

Form 13F

Form 13F Cover Page

Report for the Quarter Ended September 30, 2000

Institutional Investment Manager Filing this Report:

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

Form 13F File Number: 28-158

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

Person Signing this Report on Behalf of Reporting Manager:

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

Signature, Place, and Date of Signing:

/David J. Walker/
Charlotte, NC
November 14, 2000

Report Type:

- 13F HOLDINGS REPORT
- 13F NOTICE
- 13F COMBINATION REPORT

13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 12

Form 13F Information Table Entry Total: 9,600

Form 13F Information Table Value Total: \$96,577,491,000

List of Other Included Managers:

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

14. Bank of America Ventures
 15. Banc of America E-commerce Holdings Inc.

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

LERNOU & HAUSPIE SPEECH PRODS 2400	COM	B5628B104	93	7100 SH	DEFINED	01,03				4700
LERNOU & HAUSPIE SPEECH PRODS 600	COM	B5628B104	39	3000 SH	OTHER	01,03				2400
LERNOU & HAUSPIE SPEECH PRODS	COM	B5628B104	170	12960 SH	DEFINED	08,09,03				12960
LERNOU & HAUSPIE SPEECH PRODS	COM	B5628B104	656	50000 SH	CALL	DEFINED	08,09,03			50000
DAIMLERCHRYSLER AG 16331	ORD	D1668R123	5767	129914 SH	DEFINED	01,03				113583
DAIMLERCHRYSLER AG 17991	ORD	D1668R123	3715	83697 SH	OTHER	01,03				65706
DAIMLERCHRYSLER AG	ORD	D1668R123	80	1795 SH	DEFINED	05,01,03				1795
DAIMLERCHRYSLER AG	ORD	D1668R123	2974	67000 SH	DEFINED	08,09,03				67000
ACE LTD	ORD	G0070K103	37	955 SH	DEFINED	01,03				955
ACE LTD 775	ORD	G0070K103	180	4575 SH	OTHER	01,03				3800
ACE LTD	ORD	G0070K103	2714	69150 SH	DEFINED	08,09,03				69150
AMDOCS LTD	ORD	G02602103	1001	16056 SH	DEFINED					16056
AMDOCS LTD	ORD	G02602103	115	1836 SH	DEFINED	01,03				1836
AMDOCS LTD	ORD	G02602103	300	4811 SH	DEFINED	08,09,03				4811
APW LTD	COM	G04397108	6547	134300 SH	DEFINED	05,01,03				134300
APW LTD	COM	G04397108	15453	316975 SH	DEFINED	07,06,01,03				316975
APW LTD	COM	G04397108	2126	43600 SH	DEFINED	08,09,03				43600
ARAMEX INTL LTD	ORD	G04450105	69	6000 SH	DEFINED	01,03				6000
ARAMEX INTL LTD	ORD	G04450105	88	7619 SH	OTHER	01,03				7619
EVEREST RE GROUP LTD	COM	G3223R108	178	3600 SH	OTHER	06,01,03				3600
EVEREST RE GROUP LTD	COM	G3223R108	941	19000 SH	DEFINED	07,06,01,03				19000
FLAG TELECOM HOLDINGS LTD	ORD	G3529L102	110	10000 SH	DEFINED	08,09,03				10000
GLOBAL CROSSING LTD 30073	COM	G3921A100	5258	169603 SH	DEFINED	01,03				139530
GLOBAL CROSSING LTD 17840	COM	G3921A100	1783	57521 SH	OTHER	01,03				39681
GLOBAL CROSSING LTD	COM	G3921A100	8392	270725 SH	DEFINED	05,01,03				270725
GLOBAL CROSSING LTD	COM	G3921A100	384	12400 SH	OTHER	05,01,03				12400
GLOBAL CROSSING LTD	COM	G3921A100	9947	320880 SH	DEFINED	07,06,01,03				320880
GLOBAL CROSSING LTD	COM	G3921A100	68510	2210003 SH	DEFINED	08,09,03				2210003
GLOBAL CROSSING LTD	PFD CV 6.375%	G3921A126	31634	366240 SH	DEFINED	08,09,03				366240
GLOBAL CROSSING LTD	PFD CV 6.75%	G3921A134	4469	18000 SH	DEFINED	05,01,03				18000
GLOBAL CROSSING LTD	PFD CV 6.75%	G3921A134	4469	18000 SH	DEFINED	07,06,01,03				18000
GLOBAL CROSSING LTD	PFD CV 6.75%	G3921A134	74353	299510 SH	DEFINED	08,09,03				299510
GLOBALSTAR TELECOMMUNICTNS 500	COM	G3930H104	32	3700 SH	DEFINED	01,03				3200
GLOBALSTAR TELECOMMUNICTNS 800	COM	G3930H104	16	1800 SH	OTHER	01,03				1000
GLOBALSTAR TELECOMMUNICTNS LTD	COM	G3930H104	22	2500 SH	DEFINED	08,09,03				2500
GLOBALSTAR TELECOMMUNICTNS LTD	COM	G3930H104	431	50000 SH	PUT	DEFINED	08,09,03			50000
GLOBAL SOURCES LTD	ORD	G39300101	403	12536 SH	DEFINED	08,09,03				12536
INTERWAVE COMMUNCTNS INTL LTD	ORD	G4911N102	327	40850 SH	DEFINED	08,09,03				40850
LORAL SPACE & COMMUNICATIONS 8140	COM	G56462107	50	8140 SH	DEFINED	01,03				
LORAL SPACE & COMMUNICATIONS 7300 2660	COM	G56462107	154	25120 SH	OTHER	01,03				15160
LORAL SPACE & COMMUNICATIONS	PFD CONV C 6	G56462149	1508	72670 SH	DEFINED	08,09,03				72670
NOVEL DENIM HLDGS LTD	ORD	G6674P109	120	15000 SH	DEFINED	08,09,03				15000
PARTNERRE LTD 250	COM	G6852T105	12	250 SH	DEFINED	01,03				
PARTNERRE LTD 13150	COM	G6852T105	787	16600 SH	OTHER	01,03				3450
RADICA GAMES LTD 100000	ORD	G7342H107	394	150000 SH	DEFINED	01,03				50000
RADICA GAMES LTD	ORD	G7342H107	263	100000 SH	OTHER	01,03				100000

RENAISSANCE RE HLDGS LTD 240	COM	G7496G103	483	7550 SH	DEFINED	01,03	7310
RENAISSANCE RE HLDGS LTD	COM	G7496G103	102	1600 SH	OTHER	06,01,03	1600
TRANSOCEAN SEDCO FOREX INC 21254	ORD	G90078109	15421	263043 SH	DEFINED	01,03	241789
TRANSOCEAN SEDCO FOREX INC 31935	ORD	G90078109	4246	72419 SH	OTHER	01,03	40484
TRANSOCEAN SEDCO FOREX INC	ORD	G90078109	4436	75675 SH	DEFINED	05,01,03	75675
TRANSOCEAN SEDCO FOREX INC	ORD	G90078109	176	3000 SH	OTHER	05,01,03	3000
TRANSOCEAN SEDCO FOREX INC	ORD	G90078109	3799	64800 SH	DEFINED	07,06,01,03	64800
TRANSOCEAN SEDCO FOREX INC	ORD	G90078109	63643	1085590 SH	DEFINED	08,09,03	1085590
TRANSOCEAN SEDCO FOREX INC	ORD	G90078109	44	748 SH	DEFINED	13,01,03	748
TRITON ENERGY LTD	ORD	G90751101	263	6752 SH	DEFINED	01,03	6752
TRITON ENERGY LTD	ORD	G90751101	10	250 SH	OTHER	01,03	250
TYCOM LTD	COM	G9144B106	2015	52500 SH	CALL	DEFINED 08,09,03	52500
WHITE MTNS INS GROUP LTD	COM	G9618E107	682	2500 SH	OTHER	01,03	2500
XL CAP LTD	CL A	G98255105	40	541 SH	DEFINED	01,03	541
XL CAP LTD 585	CL A	G98255105	2482	33766 SH	OTHER	01,03	33181
XL CAP LTD	CL A	G98255105	147	2000 SH	DEFINED	08,09,03	2000
AUDICODES LTD	ORD	M15342104	575	6750 SH	DEFINED	01,03	6750
AUDICODES LTD	ORD	M15342104	1328	15600 SH	DEFINED	05,01,03	15600
AUDICODES LTD	ORD	M15342104	20115	236300 SH	DEFINED	07,06,01,03	236300
BACKWEB TECHNOLOGIES LTD	ORD	M15633106	101	10000 SH	DEFINED	08,09,03	10000
BREEZECOM LTD	ORD	M20385106	603	18300 SH	DEFINED	05,01,03	18300
BREEZECOM LTD	ORD	M20385106	8386	254600 SH	DEFINED	07,06,01,03	254600
BREEZECOM LTD	ORD	M20385106	10	300 SH	DEFINED	08,09,03	300
CAMTEK LTD	ORD	M20791105	169	20000 SH	DEFINED	05,01,03	20000
CAMTEK LTD	ORD	M20791105	2286	271000 SH	DEFINED	07,06,01,03	271000
CHECK POINT SOFTWARE TECH LTD	ORD	M22465104	82	520 SH	DEFINED	01,03	520
CHECK POINT SOFTWARE TECH LTD	ORD	M22465104	111	704 SH	OTHER	01,03	704
CHECK POINT SOFTWARE TECH LTD	ORD	M22465104	14817	94075 SH	DEFINED	07,06,01,03	94075
FLOWARE WIRELESS SYSTEMS LTD	ORD	M45919103	1078	43271 SH	DEFINED	11,06,01,03	43271
GALILEO TECHNOLOGY LTD	ORD	M47298100	1194	37600 SH	DEFINED	08,09,03	37600
GILAT COMMUNICATIONS LTD	ORD	M50876107	149	13500 SH	DEFINED	01,03	13500
GILAT COMMUNICATIONS LTD	ORD	M50876107	284	25700 SH	DEFINED	05,01,03	25700
GILAT COMMUNICATIONS LTD	ORD	M50876107	3692	333800 SH	DEFINED	07,06,01,03	333800
GILAT SATELLITE NETWORKS LTD	ORD	M51474100	3194	41550 SH	DEFINED	01,03	41550
GILAT SATELLITE NETWORKS LTD	ORD	M51474100	1668	21700 SH	DEFINED	05,01,03	21700
GILAT SATELLITE NETWORKS LTD	ORD	M51474100	25576	332700 SH	DEFINED	07,06,01,03	332700
MAGAL SECURITY SYS LTD 10000	ORD	M6786D104	31	10000 SH	OTHER	01,03	
METALINK LTD	ORD	M69897102	2713	146644 SH	DEFINED	08,09,03	146644
M SYS FLASH DISK PIONEERS LTD	ORD	M7061C100	134	3500 SH	DEFINED	01,03	3500
M SYS FLASH DISK PIONEERS LTD	ORD	M7061C100	1146	30000 SH	DEFINED	08,09,03	30000
RADVISION LTD	ORD	M81869105	240	8500 SH	DEFINED		8500
RADWARE LTD	ORD	M81873107	501	16700 SH	DEFINED	08,09,03	16700
TEFRON LTD	ORD	M87482101	424	35900 SH	DEFINED	01,03	35900
TEFRON LTD	ORD	M87482101	539	45600 SH	DEFINED	05,01,03	45600
TEFRON LTD	ORD	M87482101	7644	647100 SH	DEFINED	07,06,01,03	647100
TIOGA TECHNOLOGIES LTD	ORD	M8789G100	509	61200 SH	DEFINED	06,01,03	61200
TIOGA TECHNOLOGIES LTD	ORD	M8789G100	398	47900 SH	DEFINED	08,09,03	47900
TTI TEAM TELECOM INTL LTD	ORD	M88258104	823	40400 SH	DEFINED	01,03	40400
TTI TEAM TELECOM INTL LTD	ORD	M88258104	717	35200 SH	DEFINED	05,01,03	35200
TTI TEAM TELECOM INTL LTD	ORD	M88258104	9529	467700 SH	DEFINED	07,06,01,03	467700
ASM LITHOGRAPHY HLDG N V	N Y SHS	N07059111	11	348 SH	DEFINED	01,03	348
ASM LITHOGRAPHY HLDG N V	N Y SHS	N07059111	19	600 SH	OTHER	01,03	600
ASM LITHOGRAPHY HLDG N V	N Y SHS	N07059111	1163	36000 SH	DEFINED	08,09,03	36000
BAAN CO NV	COM	N08044104	39	18000 SH	DEFINED	08,09,03	18000
IFCO SYSTEMS N V	ORD	N43961106	281	20695 SH	DEFINED	08,09,03	20695
MADGE NETWORKS N V	ORD SHS	N5424G106	2	490 SH	DEFINED	01,03	490
MADGE NETWORKS N V	ORD SHS	N5424G106	40	10000 SH	OTHER	01,03	10000
MADGE NETWORKS N V	ORD SHS	N5424G106	8	2000 SH	DEFINED	08,09,03	2000
METRON TECHNOLOGY N V	ORD	N5665B105	2202	275305 SH	DEFINED	08,09,03	275305
ASE TEST LTD	ORD	Y02516105	420	20000 SH	DEFINED	08,09,03	20000
ASE TEST LTD	ORD	Y02516105	2415	115000 SH	PUT	DEFINED 08,09,03	115000
FLEXTRONICS INTL LTD 2304	ORD	Y2573F102	1214	14785 SH	DEFINED	01,03	12481
FLEXTRONICS INTL LTD 120749	ORD	Y2573F102	16358	199189 SH	OTHER	01,03	78440
FLEXTRONICS INTL LTD	ORD	Y2573F102	23597	287336 SH	DEFINED	08,09,03	287336
FLEXTRONICS INTL LTD	ORD	Y2573F102	29875	363772 SH	DEFINED	11,06,01,03	363772
AAR CORP 4700	COM	000361105	71	6192 SH	DEFINED	01,03	1492
AAR CORP	COM	000361105	654	57200 SH	DEFINED	05,01,03	57200
AAR CORP	COM	000361105	186	16300 SH	DEFINED	07,06,01,03	16300
ABC-NACO INC	COM	000752105	105	20000 SH	DEFINED	01,03	20000
ACTV INC	COM	00088E104	206	15000 SH	DEFINED	08,09,03	15000
ACTV INC	COM	00088E104	825	60000 SH	PUT	DEFINED 08,09,03	60000
A D C TELECOMMUNICATIONS	COM	000886101	838	31150 SH	DEFINED		31150
A D C TELECOMMUNICATIONS 63782	COM	000886101	10475	389524 SH	DEFINED	01,03	325742
A D C TELECOMMUNICATIONS 1100	COM	000886101	1656	61568 SH	OTHER	01,03	60468
A D C TELECOMMUNICATIONS	COM	000886101	7080	263300 SH	DEFINED	05,01,03	263300
A D C TELECOMMUNICATIONS	COM	000886101	32	1200 SH	OTHER	06,01,03	1200

A D C TELECOMMUNICATIONS	COM	000886101	10992	408770	SH	DEFINED	07,06,01,03	408770	
A D C TELECOMMUNICATIONS	COM	000886101	1483	55140	SH	DEFINED	08,09,03	55140	
A D C TELECOMMUNICATIONS	COM	000886101	269	10000	SH	PUT	DEFINED	08,09,03	10000
ACM GOVT INCOME FD INC	COM	000912105	128	16900	SH	DEFINED	01,03	16900	
ACM GOVT INCOME FD INC	COM	000912105	190	25100	SH	OTHER	01,03	10200	
14900									
ACM GOVT SECS FD INC	COM	000914101	73	10050	SH	DEFINED	01,03	10050	
ACM GOVT SECS FD INC	COM	000914101	35	4780	SH	OTHER	01,03	2780	
2000									
ACM MANAGED INCOME FD INC	COM	000919100	55	10161	SH	DEFINED	01,03	10161	
ACM MANAGED DLR INCOME FD	COM	000949107	124	14600	SH	OTHER	01,03	14000	
600									
ABM INDS INC	COM	000957100	193	7100	SH	DEFINED	01,03		
7100									
ABM INDS INC	COM	000957100	61697	2269360	SH	OTHER	01,03	542000	
1727360									
ABM INDS INC	COM	000957100	1699	62500	SH	DEFINED	05,01,03	62500	
ABM INDS INC	COM	000957100	372	13700	SH	DEFINED	07,06,01,03	13700	
ACT MFG INC	COM	000973107	90	1700	SH	DEFINED	01,03	1700	
ACT MFG INC	COM	000973107	306	5800	SH	DEFINED	08,09,03	5800	
AFLAC INC	COM	001055102	24536	382997	SH	DEFINED	01,03	337397	
45600									
AFLAC INC	COM	001055102	9533	148811	SH	OTHER	01,03	133717	
15094									
AFLAC INC	COM	001055102	5663	88400	SH	DEFINED	05,01,03	88400	
AFLAC INC	COM	001055102	237	3700	SH	OTHER	05,01,03	3700	
AFLAC INC	COM	001055102	4888	76300	SH	DEFINED	07,06,01,03	76300	
AFLAC INC	COM	001055102	884	13800	SH	DEFINED	08,09,03	13800	
AFLAC INC	COM	001055102	32	500	SH	DEFINED	13,01,03	500	
AGCO CORP	COM	001084102	293	24700	SH	DEFINED	07,06,01,03	24700	
AGL RES INC	COM	001204106	1037	51683	SH	DEFINED	01,03	48271	
3412									
AGL RES INC	COM	001204106	1434	71494	SH	OTHER	01,03	36986	
34508									
AGL RES INC	COM	001204106	44	2200	SH	OTHER	06,01,03	2200	
AGL RES INC	COM	001204106	449	22400	SH	DEFINED	07,06,01,03	22400	
AHL SVCS INC	COM	001296102	448	51900	SH	DEFINED	05,01,03	51900	
AHL SVCS INC	COM	001296102	6448	747600	SH	DEFINED	07,06,01,03	747600	
AES CORP	COM	00130H105	288607	4213244	SH	DEFINED	01,03	4173504	
39740									
AES CORP	COM	00130H105	284935	4159642	SH	OTHER	01,03	4056736	
102906									
AES CORP	COM	00130H105	26525	387225	SH	DEFINED	05,01,03	387225	
AES CORP	COM	00130H105	438	6400	SH	OTHER	05,01,03	6400	
AES CORP	COM	00130H105	35471	517825	SH	DEFINED	07,06,01,03	517825	
AES CORP	COM	00130H105	102	1490	SH	DEFINED	08,09,03	1490	
AES CORP	COM	00130H105	96	1400	SH	OTHER	13,01,03		
1400									
AK STL HLDG CORP	COM	001547108	341	36333	SH	DEFINED	01,03	36333	
AK STL HLDG CORP	COM	001547108	35	3739	SH	OTHER	01,03	1638	
2101									
AK STL HLDG CORP	COM	001547108	58	6200	SH	OTHER	06,01,03	6200	
AK STL HLDG CORP	COM	001547108	426	45400	SH	DEFINED	07,06,01,03	45400	
AK STL HLDG CORP	COM	001547108	234	25000	SH	DEFINED	08,09,03	25000	
AMLI RESIDENTIAL PPTYS TR	SH BEN INT	001735109	129	5384	SH	DEFINED	01,03	5100	
284									
AMLI RESIDENTIAL PPTYS TR	SH BEN INT	001735109	133	5550	SH	OTHER	01,03	5550	
AMR CORP	COM	001765106	2363	72289	SH	DEFINED	01,03	64339	
7950									
AMR CORP	COM	001765106	615	18820	SH	OTHER	01,03	14820	
4000									
AMR CORP	COM	001765106	1946	59525	SH	DEFINED	05,01,03	59525	
AMR CORP	COM	001765106	69	2100	SH	OTHER	05,01,03	2100	
AMR CORP	COM	001765106	974	29800	SH	DEFINED	07,06,01,03	29800	
AMR CORP	COM	001765106	255	7800	SH	DEFINED	08,09,03	7800	
AT&T CORP	COM	001957109	208966	7113720	SH	DEFINED	01,03	6611666	
502054									
AT&T CORP	COM	001957109	165565	5636259	SH	OTHER	01,03	1930033	
3706226									
AT&T CORP	COM	001957109	43698	1487586	SH	DEFINED	05,01,03	1487586	
AT&T CORP	COM	001957109	1554	52900	SH	OTHER	05,01,03	52900	
AT&T CORP	COM	001957109	66437	2261689	SH	DEFINED	07,06,01,03	2261689	
AT&T CORP	COM	001957109	109763	3736627	SH	DEFINED	08,09,03	3736627	
AT&T CORP	COM	001957109	331	11253	SH	DEFINED	13,01,03	11253	
AT&T CORP	COM	001957109	101	3454	SH	OTHER	13,01,03	1454	
2000									
AT&T CORP	COM LIB GRP	001957208	45113	2506276	SH	DEFINED	01,03	1700756	
805520									
AT&T CORP	COM LIB GRP	001957208	71325	3962513	SH	OTHER	01,03	732253	
3230260									
AT&T CORP	COM LIB GRP	001957208	452	25138	SH	DEFINED	05,01,03	25138	
AT&T CORP	COM LIB GRP	001957208	43183	2399056	SH	DEFINED	08,09,03	2399056	
AT&T CORP	COM WIRLES G	001957406	43536	2085540	SH	DEFINED	08,09,03	2085540	
AT & T CDA INC	DEPS RCPT CL	00207Q202	4575	150000	SH	OTHER	01,03		
150000									
AT & T CDA INC	DEPS RCPT CL	00207Q202	8430	276400	SH	CALL	DEFINED	08,09,03	276400

ADOBE SYS INC	COM	00724F101	5985	38550	SH	DEFINED	05,01,03	38550	
ADOBE SYS INC	COM	00724F101	3058	19700	SH	OTHER	06,01,03	19700	
ADOBE SYS INC	COM	00724F101	4518	29100	SH	DEFINED	07,06,01,03	29100	
ADOBE SYS INC	COM	00724F101	963	6200	SH	DEFINED	08,09,03	6200	
ADOBE SYS INC	COM	00724F101	8552	55087	SH	DEFINED	11,06,01,03	55087	
ADTRAN INC	COM	00738A106	491	11550	SH	DEFINED	01,03	11550	
ADTRAN INC	COM	00738A106	102	2400	SH	OTHER	06,01,03	2400	
ADTRAN INC	COM	00738A106	681	16000	SH	DEFINED	07,06,01,03	16000	
ADTRAN INC	COM	00738A106	511	12000	SH	DEFINED	08,09,03	12000	
ADVANCE PARADIGM INC 8000	COM	007491103	337	8000	SH	DEFINED	01,03		
ADVANCE PARADIGM INC	COM	007491103	4632	109800	SH	DEFINED	05,01,03	109800	
ADVANCE PARADIGM INC	COM	007491103	639	15150	SH	DEFINED	07,06,01,03	15150	
ADVANCE PARADIGM INC	COM	007491103	211	5000	SH	DEFINED	08,09,03	5000	
ADVANCE PARADIGM INC	COM	007491103	844	20000	SH	CALL	DEFINED	08,09,03	20000
ADVANCE PARADIGM INC	COM	007491103	844	20000	SH	PUT	DEFINED	08,09,03	20000
ADVANCED FIBRE COMMUNICATIONS	COM	00754A105	1000	26400	SH	DEFINED	01,03	26400	
ADVANCED FIBRE COMMUNICATIONS	COM	00754A105	341	9000	SH	OTHER	01,03	9000	
ADVANCED FIBRE COMMUNICATIONS	COM	00754A105	30	800	SH	DEFINED	05,01,03	800	
ADVANCED FIBRE COMMUNICATIONS	COM	00754A105	30	800	SH	OTHER	06,01,03	800	
ADVANCED FIBRE COMMUNICATIONS	COM	00754A105	1667	44000	SH	DEFINED	08,09,03	44000	
ADVANCED TISSUE SCIENCES INC 14100	COM	00755F103	105	14100	SH	DEFINED	01,03		
ADVANCED TISSUE SCIENCES INC	COM	00755F103	1328	178600	SH	DEFINED	05,01,03	178600	
ADVANCED TISSUE SCIENCES INC	COM	00755F103	269	36225	SH	DEFINED	07,06,01,03	36225	
ADVO INC 740 19200	COM	007585102	1786	54115	SH	DEFINED	01,03	34175	
ADVO INC	COM	007585102	8085	245000	SH	DEFINED	05,01,03	245000	
ADVO INC	COM	007585102	92	2800	SH	OTHER	06,01,03	2800	
ADVO INC	COM	007585102	404	12250	SH	DEFINED	07,06,01,03	12250	
AEROFLEX INC	COM	007768104	2807	57725	SH	DEFINED	01,03	57725	
AEROFLEX INC	COM	007768104	18	375	SH	OTHER	01,03	375	
AEROFLEX INC	COM	007768104	2131	43825	SH	DEFINED	05,01,03	43825	
AEROFLEX INC	COM	007768104	107	2200	SH	OTHER	06,01,03	2200	
AEROFLEX INC	COM	007768104	33539	689750	SH	DEFINED	07,06,01,03	689750	
ADVANCED MICRO DEVICES INC 6750	COM	007903107	590	24960	SH	DEFINED	01,03	18210	
ADVANCED MICRO DEVICES INC 5400	COM	007903107	260	11000	SH	OTHER	01,03	5600	
ADVANCED MICRO DEVICES INC	COM	007903107	2662	112675	SH	DEFINED	05,01,03	112675	
ADVANCED MICRO DEVICES INC	COM	007903107	1462	61900	SH	DEFINED	07,06,01,03	61900	
ADVANCED MICRO DEVICES INC	COM	007903107	4601	194740	SH	DEFINED	08,09,03	194740	
ADVANCED MICRO DEVICES INC	COM	007903107	945	40000	SH	CALL	DEFINED	08,09,03	40000
ADVANCED MICRO DEVICES INC	COM	007903107	3898	165000	SH	PUT	DEFINED	08,09,03	165000
ADVANCED MICRO DEVICES INC	COM	007903107	1536	65000	SH	DEFINED	11,06,01,03	65000	
ADVANCED MICRO DEVICES INC	COM	007903107	189	8000	SH	DEFINED	13,01,03	8000	
AEGON N V 16387	ORD AMER REG	007924103	16187	436023	SH	DEFINED	01,03	419636	
AEGON N V 72829	ORD AMER REG	007924103	5744	154724	SH	OTHER	01,03	81895	
ADVANCED ENERGY INDS	SUB NT CV5.2	007973AA8	8383	9050000	PRN	DEFINED	08,09,03	9050000	
ADVANCED ENERGY INDS	COM	007973100	17	500	SH	DEFINED	01,03	500	
ADVANCED ENERGY INDS	COM	007973100	272	8231	SH	DEFINED	08,09,03	8231	
ADVENT SOFTWARE INC	COM	007974108	84	1200	SH	DEFINED	01,03	1200	
ADVENT SOFTWARE INC	COM	007974108	699	10000	SH	DEFINED	08,09,03	10000	
AETHER SYS INC	COM	00808V105	211	2000	SH	DEFINED	01,03	2000	
AETHER SYS INC	COM	00808V105	107	1015	SH	OTHER	01,03	1015	
AETHER SYS INC	COM	00808V105	21	200	SH	DEFINED	05,01,03	200	
AETNA INC 3865	COM	008117103	5579	96092	SH	DEFINED	01,03	92227	
AETNA INC 59985	COM	008117103	5080	87487	SH	OTHER	01,03	27502	
AETNA INC	COM	008117103	2504	43134	SH	DEFINED	05,01,03	43134	
AETNA INC	COM	008117103	116	2000	SH	OTHER	05,01,03	2000	
AETNA INC	COM	008117103	1707	29400	SH	DEFINED	07,06,01,03	29400	
AETNA INC	COM	008117103	5469	94200	SH	DEFINED	08,09,03	94200	
AETNA INC	COM	008117103	1016	17500	SH	CALL	DEFINED	08,09,03	17500
AETNA INC	COM	008117103	2177	37500	SH	PUT	DEFINED	08,09,03	37500
AFFILIATED COMPUTER SERVICES	SB NT CV	008190AD2	258	200000	PRN	DEFINED	01,03	200000	
AFFILIATED COMPUTER SERVICES	SB NT CV	008190AD2	3680	2850000	PRN	DEFINED	05,01,03	2850000	
AFFILIATED COMPUTER SERVICES	SB NT CV	008190AD2	3680	2850000	PRN	DEFINED	07,06,01,03	2850000	
AFFILIATED COMPUTER SERVICES	CL A	008190100	317	6350	SH	DEFINED	01,03	6350	
AFFILIATED COMPUTER SERVICES	CL A	008190100	204	4100	SH	OTHER	01,03	3580	
AFFILIATED COMPUTER SERVICES 520	CL A	008190100	2494	50000	SH	DEFINED	05,01,03	50000	
AFFILIATED COMPUTER SERVICES	CL A	008190100	50	1000	SH	OTHER	06,01,03	1000	
AFFILIATED COMPUTER SERVICES	CL A	008190100	3516	70500	SH	DEFINED	07,06,01,03	70500	
AFFILIATED MANAGERS GROUP	COM	008252108	754	13250	SH	DEFINED	01,03	13250	
AFFILIATED MANAGERS GROUP	COM	008252108	1583	27800	SH	DEFINED	05,01,03	27800	
AFFILIATED MANAGERS GROUP	COM	008252108	23025	404400	SH	DEFINED	07,06,01,03	404400	
AFFYMETRIX INC	COM	00826T108	1275	25562	SH	DEFINED	01,03	25562	
AFFYMETRIX INC 350	COM	00826T108	62	1234	SH	OTHER	01,03	884	
AFFYMETRIX INC	COM	00826T108	20	400	SH	DEFINED	05,01,03	400	
AFFYMETRIX INC	COM	00826T108	1845	37000	SH	DEFINED	07,06,01,03	37000	
AFFYMETRIX INC	COM	00826T108	155	3100	SH	DEFINED	13,01,03	3100	

AFTERMARKET TECHNOLOGY CORP 19628	COM	008318107	130	21628	SH	DEFINED	01,03	2000
AGILENT TECHNOLOGIES INC 265590	COM	00846U101	45055	920682	SH	DEFINED	01,03	655092
AGILENT TECHNOLOGIES INC 756818	COM	00846U101	226801	4634554	SH	OTHER	01,03	3877736
AGILENT TECHNOLOGIES INC	COM	00846U101	7121	145505	SH	DEFINED	05,01,03	145505
AGILENT TECHNOLOGIES INC	COM	00846U101		1	SH	OTHER	06,01,03	1
AGILENT TECHNOLOGIES INC	COM	00846U101	5192	106086	SH	DEFINED	07,06,01,03	106086
AGILENT TECHNOLOGIES INC	COM	00846U101	689	14073	SH	DEFINED	08,09,03	14073
AGILENT TECHNOLOGIES INC	COM	00846U101	3181	65000	SH	CALL	DEFINED 08,09,03	65000
AGILENT TECHNOLOGIES INC	COM	00846U101	1223	25000	SH	PUT	DEFINED 08,09,03	25000
AGILENT TECHNOLOGIES INC	COM	00846U101	2748	56161	SH	DEFINED	11,06,01,03	56161
AGILENT TECHNOLOGIES INC	COM	00846U101	19	381	SH	DEFINED	13,01,03	381
AGILENT TECHNOLOGIES INC	COM	00846U101	35	718	SH	OTHER	13,01,03	718
AGILE SOFTWARE CORP DEL	COM	00846X105	27	300	SH	DEFINED	05,01,03	300
AGILE SOFTWARE CORP DEL	COM	00846X105	17280	192132	SH	DEFINED	08,09,03	192132
AGNICO EAGLE MINES LTD	SRNT CONV 3.	008474AA6	264	400000	PRN	DEFINED	01,03	400000
AGNICO EAGLE MINES LTD	SRNT CONV 3.	008474AA6	33	50000	PRN	OTHER	01,03	50000
AGNICO EAGLE MINES LTD	SRNT CONV 3.	008474AA6	4257	6450000	PRN	DEFINED	05,01,03	6450000
AGNICO EAGLE MINES LTD	SRNT CONV 3.	008474AA6	4257	6450000	PRN	DEFINED	07,06,01,03	6450000
AGNICO EAGLE MINES LTD	COM	008474108	89	15360	SH	DEFINED	01,03	15360
AGNICO EAGLE MINES LTD	COM	008474108	26	4500	SH	OTHER	01,03	1000
3500								
AGRIBRANDS INTL INC 35482	COM	00849R105	2025	46423	SH	DEFINED	01,03	10941
AGRIBRANDS INTL INC 258713	COM	00849R105	14578	334159	SH	OTHER	01,03	75446
AGRIBRANDS INTL INC	COM	00849R105	1361	31200	SH	DEFINED	05,01,03	31200
AGRIBRANDS INTL INC	COM	00849R105	258	5925	SH	DEFINED	07,06,01,03	5925
AIR PRODS & CHEMS INC 24689	COM	009158106	11250	312492	SH	DEFINED	01,03	287803
AIR PRODS & CHEMS INC 61296	COM	009158106	7889	219142	SH	OTHER	01,03	157846
AIR PRODS & CHEMS INC	COM	009158106	2404	66775	SH	DEFINED	05,01,03	66775
AIR PRODS & CHEMS INC	COM	009158106	115	3200	SH	OTHER	05,01,03	3200
AIR PRODS & CHEMS INC	COM	009158106	2250	62500	SH	OTHER	06,01,03	62500
AIR PRODS & CHEMS INC	COM	009158106	1638	45500	SH	DEFINED	07,06,01,03	45500
AIR PRODS & CHEMS INC	COM	009158106	436	12100	SH	DEFINED	08,09,03	12100
AIRBORNE FGHT CORP	COM	009266107	375	36830	SH	DEFINED	01,03	36830
AIRBORNE FGHT CORP	COM	009266107	21	2100	SH	OTHER	01,03	2100
AIRBORNE FGHT CORP	COM	009266107	207	20300	SH	DEFINED	07,06,01,03	20300
AIRBORNE FGHT CORP	COM	009266107	311	30500	SH	DEFINED	08,09,03	30500
AIRGAS INC	COM	009363102	7	1000	SH	DEFINED	01,03	1000
AIRGAS INC	COM	009363102	1	200	SH	OTHER	01,03	200
AIRGAS INC	COM	009363102	187	27400	SH	DEFINED	07,06,01,03	27400
AIRLEASE LTD	DEPOSITORY U	009366105	12966	1027000	SH	DEFINED	01,03	1027000
AIRLEASE LTD	DEPOSITORY U	009366105	13	1000	SH	OTHER	01,03	1000
AIRGATE PCS INC	COM	009367103	820	18281	SH	DEFINED		18281
AIRGATE PCS INC	COM	009367103	734	16350	SH	DEFINED	01,03	16350
AIRGATE PCS INC	COM	009367103	9	200	SH	OTHER	01,03	200
AIRGATE PCS INC	COM	009367103	547	12200	SH	DEFINED	05,01,03	12200
AIRGATE PCS INC	COM	009367103	8966	199800	SH	DEFINED	07,06,01,03	199800
AKAMAI TECHNOLOGIES INC	COM	00971T101	887	16886	SH	DEFINED	01,03	16886
AKAMAI TECHNOLOGIES INC 295	COM	00971T101	27	519	SH	OTHER	01,03	224
AKAMAI TECHNOLOGIES INC	COM	00971T101	21	400	SH	DEFINED	05,01,03	400
AKZO NOBEL NV 3540	SPONSORED AD	010199305	149	3540	SH	DEFINED	01,03	
AKZO NOBEL NV 15797 460	SPONSORED AD	010199305	1125	26710	SH	OTHER	01,03	10453
ALASKA AIR GROUP INC 925	COM	011659109	22	925	SH	DEFINED	01,03	
ALASKA AIR GROUP INC 75	COM	011659109	53	2200	SH	OTHER	01,03	2125
ALASKA AIR GROUP INC	COM	011659109	264	11000	SH	DEFINED	07,06,01,03	11000
ALASKA AIR GROUP INC	COM	011659109	190	7900	SH	DEFINED	08,09,03	7900
ALASKA AIR GROUP INC	COM	011659109	240	10000	SH	CALL	DEFINED 08,09,03	10000
ALASKA AIR GROUP INC	COM	011659109	840	35000	SH	PUT	DEFINED 08,09,03	35000
ALBANY INTL CORP	CL A	012348108	1	104	SH	DEFINED	01,03	104
ALBANY INTL CORP	CL A	012348108	152	12700	SH	DEFINED	07,06,01,03	12700
ALBEMARLE CORP	COM	012653101	1449	71785	SH	DEFINED	01,03	71785
ALBEMARLE CORP 11200	COM	012653101	2843	140818	SH	OTHER	01,03	129618
ALBEMARLE CORP	COM	012653101	121	6000	SH	OTHER	06,01,03	6000
ALBEMARLE CORP	COM	012653101	384	19000	SH	DEFINED	07,06,01,03	19000
ALBERTA ENERGY LTD	COM	012873105	312	7500	SH	DEFINED	01,03	7500
ALBERTO CULVER CO 18400	CL B CONV	013068101	602	20908	SH	DEFINED	01,03	2508
ALBERTO CULVER CO	CL B CONV	013068101	29	1000	SH	OTHER	01,03	1000
ALBERTO CULVER CO	CL B CONV	013068101	905	31425	SH	DEFINED	05,01,03	31425
ALBERTO CULVER CO	CL B CONV	013068101	23	800	SH	OTHER	05,01,03	800
ALBERTO CULVER CO	CL B CONV	013068101	844	29300	SH	DEFINED	07,06,01,03	29300
ALBERTO CULVER CO	CL B CONV	013068101	84	2900	SH	DEFINED	08,09,03	2900
ALBERTSONS INC 20227	COM	013104104	5750	273794	SH	DEFINED	01,03	253567

ALBERTSONS INC 68539	COM	013104104	2866	136476 SH	OTHER	01,03	67937
ALBERTSONS INC	COM	013104104	2757	131264 SH	DEFINED	05,01,03	131264
ALBERTSONS INC	COM	013104104	126	6000 SH	OTHER	05,01,03	6000
ALBERTSONS INC	COM	013104104	1764	84000 SH	DEFINED	07,06,01,03	84000
ALBERTSONS INC	COM	013104104	775	36901 SH	DEFINED	08,09,03	36901
ALCAN ALUMINIUM LTD NEW 11150	COM	013716105	942	32553 SH	DEFINED	01,03	21403
ALCAN ALUMINIUM LTD NEW 1125	COM	013716105	134	4625 SH	OTHER	01,03	3500
ALCAN ALUMINIUM LTD NEW	COM	013716105	2164	74775 SH	DEFINED	05,01,03	74775
ALCAN ALUMINIUM LTD NEW	COM	013716105	90	3100 SH	OTHER	05,01,03	3100
ALCAN ALUMINIUM LTD NEW	COM	013716105	1739	60100 SH	DEFINED	07,06,01,03	60100
ALCAN ALUMINIUM LTD NEW	COM	013716105	327	11300 SH	DEFINED	08,09,03	11300
ALCOA INC 83910	COM	013817101	22796	900598 SH	DEFINED	01,03	816688
ALCOA INC 115512	COM	013817101	9764	385737 SH	OTHER	01,03	270225
ALCOA INC	COM	013817101	8830	348837 SH	DEFINED	05,01,03	348837
ALCOA INC	COM	013817101	309	12200 SH	OTHER	05,01,03	12200
ALCOA INC	COM	013817101	5936	234500 SH	DEFINED	07,06,01,03	234500
ALCOA INC	COM	013817101	1504	59400 SH	DEFINED	08,09,03	59400
ALCOA INC	COM	013817101	149	5900 SH	CALL DEFINED	08,09,03	5900
ALCOA INC	COM	013817101	129	5100 SH	PUT DEFINED	08,09,03	5100
ALCOA INC	COM	013817101	10	400 SH	OTHER	13,01,03	400
ALCATEL 1680	SPONSORED AD	013904305	631	10041 SH	DEFINED	01,03	8361
ALCATEL 786	SPONSORED AD	013904305	708	11264 SH	OTHER	01,03	10478
ALCATEL	SPONSORED AD	013904305	6288	100000 SH	OTHER	06,01,03	100000
ALCATEL	SPONSORED AD	013904305	9536	151663 SH	DEFINED	08,09,03	151663
ALEXANDER & BALDWIN INC	COM	014482103	125	4800 SH	OTHER	01,03	4800
ALEXANDER & BALDWIN INC	COM	014482103	434	16700 SH	DEFINED	07,06,01,03	16700
ALKERMES INC	COM	01642T108	67	1740 SH	DEFINED	01,03	1740
ALKERMES INC	COM	01642T108	19	500 SH	DEFINED	05,01,03	500
ALKERMES INC	COM	01642T108	1777	46000 SH	DEFINED	07,06,01,03	46000
ALLAIRE CORP	COM	016714107	248	29200 SH	DEFINED	08,09,03	29200
ALLEGHANY CORP DEL 3000	COM	017175100	1312	6693 SH	OTHER	01,03	3693
ALLEGHENY ENERGY INC 7940	COM	017361106	5041	132020 SH	DEFINED	01,03	124080
ALLEGHENY ENERGY INC 103210	COM	017361106	6330	165757 SH	OTHER	01,03	62547
ALLEGHENY ENERGY INC	COM	017361106	42	1100 SH	DEFINED	05,01,03	1100
ALLEGHENY ENERGY INC	COM	017361106	172	4500 SH	OTHER	06,01,03	4500
ALLEGHENY ENERGY INC	COM	017361106	1745	45700 SH	DEFINED	07,06,01,03	45700
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	76	4182 SH	DEFINED	01,03	4182
ALLEGHENY TECHNOLOGIES INC 12752	COM	01741R102	318	17555 SH	OTHER	01,03	4803
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	414	22825 SH	DEFINED	05,01,03	22825
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	20	1100 SH	OTHER	05,01,03	1100
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	292	16100 SH	DEFINED	07,06,01,03	16100
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	76	4200 SH	DEFINED	08,09,03	4200
ALLEGIANCE TELECOM INC	COM	01747T102	3375	90610 SH	DEFINED	01,03	90610
ALLEGIANCE TELECOM INC	COM	01747T102	41	1100 SH	DEFINED	05,01,03	1100
ALLEGIANCE TELECOM INC	COM	01747T102	3983	106925 SH	DEFINED	07,06,01,03	106925
ALLEGIANC BANCORP INC 11750	COM	017476102	108	11834 SH	OTHER	01,03	84
ALLEN TELECOM INC 3000	COM	018091108	51	3000 SH	DEFINED	01,03	
ALLEN TELECOM INC	COM	018091108	287	16925 SH	DEFINED	07,06,01,03	16925
ALLERGAN INC 8794	COM	018490102	23954	283692 SH	DEFINED	01,03	274898
ALLERGAN INC 8176	COM	018490102	1446	17120 SH	OTHER	01,03	8944
ALLERGAN INC	COM	018490102	3703	43850 SH	DEFINED	05,01,03	43850
ALLERGAN INC	COM	018490102	152	1800 SH	OTHER	05,01,03	1800
ALLERGAN INC	COM	018490102	5894	69800 SH	OTHER	06,01,03	69800
ALLERGAN INC	COM	018490102	10966	129875 SH	DEFINED	07,06,01,03	129875
ALLERGAN INC	COM	018490102	574	6800 SH	DEFINED	08,09,03	6800
ALLETE	COM	018522102	91	4100 SH	OTHER	06,01,03	4100
ALLETE	COM	018522102	681	30800 SH	DEFINED	07,06,01,03	30800
ALLIANCE SEMICONDUCTOR CORP 7900	COM	01877H100	411	20700 SH	DEFINED	01,03	12800
ALLIANCE SEMICONDUCTOR CORP	COM	01877H100	28	1400 SH	OTHER	01,03	1400
ALLIANCE SEMICONDUCTOR CORP	COM	01877H100	1516	76300 SH	DEFINED	05,01,03	76300
ALLIANCE SEMICONDUCTOR CORP	COM	01877H100	60	3000 SH	OTHER	06,01,03	3000
ALLIANCE SEMICONDUCTOR CORP	COM	01877H100	495	24925 SH	DEFINED	07,06,01,03	24925
ALLIANCE SEMICONDUCTOR CORP	COM	01877H100	99	5000 SH	DEFINED	08,09,03	5000
ALLIANCE PHARMACEUTICAL CORP 12300	COM	018773101	206	13500 SH	DEFINED	01,03	1200
ALLIANCE PHARMACEUTICAL CORP	COM	018773101	1830	120000 SH	OTHER	01,03	120000
ALLIANCE PHARMACEUTICAL CORP	COM	018773101	2394	157000 SH	DEFINED	05,01,03	157000
ALLIANCE PHARMACEUTICAL CORP	COM	018773101	435	28550 SH	DEFINED	07,06,01,03	28550
ALLIANCE PHARMACEUTICAL CORP	COM	018773101	1	75 SH	DEFINED	08,09,03	75
ALLIANT CORP	COM	018802108	525	17886 SH	DEFINED	01,03	9532

