CABLEVISION SYS CORP 689	CL A NY CABL	12686C109	105	6286	SH	OTHER	01	5597
CABLEVISION SYS CORP	CL A NY CABL	12686C109	27	1600	SH	DEFINED	05	1600
CABLEVISION SYS CORP	CL A NY CABL	12686C109	3743	223619	SH	DEFINED	08	223619
CABLEVISION SYS CORP	CL A NY CABL	12686C109	6875	410700	SH	CALL	DEFINED	410700
CABLEVISION SYS CORP	CL A NY CABL	12686C109	172	10300	SH	PUT	DEFINED	10300
CABLEVISION SYS CORP	CL A NY CABL	12686C109	33	2000	SH	DEFINED	17	2000
CABLEVISION SYS CORP	CL A NY CABL	12686C109	17	1000	SH	CALL	DEFINED	1000
CABLEVISION SYS CORP	CL A NY CABL	12686C109	33	2000	SH	PUT	DEFINED	2000
CABLE DESIGN TECHNOLOGIES CO 6900	COM	126924109	251	42520	SH	DEFINED	01	35620
CABLE DESIGN TECHNOLOGIES CO	COM	126924109	1076	182325	SH	DEFINED	05	182325
CABLE DESIGN TECHNOLOGIES CO	COM	126924109	14	2400	SH	DEFINED	08	2400
CABLE DESIGN TECHNOLOGIES CO	COM	126924109	14	2400	SH	DEFINED	17	2400
CABOT CORP	COM	127055101	312	11768	SH	DEFINED	01	11768
CABOT CORP 220	COM	127055101	11	420	SH	OTHER	01	200
CABOT CORP	COM	127055101	3144	118469	SH	DEFINED	05	118469
CABOT MICROELECTRONICS CORP	COM	12709P103	324	6870	SH	DEFINED	01	6870
CABOT MICROELECTRONICS CORP 1000	COM	12709P103	69	1456	SH	OTHER	01	456
CABOT MICROELECTRONICS CORP	COM	12709P103	2206	46731	SH	DEFINED	05	46731
CABOT MICROELECTRONICS CORP	COM	12709P103	1558	33000	SH	DEFINED	08	33000
CABOT MICROELECTRONICS CORP	COM	12709P103	1725	36550	SH	DEFINED	17	36550
CABOT OIL & GAS CORP 8355	COM	127097103	223	9000	SH	DEFINED	01	645
CABOT OIL & GAS CORP 395	COM	127097103	10	395	SH	OTHER	01	
CABOT OIL & GAS CORP	COM	127097103	3437	138700	SH	DEFINED	05	138700
CABOT OIL & GAS CORP	COM	127097103	136	5500	SH	DEFINED	17	5500
CACI INTL INC	CL A	127190304	278	7800	SH	DEFINED	01	7800
CACI INTL INC 6040	CL A	127190304	575	16140	SH	OTHER	01	10100
CACI INTL INC	CL A	127190304	4117	115525	SH	DEFINED	05	115525
CACI INTL INC	CL A	127190304	178	5000	SH	DEFINED	08	5000
CADENCE DESIGN SYSTEM INC 15900	COM	127387108	638	54152	SH	DEFINED	01	38252
CADENCE DESIGN SYSTEM INC	COM	127387108	40	3400	SH	OTHER	01	3400
CADENCE DESIGN SYSTEM INC	COM	127387108	16248	1378104	SH	DEFINED	05	1378104
CADENCE DESIGN SYSTEM INC	COM	127387108	820	69569	SH	DEFINED	08	69569
CADENCE DESIGN SYSTEM INC	COM	127387108	434	36800	SH	DEFINED	17	36800
CADMUS COMMUNICATIONS CORP	COM	127587103	4157	374194	SH	DEFINED	01	374194
CADMUS COMMUNICATIONS CORP 2932	COM	127587103	33	2932	SH	OTHER	01	
CAL DIVE INTL INC 4700	COM	127914109	350	14876	SH	DEFINED	01	10176
CAL DIVE INTL INC 150	COM	127914109	4	150	SH	OTHER	01	
CAL DIVE INTL INC	COM	127914109	11422	486043	SH	DEFINED	05	486043
CALIFORNIA MICRO DEVICES COR	COM	130439102	52	11500	SH	DEFINED	08	11500
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	381	15100	SH	DEFINED	08	15100
CALIPER TECHNOLOGIES CORP 250	COM	130876105	319	107681	SH	DEFINED	01	107431
CALIPER TECHNOLOGIES CORP 1400	COM	130876105	6	1860	SH	OTHER	01	460
CALIPER TECHNOLOGIES CORP	COM	130876105		50	SH	DEFINED	08	50
CALLAWAY GOLF CO 1700	COM	131193104	99	7500	SH	DEFINED	01	5800
CALLAWAY GOLF CO 3085	COM	131193104	65	4915	SH	OTHER	01	1830
CALLAWAY GOLF CO	COM	131193104	1934	145984	SH	DEFINED	05	145984
CALLAWAY GOLF CO	COM	131193104	93	7000	SH	DEFINED	08	7000
CALLAWAY GOLF CO	COM	131193104	80	6000	SH	DEFINED	17	6000
CALPINE CORP 3300	COM	131347106	109	33516	SH	DEFINED	01	30216
CALPINE CORP	COM	131347106	23	7180	SH	OTHER	01	7180
CALPINE CORP	COM	131347106	569	174650	SH	DEFINED	05	174650
CALPINE CORP	COM	131347106	351	107627	SH	DEFINED	08	107627
CALPINE CORP	COM	131347106	638	195800	SH	CALL	DEFINED	195800
CALPINE CORP	COM	131347106	822	252100	SH	PUT	DEFINED	252100
CALPINE CORP	COM	131347106	303	93000	SH	DEFINED	17	93000
CAMBIOR INC	COM	13201L103	14	10000	SH	OTHER	01	10000
CAMBREX CORP 100	COM	132011107	52	1725	SH	DEFINED	01	1625
CAMBREX CORP	COM	132011107	2939	97300	SH	DEFINED	05	97300
CAMBREX CORP	COM	132011107	4	120	SH	DEFINED	08	120

CAMPBELL SOUP CO 2286	COM	134429109	6747	287487	SH	DEFINED	01	285201	
CAMPBELL SOUP CO 36269	COM	134429109	1951	83108	SH	OTHER	01	46839	
CAMPBELL SOUP CO	COM	134429109	4496	191560	SH	DEFINED	05	191560	
CAMPBELL SOUP CO	COM	134429109	38	1621	SH	DEFINED	08	1621	
CAMPBELL SOUP CO	COM	134429109	89	3800	SH	DEFINED	17	3800	
CANADA LIFE FINL CORP	COM	135113108	169	6620	SH	DEFINED	01	6620	
CANADA LIFE FINL CORP 1966	COM	135113108	50	1966	SH	OTHER	01		
CANADIAN NATL RY CO	COM	136375102	137	3300	SH	OTHER		3300	
CANADIAN NATL RY CO	COM	136375102	515	12400	SH	DEFINED	01	12400	
CANADIAN NATL RY CO 2500	COM	136375102	116	2800	SH	OTHER	01	300	
CANADIAN NATL RY CO	COM	136375102	831	20000	SH	CALL	DEFINED	08	20000
CANADIAN NATL RY CO	COM	136375102	37	886	SH	DEFINED	13	886	
CAPITAL AUTOMOTIVE REIT 1250	COM SH BEN I	139733109	275	11620	SH	DEFINED	01	10370	
CAPITAL AUTOMOTIVE REIT 1850	COM SH BEN I	139733109	44	1850	SH	OTHER	01		
CAPITAL AUTOMOTIVE REIT	COM SH BEN I	139733109	2473	104350	SH	DEFINED	05	104350	
CAPITAL AUTOMOTIVE REIT	COM SH BEN I	139733109	47	2000	SH	DEFINED	08	2000	
CAPITAL BK CORP	COM	139793103	129	10000	SH	DEFINED	01	10000	
CAPITAL ONE FINL CORP	COM	14040H105	1818	61173	SH	DEFINED	01	61173	
CAPITAL ONE FINL CORP 37666	COM	14040H105	2606	87695	SH	OTHER	01	50029	
CAPITAL ONE FINL CORP	COM	14040H105	3114	104770	SH	DEFINED	05	104770	
CAPITAL ONE FINL CORP	COM	14040H105	2816	94747	SH	DEFINED	08	94747	
CAPITAL ONE FINL CORP	COM	14040H105	5043	169700	SH	CALL	DEFINED	08	169700
CAPITAL ONE FINL CORP	COM	14040H105	2342	78800	SH	PUT	DEFINED	08	78800
CAPITAL ONE FINL CORP	COM	14040H105	2103	70750	SH	DEFINED	17	70750	
CAPITAL ONE FINL CORP	COM	14040H105	4785	161000	SH	CALL	DEFINED	17	161000
CAPITAL ONE FINL CORP	COM	14040H105	2794	94000	SH	PUT	DEFINED	17	94000
CAPITAL TRUST INC MD	COM	14052H100	21002	3962688	SH	DEFINED		3962688	
CAPITAL TRUST INC MD 734	COM	14052H100	4	734	SH	OTHER	01		
CAPSTONE TURBINE CORP	COM	14067D102	1	855	SH	DEFINED	01	855	
CAPSTONE TURBINE CORP	COM	14067D102		378	SH	OTHER	01	378	
CAPSTONE TURBINE CORP 17400	COM	14067D102	16	17400	SH	OTHER	17		
CAPTARIS INC 20400	COM	14071N104	68	28146	SH	DEFINED	01	7746	
CAPTARIS INC 600	COM	14071N104	1	600	SH	OTHER	01		
CAPTARIS INC	COM	14071N104	404	168325	SH	DEFINED	05	168325	
CARBO CERAMICS INC 5300	COM	140781105	229	6800	SH	DEFINED	01	1500	
CARBO CERAMICS INC 50	COM	140781105	2	50	SH	OTHER	01		
CARBO CERAMICS INC	COM	140781105	2287	67850	SH	DEFINED	05	67850	
CARAUSTAR INDS INC 1900	COM	140909102	4237	446905	SH	DEFINED	01	445005	
CARAUSTAR INDS INC	COM	140909102	1035	109125	SH	DEFINED	05	109125	
CARDINAL HEALTH INC 10382	COM	14149Y108	13133	221883	SH	DEFINED	01	211501	
CARDINAL HEALTH INC 41132	COM	14149Y108	6246	105528	SH	OTHER	01	64396	
CARDINAL HEALTH INC	COM	14149Y108	19190	324216	SH	DEFINED	05	324216	
CARDINAL HEALTH INC	COM	14149Y108	15117	255405	SH	DEFINED	08	255405	
CARDINAL HEALTH INC	COM	14149Y108	2960	50000	SH	CALL	DEFINED	08	50000
CARDINAL HEALTH INC	COM	14149Y108	15981	270000	SH	PUT	DEFINED	08	270000
CARDINAL HEALTH INC	COM	14149Y108	178	3000	SH	DEFINED	13	3000	
CARDINAL HEALTH INC	COM	14149Y108	2729	46100	SH	PUT	DEFINED	17	46100
CAREER EDUCATION CORP 1467	COM	141665109	577	14434	SH	DEFINED	01	14434	
CAREER EDUCATION CORP	COM	141665109	71	1767	SH	OTHER	01	300	
CAREER EDUCATION CORP	COM	141665109	17739	443477	SH	DEFINED	05	443477	
CAREER EDUCATION CORP	COM	141665109	156	3900	SH	DEFINED	08	3900	
CAREMARK RX INC	COM	141705103	294	18100	SH	DEFINED	01	18100	
CAREMARK RX INC 260	COM	141705103	1155	71104	SH	OTHER	01	70844	
CAREMARK RX INC	COM	141705103	28	1700	SH	DEFINED	05	1700	
CAREMARK RX INC	COM	141705103	4554	280222	SH	DEFINED	08	280222	
CAREMARK RX INC	COM	141705103	122	7500	SH	DEFINED	17	7500	
CARLISLE COS INC	COM	142339100	83	2000	SH	DEFINED	01	2000	
CARLISLE COS INC 100	COM	142339100	1171	28300	SH	OTHER	01	28200	
CARLISLE COS INC	COM	142339100	2430	58721	SH	DEFINED	05	58721	
CARMAX INC	COM	143130102	6501	363563	SH	DEFINED	05	363563	
CARMAX INC	COM	143130102	195	10915	SH	DEFINED	08	10915	
CARNIVAL CORP	DBC	143658AN2	210	200000	PRN	DEFINED	01	200000	
CARNIVAL CORP	DBC	143658AN2	1770	1690000	PRN	DEFINED	08	1690000	
CARNIVAL CORP	NOTE	143658AS1	4918	8497000	PRN	DEFINED	08	8497000	
CARNIVAL CORP	NOTE	143658AS1	14469	25000000	PRN	DEFINED	17	25000000	
CARNIVAL CORP	COM	143658102	5186	207870	SH	DEFINED	01	191905	

15965									
CARNIVAL CORP 117086	COM	143658102	7175	287565	SH	OTHER	01		170479
CARNIVAL CORP	COM	143658102	50	2000	SH	PUT	DEFINED	01	2000
CARNIVAL CORP	COM	143658102	19574	784546	SH	DEFINED	05		784546
CARNIVAL CORP	COM	143658102	694	27800	SH	DEFINED	08		27800
CARNIVAL CORP	COM	143658102	2495	100000	SH	CALL	DEFINED	08	100000
CARNIVAL CORP	COM	143658102	1153	46200	SH	PUT	DEFINED	08	46200
CARNIVAL CORP	COM	143658102	12	500	SH	OTHER	13		500
CARNIVAL CORP	COM	143658102	694	27800	SH	DEFINED	17		27800
CARPENTER TECHNOLOGY CORP	COM	144285103	60	4800	SH	DEFINED	01		4800
CARPENTER TECHNOLOGY CORP 15000	COM	144285103	187	15000	SH	OTHER	01		
CARPENTER TECHNOLOGY CORP	COM	144285103	534	42901	SH	DEFINED	05		42901
CARPENTER TECHNOLOGY CORP	COM	144285103	30	2400	SH	DEFINED	08		2400
CARPENTER TECHNOLOGY CORP	COM	144285103	30	2400	SH	DEFINED	17		2400
CARRAMERICA RLTY CORP	COM	144418100	81	3233	SH	DEFINED	01		3233
CARRAMERICA RLTY CORP	COM	144418100	50	2000	SH	OTHER	01		2000
CARRAMERICA RLTY CORP	COM	144418100	336	13400	SH	DEFINED	05		13400
CARREKER CORP	COM	144433109	32	7100	SH	DEFINED	01		7100
CARREKER CORP 4609	COM	144433109	21	4609	SH	OTHER	01		
CARREKER CORP	COM	144433109	398	87750	SH	DEFINED	05		87750
CARRIZO OIL & CO INC	COM	144577103	184	35000	SH	DEFINED	01		35000
CASCADE CORP	COM	147195101	399	25000	SH	OTHER	01		25000
CASCADE NAT GAS CORP 150	COM	147339105	80	3991	SH	DEFINED	01		3841
CASCADE NAT GAS CORP 3583	COM	147339105	624	31190	SH	OTHER	01		27607
CASCADE NAT GAS CORP	COM	147339105	952	47609	SH	DEFINED	05		47609
CASEYS GEN STORES INC 20800	COM	147528103	415	33957	SH	DEFINED	01		13157
CASEYS GEN STORES INC	COM	147528103	2792	228675	SH	DEFINED	05		228675
CASH AMER INTL INC 6800	COM	14754D100	65	6800	SH	DEFINED	01		
CASH AMER INTL INC 90	COM	14754D100	1	90	SH	OTHER	01		
CASH AMER INTL INC	COM	14754D100	972	102100	SH	DEFINED	05		102100
CASS INFORMATION SYS INC 37275	COM	14808P109	917	37275	SH	OTHER	01		
CASTLE A M & CO	COM	148411101	256	56250	SH	DEFINED	05		56250
CASTLE A M & CO	COM	148411101	2	400	SH	DEFINED	08		400
CASTLE A M & CO	COM	148411101	2	400	SH	DEFINED	17		400
CATALINA LTG INC	COM NEW	148865207	119	12560	SH	DEFINED	01		12560
CATALINA MARKETING CORP 895	COM	148867104	418	22604	SH	DEFINED	01		21709
CATALINA MARKETING CORP	COM	148867104	6724	363467	SH	DEFINED	05		363467
CATALINA MARKETING CORP	COM	148867104	266	14400	SH	DEFINED	08		14400
CATALINA MARKETING CORP	COM	148867104	224	12100	SH	DEFINED	17		12100
CATAPULT COMMUNICATIONS CORP 4800	COM	149016107	64	5316	SH	DEFINED	01		516
CATAPULT COMMUNICATIONS CORP 120	COM	149016107	1	120	SH	OTHER	01		
CATAPULT COMMUNICATIONS CORP	COM	149016107	701	58675	SH	DEFINED	05		58675
CATAPULT COMMUNICATIONS CORP	COM	149016107	14	1200	SH	DEFINED	08		1200
CATAPULT COMMUNICATIONS CORP	COM	149016107	14	1200	SH	DEFINED	17		1200
CATELLUS DEV CORP 22078	COM	149111106	438	22078	SH	DEFINED	01		
CATELLUS DEV CORP 96 5922	COM	149111106	561	28286	SH	OTHER	01		22268
CATELLUS DEV CORP	COM	149111106	10	500	SH	DEFINED	08		500
CATERPILLAR INC DEL 35807	COM	149123101	39200	857392	SH	DEFINED	01		821585
CATERPILLAR INC DEL 164298	COM	149123101	11364	248546	SH	OTHER	01		84248
CATERPILLAR INC DEL	COM	149123101	7796	170510	SH	DEFINED	05		170510
CATERPILLAR INC DEL	COM	149123101	345	7543	SH	DEFINED	08		7543
CATERPILLAR INC DEL	COM	149123101	914	20000	SH	CALL	DEFINED	08	20000
CATERPILLAR INC DEL	COM	149123101	914	20000	SH	PUT	DEFINED	08	20000
CATERPILLAR INC DEL	COM	149123101	448	9800	SH	DEFINED	13		9800
CATO CORP NEW 9500	CL A	149205106	1205	55795	SH	DEFINED	01		46295
CATO CORP NEW 90	CL A	149205106	2	90	SH	OTHER	01		
CATO CORP NEW	CL A	149205106	21196	981766	SH	DEFINED	05		981766
CEDAR FAIR L P	DEPOSITRY UN	150185106	25625	1085785	SH	DEFINED	01		1085785
CEDAR FAIR L P 2350	DEPOSITRY UN	150185106	428	18150	SH	OTHER	01		15800
CELL THERAPEUTICS INC	COM	150934107	109	15000	SH	OTHER	01		15000
CELL THERAPEUTICS INC	COM	150934107	82	11300	SH	DEFINED	08		11300
CELESTICA INC	SUB VTG SHS	15101Q108	65	4605	SH	DEFINED	01		4605
CELESTICA INC 635	SUB VTG SHS	15101Q108	12	885	SH	OTHER	01		250
CELESTICA INC	SUB VTG SHS	15101Q108	1631	115700	SH	DEFINED	05		115700
CELESTICA INC	SUB VTG SHS	15101Q108	1815	128700	SH	DEFINED	08		128700

CELESTICA INC	SUB VTG SHS	15101Q108	635	45000	SH	CALL	DEFINED	08	45000
CELESTICA INC	SUB VTG SHS	15101Q108	740	52500	SH	PUT	DEFINED	08	52500
CELL PATHWAYS INC NEW	COM	15114R101	8	20000	SH		DEFINED	01	20000
CELL PATHWAYS INC NEW	COM	15114R101	18	44990	SH		OTHER	01	44990
CEMEX S A	SPON ADR 5 O	151290889	3316	154161	SH		OTHER		154161
CEMEX S A	SPON ADR 5 O	151290889	9	412	SH		DEFINED	01	412
CEMEX S A	SPON ADR 5 O	151290889	10	470	SH		OTHER	01	55
415									
CEMEX S A	SPON ADR 5 O	151290889	12	550	SH		DEFINED	13	550
CENDANT CORP	DBCV	151313AH6	14794	15000000	PRN		DEFINED	17	15000000
CENDANT CORP	DBCV	3.875% 151313AN3	17775	18000000	PRN		DEFINED	01	18000000
CENDANT CORP	COM	151313103	870	83011	SH		DEFINED	01	83011
CENDANT CORP	COM	151313103	469	44787	SH		OTHER	01	20075
24712									
CENDANT CORP	COM	151313103	5100	486630	SH		DEFINED	05	486630
CENDANT CORP	COM	151313103	1989	189825	SH		DEFINED	08	189825
CENDANT CORP	COM	151313103	581	55400	SH	CALL	DEFINED	08	55400
CENDANT CORP	COM	151313103	587	56000	SH	PUT	DEFINED	08	56000
CENDANT CORP	COM	151313103	1570	149800	SH		DEFINED	17	149800
CENDANT CORP	COM	151313103	3616	345000	SH	CALL	DEFINED	17	345000
CENDANT CORP	COM	151313103	3516	335500	SH	PUT	DEFINED	17	335500
CENTENE CORP DEL	COM	15135B101	186	5542	SH		DEFINED	01	5084
458									
CENTENE CORP DEL	COM	15135B101	4592	136706	SH		DEFINED	05	136706
CENTER TR INC	COM	151845104	2602	333597	SH		DEFINED	17	333597
CENTERPOINT ENERGY INC	COM	15189T107	132	15472	SH		DEFINED	01	15472
CENTERPOINT ENERGY INC	COM	15189T107	1209	142275	SH		DEFINED	05	142275
CENTERPOINT ENERGY INC	COM	15189T107	274	32290	SH		DEFINED	08	32290
CENTERPOINT ENERGY INC	COM	15189T107	241	28400	SH		DEFINED	17	28400
CENTEX CORP	COM	152312104	2031	40451	SH		DEFINED	01	40451
CENTEX CORP	COM	152312104	810	16144	SH		OTHER	01	12269
3875									
CENTEX CORP	COM	152312104	1454	28970	SH		DEFINED	05	28970
CENTEX CORP	COM	152312104	60	1200	SH		DEFINED	17	1200
CENTILLIUM COMMUNICATIONS IN	COM	152319109	92	40891	SH		DEFINED	08	40891
CENTRAL PKG CORP	COM	154785109	20	1070	SH		DEFINED	01	1070
CENTRAL PKG CORP	COM	154785109	2	120	SH		OTHER	01	
120									
CENTRAL PKG CORP	COM	154785109	2527	133975	SH		DEFINED	05	133975
CENTRAL VT PUB SVC CORP	COM	155771108	128	7000	SH		DEFINED	01	2600
4400									
CENTRAL VT PUB SVC CORP	COM	155771108	4	200	SH		OTHER	01	
200									
CENTRAL VT PUB SVC CORP	COM	155771108	941	51450	SH		DEFINED	05	51450
CENTRAL VA BANKSHARES INC	COM	155792104	4	226	SH		DEFINED	01	226
CENTRAL VA BANKSHARES INC	COM	155792104	247	15795	SH		OTHER	01	12600
3195									
CENTURY ALUM CO	COM	156431108	3	340	SH		OTHER	01	340
CENTURY ALUM CO	COM	156431108	570	76965	SH		DEFINED	05	76965
CENTURY ALUM CO	COM	156431108	11	1534	SH		DEFINED	08	1534
CENTURY ALUM CO	COM	156431108	11	1534	SH		DEFINED	17	1534
CENTURYTEL INC	COM	156700106	4643	158020	SH		OTHER		158020
CENTURYTEL INC	COM	156700106	1566	53299	SH		DEFINED	01	7677
45622									
CENTURYTEL INC	COM	156700106	967	32897	SH		OTHER	01	28102
4795									
CENTURYTEL INC	COM	156700106	1966	66925	SH		DEFINED	05	66925
CENTURYTEL INC	COM	156700106	10	329	SH		DEFINED	08	329
CEPHALON INC	NOTE	2.500% 156708AE9	1917	2075000	PRN		DEFINED	08	2075000
CEPHALON INC	COM	156708109	512	10527	SH		DEFINED	01	4702
5825									
CEPHALON INC	COM	156708109	12	246	SH		OTHER	01	
246									
CEPHALON INC	COM	156708109	13747	282459	SH		DEFINED	05	282459
CEPHALON INC	COM	156708109	3348	68800	SH	CALL	DEFINED	08	68800
CEPHALON INC	COM	156708109	2920	60000	SH	PUT	DEFINED	08	60000
CERIDIAN CORP NEW	COM	156779100	8	550	SH		DEFINED	01	
550									
CERIDIAN CORP NEW	COM	156779100	387	26861	SH		OTHER	01	550
261 26050									
CERIDIAN CORP NEW	COM	156779100	4125	286094	SH		DEFINED	05	286094
CERIDIAN CORP NEW	COM	156779100	100	6964	SH		DEFINED	08	6964
CERNER CORP	COM	156782104	387	12371	SH		DEFINED	01	4571
7800									
CERNER CORP	COM	156782104	206	6600	SH		OTHER	01	
6600									
CERNER CORP	COM	156782104	4542	145300	SH		DEFINED	05	145300
CERNER CORP	COM	156782104	221	7064	SH		DEFINED	08	7064
CERTEGY INC	COM	156880106	4886	199008	SH		DEFINED	01	61
198947									
CERTEGY INC	COM	156880106	5524	225028	SH		OTHER	01	171071
30125 23832									
CERTEGY INC	COM	156880106	3141	127926	SH		DEFINED	05	127926
CERTEGY INC	COM	156880106	66	2700	SH		DEFINED	08	2700
CERTEGY INC	COM	156880106	37	1500	SH		DEFINED	13	1500

CHAD THERAPEUTICS INC	COM		157228107	63	28800	SH	DEFINED	01	28800
CHAMPION ENTERPRISES INC 36500	COM		158496109	129	45100	SH	DEFINED	01	8600
CHAMPION ENTERPRISES INC	COM		158496109	677	237575	SH	DEFINED	05	237575
CHAMPION ENTERPRISES INC	COM		158496109	16	5500	SH	DEFINED	08	5500
CHAMPION ENTERPRISES INC	COM		158496109	16	5500	SH	DEFINED	17	5500
CHARLES RIV LABS INTL INC	COM		159864107	81	2100	SH	DEFINED	01	2100
CHARLES RIV LABS INTL INC 150	COM		159864107	6	150	SH	OTHER	01	
CHARLES RIV LABS INTL INC	COM		159864107	3354	87165	SH	DEFINED	05	87165
CHARLES RIV LABS INTL INC	COM		159864107	73	1900	SH	DEFINED	08	1900
CHARTER ONE FINL INC	COM		160903100	1271	44240	SH	OTHER		44240
CHARTER ONE FINL INC 22237	COM		160903100	3809	132563	SH	DEFINED	01	110326
CHARTER ONE FINL INC 6628	COM		160903100	705	24552	SH	OTHER	01	17924
CHARTER ONE FINL INC 341466	COM		160903100	22632	787746	SH	DEFINED	05	446280
CHARTER ONE FINL INC 393534	COM		160903100	21117	735000	SH	OTHER	05	341466
CHARTER ONE FINL INC	COM		160903100	110	3834	SH	DEFINED	08	3834
CHARLOTTE RUSSE HLDG INC	COM		161048103	154	14500	SH	DEFINED	08	14500
CHARTER COMMUNICATIONS INC D	NOTE	4.750%	16117MAC1	518	2900000	PRN	DEFINED	08	2900000
CHARTER COMMUNICATIONS INC D	CL A		16117M107	53	45070	SH	DEFINED	01	45070
CHARTER COMMUNICATIONS INC D 17144	CL A		16117M107	86	72829	SH	OTHER	01	55685
CHARTER COMMUNICATIONS INC D	CL A		16117M107	1078	913769	SH	DEFINED	05	913769
CHARTER COMMUNICATIONS INC D	CL A		16117M107	4	3600	SH	DEFINED	08	3600
CHECKERS DRIVE-IN RESTAURANT	COM NEW		162809305	91	14500	SH	DEFINED	01	14500
CHECKFREE CORP NEW	COM		162813109	74698	4668315	SH	DEFINED		4668315
CHECKFREE CORP NEW	COM		162813109	93	5819	SH	DEFINED	01	5819
CHECKFREE CORP NEW 440	COM		162813109	34	2100	SH	OTHER	01	1660
CHECKFREE CORP NEW	COM		162813109	2422	151342	SH	DEFINED	05	151342
CHECKFREE CORP NEW	COM		162813109	80005	5000000	SH	DEFINED	15	5000000
CHECKPOINT SYS INC 9000	COM		162825103	128	12400	SH	DEFINED	01	3400
CHECKPOINT SYS INC 200	COM		162825103	2	200	SH	OTHER	01	
CHECKPOINT SYS INC	COM		162825103	1463	141475	SH	DEFINED	05	141475
CHEESECAKE FACTORY INC 650	COM		163072101	284	7854	SH	DEFINED	01	7204
CHEESECAKE FACTORY INC 190	COM		163072101	92	2540	SH	OTHER	01	2350
CHEESECAKE FACTORY INC	COM		163072101	4665	129033	SH	DEFINED	05	129033
CHEESECAKE FACTORY INC	COM		163072101	80	2200	SH	DEFINED	08	2200
CHEESECAKE FACTORY INC	COM		163072101	5061	140000	SH	CALL	DEFINED	140000
CHELSEA PPTY GROUP INC	COM		163421100	27	800	SH	DEFINED	01	800
CHELSEA PPTY GROUP INC	COM		163421100	32837	985800	SH	DEFINED	08	985800
CHEMED CORP 1700	COM		163596109	60	1700	SH	DEFINED	01	
CHEMED CORP 190	COM		163596109	7	190	SH	OTHER	01	
CHEMED CORP	COM		163596109	1397	39525	SH	DEFINED	05	39525
CHEMED CORP	COM		163596109	64	1800	SH	DEFINED	17	1800
CHEROKEE INC DEL NEW	COM		16444H102	157	10779	SH	DEFINED	01	10779
CHESAPEAKE CORP	COM		165159104	832	46596	SH	DEFINED	01	46596
CHESAPEAKE CORP 13200	COM		165159104	1166	65316	SH	OTHER	01	52116
CHESAPEAKE CORP	COM		165159104	1219	68275	SH	DEFINED	05	68275
CHESAPEAKE CORP	COM		165159104	81	4550	SH	DEFINED	17	4550
CHESAPEAKE ENERGY CORP	COM		165167107	32	4126	SH	DEFINED	01	4126
CHESAPEAKE ENERGY CORP	COM		165167107	6	829	SH	DEFINED	08	829
CHESAPEAKE ENERGY CORP	COM		165167107	81	10500	SH	DEFINED	17	10500
CHEVRONTEXACO CORP	COM		166764100	3679	55339	SH	OTHER		55339
CHEVRONTEXACO CORP 120303	COM		166764100	244958	3684693	SH	DEFINED	01	3564390
CHEVRONTEXACO CORP 630223	COM		166764100	102258	1538171	SH	OTHER	01	907948
CHEVRONTEXACO CORP 501817	COM		166764100	50782	763870	SH	DEFINED	05	262053
CHEVRONTEXACO CORP 48183	COM		166764100	36564	550000	SH	OTHER	05	501817
CHEVRONTEXACO CORP	COM		166764100	3703	55694	SH	DEFINED	08	55694
CHEVRONTEXACO CORP	COM		166764100	6316	95000	SH	CALL	DEFINED	95000
CHEVRONTEXACO CORP	COM		166764100	1662	25000	SH	PUT	DEFINED	25000
CHEVRONTEXACO CORP 300	COM		166764100	323	4860	SH	DEFINED	13	4560
CHEVRONTEXACO CORP	COM		166764100	873	13125	SH	DEFINED	17	13125
CHICAGO MERCANTILE HLDGS INC	CL A		167760107	188	4300	SH	DEFINED	05	4300
CHICAGO MERCANTILE HLDGS INC	CL A		167760107	4113	94200	SH	DEFINED	11	94200
CHICOS FAS INC 13850	COM		168615102	377	19939	SH	DEFINED	01	6089
CHICOS FAS INC 1108	COM		168615102	21	1108	SH	OTHER	01	



CHICOS FAS INC	COM	168615102	6443	340700	SH	DEFINED 05	340700
CHICOS FAS INC	COM	168615102	3	165	SH	DEFINED 08	165
CHILDRENS PL RETAIL STORES I 8131	COM	168905107	146	13746	SH	DEFINED 01	5615
CHILDRENS PL RETAIL STORES I	COM	168905107	1209	113629	SH	DEFINED 05	113629
CHILDRENS PL RETAIL STORES I	COM	168905107	72	6800	SH	DEFINED 08	6800
CHILDRENS PL RETAIL STORES I	COM	168905107	72	6800	SH	DEFINED 17	6800
CHINA MOBILE HONG KONG LTD	SPONSORED AD	16941M109	292	24167	SH	DEFINED	24167
CHINA MOBILE HONG KONG LTD	SPONSORED AD	16941M109	12	1000	SH	OTHER 01	1000
CHIRON CORP	NOTE	170040AE9	163	285000	PRN	DEFINED 08	285000
CHIRON CORP	COM	170040109	523	13914	SH	DEFINED 01	13914
CHIRON CORP	COM	170040109	242	6434	SH	OTHER 01	2179
4255							
CHIRON CORP	COM	170040109	3306	87920	SH	DEFINED 05	87920
CHIRON CORP	COM	170040109	188	5000	SH	DEFINED 08	5000
CHIRON CORP	COM	170040109	940	25000	SH	CALL DEFINED 08	25000
CHITTENDEN CORP	COM	170228100	65	2537	SH	DEFINED 01	2537
CHITTENDEN CORP	COM	170228100	2	65	SH	OTHER 01	20
45							
CHITTENDEN CORP	COM	170228100	3031	118950	SH	DEFINED 05	118950
CHOICEPOINT INC	COM	170388102	1339	33896	SH	DEFINED 01	
33896							
CHOICEPOINT INC	COM	170388102	6526	165255	SH	OTHER 01	65332
28046 71877							
CHOICEPOINT INC	COM	170388102	6457	163519	SH	DEFINED 05	163519
CHOICEPOINT INC	COM	170388102	81	2050	SH	DEFINED 08	2050
CHOICEPOINT INC	COM	170388102	8	200	SH	DEFINED 17	200
CHRISTOPHER & BANKS CORP	COM	171046105	306	14732	SH	DEFINED 01	6844
7888							
CHRISTOPHER & BANKS CORP	COM	171046105	60	2900	SH	OTHER 01	
2900							
CHRISTOPHER & BANKS CORP	COM	171046105	2347	113099	SH	DEFINED 05	113099
CHUBB CORP	COM	171232101	15287	292851	SH	DEFINED 01	272323
20528							
CHUBB CORP	COM	171232101	7330	140414	SH	OTHER 01	91199
49215							
CHUBB CORP	COM	171232101	7721	147905	SH	DEFINED 05	147905
CHUBB CORP	COM	171232101	7341	140637	SH	DEFINED 08	140637
CHUBB CORP	CORP UNIT %	171232309	4790	200000	SH	DEFINED 17	200000
CHURCH & DWIGHT INC	COM	171340102	145	4780	SH	DEFINED 01	4780
CHURCH & DWIGHT INC	COM	171340102	402	13200	SH	OTHER 01	10800
2400							
CHURCH & DWIGHT INC	COM	171340102	4816	158268	SH	DEFINED 05	158268
CHURCH & DWIGHT INC	COM	171340102	52	1700	SH	DEFINED 08	1700
CIBER INC	COM	17163B102	124	24086	SH	DEFINED 01	6340
17746							
CIBER INC	COM	17163B102	7	1361	SH	OTHER 01	
1361							
CIBER INC	COM	17163B102	1388	269439	SH	DEFINED 05	269439
CIBER INC	COM	17163B102	15	3000	SH	DEFINED 08	3000
CIBER INC	COM	17163B102	15	3000	SH	DEFINED 17	3000
CIENA CORP	NOTE 3.750%	171779AA9	5560	8000000	PRN	DEFINED 08	8000000
CIENA CORP	NOTE 3.750%	171779AA9	1390	2000000	PRN	DEFINED 17	2000000
CIENA CORP	COM	171779101	569	110761	SH	DEFINED 01	97204
13557							
CIENA CORP	COM	171779101	210	40816	SH	OTHER 01	28113
12703							
CIENA CORP	COM	171779101	999	194450	SH	DEFINED 05	194450
CIENA CORP	COM	171779101	888	172694	SH	DEFINED 08	172694
CIENA CORP	COM	171779101	764	148675	SH	DEFINED 17	148675
CIENA CORP	COM	171779101	90	17427	SH	OTHER 17	
17427							
CIMA LABS INC	COM	171796105	106	4400	SH	DEFINED 01	1000
3400							
CIMA LABS INC	COM	171796105	1423	58825	SH	DEFINED 05	58825
CIMAREX ENERGY CO	COM	171798101	3004	167801	SH	DEFINED 05	167801
CINCINNATI FINL CORP	COM	172062101	554	14743	SH	DEFINED 01	14443
300							
CINCINNATI FINL CORP	COM	172062101	224	5961	SH	OTHER 01	5391
570							
CINCINNATI FINL CORP	COM	172062101	3012	80225	SH	DEFINED 05	80225
CINCINNATI FINL CORP	COM	172062101	52	1389	SH	DEFINED 08	1389
CINERGY CORP	COM	172474108	7780	230730	SH	DEFINED 01	223280
7450							
CINERGY CORP	COM	172474108	1903	56449	SH	OTHER 01	38257
18192							
CINERGY CORP	COM	172474108	2665	79020	SH	DEFINED 05	79020
CINERGY CORP	COM	172474108	60	1773	SH	DEFINED 08	1773
CINERGY CORP	COM	172474108	19635	582300	SH	OTHER 17	
582300							
CIRCUIT CITY STORE INC	COM	172737108	510	68792	SH	DEFINED 01	68692
100							
CIRCUIT CITY STORE INC	COM	172737108	386	52087	SH	OTHER 01	47185
4902							
CIRCUIT CITY STORE INC	COM	172737108	5129	691285	SH	DEFINED 05	691285

CIRCUIT CITY STORE INC	COM	172737108	1197	161351	SH	DEFINED	08	161351	
CIRCUIT CITY STORE INC	COM	172737108	979	132000	SH	DEFINED	17	132000	
CISCO SYS INC	COM	17275R102	831	63397	SH	DEFINED		63397	
CISCO SYS INC	COM	17275R102	1590	121375	SH	OTHER		121375	
CISCO SYS INC 690172	COM	17275R102	144814	11054504	SH	DEFINED	01	10364332	
CISCO SYS INC 1651884	COM	17275R102	59856	4569166	SH	OTHER	01	2917282	
CISCO SYS INC	COM	17275R102	21746	1660000	SH	CALL	DEFINED	01	1660000
CISCO SYS INC	COM	17275R102	917	70000	SH	PUT	DEFINED	01	70000
CISCO SYS INC 2487000	COM	17275R102	59804	4565200	SH	DEFINED	05	2078200	
CISCO SYS INC	COM	17275R102	32580	2487000	SH	OTHER	05	2487000	
CISCO SYS INC	COM	17275R102	9509	725871	SH	DEFINED	08	725871	
CISCO SYS INC	COM	17275R102	19248	1469300	SH	CALL	DEFINED	08	1469300
CISCO SYS INC	COM	17275R102	19811	1512300	SH	PUT	DEFINED	08	1512300
CISCO SYS INC 2305679	COM	17275R102	470582	35922257	SH	DEFINED	11	33616578	
CISCO SYS INC	COM	17275R102	201	15320	SH	DEFINED	13	15320	
CISCO SYS INC	COM	17275R102	42	3200	SH	OTHER	13	3200	
CISCO SYS INC	COM	17275R102	199	15200	SH	DEFINED	17	15200	
CISCO SYS INC	COM	17275R102	5240	400000	SH	CALL	DEFINED	17	400000
CISCO SYS INC	COM	17275R102	6681	510000	SH	PUT	DEFINED	17	510000
CIRRUS LOGIC INC	COM	172755100	62	21646	SH	DEFINED	01	21646	
CIRRUS LOGIC INC	COM	172755100	462	160274	SH	DEFINED	05	160274	
CIRRUS LOGIC INC	COM	172755100	122	42384	SH	DEFINED	08	42384	
CIRRUS LOGIC INC	COM	172755100	105	36469	SH	DEFINED	17	36469	
CINTAS CORP	COM	172908105	699	15276	SH	DEFINED	01	15276	
CINTAS CORP 4873	COM	172908105	499	10908	SH	OTHER	01	6035	
CINTAS CORP	COM	172908105	4244	92770	SH	DEFINED	05	92770	
CITIGROUP INC	COM	172967101	8	237	SH	DEFINED		237	
CITIGROUP INC	COM	172967101	4077	115866	SH	OTHER		115866	
CITIGROUP INC 495196	COM	172967101	784187	22284381	SH	DEFINED	01	21789185	
CITIGROUP INC 1518416	COM	172967101	142423	4047266	SH	OTHER	01	2528850	
CITIGROUP INC 1819666	COM	172967101	150322	4271737	SH	DEFINED	05	2452071	
CITIGROUP INC	COM	172967101	64034	1819666	SH	OTHER	05	1819666	
CITIGROUP INC	COM	172967101	22022	625793	SH	DEFINED	08	625793	
CITIGROUP INC 808479	COM	172967101	349660	9936345	SH	DEFINED	11	9127866	
CITIGROUP INC 700	COM	172967101	648	18425	SH	DEFINED	13	17725	
CITIGROUP INC 550	COM	172967101	19	550	SH	OTHER	13		
CITIZENS COMMUNICATIONS CO 4601 106971	COM	17453B101	3700	350672	SH	DEFINED	01	239100	
CITIZENS COMMUNICATIONS CO 53417	COM	17453B101	564	53417	SH	OTHER	01		
CITIZENS COMMUNICATIONS CO	COM	17453B101	2530	239818	SH	DEFINED	05	239818	
CITIZENS COMMUNICATIONS CO	COM	17453B101	1504	142595	SH	DEFINED	08	142595	
CITRIX SYS INC 90542000	SDCV	177376AB6	38254	90542000	PRN	OTHER	17		
CITRIX SYS INC 725	COM	177376100	2577	209136	SH	DEFINED	01	208411	
CITRIX SYS INC 6573	COM	177376100	120	9714	SH	OTHER	01	3141	
CITRIX SYS INC	COM	177376100	12594	1022260	SH	DEFINED	05	1022260	
CITRIX SYS INC	COM	177376100	289	23465	SH	DEFINED	08	23465	
CITRIX SYS INC	COM	177376100	678	55000	SH	CALL	DEFINED	08	55000
CITRIX SYS INC	COM	177376100	345	28000	SH	DEFINED	17	28000	
CITY NATL CORP 1550	COM	178566105	1157	26301	SH	DEFINED	01	24751	
CITY NATL CORP	COM	178566105	25263	574285	SH	DEFINED	05	574285	
CITY NATL CORP	COM	178566105	35	800	SH	DEFINED	08	800	
CITY NATL CORP	COM	178566105	209	4750	SH	DEFINED	17	4750	
CLAIRES STORES INC	COM	179584107	129	5840	SH	DEFINED	01	5840	
CLAIRES STORES INC 200	COM	179584107	26	1200	SH	OTHER	01	1000	
CLAIRES STORES INC	COM	179584107	2067	93657	SH	DEFINED	05	93657	
CLARCOR INC	COM	179895107	244	7564	SH	DEFINED	01	7564	
CLARCOR INC 6690	COM	179895107	295	9145	SH	OTHER	01	2455	
CLARCOR INC	COM	179895107	3447	106821	SH	DEFINED	05	106821	
CLARK / BARDES INC	COM	180668105	19	1000	SH	DEFINED	01	1000	
CLARK / BARDES INC	COM	180668105	263	13650	SH	OTHER	01	13650	
CLAYTON HOMES INC	COM	184190106	886	72711	SH	DEFINED	01	72711	
CLAYTON HOMES INC 445	COM	184190106	30	2445	SH	OTHER	01	2000	
CLAYTON HOMES INC	COM	184190106	3180	261087	SH	DEFINED	05	261087	
CLEAR CHANNEL COMMUNICATIONS	NOTE	2.625% 184502AB8	1638	1650000	PRN	DEFINED	08	1650000	
CLEAR CHANNEL COMMUNICATIONS	NOTE	2.625% 184502AB8	9925	10000000	PRN	DEFINED	17	10000000	
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	2928	78525	SH	OTHER		78525	

CLEAR CHANNEL COMMUNICATIONS 64658	COM	184502102	101955	2734115	SH	DEFINED	01	2669457
CLEAR CHANNEL COMMUNICATIONS 165252	COM	184502102	17220	461785	SH	OTHER	01	296533
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	1865	50000	SH	CALL	DEFINED	01
CLEAR CHANNEL COMMUNICATIONS 394592	COM	184502102	26214	702985	SH	DEFINED	05	308393
CLEAR CHANNEL COMMUNICATIONS 849408	COM	184502102	46389	1244000	SH	OTHER	05	394592
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	8349	223906	SH	DEFINED	08	223906
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	4124	110600	SH	CALL	DEFINED	08
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	12086	324100	SH	PUT	DEFINED	08
CLEAR CHANNEL COMMUNICATIONS 555841	COM	184502102	254872	6834872	SH	DEFINED	11	6279031
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	34	900	SH	DEFINED	13	900
CLEAR CHANNEL COMMUNICATIONS 200	COM	184502102	7	200	SH	OTHER	13	
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	279	7475	SH	DEFINED	17	7475
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	746	20000	SH	CALL	DEFINED	17
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	9453	253500	SH	PUT	DEFINED	17
CLEVELAND CLIFFS INC 7200	COM	185896107	169	8518	SH	DEFINED	01	1318
CLEVELAND CLIFFS INC 20	COM	185896107		20	SH	OTHER	01	
CLEVELAND CLIFFS INC	COM	185896107	992	49975	SH	DEFINED	05	49975
CLOROX CO DEL 37796	COM	189054109	11813	286368	SH	DEFINED	01	248572
CLOROX CO DEL 71073	COM	189054109	9521	230804	SH	OTHER	01	159731
CLOROX CO DEL	COM	189054109	10576	256393	SH	DEFINED	05	256393
CLOROX CO DEL	COM	189054109	147	3573	SH	DEFINED	08	3573
CLOROX CO DEL	COM	189054109	1436	34800	SH	CALL	DEFINED	08
CLOROX CO DEL	COM	189054109	590	14300	SH	PUT	DEFINED	08
COACH INC	COM	189754104	810	24612	SH	DEFINED	01	24612
COACH INC 597	COM	189754104	32	961	SH	OTHER	01	364
COACH INC	COM	189754104	5629	170986	SH	DEFINED	05	170986
COACH INC	COM	189754104	142	4300	SH	DEFINED	08	4300
COACH INC 13148	COM	189754104	5722	173802	SH	DEFINED	11	160654
COACHMEN INDS INC 3100	COM	189873102	49	3100	SH	DEFINED	01	
COACHMEN INDS INC 50	COM	189873102	1	50	SH	OTHER	01	
COACHMEN INDS INC	COM	189873102	1056	66825	SH	DEFINED	05	66825
COCA COLA BOTTLING CO CONS	COM	191098102	206	3187	SH	DEFINED	01	3187
COCA COLA BOTTLING CO CONS 1200	COM	191098102	77	1200	SH	OTHER	01	
COCA COLA BOTTLING CO CONS	COM	191098102	2169	33625	SH	DEFINED	05	33625
COCA COLA CO	COM	191216100	2494	56900	SH	OTHER		56900
COCA COLA CO 691148	COM	191216100	342663	7816217	SH	DEFINED	01	7125069
COCA COLA CO 2032756	COM	191216100	252506	5759715	SH	OTHER	01	3726959
COCA COLA CO 932000	COM	191216100	67078	1530073	SH	DEFINED	05	598073
COCA COLA CO	COM	191216100	40859	932000	SH	OTHER	05	932000
COCA COLA CO	COM	191216100	12246	279335	SH	DEFINED	08	279335
COCA COLA CO	COM	191216100	5699	130000	SH	CALL	DEFINED	08
COCA COLA CO	COM	191216100	13590	310000	SH	PUT	DEFINED	08
COCA COLA CO 500	COM	191216100	393	8965	SH	DEFINED	13	8465
COCA COLA CO 300	COM	191216100	13	300	SH	OTHER	13	
COCA COLA CO	COM	191216100	925	21100	SH	DEFINED	17	21100
COCA COLA ENTERPRISES INC	COM	191219104	34930	1608194	SH	DEFINED	01	1608194
COCA COLA ENTERPRISES INC 1837	COM	191219104	108	4965	SH	OTHER	01	3128
COCA COLA ENTERPRISES INC	COM	191219104	4541	209050	SH	DEFINED	05	209050
COCA COLA ENTERPRISES INC	COM	191219104	32	1468	SH	DEFINED	08	1468
COCA COLA ENTERPRISES INC	COM	191219104	148	6800	SH	DEFINED	17	6800
COCA-COLA FEMSA S A DE C V 7015 3142	SPON ADR REP	191241108	182	10157	SH	OTHER	01	
COGNEX CORP 200	COM	192422103	22	1200	SH	OTHER	01	1000
COGNEX CORP	COM	192422103	2923	158600	SH	DEFINED	05	158600
COGNOS INC 100	COM	19244C109	5	193	SH	DEFINED	01	93
COGNOS INC 700	COM	19244C109	19	800	SH	OTHER	01	100
COGNOS INC	COM	19244C109	264	11250	SH	DEFINED	08	11250
COGNOS INC	COM	19244C109	80	3400	SH	DEFINED	17	3400
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	3612	50000	SH	CALL	DEFINED	08
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	58	800	SH	DEFINED	17	800
COHERENT INC	COM	192479103	225	11300	SH	DEFINED	01	11300

COHERENT INC 5200	COM	192479103	128	6400 SH	OTHER	01	1200
COHERENT INC	COM	192479103	2291	114850 SH	DEFINED	05	114850
COHERENT INC	COM	192479103	78	3900 SH	DEFINED	08	3900
COHERENT INC	COM	192479103	78	3900 SH	DEFINED	17	3900
COHU INC	COM	192576106	2	165 SH	DEFINED	01	165
COHU INC 130	COM	192576106	2	130 SH	OTHER	01	
COHU INC	COM	192576106	1140	77525 SH	DEFINED	05	77525
COLGATE PALMOLIVE CO	COM	194162103	1287	24550 SH	OTHER		24550
COLGATE PALMOLIVE CO 85981	COM	194162103	60585	1155545 SH	DEFINED	01	1069564
COLGATE PALMOLIVE CO 446148	COM	194162103	45905	875546 SH	OTHER	01	429398
COLGATE PALMOLIVE CO	COM	194162103	20030	382039 SH	DEFINED	05	382039
COLGATE PALMOLIVE CO	COM	194162103	1499	28593 SH	DEFINED	08	28593
COLGATE PALMOLIVE CO	COM	194162103	3749	71500 SH	CALL	DEFINED 08	71500
COLGATE PALMOLIVE CO 296896	COM	194162103	235079	4483671 SH	DEFINED	11	4186775
COLONIAL BANCGROUP INC 350	COM	195493309	46	3871 SH	DEFINED	01	3521
COLONIAL BANCGROUP INC 800	COM	195493309	76	6362 SH	OTHER	01	5562
COLONIAL BANCGROUP INC	COM	195493309	2833	237497 SH	DEFINED	05	237497
COLONIAL PPTYS TR 6800	COM SH BEN I	195872106	337	9933 SH	DEFINED	01	3133
COLONIAL PPTYS TR 140	COM SH BEN I	195872106	5	140 SH	OTHER	01	
COLONIAL PPTYS TR	COM SH BEN I	195872106	3167	93300 SH	DEFINED	05	93300
COLUMBIA BANCORP	COM	197227101	87	3960 SH	DEFINED	01	3960
COLUMBIA BANCORP	COM	197227101	187	8468 SH	OTHER	01	8468
COLUMBIA BANCORP ORE	COM	197231103	97	6500 SH	DEFINED	01	6500
COLUMBIA BANCORP ORE	COM	197231103	152	10169 SH	OTHER	01	10169
COLUMBIA SPORTSWEAR CO 625	COM	198516106	286	6437 SH	DEFINED	01	5812
COLUMBIA SPORTSWEAR CO 470	COM	198516106	21	470 SH	OTHER	01	
COLUMBIA SPORTSWEAR CO	COM	198516106	8564	192800 SH	DEFINED	05	192800
COLUMBIA SPORTSWEAR CO	COM	198516106	4	100 SH	DEFINED	08	100
COMCAST CORP NEW	CL A	20030N101	496	21035 SH	DEFINED	01	21035
COMCAST CORP NEW	CL A	20030N101	26417	1120784 SH	DEFINED	05	1120784
COMCAST CORP NEW	CL A	20030N101	2402	101920 SH	DEFINED	08	101920
COMCAST CORP NEW	CL A	20030N101	1	53 SH	DEFINED	17	53
COMCAST CORP NEW	CL A SPL	20030N200	2546	112725 SH	OTHER		112725
COMCAST CORP NEW	CL A SPL	20030N200		5 SH	DEFINED	01	5
COMCAST CORP NEW	CL A SPL	20030N200	15154	670833 SH	DEFINED	05	670833
COMCAST CORP NEW	CL A SPL	20030N200	2459	108872 SH	DEFINED	08	108872
COMCAST CORP NEW	CL A SPL	20030N200	10213	452100 SH	CALL	DEFINED 08	452100
COMCAST CORP NEW	CL A SPL	20030N200	2733	121000 SH	PUT	DEFINED 08	121000
COMCAST CORP NEW	CL A SPL	20030N200	2392	105872 SH	DEFINED	17	105872
COMCAST CORP NEW	CL A SPL	20030N200	678	30000 SH	CALL	DEFINED 17	30000
COMCAST CORP NEW	CL A SPL	20030N200	904	40000 SH	PUT	DEFINED 17	40000
COMERICA INC 33700	COM	200340107	6669	154221 SH	DEFINED	01	120521
COMERICA INC 20741	COM	200340107	1346	31126 SH	OTHER	01	10385
COMERICA INC	COM	200340107	21599	499515 SH	DEFINED	05	499515
COMERICA INC	COM	200340107	92	2126 SH	DEFINED	08	2126
COMFORCE CORP	COM	20038K109	18	30000 SH	OTHER	01	30000
COMMERCE BANCORP INC NJ	COM	200519106	312	7219 SH	DEFINED	01	7219
COMMERCE BANCORP INC NJ 550	COM	200519106	98	2275 SH	OTHER	01	1725
COMMERCE BANCORP INC NJ	COM	200519106	12711	294313 SH	DEFINED	05	294313
COMMERCE BANCORP INC NJ	COM	200519106	125	2900 SH	DEFINED	08	2900
COMMERCE BANCSHARES INC 7169	COM	200525103	10529	267982 SH	DEFINED	01	260813
COMMERCE BANCSHARES INC 169663	COM	200525103	11077	281924 SH	OTHER	01	112261
COMMERCE BANCSHARES INC	COM	200525103	54	1365 SH	DEFINED	05	1365
COMMERCIAL FEDERAL CORPORATI 13000	COM	201647104	381	16300 SH	DEFINED	01	3300
COMMERCIAL FEDERAL CORPORATI	COM	201647104	4535	194200 SH	DEFINED	05	194200
COMMERCIAL METALS CO 24500	COM	201723103	515	31700 SH	DEFINED	01	7200
COMMERCIAL METALS CO	COM	201723103	2407	148225 SH	DEFINED	05	148225
COMMERCIAL NET LEASE RLTY IN	COM	202218103	31	2000 SH	DEFINED	01	2000
COMMERCIAL NET LEASE RLTY IN 2911	COM	202218103	505	32927 SH	OTHER	01	30016
COMMONWEALTH BANCORP INC	COM	20268X102	6432	138700 SH	DEFINED	17	138700
COMMONWEALTH INDS INC DEL 11200	COM	203004106	76	11200 SH	DEFINED	01	
COMMONWEALTH INDS INC DEL 50	COM	203004106		50 SH	OTHER	01	
COMMONWEALTH INDS INC DEL	COM	203004106	533	77975 SH	DEFINED	05	77975
COMMONWEALTH TEL ENTERPRISES	COM	203349105	507	14138 SH	DEFINED	01	12824

1314								
COMMONWEALTH TEL ENTERPRISES	COM		203349105	14473	403816	SH	DEFINED 05	403816
COMMSCOPE INC	NOTE	4.000%	203372AB3	220	271000	PRN	DEFINED 17	271000
COMMSCOPE INC	COM		203372107	179	22608	SH	DEFINED 01	22608
COMMSCOPE INC	COM		203372107	8	1002	SH	OTHER 01	1002
COMMSCOPE INC	COM		203372107	898	113683	SH	DEFINED 05	113683
COMMSCOPE INC	COM		203372107	43	5400	SH	DEFINED 08	5400
COMMSCOPE INC	COM		203372107	43	5400	SH	DEFINED 17	5400
COMMUNITY HEALTH SYS INC NEW	NOTE	4.250%	203668AA6	1711	1735000	PRN	DEFINED 08	1735000
COMMUNITY HEALTH SYS INC NEW	COM		203668108	41	1975	SH	DEFINED 01	1975
COMMUNITY HEALTH SYS INC NEW	COM		203668108	27	1300	SH	OTHER 01	
1300								
COMMUNITY HEALTH SYS INC NEW	COM		203668108	4595	223155	SH	DEFINED 05	223155
COMMUNITY FIRST BANKSHARES I	COM		203902101	434	16400	SH	DEFINED 01	5705
10695								
COMMUNITY FIRST BANKSHARES I	COM		203902101	3	105	SH	OTHER 01	
105								
COMMUNITY FIRST BANKSHARES I	COM		203902101	4256	160835	SH	DEFINED 05	160835
COMPANHIA VALE DO RIO DOCE	SPONSORED AD		204412209	2379	82275	SH	OTHER	82275
COMPASS BANCSHARES INC	COM		20449H109	2789	89183	SH	DEFINED 01	86183
3000								
COMPASS BANCSHARES INC	COM		20449H109	174	5550	SH	OTHER 01	5100
450								
COMPASS BANCSHARES INC	COM		20449H109	7734	247330	SH	DEFINED 05	247330
COMPUTER ASSOC INTL INC	COM		204912109	61573	4560953	SH	DEFINED 01	4511178
49775								
COMPUTER ASSOC INTL INC	COM		204912109	1073	79490	SH	OTHER 01	69611
9879								
COMPUTER ASSOC INTL INC	COM		204912109	3313	245400	SH	DEFINED 01	245400
COMPUTER ASSOC INTL INC	COM		204912109	3499	259175	SH	DEFINED 05	259175
COMPUTER ASSOC INTL INC	COM		204912109	2234	165472	SH	DEFINED 08	165472
COMPUTER ASSOC INTL INC	COM		204912109	14	1000	SH	DEFINED 08	1000
COMPUTER ASSOC INTL INC	COM		204912109	1774	131400	SH	DEFINED 17	131400
COMPUTER SCIENCES CORP	COM		205363104	911	26456	SH	DEFINED 01	26056
400								
COMPUTER SCIENCES CORP	COM		205363104	905	26261	SH	OTHER 01	6883
19378								
COMPUTER SCIENCES CORP	COM		205363104	2753	79905	SH	DEFINED 05	79905
COMPUTER SCIENCES CORP	COM		205363104	5128	148856	SH	DEFINED 08	148856
COMPUTER SCIENCES CORP	COM		205363104	4995	145000	SH	DEFINED 08	145000
COMPUTER TASK GROUP INC	COM		205477102	31	8800	SH	DEFINED 01	
8800								
COMPUTER TASK GROUP INC	COM		205477102	316	90450	SH	DEFINED 05	90450
COMPUWARE CORP	COM		205638109	1932	402574	SH	DEFINED 01	402574
COMPUWARE CORP	COM		205638109	7	1377	SH	OTHER 01	
1377								
COMPUWARE CORP	COM		205638109	818	170375	SH	DEFINED 05	170375
COMPUWARE CORP	COM		205638109	555	115672	SH	DEFINED 08	115672
COMPUWARE CORP	COM		205638109	410	85329	SH	DEFINED 17	85329
COMVERSE TECHNOLOGY INC	COM	PAR \$0.1	205862402	702	70021	SH	DEFINED 01	68821
1200								
COMVERSE TECHNOLOGY INC	COM	PAR \$0.1	205862402	41	4085	SH	OTHER 01	1910
2175								
COMVERSE TECHNOLOGY INC	COM	PAR \$0.1	205862402	1152	114999	SH	DEFINED 05	114999
COMVERSE TECHNOLOGY INC	COM	PAR \$0.1	205862402	1032	103021	SH	DEFINED 08	103021
COMVERSE TECHNOLOGY INC	COM	PAR \$0.1	205862402	902	90000	SH	DEFINED 08	90000
COMVERSE TECHNOLOGY INC	COM	PAR \$0.1	205862402	1002	100000	SH	DEFINED 08	100000
COMVERSE TECHNOLOGY INC	COM	PAR \$0.1	205862402	1004	100162	SH	DEFINED 17	100162
CONAGRA FOODS INC	COM		205887102	59939	2396601	SH	DEFINED 01	2394201
2400								
CONAGRA FOODS INC	COM		205887102	6801	271950	SH	OTHER 01	41726
230224								
CONAGRA FOODS INC	COM		205887102	6312	252375	SH	DEFINED 05	252375
CONAGRA FOODS INC	COM		205887102	503	20129	SH	DEFINED 08	20129
CONAGRA FOODS INC	COM		205887102	346	13850	SH	DEFINED 17	13850
CONCERTO SOFTWARE INC	COM		20602T106	330	48950	SH	DEFINED 05	48950
CONCORD CAMERA CORP	COM		206156101	5	1000	SH	DEFINED 01	1000
CONCORD CAMERA CORP	COM		206156101	1	140	SH	OTHER 01	
140								
CONCORD CAMERA CORP	COM		206156101	564	103925	SH	DEFINED 05	103925
CONCORD COMMUNICATIONS INC	COM		206186108	40	4437	SH	DEFINED 01	2603
1834								
CONCORD COMMUNICATIONS INC	COM		206186108		38	SH	OTHER 01	
38								
CONCORD COMMUNICATIONS INC	COM		206186108	626	69607	SH	DEFINED 05	69607
CONCORD COMMUNICATIONS INC	COM		206186108	30	3352	SH	DEFINED 08	3352
CONCORD COMMUNICATIONS INC	COM		206186108	28	3102	SH	DEFINED 17	3102
CONCORD EFS INC	COM		206197105	2594	164809	SH	DEFINED 01	153574
11235								
CONCORD EFS INC	COM		206197105	971	61699	SH	OTHER 01	40299
21400								
CONCORD EFS INC	COM		206197105	12239	777589	SH	DEFINED 05	777589
CONCORD EFS INC	COM		206197105	112	7100	SH	DEFINED 08	7100
CONCORD EFS INC	COM		206197105	157	10000	SH	DEFINED 08	10000
CONCUR TECHNOLOGIES INC	COM		206708109	113	35126	SH	DEFINED 08	35126

CONCURRENT COMPUTER CORP NEW 1550	COM	206710204	466	161743 SH	DEFINED 01	160193
CONEXANT SYSTEMS INC 5474	COM	207142100	54	33738 SH	DEFINED 01	28264
CONEXANT SYSTEMS INC 2950	COM	207142100	50	31069 SH	OTHER 01	28119
CONEXANT SYSTEMS INC	COM	207142100		100 SH	DEFINED 05	100
CONEXANT SYSTEMS INC	COM	207142100	552	342808 SH	DEFINED 08	342808
CONMED CORP 12700	COM	207410101	279	14250 SH	DEFINED 01	1550
CONMED CORP 60	COM	207410101	1	60 SH	OTHER 01	
CONMED CORP	COM	207410101	2521	128700 SH	DEFINED 05	128700
CONOCOPHILLIPS	COM	20825C104	12289	253961 SH	DEFINED 01	253961
CONOCOPHILLIPS	COM	20825C104	29609	611884 SH	DEFINED 05	611884
CONOCOPHILLIPS	COM	20825C104	82	1698 SH	DEFINED 08	1698
CONOCOPHILLIPS	COM	20825C104	173	3575 SH	DEFINED 17	3575
CONSOLIDATED EDISON INC 8699	COM	209115104	6244	145809 SH	DEFINED 01	137110
CONSOLIDATED EDISON INC 42537	COM	209115104	5216	121810 SH	OTHER 01	79273
CONSOLIDATED EDISON INC	COM	209115104	4296	100325 SH	DEFINED 05	100325
CONSOLIDATED EDISON INC	COM	209115104	909	21238 SH	DEFINED 08	21238
CONSOLIDATED EDISON INC	COM	209115104	488	11389 SH	DEFINED 17	11389
CONSOLIDATED GRAPHICS INC	COM	209341106	119	5340 SH	DEFINED 01	5340
CONSOLIDATED GRAPHICS INC 50	COM	209341106	1	50 SH	OTHER 01	
CONSOLIDATED GRAPHICS INC	COM	209341106	1105	49650 SH	DEFINED 05	49650
CONSOLIDATED TOMOKA LD CO	COM	210226106	585	30390 SH	OTHER 01	30390
CONSTELLATION BRANDS INC 985	CL A	21036P108	454	19148 SH	DEFINED 01	18163
CONSTELLATION BRANDS INC 550	CL A	21036P108	13	550 SH	OTHER 01	
CONSTELLATION BRANDS INC	CL A	21036P108	15240	642782 SH	DEFINED 05	642782
CONSTELLATION ENERGY GROUP I 12015	COM	210371100	5572	200274 SH	DEFINED 01	188259
CONSTELLATION ENERGY GROUP I 49699	COM	210371100	4853	174450 SH	OTHER 01	124751
CONSTELLATION ENERGY GROUP I	COM	210371100	2160	77635 SH	DEFINED 05	77635
CONSTELLATION ENERGY GROUP I	COM	210371100	21	764 SH	DEFINED 08	764
CONSTELLATION ENERGY GROUP I	COM	210371100	1391	50000 SH	PUT DEFINED 08	50000
CONTINENTAL AIRLS INC	CL B	210795308	3	426 SH	DEFINED 01	426
CONTINENTAL AIRLS INC	CL B	210795308	20	2700 SH	DEFINED 05	2700
CONTINENTAL AIRLS INC	CL B	210795308	6	780 SH	DEFINED 08	780
CONTINENTAL AIRLS INC	CL B	210795308	344	47500 SH	CALL DEFINED 08	47500
CONVERGYS CORP 44513	COM	212485106	2090	137929 SH	DEFINED 01	93416
CONVERGYS CORP 9368	COM	212485106	190	12553 SH	OTHER 01	3185
CONVERGYS CORP	COM	212485106	9858	650670 SH	DEFINED 05	650670
CONVERGYS CORP	COM	212485106	433	28573 SH	DEFINED 08	28573
CONVERGYS CORP	COM	212485106	529	34900 SH	DEFINED 17	34900
COOPER CAMERON CORP 1900	COM	216640102	505	10142 SH	DEFINED 01	8242
COOPER CAMERON CORP 3475	COM	216640102	275	5514 SH	OTHER 01	2039
COOPER CAMERON CORP	COM	216640102	5224	104848 SH	DEFINED 05	104848
COOPER CAMERON CORP	COM	216640102	5311	106600 SH	DEFINED 08	106600
COOPER CAMERON CORP	COM	216640102	80	1600 SH	DEFINED 17	1600
COOPER COS INC 1740	COM NEW	216648402	507	20274 SH	DEFINED 01	18534
COOPER COS INC 100	COM NEW	216648402	3	100 SH	OTHER 01	
COOPER COS INC	COM NEW	216648402	16236	648901 SH	DEFINED 05	648901
COOPER COS INC	COM NEW	216648402	375	15000 SH	DEFINED 08	15000
COOPER TIRE & RUBR CO	COM	216831107	351	22864 SH	DEFINED 01	22864
COOPER TIRE & RUBR CO	COM	216831107	7	470 SH	OTHER 01	470
COOPER TIRE & RUBR CO	COM	216831107	536	34960 SH	DEFINED 05	34960
COORS ADOLPH CO	CL B	217016104	546	8919 SH	DEFINED 01	8919
COORS ADOLPH CO 233	CL B	217016104	58	945 SH	OTHER 01	712
COORS ADOLPH CO	CL B	217016104	1043	17025 SH	DEFINED 05	17025
COORS ADOLPH CO	CL B	217016104	37	600 SH	DEFINED 08	600
COPART INC	COM	217204106	375	31642 SH	DEFINED 01	31642
COPART INC 10098	COM	217204106	180	15174 SH	OTHER 01	5076
COPART INC	COM	217204106	2098	177160 SH	DEFINED 05	177160
COPART INC	COM	217204106	244	20600 SH	DEFINED 08	20600
COPART INC	COM	217204106	197	16600 SH	DEFINED 17	16600
COR THERAPEUTICS INC	NOTE 5.000%	217753AD4	537	500000 PRN	DEFINED 08	500000
CORINTHIAN COLLEGES INC 15980	COM	218868107	864	22827 SH	DEFINED 01	6847
CORINTHIAN COLLEGES INC 280	COM	218868107	11	280 SH	OTHER 01	
CORINTHIAN COLLEGES INC	COM	218868107	7167	189300 SH	DEFINED 05	189300

CORINTHIAN COLLEGES INC	COM	218868107	212	5600	SH	DEFINED 08	5600
CORINTHIAN COLLEGES INC	COM	218868107	39	1017	SH	DEFINED 17	1017
CORIXA CORP	COM	21887F100	10430	1632189	SH	DEFINED	1632189
CORIXA CORP	COM	21887F100	1	100	SH	DEFINED 01	100
CORIXA CORP	COM	21887F100	8	1200	SH	OTHER 01	1200
CORIXA CORP	COM	21887F100	97	15200	SH	DEFINED 17	15200
CORN PRODS INTL INC 8015 2420	COM	219023108	955	31705	SH	DEFINED 01	21270
CORN PRODS INTL INC 14993	COM	219023108	452	14993	SH	OTHER 01	
CORN PRODS INTL INC	COM	219023108	9326	309536	SH	DEFINED 05	309536
CORNING INC 20947	COM	219350105	797	240732	SH	DEFINED 01	219785
CORNING INC 263985	COM	219350105	1317	397791	SH	OTHER 01	133806
CORNING INC	COM	219350105	1704	514945	SH	DEFINED 05	514945
CORNING INC	COM	219350105	2703	816562	SH	DEFINED 08	816562
CORNING INC	COM	219350105	414	125000	SH	DEFINED 17	125000
CORRECTIONAL PPTYS TR	COM	22025E104	168	7737	SH	DEFINED 01	7737
CORRECTIONAL PPTYS TR	COM	22025E104	65	3000	SH	OTHER 01	3000
CORRPRO COS INC	COM	220317101	143	286832	SH	DEFINED 01	286832
CORUS GROUP PLC 2954	SPONSORED AD	22087M101	21	5000	SH	DEFINED 01	2046
CORUS GROUP PLC 5906	SPONSORED AD	22087M101	41	9770	SH	OTHER 01	3864
CORVIS CORP	COM	221009103	27	37448	SH	DEFINED	37448
CORVIS CORP	COM	221009103	5	6500	SH	DEFINED 01	6500
CORVIS CORP	COM	221009103	4	5000	SH	OTHER 01	5000
CORVIS CORP	COM	221009103	13	18900	SH	DEFINED 08	18900
COST PLUS INC CALIF 3100	COM	221485105	115	4019	SH	DEFINED 01	919
COST PLUS INC CALIF 200	COM	221485105	6	200	SH	OTHER 01	
COST PLUS INC CALIF	COM	221485105	2491	86875	SH	DEFINED 05	86875
COST PLUS INC CALIF	COM	221485105	129	4500	SH	DEFINED 08	4500
COSTCO WHSL CORP NEW 45950	COM	22160K105	9735	346927	SH	DEFINED 01	300977
COSTCO WHSL CORP NEW 15732	COM	22160K105	3536	126025	SH	OTHER 01	110293
COSTCO WHSL CORP NEW	COM	22160K105	8196	292075	SH	DEFINED 05	292075
COSTCO WHSL CORP NEW	COM	22160K105	2168	77248	SH	DEFINED 08	77248
COSTCO WHSL CORP NEW	COM	22160K105	2806	100000	SH	CALL DEFINED 08	100000
COSTCO WHSL CORP NEW	COM	22160K105	1142	40700	SH	DEFINED 17	40700
COSTCO WHSL CORP NEW	COM	22160K105	1515	54000	SH	CALL DEFINED 17	54000
COSTCO WHSL CORP NEW	COM	22160K105	1375	49000	SH	PUT DEFINED 17	49000
COUNTRYWIDE FINANCIAL CORP 7 200	COM	222372104	724	14022	SH	DEFINED 01	13815
COUNTRYWIDE FINANCIAL CORP 967	COM	222372104	50	967	SH	OTHER 01	
COUNTRYWIDE FINANCIAL CORP	COM	222372104	3064	59325	SH	DEFINED 05	59325
COUNTRYWIDE FINANCIAL CORP	COM	222372104	209	4037	SH	DEFINED 08	4037
COUNTRYWIDE FINANCIAL CORP	COM	222372104	3471	67200	SH	CALL DEFINED 08	67200
COUNTRYWIDE FINANCIAL CORP	COM	222372104	258	5000	SH	PUT DEFINED 08	5000
COUNTRYWIDE FINANCIAL CORP	COM	222372104	248	4800	SH	DEFINED 17	4800
COUNTRYWIDE FINANCIAL CORP	COM	222372104	103	2000	SH	CALL DEFINED 17	2000
COUNTRYWIDE FINANCIAL CORP	COM	222372104	465	9000	SH	PUT DEFINED 17	9000
COUSINS PPTYS INC	COM	222795106	2051	83056	SH	DEFINED 01	83056
COUSINS PPTYS INC 47739	COM	222795106	2214	89624	SH	OTHER 01	41885
COVANSYS CORP	COM	22281W103	333	88520	SH	DEFINED 01	88520
COVANCE INC	COM	222816100	65	2626	SH	DEFINED 01	2626
COVANCE INC 8340	COM	222816100	492	19992	SH	OTHER 01	11652
COVANCE INC	COM	222816100	2826	114915	SH	DEFINED 05	114915
COVANCE INC	COM	222816100	64	2600	SH	DEFINED 08	2600
COVENTRY HEALTH CARE INC 22000	COM	222862104	880	30300	SH	DEFINED 01	8300
COVENTRY HEALTH CARE INC 390	COM	222862104	11	390	SH	OTHER 01	
COVENTRY HEALTH CARE INC	COM	222862104	7579	261075	SH	DEFINED 05	261075
COX COMMUNICATIONS INC NEW	SDEB	0.426% 224044AX5	1820	4000000	PRN	DEFINED 08	4000000
COX COMMUNICATIONS INC NEW	NOTE	0.348% 224044BC0	14375	20000000	PRN	DEFINED 17	20000000
COX COMMUNICATIONS INC NEW 5829	CL A	224044107	4503	158539	SH	DEFINED 01	152710
COX COMMUNICATIONS INC NEW 14846	CL A	224044107	783	27575	SH	OTHER 01	12729
COX COMMUNICATIONS INC NEW	CL A	224044107	3441	121158	SH	DEFINED 05	121158
COX COMMUNICATIONS INC NEW	CL A	224044107	1842	64851	SH	DEFINED 08	64851
COX COMMUNICATIONS INC NEW	CL A	224044107	3124	110000	SH	DEFINED 11	110000
COX RADIO INC	CL A	224051102	1	34	SH	DEFINED 01	34
COX RADIO INC	CL A	224051102	5	200	SH	DEFINED 05	200
COX RADIO INC	CL A	224051102	258	11300	SH	DEFINED 17	11300
CRANE CO	COM	224399105	208	10428	SH	DEFINED 01	10428
CRANE CO 5387	COM	224399105	170	8520	SH	OTHER 01	3133

CRANE CO	COM	224399105	572	28720	SH	DEFINED	05	28720
CREDENCE SYS CORP	COM	225302108	56	6044	SH	DEFINED	01	6044
CREDENCE SYS CORP 250	COM	225302108	95	10150	SH	OTHER	01	9900
CREDENCE SYS CORP	COM	225302108	1090	116863	SH	DEFINED	05	116863
CREDENCE SYS CORP	COM	225302108	258	27600	SH	DEFINED	08	27600
CREDENCE SYS CORP	COM	225302108	258	27600	SH	DEFINED	17	27600
CREE INC 1300	COM	225447101	115	7050	SH	DEFINED	01	5750
CREE INC 487	COM	225447101	31	1912	SH	OTHER	01	1425
CREE INC	COM	225447101	2284	139722	SH	DEFINED	05	139722
CREE INC	COM	225447101	1310	80147	SH	DEFINED	08	80147
CREE INC	COM	225447101	1329	81282	SH	DEFINED	17	81282
CRESCENT REAL ESTATE EQUITIE	PFD CV A 6.7	225756204	39	2000	SH	DEFINED	01	2000
CRESCENT REAL ESTATE EQUITIE 8600	PFD CV A 6.7	225756204	166	8600	SH	OTHER	01	
CRIIMI MAE INC	COM NEW	226603504	445	43699	SH	DEFINED	01	43699
CROMPTON CORP	COM	227116100	7	1112	SH	DEFINED	01	1112
CROMPTON CORP	COM	227116100	3	462	SH	OTHER	01	462
CROMPTON CORP	COM	227116100	1300	218472	SH	DEFINED	05	218472
CROMPTON CORP	COM	227116100	40	6725	SH	DEFINED	17	6725
CROSS A T CO 100	CL A	227478104	1	100	SH	DEFINED	01	
CROSS A T CO	CL A	227478104	327	61175	SH	DEFINED	05	61175
CROSS CTRY INC	COM	22748P105	4	297	SH	DEFINED	01	297
CROSS CTRY INC 2300	COM	22748P105	32	2300	SH	OTHER	01	
CROSS CTRY INC	COM	22748P105	529	37950	SH	DEFINED	08	37950
CROSS TIMBERS RTY TR	TR UNIT	22757R109	242	12400	SH	DEFINED	08	12400
CROSSROADS SYS INC	COM	22765D100	68	69915	SH	DEFINED		69915
CROWN CASTLE INTL CORP	COM	228227104	98	26092	SH	DEFINED		26092
CROWN CASTLE INTL CORP	COM	228227104		100	SH	DEFINED	01	100
CROWN CASTLE INTL CORP 9100	COM	228227104	35	9290	SH	OTHER	01	190
CROWN CASTLE INTL CORP	COM	228227104	255	67900	SH	DEFINED	08	67900
CROWN CASTLE INTL CORP	COM	228227104	274	73000	SH	CALL	DEFINED	73000
CROWN CORK & SEAL INC	COM	228255105	16	2000	SH	DEFINED	01	2000
CROWN CORK & SEAL INC	COM	228255105	61	7677	SH	OTHER	01	7677
CROWN CORK & SEAL INC	COM	228255105	112	14082	SH	DEFINED	08	14082
CROWN CORK & SEAL INC	COM	228255105	1169	147000	SH	PUT	DEFINED	147000
CROWN PAC PARTNERS L P	UNIT LTD PAR	228439105	2	1050	SH	DEFINED	01	1050
CROWN PAC PARTNERS L P	UNIT LTD PAR	228439105	18	10000	SH	OTHER	01	10000
CRYOLIFE INC	COM	228903100	201	29443	SH	DEFINED	01	29443
CRYOLIFE INC	COM	228903100	498	72950	SH	DEFINED	05	72950
CRYOLIFE INC	COM	228903100	71	10400	SH	DEFINED	08	10400
CRYOLIFE INC	COM	228903100	71	10400	SH	DEFINED	17	10400
CTI MOLECULAR IMAGING INC	COM	22943D105	345	14000	SH	DEFINED	08	14000
CUBIC CORP	COM	229669106	270	14650	SH	DEFINED	01	14650
CULLEN FROST BANKERS INC 3600	COM	229899109	801	24490	SH	DEFINED	01	20890
CULLEN FROST BANKERS INC 8180	COM	229899109	267	8180	SH	OTHER	01	
CULLEN FROST BANKERS INC	COM	229899109	6822	208625	SH	DEFINED	05	208625
CUMMINS INC 250	COM	231021106	54	1914	SH	DEFINED	01	1664
CUMMINS INC 160 100	COM	231021106	21	760	SH	OTHER	01	500
CUMMINS INC	COM	231021106	542	19270	SH	DEFINED	05	19270
CUMULUS MEDIA INC	CL A	231082108	12461	840250	SH	DEFINED		840250
CUMULUS MEDIA INC	CL A	231082108	10	700	SH	DEFINED	01	700
CUMULUS MEDIA INC	CL A	231082108	3	200	SH	DEFINED	05	200
CURATIVE HEALTH SVCS INC 5300	COM	231264102	531	30800	SH	DEFINED	01	25500
CURATIVE HEALTH SVCS INC	COM	231264102	958	55550	SH	DEFINED	05	55550
CURIS INC 1000	COM	231269101	1	1000	SH	DEFINED	01	
CURIS INC 19000	COM	231269101	23	22460	SH	OTHER	01	3460
CURTISS WRIGHT CORP	COM	231561101	102	1600	SH	DEFINED	01	1600
CURTISS WRIGHT CORP 1340	COM	231561101	117	1840	SH	OTHER	01	500
CURTISS WRIGHT CORP	COM	231561101	2585	40500	SH	DEFINED	05	40500
CURTISS WRIGHT CORP	CL B	231561408	347	5567	SH	DEFINED	01	5567
CURTISS WRIGHT CORP 224	CL B	231561408	31	490	SH	OTHER	01	266
CYLINK CORP	COM	232565101	728	601440	SH	DEFINED		601440
CYMER INC 21950	COM	232572107	1126	34905	SH	DEFINED	01	12955
CYMER INC 608	COM	232572107	20	608	SH	OTHER	01	
CYMER INC	COM	232572107	12216	378804	SH	DEFINED	05	378804
CYMER INC	COM	232572107	139	4300	SH	DEFINED	08	4300
CYMER INC	COM	232572107	3870	120000	SH	CALL	DEFINED	120000
CYPRESS SEMICONDUCTOR CORP	COM	232806109	383	67007	SH	DEFINED	01	67007



CYPRESS SEMICONDUCTOR CORP 1000	COM	232806109	11	1900 SH	OTHER	01	900
CYPRESS SEMICONDUCTOR CORP	COM	232806109	1366	238869 SH	DEFINED	05	238869
CYPRESS SEMICONDUCTOR CORP	COM	232806109	1544	269928 SH	DEFINED	08	269928
CYPRESS SEMICONDUCTOR CORP	COM	232806109	287	50100 SH	DEFINED	17	50100
CYTEC INDS INC	COM	232820100	116	4265 SH	DEFINED	01	4265
CYTEC INDS INC 1342	COM	232820100	76	2796 SH	OTHER	01	1454
CYTEC INDS INC	COM	232820100	2054	75297 SH	DEFINED	05	75297
D & K HEALTHCARE RES INC 185000	COM	232861104	1895	185000 SH	OTHER	01	
CYTYC CORP	COM	232946103	436	42714 SH	DEFINED	01	42714
CYTYC CORP 430	COM	232946103	4	430 SH	OTHER	01	
CYTYC CORP	COM	232946103	2280	223547 SH	DEFINED	05	223547
CYTYC CORP	COM	232946103	321	31428 SH	DEFINED	08	31428
CYTYC CORP	COM	232946103	48	4700 SH	DEFINED	17	4700
DDI CORP	COM	233162106	3	14700 SH	DEFINED	01	14700
DMI FURNITURE INC	COM	233230101	18	10000 SH	DEFINED	01	10000
DNP SELECT INCOME FD 9500	COM	23325P104	519	52451 SH	DEFINED	01	42951
DNP SELECT INCOME FD 19192	COM	23325P104	518	52326 SH	OTHER	01	33134
DQE INC	COM	23329J104	46	3000 SH	DEFINED	01	3000
DQE INC 2847	COM	23329J104	125	8188 SH	OTHER	01	5341
DQE INC	COM	23329J104	2174	142677 SH	DEFINED	05	142677
DPL INC	COM	233293109	41389	2698103 SH	DEFINED	01	208034
2486319 3750 DPL INC	COM	233293109	1417	92379 SH	OTHER	01	
92379 DPL INC	COM	233293109	3761	245183 SH	DEFINED	05	245183
DPL INC	COM	233293109	94	6109 SH	DEFINED	08	6109
DPL INC	COM	233293109	42	2750 SH	DEFINED	13	2750
DRS TECHNOLOGIES INC 15828	COM	23330X100	642	20505 SH	DEFINED	01	4677
DRS TECHNOLOGIES INC	COM	23330X100	3367	107472 SH	DEFINED	05	107472
DRS TECHNOLOGIES INC	COM	23330X100	113	3600 SH	DEFINED	17	3600
D R HORTON INC	COM	23331A109	105	6053 SH	DEFINED	01	6053
D R HORTON INC 1225	COM	23331A109	32	1850 SH	OTHER	01	625
D R HORTON INC	COM	23331A109	4894	282060 SH	DEFINED	05	282060
D R HORTON INC	COM	23331A109	260	15000 SH	CALL	DEFINED 08	15000
D R HORTON INC 304619	COM	23331A109	34962	2015100 SH	DEFINED	11	1710481
D R HORTON INC	COM	23331A109	88	5100 SH	DEFINED	17	5100
DSP GROUP INC	COM	23332B106	6	400 SH	DEFINED	01	400
DSP GROUP INC 200	COM	23332B106	3	200 SH	OTHER	01	
DSP GROUP INC	COM	23332B106	1600	101125 SH	DEFINED	05	101125
DST SYS INC DEL	COM	233326107	20638	580546 SH	DEFINED	01	580546
DST SYS INC DEL 630	COM	233326107	22	630 SH	OTHER	01	
DST SYS INC DEL	COM	233326107	8196	230551 SH	DEFINED	05	230551
DST SYS INC DEL	COM	233326107	200	5628 SH	DEFINED	08	5628
DTE ENERGY CO 4968	COM	233331107	1773	38214 SH	DEFINED	01	33246
DTE ENERGY CO 3742	COM	233331107	1854	39964 SH	OTHER	01	36222
DTE ENERGY CO	COM	233331107	3651	78695 SH	DEFINED	05	78695
DTE ENERGY CO	COM	233331107	157	3377 SH	DEFINED	08	3377
DTE ENERGY CO	COM	233331107	123	2650 SH	DEFINED	17	2650
DALEEN TECHNOLOGIES INC	COM	23437N104	1	10000 SH	DEFINED	08	10000
DANA CORP 896	COM	235811106	197	16728 SH	DEFINED	01	15832
DANA CORP 2322	COM	235811106	67	5681 SH	OTHER	01	3359
DANA CORP	COM	235811106	824	70039 SH	DEFINED	05	70039
DANA CORP	COM	235811106	8	664 SH	DEFINED	08	664
DANAHER CORP DEL 14805	COM	235851102	2082	31683 SH	DEFINED	01	16878
DANAHER CORP DEL 1390 414580	COM	235851102	28316	430985 SH	OTHER	01	15015
DANAHER CORP DEL	COM	235851102	4663	70970 SH	DEFINED	05	70970
DANAHER CORP DEL	COM	235851102	500	7612 SH	DEFINED	08	7612
DANAHER CORP DEL	COM	235851102	200	3050 SH	DEFINED	17	3050
DARDEN RESTAURANTS INC 100	COM	237194105	720	35208 SH	DEFINED	01	35108
DARDEN RESTAURANTS INC 124529	COM	237194105	2644	129270 SH	OTHER	01	4741
DARDEN RESTAURANTS INC	COM	237194105	7148	349511 SH	DEFINED	05	349511
DARDEN RESTAURANTS INC	COM	237194105	30	1461 SH	DEFINED	08	1461
DATASCOPE CORP	COM	238113104		5 SH	DEFINED	01	5
DATASCOPE CORP 20 700	COM	238113104	18	720 SH	OTHER	01	



DELTA WOODSIDE INDS INC NEW 179	COM NEW	247909203	1	179	SH	DEFINED	01		
DELTA WOODSIDE INDS INC NEW 107688	COM NEW	247909203	532	107867	SH	OTHER	01	179	
DELUXE CORP 27500	COM	248019101	5389	127993	SH	DEFINED	01	100493	
DELUXE CORP 14635	COM	248019101	942	22385	SH	OTHER	01	7750	
DELUXE CORP	COM	248019101	8711	206906	SH	DEFINED	05	206906	
DELUXE CORP	COM	248019101	240	5700	SH	DEFINED	17	5700	
DENDRITE INTL INC 9400	COM	248239105	116	15550	SH	DEFINED	01	6150	
DENDRITE INTL INC 160	COM	248239105	1	160	SH	OTHER	01		
DENDRITE INTL INC	COM	248239105	1235	165300	SH	DEFINED	05	165300	
DENDRITE INTL INC	COM	248239105	103	13800	SH	DEFINED	08	13800	
DENDRITE INTL INC	COM	248239105	109	14600	SH	DEFINED	17	14600	
DENTSPLY INTL INC NEW	COM	249030107	368	9900	SH	DEFINED	01	9900	
DENTSPLY INTL INC NEW 422	COM	249030107	85	2272	SH	OTHER	01	1850	
DENTSPLY INTL INC NEW	COM	249030107	10708	287855	SH	DEFINED	05	287855	
DENTSPLY INTL INC NEW	COM	249030107	129	3465	SH	DEFINED	08	3465	
DEPARTMENT 56 INC 7000	COM	249509100	204	15800	SH	DEFINED	01	8800	
DEPARTMENT 56 INC	COM	249509100	805	62375	SH	DEFINED	05	62375	
DEUTSCHE TELEKOM AG 2339	SPONSORED AD	251566105	59	4627	SH	DEFINED	01	2288	
DEUTSCHE TELEKOM AG 3119	SPONSORED AD	251566105	230	18084	SH	OTHER	01	14965	
DEUTSCHE TELEKOM AG	SPONSORED AD	251566105		35	SH	DEFINED	05	35	
DEUTSCHE TELEKOM AG	SPONSORED AD	251566105	1270	100000	SH	CALL	DEFINED	08	100000
DEUTSCHE TELEKOM AG	SPONSORED AD	251566105	635	50000	SH	PUT	DEFINED	08	50000
DEVELOPERS DIVERSIFIED RLTY 2860	COM	251591103	198	9000	SH	DEFINED	01	9000	
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	464	21110	SH	OTHER	01	18250	
DEVON ENERGY CORP NEW 348	DEB	4.950% 25179MAB9	201	200000	PRN	DEFINED	01	200000	
DEVON ENERGY CORP NEW 4434	COM	25179M103	2532	55158	SH	DEFINED	01	54810	
DEVON ENERGY CORP NEW	COM	25179M103	536	11679	SH	OTHER	01	7245	
DEVON ENERGY CORP NEW	COM	25179M103	3371	73440	SH	DEFINED	05	73440	
DEVON ENERGY CORP NEW	COM	25179M103	1744	38000	SH	DEFINED	08	38000	
DEVON ENERGY CORP NEW	COM	25179M103	2066	45000	SH	PUT	DEFINED	08	45000
DEVON ENERGY CORP NEW	COM	25179M103	161	3500	SH	DEFINED	17	3500	
DEVRY INC DEL	COM	251893103	129	7742	SH	DEFINED	01	7742	
DEVRY INC DEL	COM	251893103	138	8300	SH	OTHER	01	8300	
DEVRY INC DEL	COM	251893103	2248	135363	SH	DEFINED	05	135363	
DEVRY INC DEL	COM	251893103	236	14200	SH	DEFINED	08	14200	
DEVRY INC DEL	COM	251893103	186	11200	SH	DEFINED	17	11200	
DIAGEO P L C 5500	SPON ADR NEW	25243Q205	857	19564	SH	DEFINED	01	14064	
DIAGEO P L C	SPON ADR NEW	25243Q205	113	2591	SH	OTHER	01	2591	
DIAGEO P L C	SPON ADR NEW	25243Q205	13157	300380	SH	DEFINED	05	300380	
DIAGNOSTIC PRODS CORP 6000	COM	252450101	289	7485	SH	DEFINED	01	1485	
DIAGNOSTIC PRODS CORP 60	COM	252450101	2	60	SH	OTHER	01		
DIAGNOSTIC PRODS CORP	COM	252450101	4463	115550	SH	DEFINED	05	115550	
DIAGNOSTIC PRODS CORP	COM	252450101	77	2000	SH	DEFINED	17	2000	
DIAL CORP NEW	COM	25247D101	746	36619	SH	DEFINED	01	36619	
DIAL CORP NEW 511	COM	25247D101	52	2543	SH	OTHER	01	2032	
DIAL CORP NEW	COM	25247D101	3733	183282	SH	DEFINED	05	183282	
DIAL CORP NEW	COM	25247D101	1397	68589	SH	DEFINED	08	68589	
DIAL CORP NEW	COM	25247D101	407	20000	SH	CALL	DEFINED	08	20000
DIAL CORP NEW	COM	25247D101	407	20000	SH	PUT	DEFINED	08	20000
DIAL CORP NEW	COM	25247D101	211	10350	SH	DEFINED	17	10350	
DIAMOND OFFSHORE DRILLING IN 10000	DBCV	25271CAC6	10850	20000000	PRN	DEFINED	01	20000000	
DIAMOND OFFSHORE DRILLING IN	DBCV	1.500% 25271CAE2	259	283000	PRN	DEFINED	01	283000	
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	27	1225	SH	DEFINED	01	1225	
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	225	10300	SH	OTHER	01	300	
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	284	13000	SH	CALL	DEFINED	08	13000
DIAMONDS TR 500	UNIT SER 1	252787106	694	8311	SH	DEFINED	01	7811	
DIAMONDS TR 3000	UNIT SER 1	252787106	1214	14533	SH	OTHER	01	11533	
DIAMONDS TR	UNIT SER 1	252787106	8788	105235	SH	DEFINED	08	105235	
DIANON SYS INC 5200	COM	252826102	348	7298	SH	DEFINED	01	2098	
DIANON SYS INC	COM	252826102	2557	53600	SH	DEFINED	05	53600	
DIEBOLD INC	COM	253651103	121	2925	SH	DEFINED	01		



DOVER CORP 570908	COM	260003108	45133	1547786	SH	OTHER	01	976878
DOVER CORP	COM	260003108	2780	95335	SH	DEFINED	05	95335
DOVER CORP	COM	260003108	714	24501	SH	DEFINED	08	24501
DOVER CORP	COM	260003108	677	23200	SH	DEFINED	17	23200
DOW CHEM CO 73925	COM	260543103	27998	942701	SH	DEFINED	01	868776
DOW CHEM CO 420778	COM	260543103	25834	869820	SH	OTHER	01	449042
DOW CHEM CO	COM	260543103	12700	427615	SH	DEFINED	05	427615
DOW CHEM CO	COM	260543103	2438	82086	SH	DEFINED	08	82086
DOW CHEM CO	COM	260543103	2783	93700	SH	CALL	DEFINED	93700
DOW CHEM CO	COM	260543103	1040	35000	SH	PUT	DEFINED	35000
DOW CHEM CO	COM	260543103	254	8541	SH	DEFINED	13	8541
DOW JONES & CO INC 300	COM	260561105	323	7481	SH	DEFINED	01	7181
DOW JONES & CO INC 4073	COM	260561105	211	4878	SH	OTHER	01	805
DOW JONES & CO INC	COM	260561105	1676	38780	SH	DEFINED	05	38780
DOW JONES & CO INC	COM	260561105	208	4800	SH	DEFINED	17	4800
DOWNNEY FINL CORP 13600	COM	261018105	1326	33988	SH	DEFINED	01	20388
DOWNNEY FINL CORP 100	COM	261018105	4	100	SH	OTHER	01	
DOWNNEY FINL CORP	COM	261018105	4978	127650	SH	DEFINED	05	127650
DRESS BARN INC 15800	COM	261570105	217	16300	SH	DEFINED	01	500
DRESS BARN INC	COM	261570105	1804	135675	SH	DEFINED	05	135675
DRESS BARN INC	COM	261570105	1	100	SH	DEFINED	08	100
DREYERS GRAND ICE CREAM INC	COM	261878102	106	1500	SH	DEFINED	01	1500
DREYERS GRAND ICE CREAM INC	COM	261878102	319	4500	SH	OTHER	01	4500
DREYERS GRAND ICE CREAM INC	COM	261878102	4762	67108	SH	DEFINED	05	67108
DREYERS GRAND ICE CREAM INC	COM	261878102	106	1500	SH	DEFINED	08	1500
DREYERS GRAND ICE CREAM INC	COM	261878102	29724	418877	SH	DEFINED	17	418877
DREYERS GRAND ICE CREAM INC	COM	261878102	4612	65000	SH	CALL	DEFINED	65000
DREYERS GRAND ICE CREAM INC	COM	261878102	6947	97900	SH	PUT	DEFINED	97900
DREYFUS STRATEGIC MUNS INC 17431	COM	261932107	215	22150	SH	DEFINED	01	4719
DREYFUS STRATEGIC MUNS INC 200	COM	261932107	305	31425	SH	OTHER	01	31225
DREYFUS STRATEGIC MUN BD FD	COM	26202F107	466	57778	SH	DEFINED	01	57778
DREYFUS STRATEGIC MUN BD FD 1930	COM	26202F107	62	7664	SH	OTHER	01	5734
DRIL-QUIP INC 800	COM	262037104	17	1000	SH	DEFINED	01	200
DRIL-QUIP INC	COM	262037104	1112	65775	SH	DEFINED	05	65775
DRUGSTORE COM INC	COM	262241102		100	SH	DEFINED	01	100
DRUGSTORE COM INC	COM	262241102	2	800	SH	OTHER	01	800
DRUGSTORE COM INC	COM	262241102	48	20000	SH	DEFINED	08	20000
DSL NET INC	COM	262506108	80	163528	SH	DEFINED		163528
DSL NET INC	COM	262506108	29	58200	SH	OTHER	01	58200
DU PONT E I DE NEMOURS & CO	COM	263534109	9442	222700	SH	OTHER		222700
DU PONT E I DE NEMOURS & CO 110837	COM	263534109	101847	2402052	SH	DEFINED	01	2291215
DU PONT E I DE NEMOURS & CO 612054	COM	263534109	59132	1394618	SH	OTHER	01	782564
DU PONT E I DE NEMOURS & CO	COM	263534109	19806	467120	SH	DEFINED	05	467120
DU PONT E I DE NEMOURS & CO	COM	263534109	297	7009	SH	DEFINED	08	7009
DU PONT E I DE NEMOURS & CO	COM	263534109	2171	51200	SH	CALL	DEFINED	51200
DU PONT E I DE NEMOURS & CO	COM	263534109	752	17741	SH	DEFINED	13	17741
DUANE READE INC	COM	263578106	1518	89300	SH	DEFINED	05	89300
DUANE READE INC	COM	263578106	131	7700	SH	DEFINED	08	7700
DUANE READE INC	COM	263578106	131	7700	SH	DEFINED	17	7700
DUKE ENERGY CORP	COM	264399106	10257	524910	SH	OTHER		524910
DUKE ENERGY CORP 101165	COM	264399106	25008	1279825	SH	DEFINED	01	1178660
DUKE ENERGY CORP 253865	COM	264399106	11839	605891	SH	OTHER	01	352026
DUKE ENERGY CORP	COM	264399106	16377	838135	SH	DEFINED	05	838135
DUKE ENERGY CORP	COM	264399106	3800	194473	SH	DEFINED	08	194473
DUKE ENERGY CORP	COM	264399106	9	450	SH	DEFINED	13	450
DUKE ENERGY CORP	COM	264399106	1979	101300	SH	DEFINED	17	101300
DUKE REALTY CORP	COM NEW	264411505	440	17275	SH	DEFINED	01	17275
DUKE REALTY CORP 5662	COM NEW	264411505	629	24724	SH	OTHER	01	19062
DUKE REALTY CORP	COM NEW	264411505	20	775	SH	DEFINED	08	775
DUN & BRADSTREET CORP DEL NE 23325	COM	26483E100	2938	85198	SH	DEFINED	01	61873
DUN & BRADSTREET CORP DEL NE 17665	COM	26483E100	2777	80506	SH	OTHER	01	62841
DUN & BRADSTREET CORP DEL NE	COM	26483E100	4943	143310	SH	DEFINED	05	143310
DUN & BRADSTREET CORP DEL NE	COM	26483E100	110	3200	SH	DEFINED	08	3200
DUPONT PHOTOMASKS INC 10700	COM	26613X101	353	15200	SH	DEFINED	01	4500
DUPONT PHOTOMASKS INC	COM	26613X101	1	35	SH	OTHER	01	

DUPONT PHOTOMASKS INC	COM	26613X101	1975	84950	SH	DEFINED 05	84950
DUPONT PHOTOMASKS INC	COM	26613X101	630	27100	SH	DEFINED 08	27100
DUPONT PHOTOMASKS INC	COM	26613X101	270	11600	SH	DEFINED 17	11600
DURASWITCH INDUSTRIES INC	COM NEW	266905207	21	22000	SH	DEFINED 01	22000
DYAX CORP	COM	26746E103	68	37792	SH	DEFINED 01	37792
DYCOM INDS INC	COM	267475101	95	7155	SH	DEFINED 01	7155
DYCOM INDS INC	COM	267475101	3	200	SH	OTHER 01	
200							
DYCOM INDS INC	COM	267475101	1218	91898	SH	DEFINED 05	91898
DYCOM INDS INC	COM	267475101	151	11400	SH	DEFINED 08	11400
DYNATRONICS CORP	COM	268157104	14	20000	SH	OTHER 01	
20000							
DYNEGY INC NEW	CL A	26816Q101	439	371700	SH	OTHER	371700
DYNEGY INC NEW	CL A	26816Q101	29	24855	SH	DEFINED 01	24855
DYNEGY INC NEW	CL A	26816Q101	6	5228	SH	OTHER 01	1100
4128							
DYNEGY INC NEW	CL A	26816Q101	202	171015	SH	DEFINED 05	171015
DYNEGY INC NEW	CL A	26816Q101	142	120091	SH	DEFINED 08	120091
DYNEGY INC NEW	CL A	26816Q101	198	167500	SH	CALL DEFINED 08	167500
EGL INC	COM	268484102	66	4600	SH	DEFINED 01	4600
EGL INC	COM	268484102	3	200	SH	OTHER 01	
200							
EGL INC	COM	268484102	1287	90311	SH	DEFINED 05	90311
EGL INC	COM	268484102	9	600	SH	DEFINED 17	600
E-LOAN INC	COM	26861P107	4068	2200000	SH	DEFINED	2200000
E M C CORP MASS	COM	268648102	1	200	SH	OTHER	200
E M C CORP MASS	COM	268648102	20475	3334756	SH	DEFINED 01	3106044
228712							
E M C CORP MASS	COM	268648102	8841	1439898	SH	OTHER 01	885057
554841							
E M C CORP MASS	COM	268648102	6185	1007263	SH	DEFINED 05	1007263
E M C CORP MASS	COM	268648102	2041	332416	SH	DEFINED 08	332416
E M C CORP MASS	COM	268648102	829	135000	SH	CALL DEFINED 08	135000
E M C CORP MASS	COM	268648102	4	620	SH	DEFINED 13	620
E M C CORP MASS	COM	268648102	17	2800	SH	OTHER 13	2800
E M C CORP MASS	COM	268648102	766	124800	SH	DEFINED 17	124800
EMS TECHNOLOGIES INC	COM	26873N108	156	10000	SH	OTHER 01	10000
ENSCO INTL INC	COM	26874Q100	1121	38055	SH	DEFINED 01	23055
15000							
ENSCO INTL INC	COM	26874Q100	59	1994	SH	OTHER 01	180
1814							
ENSCO INTL INC	COM	26874Q100	31508	1069872	SH	DEFINED 05	1069872
ENSCO INTL INC	COM	26874Q100	427	14500	SH	DEFINED 08	14500
ENSCO INTL INC	COM	26874Q100	174	5925	SH	DEFINED 17	5925
ENI S P A	SPONSORED AD	26874R108	5275	67200	SH	OTHER	67200
ENI S P A	SPONSORED AD	26874R108	155	1979	SH	DEFINED 01	1979
ENI S P A	SPONSORED AD	26874R108	28	360	SH	OTHER 01	80
280							
EOG RES INC	COM	26875P101	842	21089	SH	DEFINED 01	17289
3800							
EOG RES INC	COM	26875P101	1031	25817	SH	OTHER 01	7715
18102							
EOG RES INC	COM	26875P101	6960	174337	SH	DEFINED 05	174337
EOG RES INC	COM	26875P101	639	16000	SH	DEFINED 08	16000
EOG RES INC	COM	26875P101	2715	68000	SH	PUT DEFINED 08	68000
E PIPHANY INC	COM	26881V100	335	80336	SH	DEFINED	80336
E PIPHANY INC	COM	26881V100	2	410	SH	OTHER 01	410
E PIPHANY INC	COM	26881V100		100	SH	DEFINED 08	100
EPIQ SYS INC	COM	26882D109	70	4600	SH	DEFINED 01	4150
450							
EPIQ SYS INC	COM	26882D109	2111	138243	SH	DEFINED 05	138243
ESS TECHNOLOGY INC	COM	269151106	369	58661	SH	DEFINED 01	18561
40100							
ESS TECHNOLOGY INC	COM	269151106	1430	227375	SH	DEFINED 05	227375
ESS TECHNOLOGY INC	COM	269151106	154	24424	SH	DEFINED 08	24424
ESS TECHNOLOGY INC	COM	269151106	154	24424	SH	DEFINED 17	24424
E TRADE GROUP INC	NOTE 6.000%	269246A0	156	210000	PRN	DEFINED 08	210000
E TRADE GROUP INC	COM	269246104	108	22120	SH	DEFINED 01	22120
E TRADE GROUP INC	COM	269246104	5	941	SH	OTHER 01	
941							
E TRADE GROUP INC	COM	269246104	3379	695360	SH	DEFINED 05	695360
E TRADE GROUP INC	COM	269246104	26	5400	SH	DEFINED 08	5400
EAST WEST BANCORP INC	COM	27579R104	599	16595	SH	DEFINED 01	3195
10500 2900							
EAST WEST BANCORP INC	COM	27579R104	108	2980	SH	OTHER 01	
2980							
EAST WEST BANCORP INC	COM	27579R104	3751	103975	SH	DEFINED 05	103975
EASTERN VA BANKSHARES INC	COM	277196101	291	16252	SH	DEFINED 01	16252
EASTERN VA BANKSHARES INC	COM	277196101	172	9615	SH	OTHER 01	5615
4000							
EASTMAN CHEM CO	COM	277432100	734	19958	SH	DEFINED 01	14502
5456							
EASTMAN CHEM CO	COM	277432100	1803	49027	SH	OTHER 01	36190
12837							

EASTMAN CHEM CO	COM		277432100	1323	35970	SH	DEFINED	05	35970	
EASTMAN CHEM CO	COM		277432100	1028	27956	SH	DEFINED	08	27956	
EASTMAN CHEM CO	COM		277432100	1088	29600	SH	DEFINED	17	29600	
EASTMAN KODAK CO 8807	COM		277461109	7082	202099	SH	DEFINED	01	193292	
EASTMAN KODAK CO 55725	COM		277461109	7336	209363	SH	OTHER	01	153638	
EASTMAN KODAK CO	COM		277461109	5271	150435	SH	DEFINED	05	150435	
EASTMAN KODAK CO	COM		277461109	5805	165655	SH	DEFINED	08	165655	
EASTMAN KODAK CO	COM		277461109	1720	49100	SH	CALL	DEFINED	08	49100
EASTMAN KODAK CO	COM		277461109	5196	148300	SH	PUT	DEFINED	08	148300
EASTMAN KODAK CO	COM		277461109	49	1400	SH	DEFINED	17	1400	
EATON CORP 700	COM		278058102	5859	75005	SH	DEFINED	01	74305	
EATON CORP 55671	COM		278058102	6801	87072	SH	OTHER	01	31401	
EATON CORP	COM		278058102	2571	32921	SH	DEFINED	05	32921	
EATON CORP	COM		278058102	13	165	SH	DEFINED	08	165	
EATON CORP	COM		278058102	2109	27000	SH	CALL	DEFINED	08	27000
EATON VANCE CORP	COM NON VTG		278265103	167	5907	SH	DEFINED	01	5907	
EATON VANCE CORP 240	COM NON VTG		278265103	7	240	SH	OTHER	01		
EATON VANCE CORP	COM NON VTG		278265103	3780	133805	SH	DEFINED	05	133805	
EATON VANCE CORP	COM NON VTG		278265103	79	2800	SH	DEFINED	08	2800	
EBAY INC 500	COM		278642103	4641	68431	SH	DEFINED	01	67931	
EBAY INC 7220	COM		278642103	653	9635	SH	OTHER	01	2415	
EBAY INC	COM		278642103	9821	144815	SH	DEFINED	05	144815	
EBAY INC	COM		278642103	231	3400	SH	DEFINED	08	3400	
EBAY INC	COM		278642103	12784	188500	SH	PUT	DEFINED	08	188500
ECHO BAY MINES LTD	COM		278751102	1	1000	SH	DEFINED	01	1000	
ECHO BAY MINES LTD 2000	COM		278751102	15	12005	SH	OTHER	01	10005	
ECHOSTAR COMMUNICATIONS NEW	NOTE	4.875%	278762AD1	881	995000	PRN	DEFINED	08	995000	
ECHOSTAR COMMUNICATIONS NEW	CL A		278762109	3240	145534	SH	DEFINED	01	145534	
ECHOSTAR COMMUNICATIONS NEW 500	CL A		278762109	33	1500	SH	OTHER	01	1000	
ECHOSTAR COMMUNICATIONS NEW	CL A		278762109	33	1500	SH	DEFINED	05	1500	
ECHOSTAR COMMUNICATIONS NEW	CL A		278762109	12727	571726	SH	DEFINED	08	571726	
ECHOSTAR COMMUNICATIONS NEW	CL A		278762109	3695	166000	SH	CALL	DEFINED	08	166000
ECHOSTAR COMMUNICATIONS NEW	CL A		278762109	101	4550	SH	DEFINED	17	4550	
ECLIPSY CORP	COM		278856109	220	41100	SH	DEFINED	01	41100	
ECLIPSY CORP 1600	COM		278856109	9	1750	SH	OTHER	01	150	
ECOLAB INC 350	COM		278865100	2255	45564	SH	DEFINED	01	45214	
ECOLAB INC 23670	COM		278865100	1848	37340	SH	OTHER	01	13670	
ECOLAB INC	COM		278865100	9385	189594	SH	DEFINED	05	189594	
ECOLAB INC	COM		278865100	72	1459	SH	DEFINED	08	1459	
EDISON INTL	COM		281020107	6636	560000	SH	OTHER		560000	
EDISON INTL	COM		281020107	593	50039	SH	DEFINED	01	50039	
EDISON INTL 8353	COM		281020107	258	21779	SH	OTHER	01	13426	
EDISON INTL	COM		281020107	1827	154135	SH	DEFINED	05	154135	
EDISON INTL	COM		281020107	489	41285	SH	DEFINED	08	41285	
EDISON INTL	COM		281020107	1274	107500	SH	CALL	DEFINED	08	107500
EDISON INTL	COM		281020107	295	24900	SH	DEFINED	17	24900	
EDISON SCHOOLS INC	CL A		281033100	19	12000	SH	DEFINED	08	12000	
EDO CORP 2200	COM		281347104	46	2200	SH	DEFINED	01		
EDO CORP 70	COM		281347104	1	70	SH	OTHER	01		
EDO CORP	COM		281347104	1610	77500	SH	DEFINED	05	77500	
EDO CORP	COM		281347104	8	400	SH	DEFINED	08	400	
EDUCATION MGMT CORP 642	COM		28139T101	337	8961	SH	DEFINED	01	8319	
EDUCATION MGMT CORP 120	COM		28139T101	5	120	SH	OTHER	01		
EDUCATION MGMT CORP	COM		28139T101	9869	262478	SH	DEFINED	05	262478	
EDUCATION MGMT CORP	COM		28139T101	56	1500	SH	DEFINED	08	1500	
EDUCATION MGMT CORP	COM		28139T101	34	900	SH	DEFINED	17	900	
J D EDWARDS & CO	COM		281667105	28	2500	SH	DEFINED	01	2500	
J D EDWARDS & CO	COM		281667105	19	1700	SH	DEFINED	05	1700	
J D EDWARDS & CO	COM		281667105	146	12915	SH	DEFINED	08	12915	
J D EDWARDS & CO	COM		281667105	768	68100	SH	CALL	DEFINED	08	68100
J D EDWARDS & CO	COM		281667105	17	1500	SH	DEFINED	17	1500	
EDWARDS LIFESCIENCES CORP 8230	COM		28176E108	438	17185	SH	DEFINED	01	8955	
EDWARDS LIFESCIENCES CORP 3701	COM		28176E108	1985	77944	SH	OTHER	01	74243	
EDWARDS LIFESCIENCES CORP	COM		28176E108	2950	115825	SH	DEFINED	05	115825	
EDWARDS LIFESCIENCES CORP	COM		28176E108	64	2500	SH	DEFINED	08	2500	
EDWARDS AG INC	COM		281760108	4992	151457	SH	DEFINED	01	147520	

3937								
EDWARDS AG INC 17703	COM	281760108	1042	31600	SH	OTHER	01	13897
EDWARDS AG INC	COM	281760108	5021	152333	SH	DEFINED	05	152333
EDWARDS AG INC	COM	281760108	63	1900	SH	DEFINED	08	1900
EFUNDS CORP 1341	COM	28224R101	62	6752	SH	DEFINED	01	5411
EFUNDS CORP 2424	COM	28224R101	22	2424	SH	OTHER	01	
EFUNDS CORP	COM	28224R101	1660	182250	SH	DEFINED	05	182250
EFUNDS CORP	COM	28224R101	19	2051	SH	DEFINED	08	2051
EFUNDS CORP	COM	28224R101	115	12600	SH	DEFINED	17	12600
EL PASO CORP	COM	28336L109	6840	982700	SH	OTHER		982700
EL PASO CORP 7084	COM	28336L109	6296	904540	SH	DEFINED	01	897456
EL PASO CORP 85699	COM	28336L109	2258	324430	SH	OTHER	01	238731
EL PASO CORP	COM	28336L109	1943	279192	SH	DEFINED	05	279192
EL PASO CORP	COM	28336L109	200	28715	SH	DEFINED	08	28715
EL PASO CORP	COM	28336L109	2651	380900	SH	CALL	DEFINED	380900
EL PASO CORP	COM	28336L109	1023	147000	SH	PUT	DEFINED	147000
EL PASO CORP	COM	28336L109	44	6325	SH	DEFINED	17	6325
EL PASO ELEC CO 25000	COM NEW	283677854	374	34000	SH	DEFINED	01	9000
EL PASO ELEC CO	COM NEW	283677854	2501	227375	SH	DEFINED	05	227375
EL PASO ENERGY PARTNERS L P	COM	28368B102	458	16450	SH	DEFINED	01	16450
EL PASO ENERGY PARTNERS L P 14650	COM	28368B102	1020	36650	SH	OTHER	01	22000
EL PASO ENERGY PARTNERS L P	COM	28368B102	438	15750	SH	DEFINED	08	15750
ELAN FIN CORP LTD	NOTE	284129AC7	939	2020000	PRN	DEFINED	08	2020000
ELAN PLC 2200	ADR	284131208	24	9678	SH	DEFINED	01	7478
ELAN PLC 4400	ADR	284131208	36	14491	SH	OTHER	01	10091
ELAN PLC	ADR	284131208	38	15350	SH	DEFINED	08	15350
ELAN PLC	ADR	284131208	241	97800	SH	CALL	DEFINED	97800
ELAN PLC	ADR	284131208	417	169400	SH	PUT	DEFINED	169400
ELECTRO SCIENTIFIC INDS 400	COM	285229100	19	950	SH	DEFINED	01	550
ELECTRO SCIENTIFIC INDS 500	COM	285229100	18	900	SH	OTHER	01	400
ELECTRO SCIENTIFIC INDS	COM	285229100	2071	103550	SH	DEFINED	05	103550
ELECTROGLAS INC	COM	285324109	81	52278	SH	DEFINED	01	52278
ELECTROGLAS INC	COM	285324109		160	SH	OTHER	01	160
ELECTROGLAS INC	COM	285324109		160	SH	DEFINED	05	160
ELECTRONIC ARTS INC	COM	285512109	1493	30000	SH	OTHER		30000
ELECTRONIC ARTS INC 24175	COM	285512109	12009	241287	SH	DEFINED	01	217112
ELECTRONIC ARTS INC 23184	COM	285512109	1762	35396	SH	OTHER	01	12212
ELECTRONIC ARTS INC	COM	285512109	13215	265519	SH	DEFINED	05	265519
ELECTRONIC ARTS INC	COM	285512109	3416	68634	SH	DEFINED	08	68634
ELECTRONIC ARTS INC	COM	285512109	1742	35000	SH	CALL	DEFINED	35000
ELECTRONIC ARTS INC 354776	COM	285512109	315402	6337190	SH	DEFINED	11	5982414
ELECTRONIC ARTS INC	COM	285512109	14	290	SH	DEFINED	13	290
ELECTRONIC ARTS INC	COM	285512109	28	555	SH	DEFINED	17	555
ELECTRONIC DATA SYS NEW	COM	285661104	11880	644599	SH	OTHER		644599
ELECTRONIC DATA SYS NEW 11415	COM	285661104	1678	91030	SH	DEFINED	01	79615
ELECTRONIC DATA SYS NEW 11322	COM	285661104	1008	54691	SH	OTHER	01	43369
ELECTRONIC DATA SYS NEW	COM	285661104	4023	218260	SH	DEFINED	05	218260
ELECTRONIC DATA SYS NEW	COM	285661104	5433	294778	SH	DEFINED	08	294778
ELECTRONIC DATA SYS NEW	COM	285661104	1567	85000	SH	CALL	DEFINED	85000
ELECTRONIC DATA SYS NEW	COM	285661104	1843	100000	SH	PUT	DEFINED	100000
ELECTRONIC DATA SYS NEW	COM	285661104	993	53900	SH	DEFINED	17	53900
ELIZABETH ARDEN INC	COM	28660G106	207	14000	SH	DEFINED	08	14000
ELKCORP	COM	287456107	1	52	SH	DEFINED	01	52
ELKCORP	COM	287456107	1370	79200	SH	DEFINED	05	79200
ELKCORP	COM	287456107	37	2150	SH	DEFINED	17	2150
EMCOR GROUP INC 500	COM	29084Q100	32	600	SH	DEFINED	01	100
EMCOR GROUP INC	COM	29084Q100	2978	56175	SH	DEFINED	05	56175
EMERGING MKTS FLOATING RATE 8833	COM	290885102	134	13251	SH	OTHER	01	4418
EMERGING MKTS INCOME FD 8333	COM	290918101	168	12500	SH	OTHER	01	4167
EMERGING MKTS INCM FD II	COM	290920107	175	14120	SH	DEFINED	01	14120
EMERGING MKTS INCM FD II 18911	COM	290920107	374	30176	SH	OTHER	01	11265
EMERSON ELEC CO 85564	COM	291011104	38624	759568	SH	DEFINED	01	674004
EMERSON ELEC CO 647251	COM	291011104	60146	1182817	SH	OTHER	01	535566



EMERSON ELEC CO	COM	291011104	10599	208445 SH	DEFINED 05	208445
EMERSON ELEC CO	COM	291011104	1679	33015 SH	DEFINED 08	33015
EMERSON ELEC CO	COM	291011104	92	1800 SH	DEFINED 13	1800
EMMIS COMMUNICATIONS CORP	CL A	291525103	136	6512 SH	DEFINED 01	6512
EMMIS COMMUNICATIONS CORP 210	CL A	291525103	4	210 SH	OTHER 01	
EMMIS COMMUNICATIONS CORP	CL A	291525103	2132	102370 SH	DEFINED 05	102370
EMMIS COMMUNICATIONS CORP	CL A	291525103	83	4002 SH	DEFINED 17	4002
EMPIRE DIST ELEC CO	COM	291641108	122	6727 SH	DEFINED 01	6727
EMPIRE DIST ELEC CO 1050	COM	291641108	186	10195 SH	OTHER 01	9145
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	286	6780 SH	DEFINED 01	6780
ENBRIDGE ENERGY PARTNERS L P 12600	COM	29250R106	552	13100 SH	OTHER 01	500
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	503	11930 SH	DEFINED 08	11930
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	34	800 SH	DEFINED 13	800
ENCANA CORP 500	COM	292505104	402	12939 SH	DEFINED 01	12439
ENCANA CORP 4339	COM	292505104	254	8153 SH	OTHER 01	3814
ENDESA S A	SPONSORED AD	29258N107	189	16720 SH	DEFINED 01	16720
ENDESA S A	SPONSORED AD	29258N107	327	28960 SH	OTHER 01	28960
ENDESA S A	SPONSORED AD	29258N107	1	100 SH	DEFINED 05	100
ENDO PHARMACEUTICALS HLDGS I 30000	COM	29264F205	370	48000 SH	DEFINED 01	18000
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	79	10300 SH	DEFINED 17	10300
ENDOCARE INC 1996	COM	29264P104	70	20316 SH	DEFINED 01	18320
ENDOCARE INC	COM	29264P104	2108	612762 SH	DEFINED 05	612762
ENDOCARE INC	COM	29264P104	174	50500 SH	CALL DEFINED 08	50500
ENERGEN CORP 395	COM	29265N108	504	17334 SH	DEFINED 01	16939
ENERGEN CORP 1712	COM	29265N108	50	1712 SH	OTHER 01	
ENERGEN CORP	COM	29265N108	12741	437851 SH	DEFINED 05	437851
ENERGEN CORP	COM	29265N108	20	700 SH	DEFINED 17	700
ENERGY EAST CORP 300	COM	29266M109	731	33106 SH	DEFINED 01	32806
ENERGY EAST CORP 7250	COM	29266M109	218	9877 SH	OTHER 01	2627
ENERGY EAST CORP	COM	29266M109	6168	279211 SH	DEFINED 05	279211
ENERGIZER HLDGS INC 306207	COM	29266R108	17197	616380 SH	DEFINED 01	310173
ENERGIZER HLDGS INC 2301535	COM	29266R108	67134	2406223 SH	OTHER 01	104688
ENERGIZER HLDGS INC	COM	29266R108	4877	174796 SH	DEFINED 05	174796
ENERGIZER HLDGS INC	COM	29266R108	162	5800 SH	DEFINED 08	5800
ENERGIZER HLDGS INC	COM	29266R108	8	300 SH	DEFINED 17	300
ENGELHARD CORP 335	COM	292845104	1026	45920 SH	DEFINED 01	45585
ENGELHARD CORP 1165	COM	292845104	34	1505 SH	OTHER 01	340
ENGELHARD CORP	COM	292845104	1343	60110 SH	DEFINED 05	60110
ENGELHARD CORP	COM	292845104	1101	49261 SH	DEFINED 08	49261
ENGELHARD CORP	COM	292845104	1073	48000 SH	DEFINED 17	48000
ENGINEERED SUPPORT SYS INC 1175	COM	292866100	90	2462 SH	DEFINED 01	1287
ENGINEERED SUPPORT SYS INC 885	COM	292866100	32	885 SH	OTHER 01	
ENGINEERED SUPPORT SYS INC	COM	292866100	2266	61812 SH	DEFINED 05	61812
ENGINEERED SUPPORT SYS INC	COM	292866100	197	5375 SH	DEFINED 17	5375
ENESCO GROUP INC 3300	COM	292973104	34	4800 SH	DEFINED 01	1500
ENESCO GROUP INC 50	COM	292973104		50 SH	OTHER 01	
ENESCO GROUP INC	COM	292973104	405	57175 SH	DEFINED 05	57175
ENTEGRIS INC	COM	29362U104	9	897 SH	DEFINED 01	897
ENTEGRIS INC 714	COM	29362U104	7	714 SH	OTHER 01	
ENTEGRIS INC	COM	29362U104	206	20000 SH	DEFINED 08	20000
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	510	10878 SH	DEFINED 01	10878
ENTERCOM COMMUNICATIONS CORP 975	CL A	293639100	58	1240 SH	OTHER 01	265
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	15763	335951 SH	DEFINED 05	335951
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	99	2100 SH	DEFINED 08	2100
ENERGY CORP NEW 75	COM	29364G103	947	20778 SH	DEFINED 01	20703
ENERGY CORP NEW 8812	COM	29364G103	676	14827 SH	OTHER 01	6015
ENERGY CORP NEW	COM	29364G103	4750	104195 SH	DEFINED 05	104195
ENERGY CORP NEW	COM	29364G103	1154	25318 SH	DEFINED 08	25318
ENTREMED INC 100	COM	29382F103	24	28100 SH	DEFINED 01	28000
ENTREMED INC	COM	29382F103		225 SH	OTHER 01	225
ENZON PHARMACEUTICALS INC	COM	293904108	22	1288 SH	DEFINED 01	1288

ENZON PHARMACEUTICALS INC	COM	293904108	147	8800 SH	DEFINED	08	8800	
ENZON PHARMACEUTICALS INC	COM	293904108	2149	128500 SH	CALL	DEFINED	08	128500
ENZON PHARMACEUTICALS INC	COM	293904108	87	5200 SH	DEFINED	17	5200	
ENZO BIOCHEM INC	COM	294100102	44	3127 SH	DEFINED	01	2827	
300								
ENZO BIOCHEM INC	COM	294100102	3	200 SH	OTHER	01		
200								
ENZO BIOCHEM INC	COM	294100102	1484	106025 SH	DEFINED	05	106025	
ENZO BIOCHEM INC	COM	294100102	38	2700 SH	DEFINED	08	2700	
ENZO BIOCHEM INC	COM	294100102	189	13500 SH	DEFINED	17	13500	
EPICOR SOFTWARE CORP	COM	29426L108	17	13600 SH	DEFINED	01	13600	
EPRESENCE INC	COM	294348107	14	7300 SH	DEFINED	01		
7300								
EPRESENCE INC	COM	294348107	10	5300 SH	DEFINED	05	5300	
EQUIDYNE CORP	COM	29442R105	21	66000 SH	OTHER	01		
66000								
EQUIFAX INC	COM	294429105	10155	438830 SH	DEFINED	01	7506	
431324								
EQUIFAX INC	COM	294429105	11326	489435 SH	OTHER	01	379442	
75529 34464								
EQUIFAX INC	COM	294429105	1977	85450 SH	DEFINED	05	85450	
EQUIFAX INC	COM	294429105	15	664 SH	DEFINED	08	664	
EQUIFAX INC	COM	294429105	69	3000 SH	DEFINED	13	3000	
EQUITABLE RES INC	COM	294549100	717	20462 SH	DEFINED	01	18438	
2024								
EQUITABLE RES INC	COM	294549100	366	10444 SH	OTHER	01	7764	
2680								
EQUITABLE RES INC	COM	294549100	4233	120804 SH	DEFINED	05	120804	
EQUITABLE RES INC	COM	294549100	88	2500 SH	DEFINED	08	2500	
EQUITY INCOME FD	UT 1 EX SR-A	294700703	949	11878 SH	DEFINED	01	11878	
EQUITY INCOME FD	UT 1 EX SR-A	294700703	1287	16109 SH	OTHER	01	13210	
2899								
EQUITY OFFICE PROPERTIES TRU	COM	294741103	2729	109266 SH	DEFINED	01	55391	
53875								
EQUITY OFFICE PROPERTIES TRU	COM	294741103	359	14361 SH	OTHER	01	447	
13914								
EQUITY OFFICE PROPERTIES TRU	COM	294741103	23496	940600 SH	DEFINED	05	940600	
EQUITY OFFICE PROPERTIES TRU	COM	294741103	139	5582 SH	DEFINED	08	5582	
EQUITY RESIDENTIAL	SH BEN INT	29476L107	4527	184194 SH	DEFINED	01	123502	
9992 50700								
EQUITY RESIDENTIAL	SH BEN INT	29476L107	558	22713 SH	OTHER	01		
22713								
EQUITY RESIDENTIAL	SH BEN INT	29476L107	8169	332345 SH	DEFINED	05	332345	
EQUITY RESIDENTIAL	SH BEN INT	29476L107	3988	162237 SH	DEFINED	08	162237	
EQUITY RESIDENTIAL	PFD CV 1/10	29476L859	201	8225 SH	DEFINED	01	8225	
ERICSSON L M TEL CO	ADR B SEK 10	294821608	5356	794705 SH	DEFINED	08	794705	
ERICSSON L M TEL CO	ADR B SEK 10	294821608	67	10000 SH	CALL	DEFINED	08	10000
ERICSSON L M TEL CO	ADR B SEK 10	294821608	2696	400000 SH	PUT	DEFINED	08	400000
ERICSSON L M TEL CO	ADR B SEK 10	294821608	175	25920 SH	DEFINED	17	25920	
ESCO TECHNOLOGIES INC	COM	296315104	1409	38090 SH	DEFINED	01	38090	
ESCO TECHNOLOGIES INC	COM	296315104	9	240 SH	OTHER	01		
240								
ESSEX PPTY TR INC	COM	297178105	5	100 SH	DEFINED	01	100	
ESSEX PPTY TR INC	COM	297178105	46	905 SH	OTHER	01	575	
330								
ESSEX PPTY TR INC	COM	297178105	3582	70450 SH	DEFINED	05	70450	
ESTERLINE TECHNOLOGIES CORP	COM	297425100	150	8507 SH	DEFINED	01	6774	
1733								
ESTERLINE TECHNOLOGIES CORP	COM	297425100	52	2960 SH	OTHER	01		
2960								
ESTERLINE TECHNOLOGIES CORP	COM	297425100	1507	85271 SH	DEFINED	05	85271	
ETHAN ALLEN INTERIORS INC	COM	297602104	1086	31604 SH	DEFINED	01	31024	
580								
ETHAN ALLEN INTERIORS INC	COM	297602104	212	6180 SH	OTHER	01		
6180								
ETHAN ALLEN INTERIORS INC	COM	297602104	11293	328564 SH	DEFINED	05	328564	
EVERGREEN RES INC	COM NO PAR	299900308	133	2960 SH	DEFINED	01	2960	
EVERGREEN RES INC	COM NO PAR	299900308	74	1650 SH	OTHER	01	650	
1000								
EVERGREEN RES INC	COM NO PAR	299900308	3248	72425 SH	DEFINED	05	72425	
EXACT SCIENCES CORP	COM	30063P105	112	10301 SH	DEFINED	01	9280	
1021								
EXACT SCIENCES CORP	COM	30063P105	3191	294640 SH	DEFINED	05	294640	
EXACT SCIENCES CORP	COM	30063P105	11	1015 SH	DEFINED	17	1015	
EXAR CORP	COM	300645108	260	20939 SH	DEFINED	01	6139	
14800								
EXAR CORP	COM	300645108	15	1200 SH	OTHER	01		
1200								
EXAR CORP	COM	300645108	2157	173925 SH	DEFINED	05	173925	
EXAR CORP	COM	300645108	164	13200 SH	DEFINED	08	13200	
EXAR CORP	COM	300645108	164	13200 SH	DEFINED	17	13200	
EXELON CORP	COM	30161N101	7807	147940 SH	OTHER		147940	
EXELON CORP	COM	30161N101	1909	36181 SH	DEFINED	01	34713	
1468								
EXELON CORP	COM	30161N101	2933	55574 SH	OTHER	01	11396	



FPL GROUP INC 113866	COM	302571104	16590	275894	SH	OTHER	01	162028
FPL GROUP INC	COM	302571104	5466	90910	SH	DEFINED	05	90910
FPL GROUP INC	COM	302571104	1140	18951	SH	DEFINED	08	18951
FPL GROUP INC	COM	302571104	126	2100	SH	DEFINED	17	2100
FTI CONSULTING INC	COM	302941109	18292	455599	SH	DEFINED	17	455599
FACTSET RESH SYS INC 24300	COM	303075105	863	30535	SH	DEFINED	01	6235
FACTSET RESH SYS INC 160	COM	303075105	5	160	SH	OTHER	01	
FACTSET RESH SYS INC	COM	303075105	4739	167650	SH	DEFINED	05	167650
FACTSET RESH SYS INC	COM	303075105	85	3000	SH	DEFINED	17	3000
FACTUAL DATA CORP	COM	303094106	8226	1096755	SH	DEFINED		1096755
FAIR ISAAC & CO INC 10213	COM	303250104	901	21098	SH	DEFINED	01	10885
FAIR ISAAC & CO INC 4703	COM	303250104	201	4703	SH	OTHER	01	
FAIR ISAAC & CO INC	COM	303250104	9025	211370	SH	DEFINED	05	211370
FAIR ISAAC & CO INC	COM	303250104	162	3800	SH	DEFINED	08	3800
FAIRCHILD SEMICONDUCTOR INTL	CL A	303726103	106	9868	SH	DEFINED	01	9868
FAIRCHILD SEMICONDUCTOR INTL	CL A	303726103	32	3000	SH	OTHER	01	3000
FAIRCHILD SEMICONDUCTOR INTL	CL A	303726103	2415	225482	SH	DEFINED	05	225482
FAIRCHILD SEMICONDUCTOR INTL	CL A	303726103	644	60165	SH	DEFINED	08	60165
FAIRCHILD SEMICONDUCTOR INTL	CL A	303726103	428	40000	SH	DEFINED	17	40000
FALCON PRODS INC	COM	306075102	162	40000	SH	OTHER	01	40000
FALCONSTOR SOFTWARE INC	COM	306137100	74	19000	SH	DEFINED	01	19000
FAMILY DLR STORES INC 338 530310	COM	307000109	463367	14846762	SH	DEFINED	01	14316114
FAMILY DLR STORES INC 5189	COM	307000109	162	5189	SH	OTHER	01	
FAMILY DLR STORES INC	COM	307000109	2531	81105	SH	DEFINED	05	81105
FAMILY DLR STORES INC	COM	307000109	91	2928	SH	DEFINED	08	2928
FASTENAL CO 1600	COM	311900104	256	6850	SH	DEFINED	01	5250
FASTENAL CO 361	COM	311900104	51	1361	SH	OTHER	01	1000
FASTENAL CO	COM	311900104	5466	146179	SH	DEFINED	05	146179
FASTENAL CO	COM	311900104	120	3200	SH	DEFINED	08	3200
FASTENAL CO	COM	311900104	8581	229500	SH	PUT	DEFINED	229500
FAUQUIER BANKSHARES INC VA	COM	312059108	897	59000	SH	DEFINED	01	59000
FEDDERS CORP 3900	COM NEW	313135501	14	4894	SH	DEFINED	01	994
FEDDERS CORP	COM NEW	313135501	335	118525	SH	DEFINED	05	118525
FEDERAL HOME LN MTG CORP 35165	COM	313400301	40617	687836	SH	DEFINED	01	652671
FEDERAL HOME LN MTG CORP 198266	COM	313400301	22141	374957	SH	OTHER	01	176691
FEDERAL HOME LN MTG CORP	COM	313400301	31511	533630	SH	DEFINED	05	533630
FEDERAL HOME LN MTG CORP	COM	313400301	2543	43062	SH	DEFINED	08	43062
FEDERAL HOME LN MTG CORP	COM	313400301	1866	31600	SH	CALL	DEFINED	31600
FEDERAL HOME LN MTG CORP	COM	313400301	2108	35700	SH	PUT	DEFINED	35700
FEDERAL HOME LN MTG CORP	COM	313400301	136	2300	SH	DEFINED	17	2300
FEDERAL NATL MTG ASSN	COM	313586109	3085	47950	SH	OTHER		47950
FEDERAL NATL MTG ASSN 82067	COM	313586109	220132	3421913	SH	DEFINED	01	3339846
FEDERAL NATL MTG ASSN 505097	COM	313586109	76410	1187778	SH	OTHER	01	682681
FEDERAL NATL MTG ASSN	COM	313586109	4825	75000	SH	PUT	DEFINED	75000
FEDERAL NATL MTG ASSN 396397	COM	313586109	34015	528751	SH	DEFINED	05	132354
FEDERAL NATL MTG ASSN 534603	COM	313586109	59891	931000	SH	OTHER	05	396397
FEDERAL NATL MTG ASSN	COM	313586109	13520	210171	SH	DEFINED	08	210171
FEDERAL NATL MTG ASSN	COM	313586109	8337	129600	SH	CALL	DEFINED	129600
FEDERAL NATL MTG ASSN	COM	313586109	29437	457600	SH	PUT	DEFINED	457600
FEDERAL NATL MTG ASSN 454565	COM	313586109	477152	7417255	SH	DEFINED	11	6962690
FEDERAL NATL MTG ASSN 350	COM	313586109	63	975	SH	DEFINED	13	625
FEDERAL NATL MTG ASSN 160	COM	313586109	10	160	SH	OTHER	13	
FEDERAL NATL MTG ASSN	COM	313586109	142	2200	SH	DEFINED	17	2200
FEDERAL NATL MTG ASSN	COM	313586109	2695	41900	SH	PUT	DEFINED	41900
FEDERAL REALTY INVNT TR 3686	SH BEN INT N	313747206	104	3686	SH	DEFINED	01	
FEDERAL REALTY INVNT TR 1100 8578	SH BEN INT N	313747206	657	23364	SH	OTHER	01	13686
FEDERAL SIGNAL CORP 146029	COM	313855108	2993	154145	SH	DEFINED	01	8116
FEDERAL SIGNAL CORP 520	COM	313855108	195	10020	SH	OTHER	01	9500
FEDERAL SIGNAL CORP	COM	313855108	1778	91578	SH	DEFINED	05	91578
FEDERAL SIGNAL CORP	COM	313855108	39	2000	SH	DEFINED	08	2000
FEDERATED DEPT STORES INC DE 14525	COM	31410H101	1687	58656	SH	DEFINED	01	44131

FEDERATED DEPT STORES INC DE 6362	COM		31410H101	260	9044 SH	OTHER	01	2682	
FEDERATED DEPT STORES INC DE	COM		31410H101	4297	149400 SH	DEFINED	05	149400	
FEDERATED DEPT STORES INC DE	COM		31410H101	150	5201 SH	DEFINED	08	5201	
FEDERATED DEPT STORES INC DE	COM		31410H101	127	4400 SH	DEFINED	17	4400	
FEDERATED INVS INC PA	CL B		314211103	19	750 SH	DEFINED	01	750	
FEDERATED INVS INC PA	CL B		314211103	7	285 SH	OTHER	01	285	
FEDERATED INVS INC PA	CL B		314211103	8	325 SH	DEFINED	05	325	
FEDERATED INVS INC PA	CL B		314211103	293	11550 SH	DEFINED	17	11550	
FEDEX CORP 10575	COM		31428X106	15646	288568 SH	DEFINED	01	277993	
FEDEX CORP 62981	COM		31428X106	8265	152435 SH	OTHER	01	89454	
FEDEX CORP	COM		31428X106	7881	145359 SH	DEFINED	05	145359	
FEDEX CORP	COM		31428X106	4577	84408 SH	DEFINED	08	84408	
FEDEX CORP	COM		31428X106	2169	40000 SH	CALL	DEFINED	08	40000
FEDEX CORP	COM		31428X106	13024	240200 SH	PUT	DEFINED	08	240200
FEDEX CORP 505457	COM		31428X106	338979	6251927 SH	DEFINED	11	5746470	
FERRELLGAS PARTNERS L.P.	UNIT LTD PAR		315293100	26	1295 SH	DEFINED	01	1295	
FERRELLGAS PARTNERS L.P.	UNIT LTD PAR		315293100	1066	52330 SH	DEFINED	08	52330	
FERRO CORP	COM		315405100	55	2252 SH	DEFINED	01	2252	
FERRO CORP	COM		315405100	66	2713 SH	OTHER	01	2713	
FERRO CORP	COM		315405100	1896	77621 SH	DEFINED	05	77621	
FERRO CORP	COM		315405100	42	1700 SH	DEFINED	08	1700	
FIDELITY NATL FINL INC	COM		316326107	601	18319 SH	DEFINED	01	18319	
FIDELITY NATL FINL INC 29573	COM		316326107	1149	35008 SH	OTHER	01	5435	
FIDELITY NATL FINL INC	COM		316326107	6048	184215 SH	DEFINED	05	184215	
FIDELITY NATL FINL INC	COM		316326107	328	10000 SH	DEFINED	17	10000	
FIFTH THIRD BANCORP 115091	COM		316773100	75837	1295247 SH	DEFINED	01	1180156	
FIFTH THIRD BANCORP 111145	COM		316773100	20113	343522 SH	OTHER	01	232377	
FIFTH THIRD BANCORP	COM		316773100	5562	95000 SH	CALL	DEFINED	01	95000
FIFTH THIRD BANCORP	COM		316773100	17214	294000 SH	PUT	DEFINED	01	294000
FIFTH THIRD BANCORP	COM		316773100	17276	295066 SH	DEFINED	05	295066	
FIFTH THIRD BANCORP	COM		316773100	955	16308 SH	DEFINED	08	16308	
FIFTH THIRD BANCORP	COM		316773100	3806	65000 SH	CALL	DEFINED	08	65000
FIFTH THIRD BANCORP 225	COM		316773100	48	825 SH	DEFINED	13	600	
FIFTH THIRD BANCORP 100	COM		316773100	6	100 SH	OTHER	13		
FIFTH THIRD BANCORP	COM		316773100	249	4250 SH	DEFINED	17	4250	
FIFTH THIRD BANCORP	COM		316773100	3308	56500 SH	PUT	DEFINED	17	56500
FILENET CORP 7900	COM		316869106	149	12200 SH	DEFINED	01	4300	
FILENET CORP 1700	COM		316869106	21	1700 SH	OTHER	01		
FILENET CORP	COM		316869106	1798	147350 SH	DEFINED	05	147350	
FINANCIAL FED CORP 4800	COM		317492106	181	7215 SH	DEFINED	01	2415	
FINANCIAL FED CORP	COM		317492106	1954	77775 SH	DEFINED	05	77775	
FINISH LINE INC	CL A		317923100	63	5980 SH	DEFINED	01	5980	
FINISH LINE INC	CL A		317923100	152	14400 SH	DEFINED	08	14400	
FINISH LINE INC	CL A		317923100	739	70000 SH	PUT	DEFINED	08	70000
FIRST AMERN CORP CALIF 33820	COM		318522307	951	42839 SH	DEFINED	01	9019	
FIRST AMERN CORP CALIF 220	COM		318522307	5	220 SH	OTHER	01		
FIRST AMERN CORP CALIF	COM		318522307	6810	306775 SH	DEFINED	05	306775	
FIRST AMERN CORP CALIF	COM		318522307	137	6165 SH	DEFINED	08	6165	
FIRST AMERN CORP CALIF	COM		318522307	164	7400 SH	DEFINED	17	7400	
FIRST BANCORP P R 12000	COM		318672102	299	13250 SH	DEFINED	01	1250	
FIRST BANCORP P R 55	COM		318672102	1	55 SH	OTHER	01		
FIRST BANCORP P R	COM		318672102	3791	167750 SH	DEFINED	05	167750	
FIRST BKS AMER INC	COM		31928N103	307	7583 SH	DEFINED		7583	
FIRST CHARTER CORP 1350	COM		319439105	868	48188 SH	DEFINED	01	46838	
FIRST CHARTER CORP	COM		319439105	31	1710 SH	OTHER	01	1710	
FIRST COMWLTH FINL CORP PA	COM		319829107	104	9040 SH	DEFINED	01	9040	
FIRST COMWLTH FINL CORP PA 1000	COM		319829107	104	9000 SH	OTHER	01	8000	
FIRST DATA CORP	DEBT	2.000%	319963AD6	206	187000 PRN	DEFINED	01	187000	
FIRST DATA CORP 96879	COM		319963104	170526	4815748 SH	DEFINED	01	4718869	
FIRST DATA CORP 479846	COM		319963104	41409	1169412 SH	OTHER	01	689566	
FIRST DATA CORP 299630	COM		319963104	13852	391176 SH	DEFINED	05	91546	
FIRST DATA CORP 350370	COM		319963104	23017	650000 SH	OTHER	05	299630	
FIRST DATA CORP	COM		319963104	914	25826 SH	DEFINED	08	25826	

FIRST DATA CORP 400	COM	319963104	249	7025 SH	DEFINED 13	6625
FIRST FINL BANCORP OH	COM	320209109	70	4254 SH	DEFINED 01	4254
FIRST FINL BANCORP OH	COM	320209109	238	14500 SH	OTHER 01	14500
FIRST FINL BANCORP OH	COM	320209109	140	8550 SH	DEFINED 17	8550
FIRST FINL FD INC	COM	320228109	171	12855 SH	DEFINED 01	12855
FIRST FINL FD INC	COM	320228109	29	2201 SH	OTHER 01	2201
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	6	200 SH	DEFINED 01	200
FIRST INDUSTRIAL REALTY TRUS 700	COM	32054K103	167	5964 SH	OTHER 01	5264
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	34	1200 SH	DEFINED 08	1200
FIRST MIDWEST BANCORP DEL	COM	320867104	3178	118964 SH	DEFINED 01	118964
FIRST MIDWEST BANCORP DEL 21213	COM	320867104	1224	45813 SH	OTHER 01	24600
FIRST MIDWEST BANCORP DEL	COM	320867104	5029	188300 SH	DEFINED 05	188300
FIRST NATL CORP ORANGEBURG S	COM	320942105	560	23316 SH	DEFINED 01	23316
FIRST HEALTH GROUP CORP	COM	320960107	3984	163613 SH	DEFINED 01	163613
FIRST HEALTH GROUP CORP 4483	COM	320960107	164	6735 SH	OTHER 01	2252
FIRST HEALTH GROUP CORP	COM	320960107	10764	442034 SH	DEFINED 05	442034
FIRST HEALTH GROUP CORP	COM	320960107	463	18999 SH	DEFINED 08	18999
FIRST REP BK SAN FRANCISCO	COM	336158100	102	5108 SH	DEFINED 01	5108
FIRST REP BK SAN FRANCISCO 50	COM	336158100	1	50 SH	OTHER 01	
FIRST REP BK SAN FRANCISCO	COM	336158100	1089	54475 SH	DEFINED 05	54475
FIRST SOUTH BANCORP INC VA	COM	33646W100	219	6150 SH	DEFINED 01	6150
FIRST TENN NATL CORP	COM	337162101	2565	71367 SH	DEFINED 01	71367
FIRST TENN NATL CORP 2718	COM	337162101	562	15650 SH	OTHER 01	12932
FIRST TENN NATL CORP	COM	337162101	2138	59475 SH	DEFINED 05	59475
FIRST TENN NATL CORP	COM	337162101	53	1481 SH	DEFINED 08	1481
FIRST TENN NATL CORP	COM	337162101	90	2500 SH	DEFINED 17	2500
FIRST VA BANKS INC	COM	337477103	7636	205113 SH	DEFINED 01	204401
FIRST VA BANKS INC 38409	COM	337477103	3987	107080 SH	OTHER 01	68671
FIRST VA BANKS INC	COM	337477103	5124	137628 SH	DEFINED 05	137628
FIRST VA BANKS INC	COM	337477103	89	2400 SH	DEFINED 17	2400
FISERV INC 3355 37424	COM	337738108	3968	116878 SH	DEFINED 01	76099
FISERV INC 7823	COM	337738108	266	7823 SH	OTHER 01	
FISERV INC	COM	337738108	8416	247884 SH	DEFINED 05	247884
FISERV INC	COM	337738108	222	6550 SH	DEFINED 17	6550
FISHER COMMUNICATIONS INC 381104	COM	337756209	46828	888231 SH	DEFINED 01	507127
FISHER COMMUNICATIONS INC 5748	COM	337756209	3369	63908 SH	OTHER 01	58160
FIRSTFED FINL CORP 4026	COM	337907109	2335	80668 SH	DEFINED 01	76642
FIRSTFED FINL CORP 1744	COM	337907109	50	1744 SH	OTHER 01	
FIRSTFED FINL CORP	COM	337907109	2095	72350 SH	DEFINED 05	72350
FIRSTMERIT CORP	COM	337915102	601	27751 SH	DEFINED 01	27751
FIRSTMERIT CORP 203	COM	337915102	102	4703 SH	OTHER 01	4500
FIRSTMERIT CORP	COM	337915102	3542	163544 SH	DEFINED 05	163544
FLAGSTAR BANCORP INC	COM	337930101	2365	109475 SH	DEFINED 05	109475
FLAGSTAR BANCORP INC	COM	337930101	13	600 SH	DEFINED 17	600
FIRSTENERGY CORP	COM	337932107	6225	188800 SH	OTHER	188800
FIRSTENERGY CORP 771	COM	337932107	3320	100683 SH	DEFINED 01	99912
FIRSTENERGY CORP 16103	COM	337932107	826	25062 SH	OTHER 01	8959
FIRSTENERGY CORP	COM	337932107	4604	139655 SH	DEFINED 05	139655
FIRSTENERGY CORP	COM	337932107	1132	34345 SH	DEFINED 08	34345
FIRSTENERGY CORP	COM	337932107	1286	39000 SH	PUT DEFINED 08	39000
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	4	122 SH	DEFINED 01	122
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	18	600 SH	DEFINED 05	600
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	245	8150 SH	DEFINED 17	8150
FLAG FINL CORP	COM	33832H107	224	19730 SH	DEFINED 01	19730
FLEETBOSTON FINL CORP	COM	339030108	191110	7864600 SH	DEFINED	7864600
FLEETBOSTON FINL CORP	COM	339030108	11619	478150 SH	OTHER	478150
FLEETBOSTON FINL CORP 49542	COM	339030108	6684	275073 SH	DEFINED 01	225531
FLEETBOSTON FINL CORP 71585	COM	339030108	4573	188174 SH	OTHER 01	116589
FLEETBOSTON FINL CORP	COM	339030108	39618	1630386 SH	DEFINED 05	1630386
FLEETBOSTON FINL CORP	COM	339030108	465	19155 SH	DEFINED 08	19155
FLEETBOSTON FINL CORP	COM	339030108	377	15500 SH	CALL DEFINED 08	15500
FLEETBOSTON FINL CORP	COM	339030108	365	15000 SH	PUT DEFINED 08	15000
FLEETBOSTON FINL CORP	COM	339030108	146	6000 SH	DEFINED 17	6000
FLEETWOOD ENTERPRISES INC 70	COM	339099103	1	70 SH	OTHER 01	
FLEETWOOD ENTERPRISES INC	COM	339099103	1052	133975 SH	DEFINED 05	133975

FLEMING COS INC	COM	339130106	307	46666	SH	DEFINED	01	46666	
FLEMING COS INC	COM	339130106	85	12895	SH	OTHER	01	6495	
6400									
FLEMING COS INC	COM	339130106	2645	402514	SH	DEFINED	05	402514	
FLEMING COS INC	COM	339130106	995	151500	SH	DEFINED	08	151500	
FLEMING COS INC	COM	339130106	66	10000	SH	CALL	DEFINED	08	10000
FLEMING COS INC	COM	339130106	1248	190000	SH	PUT	DEFINED	08	190000
FLEMING COS INC	COM	339130106	83	12700	SH	DEFINED	17	12700	
FLORIDA ROCK INDS INC	COM	341140101	794	20871	SH	DEFINED	01	9971	
10900									
FLORIDA ROCK INDS INC	COM	341140101	4	100	SH	OTHER	01		
100									
FLORIDA ROCK INDS INC	COM	341140101	4713	123875	SH	DEFINED	05	123875	
FLUOR CORP NEW	COM	343412102	644	22995	SH	DEFINED	01	22820	
175									
FLUOR CORP NEW	COM	343412102	342	12223	SH	OTHER	01	4579	
7644									
FLUOR CORP NEW	COM	343412102	2197	78450	SH	DEFINED	05	78450	
FLUOR CORP NEW	COM	343412102	13	451	SH	DEFINED	08	451	
FLUOR CORP NEW	COM	343412102	17	600	SH	DEFINED	17	600	
FLOW INTL CORP	COM	343468104	155	60744	SH	DEFINED	01	60744	
FLOW INTL CORP	COM	343468104	13	5000	SH	OTHER	01	5000	
FLOW INTL CORP	COM	343468104	146	57250	SH	DEFINED	05	57250	
FLOWERS FOODS INC	COM	343498101	209	10713	SH	DEFINED	01	10713	
FLOWSERVE CORP	COM	34354P105	5	322	SH	DEFINED	01	322	
FLOWSERVE CORP	COM	34354P105	104	7050	SH	OTHER	01	1050	
6000									
FLOWSERVE CORP	COM	34354P105	1578	106714	SH	DEFINED	05	106714	
FLOWSERVE CORP	COM	34354P105	204	13800	SH	DEFINED	08	13800	
FLOWSERVE CORP	COM	34354P105	154	10400	SH	DEFINED	17	10400	
FOMENTO ECONOMICO MEXICANO S	SPON ADR UNI	344419106	717	19700	SH	OTHER		19700	
FOMENTO ECONOMICO MEXICANO S	SPON ADR UNI	344419106	6108	167700	SH	DEFINED	01	167700	
FOOT LOCKER INC	COM	344849104	10505	1000458	SH	DEFINED	01	1000458	
FOOT LOCKER INC	COM	344849104	29	2805	SH	OTHER	01	405	
2400									
FOOT LOCKER INC	COM	344849104	9	900	SH	DEFINED	05	900	
FOOT LOCKER INC	COM	344849104	481	45844	SH	DEFINED	08	45844	
FOOT LOCKER INC	COM	344849104	1260	120000	SH	PUT	DEFINED	08	120000
FOOTSTAR INC	COM	344912100	165	23690	SH	DEFINED	01	16173	
7517									
FOOTSTAR INC	COM	344912100	17	2514	SH	OTHER	01		
2514									
FOOTSTAR INC	COM	344912100	642	92280	SH	DEFINED	05	92280	
FOOTSTAR INC	COM	344912100	49	7000	SH	DEFINED	08	7000	
FOOTSTAR INC	COM	344912100	49	7000	SH	DEFINED	17	7000	
FORD MTR CO DEL	COM PAR \$0.0	345370860	6431	691500	SH	OTHER		691500	
FORD MTR CO DEL	COM PAR \$0.0	345370860	8068	867480	SH	DEFINED	01	793831	
73649									
FORD MTR CO DEL	COM PAR \$0.0	345370860	6431	691474	SH	OTHER	01	405705	
285769									
FORD MTR CO DEL	COM PAR \$0.0	345370860	17183	1847671	SH	DEFINED	05	1847671	
FORD MTR CO DEL	COM PAR \$0.0	345370860	3962	426037	SH	DEFINED	08	426037	
FORD MTR CO DEL	COM PAR \$0.0	345370860	1214	130500	SH	CALL	DEFINED	08	130500
FORD MTR CO DEL	COM PAR \$0.0	345370860	465	50000	SH	PUT	DEFINED	08	50000
FORD MTR CO DEL	COM PAR \$0.0	345370860	3	300	SH	OTHER	13		
300									
FORD MTR CO DEL	COM PAR \$0.0	345370860	1323	142275	SH	DEFINED	17	142275	
FORD MTR CO CAP TR II	PFD TR CV6.5	345395206	818	20035	SH	DEFINED	01	17235	
2800									
FORD MTR CO CAP TR II	PFD TR CV6.5	345395206	75	1848	SH	OTHER	01	1100	
748									
FORDING INC	COM	345426100	19	913	SH	DEFINED	01	913	
FORDING INC	COM	345426100	23	1079	SH	OTHER	01	801	
278									
FORDING INC	COM	345426100	12484	595600	SH	DEFINED	17	595600	
FOREST LABS INC	COM	345838106	1483	15094	SH	DEFINED	01	15044	
50									
FOREST LABS INC	COM	345838106	1019	10376	SH	OTHER	01	6284	
4092									
FOREST LABS INC	COM	345838106	13805	140555	SH	DEFINED	05	140555	
FOREST LABS INC	COM	345838106	545	5547	SH	DEFINED	08	5547	
FOREST LABS INC	COM	345838106	45111	459288	SH	DEFINED	11	430231	
29057									
FOREST OIL CORP	COM PAR \$0.0	346091705	5	171	SH	DEFINED	01	171	
FOREST OIL CORP	COM PAR \$0.0	346091705	82	2962	SH	OTHER	01	40	
2922									
FOREST OIL CORP	COM PAR \$0.0	346091705	2495	90220	SH	DEFINED	05	90220	
FORTUNE BRANDS INC	COM	349631101	7317	157320	SH	DEFINED	01	148870	
8450									
FORTUNE BRANDS INC	COM	349631101	5825	125242	SH	OTHER	01	85134	
40108									
FORTUNE BRANDS INC	COM	349631101	4751	102145	SH	DEFINED	05	102145	
FORTUNE BRANDS INC	COM	349631101	39	840	SH	DEFINED	08	840	
FORTUNE BRANDS INC	COM	349631101	88	1900	SH	DEFINED	17	1900	
FORWARD AIR CORP	COM	349853101	141	7253	SH	DEFINED	01	1953	

5300							
FORWARD AIR CORP	COM	349853101	1740	89650	SH	DEFINED 05	89650
FORWARD AIR CORP	COM	349853101	70	3600	SH	DEFINED 08	3600
FORWARD AIR CORP	COM	349853101	70	3600	SH	DEFINED 17	3600
FOSSIL INC	COM	349882100	422	20750	SH	DEFINED 01	5550
15200							
FOSSIL INC	COM	349882100	4	200	SH	OTHER 01	
200							
FOSSIL INC	COM	349882100	4066	199925	SH	DEFINED 05	199925
FOUNDRY NETWORKS INC	COM	35063R100	404	57442	SH	DEFINED	57442
FOUNDRY NETWORKS INC	COM	35063R100		33	SH	DEFINED 01	33
FOUNDRY NETWORKS INC	COM	35063R100	9	1240	SH	OTHER 01	1240
FOUNDRY NETWORKS INC	COM	35063R100	183	26018	SH	DEFINED 08	26018
FOUNDRY NETWORKS INC	COM	35063R100	95	13500	SH	DEFINED 17	13500
4 KIDS ENTMT INC	COM	350865101	3	120	SH	OTHER 01	
120							
4 KIDS ENTMT INC	COM	350865101	1038	47000	SH	DEFINED 05	47000
4 KIDS ENTMT INC	COM	350865101	188	8500	SH	CALL DEFINED 08	8500
4 KIDS ENTMT INC	COM	350865101	66	3000	SH	PUT DEFINED 08	3000
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104		12	SH	DEFINED 01	12
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	4	140	SH	OTHER 01	140
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	89	3142	SH	DEFINED 05	3142
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	79	2780	SH	DEFINED 08	2780
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	339	12000	SH	PUT DEFINED 08	12000
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	168372	5960066	SH	DEFINED 11	5486344
473722							
FOX ENTMT GROUP INC	CL A	35138T107	93	3570	SH	DEFINED 01	3395
175							
FOX ENTMT GROUP INC	CL A	35138T107	52	2000	SH	OTHER 01	1000
1000							
FOX ENTMT GROUP INC	CL A	35138T107	1131	43605	SH	DEFINED 05	43605
FOX ENTMT GROUP INC	CL A	35138T107	3178	122573	SH	DEFINED 08	122573
FOX ENTMT GROUP INC	CL A	35138T107	99	3800	SH	DEFINED 17	3800
FRANCE TELECOM	SPONSORED AD	35177Q105	25	1415	SH	OTHER 01	1415
FRANCE TELECOM	SPONSORED AD	35177Q105		5	SH	DEFINED 05	5
FRANCE TELECOM	SPONSORED AD	35177Q105	444	25000	SH	CALL DEFINED 08	25000
FRANKLIN COVEY CO	COM	353469109	10	8900	SH	DEFINED 01	4380
4520							
FRANKLIN COVEY CO	COM	353469109	1	580	SH	OTHER 01	
580							
FRANKLIN COVEY CO	COM	353469109	1	580	SH	DEFINED 05	580
FRANKLIN RES INC	COM	354613101	1700	49887	SH	DEFINED 01	49133
754							
FRANKLIN RES INC	COM	354613101	1515	44452	SH	OTHER 01	39920
4532							
FRANKLIN RES INC	COM	354613101	5318	156045	SH	DEFINED 05	156045
FRANKLIN RES INC	COM	354613101	2043	59947	SH	DEFINED 08	59947
FRANKLIN RES INC	COM	354613101	3067	90000	SH	CALL DEFINED 08	90000
FRANKLIN RES INC	COM	354613101	8520	250000	SH	PUT DEFINED 08	250000
FRANKLIN RES INC	COM	354613101	1704	50000	SH	CALL DEFINED 17	50000
FRANKLIN UNVL TR	SH BEN INT	355145103	126	24669	SH	DEFINED 01	24669
FREDS INC	CL A	356108100	386	15000	SH	DEFINED 01	4200
10800							
FREDS INC	CL A	356108100	2	90	SH	OTHER 01	
90							
FREDS INC	CL A	356108100	2923	113750	SH	DEFINED 05	113750
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	264	15751	SH	DEFINED 01	12124
3627							
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	295	17562	SH	OTHER 01	15322
2240							
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	1137	67750	SH	DEFINED 05	67750
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	3	165	SH	DEFINED 08	165
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	22	1290	SH	DEFINED 13	1290
FREMONT GEN CORP	COM	357288109	200	44600	SH	DEFINED 01	11200
33400							
FREMONT GEN CORP	COM	357288109	1511	336425	SH	DEFINED 05	336425
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358433100	3	300	SH	DEFINED 01	
300							
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358433100	374	40000	SH	OTHER 01	300
39700							
FRISCHS RESTAURANTS INC	COM	358748101	270	13005	SH	OTHER 01	13005
FRONTIER AIRLINES INC NEW	COM	359065109	69	10194	SH	DEFINED 01	10194
FRONTIER AIRLINES INC NEW	COM	359065109	1	200	SH	OTHER 01	
200							
FRONTIER AIRLINES INC NEW	COM	359065109	747	110475	SH	DEFINED 05	110475
FRONTIER AIRLINES INC NEW	COM	359065109	90	13270	SH	DEFINED 08	13270
FRONTIER AIRLINES INC NEW	COM	359065109	90	13270	SH	DEFINED 17	13270
FRONTIER OIL CORP	COM	35914P105	150	8686	SH	DEFINED 01	6068
2618							
FRONTIER OIL CORP	COM	35914P105	5	300	SH	OTHER 01	
300							
FRONTIER OIL CORP	COM	35914P105	1739	100993	SH	DEFINED 05	100993
FULLER H B CO	COM	359694106	36	1400	SH	DEFINED 01	1400
FULLER H B CO	COM	359694106	159	6151	SH	OTHER 01	900
5251							



FULLER H B CO	COM	359694106	1408	54414 SH	DEFINED 05	54414
FULTON FINL CORP PA 12500	COM	360271100	280	15868 SH	DEFINED 01	3368
FULTON FINL CORP PA	COM	360271100	39	2198 SH	OTHER 01	2198
FULTON FINL CORP PA	COM	360271100	8	431 SH	DEFINED 08	431
FURNITURE BRANDS INTL INC	COM	360921100	77	3219 SH	DEFINED 01	3219
FURNITURE BRANDS INTL INC 383	COM	360921100	10	411 SH	OTHER 01	28
FURNITURE BRANDS INTL INC	COM	360921100	2591	108639 SH	DEFINED 05	108639
FURNITURE BRANDS INTL INC	COM	360921100	603	25300 SH	CALL DEFINED 08	25300
G & K SVCS INC 5100	CL A	361268105	959	27087 SH	DEFINED 01	21987
G & K SVCS INC	CL A	361268105	3044	85975 SH	DEFINED 05	85975
GATX CORP	COM	361448103	35	1516 SH	DEFINED 01	1516
GATX CORP 170	COM	361448103	37	1600 SH	OTHER 01	1430
GATX CORP	COM	361448103	2145	94002 SH	DEFINED 05	94002
GATX CORP	COM	361448103	913	40000 SH	CALL DEFINED 08	40000
GATX CORP	COM	361448103	228	10000 SH	PUT DEFINED 08	10000
GBC BANCORP CALIF	COM	361475106	17	856 SH	DEFINED 01	856
GBC BANCORP CALIF	COM	361475106	832	43000 SH	DEFINED 05	43000
GABELLI EQUITY TR INC	COM	362397101	27	3968 SH	DEFINED 01	3968
GABELLI EQUITY TR INC 1109	COM	362397101	170	24809 SH	OTHER 01	23700
GALLAGHER ARTHUR J & CO	COM	363576109	578	19657 SH	DEFINED 01	19657
GALLAGHER ARTHUR J & CO 249	COM	363576109	301	10249 SH	OTHER 01	10000
GALLAGHER ARTHUR J & CO	COM	363576109	11076	376987 SH	DEFINED 05	376987
GALLAGHER ARTHUR J & CO	COM	363576109	1234	41998 SH	DEFINED 08	41998
GALLAHER GROUP PLC 4100	SPONSORED AD	363595109	4066	103733 SH	DEFINED 01	99633
GALLAHER GROUP PLC 39952	SPONSORED AD	363595109	4427	112928 SH	OTHER 01	72976
GALLAHER GROUP PLC	SPONSORED AD	363595109	3	80 SH	DEFINED 05	80
GANNETT INC 55513	COM	364730101	119178	1659858 SH	DEFINED 01	1604345
GANNETT INC 169054	COM	364730101	29679	413359 SH	OTHER 01	244305
GANNETT INC 95400	COM	364730101	9175	127780 SH	DEFINED 05	32380
GANNETT INC 464600	COM	364730101	40208	560000 SH	OTHER 05	95400
GANNETT INC	COM	364730101	417	5814 SH	DEFINED 08	5814
GANNETT INC	COM	364730101	718	10000 SH	PUT DEFINED 08	10000
GANNETT INC	COM	364730101	248	3450 SH	DEFINED 13	3450
GANNETT INC 250	COM	364730101	18	250 SH	OTHER 13	
GAP INC DEL	NOTE	5.750% 364760AJ7	7793	6247000 PRN	DEFINED 08	6247000
GAP INC DEL 37075	COM	364760108	1984	127831 SH	DEFINED 01	90756
GAP INC DEL 67891	COM	364760108	2347	151195 SH	OTHER 01	83304
GAP INC DEL	COM	364760108	12250	789335 SH	DEFINED 05	789335
GAP INC DEL	COM	364760108	8120	523207 SH	DEFINED 08	523207
GAP INC DEL	COM	364760108	506	32600 SH	CALL DEFINED 08	32600
GAP INC DEL	COM	364760108	4659	300200 SH	PUT DEFINED 08	300200
GARDNER DENVER INC 3400	COM	365558105	80	3964 SH	DEFINED 01	564
GARDNER DENVER INC 30	COM	365558105	1	30 SH	OTHER 01	
GARDNER DENVER INC	COM	365558105	1323	65150 SH	DEFINED 05	65150
GARTNER INC 11978	CL B	366651206	152	16129 SH	DEFINED 01	4151
GARTNER INC 6850	CL B	366651206	72	7597 SH	OTHER 01	747
GARTNER INC	CL B	366651206	1502	158902 SH	DEFINED 05	158902
GARTNER INC	CL B	366651206	33	3500 SH	DEFINED 08	3500
GATEWAY INC 700	COM	367626108	67	21453 SH	DEFINED 01	20753
GATEWAY INC 23	COM	367626108	2	700 SH	OTHER 01	677
GATEWAY INC	COM	367626108	463	147525 SH	DEFINED 05	147525
GATEWAY INC	COM	367626108	144	45765 SH	DEFINED 08	45765
GATEWAY INC	COM	367626108	137	43600 SH	DEFINED 17	43600
GATEWAY INC 600000	COM	367626108	1884	600000 SH	OTHER 17	
GENAERA CORP	COM	36867G100	39	60825 SH	DEFINED 08	60825
GENCORP INC 7300	COM	368682100	87	11023 SH	DEFINED 01	3723
GENCORP INC	COM	368682100	1366	172450 SH	DEFINED 05	172450
GENCORP INC	COM	368682100	82	10300 SH	DEFINED 08	10300
GENCORP INC	COM	368682100	218	27500 SH	DEFINED 17	27500
GENENTECH INC 16810	COM NEW	368710406	15277	460711 SH	DEFINED 01	443901
GENENTECH INC	COM NEW	368710406	6242	188227 SH	OTHER 01	136981

51246									
GENENTECH INC	COM NEW	368710406	3334	100533	SH	DEFINED	05	100533	
GENENTECH INC	COM NEW	368710406	2436	73459	SH	DEFINED	08	73459	
GENENTECH INC	COM NEW	368710406	34427	1038212	SH	DEFINED	11	1036760	
1452									
GENENTECH INC	COM NEW	368710406	10	300	SH	DEFINED	13	300	
GENERAL AMERN INVS INC	COM	368802104	625	26213	SH	DEFINED	01	26213	
GENERAL AMERN INVS INC	COM	368802104	262	10998	SH	OTHER	01	2429	
8569									
GENERAL COMMUNICATION INC	CL A	369385109	156	23269	SH	DEFINED	01	12024	
11245									
GENERAL COMMUNICATION INC	CL A	369385109	1	80	SH	OTHER	01		
80									
GENERAL COMMUNICATION INC	CL A	369385109	1493	222467	SH	DEFINED	05	222467	
GENERAL DYNAMICS CORP	COM	369550108	1722	21700	SH	OTHER		21700	
GENERAL DYNAMICS CORP	COM	369550108	19469	245290	SH	DEFINED	01	223987	
21303									
GENERAL DYNAMICS CORP	COM	369550108	3317	41791	SH	OTHER	01	17232	
24559									
GENERAL DYNAMICS CORP	COM	369550108	14497	182646	SH	DEFINED	05	39525	
143121									
GENERAL DYNAMICS CORP	COM	369550108	44447	560000	SH	OTHER	05	143121	
416879									
GENERAL DYNAMICS CORP	COM	369550108	8224	103613	SH	DEFINED	08	103613	
GENERAL DYNAMICS CORP	COM	369550108	3969	50000	SH	CALL	DEFINED	50000	
GENERAL DYNAMICS CORP	COM	369550108	188231	2371567	SH	DEFINED	11	2188331	
183236									
GENERAL ELEC CO	COM	369604103	4569	187625	SH	OTHER		187625	
GENERAL ELEC CO	COM	369604103	794908	32645095	SH	DEFINED	01	30373711	
2271384									
GENERAL ELEC CO	COM	369604103	587376	24122225	SH	OTHER	01	13724478	
10397747									
GENERAL ELEC CO	COM	369604103	8888	365000	SH	CALL	DEFINED	01	365000
GENERAL ELEC CO	COM	369604103	43915	1803500	SH	PUT	DEFINED	01	1803500
GENERAL ELEC CO	COM	369604103	141743	5821080	SH	DEFINED	05	2955080	
2866000									
GENERAL ELEC CO	COM	369604103	69787	2866000	SH	OTHER	05	2866000	
GENERAL ELEC CO	COM	369604103	9259	380239	SH	DEFINED	08	380239	
GENERAL ELEC CO	COM	369604103	9935	408000	SH	CALL	DEFINED	08	408000
GENERAL ELEC CO	COM	369604103	10414	427700	SH	PUT	DEFINED	08	427700
GENERAL ELEC CO	COM	369604103	1585	65093	SH	DEFINED	13	65093	
GENERAL ELEC CO	COM	369604103	54	2225	SH	OTHER	13	725	
1500									
GENERAL MLS INC	COM	370334104	188630	4017686	SH	DEFINED	01	3907612	
110074									
GENERAL MLS INC	COM	370334104	39388	838932	SH	OTHER	01	235303	
603629									
GENERAL MLS INC	COM	370334104	8117	172880	SH	DEFINED	05	172880	
GENERAL MLS INC	COM	370334104	903	19228	SH	DEFINED	08	19228	
GENERAL MLS INC	COM	370334104	19	400	SH	DEFINED	17	400	
GENERAL MTRS CORP	COM	370442105	5813	157700	SH	OTHER		157700	
GENERAL MTRS CORP	COM	370442105	17833	483791	SH	DEFINED	01	466374	
17417									
GENERAL MTRS CORP	COM	370442105	10626	288289	SH	OTHER	01	139665	
148624									
GENERAL MTRS CORP	COM	370442105	9793	265685	SH	DEFINED	05	265685	
GENERAL MTRS CORP	COM	370442105	355	9629	SH	DEFINED	08	9629	
GENERAL MTRS CORP	DEB SR CONV	370442741	48735	2009700	SH	DEFINED	01	2009700	
GENERAL MTRS CORP	DEB SR CONV	370442741	48500	2000000	SH	OTHER	17		
2000000									
GENERAL MTRS CORP	CL H NEW	370442832	342	31974	SH	DEFINED	01	27768	
4206									
GENERAL MTRS CORP	CL H NEW	370442832	454	42399	SH	OTHER	01	30311	
12088									
GENERAL MTRS CORP	CL H NEW	370442832	63	5900	SH	DEFINED	05	5900	
GENERAL MTRS CORP	CL H NEW	370442832	2488	232522	SH	DEFINED	08	232522	
GENERAL MTRS CORP	CL H NEW	370442832	4458	416600	SH	CALL	DEFINED	08	416600
GENERAL MTRS CORP	CL H NEW	370442832	4587	428700	SH	PUT	DEFINED	08	428700
GENERAL MTRS CORP	CL H NEW	370442832	157	14650	SH	DEFINED	17	14650	
GENERAL SEMICONDUCTOR INC	NOTE 5.750%	370787AB9	210	225000	PRN	DEFINED	01	225000	
GENESCO INC	COM	371532102	132	7100	SH	DEFINED	01	3500	
3600									
GENESCO INC	COM	371532102	1	70	SH	OTHER	01		
70									
GENESCO INC	COM	371532102	1549	83125	SH	DEFINED	05	83125	
GENESCO INC	COM	371532102	19	1000	SH	DEFINED	08	1000	
GENESIS MICROCHIP INC DEL	COM	37184C103	2	115	SH	DEFINED	01	115	
GENESIS MICROCHIP INC DEL	COM	37184C103	457	35000	SH	PUT	DEFINED	08	35000
GENESIS MICROCHIP INC DEL	COM	37184C103	72	5500	SH	DEFINED	17	5500	
GENTEX CORP	COM	371901109	299	9450	SH	DEFINED	01	9450	
GENTEX CORP	COM	371901109	442	13972	SH	OTHER	01	13712	
260									
GENTEX CORP	COM	371901109	4644	146771	SH	DEFINED	05	146771	
GENTEX CORP	COM	371901109	186	5865	SH	DEFINED	08	5865	
GENTEX CORP	COM	371901109	791	25000	SH	CALL	DEFINED	08	25000