8354								
ALLIANT CORP	COM	018802108	964	32820 SH	OTHER	01,03		26968
5852								
ALLIANT CORP	COM	018802108	961	32700 SH	DEFINED	07,06,01,03		32700
ALLIANT TECHSYSTEMS INC	COM	018804104	1472	17927 SH	DEFINED	01,03		13878
149 3900								
ALLIANT TECHSYSTEMS INC	COM	018804104	29	351 SH	OTHER	01,03		
351								
ALLIANT TECHSYSTEMS INC	COM	018804104	4008	48800 SH	DEFINED	05,01,03		48800
ALLIANT TECHSYSTEMS INC	COM	018804104	197	2400 SH	OTHER	06,01,03		2400
ALLIANT TECHSYSTEMS INC	COM	018804104	452	5500 SH	DEFINED	07,06,01,03		5500
ALLIED CAP CORP NEW	COM	01903Q108	109	5233 SH	DEFINED	01,03		3233
2000								
ALLIED CAP CORP NEW	COM	01903Q108	298	14352 SH	OTHER	01,03		8524
5828								
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	746	34109 SH	DEFINED	01,03		34109
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	179	8180 SH	OTHER	01,03		8180
ALLIED WASTE INDS INC	COM PAR\$.01N	019589308	6653	724122 SH	DEFINED	01,03		611872
112250								
ALLIED WASTE INDS INC	COM PAR\$.01N	019589308	1422	154792 SH	OTHER	01,03		154792
ALLIED WASTE INDS INC	COM PAR\$.01N	019589308	612	66575 SH	DEFINED	05,01,03		66575
ALLIED WASTE INDS INC	COM PAR\$.01N	019589308	26	2800 SH	OTHER	05,01,03		2800
ALLIED WASTE INDS INC	COM PAR\$.01N	019589308	1039	113100 SH	DEFINED	07,06,01,03		113100
ALLIED WASTE INDS INC	COM PAR\$.01N	019589308	94	10200 SH	DEFINED	08,09,03		10200
ALLMERICA FINL CORP	COM	019754100	219	3423 SH	DEFINED	01,03		329
3094								
ALLMERICA FINL CORP	COM	019754100	292	4561 SH	OTHER	01,03		4561
ALLMERICA FINL CORP	COM	019754100	31	479 SH	DEFINED	05,01,03		479
ALLMERICA FINL CORP	COM	019754100	1407	22000 SH	DEFINED	07,06,01,03		22000
ALLOS THERAPEUTICS INC	COM	019777101	257	28400 SH	DEFINED	05,01,03		28400
ALLOS THERAPEUTICS INC	COM	019777101	3877	427800 SH	DEFINED	07,06,01,03		427800
ALLSTATE CORP	COM	020002101	26714	768736 SH	DEFINED	01,03		742115
26621								
ALLSTATE CORP	COM	020002101	15458	444836 SH	OTHER	01,03		238845
205991								
ALLSTATE CORP	COM	020002101	8126	233850 SH	DEFINED	05,01,03		233850
ALLSTATE CORP	COM	020002101	358	10300 SH	OTHER	05,01,03		10300
ALLSTATE CORP	COM	020002101	5067	145800 SH	DEFINED	07,06,01,03		145800
ALLSTATE CORP	COM	020002101	1378	39660 SH	DEFINED	08,09,03		39660
ALLTEL CORP	COM	020039103	14059	269395 SH	DEFINED	01,03		208397
60998								
ALLTEL CORP	COM	020039103	6052	115960 SH	OTHER	01,03		56345
59615								
ALLTEL CORP	COM	020039103	4756	91125 SH	DEFINED	05,01,03		91125
ALLTEL CORP	COM	020039103	230	4400 SH	OTHER	05,01,03		4400
ALLTEL CORP	COM	020039103	3361	64400 SH	DEFINED	07,06,01,03		64400
ALLTEL CORP	COM	020039103	997	19100 SH	DEFINED	08,09,03		19100
ALPHA INDS INC	COM	020753109	1826	53600 SH	DEFINED	01,03		42190
800 10610								
ALPHA INDS INC	COM	020753109	5156	151380 SH	DEFINED	05,01,03		151380
ALPHA INDS INC	COM	020753109	85	2500 SH	OTHER	06,01,03		2500
ALPHA INDS INC	COM	020753109	10649	312650 SH	DEFINED	07,06,01,03		312650
ALPHARMA INC	SR SB NT CV	020813AD3	3555	1800000 PRN	DEFINED	05,01,03		1800000
ALPHARMA INC	SR SB NT CV	020813AD3	3555	1800000 PRN	DEFINED	07,06,01,03		1800000
ALPHARMA INC	SR SB NT CV	020813AD3	9875	5000000 PRN	DEFINED	08,09,03		5000000
ALPHARMA INC	CL A	020813101	2929	47925 SH	DEFINED	01,03		35175
950 11800								
ALPHARMA INC	CL A	020813101	10758	176000 SH	DEFINED	05,01,03		176000
ALPHARMA INC	CL A	020813101	116	1900 SH	OTHER	06,01,03		1900
ALPHARMA INC	CL A	020813101	22755	372275 SH	DEFINED	07,06,01,03		372275
ALPHARMA INC	CL A	020813101	12	200 SH	DEFINED	08,09,03		200
ALTERA CORP	COM	021441100	12852	269146 SH	DEFINED	01,03		244806
24340								
ALTERA CORP	COM	021441100	2149	45007 SH	OTHER	01,03		32972
12035								
ALTERA CORP	COM	021441100	6453	135150 SH	DEFINED	05,01,03		135150
ALTERA CORP	COM	021441100	3763	78800 SH	OTHER	06,01,03		78800
ALTERA CORP	COM	021441100	13236	277200 SH	DEFINED	07,06,01,03		277200
ALTERA CORP	COM	021441100	5510	115400 SH	DEFINED	08,09,03		115400
ALZA CORP DEL	SUB LYON ZER	022615AC2	86888	77234000 PRN	DEFINED	08,09,03		77234000
ALZA CORP DEL	COM	022615108	1070	12370 SH	DEFINED	01,03		12370
ALZA CORP DEL	COM	022615108	1225	14164 SH	OTHER	01,03		13064
1100								
ALZA CORP DEL	COM	022615108	2911	33650 SH	DEFINED	05,01,03		33650
ALZA CORP DEL	COM	022615108	138	1600 SH	OTHER	05,01,03		1600
ALZA CORP DEL	COM	022615108	1981	22900 SH	DEFINED	07,06,01,03		22900
ALZA CORP DEL	COM	022615108	3144	36350 SH	DEFINED	08,09,03		36350
ALZA CORP DEL	COM	022615108	11288	130500 SH	DEFINED	08,09,03		130500
ALZA CORP DEL	COM	022615108	3374	39000 SH	DEFINED	08,09,03		39000
AMAZON COM INC	COM	023135106	5812	151218 SH	DEFINED	01,03		146418
4800								
AMAZON COM INC	COM	023135106	284	7391 SH	OTHER	01,03		6380
1011								
AMAZON COM INC	COM	023135106	73	1900 SH	DEFINED	05,01,03		1900
AMAZON COM INC	COM	023135106	269	7000 SH	DEFINED	08,09,03		7000
AMBAC FINL GROUP INC	COM	023139108	4976	67925 SH	DEFINED	01,03		67695

230								
AMBAC FINL GROUP INC	COM	023139108	268	3655 SH	OTHER	01,03		730
2925								
AMBAC FINL GROUP INC	COM	023139108	81	1100 SH	DEFINED	05,01,03		1100
AMBAC FINL GROUP INC	COM	023139108	2117	28900 SH	DEFINED	07,06,01,03		28900
AMERADA HESS CORP	COM	023551104	1746	26080 SH	DEFINED	01,03		9905
16175								
AMERADA HESS CORP	COM	023551104	414	6183 SH	OTHER	01,03		4708
1475								
AMERADA HESS CORP	COM	023551104	5116	76425 SH	DEFINED	05,01,03		76425
AMERADA HESS CORP	COM	023551104	87	1300 SH	OTHER	05,01,03		1300
AMERADA HESS CORP	COM	023551104	2510	37500 SH	DEFINED	07,06,01,03		37500
AMERADA HESS CORP	COM	023551104	315	4700 SH	DEFINED	08,09,03		4700
AMEREN CORP	COM	023608102	7269	173577 SH	DEFINED	01,03		141286
32291								
AMEREN CORP	COM	023608102	10227	244233 SH	OTHER	01,03		73339
170894								
AMEREN CORP	COM	023608102	5557	132700 SH	DEFINED	05,01,03		132700
AMEREN CORP	COM	023608102	80	1900 SH	OTHER	05,01,03		1900
AMEREN CORP	COM	023608102	21066	503075 SH	DEFINED	07,06,01,03		503075
AMEREN CORP	COM	023608102	297	7100 SH	DEFINED	08,09,03		7100
AMERICA ONLINE INC DEL	SUB NT CV ZR	02364JAC8	2954	5750000 PRN	DEFINED	05,01,03		5750000
AMERICA ONLINE INC DEL	SUB NT CV ZR	02364JAC8	2954	5750000 PRN	DEFINED	07,06,01,03		5750000
AMERICA ONLINE INC DEL	SUB NT CV ZR	02364JAC8	2422	4715000 PRN	DEFINED	08,09,03		4715000
AMERICA ONLINE INC DEL	COM	02364J104	258515	4809579 SH	DEFINED	01,03		4649004
160575								
AMERICA ONLINE INC DEL	COM	02364J104	48787	907664 SH	OTHER	01,03		639140
268524								
AMERICA ONLINE INC DEL	COM	02364J104	57364	1067235 SH	DEFINED	05,01,03		1067235
AMERICA ONLINE INC DEL	COM	02364J104	10895	202700 SH	OTHER	06,01,03		202700
AMERICA ONLINE INC DEL	COM	02364J104	46239	860254 SH	DEFINED	07,06,01,03		860254
AMERICA ONLINE INC DEL	COM	02364J104	8780	163353 SH	DEFINED	08,09,03		163353
AMERICA ONLINE INC DEL	COM	02364J104	12094	225000 SH	CALL	DEFINED 08,09,03		225000
AMERICA ONLINE INC DEL	COM	02364J104	8903	165638 SH	DEFINED	11,06,01,03		165638
AMERICA ONLINE INC DEL	COM	02364J104	1736	32299 SH	DEFINED	13,01,03		32299
AMERICA ONLINE INC DEL	COM	02364J104	116	2150 SH	OTHER	13,01,03		1750
400								
AMERICAN EAGLE OUTFITTERS NEW	COM	02553E106	99	3135 SH	OTHER	01,03		
3135								
AMERICAN EAGLE OUTFITTERS NEW	COM	02553E106	608	19300 SH	DEFINED	07,06,01,03		19300
AMERICAN ELEC PWR INC	COM	025537101	9288	237394 SH	DEFINED	01,03		218532
18862								
AMERICAN ELEC PWR INC	COM	025537101	11479	293405 SH	OTHER	01,03		137254
156151								
AMERICAN ELEC PWR INC	COM	025537101	3471	88725 SH	DEFINED	05,01,03		88725
AMERICAN ELEC PWR INC	COM	025537101	176	4500 SH	OTHER	05,01,03		4500
AMERICAN ELEC PWR INC	COM	025537101	2500	63900 SH	DEFINED	07,06,01,03		63900
AMERICAN ELEC PWR INC	COM	025537101	653	16700 SH	DEFINED	08,09,03		16700
AMERICAN EXPRESS CO	COM	025816109	260119	4281790 SH	DEFINED	01,03		4155714
126076								
AMERICAN EXPRESS CO	COM	025816109	122435	2015389 SH	OTHER	01,03		1020805
994584								
AMERICAN EXPRESS CO	COM	025816109	29992	493700 SH	DEFINED	05,01,03		493700
AMERICAN EXPRESS CO	COM	025816109	1142	18800 SH	OTHER	05,01,03		18800
AMERICAN EXPRESS CO	COM	025816109	5954	98000 SH	OTHER	06,01,03		98000
AMERICAN EXPRESS CO	COM	025816109	58340	960325 SH	DEFINED	07,06,01,03		960325
AMERICAN EXPRESS CO	COM	025816109	1214726	19995489 SH	DEFINED	08,09,03		19995489
AMERICAN EXPRESS CO	COM	025816109	2187	36000 SH	CALL	DEFINED 08,09,03		36000
AMERICAN EXPRESS CO	COM	025816109	1519	25000 SH	PUT	DEFINED 08,09,03		25000
AMERICAN EXPRESS CO	COM	025816109	1414	23269 SH	DEFINED	11,06,01,03		23269
AMERICAN EXPRESS CO	COM	025816109	346	5700 SH	DEFINED	13,01,03		5700
AMERICAN EXPRESS CO	COM	025816109	106	1750 SH	OTHER	13,01,03		1750
AMERICAN FINL GROUP INC OHIO	COM	025932104		1 SH	DEFINED	01,03		1
AMERICAN FINL GROUP INC OHIO	COM	025932104	14	600 SH	OTHER	01,03		
600								
AMERICAN FINL GROUP INC OHIO	COM	025932104	563	24300 SH	DEFINED	07,06,01,03		24300
AMERICAN FREIGHTWAYS CORP	COM	02629V108	596	37530 SH	DEFINED	01,03		17000
20530								
AMERICAN FREIGHTWAYS CORP	COM	02629V108	4116	259265 SH	DEFINED	05,01,03		259265
AMERICAN FREIGHTWAYS CORP	COM	02629V108	56	3500 SH	OTHER	06,01,03		3500
AMERICAN FREIGHTWAYS CORP	COM	02629V108	312	19625 SH	DEFINED	07,06,01,03		19625
AMERICAN GENERAL CORP	COM	026351106	84609	1084729 SH	DEFINED	01,03		1074123
10606								
AMERICAN GENERAL CORP	COM	026351106	25373	325298 SH	OTHER	01,03		261738
63560								
AMERICAN GENERAL CORP	COM	026351106	6527	83675 SH	DEFINED	05,01,03		83675
AMERICAN GENERAL CORP	COM	026351106	281	3600 SH	OTHER	05,01,03		3600
AMERICAN GENERAL CORP	COM	026351106	8182	104900 SH	OTHER	06,01,03		104900
AMERICAN GENERAL CORP	COM	026351106	3916	50200 SH	DEFINED	07,06,01,03		50200
AMERICAN GENERAL CORP	COM	026351106	1037	13300 SH	DEFINED	08,09,03		13300
AMERICAN GREETINGS CORP	CL A	026375105	275	15740 SH	DEFINED	01,03		15740
AMERICAN GREETINGS CORP	CL A	026375105	2398	137000 SH	OTHER	01,03		5000
132000								
AMERICAN GREETINGS CORP	CL A	026375105	314	17925 SH	DEFINED	05,01,03		17925
AMERICAN GREETINGS CORP	CL A	026375105	16	900 SH	OTHER	05,01,03		900
AMERICAN GREETINGS CORP	CL A	026375105	224	12800 SH	DEFINED	07,06,01,03		12800

AMERICAN GREETINGS CORP	CL A	026375105	58	3300 SH	DEFINED 08,09,03	3300
AMERICAN HOME PRODS CORP 271675	COM	026609107	258033	4561951 SH	DEFINED 01,03	4290276
AMERICAN HOME PRODS CORP 1817253	COM	026609107	254408	4497863 SH	OTHER 01,03	2680610
AMERICAN HOME PRODS CORP 432640	COM	026609107	24471	432640 SH	DEFINED 05,01,03	
AMERICAN HOME PRODS CORP 82360	COM	026609107	30170	533400 SH	OTHER 05,01,03	451040
AMERICAN HOME PRODS CORP	COM	026609107	15266	269900 SH	DEFINED 07,06,01,03	269900
AMERICAN HOME PRODS CORP	COM	026609107	7981	141100 SH	DEFINED 08,09,03	141100
AMERICAN HOME PRODS CORP	COM	026609107	543	9600 SH	DEFINED 13,01,03	9600
AMERICAN HOME PRODS CORP	PFD CV \$2	026609206	368	245 SH	DEFINED 01,03	245
AMERICAN INTL GROUP INC 313154	COM	026874107	899693	9402459 SH	DEFINED 01,03	9089305
AMERICAN INTL GROUP INC 1044633	COM	026874107	253263	2646781 SH	OTHER 01,03	1602148
AMERICAN INTL GROUP INC 750000	COM	026874107	118739	1240912 SH	DEFINED 05,01,03	490912
AMERICAN INTL GROUP INC	COM	026874107	74885	782600 SH	OTHER 05,01,03	782600
AMERICAN INTL GROUP INC	COM	026874107	7665	80100 SH	OTHER 06,01,03	80100
AMERICAN INTL GROUP INC	COM	026874107	158487	1656311 SH	DEFINED 07,06,01,03	1656311
AMERICAN INTL GROUP INC	COM	026874107	725	7579 SH	DEFINED 08,09,03	7579
AMERICAN INTL GROUP INC	COM	026874107	2461	25715 SH	DEFINED 13,01,03	25715
AMERICAN INTL GROUP INC	COM	026874107	126	1321 SH	OTHER 13,01,03	1321
AMERICAN ITALIAN PASTA CO	CL A	027070101	14	750 SH	DEFINED 01,03	750
AMERICAN ITALIAN PASTA CO	CL A	027070101	213	11100 SH	DEFINED 07,06,01,03	11100
AMERICAN MGMT SYS INC 1130 20625	COM	027352103	1673	97324 SH	DEFINED 01,03	75569
AMERICAN MGMT SYS INC	COM	027352103	4032	234600 SH	DEFINED 05,01,03	234600
AMERICAN MGMT SYS INC	COM	027352103	434	25225 SH	DEFINED 07,06,01,03	25225
AMERICAN NATL BANKSHARES INC	COM	027745108	88	8000 SH	DEFINED 01,03	8000
AMERICAN NATL BANKSHARES INC	COM	027745108	279	25400 SH	OTHER 01,03	25400
AMERICAN NATL INS CO	COM	028591105	384	6014 SH	DEFINED 01,03	6014
AMERICAN NATL INS CO	COM	028591105	39	610 SH	OTHER 01,03	610
AMERICAN PWR CONVERSION CORP 630	COM	029066107	2283	118995 SH	DEFINED 01,03	118365
AMERICAN PWR CONVERSION CORP 5000	COM	029066107	990	51580 SH	OTHER 01,03	46580
AMERICAN PWR CONVERSION CORP	COM	029066107	1201	62575 SH	DEFINED 05,01,03	62575
AMERICAN PWR CONVERSION CORP	COM	029066107	52	2700 SH	OTHER 05,01,03	2700
AMERICAN PWR CONVERSION CORP	COM	029066107	2583	134600 SH	DEFINED 07,06,01,03	134600
AMERICAN PWR CONVERSION CORP	COM	029066107	1076	56100 SH	DEFINED 08,09,03	56100
AMERICAN STD COS INC DEL	COM	029712106	4294	96625 SH	DEFINED 01,03	96625
AMERICAN STD COS INC DEL	COM	029712106	67	1500 SH	DEFINED 05,01,03	1500
AMERICAN STD COS INC DEL	COM	029712106	156	3500 SH	OTHER 06,01,03	3500
AMERICAN STD COS INC DEL	COM	029712106	1284	28900 SH	DEFINED 07,06,01,03	28900
AMERICAN STS WTR CO 3000	COM	029899101	91	3000 SH	DEFINED 01,03	
AMERICAN STS WTR CO	COM	029899101	54	1800 SH	OTHER 01,03	1800
AMERICAN STS WTR CO	COM	029899101	1485	49100 SH	DEFINED 05,01,03	49100
AMERICAN STS WTR CO	COM	029899101	163	5400 SH	DEFINED 07,06,01,03	5400
AMERICAN TOWER CORP	NT CV 144A	029912AE2	3848	4050000 PRN	DEFINED 05,01,03	4050000
AMERICAN TOWER CORP	NT CV 144A	029912AE2	3848	4050000 PRN	DEFINED 07,06,01,03	4050000
AMERICAN TOWER CORP	CL A	029912201	368	9774 SH	OTHER 01,03	9774
AMERICAN TOWER CORP	CL A	029912201	49	1300 SH	DEFINED 05,01,03	1300
AMERICAN TOWER CORP	CL A	029912201	173	4600 SH	DEFINED 08,09,03	4600
AMERICAN SUPERCONDUCTOR CORP	COM	030111108	1244	25300 SH	DEFINED 08,09,03	25300
AMERICAN WTR WKS INC 36325	COM	030411102	2507	90953 SH	DEFINED 01,03	54628
AMERICAN WTR WKS INC 3250	COM	030411102	617	22370 SH	OTHER 01,03	19120
AMERICAN WTR WKS INC	COM	030411102	4127	149725 SH	DEFINED 05,01,03	149725
AMERICAN WTR WKS INC	COM	030411102	27565	1000125 SH	DEFINED 07,06,01,03	1000125
AMERICREDIT CORP 34230	COM	03060R101	1888	65520 SH	DEFINED 01,03	31290
AMERICREDIT CORP 1700	COM	03060R101	247	8575 SH	OTHER 01,03	6875
AMERICREDIT CORP	COM	03060R101	12334	428075 SH	DEFINED 05,01,03	428075
AMERICREDIT CORP	COM	03060R101	196	6800 SH	OTHER 06,01,03	6800
AMERICREDIT CORP	COM	03060R101	1320	45800 SH	DEFINED 07,06,01,03	45800
AMERON INTL INC 6083	COM	030710107	224	6083 SH	OTHER 01,03	
AMERITRADE HLDG CORP	CL A	03072H109	64	3600 SH	DEFINED 01,03	3600
AMERITRADE HLDG CORP	CL A	03072H109	320	18000 SH	DEFINED 08,09,03	18000
AMES DEPT STORES INC 880 16700	COM NEW	030789507	102	17580 SH	DEFINED 01,03	
AMES DEPT STORES INC	COM NEW	030789507	1241	214700 SH	DEFINED 05,01,03	214700
AMES DEPT STORES INC	COM NEW	030789507	103	17750 SH	DEFINED 07,06,01,03	17750
AMES DEPT STORES INC	COM NEW	030789507	1246	215475 SH	DEFINED 08,09,03	215475
AMETEK INC NEW 800	COM	031100100	352	16600 SH	DEFINED 01,03	15800
AMETEK INC NEW	COM	031100100	40	1900 SH	OTHER 01,03	1900
AMETEK INC NEW	COM	031100100	40	1900 SH	OTHER 06,01,03	1900
AMETEK INC NEW	COM	031100100	282	13300 SH	DEFINED 07,06,01,03	13300
AMGEN INC	COM	031162100	329968	4725439 SH	DEFINED 01,03	4577378

148061								
AMGEN INC	COM	031162100	67301	963805	SH	OTHER	01,03	497566
466239								
AMGEN INC	COM	031162100	48768	698400	SH	DEFINED	05,01,03	698400
AMGEN INC	COM	031162100	1013	14500	SH	OTHER	05,01,03	14500
AMGEN INC	COM	031162100	6962	99700	SH	OTHER	06,01,03	99700
AMGEN INC	COM	031162100	39659	567950	SH	DEFINED	07,06,01,03	567950
AMGEN INC	COM	031162100	876	12552	SH	DEFINED	08,09,03	12552
AMGEN INC	COM	031162100	3491	50000	SH	CALL	DEFINED 08,09,03	50000
AMGEN INC	COM	031162100	1243	17800	SH	DEFINED	13,01,03	3400
14400								
AMGEN INC	COM	031162100	1047	15000	SH	OTHER	13,01,03	15000
AMSOUTH BANCORPORATION	COM	032165102	2623	209827	SH	DEFINED	01,03	164045
45782								
AMSOUTH BANCORPORATION	COM	032165102	483	38653	SH	OTHER	01,03	36204
2449								
AMSOUTH BANCORPORATION	COM	032165102	2160	172819	SH	DEFINED	05,01,03	172819
AMSOUTH BANCORPORATION	COM	032165102	66	5300	SH	OTHER	05,01,03	5300
AMSOUTH BANCORPORATION	COM	032165102	1835	146800	SH	DEFINED	07,06,01,03	146800
AMSOUTH BANCORPORATION	COM	032165102	244	19500	SH	DEFINED	08,09,03	19500
ANADARKO PETE CORP	COM	032511107	8433	126883	SH	DEFINED	01,03	109817
17066								
ANADARKO PETE CORP	COM	032511107	7597	114310	SH	OTHER	01,03	51447
62863								
ANADARKO PETE CORP	COM	032511107	9218	138707	SH	DEFINED	05,01,03	138707
ANADARKO PETE CORP	COM	032511107	226	3400	SH	OTHER	05,01,03	3400
ANADARKO PETE CORP	COM	032511107	28711	432000	SH	DEFINED	07,06,01,03	432000
ANADARKO PETE CORP	COM	032511107	837	12600	SH	DEFINED	08,09,03	12600
ANADIGICS INC	COM	032515108	33	1500	SH	DEFINED	01,03	1500
ANADIGICS INC	COM	032515108	221	10000	SH	OTHER	01,03	10000
ANADIGICS INC	COM	032515108	664	30000	SH	CALL	DEFINED 08,09,03	30000
ANADIGICS INC	COM	032515108	221	10000	SH	PUT	DEFINED 08,09,03	10000
ANALOG DEVICES INC	COM	032654105	30619	370861	SH	DEFINED	01,03	349155
21706								
ANALOG DEVICES INC	COM	032654105	6801	82375	SH	OTHER	01,03	33553
48822								
ANALOG DEVICES INC	COM	032654105	11018	133450	SH	DEFINED	05,01,03	133450
ANALOG DEVICES INC	COM	032654105	5829	70600	SH	OTHER	06,01,03	70600
ANALOG DEVICES INC	COM	032654105	13408	162400	SH	DEFINED	07,06,01,03	162400
ANALOG DEVICES INC	COM	032654105	1593	19300	SH	DEFINED	08,09,03	19300
ANALOG DEVICES INC	COM	032654105	3302	40000	SH	CALL	DEFINED 08,09,03	40000
ANALOG DEVICES INC	COM	032654105	4623	56000	SH	DEFINED	11,06,01,03	56000
ANALOGIC CORP	COM	PAR \$0.0 032657207	123	3200	SH	DEFINED	01,03	
3200								
ANALOGIC CORP	COM	PAR \$0.0 032657207	1522	39600	SH	DEFINED	05,01,03	39600
ANALOGIC CORP	COM	PAR \$0.0 032657207	299	7775	SH	DEFINED	07,06,01,03	7775
ANALYSTS INTL CORP	COM	032681108	99	13700	SH	DEFINED	07,06,01,03	13700
ANAREN MICROWAVE INC	COM	032744104	95	700	SH	DEFINED	01,03	700
ANAREN MICROWAVE INC	COM	032744104	2590	19100	SH	DEFINED	05,01,03	19100
ANAREN MICROWAVE INC	COM	032744104	40287	297050	SH	DEFINED	07,06,01,03	297050
ANAREN MICROWAVE INC	COM	032744104	244	1800	SH	DEFINED	08,09,03	1800
ANCHOR BANCORP WIS INC	COM	032839102	353	22500	SH	DEFINED	01,03	15000
7500								
ANCHOR BANCORP WIS INC	COM	032839102	1480	94350	SH	DEFINED	05,01,03	94350
ANCHOR BANCORP WIS INC	COM	032839102	220	14025	SH	DEFINED	07,06,01,03	14025
ANCHOR GAMING	COM	033037102	553	6950	SH	DEFINED	07,06,01,03	6950
ANDREW CORP	COM	034425108	642	24530	SH	DEFINED	01,03	22280
2250								
ANDREW CORP	COM	034425108	514	19611	SH	OTHER	01,03	13061
6550								
ANDREW CORP	COM	034425108	592	22625	SH	DEFINED	05,01,03	22625
ANDREW CORP	COM	034425108	422	16100	SH	DEFINED	07,06,01,03	16100
ANDREW CORP	COM	034425108	31	1200	SH	DEFINED	08,09,03	1200
ANDREW CORP	COM	034425108	105	4000	SH	CALL	DEFINED 08,09,03	4000
ANDREW CORP	COM	034425108	105	4000	SH	PUT	DEFINED 08,09,03	4000
ANGELICA CORP	COM	034663104	3	300	SH	DEFINED	01,03	
300								
ANGELICA CORP	COM	034663104	156	16125	SH	OTHER	01,03	400
14975 750								
ANGELICA CORP	COM	034663104	51	5300	SH	DEFINED	07,06,01,03	5300
ANGLO AMERN PLC	ADR	03485P102	8	147	SH	DEFINED	01,03	
147								
ANGLO AMERN PLC	ADR	03485P102	263	5028	SH	OTHER	01,03	3038
1990								
ANGLOGOLD LTD	SPONSORED AD	035128206	26	1393	SH	DEFINED	01,03	1393
ANGLOGOLD LTD	SPONSORED AD	035128206	42	2308	SH	OTHER	01,03	2308
ANGLOGOLD LTD	SPONSORED AD	035128206	276	15000	SH	DEFINED	08,09,03	15000
ANHEUSER BUSCH COS INC	COM	035229103	581719	13748328	SH	DEFINED	01,03	9887984
3860344								
ANHEUSER BUSCH COS INC	COM	035229103	682164	16122230	SH	OTHER	01,03	3635028
12487202								
ANHEUSER BUSCH COS INC	COM	035229103	34024	804125	SH	DEFINED	05,01,03	174125
630000								
ANHEUSER BUSCH COS INC	COM	035229103	27198	642800	SH	OTHER	05,01,03	642800
ANHEUSER BUSCH COS INC	COM	035229103	11627	274800	SH	OTHER	06,01,03	274800
ANHEUSER BUSCH COS INC	COM	035229103	25812	610050	SH	DEFINED	07,06,01,03	610050

ANHEUSER BUSCH COS INC	COM	035229103	212	5000	SH	DEFINED	08,09,03	5000	
ANHEUSER BUSCH COS INC	COM	035229103	5374	127000	SH	PUT	DEFINED	08,09,03	127000
ANHEUSER BUSCH COS INC	COM	035229103	50639	1196802	SH	DEFINED	11,06,01,03	1196802	
ANHEUSER BUSCH COS INC	COM	035229103	85	2000	SH	OTHER	13,01,03	2000	
ANIKA THERAPEUTICS INC	COM	035255108	36	23958	SH	OTHER	01,03	23958	
ANIXTER INTL INC	COM	035290105	820	28170	SH	DEFINED	01,03	11170	
17000									
ANIXTER INTL INC	COM	035290105	6145	211000	SH	DEFINED	05,01,03	211000	
ANIXTER INTL INC	COM	035290105	67	2300	SH	OTHER	06,01,03	2300	
ANIXTER INTL INC	COM	035290105	653	22425	SH	DEFINED	07,06,01,03	22425	
ANN TAYLOR STORES CORP	COM	036115103	259	6750	SH	DEFINED	01,03	1010	
840 4900									
ANN TAYLOR STORES CORP	COM	036115103	3344	87000	SH	DEFINED	05,01,03	87000	
ANN TAYLOR STORES CORP	COM	036115103	667	17350	SH	DEFINED	07,06,01,03	17350	
ANN TAYLOR STORES CORP	COM	036115103	115	3000	SH	DEFINED	08,09,03	3000	
ANTEC CORP	COM	03664P105	86	2900	SH	DEFINED	01,03	2900	
ANTEC CORP	COM	03664P105	7	250	SH	OTHER	01,03	250	
ANTEC CORP	COM	03664P105	6	200	SH	DEFINED	05,01,03	200	
ANTEC CORP	COM	03664P105	463	15700	SH	DEFINED	07,06,01,03	15700	
AO TATNEFT	SPON ADR REG	03737P306	1232	124000	SH	DEFINED	06,01,03	124000	
AON CORP	COM	037389103	7809	198954	SH	DEFINED	01,03	195304	
3650									
AON CORP	COM	037389103	5082	129479	SH	OTHER	01,03	122405	
7074									
AON CORP	COM	037389103	2892	73675	SH	DEFINED	05,01,03	73675	
AON CORP	COM	037389103	141	3600	SH	OTHER	05,01,03	3600	
AON CORP	COM	037389103	1986	50600	SH	DEFINED	07,06,01,03	50600	
APACHE CORP	COM	037411105	4911	83059	SH	DEFINED	01,03	79509	
3550									
APACHE CORP	COM	037411105	547	9252	SH	OTHER	01,03	9252	
APACHE CORP	COM	037411105	2179	36850	SH	DEFINED	05,01,03	36850	
APACHE CORP	COM	037411105	101	1700	SH	OTHER	05,01,03	1700	
APACHE CORP	COM	037411105	5292	89500	SH	OTHER	06,01,03	89500	
APACHE CORP	COM	037411105	1732	29300	SH	DEFINED	07,06,01,03	29300	
APACHE CORP	ACES C DP 1/	037411600	9455	184260	SH	DEFINED	08,09,03	184260	
APARTMENT INVT & MGMT CO	CL A	03748R101	1028	22325	SH	DEFINED	01,03	22325	
APARTMENT INVT & MGMT CO	CL A	03748R101	158	3420	SH	OTHER	01,03	1420	
2000									
APARTMENT INVT & MGMT CO	CL A	03748R101	1262	27396	SH	DEFINED	05,01,03	27396	
APARTMENT INVT & MGMT CO	CL A	03748R101	1152	25000	SH	DEFINED	07,06,01,03	25000	
APARTMENT INVT & MGMT CO	PFD CONV CL	03748R705	2448	89000	SH	DEFINED	01,03	89000	
APARTMENT INVT & MGMT CO	PFD CONV CL	03748R705	3834	139400	SH	DEFINED	05,01,03	139400	
APARTMENT INVT & MGMT CO	PFD CONV CL	03748R705	3834	139400	SH	DEFINED	07,06,01,03	139400	
APEX MUN FD INC	COM	037580107	116	13435	SH	DEFINED	01,03	13435	
APEX MUN FD INC	COM	037580107	17	1939	SH	OTHER	01,03	1939	
APOGEE ENTERPRISES INC	COM	037598109	1	200	SH	OTHER	01,03	200	
APOGEE ENTERPRISES INC	COM	037598109	96	16825	SH	DEFINED	07,06,01,03	16825	
APOLLO GROUP INC	CL A	037604105	398	9985	SH	DEFINED	01,03	9985	
APOLLO GROUP INC	CL A	037604105	32	800	SH	DEFINED	05,01,03	800	
APOLLO GROUP INC	CL A	037604105	72	1800	SH	OTHER	06,01,03	1800	
APOLLO GROUP INC	CL A	037604105	1240	31100	SH	DEFINED	07,06,01,03	31100	
APOLLO GROUP INC	CL A	037604105	179	4500	SH	DEFINED	08,09,03	4500	
APPLE COMPUTER INC	COM	037833100	4321	167796	SH	DEFINED	01,03	132316	
35480									
APPLE COMPUTER INC	COM	037833100	769	29850	SH	OTHER	01,03	25910	
3940									
APPLE COMPUTER INC	COM	037833100	3947	153300	SH	DEFINED	05,01,03	153300	
APPLE COMPUTER INC	COM	037833100	3085	119800	SH	OTHER	06,01,03	119800	
APPLE COMPUTER INC	COM	037833100	2608	101300	SH	DEFINED	07,06,01,03	101300	
APPLE COMPUTER INC	COM	037833100	1831	71095	SH	DEFINED	08,09,03	71095	
APPLE COMPUTER INC	COM	037833100	451	17500	SH	CALL	DEFINED	08,09,03	17500
APPLE COMPUTER INC	COM	037833100	451	17500	SH	PUT	DEFINED	08,09,03	17500
APPLEBEES INTL INC	COM	037899101	626	27230	SH	DEFINED	01,03	19030	
8200									
APPLEBEES INTL INC	COM	037899101	35	1500	SH	OTHER	01,03	310	
1190									
APPLEBEES INTL INC	COM	037899101	2369	103000	SH	DEFINED	05,01,03	103000	
APPLEBEES INTL INC	COM	037899101	373	16200	SH	DEFINED	07,06,01,03	16200	
APRIA HEALTHCARE GROUP INC	COM	037933108	302	21700	SH	DEFINED	07,06,01,03	21700	
APRIA HEALTHCARE GROUP INC	COM	037933108	29	2100	SH	DEFINED	08,09,03	2100	
APPLICA INC	COM	03815A106	86	13925	SH	DEFINED	07,06,01,03	13925	
APPLICA INC	COM	03815A106	155	25000	SH	DEFINED	08,09,03	25000	
APPLIED INDL TECHNOLOGIES INC	COM	03820C105	24	1360	SH	DEFINED	01,03	1360	
APPLIED INDL TECHNOLOGIES INC	COM	03820C105	212	12250	SH	DEFINED	07,06,01,03	12250	
APPLIED MICRO CIRCUITS CORP	COM	03822W109	131	634	SH	DEFINED	01,03	634	
APPLIED MICRO CIRCUITS CORP	COM	03822W109	87	420	SH	OTHER	01,03	420	
APPLIED MICRO CIRCUITS CORP	COM	03822W109	228	1100	SH	DEFINED	05,01,03	1100	
APPLIED MICRO CIRCUITS CORP	COM	03822W109	1946	9400	SH	OTHER	06,01,03	9400	
APPLIED MICRO CIRCUITS CORP	COM	03822W109	19447	93917	SH	DEFINED	08,09,03	93917	
APPLIED MICRO CIRCUITS CORP	COM	03822W109	2153	10400	SH	PUT	DEFINED	08,09,03	10400
APPLIED MICRO CIRCUITS CORP	COM	03822W109	6093	29426	SH	DEFINED	11,06,01,03	29426	
APPLIED MATLS INC	COM	038222105	19586	330228	SH	DEFINED	01,03	292563	
37665									
APPLIED MATLS INC	COM	038222105	7684	129544	SH	OTHER	01,03	96154	
33390									
APPLIED MATLS INC	COM	038222105	18036	304095	SH	DEFINED	05,01,03	304095	

APPLIED MATLS INC	COM	038222105	7378	124400	SH	OTHER	06,01,03	124400	
APPLIED MATLS INC	COM	038222105	11180	188500	SH	DEFINED	07,06,01,03	188500	
APPLIED MATLS INC	COM	038222105	2832	47746	SH	DEFINED	08,09,03	47746	
APPLIED MATLS INC	COM	038222105	11862	200000	SH	PUT	DEFINED	08,09,03	200000
APPLIED MATLS INC	COM	038222105	830	14000	SH	DEFINED	13,01,03	14000	
APPLIED MATLS INC	COM	038222105	172	2900	SH	OTHER	13,01,03		
2900									
APTARGROUP INC	COM	038336103	588	24578	SH	DEFINED	01,03	11878	
900 11800									
APTARGROUP INC	COM	038336103	11172	466714	SH	OTHER	01,03		
466714									
APTARGROUP INC	COM	038336103	3777	157800	SH	DEFINED	05,01,03	157800	
APTARGROUP INC	COM	038336103	31	1300	SH	OTHER	06,01,03	1300	
APTARGROUP INC	COM	038336103	517	21600	SH	DEFINED	07,06,01,03	21600	
ARCH CHEMICALS INC	COM	03937R102	1180	64660	SH	DEFINED	01,03	48330	
16330									
ARCH CHEMICALS INC	COM	03937R102	6258	342887	SH	OTHER	01,03	43234	
299653									
ARCH CHEMICALS INC	COM	03937R102	2	100	SH	DEFINED	05,01,03	100	
ARCH CHEMICALS INC	COM	03937R102	60	3300	SH	OTHER	06,01,03	3300	
ARCH CHEMICALS INC	COM	03937R102	245	13400	SH	DEFINED	07,06,01,03	13400	
ARCH CHEMICALS INC	COM	03937R102	889	48725	SH	DEFINED	13,01,03	46895	
1830									
ARCH CHEMICALS INC	COM	03937R102	320	17559	SH	OTHER	13,01,03	8259	
9300									
ARCH COAL INC	COM	039380100	452	45201	SH	DEFINED	01,03	45177	
24									
ARCH COAL INC	COM	039380100	31	3095	SH	OTHER	01,03	2254	
841									
ARCH COAL INC	COM	039380100	2	246	SH	DEFINED	05,01,03	246	
ARCHER DANIELS MIDLAND CO	COM	039483102	2608	302418	SH	DEFINED	01,03	289474	
12944									
ARCHER DANIELS MIDLAND CO	COM	039483102	617	71583	SH	OTHER	01,03	29251	
42332									
ARCHER DANIELS MIDLAND CO	COM	039483102	1621	187936	SH	DEFINED	05,01,03	187936	
ARCHER DANIELS MIDLAND CO	COM	039483102	77	8900	SH	OTHER	05,01,03	8900	
ARCHER DANIELS MIDLAND CO	COM	039483102	1083	125600	SH	DEFINED	07,06,01,03	125600	
ARCHER DANIELS MIDLAND CO	COM	039483102	493	57114	SH	DEFINED	08,09,03	57114	
ARCHSTONE CMNTYS TR	PFD	SER A CV	039581202	2228	67000	SH	DEFINED	01,03	67000
ARCTIC CAT INC	COM	039670104	150	11900	SH	DEFINED	01,03		
11900									
ARCTIC CAT INC	COM	039670104	1857	147100	SH	DEFINED	05,01,03	147100	
ARCTIC CAT INC	COM	039670104	185	14650	SH	DEFINED	07,06,01,03	14650	
ARENA PHARMACEUTICALS INC	COM	040047102	215	5000	SH	DEFINED	08,09,03	5000	
ARGONAUT GROUP INC	COM	040157109	2	111	SH	DEFINED	01,03	111	
ARGONAUT GROUP INC	COM	040157109	197	11275	SH	OTHER	01,03	3400	
7875									
ARGOSY GAMING CO	COM	040228108	91	5000	SH	OTHER	01,03		
5000									
ARGOSY GAMING CO	COM	040228108	453	25000	SH	DEFINED	08,09,03	25000	
ARIBA INC	COM	04033V104	68242	476333	SH	DEFINED		476333	
ARIBA INC	COM	04033V104	4013	28013	SH	DEFINED	01,03	25013	
3000									
ARIBA INC	COM	04033V104	849	5926	SH	OTHER	01,03	5156	
770									
ARIBA INC	COM	04033V104	458	3200	SH	DEFINED	05,01,03	3200	
ARIBA INC	COM	04033V104	6175	43100	SH	DEFINED	07,06,01,03	43100	
ARIBA INC	COM	04033V104	3783	26406	SH	DEFINED	08,09,03	26406	
ARKANSAS BEST CORP DEL	COM	040790107	514	33410	SH	DEFINED	01,03	16930	
960 15520									
ARKANSAS BEST CORP DEL	COM	040790107	3009	195680	SH	DEFINED	05,01,03	195680	
ARKANSAS BEST CORP DEL	COM	040790107	69	4500	SH	OTHER	06,01,03	4500	
ARKANSAS BEST CORP DEL	COM	040790107	184	11950	SH	DEFINED	07,06,01,03	11950	
ARMSTRONG HLDGS INC	COM	042384107	132	11025	SH	DEFINED	05,01,03	11025	
ARMSTRONG HLDGS INC	COM	042384107	7	600	SH	OTHER	05,01,03	600	
ARMSTRONG HLDGS INC	COM	042384107	99	8300	SH	DEFINED	07,06,01,03	8300	
ARMSTRONG HLDGS INC	COM	042384107	25	2100	SH	DEFINED	08,09,03	2100	
ARNOLD INDS INC	COM	042595108	6	350	SH	DEFINED	01,03	350	
ARNOLD INDS INC	COM	042595108	34	2000	SH	OTHER	01,03	2000	
ARNOLD INDS INC	COM	042595108	172	10200	SH	DEFINED	07,06,01,03	10200	
ARROW ELECTRS INC	COM	042735100	916	26900	SH	DEFINED	01,03	26900	
ARROW ELECTRS INC	COM	042735100	65	1900	SH	OTHER	01,03	1600	
300									
ARROW ELECTRS INC	COM	042735100	27	800	SH	DEFINED	05,01,03	800	
ARROW ELECTRS INC	COM	042735100	99	2900	SH	OTHER	06,01,03	2900	
ARROW ELECTRS INC	COM	042735100	1380	40500	SH	DEFINED	07,06,01,03	40500	
ART TECHNOLOGY GROUP INC	COM	04289L107	47	500	SH	DEFINED	05,01,03	500	
ART TECHNOLOGY GROUP INC	COM	04289L107	985	10400	SH	DEFINED	08,09,03	10400	
ARTISAN COMPONENTS INC	COM	042923102	565	43849	SH	DEFINED	08,09,03	43849	
ARTESYN TECHNOLOGIES INC	COM	043127109	372	12760	SH	DEFINED	01,03	160	
12600									
ARTESYN TECHNOLOGIES INC	COM	043127109	437	15000	SH	OTHER	01,03	15000	
ARTESYN TECHNOLOGIES INC	COM	043127109	4721	162100	SH	DEFINED	05,01,03	162100	
ARTESYN TECHNOLOGIES INC	COM	043127109	668	22950	SH	DEFINED	07,06,01,03	22950	
ARVINMERITOR INC	COM	043353101	80	5475	SH	OTHER	06,01,03	5475	
ARVINMERITOR INC	COM	043353101	432	29400	SH	DEFINED	07,06,01,03	29400	