GENUINE PARTS CO 5383	COM	372460105	6934	225132	SH	DEFINED	01	219749
GENUINE PARTS CO 77866	COM	372460105	5088	165181	SH	OTHER	01	87315
GENUINE PARTS CO	COM	372460105	2511	81540	SH	DEFINED	05	81540
GENUINE PARTS CO	COM	372460105	39	1259	SH	DEFINED	08	1259
GENZYME CORP 5000000	SDCV	3.000% 372917AK0	4613	5000000	PRN	OTHER		
GENZYME CORP	SDCV	3.000% 372917AK0	152	165000	PRN	DEFINED	01	165000
GENZYME CORP 3670	COM	GENL DIV 372917104	278	9391	SH	DEFINED	01	5721
GENZYME CORP 4954	COM	GENL DIV 372917104	624	21100	SH	OTHER	01	16146
GENZYME CORP	COM	GENL DIV 372917104	3116	105393	SH	DEFINED	05	105393
GENZYME CORP	COM	GENL DIV 372917104	2902	98130	SH	DEFINED	08	98130
GENZYME CORP	COM	GENL DIV 372917104	9814	331890	SH	DEFINED	11	331890
GENZYME CORP	COM	GENL DIV 372917104	1866	63100	SH	DEFINED	17	63100
GENZYME CORP 63	COM	BIOSURGE 372917708		63	SH	DEFINED	01	
GENZYME CORP 281 147	COM	BIOSURGE 372917708	3	1064	SH	OTHER	01	636
GENZYME CORP	COM	BIOSURGE 372917708		140	SH	DEFINED	08	140
GENZYME CORP	COM	BIOSURGE 372917708	344	135000	SH	PUT	DEFINED	135000
GEORGIA GULF CORP	COM	PAR \$0.0 373200203	14	600	SH	DEFINED	01	600
GEORGIA GULF CORP 150	COM	PAR \$0.0 373200203	3	150	SH	OTHER	01	
GEORGIA GULF CORP	COM	PAR \$0.0 373200203	2773	119825	SH	DEFINED	05	119825
GEORGIA GULF CORP	COM	PAR \$0.0 373200203	2198	95000	SH	PUT	DEFINED	95000
GEORGIA PAC CORP 9482	COM	373298108	1384	85631	SH	DEFINED	01	76149
GEORGIA PAC CORP 53473	COM	373298108	1878	116183	SH	OTHER	01	62710
GEORGIA PAC CORP	COM	373298108	1862	115250	SH	DEFINED	05	115250
GEORGIA PAC CORP	COM	373298108	1774	109772	SH	DEFINED	08	109772
GEORGIA PAC CORP	COM	373298108	5333	330000	SH	CALL	DEFINED	330000
GEORGIA PAC CORP	COM	373298108	808	50000	SH	PUT	DEFINED	50000
GEORGIA PAC CORP	COM	373298108	1000	61900	SH	DEFINED	17	61900
GERBER SCIENTIFIC INC 11620	COM	373730100	84	20700	SH	DEFINED	01	9080
GERBER SCIENTIFIC INC 780	COM	373730100	3	780	SH	OTHER	01	
GERBER SCIENTIFIC INC	COM	373730100	423	104305	SH	DEFINED	05	104305
GERBER SCIENTIFIC INC	COM	373730100	3	800	SH	DEFINED	08	800
GERBER SCIENTIFIC INC	COM	373730100	3	800	SH	DEFINED	17	800
GERDAU S A	SPONSORED AD	373737105	166	18648	SH	DEFINED		18648
GETTY IMAGES INC	COM	374276103	18	600	SH	DEFINED	01	600
GETTY IMAGES INC	COM	374276103	15	500	SH	DEFINED	05	500
GETTY IMAGES INC	COM	374276103	764	25000	SH	CALL	DEFINED	25000
GILEAD SCIENCES INC	COM	375558103	680	20000	SH	DEFINED		20000
GILEAD SCIENCES INC 1320	COM	375558103	529	15557	SH	DEFINED	01	14237
GILEAD SCIENCES INC 7585	COM	375558103	351	10333	SH	OTHER	01	2748
GILEAD SCIENCES INC	COM	375558103	18233	536262	SH	DEFINED	05	536262
GILEAD SCIENCES INC	COM	375558103	675	19861	SH	DEFINED	08	19861
GILEAD SCIENCES INC	COM	375558103	4267	125500	SH	CALL	DEFINED	125500
GILEAD SCIENCES INC	COM	375558103	493	14500	SH	PUT	DEFINED	14500
GILEAD SCIENCES INC	COM	375558103	1314	38650	SH	DEFINED	17	38650
GILEAD SCIENCES INC	COM	375558103	5270	155000	SH	CALL	DEFINED	155000
GILLETTE CO 120521	COM	375766102	26834	883865	SH	DEFINED	01	763344
GILLETTE CO 142469	COM	375766102	16284	536379	SH	OTHER	01	393910
GILLETTE CO	COM	375766102	15652	515538	SH	DEFINED	05	515538
GILLETTE CO	COM	375766102	425	14010	SH	DEFINED	08	14010
GILLETTE CO	COM	375766102	6916	227800	SH	CALL	DEFINED	227800
GILLETTE CO	COM	375766102	440	14500	SH	PUT	DEFINED	14500
GILLETTE CO 400	COM	375766102	27	900	SH	OTHER	13	500
GILLETTE CO	COM	375766102	6558	216000	SH	CALL	DEFINED	216000
GILLETTE CO	COM	375766102	674	22200	SH	PUT	DEFINED	22200
GLAMIS GOLD LTD	COM	376775102	56	4920	SH	DEFINED	01	4920
GLAMIS GOLD LTD	COM	376775102	113	10000	SH	OTHER	01	10000
GLAMIS GOLD LTD	COM	376775102	113	10000	SH	CALL	DEFINED	10000
GLATFELTER 2000	COM	377316104	1	100	SH	DEFINED	01	100
GLATFELTER	COM	377316104	26	2000	SH	OTHER	01	
GLATFELTER	COM	377316104	1102	83731	SH	DEFINED	05	83731
GLAXOSMITHKLINE PLC 28485	SPONSORED AD	37733W105	12721	339577	SH	DEFINED	01	311092
GLAXOSMITHKLINE PLC 255272	SPONSORED AD	37733W105	17514	467531	SH	OTHER	01	212259
GLAXOSMITHKLINE PLC	SPONSORED AD	37733W105	4	120	SH	DEFINED	05	120
GLAXOSMITHKLINE PLC	SPONSORED AD	37733W105	2810	75000	SH	CALL	DEFINED	75000
GLENBOROUGH RLTY TR INC	COM	37803P105	25	1400	SH	DEFINED	01	1400

GLENBOROUGH RLTY TR INC	COM	37803P105	107	6000	SH	OTHER	01	6000	
GLENBOROUGH RLTY TR INC	COM	37803P105	1840	103250	SH	DEFINED	05	103250	
GLIMCHER RLTY TR	SH BEN INT	379302102	9	500	SH	DEFINED	01	500	
GLIMCHER RLTY TR	SH BEN INT	379302102	181	10176	SH	OTHER	01	5176	
5000									
GLOBAL HIGH INCOME DLR FD IN	COM	37933G108	10	666	SH	DEFINED	01	666	
GLOBAL HIGH INCOME DLR FD IN	COM	37933G108	216	15000	SH	OTHER	01	5000	
10000									
GLOBAL IMAGING SYSTEMS	COM	37934A100	150	8183	SH	DEFINED		8183	
GLOBAL IMAGING SYSTEMS	COM	37934A100	18	1000	SH	DEFINED	01	400	
600									
GLOBAL IMAGING SYSTEMS	COM	37934A100	4	200	SH	OTHER	01		
200									
GLOBAL IMAGING SYSTEMS	COM	37934A100	1475	80275	SH	DEFINED	05	80275	
GLOBAL IMAGING SYSTEMS	COM	37934A100	919	50000	SH	PUT	DEFINED	08	50000
GLOBAL PMTS INC	COM	37940X102	1025	32031	SH	DEFINED	01	21131	
10900									
GLOBAL PMTS INC	COM	37940X102	5	150	SH	OTHER	01		
150									
GLOBAL PMTS INC	COM	37940X102	5005	156350	SH	DEFINED	05	156350	
GLOBESPANVIRATA INC	COM	37957V106	35	7829	SH	DEFINED	01	7829	
GLOBESPANVIRATA INC	COM	37957V106	15	3498	SH	OTHER	01	3498	
GLOBESPANVIRATA INC	COM	37957V106	2	565	SH	DEFINED	08	565	
GLOBESPANVIRATA INC	COM	37957V106	296	67140	SH	DEFINED	17	67140	
GLOBESPANVIRATA INC	COM	37957V106	748	75400	SH	DEFINED	01	75400	
GOLD BANC CORP INC	COM	379907108	802	80828	SH	OTHER	01	80828	
GOLD BANC CORP INC	COM	379907108	9	700	SH	DEFINED	01	700	
GOLDCORP INC NEW	COM	380956409	127	10000	SH	OTHER	01	10000	
GOLDCORP INC NEW	COM	380956409	61	4800	SH	DEFINED	17	4800	
GOLDCORP INC NEW	COM	380956409	951	13245	SH	DEFINED	01	13245	
GOLDEN WEST FINL CORP DEL	COM	381317106	1083	15077	SH	OTHER	01	13191	
GOLDEN WEST FINL CORP DEL	COM	381317106	5187	72229	SH	DEFINED	05	72229	
GOLDEN WEST FINL CORP DEL	COM	381317106	94	1306	SH	DEFINED	08	1306	
GOLDEN WEST FINL CORP DEL	COM	381317106	221	3075	SH	DEFINED	17	3075	
GOLDMAN SACHS GROUP INC	COM	38141G104	764	11225	SH	OTHER		11225	
GOLDMAN SACHS GROUP INC	COM	38141G104	9338	137124	SH	DEFINED	01	109589	
27535									
GOLDMAN SACHS GROUP INC	COM	38141G104	4402	64643	SH	OTHER	01	46149	
18494									
GOLDMAN SACHS GROUP INC	COM	38141G104	25971	381369	SH	DEFINED	05	381369	
GOLDMAN SACHS GROUP INC	COM	38141G104	3722	54660	SH	DEFINED	08	54660	
GOLDMAN SACHS GROUP INC	COM	38141G104	36883	541600	SH	CALL	DEFINED	08	541600
GOLDMAN SACHS GROUP INC	COM	38141G104	12176	178800	SH	PUT	DEFINED	08	178800
GOLDMAN SACHS GROUP INC	COM	38141G104	334	4900	SH	DEFINED	17	4900	
GOLDMAN SACHS GROUP INC	COM	38141G104	1001	14700	SH	CALL	DEFINED	17	14700
GOLDMAN SACHS GROUP INC	COM	38141G104	2595	38100	SH	PUT	DEFINED	17	38100
GOLF TR AMER INC	COM	38168B103	21	15766	SH	DEFINED	01	15766	
GOODRICH CORP	COM	382388106	2959	161495	SH	DEFINED	01	146570	
14925									
GOODRICH CORP	COM	382388106	403	22005	SH	OTHER	01	16025	
5980									
GOODRICH CORP	COM	382388106	981	53545	SH	DEFINED	05	53545	
GOODRICH CORP	COM	382388106	139	7599	SH	DEFINED	08	7599	
GOODRICH CORP	COM	382388106	97	5300	SH	DEFINED	17	5300	
GOODYEAR TIRE & RUBR CO	COM	382550101	4219	619600	SH	OTHER		619600	
GOODYEAR TIRE & RUBR CO	COM	382550101	390	57248	SH	DEFINED	01	51099	
6149									
GOODYEAR TIRE & RUBR CO	COM	382550101	264	38731	SH	OTHER	01	23990	
14741									
GOODYEAR TIRE & RUBR CO	COM	382550101	555	81440	SH	DEFINED	05	81440	
GOODYEAR TIRE & RUBR CO	COM	382550101	980	143964	SH	DEFINED	08	143964	
GOODYEAR TIRE & RUBR CO	COM	382550101	361	53000	SH	CALL	DEFINED	08	53000
GOODYEAR TIRE & RUBR CO	COM	382550101	383	56200	SH	DEFINED	17	56200	
GOODYS FAMILY CLOTHING INC	COM	382588101	82	18400	SH	DEFINED	01	4200	
14200									
GOODYS FAMILY CLOTHING INC	COM	382588101	651	146675	SH	DEFINED	05	146675	
GRACO INC	COM	384109104	1113	38850	SH	DEFINED	01	8950	
29900									
GRACO INC	COM	384109104	5	170	SH	OTHER	01		
170									
GRACO INC	COM	384109104	6516	227425	SH	DEFINED	05	227425	
GRAFTECH INTL LTD	COM	384313102	642	107769	SH	DEFINED	05	107769	
GRAFTECH INTL LTD	COM	384313102	14	2400	SH	DEFINED	08	2400	
GRAINGER W W INC	COM	384802104	6550	127063	SH	DEFINED	01	4775	
122288									
GRAINGER W W INC	COM	384802104	63175	1225510	SH	OTHER	01	145098	
6160 1074252									
GRAINGER W W INC	COM	384802104	2833	54966	SH	DEFINED	05	54966	
GRAINGER W W INC	COM	384802104	9	165	SH	DEFINED	08	165	
GRANITE BROADCASTING CORP	COM	387241102	267	130000	SH	OTHER	01		
130000									
GRANITE CONSTR INC	COM	387328107	18	1150	SH	DEFINED	01	1150	
GRANITE CONSTR INC	COM	387328107	1228	79258	SH	DEFINED	05	79258	
GRANT PRIDECO INC	COM	38821G101	55	4701	SH	DEFINED	01	4701	

GRANT PRIDECO INC	COM	38821G101	36	3050 SH	OTHER	01	2660
390							
GRANT PRIDECO INC	COM	38821G101	6464	555327 SH	DEFINED	05	555327
GRANT PRIDECO INC	COM	38821G101	3	250 SH	DEFINED	08	250
GREAT ATLANTIC & PAC TEA INC	COM	390064103	61	7536 SH	DEFINED	01	4530
3006							
GREAT ATLANTIC & PAC TEA INC	COM	390064103	1162	144165 SH	DEFINED	05	144165
GREAT ATLANTIC & PAC TEA INC	COM	390064103	39	4800 SH	DEFINED	08	4800
GREAT ATLANTIC & PAC TEA INC	COM	390064103	39	4800 SH	DEFINED	17	4800
GREAT LAKES CHEM CORP	COM	390568103	6013	251800 SH	OTHER		251800
GREAT LAKES CHEM CORP	COM	390568103	85	3574 SH	DEFINED	01	3574
GREAT LAKES CHEM CORP	COM	390568103	193	8100 SH	OTHER	01	860
7240							
GREAT LAKES CHEM CORP	COM	390568103	556	23290 SH	DEFINED	05	23290
GREAT PLAINS ENERGY INC	COM	391164100	668	29199 SH	DEFINED	01	27039
2160							
GREAT PLAINS ENERGY INC	COM	391164100	1218	53243 SH	OTHER	01	17860
35383							
GREAT PLAINS ENERGY INC	COM	391164100	3008	131471 SH	DEFINED	05	131471
GREATER BAY BANCORP	COM	391648102	93	5381 SH	DEFINED	01	5381
GREATER BAY BANCORP	COM	391648102	1709	98855 SH	DEFINED	05	98855
GREATER BAY BANCORP	COM	391648102	1091	63100 SH	DEFINED	08	63100
GREATER BAY BANCORP	COM	391648102	431	24900 SH	DEFINED	17	24900
GREEN MOUNTAIN PWR CORP	COM	393154109	42	2000 SH	DEFINED	01	1100
900							
GREEN MOUNTAIN PWR CORP	COM	393154109	434	20675 SH	DEFINED	05	20675
GREENPOINT FINL CORP	COM	395384100	117	2591 SH	DEFINED	01	2591
GREENPOINT FINL CORP	COM	395384100	315	6974 SH	OTHER	01	
6974							
GREENPOINT FINL CORP	COM	395384100	8510	188366 SH	DEFINED	05	188366
GREENPOINT FINL CORP	COM	395384100	212	4700 SH	DEFINED	08	4700
GREENPOINT FINL CORP	COM	395384100	217	4800 SH	DEFINED	17	4800
GREY WOLF INC	COM	397888108	108	27000 SH	DEFINED	01	27000
GREY WOLF INC	COM	397888108	92	22937 SH	DEFINED	08	22937
GREY WOLF INC	COM	397888108	83	20875 SH	DEFINED	17	20875
GRIFFON CORP	COM	398433102	505	37100 SH	DEFINED	01	7700
29400							
GRIFFON CORP	COM	398433102	2399	176125 SH	DEFINED	05	176125
GROUP 1 AUTOMOTIVE INC	COM	398905109	286	11995 SH	DEFINED	01	8395
3600							
GROUP 1 AUTOMOTIVE INC	COM	398905109	85	3575 SH	OTHER	01	
3575							
GROUP 1 AUTOMOTIVE INC	COM	398905109	2198	92050 SH	DEFINED	05	92050
GROUPE CGI INC	CL A SUB VTG	39945C109	50	11400 SH	DEFINED	17	11400
GRUPO IMSA S A DE C V	SPON ADR UNI	40048T106	168	13952 SH	DEFINED		13952
GRUPO ELEKTRA SA DE CV	SPONSORED AD	40050A201	170	17200 SH	DEFINED		17200
GTECH HLDGS CORP	COM	400518106	240	8600 SH	DEFINED	01	8600
GTECH HLDGS CORP	COM	400518106	5	180 SH	OTHER	01	
180							
GTECH HLDGS CORP	COM	400518106	3058	109778 SH	DEFINED	05	109778
GTECH HLDGS CORP	COM	400518106	67	2400 SH	DEFINED	08	2400
GTECH HLDGS CORP	COM	400518106	86	3100 SH	DEFINED	17	3100
GUCCI GROUP N V	COM NY REG	401566104	1625	17740 SH	OTHER		17740
GUCCI GROUP N V	COM NY REG	401566104	9	100 SH	DEFINED	01	100
GUCCI GROUP N V	COM NY REG	401566104	5	60 SH	OTHER	01	60
GUCCI GROUP N V	COM NY REG	401566104	9389	102500 SH	CALL	DEFINED	102500
GUIDANT CORP	COM	401698105	10122	328108 SH	DEFINED	01	301106
27002							
GUIDANT CORP	COM	401698105	3600	116688 SH	OTHER	01	77772
38916							
GUIDANT CORP	COM	401698105	6740	218476 SH	DEFINED	05	218476
GUIDANT CORP	COM	401698105	96	3120 SH	DEFINED	08	3120
GUIDANT CORP	COM	401698105	457	14800 SH	CALL	DEFINED	14800
GUIDANT CORP	COM	401698105	1509	48900 SH	PUT	DEFINED	48900
GUIDANT CORP	COM	401698105	17	550 SH	DEFINED	13	550
GUIDANT CORP	COM	401698105	12	400 SH	OTHER	13	
400							
GUIDANT CORP	COM	401698105	290	9400 SH	DEFINED	17	9400
GULFMARK OFFSHORE INC	COM	402629109	513	34800 SH	DEFINED	01	34800
GYMBOREE CORP	COM	403777105	238	15000 SH	DEFINED	01	5300
9700							
GYMBOREE CORP	COM	403777105	2	100 SH	OTHER	01	
100							
GYMBOREE CORP	COM	403777105	1969	124125 SH	DEFINED	05	124125
GYMBOREE CORP	COM	403777105	127	8000 SH	DEFINED	17	8000
HCA INC	COM	404119109	11670	281197 SH	DEFINED	01	246147
35050							
HCA INC	COM	404119109	2095	50489 SH	OTHER	01	35512
14977							
HCA INC	COM	404119109	11551	278346 SH	DEFINED	05	278346
HCA INC	COM	404119109	119	2864 SH	DEFINED	08	2864
HCA INC	COM	404119109	13135	316500 SH	CALL	DEFINED	316500
HCA INC	COM	404119109	11350	273500 SH	PUT	DEFINED	273500
HCA INC	COM	404119109	318675	7678919 SH	DEFINED	11	7080573
598346							

HCA INC	COM		404119109	259	6250	SH	DEFINED	17	6250	
HCC INS HLDGS INC	NOTE	2.000%	404132AA0	1487	1398000	PRN	DEFINED	08	1398000	
HCC INS HLDGS INC	COM		404132102	3437	139697	SH	DEFINED	01	139697	
HCC INS HLDGS INC	COM		404132102	64	2590	SH	OTHER	01	450	
2140										
HCC INS HLDGS INC	COM		404132102	2952	120006	SH	DEFINED	05	120006	
HRPT PPTYS TR	COM	SH BEN I	40426W101	197	23897	SH	DEFINED	01	23897	
HRPT PPTYS TR	COM	SH BEN I	40426W101	74	9028	SH	OTHER	01	4328	
4700										
HRPT PPTYS TR	COM	SH BEN I	40426W101	172	20825	SH	DEFINED	08	20825	
HSBC HLDGS PLC	SPON	ADR NEW	404280406	54	981	SH	DEFINED	01	597	
384										
HSBC HLDGS PLC	SPON	ADR NEW	404280406	189	3445	SH	OTHER	01	2039	
1406										
HSBC HLDGS PLC	SPON	ADR NEW	404280406	440	8000	SH	DEFINED	08	8000	
HSBC HLDGS PLC	SPON	ADR NEW	404280406	1649	30000	SH	PUT	DEFINED	08	30000
HAEMONETICS CORP	COM		405024100	97	4500	SH	DEFINED	01	100	
4400										
HAEMONETICS CORP	COM		405024100	2092	97475	SH	DEFINED	05	97475	
HAGGAR CORP	COM		405173105	3	200	SH	DEFINED	01		
200										
HAGGAR CORP	COM		405173105	2	170	SH	OTHER	01		
170										
HAGGAR CORP	COM		405173105	305	24250	SH	DEFINED	05	24250	
HAIN CELESTIAL GROUP INC	COM		405217100	843	55432	SH	DEFINED	01	55006	
426										
HAIN CELESTIAL GROUP INC	COM		405217100	318	20931	SH	OTHER	01	8250	
12681										
HAIN CELESTIAL GROUP INC	COM		405217100	1932	127100	SH	DEFINED	05	127100	
HALL KINION ASSOCIATES INC	COM		406069104	6	1100	SH	DEFINED	01	100	
1000										
HALL KINION ASSOCIATES INC	COM		406069104	271	48525	SH	DEFINED	05	48525	
HALLIBURTON CO	COM		406216101	2884	154134	SH	DEFINED	01	153234	
900										
HALLIBURTON CO	COM		406216101	2211	118161	SH	OTHER	01	37683	
80478										
HALLIBURTON CO	COM		406216101	5034	269045	SH	DEFINED	05	269045	
HALLIBURTON CO	COM		406216101	636	34000	SH	DEFINED	08	34000	
HALLIBURTON CO	COM		406216101	28490	1522700	SH	CALL	DEFINED	08	1522700
HALLIBURTON CO	COM		406216101	505	27000	SH	PUT	DEFINED	08	27000
HALLIBURTON CO	COM		406216101	299	16000	SH	DEFINED	17	16000	
HALLIBURTON CO	COM		406216101	1871	100000	SH	CALL	DEFINED	17	100000
HALLIBURTON CO	COM		406216101	936	50000	SH	PUT	DEFINED	17	50000
HANCOCK FABRICS INC	COM		409900107	87	5678	SH	DEFINED	01	867	
4811										
HANCOCK FABRICS INC	COM		409900107		30	SH	OTHER	01		
30										
HANCOCK FABRICS INC	COM		409900107	1196	78445	SH	DEFINED	05	78445	
HANCOCK JOHN FINL SVCS INC	COM		41014S106	555	19905	SH	DEFINED	01	18660	
1245										
HANCOCK JOHN FINL SVCS INC	COM		41014S106	67	2385	SH	OTHER	01	197	
2188										
HANCOCK JOHN FINL SVCS INC	COM		41014S106	4085	146400	SH	DEFINED	05	146400	
HANCOCK JOHN FINL SVCS INC	COM		41014S106	112	4021	SH	DEFINED	08	4021	
HANCOCK JOHN FINL SVCS INC	COM		41014S106	289	10350	SH	DEFINED	17	10350	
HANOVER COMPRESSOR CO	NOTE	4.750%	410768AC9	171	214000	PRN	DEFINED	01	214000	
HANOVER COMPRESSOR CO	NOTE	4.750%	410768AC9	80	100000	PRN	DEFINED	08	100000	
HANOVER COMPRESSOR CO	COM		410768105	176	19150	SH	DEFINED	01	19150	
HANOVER COMPRESSOR CO	COM		410768105	2	185	SH	OTHER	01		
185										
HANOVER COMPRESSOR CO	COM		410768105	1172	127715	SH	DEFINED	05	127715	
HANOVER COMPRESSOR CO	COM		410768105	157	17100	SH	DEFINED	08	17100	
HANOVER COMPRESSOR CO	COM		410768105	140	15200	SH	DEFINED	17	15200	
HARLAND JOHN H CO	COM		412693103	693	31300	SH	DEFINED	01	31300	
HARLAND JOHN H CO	COM		412693103	3008	135930	SH	OTHER	01	113950	
21980										
HARLAND JOHN H CO	COM		412693103	3289	148600	SH	DEFINED	05	148600	
HARLAND JOHN H CO	COM		412693103	292	13200	SH	DEFINED	17	13200	
HARLEY DAVIDSON INC	COM		412822108	40746	881943	SH	DEFINED	01	844250	
37693										
HARLEY DAVIDSON INC	COM		412822108	6320	136789	SH	OTHER	01	76927	
59862										
HARLEY DAVIDSON INC	COM		412822108	13383	289673	SH	DEFINED	05	120408	
169265										
HARLEY DAVIDSON INC	COM		412822108	20790	450000	SH	OTHER	05	169265	
280735										
HARLEY DAVIDSON INC	COM		412822108	732	15849	SH	DEFINED	08	15849	
HARLEY DAVIDSON INC	COM		412822108	444	9600	SH	CALL	DEFINED	08	9600
HARLEY DAVIDSON INC	COM		412822108	1183	25600	SH	PUT	DEFINED	08	25600
HARLEY DAVIDSON INC	COM		412822108	62423	1351147	SH	DEFINED	11	1177239	
173908										
HARLEY DAVIDSON INC	COM		412822108	47	1025	SH	DEFINED	13	1025	
HARLEY DAVIDSON INC	COM		412822108	4	80	SH	OTHER	13		
80										
HARLEY DAVIDSON INC	COM		412822108	231	5000	SH	DEFINED	17	5000	

HARMAN INTL INDS INC 1740	COM		413086109	424	7120 SH	DEFINED 01		5380
HARMAN INTL INDS INC 1948	COM		413086109	116	1948 SH	OTHER 01		
HARMAN INTL INDS INC	COM		413086109	7478	125675 SH	DEFINED 05		125675
HARMONIC INC 6232 217	COM		413160102	31	13649 SH	DEFINED 01		7200
HARMONIC INC 717	COM		413160102	2	717 SH	OTHER 01		
HARMONIC INC	COM		413160102	541	235401 SH	DEFINED 05		235401
HAROLDS STORES INC	COM		413353103	13	12400 SH	DEFINED 01		12400
HARRAHS ENTMT INC 334 14665	COM		413619107	2460	62130 SH	DEFINED 01		47131
HARRAHS ENTMT INC 3693	COM		413619107	146	3693 SH	OTHER 01		
HARRAHS ENTMT INC	COM		413619107	2617	66085 SH	DEFINED 05		66085
HARRAHS ENTMT INC	COM		413619107	22	565 SH	DEFINED 08		565
HARRAHS ENTMT INC	COM		413619107	171	4325 SH	DEFINED 17		4325
HARRIS CORP DEL	BCV	3.500%	413875AH8	426	430000 PRN	DEFINED 08		430000
HARRIS CORP DEL	COM		413875105	475	18043 SH	DEFINED 01		18043
HARRIS CORP DEL 2800	COM		413875105	568	21600 SH	OTHER 01		18800
HARRIS CORP DEL	COM		413875105	3361	127794 SH	DEFINED 05		127794
HARSCO CORP 200	COM		415864107	103	3225 SH	DEFINED 01		3025
HARSCO CORP 5321	COM		415864107	208	6523 SH	OTHER 01		1202
HARSCO CORP	COM		415864107	2484	77883 SH	DEFINED 05		77883
HARTE-HANKS INC	COM		416196103	248	13289 SH	DEFINED 01		13289
HARTE-HANKS INC 3510	COM		416196103	66	3510 SH	OTHER 01		
HARTE-HANKS INC	COM		416196103	3263	174749 SH	DEFINED 05		174749
HARTE-HANKS INC	COM		416196103	69	3700 SH	DEFINED 08		3700
HARTFORD FINL SVCS GROUP INC	COM		416515104	9	200 SH	OTHER		200
HARTFORD FINL SVCS GROUP INC 44058	COM		416515104	11391	250728 SH	DEFINED 01		206670
HARTFORD FINL SVCS GROUP INC 88965	COM		416515104	10073	221724 SH	OTHER 01		132759
HARTFORD FINL SVCS GROUP INC	COM		416515104	6848	150735 SH	DEFINED 05		150735
HARTFORD FINL SVCS GROUP INC	COM		416515104	2409	53019 SH	DEFINED 08		53019
HARTFORD FINL SVCS GROUP INC	COM		416515104	136	3000 SH	DEFINED 13		3000
HASBRO INC	BCV	2.750%	418056AN7	1088	1139000 PRN	DEFINED 08		1139000
HASBRO INC	COM		418056107	4991	432100 SH	OTHER		432100
HASBRO INC 2950	COM		418056107	231	19980 SH	DEFINED 01		17030
HASBRO INC 1442	COM		418056107	83	7179 SH	OTHER 01		5737
HASBRO INC	COM		418056107	1652	143005 SH	DEFINED 05		143005
HASBRO INC	COM		418056107	8	664 SH	DEFINED 08		664
HASBRO INC	COM		418056107	578	50000 SH	CALL DEFINED 08		50000
HASBRO INC	COM		418056107	17	1500 SH	PUT DEFINED 08		1500
HAVERTY FURNITURE INC 8000	COM		419596101	958	68950 SH	DEFINED 01		60950
HAVERTY FURNITURE INC 46520	COM		419596101	647	46520 SH	OTHER 01		
HAVERTY FURNITURE INC	COM		419596101	1126	80975 SH	DEFINED 05		80975
HAVERTY FURNITURE INC 42584	CL A		419596200	680	48584 SH	DEFINED 01		6000
HAVERTY FURNITURE INC 211004	CL A		419596200	2954	211004 SH	OTHER 01		
HAWAIIAN ELEC INDUSTRIES	COM		419870100	262	5948 SH	DEFINED 01		5948
HAWAIIAN ELEC INDUSTRIES 1050	COM		419870100	99	2246 SH	OTHER 01		1196
HAWAIIAN ELEC INDUSTRIES	COM		419870100	3100	70493 SH	DEFINED 05		70493
HEALTH CARE PPTY INVS INC 250	COM		421915109	356	9282 SH	DEFINED 01		9032
HEALTH CARE PPTY INVS INC 7504	COM		421915109	680	17767 SH	OTHER 01		10263
HEALTH CARE PPTY INVS INC	COM		421915109	536	14000 SH	DEFINED 08		14000
HEALTHSOUTH CORP	SDCV	3.250%	421924AF8	4164	4265000 PRN	DEFINED 08		4265000
HEALTHSOUTH CORP 7000	COM		421924101	125	29720 SH	DEFINED 01		22720
HEALTHSOUTH CORP 3300	COM		421924101	49	11750 SH	OTHER 01		8450
HEALTHSOUTH CORP	COM		421924101	1994	474834 SH	DEFINED 05		474834
HEALTHSOUTH CORP	COM		421924101	232	55184 SH	DEFINED 08		55184
HEALTHSOUTH CORP	COM		421924101	588	140000 SH	CALL DEFINED 08		140000
HEALTHSOUTH CORP	COM		421924101	218	51800 SH	DEFINED 17		51800
HEALTH MGMT ASSOC INC NEW	CL A		421933102	445	24861 SH	DEFINED 01		24861
HEALTH MGMT ASSOC INC NEW 4277	CL A		421933102	116	6475 SH	OTHER 01		2198
HEALTH MGMT ASSOC INC NEW	CL A		421933102	13495	753890 SH	DEFINED 05		753890
HEALTH MGMT ASSOC INC NEW	CL A		421933102	29	1645 SH	DEFINED 08		1645
HEALTH MGMT ASSOC INC NEW	CL A		421933102	537	30000 SH	CALL DEFINED 08		30000
HEALTH MGMT ASSOC INC NEW	CL A		421933102	163	9100 SH	DEFINED 17		9100

HEALTHCARE RLTY TR	COM	421946104	173	5899	SH	DEFINED	01	5899	
HEALTHCARE RLTY TR	COM	421946104	111	3801	SH	OTHER	01	3801	
HEADWAY CORPORATE RESOURCES	COM	422101105	15	249999	SH	DEFINED	08	249999	
HEALTH CARE REIT INC	COM	42217K106	128	4728	SH	DEFINED	01	4728	
HEALTH CARE REIT INC 1800	COM	42217K106	377	13950	SH	OTHER	01	12150	
HEALTHEXTRAS INC	COM	422211102	2343	578500	SH	DEFINED	01	578500	
HEALTH NET INC	COM	42222G108	163	6175	SH	DEFINED	01	6175	
HEALTH NET INC 450	COM	42222G108	52	1955	SH	OTHER	01	1505	
HEALTH NET INC	COM	42222G108	12128	459388	SH	DEFINED	05	459388	
HEALTH NET INC	COM	42222G108	156	5900	SH	DEFINED	08	5900	
HEALTH NET INC	COM	42222G108	198	7500	SH	DEFINED	17	7500	
HEARTLAND EXPRESS INC 11660	COM	422347104	546	23847	SH	DEFINED	01	12187	
HEARTLAND EXPRESS INC 2090	COM	422347104	48	2090	SH	OTHER	01		
HEARTLAND EXPRESS INC	COM	422347104	8181	357079	SH	DEFINED	05	357079	
HEIDRICK & STRUGGLES INTL IN 1100	COM	422819102	502	34189	SH	DEFINED	01	33089	
HEIDRICK & STRUGGLES INTL IN 130	COM	422819102	2	130	SH	OTHER	01		
HEIDRICK & STRUGGLES INTL IN	COM	422819102	1024	69800	SH	DEFINED	05	69800	
HEINZ H J CO 37750	COM	423074103	19129	581954	SH	DEFINED	01	544204	
HEINZ H J CO 141107	COM	423074103	11688	355586	SH	OTHER	01	214479	
HEINZ H J CO	COM	423074103	5417	164805	SH	DEFINED	05	164805	
HEINZ H J CO	COM	423074103	78	2373	SH	DEFINED	08	2373	
HEINZ H J CO	COM	423074103	164	5000	SH	DEFINED	17	5000	
HELIX TECHNOLOGY CORP	COM	423319102	1090	97325	SH	DEFINED	05	97325	
HELIX TECHNOLOGY CORP	COM	423319102	78	6944	SH	DEFINED	08	6944	
HELIX TECHNOLOGY CORP	COM	423319102	245	21894	SH	DEFINED	17	21894	
HELMERICH & PAYNE INC	COM	423452101	61	2185	SH	DEFINED	01	2185	
HELMERICH & PAYNE INC 170	COM	423452101	40	1428	SH	OTHER	01	1258	
HELMERICH & PAYNE INC	COM	423452101	2678	95956	SH	DEFINED	05	95956	
HELMERICH & PAYNE INC	COM	423452101	50	1800	SH	DEFINED	17	1800	
HENRY JACK & ASSOC INC	COM	426281101	194	16097	SH	DEFINED	01	16097	
HENRY JACK & ASSOC INC 17914	COM	426281101	329	27314	SH	OTHER	01	9400	
HENRY JACK & ASSOC INC	COM	426281101	2030	168605	SH	DEFINED	05	168605	
HENRY JACK & ASSOC INC	COM	426281101	291	24200	SH	DEFINED	08	24200	
HENRY JACK & ASSOC INC	COM	426281101	248	20600	SH	DEFINED	17	20600	
HERCULES INC 300	COM	427056106	110	12497	SH	DEFINED	01	12197	
HERCULES INC 17170	COM	427056106	187	21300	SH	OTHER	01	4130	
HERCULES INC	COM	427056106	443	50350	SH	DEFINED	05	50350	
HERCULES INC	COM	427056106	4	500	SH	DEFINED	08	500	
HERCULES INC	COM	427056106	71	8100	SH	DEFINED	17	8100	
HERSHEY FOODS CORP 4070	COM	427866108	5812	86174	SH	DEFINED	01	82104	
HERSHEY FOODS CORP 40250	COM	427866108	10161	150671	SH	OTHER	01	110421	
HERSHEY FOODS CORP	COM	427866108	4340	64347	SH	DEFINED	05	64347	
HERSHEY FOODS CORP	COM	427866108	3992	59199	SH	DEFINED	08	59199	
HERSHEY FOODS CORP	COM	427866108	1969	29200	SH	CALL	DEFINED	08	29200
HERSHEY FOODS CORP	COM	427866108	3372	50000	SH	PUT	DEFINED	08	50000
HERSHEY FOODS CORP	COM	427866108	135	2000	SH	DEFINED	13	2000	
HEWLETT PACKARD CO	COM	428236103	10935	629880	SH	OTHER		629880	
HEWLETT PACKARD CO 2326197	COM	428236103	40389	2326569	SH	DEFINED	01	372	
HEWLETT PACKARD CO 1497180 20696629	COM	428236103	441495	25431717	SH	OTHER	01	3237908	
HEWLETT PACKARD CO	COM	428236103	32828	1891023	SH	DEFINED	05	1891023	
HEWLETT PACKARD CO	COM	428236103	342	19713	SH	DEFINED	08	19713	
HEWLETT PACKARD CO	COM	428236103	1724	99300	SH	DEFINED	17	99300	
HIBERNIA CORP	CL A	428656102	182	9475	SH	DEFINED	01	9475	
HIBERNIA CORP 570	CL A	428656102	196	10173	SH	OTHER	01	9603	
HIBERNIA CORP	CL A	428656102	5856	304030	SH	DEFINED	05	304030	
HIBERNIA CORP	CL A	428656102	62	3200	SH	DEFINED	17	3200	
HIGHWOODS PPTYS INC	COM	431284108	311	14093	SH	DEFINED	01	14093	
HIGHWOODS PPTYS INC 2600	COM	431284108	102	4600	SH	OTHER	01	2000	
HILB ROGAL & HAMILTON CO	COM	431294107	41	1000	SH	DEFINED	01	1000	
HILB ROGAL & HAMILTON CO 200	COM	431294107	100	2450	SH	OTHER	01	2250	
HILB ROGAL & HAMILTON CO	COM	431294107	4483	109600	SH	DEFINED	05	109600	
HILB ROGAL & HAMILTON CO	COM	431294107	125	3050	SH	DEFINED	17	3050	
HILLENBRAND INDS INC	COM	431573104	249	5150	SH	DEFINED	01	5150	
HILLENBRAND INDS INC 162	COM	431573104	129	2662	SH	OTHER	01	2500	
HILLENBRAND INDS INC	COM	431573104	5732	118641	SH	DEFINED	05	118641	



HILLENBRAND INDS INC	COM	431573104	454	9400	SH	DEFINED	08	9400	
HILLENBRAND INDS INC	COM	431573104	966	20000	SH	PUT	DEFINED	08	20000
HILLENBRAND INDS INC	COM	431573104	237	4900	SH	DEFINED	17	4900	
HILTON HOTELS CORP	COM	432848109	900	70775	SH	DEFINED	01	70775	
HILTON HOTELS CORP 8141	COM	432848109	246	19363	SH	OTHER	01	11222	
HILTON HOTELS CORP	COM	432848109	2241	176295	SH	DEFINED	05	176295	
HILTON HOTELS CORP	COM	432848109	137	10802	SH	DEFINED	08	10802	
HILTON HOTELS CORP	COM	432848109	25	2000	SH	CALL	DEFINED	08	2000
HISPANIC BROADCASTING CORP	CL A	43357B104	124	6049	SH	DEFINED	01	6049	
HISPANIC BROADCASTING CORP 372	CL A	43357B104	28	1372	SH	OTHER	01	1000	
HISPANIC BROADCASTING CORP	CL A	43357B104	4306	209528	SH	DEFINED	05	209528	
HISPANIC BROADCASTING CORP	CL A	43357B104	10	500	SH	DEFINED	08	500	
HISPANIC BROADCASTING CORP	CL A	43357B104	14150	688554	SH	DEFINED	17	688554	
HOLLYWOOD CASINO CORP	CL A	436132203	3522	286800	SH	DEFINED	17	286800	
HOLLYWOOD ENTMT CORP	COM	436141105	107	7080	SH	DEFINED	01	7080	
HOLLYWOOD ENTMT CORP	COM	436141105	876	58000	SH	DEFINED	08	58000	
HOLLYWOOD ENTMT CORP	COM	436141105	109	7202	SH	DEFINED	17	7202	
HOLOGIC INC	COM	436440101	51	4165	SH	DEFINED	01	1212	
HOLOGIC INC 2953	COM	436440101	1	70	SH	OTHER	01		
HOLOGIC INC	COM	436440101	981	80335	SH	DEFINED	05	80335	
HOME DEPOT INC	COM	437076102	1691	70402	SH	OTHER		70402	
HOME DEPOT INC 292015	COM	437076102	202317	8422848	SH	DEFINED	01	8130833	
HOME DEPOT INC 1026253	COM	437076102	71959	2995793	SH	OTHER	01	1969540	
HOME DEPOT INC 1239365	COM	437076102	38519	1603609	SH	DEFINED	05	364244	
HOME DEPOT INC 135635	COM	437076102	33028	1375000	SH	OTHER	05	1239365	
HOME DEPOT INC	COM	437076102	10380	432135	SH	DEFINED	08	432135	
HOME DEPOT INC	COM	437076102	3483	145000	SH	PUT	DEFINED	08	145000
HOME DEPOT INC	COM	437076102	537	22360	SH	DEFINED	13	22360	
HOME DEPOT INC 1050	COM	437076102	35	1455	SH	OTHER	13	405	
HOME DEPOT INC	COM	437076102	5904	245800	SH	DEFINED	17	245800	
HOMESTORE INC	COM	437852106	510	600000	SH	DEFINED		600000	
HOMESTORE INC	COM	437852106	3	3400	SH	DEFINED	01	3400	
HOMESTORE INC	COM	437852106		300	SH	OTHER	01	300	
HOMESTORE INC	COM	437852106		300	SH	DEFINED	08	300	
HON INDS INC	COM	438092108	96	3400	SH	DEFINED	01	3400	
HON INDS INC 4060	COM	438092108	127	4500	SH	OTHER	01	440	
HON INDS INC	COM	438092108	3212	113562	SH	DEFINED	05	113562	
HONDA MOTOR LTD 400	AMERN SHS	438128308	36	2000	SH	DEFINED	01	1600	
HONDA MOTOR LTD	AMERN SHS	438128308	405	22404	SH	OTHER	01	22404	
HONDA MOTOR LTD	AMERN SHS	438128308	1	80	SH	DEFINED	05	80	
HONDA MOTOR LTD	AMERN SHS	438128308	452	25000	SH	CALL	DEFINED	08	25000
HONEYWELL INTL INC	COM	438516106	1235	51450	SH	OTHER		51450	
HONEYWELL INTL INC 127434	COM	438516106	87163	3631776	SH	DEFINED	01	3504342	
HONEYWELL INTL INC 459333	COM	438516106	25900	1079185	SH	OTHER	01	619852	
HONEYWELL INTL INC	COM	438516106	31684	1320165	SH	DEFINED	05	1320165	
HONEYWELL INTL INC	COM	438516106	5396	224846	SH	DEFINED	08	224846	
HONEYWELL INTL INC	COM	438516106	2494	103900	SH	CALL	DEFINED	08	103900
HONEYWELL INTL INC	COM	438516106	1982	82600	SH	PUT	DEFINED	08	82600
HONEYWELL INTL INC	COM	438516106	22	900	SH	DEFINED	13	900	
HONEYWELL INTL INC 230	COM	438516106	6	230	SH	OTHER	13		
HONEYWELL INTL INC	COM	438516106	298	12400	SH	DEFINED	17	12400	
HOOPER HOLMES INC	COM	439104100	12	2000	SH	DEFINED	01	2000	
HOOPER HOLMES INC	COM	439104100	221	36000	SH	OTHER	01	36000	
HOOPER HOLMES INC	COM	439104100	1482	241400	SH	DEFINED	05	241400	
HOOVERS INC 200	COM	439321100	1	200	SH	DEFINED	01		
HOOVERS INC 46000	COM	439321100	349	49200	SH	OTHER	01	3200	
HORACE MANN EDUCATORS CORP N	COM	440327104	106	6919	SH	DEFINED	01	6919	
HORACE MANN EDUCATORS CORP N	COM	440327104	1202	78435	SH	DEFINED	05	78435	
HORMEL FOODS CORP	COM	440452100	517	22148	SH	DEFINED	01	22148	
HORMEL FOODS CORP 13500	COM	440452100	355	15200	SH	OTHER	01	1700	
HORMEL FOODS CORP	COM	440452100	6211	266219	SH	DEFINED	05	266219	
HORMEL FOODS CORP	COM	440452100	131	5600	SH	DEFINED	08	5600	
HORMEL FOODS CORP	COM	440452100	70	3000	SH	DEFINED	17	3000	
HOSPITALITY PPTYS TR	COM SH BEN I	44106M102	480	13627	SH	DEFINED	01	13627	
HOSPITALITY PPTYS TR 1100	COM SH BEN I	44106M102	88	2507	SH	OTHER	01	1407	
HOSPITALITY PPTYS TR	COM SH BEN I	44106M102	4231	120204	SH	DEFINED	05	120204	
HOSPITALITY PPTYS TR	COM SH BEN I	44106M102	110	3125	SH	DEFINED	17	3125	

HOST MARRIOTT CORP NEW 50	COM	44107P104	883	99821	SH	DEFINED	01	99771
HOST MARRIOTT CORP NEW 9630	COM	44107P104	136	15342	SH	OTHER	01	5712
HOST MARRIOTT CORP NEW	COM	44107P104	6	700	SH	DEFINED	05	700
HOST MARRIOTT CORP NEW	COM	44107P104	13	1521	SH	DEFINED	08	1521
HOT TOPIC INC 4200	COM	441339108	228	9963	SH	DEFINED	01	5763
HOT TOPIC INC 200	COM	441339108	5	200	SH	OTHER	01	
HOT TOPIC INC	COM	441339108	2826	123525	SH	DEFINED	05	123525
HOT TOPIC INC	COM	441339108	21	899	SH	DEFINED	08	899
HOTELS COM	COM	44147T108	140	2556	SH	DEFINED	01	2556
HOTELS COM	COM	44147T108	2458	45000	SH	PUT	DEFINED	45000
HOTELS COM	COM	44147T108	5	100	SH	DEFINED	05	100
HOTELS COM	COM	44147T108	5	100	SH	DEFINED	08	100
HOTELS COM	COM	44147T108	16	300	SH	CALL	DEFINED	300
HOTELS COM	COM	44147T108	1857	34000	SH	PUT	DEFINED	34000
HOUSEHOLD INTL INC 2182292	COM	441815107	60690	2182292	SH	OTHER		
HOUSEHOLD INTL INC 15545	COM	441815107	40921	1471434	SH	DEFINED	01	1455889
HOUSEHOLD INTL INC 194578	COM	441815107	14576	524131	SH	OTHER	01	329553
HOUSEHOLD INTL INC	COM	441815107	12794	460053	SH	DEFINED	05	460053
HOUSEHOLD INTL INC	COM	441815107	455	16350	SH	DEFINED	08	16350
HOUSEHOLD INTL INC	COM	441815107	8	300	SH	DEFINED	13	300
HOUSEHOLD INTL INC	COM	441815107	1321	47500	SH	DEFINED	17	47500
HOUSEHOLD INTL INC 1007800	COM	441815107	28027	1007800	SH	OTHER	17	
HOVNIANIAN ENTERPRISES INC	CL A	442487203	16	500	SH	OTHER	01	500
HOVNIANIAN ENTERPRISES INC	CL A	442487203	507	16000	SH	DEFINED	08	16000
HOVNIANIAN ENTERPRISES INC	CL A	442487203	235	7400	SH	DEFINED	17	7400
HUBBELL INC	CL A	443510102	474	14340	SH	DEFINED	01	14340
HUBBELL INC 1888	CL A	443510102	62	1888	SH	OTHER	01	
HUBBELL INC	CL B	443510201	599	17057	SH	DEFINED	01	17057
HUBBELL INC 14204	CL B	443510201	547	15579	SH	OTHER	01	1375
HUBBELL INC	CL B	443510201	3989	113528	SH	DEFINED	05	113528
HUBBELL INC	CL B	443510201	84	2400	SH	DEFINED	08	2400
HUBBELL INC	CL B	443510201	199	5675	SH	DEFINED	17	5675
HUDSON UNITED BANCORP	COM	444165104	112	3600	SH	DEFINED	01	3600
HUDSON UNITED BANCORP 4335	COM	444165104	278	8935	SH	OTHER	01	4600
HUDSON UNITED BANCORP	COM	444165104	5415	174125	SH	DEFINED	05	174125
HUFFY CORP 6300	COM	444356109	51	8500	SH	DEFINED	01	2200
HUFFY CORP	COM	444356109	404	67725	SH	DEFINED	05	67725
HUGHES SUPPLY INC 13600	COM	444482103	481	17600	SH	DEFINED	01	4000
HUGHES SUPPLY INC	COM	444482103	3056	111875	SH	DEFINED	05	111875
HUGHES SUPPLY INC	COM	444482103	94	3450	SH	DEFINED	17	3450
HUMANA INC 300	COM	444859102	140	13966	SH	DEFINED	01	13666
HUMANA INC 1036	COM	444859102	21	2141	SH	OTHER	01	1105
HUMANA INC	COM	444859102	771	77100	SH	DEFINED	05	77100
HUMANA INC	COM	444859102	9	937	SH	DEFINED	08	937
HUMAN GENOME SCIENCES INC 920	COM	444903108	46	5217	SH	DEFINED	01	4297
HUMAN GENOME SCIENCES INC 5810	COM	444903108	75	8500	SH	OTHER	01	2690
HUMAN GENOME SCIENCES INC	COM	444903108	8	900	SH	DEFINED	05	900
HUMAN GENOME SCIENCES INC	COM	444903108	78	8900	SH	DEFINED	08	8900
HUMAN GENOME SCIENCES INC	COM	444903108	66	7500	SH	DEFINED	17	7500
HUNT J B TRANS SVCS INC 800	COM	445658107	28	950	SH	DEFINED	01	150
HUNT J B TRANS SVCS INC 150	COM	445658107	4	150	SH	OTHER	01	
HUNT J B TRANS SVCS INC	COM	445658107	2208	75366	SH	DEFINED	05	75366
HUNT J B TRANS SVCS INC	COM	445658107	84	2850	SH	DEFINED	17	2850
HUNTINGTON BANCSHARES INC 13451	COM	446150104	1904	101784	SH	DEFINED	01	88333
HUNTINGTON BANCSHARES INC 11830	COM	446150104	502	26845	SH	OTHER	01	15015
HUNTINGTON BANCSHARES INC	COM	446150104	2144	114610	SH	DEFINED	05	114610
HUNTINGTON BANCSHARES INC	COM	446150104	46	2459	SH	DEFINED	08	2459
HUTCHINSON TECHNOLOGY INC 14070	COM	448407106	410	19800	SH	DEFINED	01	5730
HUTCHINSON TECHNOLOGY INC 830	COM	448407106	17	830	SH	OTHER	01	
HUTCHINSON TECHNOLOGY INC	COM	448407106	2485	120050	SH	DEFINED	05	120050
HUTCHINSON TECHNOLOGY INC	COM	448407106	90	4350	SH	DEFINED	17	4350
HYDRIL CO	COM	448774109	177	7525	SH	DEFINED	01	2825

4700							
HYDRIL CO	COM	448774109	2194	93075 SH	DEFINED 05		93075
ICN PHARMACEUTICALS INC NEW	COM	448924100	83	7607 SH	DEFINED 01		7607
ICN PHARMACEUTICALS INC NEW	COM	448924100	24	2235 SH	OTHER 01		1545
690							
ICN PHARMACEUTICALS INC NEW	COM	448924100	1761	161375 SH	DEFINED 05		161375
ICN PHARMACEUTICALS INC NEW	COM	448924100	209	19150 SH	DEFINED 08		19150
ICN PHARMACEUTICALS INC NEW	COM	448924100	166	15200 SH	DEFINED 17		15200
HYPERCOM CORP	COM	44913M105	3730	1000000 SH	DEFINED 05		1000000
HYPERCOM CORP	COM	44913M105	242	65000 SH	DEFINED 17		65000
HYPERION SOLUTIONS CORP	COM	44914M104	634	24689 SH	DEFINED 01		15089
9600							
HYPERION SOLUTIONS CORP	COM	44914M104	5	200 SH	OTHER 01		
200							
HYPERION SOLUTIONS CORP	COM	44914M104	13071	509191 SH	DEFINED 05		509191
HYPERION SOLUTIONS CORP	COM	44914M104	177	6900 SH	DEFINED 17		6900
HYSEQ INC	COM	449163302	135	154964 SH	DEFINED 08		154964
ICOS CORP	COM	449295104	91	3876 SH	DEFINED 01		2576
1300							
ICOS CORP	COM	449295104	19	800 SH	DEFINED 05		800
ICOS CORP	COM	449295104	28	1200 SH	CALL DEFINED 08		1200
ICOS CORP	COM	449295104	98	4200 SH	DEFINED 17		4200
ICU MED INC	COM	44930G107	190	5105 SH	DEFINED 01		4229
876							
ICU MED INC	COM	44930G107	83	2232 SH	OTHER 01		
2232							
ICU MED INC	COM	44930G107	2072	55560 SH	DEFINED 05		55560
IDEC PHARMACEUTICALS CORP	NOTE	449370AC9	6656	5000000 PRN	DEFINED 08		5000000
IDEC PHARMACEUTICALS CORP	NOTE	449370AE5	278	500000 PRN	DEFINED 08		500000
IDEC PHARMACEUTICALS CORP	COM	449370105	335	10092 SH	DEFINED 01		10092
IDEC PHARMACEUTICALS CORP	COM	449370105	37	1119 SH	OTHER 01		110
1009							
IDEC PHARMACEUTICALS CORP	COM	449370105	13936	420140 SH	DEFINED 05		420140
IDEC PHARMACEUTICALS CORP	COM	449370105	3277	98782 SH	DEFINED 08		98782
IDEC PHARMACEUTICALS CORP	COM	449370105	154604	4660952 SH	DEFINED 11		4260960
399992							
IDEC PHARMACEUTICALS CORP	COM	449370105	2145	64652 SH	DEFINED 17		64652
IGEN INC	COM	449536101	129	3000 SH	DEFINED 01		3000
IGEN INC	COM	449536101	621	14500 SH	DEFINED 08		14500
IHOP CORP	COM	449623107	111	4620 SH	DEFINED 01		3993
627							
IHOP CORP	COM	449623107	15	630 SH	OTHER 01		
630							
IHOP CORP	COM	449623107	1887	78620 SH	DEFINED 05		78620
IMC GLOBAL INC	COM	449669100	209	19581 SH	DEFINED 01		19548
33							
IMC GLOBAL INC	COM	449669100	14	1296 SH	OTHER 01		886
410							
IMC GLOBAL INC	COM	449669100	2363	221431 SH	DEFINED 05		221431
IMC GLOBAL INC	COM	449669100	58	5465 SH	DEFINED 08		5465
IMC GLOBAL INC	COM	449669100	3	257 SH	DEFINED 13		257
IMCO RECYCLING INC	COM	449681105	31	3800 SH	DEFINED 01		
3800							
IMCO RECYCLING INC	COM	449681105	515	63375 SH	DEFINED 05		63375
ING PRIME RATE TR	SH BEN INT	44977W106	6	1000 SH	DEFINED 01		1000
ING PRIME RATE TR	SH BEN INT	44977W106	74	12100 SH	OTHER 01		12100
IMS HEALTH INC	COM	449934108	3972	248250 SH	DEFINED 01		123450
124800							
IMS HEALTH INC	COM	449934108	3960	247482 SH	OTHER 01		181738
65744							
IMS HEALTH INC	COM	449934108	3289	205555 SH	DEFINED 05		205555
IMS HEALTH INC	COM	449934108	32	1984 SH	DEFINED 08		1984
IRT PPTY CO	COM	450058102	56	4720 SH	DEFINED 01		3920
800							
IRT PPTY CO	COM	450058102	56	4737 SH	OTHER 01		1925
2812							
IRT PPTY CO	COM	450058102	299	25200 SH	DEFINED 17		25200
ISTAR FINL INC	COM	45031U101	196	6970 SH	DEFINED 01		6970
ISTAR FINL INC	COM	45031U101	171	6081 SH	OTHER 01		3466
2615							
ISTAR FINL INC	COM	45031U101	8	300 SH	DEFINED 05		300
ISTAR FINL INC	COM	45031U101	295	10500 SH	DEFINED 08		10500
ISTAR FINL INC	COM	45031U101	7013	250000 SH	DEFINED 13		250000
ISTA PHARMACEUTICALS INC	COM NEW	45031X204	32	10000 SH	DEFINED 08		10000
ITT EDUCATIONAL SERVICES INC	COM	45068B109	260	11052 SH	DEFINED 01		2902
8150							
ITT EDUCATIONAL SERVICES INC	COM	45068B109	6	250 SH	OTHER 01		
250							
ITT EDUCATIONAL SERVICES INC	COM	45068B109	4345	184500 SH	DEFINED 05		184500
ITT EDUCATIONAL SERVICES INC	COM	45068B109	47	2000 SH	DEFINED 08		2000
IBIS TECHNOLOGY CORP	COM	450909106	73	15500 SH	DEFINED 08		15500
ITT INDS INC IND	COM	450911102	2055	33862 SH	DEFINED 01		23580
10282							
ITT INDS INC IND	COM	450911102	3338	55007 SH	OTHER 01		41396
13611							

ITT INDS INC IND	COM	450911102	2613	43060	SH	DEFINED 05	43060
ITT INDS INC IND	COM	450911102	30	500	SH	DEFINED 08	500
ITT INDS INC IND	COM	450911102	269	4425	SH	DEFINED 17	4425
ICICI BK LTD	ADR	45104G104	299	45936	SH	DEFINED	45936
IDACORP INC	COM	451107106	165	6655	SH	DEFINED 01	6655
IDACORP INC	COM	451107106	189	7592	SH	OTHER 01	3700
3892							
IDACORP INC	COM	451107106	1805	72686	SH	DEFINED 05	72686
IDEX CORP	COM	45167R104	376	11489	SH	DEFINED 01	3689
7800							
IDEX CORP	COM	45167R104	4	120	SH	OTHER 01	
120							
IDEX CORP	COM	45167R104	4403	134650	SH	DEFINED 05	134650
IDEXX LABS INC	COM	45168D104	1012	30815	SH	DEFINED 01	7115
23700							
IDEXX LABS INC	COM	45168D104	20	620	SH	OTHER 01	
620							
IDEXX LABS INC	COM	45168D104	5544	168775	SH	DEFINED 05	168775
IDEXX LABS INC	COM	45168D104	23	700	SH	DEFINED 17	700
IKON OFFICE SOLUTIONS INC	COM	451713101	2	225	SH	DEFINED 01	225
IKON OFFICE SOLUTIONS INC	COM	451713101	11	1500	SH	DEFINED 05	1500
IKON OFFICE SOLUTIONS INC	COM	451713101	136	19064	SH	DEFINED 08	19064
ILEX ONCOLOGY INC	COM	451923106	124	17633	SH	DEFINED	17633
ILEX ONCOLOGY INC	COM	451923106		31	SH	DEFINED 01	31
ILLINOIS TOOL WKS INC	COM	452308109	87133	1343407	SH	DEFINED 01	1301805
41602							
ILLINOIS TOOL WKS INC	COM	452308109	18980	292625	SH	OTHER 01	176693
115932							
ILLINOIS TOOL WKS INC	COM	452308109	11035	170128	SH	DEFINED 05	45688
124440							
ILLINOIS TOOL WKS INC	COM	452308109	43132	665000	SH	OTHER 05	124440
540560							
ILLINOIS TOOL WKS INC	COM	452308109	1001	15429	SH	DEFINED 08	15429
ILLINOIS TOOL WKS INC	COM	452308109	4216	65000	SH	DEFINED 08	65000
ILLINOIS TOOL WKS INC	COM	452308109	41	625	SH	DEFINED 13	625
ILLINOIS TOOL WKS INC	COM	452308109	6	100	SH	OTHER 13	
100							
ILLINOIS TOOL WKS INC	COM	452308109	1088	16775	SH	DEFINED 17	16775
IMATION CORP	COM	45245A107	163	4640	SH	DEFINED 01	4480
160							
IMATION CORP	COM	45245A107	156	4450	SH	OTHER 01	2414
2036							
IMATION CORP	COM	45245A107	2376	67718	SH	DEFINED 05	67718
IMCLONE SYS INC	COM	45245W109	24	2228	SH	DEFINED 01	2228
IMCLONE SYS INC	COM	45245W109	148	13964	SH	OTHER 01	
13964							
IMCLONE SYS INC	COM	45245W109	106	10000	SH	DEFINED 08	10000
IMAGISTICS INTERNATIONAL INC	COM	45247T104	285	14249	SH	DEFINED 01	9240
2449 2560							
IMAGISTICS INTERNATIONAL INC	COM	45247T104	131	6544	SH	OTHER 01	
6544							
IMAGISTICS INTERNATIONAL INC	COM	45247T104	1616	80812	SH	DEFINED 05	80812
IMPATH INC	COM	45255G101	223	11331	SH	DEFINED 01	2831
8500							
IMPATH INC	COM	45255G101	1	30	SH	OTHER 01	
30							
IMPATH INC	COM	45255G101	1448	73425	SH	DEFINED 05	73425
IMPERIAL CHEM INDS PLC	ADR NEW	452704505	1	75	SH	DEFINED 01	75
IMPERIAL CHEM INDS PLC	ADR NEW	452704505	24	1668	SH	OTHER 01	463
1205							
IMPERIAL CHEM INDS PLC	ADR NEW	452704505	233	16200	SH	DEFINED 08	16200
IMPERIAL OIL LTD	COM NEW	453038408	241	8400	SH	DEFINED 01	8400
IMPERIAL OIL LTD	COM NEW	453038408	200	6984	SH	OTHER 01	5400
1584							
INAMED CORP	COM	453235103	187	6061	SH	DEFINED 01	1467
4594							
INAMED CORP	COM	453235103	4	130	SH	OTHER 01	
130							
INAMED CORP	COM	453235103	2746	89164	SH	DEFINED 05	89164
INCO LTD	COM	453258402	104	4898	SH	DEFINED 01	3898
1000							
INCO LTD	COM	453258402	21	1000	SH	OTHER 01	1000
INCO LTD	COM	453258402	972	45800	SH	DEFINED 08	45800
INCYTE GENOMICS INC	COM	45337C102	3	550	SH	DEFINED 01	550
INCYTE GENOMICS INC	COM	45337C102	1	170	SH	OTHER 01	
170							
INCYTE GENOMICS INC	COM	45337C102	595	130416	SH	DEFINED 05	130416
INCYTE GENOMICS INC	COM	45337C102	50	10900	SH	DEFINED 08	10900
INCYTE GENOMICS INC	COM	45337C102	50	10900	SH	DEFINED 17	10900
INDEPENDENCE CMNTY BK CORP	COM	453414104	36	1400	SH	DEFINED 01	1400
INDEPENDENCE CMNTY BK CORP	COM	453414104	3	117	SH	OTHER 01	105
12							
INDEPENDENCE CMNTY BK CORP	COM	453414104	2787	109812	SH	DEFINED 05	109812
INDEPENDENCE FED SVGS BK	COM	453432106	116	11000	SH	DEFINED 01	11000
INDIA GROWTH FD INC	COM	454090101	3	294	SH	DEFINED 01	294

INDIA GROWTH FD INC 25924	COM	454090101	261	26024	SH	OTHER	01	100	
INDYMAC BANCORP INC	COM	456607100	111	6018	SH	DEFINED	01	6018	
INDYMAC BANCORP INC	COM	456607100	1966	106311	SH	DEFINED	05	106311	
INFINEON TECHNOLOGIES AG	SPONSORED AD	45662N103	826	114930	SH	DEFINED	08	114930	
INFOCUS CORP	COM	45665B106	19	3004	SH	DEFINED	01	3004	
INFOCUS CORP	COM	45665B106	465	75527	SH	DEFINED	05	75527	
INFOCUS CORP	COM	45665B106	23	3800	SH	DEFINED	08	3800	
INFOCUS CORP	COM	45665B106	23	3800	SH	DEFINED	17	3800	
INFORMATICA CORP	COM	45666Q102	1	258	SH	DEFINED	01	258	
INFORMATICA CORP	COM	45666Q102	60	10350	SH	DEFINED	08	10350	
INFORMATION HLDGS INC	COM	456727106	26	1700	SH	DEFINED	01	1700	
INFORMATION HLDGS INC	COM	456727106	1262	81300	SH	DEFINED	05	81300	
INFORMATION HLDGS INC	COM	456727106	20	1300	SH	DEFINED	08	1300	
INFORMATION HLDGS INC	COM	456727106	20	1300	SH	DEFINED	17	1300	
ING GROUP N V	SPONSORED AD	456837103	49	2931	SH	DEFINED	01	2931	
ING GROUP N V 7747	SPONSORED AD	456837103	164	9713	SH	OTHER	01	1966	
ING GROUP N V	SPONSORED AD	456837103		15	SH	DEFINED	05	15	
INFORMATION RES INC 1900	COM	456905108	4	2560	SH	DEFINED	01	660	
INFORMATION RES INC	COM	456905108	186	116250	SH	DEFINED	05	116250	
INGRAM MICRO INC 4800	CL A	457153104	1119	90580	SH	DEFINED	01	85780	
INGRAM MICRO INC	CL A	457153104	63	5100	SH	OTHER	01	5100	
INGRAM MICRO INC	CL A	457153104	9	700	SH	DEFINED	05	700	
INGRAM MICRO INC	CL A	457153104	142	11500	SH	DEFINED	17	11500	
INHALE THERAPEUTIC SYS INC	COM	457191104	38	4725	SH	DEFINED	01	4725	
INHALE THERAPEUTIC SYS INC 500	COM	457191104	4	500	SH	OTHER	01		
INHALE THERAPEUTIC SYS INC	COM	457191104	3206	396800	SH	DEFINED	05	396800	
INKTOMI CORP 1000	COM	457277101	2	1000	SH	DEFINED	01		
INKTOMI CORP 400	COM	457277101	1	870	SH	OTHER	01	470	
INKTOMI CORP	COM	457277101	1	418	SH	DEFINED	08	418	
INKTOMI CORP	COM	457277101	176	110000	SH	DEFINED	17	110000	
INSIGHT ENTERPRISES INC 2800	COM	45765U103	23	2800	SH	DEFINED	01		
INSIGHT ENTERPRISES INC	COM	45765U103	1479	177925	SH	DEFINED	05	177925	
INSIGHT ENTERPRISES INC	COM	45765U103	164	19700	SH	DEFINED	08	19700	
INSIGHT ENTERPRISES INC	COM	45765U103	189	22800	SH	DEFINED	17	22800	
INPUT/OUTPUT INC 7800	COM	457652105	42	9900	SH	DEFINED	01	2100	
INPUT/OUTPUT INC 10250	COM	457652105	44	10250	SH	OTHER	01		
INPUT/OUTPUT INC	COM	457652105	859	202050	SH	DEFINED	05	202050	
INPUT/OUTPUT INC	COM	457652105	11	2500	SH	DEFINED	08	2500	
INPUT/OUTPUT INC	COM	457652105	11	2500	SH	DEFINED	17	2500	
INSITUFORM TECHNOLOGIES INC 5400	CL A	457667103	282	16565	SH	DEFINED	01	11165	
INSITUFORM TECHNOLOGIES INC 2730	CL A	457667103	47	2730	SH	OTHER	01		
INSITUFORM TECHNOLOGIES INC	CL A	457667103	1858	108975	SH	DEFINED	05	108975	
INSPIRE PHARMACEUTICALS INC	COM	457733103	65	6932	SH	DEFINED	05	6932	
INSPIRE PHARMACEUTICALS INC	COM	457733103	38	4050	SH	DEFINED	08	4050	
INSPIRE PHARMACEUTICALS INC	COM	457733103	1541	165000	SH	DEFINED	11	165000	
INSTINET GROUP INC	COM	457750107	43	10100	SH	DEFINED	01	10100	
INSURANCE AUTO AUCTIONS INC 3100	COM	457875102	51	3100	SH	DEFINED	01		
INSURANCE AUTO AUCTIONS INC	COM	457875102	844	50850	SH	DEFINED	05	50850	
INTEGRATED ELECTRICAL SVC	COM	45811E103	717	186233	SH	DEFINED	01	186233	
INTEGRATED CIRCUIT SYS INC	COM	45811K208	155	8515	SH	DEFINED	01	8515	
INTEGRATED CIRCUIT SYS INC 3525	COM	45811K208	97	5300	SH	OTHER	01	1775	
INTEGRATED CIRCUIT SYS INC	COM	45811K208	11	600	SH	DEFINED	05	600	
INTEGRATED CIRCUIT SYS INC	COM	45811K208	152	8325	SH	DEFINED	08	8325	
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	44	5316	SH	DEFINED	01	5316	
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	1665	198885	SH	DEFINED	05	198885	
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	991	118383	SH	DEFINED	08	118383	
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	167	20000	SH	PUT	DEFINED	08	20000
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	834	99700	SH	DEFINED	17	99700	
INTEL CORP	COM	458140100	3700	237625	SH	OTHER		237625	
INTEL CORP 1014314	COM	458140100	267895	17205857	SH	DEFINED	01	16191543	
INTEL CORP 2815337	COM	458140100	124633	8004688	SH	OTHER	01	5189351	
INTEL CORP	COM	458140100	8564	550000	SH	CALL	DEFINED	01	550000
INTEL CORP 4000	COM	458140100	62	4000	SH	CALL	OTHER	01	
INTEL CORP 2868000	COM	458140100	69301	4450963	SH	DEFINED	05	1582963	
INTEL CORP	COM	458140100	44655	2868000	SH	OTHER	05	2868000	
INTEL CORP	COM	458140100	5969	383374	SH	DEFINED	08	383374	
INTEL CORP	COM	458140100	607	39000	SH	CALL	DEFINED	08	39000

INTEL CORP	COM	458140100	454	29158 SH	DEFINED	13	29158	
INTEL CORP 1900	COM	458140100	47	3000 SH	OTHER	13	1100	
INTEL CORP	COM	458140100	1654	106250 SH	DEFINED	17	106250	
INTER TEL INC 12212	COM	458372109	391	18703 SH	DEFINED	01	6491	
INTER TEL INC 140	COM	458372109	3	140 SH	OTHER	01		
INTER TEL INC	COM	458372109	2320	110947 SH	DEFINED	05	110947	
INTER TEL INC	COM	458372109	151	7200 SH	DEFINED	17	7200	
INTERFACE INC 12800	CL A	458665106	55	17800 SH	DEFINED	01	4800	
INTERFACE INC 27700	CL A	458665106	85	27700 SH	OTHER	01		
INTERFACE INC	CL A	458665106	654	212975 SH	DEFINED	05	212975	
INTERMAGNETICS GEN CORP 13500	COM	458771102	330	16800 SH	DEFINED	01	3300	
INTERMAGNETICS GEN CORP 140	COM	458771102	3	140 SH	OTHER	01		
INTERMAGNETICS GEN CORP	COM	458771102	1628	82875 SH	DEFINED	05	82875	
INTERMET CORP 7440	COM	45881K104	61	14433 SH	DEFINED	01	6993	
INTERMET CORP 460	COM	45881K104	2	460 SH	OTHER	01		
INTERMET CORP	COM	45881K104	457	108760 SH	DEFINED	05	108760	
INTERMUNE INC	COM	45884X103	645	25300 SH	DEFINED		25300	
INTERMUNE INC	COM	45884X103	13	500 SH	DEFINED	01	500	
INTERMUNE INC	COM	45884X103	129	5046 SH	DEFINED	05	5046	
INTERMUNE INC	COM	45884X103	255	10000 SH	DEFINED	08	10000	
INTERMUNE INC 1804	COM	45884X103	5413	212206 SH	DEFINED	11	210402	
INTERMUNE INC	COM	45884X103	80	3125 SH	DEFINED	17	3125	
INTERNATIONAL BANCSHARES COR	COM	459044103	1140	28897 SH	DEFINED	01	28897	
INTERNATIONAL BUSINESS MACHS	COM	459200101	2928	37775 SH	OTHER		37775	
INTERNATIONAL BUSINESS MACHS 342674	COM	459200101	282202	3641310 SH	DEFINED	01	3298636	
INTERNATIONAL BUSINESS MACHS 767928	COM	459200101	147066	1897620 SH	OTHER	01	1129692	
INTERNATIONAL BUSINESS MACHS	COM	459200101	2325	30000 SH	CALL	DEFINED	01	30000
INTERNATIONAL BUSINESS MACHS	COM	459200101	4263	55000 SH	PUT	DEFINED	01	55000
INTERNATIONAL BUSINESS MACHS 811000	COM	459200101	94679	1221667 SH	DEFINED	05	410667	
INTERNATIONAL BUSINESS MACHS	COM	459200101	62853	811000 SH	OTHER	05	811000	
INTERNATIONAL BUSINESS MACHS	COM	459200101	4403	56808 SH	DEFINED	08	56808	
INTERNATIONAL BUSINESS MACHS	COM	459200101	41060	529800 SH	CALL	DEFINED	08	529800
INTERNATIONAL BUSINESS MACHS	COM	459200101	29915	386000 SH	PUT	DEFINED	08	386000
INTERNATIONAL BUSINESS MACHS 200	COM	459200101	69	890 SH	DEFINED	13	690	
INTERNATIONAL BUSINESS MACHS 200	COM	459200101	16	200 SH	OTHER	13		
INTERNATIONAL BUSINESS MACHS	COM	459200101		1 SH	DEFINED	17	1	
INTERNATIONAL FLAVORS&FRAGRA 550	COM	459506101	775	22071 SH	DEFINED	01	21521	
INTERNATIONAL FLAVORS&FRAGRA 6830	COM	459506101	379	10785 SH	OTHER	01	3955	
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	1556	44335 SH	DEFINED	05	44335	
INTERNATIONAL FLAVORS&FRAGA	COM	459506101	135	3840 SH	DEFINED	08	3840	
INTERNATIONAL GAME TECHNOLOG 900	COM	459902102	352	4640 SH	DEFINED	01	3740	
INTERNATIONAL GAME TECHNOLOG 886	COM	459902102	403	5313 SH	OTHER	01	4427	
INTERNATIONAL GAME TECHNOLOG	COM	459902102	3080	40565 SH	DEFINED	05	40565	
INTERNATIONAL GAME TECHNOLOG	COM	459902102	304	4000 SH	DEFINED	08	4000	
INTERNATIONAL GAME TECHNOLOG	COM	459902102	380	5000 SH	CALL	DEFINED	08	5000
INTERNATIONAL GAME TECHNOLOG	COM	459902102	645	8500 SH	PUT	DEFINED	08	8500
INTERNATIONAL GAME TECHNOLOG	COM	459902102	1207	15900 SH	DEFINED	07	15900	
INTERNATIONAL MULTIFOODS COR	COM	460043102	203	9563 SH	DEFINED	01	9563	
INTERNATIONAL MULTIFOODS COR	COM	460043102	1510	71275 SH	DEFINED	05	71275	
INTL PAPER CO	DBC	460146BM4	10525	20000000 PRN	DEFINED	17	20000000	
INTL PAPER CO	COM	460146103	9	250 SH	OTHER		250	
INTL PAPER CO 74938	COM	460146103	21299	609053 SH	DEFINED	01	534115	
INTL PAPER CO 157966	COM	460146103	12819	366558 SH	OTHER	01	208592	
INTL PAPER CO	COM	460146103	26834	767349 SH	DEFINED	05	767349	
INTL PAPER CO	COM	460146103	5290	151280 SH	DEFINED	08	151280	
INTL PAPER CO	COM	460146103	1923	55000 SH	CALL	DEFINED	08	55000
INTL PAPER CO	COM	460146103	3497	100000 SH	PUT	DEFINED	08	100000
INTL PAPER CO	COM	460146103	206	5900 SH	DEFINED	17	5900	
INTERNATIONAL RECTIFIER CORP	NOTE	4.250% 460254AE5	213	250000 PRN	DEFINED	01	250000	
INTERNATIONAL RECTIFIER CORP	COM	460254105	35	1910 SH	DEFINED	01	1910	
INTERNATIONAL RECTIFIER CORP 2340	COM	460254105	62	3340 SH	OTHER	01	1000	
INTERNATIONAL RECTIFIER CORP	COM	460254105	2273	123105 SH	DEFINED	05	123105	
INTERNATIONAL RECTIFIER CORP	COM	460254105	897	48600 SH	DEFINED	08	48600	

INTERNATIONAL RECTIFIER CORP	COM	460254105	554	30000	SH	CALL	DEFINED	08	30000
INTERNATIONAL RECTIFIER CORP	COM	460254105	462	25000	SH	PUT	DEFINED	08	25000
INTERNATIONAL RECTIFIER CORP	COM	460254105	436	23600	SH		DEFINED	17	23600
INTERNATIONAL RECTIFIER CORP	COM	460254105	982	53200	SH	CALL	DEFINED	17	53200
INTERNATIONAL RECTIFIER CORP	COM	460254105	1146	62100	SH	PUT	DEFINED	17	62100
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	304	8150	SH		DEFINED	01	8150
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	12	310	SH		OTHER	01	100
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	3816	102335	SH		DEFINED	05	102335
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	86	2300	SH		DEFINED	08	2300
INTL SPECIALTY PRODS INC NEW	COM	460337108	124	12100	SH		DEFINED	01	12100
INTL SPECIALTY PRODS INC NEW	COM	460337108	320	31300	SH		DEFINED	17	31300
INTERNET CAP GROUP INC	COM	46059C106		1000	SH		DEFINED	01	1000
INTERNET CAP GROUP INC	COM	46059C106	2	6200	SH		OTHER	01	200
INTERNET CAP GROUP INC	COM	46059C106	13	36396	SH		DEFINED	08	36396
INTERNET CAP GROUP INC	COM	46059C106	104	289410	SH		DEFINED	17	289410
INTERNET SEC SYS INC	COM	46060X107	134	7296	SH		DEFINED	01	7296
INTERNET SEC SYS INC	COM	46060X107	13	730	SH		OTHER	01	530
INTERNET SEC SYS INC	COM	46060X107	5476	298753	SH		DEFINED	05	298753
INTERNET SEC SYS INC	COM	46060X107	1373	74882	SH		DEFINED	08	74882
INTERNET SEC SYS INC	COM	46060X107	1365	74482	SH		DEFINED	17	74482
INTERSIL CORP	CL A	46069S109	256	18387	SH		DEFINED	01	18387
INTERSIL CORP	CL A	46069S109	14	1000	SH		OTHER	01	1000
INTERSIL CORP	CL A	46069S109	3676	263707	SH		DEFINED	05	263707
INTERSIL CORP	CL A	46069S109	1956	140289	SH		DEFINED	08	140289
INTERSIL CORP	CL A	46069S109	1501	107706	SH		DEFINED	17	107706
INTERPUBLIC GROUP COS INC	COM	460690100	940	66726	SH		DEFINED	01	64426
INTERPUBLIC GROUP COS INC	COM	460690100	835	59289	SH		OTHER	01	30118
INTERPUBLIC GROUP COS INC	COM	460690100	2544	180670	SH		DEFINED	05	180670
INTERPUBLIC GROUP COS INC	COM	460690100	1337	94936	SH		DEFINED	08	94936
INTERPUBLIC GROUP COS INC	COM	460690100	310	22000	SH	CALL	DEFINED	08	22000
INTERPUBLIC GROUP COS INC	COM	460690100	1408	100000	SH	PUT	DEFINED	08	100000
INTERPUBLIC GROUP COS INC	COM	460690100	884	62800	SH		DEFINED	17	62800
INTERSTATE BAKERIES CORP DEL	COM	46072H108	9	605	SH		DEFINED	01	605
INTERSTATE BAKERIES CORP DEL	COM	46072H108	1294	84856	SH		DEFINED	05	84856
INTERSTATE BAKERIES CORP DEL	COM	46072H108	101	6600	SH		DEFINED	17	6600
INTERVOICE INC NEW	COM	461142101	67	31200	SH		DEFINED	01	6100
INTERVOICE INC NEW	COM	461142101	92	42800	SH		DEFINED	05	42800
INTUIT	COM	461202103	1629	34729	SH		DEFINED	01	34108
INTUIT	COM	461202103	61	1308	SH		OTHER	01	
INTUIT	COM	461202103	3754	80000	SH	PUT	DEFINED	01	80000
INTUIT	COM	461202103	14268	304098	SH		DEFINED	05	304098
INTUIT	COM	461202103	1303	27765	SH		DEFINED	08	27765
INTUIT	COM	461202103	938	20000	SH	PUT	DEFINED	08	20000
INVACARE CORP	COM	461203101	479	14398	SH		DEFINED	01	9398
INVACARE CORP	COM	461203101	35	1060	SH		OTHER	01	
INVACARE CORP	COM	461203101	4139	124300	SH		DEFINED	05	124300
INVESTMENT GRADE MUN INCOME	COM	461368102	102	6728	SH		DEFINED	01	6728
INVESTMENT GRADE MUN INCOME	COM	461368102	89	5870	SH		OTHER	01	990
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	245	10955	SH		DEFINED	01	10817
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	42	1861	SH		OTHER	01	
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	7045	315058	SH		DEFINED	05	315058
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	467	20900	SH		DEFINED	08	20900
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	420	18800	SH		DEFINED	17	18800
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	45	2000	SH	CALL	DEFINED	17	2000
INVITROGEN CORP	NOTE	5.500% 46185RAB6	196	212000	PRN		DEFINED	01	212000
INVITROGEN CORP	NOTE	5.500% 46185RAB6	1061	1150000	PRN		DEFINED	08	1150000
INVISION TECHNOLOGIES INC	COM	461851107	308	11700	SH		DEFINED	08	11700
INVISION TECHNOLOGIES INC	COM	461851107	1054	40000	SH	PUT	DEFINED	08	40000
INVISION TECHNOLOGIES INC	COM	461851107	25	950	SH		DEFINED	17	950
INVESTORS FINL SERVICES CORP	COM	461915100	148	5409	SH		DEFINED	01	5409
INVESTORS FINL SERVICES CORP	COM	461915100	1321	48225	SH		OTHER	01	
INVESTORS FINL SERVICES CORP	COM	461915100	3408	124437	SH		DEFINED	05	124437
INVESTORS FINL SERVICES CORP	COM	461915100	77	2800	SH		DEFINED	08	2800
IONICS INC	COM	462218108	141	6193	SH		DEFINED	01	3151
IONICS INC	COM	462218108	59	2580	SH		OTHER	01	
IONICS INC	COM	462218108	1620	71052	SH		DEFINED	05	71052
IONICS INC	COM	462218108	182	8000	SH	CALL	DEFINED	08	8000
IRON MTN INC PA	COM	462846106	430	13036	SH		DEFINED	01	12061

IRON MTN INC PA	COM	462846106	9921	300549	SH	DEFINED	05	300549	
IRON MTN INC PA	COM	462846106	33	1000	SH	DEFINED	08	1000	
IRON MTN INC PA	COM	462846106	23	700	SH	DEFINED	17	700	
IRWIN FINL CORP	COM	464119106	1707	103450	SH	DEFINED	05	103450	
ISHARES TR 4814	S&P 500 INDE	464287200	425	4814	SH	DEFINED	01		
ISHARES TR 229057	S&P 500 INDE	464287200	20804	235471	SH	OTHER	01	6414	
ISHARES TR	MSCI EAFE ID	464287465	1996	20157	SH	DEFINED	01	20157	
ISHARES TR 1600	MSCI EAFE ID	464287465	463	4672	SH	OTHER	01	3072	
ISHARES TR	MSCI EAFE ID	464287465	4	40	SH	DEFINED	08	40	
ISHARES TR	RUSSELL MCP	464287481	2624	50746	SH	DEFINED	05	50746	
ISHARES TR	S&P MIDCAP 4	464287507	1220	14162	SH	DEFINED	01	14162	
ISHARES TR	NASDQ BIO IN	464287556	17600	356633	SH	DEFINED	08	356633	
ISHARES TR	RUSSELL1000V	464287598	671	14635	SH	DEFINED	01	14635	
ISHARES TR	RUSSELL1000V	464287598	5382	117365	SH	DEFINED	05	117365	
ISHARES TR	RUSSELL1000V	464287598	711	15510	SH	DEFINED	08	15510	
ISHARES TR	RUSSELL1000G	464287614	3907	107465	SH	DEFINED	05	107465	
ISHARES TR	RUSL 2000 VA	464287630	66	588	SH	DEFINED	01	588	
ISHARES TR	RUSL 2000 VA	464287630	78	700	SH	OTHER	01	700	
ISHARES TR	RUSL 2000 VA	464287630	5393	48368	SH	DEFINED	08	48368	
ISHARES TR	RUSL 2000 GR	464287648	289	7252	SH	DEFINED	01	7252	
ISHARES TR	RUSL 2000 GR	464287648	40	1000	SH	OTHER	01	1000	
ISHARES TR	RUSL 2000 GR	464287648	2362	59268	SH	DEFINED	05	59268	
ISHARES TR 400	RUSSELL 2000	464287655	845	11144	SH	DEFINED	01	10744	
ISHARES TR 600	RUSSELL 2000	464287655	45	600	SH	OTHER	01		
ISHARES TR	RUSSELL 2000	464287655	28732	379000	SH	DEFINED	05	379000	
ISHARES TR	RUSSELL 2000	464287655	56796	749195	SH	DEFINED	08	749195	
ISHARES TR	S&P MIDCP VA	464287705	40	500	SH	DEFINED	01	500	
ISHARES TR	S&P MIDCP VA	464287705	39939	499300	SH	DEFINED	08	499300	
ISHARES TR	DJ US TELECO	464287713	2097	110000	SH	DEFINED	08	110000	
ISHARES TR	S&P SMLCAP 6	464287804	1781	18271	SH	DEFINED	01	18271	
ISHARES TR 2296	S&P SMLCAP 6	464287804	917	9405	SH	OTHER	01	7109	
ISHARES TR	S&P SMLCAP 6	464287804	219	2250	SH	DEFINED	08	2250	
ISHARES TR	S&P SMLCP VA	464287879	6773	93100	SH	DEFINED	08	93100	
ITRON INC 4100	COM	465741106	105	5500	SH	DEFINED	01	1400	
ITRON INC 33	COM	465741106	1	33	SH	OTHER	01		
ITRON INC	COM	465741106	1593	83075	SH	DEFINED	05	83075	
I2 TECHNOLOGIES INC 4400	COM	465754109	145	125706	SH	DEFINED	01	121306	
I2 TECHNOLOGIES INC 2939	COM	465754109	8	7039	SH	OTHER	01	4100	
I2 TECHNOLOGIES INC	COM	465754109	2	2000	SH	DEFINED	05	2000	
I2 TECHNOLOGIES INC	COM	465754109	54	47008	SH	DEFINED	08	47008	
I2 TECHNOLOGIES INC	COM	465754109	1	450	SH	DEFINED	13	450	
IVAX CORP	NOTE 5.500%	465823AD4	788	887000	PRN	DEFINED	17	887000	
IVAX CORP	NOTE 4.500%	465823AG7	165	200000	PRN	DEFINED	01	200000	
IVAX CORP	COM	465823102	416	34322	SH	DEFINED	01	34322	
IVAX CORP 1685	COM	465823102	436	35955	SH	OTHER	01	34270	
IVAX CORP	COM	465823102	4547	374826	SH	DEFINED	05	374826	
IVAX CORP	COM	465823102	151	12482	SH	DEFINED	08	12482	
IVAX CORP	COM	465823102	402	33100	SH	CALL	DEFINED	08	33100
IVAX CORP	COM	465823102	50	4100	SH	PUT	DEFINED	08	4100
JDN RLTY CORP	COM	465917102	4076	372193	SH	DEFINED	01	372193	
JDN RLTY CORP	COM	465917102	38	3444	SH	OTHER	01	3444	
JDN RLTY CORP	COM	465917102	727	66424	SH	DEFINED	17	66424	
J & J SNACK FOODS CORP 5800	COM	466032109	221	6200	SH	DEFINED	01	400	
J & J SNACK FOODS CORP	COM	466032109	1520	42575	SH	DEFINED	05	42575	
J ALEXANDER CORP	COM	466096104	520	160000	SH	DEFINED	08	160000	
JDS UNIPHASE CORP 22050	COM	46612J101	478	193522	SH	DEFINED	01	171472	
JDS UNIPHASE CORP 23193	COM	46612J101	1412	571601	SH	OTHER	01	548408	
JDS UNIPHASE CORP	COM	46612J101	1571	635865	SH	DEFINED	05	635865	
JDS UNIPHASE CORP	COM	46612J101	418	169410	SH	DEFINED	08	169410	
JDS UNIPHASE CORP	COM	46612J101	488	197600	SH	CALL	DEFINED	08	197600
JDS UNIPHASE CORP	COM	46612J101	785	317761	SH	DEFINED	17	317761	
JDA SOFTWARE GROUP INC 4600	COM	46612K108	141	14600	SH	DEFINED	01	10000	
JDA SOFTWARE GROUP INC 1806	COM	46612K108	17	1806	SH	OTHER	01		
JDA SOFTWARE GROUP INC	COM	46612K108	1122	116100	SH	DEFINED	05	116100	
JDA SOFTWARE GROUP INC	COM	46612K108	226	23430	SH	DEFINED	08	23430	
JDA SOFTWARE GROUP INC	COM	46612K108	130	13430	SH	DEFINED	17	13430	
J JILL GROUP INC 7100	COM	466189107	159	11362	SH	DEFINED	01	4262	
J JILL GROUP INC	COM	466189107	1178	84275	SH	DEFINED	05	84275	



J JILL GROUP INC	COM	466189107	63	4500 SH	DEFINED 17	4500
JLG INDS INC	COM	466210101	19	2500 SH	DEFINED 01	1200
1300						
JLG INDS INC	COM	466210101	1216	161550 SH	DEFINED 05	161550
JMAR TECHNOLOGIES INC	COM	466212107	12	12000 SH	DEFINED 01	12000
JMAR TECHNOLOGIES INC	COM	466212107	7	7000 SH	OTHER 01	7000
J P MORGAN CHASE & CO	COM	46625H100	9245	385200 SH	OTHER	385200
J P MORGAN CHASE & CO	COM	46625H100	50557	2106539 SH	DEFINED 01	2004786
101753						
J P MORGAN CHASE & CO	COM	46625H100	35463	1477620 SH	OTHER 01	932809
544811						
J P MORGAN CHASE & CO	COM	46625H100	23209	967035 SH	DEFINED 05	967035
J P MORGAN CHASE & CO	COM	46625H100	26864	1119347 SH	DEFINED 08	1119347
J P MORGAN CHASE & CO	COM	46625H100	4524	188500 SH	CALL DEFINED 08	188500
J P MORGAN CHASE & CO	COM	46625H100	13354	556400 SH	PUT DEFINED 08	556400
J P MORGAN CHASE & CO	COM	46625H100	254709	10612884 SH	DEFINED 11	10020816
592068						
J P MORGAN CHASE & CO	COM	46625H100	17	700 SH	DEFINED 13	700
J P MORGAN CHASE & CO	COM	46625H100	3821	159200 SH	DEFINED 17	159200
J P MORGAN CHASE & CO	COM	46625H100	1440	60000 SH	CALL DEFINED 17	60000
J P MORGAN CHASE & CO	COM	46625H100	2880	120000 SH	PUT DEFINED 17	120000
JABIL CIRCUIT INC	NOTE	1.750% 466313AA1	9675	10000000 PRN	OTHER	
10000000						
JABIL CIRCUIT INC	COM	466313103	37	2086 SH	DEFINED 01	2086
JABIL CIRCUIT INC	COM	466313103	45	2491 SH	OTHER 01	667
1824						
JABIL CIRCUIT INC	COM	466313103	1601	89350 SH	DEFINED 05	89350
JABIL CIRCUIT INC	COM	466313103	2553	142447 SH	DEFINED 08	142447
JABIL CIRCUIT INC	COM	466313103	179	10000 SH	CALL DEFINED 08	10000
JABIL CIRCUIT INC	COM	466313103	932	52000 SH	PUT DEFINED 08	52000
JACK IN THE BOX INC	COM	466367109	347	20064 SH	DEFINED 01	13094
6970						
JACK IN THE BOX INC	COM	466367109	10	600 SH	OTHER 01	
600						
JACK IN THE BOX INC	COM	466367109	7902	457036 SH	DEFINED 05	457036
JACK IN THE BOX INC	COM	466367109	2	100 SH	DEFINED 17	100
JACOBS ENGR GROUP INC DEL	COM	469814107	1205	33860 SH	DEFINED 01	33710
150						
JACOBS ENGR GROUP INC DEL	COM	469814107	14	396 SH	OTHER 01	
396						
JACOBS ENGR GROUP INC DEL	COM	469814107	11669	327770 SH	DEFINED 05	327770
JACOBS ENGR GROUP INC DEL	COM	469814107	82	2300 SH	DEFINED 08	2300
JACOBS ENGR GROUP INC DEL	COM	469814107	20100	564599 SH	DEFINED 11	437059
127540						
JACOBS ENGR GROUP INC DEL	COM	469814107	185	5200 SH	DEFINED 17	5200
JAKKS PAC INC	COM	47012E106	294	21841 SH	DEFINED 01	7641
14200						
JAKKS PAC INC	COM	47012E106	3	200 SH	OTHER 01	
200						
JAKKS PAC INC	COM	47012E106	1492	110775 SH	DEFINED 05	110775
JAKKS PAC INC	COM	47012E106	1	100 SH	DEFINED 08	100
JEFFERIES GROUP INC NEW	COM	472319102	925	22050 SH	DEFINED 01	6450
15600						
JEFFERIES GROUP INC NEW	COM	472319102	6	140 SH	OTHER 01	
140						
JEFFERIES GROUP INC NEW	COM	472319102	5369	127925 SH	DEFINED 05	127925
JEFFERSON PILOT CORP	COM	475070108	176284	4625656 SH	DEFINED 01	4580521
45135						
JEFFERSON PILOT CORP	COM	475070108	27472	720866 SH	OTHER 01	629859
91007						
JEFFERSON PILOT CORP	COM	475070108	2672	70125 SH	DEFINED 05	70125
JEFFERSON PILOT CORP	COM	475070108	50	1314 SH	DEFINED 08	1314
JEFFERSON PILOT CORP	COM	475070108	84	2200 SH	DEFINED 17	2200
JETBLUE AWYS CORP	COM	477143101	68969	2554389 SH	DEFINED	2554389
JETBLUE AWYS CORP	COM	477143101	1002	37125 SH	DEFINED 01	36675
450						
JETBLUE AWYS CORP	COM	477143101	20	750 SH	OTHER 01	750
JETBLUE AWYS CORP	COM	477143101	12	450 SH	DEFINED 05	450
JETBLUE AWYS CORP	COM	477143101	13516	500588 SH	DEFINED 11	500588
JO-ANN STORES INC	CL A	47758P109	744	32400 SH	DEFINED 01	6400
25000 1000						
JO-ANN STORES INC	CL A	47758P109	2	70 SH	OTHER 01	
70						
JO-ANN STORES INC	CL A	47758P109	2610	113625 SH	DEFINED 05	113625
JO-ANN STORES INC	CL A	47758P109	18	800 SH	DEFINED 17	800
JOHNSON & JOHNSON	COM	478160104	3917	72925 SH	OTHER	72925
JOHNSON & JOHNSON	COM	478160104	418661	7794851 SH	DEFINED 01	7367765
427086						
JOHNSON & JOHNSON	COM	478160104	218826	4074215 SH	OTHER 01	2348496
1725719						
JOHNSON & JOHNSON	COM	478160104	13213	246000 SH	CALL DEFINED 01	246000
JOHNSON & JOHNSON	COM	478160104	103089	1919371 SH	DEFINED 05	724371
1195000						
JOHNSON & JOHNSON	COM	478160104	64183	1195000 SH	OTHER 05	1195000
JOHNSON & JOHNSON	COM	478160104	18286	340466 SH	DEFINED 08	340466

JOHNSON & JOHNSON	COM		478160104	6177	115000	SH	PUT	DEFINED	08	115000
JOHNSON & JOHNSON 370334	COM		478160104	297529	5539539	SH		DEFINED	11	5169205
JOHNSON & JOHNSON 300	COM		478160104	1175	21875	SH		DEFINED	13	21575
JOHNSON & JOHNSON 290	COM		478160104	16	290	SH		OTHER	13	
JOHNSON & JOHNSON	COM		478160104	2425	45150	SH		DEFINED	17	45150
JOHNSON CTLS INC 6567	COM		478366107	21012	262097	SH		DEFINED	01	255530
JOHNSON CTLS INC 45484	COM		478366107	8033	100202	SH		OTHER	01	54718
JOHNSON CTLS INC	COM		478366107	3341	41675	SH		DEFINED	05	41675
JOHNSON CTLS INC	COM		478366107	369	4600	SH		DEFINED	08	4600
JOHNSON CTLS INC	COM		478366107	24	300	SH		DEFINED	13	300
JONES APPAREL GROUP INC 8000	COM		480074103	1711	48285	SH		DEFINED	01	40285
JONES APPAREL GROUP INC 4407	COM		480074103	187	5287	SH		OTHER	01	880
JONES APPAREL GROUP INC	COM		480074103	3235	91285	SH		DEFINED	05	91285
JONES APPAREL GROUP INC	COM		480074103	85	2409	SH		DEFINED	08	2409
JONES APPAREL GROUP INC	COM		480074103	3544	100000	SH	PUT	DEFINED	08	100000
JONES APPAREL GROUP INC	COM		480074103	287	8100	SH		DEFINED	17	8100
JOY GLOBAL INC	COM		481165108	459	40793	SH		DEFINED	01	40793
JUNIPER NETWORKS INC	NOTE	4.750%	48203RAA2	2325	3000000	PRN		DEFINED	17	3000000
JUNIPER NETWORKS INC 400	COM		48203R104	57	8324	SH		DEFINED	01	7924
JUNIPER NETWORKS INC 200	COM		48203R104	7	1010	SH		OTHER	01	810
JUNIPER NETWORKS INC	COM		48203R104	15	2200	SH		DEFINED	05	2200
JUNIPER NETWORKS INC	COM		48203R104	50	7372	SH		DEFINED	08	7372
JUNIPER NETWORKS INC	COM		48203R104	388	57031	SH		DEFINED	17	57031
KLA-TENCOR CORP 7400	COM		482480100	395	11179	SH		DEFINED	01	3779
KLA-TENCOR CORP 2483	COM		482480100	265	7484	SH		OTHER	01	5001
KLA-TENCOR CORP	COM		482480100	13158	372010	SH		DEFINED	05	372010
KLA-TENCOR CORP	COM		482480100	1012	28615	SH		DEFINED	08	28615
KLA-TENCOR CORP	COM		482480100	750	21200	SH	CALL	DEFINED	08	21200
KLA-TENCOR CORP	COM		482480100	410	11600	SH	PUT	DEFINED	08	11600
KLM ROYAL DUTCH AIRLS	COM	NY REG N	482516309	5	561	SH		DEFINED	01	561
KLM ROYAL DUTCH AIRLS	COM	NY REG N	482516309	18	1808	SH		OTHER	01	1808
KLM ROYAL DUTCH AIRLS	COM	NY REG N	482516309	5718	589491	SH		DEFINED	08	589491
K MART CORP	COM		482584109	28	137825	SH		DEFINED	01	137825
K MART CORP 500	COM		482584109	2	9249	SH		OTHER	01	8749
K MART CORP	COM		482584109	1	2724	SH		DEFINED	08	2724
KT CORP	SPONSORED AD		48268K101	7971	369900	SH		OTHER		369900
KT CORP	SPONSORED AD		48268K101	37	1707	SH		DEFINED	01	1707
KT CORP 1090	SPONSORED AD		48268K101	70	3230	SH		OTHER	01	2140
K-SWISS INC 10700	CL A		482686102	326	15000	SH		DEFINED	01	4300
K-SWISS INC 70	CL A		482686102	2	70	SH		OTHER	01	
K-SWISS INC	CL A		482686102	1833	84425	SH		DEFINED	05	84425
K-SWISS INC	CL A		482686102	2	100	SH		DEFINED	08	100
K2 INC 3100	COM		482732104	35	3700	SH		DEFINED	01	600
K2 INC 30	COM		482732104		30	SH		OTHER	01	
K2 INC	COM		482732104	675	71825	SH		DEFINED	05	71825
K V PHARMACEUTICAL CO	CL B CONV		482740107	4328	182241	SH		DEFINED	01	182241
KAMAN CORP 11900	CL A		483548103	131	11900	SH		DEFINED	01	
KAMAN CORP	CL A		483548103	1139	103525	SH		DEFINED	05	103525
KANE PIPE LINE PARTNERS L P	SR PREF UNIT		484169107	49	1400	SH		DEFINED	01	1400
KANE PIPE LINE PARTNERS L P 4200	SR PREF UNIT		484169107	157	4500	SH		OTHER	01	300
KANE SERVICES LLC	COM		484173109	647	35246	SH		DEFINED	08	35246
KANSAS CITY LIFE INS CO	COM		484836101	970	25600	SH		DEFINED	01	25600
KANSAS CITY LIFE INS CO	COM		484836101	114	3000	SH		OTHER	01	3000
KANSAS CITY LIFE INS CO	COM		484836101	152	4000	SH		DEFINED	08	4000
KANSAS CITY SOUTHERN	COM NEW		485170302	297	24775	SH		DEFINED	01	24775
KANSAS CITY SOUTHERN 31644	COM NEW		485170302	441	36781	SH		OTHER	01	5137
KANSAS CITY SOUTHERN	COM NEW		485170302	2726	227200	SH		DEFINED	05	227200
KAYDON CORP	COM		486587108	76	3600	SH		DEFINED	01	3600
KAYDON CORP	COM		486587108	1223	57655	SH		DEFINED	05	57655
KAYDON CORP	COM		486587108	66	3125	SH		DEFINED	17	3125
KB HOME 495	COM		48666K109	43	999	SH		DEFINED	01	504
KB HOME 1667	COM		48666K109	85	1988	SH		OTHER	01	321
KB HOME	COM		48666K109	966	22555	SH		DEFINED	05	22555

KB HOME	COM	48666K109	1046	24400 SH	DEFINED 08	24400
KB HOME	COM	48666K109	1585	37000 SH	PUT DEFINED 08	37000
KB HOME	COM	48666K109	90	2100 SH	DEFINED 17	2100
KEANE INC 200	COM	486665102	7	732 SH	DEFINED 01	532
KEANE INC 193	COM	486665102	2	193 SH	OTHER 01	
KEANE INC	COM	486665102	1235	137423 SH	DEFINED 05	137423
KEANE INC	COM	486665102	47	5200 SH	DEFINED 08	5200
KEANE INC	COM	486665102	47	5200 SH	DEFINED 17	5200
KEITHLEY INSTRS INC 4626	COM	487584104	69	5552 SH	DEFINED 01	926
KEITHLEY INSTRS INC 191	COM	487584104	2	191 SH	OTHER 01	
KEITHLEY INSTRS INC	COM	487584104	893	71448 SH	DEFINED 05	71448
KELLOGG CO 27200	COM	487836108	6686	195107 SH	DEFINED 01	167907
KELLOGG CO 103805	COM	487836108	7284	212549 SH	OTHER 01	108744
KELLOGG CO	COM	487836108	20254	591009 SH	DEFINED 05	591009
KELLOGG CO	COM	487836108	45	1319 SH	DEFINED 08	1319
KELLOGG CO	COM	487836108	236	6875 SH	DEFINED 17	6875
KELLWOOD CO 22700	COM	488044108	757	29100 SH	DEFINED 01	6400
KELLWOOD CO 4240	COM	488044108	110	4240 SH	OTHER 01	
KELLWOOD CO	COM	488044108	3552	136625 SH	DEFINED 05	136625
KELLY SVCS INC	CL A	488152208	98	3970 SH	DEFINED 01	3970
KELLY SVCS INC 150	CL A	488152208	6	260 SH	OTHER 01	110
KELLY SVCS INC	CL A	488152208	1686	68216 SH	DEFINED 05	68216
KEMET CORP	COM	488360108	195	22320 SH	DEFINED 01	22320
KEMET CORP	COM	488360108	31	3500 SH	OTHER 01	3500
KEMET CORP	COM	488360108	1462	167303 SH	DEFINED 05	167303
KEMET CORP	COM	488360108	1543	176600 SH	DEFINED 08	176600
KEMET CORP	COM	488360108	111	12700 SH	DEFINED 17	12700
KENNAMETAL INC	COM	489170100	67	1950 SH	DEFINED 01	1950
KENNAMETAL INC 150	COM	489170100	5	150 SH	OTHER 01	
KENNAMETAL INC	COM	489170100	8087	234546 SH	DEFINED 05	234546
KERR MCGEE CORP	SDCV	5.250% 492386AP2	255	245000 PRN	DEFINED 01	245000
KERR MCGEE CORP	COM	492386107	2721	61431 SH	DEFINED 01	61431
KERR MCGEE CORP 3020	COM	492386107	488	11025 SH	OTHER 01	8005
KERR MCGEE CORP	COM	492386107	4018	90705 SH	DEFINED 05	90705
KERR MCGEE CORP	COM	492386107	1130	25500 SH	DEFINED 08	25500
KERR MCGEE CORP	COM	492386107	797	18000 SH	PUT DEFINED 08	18000
KERR MCGEE CORP	COM	492386107	62	1400 SH	DEFINED 17	1400
KEYCORP NEW 24856	COM	493267108	5202	206912 SH	DEFINED 01	182056
KEYCORP NEW 48327	COM	493267108	3398	135176 SH	OTHER 01	86849
KEYCORP NEW	COM	493267108	5717	227405 SH	DEFINED 05	227405
KEYCORP NEW	COM	493267108	119	4750 SH	DEFINED 08	4750
KEYSPAN CORP 900	COM	49337W100	2778	78839 SH	DEFINED 01	77939
KEYSPAN CORP 6932	COM	49337W100	479	13586 SH	OTHER 01	6654
KEYSPAN CORP	COM	49337W100	2675	75900 SH	DEFINED 05	75900
KEYSPAN CORP	COM	49337W100	1095	31064 SH	DEFINED 08	31064
KEYSPAN CORP	COM	49337W100	162	4600 SH	DEFINED 17	4600
KILROY RLTY CORP	COM	49427F108	2	100 SH	DEFINED 01	100
KILROY RLTY CORP 60	COM	49427F108	1	60 SH	OTHER 01	
KILROY RLTY CORP	COM	49427F108	2400	104125 SH	DEFINED 05	104125
KIMBERLY CLARK CORP 93471	COM	494368103	52331	1102392 SH	DEFINED 01	1008921
KIMBERLY CLARK CORP 384504	COM	494368103	42422	893658 SH	OTHER 01	509154
KIMBERLY CLARK CORP	COM	494368103	20889	440055 SH	DEFINED 05	440055
KIMBERLY CLARK CORP	COM	494368103	3003	63265 SH	DEFINED 08	63265
KIMBERLY CLARK CORP	COM	494368103	209	4400 SH	DEFINED 17	4400
KIMCO REALTY CORP	COM	49446R109	320	10435 SH	DEFINED 01	10435
KIMCO REALTY CORP 675	COM	49446R109	25	825 SH	OTHER 01	150
KIMCO REALTY CORP	COM	49446R109	6	198 SH	DEFINED 08	198
KINDER MORGAN INC KANS 612 1800	COM	49455P101	813	19223 SH	DEFINED 01	16811
KINDER MORGAN INC KANS 4129	COM	49455P101	175	4129 SH	OTHER 01	
KINDER MORGAN INC KANS	COM	49455P101	2407	56940 SH	DEFINED 05	56940
KINDER MORGAN INC KANS	COM	49455P101	118	2800 SH	DEFINED 08	2800
KINDER MORGAN INC KANS	COM	49455P101	13	300 SH	DEFINED 17	300
KINDER MORGAN ENERGY PARTNER 17390	UT LTD PARTN	494550106	1638	46796 SH	DEFINED 01	29406

KINDER MORGAN ENERGY PARTNER 51235	UT LTD PARTN	494550106	2859	81675 SH	OTHER	01	30440
KINDER MORGAN ENERGY PARTNER	UT LTD PARTN	494550106	147	4210 SH	DEFINED	08	4210
KINDRED HEALTHCARE INC	COM	494580103	512	28217 SH	DEFINED	01	28217
KING PHARMACEUTICALS INC 16300	COM	495582108	1331	77435 SH	DEFINED	01	61135
KING PHARMACEUTICALS INC 20694	COM	495582108	454	26421 SH	OTHER	01	5727
KING PHARMACEUTICALS INC	COM	495582108	2878	167428 SH	DEFINED	05	167428
KING PHARMACEUTICALS INC	COM	495582108	1021	59419 SH	DEFINED	08	59419
KING PHARMACEUTICALS INC	COM	495582108	430	25000 SH	CALL	DEFINED 08	25000
KING PHARMACEUTICALS INC	COM	495582108	823	47900 SH	DEFINED	17	47900
KINROSS GOLD CORP	COM	496902107	25	10000 SH	OTHER	01	10000
KINROSS GOLD CORP	COM	496902107	270	110140 SH	DEFINED	17	110140
KIRBY CORP 11700	COM	497266106	12665	462381 SH	DEFINED	01	450681
KIRBY CORP 90	COM	497266106	2	90 SH	OTHER	01	
KIRBY CORP	COM	497266106	3046	111225 SH	DEFINED	05	111225
KNIGHT RIDDER INC 400	COM	499040103	1543	24401 SH	DEFINED	01	24001
KNIGHT RIDDER INC 2279	COM	499040103	929	14684 SH	OTHER	01	12405
KNIGHT RIDDER INC	COM	499040103	2440	38580 SH	DEFINED	05	38580
KNIGHT RIDDER INC	COM	499040103	32	500 SH	DEFINED	08	500
KNIGHT TRADING GROUP INC 600	COM	499063105	7	1500 SH	OTHER	01	900
KNIGHT TRADING GROUP INC	COM	499063105	59	12378 SH	DEFINED	08	12378
KNIGHT TRADING GROUP INC	COM	499063105	42	8700 SH	PUT	DEFINED 08	8700
KNIGHT TRANSN INC 675	COM	499064103	160	7626 SH	DEFINED	01	6951
KNIGHT TRANSN INC	COM	499064103	7282	346764 SH	DEFINED	05	346764
KNIGHT TRANSN INC	COM	499064103	13	599 SH	DEFINED	17	599
KOHL'S CORP	NOTE	500255AJ3	1333	2128000 PRN	DEFINED	08	2128000
KOHL'S CORP	COM	500255104	1147	20500 SH	OTHER		20500
KOHL'S CORP 2845	COM	500255104	1856	33180 SH	DEFINED	01	30335
KOHL'S CORP 4494	COM	500255104	832	14874 SH	OTHER	01	10380
KOHL'S CORP	COM	500255104	17160	306699 SH	DEFINED	05	306699
KOHL'S CORP	COM	500255104	1711	30586 SH	DEFINED	08	30586
KOHL'S CORP	COM	500255104	2909	52000 SH	CALL	DEFINED 08	52000
KOHL'S CORP	COM	500255104	12561	224500 SH	PUT	DEFINED 08	224500
KOHL'S CORP	COM	500255104	14962	267418 SH	DEFINED	11	267418
KOHL'S CORP	COM	500255104	711	12700 SH	DEFINED	17	12700
KONINKLIJKE AHOLD N V 1115	SPON ADR NEW	500467303	24	1890 SH	DEFINED	01	775
KONINKLIJKE AHOLD N V 9253	SPON ADR NEW	500467303	146	11463 SH	OTHER	01	2210
KONINKLIJKE AHOLD N V	SPON ADR NEW	500467303		10 SH	DEFINED	05	10
KONINKLIJKE PHILIPS ELECTRS 1819	NY REG SH NE	500472303	419	23720 SH	DEFINED	01	21901
KONINKLIJKE PHILIPS ELECTRS 975	NY REG SH NE	500472303	646	36516 SH	OTHER	01	35541
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NE	500472303		10 SH	DEFINED	05	10
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NE	500472303	359	20300 SH	DEFINED	08	20300
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NE	500472303	256	14500 SH	CALL	DEFINED 08	14500
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NE	500472303	177	10000 SH	PUT	DEFINED 08	10000
KOOKMIN BK NEW	SPONSORED AD	50049M109	484	13700 SH	OTHER		13700
KOOKMIN BK NEW	SPONSORED AD	50049M109	1854	52455 SH	DEFINED	01	52455
KOOKMIN BK NEW 280	SPONSORED AD	50049M109	10	280 SH	OTHER	01	
KOPIN CORP	COM	500600101	6	1450 SH	DEFINED	01	1450
KOPIN CORP	COM	500600101	1014	258600 SH	DEFINED	05	258600
KOPIN CORP	COM	500600101	84	21365 SH	DEFINED	08	21365
KOPIN CORP	COM	500600101	67	17200 SH	DEFINED	17	17200
KOREA ELECTRIC PWR	SPONSORED AD	500631106	2995	352300 SH	OTHER		352300
KOREA ELECTRIC PWR 5957 2338	SPONSORED AD	500631106	84	9930 SH	OTHER	01	1635
KOREA FD	COM	500634100	175	12661 SH	DEFINED	01	12661
KORN FERRY INTL	COM NEW	500643200	4	500 SH	DEFINED	01	500
KORN FERRY INTL 200	COM NEW	500643200	1	200 SH	OTHER	01	
KORN FERRY INTL	COM NEW	500643200	544	72691 SH	DEFINED	05	72691
KRAFT FOODS INC	CL A	50075N104	284	7302 SH	DEFINED	01	7302
KRAFT FOODS INC 1450	CL A	50075N104	657	16874 SH	OTHER	01	15424
KRAFT FOODS INC	CL A	50075N104	78	2010 SH	DEFINED	05	2010
KRAFT FOODS INC	CL A	50075N104	4181	107395 SH	DEFINED	08	107395
KRAFT FOODS INC 4072	CL A	50075N104	78588	2018708 SH	DEFINED	11	2014636
KRAFT FOODS INC	CL A	50075N104	109	2800 SH	DEFINED	17	2800
KRISPY KREME DOUGHNUTS INC 1500	COM	501014104	560	16582 SH	DEFINED	01	15082
KRISPY KREME DOUGHNUTS INC	COM	501014104	182	5375 SH	OTHER	01	3700

1675									
KRISPY KREME DOUGHNUTS INC	COM	501014104	3604	106730	SH	DEFINED	05	106730	
KRISPY KREME DOUGHNUTS INC	COM	501014104	1125	33300	SH	DEFINED	08	33300	
KRISPY KREME DOUGHNUTS INC	COM	501014104	5906	174900	SH	PUT	DEFINED	08	174900
KROGER CO	COM	501044101	11213	725760	SH	OTHER		725760	
KROGER CO	COM	501044101	2046	132431	SH	DEFINED	01	122671	
9760									
KROGER CO	COM	501044101	948	61328	SH	OTHER	01	44440	
16888									
KROGER CO	COM	501044101	5729	370835	SH	DEFINED	05	370835	
KROGER CO	COM	501044101	324	20945	SH	DEFINED	08	20945	
KROLL INC	COM	501049100	440	23036	SH	DEFINED	01	5136	
17900									
KROLL INC	COM	501049100	2	130	SH	OTHER	01		
130									
KROLL INC	COM	501049100	3359	176025	SH	DEFINED	05	176025	
KRONOS INC	COM	501052104	67	1800	SH	DEFINED	01		
1800									
KRONOS INC	COM	501052104	4	100	SH	OTHER	01		
100									
KRONOS INC	COM	501052104	2845	76900	SH	DEFINED	05	76900	
KRONOS INC	COM	501052104		1	SH	DEFINED	17	1	
KULICKE & SOFFA INDS INC	COM	501242101		10	SH	DEFINED	01	10	
KULICKE & SOFFA INDS INC	COM	501242101	7	1300	SH	OTHER	01	1300	
KULICKE & SOFFA INDS INC	COM	501242101	1052	183875	SH	DEFINED	05	183875	
KULICKE & SOFFA INDS INC	COM	501242101	2542	444358	SH	DEFINED	08	444358	
KULICKE & SOFFA INDS INC	COM	501242101	306	53458	SH	DEFINED	17	53458	
LSI LOGIC CORP	COM	502161102	1422	246460	SH	DEFINED	01	240144	
6316									
LSI LOGIC CORP	COM	502161102	155	26869	SH	OTHER	01	24911	
1958									
LSI LOGIC CORP	COM	502161102	973	168565	SH	DEFINED	05	168565	
LSI LOGIC CORP	COM	502161102	1203	208504	SH	DEFINED	08	208504	
LSI LOGIC CORP	COM	502161102	234	40600	SH	PUT	DEFINED	08	40600
LSI LOGIC CORP	COM	502161102	343	59500	SH	DEFINED	17	59500	
LTX CORP	COM	502392103	106	17642	SH	DEFINED	01	16691	
951									
LTX CORP	COM	502392103	4	590	SH	OTHER	01		
590									
LTX CORP	COM	502392103	3369	558786	SH	DEFINED	05	558786	
LTX CORP	COM	502392103	113	18800	SH	DEFINED	08	18800	
LTX CORP	COM	502392103	113	18800	SH	DEFINED	17	18800	
L-3 COMMUNICATIONS HLDGS INC	NOTE	5.250% 502424AB0	141	110000	PRN	DEFINED	01	110000	
L-3 COMMUNICATIONS HLDGS INC	NOTE	5.250% 502424AB0	6413	5000000	PRN	DEFINED	08	5000000	
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	200	4445	SH	DEFINED	01	1445	
3000									
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	308	6849	SH	OTHER	01	5750	
1099									
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	8172	181958	SH	DEFINED	05	181958	
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	400	8900	SH	DEFINED	08	8900	
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	898	20000	SH	CALL	DEFINED	08	20000
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	191	4250	SH	DEFINED	17	4250	
LA Z BOY INC	COM	505336107	1535	64024	SH	DEFINED	01	49006	
15018									
LA Z BOY INC	COM	505336107	196	8192	SH	OTHER	01		
8192									
LA Z BOY INC	COM	505336107	6092	254027	SH	DEFINED	05	254027	
LA Z BOY INC	COM	505336107	367	15325	SH	DEFINED	17	15325	
LABONE INC NEW	COM	50540L105	630	35579	SH	DEFINED	01	35579	
LABONE INC NEW	COM	50540L105	49	2775	SH	OTHER	01		
2775									
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	9	392	SH	DEFINED	01	74	
318									
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	78	3350	SH	OTHER	01	818	
1200	1332								
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	19	800	SH	DEFINED	05	800	
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	5505	236869	SH	DEFINED	08	236869	
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	1975	85000	SH	CALL	DEFINED	08	85000
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	1046	45000	SH	PUT	DEFINED	08	45000
LABOR READY INC	COM NEW	505401208	166	25800	SH	DEFINED	01	4400	
21400									
LABOR READY INC	COM NEW	505401208	1	200	SH	OTHER	01		
200									
LABOR READY INC	COM NEW	505401208	1251	194925	SH	DEFINED	05	194925	
LABRANCHE & CO INC	COM	505447102	161	6025	SH	DEFINED	01	6025	
LABRANCHE & CO INC	COM	505447102	6	220	SH	OTHER	01		
220									
LABRANCHE & CO INC	COM	505447102	3051	114531	SH	DEFINED	05	114531	
LACLEDE GROUP INC	COM	505597104	1364	56377	SH	DEFINED	01	53377	
3000									
LACLEDE GROUP INC	COM	505597104	1516	62660	SH	OTHER	01	7079	
55581									
LACLEDE GROUP INC	COM	505597104	1706	70500	SH	DEFINED	05	70500	
LAFARGE NORTH AMERICA INC	COM	505862102	26	800	SH	DEFINED	01	800	
LAFARGE NORTH AMERICA INC	COM	505862102	92	2800	SH	OTHER	01	2800	

LAFARGE NORTH AMERICA INC	COM		505862102	7	200	SH	DEFINED	05	200	
LAFARGE NORTH AMERICA INC	COM		505862102	214	6500	SH	DEFINED	17	6500	
LAM RESEARCH CORP	COM		512807108	159	14761	SH	DEFINED	01	14761	
LAM RESEARCH CORP	COM		512807108	11	1000	SH	OTHER	01	1000	
LAM RESEARCH CORP	COM		512807108	2610	241624	SH	DEFINED	05	241624	
LAM RESEARCH CORP	COM		512807108	938	86843	SH	DEFINED	08	86843	
LAM RESEARCH CORP	COM		512807108	648	60000	SH	CALL	DEFINED	08	60000
LAM RESEARCH CORP	COM		512807108	699	64715	SH	DEFINED	17	64715	
LAM RESEARCH CORP	COM		512807108	204	18900	SH	OTHER	17		
18900										
LAMAR ADVERTISING CO	NOTE	5.250%	512815AF8	287	285000	PRN	DEFINED	01	285000	
LAMAR ADVERTISING CO	CL A		512815101	66	1964	SH	DEFINED	01	1964	
LAMAR ADVERTISING CO	CL A		512815101	5959	177081	SH	DEFINED	05	177081	
LAMAR ADVERTISING CO	CL A		512815101	6	165	SH	DEFINED	08	165	
LANCASTER COLONY CORP	COM		513847103	39	1000	SH	DEFINED	01	1000	
LANCASTER COLONY CORP	COM		513847103	5	120	SH	OTHER	01		
120										
LANCASTER COLONY CORP	COM		513847103	2740	70104	SH	DEFINED	05	70104	
LANCASTER COLONY CORP	COM		513847103	63	1600	SH	DEFINED	08	1600	
LANCASTER COLONY CORP	COM		513847103	188	4800	SH	DEFINED	17	4800	
LANCE INC	COM		514606102	1255	106045	SH	DEFINED	01	106045	
LANCE INC	COM		514606102	464	39212	SH	OTHER	01	34760	
4452										
LANCE INC	COM		514606102	1284	108475	SH	DEFINED	05	108475	
LANDAMERICA FINL GROUP INC	COM		514936103	606	17108	SH	DEFINED	01	17108	
LANDAMERICA FINL GROUP INC	COM		514936103	351	9893	SH	OTHER	01	3387	
6506										
LANDAMERICA FINL GROUP INC	COM		514936103	2805	79125	SH	DEFINED	05	79125	
LANDRYS RESTAURANTS INC	COM		51508L103	380	17900	SH	DEFINED	01	5700	
12200										
LANDRYS RESTAURANTS INC	COM		51508L103	2	75	SH	OTHER	01		
75										
LANDRYS RESTAURANTS INC	COM		51508L103	2618	123250	SH	DEFINED	05	123250	
LANDSTAR SYS INC	COM		515098101	210	3600	SH	DEFINED	01	500	
3100										
LANDSTAR SYS INC	COM		515098101	4	60	SH	OTHER	01		
60										
LANDSTAR SYS INC	COM		515098101	3807	65225	SH	DEFINED	05	65225	
LATTICE SEMICONDUCTOR CORP	NOTE	4.750%	518415AC8	896	1000000	PRN	DEFINED	08	1000000	
LATTICE SEMICONDUCTOR CORP	COM		518415104	92	10435	SH	DEFINED	01	10435	
LATTICE SEMICONDUCTOR CORP	COM		518415104	12	1353	SH	OTHER	01		
1353										
LATTICE SEMICONDUCTOR CORP	COM		518415104	1891	215617	SH	DEFINED	05	215617	
LATTICE SEMICONDUCTOR CORP	COM		518415104	669	76300	SH	DEFINED	08	76300	
LATTICE SEMICONDUCTOR CORP	COM		518415104	380	43300	SH	DEFINED	17	43300	
LAUDER ESTEE COS INC	CL A		518439104	4687	177534	SH	DEFINED	01	164189	
13345										
LAUDER ESTEE COS INC	CL A		518439104	1392	52710	SH	OTHER	01	44845	
7865										
LAUDER ESTEE COS INC	CL A		518439104	9932	376228	SH	DEFINED	05	376228	
LAUDER ESTEE COS INC	CL A		518439104	306	11600	SH	DEFINED	08	11600	
LAUDER ESTEE COS INC	CL A		518439104	1320	50000	SH	PUT	DEFINED	08	50000
LAUDER ESTEE COS INC	CL A		518439104	13	500	SH	DEFINED	13	500	
LAWSON PRODS INC	COM		520776105	68	2200	SH	DEFINED	01		
2200										
LAWSON PRODS INC	COM		520776105	1	30	SH	OTHER	01		
30										
LAWSON PRODS INC	COM		520776105	1218	39325	SH	DEFINED	05	39325	
LAWSON SOFTWARE INC	COM		520780107	91	15840	SH	DEFINED	01	14265	
1575										
LAWSON SOFTWARE INC	COM		520780107	2595	451255	SH	DEFINED	05	451255	
LAYNE CHRISTENSEN CO	COM		521050104	1223	149183	SH	DEFINED	01	149183	
LEAPFROG ENTERPRISES INC	CL A		52186N106	36	1426	SH	DEFINED	05	1426	
LEAPFROG ENTERPRISES INC	CL A		52186N106	868	34500	SH	DEFINED	08	34500	
LEAPFROG ENTERPRISES INC	CL A		52186N106	767	30500	SH	DEFINED	11	30500	
LEAR CORP	COM		521865105	952	28600	SH	OTHER		28600	
LEAR CORP	COM		521865105	139	4185	SH	DEFINED	01	4185	
LEAR CORP	COM		521865105	14	435	SH	OTHER	01	220	
215										
LEAR CORP	COM		521865105	4246	127599	SH	DEFINED	05	127599	
LEAR CORP	COM		521865105	397	11918	SH	DEFINED	17	11918	
LEE ENTERPRISES INC	COM		523768109	43	1295	SH	DEFINED	01	1295	
LEE ENTERPRISES INC	COM		523768109	6	170	SH	OTHER	01		
170										
LEE ENTERPRISES INC	COM		523768109	2894	86340	SH	DEFINED	05	86340	
LEGATO SYS INC	COM		524651106	131	26122	SH	DEFINED	01	26122	
LEGATO SYS INC	COM		524651106	1121	222768	SH	DEFINED	05	222768	
LEGATO SYS INC	COM		524651106	161	32000	SH	DEFINED	08	32000	
LEGGETT & PLATT INC	COM		524660107	39334	1752838	SH	DEFINED	01	1707686	
45152										
LEGGETT & PLATT INC	COM		524660107	77	3430	SH	OTHER	01	1840	
1590										
LEGGETT & PLATT INC	COM		524660107	2054	91515	SH	DEFINED	05	91515	
LEGGETT & PLATT INC	COM		524660107	23	1003	SH	DEFINED	08	1003	
LEGG MASON INC	COM		524901105	583	12016	SH	DEFINED	01	12016	

LEGG MASON INC 463	COM	524901105	65	1329 SH	OTHER	01	866	
LEGG MASON INC	COM	524901105	17857	367888 SH	DEFINED	05	367888	
LEGG MASON INC	COM	524901105	126	2600 SH	DEFINED	08	2600	
LEGG MASON INC	COM	524901105	63	1300 SH	DEFINED	17	1300	
LEHMAN BROS HLDGS INC 26005	COM	524908100	6685	125446 SH	DEFINED	01	99441	
LEHMAN BROS HLDGS INC 24129	COM	524908100	3555	66703 SH	OTHER	01	42574	
LEHMAN BROS HLDGS INC	COM	524908100	533	10000 SH	PUT	DEFINED	01	10000
LEHMAN BROS HLDGS INC	COM	524908100	9339	175258 SH	DEFINED	05	175258	
LEHMAN BROS HLDGS INC	COM	524908100	2848	53444 SH	DEFINED	08	53444	
LEHMAN BROS HLDGS INC	COM	524908100	6757	126800 SH	CALL	DEFINED	08	126800
LEHMAN BROS HLDGS INC	COM	524908100	16051	301200 SH	PUT	DEFINED	08	301200
LEHMAN BROS HLDGS INC 448261	COM	524908100	313774	5888039 SH	DEFINED	11	5439778	
LEHMAN BROS HLDGS INC	COM	524908100	48	900 SH	DEFINED	17	900	
LEHMAN BROS HLDGS INC	COM	524908100	8526	160000 SH	CALL	DEFINED	17	160000
LEHMAN BROS HLDGS INC	COM	524908100	8526	160000 SH	PUT	DEFINED	17	160000
LENNAR CORP	DBC	526057AA2	1065	1500000 PRN	DEFINED	08	1500000	
LENNAR CORP	COM	526057104	160	3100 SH	DEFINED	01	3100	
LENNAR CORP 478	COM	526057104	25	492 SH	OTHER	01	14	
LENNAR CORP	COM	526057104	6518	126320 SH	DEFINED	05	126320	
LENNAR CORP	COM	526057104	3585	69477 SH	DEFINED	08	69477	
LENNAR CORP	COM	526057104	1032	20000 SH	CALL	DEFINED	08	20000
LENNAR CORP	COM	526057104	8514	165000 SH	PUT	DEFINED	08	165000
LENNAR CORP 415991	COM	526057104	310056	6008837 SH	DEFINED	11	5592846	
LENNAR CORP	COM	526057104	279	5400 SH	DEFINED	17	5400	
LENNAR CORP	COM	526057104	232	4500 SH	CALL	DEFINED	17	4500
LENNAR CORP	COM	526057104	103	2000 SH	PUT	DEFINED	17	2000
LENNOX INTL INC 12724	COM	526107107	206	16448 SH	DEFINED	01	3724	
LENNOX INTL INC	COM	526107107	2950	235027 SH	DEFINED	05	235027	
LEUCADIA NATL CORP	COM	527288104	200	5360 SH	DEFINED	01	5360	
LEUCADIA NATL CORP 180	COM	527288104	10	260 SH	OTHER	01	80	
LEUCADIA NATL CORP	COM	527288104	3965	106263 SH	DEFINED	05	106263	
LEVEL 3 COMMUNICATIONS INC 325814	COM	52729N100	1596	325814 SH	DEFINED	01		
LEVEL 3 COMMUNICATIONS INC 2750 83796	COM	52729N100	494	100916 SH	OTHER	01	14370	
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	16	3200 SH	DEFINED	05	3200	
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	123	25020 SH	DEFINED	08	25020	
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	114	23200 SH	DEFINED	17	23200	
LEXMARK INTL NEW 494 6375	CL A	529771107	1485	24549 SH	DEFINED	01	17680	
LEXMARK INTL NEW 1346	CL A	529771107	81	1346 SH	OTHER	01		
LEXMARK INTL NEW	CL A	529771107	6326	104565 SH	DEFINED	05	104565	
LEXMARK INTL NEW	CL A	529771107	86	1418 SH	DEFINED	08	1418	
LEXMARK INTL NEW	CL A	529771107	787	13000 SH	PUT	DEFINED	08	13000
LEXMARK INTL NEW	CL A	529771107	24	400 SH	DEFINED	17	400	
LIBBEY INC 2400	COM	529898108	81	3100 SH	DEFINED	01	700	
LIBBEY INC 950	COM	529898108	25	950 SH	OTHER	01		
LIBBEY INC	COM	529898108	1546	59450 SH	DEFINED	05	59450	
LIBERTY ALL STAR EQUITY FD	SH BEN INT	530158104	192	28886 SH	DEFINED	01	28886	
LIBERTY ALL STAR EQUITY FD	SH BEN INT	530158104	41	6159 SH	OTHER	01	6159	
LIBERTY CORP S C	COM	530370105	557	14356 SH	DEFINED	01	14356	
LIBERTY CORP S C	COM	530370105	350	9030 SH	OTHER	01	9030	
LIBERTY CORP S C	COM	530370105	5	128 SH	DEFINED	08	128	
LIBERTY CORP S C	COM	530370105	93	2400 SH	DEFINED	17	2400	
LIBERTY MEDIA CORP	DEB 4.000%	530715AG6	4152	7707000 PRN	DEFINED	08	7707000	
LIBERTY MEDIA CORP	DEB 3.750%	530715AL5	2	3000 PRN	DEFINED	01	3000	
LIBERTY MEDIA CORP	DEB 3.750%	530715AL5	21429	41508000 PRN	DEFINED	08	41508000	
LIBERTY MEDIA CORP	DEB 3.250%	530715AR2	192	205000 PRN	DEFINED	01	205000	
LIBERTY MEDIA CORP	DEB 3.250%	530715AR2	1698	1811000 PRN	DEFINED	08	1811000	
LIBERTY MEDIA CORP NEW 571386 29936	COM SER A	530718105	14839	1659800 SH	DEFINED	01	1058478	
LIBERTY MEDIA CORP NEW 2546880	COM SER A	530718105	22769	2546880 SH	OTHER	01		
LIBERTY MEDIA CORP NEW	COM SER A	530718105	18	2000 SH	CALL	DEFINED	01	2000
LIBERTY MEDIA CORP NEW	COM SER A	530718105	2021	226030 SH	DEFINED	05	226030	
LIBERTY MEDIA CORP NEW	COM SER A	530718105	11588	1296143 SH	DEFINED	08	1296143	
LIBERTY MEDIA CORP NEW	COM SER A	530718105	1089	121800 SH	CALL	DEFINED	08	121800
LIBERTY MEDIA CORP NEW	COM SER A	530718105	447	50000 SH	PUT	DEFINED	08	50000
LIBERTY MEDIA CORP NEW	COM SER A	530718105	72	8000 SH	DEFINED	13	8000	
LIBERTY MEDIA CORP NEW	COM SER A	530718105	256	28600 SH	DEFINED	17	28600	
LIBERTY MEDIA CORP NEW	COM SER A	530718105	2334	261100 SH	CALL	DEFINED	17	261100
LIBERTY MEDIA CORP NEW	COM SER A	530718105	2235	250000 SH	PUT	DEFINED	17	250000
LIBERTY PPTY TR	SH BEN INT	531172104	271	8500 SH	DEFINED	01	8500	
LIBERTY PPTY TR	SH BEN INT	531172104	83	2608 SH	OTHER	01	286	

2322								
LIBERTY PPTY TR	SH BEN INT	531172104	3045	95350 SH	DEFINED 05		95350	
LIBERTY PPTY TR	SH BEN INT	531172104	5	165 SH	DEFINED 08		165	
LIFEPOINT HOSPITALS INC	COM	53219L109	181	6032 SH	DEFINED 01		4194	
1838								
LIFEPOINT HOSPITALS INC	COM	53219L109	28	934 SH	OTHER 01		919	
15								
LIFEPOINT HOSPITALS INC	COM	53219L109	2279	76142 SH	DEFINED 05		76142	
LIFEPOINT HOSPITALS INC	COM	53219L109	51	1700 SH	DEFINED 08		1700	
LIGHTBRIDGE INC	COM	532226107		38 SH	DEFINED 01		38	
LIGHTBRIDGE INC	COM	532226107	154	25000 SH	PUT DEFINED 08		25000	
LILLY ELI & CO	COM	532457108	1418	22325 SH	OTHER		22325	
LILLY ELI & CO	COM	532457108	153397	2415707 SH	DEFINED 01		2302511	
113196								
LILLY ELI & CO	COM	532457108	68032	1071368 SH	OTHER 01		633060	
438308								
LILLY ELI & CO	COM	532457108	40019	630214 SH	DEFINED 05		630214	
LILLY ELI & CO	COM	532457108	6146	96782 SH	DEFINED 08		96782	
LILLY ELI & CO	COM	532457108	1588	25000 SH	CALL DEFINED 08		25000	
LILLY ELI & CO	COM	532457108	10478	165000 SH	PUT DEFINED 08		165000	
LILLY ELI & CO	COM	532457108	160	2525 SH	DEFINED 13		2525	
LILLY ELI & CO	COM	532457108	18	280 SH	OTHER 13			
280								
LIMITED BRANDS INC	COM	532716107	1491	107000 SH	OTHER		107000	
LIMITED BRANDS INC	COM	532716107	5680	407745 SH	DEFINED 01		277564	
19881 110300								
LIMITED BRANDS INC	COM	532716107	200	14341 SH	OTHER 01			
14341								
LIMITED BRANDS INC	COM	532716107	26790	1923196 SH	DEFINED 05		1923196	
LIMITED BRANDS INC	COM	532716107	643	46137 SH	DEFINED 08		46137	
LIMITED BRANDS INC	COM	532716107	237	17000 SH	DEFINED 13		17000	
LIMITED BRANDS INC	COM	532716107	549	39400 SH	DEFINED 17		39400	
LIN TV CORP	CL A	532774106	11595	476190 SH	DEFINED		476190	
LIN TV CORP	CL A	532774106	4	177 SH	DEFINED 01		177	
LIN TV CORP	CL A	532774106	2	100 SH	DEFINED 05		100	
LINCARE HLDGS INC	COM	532791100	844	26690 SH	DEFINED 01		26690	
LINCARE HLDGS INC	COM	532791100	63	2005 SH	OTHER 01		546	
1459								
LINCARE HLDGS INC	COM	532791100	14615	462207 SH	DEFINED 05		462207	
LINCARE HLDGS INC	COM	532791100	1605	50765 SH	DEFINED 08		50765	
LINCARE HLDGS INC	COM	532791100	316	10000 SH	CALL DEFINED 08		10000	
LINCARE HLDGS INC	COM	532791100	316	10000 SH	PUT DEFINED 08		10000	
LINCOLN ELEC HLDGS INC	COM	533900106	665	28720 SH	OTHER 01			
28720								
LINCOLN ELEC HLDGS INC	COM	533900106		8 SH	DEFINED 08		8	
LINCOLN NATL CORP IND	COM	534187109	10795	341832 SH	DEFINED 01		334302	
7530								
LINCOLN NATL CORP IND	COM	534187109	6423	203379 SH	OTHER 01		154022	
49357								
LINCOLN NATL CORP IND	COM	534187109	4873	154315 SH	DEFINED 05		154315	
LINCOLN NATL CORP IND	COM	534187109	76	2415 SH	DEFINED 08		2415	
LINDSAY MFG CO	COM	535555106	163	7600 SH	DEFINED 01		7600	
LINDSAY MFG CO	COM	535555106		20 SH	OTHER 01			
20								
LINDSAY MFG CO	COM	535555106	937	43775 SH	DEFINED 05		43775	
LINEAR TECHNOLOGY CORP	COM	535678106	795	30925 SH	OTHER		30925	
LINEAR TECHNOLOGY CORP	COM	535678106	3462	134608 SH	DEFINED 01		118508	
16100								
LINEAR TECHNOLOGY CORP	COM	535678106	1782	69292 SH	OTHER 01		30314	
38978								
LINEAR TECHNOLOGY CORP	COM	535678106	11503	447225 SH	DEFINED 05		447225	
LINEAR TECHNOLOGY CORP	COM	535678106	242	9400 SH	DEFINED 08		9400	
LINEAR TECHNOLOGY CORP	COM	535678106	379	14750 SH	DEFINED 17		14750	
LINENS N THINGS INC	COM	535679104	40	1759 SH	DEFINED 01		1759	
LINENS N THINGS INC	COM	535679104	5	200 SH	OTHER 01			
200								
LINENS N THINGS INC	COM	535679104	3713	164275 SH	DEFINED 05		164275	
LION BIOSCIENCE AKTIENGESELL	SPONSORED AD	536191109	207	36300 SH	DEFINED 08		36300	
LIZ CLAIBORNE INC	COM	539320101	3946	133099 SH	DEFINED 01		95727	
272 37100								
LIZ CLAIBORNE INC	COM	539320101	472	15913 SH	OTHER 01			
15913								
LIZ CLAIBORNE INC	COM	539320101	8920	300850 SH	DEFINED 05		300850	
LIZ CLAIBORNE INC	COM	539320101	14	462 SH	DEFINED 08		462	
LIZ CLAIBORNE INC	COM	539320101	85	2875 SH	DEFINED 17		2875	
LOCAL FINL CORP	COM	539553107	18	1250 SH	DEFINED 01		1250	
LOCAL FINL CORP	COM	539553107	142	9675 SH	DEFINED 17		9675	
LOCKHEED MARTIN CORP	COM	539830109	1733	30000 SH	OTHER		30000	
LOCKHEED MARTIN CORP	COM	539830109	141472	2449734 SH	DEFINED 01		2419855	
29879								
LOCKHEED MARTIN CORP	COM	539830109	31769	550112 SH	OTHER 01		268755	
281357								
LOCKHEED MARTIN CORP	COM	539830109	19297	334140 SH	DEFINED 05		334140	
LOCKHEED MARTIN CORP	COM	539830109	7827	135528 SH	DEFINED 08		135528	
LOCKHEED MARTIN CORP	COM	539830109	374106	6478023 SH	DEFINED 11		6090865	



387158								
LOCKHEED MARTIN CORP 300	COM	539830109	260	4505 SH	DEFINED 13		4205	
LOEWS CORP	COM	540424108	10172	228800 SH	OTHER		228800	
LOEWS CORP	COM	540424108	1463	32915 SH	DEFINED 01		32915	
LOEWS CORP 7517	COM	540424108	507	11397 SH	OTHER 01		3880	
LOEWS CORP	COM	540424108	4106	92345 SH	DEFINED 05		92345	
LOEWS CORP	COM	540424108	63	1406 SH	DEFINED 08		1406	
LONE STAR STEAKHOUSE SALOON 14700	COM	542307103	445	23000 SH	DEFINED 01		8300	
LONE STAR STEAKHOUSE SALOON 1812	COM	542307103	35	1812 SH	OTHER 01			
LONE STAR STEAKHOUSE SALOON	COM	542307103	1980	102375 SH	DEFINED 05		102375	
LONE STAR TECHNOLOGIES INC 1500	COM	542312103	237	15900 SH	DEFINED 01		14400	
LONE STAR TECHNOLOGIES INC	COM	542312103	1581	106150 SH	DEFINED 05		106150	
LONGS DRUG STORES CORP 2500	COM	543162101	118	5684 SH	DEFINED 01		3184	
LONGS DRUG STORES CORP	COM	543162101	1527	73625 SH	DEFINED 05		73625	
LONGVIEW FIBRE CO	COM	543213102	4	500 SH	DEFINED 01		500	
LONGVIEW FIBRE CO 56690	COM	543213102	750	103695 SH	OTHER 01		47005	
LONGVIEW FIBRE CO	COM	543213102	709	98089 SH	DEFINED 05		98089	
LONGVIEW FIBRE CO	COM	543213102	20	2800 SH	DEFINED 08		2800	
LONGVIEW FIBRE CO	COM	543213102	20	2800 SH	DEFINED 17		2800	
LOUISIANA PAC CORP	COM	546347105	65	8080 SH	DEFINED 01		8080	
LOUISIANA PAC CORP 3407	COM	546347105	85	10487 SH	OTHER 01		7080	
LOUISIANA PAC CORP	COM	546347105	390	48390 SH	DEFINED 05		48390	
LOUISIANA PAC CORP	COM	546347105	4	462 SH	DEFINED 08		462	
LOUISIANA PAC CORP	COM	546347105	306	38000 SH	CALL DEFINED 08		38000	
LOWES COS INC 57869	COM	548661107	53680	1431474 SH	DEFINED 01		1373605	
LOWES COS INC 229518	COM	548661107	14678	391419 SH	OTHER 01		161901	
LOWES COS INC 404604	COM	548661107	20147	537240 SH	DEFINED 05		132636	
LOWES COS INC 318396	COM	548661107	27113	723000 SH	OTHER 05		404604	
LOWES COS INC	COM	548661107	8145	217187 SH	DEFINED 08		217187	
LOWES COS INC	COM	548661107	1050	28000 SH	CALL DEFINED 08		28000	
LOWES COS INC	COM	548661107	12566	335100 SH	PUT DEFINED 08		335100	
LOWES COS INC 800542	COM	548661107	410365	10943076 SH	DEFINED 11		10142534	
LOWES COS INC	COM	548661107	113	3000 SH	DEFINED 13		3000	
LUBRIZOL CORP 2515	COM	549271104	584	19157 SH	DEFINED 01		16642	
LUBRIZOL CORP 5590	COM	549271104	267	8765 SH	OTHER 01		3175	
LUBRIZOL CORP	COM	549271104	3015	98863 SH	DEFINED 05		98863	
LUBRIZOL CORP	COM	549271104	116	3800 SH	DEFINED 17		3800	
LUBYS INC	COM	549282101	68	23375 SH	DEFINED 01		23375	
LUBYS INC	COM	549282101	243	83650 SH	DEFINED 05		83650	
LUBYS INC	COM	549282101	7	2400 SH	DEFINED 08		2400	
LUBYS INC	COM	549282101	7	2400 SH	DEFINED 17		2400	
LUCENT TECHNOLOGIES INC	COM	549463107	8312	6596900 SH	OTHER		6596900	
LUCENT TECHNOLOGIES INC 121982	COM	549463107	899	713786 SH	DEFINED 01		591804	
LUCENT TECHNOLOGIES INC 261300	COM	549463107	716	567917 SH	OTHER 01		306617	
LUCENT TECHNOLOGIES INC	COM	549463107	1951	1548570 SH	DEFINED 05		1548570	
LUCENT TECHNOLOGIES INC	COM	549463107	151	119609 SH	DEFINED 08		119609	
LUCENT TECHNOLOGIES INC 37400	COM	549463107	47	37400 SH	OTHER 17			
LUFKIN INDS INC	COM	549764108	317	13500 SH	DEFINED 01		13500	
LUFKIN INDS INC 12000	COM	549764108	633	27000 SH	OTHER 01		15000	
LUXOTTICA GROUP S P A 11280	SPONSORED AD	55068R202	159	11640 SH	OTHER 01		360	
LYDALL INC DEL	COM	550819106	5	466 SH	DEFINED 01		466	
LYDALL INC DEL	COM	550819106	678	59700 SH	DEFINED 05		59700	
LYONDELL CHEMICAL CO	COM	552078107	85	6750 SH	DEFINED 01		6750	
LYONDELL CHEMICAL CO 440	COM	552078107	6	440 SH	OTHER 01			
LYONDELL CHEMICAL CO	COM	552078107	3886	307419 SH	DEFINED 05		307419	
LYONDELL CHEMICAL CO	COM	552078107	46	3609 SH	DEFINED 08		3609	
M & T BK CORP 250	COM	55261F104	867	10924 SH	DEFINED 01		10674	
M & T BK CORP 3946	COM	55261F104	946	11916 SH	OTHER 01		7970	
M & T BK CORP	COM	55261F104	14088	177544 SH	DEFINED 05		177544	
MAF BANCORP INC 2896	COM	55261R108	279	8192 SH	DEFINED 01		5296	
MAF BANCORP INC	COM	55261R108	17	504 SH	OTHER 01			

504							
MAF BANCORP INC	COM	55261R108	3160	92950	SH	DEFINED 05	92950
MBIA INC	COM	55262C100	2864	65302	SH	DEFINED 01	65302
MBIA INC	COM	55262C100	3865	88124	SH	OTHER 01	21816
66308							
MBIA INC	COM	55262C100	3270	74550	SH	DEFINED 05	74550
MBIA INC	COM	55262C100	65	1477	SH	DEFINED 08	1477
MBIA INC	COM	55262C100	636	14500	SH	CALL DEFINED 08	14500
MBIA INC	COM	55262C100	22	500	SH	DEFINED 17	500
MBIA INC	COM	55262C100	215	4900	SH	CALL DEFINED 17	4900
MBIA INC	COM	55262C100	737	16800	SH	PUT DEFINED 17	16800
MBNA CORP	COM	55262L100	2007	105525	SH	OTHER	105525
MBNA CORP	COM	55262L100	86454	4545413	SH	DEFINED 01	4344123
201290							
MBNA CORP	COM	55262L100	15417	810566	SH	OTHER 01	518584
291982							
MBNA CORP	COM	55262L100	18400	967379	SH	DEFINED 05	223736
743643							
MBNA CORP	COM	55262L100	47179	2480500	SH	OTHER 05	743643
1736857							
MBNA CORP	COM	55262L100	1225	64419	SH	DEFINED 08	64419
MBNA CORP	COM	55262L100	2853	150000	SH	CALL DEFINED 08	150000
MBNA CORP	COM	55262L100	190	10000	SH	PUT DEFINED 08	10000
MBNA CORP	COM	55262L100	32	1700	SH	DEFINED 13	1700
MBNA CORP	COM	55262L100	14	750	SH	OTHER 13	
750							
MBNA CORP	COM	55262L100	122	6400	SH	DEFINED 17	6400
MB FINANCIAL INC NEW	COM	55264U108	727	20900	SH	DEFINED 01	20900
M D C HLDGS INC	COM	552676108	287	7500	SH	DEFINED 01	2200
5300							
M D C HLDGS INC	COM	552676108	11	300	SH	OTHER 01	
300							
M D C HLDGS INC	COM	552676108	4293	112213	SH	DEFINED 05	112213
M D C HLDGS INC	COM	552676108	100817	2635059	SH	DEFINED 11	2337607
297452							
MDU RES GROUP INC	COM	552690109	161	6252	SH	DEFINED 01	6252
MDU RES GROUP INC	COM	552690109	401	15549	SH	OTHER 01	5400
10149							
MDU RES GROUP INC	COM	552690109	3565	138120	SH	DEFINED 05	138120
MDU RES GROUP INC	COM	552690109	165	6400	SH	DEFINED 17	6400
MFS INTER INCOME TR	SH BEN INT	55273C107	278	39204	SH	DEFINED 01	39204
MFS INTER INCOME TR	SH BEN INT	55273C107	277	39081	SH	OTHER 01	39081
MFS MULTIMARKET INCOME TR	SH BEN INT	552737108	76	12785	SH	DEFINED 01	
12785							
MFS MULTIMARKET INCOME TR	SH BEN INT	552737108	365	61577	SH	OTHER 01	48285
13292							
MFS MUN INCOME TR	SH BEN INT	552738106	41	5700	SH	DEFINED 01	5700
MFS MUN INCOME TR	SH BEN INT	552738106	237	33200	SH	OTHER 01	6500
26700							
MGIC INVT CORP WIS	COM	552848103	2381	57644	SH	DEFINED 01	52494
5150							
MGIC INVT CORP WIS	COM	552848103	1194	28904	SH	OTHER 01	11821
17083							
MGIC INVT CORP WIS	COM	552848103	2009	48655	SH	DEFINED 05	48655
MGIC INVT CORP WIS	COM	552848103	40	975	SH	DEFINED 08	975
MGIC INVT CORP WIS	COM	552848103	9	225	SH	OTHER 13	225
MGIC INVT CORP WIS	COM	552848103	264	6400	SH	DEFINED 17	6400
MGIC INVT CORP WIS	COM	552848103	475	11500	SH	PUT DEFINED 17	11500
MGI PHARMA INC	COM	552880106	681	93875	SH	DEFINED 05	93875
MGI PHARMA INC	COM	552880106	28	3800	SH	DEFINED 08	3800
MGI PHARMA INC	COM	552880106	28	3800	SH	DEFINED 17	3800
MGM MIRAGE	COM	552953101	39	1198	SH	DEFINED 01	798
400							
MGM MIRAGE	COM	552953101	20	600	SH	OTHER 01	600
MGM MIRAGE	COM	552953101	20	600	SH	DEFINED 05	600
MGM MIRAGE	COM	552953101	1432	43446	SH	DEFINED 08	43446
MGM MIRAGE	COM	552953101	237130	7192297	SH	DEFINED 11	6592757
599540							
MGM MIRAGE	COM	552953101	443	13450	SH	DEFINED 17	13450
MKS INSTRUMENT INC	COM	55306N104	223	13577	SH	DEFINED 01	12452
1125							
MKS INSTRUMENT INC	COM	55306N104	8317	506216	SH	DEFINED 05	506216
MKS INSTRUMENT INC	COM	55306N104	105	6387	SH	DEFINED 08	6387
MPS GROUP INC	COM	553409103	33	5950	SH	DEFINED 01	5950
MPS GROUP INC	COM	553409103	18	3250	SH	OTHER 01	2500
750							
MPS GROUP INC	COM	553409103	1091	196942	SH	DEFINED 05	196942
MRO SOFTWARE INC	COM	55347W105	163	13400	SH	DEFINED 01	2900
10500							
MRO SOFTWARE INC	COM	55347W105	2	150	SH	OTHER 01	
150							
MRO SOFTWARE INC	COM	55347W105	1306	107525	SH	DEFINED 05	107525
MRO SOFTWARE INC	COM	55347W105	39	3200	SH	DEFINED 08	3200
MRO SOFTWARE INC	COM	55347W105	39	3200	SH	DEFINED 17	3200
MTS SYS CORP	COM	553777103	162	16200	SH	OTHER 01	16200

MTI TECHNOLOGY CORP	COM	553903105	13	30000	SH	DEFINED	01	30000	
MACDERMID INC	COM	554273102	165	7200	SH	DEFINED	01	1100	
6100									
MACDERMID INC	COM	554273102	3	120	SH	OTHER	01		
120									
MACDERMID INC	COM	554273102	2976	130225	SH	DEFINED	05	130225	
MACK CALI RLTY CORP	COM	554489104	27	900	SH	DEFINED	01	900	
MACK CALI RLTY CORP	COM	554489104	192	6350	SH	OTHER	01	6350	
MACROVISION CORP	COM	555904101	25	1577	SH	DEFINED	01	1577	
MACROVISION CORP	COM	555904101	5	300	SH	OTHER	01	100	
200									
MACROVISION CORP	COM	555904101	1489	92857	SH	DEFINED	05	92857	
MACROVISION CORP	COM	555904101	295	18400	SH	DEFINED	08	18400	
MACROVISION CORP	COM	555904101	295	18400	SH	DEFINED	17	18400	
MACROMEDIA INC	COM	556100105	99	9317	SH	DEFINED	01	9067	
250									
MACROMEDIA INC	COM	556100105	6	520	SH	OTHER	01	300	
220									
MACROMEDIA INC	COM	556100105	1233	115782	SH	DEFINED	05	115782	
MACROMEDIA INC	COM	556100105	256	24000	SH	DEFINED	08	24000	
MACROMEDIA INC	COM	556100105	323	30300	SH	DEFINED	17	30300	
MAGNA ENTMT CORP	CL A	559211107	6200	1000000	SH	DEFINED	01	1000000	
MAGNETEK INC	COM	559424106	36	8012	SH	DEFINED	01	8012	
MAGNETEK INC	COM	559424106	389	87650	SH	DEFINED	05	87650	
MAGNETEK INC	COM	559424106	5	1200	SH	DEFINED	08	1200	
MAGNETEK INC	COM	559424106	5	1200	SH	DEFINED	17	1200	
MAIN STR BKS INC NEW	COM	56034R102	258	13420	SH	DEFINED	01	13420	
MANAGED MUNS PORTFOLIO INC	COM	561662107	11	1058	SH	DEFINED	01	1058	
MANAGED MUNS PORTFOLIO INC	COM	561662107	140	13178	SH	OTHER	01	13178	
MANDALAY RESORT GROUP	COM	562567107	118	3861	SH	DEFINED	01	3861	
MANDALAY RESORT GROUP	COM	562567107	125	4096	SH	OTHER	01	700	
3396									
MANDALAY RESORT GROUP	COM	562567107	4055	132459	SH	DEFINED	05	132459	
MANDALAY RESORT GROUP	COM	562567107	61	2000	SH	DEFINED	08	2000	
MANDALAY RESORT GROUP	COM	562567107	2143	70000	SH	PUT	DEFINED	08	70000
MANDALAY RESORT GROUP	COM	562567107	91237	2980626	SH	OTHER	17		
2980626									
MANHATTAN ASSOCS INC	COM	562750109	643	27169	SH	DEFINED	01	15309	
11860									
MANHATTAN ASSOCS INC	COM	562750109	12	490	SH	OTHER	01		
490									
MANHATTAN ASSOCS INC	COM	562750109	11891	502564	SH	DEFINED	05	502564	
MANHATTAN ASSOCS INC	COM	562750109	99	4175	SH	DEFINED	17	4175	
MANITOWOC INC	COM	563571108	26	1025	SH	DEFINED	01	1025	
MANITOWOC INC	COM	563571108	17	675	SH	OTHER	01	675	
MANITOWOC INC	COM	563571108	2508	98350	SH	DEFINED	05	98350	
MANITOWOC INC	COM	563571108	163	6400	SH	DEFINED	17	6400	
MANOR CARE INC NEW	COM	564055101	97	5217	SH	DEFINED	01	5217	
MANOR CARE INC NEW	COM	564055101	15	832	SH	OTHER	01	500	
332									
MANOR CARE INC NEW	COM	564055101	855	45920	SH	DEFINED	05	45920	
MANOR CARE INC NEW	COM	564055101	11	600	SH	DEFINED	08	600	
MANOR CARE INC NEW	COM	564055101	1024	55000	SH	CALL	DEFINED	08	55000
MANPOWER INC	COM	56418H100	264	8265	SH	DEFINED	01	8265	
MANPOWER INC	COM	56418H100	6	186	SH	OTHER	01		
186									
MANPOWER INC	COM	56418H100	10809	338854	SH	DEFINED	05	338854	
MANPOWER INC	COM	56418H100	146	4565	SH	DEFINED	08	4565	
MANPOWER INC	COM	56418H100	202	6325	SH	DEFINED	17	6325	
MANULIFE FINL CORP	COM	56501R106	6541	301271	SH	DEFINED	01	280982	
20289									
MANULIFE FINL CORP	COM	56501R106	663	30542	SH	OTHER	01	12056	
18486									
MANUGISTICS GROUP INC	COM	565011103	352	146849	SH	DEFINED	01	146849	
MANUGISTICS GROUP INC	COM	565011103	19	8055	SH	OTHER	01	8055	
MANUGISTICS GROUP INC	COM	565011103	1	500	SH	PUT	DEFINED	17	500
MAPINFO CORP	COM	565105103	18	3200	SH	DEFINED	01	530	
2670									
MAPINFO CORP	COM	565105103	2	330	SH	OTHER	01		
330									
MAPINFO CORP	COM	565105103	356	64150	SH	DEFINED	05	64150	
MAPINFO CORP	COM	565105103	8	1500	SH	DEFINED	08	1500	
MAPINFO CORP	COM	565105103	8	1500	SH	DEFINED	17	1500	
MARATHON OIL CORP	COM	565849106	701	32905	SH	DEFINED	01	32905	
MARATHON OIL CORP	COM	565849106	647	30411	SH	OTHER	01	11973	
18438									
MARATHON OIL CORP	COM	565849106	3114	146245	SH	DEFINED	05	146245	
MARATHON OIL CORP	COM	565849106	426	20000	SH	DEFINED	08	20000	
MARATHON OIL CORP	COM	565849106	639	30000	SH	PUT	DEFINED	08	30000
MARATHON OIL CORP	COM	565849106	38	1800	SH	DEFINED	17	1800	
MARCUS CORP	COM	566330106	5	356	SH	DEFINED	01	356	
MARCUS CORP	COM	566330106	8	550	SH	OTHER	01	450	
100									
MARCUS CORP	COM	566330106	1556	109600	SH	DEFINED	05	109600	
MARKEL CORP	COM	570535104	293	1424	SH	DEFINED	01	1424	

MARKEL CORP 200	COM	570535104	41	200 SH	OTHER	01	
MARSH & MCLENNAN COS INC 162604	COM	571748102	110919	2400334 SH	DEFINED	01	2237730
MARSH & MCLENNAN COS INC 463322	COM	571748102	47387	1025470 SH	OTHER	01	562148
MARSH & MCLENNAN COS INC	COM	571748102	11655	252225 SH	DEFINED	05	252225
MARSH & MCLENNAN COS INC	COM	571748102	284	6139 SH	DEFINED	08	6139
MARSH & MCLENNAN COS INC	COM	571748102	3443	74500 SH	CALL	DEFINED	74500
MARSH & MCLENNAN COS INC	COM	571748102	462	10000 SH	PUT	DEFINED	10000
MARSH & MCLENNAN COS INC	COM	571748102	37	800 SH	DEFINED	13	800
MARSH & MCLENNAN COS INC	COM	571748102	924	20000 SH	CALL	DEFINED	20000
MARSHALL & ILSLEY CORP 6493	COM	571834100	32789	1197535 SH	DEFINED	01	1191042
MARSHALL & ILSLEY CORP 151611	COM	571834100	4151	151611 SH	OTHER	01	
MARSHALL & ILSLEY CORP	COM	571834100	2815	102810 SH	DEFINED	05	102810
MARSHALL & ILSLEY CORP	COM	571834100	80	2929 SH	DEFINED	08	2929
MARRIOTT INTL INC NEW 1350	CL A	571903202	2112	64268 SH	DEFINED	01	62918
MARRIOTT INTL INC NEW 5940	CL A	571903202	1290	39254 SH	OTHER	01	33314
MARRIOTT INTL INC NEW	CL A	571903202	3662	111410 SH	DEFINED	05	111410
MARRIOTT INTL INC NEW	CL A	571903202	40	1215 SH	DEFINED	08	1215
MARTEK BIOSCIENCES CORP 1750	COM	572901106	451	18010 SH	DEFINED	01	16260
MARTEK BIOSCIENCES CORP	COM	572901106	13427	536216 SH	DEFINED	05	536216
MARTEK BIOSCIENCES CORP	COM	572901106	13	500 SH	DEFINED	08	500
MARTIN MARIETTA MATLS INC 1650	COM	573284106	76	2488 SH	DEFINED	01	838
MARTIN MARIETTA MATLS INC 3509	COM	573284106	184	5990 SH	OTHER	01	2481
MARTIN MARIETTA MATLS INC	COM	573284106	2875	93755 SH	DEFINED	05	93755
MASCO CORP	NOTE	574599AW6	7250	20000000 PRN	DEFINED	17	20000000
MASCO CORP	COM	574599106	3187	151425 SH	OTHER		151425
MASCO CORP 82049	COM	574599106	71194	3382154 SH	DEFINED	01	3300105
MASCO CORP 156261	COM	574599106	10604	503764 SH	OTHER	01	347503
MASCO CORP 186395	COM	574599106	6832	324567 SH	DEFINED	05	138172
MASCO CORP 853605	COM	574599106	21892	1040000 SH	OTHER	05	186395
MASCO CORP	COM	574599106	900	42750 SH	DEFINED	08	42750
MASCO CORP	COM	574599106	5368	255000 SH	CALL	DEFINED	255000
MASCO CORP	COM	574599106	947	45000 SH	PUT	DEFINED	45000
MASCO CORP	COM	574599106	22	1050 SH	DEFINED	13	1050
MASCO CORP 220	COM	574599106	5	220 SH	OTHER	13	
MASSEY ENERGY CORP	COM	576206106	84	8647 SH	DEFINED	01	8647
MASSEY ENERGY CORP 4432	COM	576206106	63	6506 SH	OTHER	01	2074
MASSEY ENERGY CORP	COM	576206106	2728	280650 SH	DEFINED	05	280650
MASSEY ENERGY CORP	COM	576206106	114	11766 SH	DEFINED	08	11766
MASSEY ENERGY CORP	COM	576206106	112	11500 SH	DEFINED	17	11500
MASSMUTUAL CORPORATE INVS IN	COM	576292106	335	17200 SH	DEFINED	01	17200
MASSMUTUAL CORPORATE INVS IN	COM	576292106	12	600 SH	OTHER	01	600
MATERIAL SCIENCES CORP 7100	COM	576674105	107	8300 SH	DEFINED	01	1200
MATERIAL SCIENCES CORP 80	COM	576674105	1	80 SH	OTHER	01	
MATERIAL SCIENCES CORP	COM	576674105	824	63650 SH	DEFINED	05	63650
MATRIXONE INC	COM	57685P304	1196	278071 SH	DEFINED		278071
MATRIXONE INC	COM	57685P304		89 SH	DEFINED	01	89
MATSUSHITA ELEC INDL 595	ADR	576879209	6	595 SH	DEFINED	01	
MATSUSHITA ELEC INDL 4853 1842	ADR	576879209	119	12430 SH	OTHER	01	5735
MATSUSHITA ELEC INDL	ADR	576879209		15 SH	DEFINED	05	15
MATTEL INC 39605	COM	577081102	4030	210424 SH	DEFINED	01	170819
MATTEL INC 16932	COM	577081102	1204	62862 SH	OTHER	01	45930
MATTEL INC	COM	577081102	7537	393598 SH	DEFINED	05	393598
MATTEL INC	COM	577081102	46	2422 SH	DEFINED	08	2422
MATTEL INC	COM	577081102	118	6150 SH	DEFINED	17	6150
MAXIM INTEGRATED PRODS INC	COM	57772K101	1039	31450 SH	OTHER		31450
MAXIM INTEGRATED PRODS INC 1950	COM	57772K101	655	19829 SH	DEFINED	01	17879
MAXIM INTEGRATED PRODS INC 3681	COM	57772K101	227	6861 SH	OTHER	01	3180
MAXIM INTEGRATED PRODS INC	COM	57772K101	13339	403726 SH	DEFINED	05	403726
MAXIM INTEGRATED PRODS INC	COM	57772K101	1609	48700 SH	DEFINED	08	48700
MAXIM INTEGRATED PRODS INC	COM	57772K101	1569	47500 SH	DEFINED	17	47500
MAXTOR CORP	COM NEW	577729205	2	302 SH	DEFINED	01	

302								
MAXTOR CORP	COM NEW	577729205	19	3753 SH	OTHER	01		3280
473								
MAXTOR CORP	COM NEW	577729205	31	6215 SH	DEFINED	08		6215
MAY DEPT STORES CO	COM	577778103	13308	579128 SH	DEFINED	01		509914
69214								
MAY DEPT STORES CO	COM	577778103	28158	1225335 SH	OTHER	01		393082
832253								
MAY DEPT STORES CO	COM	577778103	3178	138275 SH	DEFINED	05		138275
MAY DEPT STORES CO	COM	577778103	243	10584 SH	DEFINED	08		10584
MAVERICK TUBE CORP	COM	577914104	287	22000 SH	DEFINED	01		5200
16800								
MAVERICK TUBE CORP	COM	577914104	15	1160 SH	OTHER	01		
1160								
MAVERICK TUBE CORP	COM	577914104	2378	182475 SH	DEFINED	05		182475
MAVERICK TUBE CORP	COM	577914104	25	1920 SH	DEFINED	08		1920
MAXIMUS INC	COM	577933104	10	400 SH	DEFINED	01		
400								
MAXIMUS INC	COM	577933104	2	80 SH	OTHER	01		
80								
MAXIMUS INC	COM	577933104	2139	81950 SH	DEFINED	05		81950
MAYTAG CORP	COM	578592107	459	16117 SH	DEFINED	01		12381
3736								
MAYTAG CORP	COM	578592107	411	14415 SH	OTHER	01		9227
5188								
MAYTAG CORP	COM	578592107	1047	36720 SH	DEFINED	05		36720
MAYTAG CORP	COM	578592107	5	165 SH	DEFINED	08		165
MAYTAG CORP	COM	578592107	357	12525 SH	DEFINED	17		12525
MCCORMICK & CO INC	COM NON VTG	579780206	1645	70907 SH	DEFINED	01		65707
5200								
MCCORMICK & CO INC	COM NON VTG	579780206	1308	56364 SH	OTHER	01		37486
18878								
MCCORMICK & CO INC	COM NON VTG	579780206	9904	426887 SH	DEFINED	05		426887
MCCORMICK & CO INC	COM NON VTG	579780206	148	6364 SH	DEFINED	08		6364
MCCORMICK & CO INC	COM NON VTG	579780206	74	3200 SH	DEFINED	17		3200
MCDATA CORP	CL A	580031201	50	7024 SH	DEFINED	01		5552
1472								
MCDATA CORP	CL A	580031201	37	5191 SH	OTHER	01		3402
1789								
MCDATA CORP	CL A	580031201	1546	217763 SH	DEFINED	05		217763
MCDATA CORP	CL A	580031201	281	39526 SH	DEFINED	08		39526
MCDATA CORP	CL A	580031201	1	103 SH	OTHER	13		103
MCDERMOTT INTL INC	COM	580037109	58	13152 SH	DEFINED	01		13152
MCDERMOTT INTL INC	COM	580037109	129	29455 SH	DEFINED	05		29455
MCDONALDS CORP	COM	580135101	11538	717549 SH	OTHER			717549
MCDONALDS CORP	COM	580135101	78246	4866019 SH	DEFINED	01		4623194
242825								
MCDONALDS CORP	COM	580135101	29990	1865068 SH	OTHER	01		853978
1011090								
MCDONALDS CORP	COM	580135101	28210	1754374 SH	DEFINED	05		566652
1187722								
MCDONALDS CORP	COM	580135101	22512	1400000 SH	OTHER	05		1187722
212278								
MCDONALDS CORP	COM	580135101	4626	287698 SH	DEFINED	08		287698
MCDONALDS CORP	COM	580135101	1327	82500 SH	CALL	DEFINED	08	82500
MCDONALDS CORP	COM	580135101	80	5000 SH	PUT	DEFINED	08	5000
MCDONALDS CORP	COM	580135101	93	5800 SH	DEFINED	13		5800
MCDONALDS CORP	COM	580135101	4	220 SH	OTHER	13		
220								
MCDONALDS CORP	COM	580135101	1851	115100 SH	DEFINED	17		115100
MCG CAPITAL CORP	COM	58047P107	98	9055 SH	DEFINED	01		9055
MCG CAPITAL CORP	COM	58047P107	60	5525 SH	OTHER	01		1850
3675								
MCGRAW HILL COS INC	COM	580645109	684	11325 SH	OTHER			11325
MCGRAW HILL COS INC	COM	580645109	105878	1751791 SH	DEFINED	01		1727263
24528								
MCGRAW HILL COS INC	COM	580645109	25086	415055 SH	OTHER	01		218294
196761								
MCGRAW HILL COS INC	COM	580645109	5767	95418 SH	DEFINED	05		26184
69234								
MCGRAW HILL COS INC	COM	580645109	21758	360000 SH	OTHER	05		69234
290766								
MCGRAW HILL COS INC	COM	580645109	76	1251 SH	DEFINED	08		1251
MCGRAW HILL COS INC	COM	580645109	2720	45000 SH	PUT	DEFINED	08	45000
MCGRAW HILL COS INC	COM	580645109	33	550 SH	DEFINED	13		250
300								
MCGRAW HILL COS INC	COM	580645109	7	120 SH	OTHER	13		
120								
MCKESSON CORP	COM	58155Q103	1188	43961 SH	DEFINED	01		13608
30353								
MCKESSON CORP	COM	58155Q103	1658	61353 SH	OTHER	01		33327
2935 25091								
MCKESSON CORP	COM	58155Q103	3694	136660 SH	DEFINED	05		136660
MCKESSON CORP	COM	58155Q103	878	32480 SH	DEFINED	08		32480
MCKESSON CORP	COM	58155Q103	1352	50000 SH	CALL	DEFINED	08	50000