ASHLAND INC 100	COM	044204105	11639	345491	SH	DEFINED 01,03	345391
ASHLAND INC 6225	COM	044204105	439	13030	SH	OTHER 01,03	6805
ASHLAND INC	COM	044204105	661	19625	SH	DEFINED 05,01,03	19625
ASHLAND INC	COM	044204105	34	1000	SH	OTHER 05,01,03	1000
ASHLAND INC	COM	044204105	468	13900	SH	DEFINED 07,06,01,03	13900
ASHLAND INC	COM	044204105	121	3600	SH	DEFINED 08,09,03	3600
ASIAINFO HLDGS INC	COM	04518A104	335	17700	SH	DEFINED 06,01,03	17700
ASPECT COMMUNICATIONS CORP 650 12200	COM	04523Q102	782	37925	SH	DEFINED 01,03	25075
ASPECT COMMUNICATIONS CORP	COM	04523Q102	3383	164000	SH	DEFINED 05,01,03	164000
ASPECT COMMUNICATIONS CORP	COM	04523Q102	645	31250	SH	DEFINED 07,06,01,03	31250
ASPECT MED SYS INC	COM	045235108	358	28893	SH	DEFINED	28893
ASPECT MED SYS INC	COM	045235108	149	12000	SH	DEFINED 01,03	12000
ASPECT MED SYS INC	COM	045235108	139	11200	SH	DEFINED 05,01,03	11200
ASPECT MED SYS INC	COM	045235108	1960	158400	SH	DEFINED 07,06,01,03	158400
ASPEN TECHNOLOGY INC 360 6200	COM	045327103	1176	26055	SH	DEFINED 01,03	19495
ASPEN TECHNOLOGY INC	COM	045327103	3560	78900	SH	DEFINED 05,01,03	78900
ASPEN TECHNOLOGY INC	COM	045327103	81	1800	SH	OTHER 06,01,03	1800
ASPEN TECHNOLOGY INC	COM	045327103	712	15775	SH	DEFINED 07,06,01,03	15775
ASPEN TECHNOLOGY INC	COM	045327103	836	18535	SH	DEFINED 08,09,03	18535
ASSOCIATED BANC CORP	COM	045487105	2946	112235	SH	DEFINED 01,03	112235
ASSOCIATED BANC CORP	COM	045487105	15	572	SH	OTHER 01,03	572
ASSOCIATED BANC CORP	COM	045487105	111	4220	SH	OTHER 06,01,03	4220
ASSOCIATED BANC CORP	COM	045487105	746	28400	SH	DEFINED 07,06,01,03	28400
AT HOME CORP	SB DB CV0.52	045919AC1	13120	30600000	PRN	DEFINED 08,09,03	30600000
AT HOME CORP	SB NT CV 144	045919AD9	3344	5000000	PRN	DEFINED 08,09,03	5000000
AT HOME CORP	SUB NT CV4.7	045919AF4	217	325000	PRN	DEFINED 08,09,03	325000
AT HOME CORP	COM SER A	045919107	396	28000	SH	DEFINED	28000
AT HOME CORP 6000	COM SER A	045919107	162	11481	SH	DEFINED 01,03	5481
AT HOME CORP 675	COM SER A	045919107	93	6575	SH	OTHER 01,03	5900
AT HOME CORP	COM SER A	045919107	636	44995	SH	DEFINED 03	44995
AT HOME CORP	COM SER A	045919107	298	21108	SH	DEFINED 08,09,03	21108
ASSOCIATES FIRST CAP CORP 88408	CL A	046008108	15645	411709	SH	DEFINED 01,03	323301
ASSOCIATES FIRST CAP CORP 107179	CL A	046008108	7551	198714	SH	OTHER 01,03	91535
ASSOCIATES FIRST CAP CORP	CL A	046008108	16587	436500	SH	DEFINED 05,01,03	436500
ASSOCIATES FIRST CAP CORP	CL A	046008108	391	10300	SH	OTHER 05,01,03	10300
ASSOCIATES FIRST CAP CORP	CL A	046008108	41333	1087700	SH	DEFINED 07,06,01,03	1087700
ASSOCIATES FIRST CAP CORP	CL A	046008108	6186	162800	SH	DEFINED 08,09,03	162800
ASTEC INDS INC 6400	COM	046224101	361	33000	SH	DEFINED 01,03	26600
ASTEC INDS INC	COM	046224101	834	76300	SH	DEFINED 05,01,03	76300
ASTEC INDS INC	COM	046224101	127	11625	SH	DEFINED 07,06,01,03	11625
ASTORIA FINL CORP 970	COM	046265104	544	14074	SH	DEFINED 01,03	13104
ASTORIA FINL CORP 1200	COM	046265104	46	1200	SH	OTHER 01,03	
ASTORIA FINL CORP	COM	046265104	108	2800	SH	OTHER 06,01,03	2800
ASTORIA FINL CORP	COM	046265104	811	21000	SH	DEFINED 07,06,01,03	21000
ASTRAZENECA PLC	SPONSORED AD	046353108	111	2118	SH	DEFINED 01,03	2118
ASTRAZENECA PLC	SPONSORED AD	046353108	428	8134	SH	OTHER 01,03	8134
ASTROPOWER INC 300	COM	04644A101	860	21700	SH	DEFINED 01,03	21400
ASTROPOWER INC	COM	04644A101	12	300	SH	OTHER 01,03	300
ASTROPOWER INC	COM	04644A101	670	16900	SH	DEFINED 05,01,03	16900
ASTROPOWER INC	COM	04644A101	10322	260500	SH	DEFINED 07,06,01,03	260500
ASTROPOWER INC	COM	04644A101	52	1300	SH	DEFINED 08,09,03	1300
ATCHISON CASTING CORP	COM	046613105	140	35500	SH	DEFINED 08,09,03	35500
ATLANTIC COAST AIRLINES HLDGS 100	COM	048396105	3	100	SH	DEFINED 01,03	
ATLANTIC COAST AIRLINES HLDGS	COM	048396105	425	13200	SH	DEFINED 05,01,03	13200
ATLANTIC COAST AIRLINES HLDGS	COM	048396105	411	12775	SH	DEFINED 07,06,01,03	12775
ATLANTIC FINL CORP	COM	04853R100	253	13300	SH	OTHER 01,03	13300
ATLANTIC RICHFIELD CO	PREF CV \$2.8	048825400	334	834	SH	DEFINED 01,03	834
ATLANTIC RICHFIELD CO 100	PREF CV \$2.8	048825400	40	100	SH	OTHER 01,03	
ATLAS AIR INC	COM	049164106	85	2000	SH	DEFINED 01,03	2000
ATLAS AIR INC	COM	049164106	668	15800	SH	DEFINED 07,06,01,03	15800
ATMEL CORP 600	COM	049513104	673	44320	SH	DEFINED 01,03	43720
ATMEL CORP 2000	COM	049513104	70	4600	SH	OTHER 01,03	2600
ATMEL CORP	COM	049513104	61	4000	SH	DEFINED 05,01,03	4000
ATMEL CORP	COM	049513104	73	4800	SH	OTHER 06,01,03	4800
ATMEL CORP	COM	049513104	2899	190900	SH	DEFINED 07,06,01,03	190900
ATMEL CORP	COM	049513104	295	19400	SH	DEFINED 08,09,03	19400
ATMOS ENERGY CORP	COM	049560105	1220	59151	SH	DEFINED 01,03	59151
ATMOS ENERGY CORP 15057	COM	049560105	318	15432	SH	OTHER 01,03	375
ATMOS ENERGY CORP	COM	049560105	396	19200	SH	DEFINED 07,06,01,03	19200

ATRIX LABS INC	SUB NT CONV	04962LAC5	2910	3121000	PRN	DEFINED 08,09,03	3121000
ATWOOD OCEANICS INC 7700	COM	050095108	321	7700	SH	DEFINED 01,03	
ATWOOD OCEANICS INC	COM	050095108	3381	81100	SH	DEFINED 05,01,03	81100
ATWOOD OCEANICS INC	COM	050095108	350	8400	SH	DEFINED 07,06,01,03	8400
AUDIOVOX CORP	CL A	050757103	8	500	SH	OTHER 01,03	500
AUDIOVOX CORP	CL A	050757103	143	9500	SH	DEFINED 05,01,03	9500
AUDIOVOX CORP	CL A	050757103	205	13600	SH	DEFINED 07,06,01,03	13600
AUSPEX SYS INC 4300	COM	052116100	90	7300	SH	DEFINED 01,03	3000
AUSPEX SYS INC 8980	COM	052116100	111	8980	SH	OTHER 01,03	
AUSPEX SYS INC	COM	052116100	693	56000	SH	DEFINED 05,01,03	56000
AUSPEX SYS INC	COM	052116100	222	17975	SH	DEFINED 07,06,01,03	17975
AUTODESK INC	COM	052769106	274	10800	SH	DEFINED 01,03	10800
AUTODESK INC 3000	COM	052769106	95	3750	SH	OTHER 01,03	750
AUTODESK INC	COM	052769106	409	16125	SH	DEFINED 05,01,03	16125
AUTODESK INC	COM	052769106	289	11400	SH	DEFINED 07,06,01,03	11400
AUTODESK INC	COM	052769106	89	3500	SH	DEFINED 08,09,03	3500
AUTOLIV INC 1159	COM	052800109	324	16637	SH	DEFINED 01,03	15478
AUTOLIV INC 937	COM	052800109	37	1898	SH	OTHER 01,03	961
AUTOMATIC DATA PROCESSING INC 182244	COM	053015103	184839	2763952	SH	DEFINED 01,03	2581708
AUTOMATIC DATA PROCESSING INC 614640	COM	053015103	95450	1427283	SH	OTHER 01,03	812643
AUTOMATIC DATA PROCESSING INC	COM	053015103	28578	427335	SH	DEFINED 05,01,03	427335
AUTOMATIC DATA PROCESSING INC	COM	053015103	589	8800	SH	OTHER 05,01,03	8800
AUTOMATIC DATA PROCESSING INC	COM	053015103	6988	104500	SH	OTHER 06,01,03	104500
AUTOMATIC DATA PROCESSING INC	COM	053015103	31177	466200	SH	DEFINED 07,06,01,03	466200
AUTOMATIC DATA PROCESSING INC	COM	053015103	2494	37300	SH	DEFINED 08,09,03	37300
AUTOMATIC DATA PROCESSING INC	COM	053015103	2548	38096	SH	DEFINED 11,06,01,03	38096
AUTOMATIC DATA PROCESSING INC	COM	053015103	13	200	SH	DEFINED 13,01,03	200
AUTOMATIC DATA PROCESSING INC 400	COM	053015103	27	400	SH	OTHER 13,01,03	
AUTONATION INC	COM	05329W102	87593	14598777	SH	DEFINED 01,03	14598777
AUTONATION INC	COM	05329W102	6496	1082679	SH	OTHER 01,03	1082679
AUTOZONE INC 150	COM	053332102	247	10895	SH	DEFINED 01,03	10745
AUTOZONE INC 3300	COM	053332102	141	6235	SH	OTHER 01,03	2935
AUTOZONE INC	COM	053332102	809	35650	SH	DEFINED 05,01,03	35650
AUTOZONE INC	COM	053332102	41	1800	SH	OTHER 05,01,03	1800
AUTOZONE INC	COM	053332102	574	25300	SH	DEFINED 07,06,01,03	25300
AUTOZONE INC	COM	053332102	150	6600	SH	DEFINED 08,09,03	6600
AVANEX CORP 300	COM	05348W109	183	1700	SH	DEFINED 01,03	1400
AVANEX CORP	COM	05348W109	32	300	SH	OTHER 01,03	300
AVANEX CORP	COM	05348W109	11	100	SH	DEFINED 05,01,03	100
AVANEX CORP	COM	05348W109	257	2389	SH	DEFINED 08,09,03	2389
AVALONBAY CMNTYS INC	COM	053484101	1913	40119	SH	DEFINED 01,03	40119
AVALONBAY CMNTYS INC	COM	053484101	120	2520	SH	OTHER 01,03	2520
AVALONBAY CMNTYS INC	COM	053484101	33	700	SH	DEFINED 05,01,03	700
AVALONBAY CMNTYS INC	COM	053484101	4673	98000	SH	DEFINED 07,06,01,03	98000
AVALONBAY CMNTYS INC	COM	053484101	37	768	SH	DEFINED 08,09,03	768
AVANT CORP 3900	COM	053487104	71	3900	SH	DEFINED 01,03	
AVANT CORP	COM	053487104	911	49900	SH	DEFINED 05,01,03	49900
AVANT CORP	COM	053487104	434	23775	SH	DEFINED 07,06,01,03	23775
AVENTIS 200	SPONSORED AD	053561106	191	2532	SH	DEFINED 01,03	2332
AVENTIS 590	SPONSORED AD	053561106	269	3566	SH	OTHER 01,03	2976
AVERY DENNISON CORP 65105	COM	053611109	59623	1285664	SH	DEFINED 01,03	1220559
AVERY DENNISON CORP 65613	COM	053611109	15422	332553	SH	OTHER 01,03	266940
AVERY DENNISON CORP	COM	053611109	1496	32250	SH	DEFINED 05,01,03	32250
AVERY DENNISON CORP	COM	053611109	74	1600	SH	OTHER 05,01,03	1600
AVERY DENNISON CORP	COM	053611109	1030	22200	SH	DEFINED 07,06,01,03	22200
AVERY DENNISON CORP	COM	053611109	269	5800	SH	DEFINED 08,09,03	5800
AVERY DENNISON CORP 300	COM	053611109	14	300	SH	OTHER 13,01,03	
AVIALL INC NEW	COM	05366B102	123	19059	SH	DEFINED 01,03	19059
AVIALL INC NEW 125	COM	05366B102	1	125	SH	OTHER 01,03	
AVIALL INC NEW	COM	05366B102	270	42000	SH	DEFINED 08,09,03	42000
AVICI SYS INC	COM	05367L109	57	600	SH	DEFINED 05,01,03	600
AVICI SYS INC	COM	05367L109	837	8800	SH	DEFINED 07,06,01,03	8800
AVICI SYS INC	COM	05367L109	1271	13357	SH	DEFINED 11,06,01,03	13357
AVID TECHNOLOGY INC 6400	COM	05367P100	241	17200	SH	DEFINED 01,03	10800
AVID TECHNOLOGY INC	COM	05367P100	1131	80800	SH	DEFINED 05,01,03	80800
AVID TECHNOLOGY INC	COM	05367P100	32	2300	SH	OTHER 06,01,03	2300

AVID TECHNOLOGY INC	COM	05367P100	214	15250 SH	DEFINED	07,06,01,03	15250
AVIGEN INC	COM	053690103	2028	51025 SH	DEFINED	08,09,03	51025
AVISTA CORP 379	COM	05379B107	2522	112073 SH	DEFINED	01,03	111694
AVISTA CORP 2135	COM	05379B107	399	17723 SH	OTHER	01,03	15588
AVISTA CORP	COM	05379B107	2925	130000 SH	DEFINED	05,01,03	130000
AVISTA CORP	COM	05379B107	3567	158550 SH	DEFINED	07,06,01,03	158550
AVISTA CORP	COM	05379B107	45	2000 SH	DEFINED	08,09,03	2000
AVNET INC 6362	COM	053807103	2462	86780 SH	DEFINED	01,03	80418
AVNET INC 7088	COM	053807103	902	31800 SH	OTHER	01,03	24712
AVNET INC	COM	053807103	28	1000 SH	DEFINED	05,01,03	1000
AVNET INC	COM	053807103	62	2200 SH	OTHER	06,01,03	2200
AVNET INC	COM	053807103	1073	37800 SH	DEFINED	07,06,01,03	37800
AVOCENT CORP	COM	053893103	1789	32450 SH	DEFINED	05,01,03	32450
AVOCENT CORP	COM	053893103	174	3150 SH	OTHER	06,01,03	3150
AVOCENT CORP	COM	053893103	28316	513662 SH	DEFINED	07,06,01,03	513662
AVOCENT CORP	COM	053893103	2500	45350 SH	DEFINED	08,09,03	45350
AVON PRODS INC 9018	COM	054303102	8318	203499 SH	DEFINED	01,03	194481
AVON PRODS INC 149660	COM	054303102	8184	200231 SH	OTHER	01,03	50571
AVON PRODS INC	COM	054303102	3852	94250 SH	DEFINED	05,01,03	94250
AVON PRODS INC	COM	054303102	135	3300 SH	OTHER	05,01,03	3300
AVON PRODS INC	COM	054303102	4112	100600 SH	OTHER	06,01,03	100600
AVON PRODS INC	COM	054303102	2003	49000 SH	DEFINED	07,06,01,03	49000
AVON PRODS INC	COM	054303102	801	19600 SH	DEFINED	08,09,03	19600
AVON PRODS INC	COM	054303102	470	11500 SH	CALL	DEFINED 08,09,03	11500
AVON PRODS INC	COM	054303102	266	6500 SH	PUT	DEFINED 08,09,03	6500
AWARE INC MASS 3700	COM	05453N100	142	3700 SH	DEFINED	01,03	
AWARE INC MASS	COM	05453N100	19	500 SH	OTHER	01,03	500
AWARE INC MASS	COM	05453N100	1852	48100 SH	DEFINED	05,01,03	48100
AWARE INC MASS	COM	05453N100	524	13600 SH	DEFINED	07,06,01,03	13600
AXA	SPONSORED AD	054536107	52	802 SH	DEFINED	01,03	802
AXA	SPONSORED AD	054536107	194	3000 SH	OTHER	01,03	3000
AXCELIS TECHNOLOGIES INC	COM	054540109	119	10000 SH	DEFINED	08,09,03	10000
AXENT TECHNOLOGIES INC	COM	05459C108	3476	161200 SH	DEFINED	08,09,03	161200
AZTAR CORP 18900	COM	054802103	577	37500 SH	DEFINED	01,03	18600
AZTAR CORP	COM	054802103	3610	234800 SH	DEFINED	05,01,03	234800
AZTAR CORP	COM	054802103	54	3500 SH	OTHER	06,01,03	3500
AZTAR CORP	COM	054802103	378	24600 SH	DEFINED	07,06,01,03	24600
BB&T CORP 43652	COM	054937107	14759	489913 SH	DEFINED	01,03	446261
BB&T CORP 37800	COM	054937107	3743	124263 SH	OTHER	01,03	86463
BB&T CORP	COM	054937107	3406	113075 SH	DEFINED	05,01,03	113075
BB&T CORP	COM	054937107	169	5600 SH	OTHER	05,01,03	5600
BB&T CORP	COM	054937107	2392	79400 SH	DEFINED	07,06,01,03	79400
BB&T CORP	COM	054937107	624	20700 SH	DEFINED	08,09,03	20700
AZURIX CORP	COM	05501M104	391	109875 SH	OTHER	01,03	109875
BCE INC	COM	05534B109	300	12841 SH	DEFINED	01,03	12841
BCE INC	COM	05534B109	85	3639 SH	OTHER	01,03	3639
BCE INC	COM	05534B109	19	800 SH	OTHER	06,01,03	800
BCE INC	COM	05534B109	449	19200 SH	DEFINED	08,09,03	19200
BG PLC	ADR FIN INST	055434203	27	839 SH	DEFINED	01,03	839
BG PLC	ADR FIN INST	055434203	174	5408 SH	OTHER	01,03	5408
BISYS GROUP INC 4900	COM	055472104	771	9975 SH	DEFINED	01,03	5075
BISYS GROUP INC 220	COM	055472104	118	1525 SH	OTHER	01,03	1305
BISYS GROUP INC	COM	055472104	4824	62400 SH	DEFINED	05,01,03	62400
BISYS GROUP INC	COM	055472104	101	1300 SH	OTHER	06,01,03	1300
BISYS GROUP INC	COM	055472104	1301	16825 SH	DEFINED	07,06,01,03	16825
BJS WHOLESALE CLUB INC 1245	COM	05548J106	2740	80300 SH	DEFINED	01,03	80300
BJS WHOLESALE CLUB INC 1245	COM	05548J106	42	1245 SH	OTHER	01,03	
BJS WHOLESALE CLUB INC	COM	05548J106	126	3700 SH	OTHER	06,01,03	3700
BJS WHOLESALE CLUB INC	COM	05548J106	1034	30300 SH	DEFINED	07,06,01,03	30300
BJ SVCS CO	COM	055482103	3969	64934 SH	DEFINED	01,03	64934
BJ SVCS CO	COM	055482103	9	150 SH	OTHER	01,03	150
BJ SVCS CO	COM	055482103	12	200 SH	DEFINED	05,01,03	200
BJ SVCS CO	COM	055482103	9132	149400 SH	DEFINED	07,06,01,03	149400
BJ SVCS CO	COM	055482103	153	2500 SH	DEFINED	08,09,03	2500
BMC INDS INC MINN 7400	COM	055607105	51	7400 SH	DEFINED	01,03	
BMC INDS INC MINN	COM	055607105	633	92000 SH	DEFINED	05,01,03	92000
BMC INDS INC MINN	COM	055607105	114	16600 SH	DEFINED	07,06,01,03	16600
BOK FINL CORP	COM NEW	05561Q201	104	5602 SH	DEFINED	01,03	5602
BOK FINL CORP 8281	COM NEW	05561Q201	1329	71823 SH	OTHER	01,03	63542
BP AMOCO P L C 484549	SPONSORED AD	055622104	347395	6554632 SH	DEFINED	01,03	6070083

BP AMOCO P L C 2260086	SPONSORED AD	055622104	278996	5264075	SH	OTHER	01,03	3003989
BP AMOCO P L C	SPONSORED AD	055622104	16599	313195	SH	DEFINED	05,01,03	313195
BP AMOCO P L C	SPONSORED AD	055622104	32092	605500	SH	DEFINED	07,06,01,03	605500
BP AMOCO P L C	SPONSORED AD	055622104	23188	437506	SH	DEFINED	11,06,01,03	437506
BP AMOCO P L C	SPONSORED AD	055622104	24	450	SH	OTHER	13,01,03	450
BRE PROPERTIES INC	CL A	05564E106	111	3456	SH	DEFINED	01,03	3456
BRE PROPERTIES INC 600	CL A	05564E106	150	4700	SH	OTHER	01,03	4100
BMC SOFTWARE INC 12080	COM	055921100	11822	618139	SH	DEFINED	01,03	606059
BMC SOFTWARE INC 57420	COM	055921100	2335	122096	SH	OTHER	01,03	64676
BMC SOFTWARE INC	COM	055921100	1371	71700	SH	DEFINED	05,01,03	71700
BMC SOFTWARE INC	COM	055921100	3165	165500	SH	DEFINED	07,06,01,03	165500
BMC SOFTWARE INC	COM	055921100	350	18300	SH	DEFINED	08,09,03	18300
BMC SOFTWARE INC	COM	055921100	153	8000	SH	DEFINED	13,01,03	8000
B2B INTERNET HOLDRS TR	DEPOSTRY RCP	056033103	293	6200	SH	DEFINED	08,09,03	6200
BAKER HUGHES INC 27450	COM	057224107	44199	1190542	SH	DEFINED	01,03	1163092
BAKER HUGHES INC 1999985	COM	057224107	78229	2107177	SH	OTHER	01,03	107192
BAKER HUGHES INC	COM	057224107	3899	105015	SH	DEFINED	05,01,03	105015
BAKER HUGHES INC	COM	057224107	174	4700	SH	OTHER	05,01,03	4700
BAKER HUGHES INC	COM	057224107	2948	79400	SH	DEFINED	07,06,01,03	79400
BAKER HUGHES INC	COM	057224107	835	22500	SH	DEFINED	08,09,03	22500
BAKER HUGHES INC	COM	057224107	1671	45000	SH	CALL	DEFINED 08,09,03	45000
BAKER HUGHES INC	COM	057224107	1089	29332	SH	DEFINED	13,01,03	29332
BALDOR ELEC CO 38173 533	COM	057741100	796	39206	SH	OTHER	01,03	500
BALDOR ELEC CO	COM	057741100	28	1366	SH	DEFINED	05,01,03	1366
BALDOR ELEC CO	COM	057741100	415	20450	SH	DEFINED	07,06,01,03	20450
BALL CORP 350	COM	058498106	52	1650	SH	DEFINED	01,03	1300
BALL CORP	COM	058498106	257	8100	SH	DEFINED	05,01,03	8100
BALL CORP	COM	058498106	13	400	SH	OTHER	05,01,03	400
BALL CORP	COM	058498106	184	5800	SH	DEFINED	07,06,01,03	5800
BALL CORP	COM	058498106	34628	1092800	SH	DEFINED	08,09,03	1092800
BALLARD PWR SYS INC 500	COM	05858H104	192	1757	SH	DEFINED	01,03	1257
BALLARD PWR SYS INC 450	COM	05858H104	94	860	SH	OTHER	01,03	410
BANCFIRST CORP ZANESVILLE OHIO	COM	059450106	775	50000	SH	DEFINED	01,03	50000
BANCO SANTANDER CENT HISPANO 3804	ADR	05964H105	99	9078	SH	DEFINED	01,03	5274
BANCO SANTANDER CENT HISPANO 1224	ADR	05964H105	420	38420	SH	OTHER	01,03	37196
BANCORPSOUTH INC	COM	059692103	152	10576	SH	DEFINED	01,03	10576
BANCORPSOUTH INC	COM	059692103	13	908	SH	OTHER	01,03	908
BANCORPSOUTH INC	COM	059692103	14	1000	SH	DEFINED	05,01,03	1000
BANCWEST CORP NEW 54000	COM	059790105	1067	54900	SH	DEFINED	01,03	900
BANCWEST CORP NEW 4000	COM	059790105	78	4000	SH	OTHER	01,03	
BANDAG INC	COM	059815100	4	100	SH	DEFINED	01,03	100
BANDAG INC	COM	059815100	4	100	SH	OTHER	01,03	100
BANDAG INC	COM	059815100	309	8600	SH	DEFINED	07,06,01,03	8600
BANGOR HYDRO ELEC CO 2900	COM	060077104	70	2900	SH	DEFINED	01,03	
BANGOR HYDRO ELEC CO	COM	060077104	885	36600	SH	DEFINED	05,01,03	36600
BANGOR HYDRO ELEC CO	COM	060077104	108	4475	SH	DEFINED	07,06,01,03	4475
BANK OF AMERICA CORPORATION 1670898	COM	060505104	1279539	24430336	SH	DEFINED	01,03	22759438
BANK OF AMERICA CORPORATION 3076427	COM	060505104	440907	8418268	SH	OTHER	01,03	5341841
BANK OF AMERICA CORPORATION	COM	060505104	24794	473400	SH	DEFINED	05,01,03	473400
BANK OF AMERICA CORPORATION	COM	060505104	17085	326200	SH	DEFINED	07,06,01,03	326200
BANK OF AMERICA CORPORATION	COM	060505104	1079	20609	SH	DEFINED	08,09,03	20609
BANK OF AMERICA CORPORATION	COM	060505104	154	2934	SH	DEFINED	13,01,03	2934
BANK OF GRANITE CORP	COM	062401104	1191	51912	SH	OTHER	01,03	51912
BANK MONTREAL QUE	COM	063671101	1877	41533	SH	DEFINED	01,03	41533
BANK NEW YORK INC 52657	COM	064057102	116918	2085506	SH	DEFINED	01,03	2032849
BANK NEW YORK INC 76088	COM	064057102	17096	304950	SH	OTHER	01,03	228862
BANK NEW YORK INC 585575	COM	064057102	32829	585575	SH	DEFINED	05,01,03	
BANK NEW YORK INC 114425	COM	064057102	39826	710400	SH	OTHER	05,01,03	595975
BANK NEW YORK INC	COM	064057102	26719	476600	SH	DEFINED	07,06,01,03	476600
BANK NEW YORK INC	COM	064057102	2741	48900	SH	DEFINED	08,09,03	48900
BANK NEW YORK INC	COM	064057102	112	2000	SH	DEFINED	13,01,03	2000
BANK ONE CORP	COM	06423A103	77250	2000000	SH	DEFINED		2000000
BANK ONE CORP 264662	COM	06423A103	28890	747970	SH	DEFINED	01,03	483308
BANK ONE CORP	COM	06423A103	36005	932171	SH	OTHER	01,03	735719

196452									
BANK ONE CORP	COM	06423A103	12882	333506	SH	DEFINED	05,01,03	333506	
BANK ONE CORP	COM	06423A103	630	16300	SH	OTHER	05,01,03	16300	
BANK ONE CORP	COM	06423A103	8864	229500	SH	DEFINED	07,06,01,03	229500	
BANK ONE CORP	COM	06423A103	81391	2107200	SH	DEFINED	08,09,03	2107200	
BANK ONE CORP	COM	06423A103	2318	60000	SH	CALL	DEFINED 08,09,03	60000	
BANK ONE CORP	COM	06423A103	6759	175000	SH	PUT	DEFINED 08,09,03	175000	
BANK SOUTH CAROLINA CORP	COM	065066102	1596	129000	SH	OTHER	01,03	58820	
70180									
BANK UTD CORP	CL A	065412108	659	13000	SH	DEFINED	01,03	13000	
BANK UTD CORP	CL A	065412108	2534	50000	SH	DEFINED	05,01,03	50000	
BANK UTD CORP	CL A	065412108	2534	50000	SH	DEFINED	07,06,01,03	50000	
BANKATLANTIC BANCORP	SB DB	CV5.62 065908AC9	61	89000	PRN	DEFINED	01,03	89000	
BANKATLANTIC BANCORP	SB DB	CV5.62 065908AC9	1154	1697000	PRN	DEFINED	05,01,03	1697000	
BANKATLANTIC BANCORP	SB DB	CV5.62 065908AC9	1154	1697000	PRN	DEFINED	07,06,01,03	1697000	
BANKNORTH GROUP INC NEW	COM	06646R107	33	1825	SH	DEFINED	01,03		
1825									
BANKNORTH GROUP INC NEW	COM	06646R107	387	21645	SH	OTHER	01,03	10880	
10000 765									
BANKNORTH GROUP INC NEW	COM	06646R107	1071	59900	SH	DEFINED	07,06,01,03	59900	
BANKUNITED FINL CORP	CL A	06652B103	76	10307	SH	OTHER	01,03	10307	
BANTA CORP	COM	066821109	5257	215675	SH	OTHER	01,03	675	
215000									
BANTA CORP	COM	066821109	251	10300	SH	DEFINED	07,06,01,03	10300	
BARCLAYS PLC	ADR	06738E204	630	5700	SH	DEFINED	01,03	5700	
BARCLAYS PLC	ADR	06738E204	826	7467	SH	OTHER	01,03	7467	
BARD C R INC	COM	067383109	622	14725	SH	DEFINED	05,01,03	14725	
BARD C R INC	COM	067383109	30	700	SH	OTHER	05,01,03	700	
BARD C R INC	COM	067383109	59	1400	SH	OTHER	06,01,03	1400	
BARD C R INC	COM	067383109	427	10100	SH	DEFINED	07,06,01,03	10100	
BARD C R INC	COM	067383109	13	300	SH	DEFINED	08,09,03	300	
BARD C R INC	COM	067383109	423	10000	SH	CALL	DEFINED 08,09,03	10000	
BARNES & NOBLE INC	COM	067774109	391	19868	SH	DEFINED	01,03	18018	
1850									
BARNES & NOBLE INC	COM	067774109	226	11500	SH	OTHER	01,03	7500	
4000									
BARNES & NOBLE INC	COM	067774109	108	5475	SH	DEFINED	05,01,03	5475	
BARNES & NOBLE INC	COM	067774109	524	26600	SH	DEFINED	07,06,01,03	26600	
BARNES GROUP INC	COM	067806109	184	10000	SH	DEFINED	01,03	500	
9500									
BARNES GROUP INC	COM	067806109	2179	118600	SH	DEFINED	05,01,03	118600	
BARNES GROUP INC	COM	067806109	208	11325	SH	DEFINED	07,06,01,03	11325	
BARRICK GOLD CORP	COM	067901108	1736	113813	SH	DEFINED	01,03	103213	
10600									
BARRICK GOLD CORP	COM	067901108	384	25202	SH	OTHER	01,03	11966	
13236									
BARRICK GOLD CORP	COM	067901108	1780	116750	SH	DEFINED	05,01,03	116750	
BARRICK GOLD CORP	COM	067901108	85	5600	SH	OTHER	05,01,03	5600	
BARRICK GOLD CORP	COM	067901108	4307	282400	SH	OTHER	06,01,03	282400	
BARRICK GOLD CORP	COM	067901108	1398	91700	SH	DEFINED	07,06,01,03	91700	
BARRICK GOLD CORP	COM	067901108	314	20600	SH	DEFINED	08,09,03	20600	
BARR LABS INC	COM	068306109	1363	20550	SH	DEFINED	01,03	6600	
13950									
BARR LABS INC	COM	068306109	559	8437	SH	OTHER	01,03	8437	
BARR LABS INC	COM	068306109	11850	178700	SH	DEFINED	05,01,03	178700	
BARR LABS INC	COM	068306109	99	1500	SH	OTHER	06,01,03	1500	
BARR LABS INC	COM	068306109	1384	20875	SH	DEFINED	07,06,01,03	20875	
BARR LABS INC	COM	068306109	414	6250	SH	DEFINED	08,09,03	6250	
BARRA INC	COM	068313105	521	8400	SH	DEFINED	07,06,01,03	8400	
BARRETT RES CORP	COM	PAR \$0.0 068480201	231	6103	SH	DEFINED	01,03	903	
5200									
BARRETT RES CORP	COM	PAR \$0.0 068480201	157	4149	SH	OTHER	01,03	4149	
BARRETT RES CORP	COM	PAR \$0.0 068480201	2428	64200	SH	DEFINED	05,01,03	64200	
BARRETT RES CORP	COM	PAR \$0.0 068480201	753	19925	SH	DEFINED	07,06,01,03	19925	
BASSETT FURNITURE INDS INC	COM	070203104	78	5488	SH	DEFINED	01,03	5488	
BASSETT FURNITURE INDS INC	COM	070203104	102	7175	SH	DEFINED	07,06,01,03	7175	
BAUSCH & LOMB INC	COM	071707103	1036	26595	SH	DEFINED	01,03	26395	
200									
BAUSCH & LOMB INC	COM	071707103	352	9040	SH	OTHER	01,03	5240	
3800									
BAUSCH & LOMB INC	COM	071707103	597	15325	SH	DEFINED	05,01,03	15325	
BAUSCH & LOMB INC	COM	071707103	31	800	SH	OTHER	05,01,03	800	
BAUSCH & LOMB INC	COM	071707103	413	10600	SH	DEFINED	07,06,01,03	10600	
BAUSCH & LOMB INC	COM	071707103	109	2800	SH	DEFINED	08,09,03	2800	
BAXTER INTL INC	COM	071813109	45337	568044	SH	DEFINED	01,03	519867	
48177									
BAXTER INTL INC	COM	071813109	40627	509032	SH	OTHER	01,03	436981	
72051									
BAXTER INTL INC	COM	071813109	26015	325955	SH	DEFINED	05,01,03		
325955									
BAXTER INTL INC	COM	071813109	31853	399100	SH	OTHER	05,01,03	330055	
69045									
BAXTER INTL INC	COM	071813109	6417	80400	SH	OTHER	06,01,03	80400	
BAXTER INTL INC	COM	071813109	22076	276600	SH	DEFINED	07,06,01,03	276600	
BAXTER INTL INC	COM	071813109	1205	15100	SH	DEFINED	08,09,03	15100	
BAXTER INTL INC	COM	071813109	2211	27700	SH	OTHER	13,01,03		

23900	3800								
BE AEROSPACE INC	COM	073302101	123	7600	SH	DEFINED	01,03		200
7400									
BE AEROSPACE INC	COM	073302101	1496	92800	SH	DEFINED	05,01,03		92800
BE AEROSPACE INC	COM	073302101	246	15250	SH	DEFINED	07,06,01,03		15250
BEA SYS INC	COM	073325102	283	3638	SH	DEFINED	01,03		3638
BEA SYS INC	COM	073325102	436	5600	SH	OTHER	01,03		4400
1200									
BEA SYS INC	COM	073325102	397	5100	SH	DEFINED	05,01,03		5100
BEA SYS INC	COM	073325102	2441	31350	SH	DEFINED	07,06,01,03		31350
BEA SYS INC	COM	073325102	878	11280	SH	DEFINED	08,09,03		11280
BEAR STEARNS COS INC	COM	073902108	4142	65750	SH	DEFINED	01,03		65750
BEAR STEARNS COS INC	COM	073902108	514	8165	SH	OTHER	01,03		6082
2083									
BEAR STEARNS COS INC	COM	073902108	2025	32150	SH	DEFINED	05,01,03		32150
BEAR STEARNS COS INC	COM	073902108	95	1500	SH	OTHER	05,01,03		1500
BEAR STEARNS COS INC	COM	073902108	1348	21400	SH	DEFINED	07,06,01,03		21400
BEAR STEARNS COS INC	COM	073902108	328	5200	SH	DEFINED	08,09,03		5200
BEAR STEARNS COS INC	COM	073902108	1575	25000	SH	CALL	DEFINED	08,09,03	25000
BEAR STEARNS COS INC	COM	073902108	4851	77000	SH	PUT	DEFINED	08,09,03	77000
BEASLEY BROADCAST GROUP INC	CL A	074014101	143	14800	SH	DEFINED	08,09,03		14800
BECKMAN COULTER INC	COM	075811109	3123	40490	SH	DEFINED	01,03		40490
BECKMAN COULTER INC	COM	075811109	94	1220	SH	OTHER	01,03		654
566									
BECKMAN COULTER INC	COM	075811109	62	800	SH	DEFINED	05,01,03		800
BECKMAN COULTER INC	COM	075811109	147	1900	SH	OTHER	06,01,03		1900
BECKMAN COULTER INC	COM	075811109	949	12300	SH	DEFINED	07,06,01,03		12300
BECTON DICKINSON & CO	COM	075887109	10155	384116	SH	DEFINED	01,03		357916
26200									
BECTON DICKINSON & CO	COM	075887109	4915	185895	SH	OTHER	01,03		121515
64380									
BECTON DICKINSON & CO	COM	075887109	2163	81800	SH	DEFINED	05,01,03		81800
BECTON DICKINSON & CO	COM	075887109	95	3600	SH	OTHER	05,01,03		3600
BECTON DICKINSON & CO	COM	075887109	1639	62000	SH	DEFINED	07,06,01,03		62000
BECTON DICKINSON & CO	COM	075887109	354	13400	SH	DEFINED	08,09,03		13400
BED BATH & BEYOND INC	COM	075896100	3739	153290	SH	DEFINED	01,03		141090
12200									
BED BATH & BEYOND INC	COM	075896100	859	35214	SH	OTHER	01,03		35114
100									
BED BATH & BEYOND INC	COM	075896100	2007	82300	SH	DEFINED	05,01,03		82300
BED BATH & BEYOND INC	COM	075896100	98	4000	SH	OTHER	05,01,03		4000
BED BATH & BEYOND INC	COM	075896100	3151	129200	SH	OTHER	06,01,03		129200
BED BATH & BEYOND INC	COM	075896100	8822	361700	SH	DEFINED	07,06,01,03		361700
BED BATH & BEYOND INC	COM	075896100	220	9000	SH	DEFINED	08,09,03		9000
BED BATH & BEYOND INC	COM	075896100	2683	110000	SH	CALL	DEFINED	08,09,03	110000
BELCO OIL & GAS CORP	PFD CONV	077410207	182	12000	SH	OTHER	01,03		6000
6000									
BELDEN INC	COM	077459105	447	18900	SH	DEFINED	01,03		13200
5700									
BELDEN INC	COM	077459105	76	3235	SH	OTHER	01,03		
3235									
BELDEN INC	COM	077459105	1680	71100	SH	DEFINED	05,01,03		71100
BELDEN INC	COM	077459105	66	2800	SH	OTHER	06,01,03		2800
BELDEN INC	COM	077459105	348	14750	SH	DEFINED	07,06,01,03		14750
BELLSOUTH CORP	COM	079860102	226490	5627080	SH	DEFINED	01,03		5160996
466084									
BELLSOUTH CORP	COM	079860102	143495	3565092	SH	OTHER	01,03		2563526
1001566									
BELLSOUTH CORP	COM	079860102	32907	817575	SH	DEFINED	05,01,03		817575
BELLSOUTH CORP	COM	079860102	1063	26400	SH	OTHER	05,01,03		26400
BELLSOUTH CORP	COM	079860102	14564	361850	SH	OTHER	06,01,03		361850
BELLSOUTH CORP	COM	079860102	20358	505800	SH	DEFINED	07,06,01,03		505800
BELLSOUTH CORP	COM	079860102	3932	97700	SH	DEFINED	08,09,03		97700
BELLSOUTH CORP	COM	079860102	109	2700	SH	OTHER	13,01,03		2700
BELO A H CORP DEL	COM SER A	080555105	1396	75708	SH	DEFINED	01,03		64217
11491									
BELO A H CORP DEL	COM SER A	080555105	1373	74491	SH	OTHER	01,03		74491
BELO A H CORP DEL	COM SER A	080555105	900	48800	SH	DEFINED	07,06,01,03		48800
BEMIS INC	COM	081437105	13791	429300	SH	DEFINED	01,03		429300
BEMIS INC	COM	081437105	965	30036	SH	OTHER	01,03		200
29836									
BEMIS INC	COM	081437105	499	15525	SH	DEFINED	05,01,03		15525
BEMIS INC	COM	081437105	22	700	SH	OTHER	05,01,03		700
BEMIS INC	COM	081437105	341	10600	SH	DEFINED	07,06,01,03		10600
BEMIS INC	COM	081437105	90	2800	SH	DEFINED	08,09,03		2800
BENCHMARK ELECTRS INC	SUB NT CONV	08160HAC5	2625	1850000	PRN	DEFINED	05,01,03		1850000
BENCHMARK ELECTRS INC	SUB NT CONV	08160HAC5	2625	1850000	PRN	DEFINED	07,06,01,03		1850000
BENCHMARK ELECTRS INC	COM	08160H101	52	1000	SH	DEFINED	01,03		1000
BENCHMARK ELECTRS INC	COM	08160H101	764	14700	SH	OTHER	01,03		14700
BENCHMARK ELECTRS INC	COM	08160H101	599	11525	SH	DEFINED	07,06,01,03		11525
BERGEN BRUNSWIG CORP	CL A	083739102	49	4226	SH	DEFINED	01,03		4226
BERGEN BRUNSWIG CORP	CL A	083739102	28	2358	SH	OTHER	01,03		2358
BERGEN BRUNSWIG CORP	CL A	083739102	85	7260	SH	DEFINED	05,01,03		7260
BERGEN BRUNSWIG CORP	CL A	083739102	652	55800	SH	DEFINED	07,06,01,03		55800
BERGEN BRUNSWIG CORP	CL A	083739102	18	1500	SH	DEFINED	08,09,03		1500
BERINGER WINE ESTATES HOLDINGS	CL B	084102102	17	300	SH	DEFINED	01,03		300

BERINGER WINE ESTATES HOLDINGS	CL B	084102102	72	1300	SH	OTHER	01,03	1300
BERINGER WINE ESTATES HOLDINGS	CL B	084102102	664	11950	SH	DEFINED	07,06,01,03	11950
BERINGER WINE ESTATES HOLDINGS	CL B	084102102	3056	55000	SH	DEFINED	11,06,01,03	55000
BERKSHIRE HATHAWAY INC	DEL CL A	084670108	18418	286	SH	DEFINED	01,03	254
32								
BERKSHIRE HATHAWAY INC	DEL CL A	084670108	78632	1221	SH	OTHER	01,03	1052
169								
BERKSHIRE HATHAWAY INC	DEL CL A	084670108	386	6	SH	DEFINED	05,01,03	6
BERKSHIRE HATHAWAY INC	DEL CL A	084670108	193	3	SH	DEFINED	08,09,03	3
BERKSHIRE HATHAWAY INC	DEL CL A	084670108	193	3	SH	OTHER	13,01,03	
3								
BERKSHIRE HATHAWAY INC	DEL CL B	084670207	37169	17956	SH	DEFINED	01,03	17674
282								
BERKSHIRE HATHAWAY INC	DEL CL B	084670207	23283	11248	SH	OTHER	01,03	4634
6614								
BERKSHIRE HATHAWAY INC	DEL CL B	084670207	72	35	SH	DEFINED	08,09,03	35
BERKSHIRE HATHAWAY INC	DEL CL B	084670207	213	103	SH	DEFINED	13,01,03	103
BERKSHIRE HATHAWAY INC	DEL CL B	084670207	232	112	SH	OTHER	13,01,03	87
25								
BEST BUY INC	COM	086516101	79294	1246277	SH	DEFINED	01,03	1171263
75014								
BEST BUY INC	COM	086516101	6113	96085	SH	OTHER	01,03	73427
22658								
BEST BUY INC	COM	086516101	20063	315335	SH	DEFINED	05,01,03	
315335								
BEST BUY INC	COM	086516101	30088	472900	SH	OTHER	05,01,03	318235
154665								
BEST BUY INC	COM	086516101	4581	72000	SH	OTHER	06,01,03	72000
BEST BUY INC	COM	086516101	22531	354125	SH	DEFINED	07,06,01,03	354125
BEST BUY INC	COM	086516101	2230	35042	SH	DEFINED	08,09,03	35042
BEST BUY INC	COM	086516101	509	8000	SH	CALL DEFINED	08,09,03	8000
BEST BUY INC	COM	086516101	17958	282245	SH	DEFINED	11,06,01,03	282245
BEST BUY INC	COM	086516101	83	1300	SH	OTHER	13,01,03	
1300								
BESTFOODS	COM	08658U101	84510	1161649	SH	DEFINED	01,03	1090459
71190								
BESTFOODS	COM	08658U101	48539	667208	SH	OTHER	01,03	481275
185933								
BESTFOODS	COM	08658U101	7391	101600	SH	DEFINED	05,01,03	101600
BESTFOODS	COM	08658U101	284	3900	SH	OTHER	05,01,03	3900
BESTFOODS	COM	08658U101	1964	27000	SH	OTHER	06,01,03	27000
BESTFOODS	COM	08658U101	6075	83500	SH	DEFINED	07,06,01,03	83500
BESTFOODS	COM	08658U101	191779	2636140	SH	DEFINED	08,09,03	2636140
BESTFOODS	COM	08658U101	29	400	SH	OTHER	13,01,03	100
300								
BETHLEHEM STL CORP	COM	087509105	18	5883	SH	DEFINED	01,03	5883
BETHLEHEM STL CORP	COM	087509105	11	3520	SH	OTHER	01,03	3350
170								
BETHLEHEM STL CORP	COM	087509105	111	37150	SH	DEFINED	05,01,03	37150
BETHLEHEM STL CORP	COM	087509105	6	1900	SH	OTHER	05,01,03	1900
BETHLEHEM STL CORP	COM	087509105	79	26300	SH	DEFINED	07,06,01,03	26300
BETHLEHEM STL CORP	COM	087509105	21	6900	SH	DEFINED	08,09,03	6900
BID COM INTERNATIONAL INC	COM	088788104	34	15105	SH	DEFINED	01,03	15105
BILLING CONCEPTS CORP	COM	090063108	2	500	SH	DEFINED	01,03	500
BILLING CONCEPTS CORP	COM	090063108	82	25650	SH	DEFINED	07,06,01,03	25650
BINDLEY WESTN INDS INC	COM	090324104	1202	37566	SH	DEFINED	01,03	17986
880 18700								
BINDLEY WESTN INDS INC	COM	090324104	7571	236600	SH	DEFINED	05,01,03	236600
BINDLEY WESTN INDS INC	COM	090324104	117	3666	SH	OTHER	06,01,03	3666
BINDLEY WESTN INDS INC	COM	090324104	671	20975	SH	DEFINED	07,06,01,03	20975
BINDVIEW DEV CORP	COM	090327107	57	7591	SH	DEFINED	01,03	7591
BINDVIEW DEV CORP	COM	090327107	24	3160	SH	OTHER	01,03	3160
BIO-REFERENCE LABS INC	COM \$.01 NEW	09057G602	30	13334	SH	DEFINED	08,09,03	13334
BIO TECHNOLOGY GEN CORP	COM	090578105	166	14500	SH	DEFINED	01,03	100
14400								
BIO TECHNOLOGY GEN CORP	COM	090578105	2090	182700	SH	DEFINED	05,01,03	182700
BIO TECHNOLOGY GEN CORP	COM	090578105	378	33025	SH	DEFINED	07,06,01,03	33025
BIOGEN INC	COM	090597105	21863	358405	SH	DEFINED	01,03	343075
15330								
BIOGEN INC	COM	090597105	1500	24586	SH	OTHER	01,03	7995
16591								
BIOGEN INC	COM	090597105	4221	69200	SH	DEFINED	05,01,03	69200
BIOGEN INC	COM	090597105	128	2100	SH	OTHER	05,01,03	2100
BIOGEN INC	COM	090597105	2410	39500	SH	OTHER	06,01,03	39500
BIOGEN INC	COM	090597105	5453	89400	SH	DEFINED	07,06,01,03	89400
BIOGEN INC	COM	090597105	533	8740	SH	DEFINED	08,09,03	8740
BIOMATRIX INC	COM	09060P102	95	5400	SH	DEFINED	01,03	
5400								
BIOMATRIX INC	COM	09060P102	1206	68900	SH	DEFINED	05,01,03	68900
BIOMATRIX INC	COM	09060P102	249	14225	SH	DEFINED	07,06,01,03	14225
BIOMATRIX INC	COM	09060P102	4	200	SH	DEFINED	08,09,03	200
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	1165	63420	SH	DEFINED	08,09,03	63420
BIOMET INC	COM	090613100	6416	183314	SH	DEFINED	01,03	182414
900								
BIOMET INC	COM	090613100	126	3600	SH	OTHER	01,03	3600
BIOMET INC	COM	090613100	1961	56025	SH	DEFINED	05,01,03	56025