MCKESSON CORP	COM	58155Q103	198	7325	SH	DEFINED	17	7325
MEADE INSTRUMENTS CORP 5500	COM	583062104	31	10000	SH	DEFINED	01	4500
MEADE INSTRUMENTS CORP	COM	583062104	281	90025	SH	DEFINED	05	90025
MEADWESTVACO CORP 14050	COM	583334107	8131	329073	SH	DEFINED	01	315023
MEADWESTVACO CORP 51285	COM	583334107	3050	123437	SH	OTHER	01	72152
MEADWESTVACO CORP	COM	583334107	2304	93233	SH	DEFINED	05	93233
MEADWESTVACO CORP	COM	583334107	49	2003	SH	DEFINED	08	2003
MEDAREX INC 400	COM	583916101	368	93234	SH	DEFINED	01	92834
MEDAREX INC 2116	COM	583916101	17	4266	SH	OTHER	01	2150
MEDIA GEN INC	CL A	584404107	765	12760	SH	DEFINED	01	12760
MEDIA GEN INC 1229	CL A	584404107	228	3809	SH	OTHER	01	2580
MEDIA GEN INC	CL A	584404107	2675	44620	SH	DEFINED	05	44620
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	1	72	SH	DEFINED	01	72
MEDIACOM COMMUNICATIONS CORP 18500	CL A	58446K105	163	18500	SH	OTHER	01	
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	70	8000	SH	DEFINED	08	8000
MEDICINES CO	COM	584688105	186	11600	SH	DEFINED		11600
MEDICIS PHARMACEUTICAL CORP 5100	CL A NEW	584690309	615	12390	SH	DEFINED	01	7290
MEDICIS PHARMACEUTICAL CORP 110	CL A NEW	584690309	5	110	SH	OTHER	01	
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	16053	323199	SH	DEFINED	05	323199
MEDIMMUNE INC	COM	584699102	192	7062	SH	DEFINED	01	7062
MEDIMMUNE INC 2276	COM	584699102	72	2635	SH	OTHER	01	359
MEDIMMUNE INC	COM	584699102	6345	233525	SH	DEFINED	05	233525
MEDIMMUNE INC	COM	584699102	16	600	SH	DEFINED	08	600
MEDIMMUNE INC	COM	584699102	4456	164000	SH	CALL	DEFINED	164000
MEDIMMUNE INC	COM	584699102	815	30000	SH	PUT	DEFINED	30000
MEDTRONIC INC	COM	585055106	1393	30549	SH	DEFINED		30549
MEDTRONIC INC	COM	585055106	2670	58550	SH	OTHER		58550
MEDTRONIC INC 135684	COM	585055106	208415	4570509	SH	DEFINED	01	4434825
MEDTRONIC INC 531424	COM	585055106	56091	1230073	SH	OTHER	01	698649
MEDTRONIC INC 490740	COM	585055106	30367	665946	SH	DEFINED	05	175206
MEDTRONIC INC 857260	COM	585055106	61469	1348000	SH	OTHER	05	490740
MEDTRONIC INC	COM	585055106	2095	45947	SH	DEFINED	08	45947
MEDTRONIC INC	COM	585055106	912	20000	SH	CALL	DEFINED	20000
MEDTRONIC INC	COM	585055106	912	20000	SH	PUT	DEFINED	20000
MEDTRONIC INC	COM	585055106	27971	613407	SH	DEFINED	11	613407
MEDTRONIC INC 600	COM	585055106	98	2150	SH	DEFINED	13	1550
MEDTRONIC INC 200	COM	585055106	9	200	SH	OTHER	13	
MEDTRONIC INC	COM	585055106	7182	157500	SH	DEFINED	17	157500
MELLON FINL CORP	COM	58551A108	5	200	SH	OTHER		200
MELLON FINL CORP 72015	COM	58551A108	18335	702230	SH	DEFINED	01	630215
MELLON FINL CORP 95556	COM	58551A108	12032	460821	SH	OTHER	01	365265
MELLON FINL CORP	COM	58551A108	12468	477512	SH	DEFINED	05	477512
MELLON FINL CORP	COM	58551A108	1090	41731	SH	DEFINED	08	41731
MELLON FINL CORP	COM	58551A108	1044	40000	SH	CALL	DEFINED	40000
MELLON FINL CORP	COM	58551A108	6	245	SH	OTHER	13	245
MELLON FINL CORP	COM	58551A108	943	36100	SH	DEFINED	17	36100
MEMBERWORKS INC	COM	586002107	2	100	SH	DEFINED	01	100
MEMBERWORKS INC 130	COM	586002107	2	130	SH	OTHER	01	
MEMBERWORKS INC	COM	586002107	855	47550	SH	DEFINED	05	47550
MENS WEARHOUSE INC 4409	COM	587118100	233	13575	SH	DEFINED	01	9166
MENS WEARHOUSE INC 2520	COM	587118100	43	2520	SH	OTHER	01	
MENS WEARHOUSE INC	COM	587118100	2757	160750	SH	DEFINED	05	160750
MENS WEARHOUSE INC	COM	587118100	17	1000	SH	DEFINED	08	1000
MENTOR CORP MINN 6600	COM	587188103	285	7400	SH	DEFINED	01	800
MENTOR CORP MINN 80	COM	587188103	3	80	SH	OTHER	01	
MENTOR CORP MINN	COM	587188103	3770	97925	SH	DEFINED	05	97925
MENTOR CORP MINN	COM	587188103	15	400	SH	DEFINED	17	400
MENTOR GRAPHICS CORP 700	COM	587200106	17	2200	SH	DEFINED	01	1500
MENTOR GRAPHICS CORP	COM	587200106	6	750	SH	OTHER	01	750
MENTOR GRAPHICS CORP	COM	587200106	1005	127842	SH	DEFINED	05	127842
MENTOR GRAPHICS CORP	COM	587200106	320	40669	SH	DEFINED	08	40669

MENTOR GRAPHICS CORP	COM		587200106	230	29250	SH	DEFINED	17	29250
MERCANTILE BANKSHARES CORP 3000	COM		587405101	2580	66846	SH	DEFINED	01	63846
MERCANTILE BANKSHARES CORP 1740	COM		587405101	5864	151965	SH	OTHER	01	150225
MERCANTILE BANKSHARES CORP	COM		587405101	5155	133590	SH	DEFINED	05	133590
MERCK & CO INC	COM		589331107	1308	23100	SH	OTHER		23100
MERCK & CO INC 589803	COM		589331107	160443	2834182	SH	DEFINED	01	2244379
MERCK & CO INC 2026167	COM		589331107	219453	3876575	SH	OTHER	01	1850408
MERCK & CO INC 453000	COM		589331107	76396	1349509	SH	DEFINED	05	896509
MERCK & CO INC	COM		589331107	25644	453000	SH	OTHER	05	453000
MERCK & CO INC	COM		589331107	5943	104977	SH	DEFINED	08	104977
MERCK & CO INC	COM		589331107	3680	65000	SH	CALL	DEFINED	65000
MERCK & CO INC	COM		589331107	5095	90000	SH	PUT	DEFINED	90000
MERCK & CO INC	COM		589331107	611	10800	SH	DEFINED	13	10800
MERCK & CO INC	COM		589331107	58	1030	SH	OTHER	13	1030
MERCK & CO INC	COM		589331107	85	1500	SH	DEFINED	17	1500
MERCURY COMPUTER SYS 1300	COM		589378108	43	1410	SH	DEFINED	01	110
MERCURY COMPUTER SYS 130	COM		589378108	4	130	SH	OTHER	01	
MERCURY COMPUTER SYS	COM		589378108	2504	82050	SH	DEFINED	05	82050
MERCURY INTERACTIVE CORP	NOTE	4.750%	589405AB5	284	316000	PRN	DEFINED	01	316000
MERCURY INTERACTIVE CORP 267	COM		589405109	27	923	SH	DEFINED	01	656
MERCURY INTERACTIVE CORP 647	COM		589405109	19	647	SH	OTHER	01	
MERCURY INTERACTIVE CORP	COM		589405109	1127	38015	SH	DEFINED	05	38015
MERCURY INTERACTIVE CORP	COM		589405109	3	100	SH	DEFINED	08	100
MERCURY INTERACTIVE CORP	COM		589405109	6983	235500	SH	CALL	DEFINED	235500
MERCURY INTERACTIVE CORP	COM		589405109	192	6475	SH	DEFINED	17	6475
MEREDITH CORP	COM		589433101	1154	28065	SH	DEFINED	01	28065
MEREDITH CORP 250	COM		589433101	126	3060	SH	OTHER	01	2810
MEREDITH CORP	COM		589433101	970	23590	SH	DEFINED	05	23590
MERRILL LYNCH & CO INC	NOTE		590188A65	2581	5000000	PRN	DEFINED	08	5000000
MERRILL LYNCH & CO INC	COM		590188108	2746	72363	SH	OTHER		72363
MERRILL LYNCH & CO INC 98855	COM		590188108	167552	4415084	SH	DEFINED	01	4316229
MERRILL LYNCH & CO INC 571902	COM		590188108	41429	1091661	SH	OTHER	01	519759
MERRILL LYNCH & CO INC 667907	COM		590188108	40253	1060688	SH	DEFINED	05	392781
MERRILL LYNCH & CO INC 499093	COM		590188108	44288	1167000	SH	OTHER	05	667907
MERRILL LYNCH & CO INC	COM		590188108	13696	360884	SH	DEFINED	08	360884
MERRILL LYNCH & CO INC	COM		590188108	18284	481800	SH	CALL	DEFINED	481800
MERRILL LYNCH & CO INC	COM		590188108	15537	409400	SH	PUT	DEFINED	409400
MERRILL LYNCH & CO INC	COM		590188108	153	4020	SH	DEFINED	13	4020
MERRILL LYNCH & CO INC 250	COM		590188108	9	250	SH	OTHER	13	
MERRILL LYNCH & CO INC	COM		590188108	683	18000	SH	DEFINED	17	18000
MERRILL LYNCH & CO INC	COM		590188108	4611	121500	SH	CALL	DEFINED	121500
MERRILL LYNCH & CO INC	COM		590188108	4554	120000	SH	PUT	DEFINED	120000
MESA AIR GROUP INC	COM		590479101	8	1860	SH	DEFINED	01	1860
MESA AIR GROUP INC 1011	COM		590479101	4	1011	SH	OTHER	01	
MESA AIR GROUP INC	COM		590479101	493	121050	SH	DEFINED	05	121050
MESA AIR GROUP INC	COM		590479101	44	10800	SH	DEFINED	08	10800
MESA AIR GROUP INC	COM		590479101	44	10800	SH	DEFINED	17	10800
METASOLV INC	COM		59139P104	218	157825	SH	DEFINED		157825
METASOLV INC	COM		59139P104	1	550	SH	DEFINED	01	550
METHODE ELECTRS INC 15000	CL A		591520200	224	20400	SH	DEFINED	01	5400
METHODE ELECTRS INC 200	CL A		591520200	2	200	SH	OTHER	01	
METHODE ELECTRS INC	CL A		591520200	1791	163250	SH	DEFINED	05	163250
METLIFE INC 23118	COM		59156R108	3894	144008	SH	DEFINED	01	120890
METLIFE INC 9314	COM		59156R108	479	17719	SH	OTHER	01	8405
METLIFE INC	COM		59156R108	9246	341936	SH	DEFINED	05	341936
METLIFE INC	COM		59156R108	5424	200587	SH	DEFINED	08	200587
METLIFE INC	COM		59156R108	112	4150	SH	DEFINED	17	4150
METRIS COS INC	COM		591598107	157	63585	SH	DEFINED	01	63585
METRIS COS INC 6766	COM		591598107	26	10487	SH	OTHER	01	3721
METRIS COS INC	COM		591598107	273	110635	SH	DEFINED	05	110635
METRIS COS INC	COM		591598107	49	20000	SH	DEFINED	08	20000
METRIS COS INC	COM		591598107	4	1500	SH	CALL	DEFINED	1500
METRIS COS INC	COM		591598107		100	SH	PUT	DEFINED	100
METRO ONE TELECOMMUNICATIONS	COM		59163F105	66	10294	SH	DEFINED	01	1294

9000							
METRO ONE TELECOMMUNICATIONS	COM	59163F105	679	105300	SH	DEFINED 05	105300
METRO ONE TELECOMMUNICATIONS	COM	59163F105	55	8600	SH	DEFINED 08	8600
METRO ONE TELECOMMUNICATIONS	COM	59163F105	55	8600	SH	DEFINED 17	8600
MICHAELS STORES INC	COM	594087108	72	2302	SH	DEFINED 01	2302
MICHAELS STORES INC	COM	594087108	14	455	SH	OTHER 01	
455							
MICHAELS STORES INC	COM	594087108	4050	129384	SH	DEFINED 05	129384
MICHAELS STORES INC	COM	594087108	88	2800	SH	DEFINED 08	2800
MICHAELS STORES INC	COM	594087108	127	4050	SH	DEFINED 17	4050
MICREL INC	COM	594793101	3	370	SH	DEFINED 01	370
MICREL INC	COM	594793101	1587	176710	SH	DEFINED 05	176710
MICREL INC	COM	594793101	495	55100	SH	DEFINED 08	55100
MICREL INC	COM	594793101	322	35900	SH	DEFINED 17	35900
MICROS SYS INC	COM	594901100	854	38085	SH	DEFINED 01	31985
6100							
MICROS SYS INC	COM	594901100	1	40	SH	OTHER 01	
40							
MICROS SYS INC	COM	594901100	1729	77125	SH	DEFINED 05	77125
MICROSOFT CORP	COM	594918104	7584	146700	SH	OTHER	146700
MICROSOFT CORP	COM	594918104	508873	9842796	SH	DEFINED 01	9281130
561666							
MICROSOFT CORP	COM	594918104	212160	4103683	SH	OTHER 01	2669519
1434164							
MICROSOFT CORP	COM	594918104	10717	207300	SH	CALL DEFINED 01	207300
1200							
MICROSOFT CORP	COM	594918104	62	1200	SH	CALL OTHER 01	7300
1200							
MICROSOFT CORP	COM	594918104	94870	1835000	SH	PUT DEFINED 01	1835000
MICROSOFT CORP	COM	594918104	165716	3205346	SH	DEFINED 05	1285346
1920000							
MICROSOFT CORP	COM	594918104	99264	1920000	SH	OTHER 05	1920000
MICROSOFT CORP	COM	594918104	17692	342201	SH	DEFINED 08	342201
MICROSOFT CORP	COM	594918104	11627	224900	SH	PUT DEFINED 08	224900
MICROSOFT CORP	COM	594918104	526523	10184195	SH	DEFINED 11	9409663
774532							
MICROSOFT CORP	COM	594918104	1044	20200	SH	DEFINED 13	19750
450							
MICROSOFT CORP	COM	594918104	18	350	SH	OTHER 13	
350							
MICROSOFT CORP	COM	594918104	5	100	SH	DEFINED 17	100
MICRO THERAPEUTICS INC	COM	59500W100	22	10000	SH	DEFINED 01	10000
MICROCHIP TECHNOLOGY INC	COM	595017104	463	18956	SH	DEFINED 01	18956
MICROCHIP TECHNOLOGY INC	COM	595017104	515	21061	SH	OTHER 01	15925
5136							
MICROCHIP TECHNOLOGY INC	COM	595017104	12290	502650	SH	DEFINED 05	502650
MICROCHIP TECHNOLOGY INC	COM	595017104	1567	64090	SH	DEFINED 08	64090
MICROCHIP TECHNOLOGY INC	COM	595017104	89	3650	SH	DEFINED 17	3650
MICROMUSE INC	COM	595094103		100	SH	DEFINED 01	100
MICROMUSE INC	COM	595094103	15	4000	SH	OTHER 01	
4000							
MICROMUSE INC	COM	595094103	33	8643	SH	DEFINED 08	8643
MICRON TECHNOLOGY INC	COM	595112103	7343	753940	SH	OTHER	753940
MICRON TECHNOLOGY INC	COM	595112103	2986	306530	SH	DEFINED 01	228269
78261							
MICRON TECHNOLOGY INC	COM	595112103	380	39041	SH	OTHER 01	4979
34062							
MICRON TECHNOLOGY INC	COM	595112103	3077	315914	SH	DEFINED 05	315914
MICRON TECHNOLOGY INC	COM	595112103	1245	127850	SH	DEFINED 08	127850
MICRON TECHNOLOGY INC	COM	595112103	1164	119500	SH	CALL DEFINED 08	119500
MICRON TECHNOLOGY INC	COM	595112103	2468	253400	SH	DEFINED 17	253400
MICRON TECHNOLOGY INC	COM	595112103	3799	390000	SH	CALL DEFINED 17	390000
MICRON TECHNOLOGY INC	COM	595112103	24	2500	SH	PUT DEFINED 17	2500
MICROSEMI CORP	COM	595137100	53	8733	SH	DEFINED 01	8733
MICROSEMI CORP	COM	595137100	9	1420	SH	OTHER 01	1220
200							
MICROSEMI CORP	COM	595137100	655	107600	SH	DEFINED 05	107600
MICROSEMI CORP	COM	595137100	102	16728	SH	DEFINED 08	16728
MICROSEMI CORP	COM	595137100	102	16728	SH	DEFINED 17	16728
MICROTUNE INC DEL	COM	59514P109	2	500	SH	DEFINED 01	500
MICROTUNE INC DEL	COM	59514P109	56	17900	SH	DEFINED 08	17900
MID ATLANTIC MED SVCS INC	COM	59523C107	938	28962	SH	DEFINED 01	10662
18300							
MID ATLANTIC MED SVCS INC	COM	59523C107	6	170	SH	OTHER 01	
170							
MID ATLANTIC MED SVCS INC	COM	59523C107	6817	210400	SH	DEFINED 05	210400
MID ATLANTIC MED SVCS INC	COM	59523C107	58	1800	SH	DEFINED 17	1800
MIDAS GROUP INC	COM	595626102	32	4913	SH	DEFINED 01	4913
MIDAS GROUP INC	COM	595626102	2	334	SH	OTHER 01	234
100							
MIDAS GROUP INC	COM	595626102	373	58000	SH	DEFINED 05	58000
MIDAS GROUP INC	COM	595626102	5	800	SH	DEFINED 08	800
MIDAS GROUP INC	COM	595626102	5	800	SH	DEFINED 17	800
MIDCAP SPDR TR	UNIT SER 1	595635103	5517	70141	SH	DEFINED 01	69961
180							



MIDCAP SPDR TR 8797	UNIT SER 1	595635103	1911	24302 SH	OTHER 01	15505
MIDCAP SPDR TR	UNIT SER 1	595635103	769	9782 SH	DEFINED 05	9782
MIDCAP SPDR TR	UNIT SER 1	595635103	4136	52587 SH	DEFINED 08	52587
MIDWEST EXPRESS HLDGS INC	COM	597911106	50	9277 SH	DEFINED 01	9277
MIDWEST EXPRESS HLDGS INC	COM	597911106	309	57800 SH	DEFINED 05	57800
MIDWEST EXPRESS HLDGS INC	COM	597911106	5	900 SH	DEFINED 08	900
MIDWEST EXPRESS HLDGS INC	COM	597911106	5	900 SH	DEFINED 17	900
MIDWAY GAMES INC	COM	598148104	722	173175 SH	DEFINED 05	173175
MIDWAY GAMES INC	COM	598148104	54	13000 SH	DEFINED 08	13000
MIDWAY GAMES INC	COM	598148104	54	13000 SH	DEFINED 17	13000
MILACRON INC	COM	598709103	194	32535 SH	DEFINED 01	32535
MILACRON INC 1680	COM	598709103	10	1680 SH	OTHER 01	
MILACRON INC	COM	598709103	748	125750 SH	DEFINED 05	125750
MILACRON INC	COM	598709103	10	1600 SH	DEFINED 08	1600
MILACRON INC	COM	598709103	10	1600 SH	DEFINED 17	1600
MILLENNIUM PHARMACEUTICALS I 2650	COM	599902103	1206	151891 SH	DEFINED 01	149241
MILLENNIUM PHARMACEUTICALS I 19020	COM	599902103	434	54646 SH	OTHER 01	35626
MILLENNIUM PHARMACEUTICALS I	COM	599902103	8749	1101951 SH	DEFINED 05	1101951
MILLENNIUM PHARMACEUTICALS I	COM	599902103	996	125394 SH	DEFINED 08	125394
MILLENNIUM PHARMACEUTICALS I	COM	599902103	20	2500 SH	CALL DEFINED 08	2500
MILLENNIUM PHARMACEUTICALS I	COM	599902103	992	124894 SH	DEFINED 17	124894
MILLENNIUM CHEMICALS INC	COM	599903101		27 SH	DEFINED 01	27
MILLENNIUM CHEMICALS INC	COM	599903101	2	185 SH	OTHER 01	185
MILLENNIUM CHEMICALS INC	COM	599903101	98	10325 SH	DEFINED 17	10325
MILLER HERMAN INC	COM	600544100	4651	252795 SH	DEFINED 01	252795
MILLER HERMAN INC 2715	COM	600544100	50	2715 SH	OTHER 01	
MILLER HERMAN INC	COM	600544100	2665	144813 SH	DEFINED 05	144813
MILLER HERMAN INC	COM	600544100	62	3365 SH	DEFINED 08	3365
MILLIPORE CORP 50	COM	601073109	258	7602 SH	DEFINED 01	7552
MILLIPORE CORP 520	COM	601073109	47	1370 SH	OTHER 01	850
MILLIPORE CORP	COM	601073109	743	21855 SH	DEFINED 05	21855
MILLIPORE CORP	COM	601073109	36	1072 SH	DEFINED 08	1072
MINERALS TECHNOLOGIES INC	COM	603158106	4	100 SH	DEFINED 01	100
MINERALS TECHNOLOGIES INC 70	COM	603158106	3	70 SH	OTHER 01	
MINERALS TECHNOLOGIES INC	COM	603158106	1669	38669 SH	DEFINED 05	38669
MIPS TECHNOLOGIES INC	CL B	604567206	1	253 SH	DEFINED 01	253
MIPS TECHNOLOGIES INC	CL B	604567206	57	19783 SH	DEFINED 08	19783
MIRANT CORP	COM	604675108	95	50544 SH	DEFINED 01	50544
MIRANT CORP 12371	COM	604675108	51	27532 SH	OTHER 01	15161
MIRANT CORP	COM	604675108	348	186355 SH	DEFINED 05	186355
MIRANT CORP	COM	604675108	87	46303 SH	DEFINED 08	46303
MISSION RESOURCES CORP	COM	605109107	438	1069233 SH	DEFINED	1069233
mitsubishi TOKYO FINL GROUP 1385	SPONSORED AD	606816106	7	1385 SH	DEFINED 01	
mitsubishi TOKYO FINL GROUP 7041 2962	SPONSORED AD	606816106	70	13038 SH	OTHER 01	3035
MOBILE MINI INC 9800	COM	60740F105	197	12600 SH	DEFINED 01	2800
MOBILE MINI INC 50	COM	60740F105	1	50 SH	OTHER 01	
MOBILE MINI INC	COM	60740F105	1099	70125 SH	DEFINED 05	70125
MOBILE MINI INC	COM	60740F105	49	3100 SH	DEFINED 08	3100
MOBILE MINI INC	COM	60740F105	49	3100 SH	DEFINED 17	3100
MODINE MFG CO	COM	607828100	121	6847 SH	DEFINED 01	6847
MODINE MFG CO 28	COM	607828100		28 SH	OTHER 01	
MODINE MFG CO	COM	607828100	1142	64590 SH	DEFINED 05	64590
MOHAWK INDS INC	COM	608190104	158	2775 SH	DEFINED 01	2775
MOHAWK INDS INC 494	COM	608190104	39	691 SH	OTHER 01	197
MOHAWK INDS INC	COM	608190104	10016	175877 SH	DEFINED 05	175877
MOLEX INC 13772 47400	COM	608554101	4213	182841 SH	DEFINED 01	121669
MOLEX INC 12162	COM	608554101	280	12162 SH	OTHER 01	
MOLEX INC	COM	608554101	9278	402690 SH	DEFINED 05	402690
MOLEX INC	COM	608554101	2	106 SH	DEFINED 08	106
MOLEX INC	COM	608554101	161	7000 SH	DEFINED 17	7000
MONACO COACH CORP 200	COM	60886R103	50	2995 SH	DEFINED 01	2795
MONACO COACH CORP 86	COM	60886R103	1	86 SH	OTHER 01	
MONACO COACH CORP	COM	60886R103	1780	107575 SH	DEFINED 05	107575
MONACO COACH CORP	COM	60886R103	66	4000 SH	DEFINED 17	4000
MONSANTO CO NEW 27407	COM	61166W101	7721	401072 SH	DEFINED 01	373665

MONSANTO CO NEW 144384	COM	61166W101	4328	224827	SH	OTHER	01	80443	
MONSANTO CO NEW	COM	61166W101	2367	122938	SH	DEFINED	05	122938	
MONSANTO CO NEW	COM	61166W101	1337	69441	SH	DEFINED	08	69441	
MONSANTO CO NEW	COM	61166W101	46	2407	SH	DEFINED	13	2407	
MONSANTO CO NEW	COM	61166W101	1259	65400	SH	DEFINED	17	65400	
MONY GROUP INC 126	COM	615337102	280	11714	SH	DEFINED	01	11588	
MONY GROUP INC 26	COM	615337102	36	1515	SH	OTHER	01	1489	
MONY GROUP INC	COM	615337102	2156	90071	SH	DEFINED	05	90071	
MOODYS CORP 46650	COM	615369105	6192	149957	SH	DEFINED	01	103307	
MOODYS CORP 36036	COM	615369105	7357	178177	SH	OTHER	01	142141	
MOODYS CORP	COM	615369105	2941	71220	SH	DEFINED	05	71220	
MOODYS CORP	COM	615369105	342	8281	SH	DEFINED	08	8281	
MOODYS CORP	COM	615369105	826	20000	SH	DEFINED	08	20000	
MORGAN STANLEY EMER MKTS DEB 18648	COM	61744H105	60	8000	SH	DEFINED	01	8000	
MORGAN STANLEY EMER MKTS DEB 18648	COM	61744H105	148	19581	SH	OTHER	01	933	
MORGAN STANLEY 104480	COM NEW	617446448	957	23975	SH	OTHER		23975	
MORGAN STANLEY 307699	COM NEW	617446448	85352	2138074	SH	DEFINED	01	2033594	
MORGAN STANLEY 564291	COM NEW	617446448	37874	948744	SH	OTHER	01	641045	
MORGAN STANLEY 185709	COM NEW	617446448	1417	35500	SH	CALL	DEFINED	01	35500
MORGAN STANLEY 185709	COM NEW	617446448	639	16000	SH	PUT	DEFINED	01	16000
MORGAN STANLEY 185709	COM NEW	617446448	34719	869705	SH	DEFINED	05	305414	
MORGAN STANLEY 185709	COM NEW	617446448	29940	750000	SH	OTHER	05	564291	
MORGAN STANLEY 185709	COM NEW	617446448	7840	196388	SH	DEFINED	08	196388	
MORGAN STANLEY 185709	COM NEW	617446448	6068	152000	SH	CALL	DEFINED	08	152000
MORGAN STANLEY 185709	COM NEW	617446448	5389	135000	SH	PUT	DEFINED	08	135000
MORGAN STANLEY 185709	COM NEW	617446448	21	525	SH	OTHER	13	525	
MORGAN STANLEY 185709	COM NEW	617446448	1996	50000	SH	DEFINED	17	50000	
MORGAN STANLEY 185709	COM NEW	617446448	7537	188800	SH	CALL	DEFINED	17	188800
MORGAN STANLEY 185709	COM NEW	617446448	5649	141500	SH	PUT	DEFINED	17	141500
MORGAN STANLEY 185709	MUN INCOME I	61745P437	30	3528	SH	DEFINED	01	3528	
MORGAN STANLEY 185709	MUN INCOME I	61745P437	170	19800	SH	OTHER	01	19800	
MORGAN STANLEY 185709	MUN INCM OPP	61745P452	8	1000	SH	DEFINED	01		
MORGAN STANLEY 185709	MUN INCM OPP	61745P452	181	24125	SH	OTHER	01	3000	
MORGAN STANLEY 185709	QULTY MUN SE	61745P585	14	1000	SH	DEFINED	01	1000	
MORGAN STANLEY 185709	QULTY MUN SE	61745P585	163	11667	SH	OTHER	01	11667	
MORGAN STANLEY 185709	INSD MUN INC	61745P791	69	4832	SH	DEFINED	01	4832	
MORGAN STANLEY 185709	INSD MUN INC	61745P791	212	14839	SH	OTHER	01	14839	
MOTOROLA INC 288795	COM	620076109	8322	962080	SH	OTHER		962080	
MOTOROLA INC 288795	COM	620076109	13749	1589447	SH	DEFINED	01	1300652	
MOTOROLA INC 288795	COM	620076109	15723	1817678	SH	OTHER	01	1051842	
MOTOROLA INC 288795	COM	620076109	25424	2939161	SH	DEFINED	05	1012166	
MOTOROLA INC 288795	COM	620076109	20379	2356000	SH	OTHER	05	1926995	
MOTOROLA INC 288795	COM	620076109	8878	1026369	SH	DEFINED	08	1026369	
MOTOROLA INC 288795	COM	620076109	865	100000	SH	CALL	DEFINED	08	100000
MOTOROLA INC 288795	COM	620076109	1394	161100	SH	DEFINED	17	161100	
MOTOROLA INC 288795	COM	620076109	242	28000	SH	OTHER	17		
MOTOROLA INC 288795	COM	620076109	1081	125000	SH	CALL	DEFINED	17	125000
MUELLER INDS INC 10380	COM	624756102	485	17792	SH	DEFINED	01	7412	
MUELLER INDS INC 10380	COM	624756102	4	150	SH	OTHER	01		
MUELLER INDS INC 10380	COM	624756102	8426	309215	SH	DEFINED	05	309215	
MULTIMEDIA GAMES INC	COM	625453105	1648	60000	SH	DEFINED	08	60000	
MULTIMEDIA GAMES INC	COM	625453105	55	2000	SH	CALL	DEFINED	08	2000
MUNIHOLDINGS CALIF INSD FD I	COM	625933106	224	15993	SH	DEFINED	01	15993	
MUNIASSETS FD INC	COM	62618Q106	12	1000	SH	DEFINED	01	1000	
MUNIASSETS FD INC	COM	62618Q106	137	11800	SH	OTHER	01	11800	
MUNICIPAL ADVANTAGE FD INC 9500	COM	626189104	1	102	SH	DEFINED	01	102	
MUNICIPAL ADVANTAGE FD INC 9500	COM	626189104	126	9500	SH	OTHER	01		
MUNICIPAL ADVANTAGE FD INC 9500	COM	626189104	293	22000	SH	DEFINED	13	22000	
MUNICIPAL MTG & EQUITY L L C 1500	GROWTH SHS	62624B101	167	6564	SH	DEFINED	01	6564	
MUNICIPAL MTG & EQUITY L L C 1500	GROWTH SHS	62624B101	117	4596	SH	OTHER	01	3096	
MUNIYIELD CALIF INS FD	COM	62629L104	34	2489	SH	DEFINED	01	2489	
MUNIYIELD CALIF INS FD	COM	62629L104	230	16800	SH	OTHER	01	16800	
MUNIVEST FD INC	COM	626295109	58	6500	SH	DEFINED	01	6500	
MUNIVEST FD INC	COM	626295109	104	11690	SH	OTHER	01	8690	

3000							
MUNIYIELD CALIF FD INC	COM	626296107	171	11759 SH	DEFINED 01		11759
MUNIYIELD FLA FD	COM	626297105	84	6000 SH	DEFINED 01		6000
MUNIYIELD FLA FD	COM	626297105	75	5385 SH	OTHER 01		5385
MUNIYIELD INSD FD INC	COM	62630E107	368	25354 SH	DEFINED 01		25354
MUNIYIELD INSD FD INC	COM	62630E107	72	4945 SH	OTHER 01		1977
2968							
MURPHY OIL CORP	COM	626717102	1146	26743 SH	DEFINED 01		26743
MURPHY OIL CORP	COM	626717102	2044	47696 SH	OTHER 01		15352
32344							
MURPHY OIL CORP	COM	626717102	10665	248880 SH	DEFINED 05		248880
MURPHY OIL CORP	COM	626717102	124	2900 SH	DEFINED 08		2900
MYERS INDS INC	COM	628464109	87	8123 SH	DEFINED 01		423
7700							
MYERS INDS INC	COM	628464109	1335	124793 SH	DEFINED 05		124793
MYLAN LABS INC	COM	628530107	679	19444 SH	DEFINED 01		15694
3750							
MYLAN LABS INC	COM	628530107	615	17610 SH	OTHER 01		16705
905							
MYLAN LABS INC	COM	628530107	8235	235974 SH	DEFINED 05		235974
MYLAN LABS INC	COM	628530107	311	8903 SH	DEFINED 08		8903
MYLAN LABS INC	COM	628530107	209	6000 SH	DEFINED 17		6000
MYRIAD GENETICS INC	COM	62855J104	24	1650 SH	DEFINED 01		1650
MYRIAD GENETICS INC	COM	62855J104	2563	175525 SH	DEFINED 05		175525
NBTY INC	COM	628782104	462	26306 SH	DEFINED 01		7206
19100							
NBTY INC	COM	628782104	4912	279425 SH	DEFINED 05		279425
NCO GROUP INC	COM	628858102	12	732 SH	DEFINED 01		732
NCO GROUP INC	COM	628858102	1	90 SH	OTHER 01		
90							
NCO GROUP INC	COM	628858102	1540	96550 SH	DEFINED 05		96550
NCR CORP NEW	COM	62886E108	4798	202110 SH	OTHER		202110
NCR CORP NEW	COM	62886E108	510	21482 SH	DEFINED 01		20425
1057							
NCR CORP NEW	COM	62886E108	129	5436 SH	OTHER 01		2529
2907							
NCR CORP NEW	COM	62886E108	1042	43895 SH	DEFINED 05		43895
NCR CORP NEW	COM	62886E108	459	19350 SH	DEFINED 08		19350
NCR CORP NEW	COM	62886E108	451	19000 SH	DEFINED 17		19000
NPS PHARMACEUTICALS INC	COM	62936P103	252	10020 SH	DEFINED 01		9115
905							
NPS PHARMACEUTICALS INC	COM	62936P103	6919	274885 SH	DEFINED 05		274885
NPS PHARMACEUTICALS INC	COM	62936P103	113	4475 SH	DEFINED 17		4475
NSD BANCORP INC	COM	62938D108	1126	43320 SH	DEFINED 01		43320
NTN COMMUNICATIONS INC	COM NEW	629410309	204	170000 SH	DEFINED 01		170000
NUI CORP	COM	629431107	76	4429 SH	DEFINED 01		129
4300							
NUI CORP	COM	629431107	53	3070 SH	OTHER 01		
3070							
NUI CORP	COM	629431107	1025	59400 SH	DEFINED 05		59400
NVR INC	COM	62944T105	1137	3481 SH	DEFINED 01		1015
2466							
NVR INC	COM	62944T105	57	174 SH	OTHER 01		
174							
NVR INC	COM	62944T105	10217	31294 SH	DEFINED 05		31294
NVR INC	COM	62944T105	33	100 SH	DEFINED 17		100
NWH INC	COM	62946E106	750	48775 SH	DEFINED 08		48775
NABORS INDS INC	DBCV	629568AD8	3283	5002000 PRN	DEFINED 08		5002000
NABORS INDS INC	DBCV	629568AF3	12625	20000000 PRN	OTHER		
20000000							
NABORS INDS INC	DBCV	629568AF3	3156	5000000 PRN	DEFINED 08		5000000
NASDAQ 100 TR	UNIT SER 1	631100104	1918	78709 SH	DEFINED 01		78309
400							
NASDAQ 100 TR	UNIT SER 1	631100104	710	29150 SH	OTHER 01		27375
1775							
NASDAQ 100 TR	UNIT SER 1	631100104	3248	133294 SH	DEFINED 08		133294
NASDAQ 100 TR	UNIT SER 1	631100104	6792	278700 SH	CALL DEFINED 08		278700
NASDAQ 100 TR	UNIT SER 1	631100104	804	33000 SH	PUT DEFINED 08		33000
NASH FINCH CO	COM	631158102	50	6500 SH	DEFINED 01		2400
4100							
NASH FINCH CO	COM	631158102	31	4000 SH	OTHER 01		
4000							
NASH FINCH CO	COM	631158102	395	51125 SH	DEFINED 05		51125
NASH FINCH CO	COM	631158102	31	4000 SH	DEFINED 08		4000
NASH FINCH CO	COM	631158102	31	4000 SH	DEFINED 17		4000
NATIONAL AUSTRALIA BK LTD	SPONSORED AD	632525408	487	5426 SH	OTHER 01		5426
NATIONAL CITY CORP	COM	635405103	34413	1259619 SH	DEFINED 01		1155275
104344							
NATIONAL CITY CORP	COM	635405103	15680	573943 SH	OTHER 01		564929
9014							
NATIONAL CITY CORP	COM	635405103	7854	287485 SH	DEFINED 05		287485
NATIONAL CITY CORP	COM	635405103	224	8191 SH	DEFINED 08		8191
NATIONAL CITY CORP	COM	635405103	51	1865 SH	DEFINED 17		1865
NATIONAL COMMERCE FINL CORP	COM	63545P104	5725	240037 SH	DEFINED 01		235137
4900							

NATIONAL COMMERCE FINL CORP 7115	COM		63545P104	500	20983 SH	OTHER	01	13868	
NATIONAL COMMERCE FINL CORP	COM		63545P104	19200	805041 SH	DEFINED	05	805041	
NATIONAL COMMERCE FINL CORP	COM		63545P104	17	700 SH	DEFINED	17	700	
NATIONAL HEALTH REALTY INC	COM		635905102	365	25000 SH	DEFINED	01	25000	
NATIONAL HEALTH REALTY INC	COM		635905102	32	2200 SH	OTHER	01	2200	
NATIONAL FUEL GAS CO N J 1900	COM		636180101	91	4370 SH	DEFINED	01	2470	
NATIONAL FUEL GAS CO N J 8138	COM		636180101	422	20338 SH	OTHER	01	12200	
NATIONAL FUEL GAS CO N J	COM		636180101	3221	155400 SH	DEFINED	05	155400	
NATIONAL FUEL GAS CO N J	COM		636180101	108	5200 SH	DEFINED	17	5200	
NATIONAL GRID TRANSCO PLC 1364	SPONSORED AD		636274102	1254	34079 SH	DEFINED	01	32715	
NATIONAL HEALTH INVS INC	COM		63633D104	513	31928 SH	DEFINED	01	31928	
NATIONAL HEALTH INVS INC	COM		63633D104	14	843 SH	OTHER	01	843	
NATIONAL INSTRS CORP	COM		636518102	213	6554 SH	DEFINED	01	6554	
NATIONAL INSTRS CORP 210	COM		636518102	7	210 SH	OTHER	01		
NATIONAL INSTRS CORP	COM		636518102	3188	98111 SH	DEFINED	05	98111	
NATIONAL INSTRS CORP	COM		636518102	71	2200 SH	DEFINED	08	2200	
NATIONAL-OILWELL INC	COM		637071101	101	4625 SH	DEFINED	01	4625	
NATIONAL-OILWELL INC 290	COM		637071101	13	590 SH	OTHER	01	300	
NATIONAL-OILWELL INC	COM		637071101	8443	386598 SH	DEFINED	05	386598	
NATIONAL PRESTO INDS INC 400	COM		637215104	12	400 SH	DEFINED	01		
NATIONAL PRESTO INDS INC 200	COM		637215104	6	200 SH	OTHER	01		
NATIONAL PRESTO INDS INC	COM		637215104	823	28000 SH	DEFINED	05	28000	
NATIONAL SEMICONDUCTOR CORP 6000	COM		637640103	243	16177 SH	DEFINED	01	10177	
NATIONAL SEMICONDUCTOR CORP 14866	COM		637640103	277	18469 SH	OTHER	01	3603	
NATIONAL SEMICONDUCTOR CORP	COM		637640103	1406	93651 SH	DEFINED	05	93651	
NATIONAL SEMICONDUCTOR CORP	COM		637640103	965	64300 SH	DEFINED	08	64300	
NATIONAL SEMICONDUCTOR CORP	COM		637640103	300	20000 SH	CALL	DEFINED	08	20000
NATIONAL SEMICONDUCTOR CORP	COM		637640103	1064	70900 SH	DEFINED	17	70900	
NATIONS GOVT INCOME TERM 200 2500	COM		638583104	113	11139 SH	DEFINED	01	8639	
NATIONS GOVT INCOME TERM 200 1370	COM		638583104	14	1370 SH	OTHER	01		
NATIONS GOVT INCOME 2004	COM		638584102	94	9200 SH	DEFINED	01	9200	
NATIONS GOVT INCOME 2004 18369	COM		638584102	187	18369 SH	OTHER	01		
NATIONWIDE FINL SVCS INC 937	CL A		638612101	238	8297 SH	DEFINED	01	7360	
NATIONWIDE FINL SVCS INC	CL A		638612101	3	100 SH	DEFINED	05	100	
NATIONWIDE HEALTH PPTYS INC	COM		638620104	93	6212 SH	DEFINED	01	6212	
NATIONWIDE HEALTH PPTYS INC	COM		638620104	161	10800 SH	OTHER	01	10800	
NAVISTAR FINL CORP	NOTE	4.750%	638902AM8	2931	3850000 PRN	DEFINED	08	3850000	
NATURES SUNSHINE PRODUCTS IN 12300	COM		639027101	119	12300 SH	DEFINED	01		
NATURES SUNSHINE PRODUCTS IN	COM		639027101	764	78675 SH	DEFINED	05	78675	
NAUTICA ENTERPRISES INC 7100	COM		639089101	104	9400 SH	DEFINED	01	2300	
NAUTICA ENTERPRISES INC 420	COM		639089101	5	420 SH	OTHER	01		
NAUTICA ENTERPRISES INC	COM		639089101	1664	149800 SH	DEFINED	05	149800	
NAUTICA ENTERPRISES INC	COM		639089101		3 SH	DEFINED	08	3	
NAVISTAR INTL CORP NEW 92	COM		63934E108	89	3653 SH	DEFINED	01	3561	
NAVISTAR INTL CORP NEW 223	COM		63934E108	5	223 SH	OTHER	01		
NAVISTAR INTL CORP NEW	COM		63934E108	486	20000 SH	PUT	DEFINED	01	20000
NAVISTAR INTL CORP NEW	COM		63934E108	690	28370 SH	DEFINED	05	28370	
NAVIGANT INTL INC	COM		63935R108	1	92 SH	OTHER	01	92	
NAVIGANT INTL INC	COM		63935R108	123	10000 SH	DEFINED	08	10000	
NDCHEALTH CORP 5610	COM		639480102	937	47061 SH	DEFINED	01	41451	
NDCHEALTH CORP	COM		639480102	2798	140590 SH	DEFINED	05	140590	
NDCHEALTH CORP	COM		639480102	145	7300 SH	DEFINED	08	7300	
NEIMAN MARCUS GROUP INC	CL A		640204202	3	100 SH	DEFINED	01	100	
NEIMAN MARCUS GROUP INC 200	CL A		640204202	168	5518 SH	OTHER	01	5318	
NEIMAN MARCUS GROUP INC	CL A		640204202	2799	92104 SH	DEFINED	05	92104	
NEIMAN MARCUS GROUP INC	CL A		640204202	9	285 SH	DEFINED	08	285	
NELSON THOMAS INC 6500	COM		640376109	2137	213300 SH	DEFINED	01	206800	
NELSON THOMAS INC	COM		640376109	651	64975 SH	DEFINED	05	64975	
NETWORKS ASSOCS INC	COM		640938106	241	14950 SH	DEFINED	01	14950	
NETWORKS ASSOCS INC 887	COM		640938106	27	1647 SH	OTHER	01	760	
NETWORKS ASSOCS INC	COM		640938106	9693	602399 SH	DEFINED	05	602399	
NETWORKS ASSOCS INC	COM		640938106	1150	71464 SH	DEFINED	08	71464	

NETWORKS ASSOCS INC	COM	640938106	161	10000	SH	CALL	DEFINED	08	10000
NETWORKS ASSOCS INC	COM	640938106	724	45000	SH	PUT	DEFINED	08	45000
NETWORKS ASSOCS INC	COM	640938106	181	11275	SH		DEFINED	17	11275
NET2PHONE	COM	64108N106	4052	1000500	SH		DEFINED	01	1000500
NET2PHONE	COM	64108N106	4050	1000000	SH		OTHER	17	
1000000									
NETEGRITY INC	COM	64110P107	113	34785	SH		DEFINED	01	34785
NETEGRITY INC	COM	64110P107	3	1000	SH		OTHER	01	1000
NETEGRITY INC	COM	64110P107	414	127400	SH		DEFINED	05	127400
NETEGRITY INC	COM	64110P107	40	12200	SH		DEFINED	08	12200
NETEGRITY INC	COM	64110P107	40	12200	SH		DEFINED	17	12200
NETRO CORP	COM	64114R109	1	330	SH		OTHER	01	330
NETRO CORP	COM	64114R109	226	82876	SH		DEFINED	08	82876
NETSCREEN TECHNOLOGIES INC	COM	64117V107	322	19149	SH		DEFINED	01	19149
NETSCREEN TECHNOLOGIES INC	COM	64117V107	5	300	SH		OTHER	01	
300									
NETWORK APPLIANCE INC	COM	64120L104	443	44265	SH		DEFINED	01	39065
5200									
NETWORK APPLIANCE INC	COM	64120L104	262	26213	SH		OTHER	01	22173
4040									
NETWORK APPLIANCE INC	COM	64120L104	1518	151765	SH		DEFINED	05	151765
NETWORK APPLIANCE INC	COM	64120L104	1325	132489	SH		DEFINED	08	132489
NETWORK APPLIANCE INC	COM	64120L104	1190	118961	SH		DEFINED	17	118961
NETWORK EQUIP TECHNOLOGIES	COM	641208103	328	83750	SH		DEFINED	05	83750
NETWORK EQUIP TECHNOLOGIES	COM	641208103	431	110000	SH		DEFINED	08	110000
NETWORKS ASSOCS INC	NOTE	5.250% 64123LAB7	1236	1008000	PRN		DEFINED	08	1008000
NEUBERGER BERMAN INC	COM	641234109	66	1975	SH		DEFINED	01	1975
NEUBERGER BERMAN INC	COM	641234109	16	485	SH		OTHER	01	
485									
NEUBERGER BERMAN INC	COM	641234109	4506	134534	SH		DEFINED	05	134534
NEUBERGER BERMAN INC	COM	641234109	100	3000	SH		DEFINED	08	3000
NEW CENTURY FINANCIAL CORP	COM	64352D101	718	28267	SH		DEFINED	01	7067
21200									
NEW CENTURY FINANCIAL CORP	COM	64352D101	3265	128575	SH		DEFINED	05	128575
NEW CENTURY FINANCIAL CORP	COM	64352D101	281	11050	SH		DEFINED	17	11050
NEW ENGLAND BUSINESS SVC INC	COM	643872104	129	5300	SH		DEFINED	01	360
4940									
NEW ENGLAND BUSINESS SVC INC	COM	643872104	5	210	SH		OTHER	01	
210									
NEW ENGLAND BUSINESS SVC INC	COM	643872104	1223	50135	SH		DEFINED	05	50135
NEW FOCUS INC	COM	644383101	141	36728	SH		DEFINED	08	36728
NEW JERSEY RES	COM	646025106	543	17200	SH		DEFINED	01	10134
7066									
NEW JERSEY RES	COM	646025106	110	3474	SH		OTHER	01	
3474									
NEW JERSEY RES	COM	646025106	3517	111325	SH		DEFINED	05	111325
NEW PLAN EXCEL RLTY TR INC	COM	648053106	256	13403	SH		DEFINED	01	13403
NEW PLAN EXCEL RLTY TR INC	COM	648053106	704	36880	SH		OTHER	01	9660
27220									
NEW PLAN EXCEL RLTY TR INC	COM	648053106	3553	186130	SH		DEFINED	05	186130
NEW YORK CMNTY BANCORP INC	COM	649445103	161	5575	SH		DEFINED	01	5575
NEW YORK CMNTY BANCORP INC	COM	649445103	19	660	SH		OTHER	01	
660									
NEW YORK CMNTY BANCORP INC	COM	649445103	5960	206381	SH		DEFINED	05	206381
NEW YORK CMNTY BANCORP INC	COM	649445103	153	5310	SH		DEFINED	08	5310
NEW YORK CMNTY BANCORP INC	COM	649445103	144	5002	SH		DEFINED	17	5002
NEW YORK TIMES CO	CL A	650111107	5311	116145	SH		DEFINED	01	99545
16600									
NEW YORK TIMES CO	CL A	650111107	486	10622	SH		OTHER	01	4301
6321									
NEW YORK TIMES CO	CL A	650111107	5268	115195	SH		DEFINED	05	115195
NEW YORK TIMES CO	CL A	650111107	19	406	SH		DEFINED	08	406
NEW YORK TIMES CO	CL A	650111107	229	5000	SH	CALL	DEFINED	08	5000
NEWELL RUBBERMAID INC	COM	651229106	7417	244546	SH		DEFINED	01	224826
19720									
NEWELL RUBBERMAID INC	COM	651229106	2173	71643	SH		OTHER	01	55746
15897									
NEWELL RUBBERMAID INC	COM	651229106	3816	125825	SH		DEFINED	05	125825
NEWELL RUBBERMAID INC	COM	651229106	55	1807	SH		DEFINED	08	1807
NEWELL RUBBERMAID INC	COM	651229106	121	3975	SH		DEFINED	17	3975
NEWFIELD EXPL CO	COM	651290108	754	20908	SH		DEFINED	01	4008
16900									
NEWFIELD EXPL CO	COM	651290108	6	160	SH		OTHER	01	
160									
NEWFIELD EXPL CO	COM	651290108	7979	221325	SH		DEFINED	05	221325
NEWFIELD EXPL CO	COM	651290108	90	2500	SH		DEFINED	08	2500
NEWMONT MINING CORP	COM	651639106	846	29131	SH		DEFINED	01	29131
NEWMONT MINING CORP	COM	651639106	748	25752	SH		OTHER	01	14557
11195									
NEWMONT MINING CORP	COM	651639106	5454	187870	SH		DEFINED	05	187870
NEWMONT MINING CORP	COM	651639106	66	2289	SH		DEFINED	08	2289
NEWMONT MINING CORP	COM	651639106	1710	58900	SH	CALL	DEFINED	08	58900
NEWPORT CORP	COM	651824104	90	7170	SH		DEFINED	01	6210
960									
NEWPORT CORP	COM	651824104	13	1004	SH		OTHER	01	960

NEWPORT CORP	COM	651824104	927	73833	SH	DEFINED 05	73833
NEWPORT CORP	COM	651824104	197	15719	SH	DEFINED 08	15719
NEWPORT CORP	COM	651824104	197	15719	SH	DEFINED 17	15719
NEWS CORP LTD	ADR NEW	652487703	2651	101005	SH	OTHER	101005
NEWS CORP LTD	ADR NEW	652487703	5	201	SH	DEFINED 01	201
NEWS CORP LTD	ADR NEW	652487703	83	3150	SH	OTHER 01	3150
NEWS CORP LTD	ADR NEW	652487703		10	SH	DEFINED 05	10
NEXTEL COMMUNICATIONS INC	NOTE 4.750%	65332VAT0	1668	2000000	PRN	DEFINED 08	2000000
NEXTEL COMMUNICATIONS INC	NOTE 5.250%	65332VAY9	5310	7400000	PRN	DEFINED 08	7400000
NEXTEL COMMUNICATIONS INC	NOTE 6.000%	65332VBC6	442	515000	PRN	DEFINED 08	515000
NEXTEL COMMUNICATIONS INC 1325	CL A	65332V103	550	47648	SH	DEFINED 01	46323
NEXTEL COMMUNICATIONS INC 8452	CL A	65332V103	603	52245	SH	OTHER 01	43793
NEXTEL COMMUNICATIONS INC	CL A	65332V103	6433	556969	SH	DEFINED 05	556969
NEXTEL COMMUNICATIONS INC	CL A	65332V103	144	12500	SH	DEFINED 08	12500
NEXTEL COMMUNICATIONS INC 2079809	CL A	65332V103	381101	32995758	SH	DEFINED 11	30915949
NEXTEL COMMUNICATIONS INC	CL A	65332V103	171	14800	SH	DEFINED 17	14800
NEXTEL PARTNERS INC	CL A	65333F107	7752	1277084	SH	DEFINED	1277084
NICOR INC	COM	654086107	1528	44894	SH	DEFINED 01	43794
NICOR INC 1100	COM	654086107	1190	34979	SH	OTHER 01	28540
NICOR INC 6439	COM	654086107	703	20670	SH	DEFINED 05	20670
NICOR INC	COM	654086107	3	100	SH	DEFINED 08	100
NIKE INC	CL B	654106103	3978	89447	SH	DEFINED 01	83247
NIKE INC 6200	CL B	654106103	1011	22727	SH	OTHER 01	15759
NIKE INC 6968	CL B	654106103	5920	133115	SH	DEFINED 05	133115
NIKE INC	CL B	654106103	141	3165	SH	DEFINED 08	3165
NIKE INC	CL B	654106103	1112	25000	SH	CALL DEFINED 08	25000
NIKE INC	CL B	654106103	1112	25000	SH	PUT DEFINED 08	25000
99 CENTS ONLY STORES	COM	65440K106	133	4956	SH	DEFINED 01	4956
99 CENTS ONLY STORES 240	COM	65440K106	6	240	SH	OTHER 01	
99 CENTS ONLY STORES	COM	65440K106	3626	134982	SH	DEFINED 05	134982
99 CENTS ONLY STORES	COM	65440K106	134	5000	SH	DEFINED 08	5000
NIPPON TELEG & TEL CORP 897	SPONSORED AD	654624105	60	3385	SH	DEFINED 01	2488
NIPPON TELEG & TEL CORP 3688	SPONSORED AD	654624105	140	7920	SH	OTHER 01	4232
NIPPON TELEG & TEL CORP	SPONSORED AD	654624105	1	30	SH	DEFINED 05	30
NISOURCE INC 3000	COM	65473P105	2211	110551	SH	DEFINED 01	107551
NISOURCE INC 7484	COM	65473P105	668	33409	SH	OTHER 01	25925
NISOURCE INC	COM	65473P105	2287	114355	SH	DEFINED 05	114355
NISOURCE INC	COM	65473P105	224	11211	SH	DEFINED 08	11211
NOKIA CORP 52242	SPONSORED AD	654902204	9686	624876	SH	DEFINED 01	572634
NOKIA CORP 98815	SPONSORED AD	654902204	7032	453680	SH	OTHER 01	354865
NOKIA CORP	SPONSORED AD	654902204	7440	479985	SH	DEFINED 05	479985
NOKIA CORP	SPONSORED AD	654902204	3325	214493	SH	DEFINED 08	214493
NOKIA CORP	SPONSORED AD	654902204	1550	100000	SH	PUT DEFINED 08	100000
NOKIA CORP 823068	SPONSORED AD	654902204	207386	13379715	SH	DEFINED 11	12556647
NOKIA CORP	SPONSORED AD	654902204	7122	459475	SH	DEFINED 17	459475
NOKIA CORP	SPONSORED AD	654902204	14183	915000	SH	PUT DEFINED 17	915000
NOBLE ENERGY INC	COM	655044105	4146	110413	SH	DEFINED 05	110413
NORDSON CORP	COM	655663102	93	3750	SH	DEFINED 01	3750
NORDSON CORP 120	COM	655663102	3	120	SH	OTHER 01	
NORDSON CORP	COM	655663102	1599	64407	SH	DEFINED 05	64407
NORDSON CORP	COM	655663102	35	1400	SH	DEFINED 08	1400
NORDSTROM INC 680	COM	655664100	14319	754827	SH	DEFINED 01	754147
NORDSTROM INC 21944	COM	655664100	1696	89389	SH	OTHER 01	67445
NORDSTROM INC	COM	655664100	1199	63205	SH	DEFINED 05	63205
NORDSTROM INC	COM	655664100	18	949	SH	DEFINED 08	949
NORFOLK SOUTHERN CORP 27823	COM	655844108	14551	727913	SH	DEFINED 01	700090
NORFOLK SOUTHERN CORP 179254	COM	655844108	12304	615501	SH	OTHER 01	436247
NORFOLK SOUTHERN CORP	COM	655844108	3648	182480	SH	DEFINED 05	182480
NORFOLK SOUTHERN CORP	COM	655844108	43	2132	SH	DEFINED 08	2132
NORTEK HOLDINGS INC	COM	656557105	5943	129900	SH	DEFINED 17	129900
NORTEL NETWORKS CORP NEW	NOTE 4.250%	656568AB8	1566	2700000	PRN	DEFINED 08	2700000
NORTEL NETWORKS CORP NEW	COM	656568102	2576	1600000	SH	OTHER	1600000
NORTEL NETWORKS CORP NEW 65969	COM	656568102	267	165699	SH	DEFINED 01	99730

NORTEL NETWORKS CORP NEW 100427	COM	656568102	496	308101	SH	OTHER	01	207674
NORTEL NETWORKS CORP NEW	COM	656568102	1	426	SH	DEFINED	05	426
NORTEL NETWORKS CORP NEW	COM	656568102	153	95100	SH	DEFINED	08	95100
NORTEL NETWORKS CORP NEW	COM	656568102	2	1000	SH	DEFINED	13	1000
NORTEL NETWORKS CORP NEW	COM	656568102	150	93045	SH	DEFINED	17	93045
NORTH FORK BANCORPORATION NY 15150	COM	659424105	1864	55251	SH	DEFINED	01	40101
NORTH FORK BANCORPORATION NY 2321	COM	659424105	119	3515	SH	OTHER	01	1194
NORTH FORK BANCORPORATION NY	COM	659424105	3459	102525	SH	DEFINED	05	102525
NORTH FORK BANCORPORATION NY	COM	659424105	373	11047	SH	DEFINED	08	11047
NORTH FORK BANCORPORATION NY	COM	659424105	675	20000	SH	CALL	DEFINED	20000
NORTH FORK BANCORPORATION NY	COM	659424105	675	20000	SH	PUT	DEFINED	20000
NORTH FORK BANCORPORATION NY	COM	659424105	233	6918	SH	DEFINED	17	6918
NORTHEAST UTILS	COM	664397106	13	852	SH	DEFINED	01	852
NORTHEAST UTILS 910	COM	664397106	52	3436	SH	OTHER	01	2526
NORTHEAST UTILS	COM	664397106	3968	261550	SH	DEFINED	05	261550
NORTHERN BORDER PARTNERS L P 2088	UNIT LTD PAR	664785102	389	10266	SH	DEFINED	01	8178
NORTHERN BORDER PARTNERS L P 16618	UNIT LTD PAR	664785102	1045	27606	SH	OTHER	01	10988
NORTHERN BORDER PARTNERS L P	UNIT LTD PAR	664785102	1061	28010	SH	DEFINED	08	28010
NORTHERN BORDER PARTNERS L P	UNIT LTD PAR	664785102	30	800	SH	DEFINED	13	800
NORTHERN TR CORP 15548	COM	665859104	5406	154235	SH	DEFINED	01	138687
NORTHERN TR CORP 71366	COM	665859104	5393	153857	SH	OTHER	01	82491
NORTHERN TR CORP	COM	665859104	5681	162095	SH	DEFINED	05	162095
NORTHERN TR CORP	COM	665859104	1764	50318	SH	DEFINED	08	50318
NORTHERN TR CORP	COM	665859104	1661	47400	SH	DEFINED	17	47400
NORTHROP GRUMMAN CORP 8539	COM	666807102	36499	376277	SH	DEFINED	01	367738
NORTHROP GRUMMAN CORP 40589	COM	666807102	5986	61711	SH	OTHER	01	21122
NORTHROP GRUMMAN CORP	COM	666807102	14670	151235	SH	DEFINED	05	151235
NORTHROP GRUMMAN CORP	COM	666807102	3807	39251	SH	DEFINED	08	39251
NORTHROP GRUMMAN CORP	COM	666807102	6715	69226	SH	DEFINED	11	69226
NORTHWEST AIRLS CORP	CL A	667280101	8	1069	SH	DEFINED	01	1069
NORTHWEST AIRLS CORP	CL A	667280101	1	100	SH	DEFINED	05	100
NORTHWEST AIRLS CORP	CL A	667280101	420	57200	SH	DEFINED	08	57200
NORTHWEST AIRLS CORP	CL A	667280101	220	30000	SH	PUT	DEFINED	30000
NORTHWEST NAT GAS CO	COM	667655104	308	11400	SH	DEFINED	01	11400
NORTHWEST NAT GAS CO 14339	COM	667655104	559	20649	SH	OTHER	01	6310
NORTHWEST NAT GAS CO	COM	667655104	2876	106265	SH	DEFINED	05	106265
NORTHWESTERN CORP 600	COM	668074107	236	46500	SH	DEFINED	01	45900
NORTHWESTERN CORP	COM	668074107	710	139725	SH	DEFINED	05	139725
NORTHWESTERN CORP	COM	668074107	56	11000	SH	DEFINED	08	11000
NORTHWESTERN CORP	COM	668074107	168	33000	SH	CALL	DEFINED	33000
NORTHWESTERN CORP	COM	668074107	56	11000	SH	DEFINED	17	11000
NOVARTIS A G	SPONSORED AD	66987V109	964	26249	SH	DEFINED	01	26249
NOVARTIS A G 6066	SPONSORED AD	66987V109	554	15086	SH	OTHER	01	9020
NOVARTIS A G	SPONSORED AD	66987V109	1	30	SH	DEFINED	05	30
NOVARTIS A G	SPONSORED AD	66987V109	808	22000	SH	DEFINED	08	22000
NUANCE COMMUNICATIONS INC	COM	669967101	176	71124	SH	DEFINED		71124
NUANCE COMMUNICATIONS INC	COM	669967101	40	16000	SH	DEFINED	01	16000
NUANCE COMMUNICATIONS INC	COM	669967101	99	40100	SH	DEFINED	08	40100
NOVELL INC 105	COM	670006105	85	25307	SH	DEFINED	01	25202
NOVELL INC 1711	COM	670006105	6	1711	SH	OTHER	01	
NOVELL INC	COM	670006105	542	162345	SH	DEFINED	05	162345
NOVELL INC	COM	670006105	167	49861	SH	DEFINED	08	49861
NOVELLUS SYS INC 7800	COM	670008101	884	31468	SH	DEFINED	01	23668
NOVELLUS SYS INC 2426	COM	670008101	92	3274	SH	OTHER	01	848
NOVELLUS SYS INC	COM	670008101	9681	344771	SH	DEFINED	05	344771
NOVELLUS SYS INC	COM	670008101	229	8167	SH	DEFINED	08	8167
NOVELLUS SYS INC	COM	670008101	253	9000	SH	DEFINED	17	9000
NOVEN PHARMACEUTICALS INC 1000	COM	670009109	10	1063	SH	DEFINED	01	63
NOVEN PHARMACEUTICALS INC	COM	670009109	785	85075	SH	DEFINED	05	85075
NOVEN PHARMACEUTICALS INC	COM	670009109	64	6900	SH	DEFINED	08	6900
NOVEN PHARMACEUTICALS INC	COM	670009109	114	12400	SH	DEFINED	17	12400
NOVO-NORDISK A S	ADR	670100205	58	2000	SH	DEFINED	01	2000
NOVO-NORDISK A S	ADR	670100205	419	14500	SH	OTHER	01	14500
NU SKIN ENTERPRISES INC 7280	CL A	67018T105	87	7280	SH	OTHER	01	
NU SKIN ENTERPRISES INC	CL A	67018T105	153	12800	SH	DEFINED	17	12800
NSTAR	COM	67019E107	893	20112	SH	DEFINED	01	19512

600								
NSTAR	COM	67019E107	327	7366	SH	OTHER	01	4950
2416								
NSTAR	COM	67019E107	4520	101822	SH	DEFINED	05	101822
NSTAR	COM	67019E107	115	2600	SH	DEFINED	17	2600
NTELOS INC	COM	67019U101	53	142970	SH	DEFINED	01	142970
NTELOS INC	COM	67019U101	1	2000	SH	OTHER	01	2000
NUCOR CORP	COM	670346105	2141	51846	SH	DEFINED	01	49161
2685								
NUCOR CORP	COM	670346105	2003	48492	SH	OTHER	01	20064
28428								
NUCOR CORP	COM	670346105	1516	36717	SH	DEFINED	05	36717
NUCOR CORP	COM	670346105	7	165	SH	DEFINED	08	165
NUEVO ENERGY CO	COM	670509108	190	17100	SH	DEFINED	01	10000
7100								
NUEVO ENERGY CO	COM	670509108	871	78500	SH	DEFINED	05	78500
NUVEEN INSD PREM INCOME MUN	COM	6706D8104	229	16352	SH	DEFINED	01	16352
NUVEEN INSD PREM INCOME MUN	COM	6706D8104	15	1103	SH	OTHER	01	1103
NUVEEN PREM INCOME MUN FD 4	COM	6706K4105	181	13882	SH	DEFINED	01	13882
NUVEEN PREM INCOME MUN FD 4	COM	6706K4105	717	54961	SH	OTHER	01	50183
4778								
NUVEEN MO PREM INCOME MUN FD	SH BEN INT	6706Q108	874	53150	SH	DEFINED	01	53150
NUVEEN MO PREM INCOME MUN FD	SH BEN INT	6706Q108	137	8318	SH	OTHER	01	
8318								
NUVEEN INVT QUALITY MUN FD I	COM	67062E103	260	17302	SH	DEFINED	01	17302
NUVEEN INVT QUALITY MUN FD I	COM	67062E103	84	5600	SH	OTHER	01	5600
NUVEEN MUN ADVANTAGE FD INC	COM	67062H106	330	22346	SH	DEFINED	01	20946
1400								
NUVEEN MUN ADVANTAGE FD INC	COM	67062H106	333	22534	SH	OTHER	01	14105
8429								
NUVEEN MUN INCOME FD INC	COM	67062J102	134	13400	SH	DEFINED	01	13400
NUVEEN INSD QUALITY MUN FD I	COM	67062N103	445	28003	SH	DEFINED	01	18903
9100								
NUVEEN INSD QUALITY MUN FD I	COM	67062N103	183	11535	SH	OTHER	01	9360
2175								
NUVEEN PERFORMANCE PLUS MUN	COM	67062P108	485	34046	SH	DEFINED	01	32346
1700								
NUVEEN PERFORMANCE PLUS MUN	COM	67062P108	506	35454	SH	OTHER	01	31816
3638								
NUVEEN PREM INCOME MUN FD	COM	67062T100	349	24894	SH	DEFINED	01	24894
NUVEEN PREM INCOME MUN FD	COM	67062T100	163	11635	SH	OTHER	01	11635
NUVEEN MUN MKT OPPORTUNITY F	COM	67062W103	350	25185	SH	DEFINED	01	25185
NUVEEN MUN MKT OPPORTUNITY F	COM	67062W103	124	8934	SH	OTHER	01	8934
NUVEEN PREM INCOME MUN FD 2	COM	67063W102	84	5746	SH	DEFINED	01	5746
NUVEEN PREM INCOME MUN FD 2	COM	67063W102	614	42194	SH	OTHER	01	38067
4127								
NUVEEN VA PREM INCOME MUN FD	COM	67064R102	66	3793	SH	DEFINED	01	3793
NUVEEN VA PREM INCOME MUN FD	COM	67064R102	255	14613	SH	OTHER	01	13506
1107								
NVIDIA CORP	COM	67066G104	19	1643	SH	DEFINED	01	1643
NVIDIA CORP	COM	67066G104	19	1685	SH	OTHER	01	842
843								
NVIDIA CORP	COM	67066G104	852	73980	SH	DEFINED	05	73980
NVIDIA CORP	COM	67066G104	2563	222709	SH	DEFINED	08	222709
NVIDIA CORP	COM	67066G104	1145	99500	SH	DEFINED	17	99500
NUVEEN CA DIVIDEND ADV MUN F	COM SHS	67066Y105	141	9590	SH	DEFINED	01	9590
NUVEEN CA DIVIDEND ADV MUN F	COM SHS	67066Y105	35	2400	SH	OTHER	01	2400
NUVEEN DIV ADVANTAGE MUN FD	COM	67070F100	189	13335	SH	DEFINED	01	13335
NYFIX INC	COM	670712108	491	109000	SH	DEFINED		109000
NYFIX INC	COM	670712108	14	3200	SH	DEFINED	01	3200
NYFIX INC	COM	670712108	521	115825	SH	DEFINED	05	115825
NYFIX INC	COM	670712108	14	3139	SH	DEFINED	08	3139
NYFIX INC	COM	670712108	14	3139	SH	DEFINED	17	3139
O CHARLEYS INC	COM	670823103	1438	70050	SH	DEFINED	05	70050
O CHARLEYS INC	COM	670823103	2	100	SH	DEFINED	08	100
OGE ENERGY CORP	COM	670837103	1367	77669	SH	DEFINED	01	73861
3808								
OGE ENERGY CORP	COM	670837103	2328	132293	SH	OTHER	01	40937
91356								
OGE ENERGY CORP	COM	670837103	2660	151123	SH	DEFINED	05	151123
OM GROUP INC	COM	670872100	69	10099	SH	DEFINED	01	10099
OM GROUP INC	COM	670872100	34	5000	SH	OTHER	01	5000
OM GROUP INC	COM	670872100	727	105725	SH	DEFINED	05	105725
OM GROUP INC	COM	670872100	416	60400	SH	DEFINED	08	60400
OM GROUP INC	COM	670872100	416	60400	SH	DEFINED	17	60400
NUVEEN MUN VALUE FD INC	COM	670928100	614	65786	SH	DEFINED	01	59120
6666								
NUVEEN MUN VALUE FD INC	COM	670928100	2934	314452	SH	OTHER	01	294284
20168								
NUVEEN FLA INVT QUALITY MUN	COM	670970102	411	25747	SH	DEFINED	01	25747
NUVEEN FLA INVT QUALITY MUN	COM	670970102	422	26443	SH	OTHER	01	16943
9500								
NUVEEN SELECT QUALITY MUN FD	COM	670973106	578	39625	SH	DEFINED	01	39625
NUVEEN SELECT QUALITY MUN FD	COM	670973106	204	14000	SH	OTHER	01	14000
NUVEEN QUALITY INCOME MUN FD	COM	670977107	1295	92229	SH	DEFINED	01	92229



NUVEEN QUALITY INCOME MUN FD 13500	COM	670977107	568	40475 SH	OTHER	01	26975
NUVEEN TEX QUALITY INCOME MU	COM	670983105	112	7664 SH	DEFINED	01	7664
NUVEEN TEX QUALITY INCOME MU 11341	COM	670983105	267	18291 SH	OTHER	01	6950
NUVEEN INSD MUN OPPORTUNITY	COM	670984103	810	51412 SH	DEFINED	01	51412
NUVEEN INSD MUN OPPORTUNITY 4294	COM	670984103	184	11651 SH	OTHER	01	7357
NUVEEN CALIF QUALITY INCM MU	COM	670985100	254	16000 SH	OTHER	01	16000
NUVEEN PREMIER INSD MUN INCO	COM	670987106	238	14994 SH	DEFINED	01	14994
NUVEEN PREMIER INSD MUN INCO	COM	670987106	110	6900 SH	OTHER	01	6900
NUVEEN INSD FLA PREM INCOME	COM	67101V108	235	14467 SH	DEFINED	01	14467
NUVEEN INSD FLA PREM INCOME 7883	COM	67101V108	474	29141 SH	OTHER	01	21258
OSI PHARMACEUTICALS INC	COM	671040103	8	500 SH	DEFINED	01	500
OSI PHARMACEUTICALS INC	COM	671040103	379	23100 SH	DEFINED	08	23100
OSI PHARMACEUTICALS INC	COM	671040103	164	10000 SH	CALL	DEFINED	10000
OAK TECHNOLOGY INC	COM	671802106	62	23525 SH	DEFINED	01	23200
325							
OAK TECHNOLOGY INC	COM	671802106	7	2700 SH	OTHER	01	
2700							
OAK TECHNOLOGY INC	COM	671802106	1868	704989 SH	DEFINED	05	704989
OCCIDENTAL PETE CORP DEL	COM	674599105	6767	237861 SH	DEFINED	01	199061
38800							
OCCIDENTAL PETE CORP DEL	COM	674599105	1599	56211 SH	OTHER	01	28938
27273							
OCCIDENTAL PETE CORP DEL	COM	674599105	21060	740250 SH	DEFINED	05	740250
OCCIDENTAL PETE CORP DEL	COM	674599105	228	8000 SH	CALL	DEFINED	8000
OCCIDENTAL PETE CORP DEL	COM	674599105	226	7950 SH	DEFINED	17	7950
OCCIDENTAL PETE CORP DEL	COM	674599105	5149	181000 SH	CALL	DEFINED	181000
OCEAN ENERGY INC DEL	COM	67481E106	390	19536 SH	DEFINED	01	19536
OCEAN ENERGY INC DEL	COM	67481E106	108	5395 SH	OTHER	01	
5395							
OCEAN ENERGY INC DEL	COM	67481E106	6818	341395 SH	DEFINED	05	341395
OCEAN ENERGY INC DEL	COM	67481E106	276	13800 SH	DEFINED	08	13800
OCEAN ENERGY INC DEL	COM	67481E106	206	10325 SH	DEFINED	17	10325
OCEANEERING INTL INC	COM	675232102	147	5936 SH	DEFINED	01	2636
3300							
OCEANEERING INTL INC	COM	675232102	37	1490 SH	OTHER	01	
1490							
OCEANEERING INTL INC	COM	675232102	2482	100325 SH	DEFINED	05	100325
OCEANEERING INTL INC	COM	675232102	79	3200 SH	DEFINED	17	3200
ODETICS INC DEL	CL A	676065204	27	40000 SH	OTHER	01	
40000							
OFFICE DEPOT INC	COM	676220106	1097	74315 SH	DEFINED	01	12822
61493							
OFFICE DEPOT INC	COM	676220106	1274	86309 SH	OTHER	01	51751
6651 27907							
OFFICE DEPOT INC	COM	676220106	2752	186457 SH	DEFINED	05	186457
OFFICE DEPOT INC	COM	676220106	31	2120 SH	DEFINED	08	2120
OFFICE DEPOT INC	COM	676220106	273	18500 SH	CALL	DEFINED	18500
OFFSHORE LOGISTICS INC	COM	676255102	443	20200 SH	DEFINED	01	6100
14100							
OFFSHORE LOGISTICS INC	COM	676255102	2	80 SH	OTHER	01	
80							
OFFSHORE LOGISTICS INC	COM	676255102	2399	109450 SH	DEFINED	05	109450
OHIO CAS CORP	COM	677240103	1	100 SH	DEFINED	01	
100							
OHIO CAS CORP	COM	677240103	329	25400 SH	OTHER	01	100
9500 15800							
OHIO CAS CORP	COM	677240103	1509	116533 SH	DEFINED	05	116533
OIL SVC HOLDERS TR	DEPOSTRY RCP	678002106	21350	372600 SH	DEFINED	08	372600
OLD NATL BANCORP IND	COM	680033107	10	400 SH	DEFINED	01	400
OLD NATL BANCORP IND	COM	680033107	1494	61463 SH	OTHER	01	60670
793							
OLD NATL BANCORP IND	COM	680033107	10	400 SH	DEFINED	05	400
OLD REP INTL CORP	COM	680223104	456	16276 SH	DEFINED	01	16276
OLD REP INTL CORP	COM	680223104	244	8705 SH	OTHER	01	8275
430							
OLD REP INTL CORP	COM	680223104	6514	232654 SH	DEFINED	05	232654
OLD REP INTL CORP	COM	680223104	199	7100 SH	DEFINED	17	7100
OLIN CORP	COM PAR \$1	680665205	1116	71766 SH	DEFINED	01	64446
7320							
OLIN CORP	COM PAR \$1	680665205	12220	785880 SH	OTHER	01	115298
670582							
OLIN CORP	COM PAR \$1	680665205	1712	110085 SH	DEFINED	05	110085
OMNICARE INC	SDCV 5.000%	681904AD0	334	350000 PRN	DEFINED	08	350000
OMNICARE INC	COM	681904108	80	3370 SH	DEFINED	01	3370
OMNICARE INC	COM	681904108	8	330 SH	OTHER	01	
330							
OMNICARE INC	COM	681904108	4335	181901 SH	DEFINED	05	181901
OMNICOM GROUP INC	NOTE	681919AM8	20125	20000000 PRN	DEFINED	17	20000000
OMNICOM GROUP INC	COM	681919106	3628	56159 SH	DEFINED	01	54884
1275							
OMNICOM GROUP INC	COM	681919106	2332	36106 SH	OTHER	01	23645

12461									
OMNICOM GROUP INC	COM	681919106	5699	88220	SH	DEFINED	05	88220	
OMNICOM GROUP INC	COM	681919106	166	2565	SH	DEFINED	08	2565	
OMNICOM GROUP INC	COM	681919106	6893	106700	SH	CALL	DEFINED	106700	
OMNICOM GROUP INC	COM	681919106	15995	247600	SH	PUT	DEFINED	247600	
OMNICOM GROUP INC	COM	681919106	1260	19500	SH	PUT	DEFINED	19500	
OMNOVA SOLUTIONS INC	COM	682129101	597	148125	SH	DEFINED	05	148125	
ON ASSIGNMENT INC	COM	682159108	2	176	SH	DEFINED	01	176	
ON ASSIGNMENT INC	COM	682159108	2	280	SH	OTHER	01	180	
100									
ON ASSIGNMENT INC	COM	682159108	839	98450	SH	DEFINED	05	98450	
ON ASSIGNMENT INC	COM	682159108	60	7097	SH	DEFINED	08	7097	
ON ASSIGNMENT INC	COM	682159108	60	7097	SH	DEFINED	17	7097	
ONEOK INC NEW	COM	682680103	136	7062	SH	DEFINED	01	7062	
ONEOK INC NEW	COM	682680103	36	1858	SH	OTHER	01	1048	
810									
ONEOK INC NEW	COM	682680103	2228	116049	SH	DEFINED	05	116049	
ONYX SOFTWARE CORP	COM	683402101	141	90793	SH	DEFINED		90793	
ONYX SOFTWARE CORP	COM	683402101		190	SH	DEFINED	01	190	
ONYX SOFTWARE CORP	COM	683402101	1	540	SH	OTHER	01	540	
OPENWAVE SYS INC	COM	683718100	42	21061	SH	DEFINED		21061	
OPENWAVE SYS INC	COM	683718100	411	205500	SH	DEFINED	01	200974	
4526									
OPENWAVE SYS INC	COM	683718100	157	78748	SH	OTHER	01	56936	
21812									
OPENWAVE SYS INC	COM	683718100	33	16576	SH	DEFINED	08	16576	
OPENWAVE SYS INC	COM	683718100	1	460	SH	DEFINED	13	460	
ORACLE CORP	COM	68389X105	874	80950	SH	OTHER		80950	
ORACLE CORP	COM	68389X105	33409	3093459	SH	DEFINED	01	2611318	
482141									
ORACLE CORP	COM	68389X105	16796	1555213	SH	OTHER	01	1017918	
537295									
ORACLE CORP	COM	68389X105	5076	470000	SH	CALL	DEFINED	01	470000
ORACLE CORP	COM	68389X105	810	75000	SH	PUT	DEFINED	01	75000
ORACLE CORP	COM	68389X105	37208	3445197	SH	DEFINED	05	3445197	
ORACLE CORP	COM	68389X105	14999	1388752	SH	DEFINED	08	1388752	
ORACLE CORP	COM	68389X105	2700	250000	SH	CALL	DEFINED	08	250000
ORACLE CORP	COM	68389X105	194	18000	SH	DEFINED	13	18000	
ORACLE CORP	COM	68389X105	171	15800	SH	DEFINED	17	15800	
OPPENHEIMER MULTI-SECTOR INC	SH BEN INT	683933105	45	5902	SH	DEFINED	01	5902	
OPPENHEIMER MULTI-SECTOR INC	SH BEN INT	683933105	163	21605	SH	OTHER	01	11200	
10405									
ORAPHARMA INC	COM	68554E106	403	55000	SH	DEFINED	17	55000	
O REILLY AUTOMOTIVE INC	COM	686091109	4748	187754	SH	DEFINED	01	187104	
650									
O REILLY AUTOMOTIVE INC	COM	686091109	257	10173	SH	OTHER	01	4526	
5647									
O REILLY AUTOMOTIVE INC	COM	686091109	5035	199075	SH	DEFINED	05	199075	
O REILLY AUTOMOTIVE INC	COM	686091109	18	700	SH	DEFINED	08	700	
ORTHODONTIC CTRS AMER INC	COM	68750P103	643	58935	SH	DEFINED	01	47864	
11071									
ORTHODONTIC CTRS AMER INC	COM	68750P103	146	13400	SH	OTHER	01		
13400									
ORTHODONTIC CTRS AMER INC	COM	68750P103	8915	817121	SH	DEFINED	05	817121	
ORTHODONTIC CTRS AMER INC	COM	68750P103	160	14700	SH	DEFINED	08	14700	
ORTHODONTIC CTRS AMER INC	COM	68750P103	160	14700	SH	DEFINED	17	14700	
OSHKOSH B GOSH INC	CL A	688222207	266	9500	SH	DEFINED	01	5725	
3775									
OSHKOSH B GOSH INC	CL A	688222207	102	3625	SH	OTHER	01		
3625									
OSHKOSH B GOSH INC	CL A	688222207	1648	58750	SH	DEFINED	05	58750	
OSHKOSH TRUCK CORP	COM	688239201	357	5800	SH	DEFINED	01	1700	
4100									
OSHKOSH TRUCK CORP	COM	688239201	22	350	SH	OTHER	01		
350									
OSHKOSH TRUCK CORP	COM	688239201	4371	71075	SH	DEFINED	05	71075	
OSHKOSH TRUCK CORP	COM	688239201	37	600	SH	DEFINED	17	600	
OSTEOTECH INC	COM	688582105	61	9400	SH	DEFINED	01	1400	
8000									
OSTEOTECH INC	COM	688582105		30	SH	OTHER	01		
30									
OSTEOTECH INC	COM	688582105	503	78175	SH	DEFINED	05	78175	
OTTER TAIL CORP	COM	689648103	35	1300	SH	DEFINED	01	1300	
OTTER TAIL CORP	COM	689648103	358	13314	SH	OTHER	01	7214	
6100									
OTTER TAIL CORP	COM	689648103	2	60	SH	DEFINED	05	60	
OUTBACK STEAKHOUSE INC	COM	689899102	301	8734	SH	DEFINED	01	8734	
OUTBACK STEAKHOUSE INC	COM	689899102	38	1110	SH	OTHER	01	300	
810									
OUTBACK STEAKHOUSE INC	COM	689899102	5021	145802	SH	DEFINED	05	145802	
OUTBACK STEAKHOUSE INC	COM	689899102	107	3100	SH	DEFINED	08	3100	
OUTBACK STEAKHOUSE INC	COM	689899102	154	4475	SH	DEFINED	17	4475	
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	2	100	SH	DEFINED	01	100	
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	1183	66097	SH	DEFINED	05	66097	
OVERTURE SVCS INC	COM	69039R100	105	3861	SH	DEFINED	01	3861	

OVERTURE SVCS INC 230	COM	69039R100	7	257	SH	OTHER	01	27
OVERTURE SVCS INC	COM	69039R100	3063	112165	SH	DEFINED	05	112165
OVERTURE SVCS INC	COM	69039R100	68	2500	SH	DEFINED	08	2500
OWENS & MINOR INC NEW	COM	690732102	272	16539	SH	DEFINED	01	16539
OWENS & MINOR INC NEW 5201	COM	690732102	85	5201	SH	OTHER	01	
OWENS & MINOR INC NEW	COM	690732102	2087	127075	SH	DEFINED	05	127075
OWENS ILL INC	COM NEW	690768403	1576	108125	SH	DEFINED	01	108125
OWENS ILL INC	COM NEW	690768403	15	1000	SH	DEFINED	05	1000
OWENS ILL INC	COM NEW	690768403	8	565	SH	DEFINED	08	565
OWENS ILL INC	COM NEW	690768403	144	9900	SH	DEFINED	17	9900
OWOSSO CORP	COM	691217103	9	25000	SH	DEFINED	01	25000
OXFORD HEALTH PLANS INC	COM	691471106	343	9400	SH	DEFINED	01	9400
OXFORD HEALTH PLANS INC 1190	COM	691471106	43	1190	SH	OTHER	01	
OXFORD HEALTH PLANS INC	COM	691471106	6230	170930	SH	DEFINED	05	170930
OXFORD HEALTH PLANS INC	COM	691471106	1975	54180	SH	DEFINED	08	54180
OXFORD HEALTH PLANS INC	COM	691471106	962	26400	SH	CALL	DEFINED 08	26400
OXFORD HEALTH PLANS INC	COM	691471106	4830	132500	SH	PUT	DEFINED 08	132500
OXFORD INDS INC	COM	691497309	38	1500	SH	DEFINED	01	1500
OXFORD INDS INC 1510	COM	691497309	406	15842	SH	OTHER	01	14332
OXFORD INDS INC	COM	691497309	789	30750	SH	DEFINED	05	30750
PC-TEL INC	COM	69325Q105	1	200	SH	DEFINED	01	200
PC-TEL INC 130	COM	69325Q105	1	130	SH	OTHER	01	
PC-TEL INC	COM	69325Q105	504	74375	SH	DEFINED	05	74375
PC-TEL INC	COM	69325Q105	1	117	SH	DEFINED	08	117
PDF SOLUTIONS INC	COM	693282105	41	5906	SH	DEFINED		5906
PDF SOLUTIONS INC	COM	693282105	218	31451	SH	DEFINED	08	31451
PG&E CORP	COM	69331C108	6744	485200	SH	OTHER		485200
PG&E CORP	COM	69331C108	1308	94102	SH	DEFINED	01	94102
PG&E CORP 9128	COM	69331C108	259	18639	SH	OTHER	01	9511
PG&E CORP	COM	69331C108	2618	188327	SH	DEFINED	05	188327
PG&E CORP	COM	69331C108	536	38543	SH	DEFINED	08	38543
P F CHANGS CHINA BISTRO INC 5800	COM	69333Y108	292	8055	SH	DEFINED	01	2255
P F CHANGS CHINA BISTRO INC 90	COM	69333Y108	3	90	SH	OTHER	01	
P F CHANGS CHINA BISTRO INC	COM	69333Y108	3710	102200	SH	DEFINED	05	102200
P F CHANGS CHINA BISTRO INC	COM	69333Y108	908	25000	SH	CALL	DEFINED 08	25000
P F CHANGS CHINA BISTRO INC	COM	69333Y108	908	25000	SH	PUT	DEFINED 08	25000
PMA CAP CORP	CL A	693419202	930	64900	SH	DEFINED	08	64900
PMC CAP INC 11300	COM	693430100	48	11300	SH	OTHER	01	
PMC-SIERRA INC	COM	69344F106	209	37593	SH	DEFINED		37593
PMC-SIERRA INC 400	COM	69344F106	39	7014	SH	DEFINED	01	6614
PMC-SIERRA INC 300	COM	69344F106	11	2049	SH	OTHER	01	1749
PMC-SIERRA INC	COM	69344F106	423	76095	SH	DEFINED	05	76095
PMC-SIERRA INC	COM	69344F106	834	150072	SH	DEFINED	08	150072
PMC-SIERRA INC	COM	69344F106	695	124980	SH	DEFINED	17	124980
PMI GROUP INC	DBCV	2.500% 69344MAE1	3	3000	PRN	DEFINED	01	3000
PMI GROUP INC	DBCV	2.500% 69344MAE1	296	277000	PRN	DEFINED	08	277000
PMI GROUP INC	COM	69344M101	526	17514	SH	DEFINED	01	17514
PMI GROUP INC 675	COM	69344M101	20	675	SH	OTHER	01	
PMI GROUP INC	COM	69344M101	8517	283535	SH	DEFINED	05	283535
PMI GROUP INC	COM	69344M101	195	6475	SH	DEFINED	17	6475
PNC FINL SVCS GROUP INC 1230	COM	693475105	15984	381481	SH	DEFINED	01	380251
PNC FINL SVCS GROUP INC 42015	COM	693475105	3657	87270	SH	OTHER	01	45255
PNC FINL SVCS GROUP INC	COM	693475105	5611	133920	SH	DEFINED	05	133920
PNC FINL SVCS GROUP INC	COM	693475105	142	3395	SH	DEFINED	08	3395
PNC FINL SVCS GROUP INC	COM	693475105	838	20000	SH	PUT	DEFINED 08	20000
PNC FINL SVCS GROUP INC	COM	693475105	17	400	SH	DEFINED	17	400
POSCO	SPONSORED AD	693483109	2520	101894	SH	DEFINED		101894
POSCO	SPONSORED AD	693483109	754	30500	SH	OTHER		30500
POSCO 400	SPONSORED AD	693483109	22	870	SH	OTHER	01	470
POSCO 6732	SPONSORED AD	693483109	3521	142378	SH	DEFINED	11	135646
PNM RES INC	COM	69349H107	73	3050	SH	DEFINED	01	3050
PNM RES INC 3212	COM	69349H107	392	16462	SH	OTHER	01	13250
PNM RES INC	COM	69349H107	1789	75107	SH	DEFINED	05	75107
PPG INDS INC 11100	COM	693506107	8833	176135	SH	DEFINED	01	165035
PPG INDS INC 28705	COM	693506107	4324	86221	SH	OTHER	01	57516
PPG INDS INC	COM	693506107	16019	319422	SH	DEFINED	05	319422