BIOMET INC	COM	090613100	88	2500	SH	OTHER	05,01,03	2500
BIOMET INC	COM	090613100	4851	138600	SH	OTHER	06,01,03	138600
BIOMET INC	COM	090613100	1236	35300	SH	DEFINED	07,06,01,03	35300
BIOMET INC	COM	090613100	322	9200	SH	DEFINED	08,09,03	9200
BIOSPHERICS INC	COM	090662107	63	10000	SH	DEFINED	01,03	10000
BIOTECH HOLDERS TR 400	DEPOSTRY RCP	09067D201	156	800	SH	DEFINED	01,03	400
BIOTECH HOLDERS TR 600	DEPOSTRY RCP	09067D201	273	1400	SH	OTHER	01,03	800
BIOTECH HOLDERS TR	DEPOSTRY RCP	09067D201	292	1500	SH	DEFINED	08,09,03	1500
BIOVAIL CORP	COM	09067J109	1930	23700	SH	DEFINED	08,09,03	23700
BIOSITE DIAGNOSTICS INC	COM	090945106	271	6800	SH	DEFINED	01,03	6800
BIOSITE DIAGNOSTICS INC	COM	090945106	399	10000	SH	OTHER	01,03	10000
BIRMINGHAM STL CORP 6000	COM	091250100	246	91474	SH	DEFINED	01,03	85474
BIRMINGHAM STL CORP 100	COM	091250100		100	SH	OTHER	01,03	
BIRMINGHAM STL CORP	COM	091250100	205	76300	SH	DEFINED	05,01,03	76300
BIRMINGHAM STL CORP	COM	091250100	51	18800	SH	DEFINED	07,06,01,03	18800
BLACK & DECKER CORP 14909	COM	091797100	510	14909	SH	DEFINED	01,03	
BLACK & DECKER CORP 33691	COM	091797100	1805	52800	SH	OTHER	01,03	19109
BLACK & DECKER CORP	COM	091797100	900	26325	SH	DEFINED	05,01,03	26325
BLACK & DECKER CORP	COM	091797100	41	1200	SH	OTHER	05,01,03	1200
BLACK & DECKER CORP	COM	091797100	762	22300	SH	DEFINED	07,06,01,03	22300
BLACK & DECKER CORP	COM	091797100	465	13600	SH	DEFINED	08,09,03	13600
BLACK BOX CORP DEL 14885	COM	091826107	704	15105	SH	DEFINED	01,03	220
BLACK BOX CORP DEL 220	COM	091826107	345	7400	SH	OTHER	01,03	7180
BLACK BOX CORP DEL	COM	091826107	3651	78300	SH	DEFINED	05,01,03	78300
BLACK BOX CORP DEL	COM	091826107	528	11325	SH	DEFINED	07,06,01,03	11325
BLACK BOX CORP DEL	COM	091826107	42	900	SH	DEFINED	08,09,03	900
BLACK HILLS CORP	COM	092113109	292	10391	SH	DEFINED	01,03	10391
BLACK HILLS CORP 18900	COM	092113109	810	28852	SH	OTHER	01,03	9952
BLACK HILLS CORP	COM	092113109	267	9500	SH	DEFINED	07,06,01,03	9500
BLACKROCK INCOME TR INC	COM	09247F100	140	21984	SH	OTHER	01,03	21984
BLACKROCK FL INSD MUN 2008 TRM	COM	09247H106	119	8800	SH	DEFINED	01,03	8800
BLACKROCK FL INSD MUN 2008 TRM	COM	09247H106	62	4600	SH	OTHER	01,03	3600
BLACKROCK NY INSD MUN 2008 TRM	COM	09247L107	177	12300	SH	OTHER	01,03	12300
BLACKROCK STRATEGIC TERM TR	COM	09247P108	9	1000	SH	DEFINED	01,03	1000
BLACKROCK STRATEGIC TERM TR 17830	COM	09247P108	162	17830	SH	OTHER	01,03	
BLACKROCK INSD MUN TERM TR INC	COM	092474105	166	16400	SH	DEFINED	01,03	16400
BLACKROCK INSD MUN TERM TR INC	COM	092474105	15	1500	SH	OTHER	01,03	1500
BLACKROCK 2001 TERM TR INC 3458	COM	092477108	216	23300	SH	DEFINED	01,03	19842
BLACKROCK 2001 TERM TR INC 34616	COM	092477108	352	38074	SH	OTHER	01,03	3458
BLANCH E W HLDGS INC 180 8900	COM	093210102	188	9080	SH	DEFINED	01,03	
BLANCH E W HLDGS INC	COM	093210102	2305	111100	SH	DEFINED	05,01,03	111100
BLANCH E W HLDGS INC	COM	093210102	162	7800	SH	DEFINED	07,06,01,03	7800
BLANCH E W HLDGS INC	COM	093210102	1	40	SH	DEFINED	08,09,03	40
BLOCK H & R INC 7000	COM	093671105	1019	27507	SH	DEFINED	01,03	20507
BLOCK H & R INC 9785	COM	093671105	1477	39841	SH	OTHER	01,03	30056
BLOCK H & R INC	COM	093671105	1014	27350	SH	DEFINED	05,01,03	27350
BLOCK H & R INC	COM	093671105	52	1400	SH	OTHER	05,01,03	1400
BLOCK H & R INC	COM	093671105	723	19500	SH	DEFINED	07,06,01,03	19500
BLOCK H & R INC	COM	093671105	189	5100	SH	DEFINED	08,09,03	5100
BLUE RHINO CORP	COM	095811105	119	30600	SH	DEFINED	05,01,03	30600
BLUE RHINO CORP	COM	095811105	1493	385200	SH	DEFINED	07,06,01,03	385200
BLYTH INC	COM	09643P108	302	12900	SH	DEFINED	01,03	12900
BLYTH INC	COM	09643P108	1472	62800	SH	OTHER	01,03	62800
BLYTH INC	COM	09643P108	35	1500	SH	OTHER	06,01,03	1500
BLYTH INC	COM	09643P108	466	19900	SH	DEFINED	07,06,01,03	19900
BOB EVANS FARMS INC	COM	096761101	67	3633	SH	DEFINED	01,03	3633
BOB EVANS FARMS INC	COM	096761101	272	14700	SH	DEFINED	07,06,01,03	14700
BOEING CO 103668	COM	097023105	60660	962863	SH	DEFINED	01,03	859195
BOEING CO 241050	COM	097023105	35103	557195	SH	OTHER	01,03	316145
BOEING CO	COM	097023105	21687	344235	SH	DEFINED	05,01,03	344235
BOEING CO	COM	097023105	794	12600	SH	OTHER	05,01,03	12600
BOEING CO	COM	097023105	9513	151000	SH	OTHER	06,01,03	151000
BOEING CO	COM	097023105	17268	274100	SH	DEFINED	07,06,01,03	274100
BOEING CO	COM	097023105	758	12038	SH	DEFINED	08,09,03	12038
BOEING CO	COM	097023105	2432	38600	SH	CALL DEFINED	08,09,03	38600
BOEING CO	COM	097023105	7207	114400	SH	PUT DEFINED	08,09,03	114400
BOEING CO	COM	097023105	4531	71918	SH	DEFINED	11,06,01,03	71918
BOISE CASCADE CORP	COM	097383103	360	13554	SH	DEFINED	01,03	13554

BOISE CASCADE CORP 13525	COM	097383103	384	14469 SH	OTHER	01,03	944
BOISE CASCADE CORP	COM	097383103	428	16125 SH	DEFINED	05,01,03	16125
BOISE CASCADE CORP	COM	097383103	21	800 SH	OTHER	05,01,03	800
BOISE CASCADE CORP	COM	097383103	303	11400 SH	DEFINED	07,06,01,03	11400
BOISE CASCADE CORP	COM	097383103	80	3000 SH	DEFINED	08,09,03	3000
BOMBAY CO INC 13400	COM	097924104	33	13400 SH	DEFINED	01,03	
BOMBAY CO INC	COM	097924104	408	167400 SH	DEFINED	05,01,03	167400
BOMBAY CO INC	COM	097924104	50	20350 SH	DEFINED	07,06,01,03	20350
BOOKHAM TECHNOLOGY PLC	SPONSORED AD	09856Q108	4690	109397 SH	DEFINED	08,09,03	109397
BOOKS-A-MILLION INC 7100	COM	098570104	19	7100 SH	DEFINED	01,03	
BOOKS-A-MILLION INC	COM	098570104	239	90900 SH	DEFINED	05,01,03	90900
BOOKS-A-MILLION INC	COM	098570104	29	10900 SH	DEFINED	07,06,01,03	10900
BORDERS GROUP INC	COM	099709107	453	32500 SH	DEFINED	07,06,01,03	32500
BORG WARNER INC	COM	099724106	36	1095 SH	DEFINED	01,03	1095
BORG WARNER INC	COM	099724106	25	750 SH	OTHER	01,03	750
BORG WARNER INC	COM	099724106	358	10800 SH	DEFINED	07,06,01,03	10800
BOSTON PRIVATE FINL HLDGS INC	COM	101119105	226	13700 SH	DEFINED	05,01,03	13700
BOSTON PRIVATE FINL HLDGS INC	COM	101119105	3449	209000 SH	DEFINED	07,06,01,03	209000
BOSTON PROPERTIES INC	COM	101121101	4637	108000 SH	DEFINED	07,06,01,03	108000
BOSTON SCIENTIFIC CORP 27425	COM	101137107	3045	185227 SH	DEFINED	01,03	157802
BOSTON SCIENTIFIC CORP 23220	COM	101137107	721	43875 SH	OTHER	01,03	20655
BOSTON SCIENTIFIC CORP	COM	101137107	2683	163200 SH	DEFINED	05,01,03	163200
BOSTON SCIENTIFIC CORP	COM	101137107	94	5700 SH	OTHER	05,01,03	5700
BOSTON SCIENTIFIC CORP	COM	101137107	1326	80700 SH	DEFINED	07,06,01,03	80700
BOSTON SCIENTIFIC CORP	COM	101137107	2040	124100 SH	DEFINED	08,09,03	124100
BOSTON SCIENTIFIC CORP 4500	COM	101137107	74	4500 SH	DEFINED	13,01,03	
BOSTON SCIENTIFIC CORP 10700	COM	101137107	250	15200 SH	OTHER	13,01,03	4500
BOWATER INC 400	COM	102183100	3873	83400 SH	DEFINED	01,03	83000
BOWATER INC 2800	COM	102183100	176	3780 SH	OTHER	01,03	980
BOWATER INC	COM	102183100	42	900 SH	DEFINED	05,01,03	900
BOWATER INC	COM	102183100	2814	60600 SH	OTHER	06,01,03	60600
BOWATER INC	COM	102183100	966	20800 SH	DEFINED	07,06,01,03	20800
BOWNE & CO INC	COM	103043105	197	20250 SH	DEFINED	07,06,01,03	20250
BOWNE & CO INC	COM	103043105	8775	900000 SH	DEFINED	08,09,03	900000
BRADY CORP 11200	CL A	104674106	17728	586045 SH	DEFINED	01,03	574845
BRADY CORP	CL A	104674106	4205	139000 SH	DEFINED	05,01,03	139000
BRADY CORP	CL A	104674106	414	13700 SH	DEFINED	07,06,01,03	13700
BRASIL TELECOM PARTICIPACOES	SPON ADR PFD	105530109	1817	31200 SH	DEFINED	06,01,03	31200
BRIGGS & STRATTON CORP 1550	COM	109043109	900	23812 SH	DEFINED	01,03	22262
BRIGGS & STRATTON CORP 3600	COM	109043109	317	8380 SH	OTHER	01,03	4780
BRIGGS & STRATTON CORP	COM	109043109	231	6100 SH	DEFINED	05,01,03	6100
BRIGGS & STRATTON CORP	COM	109043109	11	300 SH	OTHER	05,01,03	300
BRIGGS & STRATTON CORP	COM	109043109	102	2700 SH	OTHER	06,01,03	2700
BRIGGS & STRATTON CORP	COM	109043109	163	4300 SH	DEFINED	07,06,01,03	4300
BRIGGS & STRATTON CORP	COM	109043109	42	1100 SH	DEFINED	08,09,03	1100
BRIGHT HORIZON FAMILY SOLUTION	COM	109195107	47	1850 SH	OTHER	01,03	1850
BRIGHT HORIZON FAMILY SOLUTION	COM	109195107	312	12200 SH	DEFINED	08,09,03	12200
BRIGHTPOINT INC	SB LYON ZERO	109473AC2	10927	40469000 PRN	DEFINED	08,09,03	40469000
BRIGHTPOINT INC 36500	COM	109473108	184	36500 SH	DEFINED	01,03	
BRIGHTPOINT INC	COM	109473108	2335	464200 SH	DEFINED	05,01,03	464200
BRIGHTPOINT INC	COM	109473108	169	33650 SH	DEFINED	07,06,01,03	33650
BRINKER INTL INC	COM	109641100	643	21350 SH	DEFINED	01,03	21350
BRINKER INTL INC	COM	109641100	14	450 SH	OTHER	01,03	450
BRINKER INTL INC	COM	109641100	54	1800 SH	DEFINED	05,01,03	1800
BRINKER INTL INC	COM	109641100	114	3800 SH	OTHER	06,01,03	3800
BRINKER INTL INC	COM	109641100	813	27000 SH	DEFINED	07,06,01,03	27000
BRINKER INTL INC	COM	109641100	301	10000 SH	DEFINED	08,09,03	10000
BRISTOL MYERS SQUIBB CO 538808	COM	110122108	462837	8102177 SH	DEFINED	01,03	7563369
BRISTOL MYERS SQUIBB CO 8449460	COM	110122108	683855	11971201 SH	OTHER	01,03	3521741
BRISTOL MYERS SQUIBB CO 430000	COM	110122108	55847	977620 SH	DEFINED	05,01,03	547620
BRISTOL MYERS SQUIBB CO	COM	110122108	26146	457700 SH	OTHER	05,01,03	457700
BRISTOL MYERS SQUIBB CO	COM	110122108	12727	222800 SH	OTHER	06,01,03	222800
BRISTOL MYERS SQUIBB CO	COM	110122108	78738	1378350 SH	DEFINED	07,06,01,03	1378350
BRISTOL MYERS SQUIBB CO	COM	110122108	4244	74298 SH	DEFINED	08,09,03	74298
BRISTOL MYERS SQUIBB CO	COM	110122108	571	10000 SH	CALL	DEFINED 08,09,03	10000
BRISTOL MYERS SQUIBB CO 42160	COM	110122108	43120	754830 SH	DEFINED	13,01,03	712670
BRISTOL MYERS SQUIBB CO 210220	COM	110122108	19940	349063 SH	OTHER	13,01,03	138843
BRITISH AWYS PLC	ADR 2ND INST	110419306	30	705 SH	DEFINED	01,03	630

75								
BRITISH AWYS PLC	ADR 2ND INST	110419306	37	875 SH	OTHER	01,03	875	
BRITISH AWYS PLC	ADR 2ND INST	110419306	2351	55000 SH	OTHER	06,01,03	55000	
BRITISH TELECOMMUNICATIONS PLC	ADR FINAL IN	111021408	1854	17318 SH	DEFINED	01,03	16903	
415								
BRITISH TELECOMMUNICATIONS PLC	ADR FINAL IN	111021408	1331	12436 SH	OTHER	01,03	8956	
3480								
BRITISH TELECOMMUNICATIONS PLC	ADR FINAL IN	111021408	27	250 SH	DEFINED	08,09,03	250	
BROADCOM CORP	CL A	111320107	9395	38543 SH	DEFINED	01,03	38058	
485								
BROADCOM CORP	CL A	111320107	581	2385 SH	OTHER	01,03	1585	
800								
BROADCOM CORP	CL A	111320107	15155	62175 SH	DEFINED	05,01,03	62175	
BROADCOM CORP	CL A	111320107	7361	30200 SH	OTHER	06,01,03	30200	
BROADCOM CORP	CL A	111320107	10749	44100 SH	DEFINED	07,06,01,03	44100	
BROADCOM CORP	CL A	111320107	4817	19760 SH	DEFINED	08,09,03	19760	
BROADVISION INC	COM	111412102	728	28352 SH	DEFINED	01,03	28202	
150								
BROADVISION INC	COM	111412102	46	1800 SH	DEFINED	05,01,03	1800	
BROADVISION INC	COM	111412102	387	15050 SH	OTHER	06,01,03	15050	
BROADVISION INC	COM	111412102	3663	142608 SH	DEFINED	08,09,03	142608	
BROADWING INC	COM	111620100	3197	125073 SH	DEFINED	01,03	122173	
2900								
BROADWING INC	COM	111620100	578	22595 SH	OTHER	01,03	21495	
1100								
BROADWING INC	COM	111620100	56	2200 SH	DEFINED	05,01,03	2200	
BROADWING INC	COM	111620100	64	2500 SH	OTHER	06,01,03	2500	
BROADWING INC	COM	111620100	6020	235500 SH	DEFINED	07,06,01,03	235500	
BROADWING INC	PFD CV DEPl/	111620407	9	200 SH	DEFINED	01,03	200	
BROADWING INC	PFD CV DEPl/	111620407	191	4100 SH	DEFINED	08,09,03	4100	
BROCADE COMMUNICATIONS SYS INC	COM	111621108	2099	8895 SH	DEFINED	01,03	8795	
100								
BROCADE COMMUNICATIONS SYS INC	COM	111621108	260	1100 SH	DEFINED	05,01,03	1100	
BROCADE COMMUNICATIONS SYS INC	COM	111621108	2384	10100 SH	OTHER	06,01,03	10100	
BROOKTROUT INC	COM	114580103	181	5500 SH	DEFINED	01,03	5500	
BROOKTROUT INC	COM	114580103	23	700 SH	OTHER	06,01,03	700	
BROOKTROUT INC	COM	114580103	243	7375 SH	DEFINED	07,06,01,03	7375	
BROWN & BROWN INC	COM	115236101	318	10000 SH	DEFINED	01,03	10000	
BROWN & BROWN INC	COM	115236101	10	300 SH	OTHER	01,03	300	
BROWN FORMAN CORP	CL A	115637100	1564	29000 SH	DEFINED	01,03	29000	
BROWN FORMAN CORP	CL A	115637100	200	3704 SH	OTHER	01,03	3656	
48								
BROWN FORMAN CORP	CL B	115637209	1730	31600 SH	DEFINED	01,03	30850	
750								
BROWN FORMAN CORP	CL B	115637209	734	13400 SH	OTHER	01,03	13400	
BROWN FORMAN CORP	CL B	115637209	1064	19425 SH	DEFINED	05,01,03	19425	
BROWN FORMAN CORP	CL B	115637209	55	1000 SH	OTHER	05,01,03	1000	
BROWN FORMAN CORP	CL B	115637209	745	13600 SH	DEFINED	07,06,01,03	13600	
BROWN FORMAN CORP	CL B	115637209	197	3600 SH	DEFINED	08,09,03	3600	
BROWN TOM INC	COM NEW	115660201	123	5000 SH	DEFINED	01,03	5000	
BROWN TOM INC	COM NEW	115660201	368	15000 SH	DEFINED	08,09,03	15000	
BROWN SHOE INC NEW	COM	115736100	68	7380 SH	DEFINED	01,03	4080	
3300								
BROWN SHOE INC NEW	COM	115736100	179	19534 SH	OTHER	01,03		
19534								
BROWN SHOE INC NEW	COM	115736100	684	74500 SH	DEFINED	05,01,03	74500	
BROWN SHOE INC NEW	COM	115736100	101	11000 SH	DEFINED	07,06,01,03	11000	
BRUNSWICK CORP	COM	117043109	740	40550 SH	DEFINED	01,03	34450	
6100								
BRUNSWICK CORP	COM	117043109	215	11774 SH	OTHER	01,03	4126	
7648								
BRUNSWICK CORP	COM	117043109	510	27925 SH	DEFINED	05,01,03	27925	
BRUNSWICK CORP	COM	117043109	22	1200 SH	OTHER	05,01,03	1200	
BRUNSWICK CORP	COM	117043109	74	4050 SH	OTHER	06,01,03	4050	
BRUNSWICK CORP	COM	117043109	493	27000 SH	DEFINED	07,06,01,03	27000	
BRUNSWICK CORP	COM	117043109	82	4500 SH	DEFINED	08,09,03	4500	
BRUSH ENGINEERED MATLS INC	COM	117421107	2	100 SH	DEFINED	01,03	100	
BRUSH ENGINEERED MATLS INC	COM	117421107	2	100 SH	OTHER	01,03	100	
BRUSH ENGINEERED MATLS INC	COM	117421107	214	9875 SH	DEFINED	07,06,01,03	9875	
BUCKEYE PARTNERS L P	UNIT LTD PAR	118230101	313	10900 SH	DEFINED	01,03	10900	
BUCKEYE PARTNERS L P	UNIT LTD PAR	118230101	547	19035 SH	OTHER	01,03	10135	
8900								
BUCKEYE TECHNOLOGIES INC	COM	118255108	587	28270 SH	DEFINED	01,03	17200	
770	10300							
BUCKEYE TECHNOLOGIES INC	COM	118255108	2727	131400 SH	DEFINED	05,01,03	131400	
BUCKEYE TECHNOLOGIES INC	COM	118255108	64	3100 SH	OTHER	06,01,03	3100	
BUCKEYE TECHNOLOGIES INC	COM	118255108	439	21175 SH	DEFINED	07,06,01,03	21175	
BUCKLE INC	COM	118440106	3649	313900 SH	DEFINED	08,09,03	313900	
BUDGET GROUP INC	CL A	119003101	39	10000 SH	OTHER	01,03	10000	
BUFFETS INC	COM	119882108	25	1800 SH	DEFINED	01,03	1800	
BUFFETS INC	COM	119882108	11	800 SH	OTHER	01,03	400	
400								
BUFFETS INC	COM	119882108	765	55600 SH	DEFINED	05,01,03	55600	
BUFFETS INC	COM	119882108	1896	137900 SH	DEFINED	07,06,01,03	137900	
BUFFETS INC	COM	119882108	5480	398561 SH	DEFINED	08,09,03	398561	
BUILDING MATLS HLDG CORP	COM	120113105	200	22500 SH	DEFINED	01,03		

22500								
BUILDING MATLS HLDG CORP	COM	120113105	2501	281800	SH	DEFINED 05,01,03		281800
BUILDING MATLS HLDG CORP	COM	120113105	68	7675	SH	DEFINED 07,06,01,03		7675
BULL RUN CORP GA	COM	120182100	178	71360	SH	DEFINED		71360
BULL RUN CORP GA	COM	120182100	1	200	SH	DEFINED 01,03		200
BURLINGTON COAT FACTORY	COM	121579106	384	26800	SH	DEFINED 07,06,01,03		26800
BURLINGTON COAT FACTORY	COM	121579106	1	100	SH	DEFINED 08,09,03		100
BURLINGTON NORTHN SANTA FE CP 46869	COM	12189T104	8607	399194	SH	DEFINED 01,03		352325
BURLINGTON NORTHN SANTA FE CP 205021	COM	12189T104	8732	404956	SH	OTHER 01,03		199935
BURLINGTON NORTHN SANTA FE CP	COM	12189T104	2768	128375	SH	DEFINED 05,01,03		128375
BURLINGTON NORTHN SANTA FE CP	COM	12189T104	123	5700	SH	OTHER 05,01,03		5700
BURLINGTON NORTHN SANTA FE CP	COM	12189T104	2044	94800	SH	DEFINED 07,06,01,03		94800
BURLINGTON NORTHN SANTA FE CP	COM	12189T104	453	21000	SH	DEFINED 08,09,03		21000
BURLINGTON RES INC 9168	COM	122014103	4809	130643	SH	DEFINED 01,03		121475
BURLINGTON RES INC 61268	COM	122014103	4148	112676	SH	OTHER 01,03		51408
BURLINGTON RES INC	COM	122014103	2240	60837	SH	DEFINED 05,01,03		60837
BURLINGTON RES INC	COM	122014103	110	3000	SH	OTHER 05,01,03		3000
BURLINGTON RES INC	COM	122014103	1576	42800	SH	DEFINED 07,06,01,03		42800
BURLINGTON RES INC	COM	122014103	412	11200	SH	DEFINED 08,09,03		11200
C&D TECHNOLOGIES INC 746 5000	COM	124661109	2915	51367	SH	DEFINED 01,03		45621
C&D TECHNOLOGIES INC 1800	COM	124661109	102	1800	SH	OTHER 01,03		
C&D TECHNOLOGIES INC	COM	124661109	3473	61200	SH	DEFINED 05,01,03		61200
C&D TECHNOLOGIES INC	COM	124661109	142	2500	SH	OTHER 06,01,03		2500
C&D TECHNOLOGIES INC	COM	124661109	901	15875	SH	DEFINED 07,06,01,03		15875
CBRL GROUP INC	COM	12489V106	3	200	SH	DEFINED 01,03		200
CBRL GROUP INC	COM	12489V106	15	1066	SH	OTHER 01,03		1066
CBRL GROUP INC	COM	12489V106	339	23600	SH	DEFINED 07,06,01,03		23600
CBRL GROUP INC	COM	12489V106	30	2101	SH	DEFINED 08,09,03		2101
CBRL GROUP INC	COM	12489V106	29	2000	SH	OTHER 13,01,03		2000
CFW COMMUNICATION CO	COM	124923103	6865	254275	SH	DEFINED 01,03		254275
CFW COMMUNICATION CO	COM	124923103	157	5826	SH	OTHER 01,03		5826
C-CUBE MICROSYSTEMS INC NEW	COM	12501N108	2493	121600	SH	DEFINED 05,01,03		121600
C-CUBE MICROSYSTEMS INC NEW	COM	12501N108	611	29800	SH	DEFINED 07,06,01,03		29800
C-CUBE MICROSYSTEMS INC NEW	COM	12501N108	4	200	SH	DEFINED 08,09,03		200
C COR NET CORP 210 10700	COM	125010108	537	35060	SH	DEFINED 01,03		24150
C COR NET CORP	COM	125010108	2998	195800	SH	DEFINED 05,01,03		195800
C COR NET CORP	COM	125010108	28	1800	SH	OTHER 06,01,03		1800
C COR NET CORP	COM	125010108	13160	859450	SH	DEFINED 07,06,01,03		859450
C D I CORP 7900	COM	125071100	126	7900	SH	DEFINED 01,03		
C D I CORP	COM	125071100	1600	100000	SH	DEFINED 05,01,03		100000
C D I CORP	COM	125071100	184	11525	SH	DEFINED 07,06,01,03		11525
CDW COMPUTER CTRS INC	COM	125129106	1437	20828	SH	DEFINED 01,03		20828
CDW COMPUTER CTRS INC	COM	125129106	110	1600	SH	OTHER 01,03		1600
CDW COMPUTER CTRS INC	COM	125129106	207	3000	SH	OTHER 06,01,03		3000
CDW COMPUTER CTRS INC	COM	125129106	2498	36200	SH	DEFINED 07,06,01,03		36200
CDW COMPUTER CTRS INC	COM	125129106	704	10200	SH	DEFINED 08,09,03		10200
CDW COMPUTER CTRS INC	COM	125129106	1760	25500	SH	DEFINED 08,09,03	PUT	25500
CEC ENTMT INC 950 12800	COM	125137109	1858	58070	SH	DEFINED 01,03		44320
CEC ENTMT INC	COM	125137109	5107	159600	SH	DEFINED 05,01,03		159600
CEC ENTMT INC	COM	125137109	122	3800	SH	OTHER 06,01,03		3800
CEC ENTMT INC	COM	125137109	518	16200	SH	DEFINED 07,06,01,03		16200
CH ENERGY GROUP INC 200	COM	12541M102	28	697	SH	DEFINED 01,03		497
CH ENERGY GROUP INC 900	COM	12541M102	134	3350	SH	OTHER 01,03		2450
CH ENERGY GROUP INC	COM	12541M102	406	10175	SH	DEFINED 07,06,01,03		10175
C H ROBINSON WORLDWIDE INC	COM	12541W100	459	8150	SH	DEFINED 01,03		8150
C H ROBINSON WORLDWIDE INC	COM	12541W100	11	200	SH	OTHER 01,03		200
C H ROBINSON WORLDWIDE INC	COM	12541W100	23	400	SH	DEFINED 05,01,03		400
C H ROBINSON WORLDWIDE INC	COM	12541W100	85	1500	SH	OTHER 06,01,03		1500
C H ROBINSON WORLDWIDE INC	COM	12541W100	986	17500	SH	DEFINED 07,06,01,03		17500
CIGNA CORP 24169	COM	125509109	25018	239639	SH	DEFINED 01,03		215470
CIGNA CORP 96156	COM	125509109	17775	170262	SH	OTHER 01,03		74106
CIGNA CORP	COM	125509109	13271	127120	SH	DEFINED 05,01,03		127120
CIGNA CORP	COM	125509109	230	2200	SH	OTHER 05,01,03		2200
CIGNA CORP	COM	125509109	4479	42900	SH	OTHER 06,01,03		42900
CIGNA CORP	COM	125509109	28534	273315	SH	DEFINED 07,06,01,03		273315
CIGNA CORP	COM	125509109	856	8200	SH	DEFINED 08,09,03		8200
CIT GROUP INC	CL A	125577106	207	11846	SH	DEFINED 01,03		11846
CIT GROUP INC	CL A	125577106	1279	73100	SH	DEFINED 05,01,03		73100
CIT GROUP INC	CL A	125577106	65	3700	SH	OTHER 05,01,03		3700
CIT GROUP INC	CL A	125577106	912	52100	SH	DEFINED 07,06,01,03		52100
CIT GROUP INC	CL A	125577106	238	13600	SH	DEFINED 08,09,03		13600
CKE RESTAURANTS INC	COM	12561E105	93	30525	SH	DEFINED 07,06,01,03		30525
CLECO CORP NEW	COM	12561W105	452	9666	SH	DEFINED 01,03		9666

CLECO CORP NEW 6520	COM	12561W105	446	9530 SH	OTHER	01,03	3010
CLECO CORP NEW	COM	12561W105	435	9300 SH	DEFINED	07,06,01,03	9300
CMGI INC	COM	125750109	49	1738 SH	DEFINED		1738
CMGI INC 150	COM	125750109	666	23843 SH	DEFINED	01,03	23693
CMGI INC 350	COM	125750109	530	18961 SH	OTHER	01,03	18611
CMGI INC	COM	125750109	50	1800 SH	DEFINED	05,01,03	1800
CMGI INC	COM	125750109	307	11000 SH	DEFINED	08,09,03	11000
CMS ENERGY CORP 100	COM	125896100	1860	69035 SH	DEFINED	01,03	68935
CMS ENERGY CORP 17535	COM	125896100	969	35962 SH	OTHER	01,03	18427
CMS ENERGY CORP	COM	125896100	799	29650 SH	DEFINED	05,01,03	29650
CMS ENERGY CORP	COM	125896100	40	1500 SH	OTHER	05,01,03	1500
CMS ENERGY CORP	COM	125896100	587	21800 SH	DEFINED	07,06,01,03	21800
CMS ENERGY CORP	ADJ CV TR8.7	125896308	159	5000 SH	OTHER	01,03	5000
CMS ENERGY CORP	ADJ CV TR8.7	125896308	1339	42000 SH	DEFINED	05,01,03	42000
CMS ENERGY CORP	ADJ CV TR8.7	125896308	1339	42000 SH	DEFINED	07,06,01,03	42000
CPI CORP 4600	COM	125902106	98	4600 SH	DEFINED	01,03	
CPI CORP	COM	125902106	1216	57200 SH	DEFINED	05,01,03	57200
CPI CORP	COM	125902106	99	4675 SH	DEFINED	07,06,01,03	4675
CNB FINL CORP	COM	125921106	253	32092 SH	DEFINED	01,03	32092
CNF TRANSN INC	COM	12612W104	231	10370 SH	DEFINED	01,03	10370
CNF TRANSN INC	COM	12612W104	7	300 SH	OTHER	01,03	300
CNF TRANSN INC	COM	12612W104	7	300 SH	DEFINED	05,01,03	300
CNF TRANSN INC	COM	12612W104	36	1600 SH	OTHER	06,01,03	1600
CNF TRANSN INC	COM	12612W104	447	20100 SH	DEFINED	07,06,01,03	20100
CNF TRANSN INC	COM	12612W104	345	15500 SH	DEFINED	08,09,03	15500
C P & L ENERGY INC	COM	12614C106	1849	44350 SH	DEFINED	05,01,03	44350
C P & L ENERGY INC	COM	12614C106	92	2200 SH	OTHER	05,01,03	2200
C P & L ENERGY INC	COM	12614C106	1321	31700 SH	DEFINED	07,06,01,03	31700
CSG SYS INTL INC 1920 470	COM	126349109	3277	113001 SH	DEFINED	01,03	110611
CSG SYS INTL INC 3180	COM	126349109	92	3180 SH	OTHER	01,03	
CSG SYS INTL INC	COM	126349109	15	500 SH	DEFINED	05,01,03	500
CSG SYS INTL INC	COM	126349109	58	2000 SH	OTHER	06,01,03	2000
CSG SYS INTL INC	COM	126349109	5661	195200 SH	DEFINED	07,06,01,03	195200
CSX CORP 3540	COM	126408103	3905	179031 SH	DEFINED	01,03	175491
CSX CORP 75783	COM	126408103	3769	172784 SH	OTHER	01,03	97001
CSX CORP	COM	126408103	1330	60975 SH	DEFINED	05,01,03	60975
CSX CORP	COM	126408103	68	3100 SH	OTHER	05,01,03	3100
CSX CORP	COM	126408103	947	43400 SH	DEFINED	07,06,01,03	43400
CSX CORP	COM	126408103	246	11300 SH	DEFINED	08,09,03	11300
CTC COMMUNICATIONS GROUP INC	COM	126419100	46	2250 SH	DEFINED	01,03	2250
CTC COMMUNICATIONS GROUP INC	COM	126419100	203	10000 SH	OTHER	01,03	10000
CT COMMUNICATIONS INC	COM NEW	126426402	32	1600 SH	DEFINED	01,03	1600
CT COMMUNICATIONS INC	COM NEW	126426402	552	27174 SH	OTHER	01,03	27174
CTS CORP 9900	COM	126501105	1465	28930 SH	DEFINED	01,03	19030
CTS CORP 430	COM	126501105	89	1756 SH	OTHER	01,03	1326
CTS CORP	COM	126501105	6424	126900 SH	DEFINED	05,01,03	126900
CTS CORP	COM	126501105	852	16825 SH	DEFINED	07,06,01,03	16825
CUNO INC	COM	126583103	29	1300 SH	DEFINED	01,03	1300
CUNO INC	COM	126583103	2	100 SH	OTHER	01,03	100
CUNO INC	COM	126583103	220	9875 SH	DEFINED	07,06,01,03	9875
CVS CORP 6615	COM	126650100	33270	718386 SH	DEFINED	01,03	711771
CVS CORP 19540	COM	126650100	3610	77955 SH	OTHER	01,03	58415
CVS CORP 136939	COM	126650100	6342	136939 SH	DEFINED	05,01,03	
CVS CORP 565061	COM	126650100	32766	707500 SH	OTHER	05,01,03	142439
CVS CORP	COM	126650100	3594	77600 SH	DEFINED	07,06,01,03	77600
CVS CORP	COM	126650100	35999	777320 SH	DEFINED	08,09,03	777320
CABLE & WIRELESS PUB LTD CO 1100	SPONSORED AD	126830207	161	3794 SH	DEFINED	01,03	2694
CABLE & WIRELESS PUB LTD CO 700	SPONSORED AD	126830207	296	6950 SH	OTHER	01,03	6250
CABLEVISION SYS CORP 40	CL A	12686C109	80	1212 SH	DEFINED	01,03	1172
CABLEVISION SYS CORP	CL A	12686C109	335	5048 SH	OTHER	01,03	5048
CABLEVISION SYS CORP	CL A	12686C109	66	1000 SH	DEFINED	05,01,03	1000
CABLEVISION SYS CORP	CL A	12686C109	1280	19300 SH	DEFINED	08,09,03	19300
CABLETRON SYS INC 7150	COM	126920107	592	20150 SH	DEFINED	01,03	13000
CABLETRON SYS INC 2500	COM	126920107	223	7600 SH	OTHER	01,03	5100
CABLETRON SYS INC	COM	126920107	1756	59775 SH	DEFINED	05,01,03	59775

CABLETRON SYS INC	COM	126920107	1345	45800	SH	DEFINED	07,06,01,03	45800
CABLETRON SYS INC	COM	126920107	147	5000	SH	DEFINED	08,09,03	5000
CABLETRON SYS INC	COM	126920107	3745	127500	SH	CALL	DEFINED 08,09,03	127500
CABLE DESIGN TECHNOLOGIES CORP 9800	COM	126924109	523	21500	SH	DEFINED	01,03	11700
CABLE DESIGN TECHNOLOGIES CORP	COM	126924109	3364	138350	SH	DEFINED	05,01,03	138350
CABLE DESIGN TECHNOLOGIES CORP	COM	126924109	69	2850	SH	OTHER	06,01,03	2850
CABLE DESIGN TECHNOLOGIES CORP	COM	126924109	633	26050	SH	DEFINED	07,06,01,03	26050
CACHEFLOW INC	COM	126946102	86	600	SH	DEFINED	01,03	600
CACHEFLOW INC	COM	126946102	14	100	SH	DEFINED	05,01,03	100
CACHEFLOW INC	COM	126946102	5885	41156	SH	DEFINED	08,09,03	41156
CABOT CORP	COM	127055101	893	28178	SH	DEFINED	01,03	28178
CABOT CORP 4800	COM	127055101	158	5000	SH	OTHER	01,03	200
CABOT CORP	COM	127055101	22	700	SH	DEFINED	05,01,03	700
CABOT CORP	COM	127055101	114	3600	SH	OTHER	06,01,03	3600
CABOT CORP	COM	127055101	871	27500	SH	DEFINED	07,06,01,03	27500
CABOT MICROELECTRONICS CORP	COM	12709P103	480	10000	SH	DEFINED	11,06,01,03	10000
CABOT OIL & GAS CORP 8310	CL A	127097103	169	8310	SH	DEFINED	01,03	
CABOT OIL & GAS CORP	CL A	127097103	2184	107180	SH	DEFINED	05,01,03	107180
CABOT OIL & GAS CORP	CL A	127097103	358	17550	SH	DEFINED	07,06,01,03	17550
CACI INTL INC	CL A	127190304	204	9500	SH	DEFINED	01,03	9500
CACI INTL INC	CL A	127190304	147	6850	SH	DEFINED	07,06,01,03	6850
CADBURY SCHWEPPEES PLC 660	ADR	127209302	16	660	SH	DEFINED	01,03	
CADBURY SCHWEPPEES PLC 1000 2220	ADR	127209302	225	9354	SH	OTHER	01,03	6134
CADENCE DESIGN SYSTEM INC	COM	127387108	1161	45200	SH	DEFINED	01,03	45200
CADENCE DESIGN SYSTEM INC	COM	127387108	81	3150	SH	OTHER	01,03	3150
CADENCE DESIGN SYSTEM INC	COM	127387108	54	2100	SH	DEFINED	05,01,03	2100
CADENCE DESIGN SYSTEM INC	COM	127387108	185	7200	SH	OTHER	06,01,03	7200
CADENCE DESIGN SYSTEM INC	COM	127387108	2620	102000	SH	DEFINED	07,06,01,03	102000
CADENCE DESIGN SYSTEM INC	COM	127387108	152	5900	SH	CALL	DEFINED 08,09,03	5900
CADENCE DESIGN SYSTEM INC	COM	127387108	218	8500	SH	PUT	DEFINED 08,09,03	8500
CADMUS COMMUNICATIONS CORP	COM	127587103	2821	347199	SH	DEFINED	01,03	347199
CADMUS COMMUNICATIONS CORP 2932	COM	127587103	361	44373	SH	OTHER	01,03	41441
CAL DIVE INTL INC 500	COM	127914109	29	500	SH	DEFINED	01,03	
CAL DIVE INTL INC	COM	127914109	360	6300	SH	DEFINED	05,01,03	6300
CAL DIVE INTL INC	COM	127914109	546	9550	SH	DEFINED	07,06,01,03	9550
CAL DIVE INTL INC	COM	127914109	429	7500	SH	DEFINED	08,09,03	7500
CALIPER TECHNOLOGIES CORP	COM	130876105	86	1480	SH	DEFINED	01,03	1480
CALIPER TECHNOLOGIES CORP	COM	130876105	246	4243	SH	OTHER	01,03	4243
CALIPER TECHNOLOGIES CORP	COM	130876105	2028	35000	SH	DEFINED	07,06,01,03	35000
CALLAWAY GOLF CO	COM	131193104	15	1000	SH	DEFINED	01,03	1000
CALLAWAY GOLF CO	COM	131193104	2	130	SH	OTHER	01,03	130
CALLAWAY GOLF CO	COM	131193104	481	31300	SH	DEFINED	07,06,01,03	31300
CALPINE CORP 3820	COM	131347106	19533	187140	SH	DEFINED	01,03	183320
CALPINE CORP 1340	COM	131347106	1330	12740	SH	OTHER	01,03	11400
CALPINE CORP	COM	131347106	172	1650	SH	DEFINED	05,01,03	1650
CALPINE CORP	COM	131347106	397	3800	SH	OTHER	06,01,03	3800
CALPINE CORP	COM	131347106	19693	188675	SH	DEFINED	07,06,01,03	188675
CALPINE CORP	COM	131347106	15	142	SH	DEFINED	08,09,03	142
CALPINE CORP	COM	131347106	522	5000	SH	PUT	DEFINED 08,09,03	5000
CALPINE CORP	COM	131347106	3642	34890	SH	DEFINED	11,06,01,03	34890
CAMBREX CORP 6600	COM	132011107	244	6600	SH	DEFINED	01,03	
CAMBREX CORP	COM	132011107	3112	84100	SH	DEFINED	05,01,03	84100
CAMBREX CORP	COM	132011107	561	15150	SH	DEFINED	07,06,01,03	15150
CAMBREX CORP	COM	132011107	37	1000	SH	DEFINED	08,09,03	1000
CAMBRIDGE TECH PARTNERS MASS	COM	132524109	483	110456	SH	DEFINED	01,03	110456
CAMBRIDGE TECH PARTNERS MASS	COM	132524109	114	26100	SH	DEFINED	07,06,01,03	26100
CAMPBELL RES INC NEW	COM NEW	134422609	281	500000	SH	DEFINED	08,09,03	500000
CAMPBELL SOUP CO 14133	COM	134429109	3770	145719	SH	DEFINED	01,03	131586
CAMPBELL SOUP CO 59166	COM	134429109	4138	159935	SH	OTHER	01,03	100769
CAMPBELL SOUP CO	COM	134429109	3062	118350	SH	DEFINED	05,01,03	118350
CAMPBELL SOUP CO	COM	134429109	153	5900	SH	OTHER	05,01,03	5900
CAMPBELL SOUP CO	COM	134429109	2163	83600	SH	DEFINED	07,06,01,03	83600
CAMPBELL SOUP CO	COM	134429109	1136	43900	SH	DEFINED	08,09,03	43900
CANADIAN PAC LTD NEW	COM	135923100	91	3519	SH	DEFINED	01,03	3519
CANADIAN PAC LTD NEW 4850	COM	135923100	285	10977	SH	OTHER	01,03	6127
CANADIAN NATL RY CO	PFD CV 06302	136375409	15663	350983	SH	DEFINED	08,09,03	350983
CANNONDALE CORP	COM	137798104	5	1000	SH	OTHER	01,03	1000
CANNONDALE CORP	COM	137798104	331	61588	SH	DEFINED	08,09,03	61588
CAPITAL AUTOMOTIVE REIT	COM SH BEN I	139733109	52	4000	SH	DEFINED	01,03	4000
CAPITAL AUTOMOTIVE REIT 7400	COM SH BEN I	139733109	96	7400	SH	OTHER	01,03	
CAPITAL BK CORP	COM	139793103	93	10000	SH	DEFINED	01,03	10000
CAPITAL ONE FINL CORP	COM	14040H105	8578	122433	SH	DEFINED	01,03	111778