PPG INDS INC	COM	693506107	80	1597 SH	DEFINED 08	1597
PPL CORP	COM	69351T106	4994	144000 SH	OTHER	144000
PPL CORP	COM	69351T106	667	19243 SH	DEFINED 01	15218
4025						
PPL CORP	COM	69351T106	930	26825 SH	OTHER 01	14618
12207						
PPL CORP	COM	69351T106	2657	76610 SH	DEFINED 05	76610
PPL CORP	COM	69351T106	40	1147 SH	DEFINED 08	1147
PRG-SCHULTZ INTERNATIONAL IN	COM	69357C107	553	62100 SH	DEFINED 01	13800
48300						
PRG-SCHULTZ INTERNATIONAL IN	COM	69357C107	1	135 SH	OTHER 01	
135						
PRG-SCHULTZ INTERNATIONAL IN	COM	69357C107	2830	318000 SH	DEFINED 05	318000
PSS WORLD MED INC	COM	69366A100	4	600 SH	DEFINED 01	600
PSS WORLD MED INC	COM	69366A100	189	27665 SH	DEFINED 08	27665
PACCAR INC	COM	693718108	279373	6056217 SH	DEFINED 01	5829203
227014						
PACCAR INC	COM	693718108	8514	184571 SH	OTHER 01	180421
4150						
PACCAR INC	COM	693718108	2505	54307 SH	DEFINED 05	54307
PACIFIC CAP BANCORP NEW	COM	69404P101	586	23036 SH	DEFINED 01	23036
PACIFIC CAP BANCORP NEW	COM	69404P101	492	19316 SH	OTHER 01	18666
650						
PACIFIC SUNWEAR CALIF INC	COM	694873100	208	11770 SH	DEFINED 01	3970
7800						
PACIFIC SUNWEAR CALIF INC	COM	694873100	3	180 SH	OTHER 01	
180						
PACIFIC SUNWEAR CALIF INC	COM	694873100	3466	195938 SH	DEFINED 05	195938
PACIFIC SUNWEAR CALIF INC	COM	694873100		12 SH	DEFINED 08	12
PACIFICARE HEALTH SYS DEL	COM	695112102	11	406 SH	DEFINED 01	406
PACIFICARE HEALTH SYS DEL	COM	695112102	3	120 SH	OTHER 01	
120						
PACIFICARE HEALTH SYS DEL	COM	695112102	1931	68720 SH	DEFINED 05	68720
PACKAGING CORP AMER	COM	695156109	36	2000 SH	DEFINED 01	2000
PACKAGING CORP AMER	COM	695156109	7	380 SH	OTHER 01	
380						
PACKAGING CORP AMER	COM	695156109	3658	200554 SH	DEFINED 05	200554
PACTIV CORP	COM	695257105	439	20103 SH	DEFINED 01	20103
PACTIV CORP	COM	695257105	291	13311 SH	OTHER 01	2159
11152						
PACTIV CORP	COM	695257105	1633	74715 SH	DEFINED 05	74715
PACTIV CORP	COM	695257105	16	747 SH	DEFINED 08	747
PACTIV CORP	COM	695257105	124	5675 SH	DEFINED 17	5675
PALL CORP	COM	696429307	362	21706 SH	DEFINED 01	21706
PALL CORP	COM	696429307	468	28030 SH	OTHER 01	5839
22191						
PALL CORP	COM	696429307	956	57340 SH	DEFINED 05	57340
PALL CORP	COM	696429307	9	528 SH	DEFINED 08	528
PALM INC	COM NEW	696642206	848	54004 SH	DEFINED 08	54004
PALM INC	COM NEW	696642206	52	3300 SH	DEFINED 17	3300
PANAMSAT CORP NEW	COM	697933109	2	160 SH	OTHER 01	160
PANAMSAT CORP NEW	COM	697933109	4948	338000 SH	CALL DEFINED 08	338000
PANERA BREAD CO	CL A	69840W108	266	7650 SH	DEFINED 01	2050
5400 200						
PANERA BREAD CO	CL A	69840W108	21	600 SH	OTHER 01	
600						
PANERA BREAD CO	CL A	69840W108	4124	118475 SH	DEFINED 05	118475
PANERA BREAD CO	CL A	69840W108	111	3175 SH	DEFINED 08	3175
PANERA BREAD CO	CL A	69840W108	371	10662 SH	DEFINED 11	10662
PAPA JOHNS INTL INC	COM	698813102	70	2502 SH	DEFINED 01	2502
PAPA JOHNS INTL INC	COM	698813102	1000	35859 SH	DEFINED 05	35859
PAPA JOHNS INTL INC	COM	698813102	88	3150 SH	DEFINED 08	3150
PARADIGM GENETICS INC	COM	69900R106	6	19898 SH	DEFINED	19898
PARADIGM GENETICS INC	COM	69900R106	2	8047 SH	DEFINED 01	8047
PARALLEL PETE CORP DEL	COM	699157103	55	20000 SH	DEFINED 01	20000
PARAMETRIC TECHNOLOGY CORP	COM	699173100	39	15402 SH	DEFINED 01	13374
2028						
PARAMETRIC TECHNOLOGY CORP	COM	699173100	2	800 SH	OTHER 01	28
772						
PARAMETRIC TECHNOLOGY CORP	COM	699173100	293	116280 SH	DEFINED 05	116280
PARAMETRIC TECHNOLOGY CORP	COM	699173100	169	67214 SH	DEFINED 08	67214
PAREXEL INTL CORP	COM	699462107	3	300 SH	DEFINED 01	300
PAREXEL INTL CORP	COM	699462107	1032	93875 SH	DEFINED 05	93875
PARK ELECTROCHEMICAL CORP	COM	700416209	288	15000 SH	DEFINED 01	1192
13808						
PARK ELECTROCHEMICAL CORP	COM	700416209	4	222 SH	OTHER 01	
222						
PARK ELECTROCHEMICAL CORP	COM	700416209	1727	89925 SH	DEFINED 05	89925
PARK PL ENTMT CORP	COM	700690100	574	68332 SH	DEFINED 01	66632
1700						
PARK PL ENTMT CORP	COM	700690100	52	6208 SH	OTHER 01	3305
2903						
PARK PL ENTMT CORP	COM	700690100	9491	1129936 SH	DEFINED 05	1129936
PARKER HANNIFIN CORP	COM	701094104	3067	66479 SH	DEFINED 01	65904
575						

PARKER HANNIFIN CORP 5423	COM	701094104	782	16953	SH	OTHER	01	11530	
PARKER HANNIFIN CORP	COM	701094104	2560	55505	SH	DEFINED	05	55505	
PARKER HANNIFIN CORP	COM	701094104	24	528	SH	DEFINED	08	528	
PARKWAY PPTYS INC	COM	70159Q104	281	8000	SH	DEFINED	01	8000	
PATHMARK STORES INC NEW	COM	70322A101	385	75895	SH	DEFINED	01	75895	
PATHMARK STORES INC NEW	COM	70322A101	56	11000	SH	DEFINED	17	11000	
PATINA OIL & GAS CORP 12500	COM	703224105	590	18631	SH	DEFINED	01	6131	
PATINA OIL & GAS CORP 100	COM	703224105	3	100	SH	OTHER	01		
PATINA OIL & GAS CORP	COM	703224105	3936	124375	SH	DEFINED	05	124375	
PATTERSON DENTAL CO 1800	COM	703412106	2664	60899	SH	DEFINED	01	59099	
PATTERSON DENTAL CO 240	COM	703412106	10	240	SH	OTHER	01		
PATTERSON DENTAL CO	COM	703412106	5741	131257	SH	DEFINED	05	131257	
PATTERSON DENTAL CO	COM	703412106	122	2800	SH	DEFINED	08	2800	
PATTERSON DENTAL CO	COM	703412106	1422	32500	SH	CALL	DEFINED	08	32500
PATTERSON DENTAL CO	COM	703412106		9	SH	DEFINED	17	9	
PATTERSON UTI ENERGY INC 570	COM	703481101	964	31938	SH	DEFINED	01	31368	
PATTERSON UTI ENERGY INC 550	COM	703481101	17	550	SH	OTHER	01		
PATTERSON UTI ENERGY INC	COM	703481101	12131	402074	SH	DEFINED	05	402074	
PATTERSON UTI ENERGY INC	COM	703481101	2347	77776	SH	DEFINED	08	77776	
PAXAR CORP 21888	COM	704227107	376	25500	SH	DEFINED	01	3612	
PAXAR CORP 972	COM	704227107	14	972	SH	OTHER	01		
PAXAR CORP	COM	704227107	2732	185250	SH	DEFINED	05	185250	
PAYCHEX INC 1450	COM	704326107	2646	94835	SH	DEFINED	01	93385	
PAYCHEX INC 10526	COM	704326107	1024	36703	SH	OTHER	01	26177	
PAYCHEX INC	COM	704326107	4908	175925	SH	DEFINED	05	175925	
PAYLESS SHOESOURCE INC 1950	COM	704379106	615	11939	SH	DEFINED	01	9989	
PAYLESS SHOESOURCE INC 16748	COM	704379106	1440	27980	SH	OTHER	01	11232	
PAYLESS SHOESOURCE INC	COM	704379106	2239	43492	SH	DEFINED	05	43492	
PAYLESS SHOESOURCE INC	COM	704379106	340	6600	SH	DEFINED	08	6600	
PEABODY ENERGY CORP	COM	704549104	23	800	SH	DEFINED	01	800	
PEABODY ENERGY CORP	COM	704549104	2939	100540	SH	DEFINED	05	100540	
PEAPACK-GLADSTONE FINL CORP 38546	COM	704699107	1320	38546	SH	OTHER	01		
PEDIATRIX MED GROUP 2833	COM	705324101	643	16049	SH	DEFINED	01	13216	
PEDIATRIX MED GROUP 7275	COM	705324101	291	7275	SH	OTHER	01		
PEDIATRIX MED GROUP	COM	705324101	4202	104900	SH	DEFINED	05	104900	
PEDIATRIX MED GROUP	COM	705324101	48	1200	SH	DEFINED	17	1200	
PEGASUS SOLUTIONS INC 8300	COM	705906105	313	31234	SH	DEFINED	01	22934	
PEGASUS SOLUTIONS INC	COM	705906105	7335	731283	SH	DEFINED	05	731283	
PEGASUS SOLUTIONS INC	COM	705906105	11	1100	SH	DEFINED	17	1100	
PENFORD CORP 900	COM	707051108	13	900	SH	DEFINED	01		
PENFORD CORP 500 7329	COM	707051108	119	8429	SH	OTHER	01	600	
PENFORD CORP	COM	707051108	416	29525	SH	DEFINED	05	29525	
PENN ENGR & MFG CORP 121487	CL A	707389102	1361	121487	SH	OTHER	01		
PENN ENGR & MFG CORP 538738	COM NON VTG	707389300	5738	538738	SH	OTHER	01		
PENN VA RESOURCES PARTNERS L	COM	707884102	206	10000	SH	OTHER	01	10000	
PENNEY J C INC 41538	COM	708160106	3009	130785	SH	DEFINED	01	89247	
PENNEY J C INC 63569	COM	708160106	2627	114185	SH	OTHER	01	50616	
PENNEY J C INC	COM	708160106	3905	169700	SH	DEFINED	05	169700	
PENNEY J C INC	COM	708160106	575	25007	SH	DEFINED	08	25007	
PENNEY J C INC	COM	708160106	460	20000	SH	CALL	DEFINED	08	20000
PENNEY J C INC	COM	708160106	127	5525	SH	DEFINED	17	5525	
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	304	11700	SH	DEFINED	01	11700	
PENTAIR INC	COM	709631105	323	9357	SH	DEFINED	01	9357	
PENTAIR INC	COM	709631105	93	2678	SH	OTHER	01	2678	
PENTAIR INC	COM	709631105	11374	329214	SH	DEFINED	05	329214	
PENTAIR INC	COM	709631105	201	5825	SH	DEFINED	17	5825	
PENTON MEDIA INC	COM	709668107	9	13700	SH	DEFINED	01	13700	
PEOPLES ENERGY CORP	COM	711030106	522	13518	SH	DEFINED	01	13518	
PEOPLES ENERGY CORP 2607	COM	711030106	759	19630	SH	OTHER	01	17023	
PEOPLES ENERGY CORP	COM	711030106	633	16375	SH	DEFINED	05	16375	
PEOPLES ENERGY CORP	COM	711030106	4	100	SH	DEFINED	08	100	

PEOPLESOFT INC 500	COM		712713106	49	2663 SH	DEFINED 01		2163
PEOPLESOFT INC 1926	COM		712713106	38	2062 SH	OTHER 01		136
PEOPLESOFT INC	COM		712713106	2581	141045 SH	DEFINED 05		141045
PEOPLESOFT INC	COM		712713106	639	34909 SH	DEFINED 08		34909
PEOPLESOFT INC	COM		712713106	145	7900 SH	DEFINED 17		7900
PEP BOYS MANNY MOE & JACK 9466	COM		713278109	212	18306 SH	DEFINED 01		8840
PEP BOYS MANNY MOE & JACK 519	COM		713278109	6	519 SH	OTHER 01		
PEP BOYS MANNY MOE & JACK	COM		713278109	2410	207800 SH	DEFINED 05		207800
PEP BOYS MANNY MOE & JACK	COM		713278109	354	30500 SH	DEFINED 08		30500
PEP BOYS MANNY MOE & JACK	COM		713278109	15	1327 SH	DEFINED 13		1327
PEPCO HOLDINGS INC	COM		713291102	19	973 SH	DEFINED 01		973
PEPCO HOLDINGS INC	COM		713291102	6121	315678 SH	DEFINED 05		315678
PEPCO HOLDINGS INC	COM		713291102	1	54 SH	DEFINED 08		54
PEPSI BOTTLING GROUP INC 1090	COM		713409100	433	16839 SH	DEFINED 01		15749
PEPSI BOTTLING GROUP INC 300	COM		713409100	8	300 SH	OTHER 01		
PEPSI BOTTLING GROUP INC	COM		713409100	10889	423698 SH	DEFINED 05		423698
PEPSI BOTTLING GROUP INC	COM		713409100	35	1371 SH	DEFINED 08		1371
PEPSI BOTTLING GROUP INC	COM		713409100	154	6000 SH	DEFINED 17		6000
PEPSIAMERICAS INC	COM		71343P200	256	19035 SH	DEFINED 01		19035
PEPSIAMERICAS INC 3012	COM		71343P200	232	17297 SH	OTHER 01		14285
PEPSIAMERICAS INC	COM		71343P200	3878	288738 SH	DEFINED 05		288738
PEPSICO INC	COM		713448108	2534	60030 SH	OTHER		60030
PEPSICO INC 343796	COM		713448108	833308	19737278 SH	DEFINED 01		19393482
PEPSICO INC 2249051	COM		713448108	178611	4230481 SH	OTHER 01		1981430
PEPSICO INC 950000	COM		713448108	62226	1473849 SH	DEFINED 05		523849
PEPSICO INC	COM		713448108	40109	950000 SH	OTHER 05		950000
PEPSICO INC	COM		713448108	1939	45930 SH	DEFINED 08		45930
PEPSICO INC	COM		713448108	2111	50000 SH	CALL DEFINED 08		50000
PEPSICO INC	COM		713448108	2533	60000 SH	PUT DEFINED 08		60000
PEPSICO INC 405195	COM		713448108	121975	2889034 SH	DEFINED 11		2483839
PEPSICO INC	COM		713448108	1226	29035 SH	DEFINED 13		29035
PER-SE TECHNOLOGIES INC	COM NEW		713569309	1495	166717 SH	DEFINED 01		166717
PEREGRINE PHARMACEUTICALS IN	COM		713661106	12	15400 SH	DEFINED 01		15400
PEREGRINE PHARMACEUTICALS IN	COM		713661106		600 SH	DEFINED 08		600
PERFORMANCE FOOD GROUP CO	NOTE	5.500%	713755AA4	311	244000 PRN	DEFINED 01		244000
PERFORMANCE FOOD GROUP CO 11500	COM		713755106	521	15350 SH	DEFINED 01		3850
PERFORMANCE FOOD GROUP CO	COM		713755106	6366	187475 SH	DEFINED 05		187475
PERFORMANCE FOOD GROUP CO	COM		713755106	3	80 SH	DEFINED 08		80
PERICOM SEMICONDUCTOR CORP 20430	COM		713831105	184	22100 SH	DEFINED 01		1670
PERICOM SEMICONDUCTOR CORP 104	COM		713831105	1	104 SH	OTHER 01		
PERICOM SEMICONDUCTOR CORP	COM		713831105	1094	131700 SH	DEFINED 05		131700
PERICOM SEMICONDUCTOR CORP	COM		713831105	30	3640 SH	DEFINED 08		3640
PERICOM SEMICONDUCTOR CORP	COM		713831105	30	3640 SH	DEFINED 17		3640
PERKINELMER INC 14800	COM		714046109	417	50582 SH	DEFINED 01		35782
PERKINELMER INC 14876	COM		714046109	138	16776 SH	OTHER 01		1900
PERKINELMER INC	COM		714046109	709	85950 SH	DEFINED 05		85950
PERKINELMER INC	COM		714046109	259	31400 SH	DEFINED 08		31400
PERKINELMER INC	COM		714046109	219	26600 SH	DEFINED 17		26600
PERRIGO CO	COM		714290103	100	8250 SH	DEFINED 01		8250
PERRIGO CO 230	COM		714290103	3	230 SH	OTHER 01		
PERRIGO CO	COM		714290103	1618	133187 SH	DEFINED 05		133187
PETROLEO BRASILEIRO SA PETRO	SPONSORED AD		71654V101	1707	127400 SH	OTHER		127400
PETROLEO BRASILEIRO SA PETRO 535	SPONSORED AD		71654V101	7	535 SH	DEFINED 01		
PETROLEO BRASILEIRO SA PETRO 1680	SPONSORED AD		71654V101	37	2780 SH	OTHER 01		795
PETROLEO BRASILEIRO SA PETRO 305	SPONSORED AD		71654V408	3225	215875 SH	OTHER		215875
PETROLEO BRASILEIRO SA PETRO	SPONSORED AD		71654V408	1	80 SH	DEFINED 01		80
PETROLEUM & RES CORP 1604	COM		716549100	98	5128 SH	DEFINED 01		3524
PETROLEUM & RES CORP 6123	COM		716549100	167	8713 SH	OTHER 01		2590
PETSMART INC	COM		716768106	910	53115 SH	DEFINED 01		53115
PETSMART INC 2581	COM		716768106	44	2581 SH	OTHER 01		
PETSMART INC	COM		716768106	4547	265450 SH	DEFINED 05		265450
PETSMART INC	COM		716768106	5579	325690 SH	DEFINED 08		325690
PETSMART INC	COM		716768106	194	11350 SH	DEFINED 17		11350

PFIZER INC	COM	717081103	2684	87800	SH	OTHER		87800
PFIZER INC 1068543	COM	717081103	470828	15401645	SH	DEFINED	01	14333102
PFIZER INC 3605514	COM	717081103	268298	8776519	SH	OTHER	01	5171005
PFIZER INC	COM	717081103	2904	95000	SH	CALL	DEFINED 01	95000
PFIZER INC	COM	717081103	16661	545000	SH	PUT	DEFINED 01	545000
PFIZER INC 2880750	COM	717081103	118306	3870006	SH		DEFINED 05	989256
PFIZER INC	COM	717081103	88065	2880750	SH	OTHER	05	2880750
PFIZER INC	COM	717081103	27987	915492	SH		DEFINED 08	915492
PFIZER INC	COM	717081103	10782	352700	SH	CALL	DEFINED 08	352700
PFIZER INC	COM	717081103	5533	181000	SH	PUT	DEFINED 08	181000
PFIZER INC 725	COM	717081103	467	15292	SH		DEFINED 13	14567
PFIZER INC 400	COM	717081103	12	400	SH	OTHER	13	
PFIZER INC	COM	717081103	576	18842	SH		DEFINED 17	18842
PHARMACEUTICAL HLDRS TR	DEPOSITRY RC	71712A206	37	500	SH		DEFINED 01	500
PHARMACEUTICAL HLDRS TR	DEPOSITRY RC	71712A206	148	2000	SH	OTHER	01	2000
PHARMACEUTICAL HLDRS TR	DEPOSITRY RC	71712A206	3705	50000	SH	CALL	DEFINED 08	50000
PHARMACEUTICAL HLDRS TR	DEPOSITRY RC	71712A206	6299	85000	SH	PUT	DEFINED 08	85000
PHARMACEUTICAL PROD DEV INC 4500	COM	717124101	218	7446	SH		DEFINED 01	2946
PHARMACEUTICAL PROD DEV INC 180	COM	717124101	5	180	SH	OTHER	01	
PHARMACEUTICAL PROD DEV INC	COM	717124101	6297	215150	SH		DEFINED 05	215150
PHARMACEUTICAL PROD DEV INC	COM	717124101	307	10500	SH		DEFINED 08	10500
PHARMACEUTICAL PROD DEV INC	COM	717124101	23	800	SH		DEFINED 17	800
PHARMACEUTICAL RES INC	COM	717125108	15	488	SH		DEFINED 01	488
PHARMACEUTICAL RES INC	COM	717125108	274	9200	SH		DEFINED 17	9200
PHARMACIA CORP	COM	71713U102	3335	79773	SH	OTHER		79773
PHARMACIA CORP 126288	COM	71713U102	263048	6293009	SH		DEFINED 01	6166721
PHARMACIA CORP 1098105	COM	71713U102	69299	1657872	SH	OTHER	01	559767
PHARMACIA CORP	COM	71713U102	52063	1245518	SH		DEFINED 05	1245518
PHARMACIA CORP	COM	71713U102	3755	89837	SH		DEFINED 08	89837
PHARMACIA CORP	COM	71713U102	2090	50000	SH	CALL	DEFINED 08	50000
PHARMACIA CORP 400	COM	71713U102	632	15115	SH		DEFINED 13	14715
PHARMACIA CORP	COM	71713U102	60947	1458059	SH		DEFINED 17	1458059
PHARMACIA CORP 2000000	COM	71713U102	83600	2000000	SH	OTHER	17	
PHARMACIA CORP	COM	71713U102	8481	202900	SH	CALL	DEFINED 17	202900
PHELPS DODGE CORP 11100	COM	717265102	1283	40537	SH		DEFINED 01	29437
PHELPS DODGE CORP 6037	COM	717265102	388	12248	SH	OTHER	01	6211
PHELPS DODGE CORP	COM	717265102	14263	450639	SH		DEFINED 05	450639
PHELPS DODGE CORP	COM	717265102	16	500	SH		DEFINED 08	500
PHELPS DODGE CORP	PF D A CV 6.7	717265508	683	8000	SH		DEFINED 08	8000
PHILADELPHIA CONS HLDG CORP 2250	COM	717528103	306	8640	SH		DEFINED 01	6390
PHILADELPHIA CONS HLDG CORP 4150	COM	717528103	147	4150	SH	OTHER	01	
PHILADELPHIA CONS HLDG CORP	COM	717528103	3271	92400	SH		DEFINED 05	92400
PHILADELPHIA SUBN CORP 5307	COM PAR \$0.5	718009608	245	11890	SH		DEFINED 01	6583
PHILADELPHIA SUBN CORP 2243	COM PAR \$0.5	718009608	46	2243	SH	OTHER	01	
PHILADELPHIA SUBN CORP	COM PAR \$0.5	718009608	5565	270168	SH		DEFINED 05	270168
PHILADELPHIA SUBN CORP	COM PAR \$0.5	718009608	2760	134000	SH		DEFINED 11	134000
PHILIP MORRIS COS INC	COM	718154107	13534	333925	SH	OTHER		333925
PHILIP MORRIS COS INC 149108	COM	718154107	156362	3857938	SH		DEFINED 01	3708830
PHILIP MORRIS COS INC 1497423	COM	718154107	114697	2829931	SH	OTHER	01	1332508
PHILIP MORRIS COS INC	COM	718154107	62982	1553957	SH		DEFINED 05	1553957
PHILIP MORRIS COS INC	COM	718154107	5719	141113	SH		DEFINED 08	141113
PHILIP MORRIS COS INC	COM	718154107	9322	230000	SH	CALL	DEFINED 08	230000
PHILIP MORRIS COS INC	COM	718154107	8	200	SH	OTHER	13	200
PHILLIPS VAN HEUSEN CORP 11000	COM	718592108	158	13700	SH		DEFINED 01	2700
PHILLIPS VAN HEUSEN CORP 140	COM	718592108	2	140	SH	OTHER	01	
PHILLIPS VAN HEUSEN CORP	COM	718592108	1412	122175	SH		DEFINED 05	122175
PHOENIX COS INC NEW	COM	71902E109	2366	311300	SH	OTHER		311300
PHOENIX COS INC NEW 349	COM	71902E109	370	48694	SH		DEFINED 01	48345
PHOENIX COS INC NEW 4423	COM	71902E109	57	7532	SH	OTHER	01	3109
PHOENIX COS INC NEW	COM	71902E109	2350	309256	SH		DEFINED 05	309256
PHOENIX COS INC NEW	COM	71902E109	125	16417	SH		DEFINED 08	16417
PHOENIX COS INC NEW	COM	71902E109	18	2325	SH		DEFINED 13	2325

PHOENIX COS INC NEW	COM	71902E109	3	400 SH	DEFINED 17	400
PHOENIX TECHNOLOGY LTD	COM	719153108	12	2004 SH	DEFINED 01	2004
PHOENIX TECHNOLOGY LTD	COM	719153108	537	93000 SH	DEFINED 05	93000
PHOENIX TECHNOLOGY LTD	COM	719153108	20	3461 SH	DEFINED 08	3461
PHOENIX TECHNOLOGY LTD	COM	719153108	20	3461 SH	DEFINED 17	3461
PHOTON DYNAMICS INC	COM	719364101	28	1223 SH	DEFINED 01	1223
PHOTON DYNAMICS INC	COM	719364101	82	3600 SH	OTHER 01	2400
1200						
PHOTON DYNAMICS INC	COM	719364101	1471	64525 SH	DEFINED 05	64525
PHOTON DYNAMICS INC	COM	719364101	567	24847 SH	DEFINED 08	24847
PHOTON DYNAMICS INC	COM	719364101	724	31747 SH	DEFINED 17	31747
PHOTRONICS INC	COM	719405102	170	12436 SH	DEFINED 01	6036
6400						
PHOTRONICS INC	COM	719405102		7 SH	OTHER 01	
7						
PHOTRONICS INC	COM	719405102	1788	130475 SH	DEFINED 05	130475
PHOTRONICS INC	COM	719405102	577	42147 SH	DEFINED 08	42147
PHOTRONICS INC	COM	719405102	286	20847 SH	DEFINED 17	20847
PIEDMONT NAT GAS INC	COM	720186105	1275	36057 SH	DEFINED 01	36057
PIEDMONT NAT GAS INC	COM	720186105	1637	46304 SH	OTHER 01	32781
13523						
PIEDMONT NAT GAS INC	COM	720186105	4752	134413 SH	DEFINED 05	134413
PIER 1 IMPORTS INC	COM	720279108	64	3406 SH	DEFINED 01	3406
PIER 1 IMPORTS INC	COM	720279108	21	1130 SH	OTHER 01	500
630						
PIER 1 IMPORTS INC	COM	720279108	3374	178250 SH	DEFINED 05	178250
PIER 1 IMPORTS INC	COM	720279108	85	4499 SH	DEFINED 08	4499
PINNACLE ENTMT INC	COM	723456109	62	8900 SH	DEFINED 01	1600
7300						
PINNACLE ENTMT INC	COM	723456109	742	107075 SH	DEFINED 05	107075
PINNACLE SYS INC	COM	723481107	541	39725 SH	DEFINED 01	7425
32300						
PINNACLE SYS INC	COM	723481107	3	220 SH	OTHER 01	
220						
PINNACLE SYS INC	COM	723481107	3782	277900 SH	DEFINED 05	277900
PINNACLE SYS INC	COM	723481107	11	802 SH	DEFINED 08	802
PINNACLE SYS INC	COM	723481107	29	2100 SH	DEFINED 17	2100
PINNACLE WEST CAP CORP	COM	723484101	161	4719 SH	DEFINED 01	4619
100						
PINNACLE WEST CAP CORP	COM	723484101	177	5178 SH	OTHER 01	2300
2878						
PINNACLE WEST CAP CORP	COM	723484101	1437	42150 SH	DEFINED 05	42150
PIONEER NAT RES CO	COM	723787107	232	9173 SH	DEFINED 01	9173
PIONEER NAT RES CO	COM	723787107	204	8098 SH	OTHER 01	700
7398						
PIONEER NAT RES CO	COM	723787107	5698	225658 SH	DEFINED 05	225658
PIONEER NAT RES CO	COM	723787107	98	3900 SH	DEFINED 17	3900
PIONEER STD ELECTRS INC	COM	723877106	155	16937 SH	DEFINED 01	5037
11900						
PIONEER STD ELECTRS INC	COM	723877106	1279	139350 SH	DEFINED 05	139350
PITNEY BOWES INC	COM	724479100	6970	213414 SH	DEFINED 01	154374
59040						
PITNEY BOWES INC	COM	724479100	6720	205757 SH	OTHER 01	172315
33442						
PITNEY BOWES INC	COM	724479100	3645	111605 SH	DEFINED 05	111605
PITNEY BOWES INC	COM	724479100	42	1300 SH	DEFINED 08	1300
PITNEY BOWES INC	COM	724479100	105	3200 SH	DEFINED 13	3200
PITTSTON CO	COM BRINKS G	725701106	15	800 SH	DEFINED 01	800
PITTSTON CO	COM BRINKS G	725701106		18 SH	OTHER 01	
18						
PITTSTON CO	COM BRINKS G	725701106	1932	104571 SH	DEFINED 05	104571
PITTSTON CO	COM BRINKS G	725701106	95	5150 SH	DEFINED 17	5150
PLACER DOME INC	COM	725906101	13	1121 SH	DEFINED 01	121
1000						
PLACER DOME INC	COM	725906101	193	16755 SH	OTHER 01	3769
12986						
PLACER DOME INC	COM	725906101	1	130 SH	DEFINED 05	130
PLAINS ALL AMERN PIPELINE L	UNIT LTD PAR	726503105	364	14900 SH	DEFINED 01	14900
PLAINS ALL AMERN PIPELINE L	UNIT LTD PAR	726503105	228	9345 SH	OTHER 01	4045
5300						
PLAINS ALL AMERN PIPELINE L	UNIT LTD PAR	726503105	135	5550 SH	DEFINED 08	5550
PLAINS EXPL & PRODTN CO L P	COM	726505100	247	25298 SH	DEFINED 05	25298
PLAINS RES INC	COM PAR \$0.1	726540503	249	21032 SH	DEFINED 01	6699
14333						
PLAINS RES INC	COM PAR \$0.1	726540503	1358	114623 SH	DEFINED 05	114623
PLANAR SYS INC	COM	726900103	111	5400 SH	DEFINED 01	1200
4200						
PLANAR SYS INC	COM	726900103	1	50 SH	OTHER 01	
50						
PLANAR SYS INC	COM	726900103	1161	56275 SH	DEFINED 05	56275
PLANTRONICS INC NEW	COM	727493108	82	5450 SH	DEFINED 01	5450
PLANTRONICS INC NEW	COM	727493108	32	2100 SH	OTHER 01	
2100						
PLANTRONICS INC NEW	COM	727493108	1307	86386 SH	DEFINED 05	86386
PLANTRONICS INC NEW	COM	727493108	142	9400 SH	DEFINED 08	9400



PLANTRONICS INC NEW	COM	727493108	112	7400 SH	DEFINED 17	7400
PLAYTEX PRODS INC	COM	72813P100	27	2750 SH	DEFINED 01	2750
PLAYTEX PRODS INC	COM	72813P100	243	24600 SH	DEFINED 17	24600
PLEXUS CORP	COM	729132100	186	21163 SH	DEFINED 01	20259
504 400						
PLEXUS CORP	COM	729132100	4	400 SH	OTHER 01	
400						
PLEXUS CORP	COM	729132100	3136	357175 SH	DEFINED 05	357175
PLEXUS CORP	COM	729132100	136	15502 SH	DEFINED 08	15502
PLEXUS CORP	COM	729132100	136	15502 SH	DEFINED 17	15502
PLUM CREEK TIMBER CO INC	COM	729251108	2578	109236 SH	DEFINED 01	88044
21192						
PLUM CREEK TIMBER CO INC	COM	729251108	2825	119693 SH	OTHER 01	87306
32387						
PLUM CREEK TIMBER CO INC	COM	729251108	2061	87320 SH	DEFINED 05	87320
PLUM CREEK TIMBER CO INC	COM	729251108	685	29045 SH	DEFINED 08	29045
POGO PRODUCING CO	COM	730448107	134	3591 SH	DEFINED 01	1591
2000						
POGO PRODUCING CO	COM	730448107	186	4990 SH	OTHER 01	266
4724						
POGO PRODUCING CO	COM	730448107	8650	232208 SH	DEFINED 05	232208
POLARIS INDS INC	COM	731068102	1014	17300 SH	DEFINED 01	3800
13500						
POLARIS INDS INC	COM	731068102	46	788 SH	OTHER 01	
788						
POLARIS INDS INC	COM	731068102	6320	107850 SH	DEFINED 05	107850
POLYCOM INC	COM	73172K104	69	7235 SH	DEFINED 01	7235
POLYCOM INC	COM	73172K104	1823	191528 SH	DEFINED 05	191528
POLYCOM INC	COM	73172K104	413	43400 SH	DEFINED 08	43400
POLYCOM INC	COM	73172K104	624	65500 SH	DEFINED 17	65500
POLYMEDICA CORP	COM	731738100	416	13500 SH	DEFINED 01	3100
10400						
POLYMEDICA CORP	COM	731738100	1	40 SH	OTHER 01	
40						
POLYMEDICA CORP	COM	731738100	1948	63175 SH	DEFINED 05	63175
POLYMEDICA CORP	COM	731738100	1172	38000 SH	PUT DEFINED 08	38000
POLYONE CORP	COM	73179P106	21	5300 SH	DEFINED 01	700
4600						
POLYONE CORP	COM	73179P106	1355	345675 SH	DEFINED 05	345675
POLYONE CORP	COM	73179P106	46	11650 SH	DEFINED 08	11650
POLYONE CORP	COM	73179P106	44	11300 SH	DEFINED 17	11300
POPE & TALBOT INC	COM	732827100	34	2400 SH	DEFINED 01	2392
8						
POPE & TALBOT INC	COM	732827100	65	4532 SH	OTHER 01	
4532						
POPE & TALBOT INC	COM	732827100	888	62290 SH	DEFINED 05	62290
POPULAR INC	COM	733174106	25866	765260 SH	DEFINED 01	760160
5100						
POPULAR INC	COM	733174106	281	8300 SH	OTHER 01	5300
3000						
POPULAR INC	COM	733174106	10	300 SH	DEFINED 05	300
POPULAR INC	COM	733174106	28	825 SH	DEFINED 08	825
POPULAR INC	COM	733174106	41	1200 SH	DEFINED 17	1200
PORTAL SOFTWARE INC	COM	736126103	2	2500 SH	OTHER 01	
2500						
PORTAL SOFTWARE INC	COM	736126103		500 SH	DEFINED 08	500
PORTAL SOFTWARE INC	COM	736126103	50	62000 SH	OTHER 17	
62000						
PORTUGAL TELECOM SGPS S A	SPONSORED AD	737273102	2418	354000 SH	OTHER	354000
PORTUGAL TELECOM SGPS S A	SPONSORED AD	737273102	2	242 SH	DEFINED 01	242
PORTUGAL TELECOM SGPS S A	SPONSORED AD	737273102	38	5599 SH	OTHER 01	5599
POTASH CORP SASK INC	COM	73755L107	6	100 SH	DEFINED 01	100
POTASH CORP SASK INC	COM	73755L107	12	189 SH	OTHER 01	80
109						
POTASH CORP SASK INC	COM	73755L107	2766	43500 SH	PUT DEFINED 08	43500
POTLATCH CORP	COM	737628107	677	28340 SH	DEFINED 01	12340
16000						
POTLATCH CORP	COM	737628107	753	31534 SH	OTHER 01	16534
15000						
POTLATCH CORP	COM	737628107	1307	54734 SH	DEFINED 05	54734
POWER INTEGRATIONS INC	COM	739276103	252	14810 SH	DEFINED 01	3110
11700						
POWER INTEGRATIONS INC	COM	739276103	3	195 SH	OTHER 01	
195						
POWER INTEGRATIONS INC	COM	739276103	2158	126950 SH	DEFINED 05	126950
POWER INTEGRATIONS INC	COM	739276103	850	50000 SH	CALL DEFINED 08	50000
POWER-ONE INC	COM	739308104	991	174765 SH	DEFINED 01	115065
4900 54800						
POWER-ONE INC	COM	739308104	23	3980 SH	OTHER 01	
3980						
POWER-ONE INC	COM	739308104	1202	211970 SH	DEFINED 05	211970
POWER-ONE INC	COM	739308104	138	24400 SH	DEFINED 08	24400
POWER-ONE INC	COM	739308104	138	24400 SH	DEFINED 17	24400
POWERWAVE TECHNOLOGIES INC	COM	739363109	79	14645 SH	DEFINED 01	14645
POWERWAVE TECHNOLOGIES INC	COM	739363109	33	6126 SH	OTHER 01	

6126							
POWERWAVE TECHNOLOGIES INC	COM	739363109	681	126163 SH	DEFINED 05		126163
POWERWAVE TECHNOLOGIES INC	COM	739363109	153	28360 SH	DEFINED 08		28360
POWERWAVE TECHNOLOGIES INC	COM	739363109	204	37860 SH	DEFINED 17		37860
PRAXAIR INC	COM	74005P104	2121	36713 SH	DEFINED 01		33238
3475							
PRAXAIR INC	COM	74005P104	959	16605 SH	OTHER 01		7057
9548							
PRAXAIR INC	COM	74005P104	9836	170260 SH	DEFINED 05		170260
PRAXAIR INC	COM	74005P104	72	1247 SH	DEFINED 08		1247
PRAXAIR INC	COM	74005P104	7308	126500 SH	CALL DEFINED 08		126500
PRAXAIR INC	COM	74005P104	6239	108000 SH	PUT DEFINED 08		108000
PRE PAID LEGAL SVCS INC	COM	740065107	525	20022 SH	DEFINED 01		5968
14054							
PRE PAID LEGAL SVCS INC	COM	740065107	27	1030 SH	OTHER 01		
1030							
PRE PAID LEGAL SVCS INC	COM	740065107	2492	95123 SH	DEFINED 05		95123
PRECISION CASTPARTS CORP	COM	740189105	59	2450 SH	DEFINED 01		
2450							
PRECISION CASTPARTS CORP	COM	740189105	121	4990 SH	OTHER 01		2450
190 2350							
PRECISION CASTPARTS CORP	COM	740189105	2435	100423 SH	DEFINED 05		100423
PRECISION CASTPARTS CORP	COM	740189105	12	500 SH	DEFINED 17		500
PRECISION DRILLING CORP	COM	74022D100	208	6387 SH	DEFINED 01		6387
PRECISION DRILLING CORP	COM	74022D100	33	1020 SH	OTHER 01		395
625							
PRECISION DRILLING CORP	COM	74022D100	6093	187232 SH	DEFINED 05		187232
PRECISION DRILLING CORP	COM	74022D100	59	1800 SH	DEFINED 08		1800
PRECISION DRILLING CORP	COM	74022D100	218	6700 SH	DEFINED 17		6700
PRESIDENTIAL LIFE CORP	COM	740884101	47	4700 SH	DEFINED 01		1200
3500							
PRESIDENTIAL LIFE CORP	COM	740884101	1164	117250 SH	DEFINED 05		117250
PRESIDENTIAL LIFE CORP	COM	740884101	24	2464 SH	DEFINED 08		2464
PRESIDENTIAL LIFE CORP	COM	740884101	24	2464 SH	DEFINED 17		2464
PRESSTEK INC	COM	741113104	1	290 SH	DEFINED 01		290
PRESSTEK INC	COM	741113104	6	1400 SH	OTHER 01		1400
PRESSTEK INC	COM	741113104	51	11000 SH	DEFINED 08		11000
PRICE COMMUNICATIONS CORP	COM NEW	741437305	3	200 SH	DEFINED 01		200
PRICE COMMUNICATIONS CORP	COM NEW	741437305		3 SH	OTHER 01		
3							
PRICE COMMUNICATIONS CORP	COM NEW	741437305	1448	104733 SH	DEFINED 05		104733
PRICE COMMUNICATIONS CORP	COM NEW	741437305	32	2300 SH	DEFINED 08		2300
PRICE LEGACY CORP	COM	74144P106	65	23334 SH	OTHER 01		
23334							
PRICE T ROWE GROUP INC	COM	74144T108	590	21627 SH	DEFINED 01		20277
1350							
PRICE T ROWE GROUP INC	COM	74144T108	180	6587 SH	OTHER 01		4200
2387							
PRICE T ROWE GROUP INC	COM	74144T108	1707	62590 SH	DEFINED 05		62590
PRICE T ROWE GROUP INC	COM	74144T108	32	1175 SH	DEFINED 08		1175
PRICE T ROWE GROUP INC	COM	74144T108	89981	3298440 SH	DEFINED 13		3298440
PRICE T ROWE GROUP INC	COM	74144T108	87	3175 SH	DEFINED 17		3175
PRICELINE COM INC	COM	741503106	66	41025 SH	DEFINED 01		41025
PRICELINE COM INC	COM	741503106	1	600 SH	DEFINED 08		600
PRICELINE COM INC	COM	741503106	1480	925000 SH	DEFINED 17		925000
PRIDE INTL INC DEL	COM	74153Q102	446	29963 SH	DEFINED 01		27512
2451							
PRIDE INTL INC DEL	COM	74153Q102	7	470 SH	OTHER 01		
470							
PRIDE INTL INC DEL	COM	74153Q102	14835	995643 SH	DEFINED 05		995643
PRIME MED SVCS INC NEW	COM	74156D108	728	84000 SH	DEFINED		84000
PRIMA ENERGY CORP	COM PAR \$0.0	741901201	92	4100 SH	DEFINED 01		200
3900							
PRIMA ENERGY CORP	COM PAR \$0.0	741901201	1	30 SH	OTHER 01		
30							
PRIMA ENERGY CORP	COM PAR \$0.0	741901201	1220	54550 SH	DEFINED 05		54550
PRIME HOSPITALITY CORP	COM	741917108	160	19606 SH	DEFINED 01		3706
15900							
PRIME HOSPITALITY CORP	COM	741917108	1582	194050 SH	DEFINED 05		194050
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	4584	152131 SH	DEFINED 01		111577
696 39858							
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	254	8416 SH	OTHER 01		
8416							
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	8098	268760 SH	DEFINED 05		268760
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	358	11868 SH	DEFINED 08		11868
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	1055	35000 SH	PUT DEFINED 08		35000
PRIORITY HEALTHCARE CORP	CL B	74264T102	138	5964 SH	DEFINED 01		1364
4600							
PRIORITY HEALTHCARE CORP	CL B	74264T102	4	160 SH	OTHER 01		
160							
PRIORITY HEALTHCARE CORP	CL B	74264T102	3942	169925 SH	DEFINED 05		169925
PRIORITY HEALTHCARE CORP	CL B	74264T102	46	2000 SH	DEFINED 08		2000
PROCTER & GAMBLE CO	COM	742718109	2836	33000 SH	OTHER		33000
PROCTER & GAMBLE CO	COM	742718109	448487	5218602 SH	DEFINED 01		4827156
391446							

PROCTER & GAMBLE CO 1520619	COM	742718109	486286	5658435	SH	OTHER	01	4137816	
PROCTER & GAMBLE CO 559000	COM	742718109	68417	796099	SH	DEFINED	05	237099	
PROCTER & GAMBLE CO	COM	742718109	48040	559000	SH	OTHER	05	559000	
PROCTER & GAMBLE CO	COM	742718109	5505	64054	SH	DEFINED	08	64054	
PROCTER & GAMBLE CO	COM	742718109	3438	40000	SH	CALL	DEFINED	08	40000
PROCTER & GAMBLE CO	COM	742718109	17188	200000	SH	PUT	DEFINED	08	200000
PROCTER & GAMBLE CO 360743	COM	742718109	415588	4835797	SH	DEFINED	11	4475054	
PROCTER & GAMBLE CO	COM	742718109	1868	21739	SH	DEFINED	13	21739	
PROCTER & GAMBLE CO 200	COM	742718109	43	500	SH	OTHER	13	300	
PROCTER & GAMBLE CO	COM	742718109	303	3525	SH	DEFINED	17	3525	
PROCTER & GAMBLE CO	COM	742718109	172	2000	SH	CALL	DEFINED	17	2000
PROGRESS ENERGY INC 5749	COM	743263105	19008	438467	SH	DEFINED	01	432718	
PROGRESS ENERGY INC 63504	COM	743263105	6714	154869	SH	OTHER	01	91365	
PROGRESS ENERGY INC	COM	743263105	4807	110885	SH	DEFINED	05	110885	
PROGRESS ENERGY INC	COM	743263105	904	20857	SH	DEFINED	08	20857	
PROGRESS ENERGY INC	COM	743263105	61	1400	SH	DEFINED	17	1400	
PROGRESS SOFTWARE CORP 16600	COM	743312100	230	17772	SH	DEFINED	01	1172	
PROGRESS SOFTWARE CORP 185	COM	743312100	2	185	SH	OTHER	01		
PROGRESS SOFTWARE CORP	COM	743312100	1997	154175	SH	DEFINED	05	154175	
PROGRESSIVE CORP OHIO 30600	COM	743315103	4392	88499	SH	DEFINED	01	57899	
PROGRESSIVE CORP OHIO 21803	COM	743315103	1497	30164	SH	OTHER	01	8361	
PROGRESSIVE CORP OHIO	COM	743315103	11249	226660	SH	DEFINED	05	226660	
PROGRESSIVE CORP OHIO	COM	743315103	101	2038	SH	DEFINED	08	2038	
PROLOGIS 5700	SH BEN INT	743410102	244	9698	SH	DEFINED	01	3998	
PROLOGIS 1500	SH BEN INT	743410102	345	13718	SH	OTHER	01	12218	
PROLOGIS	SH BEN INT	743410102	5288	210253	SH	DEFINED	05	210253	
PROLOGIS	SH BEN INT	743410102	31	1242	SH	DEFINED	08	1242	
PROLOGIS	SH BEN INT	743410102	189	7500	SH	CALL	DEFINED	08	7500
PROTECTIVE LIFE CORP	COM	743674103	342	12430	SH	DEFINED	01	12430	
PROTECTIVE LIFE CORP 190	COM	743674103	239	8700	SH	OTHER	01	8510	
PROTECTIVE LIFE CORP	COM	743674103	3656	132861	SH	DEFINED	05	132861	
PROTEIN DESIGN LABS INC 15000000	NOTE	5.500% 74369LAB9	12206	15000000	PRN	OTHER	17		
PROTEIN DESIGN LABS INC	COM	74369L103	47	5527	SH	DEFINED	01	5527	
PROTEIN DESIGN LABS INC 1100	COM	74369L103	9	1100	SH	OTHER	01		
PROTEIN DESIGN LABS INC	COM	74369L103	1453	170989	SH	DEFINED	05	170989	
PROTEIN DESIGN LABS INC	COM	74369L103	68	8000	SH	DEFINED	08	8000	
PROTEIN DESIGN LABS INC	COM	74369L103	60	7000	SH	DEFINED	17	7000	
PROVIDENT BANKSHARES CORP 490	COM	743859100	612	26470	SH	DEFINED	01	25980	
PROVIDENT BANKSHARES CORP 8700	COM	743859100	201	8700	SH	OTHER	01		
PROVIDENT BANKSHARES CORP	COM	743859100	2454	106185	SH	DEFINED	05	106185	
PROVIDENT FINL GROUP INC	COM	743866105	212	8150	SH	DEFINED	01	8150	
PROVIDENT FINL GROUP INC 200	COM	743866105	5	200	SH	OTHER	01		
PROVIDENT FINL GROUP INC	COM	743866105	2436	93577	SH	DEFINED	05	93577	
PROVINCE HEALTHCARE CO 13750	COM	743977100	445	45729	SH	DEFINED	01	31979	
PROVINCE HEALTHCARE CO	COM	743977100	11116	1142423	SH	DEFINED	05	1142423	
PROVINCE HEALTHCARE CO	COM	743977100	165	17000	SH	DEFINED	08	17000	
PROVINCE HEALTHCARE CO	COM	743977100	62	6325	SH	DEFINED	17	6325	
PROVIDIAN FINL CORP	COM	74406A102	654	100801	SH	DEFINED	01	100801	
PROVIDIAN FINL CORP 3522	COM	74406A102	355	54643	SH	OTHER	01	51121	
PROVIDIAN FINL CORP	COM	74406A102	876	134923	SH	DEFINED	05	134923	
PROVIDIAN FINL CORP	COM	74406A102	23	3523	SH	DEFINED	08	3523	
PROVIDIAN FINL CORP	COM	74406A102	1136	175000	SH	CALL	DEFINED	08	175000
PROVIDIAN FINL CORP	COM	74406A102	104	16000	SH	DEFINED	17	16000	
PROVIDIAN FINL CORP	COM	74406A102	225	34600	SH	CALL	DEFINED	17	34600
PRUDENTIAL FINL INC 57177	COM	744320102	8302	261559	SH	DEFINED	01	204382	
PRUDENTIAL FINL INC 11781	COM	744320102	620	19520	SH	OTHER	01	7739	
PRUDENTIAL FINL INC	COM	744320102	25783	812312	SH	DEFINED	05	812312	
PRUDENTIAL FINL INC	COM	744320102	241	7607	SH	DEFINED	08	7607	
PUBLIC SVC ENTERPRISE GROUP 15719	COM	744573106	845	26336	SH	DEFINED	01	10617	
PUBLIC SVC ENTERPRISE GROUP 5265 12674	COM	744573106	1630	50782	SH	OTHER	01	32843	
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	3340	104045	SH	DEFINED	05	104045	



QUEST SOFTWARE INC	COM		74834T103	67	6452 SH	DEFINED 01	6452
QUEST SOFTWARE INC	COM		74834T103	6442	624797 SH	DEFINED 05	624797
QUEST SOFTWARE INC	COM		74834T103	103	9950 SH	DEFINED 08	9950
QUEST SOFTWARE INC	COM		74834T103	125	12100 SH	DEFINED 17	12100
QUESTAR CORP 10600	COM		748356102	1901	68346 SH	DEFINED 01	57746
QUESTAR CORP 3613	COM		748356102	768	27589 SH	OTHER 01	23976
QUESTAR CORP	COM		748356102	4378	157364 SH	DEFINED 05	157364
QUICKLOGIC CORP	COM		74837P108	13	12114 SH	DEFINED 08	12114
QUIKSILVER INC 2400	COM		74838C106	91	3400 SH	DEFINED 01	1000
QUIKSILVER INC 90	COM		74838C106	2	90 SH	OTHER 01	
QUIKSILVER INC	COM		74838C106	2461	92300 SH	DEFINED 05	92300
QUINTILES TRANSNATIONAL CORP 359	COM		748767100	105	8671 SH	DEFINED 01	8312
QUINTILES TRANSNATIONAL CORP 420	COM		748767100	5	420 SH	OTHER 01	
QUINTILES TRANSNATIONAL CORP	COM		748767100	663	54755 SH	DEFINED 05	54755
QUINTILES TRANSNATIONAL CORP	COM		748767100	6	528 SH	DEFINED 08	528
QUINTILES TRANSNATIONAL CORP	COM		748767100	133	11000 SH	DEFINED 17	11000
QWEST COMMUNICATIONS INTL IN 31065	COM		749121109	1482	296480 SH	DEFINED 01	265415
QWEST COMMUNICATIONS INTL IN 69498	COM		749121109	1309	261755 SH	OTHER 01	192257
QWEST COMMUNICATIONS INTL IN	COM		749121109	3959	791780 SH	DEFINED 05	791780
QWEST COMMUNICATIONS INTL IN	COM		749121109	742	148393 SH	DEFINED 08	148393
QWEST COMMUNICATIONS INTL IN	COM		749121109	350	70000 SH	CALL DEFINED 08	70000
QWEST COMMUNICATIONS INTL IN	COM		749121109	250	50000 SH	PUT DEFINED 08	50000
RFS HOTEL INVS INC	COM		74955J108	43	4000 SH	OTHER 01	4000
RFS HOTEL INVS INC	COM		74955J108	91	8400 SH	DEFINED 08	8400
R H DONNELLEY CORP 9200	COM NEW		74955W307	482	16453 SH	DEFINED 01	7253
R H DONNELLEY CORP 4671	COM NEW		74955W307	206	7025 SH	OTHER 01	2354
R H DONNELLEY CORP	COM NEW		74955W307	41	1400 SH	DEFINED 08	1400
RLI CORP 1700	COM		749607107	61	2200 SH	DEFINED 01	500
RLI CORP 60	COM		749607107	2	60 SH	OTHER 01	
RLI CORP	COM		749607107	2648	94900 SH	DEFINED 05	94900
RPM INTL INC	COM		749685103	18	1185 SH	DEFINED 01	1185
RPM INTL INC 27225	COM		749685103	515	33675 SH	OTHER 01	6450
RPM INTL INC	COM		749685103	3383	221408 SH	DEFINED 05	221408
RPM INTL INC	COM		749685103	82	5350 SH	DEFINED 17	5350
RSA SEC INC	COM		749719100	67	11146 SH	DEFINED 01	11146
RSA SEC INC	COM		749719100	1	170 SH	OTHER 01	170
RSA SEC INC	COM		749719100	654	109202 SH	DEFINED 05	109202
RSA SEC INC	COM		749719100	90	15000 SH	DEFINED 08	15000
RSA SEC INC	COM		749719100	90	15000 SH	DEFINED 17	15000
RTI INTL METALS INC 9900	COM		74973W107	107	10560 SH	DEFINED 01	660
RTI INTL METALS INC	COM		74973W107	900	89100 SH	DEFINED 05	89100
RF MICRODEVICES INC	NOTE	3.750%	749941AB6	1682	1945000 PRN	DEFINED 08	1945000
RF MICRODEVICES INC	COM		749941100	266	36345 SH	DEFINED 01	36345
RF MICRODEVICES INC 9883	COM		749941100	235	32023 SH	OTHER 01	22140
RF MICRODEVICES INC	COM		749941100	6018	821072 SH	DEFINED 05	821072
RF MICRODEVICES INC	COM		749941100	1314	179200 SH	DEFINED 08	179200
RF MICRODEVICES INC	COM		749941100	916	125000 SH	DEFINED 17	125000
RADIAN GROUP INC	DBCV	2.250%	750236AF8	1141	1119000 PRN	DEFINED 08	1119000
RADIAN GROUP INC	COM		750236101	290	7805 SH	DEFINED 01	7805
RADIAN GROUP INC 2	COM		750236101		2 SH	OTHER 01	
RADIAN GROUP INC	COM		750236101	6696	180238 SH	DEFINED 05	180238
RADIAN GROUP INC	COM		750236101	128	3450 SH	DEFINED 17	3450
RADIANT SYSTEMS INC 470	COM		75025N102	17	1734 SH	DEFINED 01	1264
RADIANT SYSTEMS INC 530	COM		75025N102	5	530 SH	OTHER 01	
RADIANT SYSTEMS INC	COM		75025N102	1018	105690 SH	DEFINED 05	105690
RADIO ONE INC	CL D NON VTG		75040P405	132	9158 SH	DEFINED 01	9158
RADIO ONE INC	CL D NON VTG		75040P405	7185	497916 SH	DEFINED 05	497916
RADIO ONE INC	CL D NON VTG		75040P405	105	7300 SH	DEFINED 08	7300
RADIOSHACK CORP 34793	COM		750438103	14907	795480 SH	DEFINED 01	760687
RADIOSHACK CORP 40736	COM		750438103	1328	70890 SH	OTHER 01	30154
RADIOSHACK CORP	COM		750438103	4384	233920 SH	DEFINED 05	233920
RADIOSHACK CORP	COM		750438103	80	4271 SH	DEFINED 08	4271
RADISYS CORP 685	COM		750459109	5	685 SH	DEFINED 01	
RADISYS CORP	COM		750459109	534	66940 SH	DEFINED 05	66940

RADISYS CORP	COM	750459109	16	2000 SH	DEFINED 08	2000
RADISYS CORP	COM	750459109	16	2000 SH	DEFINED 17	2000
RAILAMERICA INC	COM	750753105	391	54586 SH	DEFINED 01	54586
RAILAMERICA INC	COM	750753105	27	3786 SH	OTHER 01	1086
2700						
RAILAMERICA INC	COM	750753105	1631	227522 SH	DEFINED 05	227522
RAILAMERICA INC	COM	750753105	86	11925 SH	DEFINED 17	11925
RAINBOW TECHNOLOGIES INC	COM	750862104	137	19080 SH	DEFINED 01	3780
15300						
RAINBOW TECHNOLOGIES INC	COM	750862104	6	900 SH	OTHER 01	
900						
RAINBOW TECHNOLOGIES INC	COM	750862104	888	123875 SH	DEFINED 05	123875
RAMBUS INC DEL	COM	750917106	21	3200 SH	DEFINED 01	3200
RAMBUS INC DEL	COM	750917106	9	1300 SH	OTHER 01	1300
RAMBUS INC DEL	COM	750917106	84	12550 SH	DEFINED 08	12550
RALCORP HLDGS INC NEW	COM	751028101	4956	197120 SH	DEFINED 01	48152
12919 136049						
RALCORP HLDGS INC NEW	COM	751028101	16809	668633 SH	OTHER 01	
668633						
RALCORP HLDGS INC NEW	COM	751028101	3779	150300 SH	DEFINED 05	150300
RALCORP HLDGS INC NEW	COM	751028101	38	1500 SH	DEFINED 17	1500
RARE HOSPITALITY INTL INC	COM	753820109	500	18116 SH	DEFINED 01	11516
6600						
RARE HOSPITALITY INTL INC	COM	753820109	74	2695 SH	OTHER 01	
2695						
RARE HOSPITALITY INTL INC	COM	753820109	11759	425737 SH	DEFINED 05	425737
RATIONAL SOFTWARE CORP	NOTE 5.000%	75409PAC7	2033	2000000 PRN	DEFINED 17	2000000
RATIONAL SOFTWARE CORP	COM NEW	75409P202	42	4004 SH	DEFINED 01	4004
RATIONAL SOFTWARE CORP	COM NEW	75409P202	15	1478 SH	OTHER 01	222
1256						
RATIONAL SOFTWARE CORP	COM NEW	75409P202	914	87940 SH	DEFINED 05	87940
RATIONAL SOFTWARE CORP	COM NEW	75409P202	2804	269909 SH	DEFINED 08	269909
RATIONAL SOFTWARE CORP	COM NEW	75409P202	156	15000 SH	CALL DEFINED 08	15000
RATIONAL SOFTWARE CORP	COM NEW	75409P202	1506	144953 SH	DEFINED 17	144953
RAYMOND JAMES FINANCIAL INC	COM	754730109	809	27360 SH	DEFINED 01	5760
21100 500						
RAYMOND JAMES FINANCIAL INC	COM	754730109	21	700 SH	OTHER 01	
700						
RAYMOND JAMES FINANCIAL INC	COM	754730109	6544	221225 SH	DEFINED 05	221225
RAYONIER INC	COM	754907103	23	500 SH	DEFINED 01	
500						
RAYONIER INC	COM	754907103	326	7207 SH	OTHER 01	4686
1021 1500						
RAYONIER INC	COM	754907103	2413	53327 SH	DEFINED 05	53327
RAYTHEON CO	COM NEW	755111507	22954	746470 SH	DEFINED 01	699904
46566						
RAYTHEON CO	COM NEW	755111507	9393	305448 SH	OTHER 01	151638
153810						
RAYTHEON CO	COM NEW	755111507	20614	670375 SH	DEFINED 05	670375
RAYTHEON CO	COM NEW	755111507	8177	265916 SH	DEFINED 08	265916
READ-RITE CORP	COM	755246105		759 SH	DEFINED 08	759
READ-RITE CORP	COM	755246105	7	20000 SH	CALL DEFINED 08	20000
READERS DIGEST ASSN INC	CL A NON VTG	755267101	6	378 SH	DEFINED 01	378
READERS DIGEST ASSN INC	CL A NON VTG	755267101	13	882 SH	OTHER 01	620
262						
READERS DIGEST ASSN INC	CL A NON VTG	755267101	2841	188162 SH	DEFINED 05	188162
READERS DIGEST ASSN INC	CL A NON VTG	755267101	63	4198 SH	DEFINED 08	4198
REALTY INCOME CORP	COM	756109104	165	4700 SH	DEFINED 01	4700
REALTY INCOME CORP	COM	756109104	46	1300 SH	OTHER 01	1300
RED HAT INC	COM	756577102	12	1950 SH	DEFINED 01	950
1000						
RED HAT INC	COM	756577102	1	100 SH	OTHER 01	100
RED HAT INC	COM	756577102	126	21266 SH	DEFINED 08	21266
RED ROBIN GOURMET BURGERS IN	COM	75689M101	229	18000 SH	DEFINED 08	18000
REDBACK NETWORKS INC	NOTE 5.000%	757209AB7	758	3000000 PRN	DEFINED 08	3000000
REDWOOD TR INC	COM	758075402	25	900 SH	DEFINED 01	900
REDWOOD TR INC	COM	758075402	166	6000 SH	DEFINED 08	6000
REDWOOD TR INC	COM	758075402	499	18000 SH	CALL DEFINED 08	18000
REEBOK INTL LTD	COM	758110100	105	3562 SH	DEFINED 01	3414
148						
REEBOK INTL LTD	COM	758110100	20	670 SH	OTHER 01	
670						
REEBOK INTL LTD	COM	758110100	830	28245 SH	DEFINED 05	28245
REEBOK INTL LTD	COM	758110100	125	4250 SH	DEFINED 17	4250
REGAL BELOIT CORP	COM	758750103	72	3500 SH	DEFINED 01	2100
1400						
REGAL BELOIT CORP	COM	758750103	3	140 SH	OTHER 01	
140						
REGAL BELOIT CORP	COM	758750103	1984	95825 SH	DEFINED 05	95825
REGENCY CTRS CORP	COM	758849103	125	3853 SH	DEFINED 01	3853
REGENCY CTRS CORP	COM	758849103	454	14000 SH	OTHER 01	10000
4000						
REGENERON PHARMACEUTICALS	COM	75886F107	51	2750 SH	OTHER 01	2300
450						
REGENERON PHARMACEUTICALS	COM	75886F107	3037	164050 SH	DEFINED 05	164050

REGENERATION TECH INC DEL	COM		75886N100	10	1000 SH	DEFINED 08	1000
REGENERATION TECH INC DEL	COM		75886N100	101	10000 SH	CALL DEFINED 08	10000
REGIS CORP MINN 14970	COM		758932107	481	18500 SH	DEFINED 01	3530
REGIS CORP MINN 180	COM		758932107	5	180 SH	OTHER 01	
REGIS CORP MINN	COM		758932107	4867	187275 SH	DEFINED 05	187275
REGIS CORP MINN	COM		758932107	149	5751 SH	DEFINED 17	5751
REGIONS FINL CORP 1000	COM		758940100	2704	81054 SH	DEFINED 01	80054
REGIONS FINL CORP 16420	COM		758940100	1227	36790 SH	OTHER 01	20370
REGIONS FINL CORP	COM		758940100	3714	111320 SH	DEFINED 05	111320
REGIONS FINL CORP	COM		758940100	87	2607 SH	DEFINED 08	2607
REHABCARE GROUP INC 3800	COM		759148109	103	5400 SH	DEFINED 01	1600
REHABCARE GROUP INC	COM		759148109	1237	64825 SH	DEFINED 05	64825
REHABCARE GROUP INC	COM		759148109	1	37 SH	DEFINED 08	37
RELIANCE STEEL & ALUMINUM CO 12700	COM		759509102	365	17500 SH	DEFINED 01	4800
RELIANCE STEEL & ALUMINUM CO 2105	COM		759509102	44	2105 SH	OTHER 01	
RELIANCE STEEL & ALUMINUM CO	COM		759509102	3075	147575 SH	DEFINED 05	147575
RELIANT RES INC 17962	COM		75952B105	92	28673 SH	DEFINED 01	10711
RELIANT RES INC 13329	COM		75952B105	133	41437 SH	OTHER 01	28108
RELIANT RES INC	COM		75952B105	4	1400 SH	DEFINED 05	1400
RELIANT RES INC	COM		75952B105	155	48570 SH	DEFINED 08	48570
RELIANT RES INC	COM		75952B105	185	57915 SH	DEFINED 17	57915
REMEC INC 2200	COM		759543101	88	22783 SH	DEFINED 01	20583
REMEC INC	COM		759543101	2521	649619 SH	DEFINED 05	649619
REMINGTON OIL & GAS CORP 9701	COM		759594302	322	19618 SH	DEFINED 01	9917
REMINGTON OIL & GAS CORP 40	COM		759594302	1	40 SH	OTHER 01	
REMINGTON OIL & GAS CORP	COM		759594302	6542	398688 SH	DEFINED 05	398688
RENAL TREATMENT CTRS INC	NOTE	5.625%	759671AC4	587	550000 PRN	DEFINED 08	550000
RENAL CARE GROUP INC 15972	COM		759930100	849	26835 SH	DEFINED 01	10863
RENAL CARE GROUP INC 3720	COM		759930100	118	3720 SH	OTHER 01	
RENAL CARE GROUP INC	COM		759930100	6626	209425 SH	DEFINED 05	209425
RENT A CTR INC NEW	COM		76009N100	803	16068 SH	DEFINED 01	16068
RENT A CTR INC NEW 5367	COM		76009N100	376	7525 SH	OTHER 01	2158
RENT A CTR INC NEW	COM		76009N100	5526	110623 SH	DEFINED 05	110623
RENT A CTR INC NEW	COM		76009N100	201	4025 SH	DEFINED 17	4025
RENT WAY INC	COM		76009U104	1619	462485 SH	DEFINED 01	462485
RENT WAY INC	COM		76009U104	9	2500 SH	DEFINED 08	2500
REPSOL YPF S A	SPONSORED AD		76026T205	1988	152000 SH	OTHER	152000
REPSOL YPF S A 3275	SPONSORED AD		76026T205	43	3275 SH	DEFINED 01	
REPSOL YPF S A 9766 41	SPONSORED AD		76026T205	196	14967 SH	OTHER 01	5160
REPSOL YPF S A	SPONSORED AD		76026T205		25 SH	DEFINED 05	25
REPUBLIC SVCS INC	COM		760759100	4585	218549 SH	DEFINED 01	218549
REPUBLIC SVCS INC 832	COM		760759100	17	832 SH	OTHER 01	
REPUBLIC SVCS INC	COM		760759100	11134	530702 SH	DEFINED 05	530702
RESEARCH FRONTIERS INC	COM		760911107	88	10520 SH	DEFINED 01	10520
RESEARCH IN MOTION LTD	COM		760975102	5	358 SH	DEFINED 01	358
RESEARCH IN MOTION LTD	COM		760975102	177	13500 SH	DEFINED 08	13500
RESEARCH IN MOTION LTD	COM		760975102	29	2200 SH	DEFINED 17	2200
RESMED INC 120	COM		761152107	4	120 SH	OTHER 01	
RESMED INC	COM		761152107	3762	123050 SH	DEFINED 05	123050
RESMED INC	COM		761152107	116	3800 SH	DEFINED 08	3800
RESMED INC	COM		761152107	116	3800 SH	DEFINED 17	3800
RESPIRONICS INC 15900	COM		761230101	624	20500 SH	DEFINED 01	4600
RESPIRONICS INC	COM		761230101	4616	151700 SH	DEFINED 05	151700
RETAIL HOLDRS TR	DEP RCPT		76127U101	1396	20000 SH	CALL DEFINED 08	20000
RETAIL HOLDRS TR	DEP RCPT		76127U101	1396	20000 SH	PUT DEFINED 08	20000
RETEK INC	COM		76128Q109	1	283 SH	DEFINED 01	283
RETEK INC	COM		76128Q109	278	102116 SH	DEFINED 05	102116
RETEK INC	COM		76128Q109	20	7200 SH	DEFINED 08	7200
RETEK INC	COM		76128Q109	34	12500 SH	DEFINED 17	12500
REUTERS GROUP PLC 790	SPONSORED AD		76132M102	327	19022 SH	DEFINED 01	18232
REUTERS GROUP PLC 32024	SPONSORED AD		76132M102	862	50134 SH	OTHER 01	18110
REUTERS GROUP PLC	SPONSORED AD		76132M102	9	500 SH	DEFINED 08	500
REYNOLDS & REYNOLDS CO	CL A		761695105	206	8076 SH	DEFINED 01	986

7090								
REYNOLDS & REYNOLDS CO 6740 17910	CL A	761695105	976	38332	SH	OTHER	01	13682
REYNOLDS & REYNOLDS CO	CL A	761695105	3414	134049	SH	DEFINED	05	134049
REYNOLDS & REYNOLDS CO	CL A	761695105	71	2800	SH	DEFINED	08	2800
REYNOLDS R J TOB HLDGS INC	COM	76182K105	3036	72100	SH	OTHER		72100
REYNOLDS R J TOB HLDGS INC 600	COM	76182K105	257	6112	SH	DEFINED	01	5512
REYNOLDS R J TOB HLDGS INC 196	COM	76182K105	149	3540	SH	OTHER	01	3344
REYNOLDS R J TOB HLDGS INC	COM	76182K105	5370	127518	SH	DEFINED	05	127518
REYNOLDS R J TOB HLDGS INC	COM	76182K105	1284	30500	SH	DEFINED	08	30500
REYNOLDS R J TOB HLDGS INC	COM	76182K105	421	10000	SH	CALL	DEFINED	10000
REYNOLDS R J TOB HLDGS INC	COM	76182K105	421	10000	SH	PUT	DEFINED	10000
REYNOLDS R J TOB HLDGS INC	COM	76182K105	25	600	SH	CALL	DEFINED	600
RIBAPHARM INC	COM	762537108	113	17300	SH	DEFINED	17	17300
RICHFOOD HLDGS INC	*W EXP 03/04	763408119	1	26742	SH	DEFINED	08	26742
RIGGS NATL CORP WASH DC 5204	COM	766570105	133	8615	SH	DEFINED	01	3411
RIGGS NATL CORP WASH DC 2536	COM	766570105	39	2536	SH	OTHER	01	
RIGGS NATL CORP WASH DC	COM	766570105	1855	119750	SH	DEFINED	05	119750
RITA MED SYS INC DEL	COM	76774E103	1677	332018	SH	DEFINED		332018
RITE AID CORP	COM	767754104	125	51042	SH	DEFINED	01	51042
RITE AID CORP 4200	COM	767754104	27	11161	SH	OTHER	01	6961
RITE AID CORP	COM	767754104	12	4800	SH	DEFINED	05	4800
RITE AID CORP	COM	767754104	174	70898	SH	DEFINED	08	70898
RITE AID CORP	COM	767754104	218	89000	SH	CALL	DEFINED	89000
ROADWAY CORP	COM	769742107	10	261	SH	DEFINED	01	261
ROADWAY CORP 70	COM	769742107	3	70	SH	OTHER	01	
ROADWAY CORP	COM	769742107	2657	72175	SH	DEFINED	05	72175
ROADWAY CORP	COM	769742107	123	3350	SH	DEFINED	17	3350
ROBBINS & MYERS INC	COM	770196103	4	220	SH	DEFINED	01	220
ROBBINS & MYERS INC 1500	COM	770196103	28	1500	SH	OTHER	01	
ROBBINS & MYERS INC	COM	770196103	983	53450	SH	DEFINED	05	53450
ROBERT HALF INTL INC 13500	COM	770323103	675	41890	SH	DEFINED	01	28390
ROBERT HALF INTL INC 1472	COM	770323103	203	12617	SH	OTHER	01	11145
ROBERT HALF INTL INC	COM	770323103	1343	83355	SH	DEFINED	05	83355
ROBERT HALF INTL INC	COM	770323103	447	27764	SH	DEFINED	08	27764
ROBERT HALF INTL INC	COM	770323103	437	27100	SH	DEFINED	17	27100
ROCK-TENN CO	CL A	772739207	621	46076	SH	DEFINED	01	46076
ROCK-TENN CO	CL A	772739207	1723	127850	SH	DEFINED	05	127850
ROCKWELL AUTOMATION INC 22530	COM	773903109	1752	84594	SH	DEFINED	01	62064
ROCKWELL AUTOMATION INC 43258	COM	773903109	2776	134064	SH	OTHER	01	90806
ROCKWELL AUTOMATION INC	COM	773903109	1798	86795	SH	DEFINED	05	86795
ROCKWELL AUTOMATION INC	COM	773903109	15	747	SH	DEFINED	08	747
ROCKWELL AUTOMATION INC	COM	773903109	19	894	SH	DEFINED	13	894
ROCKWELL AUTOMATION INC	COM	773903109	286	13825	SH	DEFINED	17	13825
ROCKWELL COLLINS INC 8330	COM	774341101	2275	97813	SH	DEFINED	01	89483
ROCKWELL COLLINS INC 32920	COM	774341101	1967	84586	SH	OTHER	01	51666
ROCKWELL COLLINS INC	COM	774341101	5327	229010	SH	DEFINED	05	229010
ROCKWELL COLLINS INC	COM	774341101	1934	83153	SH	DEFINED	08	83153
ROGERS COMMUNICATIONS INC 4190	CL B	775109200	281	30000	SH	CALL	DEFINED	30000
ROGERS CORP 260	COM	775133101	151	6781	SH	DEFINED	01	2591
ROGERS CORP	COM	775133101	6	260	SH	OTHER	01	
ROGERS CORP	COM	775133101	1509	67825	SH	DEFINED	05	67825
ROHM & HAAS CO 34500	COM	775371107	3566	109794	SH	DEFINED	01	75294
ROHM & HAAS CO 7151	COM	775371107	3035	93442	SH	OTHER	01	86291
ROHM & HAAS CO	COM	775371107	4440	136695	SH	DEFINED	05	136695
ROHM & HAAS CO	COM	775371107	1031	31747	SH	DEFINED	08	31747
ROHM & HAAS CO	COM	775371107	1007	31000	SH	DEFINED	17	31000
ROLLINS INC	COM	775711104	20	800	SH	DEFINED	01	800
ROLLINS INC 140	COM	775711104	10	400	SH	OTHER	01	260
ROLLINS INC	COM	775711104	1458	57295	SH	DEFINED	05	57295
ROLLINS INC	COM	775711104	31	1200	SH	DEFINED	08	1200
ROPER INDS INC NEW 150	COM	776696106	8	215	SH	DEFINED	01	215
ROPER INDS INC NEW	COM	776696106	159	4350	SH	OTHER	01	4200
ROPER INDS INC NEW	COM	776696106	4272	116725	SH	DEFINED	05	116725
ROSLYN BANCORP INC	COM	778162107	14	750	SH	DEFINED	01	750
ROSLYN BANCORP INC	COM	778162107		6	SH	OTHER	01	



ROSLYN BANCORP INC	COM	778162107	2872	159271	SH	DEFINED 05	159271
ROSLYN BANCORP INC	COM	778162107	61	3400	SH	DEFINED 08	3400
ROSS STORES INC	COM	778296103	672	15861	SH	DEFINED 01	15861
ROSS STORES INC	COM	778296103	26	622	SH	OTHER 01	50
572							
ROSS STORES INC	COM	778296103	13637	321695	SH	DEFINED 05	321695
ROSS STORES INC	COM	778296103	155	3665	SH	DEFINED 08	3665
ROSS STORES INC	COM	778296103	173	4080	SH	DEFINED 17	4080
ROUSE CO	COM	779273101	168	5305	SH	DEFINED 01	5305
ROUSE CO	COM	779273101	726	22896	SH	OTHER 01	17571
5325							
ROUSE CO	COM	779273101	6	200	SH	DEFINED 05	200
ROUSE CO	COM	779273101	5	165	SH	DEFINED 08	165
ROWAN COS INC	COM	779382100	125	5502	SH	DEFINED 01	5502
ROWAN COS INC	COM	779382100	19	830	SH	OTHER 01	140
690							
ROWAN COS INC	COM	779382100	1001	44110	SH	DEFINED 05	44110
ROWAN COS INC	COM	779382100	98	4300	SH	DEFINED 08	4300
ROXIO INC	COM	780008108	238	49917	SH	DEFINED 01	21829
28088							
ROXIO INC	COM	780008108	1	312	SH	OTHER 01	
312							
ROXIO INC	COM	780008108	618	129600	SH	DEFINED 05	129600
ROYAL APPLIANCE MFG CO	COM	780076105	28	3900	SH	DEFINED 01	400
3500							
ROYAL APPLIANCE MFG CO	COM	780076105		20	SH	OTHER 01	
20							
ROYAL APPLIANCE MFG CO	COM	780076105	392	53875	SH	DEFINED 05	53875
ROYAL BK CDA MONTREAL QUE	COM	780087102	1394	37947	SH	DEFINED 01	37947
ROYAL BK CDA MONTREAL QUE	COM	780087102	479	13026	SH	OTHER 01	8985
4041							
ROYAL BK CDA MONTREAL QUE	COM	780087102	29	800	SH	DEFINED 17	800
ROYAL CARIBBEAN CRUISES LTD	NOTE	780153AK8	4	10000	PRN	DEFINED 01	10000
ROYAL CARIBBEAN CRUISES LTD	NOTE	780153AK8	41899	113240000	PRN	OTHER 17	
113240000							
ROYAL DUTCH PETE CO	NY REG EUR	780257804	4423	100484	SH	DEFINED	100484
ROYAL DUTCH PETE CO	NY REG EUR	780257804	58589	1330956	SH	DEFINED 01	1273620
57336							
ROYAL DUTCH PETE CO	NY REG EUR	780257804	59123	1343102	SH	OTHER 01	831891
511211							
ROYAL DUTCH PETE CO	NY REG EUR	780257804		10	SH	DEFINED 05	10
ROYAL DUTCH PETE CO	NY REG EUR	780257804	324885	7380400	SH	DEFINED 08	7380400
ROYAL DUTCH PETE CO	NY REG EUR	780257804	10785	245000	SH	DEFINED 08	245000
ROYAL DUTCH PETE CO	NY REG EUR	780257804	6185	140508	SH	DEFINED 11	140508
ROYAL DUTCH PETE CO	NY REG EUR	780257804	92	2100	SH	DEFINED 13	2100
ROYCE MICRO-CAP TR INC	COM	780915104	170	20195	SH	OTHER 01	
20195							
RUBY TUESDAY INC	COM	781182100	563	32540	SH	DEFINED 01	11940
12796 7804							
RUBY TUESDAY INC	COM	781182100	212	12287	SH	OTHER 01	
12287							
RUBY TUESDAY INC	COM	781182100	4831	279400	SH	DEFINED 05	279400
RUDDICK CORP	COM	781258108	1604	117177	SH	DEFINED 01	117177
RUDDICK CORP	COM	781258108	27	2000	SH	OTHER 01	2000
RUDDICK CORP	COM	781258108	1224	89393	SH	DEFINED 05	89393
RUDOLPH TECHNOLOGIES INC	COM	781270103	140	7296	SH	DEFINED 01	1096
6200							
RUDOLPH TECHNOLOGIES INC	COM	781270103	4	200	SH	OTHER 01	
200							
RUDOLPH TECHNOLOGIES INC	COM	781270103	1338	69825	SH	DEFINED 05	69825
RUDOLPH TECHNOLOGIES INC	COM	781270103	182	9500	SH	DEFINED 08	9500
RUDOLPH TECHNOLOGIES INC	COM	781270103	182	9502	SH	DEFINED 17	9502
RUSS BERRIE & CO	COM	782233100	240	7100	SH	DEFINED 01	100
7000							
RUSS BERRIE & CO	COM	782233100	2	70	SH	OTHER 01	
70							
RUSS BERRIE & CO	COM	782233100	2976	88100	SH	DEFINED 05	88100
RUSSELL CORP	COM	782352108	72	4300	SH	DEFINED 01	900
3400							
RUSSELL CORP	COM	782352108	3	150	SH	OTHER 01	
150							
RUSSELL CORP	COM	782352108	2103	125650	SH	DEFINED 05	125650
RYANAIR HLDGS PLC	SPONSORED AD	783513104	12819	327358	SH	DEFINED	327358
RYANAIR HLDGS PLC	SPONSORED AD	783513104	127	3234	SH	DEFINED 05	3234
RYANAIR HLDGS PLC	SPONSORED AD	783513104	133615	3412035	SH	DEFINED 11	3067212
344823							
RYANS FAMILY STEAK HOUSE INC	COM	783519101	638	56169	SH	DEFINED 01	13469
42700							
RYANS FAMILY STEAK HOUSE INC	COM	783519101	1	60	SH	OTHER 01	
60							
RYANS FAMILY STEAK HOUSE INC	COM	783519101	2626	231350	SH	DEFINED 05	231350
RYANS FAMILY STEAK HOUSE INC	COM	783519101	1	100	SH	DEFINED 08	100
RYDER SYS INC	COM	783549108	88	3917	SH	DEFINED 01	3917
RYDER SYS INC	COM	783549108	22	981	SH	OTHER 01	981

RYDER SYS INC	COM	783549108	647	28820	SH	DEFINED 05	28820
RYDER SYS INC	COM	783549108	237	10550	SH	DEFINED 17	10550
RYERSON TULL INC NEW 9380 100	COM	78375P107	221	36218	SH	DEFINED 01	26738
RYERSON TULL INC NEW 720	COM	78375P107	4	720	SH	OTHER 01	
RYERSON TULL INC NEW	COM	78375P107	664	108870	SH	DEFINED 05	108870
RYERSON TULL INC NEW	COM	78375P107	9	1400	SH	DEFINED 08	1400
RYERSON TULL INC NEW	COM	78375P107	9	1400	SH	DEFINED 17	1400
RYLAND GROUP INC 18700	COM	783764103	810	24300	SH	DEFINED 01	5600
RYLAND GROUP INC 64	COM	783764103	2	64	SH	OTHER 01	
RYLAND GROUP INC	COM	783764103	4235	126975	SH	DEFINED 05	126975
RYLAND GROUP INC	COM	783764103	200	6000	SH	DEFINED 17	6000
SBC COMMUNICATIONS INC	COM	78387G103	163	6000	SH	DEFINED	6000
SBC COMMUNICATIONS INC	COM	78387G103	19658	725116	SH	OTHER	725116
SBC COMMUNICATIONS INC 462746	COM	78387G103	316719	11682752	SH	DEFINED 01	11220006
SBC COMMUNICATIONS INC 2234992	COM	78387G103	130134	4800236	SH	OTHER 01	2565244
SBC COMMUNICATIONS INC 1475000	COM	78387G103	72879	2688258	SH	DEFINED 05	1213258
SBC COMMUNICATIONS INC	COM	78387G103	39987	1475000	SH	OTHER 05	1475000
SBC COMMUNICATIONS INC	COM	78387G103	9010	332362	SH	DEFINED 08	332362
SBC COMMUNICATIONS INC	COM	78387G103	4717	174000	SH	CALL DEFINED 08	174000
SBC COMMUNICATIONS INC	COM	78387G103	11115	410000	SH	PUT DEFINED 08	410000
SBC COMMUNICATIONS INC	COM	78387G103	613	22596	SH	DEFINED 13	22596
SBC COMMUNICATIONS INC 350	COM	78387G103	9	350	SH	OTHER 13	
SBC COMMUNICATIONS INC	COM	78387G103	159	5850	SH	DEFINED 17	5850
SBS TECHNOLOGIES INC 1700	COM	78387P103	36	3900	SH	DEFINED 01	2200
SBS TECHNOLOGIES INC	COM	78387P103	556	60650	SH	DEFINED 05	60650
SCM MICROSYSTEMS INC 960	COM	784018103	7	1700	SH	DEFINED 01	740
SCM MICROSYSTEMS INC 440	COM	784018103	2	440	SH	OTHER 01	
SCM MICROSYSTEMS INC	COM	784018103	257	60475	SH	DEFINED 05	60475
SCM MICROSYSTEMS INC	COM	784018103	3	700	SH	DEFINED 08	700
SCM MICROSYSTEMS INC	COM	784018103	3	700	SH	DEFINED 17	700
SCPIE HLDGS INC	COM	78402P104	9	1400	SH	DEFINED 01	1400
SCPIE HLDGS INC	COM	78402P104	242	36650	SH	DEFINED 05	36650
SCP POOL CORP 1350	COM	784028102	554	18977	SH	DEFINED 01	17627
SCP POOL CORP 3473	COM	784028102	191	6525	SH	OTHER 01	3052
SCP POOL CORP	COM	784028102	2530	86650	SH	DEFINED 05	86650
SEI INVESTMENTS CO	COM	784117103	194	7128	SH	DEFINED 01	7128
SEI INVESTMENTS CO 625	COM	784117103	245	9025	SH	OTHER 01	8400
SEI INVESTMENTS CO	COM	784117103	5543	203924	SH	DEFINED 05	203924
SEI INVESTMENTS CO	COM	784117103	121	4465	SH	DEFINED 08	4465
SK TELECOM LTD	SPONSORED AD	78440P108	269	12600	SH	DEFINED	12600
SK TELECOM LTD	SPONSORED AD	78440P108	1219	57100	SH	OTHER	57100
SK TELECOM LTD 36	SPONSORED AD	78440P108	24	1109	SH	DEFINED 01	1073
SK TELECOM LTD	SPONSORED AD	78440P108	11	505	SH	OTHER 01	505
SK TELECOM LTD	SPONSORED AD	78440P108	8177	383000	SH	CALL DEFINED 08	383000
SLM CORP	COM	78442P106	1721	16575	SH	OTHER	16575
SLM CORP	COM	78442P106	241061	2321023	SH	DEFINED 01	2321023
SLM CORP 63525	COM	78442P106	8963	86296	SH	DEFINED 05	22771
SLM CORP 586475	COM	78442P106	67509	650000	SH	OTHER 05	63525
SLM CORP	COM	78442P106	272	2616	SH	DEFINED 08	2616
SLM CORP	COM	78442P106	5193	50000	SH	PUT DEFINED 08	50000
SLM CORP 660405	COM	78442P106	1039784	10011403	SH	DEFINED 11	9350998
SLM CORP	COM	78442P106	62	600	SH	DEFINED 17	600
SLM CORP 500000	COM	78442P106	51930	500000	SH	OTHER 17	
SPDR TR	UNIT SER 1	78462F103	1685	19100	SH	OTHER	19100
SPDR TR 259922	UNIT SER 1	78462F103	448202	5079922	SH	DEFINED 01	4820000
SPDR TR 11734 269773	UNIT SER 1	78462F103	52532	595401	SH	OTHER 01	313894
SPDR TR	UNIT SER 1	78462F103	2912	33000	SH	DEFINED 05	33000
SPDR TR	UNIT SER 1	78462F103	2110	23918	SH	DEFINED 08	23918
SPSS INC	COM	78462K102	1839	131475	SH	DEFINED	131475
SPSS INC 120	COM	78462K102	2	120	SH	OTHER 01	
SPSS INC	COM	78462K102	896	64025	SH	DEFINED 05	64025
SPS TECHNOLOGIES INC 4965	COM	784626103	121	5100	SH	DEFINED 01	135

SPS TECHNOLOGIES INC 135	COM	784626103	3	135 SH	OTHER	01	
SPS TECHNOLOGIES INC S1 CORPORATION	COM	784626103	1370	57680 SH	DEFINED	05	57680
S1 CORPORATION	COM	78463B101	143	32111 SH	DEFINED	01	32111
S1 CORPORATION	COM	78463B101	1	300 SH	DEFINED	08	300
SPX CORP	COM	784635104	142	3804 SH	DEFINED	01	3804
SPX CORP 1554	COM	784635104	60	1610 SH	OTHER	01	56
SPX CORP	COM	784635104	8837	235973 SH	DEFINED	05	235973
SPX CORP	COM	784635104	1452	38765 SH	DEFINED	08	38765
SPX CORP	COM	784635104	1525	40720 SH	DEFINED	17	40720
SM&A	COM	78465D105	258	70000 SH	DEFINED	17	70000
SABA SOFTWARE INC	COM	784932105	648	611674 SH	DEFINED	08	611674
SWS GROUP INC 11700	COM	78503N107	262	19289 SH	DEFINED	01	7589
SWS GROUP INC 1723	COM	78503N107	23	1723 SH	OTHER	01	
SWS GROUP INC	COM	78503N107	1117	82350 SH	DEFINED	05	82350
SABRE HLDGS CORP 2100	CL A	785905100	305	16818 SH	DEFINED	01	14718
SABRE HLDGS CORP 8014	CL A	785905100	192	10605 SH	OTHER	01	2591
SABRE HLDGS CORP	CL A	785905100	1250	69000 SH	DEFINED	05	69000
SABRE HLDGS CORP	CL A	785905100	834	46064 SH	DEFINED	08	46064
SABRE HLDGS CORP	CL A	785905100	822	45400 SH	DEFINED	17	45400
SAFECO CORP 552788	COM	786429100	29098	839276 SH	DEFINED	01	286488
SAFECO CORP 12045	COM	786429100	5597	161435 SH	OTHER	01	149390
SAFECO CORP	COM	786429100	3318	95690 SH	DEFINED	05	95690
SAFECO CORP	COM	786429100	1061	30606 SH	DEFINED	08	30606
SAFETY INS GROUP INC	COM	78648T100	288	20000 SH	DEFINED	08	20000
SAFEWAY INC	COM NEW	786514208	14411	616890 SH	OTHER		616890
SAFEWAY INC 23975	COM NEW	786514208	7794	333626 SH	DEFINED	01	309651
SAFEWAY INC 20921	COM NEW	786514208	2772	118661 SH	OTHER	01	97740
SAFEWAY INC	COM NEW	786514208	4880	208905 SH	DEFINED	05	208905
SAFEWAY INC	COM NEW	786514208	2176	93161 SH	DEFINED	08	93161
SAFEWAY INC	COM NEW	786514208	2336	100000 SH	CALL	DEFINED 08	100000
SAFEWAY INC 250	COM NEW	786514208	6	250 SH	OTHER	13	
SAFEWAY INC	COM NEW	786514208	1551	66400 SH	DEFINED	17	66400
SAGENT TECHNOLOGY INC	COM	786693101	7	22950 SH	DEFINED	08	22950
ST JOE CO 400	COM	790148100	12	400 SH	DEFINED	01	
ST JOE CO 1000	COM	790148100	242	8050 SH	OTHER	01	7000
ST JOE CO	COM	790148100	3	100 SH	DEFINED	05	100
ST JUDE MED INC	COM	790849103	558	14040 SH	DEFINED	01	14040
ST JUDE MED INC 7833	COM	790849103	782	19689 SH	OTHER	01	11856
ST JUDE MED INC	COM	790849103	3304	83190 SH	DEFINED	05	83190
ST JUDE MED INC	COM	790849103	163	4115 SH	DEFINED	08	4115
ST JUDE MED INC	COM	790849103	60	1500 SH	DEFINED	17	1500
ST MARY LD & EXPL CO 6600	COM	792228108	219	8760 SH	DEFINED	01	2160
ST MARY LD & EXPL CO 260	COM	792228108	7	260 SH	OTHER	01	
ST MARY LD & EXPL CO	COM	792228108	2913	116525 SH	DEFINED	05	116525
ST PAUL COS INC 21808	COM	792860108	6429	188822 SH	DEFINED	01	167014
ST PAUL COS INC 94952	COM	792860108	4678	137382 SH	OTHER	01	42430
ST PAUL COS INC	COM	792860108	7718	226680 SH	DEFINED	05	226680
ST PAUL COS INC	COM	792860108	260	7629 SH	DEFINED	08	7629
ST PAUL COS INC	COM	792860108	170	5000 SH	CALL	DEFINED 08	5000
ST PAUL COS INC	COM	792860108	170	5000 SH	PUT	DEFINED 08	5000
SAKS INC	COM	79377W108	72	6118 SH	DEFINED	01	6118
SAKS INC 910	COM	79377W108	11	910 SH	OTHER	01	
SAKS INC	COM	79377W108	3234	275480 SH	DEFINED	05	275480
SAKS INC	COM	79377W108	188	16000 SH	DEFINED	08	16000
SALOMON BROTHERS FD INC	COM	795477108	323	35368 SH	DEFINED	01	35368
SALOMON BROTHERS FD INC 5656	COM	795477108	345	37863 SH	OTHER	01	32207
SALOMON BROS 2008 WORLDWIDE 2000	COM	79548R103	21	2000 SH	DEFINED	01	
SALOMON BROS 2008 WORLDWIDE 8000	COM	79548R103	218	21000 SH	OTHER	01	13000
SALTON INC 2200	COM	795757103	134	13940 SH	DEFINED	01	11740
SALTON INC 42	COM	795757103		42 SH	OTHER	01	
SALTON INC	COM	795757103	442	45975 SH	DEFINED	05	45975

SALTON INC	COM	795757103	16	1700	SH	DEFINED	08	1700	
SALTON INC	COM	795757103	16	1700	SH	DEFINED	17	1700	
SAN JUAN BASIN RTY TR	UNIT BEN INT	798241105	678	49500	SH	DEFINED	08	49500	
SAN PAOLO-IMI S P A	SPONSORED AD	799175104	1362	106000	SH	OTHER		106000	
SAN PAOLO-IMI S P A	SPONSORED AD	799175104	18	1397	SH	OTHER	01		
1397									
SANDISK CORP	COM	80004C101	97	4760	SH	DEFINED	01	4760	
SANDISK CORP	COM	80004C101	50	2477	SH	OTHER	01	1750	
727									
SANDISK CORP	COM	80004C101	2687	132384	SH	DEFINED	05	132384	
SANDISK CORP	COM	80004C101	122	6000	SH	DEFINED	08	6000	
SANDISK CORP	COM	80004C101	812	40000	SH	CALL	DEFINED	08	40000
SANDISK CORP	COM	80004C101	114	5600	SH	DEFINED	17	5600	
SANDY SPRING BANCORP INC	COM	800363103	265	8403	SH	DEFINED	01	8403	
SANDY SPRING BANCORP INC	COM	800363103	228	7234	SH	OTHER	01	7234	
SANMINA SCI CORP	NOTE	4.250% 800907AB3	9725	10000000	PRN	OTHER			
10000000									
SANMINA SCI CORP	NOTE	4.250% 800907AB3	715	735000	PRN	DEFINED	08	735000	
SANMINA SCI CORP	SDCV	800907AD9	4075	10000000	PRN	DEFINED	08	10000000	
SANMINA SCI CORP	COM	800907107	560	124679	SH	DEFINED	01	111171	
13508									
SANMINA SCI CORP	COM	800907107	199	44371	SH	OTHER	01	29708	
14663									
SANMINA SCI CORP	COM	800907107	1065	237095	SH	DEFINED	05	237095	
SANMINA SCI CORP	COM	800907107	1237	275480	SH	DEFINED	08	275480	
SANMINA SCI CORP	COM	800907107	561	124958	SH	DEFINED	17	124958	
SANMINA SCI CORP	COM	800907107	70	15600	SH	OTHER	17		
15600									
SANMINA SCI CORP	COM	800907107	3	700	SH	PUT	DEFINED	17	700
SAP AKTIENGESELLSCHAFT	SPONSORED AD	803054204	11	572	SH	DEFINED	01	572	
SAP AKTIENGESELLSCHAFT	SPONSORED AD	803054204	3	155	SH	OTHER	01	155	
SAP AKTIENGESELLSCHAFT	SPONSORED AD	803054204		10	SH	DEFINED	05	10	
SAP AKTIENGESELLSCHAFT	SPONSORED AD	803054204	293	15000	SH	DEFINED	08	15000	
SAP AKTIENGESELLSCHAFT	SPONSORED AD	803054204	23	1200	SH	CALL	DEFINED	08	1200
SAP AKTIENGESELLSCHAFT	SPONSORED AD	803054204	206	10550	SH	DEFINED	17	10550	
SARA LEE CORP	COM	803111103	16895	750572	SH	DEFINED	01	719494	
31078									
SARA LEE CORP	COM	803111103	15265	678129	SH	OTHER	01	395971	
282158									
SARA LEE CORP	COM	803111103	8246	366345	SH	DEFINED	05	366345	
SARA LEE CORP	COM	803111103	4003	177817	SH	DEFINED	08	177817	
SARA LEE CORP	COM	803111103	90	4000	SH	DEFINED	13	4000	
SARA LEE CORP	COM	803111103	90	4000	SH	DEFINED	17	4000	
SATYAM COMPUTER SERVICES LTD	ADR	804098101	209	16300	SH	DEFINED		16300	
SAUL CTRS INC	COM	804395101	583	24500	SH	DEFINED	01	1400	
23100									
SAUL CTRS INC	COM	804395101	33	1400	SH	OTHER	01		
1400									
SAVANNAH BANCORP INC	COM	804748101	308	14703	SH	DEFINED	01		
14703									
SAVANNAH BANCORP INC	COM	804748101	632	30134	SH	OTHER	01	28502	
1632									
SAVIA S A DE C V	SPON ADR REP	805175106	1549	737444	SH	DEFINED	17	737444	
SAXON CAPITAL INC	COM	80556P302	58	4635	SH	DEFINED	01	4635	
SAXON CAPITAL INC	COM	80556P302	38	3000	SH	OTHER	01	1025	
1975									
SAXON CAPITAL INC	COM	80556P302	99	7925	SH	DEFINED	17	7925	
SCANA CORP NEW	COM	80589M102	1706	55107	SH	DEFINED	01	51107	
4000									
SCANA CORP NEW	COM	80589M102	2016	65131	SH	OTHER	01	32365	
32766									
SCANA CORP NEW	COM	80589M102	6605	213332	SH	DEFINED	05	213332	
SCANSOURCE INC	COM	806037107	4958	100570	SH	DEFINED	01	100570	
SCANSOURCE INC	COM	806037107	49	1000	SH	OTHER	01	1000	
SCHEIN HENRY INC	COM	806407102	109	2425	SH	DEFINED	01	2425	
SCHEIN HENRY INC	COM	806407102	7	150	SH	OTHER	01		
150									
SCHEIN HENRY INC	COM	806407102	3811	84680	SH	DEFINED	05	84680	
SCHEIN HENRY INC	COM	806407102	266	5900	SH	DEFINED	08	5900	
SCHERING PLOUGH CORP	COM	806605101	11975	539400	SH	OTHER		539400	
SCHERING PLOUGH CORP	COM	806605101	59652	2687036	SH	DEFINED	01	2499123	
187913									
SCHERING PLOUGH CORP	COM	806605101	41784	1882179	SH	OTHER	01	1206151	
676028									
SCHERING PLOUGH CORP	COM	806605101	15301	689232	SH	DEFINED	05	689232	
SCHERING PLOUGH CORP	COM	806605101	3027	136356	SH	DEFINED	08	136356	
SCHERING PLOUGH CORP	COM	806605101	2886	130000	SH	CALL	DEFINED	08	130000
SCHERING PLOUGH CORP	COM	806605101	777	35000	SH	PUT	DEFINED	08	35000
SCHERING PLOUGH CORP	COM	806605101	337	15200	SH	DEFINED	13	15200	
SCHERING PLOUGH CORP	COM	806605101	23	1050	SH	OTHER	13	650	
400									
SCHERING PLOUGH CORP	COM	806605101	1816	81800	SH	DEFINED	17	81800	
SCHLUMBERGER LTD	COM	806857108	52556	1248666	SH	DEFINED	01	1209602	
39064									
SCHLUMBERGER LTD	COM	806857108	21625	513780	SH	OTHER	01	285207	

228573									
SCHLUMBERGER LTD	COM	806857108	20103	477610	SH	DEFINED	05		98700
378910									
SCHLUMBERGER LTD	COM	806857108	17257	410000	SH	OTHER	05		378910
31090									
SCHLUMBERGER LTD	COM	806857108	1581	37559	SH	DEFINED	08		37559
SCHLUMBERGER LTD	COM	806857108	526	12500	SH	PUT	DEFINED	08	12500
SCHLUMBERGER LTD	COM	806857108	140	3334	SH	DEFINED	13		3334
SCHLUMBERGER LTD	COM	806857108	13	315	SH	OTHER	13		315
SCHLUMBERGER LTD	COM	806857108	181	4300	SH	DEFINED	17		4300
SCHLUMBERGER LTD	COM	806857108	1052	25000	SH	CALL	DEFINED	17	25000
SCHOLASTIC CORP	COM	807066105	117	3255	SH	DEFINED	01		3255
SCHOLASTIC CORP	COM	807066105	5	140	SH	OTHER	01		
140									
SCHOLASTIC CORP	COM	807066105	4340	120725	SH	DEFINED	05		120725
SCHOLASTIC CORP	COM	807066105	61	1700	SH	DEFINED	08		1700
SCHOOL SPECIALTY INC	COM	807863105	126	6292	SH	DEFINED	01		2222
4070									
SCHOOL SPECIALTY INC	COM	807863105	3	130	SH	OTHER	01		
130									
SCHOOL SPECIALTY INC	COM	807863105	1387	69400	SH	DEFINED	05		69400
SCHULMAN A INC	COM	808194104	3855	207167	SH	DEFINED	01		207167
SCHULMAN A INC	COM	808194104	1888	101445	SH	OTHER	01		101405
40									
SCHULMAN A INC	COM	808194104	1053	56572	SH	DEFINED	05		56572
SCHULMAN A INC	COM	808194104	170	9150	SH	DEFINED	17		9150
SCHWAB CHARLES CORP NEW	COM	808513105	5087	468877	SH	DEFINED	01		467277
1600									
SCHWAB CHARLES CORP NEW	COM	808513105	7605	700935	SH	OTHER	01		631284
69651									
SCHWAB CHARLES CORP NEW	COM	808513105	6849	631250	SH	DEFINED	05		631250
SCHWAB CHARLES CORP NEW	COM	808513105	735	67713	SH	DEFINED	08		67713
SCHWAB CHARLES CORP NEW	COM	808513105	7	600	SH	OTHER	13		
600									
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	170	6920	SH	DEFINED	01		3679
3241									
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	16	659	SH	OTHER	01		
659									
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	1604	65475	SH	DEFINED	05		65475
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	88	3600	SH	DEFINED	17		3600
SCICLONE PHARMACEUTICALS INC	COM	80862K104	962	302506	SH	DEFINED	08		302506
SCIENTIFIC ATLANTA INC	COM	808655104	717	60439	SH	DEFINED	01		41289
19150									
SCIENTIFIC ATLANTA INC	COM	808655104	426	35903	SH	OTHER	01		22240
13663									
SCIENTIFIC ATLANTA INC	COM	808655104	1550	130684	SH	DEFINED	05		130684
SCIENTIFIC ATLANTA INC	COM	808655104	413	34837	SH	DEFINED	08		34837
SCIENTIFIC ATLANTA INC	COM	808655104	477	40200	SH	DEFINED	17		40200
SCIOS INC	COM	808905103	896	27500	SH	CALL	DEFINED	08	27500
SCIOS INC	COM	808905103	33	1000	SH	PUT	DEFINED	08	1000
SCOTTISH PWR PLC	SPON ADR FIN	81013T705	634	27676	SH	DEFINED	01		27560
116									
SCOTTISH PWR PLC	SPON ADR FIN	81013T705	881	38441	SH	OTHER	01		15683
22758									
SCOTTS CO	CL A	810186106	108	2200	SH	DEFINED	01		2200
SCOTTS CO	CL A	810186106	60	1215	SH	OTHER	01		
1215									
SCOTTS CO	CL A	810186106	5464	111425	SH	DEFINED	05		111425
SCOTTS CO	CL A	810186106	34	700	SH	DEFINED	08		700
SCOTTS CO	CL A	810186106	145	2950	SH	DEFINED	17		2950
SCRIPPS E W CO OHIO	CL A	811054204	46	600	SH	DEFINED	01		600
SCRIPPS E W CO OHIO	CL A	811054204	299	3880	SH	OTHER	01		3180
700									
SCRIPPS E W CO OHIO	CL A	811054204	235	3050	SH	DEFINED	17		3050
SCUDDER MUN INCOME TR	COM SH BEN I	81118R604	165	14631	SH	DEFINED	01		14631
SCUDDER MUN INCOME TR	COM SH BEN I	81118R604	83	7346	SH	OTHER	01		3446
3900									
SEACHANGE INTL INC	COM	811699107	3187	518279	SH	DEFINED	01		518279
SEACOAST FINL SVCS CORP	COM	81170Q106	140	6980	SH	DEFINED	01		5240
1740									
SEACOAST FINL SVCS CORP	COM	81170Q106	5	260	SH	OTHER	01		
260									
SEACOAST FINL SVCS CORP	COM	81170Q106	1852	92535	SH	DEFINED	05		92535
SEACOR SMIT INC	COM	811904101	93	2100	SH	DEFINED	01		1300
800									
SEACOR SMIT INC	COM	811904101	4	80	SH	OTHER	01		
80									
SEACOR SMIT INC	COM	811904101	3314	74475	SH	DEFINED	05		74475
SEALED AIR CORP NEW	COM	81211K100	1498	40162	SH	DEFINED	01		40055
107									
SEALED AIR CORP NEW	COM	81211K100	280	7505	SH	OTHER	01		6873
632									
SEALED AIR CORP NEW	COM	81211K100	1503	40305	SH	DEFINED	05		40305
SEALED AIR CORP NEW	COM	81211K100	5390	144500	SH	DEFINED	08		144500
SEALED AIR CORP NEW	PFD CV A \$2	81211K209	115	2709	SH	DEFINED	01		2614

95								
SEALED AIR CORP NEW 433	PFD CV A \$2	81211K209	40	947 SH	OTHER	01		514
SEALED AIR CORP NEW	PFD CV A \$2	81211K209	639	15000 SH	DEFINED	08		15000
SEARS ROEBUCK & CO 8575	COM	812387108	4486	187296 SH	DEFINED	01		178721
SEARS ROEBUCK & CO 49950	COM	812387108	2794	116645 SH	OTHER	01		66695
SEARS ROEBUCK & CO	COM	812387108	3551	148255 SH	DEFINED	05		148255
SEARS ROEBUCK & CO	COM	812387108	4170	174095 SH	DEFINED	08		174095
SEARS ROEBUCK & CO	COM	812387108	120	5000 SH	CALL	DEFINED	08	5000
SEARS ROEBUCK & CO	COM	812387108	12	500 SH	PUT	DEFINED	08	500
SEARS ROEBUCK & CO	COM	812387108	2	100 SH	OTHER	13		100
SEARS ROEBUCK & CO	COM	812387108	2999	125200 SH	DEFINED	17		125200
SEATTLE GENETICS INC	COM	812578102	6327	2040816 SH	DEFINED			2040816
SELECT SECTOR SPDR TR	SBI INT-ENER	81369Y506	43	1920 SH	DEFINED	01		1920
SELECT SECTOR SPDR TR	SBI INT-ENER	81369Y506	96	4285 SH	OTHER	01		4285
SELECT SECTOR SPDR TR	SBI INT-ENER	81369Y506	4466	200000 SH	DEFINED	08		200000
SELECT SECTOR SPDR TR	SBI INT-TECH	81369Y803	653	44112 SH	DEFINED	01		44112
SELECT SECTOR SPDR TR 7500	SBI INT-TECH	81369Y803	115	7750 SH	OTHER	01		250
SELECT SECTOR SPDR TR	SBI INT-TECH	81369Y803	30	2000 SH	DEFINED	08		2000
SEDONA CORP PA	COM	815677109	2	10000 SH	DEFINED	01		10000
SEBEYOND TECHNOLOGIES CORP	COM	815704101	548	225579 SH	DEFINED			225579
SEITEL INC 28300	COM NEW	816074306	16	29300 SH	DEFINED	01		1000
SEITEL INC	COM NEW	816074306	28	50700 SH	DEFINED	05		50700
SELECT MEDICAL CORP	COM	816196109	144	10647 SH	DEFINED			10647
SELECT MEDICAL CORP	COM	816196109	13	1000 SH	DEFINED	08		1000
SELECTIVE INS GROUP INC 1185	COM	816300107	45	1800 SH	DEFINED	01		615
SELECTIVE INS GROUP INC 105	COM	816300107	3	105 SH	OTHER	01		
SELECTIVE INS GROUP INC	COM	816300107	2492	98950 SH	DEFINED	05		98950
SELIGMAN SELECT MUN FD INC	COM	816344105	114	10567 SH	DEFINED	01		10567
SELIGMAN SELECT MUN FD INC	COM	816344105	43	4000 SH	OTHER	01		4000
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	4	200 SH	DEFINED	01		200
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	27812	1255600 SH	DEFINED	08		1255600
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	7808	352500 SH	CALL	DEFINED	08	352500
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	8805	397500 SH	PUT	DEFINED	08	397500
SEMTECH CORP	COM	816850101	100	9159 SH	DEFINED	01		9159
SEMTECH CORP	COM	816850101	1554	142065 SH	DEFINED	05		142065
SEMTECH CORP	COM	816850101	803	73421 SH	DEFINED	08		73421
SEMTECH CORP	COM	816850101	663	60640 SH	DEFINED	17		60640
SEMPRA ENERGY 42552	COM	816851109	3367	142347 SH	DEFINED	01		99795
SEMPRA ENERGY 10225	COM	816851109	1411	59655 SH	OTHER	01		49430
SEMPRA ENERGY	COM	816851109	2277	96270 SH	DEFINED	05		96270
SEMPRA ENERGY	COM	816851109	48	2042 SH	DEFINED	08		2042
SEMITOOL INC 56000	COM	816909105	1428	229200 SH	DEFINED	01		173200
SEMITOOL INC 2000	COM	816909105	12	2000 SH	OTHER	01		
SENSIENT TECHNOLOGIES CORP	COM	81725T100	3352	149198 SH	DEFINED	01		149198
SENSIENT TECHNOLOGIES CORP	COM	81725T100	281	12500 SH	OTHER	01		12500
SENSIENT TECHNOLOGIES CORP	COM	81725T100	2045	91016 SH	DEFINED	05		91016
SENSIENT TECHNOLOGIES CORP	COM	81725T100	1020	45400 SH	DEFINED	08		45400
SEPRACOR INC	COM	817315104	15	1500 SH	DEFINED	01		1500
SEPRACOR INC 290	COM	817315104	12	1290 SH	OTHER	01		1000
SEPRACOR INC	COM	817315104	1563	161601 SH	DEFINED	05		161601
SEPRACOR INC	COM	817315104	104	10765 SH	DEFINED	08		10765
SEPRACOR INC	COM	817315104	144	14900 SH	DEFINED	17		14900
SEQUA CORPORATION	CL A	817320104	783	20024 SH	DEFINED	05		20024
SERENA SOFTWARE INC 15806	COM	817492101	312	19728 SH	DEFINED	01		3922
SERENA SOFTWARE INC 490	COM	817492101	8	490 SH	OTHER	01		
SERENA SOFTWARE INC	COM	817492101	2795	177037 SH	DEFINED	05		177037
SERENA SOFTWARE INC	COM	817492101	1511	95700 SH	CALL	DEFINED	08	95700
SERENA SOFTWARE INC	COM	817492101	47	3000 SH	CALL	DEFINED	17	3000
SERONO S A	SPONSORED AD	81752M101	3	200 SH	DEFINED	01		200
SERONO S A	SPONSORED AD	81752M101	1544	113880 SH	DEFINED	08		113880
SERVICE CORP INTL	COM	817565104	4887	1472000 SH	OTHER			1472000
SERVICE CORP INTL 4500	COM	817565104	46	13817 SH	OTHER	01		9317
SERVICE CORP INTL	COM	817565104	5	1603 SH	DEFINED	08		1603
SERVICEMASTER CO 12150	COM	81760N109	685	61745 SH	DEFINED	01		49595
SERVICEMASTER CO	COM	81760N109	155	13930 SH	OTHER	01		13930
SERVICEMASTER CO	COM	81760N109	23	2100 SH	DEFINED	05		2100
SERVICEMASTER CO	COM	81760N109	23	2081 SH	DEFINED	08		2081
SERVICEMASTER CO	COM	81760N109	243	21900 SH	DEFINED	17		21900
724 SOLUTIONS INC	COM	81788Q100	411	821236 SH	DEFINED			821236

724 SOLUTIONS INC	COM	81788Q100		539 SH	DEFINED 08	539
SHAW GROUP INC 26500	COM	820280105	549	33359 SH	DEFINED 01	6859
SHAW GROUP INC	COM	820280105	3044	185050 SH	DEFINED 05	185050
SHAW GROUP INC	COM	820280105	235	14300 SH	DEFINED 08	14300
SHAW GROUP INC	COM	820280105	2879	175000 SH	CALL DEFINED 08	175000
SHAW GROUP INC	COM	820280105	5044	306600 SH	PUT DEFINED 08	306600
SHAW GROUP INC	COM	820280105	115	7000 SH	DEFINED 17	7000
SHELL TRANS & TRADING PLC	ADR NY SHS N	822703609	1766	45369 SH	DEFINED 01	45369
SHELL TRANS & TRADING PLC 8680	ADR NY SHS N	822703609	1272	32695 SH	OTHER 01	24015
SHELL TRANS & TRADING PLC	ADR NY SHS N	822703609		10 SH	DEFINED 05	10
SHERWIN WILLIAMS CO	COM	824348106	7345	260000 SH	OTHER	260000
SHERWIN WILLIAMS CO 18300	COM	824348106	2440	86354 SH	DEFINED 01	68054
SHERWIN WILLIAMS CO 8864	COM	824348106	856	30298 SH	OTHER 01	21434
SHERWIN WILLIAMS CO	COM	824348106	1999	70770 SH	DEFINED 05	70770
SHERWIN WILLIAMS CO	COM	824348106	22	775 SH	DEFINED 08	775
SHERWIN WILLIAMS CO	COM	824348106	85	3000 SH	DEFINED 13	3000
SHERWIN WILLIAMS CO	COM	824348106	90	3200 SH	DEFINED 17	3200
SHIRE PHARMACEUTICALS GRP PL 886	SPONSORED AD	82481R106	343	18180 SH	DEFINED 01	17294
SHIRE PHARMACEUTICALS GRP PL 1686	SPONSORED AD	82481R106	32	1686 SH	OTHER 01	
SHIRE PHARMACEUTICALS GRP PL	SPONSORED AD	82481R106	13795	730307 SH	DEFINED 05	730307
SHIRE PHARMACEUTICALS GRP PL	SPONSORED AD	82481R106	162	8600 SH	DEFINED 08	8600
SHIRE PHARMACEUTICALS GRP PL	SPONSORED AD	82481R106	23	1200 SH	DEFINED 17	1200
SHOPKO STORES INC 14500	COM	824911101	235	18855 SH	DEFINED 01	4355
SHOPKO STORES INC	COM	824911101	1643	131975 SH	DEFINED 05	131975
SHOPKO STORES INC	COM	824911101	107	8575 SH	DEFINED 17	8575
SHOLODGE INC 100000	COM	825034101	326	100000 SH	OTHER 01	
SHUFFLE MASTER INC 13461	COM	825549108	681	35652 SH	DEFINED 01	22191
SHUFFLE MASTER INC 110	COM	825549108	2	110 SH	OTHER 01	
SHUFFLE MASTER INC	COM	825549108	13813	722811 SH	DEFINED 05	722811
SHUFFLE MASTER INC	COM	825549108	11	600 SH	DEFINED 17	600
SHURGARD STORAGE CTRS INC 13550	COM	82567D104	606	19333 SH	DEFINED 01	5783
SHURGARD STORAGE CTRS INC 17862	COM	82567D104	560	17862 SH	OTHER 01	
SHURGARD STORAGE CTRS INC	COM	82567D104	4887	155950 SH	DEFINED 05	155950
SHURGARD STORAGE CTRS INC	COM	82567D104	130	4150 SH	DEFINED 17	4150
SICOR INC	COM	825846108	66	4186 SH	DEFINED 01	4186
SICOR INC	COM	825846108	3570	225260 SH	DEFINED 05	225260
SICOR INC	COM	825846108	74	4700 SH	DEFINED 08	4700
SIEBEL SYS INC 1500	COM	826170102	2333	315276 SH	DEFINED 01	313776
SIEBEL SYS INC 7819	COM	826170102	198	26816 SH	OTHER 01	18997
SIEBEL SYS INC	COM	826170102	3462	467875 SH	DEFINED 05	467875
SIEBEL SYS INC	COM	826170102	1758	237609 SH	DEFINED 08	237609
SIEBEL SYS INC	COM	826170102	3530	477000 SH	CALL DEFINED 08	477000
SIEBEL SYS INC	COM	826170102	3700	500000 SH	PUT DEFINED 08	500000
SIEBEL SYS INC	COM	826170102	925	124999 SH	DEFINED 17	124999
SIERRA HEALTH SVCS INC 8600	COM	826322109	134	11130 SH	DEFINED 01	2530
SIERRA HEALTH SVCS INC	COM	826322109	1498	124750 SH	DEFINED 05	124750
SIERRA HEALTH SVCS INC	COM	826322109	30	2500 SH	DEFINED 17	2500
SIERRA PAC RES NEW	COM	826428104	21	3303 SH	DEFINED 01	3303
SIERRA PAC RES NEW 680	COM	826428104	50	7635 SH	OTHER 01	6955
SIERRA PAC RES NEW	COM	826428104	1275	196096 SH	DEFINED 05	196096
SIERRA PAC RES NEW	COM	826428104	81	12400 SH	DEFINED 08	12400
SIERRA PAC RES NEW	COM	826428104	81	12400 SH	DEFINED 17	12400
SIGMA ALDRICH CORP 14700	COM	826552101	5822	119546 SH	DEFINED 01	104846
SIGMA ALDRICH CORP 228520	COM	826552101	13655	280386 SH	OTHER 01	51866
SIGMA ALDRICH CORP	COM	826552101	3482	71500 SH	DEFINED 05	71500
SIGMA ALDRICH CORP	COM	826552101	54	1110 SH	DEFINED 08	1110
SIGMA ALDRICH CORP	COM	826552101	365	7500 SH	CALL DEFINED 08	7500
SILICON LABORATORIES INC	COM	826919102	323	16911 SH	DEFINED	16911
SILICON LABORATORIES INC	COM	826919102	17	889 SH	DEFINED 01	889
SILICON LABORATORIES INC	COM	826919102		20 SH	OTHER 01	20
SILICON LABORATORIES INC	COM	826919102	107	5600 SH	DEFINED 08	5600
SILGAN HOLDINGS INC	COM	827048109	4970	201378 SH	DEFINED 01	201378
SILGAN HOLDINGS INC	COM	827048109	79	3200 SH	DEFINED 17	3200
SILICON VY BANCSHARES	COM	827064106	240	13150 SH	DEFINED 01	13150
SILICON VY BANCSHARES	COM	827064106	1507	82561 SH	DEFINED 05	82561
SILICON VY BANCSHARES	COM	827064106	38	2100 SH	DEFINED 08	2100
SIMMONS 1ST NATL CORP	CL A \$5 PAR	828730200	744	20306 SH	DEFINED 01	20306

SIMMONS 1ST NATL CORP	CL A \$5 PAR	828730200	39	1067 SH	OTHER	01	1067	
SIMON PPTY GROUP INC NEW 1838 4600	COM	828806109	1150	33743 SH	DEFINED	01	27305	
SIMON PPTY GROUP INC NEW 6005	COM	828806109	205	6005 SH	OTHER	01		
SIMON PPTY GROUP INC NEW	COM	828806109	3115	91420 SH	DEFINED	05	91420	
SIMON PPTY GROUP INC NEW	COM	828806109	71	2076 SH	DEFINED	08	2076	
SIMON PPTY GROUP INC NEW	PFD CV B 6.5	828806406	391	4200 SH	DEFINED	08	4200	
SIMPSON MANUFACTURING CO INC 3400	COM	829073105	211	6400 SH	DEFINED	01	3000	
SIMPSON MANUFACTURING CO INC 40	COM	829073105	1	40 SH	OTHER	01		
SIMPSON MANUFACTURING CO INC	COM	829073105	3182	96725 SH	DEFINED	05	96725	
SIMPSON MANUFACTURING CO INC	COM	829073105	91	2762 SH	DEFINED	08	2762	
SIMULA INC	COM	829206101	13	10700 SH	OTHER	01	10700	
SINCLAIR BROADCAST GROUP INC 8100	CL A	829226109	135	11600 SH	OTHER	01	3500	
SINCLAIR BROADCAST GROUP INC	PFD CV EXCH	829226505	535	13760 SH	DEFINED	08	13760	
SIRIUS SATELLITE RADIO INC	COM	82966U103	5	8500 SH	DEFINED	01	8500	
SIRIUS SATELLITE RADIO INC 1800	COM	82966U103	4	6300 SH	OTHER	01	4500	
SIPEX CORP 3375	COM	829909100	152	40988 SH	DEFINED	01	37613	
SIPEX CORP	COM	829909100	2655	717651 SH	DEFINED	05	717651	
SIX FLAGS INC	COM	83001P109	298	52152 SH	DEFINED	01	52152	
SIX FLAGS INC	COM	83001P109	1015	177841 SH	DEFINED	05	177841	
SIX FLAGS INC	COM	83001P109	60	10500 SH	DEFINED	08	10500	
SIX FLAGS INC	COM	83001P109	208	36425 SH	DEFINED	17	36425	
SKECHERS U S A INC	CL A	830566105	85	10000 SH	PUT	DEFINED	08	10000
SKECHERS U S A INC	CL A	830566105	106	12500 SH	DEFINED	17	12500	
SKYLINE CORP 2000	COM	830830105	62	2100 SH	DEFINED	01	100	
SKYLINE CORP 110	COM	830830105	3	110 SH	OTHER	01		
SKYLINE CORP	COM	830830105	1030	34900 SH	DEFINED	05	34900	
SKYWEST INC 6300	COM	830879102	325	24874 SH	DEFINED	01	18574	
SKYWEST INC	COM	830879102	10131	775141 SH	DEFINED	05	775141	
SKYWEST INC	COM	830879102	273	20906 SH	DEFINED	08	20906	
SKYWEST INC	COM	830879102	285	21806 SH	DEFINED	17	21806	
SKYWORKS SOLUTIONS INC	COM	83088M102	4458	517195 SH	DEFINED	05	517195	
SKYWORKS SOLUTIONS INC	COM	83088M102	1505	174651 SH	DEFINED	08	174651	
SKYWORKS SOLUTIONS INC	COM	83088M102	1077	124987 SH	DEFINED	17	124987	
SKILLSOFT PLC	SPONSORED AD	830928107	233	84639 SH	DEFINED	01	84639	
SKILLSOFT PLC	SPONSORED AD	830928107	1	500 SH	DEFINED	08	500	
SMITH A O 16800	COM	831865209	535	19800 SH	DEFINED	01	3000	
SMITH A O 100	COM	831865209	3	100 SH	OTHER	01		
SMITH A O	COM	831865209	3693	136725 SH	DEFINED	05	136725	
SMITH A O	COM	831865209	78	2875 SH	DEFINED	17	2875	
SMITH INTL INC 400	COM	832110100	1300	39862 SH	DEFINED	01	39462	
SMITH INTL INC 1660	COM	832110100	165	5060 SH	OTHER	01	3400	
SMITH INTL INC	COM	832110100	12713	389736 SH	DEFINED	05	389736	
SMITH INTL INC	COM	832110100	740	22680 SH	DEFINED	08	22680	
SMITH INTL INC	COM	832110100	117	3600 SH	DEFINED	17	3600	
SMITHFIELD FOODS INC 2000	COM	832248108	194	9800 SH	DEFINED	01	7800	
SMITHFIELD FOODS INC 1000	COM	832248108	611	30800 SH	OTHER	01	29800	
SMITHFIELD FOODS INC	COM	832248108	4169	210125 SH	DEFINED	05	210125	
SMUCKER J M CO	COM NEW	832696405	3797	95373 SH	DEFINED	05	95373	
SMUCKER J M CO	COM NEW	832696405	91	2294 SH	DEFINED	08	2294	
SMURFIT-STONE CONTAINER CORP	COM	832727101	2	140 SH	DEFINED	01	140	
SMURFIT-STONE CONTAINER CORP 15000	COM	832727101	231	15005 SH	OTHER	01	5	
SMURFIT-STONE CONTAINER CORP	COM	832727101	6	400 SH	DEFINED	05	400	
SMURFIT-STONE CONTAINER CORP	COM	832727101	3	175 SH	DEFINED	08	175	
SNAP ON INC	COM	833034101	211	7504 SH	DEFINED	01	7504	
SNAP ON INC 5620	COM	833034101	270	9590 SH	OTHER	01	3970	
SNAP ON INC	COM	833034101	760	27035 SH	DEFINED	05	27035	
SNAP ON INC	COM	833034101	23	825 SH	DEFINED	08	825	
SOFTWARE HOLDRS TR	DEPOSITRY RC	83404B103	1811	67100 SH	DEFINED	08	67100	
SOFTWARE HOLDRS TR	DEPOSITRY RC	83404B103	1012	37500 SH	CALL	DEFINED	08	37500
SOFTWARE HOLDRS TR	DEPOSITRY RC	83404B103	1012	37500 SH	PUT	DEFINED	08	37500
SOLA INTL INC 13349	COM	834092108	210	16142 SH	DEFINED	01	2793	
SOLA INTL INC 40	COM	834092108	1	40 SH	OTHER	01		
SOLA INTL INC	COM	834092108	1464	112608 SH	DEFINED	05	112608	
SOLETRON CORP	NOTE	834182AK3	10969	18206000 PRN	DEFINED	08	18206000	
SOLETRON CORP	COM	834182107	3994	1125000 SH	OTHER		1125000	



SOLECTRON CORP 26300	COM	834182107	239	67442	SH	DEFINED	01	41142
SOLECTRON CORP 3980	COM	834182107	114	32035	SH	OTHER	01	28055
SOLECTRON CORP	COM	834182107	1327	373850	SH	DEFINED	05	373850
SOLECTRON CORP	COM	834182107	1336	376297	SH	DEFINED	08	376297
SOLECTRON CORP	COM	834182107	355	100000	SH	DEFINED	17	100000
SOLUTIA INC 876	COM	834376105	260	71498	SH	DEFINED	01	70622
SOLUTIA INC 75643	COM	834376105	317	87311	SH	OTHER	01	11668
SOLUTIA INC	COM	834376105	730	201175	SH	DEFINED	05	201175
SOLUTIA INC	COM	834376105	131	36200	SH	DEFINED	08	36200
SOLUTIA INC	COM	834376105	54	14800	SH	DEFINED	17	14800
SOMERA COMMUNICATION	COM	834458101	1	313	SH	DEFINED	01	313
SOMERA COMMUNICATION	COM	834458101	1620	600000	SH	DEFINED	17	600000
SONIC AUTOMOTIVE INC	CL A	83545G102	207	13910	SH	DEFINED	01	13910
SONIC AUTOMOTIVE INC 10425	CL A	83545G102	197	13275	SH	OTHER	01	2850
SONIC AUTOMOTIVE INC	CL A	83545G102	1	100	SH	DEFINED	05	100
SONIC AUTOMOTIVE INC	CL A	83545G102	112	7550	SH	DEFINED	17	7550
SONIC CORP 25450 1350	COM	835451105	1119	54600	SH	DEFINED	01	27800
SONIC CORP 1350	COM	835451105	28	1350	SH	OTHER	01	
SONIC CORP	COM	835451105	3915	191075	SH	DEFINED	05	191075
SONIC CORP	COM	835451105	385	18787	SH	DEFINED	08	18787
SONOCO PRODS CO 2310	COM	835495102	15447	673650	SH	DEFINED	01	671340
SONOCO PRODS CO 10135	COM	835495102	614	26763	SH	OTHER	01	16628
SONOCO PRODS CO	COM	835495102	4255	185585	SH	DEFINED	05	185585
SONOCO PRODS CO	COM	835495102	105	4599	SH	DEFINED	08	4599
SONOSITE INC	COM	83568G104	2	180	SH	DEFINED	01	180
SONOSITE INC	COM	83568G104	128	9822	SH	OTHER	01	9822
SONY CORP 2015	ADR NEW	835699307	86	2084	SH	DEFINED	01	69
SONY CORP 655 2605	ADR NEW	835699307	422	10215	SH	OTHER	01	6955
SOTHEBYS HLDGS INC	CL A	835898107	3	285	SH	DEFINED	01	285
SOTHEBYS HLDGS INC	CL A	835898107	1062	118049	SH	DEFINED	05	118049
SOTHEBYS HLDGS INC	CL A	835898107	50	5600	SH	DEFINED	08	5600
SOTHEBYS HLDGS INC	CL A	835898107	28	3100	SH	DEFINED	17	3100
SOURCECORP 13070	COM	836167106	260	14000	SH	DEFINED	01	930
SOURCECORP 130	COM	836167106	2	130	SH	OTHER	01	
SOURCECORP	COM	836167106	1574	84650	SH	DEFINED	05	84650
SOURCECORP	COM	836167106	214	11500	SH	DEFINED	08	11500
SOUTH FINL GROUP INC 1200	COM	837841105	4929	238599	SH	DEFINED	01	237399
SOUTH FINL GROUP INC	COM	837841105	3419	165475	SH	DEFINED	05	165475
SOUTH STR FINL CORP	COM	840468102	213	28400	SH	DEFINED	01	28400
SOUTHERN CO 83899	COM	842587107	149652	5271294	SH	DEFINED	01	5187395
SOUTHERN CO 600348	COM	842587107	39506	1391554	SH	OTHER	01	791206
SOUTHERN CO	COM	842587107	9595	337969	SH	DEFINED	05	337969
SOUTHERN CO	COM	842587107	2918	102768	SH	DEFINED	08	102768
SOUTHERN CO	COM	842587107	994	35000	SH	CALL	DEFINED	35000
SOUTHERN CO	COM	842587107	3691	130000	SH	PUT	DEFINED	130000
SOUTHERN CO	COM	842587107	63	2225	SH	DEFINED	13	2225
SOUTHERN CO 370	COM	842587107	11	370	SH	OTHER	13	
SOUTHERN CO	COM	842587107	179	6300	SH	DEFINED	17	6300
SOUTHERN PAC PETE NL 138 13320	SPONS ADR NE	843581406	58	13458	SH	OTHER	01	
SOUTHERN UN CO NEW	COM	844030106	2	119	SH	DEFINED	01	119
SOUTHERN UN CO NEW 180	COM	844030106	3	180	SH	OTHER	01	
SOUTHERN UN CO NEW	COM	844030106	3415	206987	SH	DEFINED	05	206987
SOUTHTRUST CORP 13600	COM	844730101	2324	93507	SH	DEFINED	01	79907
SOUTHTRUST CORP 34520	COM	844730101	1096	44101	SH	OTHER	01	9581
SOUTHTRUST CORP	COM	844730101	7855	316095	SH	DEFINED	05	316095
SOUTHTRUST CORP	COM	844730101	87	3493	SH	DEFINED	08	3493
SOUTHTRUST CORP	COM	844730101	25	1000	SH	DEFINED	13	1000
SOUTHWEST AIRLS CO 204809	COM	844741108	33057	2378168	SH	DEFINED	01	2173359
SOUTHWEST AIRLS CO 248166	COM	844741108	11298	812810	SH	OTHER	01	564644
SOUTHWEST AIRLS CO	COM	844741108	6286	452212	SH	DEFINED	05	452212
SOUTHWEST AIRLS CO	COM	844741108	1784	128355	SH	DEFINED	08	128355
SOUTHWEST AIRLS CO	COM	844741108	20	1424	SH	DEFINED	13	1424

SOUTHWEST AIRLS CO	COM		844741108	81	5800 SH	DEFINED 17	5800
SOUTHWEST BANCORPORATION TEX 20000	COM		84476R109	925	32100 SH	DEFINED 01	12100
SOUTHWEST BANCORPORATION TEX	COM		84476R109	4655	161575 SH	DEFINED 05	161575
SOUTHWEST GAS CORP 12700	COM		844895102	328	13969 SH	DEFINED 01	1269
SOUTHWEST GAS CORP 1120	COM		844895102	26	1120 SH	OTHER 01	
SOUTHWEST GAS CORP	COM		844895102	3406	145225 SH	DEFINED 05	145225
SOUTHWESTERN ENERGY CO 3846	COM		845467109	149	13000 SH	DEFINED 01	9154
SOUTHWESTERN ENERGY CO 5554	COM		845467109	64	5554 SH	OTHER 01	
SOUTHWESTERN ENERGY CO	COM		845467109	1304	113875 SH	DEFINED 05	113875
SOVEREIGN BANCORP INC	COM		845905108	357	25400 SH	DEFINED 01	25400
SOVEREIGN BANCORP INC 26038	COM		845905108	575	40948 SH	OTHER 01	14910
SOVEREIGN BANCORP INC	COM		845905108	7097	505117 SH	DEFINED 05	505117
SOVEREIGN BANCORP INC	COM		845905108	48	3400 SH	DEFINED 17	3400
SOVEREIGN BANCORP INC	UNIT	11/12/2	845905306	281	3580 SH	DEFINED 01	3580
SPEECHWORKS INTL INC	COM		84764M101	4053	1457972 SH	DEFINED	1457972
SPEECHWORKS INTL INC 1000	COM		84764M101	3	1000 SH	DEFINED 01	
SPEECHWORKS INTL INC 5000	COM		84764M101	17	6000 SH	OTHER 01	1000
SPHERION CORP 39500	COM		848420105	355	53000 SH	DEFINED 01	13500
SPHERION CORP	COM		848420105	1922	286825 SH	DEFINED 05	286825
SPHERION CORP	COM		848420105	24	3600 SH	DEFINED 08	3600
SPHERION CORP	COM		848420105	24	3600 SH	DEFINED 17	3600
SPORTSLINE COM INC	COM		848934105	25	25000 SH	DEFINED 01	25000
SPORTS AUTH INC	COM		849176102	137	19568 SH	DEFINED 01	19568
SPORTS AUTH INC	COM		849176102	72	10325 SH	DEFINED 17	10325
SPRINT CORP	COM	FON GROU	852061100	14545	1004500 SH	OTHER	1004500
SPRINT CORP 42245	COM	FON GROU	852061100	12906	891304 SH	DEFINED 01	849059
SPRINT CORP 195575	COM	FON GROU	852061100	5794	400127 SH	OTHER 01	204552
SPRINT CORP	COM	FON GROU	852061100	10573	730184 SH	DEFINED 05	730184
SPRINT CORP	COM	FON GROU	852061100	335	23145 SH	DEFINED 08	23145
SPRINT CORP	COM	FON GROU	852061100	838	57900 SH	DEFINED 17	57900
SPRINT CORP 24686	PCS	COM SER	852061506	3786	864368 SH	DEFINED 01	839682
SPRINT CORP 164384	PCS	COM SER	852061506	1577	359939 SH	OTHER 01	195555
SPRINT CORP	PCS	COM SER	852061506	2038	465313 SH	DEFINED 05	465313
SPRINT CORP	PCS	COM SER	852061506	1494	341000 SH	DEFINED 08	341000
SPRINT CORP	PCS	COM SER	852061506	646	147500 SH	DEFINED 17	147500
STANCORP FINL GROUP INC	COM		852891100	217	4450 SH	DEFINED 01	4450
STANCORP FINL GROUP INC 100	COM		852891100	5	100 SH	OTHER 01	
STANCORP FINL GROUP INC	COM		852891100	2761	56529 SH	DEFINED 05	56529
STANDARD MICROSYSTEMS CORP 8968	COM		853626109	214	10966 SH	DEFINED 01	1998
STANDARD MICROSYSTEMS CORP 240	COM		853626109	5	240 SH	OTHER 01	
STANDARD MICROSYSTEMS CORP	COM		853626109	1458	74904 SH	DEFINED 05	74904
STANDARD MTR PRODS INC 9400	COM		853666105	122	9400 SH	DEFINED 01	
STANDARD MTR PRODS INC	COM		853666105	811	62375 SH	DEFINED 05	62375
STANDARD PAC CORP NEW	COM		85375C101	5	200 SH	DEFINED 01	200
STANDARD PAC CORP NEW 150	COM		85375C101	4	150 SH	OTHER 01	
STANDARD PAC CORP NEW	COM		85375C101	3016	121850 SH	DEFINED 05	121850
STANDARD REGISTER CO 5800	COM		853887107	193	10700 SH	DEFINED 01	4900
STANDARD REGISTER CO 9148	COM		853887107	165	9148 SH	OTHER 01	
STANDARD REGISTER CO	COM		853887107	2106	117000 SH	DEFINED 05	117000
STANDARD REGISTER CO	COM		853887107	50	2800 SH	DEFINED 17	2800
STANDEX INTL CORP 1900	COM		854231107	76	3200 SH	DEFINED 01	1300
STANDEX INTL CORP 1220	COM		854231107	29	1220 SH	OTHER 01	
STANDEX INTL CORP	COM		854231107	1202	50400 SH	DEFINED 05	50400
STANLEY WKS	COM		854616109	180	5200 SH	DEFINED 01	5200
STANLEY WKS 3188	COM		854616109	232	6715 SH	OTHER 01	3527
STANLEY WKS	COM		854616109	1426	41250 SH	DEFINED 05	41250
STANLEY WKS	COM		854616109	6	165 SH	DEFINED 08	165
STAPLES INC	COM		855030102	1344	73464 SH	DEFINED 01	73464
STAPLES INC 17598	COM		855030102	855	46744 SH	OTHER 01	29146
STAPLES INC	COM		855030102	4084	223185 SH	DEFINED 05	223185
STAPLES INC	COM		855030102	104	5710 SH	DEFINED 08	5710

STAPLES INC	COM		855030102	22	1200 SH	DEFINED 17	1200
STARBUCKS CORP 64300	COM		855244109	7128	349767 SH	DEFINED 01	285467
STARBUCKS CORP 10484	COM		855244109	2399	117698 SH	OTHER 01	107214
STARBUCKS CORP	COM		855244109	6382	313167 SH	DEFINED 05	313167
STARBUCKS CORP	COM		855244109	51	2500 SH	DEFINED 08	2500
STARBUCKS CORP	COM		855244109	4035	198000 SH	PUT DEFINED 08	198000
STARBUCKS CORP 105449	COM		855244109	8749	429294 SH	DEFINED 11	323845
STARBUCKS CORP	COM		855244109	2730	133968 SH	DEFINED 17	133968
STARBUCKS CORP	COM		855244109	3057	150000 SH	CALL DEFINED 17	150000
STARBUCKS CORP	COM		855244109	4076	200000 SH	PUT DEFINED 17	200000
STARTEK INC 4000	COM		85569C107	135	4900 SH	DEFINED 01	900
STARTEK INC 50	COM		85569C107	1	50 SH	OTHER 01	
STARTEK INC	COM		85569C107	1557	56400 SH	DEFINED 05	56400
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF		85590A203	2275	95821 SH	OTHER	95821
STARWOOD HOTELS&RESORTS WRLD 31675	PAIRED CTF		85590A203	4555	191855 SH	DEFINED 01	160180
STARWOOD HOTELS&RESORTS WRLD 21581	PAIRED CTF		85590A203	1491	62800 SH	OTHER 01	41219
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF		85590A203	19246	810690 SH	DEFINED 05	810690
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF		85590A203	57	2401 SH	DEFINED 08	2401
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF		85590A203	119	5000 SH	PUT DEFINED 08	5000
STATE STR CORP 30900	COM		857477103	17807	456585 SH	DEFINED 01	425685
STATE STR CORP 74362	COM		857477103	9367	240176 SH	OTHER 01	165814
STATE STR CORP	COM		857477103	13101	335925 SH	DEFINED 05	335925
STATE STR CORP	COM		857477103	1050	26919 SH	DEFINED 08	26919
STATE STR CORP	COM		857477103	858	22000 SH	DEFINED 17	22000
STATEN IS BANCORP INC 27710	COM		857550107	646	32100 SH	DEFINED 01	4390
STATEN IS BANCORP INC 310	COM		857550107	6	310 SH	OTHER 01	
STATEN IS BANCORP INC	COM		857550107	5525	274325 SH	DEFINED 05	274325
STATION CASINOS INC	COM		857689103		3 SH	DEFINED 01	3
STATION CASINOS INC	COM		857689103	1500	84725 SH	DEFINED 08	84725
STATOIL ASA	SPONSORED AD		85771P102	1307	158000 SH	DEFINED 08	158000
STEAK N SHAKE CO 14000	COM		857873103	195	19460 SH	DEFINED 01	5460
STEAK N SHAKE CO	COM		857873103	1262	126150 SH	DEFINED 05	126150
STEEL DYNAMICS INC 8700	COM		858119100	140	11600 SH	DEFINED 01	2900
STEEL DYNAMICS INC	COM		858119100	2272	188900 SH	DEFINED 05	188900
STEEL DYNAMICS INC	COM		858119100	72	6000 SH	DEFINED 17	6000
STEEL TECHNOLOGIES INC 5600	COM		858147101	103	6100 SH	DEFINED 01	500
STEEL TECHNOLOGIES INC	COM		858147101	781	46050 SH	DEFINED 05	46050
STEIN MART INC 8300	COM		858375108	142	23300 SH	DEFINED 01	15000
STEIN MART INC	COM		858375108	1030	168800 SH	DEFINED 05	168800
STERLING BANCSHARES INC	COM		858907108	13	1100 SH	DEFINED 01	1100
STERLING BANCSHARES INC 55	COM		858907108	1	55 SH	OTHER 01	
STERLING BANCSHARES INC	COM		858907108	2001	163725 SH	DEFINED 05	163725
STERICYCLE INC 300 300	COM		858912108	249	7691 SH	DEFINED 01	7091
STERICYCLE INC 300	COM		858912108	10	300 SH	OTHER 01	
STERICYCLE INC	COM		858912108	5905	182379 SH	DEFINED 05	182379
STERICYCLE INC	COM		858912108	3	100 SH	DEFINED 08	100
STERICYCLE INC	COM		858912108	6	200 SH	DEFINED 17	200
STERIS CORP 500	COM		859152100	52	2125 SH	DEFINED 01	1625
STERIS CORP 200	COM		859152100	17	700 SH	OTHER 01	500
STERIS CORP	COM		859152100	3239	133550 SH	DEFINED 05	133550
STERIS CORP	COM		859152100	74	3065 SH	DEFINED 08	3065
STERIS CORP	COM		859152100	306	12600 SH	DEFINED 17	12600
STEWART & STEVENSON SVCS INC 800	COM		860342104	50	3517 SH	DEFINED 01	2717
STEWART & STEVENSON SVCS INC 60	COM		860342104	1	60 SH	OTHER 01	
STEWART & STEVENSON SVCS INC	COM		860342104	1501	106150 SH	DEFINED 05	106150
STEWART ENTERPRISES INC 600	CL A		860370105	18	3300 SH	DEFINED 01	2700
STEWART ENTERPRISES INC	CL A		860370105	3	600 SH	OTHER 01	600
STEWART ENTERPRISES INC	CL A		860370105	560	100499 SH	DEFINED 08	100499
STEWART INFORMATION SVCS COR 1400	COM		860372101	199	9326 SH	DEFINED 01	7926
STEWART INFORMATION SVCS COR	COM		860372101	1464	68450 SH	DEFINED 05	68450
STEWART INFORMATION SVCS COR	COM		860372101	107	5000 SH	DEFINED 17	5000

STILLWATER MNG CO 15838 100	COM	86074Q102	127	23760 SH	DEFINED 01	7822
STILLWATER MNG CO 500	COM	86074Q102	3	500 SH	OTHER 01	
STILLWATER MNG CO	COM	86074Q102	1029	192390 SH	DEFINED 05	192390
STILWELL FINL INC 20000	COM	860831106	2201	168431 SH	DEFINED 01	148431
STILWELL FINL INC 106402	COM	860831106	1653	126509 SH	OTHER 01	20107
STILWELL FINL INC	COM	860831106	1365	104470 SH	DEFINED 05	104470
STILWELL FINL INC	COM	860831106	869	66518 SH	DEFINED 08	66518
STILWELL FINL INC	COM	860831106	752	57500 SH	DEFINED 17	57500
STILWELL FINL INC	COM	860831106	65	5000 SH	PUT DEFINED 17	5000
STMICROELECTRONICS N V	NY REGISTRY	861012102	60	3100 SH	DEFINED 01	3100
STMICROELECTRONICS N V	NY REGISTRY	861012102		15 SH	OTHER 01	15
STMICROELECTRONICS N V	NY REGISTRY	861012102	2052	105200 SH	DEFINED 08	105200
STMICROELECTRONICS N V	NY REGISTRY	861012102	585	30000 SH	CALL DEFINED 08	30000
STMICROELECTRONICS N V	NY REGISTRY	861012102	98	5000 SH	PUT DEFINED 08	5000
STONE ENERGY CORP	COM	861642106	133	4000 SH	DEFINED 01	4000
STONE ENERGY CORP 90	COM	861642106	3	90 SH	OTHER 01	
STONE ENERGY CORP	COM	861642106	3277	98225 SH	DEFINED 05	98225
STONE ENERGY CORP	COM	861642106	14	420 SH	DEFINED 08	420
STORA ENSO CORP 2534	SPON ADR REP	86210M106	42	4054 SH	DEFINED 01	1520
STORA ENSO CORP 39273	SPON ADR REP	86210M106	1063	101644 SH	OTHER 01	62371
STORAGENETWORKS INC	COM	86211E103	154	132555 SH	DEFINED	132555
STORAGE TECHNOLOGY CORP	COM PAR \$0.1	862111200	136	6362 SH	DEFINED 01	6362
STORAGE TECHNOLOGY CORP 750	COM PAR \$0.1	862111200	16	750 SH	OTHER 01	
STORAGE TECHNOLOGY CORP	COM PAR \$0.1	862111200	4395	205175 SH	DEFINED 05	205175
STORAGE TECHNOLOGY CORP	COM PAR \$0.1	862111200	351	16375 SH	DEFINED 17	16375
STRATEX NETWORKS INC	COM	86279T109	165	74800 SH	DEFINED 05	74800
STRATEX NETWORKS INC	COM	86279T109		165 SH	DEFINED 08	165
STRIDE RITE CORP	COM	863314100	51	7064 SH	DEFINED 01	7064
STRIDE RITE CORP 150	COM	863314100	1	150 SH	OTHER 01	
STRIDE RITE CORP	COM	863314100	1088	151750 SH	DEFINED 05	151750
STRYKER CORP	COM	863667101	1266	18855 SH	DEFINED 01	18855
STRYKER CORP 7173	COM	863667101	1811	26980 SH	OTHER 01	19807
STRYKER CORP	COM	863667101	6202	92400 SH	DEFINED 05	92400
STRYKER CORP	COM	863667101	72	1075 SH	DEFINED 08	1075
STURM RUGER & CO INC 1600	COM	864159108	15	1600 SH	DEFINED 01	
STURM RUGER & CO INC	COM	864159108	980	102450 SH	DEFINED 05	102450
STURM RUGER & CO INC	COM	864159108	96	10000 SH	DEFINED 17	10000
SUN LIFE FINL SVCS CDA INC 15148	COM	866796105	2203	129237 SH	DEFINED 01	114089
SUN LIFE FINL SVCS CDA INC 11975	COM	866796105	513	30090 SH	OTHER 01	18115
SUN MICROSYSTEMS INC	COM	866810104	1	300 SH	OTHER	300
SUN MICROSYSTEMS INC 342770	COM	866810104	8089	2601001 SH	DEFINED 01	2258231
SUN MICROSYSTEMS INC 291815	COM	866810104	5178	1664943 SH	OTHER 01	1373128
SUN MICROSYSTEMS INC	COM	866810104	4777	1536135 SH	DEFINED 05	1536135
SUN MICROSYSTEMS INC	COM	866810104	1916	616106 SH	DEFINED 08	616106
SUN MICROSYSTEMS INC	COM	866810104	156	50000 SH	CALL DEFINED 08	50000
SUN MICROSYSTEMS INC	COM	866810104	467	150000 SH	PUT DEFINED 08	150000
SUN MICROSYSTEMS INC	COM	866810104	103	33200 SH	DEFINED 13	33200
SUN MICROSYSTEMS INC	COM	866810104	389	125000 SH	DEFINED 17	125000
SUN MICROSYSTEMS INC	COM	866810104	7	2200 SH	CALL DEFINED 17	2200
SUNCOR ENERGY INC 1000	COM	867229106	1379	88000 SH	DEFINED 01	87000
SUNCOR ENERGY INC	COM	867229106	17	1100 SH	OTHER 01	1100
SUNCOR ENERGY INC	COM	867229106	71	4500 SH	DEFINED 08	4500
SUNGARD DATA SYS INC 44904	COM	867363103	2600	110362 SH	DEFINED 01	65458
SUNGARD DATA SYS INC 8167	COM	867363103	371	15736 SH	OTHER 01	7569
SUNGARD DATA SYS INC	COM	867363103	3713	157616 SH	DEFINED 05	157616
SUNGARD DATA SYS INC	COM	867363103	63	2695 SH	DEFINED 08	2695
SUNOCO LOGISTICS PRTRNS L P	COM UNITS	86764L108	240	10000 SH	OTHER 01	10000
SUNOCO LOGISTICS PRTRNS L P	COM UNITS	86764L108	99	4130 SH	DEFINED 08	4130
SUNOCO INC 9869	COM	86764P109	456	13754 SH	DEFINED 01	3885
SUNOCO INC 2736 231	COM	86764P109	622	18760 SH	OTHER 01	15793
SUNOCO INC	COM	86764P109	1191	35910 SH	DEFINED 05	35910
SUNOCO INC	COM	86764P109	3437	103600 SH	DEFINED 08	103600
SUNOCO INC	COM	86764P109	192	5800 SH	DEFINED 17	5800
SUNRISE ASSISTED LIVING INC	COM	86768K106	186	7491 SH	DEFINED 01	7491
SUNRISE ASSISTED LIVING INC	COM	86768K106	219	8780 SH	OTHER 01	4000

4780							
SUNRISE ASSISTED LIVING INC	COM	86768K106	2135	85775	SH	DEFINED 05	85775
SUNRISE ASSISTED LIVING INC	COM	86768K106	27	1100	SH	DEFINED 17	1100
SUNTRUST BKS INC	COM	867914103	22	384	SH	OTHER	384
SUNTRUST BKS INC	COM	867914103	28712	504434	SH	DEFINED 01	437803
66631							
SUNTRUST BKS INC	COM	867914103	20542	360884	SH	OTHER 01	282372
78512							
SUNTRUST BKS INC	COM	867914103	10303	181015	SH	DEFINED 05	181015
SUNTRUST BKS INC	COM	867914103	189	3319	SH	DEFINED 08	3319
SUPERIOR INDS INTL INC	COM	868168105	14	350	SH	DEFINED 01	350
SUPERIOR INDS INTL INC	COM	868168105	2	40	SH	OTHER 01	
40							
SUPERIOR INDS INTL INC	COM	868168105	2198	53143	SH	DEFINED 05	53143
SUPERTEX INC	COM	868532102	2	120	SH	OTHER 01	
120							
SUPERTEX INC	COM	868532102	703	47225	SH	DEFINED 05	47225
SUPERVALU INC	COM	868536103	315	19094	SH	DEFINED 01	16594
2500							
SUPERVALU INC	COM	868536103	63	3822	SH	OTHER 01	3375
447							
SUPERVALU INC	COM	868536103	2034	123220	SH	DEFINED 05	123220
SUPERVALU INC	COM	868536103	7	451	SH	DEFINED 08	451
SUPERVALU INC	COM	868536103	74	4500	SH	DEFINED 17	4500
SURMODICS INC	COM	868873100	17	600	SH	DEFINED 01	600
SURMODICS INC	COM	868873100	1	30	SH	OTHER 01	
30							
SURMODICS INC	COM	868873100	1843	64250	SH	DEFINED 05	64250
SUSQUEHANNA BANCSHARES INC P	COM	869099101	212	10158	SH	DEFINED 01	7428
2730							
SUSQUEHANNA BANCSHARES INC P	COM	869099101	4	170	SH	OTHER 01	
170							
SUSQUEHANNA BANCSHARES INC P	COM	869099101	3180	152575	SH	DEFINED 05	152575
SWIFT ENERGY CO	COM	870738101	384	39755	SH	DEFINED 01	24295
15460							
SWIFT ENERGY CO	COM	870738101		40	SH	OTHER 01	
40							
SWIFT ENERGY CO	COM	870738101	1250	129250	SH	DEFINED 05	129250
SWIFT ENERGY CO	COM	870738101	44	4500	SH	DEFINED 08	4500
SWIFT ENERGY CO	COM	870738101	44	4500	SH	DEFINED 17	4500
SWIFT TRANSN CO	COM	870756103	29	1460	SH	DEFINED 01	1460
SWIFT TRANSN CO	COM	870756103	777	38825	SH	OTHER 01	38250
575							
SWIFT TRANSN CO	COM	870756103	3223	160983	SH	DEFINED 05	160983
SWISS HELVETIA FD INC	COM	870875101	113	11752	SH	OTHER 01	18
11734							
SYBASE INC	COM	871130100	339	25305	SH	DEFINED 01	25305
SYBASE INC	COM	871130100	7	558	SH	OTHER 01	208
350							
SYBASE INC	COM	871130100	2444	182365	SH	DEFINED 05	182365
SYBASE INC	COM	871130100	98	7350	SH	DEFINED 08	7350
SYBASE INC	COM	871130100	230	17200	SH	CALL DEFINED 08	17200
SYBASE INC	COM	871130100	28	2100	SH	PUT DEFINED 08	2100
SYBASE INC	COM	871130100	159	11900	SH	DEFINED 17	11900
SYBRON DENTAL SPECIALTIES IN	COM	871142105	15	1000	SH	DEFINED 01	1000
SYBRON DENTAL SPECIALTIES IN	COM	871142105	2	155	SH	OTHER 01	
155							
SYBRON DENTAL SPECIALTIES IN	COM	871142105	2102	141550	SH	DEFINED 05	141550
SYKES ENTERPRISES INC	COM	871237103	1404	428088	SH	DEFINED 01	292560
135528							
SYKES ENTERPRISES INC	COM	871237103	254	77581	SH	DEFINED 05	77581
SYKES ENTERPRISES INC	COM	871237103	27	8300	SH	DEFINED 08	8300
SYKES ENTERPRISES INC	COM	871237103	27	8300	SH	DEFINED 17	8300
SYLVAN LEARNING SYS INC	COM	871399101	67	4084	SH	DEFINED 01	4084
SYLVAN LEARNING SYS INC	COM	871399101	2	140	SH	OTHER 01	
140							
SYLVAN LEARNING SYS INC	COM	871399101	1270	77457	SH	DEFINED 05	77457
SYMANTEC CORP	COM	871503108	497	12266	SH	DEFINED 01	12266
SYMANTEC CORP	COM	871503108	72	1780	SH	OTHER 01	10
1770							
SYMANTEC CORP	COM	871503108	11291	278721	SH	DEFINED 05	278721
SYMANTEC CORP	COM	871503108	2551	62964	SH	DEFINED 08	62964
SYMANTEC CORP	COM	871503108	3038	75000	SH	CALL DEFINED 08	75000
SYMANTEC CORP	COM	871503108	28	700	SH	DEFINED 17	700
SYMBOL TECHNOLOGIES INC	COM	871508107	170	20639	SH	DEFINED 01	18839
1800							
SYMBOL TECHNOLOGIES INC	COM	871508107	86	10434	SH	OTHER 01	9075
1359							
SYMBOL TECHNOLOGIES INC	COM	871508107	9489	1154434	SH	DEFINED 05	1154434
SYMBOL TECHNOLOGIES INC	COM	871508107	257	31279	SH	DEFINED 08	31279
SYMBOL TECHNOLOGIES INC	COM	871508107	4725	574849	SH	DEFINED 17	574849
SYMMETRICOM INC	COM	871543104	30	7000	SH	DEFINED 01	
7000							
SYMMETRICOM INC	COM	871543104	661	156575	SH	DEFINED 05	156575
SYMYX TECHNOLOGIES	COM	871555108	133	10589	SH	DEFINED	10589

SYNAVANT INC 4600	COM	87157A105	5	5410 SH	DEFINED	01	810
SYNAVANT INC 2459	COM	87157A105	9	10079 SH	OTHER	01	7620
SYNCOR INTL CORP DEL 7200	COM	87157J106	250	9000 SH	DEFINED	01	1800
SYNCOR INTL CORP DEL 90	COM	87157J106	2	90 SH	OTHER	01	
SYNCOR INTL CORP DEL	COM	87157J106	349	12600 SH	DEFINED	05	12600
SYNOPSIS INC	COM	871607107	170	3691 SH	DEFINED	01	3691
SYNOPSIS INC 571	COM	871607107	49	1068 SH	OTHER	01	497
SYNOPSIS INC	COM	871607107	6732	145865 SH	DEFINED	05	145865
SYNOPSIS INC	COM	871607107	488	10565 SH	DEFINED	08	10565
SYNOVUS FINL CORP 60000	COM	87161C105	2680	138167 SH	DEFINED	01	78167
SYNOVUS FINL CORP 50419	COM	87161C105	3436	177125 SH	OTHER	01	126706
SYNOVUS FINL CORP	COM	87161C105	3061	157765 SH	DEFINED	05	157765
SYNOVUS FINL CORP	COM	87161C105	57	2943 SH	DEFINED	08	2943
SYNTEL INC 77	COM	87162H103	88	4202 SH	DEFINED	01	4125
SYNTEL INC	COM	87162H103	506	24098 SH	DEFINED	05	24098
SYPRIS SOLUTIONS INC 1896	COM	871655106	200	19596 SH	DEFINED	01	17700
SYPRIS SOLUTIONS INC	COM	871655106	5816	569638 SH	DEFINED	05	569638
SYPRIS SOLUTIONS INC	COM	871655106	3	300 SH	DEFINED	17	300
SYSCO CORP 196563	COM	871829107	54734	1837336 SH	DEFINED	01	1640773
SYSCO CORP 238731	COM	871829107	33997	1141227 SH	OTHER	01	902496
SYSCO CORP	COM	871829107	9198	308755 SH	DEFINED	05	308755
SYSCO CORP	COM	871829107	378	12675 SH	DEFINED	08	12675
SYSCO CORP	COM	871829107	995	33400 SH	CALL	DEFINED	33400
SYSCO CORP	COM	871829107	66	2200 SH	DEFINED	13	2200
SYSTEMS & COMPUTER TECHNOLOG 11401	COM	871873105	218	25331 SH	DEFINED	01	13930
SYSTEMS & COMPUTER TECHNOLOG	COM	871873105	1268	147427 SH	DEFINED	05	147427
SYSTEMS & COMPUTER TECHNOLOG	COM	871873105	43	5013 SH	DEFINED	08	5013
TBC CORP	COM	872180104	62	5200 SH	DEFINED	01	5200
TBC CORP	COM	872180104	952	79275 SH	DEFINED	05	79275
TCF FINL CORP	COM	872275102	1000	22880 SH	DEFINED	01	22880
TCF FINL CORP 322	COM	872275102	207	4727 SH	OTHER	01	4405
TCF FINL CORP	COM	872275102	6274	143592 SH	DEFINED	05	143592
TCF FINL CORP	COM	872275102	138	3165 SH	DEFINED	08	3165
TCW CONV SECS FD INC	COM	872340104	93	22323 SH	DEFINED	01	22323
TCW CONV SECS FD INC 3300	COM	872340104	32	7650 SH	OTHER	01	4350
TECO ENERGY INC 40400	COM	872375100	3656	236326 SH	DEFINED	01	195926
TECO ENERGY INC 56389	COM	872375100	4403	284588 SH	OTHER	01	228199
TECO ENERGY INC	COM	872375100	1246	80540 SH	DEFINED	05	80540
TECO ENERGY INC	COM	872375100	774	50030 SH	DEFINED	08	50030
TECO ENERGY INC	COM	872375100	750	48500 SH	DEFINED	17	48500
TEPPCO PARTNERS L P	UT LTD PARTN	872384102	271	9750 SH	DEFINED	01	9750
TEPPCO PARTNERS L P 4600	UT LTD PARTN	872384102	368	13250 SH	OTHER	01	8650
TEPPCO PARTNERS L P	UT LTD PARTN	872384102	555	19990 SH	DEFINED	08	19990
THQ INC	COM NEW	872443403	1	52 SH	DEFINED	01	52
THQ INC	COM NEW	872443403	1960	147900 SH	DEFINED	05	147900
THQ INC	COM NEW	872443403	1100	83000 SH	DEFINED	08	83000
THQ INC	COM NEW	872443403	663	50000 SH	CALL	DEFINED	50000
THQ INC	COM NEW	872443403	1047	79000 SH	DEFINED	17	79000
TJX COS INC NEW 21200	COM	872540109	3422	175313 SH	DEFINED	01	154113
TJX COS INC NEW 11479	COM	872540109	1099	56279 SH	OTHER	01	44800
TJX COS INC NEW	COM	872540109	4934	252745 SH	DEFINED	05	252745
TJX COS INC NEW	COM	872540109	350	17914 SH	DEFINED	08	17914
TRC COS INC	COM	872625108	1538	117150 SH	DEFINED	17	117150
TMP WORLDWIDE INC 88	COM	872941109	58	5111 SH	DEFINED	01	5023
TMP WORLDWIDE INC	COM	872941109	587	51910 SH	DEFINED	05	51910
TMP WORLDWIDE INC	COM	872941109	586	51773 SH	DEFINED	08	51773
TMP WORLDWIDE INC	COM	872941109	586	51773 SH	DEFINED	17	51773
TVX GOLD INC	COM NO PAR	87308K309	4391	279314 SH	DEFINED	17	279314
TXU CORP 4150	COM	873168108	5016	268537 SH	DEFINED	01	264387
TXU CORP 29042	COM	873168108	1264	67666 SH	OTHER	01	38624
TXU CORP	COM	873168108	2792	149450 SH	DEFINED	05	149450
TXU CORP	COM	873168108	3319	177679 SH	DEFINED	08	177679
TXU CORP	COM	873168108	2	96 SH	DEFINED	17	96

TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	25	3500	SH	DEFINED		3500
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	16	2306	SH	DEFINED	01	2306
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	12	1746	SH	OTHER	01	1746
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100		27	SH	DEFINED	05	27
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	1	110	SH	DEFINED	08	110
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	99	14000	SH	DEFINED	17	14000
TAKE-TWO INTERACTIVE SOFTWARE 27800	COM	874054109	841	35800	SH	DEFINED	01	8000
TAKE-TWO INTERACTIVE SOFTWARE 401	COM	874054109	9	401	SH	OTHER	01	
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	4542	193350	SH	DEFINED	05	193350
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	186	7900	SH	DEFINED	17	7900
TALISMAN ENERGY INC	COM	87425E103	3	72	SH	DEFINED	01	72
TALISMAN ENERGY INC 2500	COM	87425E103	182	5037	SH	OTHER	01	2537
TALISMAN ENERGY INC	COM	87425E103	1989	55000	SH	CALL	DEFINED 08	55000
TALISMAN ENERGY INC	COM	87425E103	1809	50000	SH	PUT	DEFINED 08	50000
TALISMAN ENERGY INC	COM	87425E103	51	1400	SH	DEFINED	17	1400
TALX CORP	COM	874918105	3	215	SH	DEFINED	01	215
TALX CORP 25000	COM	874918105	329	25500	SH	OTHER	01	500
TALX CORP	COM	874918105	665	51450	SH	DEFINED	05	51450
TARGET CORP	COM	87612E106	1674	55788	SH	OTHER		55788
TARGET CORP 140502	COM	87612E106	162903	5430095	SH	DEFINED	01	5289593
TARGET CORP 884002	COM	87612E106	58065	1935511	SH	OTHER	01	1051509
TARGET CORP 403595	COM	87612E106	16231	541034	SH	DEFINED	05	137439
TARGET CORP 759405	COM	87612E106	34890	1163000	SH	OTHER	05	403595
TARGET CORP	COM	87612E106	3976	132531	SH	DEFINED	08	132531
TARGET CORP	COM	87612E106	180	6000	SH	CALL	DEFINED 08	6000
TARGET CORP	COM	87612E106	684	22800	SH	PUT	DEFINED 08	22800
TARGET CORP 500	COM	87612E106	200	6650	SH	DEFINED	13	6150
TAUBMAN CTRS INC	COM	876664103	65	4000	SH	OTHER	01	4000
TAUBMAN CTRS INC	COM	876664103	487	30000	SH	DEFINED	17	30000
TECH DATA CORP 1725	COM	878237106	120	4460	SH	DEFINED	01	2735
TECH DATA CORP	COM	878237106	60	2225	SH	OTHER	01	2225
TECH DATA CORP	COM	878237106	2930	108697	SH	DEFINED	05	108697
TECH DATA CORP	COM	878237106	1239	45940	SH	DEFINED	08	45940
TECH DATA CORP	COM	878237106	1232	45700	SH	DEFINED	17	45700
TECHNE CORP 11704 3550	COM	878377100	687	24058	SH	DEFINED	01	8804
TECHNE CORP 11890	COM	878377100	340	11890	SH	OTHER	01	
TECHNE CORP	COM	878377100	5303	185617	SH	DEFINED	05	185617
TECHNITROL INC	COM	878555101	2	105	SH	DEFINED	01	105
TECHNITROL INC	COM	878555101	2413	149475	SH	DEFINED	05	149475
TECHNITROL INC	COM	878555101	102	6300	SH	DEFINED	08	6300
TECHNITROL INC	COM	878555101	229	14200	SH	DEFINED	17	14200
TECUMSEH PRODS CO	CL A	878895200	2	50	SH	DEFINED	01	50
TECUMSEH PRODS CO 240	CL A	878895200	11	240	SH	OTHER	01	
TECUMSEH PRODS CO	CL A	878895200	1566	35492	SH	DEFINED	05	35492
TECUMSEH PRODS CO	CL A	878895200	110	2500	SH	DEFINED	17	2500
TEKELEC	COM	879101103	77	7367	SH	DEFINED	01	7367
TEKELEC	COM	879101103	6818	652406	SH	DEFINED	05	652406
TEKTRONIX INC 700	COM	879131100	112	6157	SH	DEFINED	01	5457
TEKTRONIX INC 640	COM	879131100	117	6408	SH	OTHER	01	5768
TEKTRONIX INC	COM	879131100	723	39750	SH	DEFINED	05	39750
TEKTRONIX INC	COM	879131100	9	500	SH	DEFINED	08	500
TELAXIS COMMUNICATIONS CORP	COM	879202109	9	50511	SH	DEFINED	01	50511
TELECOMUNICACOES BRASILEIRAS 515	SPONSORED AD	879287308	10	515	SH	DEFINED	01	
TELECOMUNICACOES BRASILEIRAS 1306 84	SPONSORED AD	879287308	193	10365	SH	OTHER	01	8975
TELECOMUNICACOES BRASILEIRAS	SPONSORED AD	879287308		10	SH	DEFINED	05	10
TELECOMUNICACOES BRASILEIRAS	SPONSORED AD	879287308	1697	91000	SH	DEFINED	08	91000
TELECOMUNICACOES BRASILEIRAS	SPONSORED AD	879287308	4663	250000	SH	CALL	DEFINED 08	250000
TELECOMMUNICATION SYS INC	CL A	87929J103	37	18178	SH	DEFINED	01	18178
TELEDYNE TECHNOLOGIES INC 7241	COM	879360105	166	10616	SH	DEFINED	01	3375
TELEDYNE TECHNOLOGIES INC 1305	COM	879360105	20	1305	SH	OTHER	01	
TELEDYNE TECHNOLOGIES INC	COM	879360105	2105	134272	SH	DEFINED	05	134272
TELEFLEX INC 3700	COM	879369106	281	6551	SH	DEFINED	01	2851
TELEFLEX INC 2000	COM	879369106	721	16800	SH	OTHER	01	14800
TELEFLEX INC	COM	879369106	3241	75557	SH	DEFINED	05	75557

TELEFLEX INC	COM	879369106	26	600 SH	DEFINED	08	600	
TELEFLEX INC	COM	879369106	99	2300 SH	DEFINED	17	2300	
TELEFONICA S A 913	SPONSORED AD	879382208	474	17840 SH	DEFINED	01	16927	
TELEFONICA S A 6923	SPONSORED AD	879382208	831	31263 SH	OTHER	01	24340	
TELEFONICA S A	SPONSORED AD	879382208		10 SH	DEFINED	05	10	
TELEFONICA S A	SPONSORED AD	879382208	2463	92700 SH	DEFINED	08	92700	
TELEFONICA S A	SPONSORED AD	879382208	3	119 SH	DEFINED	13	119	
TELEFONOS DE MEXICO S A	SPON ADR ORD	879403780	7791	243609 SH	OTHER		243609	
TELEFONOS DE MEXICO S A 768	SPON ADR ORD	879403780	176	5503 SH	DEFINED	01	4735	
TELEFONOS DE MEXICO S A 15047	SPON ADR ORD	879403780	1152	36009 SH	OTHER	01	20962	
TELEFONOS DE MEXICO S A	SPON ADR ORD	879403780	4797	150000 SH	CALL	DEFINED	08	150000
TELEFONOS DE MEXICO S A	SPON ADR ORD	879403780	8	250 SH	DEFINED	13	250	
TELEFONOS DE MEXICO S A	SPON ADR ORD	879403780	640	20000 SH	DEFINED	17	20000	
TELEPHONE & DATA SYS INC	COM	879433100	312	6625 SH	DEFINED	01	6625	
TELEPHONE & DATA SYS INC	COM	879433100	5316	113050 SH	DEFINED	05	113050	
TELEPHONE & DATA SYS INC	COM	879433100	254	5400 SH	DEFINED	08	5400	
TELEPHONE & DATA SYS INC	COM	879433100	245	5200 SH	DEFINED	17	5200	
TELLABS INC 88336	COM	879664100	1531	210576 SH	DEFINED	01	122240	
TELLABS INC 15222	COM	879664100	478	65759 SH	OTHER	01	50537	
TELLABS INC	COM	879664100	1418	195050 SH	DEFINED	05	195050	
TELLABS INC	COM	879664100	41	5627 SH	DEFINED	08	5627	
TELLABS INC	COM	879664100	182	25000 SH	CALL	DEFINED	08	25000
TELLABS INC	COM	879664100	4	600 SH	OTHER	13	600	
TELLABS INC	COM	879664100	129	17800 SH	DEFINED	17	17800	
TEMPLE INLAND INC	COM	879868107	293	6545 SH	DEFINED	01	6545	
TEMPLE INLAND INC 1584	COM	879868107	139	3100 SH	OTHER	01	1516	
TEMPLE INLAND INC	COM	879868107	1122	25050 SH	DEFINED	05	25050	
TELETECH HOLDINGS INC	COM	879939106	6575	905696 SH	DEFINED		905696	
TEMPLETON EMERG MKTS INCOME	COM	880192109	177	15331 SH	DEFINED	01	15331	
TEMPLETON EMERG MKTS INCOME 354	COM	880192109	12	1015 SH	OTHER	01	661	
TEMPLETON GLOBAL INCOME FD I	COM	880198106	114	14789 SH	DEFINED	01	14789	
TEMPLETON GLOBAL INCOME FD I 1983	COM	880198106	131	16968 SH	OTHER	01	14985	
TENET HEALTHCARE CORP 12200	COM	88033G100	2249	137163 SH	DEFINED	01	124963	
TENET HEALTHCARE CORP 13254	COM	88033G100	552	33670 SH	OTHER	01	20416	
TENET HEALTHCARE CORP	COM	88033G100	3806	232084 SH	DEFINED	05	232084	
TENET HEALTHCARE CORP	COM	88033G100	4612	281220 SH	DEFINED	08	281220	
TENET HEALTHCARE CORP	COM	88033G100	6193	377600 SH	CALL	DEFINED	08	377600
TENET HEALTHCARE CORP	COM	88033G100	2329	142000 SH	PUT	DEFINED	08	142000
TENET HEALTHCARE CORP	COM	88033G100	939	57244 SH	DEFINED	17	57244	
TERADYNE INC 23550	COM	880770102	411	31596 SH	DEFINED	01	8046	
TERADYNE INC 877	COM	880770102	13	1025 SH	OTHER	01	148	
TERADYNE INC	COM	880770102	15846	1217967 SH	DEFINED	05	1217967	
TERADYNE INC	COM	880770102	2020	155300 SH	DEFINED	08	155300	
TERADYNE INC	COM	880770102	937	72000 SH	DEFINED	17	72000	
TERAYON COMMUNICATION SYS	COM	880775101	141	68954 SH	DEFINED		68954	
TERAYON COMMUNICATION SYS 400	COM	880775101	1	400 SH	DEFINED	01		
TERAYON COMMUNICATION SYS	COM	880775101	5	2510 SH	OTHER	01	2510	
TEREX CORP NEW	COM	880779103	9	827 SH	DEFINED	01	827	
TEREX CORP NEW	COM	880779103	201	18000 SH	DEFINED	08	18000	
TEREX CORP NEW	COM	880779103	119	10725 SH	DEFINED	17	10725	
TERRA NITROGEN CO L P 12950 7000	COM UNIT	881005201	117	19950 SH	OTHER	01		
TERREMARK WORLDWIDE INC	COM	881448104	8	15000 SH	DEFINED	01	15000	
TETRA TECHNOLOGIES INC DEL 9100	COM	88162F105	256	12000 SH	DEFINED	01	2900	
TETRA TECHNOLOGIES INC DEL	COM	88162F105	1316	61600 SH	DEFINED	05	61600	
TETRA TECHNOLOGIES INC DEL	COM	88162F105	21	1000 SH	DEFINED	08	1000	
TETRA TECH INC NEW 11900	COM	88162G103	178	14600 SH	DEFINED	01	2700	
TETRA TECH INC NEW 192	COM	88162G103	2	192 SH	OTHER	01		
TETRA TECH INC NEW	COM	88162G103	2674	219175 SH	DEFINED	05	219175	
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	656	17000 SH	OTHER		17000	
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	73	1892 SH	DEFINED	01	1892	
TEVA PHARMACEUTICAL INDS LTD 8800	ADR	881624209	491	12720 SH	OTHER	01	3920	
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	2682	69470 SH	DEFINED	08	69470	
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	250	6475 SH	DEFINED	17	6475	
TEXAS INDS INC 5500	COM	882491103	1320	54301 SH	DEFINED	01	48801	
TEXAS INDS INC	COM	882491103	99	4070 SH	OTHER	01		