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CAPITAL ONE FINL CORP 21700	COM	14040H105	6075	86716 SH	OTHER	01,03		65016
CAPITAL ONE FINL CORP	COM	14040H105	7381	105345 SH	DEFINED	05,01,03		105345
CAPITAL ONE FINL CORP	COM	14040H105	196	2800 SH	OTHER	05,01,03		2800
CAPITAL ONE FINL CORP	COM	14040H105	2732	39000 SH	DEFINED	07,06,01,03		39000
CAPITAL ONE FINL CORP	COM	14040H105	715	10200 SH	DEFINED	08,09,03		10200
CAPITAL PAC HLDGS INC	COM	14040M104	45	15000 SH	DEFINED	01,03		15000
CAPITAL TRUST INC MD	COM	14052H100	17832	3962688 SH	DEFINED			3962688
CAPITAL TRUST INC MD 734	COM	14052H100	3	734 SH	OTHER	01,03		
CAPSTEAD MTG CORP 500	PFD B CV \$1.	14067E308	124	11403 SH	OTHER	01,03		10903
CARAUSTAR INDS INC 300	COM	140909102	6601	596729 SH	DEFINED	01,03		596429
CARAUSTAR INDS INC	COM	140909102	481	43506 SH	OTHER	01,03		43506
CARAUSTAR INDS INC	COM	140909102	176	15900 SH	DEFINED	05,01,03		15900
CARAUSTAR INDS INC	COM	140909102	173	15675 SH	DEFINED	07,06,01,03		15675
CARDINAL HEALTH INC 39107	COM	14149Y108	28455	322662 SH	DEFINED	01,03		283555
CARDINAL HEALTH INC 17109	COM	14149Y108	4473	50718 SH	OTHER	01,03		33609
CARDINAL HEALTH INC	COM	14149Y108	16590	188125 SH	DEFINED	05,01,03		188125
CARDINAL HEALTH INC	COM	14149Y108	344	3900 SH	OTHER	05,01,03		3900
CARDINAL HEALTH INC	COM	14149Y108	8290	94000 SH	OTHER	06,01,03		94000
CARDINAL HEALTH INC	COM	14149Y108	35833	406325 SH	DEFINED	07,06,01,03		406325
CARDINAL HEALTH INC	COM	14149Y108	525	5950 SH	DEFINED	08,09,03		5950
CARDINAL HEALTH INC	COM	14149Y108	2646	30000 SH	CALL DEFINED	08,09,03		30000
CARDINAL HEALTH INC	COM	14149Y108	2646	30000 SH	PUT DEFINED	08,09,03		30000
CARDINAL HEALTH INC	COM	14149Y108	56675	642671 SH	DEFINED	11,06,01,03		642671
CARDINAL HEALTH INC 5951	COM	14149Y108	525	5951 SH	OTHER	13,01,03		
CAREDATA COM INC 10000	COM	14166W100	3	10000 SH	OTHER	01,03		
CAREER EDUCATION CORP	COM	141665109	1931	43400 SH	DEFINED	01,03		43400
CAREER EDUCATION CORP	COM	141665109	1842	41400 SH	DEFINED	05,01,03		41400
CAREER EDUCATION CORP	COM	141665109	28044	630200 SH	DEFINED	07,06,01,03		630200
CAREMARK RX INC	COM	141705103	1406	125000 SH	CALL	DEFINED 08,09,03		125000
CARLISLE COS INC	COM	142339100	170	4100 SH	DEFINED	01,03		4100
CARLISLE COS INC	COM	142339100	1228	29600 SH	OTHER	01,03		29600
CARLISLE COS INC	COM	142339100	519	12500 SH	DEFINED	07,06,01,03		12500
CARNIVAL CORP 24032	COM	143658102	28843	1171305 SH	DEFINED	01,03		1147273
CARNIVAL CORP 269350	COM	143658102	13642	553996 SH	OTHER	01,03		284646
CARNIVAL CORP	COM	143658102	4460	181125 SH	DEFINED	05,01,03		181125
CARNIVAL CORP	COM	143658102	204	8300 SH	OTHER	05,01,03		8300
CARNIVAL CORP	COM	143658102	3209	130300 SH	DEFINED	07,06,01,03		130300
CARNIVAL CORP	COM	143658102	1751	71100 SH	DEFINED	08,09,03		71100
CARNIVAL CORP	COM	143658102	616	25000 SH	CALL DEFINED	08,09,03		25000
CARNIVAL CORP	COM	143658102	3499	142075 SH	DEFINED	11,06,01,03		142075
CARNIVAL CORP	COM	143658102	154	6261 SH	DEFINED	13,01,03		6261
CARNIVAL CORP 350	COM	143658102	21	850 SH	OTHER	13,01,03		500
CARPENTER TECHNOLOGY CORP	COM	144285103	297	10200 SH	DEFINED	01,03		10200
CARPENTER TECHNOLOGY CORP 10000	COM	144285103	291	10000 SH	OTHER	01,03		
CARPENTER TECHNOLOGY CORP	COM	144285103	61	2100 SH	OTHER	06,01,03		2100
CARPENTER TECHNOLOGY CORP	COM	144285103	265	9100 SH	DEFINED	07,06,01,03		9100
CARRIER ACCESS CORP	COM	144460102	10	500 SH	OTHER	01,03		500
CARRIER ACCESS CORP	COM	144460102	119	6000 SH	DEFINED	08,09,03		6000
CARRIER ACCESS CORP	COM	144460102	198	10000 SH	CALL DEFINED	08,09,03		10000
CARRIER ACCESS CORP	COM	144460102	654	33000 SH	PUT DEFINED	08,09,03		33000
CARROLLTON BANCORP	COM	145282109	29	2022 SH	DEFINED	01,03		2022
CARROLLTON BANCORP	COM	145282109	290	20000 SH	OTHER	01,03		20000
CARTER WALLACE INC	COM	146285101	15	600 SH	OTHER	01,03		600
CARTER WALLACE INC	COM	146285101	457	18700 SH	DEFINED	07,06,01,03		18700
CASCADE CORP	COM	147195101	389	25000 SH	OTHER	01,03		25000
CASCADE NAT GAS CORP 8300	COM	147339105	145	8300 SH	DEFINED	01,03		
CASCADE NAT GAS CORP 150	COM	147339105	574	32800 SH	OTHER	01,03		32500
CASCADE NAT GAS CORP	COM	147339105	1769	101100 SH	DEFINED	05,01,03		101100
CASCADE NAT GAS CORP	COM	147339105	116	6650 SH	DEFINED	07,06,01,03		6650
CASEYS GEN STORES INC 16800	COM	147528103	466	35849 SH	DEFINED	01,03		19049
CASEYS GEN STORES INC 200	COM	147528103	3	200 SH	OTHER	01,03		
CASEYS GEN STORES INC	COM	147528103	2718	209100 SH	DEFINED	05,01,03		209100
CASEYS GEN STORES INC	COM	147528103	39	3000 SH	OTHER	06,01,03		3000
CASEYS GEN STORES INC	COM	147528103	389	29900 SH	DEFINED	07,06,01,03		29900
CASH AMER INTL INC 6200	COM	14754D100	45	6200 SH	DEFINED	01,03		
CASH AMER INTL INC	COM	14754D100	568	77700 SH	DEFINED	05,01,03		77700
CASH AMER INTL INC	COM	14754D100	114	15575 SH	DEFINED	07,06,01,03		15575
CASS COML CORP	COM	147741102	639	36500 SH	OTHER	01,03		

36500							
CATALINA LTG INC	COM	148865108	216	62800 SH	DEFINED 01,03		62800
CATALINA MARKETING CORP 11400	COM	148867104	2022	53750 SH	DEFINED 01,03		42350
CATALINA MARKETING CORP 1020	COM	148867104	56	1500 SH	OTHER 01,03		480
CATALINA MARKETING CORP	COM	148867104	5655	150300 SH	DEFINED 05,01,03		150300
CATALINA MARKETING CORP	COM	148867104	109	2900 SH	OTHER 06,01,03		2900
CATALINA MARKETING CORP	COM	148867104	1258	33425 SH	DEFINED 07,06,01,03		33425
CATELLUS DEV CORP 20690	COM	149111106	362	20690 SH	DEFINED 01,03		
CATELLUS DEV CORP 296 7310	COM	149111106	602	34376 SH	OTHER 01,03		26770
CATELLUS DEV CORP	COM	149111106	39	2200 SH	DEFINED 08,09,03		2200
CATERPILLAR INC DEL 59926	COM	149123101	25192	746424 SH	DEFINED 01,03		686498
CATERPILLAR INC DEL 185072	COM	149123101	10177	301529 SH	OTHER 01,03		116457
CATERPILLAR INC DEL	COM	149123101	6784	201000 SH	DEFINED 05,01,03		201000
CATERPILLAR INC DEL	COM	149123101	165	4900 SH	OTHER 05,01,03		4900
CATERPILLAR INC DEL	COM	149123101	7604	225300 SH	DEFINED 07,06,01,03		225300
CATERPILLAR INC DEL	COM	149123101	1341	39741 SH	DEFINED 08,09,03		39741
CATO CORP NEW 26470	CL A	149205106	368	29470 SH	DEFINED 01,03		3000
CATO CORP NEW	CL A	149205106	4137	330985 SH	DEFINED 05,01,03		330985
CATO CORP NEW	CL A	149205106	188	15050 SH	DEFINED 07,06,01,03		15050
CAVALRY BANCORP INC	COM	149547101	174	14500 SH	DEFINED 01,03		14500
CEDAR FAIR L P 27600	DEPOSITRY UN	150185106	16720	906880 SH	DEFINED 01,03		879280
CEDAR FAIR L P	DEPOSITRY UN	150185106	641	34750 SH	OTHER 01,03		34750
CELESTICA INC	LYON ZERO	15101QAA6	5265	10800000 PRN	DEFINED 08,09,03		10800000
CELESTICA INC	SUB VTG SHS	15101Q108	290	4194 SH	DEFINED 01,03		4194
CELESTICA INC	SUB VTG SHS	15101Q108	3061	44200 SH	DEFINED 08,09,03		44200
CELESTICA INC	SUB VTG SHS	15101Q108	3463	50000 SH	DEFINED 08,09,03	PUT	50000
CELESTICA INC	SUB VTG SHS	15101Q108	3129	45186 SH	DEFINED 11,06,01,03		45186
CELGENE CORP	COM	151020104	306	5150 SH	DEFINED 01,03		5150
CELGENE CORP	COM	151020104	74	1240 SH	OTHER 01,03		1240
CELGENE CORP	COM	151020104	42	700 SH	DEFINED 05,01,03		700
CELL PATHWAYS INC NEW	COM	15114R101	171	21000 SH	DEFINED 01,03		21000
CELL PATHWAYS INC NEW	COM	15114R101	877	107990 SH	OTHER 01,03		107990
CELL PATHWAYS INC NEW	COM	15114R101	41	5000 SH	DEFINED 08,09,03		5000
CELL PATHWAYS INC NEW	COM	15114R101	41	5000 SH	CALL DEFINED 08,09,03		5000
CELLEGY PHARMACEUTICALS INC	COM	15115L103	120	15000 SH	OTHER 01,03		15000
CENIT BANCORP INC 3200	COM	15131W109	228	15486 SH	DEFINED 01,03		12286
CENIT BANCORP INC 7500	COM	15131W109	158	10700 SH	OTHER 01,03		3200
CENDANT CORP 62625	COM	151313103	1336	122878 SH	DEFINED 01,03		60253
CENDANT CORP	COM	151313103	1291	118733 SH	OTHER 01,03		118733
CENDANT CORP	COM	151313103	3729	342861 SH	DEFINED 05,01,03		342861
CENDANT CORP	COM	151313103	111	10200 SH	OTHER 05,01,03		10200
CENDANT CORP	COM	151313103	2271	208800 SH	DEFINED 07,06,01,03		208800
CENDANT CORP	COM	151313103	623	57300 SH	DEFINED 08,09,03		57300
CENTEX CORP 400	COM	152312104	2827	87995 SH	DEFINED 01,03		87595
CENTEX CORP	COM	152312104	580	18050 SH	OTHER 01,03		18050
CENTEX CORP	COM	152312104	524	16325 SH	DEFINED 05,01,03		16325
CENTEX CORP	COM	152312104	26	800 SH	OTHER 05,01,03		800
CENTEX CORP	COM	152312104	376	11700 SH	DEFINED 07,06,01,03		11700
CENTEX CORP	COM	152312104	100	3100 SH	DEFINED 08,09,03		3100
CENTRAL PKG CORP 40 8700	COM	154785109	175	8840 SH	DEFINED 01,03		100
CENTRAL PKG CORP 100	COM	154785109	2	100 SH	OTHER 01,03		
CENTRAL PKG CORP	COM	154785109	2199	111000 SH	DEFINED 05,01,03		111000
CENTRAL PKG CORP	COM	154785109	438	22125 SH	DEFINED 07,06,01,03		22125
CENTRAL VT PUB SVC CORP 4000	COM	155771108	139	13641 SH	DEFINED 01,03		9641
CENTRAL VT PUB SVC CORP	COM	155771108	524	51400 SH	DEFINED 05,01,03		51400
CENTRAL VT PUB SVC CORP	COM	155771108	71	6950 SH	DEFINED 07,06,01,03		6950
CENTRAL VA BANKSHARES INC	COM	155792104	2	216 SH	DEFINED 01,03		216
CENTRAL VA BANKSHARES INC 2644	COM	155792104	137	16144 SH	OTHER 01,03		13500
CENTURA BKS INC 5300	COM	15640T100	1692	44172 SH	DEFINED 01,03		38872
CENTURA BKS INC 2859	COM	15640T100	851	22217 SH	OTHER 01,03		19358
CENTURA BKS INC	COM	15640T100	2276	59400 SH	DEFINED 05,01,03		59400
CENTURA BKS INC	COM	15640T100	923	24100 SH	DEFINED 07,06,01,03		24100
CENTURA SOFTWARE CORP	COM	15640W103	3	762 SH	DEFINED		762
CENTURA SOFTWARE CORP	COM	15640W103	3258	930784 SH	DEFINED 08,09,03		930784
CENTURY SOUTH BKS INC 395	COM	156683104	902	49100 SH	DEFINED 01,03		48705
CENTURY SOUTH BKS INC	COM	156683104	8	439 SH	OTHER 01,03		439
CENTURYTEL INC	COM	156700106	666	24455 SH	DEFINED 01,03		15105

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CENTURYTEL INC 1000	COM	156700106	1138	41760 SH	OTHER	01,03		40760
CENTURYTEL INC	COM	156700106	1129	41425 SH	DEFINED	05,01,03		41425
CENTURYTEL INC	COM	156700106	55	2000 SH	OTHER	05,01,03		2000
CENTURYTEL INC	COM	156700106	760	27900 SH	DEFINED	07,06,01,03		27900
CENTURYTEL INC	COM	156700106	199	7300 SH	DEFINED	08,09,03		7300
CEPHALON INC 7900	COM	156708109	635	13100 SH	DEFINED	01,03		5200
CEPHALON INC	COM	156708109	4908	101200 SH	DEFINED	05,01,03		101200
CEPHALON INC	COM	156708109	58	1200 SH	OTHER	06,01,03		1200
CEPHALON INC	COM	156708109	1022	21075 SH	DEFINED	07,06,01,03		21075
CERIDIAN CORP 8876	COM	15677T106	249	8876 SH	DEFINED	01,03		
CERIDIAN CORP 7000 22224	COM	15677T106	1201	42800 SH	OTHER	01,03		13576
CERIDIAN CORP	COM	15677T106	1343	47850 SH	DEFINED	05,01,03		47850
CERIDIAN CORP	COM	15677T106	808	28800 SH	DEFINED	07,06,01,03		28800
CERIDIAN CORP	COM	15677T106	210	7500 SH	DEFINED	08,09,03		7500
CERNER CORP 8300	COM	156782104	873	18804 SH	DEFINED	01,03		10504
CERNER CORP 6300	COM	156782104	306	6600 SH	OTHER	01,03		300
CERNER CORP	COM	156782104	4904	105600 SH	DEFINED	05,01,03		105600
CERNER CORP	COM	156782104	111	2400 SH	OTHER	06,01,03		2400
CERNER CORP	COM	156782104	950	20450 SH	DEFINED	07,06,01,03		20450
CHAMPION ENTERPRISES INC	COM	158496109	121	28550 SH	DEFINED	07,06,01,03		28550
CHANDLER INS LTD	COM	159057108	8	1000 SH	DEFINED	01,03		1000
CHANDLER INS LTD	COM	159057108	160	20000 SH	OTHER	01,03		20000
CHARTER ONE FINL INC 9446	COM	160903100	4064	166737 SH	DEFINED	01,03		157291
CHARTER ONE FINL INC 4214	COM	160903100	419	17207 SH	OTHER	01,03		12993
CHARTER ONE FINL INC	COM	160903100	1349	55330 SH	DEFINED	05,01,03		55330
CHARTER ONE FINL INC	COM	160903100	73	3000 SH	OTHER	05,01,03		3000
CHARTER ONE FINL INC	COM	160903100	6903	283200 SH	DEFINED	07,06,01,03		283200
CHARTER ONE FINL INC	COM	160903100	364	14914 SH	DEFINED	08,09,03		14914
CHARTER COMMUNICATIONS INC DEL 2000	CL A	16117M107	217	13336 SH	DEFINED	01,03		11336
CHARTER COMMUNICATIONS INC DEL 1800	CL A	16117M107	46	2800 SH	OTHER	01,03		1000
CHARTERED SEMICONDUCTOR MFG	ADR	16133R106	303	5000 SH	DEFINED	08,09,03		5000
CHASE MANHATTAN CORP NEW 208124	COM	16161A108	224681	4864590 SH	DEFINED	01,03		4656466
CHASE MANHATTAN CORP NEW 443514	COM	16161A108	53603	1160558 SH	OTHER	01,03		717044
CHASE MANHATTAN CORP NEW 375000	COM	16161A108	34487	746689 SH	DEFINED	05,01,03		371689
CHASE MANHATTAN CORP NEW	COM	16161A108	18170	393400 SH	OTHER	05,01,03		393400
CHASE MANHATTAN CORP NEW	COM	16161A108	5608	121412 SH	OTHER	06,01,03		121412
CHASE MANHATTAN CORP NEW	COM	16161A108	41250	893109 SH	DEFINED	07,06,01,03		893109
CHASE MANHATTAN CORP NEW	COM	16161A108	14479	313480 SH	DEFINED	08,09,03		313480
CHASE MANHATTAN CORP NEW	COM	16161A108	1386	30000 SH	CALL	DEFINED 08,09,03		30000
CHASE MANHATTAN CORP NEW	COM	16161A108	7390	160000 SH	PUT	DEFINED 08,09,03		160000
CHASE MANHATTAN CORP NEW	COM	16161A108	21319	461587 SH	DEFINED	11,06,01,03		461587
CHASE MANHATTAN CORP NEW	COM	16161A108	1074	23249 SH	DEFINED	13,01,03		23249
CHASE MANHATTAN CORP NEW 374	COM	16161A108	62	1349 SH	OTHER	13,01,03		975
CHECKFREE CORP NEW	COM	162813109	17	400 SH	DEFINED	05,01,03		400
CHECKFREE CORP NEW	COM	162813109	1299	31000 SH	DEFINED	07,06,01,03		31000
CHECKFREE CORP NEW	COM	162813109	34	800 SH	DEFINED	08,09,03		800
CHECKFREE CORP NEW	COM	162813109	591	14100 SH	PUT	DEFINED 08,09,03		14100
CHECKFREE CORP NEW	COM	162813109	418910	10000000 SH	DEFINED	15,01,03		10000000
CHECKPOINT SYS INC 9800	COM	162825103	74	9800 SH	DEFINED	01,03		
CHECKPOINT SYS INC	COM	162825103	946	125100 SH	DEFINED	05,01,03		125100
CHECKPOINT SYS INC	COM	162825103	138	18275 SH	DEFINED	07,06,01,03		18275
CHEESECAKE FACTORY INC 5680	COM	163072101	246	5680 SH	DEFINED	01,03		
CHEESECAKE FACTORY INC 495	COM	163072101	29	675 SH	OTHER	01,03		180
CHEESECAKE FACTORY INC	COM	163072101	2441	56450 SH	DEFINED	05,01,03		56450
CHEESECAKE FACTORY INC	COM	163072101	809	18700 SH	DEFINED	07,06,01,03		18700
CHEESECAKE FACTORY INC	COM	163072101	2811	65000 SH	CALL	DEFINED 08,09,03		65000
CHEMED CORP 1600	COM	163596109	51	1600 SH	DEFINED	01,03		
CHEMED CORP 100	COM	163596109	3	100 SH	OTHER	01,03		
CHEMED CORP	COM	163596109	668	21000 SH	DEFINED	05,01,03		21000
CHEMED CORP	COM	163596109	192	6025 SH	DEFINED	07,06,01,03		6025
CHEMFIRST INC	COM	16361A106	6	300 SH	DEFINED	01,03		300
CHEMFIRST INC	COM	16361A106	12	600 SH	OTHER	01,03		600
CHEMFIRST INC	COM	16361A106	193	9250 SH	DEFINED	07,06,01,03		9250
CHESAPEAKE BIOLOGICAL LABS INC	CL A	165146101	113	25000 SH	DEFINED	01,03		25000
CHESAPEAKE CORP	COM	165159104	1011	52508 SH	DEFINED	01,03		51836

CHESAPEAKE CORP 11840	COM	165159104	1897	98548 SH	OTHER	01,03	86708
CHESAPEAKE CORP	COM	165159104	121	6300 SH	DEFINED	07,06,01,03	6300
CHEVRON CORPORATION 104266	COM	166751107	167064	1959696 SH	DEFINED	01,03	1855430
CHEVRON CORPORATION 461222	COM	166751107	114625	1344569 SH	OTHER	01,03	883347
CHEVRON CORPORATION	COM	166751107	25130	294781 SH	DEFINED	05,01,03	294781
CHEVRON CORPORATION	COM	166751107	784	9200 SH	OTHER	05,01,03	9200
CHEVRON CORPORATION	COM	166751107	13103	153700 SH	OTHER	06,01,03	153700
CHEVRON CORPORATION	COM	166751107	24863	291650 SH	DEFINED	07,06,01,03	291650
CHEVRON CORPORATION	COM	166751107	2477	29054 SH	DEFINED	08,09,03	29054
CHEVRON CORPORATION	COM	166751107	128	1500 SH	DEFINED	13,01,03	1500
CHEVRON CORPORATION	COM	166751107	17	200 SH	OTHER	13,01,03	200
CHICOS FAS INC 4100	COM	168615102	139	4100 SH	DEFINED	01,03	
CHICOS FAS INC	COM	168615102	1809	53200 SH	DEFINED	05,01,03	53200
CHICOS FAS INC	COM	168615102	360	10600 SH	DEFINED	07,06,01,03	10600
CHIEFTAIN INTL INC	COM	16867C101	12	600 SH	DEFINED	01,03	600
CHIEFTAIN INTL INC	COM	16867C101	683	33000 SH	OTHER	01,03	33000
CHIQUITA BRANDS INTL INC 19400	COM	170032106	93	29900 SH	DEFINED	01,03	10500
CHIQUITA BRANDS INTL INC	COM	170032106		79 SH	OTHER	01,03	79
CHIQUITA BRANDS INTL INC	COM	170032106	771	246700 SH	DEFINED	05,01,03	246700
CHIQUITA BRANDS INTL INC	COM	170032106	126	40275 SH	DEFINED	07,06,01,03	40275
CHIQUITA BRANDS INTL INC	COM	170032106	41	13000 SH	DEFINED	08,09,03	13000
CHIRON CORP	SB CV ADJ 14	170040AB5	6250	4000000 PRN	DEFINED	08,09,03	4000000
CHIRON CORP 800	COM	170040109	1624	36087 SH	DEFINED	01,03	35287
CHIRON CORP 2468	COM	170040109	332	7384 SH	OTHER	01,03	4916
CHIRON CORP	COM	170040109	77	1700 SH	DEFINED	05,01,03	1700
CHIRON CORP	COM	170040109	248	5500 SH	OTHER	06,01,03	5500
CHIRON CORP	COM	170040109	3407	75700 SH	DEFINED	07,06,01,03	75700
CHITTENDEN CORP 2570	COM	170228100	66	2570 SH	DEFINED	01,03	
CHITTENDEN CORP	COM	170228100	414	16100 SH	DEFINED	07,06,01,03	16100
CHOICEPOINT INC 24352	COM	170388102	1117	24352 SH	DEFINED	01,03	
CHOICEPOINT INC 15998 31768	COM	170388102	3980	86756 SH	OTHER	01,03	38990
CHOICEPOINT INC	COM	170388102	1775	38700 SH	DEFINED	05,01,03	38700
CHOICEPOINT INC	COM	170388102	69	1500 SH	OTHER	06,01,03	1500
CHOICEPOINT INC	COM	170388102	1119	24400 SH	DEFINED	07,06,01,03	24400
CHOICEPOINT INC	COM	170388102	2	50 SH	DEFINED	08,09,03	50
CHRIS CRAFT INDS INC 2359	COM	170520100	597	7249 SH	OTHER	01,03	4890
CHRIS CRAFT INDS INC	COM	170520100	1194	14500 SH	DEFINED	07,06,01,03	14500
CHROMAVISION MED SYS INC	COM	17111P104	421	44345 SH	DEFINED	01,03	44345
CHUBB CORP 17420	COM	171232101	7536	95247 SH	DEFINED	01,03	77827
CHUBB CORP 67595	COM	171232101	13217	167044 SH	OTHER	01,03	99449
CHUBB CORP	COM	171232101	4002	50575 SH	DEFINED	05,01,03	50575
CHUBB CORP	COM	171232101	198	2500 SH	OTHER	05,01,03	2500
CHUBB CORP	COM	171232101	2746	34700 SH	DEFINED	07,06,01,03	34700
CHUBB CORP	COM	171232101	720	9100 SH	DEFINED	08,09,03	9100
CHURCH & DWIGHT INC	COM	171340102	2192	119300 SH	DEFINED	01,03	119300
CHURCH & DWIGHT INC	COM	171340102	244	13300 SH	OTHER	01,03	13300
CHURCH & DWIGHT INC	COM	171340102	81	4400 SH	OTHER	06,01,03	4400
CHURCH & DWIGHT INC	COM	171340102	290	15800 SH	DEFINED	07,06,01,03	15800
CIBER INC 12500	COM	17163B102	1550	187929 SH	DEFINED	01,03	175429
CIBER INC 540	COM	17163B102	12	1500 SH	OTHER	01,03	960
CIBER INC	COM	17163B102	1285	155800 SH	DEFINED	05,01,03	155800
CIBER INC	COM	17163B102	297	36025 SH	DEFINED	07,06,01,03	36025
CIENA CORP 62828	COM	171779101	485464	3952906 SH	DEFINED	01,03	3890078
CIENA CORP 136030	COM	171779101	69566	566439 SH	OTHER	01,03	430409
CIENA CORP	COM	171779101	9156	74550 SH	DEFINED	05,01,03	74550
CIENA CORP	COM	171779101	2726	22200 SH	OTHER	06,01,03	22200
CIENA CORP	COM	171779101	12435	101250 SH	DEFINED	07,06,01,03	101250
CIENA CORP	COM	171779101	4169	33944 SH	DEFINED	08,09,03	33944
CIENA CORP	COM	171779101	479	3900 SH	DEFINED	13,01,03	3900
CIENA CORP 2000	COM	171779101	276	2250 SH	OTHER	13,01,03	250
CINCINNATI FINL CORP	COM	172062101	869	24475 SH	DEFINED	01,03	24475
CINCINNATI FINL CORP 5971	COM	172062101	302	8494 SH	OTHER	01,03	2523
CINCINNATI FINL CORP	COM	172062101	1688	47550 SH	DEFINED	05,01,03	47550
CINCINNATI FINL CORP	COM	172062101	82	2300 SH	OTHER	05,01,03	2300
CINCINNATI FINL CORP	COM	172062101	1136	32000 SH	DEFINED	07,06,01,03	32000
CINCINNATI FINL CORP	COM	172062101	295	8300 SH	DEFINED	08,09,03	8300
CINERGY CORP	COM	172474108	4773	144361 SH	DEFINED	01,03	133831

10530									
CINERGY CORP	COM	172474108	2036	61579	SH	OTHER	01,03	46163	
15416									
CINERGY CORP	COM	172474108	1443	43650	SH	DEFINED	05,01,03	43650	
CINERGY CORP	COM	172474108	73	2200	SH	OTHER	05,01,03	2200	
CINERGY CORP	COM	172474108	1045	31600	SH	DEFINED	07,06,01,03	31600	
CINERGY CORP	COM	172474108	271	8200	SH	DEFINED	08,09,03	8200	
CIRCLE INTL GROUP INC	COM	172574105	327	10800	SH	DEFINED	07,06,01,03	10800	
CIRCUIT CITY STORE INC	CIRCT CITY G	172737108	9790	425639	SH	DEFINED	01,03	403539	
22100									
CIRCUIT CITY STORE INC	CIRCT CITY G	172737108	3672	159635	SH	OTHER	01,03	128675	
30960									
CIRCUIT CITY STORE INC	CIRCT CITY G	172737108	6025	261940	SH	DEFINED	05,01,03		
261940									
CIRCUIT CITY STORE INC	CIRCT CITY G	172737108	25942	1127900	SH	OTHER	05,01,03	264840	
863060									
CIRCUIT CITY STORE INC	CIRCT CITY G	172737108	4380	190440	SH	DEFINED	07,06,01,03	190440	
CIRCUIT CITY STORE INC	CIRCT CITY G	172737108	722	31370	SH	DEFINED	08,09,03	31370	
CISCO SYS INC	COM	17275R102	1709	30935	SH	DEFINED		30935	
CISCO SYS INC	COM	17275R102	1276541	23104810	SH	DEFINED	01,03	21660385	
1444425									
CISCO SYS INC	COM	17275R102	412069	7458267	SH	OTHER	01,03	5303976	
2154291									
CISCO SYS INC	COM	17275R102	187241	3388978	SH	DEFINED	05,01,03	1658978	
1730000									
CISCO SYS INC	COM	17275R102	95583	1730000	SH	OTHER	05,01,03	1730000	
CISCO SYS INC	COM	17275R102	42891	776300	SH	OTHER	06,01,03	776300	
CISCO SYS INC	COM	17275R102	169210	3062625	SH	DEFINED	07,06,01,03	3062625	
CISCO SYS INC	COM	17275R102	51948	940227	SH	DEFINED	08,09,03	940227	
CISCO SYS INC	COM	17275R102	70670	1279089	SH	DEFINED	11,06,01,03	1279089	
CISCO SYS INC	COM	17275R102	6319	114365	SH	DEFINED	13,01,03	77465	
36900									
CISCO SYS INC	COM	17275R102	2464	44600	SH	OTHER	13,01,03	41500	
3100									
CIRRUS LOGIC CORP	COM	172755100	145	3600	SH	DEFINED	01,03	3600	
CIRRUS LOGIC CORP	COM	172755100	1101	27300	SH	DEFINED	07,06,01,03	27300	
CIRRUS LOGIC CORP	COM	172755100	443	11000	SH	PUT	DEFINED	08,09,03	11000
CITADEL COMMUNICATIONS CORP	COM	172853202	908	53426	SH	DEFINED		53426	
CINTAS CORP	COM	172908105	1732	39761	SH	DEFINED	01,03	30761	
9000									
CINTAS CORP	COM	172908105	748	17175	SH	OTHER	01,03	16725	
450									
CINTAS CORP	COM	172908105	91	2100	SH	DEFINED	05,01,03	2100	
CINTAS CORP	COM	172908105	83	1900	SH	OTHER	06,01,03	1900	
CINTAS CORP	COM	172908105	3023	69400	SH	DEFINED	07,06,01,03	69400	
CITIGROUP INC	COM	172967101	878868	16256670	SH	DEFINED	01,03	15697203	
559467									
CITIGROUP INC	COM	172967101	222972	4124383	SH	OTHER	01,03	2889433	
1234950									
CITIGROUP INC	COM	172967101	140377	2596598	SH	DEFINED	05,01,03	1639931	
956667									
CITIGROUP INC	COM	172967101	55141	1019967	SH	OTHER	05,01,03	1019967	
CITIGROUP INC	COM	172967101	39063	722566	SH	OTHER	06,01,03	722566	
CITIGROUP INC	COM	172967101	155566	2877550	SH	DEFINED	07,06,01,03	2877550	
CITIGROUP INC	COM	172967101	34277	634029	SH	DEFINED	08,09,03	634029	
CITIGROUP INC	COM	172967101	4055	75000	SH	CALL	DEFINED	08,09,03	75000
CITIGROUP INC	COM	172967101	133856	2475964	SH	DEFINED	11,06,01,03	2475964	
CITIGROUP INC	COM	172967101	2559	47333	SH	DEFINED	13,01,03	47333	
CITIGROUP INC	COM	172967101	210	3883	SH	OTHER	13,01,03	2885	
998									
CITIZENS BKG CORP MICH	COM	174420109	63	2734	SH	DEFINED	01,03	2734	
CITIZENS BKG CORP MICH	COM	174420109	427	18568	SH	OTHER	01,03	18568	
CITIZENS UTILS TR	PFD EPPICS C	177351202	2984	55000	SH	DEFINED	01,03	55000	
CITIZENS UTILS TR	PFD EPPICS C	177351202	4340	80000	SH	DEFINED	05,01,03	80000	
CITIZENS UTILS TR	PFD EPPICS C	177351202	4340	80000	SH	DEFINED	07,06,01,03	80000	
CITRIX SYS INC	SD CV ZRO 14	177376AA8	99	270000	PRN	DEFINED	01,03	270000	
CITRIX SYS INC	SD CV ZRO 14	177376AA8	1562	4280000	PRN	DEFINED	05,01,03	4280000	
CITRIX SYS INC	SD CV ZRO 14	177376AA8	1562	4280000	PRN	DEFINED	07,06,01,03	4280000	
CITRIX SYS INC	COM	177376100	3045	151773	SH	DEFINED	01,03	144523	
2540 4710									
CITRIX SYS INC	COM	177376100	215	10740	SH	OTHER	01,03		
10740									
CITRIX SYS INC	COM	177376100	1426	71075	SH	DEFINED	05,01,03	71075	
CITRIX SYS INC	COM	177376100	4574	228000	SH	DEFINED	07,06,01,03	228000	
CITRIX SYS INC	COM	177376100	3697	184300	SH	DEFINED	08,09,03	184300	
CITRIX SYS INC	COM	177376100	104	5200	SH	DEFINED	13,01,03	5200	
CITY NATL CORP	COM	178566105	7030	181995	SH	DEFINED	01,03	176055	
5170 770									
CITY NATL CORP	COM	178566105	63	1630	SH	OTHER	01,03		
1630									
CITY NATL CORP	COM	178566105	1166	30200	SH	DEFINED	05,01,03	30200	
CITY NATL CORP	COM	178566105	158	4100	SH	OTHER	06,01,03	4100	
CITY NATL CORP	COM	178566105	22538	583500	SH	DEFINED	07,06,01,03	583500	
CLAIRES STORES INC	COM	179584107	18	1000	SH	OTHER	01,03	1000	
CLAIRES STORES INC	COM	179584107	382	21200	SH	DEFINED	07,06,01,03	21200	
CLARCOR INC	COM	179895107	94	4800	SH	DEFINED	01,03		

4800								
CLARCOR INC	COM	179895107	348	17837	SH	OTHER	01,03	17687
150								
CLARCOR INC	COM	179895107	1149	58900	SH	DEFINED	05,01,03	58900
CLARCOR INC	COM	179895107	286	14650	SH	DEFINED	07,06,01,03	14650
CLARUS CORP	COM	182707109	52	2300	SH	DEFINED	01,03	2300
CLARUS CORP	COM	182707109	1626	71300	SH	DEFINED	08,09,03	71300
CLASSIC COMMUNICATIONS INC	CL A	182728204	36	7150	SH	DEFINED	01,03	7150
CLASSIC COMMUNICATIONS INC	CL A	182728204	496	98045	SH	DEFINED	12,01,03	98045
CLAYTON HOMES INC	COM	184190106	919	91875	SH	DEFINED	01,03	91875
CLAYTON HOMES INC	COM	184190106	42	4209	SH	OTHER	01,03	4209
CLAYTON HOMES INC	COM	184190106		1	SH	DEFINED	05,01,03	1
CLAYTON HOMES INC	COM	184190106	572	57200	SH	DEFINED	07,06,01,03	57200
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	127816	2262226	SH	DEFINED	01,03	2198679
63547								
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	13948	246865	SH	OTHER	01,03	195366
51499								
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	26382	466945	SH	DEFINED	05,01,03	466945
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	463	8200	SH	OTHER	05,01,03	8200
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	27447	485795	SH	DEFINED	07,06,01,03	485795
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	21767	385250	SH	DEFINED	08,09,03	385250
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	18917	334816	SH	DEFINED	11,06,01,03	334816
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	17	300	SH	DEFINED	13,01,03	300
CLOROX CO DEL	COM	189054109	29176	737476	SH	DEFINED	01,03	725180
12296								
CLOROX CO DEL	COM	189054109	12898	326015	SH	OTHER	01,03	257690
68325								
CLOROX CO DEL	COM	189054109	2690	67998	SH	DEFINED	05,01,03	
67998								
CLOROX CO DEL	COM	189054109	21098	533300	SH	OTHER	05,01,03	71298
462002								
CLOROX CO DEL	COM	189054109	2805	70900	SH	OTHER	06,01,03	70900
CLOROX CO DEL	COM	189054109	1844	46600	SH	DEFINED	07,06,01,03	46600
CLOROX CO DEL	COM	189054109	8747	221100	SH	CALL	DEFINED 08,09,03	221100
CLOROX CO DEL	COM	189054109	4933	124700	SH	PUT	DEFINED 08,09,03	124700
COACHMEN INDS INC	COM	189873102	28	2700	SH	DEFINED	01,03	
2700								
COACHMEN INDS INC	COM	189873102	976	93500	SH	DEFINED	05,01,03	93500
COACHMEN INDS INC	COM	189873102	99	9450	SH	DEFINED	07,06,01,03	9450
COASTAL CORP	COM	190441105	227365	3067320	SH	DEFINED	01,03	3025711
41609								
COASTAL CORP	COM	190441105	48220	650526	SH	OTHER	01,03	493484
157042								
COASTAL CORP	COM	190441105	26116	352325	SH	DEFINED	05,01,03	352325
COASTAL CORP	COM	190441105	222	3000	SH	OTHER	05,01,03	3000
COASTAL CORP	COM	190441105	9451	127500	SH	OTHER	06,01,03	127500
COASTAL CORP	COM	190441105	29494	397900	SH	DEFINED	07,06,01,03	397900
COASTAL CORP	COM	190441105	789	10650	SH	DEFINED	08,09,03	10650
COASTAL CORP	COM	190441105	238	3212	SH	DEFINED	13,01,03	3212
COASTAL CORP	COM	190441105	33	450	SH	OTHER	13,01,03	
450								
COCA COLA BOTTLING CO CONS	COM	191098102	546	13030	SH	DEFINED	01,03	13030
COCA COLA BOTTLING CO CONS	COM	191098102	42	1000	SH	OTHER	01,03	1000
COCA COLA BOTTLING CO CONS	COM	191098102	222	5300	SH	DEFINED	07,06,01,03	5300
COCA COLA CO	COM	191216100	521213	9455105	SH	DEFINED	01,03	8555302
899803								
COCA COLA CO	COM	191216100	420738	7632428	SH	OTHER	01,03	4829151
2803277								
COCA COLA CO	COM	191216100	47748	866170	SH	DEFINED	05,01,03	326170
540000								
COCA COLA CO	COM	191216100	31691	574900	SH	OTHER	05,01,03	574900
COCA COLA CO	COM	191216100	4212	76400	SH	OTHER	06,01,03	76400
COCA COLA CO	COM	191216100	45774	830375	SH	DEFINED	07,06,01,03	830375
COCA COLA CO	COM	191216100	5116	92800	SH	DEFINED	08,09,03	92800
COCA COLA CO	COM	191216100	13208	239600	SH	CALL	DEFINED 08,09,03	239600
COCA COLA CO	COM	191216100	5044	91500	SH	PUT	DEFINED 08,09,03	91500
COCA COLA CO	COM	191216100	808	14653	SH	DEFINED	13,01,03	14653
COCA COLA CO	COM	191216100	33	600	SH	OTHER	13,01,03	300
300								
COCA COLA ENTERPRISES INC	COM	191219104	41655	2613700	SH	DEFINED	01,03	2595200
18500								
COCA COLA ENTERPRISES INC	COM	191219104	142	8900	SH	OTHER	01,03	7400
1500								
COCA COLA ENTERPRISES INC	COM	191219104	2159	135450	SH	DEFINED	05,01,03	135450
COCA COLA ENTERPRISES INC	COM	191219104	94	5900	SH	OTHER	05,01,03	5900
COCA COLA ENTERPRISES INC	COM	191219104	1844	115700	SH	DEFINED	07,06,01,03	115700
COCA COLA ENTERPRISES INC	COM	191219104	346	21700	SH	DEFINED	08,09,03	21700
COCA COLA ENTERPRISES INC	COM	191219104	286	17957	SH	DEFINED	11,06,01,03	17957
COFLEXIP	SPONSORED AD	192384105	4374	70270	SH	DEFINED	08,09,03	70270
COGNEX CORP	COM	192422103	722	18300	SH	DEFINED	01,03	7300
11000								
COGNEX CORP	COM	192422103	79	2000	SH	OTHER	01,03	2000
COGNEX CORP	COM	192422103	5505	139600	SH	DEFINED	05,01,03	139600
COGNEX CORP	COM	192422103	79	2000	SH	OTHER	06,01,03	2000
COGNEX CORP	COM	192422103	1032	26175	SH	DEFINED	07,06,01,03	26175
COGNOS INC	COM	19244C109	5	123	SH	DEFINED	01,03	123

COGNOS INC	COM	19244C109	448	11000 SH	OTHER	01,03	11000
COGNOS INC	COM	19244C109	815	20000 SH	CALL	DEFINED 08,09,03	20000
COHERENT INC 5800	COM	192479103	1387	20400 SH		DEFINED 01,03	14600
COHERENT INC 2000	COM	192479103	524	7700 SH	OTHER	01,03	5700
COHERENT INC	COM	192479103	5039	74100 SH		DEFINED 05,01,03	74100
COHERENT INC	COM	192479103	75	1100 SH	OTHER	06,01,03	1100
COHERENT INC	COM	192479103	1108	16300 SH		DEFINED 07,06,01,03	16300
COHU INC	COM	192576106	188	12250 SH		DEFINED 07,06,01,03	12250
COLE KENNETH PRODTNS INC	CL A	193294105	217	6150 SH		DEFINED 01,03	6150
COLE KENNETH PRODTNS INC	CL A	193294105	957	27100 SH		DEFINED 05,01,03	27100
COLE KENNETH PRODTNS INC	CL A	193294105	37	1050 SH	OTHER	06,01,03	1050
COLE KENNETH PRODTNS INC	CL A	193294105	13855	392350 SH		DEFINED 07,06,01,03	392350
COLGATE PALMOLIVE CO 131986	COM	194162103	97194	2059188 SH		DEFINED 01,03	1927202
COLGATE PALMOLIVE CO 572190	COM	194162103	58733	1244339 SH	OTHER	01,03	672149
COLGATE PALMOLIVE CO	COM	194162103	9445	200099 SH		DEFINED 05,01,03	200099
COLGATE PALMOLIVE CO	COM	194162103	382	8100 SH	OTHER	05,01,03	8100
COLGATE PALMOLIVE CO	COM	194162103	2233	47300 SH	OTHER	06,01,03	47300
COLGATE PALMOLIVE CO	COM	194162103	7439	157600 SH		DEFINED 07,06,01,03	157600
COLGATE PALMOLIVE CO	COM	194162103	24	508 SH		DEFINED 08,09,03	508
COLGATE PALMOLIVE CO	COM	194162103	1298	27500 SH	CALL	DEFINED 08,09,03	27500
COLGATE PALMOLIVE CO	COM	194162103	2879	61000 SH	PUT	DEFINED 08,09,03	61000
COLGATE PALMOLIVE CO	COM	194162103	492	10422 SH		DEFINED 13,01,03	10422
COLONIAL BANCGROUP INC 105	COM	195493309	1	105 SH		DEFINED 01,03	
COLONIAL BANCGROUP INC 805 395	COM	195493309	386	37233 SH	OTHER	01,03	36033
COLONIAL INTERMARKET INCM TR 1	SH BEN INT	195762109	78	9000 SH		DEFINED 01,03	9000
COLONIAL INTERMARKET INCM TR 1	SH BEN INT	195762109	17	2000 SH	OTHER	01,03	2000
COLUMBIA BANCORP	COM	197227101	20	1500 SH		DEFINED 01,03	1500
COLUMBIA BANCORP	COM	197227101	127	9768 SH	OTHER	01,03	9768
COLUMBIA BANCORP ORE	COM	197231103	165	24505 SH		DEFINED 01,03	24505
COLUMBIA BANCORP ORE	COM	197231103	75	11169 SH	OTHER	01,03	11169
COLUMBIA ENERGY GROUP 150	COM	197648108	3795	53457 SH		DEFINED 01,03	53307
COLUMBIA ENERGY GROUP 6118	COM	197648108	1464	20618 SH	OTHER	01,03	14500
COLUMBIA ENERGY GROUP	COM	197648108	1667	23475 SH		DEFINED 05,01,03	23475
COLUMBIA ENERGY GROUP	COM	197648108	78	1100 SH	OTHER	05,01,03	1100
COLUMBIA ENERGY GROUP	COM	197648108	1122	15800 SH		DEFINED 07,06,01,03	15800
COLUMBIA ENERGY GROUP	COM	197648108	533	7500 SH	CALL	DEFINED 08,09,03	7500
COLUMBIA LABS INC	COM	197779101	99	17000 SH		DEFINED 08,09,03	17000
COLUMBIA SPORTSWEAR CO	COM	198516106	161	3500 SH		DEFINED 01,03	3500
COLUMBIA SPORTSWEAR CO	COM	198516106	697	15200 SH		DEFINED 05,01,03	15200
COLUMBIA SPORTSWEAR CO	COM	198516106	37	800 SH	OTHER	06,01,03	800
COLUMBIA SPORTSWEAR CO	COM	198516106	10148	221200 SH		DEFINED 07,06,01,03	221200
COMCAST CORP 46606	CL A SPL	200300200	72427	1769223 SH		DEFINED 01,03	1722617
COMCAST CORP 11805	CL A SPL	200300200	5072	123900 SH	OTHER	01,03	112095
COMCAST CORP	CL A SPL	200300200	27770	678370 SH		DEFINED 05,01,03	678370
COMCAST CORP	CL A SPL	200300200	520	12700 SH	OTHER	05,01,03	12700
COMCAST CORP	CL A SPL	200300200	23498	574000 SH		DEFINED 07,06,01,03	574000
COMCAST CORP	CL A SPL	200300200	48636	1188070 SH		DEFINED 08,09,03	1188070
COMCAST CORP	CL A SPL	200300200	3146	76848 SH		DEFINED 11,06,01,03	76848
COMCAST CORP	CL A SPL	200300200	102	2500 SH		DEFINED 13,01,03	2500
COMCAST CORP	ZONES CV2% P	200300507	6838	100000 SH		DEFINED 08,09,03	100000
COMDISCO INC	COM	200336105	489	25664 SH		DEFINED 01,03	25664
COMDISCO INC	COM	200336105	137	7190 SH	OTHER	01,03	7190
COMDISCO INC	COM	200336105	55	2900 SH		DEFINED 05,01,03	2900
COMDISCO INC	COM	200336105	82	4300 SH	OTHER	06,01,03	4300
COMDISCO INC	COM	200336105	1201	63000 SH		DEFINED 07,06,01,03	63000
COMDISCO INC	COM	200336105	86	4500 SH		DEFINED 08,09,03	4500
COMDISCO INC	COM	200336105	477	25000 SH	CALL	DEFINED 08,09,03	25000
COMERICA INC 3750	COM	200340107	4392	75156 SH		DEFINED 01,03	71406
COMERICA INC 11829	COM	200340107	5126	87714 SH	OTHER	01,03	75885
COMERICA INC	COM	200340107	3232	55300 SH		DEFINED 05,01,03	55300
COMERICA INC	COM	200340107	129	2200 SH	OTHER	05,01,03	2200
COMERICA INC	COM	200340107	1817	31100 SH		DEFINED 07,06,01,03	31100
COMERICA INC	COM	200340107	473	8100 SH		DEFINED 08,09,03	8100
COMFORCE CORP 3	COM	20038K109	53	30003 SH	OTHER	01,03	30000
COMMERCE BANCORP INC NJ 12600	COM	200519106	986	16947 SH		DEFINED 01,03	4347
COMMERCE BANCORP INC NJ	COM	200519106	9281	159500 SH		DEFINED 05,01,03	159500
COMMERCE BANCORP INC NJ	COM	200519106	1094	18800 SH		DEFINED 07,06,01,03	18800
COMMERCE BANCSHARES INC 16082	COM	200525103	10226	277795 SH		DEFINED 01,03	261713
COMMERCE BANCSHARES INC 201725	COM	200525103	9818	266712 SH	OTHER	01,03	64987
COMMERCE BANCSHARES INC	COM	200525103	63	1700 SH		DEFINED 05,01,03	1700

COMMERCE ONE INC DEL 200	COM	200693109	1145	14587 SH	DEFINED 01,03	14387
COMMERCE ONE INC DEL 112	COM	200693109	128	1629 SH	OTHER 01,03	1517
COMMERCE ONE INC DEL	COM	200693109	265	3375 SH	DEFINED 05,01,03	3375
COMMERCE ONE INC DEL	COM	200693109	3784	48200 SH	DEFINED 07,06,01,03	48200
COMMERCE ONE INC DEL	COM	200693109	1754	22350 SH	DEFINED 08,09,03	22350
COMMERCIAL FEDERAL CORPORATION 400	COM	201647104	13	700 SH	DEFINED 01,03	300
COMMERCIAL FEDERAL CORPORATION 1693	COM	201647104	32	1693 SH	OTHER 01,03	
COMMERCIAL FEDERAL CORPORATION	COM	201647104	1972	103100 SH	DEFINED 05,01,03	103100
COMMERCIAL FEDERAL CORPORATION	COM	201647104	653	34150 SH	DEFINED 07,06,01,03	34150
COMMERCIAL METALS CO 8000	COM	201723103	214	8400 SH	DEFINED 01,03	400
COMMERCIAL METALS CO	COM	201723103	18	708 SH	OTHER 01,03	708
COMMERCIAL METALS CO	COM	201723103	2532	99300 SH	DEFINED 05,01,03	99300
COMMERCIAL METALS CO	COM	201723103	220	8625 SH	DEFINED 07,06,01,03	8625
COMMERCIAL NATL FINL CORP PA 500	COM	202217105	240	15000 SH	DEFINED 01,03	14500
COMMERCIAL NET LEASE RLTY INC	COM	202218103	427	41175 SH	DEFINED 01,03	41175
COMMERCIAL NET LEASE RLTY INC 2000	COM	202218103	199	19200 SH	OTHER 01,03	17200
COMMODORE APPLIED TECH INC 60200	COM	202630109	53	60200 SH	DEFINED 01,03	
COMMONWEALTH INDS INC DEL 10200	COM	203004106	60	10700 SH	DEFINED 01,03	500
COMMONWEALTH INDS INC DEL	COM	203004106	712	128000 SH	DEFINED 05,01,03	128000
COMMONWEALTH INDS INC DEL	COM	203004106	55	9975 SH	DEFINED 07,06,01,03	9975
COMMSCOPE INC	SB NT CV144A	203372AA5	1703	2000000 PRN	DEFINED 05,01,03	2000000
COMMSCOPE INC	SB NT CV144A	203372AA5	1703	2000000 PRN	DEFINED 07,06,01,03	2000000
COMMSCOPE INC	SB NT CV	203372AB3	2639	3100000 PRN	DEFINED 05,01,03	3100000
COMMSCOPE INC	SB NT CV	203372AB3	2639	3100000 PRN	DEFINED 07,06,01,03	3100000
COMMSCOPE INC 57	COM	203372107	1026	41879 SH	DEFINED 01,03	41822
COMMSCOPE INC 783	COM	203372107	19	783 SH	OTHER 01,03	
COMMSCOPE INC	COM	203372107	519	21200 SH	DEFINED 07,06,01,03	21200
COMMSCOPE INC	COM	203372107	1340	54700 SH	DEFINED 08,09,03	54700
COMMUNICATION INTELLIGENCE NEW	COM	20338K106	36	16000 SH	DEFINED 08,09,03	16000
COMMUNITY FIRST BANKSHARES INC 11000	COM	203902101	227	12914 SH	DEFINED 01,03	1914
COMMUNITY FIRST BANKSHARES INC	COM	203902101	2401	136700 SH	DEFINED 05,01,03	136700
COMMUNITY FIRST BANKSHARES INC	COM	203902101	476	27100 SH	DEFINED 07,06,01,03	27100
COMPANHIA BRASILEIRA DE DISTRB	ADR	20440T201	37	1000 SH	OTHER 01,03	1000
COMPANHIA BRASILEIRA DE DISTRB	ADR	20440T201	669	18000 SH	DEFINED 06,01,03	18000
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	2702	108367 SH	DEFINED 06,01,03	108367
COMPANIA DE TELECOMUNICS CHILE 775	SPON ADR NEW	204449300	24	1375 SH	OTHER 01,03	600
COMPANIA DE TELECOMUNICS CHILE	SPON ADR NEW	204449300	175	10100 SH	DEFINED 06,01,03	10100
COMPASS BANCSHARES INC	COM	20449H109	2262	116015 SH	DEFINED 01,03	116015
COMPASS BANCSHARES INC	COM	20449H109	563	28881 SH	OTHER 01,03	28881
COMPASS BANCSHARES INC	COM	20449H109	977	50100 SH	DEFINED 07,06,01,03	50100
COMPAQ COMPUTER CORP 134435	COM	204493100	30677	1112294 SH	DEFINED 01,03	977859
COMPAQ COMPUTER CORP 116424	COM	204493100	18902	685338 SH	OTHER 01,03	568914
COMPAQ COMPUTER CORP	COM	204493100	16019	580825 SH	DEFINED 05,01,03	580825
COMPAQ COMPUTER CORP	COM	204493100	9311	337600 SH	DEFINED 07,06,01,03	337600
COMPAQ COMPUTER CORP	COM	204493100	15016	544443 SH	DEFINED 08,09,03	544443
COMPUCOM SYS INC	COM	204780100	13	5000 SH	DEFINED 01,03	5000
COMPUCOM SYS INC 10000	COM	204780100	27	10000 SH	OTHER 01,03	
COMPUTER ASSOC INTL INC 78937	COM	204912109	11576	459612 SH	DEFINED 01,03	380675
COMPUTER ASSOC INTL INC 39044	COM	204912109	4726	187619 SH	OTHER 01,03	148575
COMPUTER ASSOC INTL INC	COM	204912109	5253	208550 SH	DEFINED 05,01,03	208550
COMPUTER ASSOC INTL INC	COM	204912109	3849	152800 SH	DEFINED 07,06,01,03	152800
COMPUTER ASSOC INTL INC	COM	204912109	81	3233 SH	DEFINED 08,09,03	3233
COMPUTER ASSOC INTL INC	COM	204912109	101	4000 SH	CALL DEFINED 08,09,03	4000
COMPUTER ASSOC INTL INC	COM	204912109	128	5100 SH	PUT DEFINED 08,09,03	5100
COMPUTER NETWORK TECHNOLOGY CP	COM	204925101	10	300 SH	DEFINED 01,03	300
COMPUTER NETWORK TECHNOLOGY CP	COM	204925101	516	15000 SH	OTHER 01,03	15000
COMPUTER NETWORK TECHNOLOGY CP	COM	204925101	1203	35000 SH	CALL DEFINED 08,09,03	35000
COMPUTER SCIENCES CORP 3400	COM	205363104	3699	49812 SH	DEFINED 01,03	46412
COMPUTER SCIENCES CORP 26136	COM	205363104	3990	53736 SH	OTHER 01,03	27600
COMPUTER SCIENCES CORP 54075	COM	205363104	4015	54075 SH	DEFINED 05,01,03	
COMPUTER SCIENCES CORP 270925	COM	205363104	24131	325000 SH	OTHER 05,01,03	54075
COMPUTER SCIENCES CORP	COM	205363104	2487	33500 SH	DEFINED 07,06,01,03	33500
COMPUTER SCIENCES CORP	COM	205363104	646	8700 SH	DEFINED 08,09,03	8700
COMPUTER TASK GROUP INC	COM	205477102	30	9482 SH	DEFINED 01,03	982

8500								
COMPUTER TASK GROUP INC	COM	205477102	327	104500 SH	DEFINED	05,01,03		104500
COMPUTER TASK GROUP INC	COM	205477102	40	12675 SH	DEFINED	07,06,01,03		12675
COMPUTER TASK GROUP INC	COM	205477102		100 SH	DEFINED	08,09,03		100
COMPUWARE CORP	COM	205638109	153	18280 SH	DEFINED	01,03		18280
COMPUWARE CORP	COM	205638109	17	2000 SH	OTHER	01,03		
2000								
COMPUWARE CORP	COM	205638109	904	107925 SH	DEFINED	05,01,03		107925
COMPUWARE CORP	COM	205638109	607	72500 SH	DEFINED	07,06,01,03		72500
COMPUWARE CORP	COM	205638109	941	112400 SH	DEFINED	08,09,03		112400
COMVERSE TECHNOLOGY INC	SUB DB CV 4.	205862AG0	202	40000 PRN	DEFINED	08,09,03		40000
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	9073	84010 SH	DEFINED	01,03		79308
282 4420								
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	240	2218 SH	OTHER	01,03		
2218								
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	6288	58225 SH	DEFINED	05,01,03		58225
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	3672	34000 SH	OTHER	06,01,03		34000
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	21106	195425 SH	DEFINED	07,06,01,03		195425
CONAGRA INC	COM	205887102	3073	153189 SH	DEFINED			153189
CONAGRA INC	COM	205887102	82636	4119047 SH	DEFINED	01,03		4067616
51431								
CONAGRA INC	COM	205887102	8917	444490 SH	OTHER	01,03		186515
257975								
CONAGRA INC	COM	205887102	8408	419125 SH	DEFINED	05,01,03		419125
CONAGRA INC	COM	205887102	150	7500 SH	OTHER	05,01,03		7500
CONAGRA INC	COM	205887102	4265	212600 SH	OTHER	06,01,03		212600
CONAGRA INC	COM	205887102	27705	1380975 SH	DEFINED	07,06,01,03		1380975
CONAGRA INC	COM	205887102	558	27800 SH	DEFINED	08,09,03		27800
COMPUTER HORIZONS CORP	COM	205908106	1	150 SH	DEFINED	01,03		150
COMPUTER HORIZONS CORP	COM	205908106	136	20000 SH	OTHER	01,03		20000
CONCORD COMMUNICATIONS INC	COM	206186108	106	4000 SH	DEFINED	01,03		
4000								
CONCORD COMMUNICATIONS INC	COM	206186108	186	7000 SH	OTHER	01,03		7000
CONCORD COMMUNICATIONS INC	COM	206186108	1378	52000 SH	DEFINED	05,01,03		52000
CONCORD COMMUNICATIONS INC	COM	206186108	262	9875 SH	DEFINED	07,06,01,03		9875
CONCORD COMMUNICATIONS INC	COM	206186108	498	18800 SH	DEFINED	08,09,03		18800
CONCORD EFS INC	COM	206197105	12714	357980 SH	DEFINED	01,03		355920
2060								
CONCORD EFS INC	COM	206197105	2398	67510 SH	OTHER	01,03		67510
CONCORD EFS INC	COM	206197105	8196	230775 SH	DEFINED	05,01,03		230775
CONCORD EFS INC	COM	206197105	231	6500 SH	OTHER	06,01,03		6500
CONCORD EFS INC	COM	206197105	20194	568600 SH	DEFINED	07,06,01,03		568600
CONCUR TECHNOLOGIES INC	COM	206708109	12	5000 SH	DEFINED	01,03		5000
CONCUR TECHNOLOGIES INC	COM	206708109	83	35126 SH	DEFINED	08,09,03		35126
CONE MLS CORP N C	COM	206814105	29	6400 SH	DEFINED	01,03		
6400								
CONE MLS CORP N C	COM	206814105	362	80400 SH	DEFINED	05,01,03		80400
CONE MLS CORP N C	COM	206814105	70	15475 SH	DEFINED	07,06,01,03		15475
CONNECTIV INC	COM	206829103	4005	224046 SH	DEFINED	01,03		224046
CONNECTIV INC	COM	206829103	507	28373 SH	OTHER	01,03		17249
11124								
CONNECTIV INC	COM	206829103	122	6800 SH	OTHER	06,01,03		6800
CONNECTIV INC	COM	206829103	658	36800 SH	DEFINED	07,06,01,03		36800
CONEXANT SYSTEMS INC	SB NT CV 4.2	207142AB6	19163	10000000 PRN	DEFINED	08,09,03		10000000
CONEXANT SYSTEMS INC	SUB NT CONV	207142AF7	1515	2123000 PRN	DEFINED	08,09,03		2123000
CONEXANT SYSTEMS INC	COM	207142100	4014	95855 SH	DEFINED	01,03		45471
50384								
CONEXANT SYSTEMS INC	COM	207142100	4906	117156 SH	OTHER	01,03		87394
29762								
CONEXANT SYSTEMS INC	COM	207142100	2846	67975 SH	DEFINED	05,01,03		67975
CONEXANT SYSTEMS INC	COM	207142100	2977	71100 SH	DEFINED	07,06,01,03		71100
CONEXANT SYSTEMS INC	COM	207142100	1956	46700 SH	DEFINED	08,09,03		46700
CONEXANT SYSTEMS INC	COM	207142100	43	1036 SH	OTHER	13,01,03		1036
CONOCO INC	CL A	208251306	201	7683 SH	DEFINED	01,03		7683
CONOCO INC	CL A	208251306	677	25900 SH	OTHER	01,03		6800
19100								
CONOCO INC	CL B	208251405	8711	323394 SH	DEFINED	05,01,03		323394
CONOCO INC	CL B	208251405	237	8800 SH	OTHER	05,01,03		8800
CONOCO INC	CL B	208251405	24875	923462 SH	DEFINED	07,06,01,03		923462
CONOCO INC	CL B	208251405	1144	42452 SH	DEFINED	08,09,03		42452
CONSECO INC	COM	208464107	656	86087 SH	DEFINED	01,03		58896
27191								
CONSECO INC	COM	208464107	1121	146979 SH	OTHER	01,03		138039
8940								
CONSECO INC	COM	208464107	1116	146425 SH	DEFINED	05,01,03		146425
CONSECO INC	COM	208464107	35	4600 SH	OTHER	05,01,03		4600
CONSECO INC	COM	208464107	714	93600 SH	DEFINED	07,06,01,03		93600
CONSECO INC	COM	208464107	208	27300 SH	DEFINED	08,09,03		27300
CONSOLIDATED EDISON INC	COM	209115104	7719	226203 SH	DEFINED	01,03		196739
29464								
CONSOLIDATED EDISON INC	COM	209115104	5420	158823 SH	OTHER	01,03		108878
49945								
CONSOLIDATED EDISON INC	COM	209115104	5969	174925 SH	DEFINED	05,01,03		174925
CONSOLIDATED EDISON INC	COM	209115104	102	3000 SH	OTHER	05,01,03		3000
CONSOLIDATED EDISON INC	COM	209115104	29895	876050 SH	DEFINED	07,06,01,03		876050
CONSOLIDATED EDISON INC	COM	209115104	375	11000 SH	DEFINED	08,09,03		11000

CONSOLIDATED GRAPHICS INC 3500	COM	209341106	62	5300 SH	DEFINED 01,03	1800
CONSOLIDATED GRAPHICS INC	COM	209341106	529	45000 SH	DEFINED 05,01,03	45000
CONSOLIDATED GRAPHICS INC	COM	209341106	93	7900 SH	DEFINED 07,06,01,03	7900
CONSOLIDATED PRODS INC	COM	209798107	17	2164 SH	DEFINED 01,03	2164
CONSOLIDATED PRODS INC	COM	209798107	2	256 SH	OTHER 01,03	256
CONSOLIDATED PRODS INC	COM	209798107	141	17650 SH	DEFINED 07,06,01,03	17650
CONSOLIDATED STORES CORP	COM	210149100	57	4200 SH	DEFINED 01,03	4200
CONSOLIDATED STORES CORP 4115	COM	210149100	66	4896 SH	OTHER 01,03	781
CONSOLIDATED STORES CORP	COM	210149100	421	31150 SH	DEFINED 05,01,03	31150
CONSOLIDATED STORES CORP	COM	210149100	22	1600 SH	OTHER 05,01,03	1600
CONSOLIDATED STORES CORP	COM	210149100	298	22100 SH	DEFINED 07,06,01,03	22100
CONSOLIDATED STORES CORP	COM	210149100	95	7000 SH	DEFINED 08,09,03	7000
CONSOLIDATED TOMOKA LD CO	COM	210226106	567	45390 SH	OTHER 01,03	45390
CONSTELLATION ENERGY CORP 38956	COM	210371100	21896	440114 SH	DEFINED 01,03	401158
CONSTELLATION ENERGY CORP 60699	COM	210371100	14771	296904 SH	OTHER 01,03	236205
CONSTELLATION ENERGY CORP	COM	210371100	3127	62850 SH	DEFINED 05,01,03	62850
CONSTELLATION ENERGY CORP	COM	210371100	104	2100 SH	OTHER 05,01,03	2100
CONSTELLATION ENERGY CORP	COM	210371100	2512	50500 SH	DEFINED 07,06,01,03	50500
CONSTELLATION ENERGY CORP	COM	210371100	7691	154600 SH	DEFINED 08,09,03	154600
CONSTELLATION ENERGY CORP	COM	210371100	75	1500 SH	OTHER 13,01,03	1500
CONVERGYS CORP	COM	212485106	3970	102115 SH	DEFINED 01,03	97515
CONVERGYS CORP 3325	COM	212485106	808	20782 SH	OTHER 01,03	17457
CONVERGYS CORP	COM	212485106	1670	42950 SH	DEFINED 05,01,03	42950
CONVERGYS CORP	COM	212485106	86	2200 SH	OTHER 05,01,03	2200
CONVERGYS CORP	COM	212485106	7281	187300 SH	DEFINED 07,06,01,03	187300
COOPER CAMERON CORP 2470	COM	216640102	1861	25250 SH	DEFINED 01,03	22780
COOPER CAMERON CORP 6546	COM	216640102	502	6816 SH	OTHER 01,03	270
COOPER CAMERON CORP	COM	216640102	66	900 SH	DEFINED 05,01,03	900
COOPER CAMERON CORP	COM	216640102	1621	22000 SH	DEFINED 07,06,01,03	22000
COOPER CAMERON CORP	COM	216640102	3684	50000 SH	CALL DEFINED 08,09,03	50000
COOPER CAMERON CORP	COM	216640102	3691	50093 SH	DEFINED 11,06,01,03	50093
COOPER COS INC 220 7800	COM NEW	216648402	1494	42220 SH	DEFINED 01,03	34200
COOPER COS INC	COM NEW	216648402	5016	141800 SH	DEFINED 05,01,03	141800
COOPER COS INC	COM NEW	216648402	88	2500 SH	OTHER 06,01,03	2500
COOPER COS INC	COM NEW	216648402	11059	312625 SH	DEFINED 07,06,01,03	312625
COOPER INDS INC 9253	COM	216669101	4496	127551 SH	DEFINED 01,03	118298
COOPER INDS INC 27612	COM	216669101	6684	189613 SH	OTHER 01,03	162001
COOPER INDS INC	COM	216669101	956	27125 SH	DEFINED 05,01,03	27125
COOPER INDS INC	COM	216669101	46	1300 SH	OTHER 05,01,03	1300
COOPER INDS INC	COM	216669101	652	18500 SH	DEFINED 07,06,01,03	18500
COOPER INDS INC	COM	216669101	169	4800 SH	DEFINED 08,09,03	4800
COOPER TIRE & RUBR CO	COM	216831107	64	6400 SH	DEFINED 01,03	6400
COOPER TIRE & RUBR CO	COM	216831107	7	700 SH	OTHER 01,03	700
COOPER TIRE & RUBR CO	COM	216831107	205	20325 SH	DEFINED 05,01,03	20325
COOPER TIRE & RUBR CO	COM	216831107	10	1000 SH	OTHER 05,01,03	1000
COOPER TIRE & RUBR CO	COM	216831107	145	14400 SH	DEFINED 07,06,01,03	14400
COOPER TIRE & RUBR CO	COM	216831107	38	3800 SH	DEFINED 08,09,03	3800
COORS ADOLPH CO 1000	CL B	217016104	520	8230 SH	DEFINED 01,03	7230
COORS ADOLPH CO	CL B	217016104	19	300 SH	OTHER 01,03	300
COORS ADOLPH CO	CL B	217016104	652	10325 SH	DEFINED 05,01,03	10325
COORS ADOLPH CO	CL B	217016104	32	500 SH	OTHER 05,01,03	500
COORS ADOLPH CO	CL B	217016104	51	800 SH	OTHER 06,01,03	800
COORS ADOLPH CO	CL B	217016104	461	7300 SH	DEFINED 07,06,01,03	7300
COORS ADOLPH CO	CL B	217016104	120	1900 SH	DEFINED 08,09,03	1900
COPART INC 1500	COM	217204106	646	46590 SH	DEFINED 01,03	45090
COPART INC 590	COM	217204106	119	8550 SH	OTHER 01,03	7960
COPART INC	COM	217204106	278	20000 SH	DEFINED 05,01,03	20000
COPART INC	COM	217204106	36	2600 SH	OTHER 06,01,03	2600
COPART INC	COM	217204106	454	32700 SH	DEFINED 07,06,01,03	32700
COPART INC	COM	217204106	1	100 SH	DEFINED 08,09,03	100
COPPER MTN NETWORKS INC	COM	217510106	19	500 SH	DEFINED 01,03	500
COPPER MTN NETWORKS INC	COM	217510106	15	400 SH	DEFINED 05,01,03	400
COPPER MTN NETWORKS INC	COM	217510106	2616	69750 SH	DEFINED 08,09,03	69750
COR THERAPEUTICS INC	SB NT CV 144	217753AC6	4445	2265000 PRN	DEFINED 05,01,03	2265000
COR THERAPEUTICS INC	SB NT CV 144	217753AC6	4445	2265000 PRN	DEFINED 07,06,01,03	2265000
COR THERAPEUTICS INC 11800	COM	217753102	1284	20600 SH	DEFINED 01,03	8800
COR THERAPEUTICS INC	COM	217753102	9484	152200 SH	DEFINED 05,01,03	152200
COR THERAPEUTICS INC	COM	217753102	143	2300 SH	OTHER 06,01,03	2300
COR THERAPEUTICS INC	COM	217753102	2019	32400 SH	DEFINED 07,06,01,03	32400
CORIXA CORP	COM	21887F100	457	9100 SH	DEFINED 01,03	9100
CORIXA CORP	COM	21887F100	126	2500 SH	OTHER 01,03	2500

CORN PRODS INTL INC 15820	COM	219023108	548	24077 SH	DEFINED 01,03	8257
CORN PRODS INTL INC 8858	COM	219023108	580	25500 SH	OTHER 01,03	16642
CORN PRODS INTL INC	COM	219023108	3797	166900 SH	DEFINED 05,01,03	166900
CORN PRODS INTL INC	COM	219023108	484	21275 SH	DEFINED 07,06,01,03	21275
CORNING INC 12686	COM	219350105	61974	208666 SH	DEFINED 01,03	195980
CORNING INC 91794	COM	219350105	38002	127954 SH	OTHER 01,03	36160
CORNING INC	COM	219350105	32239	108550 SH	DEFINED 05,01,03	108550
CORNING INC	COM	219350105	1218	4100 SH	OTHER 05,01,03	4100
CORNING INC	COM	219350105	13662	46000 SH	OTHER 06,01,03	46000
CORNING INC	COM	219350105	20731	69800 SH	DEFINED 07,06,01,03	69800
CORNING INC	COM	219350105	4549	15316 SH	DEFINED 08,09,03	15316
CORNING INC	COM	219350105	5940	20000 SH	PUT DEFINED 08,09,03	20000
CORNING INC	COM	219350105	16687	56184 SH	DEFINED 11,06,01,03	56184
CORNING INC	COM	219350105	149	500 SH	DEFINED 13,01,03	500
CORPORATE EXECUTIVE BRD CO	COM	21988R102	443	11000 SH	DEFINED 08,09,03	11000
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	139	14000 SH	DEFINED 01,03	14000
CORUS GROUP PLC 2920	SPONSORED AD	22087M101	44	5650 SH	DEFINED 01,03	2730
CORUS GROUP PLC 400	SPONSORED AD	22087M101	34	4364 SH	OTHER 01,03	3964
CORUS GROUP PLC	SPONSORED AD	22087M101	1628	210000 SH	OTHER 06,01,03	210000
CORVIS CORP	COM	221009103	1007	16500 SH	DEFINED 07,06,01,03	16500
CORVIS CORP	COM	221009103	2698	44200 SH	DEFINED 08,09,03	44200
COST PLUS INC CALIF 380 5800	COM	221485105	469	15570 SH	DEFINED 01,03	9390
COST PLUS INC CALIF	COM	221485105	2280	75700 SH	DEFINED 05,01,03	75700
COST PLUS INC CALIF	COM	221485105	63	2100 SH	OTHER 06,01,03	2100
COST PLUS INC CALIF	COM	221485105	378	12550 SH	DEFINED 07,06,01,03	12550
COST PLUS INC CALIF	COM	221485105	105	3500 SH	DEFINED 08,09,03	3500
COSTCO WHSL CORP NEW	COM	22160K105	13918	398375 SH	DEFINED 05,01,03	398375
COSTCO WHSL CORP NEW	COM	22160K105	220	6300 SH	OTHER 05,01,03	6300
COSTCO WHSL CORP NEW	COM	22160K105	12379	354325 SH	DEFINED 07,06,01,03	354325
COSTCO WHSL CORP NEW	COM	22160K105	70	2001 SH	DEFINED 08,09,03	2001
COSTCO WHSL CORP NEW	COM	22160K105	5398	154505 SH	DEFINED 11,06,01,03	154505
COTTON STS LIFE INS CO	COM	221774102	47	5137 SH	DEFINED 01,03	5137
COTTON STS LIFE INS CO	COM	221774102	286	31117 SH	OTHER 01,03	31117
COUNTRYWIDE CR INDS INC DEL 310	COM	222372104	853	22600 SH	DEFINED 01,03	22290
COUNTRYWIDE CR INDS INC DEL 2900	COM	222372104	486	12865 SH	OTHER 01,03	9965
COUNTRYWIDE CR INDS INC DEL	COM	222372104	1263	33450 SH	DEFINED 05,01,03	33450
COUNTRYWIDE CR INDS INC DEL	COM	222372104	60	1600 SH	OTHER 05,01,03	1600
COUNTRYWIDE CR INDS INC DEL	COM	222372104	857	22700 SH	DEFINED 07,06,01,03	22700
COUNTRYWIDE CR INDS INC DEL	COM	222372104	2831	75000 SH	CALL DEFINED 08,09,03	75000
COUSINS PPTYS INC	COM	222795106	2390	55505 SH	DEFINED 01,03	55505
COUSINS PPTYS INC 5071	COM	222795106	6085	141316 SH	OTHER 01,03	136245
COVAD COMMUNICATIONS GROUP INC	COM	222814204	17	1300 SH	DEFINED 01,03	1300
COVAD COMMUNICATIONS GROUP INC 1000	COM	222814204	54	4050 SH	OTHER 01,03	3050
COVAD COMMUNICATIONS GROUP INC	COM	222814204	361	27000 SH	DEFINED 08,09,03	27000
COVANCE INC	COM	222816100	10	1169 SH	DEFINED 01,03	1169
COVANCE INC 18000	COM	222816100	169	20680 SH	OTHER 01,03	2680
COVANCE INC	COM	222816100	194	23700 SH	DEFINED 07,06,01,03	23700
COVENTRY HEALTH CARE INC 1410 17600	COM	222862104	468	30950 SH	DEFINED 01,03	11940
COVENTRY HEALTH CARE INC 1000	COM	222862104	15	1000 SH	OTHER 01,03	
COVENTRY HEALTH CARE INC	COM	222862104	3346	221200 SH	DEFINED 05,01,03	221200
COVENTRY HEALTH CARE INC	COM	222862104	45	3000 SH	OTHER 06,01,03	3000
COVENTRY HEALTH CARE INC	COM	222862104	540	35725 SH	DEFINED 07,06,01,03	35725
COX COMMUNICATIONS INC NEW 9871	CL A	224044107	11236	293747 SH	DEFINED 01,03	283876
COX COMMUNICATIONS INC NEW 33054	CL A	224044107	3366	88003 SH	OTHER 01,03	54949
COX COMMUNICATIONS INC NEW	CL A	224044107	374	9775 SH	DEFINED 05,01,03	9775
COX COMMUNICATIONS INC NEW	CL A	224044107	10423	272500 SH	DEFINED 08,09,03	272500
COX COMMUNICATIONS INC NEW	CL A	224044107	11	300 SH	DEFINED 13,01,03	300
CRANE CO	COM	224399105	733	32044 SH	DEFINED 01,03	32044
CRANE CO 5431	COM	224399105	196	8564 SH	OTHER 01,03	3133
CRANE CO	COM	224399105	426	18625 SH	DEFINED 05,01,03	18625
CRANE CO	COM	224399105	21	900 SH	OTHER 05,01,03	900
CRANE CO	COM	224399105	277	12100 SH	DEFINED 07,06,01,03	12100
CRANE CO	COM	224399105	71	3100 SH	DEFINED 08,09,03	3100
CRAY INC	COM	225223106	143	32000 SH	DEFINED 08,09,03	32000
CREDENCE SYS CORP	COM	225302108	249	8300 SH	DEFINED 01,03	8300
CREDENCE SYS CORP	COM	225302108	270	9000 SH	OTHER 01,03	9000
CREDENCE SYS CORP	COM	225302108	39	1300 SH	OTHER 06,01,03	1300
CREDENCE SYS CORP	COM	225302108	618	20600 SH	DEFINED 07,06,01,03	20600
CREDENCE SYS CORP	COM	225302108	1884	62800 SH	DEFINED 08,09,03	62800

CREE INC 400	COM	225447101	81	700 SH	DEFINED	01,03	300	
CREE INC 30	COM	225447101	255	2192 SH	OTHER	01,03	2162	
CREE INC	COM	225447101	2985	25675 SH	DEFINED	08,09,03	25675	
CRESCENT REAL ESTATE EQUITIES	COM	225756105	173	7763 SH	DEFINED	01,03	7763	
CRESCENT REAL ESTATE EQUITIES 1300	COM	225756105	38	1700 SH	OTHER	01,03	400	
CRIIMI MAE INC	COM	226603108	392	251268 SH	DEFINED	01,03	251268	
CROMPTON CORP	COM	227116100	372	47200 SH	DEFINED	07,06,01,03	47200	
CROMPTON CORP	COM	227116100	36	4621 SH	DEFINED	08,09,03	4621	
CROSS A T CO 100	CL A	227478104	1	100 SH	DEFINED	01,03		
CROSS A T CO	CL A	227478104	94	17400 SH	DEFINED	05,01,03	17400	
CROSS A T CO	CL A	227478104	55	10275 SH	DEFINED	07,06,01,03	10275	
CROSS TIMBERS OIL CO 34912	COM	227573102	699	36412 SH	DEFINED	01,03	1500	
CROSS TIMBERS OIL CO	COM	227573102	158	8250 SH	OTHER	01,03	8250	
CROSS TIMBERS OIL CO	COM	227573102	9004	469290 SH	DEFINED	05,01,03	469290	
CROSS TIMBERS OIL CO	COM	227573102	807	42037 SH	DEFINED	07,06,01,03	42037	
CROSS TIMBERS OIL CO	COM	227573102	720	37500 SH	DEFINED	08,09,03	37500	
CROSSROADS SYS INC	COM	22765D100	325	38262 SH	DEFINED		38262	
CROSSROADS SYS INC	COM	22765D100	3	400 SH	DEFINED	01,03	400	
CROSSROADS SYS INC	COM	22765D100	4	500 SH	OTHER	01,03	500	
CROSSWORLDS SOFTWARE INC	COM	22769P109	329	16666 SH	DEFINED	08,09,03	16666	
CROWN CASTLE INTL CORP	COM	228227104	810	26092 SH	DEFINED		26092	
CROWN CASTLE INTL CORP	COM	228227104	323	10400 SH	OTHER	01,03	10400	
CROWN CASTLE INTL CORP	COM	228227104	28	900 SH	DEFINED	05,01,03	900	
CROWN CORK & SEAL INC	COM	228255105	605	56638 SH	DEFINED	01,03	56638	
CROWN CORK & SEAL INC 42117	COM	228255105	726	67919 SH	OTHER	01,03	25802	
CROWN CORK & SEAL INC	COM	228255105	374	34950 SH	DEFINED	05,01,03	34950	
CROWN CORK & SEAL INC	COM	228255105	19	1800 SH	OTHER	05,01,03	1800	
CROWN CORK & SEAL INC	COM	228255105	267	25000 SH	DEFINED	07,06,01,03	25000	
CROWN CORK & SEAL INC	COM	228255105	69	6500 SH	DEFINED	08,09,03	6500	
CROWN PAC PARTNERS L P 1450	UNIT LTD PAR	228439105	25	1450 SH	DEFINED	01,03		
CROWN PAC PARTNERS L P 3500 8268	UNIT LTD PAR	228439105	411	23683 SH	OTHER	01,03	11915	
CULLEN FROST BANKERS INC 24600	COM	229899109	2551	78507 SH	DEFINED	01,03	53907	
CULLEN FROST BANKERS INC 8770	COM	229899109	411	12657 SH	OTHER	01,03	3887	
CULLEN FROST BANKERS INC	COM	229899109	9867	303600 SH	DEFINED	05,01,03	303600	
CULLEN FROST BANKERS INC	COM	229899109	146	4500 SH	OTHER	06,01,03	4500	
CULLEN FROST BANKERS INC	COM	229899109	1022	31450 SH	DEFINED	07,06,01,03	31450	
CUMMINS ENGINE INC 6200	COM	231021106	266	8900 SH	DEFINED	01,03	2700	
CUMMINS ENGINE INC	COM	231021106	36	1200 SH	OTHER	01,03	1200	
CUMMINS ENGINE INC	COM	231021106	866	28925 SH	DEFINED	05,01,03	28925	
CUMMINS ENGINE INC	COM	231021106	18	600 SH	OTHER	05,01,03	600	
CUMMINS ENGINE INC	COM	231021106	245	8200 SH	DEFINED	07,06,01,03	8200	
CUMMINS ENGINE INC	COM	231021106	186	6200 SH	DEFINED	08,09,03	6200	
CUMULUS MEDIA INC	CL A	231082108	17274	2820246 SH	DEFINED	12,01,03	2820246	
CURAGEN CORP	COM	23126R101	213	4000 SH	PUT	DEFINED	08,09,03	4000
CYBERONICS INC	COM	23251P102	11	500 SH	DEFINED	01,03	500	
CYBERONICS INC 950	COM	23251P102	20	950 SH	OTHER	01,03		
CYBERONICS INC	COM	23251P102	150	7000 SH	DEFINED	08,09,03	7000	
CYBERONICS INC	COM	23251P102	1747	81500 SH	CALL	DEFINED	08,09,03	81500
CYBERONICS INC	COM	23251P102	257	12000 SH	PUT	DEFINED	08,09,03	12000
CYGNUS INC 6500	COM	232560102	80	7250 SH	DEFINED	01,03	750	
CYGNUS INC	COM	232560102	22	2000 SH	OTHER	01,03	2000	
CYGNUS INC	COM	232560102	910	82700 SH	DEFINED	05,01,03	82700	
CYGNUS INC	COM	232560102	175	15875 SH	DEFINED	07,06,01,03	15875	
CYLINK CORP	COM	232565101	76	7300 SH	DEFINED	08,09,03	7300	
CYLINK CORP	COM	232565101	5256	503577 SH	DEFINED	12,01,03	503577	
CYMER INC	COM	232572107	398	12980 SH	DEFINED	01,03	12980	
CYMER INC 230	COM	232572107	16	520 SH	OTHER	01,03	290	
CYMER INC	COM	232572107	166	5400 SH	DEFINED	05,01,03	5400	
CYMER INC	COM	232572107	2277	74200 SH	DEFINED	07,06,01,03	74200	
CYMER INC	COM	232572107	2409	78500 SH	DEFINED	08,09,03	78500	
CYPRESS SEMICONDUCTOR CORP	SB NT CV 3.7	232806AF6	2899	3765000 PRN	DEFINED	05,01,03	3765000	
CYPRESS SEMICONDUCTOR CORP	SB NT CV 3.7	232806AF6	2899	3765000 PRN	DEFINED	07,06,01,03	3765000	
CYPRESS SEMICONDUCTOR CORP 500	COM	232806109	960	23100 SH	DEFINED	01,03	22600	
CYPRESS SEMICONDUCTOR CORP	COM	232806109	79	1900 SH	OTHER	01,03	1900	
CYPRESS SEMICONDUCTOR CORP	COM	232806109	79	1900 SH	DEFINED	05,01,03	1900	
CYPRESS SEMICONDUCTOR CORP	COM	232806109	150	3600 SH	OTHER	06,01,03	3600	
CYPRESS SEMICONDUCTOR CORP	COM	232806109	2078	50000 SH	DEFINED	07,06,01,03	50000	
CYPRESS SEMICONDUCTOR CORP	COM	232806109	10121	243515 SH	DEFINED	08,09,03	243515	
CYTEC INDS INC	COM	232820100	2572	76915 SH	DEFINED	01,03	76915	
CYTEC INDS INC 3443	COM	232820100	209	6240 SH	OTHER	01,03	2797	

CYTEC INDS INC	COM	232820100	13	400 SH	DEFINED	05,01,03	400
CYTEC INDS INC	COM	232820100	207	6200 SH	OTHER	06,01,03	6200
CYTEC INDS INC	COM	232820100	562	16800 SH	DEFINED	07,06,01,03	16800
D & K HEALTHCARE RES INC	COM	232861104	6	500 SH	DEFINED	01,03	500
D & K HEALTHCARE RES INC 104765	COM	232861104	1264	104765 SH	OTHER	01,03	
CYTYC CORP	COM	232946103	86	2000 SH	DEFINED	01,03	2000
CYTYC CORP	COM	232946103	733	17000 SH	DEFINED	08,09,03	17000
CYTYC CORP	COM	232946103	2156	50000 SH	DEFINED	11,06,01,03	50000
DMC STRATEX NETWORKS INC	COM	23322L106	3444	214410 SH	DEFINED	05,01,03	214410
DMC STRATEX NETWORKS INC	COM	23322L106	42	2600 SH	OTHER	06,01,03	2600
DMC STRATEX NETWORKS INC	COM	23322L106	714	44425 SH	DEFINED	07,06,01,03	44425
DLJ HIGH YIELD BD FD	SH BEN INT	23322Y108	417	56558 SH	DEFINED	01,03	56558
DLJ HIGH YIELD BD FD 1000	SH BEN INT	23322Y108	7	1000 SH	OTHER	01,03	
DQE INC 150	COM	23329J104	2249	56039 SH	DEFINED	01,03	55889
DQE INC 5462	COM	23329J104	567	14119 SH	OTHER	01,03	8657
DQE INC	COM	23329J104	56	1400 SH	DEFINED	05,01,03	1400
DQE INC	COM	23329J104	983	24500 SH	DEFINED	07,06,01,03	24500
DPL INC 5137	COM	233293109	6984	234751 SH	DEFINED	01,03	229614
DPL INC 18535	COM	233293109	4172	140241 SH	OTHER	01,03	121706
DPL INC	COM	233293109	92	3100 SH	DEFINED	05,01,03	3100
DPL INC	COM	233293109	1627	54700 SH	DEFINED	07,06,01,03	54700
DPL INC	COM	233293109	112	3750 SH	OTHER	13,01,03	3750
D R HORTON INC 1133 12862	COM	23331A109	612	35614 SH	DEFINED	01,03	21619
D R HORTON INC	COM	23331A109	2791	162376 SH	DEFINED	05,01,03	162376
D R HORTON INC	COM	23331A109	82	4796 SH	OTHER	06,01,03	4796
D R HORTON INC	COM	23331A109	701	40799 SH	DEFINED	07,06,01,03	40799
DSP GROUP INC	COM	23332B106	45	1200 SH	DEFINED	01,03	1200
DSP GROUP INC	COM	23332B106	415	11100 SH	DEFINED	07,06,01,03	11100
DSP GROUP INC	COM	23332B106	150	4000 SH	DEFINED	08,09,03	4000
DST SYS INC DEL 62	COM	233326107	7767	66100 SH	DEFINED	01,03	66100
DST SYS INC DEL	COM	233326107	7	62 SH	OTHER	01,03	
DST SYS INC DEL	COM	233326107	329	2800 SH	OTHER	06,01,03	2800
DST SYS INC DEL	COM	233326107	3055	26000 SH	DEFINED	07,06,01,03	26000
DST SYS INC DEL	COM	233326107	103800	883400 SH	DEFINED	08,09,03	883400
DTE ENERGY CO 10068	COM	233331107	4557	119142 SH	DEFINED	01,03	109074
DTE ENERGY CO 1650	COM	233331107	1263	33024 SH	OTHER	01,03	31374
DTE ENERGY CO	COM	233331107	1904	49775 SH	DEFINED	05,01,03	49775
DTE ENERGY CO	COM	233331107	77	2000 SH	OTHER	05,01,03	2000
DTE ENERGY CO	COM	233331107	1082	28300 SH	DEFINED	07,06,01,03	28300
DTE ENERGY CO	COM	233331107	283	7400 SH	DEFINED	08,09,03	7400
DAIN RAUSCHER CORP 1700	COM	233856103	303	3260 SH	DEFINED	01,03	1560
DAIN RAUSCHER CORP	COM	233856103	2139	23000 SH	DEFINED	05,01,03	23000
DAIN RAUSCHER CORP	COM	233856103	37	400 SH	OTHER	06,01,03	400
DAIN RAUSCHER CORP	COM	233856103	723	7775 SH	DEFINED	07,06,01,03	7775
DALLAS SEMICONDUCTOR CORP 5100	COM	235204104	658	20015 SH	DEFINED	01,03	14915
DALLAS SEMICONDUCTOR CORP 3240	COM	235204104	664	20200 SH	OTHER	01,03	16960
DALLAS SEMICONDUCTOR CORP	COM	235204104	2071	63000 SH	DEFINED	05,01,03	63000
DALLAS SEMICONDUCTOR CORP	COM	235204104	95	2900 SH	OTHER	06,01,03	2900
DALLAS SEMICONDUCTOR CORP	COM	235204104	1202	36550 SH	DEFINED	07,06,01,03	36550
DAMARK INTL INC	CL A	235691102	127	10400 SH	DEFINED	05,01,03	10400
DAMARK INTL INC	CL A	235691102	43	3525 SH	DEFINED	07,06,01,03	3525
DANA CORP 371	COM	235811106	2425	112775 SH	DEFINED	01,03	112404
DANA CORP 1782	COM	235811106	491	22858 SH	OTHER	01,03	21076
DANA CORP	COM	235811106	911	42350 SH	DEFINED	05,01,03	42350
DANA CORP	COM	235811106	45	2100 SH	OTHER	05,01,03	2100
DANA CORP	COM	235811106	636	29600 SH	DEFINED	07,06,01,03	29600
DANA CORP	COM	235811106	166	7700 SH	DEFINED	08,09,03	7700
DANAHER CORP DEL 49222	COM	235851102	2449	49222 SH	DEFINED	01,03	
DANAHER CORP DEL 2000 418708	COM	235851102	23294	468231 SH	OTHER	01,03	47523
DANAHER CORP DEL	COM	235851102	1973	39650 SH	DEFINED	05,01,03	39650
DANAHER CORP DEL	COM	235851102	100	2000 SH	OTHER	05,01,03	2000
DANAHER CORP DEL	COM	235851102	1403	28200 SH	DEFINED	07,06,01,03	28200
DANAHER CORP DEL	COM	235851102	572	11500 SH	DEFINED	08,09,03	11500
DARDEN RESTAURANTS INC 33600	COM	237194105	3625	174164 SH	DEFINED	01,03	140564
DARDEN RESTAURANTS INC 105898	COM	237194105	2581	124012 SH	OTHER	01,03	18114
DARDEN RESTAURANTS INC	COM	237194105	1260	60550 SH	DEFINED	05,01,03	60550
DARDEN RESTAURANTS INC	COM	237194105	35	1700 SH	OTHER	05,01,03	1700