4070									
TEXAS INDS INC	COM	882491103	2134	87800	SH	DEFINED	05	87800	
TEXAS INDS INC	COM	882491103	1084	44600	SH	DEFINED	08	44600	
TEXAS INDS INC	COM	882491103	2309	95000	SH	PUT	DEFINED	08	95000
TEXAS INSTRS INC	COM	882508104	830	55300	SH	OTHER		55300	
TEXAS INSTRS INC	COM	882508104	90356	6019731	SH	DEFINED	01	5848292	
171439									
TEXAS INSTRS INC	COM	882508104	22341	1488375	SH	OTHER	01	839713	
648662									
TEXAS INSTRS INC	COM	882508104	2252	150000	SH	CALL	DEFINED	01	150000
TEXAS INSTRS INC	COM	882508104	21451	1429138	SH	DEFINED	05	301556	
1127582									
TEXAS INSTRS INC	COM	882508104	18012	1200000	SH	OTHER	05	1127582	
72418									
TEXAS INSTRS INC	COM	882508104	2805	186852	SH	DEFINED	08	186852	
TEXAS INSTRS INC	COM	882508104	1096	73000	SH	CALL	DEFINED	08	73000
TEXAS INSTRS INC	COM	882508104	600	40000	SH	PUT	DEFINED	08	40000
TEXAS INSTRS INC	COM	882508104	47	3100	SH	DEFINED	13	3100	
TEXAS INSTRS INC	COM	882508104	2373	158075	SH	DEFINED	17	158075	
TEXTRON INC	COM	883203101	2960	68862	SH	DEFINED	01	63905	
4957									
TEXTRON INC	COM	883203101	1582	36795	SH	OTHER	01	31170	
5625									
TEXTRON INC	COM	883203101	2777	64605	SH	DEFINED	05	64605	
TEXTRON INC	COM	883203101	23	528	SH	DEFINED	08	528	
TEXTRON INC	COM	883203101	183	4250	SH	DEFINED	17	4250	
TEXTRON INC	COM	883203101	96105	2235529	SH	OTHER	17		
2235529									
THERAGENICS CORP	COM	883375107	10	2600	SH	DEFINED	01	2600	
THERAGENICS CORP	COM	883375107	447	110925	SH	DEFINED	05	110925	
THERAGENICS CORP	COM	883375107	4	1000	SH	DEFINED	08	1000	
THERAGENICS CORP	COM	883375107	4	1000	SH	DEFINED	17	1000	
THERASENSE INC	COM	883381105	776	92899	SH	DEFINED	01	92899	
THERMO ELECTRON CORP	COM	883556102	297	14754	SH	DEFINED	01	14654	
100									
THERMO ELECTRON CORP	COM	883556102	549	27268	SH	OTHER	01	17615	
9653									
THERMO ELECTRON CORP	COM	883556102	1490	74035	SH	DEFINED	05	74035	
THERMO ELECTRON CORP	COM	883556102	50	2470	SH	DEFINED	08	2470	
THERMO ELECTRON CORP	COM	883556102	95	4700	SH	DEFINED	17	4700	
THESTREET COM	COM	88368Q103	6007	2050000	SH	OTHER	17		
2050000									
THIRD WAVE TECHNOLOGIES INC	COM	88428W108	9193	3417450	SH	DEFINED		3417450	
THIRD WAVE TECHNOLOGIES INC	COM	88428W108	5	2000	SH	DEFINED	01	2000	
THOMAS & BETTS CORP	COM	884315102	62	3651	SH	DEFINED	01	3500	
151									
THOMAS & BETTS CORP	COM	884315102	7	420	SH	OTHER	01		
420									
THOMAS & BETTS CORP	COM	884315102	456	26985	SH	DEFINED	05	26985	
THOMAS INDS INC	COM	884425109	102	3900	SH	DEFINED	01	157	
3143 600									
THOMAS INDS INC	COM	884425109	21	807	SH	OTHER	01		
807									
THOMAS INDS INC	COM	884425109	1840	70600	SH	DEFINED	05	70600	
THOR INDS INC	COM	885160101	472	13700	SH	DEFINED	01	3300	
10400									
THOR INDS INC	COM	885160101	1243	36100	SH	OTHER	01		
36100									
THOR INDS INC	COM	885160101	4202	122050	SH	DEFINED	05	122050	
THORNBERG MTG INC	COM	885218107	229	11390	SH	DEFINED	01	9590	
1800									
THORNBERG MTG INC	COM	885218107	672	33425	SH	OTHER	01	1850	
31575									
THORNBERG MTG INC	COM	885218107	18	900	SH	DEFINED	08	900	
3COM CORP	COM	885535104	171	36850	SH	DEFINED	01	35400	
1450									
3COM CORP	COM	885535104	521	112529	SH	OTHER	01	105754	
6775									
3COM CORP	COM	885535104	3278	707911	SH	DEFINED	05	707911	
3COM CORP	COM	885535104	54	11673	SH	DEFINED	08	11673	
3COM CORP	COM	885535104	556	120000	SH	CALL	DEFINED	08	120000
THREE FIVE SYS INC	COM	88554L108	24	3773	SH	DEFINED	01	3773	
THREE FIVE SYS INC	COM	88554L108	515	79850	SH	DEFINED	05	79850	
THREE FIVE SYS INC	COM	88554L108	10	1600	SH	DEFINED	08	1600	
THREE FIVE SYS INC	COM	88554L108	26	3999	SH	DEFINED	13	3999	
THREE FIVE SYS INC	COM	88554L108	10	1600	SH	DEFINED	17	1600	
3M CO	COM	88579Y101	185294	1502789	SH	DEFINED	01	1404613	
98176									
3M CO	COM	88579Y101	99692	808529	SH	OTHER	01	471703	
336826									
3M CO	COM	88579Y101	34529	280040	SH	DEFINED	05	280040	
3M CO	COM	88579Y101	7340	59533	SH	DEFINED	08	59533	
3M CO	COM	88579Y101	1726	14000	SH	PUT	DEFINED	08	14000
3M CO	COM	88579Y101	465	3770	SH	DEFINED	13	3770	
3M CO	COM	88579Y101	6	50	SH	OTHER	13		



TORO CO	COM	891092108	3184	49825	SH	DEFINED	05	49825	
TORO CO	COM	891092108	209	3275	SH	DEFINED	17	3275	
TOTAL ENTMT RESTAURANT CORP	COM	89150E100	38	4500	SH	DEFINED	01	4500	
TOTAL ENTMT RESTAURANT CORP	COM	89150E100	46	5500	SH	DEFINED	08	5500	
TOTAL RENAL CARE HLDGS INC	NOTE	7.000% 89151AAC1	3909	3914000	PRN	DEFINED	08	3914000	
TOTAL FINA ELF S A	SPONSORED AD	89151E109	44	615	SH	DEFINED	01	154	
461									
TOTAL FINA ELF S A	SPONSORED AD	89151E109	277	3870	SH	OTHER	01	3326	
544									
TOTAL FINA ELF S A	SPONSORED AD	89151E109	1	15	SH	DEFINED	05	15	
TOWER AUTOMOTIVE INC	COM	891707101	108	24100	SH	DEFINED	01	5800	
18300									
TOWER AUTOMOTIVE INC	COM	891707101	1098	244075	SH	DEFINED	05	244075	
TOWER AUTOMOTIVE INC	COM	891707101	59	13200	SH	DEFINED	08	13200	
TOWER AUTOMOTIVE INC	COM	891707101	59	13200	SH	DEFINED	17	13200	
TOTAL SYS SVCS INC	COM	891906109	3695	273675	SH	DEFINED	01	273675	
TOTAL SYS SVCS INC	COM	891906109	196	14550	SH	OTHER	01	7050	
7500									
TOTAL SYS SVCS INC	COM	891906109	1	100	SH	DEFINED	05	100	
TOWN & CTRY TR	SH BEN INT	892081100	232	11000	SH	DEFINED	01		
11000									
TOWN & CTRY TR	SH BEN INT	892081100	269	12733	SH	OTHER	01	11000	
1400	333								
TOYOTA MOTOR CORP	SP ADR REP2C	892331307	18	347	SH	DEFINED	01	347	
TOYOTA MOTOR CORP	SP ADR REP2C	892331307	401	7564	SH	OTHER	01	7564	
TOYOTA MOTOR CORP	SP ADR REP2C	892331307	1	20	SH	DEFINED	05	20	
TOYS R US INC	COM	892335100	7512	751190	SH	OTHER		751190	
TOYS R US INC	COM	892335100	2713	271347	SH	DEFINED	01	139298	
132049									
TOYS R US INC	COM	892335100	94	9422	SH	OTHER	01	1171	
8251									
TOYS R US INC	COM	892335100	8156	815562	SH	DEFINED	05	815562	
TOYS R US INC	COM	892335100	430	43001	SH	DEFINED	08	43001	
TOYS R US INC	COM	892335100	19	1900	SH	CALL	DEFINED	08	1900
TOYS R US INC	COM	892335100	38	3800	SH	PUT	DEFINED	08	3800
TOYS R US INC	COM	892335100	474	47375	SH	DEFINED	17	47375	
TRACTOR SUPPLY CO	COM	892356106	19	500	SH	DEFINED	08	500	
TRACTOR SUPPLY CO	COM	892356106	1767	47000	SH	CALL	DEFINED	08	47000
TRACTOR SUPPLY CO	COM	892356106	113	3000	SH	DEFINED	17	3000	
TRAMMELL CROW CO	COM	89288R106	131	14549	SH	DEFINED	01	13113	
1436									
TRAMMELL CROW CO	COM	89288R106	3995	443849	SH	DEFINED	05	443849	
TRAMMELL CROW CO	COM	89288R106	14	1600	SH	DEFINED	17	1600	
TRANS WORLD ENTMT CORP	COM	89336Q100	784	216099	SH	DEFINED	01	216099	
TRANSACTION SYS ARCHITECTS	CL A	893416107	1	200	SH	DEFINED	01	200	
TRANSACTION SYS ARCHITECTS	CL A	893416107	1	180	SH	OTHER	01	180	
TRANSACTION SYS ARCHITECTS	CL A	893416107	443	68191	SH	DEFINED	05	68191	
TRANSATLANTIC HLDGS INC	COM	893521104	575	8625	SH	DEFINED	01	8625	
TRANSATLANTIC HLDGS INC	COM	893521104	313	4700	SH	OTHER	01	4700	
TRANSKARYOTIC THERAPIES INC	COM	893735100	5	542	SH	DEFINED	01	542	
TRANSKARYOTIC THERAPIES INC	COM	893735100	101	10200	SH	DEFINED	08	10200	
TRANSKARYOTIC THERAPIES INC	COM	893735100	124	12500	SH	CALL	DEFINED	08	12500
TRANSMETA CORP DEL	COM	89376R109	76	64714	SH	DEFINED		64714	
TRANSMETA CORP DEL	COM	89376R109	1	500	SH	DEFINED	08	500	
TRANSOCEAN SEDCO FOREX INC	DBCV	1.500% 893830AD1	9188	10000000	PRN	DEFINED	01	10000000	
TRANSWITCH CORP	NOTE	4.500% 894065AB7	150	250000	PRN	DEFINED	08	250000	
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	20557	1403194	SH	DEFINED	01	1371501	
31693									
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	1222	83421	SH	OTHER	01	48278	
35143									
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	15111	1031494	SH	DEFINED	05	1031494	
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	509	34768	SH	DEFINED	08	34768	
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	3	190	SH	DEFINED	13	190	
TRAVELERS PPTY CAS CORP NEW	NT CV JR 203	89420G307	2	110	SH	DEFINED	01	110	
TRAVELERS PPTY CAS CORP NEW	NT CV JR 203	89420G307	67	3000	SH	OTHER	01		
3000									
TRAVELERS PPTY CAS CORP NEW	NT CV JR 203	89420G307	1725	77177	SH	DEFINED	08	77177	
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	13967	953387	SH	DEFINED	01	953387	
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	8086	551921	SH	DEFINED	05	551921	
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	706	48225	SH	DEFINED	08	48225	
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	4809	328269	SH	DEFINED	17	328269	
TREDEGAR CORP	COM	894650100	150	9995	SH	DEFINED	01	9995	
TREDEGAR CORP	COM	894650100	1393	92851	SH	OTHER	01	91411	
1440									
TREDEGAR CORP	COM	894650100	2147	143125	SH	DEFINED	05	143125	
TRI CONTL CORP	COM	895436103	339	25572	SH	DEFINED	01	5583	
19989									
TRI CONTL CORP	COM	895436103	352	26588	SH	OTHER	01	20405	
6183									
TRIAD HOSPITALS INC	COM	89579K109	8012	268575	SH	DEFINED	01	266235	
502	1838								
TRIAD HOSPITALS INC	COM	89579K109	27	919	SH	OTHER	01		
919									
TRIAD HOSPITALS INC	COM	89579K109	17096	573115	SH	DEFINED	05	573115	
TRIAD HOSPITALS INC	COM	89579K109	2458	82385	SH	DEFINED	08	82385	

TRIAD GTY INC	COM	895925105	127	3436 SH	DEFINED	01	3436
TRIAD GTY INC	COM	895925105	25	675 SH	OTHER	01	
675							
TRIAD GTY INC	COM	895925105	2132	57850 SH	DEFINED	05	57850
TRIARC COS INC	SDCV	895927AB7	3738	10000000 PRN	OTHER	17	
10000000							
TRIARC COS INC	CL A	895927101	108	4100 SH	OTHER	01	
4100							
TRIARC COS INC	CL A	895927101	1990	75850 SH	DEFINED	05	75850
TRIBUNE CO NEW	COM	896047107	33284	732163 SH	DEFINED	01	721033
11130							
TRIBUNE CO NEW	COM	896047107	24942	548653 SH	OTHER	01	508833
39820							
TRIBUNE CO NEW	COM	896047107	6459	142075 SH	DEFINED	05	142075
TRIBUNE CO NEW	COM	896047107	321	7062 SH	DEFINED	08	7062
TRIBUNE CO NEW	COM	896047107	12	260 SH	OTHER	13	260
TRIMBLE NAVIGATION LTD	COM	896239100	155	12401 SH	DEFINED	01	6701
5700							
TRIMBLE NAVIGATION LTD	COM	896239100	43	3410 SH	OTHER	01	
3410							
TRIMBLE NAVIGATION LTD	COM	896239100	1472	117875 SH	DEFINED	05	117875
TRIMBLE NAVIGATION LTD	COM	896239100	12	1000 SH	DEFINED	08	1000
TRIMERIS INC	COM	896263100	19	437 SH	DEFINED	01	437
TRIMERIS INC	COM	896263100	166	3850 SH	DEFINED	08	3850
TRIMERIS INC	COM	896263100	993	23000 SH	CALL	DEFINED	23000
TRINITY INDS INC	COM	896522109	132	6950 SH	DEFINED	01	6950
TRINITY INDS INC	COM	896522109	183	9670 SH	OTHER	01	9500
170							
TRINITY INDS INC	COM	896522109	1671	88142 SH	DEFINED	05	88142
TRINITY INDS INC	COM	896522109	63	3300 SH	DEFINED	08	3300
TRINITY INDS INC	COM	896522109	569	30000 SH	CALL	DEFINED	30000
TRINITY INDS INC	COM	896522109	569	30000 SH	PUT	DEFINED	30000
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	123	29037 SH	DEFINED	01	27500
1537							
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	3017	711469 SH	DEFINED	05	711469
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	283	66740 SH	DEFINED	08	66740
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	327	77215 SH	DEFINED	17	77215
TRIUMPH GROUP INC NEW	COM	896818101	313	9786 SH	DEFINED	01	8856
930							
TRIUMPH GROUP INC NEW	COM	896818101	10878	340562 SH	DEFINED	05	340562
TRIUMPH GROUP INC NEW	COM	896818101	32	1000 SH	DEFINED	17	1000
TRIZETTO GROUP INC	COM	896882107	695	113167 SH	DEFINED	01	113167
TRUSTCO BK CORP N Y	COM	898349105	924	85675 SH	DEFINED	01	85675
TRUSTCO BK CORP N Y	COM	898349105	1	89 SH	OTHER	01	
89							
TRUSTCO BK CORP N Y	COM	898349105	2982	276650 SH	DEFINED	05	276650
TRUSTCO BK CORP N Y	COM	898349105	2	165 SH	DEFINED	08	165
TUPPERWARE CORP	COM	899896104	3004	199200 SH	OTHER		199200
TUPPERWARE CORP	COM	899896104	64	4237 SH	DEFINED	01	3036
1201							
TUPPERWARE CORP	COM	899896104	387	25676 SH	OTHER	01	9147
7980 8549							
TUPPERWARE CORP	COM	899896104	494	32735 SH	DEFINED	05	32735
TURKISH INVT FD INC	COM	900145103	40	10000 SH	OTHER	01	
10000							
TV AZTECA S A DE C V	SPONSORED AD	901145102	729	152268 SH	DEFINED		152268
TYCO INTL GROUP S A	DBC	902118AW8	5653	7500000 PRN	DEFINED	08	7500000
TYCO INTL LTD NEW	NOTE	902124AC0	3	4000 PRN	DEFINED	01	4000
TYCO INTL LTD NEW	NOTE	902124AC0	3581	5000000 PRN	DEFINED	08	5000000
TYCO INTL LTD NEW	NOTE	902124AC0	6446	9000000 PRN	DEFINED	17	9000000
TYCO INTL LTD NEW	COM	902124106	3995	233900 SH	OTHER		233900
TYCO INTL LTD NEW	COM	902124106	9903	579819 SH	DEFINED	01	410147
169672							
TYCO INTL LTD NEW	COM	902124106	9814	574562 SH	OTHER	01	212062
362500							
TYCO INTL LTD NEW	COM	902124106	23661	1385309 SH	DEFINED	05	1385309
TYCO INTL LTD NEW	COM	902124106	4316	252701 SH	DEFINED	08	252701
TYCO INTL LTD NEW	COM	902124106	8629	505200 SH	CALL	DEFINED	505200
TYCO INTL LTD NEW	COM	902124106	5069	296800 SH	PUT	DEFINED	296800
TYCO INTL LTD NEW	COM	902124106	10	565 SH	DEFINED	13	565
TYCO INTL LTD NEW	COM	902124106	977	57200 SH	DEFINED	17	57200
TYSON FOODS INC	CL A	902494103	919	81883 SH	DEFINED	01	80383
1500							
TYSON FOODS INC	CL A	902494103	137	12249 SH	OTHER	01	10690
1559							
TYSON FOODS INC	CL A	902494103	7614	678597 SH	DEFINED	05	678597
UAL CORP	COM PAR \$0.0	902549500	9	6159 SH	DEFINED	01	6159
UAL CORP	COM PAR \$0.0	902549500	2	1438 SH	OTHER	01	1188
250							
UAL CORP	COM PAR \$0.0	902549500	103	72300 SH	DEFINED	08	72300
UAL CORP	COM PAR \$0.0	902549500	198	138500 SH	CALL	DEFINED	138500
UAL CORP	COM PAR \$0.0	902549500	275	192100 SH	PUT	DEFINED	192100
UCBH HOLDINGS INC	COM	90262T308	572	13480 SH	DEFINED	01	2080
11400							
UCBH HOLDINGS INC	COM	90262T308	4185	98575 SH	DEFINED	05	98575

UCBH HOLDINGS INC	COM	90262T308	8	200 SH	DEFINED 17	200
UGI CORP NEW 3169 400	COM	902681105	457	12213 SH	DEFINED 01	8644
UGI CORP NEW 1071	COM	902681105	40	1071 SH	OTHER 01	
UGI CORP NEW	COM	902681105	4106	109815 SH	DEFINED 05	109815
UGI CORP NEW	COM	902681105	7	200 SH	DEFINED 17	200
UICI 16263	COM	902737105	418	26863 SH	DEFINED 01	10600
UICI 39	COM	902737105	1	39 SH	OTHER 01	
UICI	COM	902737105	3202	205936 SH	DEFINED 05	205936
UIL HLDG CORP 7750	COM	902748102	450	12900 SH	DEFINED 01	5150
UIL HLDG CORP 1050	COM	902748102	37	1050 SH	OTHER 01	
UIL HLDG CORP	COM	902748102	2396	68710 SH	DEFINED 05	68710
UMB FINL CORP	COM	902788108	72	1890 SH	DEFINED 01	1890
UMB FINL CORP 13002	COM	902788108	725	18947 SH	OTHER 01	5945
UST INC	COM	902911106	7418	221900 SH	OTHER	221900
UST INC 12100	COM	902911106	4490	134300 SH	DEFINED 01	122200
UST INC 30325	COM	902911106	2812	84127 SH	OTHER 01	53802
UST INC	COM	902911106	2928	87596 SH	DEFINED 05	87596
UST INC	COM	902911106	316	9453 SH	DEFINED 08	9453
US BANCORP DEL	COM NEW	902973304	18232	859200 SH	DEFINED	859200
US BANCORP DEL	COM NEW	902973304	839	39550 SH	OTHER	39550
US BANCORP DEL 277161	COM NEW	902973304	22682	1068915 SH	DEFINED 01	791754
US BANCORP DEL 957715	COM NEW	902973304	43365	2043587 SH	OTHER 01	1085872
US BANCORP DEL	COM NEW	902973304	33753	1590615 SH	DEFINED 05	1590615
US BANCORP DEL	COM NEW	902973304	545	25675 SH	DEFINED 08	25675
US BANCORP DEL	COM NEW	902973304	1091	51400 SH	CALL DEFINED 08	51400
US BANCORP DEL	COM NEW	902973304	373	17600 SH	PUT DEFINED 08	17600
USA INTERACTIVE	COM	902984103	32	1387 SH	DEFINED 01	1387
USA INTERACTIVE	COM	902984103	5	200 SH	OTHER 01	200
USA INTERACTIVE	COM	902984103	1146	50000 SH	CALL DEFINED 01	50000
USA INTERACTIVE	COM	902984103	32	1400 SH	DEFINED 05	1400
USA INTERACTIVE	COM	902984103	344	15000 SH	CALL DEFINED 08	15000
USA INTERACTIVE	COM	902984103	206	9000 SH	PUT DEFINED 08	9000
USA INTERACTIVE	COM	902984103	46	2000 SH	DEFINED 13	2000
USA INTERACTIVE	COM	902984103	115	5000 SH	DEFINED 17	5000
URS CORP NEW 11685	COM	903236107	212	14906 SH	DEFINED 01	3221
URS CORP NEW	COM	903236107	1927	135419 SH	DEFINED 05	135419
URS CORP NEW	COM	903236107	40	2800 SH	DEFINED 08	2800
URS CORP NEW	COM	903236107	40	2800 SH	DEFINED 17	2800
US LEC CORP	CL A	90331S109	71	31373 SH	DEFINED 01	31373
USEC INC	COM	90333E108	57	9470 SH	DEFINED 01	9470
USEC INC	COM	90333E108	6	1000 SH	OTHER 01	1000
USEC INC	COM	90333E108	2	350 SH	DEFINED 08	350
USEC INC	COM	90333E108	66	11000 SH	DEFINED 17	11000
US UNWIRED INC 112997	COM	90338R104	55	112997 SH	OTHER 01	
US ONCOLOGY INC 35750	COM	90338W103	912	105196 SH	DEFINED 01	69446
US ONCOLOGY INC 340	COM	90338W103	3	340 SH	OTHER 01	
US ONCOLOGY INC	COM	90338W103	12104	1396024 SH	DEFINED 05	1396024
US ONCOLOGY INC	COM	90338W103	16	1900 SH	DEFINED 17	1900
UBIQUITEL INC	COM	903474302	42	104986 SH	DEFINED 08	104986
ULTIMATE ELECTRS INC 3846	COM	903849107	39	3846 SH	DEFINED 01	
ULTIMATE ELECTRS INC	COM	903849107	623	61424 SH	DEFINED 05	61424
ULTIMATE ELECTRS INC	COM	903849107	74	7300 SH	DEFINED 08	7300
ULTIMATE ELECTRS INC	COM	903849107	74	7300 SH	DEFINED 17	7300
ULTRA PETE CORP	COM	903914109	160	16150 SH	DEFINED 17	16150
ULTRATECH STEPPER INC 5355	COM	904034105	114	11552 SH	DEFINED 01	6197
ULTRATECH STEPPER INC 5505	COM	904034105	54	5505 SH	OTHER 01	
ULTRATECH STEPPER INC	COM	904034105	967	98316 SH	DEFINED 05	98316
ULTRATECH STEPPER INC	COM	904034105	61	6200 SH	DEFINED 08	6200
ULTRATECH STEPPER INC	COM	904034105	61	6200 SH	DEFINED 17	6200
UNIFI INC 4050	COM	904677101	21	4050 SH	OTHER 01	
UNIFI INC	COM	904677101	543	103390 SH	DEFINED 05	103390
UNILAB CORP NEW 730	COM NEW	904763208	155	8488 SH	DEFINED 01	7758
UNILAB CORP NEW 20	COM NEW	904763208		20 SH	OTHER 01	
UNILAB CORP NEW	COM NEW	904763208	4176	228200 SH	DEFINED 05	228200

UNILAB CORP NEW	COM NEW	904763208	128	7000 SH	DEFINED 08	7000
UNILEVER N V	N Y SHS NEW	904784709	2561	41500 SH	OTHER	41500
UNILEVER N V	N Y SHS NEW	904784709	2532	41032 SH	DEFINED 01	39335
1697						
UNILEVER N V	N Y SHS NEW	904784709	1955	31676 SH	OTHER 01	26056
5620						
UNILEVER N V	N Y SHS NEW	904784709		1 SH	DEFINED 05	1
UNILEVER N V	N Y SHS NEW	904784709	16875	273453 SH	DEFINED 08	273453
UNION PAC CORP	COM	907818108	18237	304612 SH	DEFINED 01	287604
17008						
UNION PAC CORP	COM	907818108	21172	353627 SH	OTHER 01	143388
210239						
UNION PAC CORP	COM	907818108	23614	394414 SH	DEFINED 05	394414
UNION PAC CORP	COM	907818108	97	1612 SH	DEFINED 08	1612
UNION PAC CORP	COM	907818108	129	2160 SH	DEFINED 13	2160
UNION PAC CORP	COM	907818108	299	5000 SH	DEFINED 17	5000
UNION PLANTERS CORP	COM	908068109	42	1500 SH	OTHER	1500
UNION PLANTERS CORP	COM	908068109	3157	112185 SH	DEFINED 01	22986
89199						
UNION PLANTERS CORP	COM	908068109	3380	120126 SH	OTHER 01	90669
29457						
UNION PLANTERS CORP	COM	908068109	3270	116187 SH	DEFINED 05	116187
UNION PLANTERS CORP	COM	908068109	68	2403 SH	DEFINED 08	2403
UNISOURCE ENERGY CORP	COM	909205106	332	19200 SH	DEFINED 01	808
18392						
UNISOURCE ENERGY CORP	COM	909205106	11	608 SH	OTHER 01	
608						
UNISOURCE ENERGY CORP	COM	909205106	2861	165475 SH	DEFINED 05	165475
UNISYS CORP	COM	909214108	11010	1112100 SH	OTHER	1112100
UNISYS CORP	COM	909214108	211	21312 SH	DEFINED 01	21312
UNISYS CORP	COM	909214108	390	39349 SH	OTHER 01	7422
31927						
UNISYS CORP	COM	909214108	1454	146875 SH	DEFINED 05	146875
UNISYS CORP	COM	909214108	22	2199 SH	DEFINED 08	2199
UNISYS CORP	COM	909214108	526	53100 SH	CALL DEFINED 08	53100
UNIT CORP	COM	909218109	716	38620 SH	DEFINED 01	9670
28339	611					
UNIT CORP	COM	909218109	21	1111 SH	OTHER 01	
1111						
UNIT CORP	COM	909218109	3955	213200 SH	DEFINED 05	213200
UNITED BANKSHARES INC WEST V	COM	909907107	2903	99900 SH	DEFINED 01	90500
6943	2457					
UNITED BANKSHARES INC WEST V	COM	909907107	163	5607 SH	OTHER 01	
5607						
UNITED BANKSHARES INC WEST V	COM	909907107	5014	172550 SH	DEFINED 05	172550
UNITED BANKSHARES INC WEST V	COM	909907107	58	2000 SH	DEFINED 08	2000
UNITED DEFENSE INDS INC	COM	91018B104	2442	104800 SH	DEFINED 08	104800
UNITED DEFENSE INDS INC	COM	91018B104	33	1400 SH	DEFINED 17	1400
UNITED DOMINION REALTY TR IN	COM	910197102	1807	110472 SH	DEFINED 01	107226
3246						
UNITED DOMINION REALTY TR IN	COM	910197102	1307	79892 SH	OTHER 01	61046
18846						
UNITED DOMINION REALTY TR IN	COM	910197102	10	600 SH	DEFINED 08	600
UNITED DOMINION REALTY TR IN	COM	910197102	49	3000 SH	DEFINED 13	3000
UNITED MICROELECTRONICS CORP	SPONSORED AD	910873207	3	807 SH	DEFINED 01	807
UNITED MICROELECTRONICS CORP	SPONSORED AD	910873207	1010	300540 SH	DEFINED 08	300540
UNITED NATL BANCORP N J	COM	910909100	1351	58611 SH	DEFINED 01	58011
600						
UNITED NATL BANCORP N J	COM	910909100	93	4053 SH	OTHER 01	600
3453						
UNITED NAT FOODS INC	COM	911163103	79	3100 SH	DEFINED 01	1350
1750						
UNITED NAT FOODS INC	COM	911163103	6	250 SH	OTHER 01	
250						
UNITED NAT FOODS INC	COM	911163103	1961	77375 SH	DEFINED 05	77375
UNITED PARCEL SERVICE INC	NOTE 1.750%	911312AB2	234	221000 PRN	DEFINED 01	221000
UNITED PARCEL SERVICE INC	CL B	911312106	869	13775 SH	OTHER	13775
UNITED PARCEL SERVICE INC	CL B	911312106	99068	1570516 SH	DEFINED 01	1549866
20650						
UNITED PARCEL SERVICE INC	CL B	911312106	31772	503678 SH	OTHER 01	454361
49317						
UNITED PARCEL SERVICE INC	CL B	911312106	14193	225000 SH	CALL DEFINED 01	225000
UNITED PARCEL SERVICE INC	CL B	911312106	3154	50000 SH	PUT DEFINED 01	50000
UNITED PARCEL SERVICE INC	CL B	911312106	36228	574311 SH	DEFINED 05	574311
UNITED PARCEL SERVICE INC	CL B	911312106	271	4302 SH	DEFINED 08	4302
UNITED PARCEL SERVICE INC	CL B	911312106	6592	104500 SH	CALL DEFINED 08	104500
UNITED PARCEL SERVICE INC	CL B	911312106	7159	113496 SH	DEFINED 13	113496
UNITED PARCEL SERVICE INC	CL B	911312106	164	2600 SH	DEFINED 17	2600
UNITED RENTALS INC	COM	911363109	512	47619 SH	DEFINED	47619
UNITED RENTALS INC	COM	911363109	408	37882 SH	DEFINED 01	37882
UNITED RENTALS INC	COM	911363109	214	19900 SH	OTHER 01	6667
13233						
UNITED RENTALS INC	COM	911363109	1588	147599 SH	DEFINED 05	147599
UNITED RENTALS INC	COM	911363109	12	1100 SH	DEFINED 08	1100
UNITED RENTALS INC	COM	911363109	678	63000 SH	CALL DEFINED 08	63000

UNITED STATES CELLULAR CORP	COM	911684108	13	500 SH	OTHER	01	500
UNITED STATES CELLULAR CORP	COM	911684108	796	31800 SH	DEFINED	08	31800
UNITED STATES STL CORP NEW	COM	912909108	5869	447300 SH	OTHER		447300
UNITED STATES STL CORP NEW	COM	912909108	86	6592 SH	DEFINED	01	5176
1416							
UNITED STATES STL CORP NEW	COM	912909108	100	7597 SH	OTHER	01	2641
1000 3956							
UNITED STATES STL CORP NEW	COM	912909108	636	48440 SH	DEFINED	05	48440
UNITED STATES STL CORP NEW	COM	912909108	7	499 SH	DEFINED	08	499
UNITED STATES STL CORP NEW	COM	912909108	243	18500 SH	DEFINED	17	18500
UNITED STATIONERS INC	COM	913004107	260	9014 SH	DEFINED	01	2114
6900							
UNITED STATIONERS INC	COM	913004107	67	2335 SH	OTHER	01	
2335							
UNITED STATIONERS INC	COM	913004107	3878	134650 SH	DEFINED	05	134650
UNITED STATIONERS INC	COM	913004107	49	1700 SH	DEFINED	17	1700
UNITED TECHNOLOGIES CORP	COM	913017109	2448	39525 SH	OTHER		39525
UNITED TECHNOLOGIES CORP	COM	913017109	147913	2387998 SH	DEFINED	01	2312982
75016							
UNITED TECHNOLOGIES CORP	COM	913017109	45349	732140 SH	OTHER	01	385004
347136							
UNITED TECHNOLOGIES CORP	COM	913017109	33892	547168 SH	DEFINED	05	224866
322302							
UNITED TECHNOLOGIES CORP	COM	913017109	38589	623000 SH	OTHER	05	322302
300698							
UNITED TECHNOLOGIES CORP	COM	913017109	1619	26141 SH	DEFINED	08	26141
UNITED TECHNOLOGIES CORP	COM	913017109	46	750 SH	DEFINED	13	750
UNITED TECHNOLOGIES CORP	COM	913017109	9	150 SH	OTHER	13	
150							
UNITEDHEALTH GROUP INC	COM	91324P102	1561	18700 SH	OTHER		18700
UNITEDHEALTH GROUP INC	COM	91324P102	55531	665037 SH	DEFINED	01	656413
8624							
UNITEDHEALTH GROUP INC	COM	91324P102	6187	74101 SH	OTHER	01	34677
39424							
UNITEDHEALTH GROUP INC	COM	91324P102	15105	180901 SH	DEFINED	05	180901
UNITEDHEALTH GROUP INC	COM	91324P102	604	7231 SH	DEFINED	08	7231
UNITEDHEALTH GROUP INC	COM	91324P102	1006734	12056695 SH	DEFINED	11	11266888
789807							
UNITEDHEALTH GROUP INC	COM	91324P102	10	125 SH	DEFINED	13	125
UNITEDHEALTH GROUP INC	COM	91324P102	5	60 SH	OTHER	13	
60							
UNITEDHEALTH GROUP INC	COM	91324P102	17	200 SH	DEFINED	17	200
UNITRIN INC	COM	913275103	3260	111571 SH	DEFINED	01	111571
UNITRIN INC	COM	913275103	322	11035 SH	OTHER	01	4140
6895							
UNITRIN INC	COM	913275103	3809	130344 SH	DEFINED	05	130344
UNIVERSAL ACCESS GLOBAL HLDG	COM	91336M105	1	5500 SH	OTHER	01	5500
UNIVERSAL ACCESS GLOBAL HLDG	COM	91336M105	3	16850 SH	DEFINED	08	16850
UNIVERSAL CORP VA	COM	913456109	1339	36228 SH	DEFINED	01	36228
UNIVERSAL CORP VA	COM	913456109	2220	60076 SH	OTHER	01	57330
2746							
UNIVERSAL CORP VA	COM	913456109	1826	49407 SH	DEFINED	05	49407
UNIVERSAL FST PRODS INC	COM	913543104	160	7500 SH	DEFINED	01	100
7400							
UNIVERSAL FST PRODS INC	COM	913543104	1	70 SH	OTHER	01	
70							
UNIVERSAL FST PRODS INC	COM	913543104	1666	78150 SH	DEFINED	05	78150
UNIVERSAL HLTH SVCS INC	CL B	913903100	114	2537 SH	DEFINED	01	2237
300							
UNIVERSAL HLTH SVCS INC	CL B	913903100	49	1090 SH	OTHER	01	900
190							
UNIVERSAL HLTH SVCS INC	CL B	913903100	5256	116545 SH	DEFINED	05	116545
UNIVERSAL HLTH SVCS INC	CL B	913903100	1105	24500 SH	DEFINED	08	24500
UNIVISION COMMUNICATIONS INC	CL A	914906102	1478	60341 SH	DEFINED	01	59252
764 325							
UNIVISION COMMUNICATIONS INC	CL A	914906102	22	904 SH	OTHER	01	
904							
UNIVISION COMMUNICATIONS INC	CL A	914906102	10002	408256 SH	DEFINED	05	408256
UNIVISION COMMUNICATIONS INC	CL A	914906102	434	17734 SH	DEFINED	08	17734
UNIVISION COMMUNICATIONS INC	CL A	914906102	2450	100000 SH	DEFINED	17	100000
UNOCAL CORP	COM	915289102	7742	253158 SH	DEFINED	01	252526
632							
UNOCAL CORP	COM	915289102	2534	82852 SH	OTHER	01	42013
40839							
UNOCAL CORP	COM	915289102	5926	193795 SH	DEFINED	05	193795
UNUMPROVIDENT CORP	COM	91529Y106	3106	177090 SH	DEFINED	01	169290
7800							
UNUMPROVIDENT CORP	COM	91529Y106	444	25302 SH	OTHER	01	17937
7365							
UNUMPROVIDENT CORP	COM	91529Y106	2122	120970 SH	DEFINED	05	120970
UNUMPROVIDENT CORP	COM	91529Y106	59	3359 SH	DEFINED	08	3359
USFREIGHTWAYS CORP	COM	916906100	180	6245 SH	DEFINED	01	1045
5200							
USFREIGHTWAYS CORP	COM	916906100	2	85 SH	OTHER	01	
85							

USFREIGHTWAYS CORP	COM	916906100	3196	111150	SH	DEFINED 05	111150
UTSTARCOM INC	COM	918076100	486	24530	SH	DEFINED 01	24530
UTSTARCOM INC	COM	918076100	160	8075	SH	OTHER 01	2600
5475							
UTSTARCOM INC	COM	918076100	14	700	SH	DEFINED 05	700
UTSTARCOM INC	COM	918076100	557	28100	SH	DEFINED 08	28100
UTSTARCOM INC	COM	918076100	20	1000	SH	CALL DEFINED 17	1000
VCA ANTECH INC	COM	918194101	307	20479	SH	DEFINED 01	18479
2000							
VCA ANTECH INC	COM	918194101	9181	612049	SH	DEFINED 05	612049
VCA ANTECH INC	COM	918194101	17	1100	SH	DEFINED 17	1100
V F CORP	COM	918204108	4989	138401	SH	DEFINED 01	104941
33460							
V F CORP	COM	918204108	1217	33767	SH	OTHER 01	21377
12390							
V F CORP	COM	918204108	7696	213485	SH	DEFINED 05	213485
V F CORP	COM	918204108	18	500	SH	DEFINED 08	500
V F CORP	COM	918204108	144	4000	SH	DEFINED 13	4000
V F CORP	COM	918204108	199	5525	SH	DEFINED 17	5525
VALASSIS COMMUNICATIONS INC	COM	918866104	306	10400	SH	DEFINED 01	10400
VALASSIS COMMUNICATIONS INC	COM	918866104	2980	101260	SH	DEFINED 05	101260
VALASSIS COMMUNICATIONS INC	COM	918866104	68	2300	SH	DEFINED 08	2300
VALERO ENERGY CORP NEW	COM	91913Y100	3816	103312	SH	DEFINED 01	100912
2400							
VALERO ENERGY CORP NEW	COM	91913Y100	600	16244	SH	OTHER 01	10426
5818							
VALERO ENERGY CORP NEW	COM	91913Y100	7580	205196	SH	DEFINED 05	205196
VALERO ENERGY CORP NEW	COM	91913Y100	2469	66825	SH	DEFINED 08	66825
VALERO ENERGY CORP NEW	COM	91913Y100	6021	163000	SH	PUT DEFINED 08	163000
VALERO ENERGY CORP NEW	COM	91913Y100	165	4475	SH	DEFINED 17	4475
VALMONT INDS INC	COM	920253101	194	10000	SH	DEFINED 01	8350
1650							
VALMONT INDS INC	COM	920253101	7	350	SH	OTHER 01	
350							
VALMONT INDS INC	COM	920253101	1790	92275	SH	DEFINED 05	92275
VALMONT INDS INC	COM	920253101	190	9800	SH	DEFINED 17	9800
VALSPAR CORP	COM	920355104	45	1015	SH	DEFINED 01	1015
VALSPAR CORP	COM	920355104	8	170	SH	OTHER 01	
170							
VALSPAR CORP	COM	920355104	4267	96592	SH	DEFINED 05	96592
VALSPAR CORP	COM	920355104	93	2100	SH	DEFINED 08	2100
VALUECLICK INC	COM	92046N102	2739	981746	SH	DEFINED 01	981746
VALUEVISION MEDIA INC	CL A	92047K107	209	13969	SH	DEFINED 01	12797
1172							
VALUEVISION MEDIA INC	CL A	92047K107	5309	354431	SH	DEFINED 05	354431
VAN KAMPEN MUN INCOME TR	COM	920909108	38	4200	SH	DEFINED 01	4200
VAN KAMPEN MUN INCOME TR	COM	920909108	71	7800	SH	OTHER 01	7800
VAN KAMPEN CALIF MUN TR	SH BEN INT	920910106	121	12300	SH	DEFINED 01	12300
VAN KAMPEN TR INSD MUNS	COM	920928108	209	12041	SH	DEFINED 01	12041
VAN KAMPEN TR INSD MUNS	COM	920928108	96	5494	SH	OTHER 01	4185
1309							
VAN KAMPEN TR INVNT GRADE MUN	COM	920929106	249	15700	SH	DEFINED 01	15700
VAN KAMPEN TR INVNT GRADE MUN	COM	920929106	80	5040	SH	OTHER 01	700
4340							
VAN KAMPEN TR INVNT FLA MUNS	COM	920932100	89	5555	SH	DEFINED 01	5555
VAN KAMPEN TR INVNT FLA MUNS	COM	920932100	73	4600	SH	OTHER 01	3000
1600							
VAN KAMPEN MUN OPPORTUNITY T	COM	920935103	208	12952	SH	DEFINED 01	12952
VAN KAMPEN MUN OPPORTUNITY T	COM	920935103	8	500	SH	OTHER 01	500
VAN KAMPEN SENIOR INCOME TR	COM	920961109	74	11000	SH	DEFINED 01	11000
VAN KAMPEN SENIOR INCOME TR	COM	920961109	521	77696	SH	OTHER 01	73200
4496							
VAN KAMPEN ADVANTAGE MUN INC	SH BEN INT	921124103	283	17865	SH	DEFINED 01	17865
VARCO INTL INC DEL	COM	922122106	272	15655	SH	DEFINED 01	14205
1450							
VARCO INTL INC DEL	COM	922122106	6	340	SH	OTHER 01	
340							
VARCO INTL INC DEL	COM	922122106	11069	636141	SH	DEFINED 05	636141
VARCO INTL INC DEL	COM	922122106	52	3000	SH	DEFINED 08	3000
VARIAN MED SYS INC	COM	92220P105	209	4223	SH	DEFINED 01	4223
VARIAN MED SYS INC	COM	92220P105	275	5540	SH	OTHER 01	1700
3840							
VARIAN MED SYS INC	COM	92220P105	6497	130987	SH	DEFINED 05	130987
VARIAN MED SYS INC	COM	92220P105	144	2900	SH	DEFINED 08	2900
VARIAN MED SYS INC	COM	92220P105	227	4575	SH	DEFINED 17	4575
VARIAN INC	COM	922206107	49	1691	SH	DEFINED 01	1691
VARIAN INC	COM	922206107	52	1800	SH	OTHER 01	
1800							
VARIAN INC	COM	922206107	1867	65070	SH	DEFINED 05	65070
VARIAN INC	COM	922206107	43	1500	SH	DEFINED 08	1500
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	348	14664	SH	DEFINED 01	3764
10900							
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	19	800	SH	OTHER 01	
800							
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	3435	144550	SH	DEFINED 05	144550





VIACOM INC	CL B	925524308	158	3880 SH	DEFINED 17	3880
VIASYS HEALTHCARE INC 3435	COM NEW	92553Q209	169	11353 SH	DEFINED 01	7918
VIASYS HEALTHCARE INC 1834	COM NEW	92553Q209	27	1834 SH	OTHER 01	
VIASYS HEALTHCARE INC	COM NEW	92553Q209	1553	104275 SH	DEFINED 05	104275
VIASYS HEALTHCARE INC	COM NEW	92553Q209	179	12011 SH	DEFINED 08	12011
VICOR CORP 9000	COM	925815102	74	9000 SH	DEFINED 01	
VICOR CORP 3200	COM	925815102	26	3200 SH	OTHER 01	
VICOR CORP	COM	925815102	1360	164800 SH	DEFINED 05	164800
VICOR CORP	COM	925815102	15	1800 SH	DEFINED 08	1800
VICOR CORP	COM	925815102	15	1800 SH	DEFINED 17	1800
VIGNETTE CORP	COM	926734104	145	118000 SH	DEFINED 01	118000
VIGNETTE CORP	COM	926734104	4	3320 SH	DEFINED 08	3320
VINA TECHNOLOGIES INC	COM	92719D100	2	9361 SH	OTHER 01	9361
VINA TECHNOLOGIES INC	COM	92719D100		2000 SH	DEFINED 08	2000
VINTAGE PETE INC 300	COM	927460105	18	1700 SH	DEFINED 01	1400
VINTAGE PETE INC 220	COM	927460105	2	220 SH	OTHER 01	
VINTAGE PETE INC	COM	927460105	2490	236000 SH	DEFINED 05	236000
VINTAGE PETE INC	COM	927460105	58	5500 SH	DEFINED 17	5500
VIRAGE LOGIC CORP 1728	COM	92763R104	192	19146 SH	DEFINED 01	17418
VIRAGE LOGIC CORP	COM	92763R104	5179	516355 SH	DEFINED 05	516355
VIRGINIA COMM BANCORP INC 20381	COM	92778Q109	482	20381 SH	OTHER 01	
VISHAY INTERTECHNOLOGY INC	COM	928298108	191	17054 SH	DEFINED 01	17054
VISHAY INTERTECHNOLOGY INC 395	COM	928298108	28	2475 SH	OTHER 01	2080
VISHAY INTERTECHNOLOGY INC	COM	928298108	3443	307970 SH	DEFINED 05	307970
VISHAY INTERTECHNOLOGY INC	COM	928298108	291	26000 SH	DEFINED 08	26000
VISHAY INTERTECHNOLOGY INC	COM	928298108	112	10000 SH	CALL DEFINED 08	10000
VISHAY INTERTECHNOLOGY INC	COM	928298108	431	38525 SH	DEFINED 17	38525
VISTEON CORP 2656	COM	92839U107	166	23799 SH	DEFINED 01	21143
VISTEON CORP 4131	COM	92839U107	78	11229 SH	OTHER 01	7098
VISTEON CORP	COM	92839U107	428	61485 SH	DEFINED 05	61485
VISTEON CORP	COM	92839U107	181	26075 SH	DEFINED 08	26075
VISTEON CORP	COM	92839U107	176	25300 SH	DEFINED 17	25300
VISX INC DEL	COM	92844S105	18	1850 SH	DEFINED 01	1850
VISX INC DEL 210	COM	92844S105	2	210 SH	OTHER 01	
VISX INC DEL	COM	92844S105	949	99012 SH	DEFINED 05	99012
VISX INC DEL	COM	92844S105	22	2300 SH	DEFINED 08	2300
VISX INC DEL	COM	92844S105	62	6500 SH	DEFINED 17	6500
VISUAL NETWORKS INC 6240	COM	928444108	9	6240 SH	DEFINED 01	
VISUAL NETWORKS INC 43760	COM	928444108	73	50000 SH	OTHER 01	6240
VITAL IMAGES INC 2000	COM	92846N104	18	2000 SH	DEFINED 01	
VITAL IMAGES INC 13000	COM	92846N104	117	13000 SH	OTHER 01	
VITAL SIGNS INC 3800	COM	928469105	251	8400 SH	DEFINED 01	4600
VITAL SIGNS INC 1066	COM	928469105	32	1066 SH	OTHER 01	
VITAL SIGNS INC	COM	928469105	6106	204347 SH	DEFINED 05	204347
VITESSE SEMICONDUCTOR CORP	COM	928497106	34	15533 SH	DEFINED 01	15533
VITESSE SEMICONDUCTOR CORP 300	COM	928497106	3	1365 SH	OTHER 01	1065
VITESSE SEMICONDUCTOR CORP	COM	928497106	5	2400 SH	DEFINED 08	2400
VIVUS INC	COM	928551100	55	14800 SH	DEFINED 01	14800
VODAFONE GROUP PLC NEW 22920	SPONSORED AD	92857W100	5586	308302 SH	DEFINED 01	285382
VODAFONE GROUP PLC NEW 270924	SPONSORED AD	92857W100	9223	508982 SH	OTHER 01	238058
VODAFONE GROUP PLC NEW	SPONSORED AD	92857W100	30	1630 SH	DEFINED 08	1630
VODAFONE GROUP PLC NEW	SPONSORED AD	92857W100	7248	400000 SH	CALL DEFINED 08	400000
VODAFONE GROUP PLC NEW	SPONSORED AD	92857W100	1359	75000 SH	PUT DEFINED 08	75000
VODAFONE GROUP PLC NEW	SPONSORED AD	92857W100	206	11350 SH	DEFINED 13	11350
VOLT INFORMATION SCIENCES IN 6800	COM	928703107	130	7600 SH	DEFINED 01	800
VOLT INFORMATION SCIENCES IN 27	COM	928703107		27 SH	OTHER 01	
VOLT INFORMATION SCIENCES IN	COM	928703107	1159	67800 SH	DEFINED 05	67800
VORNADO RLTY TR	SH BEN INT	929042109	71	1901 SH	DEFINED 01	1901
VORNADO RLTY TR 860	SH BEN INT	929042109	264	7090 SH	OTHER 01	6230
VORNADO RLTY TR	SH BEN INT	929042109	6	165 SH	DEFINED 08	165
VOTORANTIM CELULOSE E PAPEL	SPONSORED AD	92906P106	237	14400 SH	DEFINED	14400

VULCAN MATLS CO 93900	COM	929160109	7349	195970	SH	DEFINED	01	102070
VULCAN MATLS CO 24360	COM	929160109	1390	37060	SH	OTHER	01	12700
VULCAN MATLS CO	COM	929160109	1807	48180	SH	DEFINED	05	48180
VULCAN MATLS CO	COM	929160109	19	499	SH	DEFINED	08	499
WD-40 CO 400	COM	929236107	2659	100635	SH	DEFINED	01	100235
WD-40 CO	COM	929236107	42	1600	SH	OTHER	01	1600
WD-40 CO	COM	929236107	1627	61575	SH	DEFINED	05	61575
WGL HLDGS INC 900	COM	92924F106	384	16073	SH	DEFINED	01	15173
WGL HLDGS INC 1200	COM	92924F106	342	14300	SH	OTHER	01	13100
WGL HLDGS INC	COM	92924F106	2230	93245	SH	DEFINED	05	93245
W-H ENERGY SVCS INC 386	COM	92925E108	58	3973	SH	DEFINED	01	3587
W-H ENERGY SVCS INC	COM	92925E108	3127	214326	SH	DEFINED	05	214326
WMS INDS INC 6600	COM	929297109	121	8100	SH	DEFINED	01	1500
WMS INDS INC	COM	929297109	1922	128325	SH	DEFINED	05	128325
W P CAREY & CO LLC	COM	92930Y107	34	1384	SH	DEFINED	01	1384
W P CAREY & CO LLC 919	COM	92930Y107	204	8235	SH	OTHER	01	7316
WPS RESOURCES CORP	COM	92931B106	127	3260	SH	DEFINED	01	3260
WPS RESOURCES CORP 10150	COM	92931B106	634	16322	SH	OTHER	01	6172
WPS RESOURCES CORP	COM	92931B106	2377	61223	SH	DEFINED	05	61223
WABASH NATL CORP 5900	COM	929566107	59	7000	SH	DEFINED	01	1100
WABASH NATL CORP 30	COM	929566107		30	SH	OTHER	01	
WABASH NATL CORP	COM	929566107	885	105550	SH	DEFINED	05	105550
WABTEC CORP 15600	COM	929740108	900	64100	SH	DEFINED	01	48500
WABTEC CORP 4500	COM	929740108	282	20120	SH	OTHER	01	15620
WACHOVIA CORP 2ND NEW 76818	COM	929903102	73267	2010630	SH	DEFINED	01	1933812
WACHOVIA CORP 2ND NEW 327445	COM	929903102	59167	1623687	SH	OTHER	01	1296242
WACHOVIA CORP 2ND NEW	COM	929903102	55986	1536399	SH	DEFINED	05	1536399
WACHOVIA CORP 2ND NEW	COM	929903102	2388	65528	SH	DEFINED	08	65528
WACHOVIA CORP 2ND NEW	COM	929903102	660	18100	SH	CALL	DEFINED	18100
WACHOVIA CORP 2ND NEW	COM	929903102	729	20000	SH	PUT	DEFINED	20000
WACHOVIA CORP 2ND NEW	COM	929903102	2479	68032	SH	DEFINED	13	68032
WACHOVIA CORP 2ND NEW	COM	929903102	729	20000	SH	CALL	DEFINED	20000
WACHOVIA CORP 2ND NEW	COM	929903102	36	1000	SH	PUT	DEFINED	1000
WADDELL & REED FINL INC	CL A	930059100	107	5416	SH	DEFINED	01	5416
WADDELL & REED FINL INC 776	CL A	930059100	235	11924	SH	OTHER	01	11148
WADDELL & REED FINL INC	CL A	930059100	3054	155269	SH	DEFINED	05	155269
WADDELL & REED FINL INC	CL A	930059100	73	3700	SH	DEFINED	08	3700
WAL MART STORES INC	COM	931142103	4437	87850	SH	OTHER		87850
WAL MART STORES INC 266771	COM	931142103	416063	8237243	SH	DEFINED	01	7970472
WAL MART STORES INC 2344760	COM	931142103	212787	4212763	SH	OTHER	01	1868003
WAL MART STORES INC 1332000	COM	931142103	127965	2533462	SH	DEFINED	05	1201462
WAL MART STORES INC	COM	931142103	67279	1332000	SH	OTHER	05	1332000
WAL MART STORES INC	COM	931142103	16212	320968	SH	DEFINED	08	320968
WAL MART STORES INC	COM	931142103	1389	27500	SH	PUT	DEFINED	27500
WAL MART STORES INC 160	COM	931142103	4340	85933	SH	DEFINED	11	85773
WAL MART STORES INC	COM	931142103	203	4025	SH	DEFINED	13	4025
WAL MART STORES INC 380	COM	931142103	52	1030	SH	OTHER	13	650
WAL MART STORES INC	COM	931142103	874	17300	SH	DEFINED	17	17300
WALGREEN CO 145791	COM	931422109	45601	1562223	SH	DEFINED	01	1416432
WALGREEN CO 727126	COM	931422109	42465	1454788	SH	OTHER	01	727662
WALGREEN CO 529332	COM	931422109	19329	662173	SH	DEFINED	05	132841
WALGREEN CO 120668	COM	931422109	18974	650000	SH	OTHER	05	529332
WALGREEN CO	COM	931422109	1918	65717	SH	DEFINED	08	65717
WALGREEN CO	COM	931422109	4524	155000	SH	PUT	DEFINED	155000
WALGREEN CO	COM	931422109	292	10000	SH	DEFINED	17	10000
WALGREEN CO	COM	931422109	1460	50000	SH	PUT	DEFINED	50000
WALLACE COMPUTER SERVICES IN 60	COM	932270101	3	145	SH	OTHER	01	85
WALLACE COMPUTER SERVICES IN	COM	932270101	1728	80344	SH	DEFINED	05	80344
WALTER INDS INC	COM	93317Q105	1466	135400	SH	DEFINED	08	135400

WASHINGTON FED INC 21791	COM	938824109	1463	58887	SH	DEFINED	01	37096
WASHINGTON FED INC 7729	COM	938824109	192	7729	SH	OTHER	01	
WASHINGTON FED INC	COM	938824109	6979	280825	SH	DEFINED	05	280825
WASHINGTON FED INC	COM	938824109	5	200	SH	DEFINED	17	200
WASHINGTON MUT INC 46080	COM	939322103	26188	758403	SH	DEFINED	01	712323
WASHINGTON MUT INC 49066	COM	939322103	7284	210952	SH	OTHER	01	161886
WASHINGTON MUT INC	COM	939322103	24064	696891	SH	DEFINED	05	696891
WASHINGTON MUT INC	COM	939322103	1395	40401	SH	DEFINED	08	40401
WASHINGTON MUT INC	COM	939322103	92	2654	SH	DEFINED	17	2654
WASHINGTON POST CO 50	CL B	939640108	1807	2449	SH	DEFINED	01	2399
WASHINGTON POST CO 30	CL B	939640108	89106	120740	SH	OTHER	01	120710
WASHINGTON POST CO	CL B	939640108	13455	18232	SH	DEFINED	05	18232
WASHINGTON POST CO	CL B	939640108	295	400	SH	DEFINED	08	400
WASHINGTON REAL ESTATE INVT 14800	SH BEN INT	939653101	906	35523	SH	DEFINED	01	20723
WASHINGTON REAL ESTATE INVT 5994	SH BEN INT	939653101	1376	53956	SH	OTHER	01	47962
WASTE CONNECTIONS INC 4600	COM	941053100	267	6927	SH	DEFINED	01	2327
WASTE CONNECTIONS INC 40	COM	941053100	2	40	SH	OTHER	01	
WASTE CONNECTIONS INC	COM	941053100	4348	112625	SH	DEFINED	05	112625
WASTE MGMT INC DEL	COM	94106L109	8331	363500	SH	OTHER		363500
WASTE MGMT INC DEL 51800	COM	94106L109	8293	361839	SH	DEFINED	01	310039
WASTE MGMT INC DEL 37188	COM	94106L109	1562	68168	SH	OTHER	01	30980
WASTE MGMT INC DEL	COM	94106L109	18759	818435	SH	DEFINED	05	818435
WASTE MGMT INC DEL	COM	94106L109	477	20797	SH	DEFINED	08	20797
WATERS CORP 20904	COM	941848103	1759	80764	SH	DEFINED	01	59860
WATERS CORP 8496	COM	941848103	258	11862	SH	OTHER	01	3366
WATERS CORP	COM	941848103	4449	204260	SH	DEFINED	05	204260
WATERS CORP	COM	941848103	701	32175	SH	DEFINED	08	32175
WATERS CORP	COM	941848103	1089	50000	SH	CALL	DEFINED	50000
WATERS CORP	COM	941848103	764	35100	SH	DEFINED	17	35100
WATSCO INC 6900	COM	942622200	113	6900	SH	DEFINED	01	
WATSCO INC 40	COM	942622200	1	40	SH	OTHER	01	
WATSCO INC	COM	942622200	1755	107150	SH	DEFINED	05	107150
WATSON PHARMACEUTICALS INC 300	COM	942683103	1131	40002	SH	DEFINED	01	39702
WATSON PHARMACEUTICALS INC 4776	COM	942683103	201	7115	SH	OTHER	01	2339
WATSON PHARMACEUTICALS INC	COM	942683103	1415	50050	SH	DEFINED	05	50050
WATSON PHARMACEUTICALS INC	COM	942683103	71	2500	SH	DEFINED	08	2500
WATSON PHARMACEUTICALS INC	COM	942683103	989	35000	SH	CALL	DEFINED	35000
WATSON PHARMACEUTICALS INC	COM	942683103	989	35000	SH	PUT	DEFINED	35000
WATSON PHARMACEUTICALS INC	COM	942683103	28	1000	SH	CALL	DEFINED	1000
WATSON WYATT & CO HLDGS 2500	CL A	942712100	74	3396	SH	DEFINED	01	896
WATSON WYATT & CO HLDGS 1545	CL A	942712100	34	1545	SH	OTHER	01	
WATSON WYATT & CO HLDGS	CL A	942712100	2758	126825	SH	DEFINED	05	126825
WATTS INDS INC 3300	CL A	942749102	52	3300	SH	OTHER	01	
WATTS INDS INC	CL A	942749102	1587	100800	SH	DEFINED	05	100800
WAUSAU-MOSINEE PAPER CORP	COM	943315101	2	200	SH	DEFINED	01	200
WAUSAU-MOSINEE PAPER CORP 190	COM	943315101	58	5190	SH	OTHER	01	5000
WAUSAU-MOSINEE PAPER CORP	COM	943315101	1111	98985	SH	DEFINED	05	98985
WAYPOINT FINL CORP 800	COM	946756103	21	1200	SH	DEFINED	01	400
WAYPOINT FINL CORP	COM	946756103	2372	133275	SH	DEFINED	05	133275
WEATHERFORD INTL INC	DBC	947074AB6	2938	4618000	PRN	DEFINED	08	4618000
WEBMETHODS INC	COM	94768C108	110	13339	SH	DEFINED	01	13339
WEBMETHODS INC	COM	94768C108		50	SH	OTHER	01	50
WEBMETHODS INC	COM	94768C108	52	6300	SH	DEFINED	08	6300
WEBSense INC	COM	947684106	21	1006	SH	DEFINED	01	1006
WEBSense INC	COM	947684106	780	36500	SH	DEFINED	08	36500
WEBMD CORP 167	COM	94769M105	433	50648	SH	DEFINED	01	50481
WEBMD CORP 113	COM	94769M105	165	19303	SH	OTHER	01	19190
WEBMD CORP	COM	94769M105	27	3100	SH	DEFINED	05	3100
WEBMD CORP	COM	94769M105	20	2308	SH	DEFINED	08	2308
WEBMD CORP	COM	94769M105	1710	200000	SH	CALL	DEFINED	200000

WEBSTER FINL CORP CONN	COM	947890109	77	2218 SH	DEFINED 01	2218
WEBSTER FINL CORP CONN 2420	COM	947890109	174	4986 SH	OTHER 01	2566
WEBSTER FINL CORP CONN	COM	947890109	3083	88591 SH	DEFINED 05	88591
WEINGARTEN RLTY INVS	SH BEN INT	948741103	623	16900 SH	DEFINED 01	16900
WEINGARTEN RLTY INVS 7625	SH BEN INT	948741103	843	22864 SH	OTHER 01	15239
WELLCHOICE INC	COM	949475107	729	30455 SH	DEFINED 05	30455
WELLMAN INC 9050	COM	949702104	218	16170 SH	DEFINED 01	7120
WELLMAN INC 650	COM	949702104	9	650 SH	OTHER 01	
WELLMAN INC	COM	949702104	1809	134125 SH	DEFINED 05	134125
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	1480	20800 SH	OTHER	20800
WELLPOINT HEALTH NETWORK NEW 20780	COM	94973H108	2353	33061 SH	DEFINED 01	12281
WELLPOINT HEALTH NETWORK NEW 2059	COM	94973H108	1178	16550 SH	OTHER 01	14491
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	8698	122235 SH	DEFINED 05	122235
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	858	12064 SH	DEFINED 08	12064
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	7045	99000 SH	CALL DEFINED 08	99000
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	64	900 SH	DEFINED 17	900
WELLS FARGO & CO NEW	COM	949746101	872	18600 SH	OTHER	18600
WELLS FARGO & CO NEW 682993	COM	949746101	261604	5581489 SH	DEFINED 01	4898496
WELLS FARGO & CO NEW 821209	COM	949746101	103900	2216772 SH	OTHER 01	1395563
WELLS FARGO & CO NEW	COM	949746101	61960	1321957 SH	DEFINED 05	1321957
WELLS FARGO & CO NEW	COM	949746101	8655	184658 SH	DEFINED 08	184658
WELLS FARGO & CO NEW	COM	949746101	9679	206500 SH	CALL DEFINED 08	206500
WELLS FARGO & CO NEW	COM	949746101	25568	545500 SH	PUT DEFINED 08	545500
WELLS FARGO & CO NEW 353273	COM	949746101	170077	3628694 SH	DEFINED 11	3275421
WELLS FARGO & CO NEW	COM	949746101	241	5150 SH	DEFINED 13	5150
WELLS FARGO & CO NEW 270	COM	949746101	26	545 SH	OTHER 13	275
WELLS FARGO & CO NEW	COM	949746101	1387	29600 SH	DEFINED 17	29600
WELLS FARGO & CO NEW	COM	949746101	1500	32000 SH	CALL DEFINED 17	32000
WELLS FARGO & CO NEW	COM	949746101	2208	47100 SH	PUT DEFINED 17	47100
WENDYS INTL INC 4485	COM	950590109	269	9948 SH	DEFINED 01	5463
WENDYS INTL INC 11999 2015	COM	950590109	536	19787 SH	OTHER 01	5773
WENDYS INTL INC	COM	950590109	1460	53920 SH	DEFINED 05	53920
WENDYS INTL INC	COM	950590109	13	462 SH	DEFINED 08	462
WENDYS INTL INC	COM	950590109	168	6200 SH	DEFINED 17	6200
WERNER ENTERPRISES INC 11702	COM	950755108	624	28966 SH	DEFINED 01	17264
WERNER ENTERPRISES INC 7218	COM	950755108	155	7218 SH	OTHER 01	
WERNER ENTERPRISES INC	COM	950755108	5788	268850 SH	DEFINED 05	268850
WEST COAST BANCORP ORE NEW	COM	952145100	258	17000 SH	DEFINED 01	17000
WEST CORP	COM	952355105	109	6575 SH	DEFINED 01	6575
WEST CORP 3107	COM	952355105	78	4675 SH	OTHER 01	1568
WESTAR ENERGY INC	COM	95709T100	1359	137237 SH	DEFINED 05	137237
WESTAR ENERGY INC	COM	95709T100	54	5430 SH	DEFINED 08	5430
WESTAR ENERGY INC	COM	95709T100	12	1200 SH	DEFINED 17	1200
WESTAMERICA BANCORPORATION	COM	957090103	41	1025 SH	DEFINED 01	1025
WESTAMERICA BANCORPORATION 120	COM	957090103	5	120 SH	OTHER 01	
WESTAMERICA BANCORPORATION	COM	957090103	2651	65975 SH	DEFINED 05	65975
WESTAMERICA BANCORPORATION	COM	957090103	56	1400 SH	DEFINED 08	1400
WESTERN DIGITAL CORP	COM	958102105	164	25732 SH	DEFINED 08	25732
WESTERN DIGITAL CORP	COM	958102105	99	15500 SH	DEFINED 17	15500
WESTERN GAS RES INC	COM	958259103	41	1100 SH	DEFINED 01	1100
WESTERN GAS RES INC 620	COM	958259103	41	1120 SH	OTHER 01	500
WESTERN GAS RES INC	COM	958259103	2337	63409 SH	DEFINED 05	63409
WESTERN WIRELESS CORP	CL A	95988E204	17	3175 SH	DEFINED 01	3175
WESTERN WIRELESS CORP 740	CL A	95988E204	14	2615 SH	OTHER 01	1875
WESTERN WIRELESS CORP	CL A	95988E204	32	6000 SH	DEFINED 08	6000
WESTERN WIRELESS CORP	CL A	95988E204	189	35700 SH	DEFINED 17	35700
WESTPOINT STEVENS INC	COM	961238102	1430	2424095 SH	DEFINED	2424095
WESTWOOD ONE INC	COM	961815107	217	5807 SH	DEFINED 01	5807
WESTWOOD ONE INC 380	COM	961815107	25	656 SH	OTHER 01	276
WESTWOOD ONE INC	COM	961815107	7641	204519 SH	DEFINED 05	204519
WESTWOOD ONE INC	COM	961815107	3161	84609 SH	DEFINED 08	84609
WET SEAL INC 8040	CL A	961840105	185	17176 SH	DEFINED 01	9136
WET SEAL INC 1460	CL A	961840105	16	1460 SH	OTHER 01	
WET SEAL INC	CL A	961840105	1372	127475 SH	DEFINED 05	127475

WEYERHAEUSER CO 177038	COM	962166104	77758	1580116	SH	DEFINED	01	1403078	
WEYERHAEUSER CO 243126	COM	962166104	22390	454991	SH	OTHER	01	211865	
WEYERHAEUSER CO	COM	962166104	5101	103660	SH	DEFINED	05	103660	
WEYERHAEUSER CO	COM	962166104	151	3059	SH	DEFINED	08	3059	
WEYERHAEUSER CO	COM	962166104	1230	25000	SH	CALL	DEFINED	08	25000
WEYERHAEUSER CO	COM	962166104	394	8000	SH	PUT	DEFINED	08	8000
WEYERHAEUSER CO	COM	962166104	73	1478	SH	DEFINED	13	1478	
WEYERHAEUSER CO 120	COM	962166104	6	120	SH	OTHER	13		
WHIRLPOOL CORP 2175	COM	963320106	1358	26014	SH	DEFINED	01	23839	
WHIRLPOOL CORP 9752	COM	963320106	1306	25010	SH	OTHER	01	15258	
WHIRLPOOL CORP	COM	963320106	1663	31840	SH	DEFINED	05	31840	
WHIRLPOOL CORP	COM	963320106	10	200	SH	DEFINED	17	200	
WHITNEY HLDG CORP 6482	COM	966612103	518	15537	SH	DEFINED	01	9055	
WHITNEY HLDG CORP 1678	COM	966612103	56	1678	SH	OTHER	01		
WHITNEY HLDG CORP	COM	966612103	5414	162425	SH	DEFINED	05	162425	
WHOLE FOODS MKT INC 800	COM	966837106	281	5320	SH	DEFINED	01	4520	
WHOLE FOODS MKT INC 3450	COM	966837106	1685	31950	SH	OTHER	01	28500	
WHOLE FOODS MKT INC	COM	966837106	5839	110742	SH	DEFINED	05	110742	
WHOLE FOODS MKT INC	COM	966837106	132	2500	SH	DEFINED	08	2500	
WHOLE FOODS MKT INC	COM	966837106	10625	201500	SH	CALL	DEFINED	08	201500
WHOLE FOODS MKT INC	COM	966837106	131	2475	SH	DEFINED	17	2475	
WICKES INC	COM	967446105	24	40549	SH	DEFINED	01	40549	
WILD OATS MARKETS INC	COM	96808B107	2	225	SH	DEFINED	01	225	
WILD OATS MARKETS INC 6965	COM	96808B107	107	10415	SH	OTHER	01	3450	
WILLIAMS COS INC DEL 14100	COM	969457100	261	96735	SH	DEFINED	01	82635	
WILLIAMS COS INC DEL 114380	COM	969457100	456	168707	SH	OTHER	01	54327	
WILLIAMS COS INC DEL	COM	969457100	646	239248	SH	DEFINED	05	239248	
WILLIAMS COS INC DEL	COM	969457100	161	59800	SH	DEFINED	08	59800	
WILLIAMS COS INC DEL	COM	969457100	7	2600	SH	DEFINED	13	2600	
WILLIAMS ENERGY PARTNERS L P 300	COM UNIT RP	969491109	19	600	SH	OTHER	01	300	
WILLIAMS ENERGY PARTNERS L P	COM UNIT RP	969491109	265	8170	SH	DEFINED	08	8170	
WILLIAMS SONOMA INC	COM	969904101	1052	38748	SH	DEFINED	01	38748	
WILLIAMS SONOMA INC 861	COM	969904101	289	10661	SH	OTHER	01	9800	
WILLIAMS SONOMA INC	COM	969904101	6067	223452	SH	DEFINED	05	223452	
WILLIAMS SONOMA INC	COM	969904101	141	5200	SH	DEFINED	08	5200	
WILMINGTON TRUST CORP	COM	971807102	505	15932	SH	DEFINED	01	15932	
WILMINGTON TRUST CORP 11800	COM	971807102	2230	70400	SH	OTHER	01	58600	
WILMINGTON TRUST CORP	COM	971807102	3988	125888	SH	DEFINED	05	125888	
WILMINGTON TRUST CORP	COM	971807102	89	2800	SH	DEFINED	08	2800	
WILTEL COMMUNICATNS GROUP IN	COM	972487102	265	16800	SH	DEFINED	08	16800	
WIND RIVER SYSTEMS INC	COM	973149107	1	300	SH	DEFINED	01	300	
WIND RIVER SYSTEMS INC	COM	973149107	623	151967	SH	DEFINED	05	151967	
WIND RIVER SYSTEMS INC	COM	973149107	50	12265	SH	DEFINED	08	12265	
WIND RIVER SYSTEMS INC	COM	973149107	50	12265	SH	DEFINED	17	12265	
WINN DIXIE STORES INC	COM	974280109	2696	176432	SH	DEFINED	01	176432	
WINN DIXIE STORES INC 17560	COM	974280109	530	34655	SH	OTHER	01	17095	
WINN DIXIE STORES INC	COM	974280109	1012	66215	SH	DEFINED	05	66215	
WINNEBAGO INDS INC 5800	COM	974637100	305	7784	SH	DEFINED	01	1984	
WINNEBAGO INDS INC 70	COM	974637100	3	70	SH	OTHER	01		
WINNEBAGO INDS INC	COM	974637100	3112	79325	SH	DEFINED	05	79325	
WINNEBAGO INDS INC	COM	974637100	581	14800	SH	CALL	DEFINED	08	14800
WINNEBAGO INDS INC	COM	974637100	588	15000	SH	PUT	DEFINED	08	15000
WINNEBAGO INDS INC	COM	974637100	260	6625	SH	DEFINED	17	6625	
WINSTON HOTELS INC	COM	97563A102	293	37500	SH	DEFINED	01	37500	
WINSTON HOTELS INC	COM	97563A102	6	800	SH	OTHER	01	800	
WINTRUST FINANCIAL CORP	COM	97650W108	13821	441294	SH	DEFINED		441294	
WINTRUST FINANCIAL CORP	COM	97650W108	85	2700	SH	DEFINED	01	2700	
WINTRUST FINANCIAL CORP 900	COM	97650W108	157	5000	SH	OTHER	01	4100	
WINTRUST FINANCIAL CORP	COM	97650W108	2099	67025	SH	DEFINED	05	67025	
WIRELESS HOLDERS TR	DEPOSITRY RC	97653L208	3856	110000	SH	DEFINED	08	110000	
WISCONSIN ENERGY CORP	COM	976657106	28	1125	SH	OTHER		1125	
WISCONSIN ENERGY CORP 6387	COM	976657106	5143	204088	SH	DEFINED	01	197701	
WISCONSIN ENERGY CORP 231821	COM	976657106	7713	306089	SH	OTHER	01	74268	
WISCONSIN ENERGY CORP	COM	976657106	5591	221881	SH	DEFINED	05	221881	

WISCONSIN ENERGY CORP	COM	976657106	3	135 SH	DEFINED	08	135	
WISCONSIN ENERGY CORP	COM	976657106	1260	50000 SH	CALL	DEFINED	08	50000
WISCONSIN ENERGY CORP	COM	976657106	88	3500 SH	DEFINED	17	3500	
WOLVERINE TUBE INC	COM	978093102	28	4900 SH	DEFINED	01	270	
4630								
WOLVERINE TUBE INC	COM	978093102	2	300 SH	OTHER	01		
300								
WOLVERINE TUBE INC	COM	978093102	291	50945 SH	DEFINED	05	50945	
WOLVERINE WORLD WIDE INC	COM	978097103	419	27752 SH	DEFINED	01	9852	
17900								
WOLVERINE WORLD WIDE INC	COM	978097103	2	150 SH	OTHER	01		
150								
WOLVERINE WORLD WIDE INC	COM	978097103	2764	182900 SH	DEFINED	05	182900	
WOLVERINE WORLD WIDE INC	COM	978097103	30	2000 SH	DEFINED	08	2000	
WOMEN FIRST HEALTHCARE	COM	978150100	133	29138 SH	DEFINED	01	26388	
2750								
WOMEN FIRST HEALTHCARE	COM	978150100	2056	450830 SH	DEFINED	05	450830	
WOODWARD GOVERNOR CO	COM	980745103	322	7400 SH	DEFINED	01	670	
6605 125								
WOODWARD GOVERNOR CO	COM	980745103	8	195 SH	OTHER	01		
195								
WOODWARD GOVERNOR CO	COM	980745103	2314	53200 SH	DEFINED	05	53200	
WORTHINGTON INDS INC	COM	981811102	90	5878 SH	DEFINED	01	4360	
1518								
WORTHINGTON INDS INC	COM	981811102	397	26050 SH	OTHER	01	1518	
11050 13482								
WORTHINGTON INDS INC	COM	981811102	604	39665 SH	DEFINED	05	39665	
WORTHINGTON INDS INC	COM	981811102	3	165 SH	DEFINED	08	165	
WRIGHT MED GROUP INC	COM	98235T107	368	21055 SH	DEFINED	01	19761	
1294								
WRIGHT MED GROUP INC	COM	98235T107	6814	390261 SH	DEFINED	05	390261	
WRIGHT MED GROUP INC	COM	98235T107	146	8375 SH	DEFINED	17	8375	
WRIGLEY WM JR CO	COM	982526105	9992	182071 SH	DEFINED	01	145330	
36741								
WRIGLEY WM JR CO	COM	982526105	7824	142568 SH	OTHER	01	123226	
19342								
WRIGLEY WM JR CO	COM	982526105	8649	157592 SH	DEFINED	05	157592	
WRIGLEY WM JR CO	COM	982526105	41	747 SH	DEFINED	08	747	
WYETH	COM	983024100	894	23900 SH	OTHER		23900	
WYETH	COM	983024100	117366	3138121 SH	DEFINED	01	2956110	
182011								
WYETH	COM	983024100	131025	3503350 SH	OTHER	01	1986054	
1517296								
WYETH	COM	983024100	23866	638140 SH	DEFINED	05	638140	
WYETH	COM	983024100	2426	64853 SH	DEFINED	08	64853	
WYETH	COM	983024100	561	15000 SH	PUT	DEFINED	08	15000
WYETH	COM	983024100	378	10100 SH	DEFINED	13	10100	
WYETH	COM	983024100	374	10000 SH	DEFINED	17	10000	
WYNDHAM INTL INC	CL A	983101106	78	340214 SH	DEFINED	01	340214	
WYNDHAM INTL INC	CL A	983101106		1073 SH	OTHER	01		
1073								
WYNDHAM INTL INC	CL A	983101106		759 SH	DEFINED	08	759	
WYNN RESORTS LTD	COM	983134107	1	44 SH	DEFINED	01	44	
WYNN RESORTS LTD	COM	983134107	66	5000 SH	DEFINED	08	5000	
WYNN RESORTS LTD	COM	983134107	45879	3499544 SH	DEFINED	11	3450744	
48800								
XTO ENERGY CORP	COM	98385X106	2817	114043 SH	DEFINED	01	70948	
43095								
XTO ENERGY CORP	COM	98385X106	54	2200 SH	OTHER	01		
2200								
XTO ENERGY CORP	COM	98385X106	7791	315430 SH	DEFINED	05	315430	
XTO ENERGY CORP	COM	98385X106	139	5628 SH	DEFINED	08	5628	
XTO ENERGY CORP	COM	98385X106	618	25000 SH	PUT	DEFINED	08	25000
XTO ENERGY CORP	COM	98385X106	62	2500 SH	DEFINED	17	2500	
X-RITE INC	COM	983857103		19 SH	OTHER	01		
19								
X-RITE INC	COM	983857103	527	75400 SH	DEFINED	05	75400	
XCEL ENERGY INC	COM	98389B100	2099	190828 SH	DEFINED	01	189328	
1500								
XCEL ENERGY INC	COM	98389B100	964	87664 SH	OTHER	01	31775	
55889								
XCEL ENERGY INC	COM	98389B100	2124	193060 SH	DEFINED	05	193060	
XCEL ENERGY INC	COM	98389B100	573	52128 SH	DEFINED	08	52128	
XCEL ENERGY INC	COM	98389B100	165	15000 SH	CALL	DEFINED	08	15000
XCEL ENERGY INC	COM	98389B100	297	27000 SH	PUT	DEFINED	08	27000
XCEL ENERGY INC	COM	98389B100	476	43300 SH	DEFINED	17	43300	
XANSER CORP	COM	98389J103	167	105750 SH	DEFINED	08	105750	
XILINX INC	COM	983919101	21117	1025091 SH	DEFINED	01	985646	
39445								
XILINX INC	COM	983919101	15374	746322 SH	OTHER	01	182562	
563760								
XILINX INC	COM	983919101	6564	318664 SH	DEFINED	05	318664	
XILINX INC	COM	983919101	1596	77485 SH	DEFINED	08	77485	
XILINX INC	COM	983919101	8	400 SH	DEFINED	13	400	
XILINX INC	COM	983919101	1860	90300 SH	DEFINED	17	90300	

XEROX CORP	COM		984121103	16291	2023700	SH	OTHER		2023700
XEROX CORP 50200	COM		984121103	1132	140599	SH	DEFINED 01		90399
XEROX CORP 19928	COM		984121103	705	87598	SH	OTHER 01		67670
XEROX CORP	COM		984121103	2736	339925	SH	DEFINED 05		339925
XEROX CORP	COM		984121103	1289	160146	SH	DEFINED 08		160146
XEROX CORP	COM		984121103	2858	355000	SH	DEFINED 08	PUT	355000
YAHOO INC 2200	COM		984332106	787	48105	SH	DEFINED 01		45905
YAHOO INC 4829	COM		984332106	193	11790	SH	OTHER 01		6961
YAHOO INC	COM		984332106	4364	266900	SH	DEFINED 05		266900
YAHOO INC	COM		984332106	472	28852	SH	DEFINED 08		28852
YAHOO INC	COM		984332106	1	50	SH	DEFINED 17		50
YELLOW CORP	COM		985509108	253	10024	SH	DEFINED 01		10024
YELLOW CORP 100	COM		985509108	8	300	SH	OTHER 01		200
YELLOW CORP	COM		985509108	2760	109575	SH	DEFINED 05		109575
YELLOW CORP	COM		985509108	71	2800	SH	DEFINED 17		2800
YORK INTL CORP NEW	COM		986670107	3	100	SH	DEFINED 01		100
YORK INTL CORP NEW	COM		986670107	5	200	SH	OTHER 01		200
YORK INTL CORP NEW	COM		986670107	1944	76045	SH	DEFINED 05		76045
YORK INTL CORP NEW	COM		986670107	84	3275	SH	DEFINED 17		3275
YOUNG & RUBICAM INC	NOTE	3.000%	987425AC9	9500	10000000	PRN	DEFINED 01		10000000
YOUTHSTREAM MEDIA NETWORKS I	COM		987819109	4	54580	SH	DEFINED 17		54580
YUM BRANDS INC	COM		988498101	311	12832	SH	DEFINED 01		12832
YUM BRANDS INC	COM		988498101	3361	138770	SH	DEFINED 05		138770
YUM BRANDS INC	COM		988498101	212	8773	SH	DEFINED 08		8773
Z TEL TECHNOLOGIES INC	COM		988792107	1441	1779500	SH	DEFINED		1779500
Z TEL TECHNOLOGIES INC	COM		988792107	42	51975	SH	DEFINED 01		51975
ZALE CORP NEW 4000	COM		988858106	147	4600	SH	DEFINED 01		600
ZALE CORP NEW 700	COM		988858106	22	700	SH	OTHER 01		
ZALE CORP NEW	COM		988858106	4154	130225	SH	DEFINED 05		130225
ZEBRA TECHNOLOGIES CORP 6732	CL A		989207105	543	9480	SH	DEFINED 01		2748
ZEBRA TECHNOLOGIES CORP 150	CL A		989207105	9	150	SH	OTHER 01		
ZEBRA TECHNOLOGIES CORP	CL A		989207105	7420	129490	SH	DEFINED 05		129490
ZEBRA TECHNOLOGIES CORP	CL A		989207105	126	2200	SH	DEFINED 17		2200
ZENITH NATL INS CORP 940	COM		989390109	26	1100	SH	DEFINED 01		160
ZENITH NATL INS CORP 160	COM		989390109	4	160	SH	OTHER 01		
ZENITH NATL INS CORP	COM		989390109	1698	72210	SH	DEFINED 05		72210
ZIMMER HLDGS INC 27632	COM		98956P102	10610	255529	SH	DEFINED 01		227897
ZIMMER HLDGS INC 662515	COM		98956P102	35460	854051	SH	OTHER 01		191536
ZIMMER HLDGS INC	COM		98956P102	3807	91690	SH	DEFINED 05		91690
ZIMMER HLDGS INC	COM		98956P102	234	5644	SH	DEFINED 08		5644
ZIMMER HLDGS INC 548899	COM		98956P102	194283	4679251	SH	DEFINED 11		4130352
ZIMMER HLDGS INC	COM		98956P102	19	456	SH	DEFINED 13		456
ZIONS BANCORPORATION	COM		989701107	1314	33400	SH	DEFINED		33400
ZIONS BANCORPORATION	COM		989701107	3295	83739	SH	DEFINED 01		83739
ZIONS BANCORPORATION 105	COM		989701107	32	820	SH	OTHER 01		715
ZIONS BANCORPORATION	COM		989701107	1680	42700	SH	DEFINED 05		42700
ZIONS BANCORPORATION	COM		989701107	35	900	SH	DEFINED 08		900
ZIX CORP	COM		98974P100	194	43903	SH	DEFINED 01		43903
ZIX CORP	COM		98974P100	306	69275	SH	DEFINED 05		69275
ZOLTEK COS INC	COM		98975W104	1	300	SH	DEFINED 01		300
ZOLTEK COS INC 48601	COM		98975W104	107	48601	SH	OTHER 01		
ZWEIG FD	COM		989834106	95	19295	SH	DEFINED 01		19295
ZWEIG FD	COM		989834106	5	914	SH	OTHER 01		914

</TABLE>  
/TEXT  
/DOCUMENT  
/SUBMISSION