DARDEN RESTAURANTS INC	COM	237194105	83	4000 SH	OTHER	06,01,03	4000
DARDEN RESTAURANTS INC	COM	237194105	1505	72300 SH	DEFINED	07,06,01,03	72300
DARDEN RESTAURANTS INC	COM	237194105	132	6360 SH	DEFINED	08,09,03	6360
DATA BROADCASTING CORP	COM	237596101	64	20000 SH	DEFINED	08,09,03	20000
DATA RACE INC	COM	237842109	111	20000 SH	DEFINED	08,09,03	20000
DATAWATCH CORP	COM	237917109	63	53232 SH	DEFINED	01,03	53232
DATAWARE TECHNOLOGIES INC	COM	237920103	60	30000 SH	DEFINED	01,03	30000
DATASCOPE CORP	COM	238113104	910	27160 SH	DEFINED	01,03	26550
610							
DATASCOPE CORP	COM	238113104	164	4900 SH	DEFINED	05,01,03	4900
DATASCOPE CORP	COM	238113104	84	2500 SH	OTHER	06,01,03	2500
DATASCOPE CORP	COM	238113104	2688	80225 SH	DEFINED	07,06,01,03	80225
DAVE & BUSTERS INC	COM	23833N104	9	1151 SH	DEFINED	01,03	1151
DAVE & BUSTERS INC	COM	23833N104	20	2490 SH	OTHER	01,03	1056
1434							
DAVE & BUSTERS INC	COM	23833N104	317	40000 SH	DEFINED	08,09,03	40000
DAVOX CORP	COM	239208101	176	17500 SH	DEFINED	01,03	
17500							
DAVOX CORP	COM	239208101	101	10000 SH	OTHER	01,03	10000
DAVOX CORP	COM	239208101	1174	116700 SH	DEFINED	05,01,03	116700
DAVOX CORP	COM	239208101	82	8100 SH	DEFINED	07,06,01,03	8100
DE BEERS CONS MINES LTD	ADR DEFD	240253302	216	7791 SH	OTHER	01,03	7290
501							
DEAN FOODS CO	COM	242361103	273	8223 SH	DEFINED	01,03	8223
DEAN FOODS CO	COM	242361103	147	4407 SH	OTHER	01,03	3957
450							
DEAN FOODS CO	COM	242361103	27	800 SH	DEFINED	05,01,03	800
DEAN FOODS CO	COM	242361103	489	14700 SH	DEFINED	07,06,01,03	14700
DEERE & CO	COM	244199105	7809	234861 SH	DEFINED	01,03	214321
20540							
DEERE & CO	COM	244199105	3442	103505 SH	OTHER	01,03	47434
56071							
DEERE & CO	COM	244199105	2391	71900 SH	DEFINED	05,01,03	71900
DEERE & CO	COM	244199105	110	3300 SH	OTHER	05,01,03	3300
DEERE & CO	COM	244199105	2381	71600 SH	OTHER	06,01,03	71600
DEERE & CO	COM	244199105	1852	55700 SH	DEFINED	07,06,01,03	55700
DEERE & CO	COM	244199105	647	19465 SH	DEFINED	08,09,03	19465
DEL MONTE FOODS CO	COM	24522P103	2277	367983 SH	DEFINED		367983
DELL COMPUTER CORP	COM	247025109	258646	8394328 SH	DEFINED	01,03	8128697
265631							
DELL COMPUTER CORP	COM	247025109	59699	1937529 SH	OTHER	01,03	1318824
618705							
DELL COMPUTER CORP	COM	247025109	30666	995255 SH	DEFINED	05,01,03	12255
983000							
DELL COMPUTER CORP	COM	247025109	30288	983000 SH	OTHER	05,01,03	983000
DELL COMPUTER CORP	COM	247025109	7564	245500 SH	OTHER	06,01,03	245500
DELL COMPUTER CORP	COM	247025109	19214	623600 SH	DEFINED	07,06,01,03	623600
DELL COMPUTER CORP	COM	247025109	132442	4298393 SH	DEFINED	08,09,03	4298393
DELL COMPUTER CORP	COM	247025109	5854	190000 SH	CALL	DEFINED 08,09,03	190000
DELL COMPUTER CORP	COM	247025109	1078	35000 SH	PUT	DEFINED 08,09,03	35000
DELL COMPUTER CORP	COM	247025109	24547	796669 SH	DEFINED	11,06,01,03	796669
DELL COMPUTER CORP	COM	247025109	2478	80431 SH	DEFINED	13,01,03	80431
DELL COMPUTER CORP	COM	247025109	77	2500 SH	OTHER	13,01,03	400
2100							
DELPHI AUTOMOTIVE SYS CORP	COM	247126105	3448	227996 SH	DEFINED	01,03	215578
12418							
DELPHI AUTOMOTIVE SYS CORP	COM	247126105	3584	236984 SH	OTHER	01,03	148677
88307							
DELPHI AUTOMOTIVE SYS CORP	COM	247126105	2446	161725 SH	DEFINED	05,01,03	161725
DELPHI AUTOMOTIVE SYS CORP	COM	247126105	119	7900 SH	OTHER	05,01,03	7900
DELPHI AUTOMOTIVE SYS CORP	COM	247126105	1682	111200 SH	DEFINED	07,06,01,03	111200
DELPHI AUTOMOTIVE SYS CORP	COM	247126105	121	7988 SH	DEFINED	08,09,03	7988
DELPHI FINL GROUP INC	CL A	247131105	1185	29250 SH	DEFINED	01,03	20730
420							
8100							
DELPHI FINL GROUP INC	CL A	247131105	4863	120071 SH	DEFINED	05,01,03	120071
DELPHI FINL GROUP INC	CL A	247131105	69	1696 SH	OTHER	06,01,03	1696
DELPHI FINL GROUP INC	CL A	247131105	12009	296519 SH	DEFINED	07,06,01,03	296519
DELPHI FINL GROUP INC	CL A	247131105	117	2900 SH	DEFINED	08,09,03	2900
DELPHI FINL GROUP INC	CL A	247131105	324	8000 SH	PUT	DEFINED 08,09,03	8000
DELTA & PINE LD CO	COM	247357106	924	35959 SH	DEFINED	01,03	18459
17500							
DELTA & PINE LD CO	COM	247357106	21	804 SH	OTHER	01,03	804
DELTA & PINE LD CO	COM	247357106	5420	211000 SH	DEFINED	05,01,03	211000
DELTA & PINE LD CO	COM	247357106	595	23150 SH	DEFINED	07,06,01,03	23150
DELTA AIR LINES INC DEL	COM	247361108	6991	157546 SH	DEFINED	01,03	147029
10517							
DELTA AIR LINES INC DEL	COM	247361108	2992	67424 SH	OTHER	01,03	47812
19612							
DELTA AIR LINES INC DEL	COM	247361108	2395	53975 SH	DEFINED	05,01,03	53975
DELTA AIR LINES INC DEL	COM	247361108	75	1700 SH	OTHER	05,01,03	1700
DELTA AIR LINES INC DEL	COM	247361108	3097	69800 SH	OTHER	06,01,03	69800
DELTA AIR LINES INC DEL	COM	247361108	1704	38400 SH	DEFINED	07,06,01,03	38400
DELTA AIR LINES INC DEL	COM	247361108	280	6300 SH	DEFINED	08,09,03	6300
DELTIC TIMBER CORP	COM	247850100	72	4275 SH	DEFINED	01,03	4275
DELTIC TIMBER CORP	COM	247850100	18	1053 SH	OTHER	01,03	
1053							

DELTIC TIMBER CORP	COM	247850100	125	7375 SH	DEFINED	07,06,01,03	7375
DELTA WOODSIDE INDS INC NEW 431470	COM	247909104	485	431470 SH	OTHER	01,03	
DELUXE CORP 1950	COM	248019101	772	38007 SH	DEFINED	01,03	36057
DELUXE CORP 10134	COM	248019101	607	29884 SH	OTHER	01,03	19750
DELUXE CORP	COM	248019101	413	20325 SH	DEFINED	05,01,03	20325
DELUXE CORP	COM	248019101	20	1000 SH	OTHER	05,01,03	1000
DELUXE CORP	COM	248019101	292	14400 SH	DEFINED	07,06,01,03	14400
DELUXE CORP	COM	248019101	12669	623700 SH	DEFINED	08,09,03	623700
DENDRITE INTL INC 640 6400	COM	248239105	1749	65240 SH	DEFINED	01,03	58200
DENDRITE INTL INC	COM	248239105	3217	120000 SH	DEFINED	05,01,03	120000
DENDRITE INTL INC	COM	248239105	68	2550 SH	OTHER	06,01,03	2550
DENDRITE INTL INC	COM	248239105	15140	564675 SH	DEFINED	07,06,01,03	564675
DENTSPLY INTL INC NEW	COM	249030107	75	2150 SH	DEFINED	01,03	2150
DENTSPLY INTL INC NEW	COM	249030107	748	21400 SH	DEFINED	07,06,01,03	21400
DEVON ENERGY CORP NEW 223	COM	25179M103	510	8482 SH	DEFINED	01,03	8259
DEVON ENERGY CORP NEW 908	COM	25179M103	254	4217 SH	OTHER	01,03	3309
DEVON ENERGY CORP NEW	COM	25179M103	2211	36764 SH	DEFINED	05,01,03	36764
DEVON ENERGY CORP NEW	COM	25179M103	108	1800 SH	OTHER	05,01,03	1800
DEVON ENERGY CORP NEW	COM	25179M103	1522	25300 SH	DEFINED	07,06,01,03	25300
DEVON ENERGY CORP NEW	COM	25179M103	12782	212500 SH	CALL	DEFINED 08,09,03	212500
DEVON ENERGY CORP NEW	COM	25179M103	1203	20000 SH	PUT	DEFINED 08,09,03	20000
DEVRY INC DEL	COM	251893103	9	250 SH	DEFINED	01,03	250
DEVRY INC DEL	COM	251893103	1084	28800 SH	DEFINED	07,06,01,03	28800
DIAGEO P L C 3378	SPON ADR NEW	25243Q205	119	3378 SH	DEFINED	01,03	
DIAGEO P L C 2542	SPON ADR NEW	25243Q205	270	7651 SH	OTHER	01,03	5109
DIAGNOSTIC PRODS CORP 2600	COM	252450101	359	6700 SH	DEFINED	01,03	4100
DIAGNOSTIC PRODS CORP	COM	252450101	1770	33000 SH	DEFINED	05,01,03	33000
DIAGNOSTIC PRODS CORP	COM	252450101	43	800 SH	OTHER	06,01,03	800
DIAGNOSTIC PRODS CORP	COM	252450101	445	8300 SH	DEFINED	07,06,01,03	8300
DIAL CORP NEW 29149	COM	25247D101	339	29149 SH	DEFINED	01,03	
DIAL CORP NEW 2740 9951	COM	25247D101	678	58284 SH	OTHER	01,03	45593
DIAL CORP NEW	COM	25247D101	457	39300 SH	DEFINED	07,06,01,03	39300
DIAL CORP NEW	COM	25247D101	209	18000 SH	DEFINED	08,09,03	18000
DIAMOND OFFSHORE DRILLING INC	DEB ZRO CV14	25271CAB8	4200	8400000 PRN	DEFINED	05,01,03	8400000
DIAMOND OFFSHORE DRILLING INC	DEB ZRO CV14	25271CAB8	4200	8400000 PRN	DEFINED	07,06,01,03	8400000
DIAMOND OFFSHORE DRILLING INC	DEB ZRO CV14	25271CAB8	3250	6500000 PRN	DEFINED	08,09,03	6500000
DIAMOND OFFSHORE DRILLING INC	COM	25271C102	336	8200 SH	DEFINED	01,03	8200
DIAMOND OFFSHORE DRILLING INC 100	COM	25271C102	4	100 SH	OTHER	01,03	
DIAMOND OFFSHORE DRILLING INC	COM	25271C102	2050	50000 SH	DEFINED	05,01,03	50000
DIAMOND OFFSHORE DRILLING INC	COM	25271C102	2050	50000 SH	DEFINED	07,06,01,03	50000
DIAMOND OFFSHORE DRILLING INC	COM	25271C102	11943	291300 SH	DEFINED	08,09,03	291300
DIEBOLD INC 3862	COM	253651103	446	16786 SH	DEFINED	01,03	12924
DIEBOLD INC 5025	COM	253651103	354	13341 SH	OTHER	01,03	8316
DIEBOLD INC	COM	253651103	19	700 SH	DEFINED	05,01,03	700
DIEBOLD INC	COM	253651103	784	29500 SH	DEFINED	07,06,01,03	29500
DIGENE CORP	COM	253752109	269	7466 SH	DEFINED	08,09,03	7466
DIGI INTL INC 4900	COM	253798102	39	4900 SH	DEFINED	01,03	
DIGI INTL INC	COM	253798102	18	2250 SH	OTHER	01,03	2250
DIGI INTL INC	COM	253798102	502	63800 SH	DEFINED	05,01,03	63800
DIGI INTL INC	COM	253798102	72	9125 SH	DEFINED	07,06,01,03	9125
DIGITAL IS INC DEL	COM	25385N101	218	11606 SH	DEFINED	08,09,03	11606
DIGITAL IS INC DEL	COM	25385N101	1313	70000 SH	CALL	DEFINED 08,09,03	70000
DIGITAL IS INC DEL	COM	25385N101	257	13697 SH	DEFINED	14,01,03	13697
DIGITAL INSIGHT CORP	COM	25385P106	246	6858 SH	DEFINED	01,03	6858
DIGITAL INSIGHT CORP	COM	25385P106	4855	135335 SH	DEFINED	08,09,03	135335
DIGITAL VIDEO SYS INC	COM NEW	25387R407	532	85106 SH	DEFINED	08,09,03	85106
DIGITAS INC	COM	25388K104	987	55600 SH	DEFINED	08,09,03	55600
DILLARDS INC	CL A	254067101	44	4150 SH	DEFINED	01,03	4150
DILLARDS INC 800	CL A	254067101	115	10800 SH	OTHER	01,03	10000
DILLARDS INC	CL A	254067101	284	26725 SH	DEFINED	05,01,03	26725
DILLARDS INC	CL A	254067101	14	1300 SH	OTHER	05,01,03	1300
DILLARDS INC	CL A	254067101	198	18600 SH	DEFINED	07,06,01,03	18600
DILLARDS INC	CL A	254067101	520	48900 SH	DEFINED	08,09,03	48900
DIME BANCORP INC NEW 4472	COM	25429Q102	1354	62797 SH	DEFINED	01,03	58325
DIME BANCORP INC NEW 1700	COM	25429Q102	165	7672 SH	OTHER	01,03	5972
DIME BANCORP INC NEW	COM	25429Q102	26	1200 SH	DEFINED	05,01,03	1200
DIME BANCORP INC NEW	COM	25429Q102	235	10900 SH	OTHER	06,01,03	10900
DIME BANCORP INC NEW	COM	25429Q102	977	45300 SH	DEFINED	07,06,01,03	45300

DIMON INC	COM	254394109	133	41000	SH	OTHER	01,03	41000	
DIMON INC	COM	254394109	87	26900	SH	DEFINED	07,06,01,03	26900	
DIONEX CORP 1800	COM	254546104	72	2600	SH	DEFINED	01,03	800	
DIONEX CORP	COM	254546104	34	1229	SH	OTHER	01,03	1229	
DIONEX CORP	COM	254546104	948	34300	SH	DEFINED	05,01,03	34300	
DIONEX CORP	COM	254546104	4810	174100	SH	DEFINED	07,06,01,03	174100	
DISCOUNT AUTO PTS INC 3200	COM	254642101	30	3950	SH	DEFINED	01,03	750	
DISCOUNT AUTO PTS INC	COM	254642101	300	39000	SH	DEFINED	05,01,03	39000	
DISCOUNT AUTO PTS INC	COM	254642101	77	10075	SH	DEFINED	07,06,01,03	10075	
DISNEY WALT CO 344603	COM DISNEY	254687106	181213	4737593	SH	DEFINED	01,03	4392990	
DISNEY WALT CO 1144572	COM DISNEY	254687106	105135	2748619	SH	OTHER	01,03	1604047	
DISNEY WALT CO	COM DISNEY	254687106	27544	720100	SH	DEFINED	05,01,03	720100	
DISNEY WALT CO	COM DISNEY	254687106	1121	29300	SH	OTHER	05,01,03	29300	
DISNEY WALT CO	COM DISNEY	254687106	10637	278100	SH	OTHER	06,01,03	278100	
DISNEY WALT CO	COM DISNEY	254687106	19068	498500	SH	DEFINED	07,06,01,03	498500	
DISNEY WALT CO	COM DISNEY	254687106	4423	115635	SH	DEFINED	08,09,03	115635	
DISNEY WALT CO	COM DISNEY	254687106	50	1300	SH	DEFINED	13,01,03	1300	
DISNEY WALT CO 52600	COM DISNEY	254687106	2031	53100	SH	OTHER	13,01,03	500	
DISNEY WALT CO	COM INTRNT G	254687205	5	500	SH	DEFINED	05,01,03	500	
DISNEY WALT CO	COM INTRNT G	254687205	19	1817	SH	DEFINED	08,09,03	1817	
DISNEY WALT CO	COM INTRNT G	254687205	1753	165000	SH	PUT	DEFINED	08,09,03	165000
DIXIE GROUP INC 11600	CL A	255519100	45	11600	SH	DEFINED	01,03		
DIXIE GROUP INC	CL A	255519100	556	143600	SH	DEFINED	05,01,03	143600	
DIXIE GROUP INC	CL A	255519100	27	6950	SH	DEFINED	07,06,01,03	6950	
DOCUMENTUM INC	COM	256159104	57	700	SH	DEFINED	01,03	700	
DOCUMENTUM INC	COM	256159104	731	9000	SH	OTHER	01,03	9000	
DOCUMENTUM INC	COM	256159104	122	1500	SH	DEFINED	08,09,03	1500	
DOLE FOOD INC	COM	256605106	17	1100	SH	DEFINED	01,03	1100	
DOLE FOOD INC	COM	256605106	5	350	SH	OTHER	01,03	350	
DOLE FOOD INC	COM	256605106	347	23100	SH	DEFINED	07,06,01,03	23100	
DOLE FOOD INC	COM	256605106	606	40432	SH	DEFINED	08,09,03	40432	
DOLLAR GEN CORP 9713	COM	256669102	12982	775067	SH	DEFINED	01,03	765354	
DOLLAR GEN CORP 46464	COM	256669102	2051	122472	SH	OTHER	01,03	76008	
DOLLAR GEN CORP	COM	256669102	1596	95300	SH	DEFINED	05,01,03	95300	
DOLLAR GEN CORP	COM	256669102	77	4600	SH	OTHER	05,01,03	4600	
DOLLAR GEN CORP	COM	256669102	1094	65300	SH	DEFINED	07,06,01,03	65300	
DOLLAR GEN CORP	COM	256669102	17907	1069082	SH	DEFINED	08,09,03	1069082	
DOLLAR TREE STORES INC	COM	256747106	462	11384	SH	DEFINED	01,03	11384	
DOLLAR TREE STORES INC 150	COM	256747106	69	1700	SH	OTHER	01,03	1550	
DOLLAR TREE STORES INC	COM	256747106	64	1575	SH	DEFINED	05,01,03	1575	
DOLLAR TREE STORES INC	COM	256747106	69	1700	SH	OTHER	06,01,03	1700	
DOLLAR TREE STORES INC	COM	256747106	1805	44500	SH	DEFINED	07,06,01,03	44500	
DOLLAR TREE STORES INC	COM	256747106	2358	58128	SH	DEFINED	08,09,03	58128	
DOMINION RES INC VA NEW 34735	COM	25746U109	33625	579129	SH	DEFINED	01,03	544394	
DOMINION RES INC VA NEW 85490	COM	25746U109	20242	348623	SH	OTHER	01,03	263133	
DOMINION RES INC VA NEW	COM	25746U109	7859	135353	SH	DEFINED	05,01,03	135353	
DOMINION RES INC VA NEW	COM	25746U109	192	3300	SH	OTHER	05,01,03	3300	
DOMINION RES INC VA NEW	COM	25746U109	33989	585400	SH	DEFINED	07,06,01,03	585400	
DOMINION RES INC VA NEW	COM	25746U109	714	12300	SH	DEFINED	08,09,03	12300	
DONALDSON INC	COM	257651109	68	3100	SH	DEFINED	01,03	3100	
DONALDSON INC	COM	257651109	8	364	SH	OTHER	01,03	364	
DONALDSON INC	COM	257651109	414	18800	SH	DEFINED	07,06,01,03	18800	
DONALDSON LUFKIN & JENRETTE NW 2600	COM DLJ	257661108	15933	178148	SH	DEFINED	01,03	175548	
DONALDSON LUFKIN & JENRETTE NW 17850	COM DLJ	257661108	4293	48005	SH	OTHER	01,03	30155	
DONALDSON LUFKIN & JENRETTE NW	COM DLJ	257661108	45058	503800	SH	DEFINED	08,09,03	503800	
DONALDSON LUFKIN & JENRETTE NW	COM DLJ	257661108	31	350	SH	OTHER	13,01,03	350	
DONNELLEY R R & SONS CO 3350	COM	257867101	1665	67793	SH	DEFINED	01,03	64443	
DONNELLEY R R & SONS CO 16968	COM	257867101	962	39152	SH	OTHER	01,03	22184	
DONNELLEY R R & SONS CO	COM	257867101	844	34350	SH	DEFINED	05,01,03	34350	
DONNELLEY R R & SONS CO	COM	257867101	42	1700	SH	OTHER	05,01,03	1700	
DONNELLEY R R & SONS CO	COM	257867101	594	24200	SH	DEFINED	07,06,01,03	24200	
DONNELLEY R R & SONS CO	COM	257867101	155	6300	SH	DEFINED	08,09,03	6300	
DOUBLECLICK INC 1100	COM	258609304	3242	101301	SH	DEFINED	01,03	100201	
DOUBLECLICK INC 795	COM	258609304	240	7500	SH	OTHER	01,03	6705	
DOUBLECLICK INC	COM	258609304	96	3010	SH	DEFINED	08,09,03	3010	
DOUBLECLICK INC	COM	258609304	179	5600	SH	CALL	DEFINED	08,09,03	5600
DOUBLECLICK INC	COM	258609304	21	650	SH	OTHER	13,01,03	650	
DOVER CORP 62305	COM	260003108	14229	303161	SH	DEFINED	01,03	240856	

DOVER CORP 730485	COM	260003108	81305	1732223	SH	OTHER	01,03	1001738
DOVER CORP	COM	260003108	4641	98875	SH	DEFINED	05,01,03	98875
DOVER CORP	COM	260003108	136	2900	SH	OTHER	05,01,03	2900
DOVER CORP	COM	260003108	3558	75800	SH	OTHER	06,01,03	75800
DOVER CORP	COM	260003108	3361	71600	SH	DEFINED	07,06,01,03	71600
DOW CHEM CO 91418	COM	260543103	30063	1205570	SH	DEFINED	01,03	1114152
DOW CHEM CO 487792	COM	260543103	27077	1085800	SH	OTHER	01,03	598008
DOW CHEM CO	COM	260543103	7390	296344	SH	DEFINED	05,01,03	296344
DOW CHEM CO	COM	260543103	237	9500	SH	OTHER	05,01,03	9500
DOW CHEM CO	COM	260543103	3648	146300	SH	DEFINED	07,06,01,03	146300
DOW CHEM CO	COM	260543103	8486	340300	SH	DEFINED	08,09,03	340300
DOW CHEM CO	COM	260543103	344	13800	SH	PUT	DEFINED	08,09,03
DOW JONES & CO INC 29950	COM	260561105	3979	65772	SH	DEFINED	01,03	35822
DOW JONES & CO INC 13290	COM	260561105	912	15069	SH	OTHER	01,03	1779
DOW JONES & CO INC	COM	260561105	6275	103725	SH	DEFINED	05,01,03	103725
DOW JONES & CO INC	COM	260561105	73	1200	SH	OTHER	05,01,03	1200
DOW JONES & CO INC	COM	260561105	22427	370700	SH	DEFINED	07,06,01,03	370700
DOW JONES & CO INC	COM	260561105	272	4500	SH	DEFINED	08,09,03	4500
DOWNNEY FINL CORP 9800	COM	261018105	1653	41843	SH	DEFINED	01,03	32043
DOWNNEY FINL CORP	COM	261018105	4957	125500	SH	DEFINED	05,01,03	125500
DOWNNEY FINL CORP	COM	261018105	103	2600	SH	OTHER	06,01,03	2600
DOWNNEY FINL CORP	COM	261018105	672	17025	SH	DEFINED	07,06,01,03	17025
DRESS BARN INC 7200	COM	261570105	288	13700	SH	DEFINED	01,03	6500
DRESS BARN INC	COM	261570105	1936	92200	SH	DEFINED	05,01,03	92200
DRESS BARN INC	COM	261570105	34	1600	SH	OTHER	06,01,03	1600
DRESS BARN INC	COM	261570105	227	10800	SH	DEFINED	07,06,01,03	10800
DREYERS GRAND ICE CREAM INC	COM	261878102	43	2000	SH	DEFINED	01,03	2000
DREYERS GRAND ICE CREAM INC	COM	261878102	252	11700	SH	DEFINED	07,06,01,03	11700
DREYFUS HIGH YIELD STRATEGIES 8460	SH BEN INT	26200S101	116	15088	SH	OTHER	01,03	6628
DREYFUS STRATEGIC MUN BD FD	COM	26202F107	551	65799	SH	DEFINED	01,03	65799
DREYFUS STRATEGIC MUN BD FD 4930	COM	26202F107	92	10930	SH	OTHER	01,03	6000
DRIL-QUIP INC	COM	262037104	418	10475	SH	DEFINED	07,06,01,03	10475
DRUGSTORE COM INC	COM	262241102	44	13000	SH	DEFINED	08,09,03	13000
DSL NET INC	COM	262506108	501	163528	SH	DEFINED		163528
DU PONT E I DE NEMOURS & CO 158846	COM	263534109	142848	3447342	SH	DEFINED	01,03	3288496
DU PONT E I DE NEMOURS & CO 789137	COM	263534109	79989	1930378	SH	OTHER	01,03	1141241
DU PONT E I DE NEMOURS & CO	COM	263534109	14922	360104	SH	DEFINED	05,01,03	360104
DU PONT E I DE NEMOURS & CO	COM	263534109	609	14700	SH	OTHER	05,01,03	14700
DU PONT E I DE NEMOURS & CO	COM	263534109	2101	50693	SH	OTHER	06,01,03	50693
DU PONT E I DE NEMOURS & CO	COM	263534109	15709	379100	SH	DEFINED	07,06,01,03	379100
DU PONT E I DE NEMOURS & CO	COM	263534109	19285	465417	SH	DEFINED	08,09,03	465417
DU PONT E I DE NEMOURS & CO	COM	263534109	2105	50800	SH	CALL	DEFINED	08,09,03
DU PONT E I DE NEMOURS & CO	COM	263534109	6216	150000	SH	PUT	DEFINED	08,09,03
DU PONT E I DE NEMOURS & CO	COM	263534109	12	300	SH	DEFINED	13,01,03	300
DU PONT E I DE NEMOURS & CO	COM	263534109	54	1300	SH	OTHER	13,01,03	1300
DUFF & PHELPS UTILS INCOME INC 1700	COM	264324104	471	48292	SH	DEFINED	01,03	46592
DUFF & PHELPS UTILS INCOME INC 14944	COM	264324104	382	39230	SH	OTHER	01,03	24286
DUKE ENERGY CORP 42246	COM	264399106	77756	906771	SH	DEFINED	01,03	864525
DUKE ENERGY CORP 130058	COM	264399106	28595	333464	SH	OTHER	01,03	203406
DUKE ENERGY CORP	COM	264399106	11932	139150	SH	DEFINED	05,01,03	139150
DUKE ENERGY CORP	COM	264399106	446	5200	SH	OTHER	05,01,03	5200
DUKE ENERGY CORP	COM	264399106	7083	82600	SH	OTHER	06,01,03	82600
DUKE ENERGY CORP	COM	264399106	14981	174700	SH	DEFINED	07,06,01,03	174700
DUKE ENERGY CORP	COM	264399106	1702	19850	SH	DEFINED	08,09,03	19850
DUKE ENERGY CORP	COM	264399106	120	1400	SH	OTHER	13,01,03	1400
DUKE WEEKS REALTY CORP	COM NEW	264411505	290	12000	SH	DEFINED	01,03	12000
DUKE WEEKS REALTY CORP 1650	COM NEW	264411505	162	6712	SH	OTHER	01,03	5062
DUN & BRADSTREET CORP DEL 96850	COM	26483B106	7282	211451	SH	DEFINED	01,03	114601
DUN & BRADSTREET CORP DEL 40286	COM	26483B106	8828	256353	SH	OTHER	01,03	216067
DUN & BRADSTREET CORP DEL	COM	26483B106	1746	50700	SH	DEFINED	05,01,03	50700
DUN & BRADSTREET CORP DEL	COM	26483B106	79	2300	SH	OTHER	05,01,03	2300
DUN & BRADSTREET CORP DEL	COM	26483B106	1109	32200	SH	DEFINED	07,06,01,03	32200
DUN & BRADSTREET CORP DEL	COM	26483B106	289	8400	SH	DEFINED	08,09,03	8400
DURA AUTOMOTIVE SYSTEMS CORP	CL A	265903104	224	24300	SH	DEFINED	08,09,03	24300
DUPONT PHOTOMASKS INC	GTD SB CV ZR	26613XAC5	219	230000	PRN	DEFINED	08,09,03	230000
DURA PHARMACEUTICALS INC 1020	COM	26632S109	614	17360	SH	DEFINED	01,03	16340
DURA PHARMACEUTICALS INC	COM	26632S109	11	300	SH	OTHER	01,03	

300								
DURA PHARMACEUTICALS INC	COM	26632S109	74	2100 SH	OTHER	06,01,03	2100	
DURA PHARMACEUTICALS INC	COM	26632S109	952	26900 SH	DEFINED	07,06,01,03	26900	
DYCOM INDS INC	COM	267475101	876	21051 SH	DEFINED	01,03	10151	
10900								
DYCOM INDS INC	COM	267475101	216	5200 SH	OTHER	01,03	4585	
615								
DYCOM INDS INC	COM	267475101	5902	141800 SH	DEFINED	05,01,03	141800	
DYCOM INDS INC	COM	267475101	75	1800 SH	OTHER	06,01,03	1800	
DYCOM INDS INC	COM	267475101	1054	25325 SH	DEFINED	07,06,01,03	25325	
DYCOM INDS INC	COM	267475101	15089	362499 SH	DEFINED	08,09,03	362499	
DYCOM INDS INC	COM	267475101	104	2500 SH	PUT	DEFINED	08,09,03	2500
DYNATRONICS CORP	COM	268157104	25	20000 SH	OTHER	01,03		
20000								
DYNEGY INC NEW	CL A	26816Q101	3062	53720 SH	DEFINED	01,03	52520	
1200								
DYNEGY INC NEW	CL A	26816Q101	1077	18902 SH	OTHER	01,03	4254	
14648								
DYNEGY INC NEW	CL A	26816Q101	409	7174 SH	DEFINED	05,01,03	7174	
DYNEGY INC NEW	CL A	26816Q101	410	7200 SH	OTHER	06,01,03	7200	
DYNEGY INC NEW	CL A	26816Q101	7307	128200 SH	DEFINED	07,06,01,03	128200	
DYNEGY INC NEW	CL A	26816Q101	3388	59430 SH	DEFINED	08,09,03	59430	
ECI TELECOM LTD	ORD	268258100	319	10400 SH	DEFINED	01,03	10400	
ECI TELECOM LTD	ORD	268258100	3063	100000 SH	DEFINED	07,06,01,03	100000	
EGL INC	COM	268484102	2866	94750 SH	DEFINED	05,01,03	94750	
EGL INC	COM	268484102	521	17225 SH	DEFINED	07,06,01,03	17225	
EGL INC	COM	268484102	82	2700 SH	DEFINED	08,09,03	2700	
E-LOAN INC	COM	26861P107	9720	2321555 SH	DEFINED	01,03		
2321555								
E M C CORP MASS	COM	268648102	1205247	12158861 SH	DEFINED	01,03	11791973	
366888								
E M C CORP MASS	COM	268648102	272478	2748830 SH	OTHER	01,03	2012672	
736158								
E M C CORP MASS	COM	268648102	125191	1262965 SH	DEFINED	05,01,03	4965	
1258000								
E M C CORP MASS	COM	268648102	124699	1258000 SH	OTHER	05,01,03	1258000	
E M C CORP MASS	COM	268648102	26100	263300 SH	OTHER	06,01,03	263300	
E M C CORP MASS	COM	268648102	116675	1177050 SH	DEFINED	07,06,01,03	1177050	
E M C CORP MASS	COM	268648102	4416	44549 SH	DEFINED	08,09,03	44549	
E M C CORP MASS	COM	268648102	19082	192500 SH	CALL	DEFINED	08,09,03	192500
E M C CORP MASS	COM	268648102	3717	37500 SH	PUT	DEFINED	08,09,03	37500
E M C CORP MASS	COM	268648102	313798	3165675 SH	DEFINED	11,06,01,03	3165675	
E M C CORP MASS	COM	268648102	10674	107686 SH	DEFINED	13,01,03	107686	
E M C CORP MASS	COM	268648102	1128	11375 SH	OTHER	13,01,03	4975	
6400								
EMS TECHNOLOGIES INC	COM	26873N108	150	10000 SH	OTHER	01,03	10000	
E MEDSOFT COM	COM	26873Q101	74	28000 SH	DEFINED	08,09,03	28000	
ENSCO INTL INC	COM	26874Q100	11028	288305 SH	DEFINED	01,03	287605	
700								
ENSCO INTL INC	COM	26874Q100	404	10575 SH	OTHER	01,03	2850	
7725								
ENSCO INTL INC	COM	26874Q100	77	2000 SH	DEFINED	05,01,03	2000	
ENSCO INTL INC	COM	26874Q100	3766	98450 SH	OTHER	06,01,03	98450	
ENSCO INTL INC	COM	26874Q100	5018	131200 SH	DEFINED	07,06,01,03	131200	
ENSCO INTL INC	COM	26874Q100	2494	65200 SH	DEFINED	08,09,03	65200	
ENI S P A	SPONSORED AD	26874R108	20	385 SH	DEFINED	01,03		
385								
ENI S P A	SPONSORED AD	26874R108	211	3988 SH	OTHER	01,03	1663	
2325								
EOG RES INC	COM	26875P101	2835	72922 SH	DEFINED	01,03	65022	
7900								
EOG RES INC	COM	26875P101	1661	42730 SH	OTHER	01,03	31830	
10900								
EOG RES INC	COM	26875P101	82	2100 SH	OTHER	06,01,03	2100	
E PIPHANY INC	COM	26881V100	1524	19775 SH	DEFINED		19775	
E PIPHANY INC	COM	26881V100	3239	42025 SH	DEFINED	01,03	42025	
E PIPHANY INC	COM	26881V100	193	2500 SH	DEFINED	05,01,03	2500	
E PIPHANY INC	COM	26881V100	8192	106300 SH	DEFINED	07,06,01,03	106300	
E PIPHANY INC	COM	26881V100	1695	22000 SH	DEFINED	08,09,03	22000	
EAGLE BANCORP INC MD	COM	268948106	97	12500 SH	DEFINED	01,03	12500	
ESS TECHNOLOGY INC	COM	269151106	102	7100 SH	DEFINED	01,03		
7100								
ESS TECHNOLOGY INC	COM	269151106	2200	153700 SH	DEFINED	05,01,03	153700	
ESS TECHNOLOGY INC	COM	269151106	376	26275 SH	DEFINED	07,06,01,03	26275	
E-STAMP CORP	COM	269154100	337	371485 SH	DEFINED	08,09,03	371485	
E TRADE GROUP INC	SUB NT CV 14	269246AA2	217	238000 PRN	DEFINED	08,09,03	238000	
E TRADE GROUP INC	SUB NT CV 6	269246AB0	2058	2262000 PRN	DEFINED	08,09,03	2262000	
E TRADE GROUP INC	COM	269246104	54	3295 SH	DEFINED	01,03	2495	
800								
E TRADE GROUP INC	COM	269246104	31	1900 SH	OTHER	01,03	1900	
E TRADE GROUP INC	COM	269246104	2041	124200 SH	DEFINED	07,06,01,03	124200	
E TRADE GROUP INC	COM	269246104	10	600 SH	DEFINED	08,09,03	600	
EARTHGRAINS CO	COM	270319106	1229	66651 SH	DEFINED	01,03	16519	
50132								
EARTHGRAINS CO	COM	270319106	5919	321014 SH	OTHER	01,03	71795	
249219								

EARTHGRAINS CO	COM	270319106	4760	258200	SH	DEFINED	05,01,03	258200	
EARTHGRAINS CO	COM	270319106	471	25550	SH	DEFINED	07,06,01,03	25550	
EASTERN ENTERPRISES 1800	COM	27637F100	115	1800	SH	DEFINED	01,03		
EASTERN ENTERPRISES 419 2600	COM	27637F100	320	5019	SH	OTHER	01,03	2000	
EASTERN ENTERPRISES	COM	27637F100	485	7600	SH	DEFINED	05,01,03	7600	
EASTERN ENTERPRISES	COM	27637F100	26	400	SH	OTHER	05,01,03	400	
EASTERN ENTERPRISES	COM	27637F100	345	5400	SH	DEFINED	07,06,01,03	5400	
EASTERN ENTERPRISES	COM	27637F100	89	1400	SH	DEFINED	08,09,03	1400	
EASTERN ENTERPRISES	COM	27637F100	957	15000	SH	PUT	DEFINED	08,09,03	15000
EASTERN VA BANKSHARES INC	COM	277196101	283	16402	SH	DEFINED	01,03	16402	
EASTERN VA BANKSHARES INC	COM	277196101	273	15820	SH	OTHER	01,03	15820	
EASTMAN CHEM CO 4499	COM	277432100	2874	77810	SH	DEFINED	01,03	73311	
EASTMAN CHEM CO 18117	COM	277432100	2116	57294	SH	OTHER	01,03	39177	
EASTMAN CHEM CO	COM	277432100	825	22325	SH	DEFINED	05,01,03	22325	
EASTMAN CHEM CO	COM	277432100	41	1100	SH	OTHER	05,01,03	1100	
EASTMAN CHEM CO	COM	277432100	1906	51600	SH	OTHER	06,01,03	51600	
EASTMAN CHEM CO	COM	277432100	561	15200	SH	DEFINED	07,06,01,03	15200	
EASTMAN CHEM CO	COM	277432100	155	4191	SH	DEFINED	08,09,03	4191	
EASTMAN KODAK CO 52585	COM	277461109	15260	373322	SH	DEFINED	01,03	320737	
EASTMAN KODAK CO 126719	COM	277461109	14213	347729	SH	OTHER	01,03	221010	
EASTMAN KODAK CO	COM	277461109	8288	202775	SH	DEFINED	05,01,03	202775	
EASTMAN KODAK CO	COM	277461109	176	4300	SH	OTHER	05,01,03	4300	
EASTMAN KODAK CO	COM	277461109	7758	189800	SH	DEFINED	07,06,01,03	189800	
EASTMAN KODAK CO	COM	277461109	3323	81300	SH	DEFINED	08,09,03	81300	
EASTMAN KODAK CO	COM	277461109	5028	123000	SH	CALL	DEFINED	08,09,03	123000
EASTMAN KODAK CO	COM	277461109	826	20200	SH	PUT	DEFINED	08,09,03	20200
EATON CORP 1950	COM	278058102	3505	56879	SH	DEFINED	01,03	54929	
EATON CORP 64868	COM	278058102	6230	101100	SH	OTHER	01,03	36232	
EATON CORP	COM	278058102	1320	21425	SH	DEFINED	05,01,03	21425	
EATON CORP	COM	278058102	62	1000	SH	OTHER	05,01,03	1000	
EATON CORP	COM	278058102	894	14500	SH	DEFINED	07,06,01,03	14500	
EATON CORP	COM	278058102	253	4100	SH	DEFINED	08,09,03	4100	
EATON VANCE CORP 20300	COM NON VTG	278265103	1413	27700	SH	DEFINED	01,03	7400	
EATON VANCE CORP	COM NON VTG	278265103	13000	254900	SH	DEFINED	05,01,03	254900	
EATON VANCE CORP	COM NON VTG	278265103	102	2000	SH	OTHER	06,01,03	2000	
EATON VANCE CORP	COM NON VTG	278265103	1091	21400	SH	DEFINED	07,06,01,03	21400	
EBAY INC 200	COM	278642103	1665	24238	SH	DEFINED	01,03	24038	
EBAY INC 8	COM	278642103	536	7810	SH	OTHER	01,03	7802	
EBAY INC	COM	278642103	82	1200	SH	DEFINED	05,01,03	1200	
EBAY INC	COM	278642103	1573	22900	SH	DEFINED	08,09,03	22900	
EBAY INC	COM	278642103	1717	25000	SH	PUT	DEFINED	08,09,03	25000
ECHOSTAR COMMUNICATIONS NEW	SUB NT CV 14	278762AB5	34320	26000000	PRN	DEFINED	08,09,03	26000000	
ECHOSTAR COMMUNICATIONS NEW	SB NT CV4.87	278762AD1	14841	11243000	PRN	DEFINED	08,09,03	11243000	
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	174	3305	SH	DEFINED	01,03	3305	
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	350	6634	SH	OTHER	01,03	6634	
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	53	1000	SH	DEFINED	05,01,03	1000	
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	11065	209768	SH	DEFINED	08,09,03	209768	
ECOLAB INC 7153	COM	278865100	18258	506298	SH	DEFINED	01,03	499145	
ECOLAB INC 6000	COM	278865100	1732	48040	SH	OTHER	01,03	42040	
ECOLAB INC	COM	278865100	1369	37950	SH	DEFINED	05,01,03	37950	
ECOLAB INC	COM	278865100	65	1800	SH	OTHER	05,01,03	1800	
ECOLAB INC	COM	278865100	916	25400	SH	DEFINED	07,06,01,03	25400	
ECOLAB INC	COM	278865100	238	6600	SH	DEFINED	08,09,03	6600	
ECOLLEGE COM	COM	27887E100	3533	441643	SH	DEFINED	08,09,03	441643	
EDGEWATER TECHNOLOGY INC	COM	280358102	427	81400	SH	DEFINED	05,01,03	81400	
EDGEWATER TECHNOLOGY INC	COM	280358102	94	17850	SH	DEFINED	07,06,01,03	17850	
EDGEWATER TECHNOLOGY INC	COM	280358102	24	4625	SH	DEFINED	08,09,03	4625	
EDISON INTL 15994	COM	281020107	6403	331561	SH	DEFINED	01,03	315567	
EDISON INTL 83695	COM	281020107	4505	233282	SH	OTHER	01,03	149587	
EDISON INTL	COM	281020107	2169	112325	SH	DEFINED	05,01,03	112325	
EDISON INTL	COM	281020107	89	4600	SH	OTHER	05,01,03	4600	
EDISON INTL	COM	281020107	1528	79100	SH	DEFINED	07,06,01,03	79100	
EDISON INTL	COM	281020107	338	17500	SH	DEFINED	08,09,03	17500	
J D EDWARDS & CO	COM	281667105	179	6900	SH	DEFINED	01,03	6900	
J D EDWARDS & CO 10000	COM	281667105	259	10000	SH	OTHER	01,03		
J D EDWARDS & CO	COM	281667105	21	800	SH	OTHER	06,01,03	800	
J D EDWARDS & CO	COM	281667105	91	3500	SH	DEFINED	08,09,03	3500	
EDWARDS LIFESCIENCES CORP	COM	28176E108	14	640	SH	DEFINED	05,01,03	640	
EDWARDS LIFESCIENCES CORP	COM	28176E108	528	24200	SH	DEFINED	07,06,01,03	24200	
EDWARDS AG INC	COM	281760108	10774	205954	SH	DEFINED	01,03	200517	

5437								
EDWARDS AG INC	COM	281760108	2283	43645	SH	OTHER	01,03	4660
38985								
EDWARDS AG INC	COM	281760108	94	1800	SH	DEFINED	05,01,03	1800
EDWARDS AG INC	COM	281760108	146	2800	SH	OTHER	06,01,03	2800
EDWARDS AG INC	COM	281760108	1784	34100	SH	DEFINED	07,06,01,03	34100
EFFICIENT NETWORKS INC	SB NT CV 144	282056AA8	5451	8550000	PRN	DEFINED	08,09,03	8550000
EFFICIENT NETWORKS INC	SB NT CV	282056AB6	4112	6450000	PRN	DEFINED	08,09,03	6450000
EFFICIENT NETWORKS INC	COM	282056100	1084	29060	SH	DEFINED		29060
EFFICIENT NETWORKS INC	COM	282056100	11	300	SH	DEFINED	05,01,03	300
EFUNDS CORP	COM	28224R101	2041	276800	SH	DEFINED	08,09,03	276800
EGAIN COMMUNICATIONS	COM	28225C103	5	552	SH	DEFINED	01,03	
552								
EGAIN COMMUNICATIONS	COM	28225C103	1884	200250	SH	DEFINED	08,09,03	200250
EGGHEAD COM INC NEW	COM	282329101	12	5285	SH	DEFINED	01,03	5285
EGGHEAD COM INC NEW	COM	282329101	12	5100	SH	OTHER	01,03	5100
EL PASO ENERGY CAP TR I	PFD CV TR SE	283678209	3719	47600	SH	DEFINED	01,03	47600
EL PASO ENERGY CAP TR I	PFD CV TR SE	283678209	7031	90000	SH	DEFINED	05,01,03	90000
EL PASO ENERGY CAP TR I	PFD CV TR SE	283678209	7031	90000	SH	DEFINED	07,06,01,03	90000
EL PASO ENERGY PARTNERS L P	COM	28368B102	131	4900	SH	DEFINED	01,03	4900
EL PASO ENERGY PARTNERS L P	COM	28368B102	629	23500	SH	OTHER	01,03	14500
9000								
EL PASO ENERGY PARTNERS L P	COM	28368B102	27	1000	SH	DEFINED	08,09,03	1000
EL PASO ENERGY CORP DEL	COM	283905107	34533	560376	SH	DEFINED	01,03	531897
28479								
EL PASO ENERGY CORP DEL	COM	283905107	6330	102716	SH	OTHER	01,03	67032
35684								
EL PASO ENERGY CORP DEL	COM	283905107	8041	130475	SH	DEFINED	05,01,03	130475
EL PASO ENERGY CORP DEL	COM	283905107	203	3300	SH	OTHER	05,01,03	3300
EL PASO ENERGY CORP DEL	COM	283905107	24021	389800	SH	DEFINED	07,06,01,03	389800
EL PASO ENERGY CORP DEL	COM	283905107	3143	51000	SH	DEFINED	08,09,03	51000
ELAN PLC	ADR	284131208	2144	39151	SH	DEFINED	01,03	37151
2000								
ELAN PLC	ADR	284131208	1571	28685	SH	OTHER	01,03	27485
1200								
ELAN PLC	ADR	284131208	22	400	SH	DEFINED	05,01,03	400
ELAN PLC	ADR	284131208	274	5000	SH	DEFINED	06,01,03	5000
ELAN PLC	ADR	284131208	564	10305	SH	OTHER	06,01,03	10305
ELAN PLC	ADR	284131208	377	6890	SH	DEFINED	08,09,03	6890
ELANTEC SEMICONDUCTOR INC	COM	284155108	219	2200	SH	DEFINED	01,03	2200
ELANTEC SEMICONDUCTOR INC	COM	284155108	199	2000	SH	DEFINED	08,09,03	2000
ELCOR CORP	COM	284443108	32	2200	SH	DEFINED	01,03	
2200								
ELCOR CORP	COM	284443108	394	27200	SH	DEFINED	05,01,03	27200
ELCOR CORP	COM	284443108	171	11825	SH	DEFINED	07,06,01,03	11825
ELDER BEERMAN STORES CORP NEW	COM	284470101	49	10552	SH	DEFINED	08,09,03	10552
ELECTRO SCIENTIFIC INDS	COM	285229100	768	21860	SH	DEFINED	01,03	8088
13772								
ELECTRO SCIENTIFIC INDS	COM	285229100	189	5372	SH	OTHER	01,03	5012
360								
ELECTRO SCIENTIFIC INDS	COM	285229100	6059	172500	SH	DEFINED	05,01,03	172500
ELECTRO SCIENTIFIC INDS	COM	285229100	56	1600	SH	OTHER	06,01,03	1600
ELECTRO SCIENTIFIC INDS	COM	285229100	566	16100	SH	DEFINED	07,06,01,03	16100
ELECTRO SCIENTIFIC INDS	COM	285229100	54	1537	SH	DEFINED	08,09,03	1537
ELECTROGLAS INC	COM	285324109	105	6180	SH	DEFINED	01,03	
380 5800								
ELECTROGLAS INC	COM	285324109	1365	80000	SH	DEFINED	05,01,03	80000
ELECTROGLAS INC	COM	285324109	215	12575	SH	DEFINED	07,06,01,03	12575
ELECTROGLAS INC	COM	285324109	2	100	SH	DEFINED	08,09,03	100
ELECTRONIC ARTS INC	COM	285512109	82426	1669383	SH	DEFINED	01,03	1633679
35704								
ELECTRONIC ARTS INC	COM	285512109	6470	131047	SH	OTHER	01,03	72577
58470								
ELECTRONIC ARTS INC	COM	285512109	218	4425	SH	DEFINED	05,01,03	4425
ELECTRONIC ARTS INC	COM	285512109	79	1600	SH	OTHER	06,01,03	1600
ELECTRONIC ARTS INC	COM	285512109	6311	127825	SH	DEFINED	07,06,01,03	127825
ELECTRONIC DATA SYS NEW	COM	285661104	14338	345501	SH	DEFINED	01,03	232462
113039								
ELECTRONIC DATA SYS NEW	COM	285661104	8871	213755	SH	OTHER	01,03	156728
57027								
ELECTRONIC DATA SYS NEW	COM	285661104	13536	326175	SH	DEFINED	05,01,03	326175
ELECTRONIC DATA SYS NEW	COM	285661104	27523	663200	SH	DEFINED	07,06,01,03	663200
ELECTRONIC DATA SYS NEW	COM	285661104	232	5600	SH	DEFINED	08,09,03	5600
ELOYALTY CORP	COM	290151109	1911	149900	SH	DEFINED	05,01,03	149900
ELOYALTY CORP	COM	290151109	50	3900	SH	OTHER	06,01,03	3900
ELOYALTY CORP	COM	290151109	381	29900	SH	DEFINED	07,06,01,03	29900
EMAGIN CORP	COM	29076N107	107	10000	SH	DEFINED	08,09,03	10000
E MACHINES INC	COM	29076P102	422	409731	SH	DEFINED	08,09,03	409731
EMBRATEL PARTICIPACOES S A	SPON ADR PFD	29081N100	1	50	SH	DEFINED	01,03	50
EMBRATEL PARTICIPACOES S A	SPON ADR PFD	29081N100	4	200	SH	OTHER	01,03	
200								
EMBRATEL PARTICIPACOES S A	SPON ADR PFD	29081N100	1667	90130	SH	DEFINED	06,01,03	90130
EMERGING MKTS FLOATING RATE FD	COM	290885102	171	13251	SH	OTHER	01,03	13251
EMERGING MKTS INCOME FD	COM	290918101	164	12500	SH	OTHER	01,03	12500
EMERGING MKTS INCM FD II	COM	290920107	249	20513	SH	OTHER	01,03	20513
EMERGING MKTS INFRASTRUCTURE	COM	290921105	705	70914	SH	DEFINED	01,03	70914

EMERGING MKTS INFRASTRUCTURE	COM	290921105	3	300 SH	OTHER	01,03	300
EMERSON ELEC CO 130397	COM	291011104	121407	1812041 SH	DEFINED	01,03	1681644
EMERSON ELEC CO 801458	COM	291011104	102755	1533664 SH	OTHER	01,03	732206
EMERSON ELEC CO	COM	291011104	28021	418225 SH	DEFINED	05,01,03	418225
EMERSON ELEC CO	COM	291011104	402	6000 SH	OTHER	05,01,03	6000
EMERSON ELEC CO	COM	291011104	43828	654150 SH	DEFINED	07,06,01,03	654150
EMERSON ELEC CO	COM	291011104	1607	23980 SH	DEFINED	08,09,03	23980
EMERSON ELEC CO	COM	291011104	389	5800 SH	DEFINED	13,01,03	5800
EMERSON ELEC CO 1200	COM	291011104	80	1200 SH	OTHER	13,01,03	
EMPIRE DIST ELEC CO 200	COM	291641108	665	25337 SH	DEFINED	01,03	25137
EMPIRE DIST ELEC CO 7356	COM	291641108	251	9550 SH	OTHER	01,03	2194
EMUSIC COM INC	COM	292476108	87	54593 SH	DEFINED		54593
ENCOMPASS SVCS CORP	COM	29255U104	406	49940 SH	DEFINED	05,01,03	49940
ENCOMPASS SVCS CORP	COM	29255U104	5523	679712 SH	DEFINED	07,06,01,03	679712
ENDESA S A	SPONSORED AD	29258N107	954	50878 SH	DEFINED	01,03	50878
ENDESA S A	SPONSORED AD	29258N107	610	32530 SH	OTHER	01,03	32530
ENERGEN CORP 19600	COM	29265N108	2452	82420 SH	DEFINED	01,03	62820
ENERGEN CORP 2612	COM	29265N108	119	3992 SH	OTHER	01,03	1380
ENERGEN CORP	COM	29265N108	7426	249600 SH	DEFINED	05,01,03	249600
ENERGEN CORP	COM	29265N108	152	5100 SH	OTHER	06,01,03	5100
ENERGEN CORP	COM	29265N108	544	18275 SH	DEFINED	07,06,01,03	18275
ENERGY EAST CORP 900	COM	29266M109	4757	210264 SH	DEFINED	01,03	209364
ENERGY EAST CORP 6838	COM	29266M109	412	18206 SH	OTHER	01,03	11368
ENERGY EAST CORP	COM	29266M109	213	9425 SH	DEFINED	05,01,03	9425
ENERGY EAST CORP	COM	29266M109	149	6600 SH	OTHER	06,01,03	6600
ENERGY EAST CORP	COM	29266M109	1224	54100 SH	DEFINED	07,06,01,03	54100
ENERGIZER HLDGS INC 13941	COM	29266R108	18451	753098 SH	DEFINED	01,03	739157
ENERGIZER HLDGS INC 3289536	COM	29266R108	92094	3758953 SH	OTHER	01,03	469417
ENERGIZER HLDGS INC	COM	29266R108	281	11466 SH	DEFINED	05,01,03	11466
ENERGIZER HLDGS INC	COM	29266R108	1318	53800 SH	DEFINED	07,06,01,03	53800
ENGELHARD CORP 350	COM	292845104	80	4950 SH	DEFINED	01,03	4600
ENGELHARD CORP 5083	COM	292845104	148	9127 SH	OTHER	01,03	4044
ENGELHARD CORP	COM	292845104	578	35550 SH	DEFINED	05,01,03	35550
ENGELHARD CORP	COM	292845104	29	1800 SH	OTHER	05,01,03	1800
ENGELHARD CORP	COM	292845104	413	25400 SH	DEFINED	07,06,01,03	25400
ENGELHARD CORP	COM	292845104	107	6600 SH	DEFINED	08,09,03	6600
ENHANCE FINL SVCS GROUP INC 730 15200	COM	293310108	207	15930 SH	DEFINED	01,03	
ENHANCE FINL SVCS GROUP INC	COM	293310108	2350	180800 SH	DEFINED	05,01,03	180800
ENHANCE FINL SVCS GROUP INC	COM	293310108	300	23050 SH	DEFINED	07,06,01,03	23050
ENRON CORP 66749	COM	293561106	187615	2141113 SH	DEFINED	01,03	2074364
ENRON CORP 285301	COM	293561106	63326	722693 SH	OTHER	01,03	437392
ENRON CORP	COM	293561106	19159	218650 SH	DEFINED	05,01,03	218650
ENRON CORP	COM	293561106	911	10400 SH	OTHER	05,01,03	10400
ENRON CORP	COM	293561106	3856	44000 SH	OTHER	06,01,03	44000
ENRON CORP	COM	293561106	26572	303250 SH	DEFINED	07,06,01,03	303250
ENRON CORP	COM	293561106	727	8300 SH	DEFINED	13,01,03	8300
ENRON CORP	COM	293561106	26	300 SH	OTHER	13,01,03	300
ENTEGRIS INC	COM	29362U104	1233	129000 SH	DEFINED	08,09,03	129000
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	498	16645 SH	DEFINED	01,03	16645
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	448	14950 SH	DEFINED	05,01,03	14950
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	6466	216000 SH	DEFINED	07,06,01,03	216000
ENERGY CORP NEW 14250	COM	29364G103	1544	41462 SH	DEFINED	01,03	27212
ENERGY CORP NEW 10601	COM	29364G103	670	17996 SH	OTHER	01,03	7395
ENERGY CORP NEW	COM	29364G103	5351	143650 SH	DEFINED	05,01,03	143650
ENERGY CORP NEW	COM	29364G103	115	3100 SH	OTHER	05,01,03	3100
ENERGY CORP NEW	COM	29364G103	2306	61900 SH	DEFINED	07,06,01,03	61900
ENERGY CORP NEW	COM	29364G103	432	11600 SH	DEFINED	08,09,03	11600
ENTERPRISE PRODS PARTNERS L P 400 10000	COM	293792107	301	10400 SH	OTHER	01,03	
ENTREMED INC 100	COM	29382F103	464	16650 SH	DEFINED	01,03	16550
ENTREMED INC	COM	29382F103	12	425 SH	OTHER	01,03	425
ENTREMED INC	COM	29382F103	45	1600 SH	DEFINED	08,09,03	1600
ENTRADE INC	COM	29382L100	20	5250 SH	DEFINED	01,03	5250
ENTRADE INC	COM	29382L100	28	7250 SH	OTHER	01,03	7250
ENTRAVISION COMMUNICATIONS CP	CL A	29382R107	956	55000 SH	DEFINED	07,06,01,03	55000
ENTRUST TECHNOLOGIES INC	COM	293848107	3	100 SH	DEFINED	01,03	100
ENTRUST TECHNOLOGIES INC	COM	293848107	11	400 SH	DEFINED	05,01,03	400

ENTRUST TECHNOLOGIES INC	COM	293848107	1184	42850 SH	DEFINED 08,09,03	42850
ENZO BIOCHEM INC	COM	294100102	349	7200 SH	DEFINED 01,03	2500
4700						
ENZO BIOCHEM INC	COM	294100102	78	1600 SH	OTHER 01,03	1600
ENZO BIOCHEM INC	COM	294100102	2784	57400 SH	DEFINED 05,01,03	57400
ENZO BIOCHEM INC	COM	294100102	10	200 SH	OTHER 06,01,03	200
ENZO BIOCHEM INC	COM	294100102	751	15475 SH	DEFINED 07,06,01,03	15475
EOTT ENERGY PARTNERS L P	UNIT LTD PRT	294103106	60	4000 SH	DEFINED 01,03	
4000						
EOTT ENERGY PARTNERS L P	UNIT LTD PRT	294103106	120	8000 SH	OTHER 01,03	6000
2000						
EPICOR SOFTWARE CORP	COM	29426L108	80	22800 SH	DEFINED 01,03	12600
10200						
EPICOR SOFTWARE CORP	COM	29426L108	35	10000 SH	OTHER 01,03	10000
EPICOR SOFTWARE CORP	COM	29426L108	451	128900 SH	DEFINED 05,01,03	128900
EPICOR SOFTWARE CORP	COM	29426L108	88	25125 SH	DEFINED 07,06,01,03	25125
EPICOR SOFTWARE CORP	COM	29426L108	35	10000 SH	CALL DEFINED 08,09,03	10000
EPRESENCE INC	COM	294348107	450	66670 SH	DEFINED 05,01,03	66670
EPRESENCE INC	COM	294348107	97	14325 SH	DEFINED 07,06,01,03	14325
EPRISE CORP	COM	294352109	565	65500 SH	DEFINED	65500
EQUANT N V	NY REG SHS	294409107	11	300 SH	OTHER 01,03	300
EQUANT N V	NY REG SHS	294409107	352	9600 SH	DEFINED 08,09,03	9600
EQUIFAX INC	COM	294429105	11841	439573 SH	DEFINED 01,03	
439573						
EQUIFAX INC	COM	294429105	13832	513488 SH	OTHER 01,03	395573
84800 33115						
EQUIFAX INC	COM	294429105	1103	40950 SH	DEFINED 05,01,03	40950
EQUIFAX INC	COM	294429105	54	2000 SH	OTHER 05,01,03	2000
EQUIFAX INC	COM	294429105	757	28100 SH	DEFINED 07,06,01,03	28100
EQUIFAX INC	COM	294429105	197	7300 SH	DEFINED 08,09,03	7300
EQUITABLE RES INC	COM	294549100	1511	23848 SH	DEFINED 01,03	22836
1012						
EQUITABLE RES INC	COM	294549100	629	9924 SH	OTHER 01,03	6899
3025						
EQUITABLE RES INC	COM	294549100	139	2200 SH	OTHER 06,01,03	2200
EQUITY INCOME FD	UT 1 EX SR-A	294700703	1963	12594 SH	DEFINED 01,03	11172
1422						
EQUITY INCOME FD	UT 1 EX SR-A	294700703	3436	22042 SH	OTHER 01,03	17942
4100						
EQUITY OFFICE PROPERTIES TRUST	COM	294741103	70	2250 SH	DEFINED 01,03	2250
EQUITY OFFICE PROPERTIES TRUST	COM	294741103	41	1326 SH	OTHER 01,03	851
475						
EQUITY OFFICE PROPERTIES TRUST	COM	294741103	70	2250 SH	DEFINED 05,01,03	2250
EQUITY OFFICE PROPERTIES TRUST	COM	294741103	5218	168000 SH	DEFINED 07,06,01,03	168000
EQUITY OFFICE PROPERTIES TRUST	COM	294741103	926	29812 SH	DEFINED 08,09,03	29812
EQUITY RESIDENTIAL PPTYS TR	SH BEN INT	29476L107	4210	87709 SH	DEFINED 01,03	13077
74632						
EQUITY RESIDENTIAL PPTYS TR	SH BEN INT	29476L107	319	6642 SH	OTHER 01,03	2218
4424						
EQUITY RESIDENTIAL PPTYS TR	SH BEN INT	29476L107	2371	49400 SH	DEFINED 05,01,03	49400
EQUITY RESIDENTIAL PPTYS TR	SH BEN INT	29476L107	7008	146000 SH	DEFINED 07,06,01,03	146000
EQUITY RESIDENTIAL PPTYS TR	PFD CV 1/10	29476L859	2391	105700 SH	DEFINED 01,03	105700
EQUITY RESIDENTIAL PPTYS TR	PFD CV 1/10	29476L859	4778	211200 SH	DEFINED 05,01,03	211200
EQUITY RESIDENTIAL PPTYS TR	PFD CV 1/10	29476L859	4778	211200 SH	DEFINED 07,06,01,03	211200
ERICSSON L M TEL CO	ADR CL B SEK	294821400	24046	1623417 SH	DEFINED 01,03	1592417
31000						
ERICSSON L M TEL CO	ADR CL B SEK	294821400	16714	1128443 SH	OTHER 01,03	873081
255362						
ERICSSON L M TEL CO	ADR CL B SEK	294821400	33984	2294353 SH	DEFINED 08,09,03	2294353
ERICSSON L M TEL CO	ADR CL B SEK	294821400	711	48000 SH	DEFINED 13,01,03	48000
ESSEX PPTY TR INC	COM	297178105	465	8400 SH	DEFINED 01,03	8400
ESSEX PPTY TR INC	COM	297178105	55	1000 SH	OTHER 01,03	1000
ESTERLINE TECHNOLOGIES CORP	COM	297425100	122	6208 SH	DEFINED 01,03	6208
ESTERLINE TECHNOLOGIES CORP	COM	297425100	206	10475 SH	DEFINED 07,06,01,03	10475
ETHAN ALLEN INTERIORS INC	COM	297602104	10431	368420 SH	DEFINED 01,03	347920
20500						
ETHAN ALLEN INTERIORS INC	COM	297602104	286	10105 SH	OTHER 01,03	7360
2745						
ETHAN ALLEN INTERIORS INC	COM	297602104	4555	160900 SH	DEFINED 05,01,03	160900
ETHAN ALLEN INTERIORS INC	COM	297602104	9459	334087 SH	DEFINED 07,06,01,03	334087
ETHYL CORP	COM	297659104	133	92250 SH	DEFINED 01,03	91554
696						
ETHYL CORP	COM	297659104	345	239790 SH	OTHER 01,03	238190
1600						
ETHYL CORP	COM	297659104	50	34600 SH	DEFINED 07,06,01,03	34600
ETOYS INC	COM	297862104	2	310 SH	DEFINED 01,03	310
ETOYS INC	COM	297862104	2	400 SH	OTHER 01,03	400
ETOYS INC	COM	297862104	51	9600 SH	DEFINED 08,09,03	9600
EVERTRUST FINL GROUP INC	COM	300412103	300	24000 SH	DEFINED 01,03	24000
EXABYTE CORP	COM	300615101	9	800 SH	DEFINED 01,03	600
200						
EXABYTE CORP	COM	300615101	456	40500 SH	DEFINED 05,01,03	40500
EXABYTE CORP	COM	300615101	157	13925 SH	DEFINED 07,06,01,03	13925
EXAR CORP	COM	300645108	163	1350 SH	DEFINED 01,03	1350
EXAR CORP	COM	300645108	6544	54079 SH	DEFINED 08,09,03	54079
EXAR CORP	COM	300645108	605	5000 SH	PUT DEFINED 08,09,03	5000

EXCHANGE APPLICATIONS	COM	300867108	1	250	SH	DEFINED	01,03	250	
EXCHANGE APPLICATIONS	COM	300867108	1869	412400	SH	DEFINED	08,09,03	412400	
EXFO ELECTRO OPTICAL ENGR INC	SUB	VTG SHS	302043104	479	11000	SH	DEFINED	07,06,01,03	11000
EXFO ELECTRO OPTICAL ENGR INC	SUB	VTG SHS	302043104	40	910	SH	DEFINED	08,09,03	910
EXODUS COMMUNICATIONS INC	COM	302088109	792	16038	SH	DEFINED	01,03	16038	
EXODUS COMMUNICATIONS INC	COM	302088109	578	11712	SH	OTHER	01,03	10862	
850									
EXODUS COMMUNICATIONS INC	COM	302088109	198	4000	SH	DEFINED	05,01,03	4000	
EXODUS COMMUNICATIONS INC	COM	302088109	1406	28470	SH	DEFINED	08,09,03	28470	
EXODUS COMMUNICATIONS INC	COM	302088109	4152	84100	SH	CALL	DEFINED	08,09,03	84100
EXODUS COMMUNICATIONS INC	COM	302088109	44	900	SH	PUT	DEFINED	08,09,03	900
EXODUS COMMUNICATIONS INC	COM	302088109	2069	41896	SH	DEFINED	11,06,01,03	41896	
EXPEDITORS INTL WASH INC	COM	302130109	858	19042	SH	DEFINED	01,03	19042	
EXPEDITORS INTL WASH INC	COM	302130109	34	750	SH	OTHER	01,03	410	
340									
EXPEDITORS INTL WASH INC	COM	302130109	108	2400	SH	OTHER	06,01,03	2400	
EXPEDITORS INTL WASH INC	COM	302130109	1399	31050	SH	DEFINED	07,06,01,03	31050	
EXPEDITORS INTL WASH INC	COM	302130109	14	300	SH	DEFINED	08,09,03	300	
EXPRESS SCRIPTS INC	CL	A	302182100	513	7100	SH	DEFINED	01,03	7100
EXPRESS SCRIPTS INC	CL	A	302182100	856	11850	SH	OTHER	01,03	1750
10100									
EXPRESS SCRIPTS INC	CL	A	302182100	65	900	SH	DEFINED	05,01,03	900
EXPRESS SCRIPTS INC	CL	A	302182100	79	1100	SH	OTHER	06,01,03	1100
EXPRESS SCRIPTS INC	CL	A	302182100	1134	15700	SH	DEFINED	07,06,01,03	15700
EXTENSITY INC	COM	302255104	365	17380	SH	DEFINED		17380	
EXTREME NETWORKS INC	COM	30226D106	195	1700	SH	DEFINED	01,03	1700	
EXTREME NETWORKS INC	COM	30226D106	53	460	SH	OTHER	01,03	460	
EXTREME NETWORKS INC	COM	30226D106	46	400	SH	DEFINED	05,01,03	400	
EXTREME NETWORKS INC	COM	30226D106	23	200	SH	DEFINED	08,09,03	200	
EXXON MOBIL CORP	COM	30231G102	1431117	16057419	SH	DEFINED	01,03	14922566	
1134853									
EXXON MOBIL CORP	COM	30231G102	1133130	12713943	SH	OTHER	01,03	7279123	
5434820									
EXXON MOBIL CORP	COM	30231G102	149820	1681006	SH	DEFINED	05,01,03	1381006	
300000									
EXXON MOBIL CORP	COM	30231G102	31105	349000	SH	OTHER	05,01,03	349000	
EXXON MOBIL CORP	COM	30231G102	37485	420584	SH	OTHER	06,01,03	420584	
EXXON MOBIL CORP	COM	30231G102	174859	1961947	SH	DEFINED	07,06,01,03	1961947	
EXXON MOBIL CORP	COM	30231G102	15909	178497	SH	DEFINED	08,09,03	178497	
EXXON MOBIL CORP	COM	30231G102	5615	63000	SH	CALL	DEFINED	08,09,03	63000
EXXON MOBIL CORP	COM	30231G102	2228	25000	SH	PUT	DEFINED	08,09,03	25000
EXXON MOBIL CORP	COM	30231G102	33848	379778	SH	DEFINED	13,01,03	353584	
26194									
EXXON MOBIL CORP	COM	30231G102	17102	191890	SH	OTHER	13,01,03	89144	
102746									
F M C CORP	COM	NEW	302491303	530	7905	SH	DEFINED	01,03	3505
4400									
F M C CORP	COM	NEW	302491303	500	7450	SH	OTHER	01,03	450
7000									
F M C CORP	COM	NEW	302491303	959	14300	SH	DEFINED	05,01,03	14300
F M C CORP	COM	NEW	302491303	27	400	SH	OTHER	05,01,03	400
F M C CORP	COM	NEW	302491303	1100	16400	SH	DEFINED	07,06,01,03	16400
F M C CORP	COM	NEW	302491303	107	1600	SH	DEFINED	08,09,03	1600
FPL GROUP INC	COM	302571104	31252	475320	SH	DEFINED	01,03	448549	
26771									
FPL GROUP INC	COM	302571104	16255	247217	SH	OTHER	01,03	148612	
98605									
FPL GROUP INC	COM	302571104	7297	110975	SH	DEFINED	05,01,03	110975	
FPL GROUP INC	COM	302571104	164	2500	SH	OTHER	05,01,03	2500	
FPL GROUP INC	COM	302571104	6555	99700	SH	OTHER	06,01,03	99700	
FPL GROUP INC	COM	302571104	36209	550700	SH	DEFINED	07,06,01,03	550700	
FPL GROUP INC	COM	302571104	605	9200	SH	DEFINED	08,09,03	9200	
FX ENERGY INC	COM	302695101	161	49200	SH	DEFINED	01,03	49200	
F Y I INC	COM	302712104	318	8500	SH	DEFINED	01,03	4200	
4300									
F Y I INC	COM	302712104	75	2000	SH	OTHER	01,03	2000	
F Y I INC	COM	302712104	2093	56000	SH	DEFINED	05,01,03	56000	
F Y I INC	COM	302712104	37	1000	SH	OTHER	06,01,03	1000	
F Y I INC	COM	302712104	349	9350	SH	DEFINED	07,06,01,03	9350	
F Y I INC	COM	302712104	461	12323	SH	DEFINED	08,09,03	12323	
FCNB CORP	COM	302920103	734	34626	SH	DEFINED	01,03		
34626									
FCNB CORP	COM	302920103	19	918	SH	OTHER	01,03	918	
FACTORY 2-U INC	COM	303072102	228	7475	SH	DEFINED	07,06,01,03	7475	
FACTSET RESH SYS INC	COM	303075105	177	4710	SH	DEFINED	01,03	150	
660									
3900									
FACTSET RESH SYS INC	COM	303075105	1906	50700	SH	DEFINED	05,01,03	50700	
FACTSET RESH SYS INC	COM	303075105	742	19725	SH	DEFINED	07,06,01,03	19725	
FACTUAL DATA CORP	COM	303094106	8637	1096755	SH	DEFINED		1096755	
FAIR ISAAC & CO INC	COM	303250104	196	4600	SH	DEFINED	01,03	2900	
1700									
FAIR ISAAC & CO INC	COM	303250104	933	21850	SH	DEFINED	05,01,03	21850	
FAIR ISAAC & CO INC	COM	303250104	26	600	SH	OTHER	06,01,03	600	
FAIR ISAAC & CO INC	COM	303250104	372	8725	SH	DEFINED	07,06,01,03	8725	
FAIRCHILD CORP	CL	A	303698104	5	700	SH	DEFINED	01,03	700
FAIRCHILD CORP	CL	A	303698104	13	2000	SH	OTHER	01,03	2000

FAIRCHILD CORP	CL A	303698104	1171	181972	SH	DEFINED	08,09,03	181972
FAIRFIELD CMNTYS INC	COM PAR \$0.0	304231301	312	30800	SH	DEFINED	01,03	30800
FAIRFIELD CMNTYS INC	COM PAR \$0.0	304231301	1	100	SH	OTHER	01,03	100
FAMILY DLR STORES INC 588325	COM	307000109	301374	15655780	SH	DEFINED	01,03	15067455
FAMILY DLR STORES INC 1880	COM	307000109	82	4280	SH	OTHER	01,03	2400
FAMILY DLR STORES INC	COM	307000109	46	2400	SH	DEFINED	05,01,03	2400
FAMILY DLR STORES INC	COM	307000109	1365	70900	SH	DEFINED	07,06,01,03	70900
FAMILY DLR STORES INC	COM	307000109	1285	66770	SH	DEFINED	08,09,03	66770
FASTENAL CO 2600	COM	311900104	254	4400	SH	DEFINED	01,03	1800
FASTENAL CO	COM	311900104	1037	18000	SH	OTHER	01,03	18000
FASTENAL CO	COM	311900104	35	600	SH	DEFINED	05,01,03	600
FASTENAL CO	COM	311900104	905	15700	SH	DEFINED	07,06,01,03	15700
FAUQUIER BANKSHARES INC VA	COM	312059108	721	45770	SH	DEFINED	01,03	45770
FEDDERS CORP 15400	COM	313135105	60	15400	SH	DEFINED	01,03	
FEDDERS CORP	COM	313135105	747	192800	SH	DEFINED	05,01,03	192800
FEDDERS CORP	COM	313135105	83	21500	SH	DEFINED	07,06,01,03	21500
FEDERAL HOME LN MTG CORP 72133	COM	313400301	87573	1619863	SH	DEFINED	01,03	1547730
FEDERAL HOME LN MTG CORP 303645	COM	313400301	36775	680230	SH	OTHER	01,03	376585
FEDERAL HOME LN MTG CORP	COM	313400301	17298	319975	SH	DEFINED	05,01,03	319975
FEDERAL HOME LN MTG CORP	COM	313400301	530	9800	SH	OTHER	05,01,03	9800
FEDERAL HOME LN MTG CORP	COM	313400301	48277	893000	SH	DEFINED	07,06,01,03	893000
FEDERAL HOME LN MTG CORP	COM	313400301	270	5000	SH	DEFINED	08,09,03	5000
FEDERAL HOME LN MTG CORP	COM	313400301	2876	53200	SH	CALL	DEFINED 08,09,03	53200
FEDERAL HOME LN MTG CORP	COM	313400301	4249	78600	SH	PUT	DEFINED 08,09,03	78600
FEDERAL HOME LN MTG CORP	COM	313400301	492	9100	SH	DEFINED	13,01,03	9100
FEDERAL HOME LN MTG CORP 3800	COM	313400301	205	3800	SH	OTHER	13,01,03	
FEDERAL MOGUL CORP 200	COM	313549107	576	105900	SH	DEFINED	01,03	105700
FEDERAL MOGUL CORP	COM	313549107	6	1048	SH	OTHER	01,03	1048
FEDERAL MOGUL CORP	COM	313549107	159	29200	SH	DEFINED	07,06,01,03	29200
FEDERAL NATL MTG ASSN 57252	COM	313586109	4094	57252	SH	DEFINED		
FEDERAL NATL MTG ASSN 158045	COM	313586109	220320	3081404	SH	DEFINED	01,03	2923359
FEDERAL NATL MTG ASSN 485632	COM	313586109	85333	1193468	SH	OTHER	01,03	707836
FEDERAL NATL MTG ASSN 630000	COM	313586109	52909	739985	SH	DEFINED	05,01,03	109985
FEDERAL NATL MTG ASSN	COM	313586109	46060	644200	SH	OTHER	05,01,03	644200
FEDERAL NATL MTG ASSN	COM	313586109	11433	159900	SH	OTHER	06,01,03	159900
FEDERAL NATL MTG ASSN	COM	313586109	38599	539840	SH	DEFINED	07,06,01,03	539840
FEDERAL NATL MTG ASSN	COM	313586109	3519	49220	SH	DEFINED	08,09,03	49220
FEDERAL NATL MTG ASSN	COM	313586109	3933	55000	SH	CALL	DEFINED 08,09,03	55000
FEDERAL NATL MTG ASSN	COM	313586109	17625	246500	SH	PUT	DEFINED 08,09,03	246500
FEDERAL NATL MTG ASSN	COM	313586109	39576	553511	SH	DEFINED	11,06,01,03	553511
FEDERAL NATL MTG ASSN	COM	313586109	785	10984	SH	DEFINED	13,01,03	10984
FEDERAL NATL MTG ASSN 350	COM	313586109	164	2292	SH	OTHER	13,01,03	1942
FEDERAL REALTY INVT TR 5086	SH BEN INT N	313747206	97	5086	SH	DEFINED	01,03	
FEDERAL REALTY INVT TR 8578	SH BEN INT N	313747206	433	22664	SH	OTHER	01,03	14086
FEDERAL SIGNAL CORP 12646	COM	313855108	251	12646	SH	DEFINED	01,03	
FEDERAL SIGNAL CORP 145216	COM	313855108	3091	155529	SH	OTHER	01,03	10313
FEDERAL SIGNAL CORP	COM	313855108	374	18800	SH	DEFINED	07,06,01,03	18800
FEDERATED DEPT STORES INC DEL 56300	COM	31410H101	2915	111583	SH	DEFINED	01,03	55283
FEDERATED DEPT STORES INC DEL 8310	COM	31410H101	382	14614	SH	OTHER	01,03	6304
FEDERATED DEPT STORES INC DEL	COM	31410H101	4358	166825	SH	DEFINED	05,01,03	166825
FEDERATED DEPT STORES INC DEL	COM	31410H101	76	2900	SH	OTHER	05,01,03	2900
FEDERATED DEPT STORES INC DEL	COM	31410H101	1980	75800	SH	DEFINED	07,06,01,03	75800
FEDERATED DEPT STORES INC DEL	COM	31410H101	282	10800	SH	DEFINED	08,09,03	10800
FEDERATED DEPT STORES INC DEL	COM	31410H101	131	5000	SH	CALL	DEFINED 08,09,03	5000
FEDERATED DEPT STORES INC DEL	COM	31410H101	131	5000	SH	PUT	DEFINED 08,09,03	5000
FEDEX CORP 45565	COM	31428X106	63494	1431991	SH	DEFINED	01,03	1386426
FEDEX CORP 124917	COM	31428X106	10811	243819	SH	OTHER	01,03	118902
FEDEX CORP	COM	31428X106	9608	216700	SH	DEFINED	05,01,03	216700
FEDEX CORP	COM	31428X106	177	4000	SH	OTHER	05,01,03	4000
FEDEX CORP	COM	31428X106	27068	610475	SH	DEFINED	07,06,01,03	610475
FEDEX CORP	COM	31428X106	386	8706	SH	DEFINED	08,09,03	8706
FEDEX CORP	COM	31428X106	887	20000	SH	CALL	DEFINED 08,09,03	20000
FELCOR LODGING TR INC	COM	31430F101	44	1904	SH	DEFINED	01,03	1904
FELCOR LODGING TR INC 3400	COM	31430F101	79	3400	SH	OTHER	01,03	

FELCOR LODGING TR INC	COM	31430F101	187	8100 SH	DEFINED 08,09,03	8100
FERRELLGAS PARTNERS L.P. 3700	UNIT LTD PAR	315293100	61	3700 SH	DEFINED 01,03	
FERRELLGAS PARTNERS L.P. 2400 14200	UNIT LTD PAR	315293100	386	23600 SH	OTHER 01,03	7000
FERRO CORP	COM	315405100	14	752 SH	DEFINED 01,03	752
FERRO CORP 225	COM	315405100	80	4175 SH	OTHER 01,03	3950
FERRO CORP	COM	315405100	274	14400 SH	DEFINED 07,06,01,03	14400
FIDELITY NATL FINL INC 21400	COM	316326107	2860	115536 SH	DEFINED 01,03	94136
FIDELITY NATL FINL INC 31142	COM	316326107	841	33994 SH	OTHER 01,03	2852
FIDELITY NATL FINL INC	COM	316326107	6762	273200 SH	DEFINED 05,01,03	273200
FIDELITY NATL FINL INC	COM	316326107	72	2900 SH	OTHER 06,01,03	2900
FIDELITY NATL FINL INC	COM	316326107	1010	40800 SH	DEFINED 07,06,01,03	40800
FIFTH THIRD BANCORP 105307	COM	316773100	12678	235316 SH	DEFINED 01,03	130009
FIFTH THIRD BANCORP 74979	COM	316773100	15706	291531 SH	OTHER 01,03	216552
FIFTH THIRD BANCORP	COM	316773100	7296	135426 SH	DEFINED 05,01,03	135426
FIFTH THIRD BANCORP	COM	316773100	350	6500 SH	OTHER 05,01,03	6500
FIFTH THIRD BANCORP	COM	316773100	4978	92400 SH	DEFINED 07,06,01,03	92400
FIFTH THIRD BANCORP	COM	316773100	195248	3624100 SH	DEFINED 08,09,03	3624100
FILENET CORP 17800	COM	316869106	484	26600 SH	DEFINED 01,03	8800
FILENET CORP	COM	316869106	18	1000 SH	OTHER 01,03	1000
FILENET CORP	COM	316869106	2304	126700 SH	DEFINED 05,01,03	126700
FILENET CORP	COM	316869106	33	1800 SH	OTHER 06,01,03	1800
FILENET CORP	COM	316869106	378	20775 SH	DEFINED 07,06,01,03	20775
FINISAR	COM	31787A101	51	1050 SH	OTHER 01,03	1050
FINISAR	COM	31787A101	73	1500 SH	DEFINED 05,01,03	1500
FINISAR	COM	31787A101	415	8580 SH	DEFINED 07,06,01,03	8580
FINET COM INC	COM PAR \$0.0	317922300	5	10500 SH	DEFINED 08,09,03	10500
FINOVA GROUP INC	COM	317928109	185	25567 SH	DEFINED 01,03	25567
FINOVA GROUP INC 1370	COM	317928109	239	32979 SH	OTHER 01,03	31609
FINOVA GROUP INC	COM	317928109	184	25400 SH	DEFINED 07,06,01,03	25400
FINOVA GROUP INC	COM	317928109	47	6550 SH	DEFINED 08,09,03	6550
FINOVA GROUP INC	COM	317928109	725	100000 SH	CALL DEFINED 08,09,03	100000
FIRST AMERN CORP CALIF 13800	COM	318522307	295	14145 SH	DEFINED 01,03	345
FIRST AMERN CORP CALIF 13770	COM	318522307	287	13770 SH	OTHER 01,03	
FIRST AMERN CORP CALIF	COM	318522307	3611	173000 SH	DEFINED 05,01,03	173000
FIRST AMERN CORP CALIF	COM	318522307	802	38425 SH	DEFINED 07,06,01,03	38425
FIRST AMERN CORP CALIF	COM	318522307	140	6700 SH	DEFINED 08,09,03	6700
FIRST AUSTRALIA FD INC	COM	318652104	84	14263 SH	DEFINED 01,03	14263
FIRST AUSTRALIA FD INC	COM	318652104	12	2000 SH	OTHER 01,03	2000
FIRST AUSTRALIA PRIME INCOME 1500	COM	318653102	58	13857 SH	DEFINED 01,03	12357
FIRST AUSTRALIA PRIME INCOME 23884	COM	318653102	165	39390 SH	OTHER 01,03	15506
FIRST BANCORP P R 8300	COM	318672102	203	8300 SH	DEFINED 01,03	
FIRST BANCORP P R	COM	318672102	2561	104800 SH	DEFINED 05,01,03	104800
FIRST BANCORP P R	COM	318672102	396	16200 SH	DEFINED 07,06,01,03	16200
FIRST CHARTER CORP 500	COM	319439105	664	45993 SH	DEFINED 01,03	45493
FIRST CHARTER CORP	COM	319439105	117	8104 SH	OTHER 01,03	8104
FIRST COMWLTH FINL CORP PA	COM	319829107	2190	226052 SH	OTHER 01,03	226052
FIRST DATA CORP 99494	COM	319963104	32571	833822 SH	DEFINED 01,03	734328
FIRST DATA CORP 47271	COM	319963104	9421	241187 SH	OTHER 01,03	193916
FIRST DATA CORP	COM	319963104	12832	328500 SH	DEFINED 05,01,03	328500
FIRST DATA CORP	COM	319963104	223	5700 SH	OTHER 05,01,03	5700
FIRST DATA CORP	COM	319963104	3577	91575 SH	OTHER 06,01,03	91575
FIRST DATA CORP	COM	319963104	27099	693750 SH	DEFINED 07,06,01,03	693750
FIRST DATA CORP	COM	319963104	113	2900 SH	DEFINED 08,09,03	2900
FIRST DATA CORP	COM	319963104	195	5000 SH	CALL DEFINED 08,09,03	5000
FIRST FINL BANCORP OH	COM	320209109	287	18191 SH	DEFINED 01,03	18191
FIRST FINL BANCORP OH	COM	320209109	126	8000 SH	OTHER 01,03	8000
FIRST FINL BANCORP OH	COM	320209109	72	4598 SH	DEFINED 05,01,03	4598
FIRST MERCHANTS CORP 12000	COM	320817109	1202	54348 SH	DEFINED 01,03	42348
FIRST MIDWEST BANCORP DEL 7700	COM	320867104	10709	402216 SH	DEFINED 01,03	394516
FIRST MIDWEST BANCORP DEL	COM	320867104	799	30000 SH	OTHER 01,03	30000
FIRST MIDWEST BANCORP DEL	COM	320867104	2623	98500 SH	DEFINED 05,01,03	98500
FIRST MIDWEST BANCORP DEL	COM	320867104	56	2100 SH	OTHER 06,01,03	2100
FIRST MIDWEST BANCORP DEL	COM	320867104	661	24825 SH	DEFINED 07,06,01,03	24825
FIRST NATL CORP ORANGEBURG S C	COM	320942105	512	38655 SH	DEFINED 01,03	38655
FIRST HEALTH GROUP CORP	COM	320960107	26	800 SH	DEFINED 01,03	800
FIRST HEALTH GROUP CORP	COM	320960107	138	4275 SH	OTHER 01,03	4275
FIRST HEALTH GROUP CORP	COM	320960107	16	500 SH	DEFINED 05,01,03	500

FIRST HEALTH GROUP CORP	COM	320960107	648	20100	SH	DEFINED 07,06,01,03	20100
FIRST SEC CORP DEL 25900	COM	336294103	863	52900	SH	DEFINED 01,03	27000
FIRST SEC CORP DEL 5777	COM	336294103	370	22703	SH	OTHER 01,03	16926
FIRST SEC CORP DEL	COM	336294103	573	35125	SH	DEFINED 05,01,03	35125
FIRST SEC CORP DEL	COM	336294103	2168	132900	SH	DEFINED 07,06,01,03	132900
FIRST TENN NATL CORP	COM	337162101	438	21444	SH	DEFINED 01,03	21444
FIRST TENN NATL CORP 5350	COM	337162101	420	20550	SH	OTHER 01,03	15200
FIRST TENN NATL CORP	COM	337162101	1097	53700	SH	DEFINED 07,06,01,03	53700
FIRST UN CORP 42938	COM	337358105	27630	858421	SH	DEFINED 01,03	815483
FIRST UN CORP 100940	COM	337358105	41125	1277682	SH	OTHER 01,03	1176742
FIRST UN CORP	COM	337358105	9250	287392	SH	DEFINED 05,01,03	287392
FIRST UN CORP	COM	337358105	447	13900	SH	OTHER 05,01,03	13900
FIRST UN CORP	COM	337358105	6296	195600	SH	DEFINED 07,06,01,03	195600
FIRST UN CORP	COM	337358105	15441	479728	SH	DEFINED 08,09,03	479728
FIRST UN CORP	COM	337358105	483	15000	SH	CALL DEFINED 08,09,03	15000
FIRST VA BANKS INC 2502	COM	337477103	2654	62275	SH	DEFINED 01,03	59773
FIRST VA BANKS INC 172	COM	337477103	642	15064	SH	OTHER 01,03	14892
FIRST VA BANKS INC	COM	337477103	98	2300	SH	OTHER 06,01,03	2300
FIRST VA BANKS INC	COM	337477103	814	19100	SH	DEFINED 07,06,01,03	19100
FIRSTAR CORP NEW WIS	COM	33763V109	73336	3277600	SH	DEFINED	3277600
FIRSTAR CORP NEW WIS 407287	COM	33763V109	17584	785884	SH	DEFINED 01,03	378597
FIRSTAR CORP NEW WIS 782495	COM	33763V109	34053	1521907	SH	OTHER 01,03	739412
FIRSTAR CORP NEW WIS	COM	33763V109	6652	297284	SH	DEFINED 05,01,03	297284
FIRSTAR CORP NEW WIS	COM	33763V109	302	13500	SH	OTHER 05,01,03	13500
FIRSTAR CORP NEW WIS	COM	33763V109	4258	190300	SH	DEFINED 07,06,01,03	190300
FIRSTAR CORP NEW WIS	COM	33763V109	73439	3282172	SH	DEFINED 08,09,03	3282172
FIRSTAR CORP NEW WIS	COM	33763V109	539	24100	SH	CALL DEFINED 08,09,03	24100
FIRSTAR CORP NEW WIS	COM	33763V109	260	11600	SH	PUT DEFINED 08,09,03	11600
FISERV INC 6525	COM	337738108	2014	33643	SH	DEFINED 01,03	27118
FISERV INC	COM	337738108	677	11300	SH	OTHER 01,03	11300
FISERV INC	COM	337738108	135	2250	SH	DEFINED 05,01,03	2250
FISERV INC	COM	337738108	234	3900	SH	OTHER 06,01,03	3900
FISERV INC	COM	337738108	3054	51000	SH	DEFINED 07,06,01,03	51000
FIRSTFED FINL CORP 1460	COM	337907109	576	25035	SH	DEFINED 01,03	23575
FIRSTFED FINL CORP	COM	337907109	136	5900	SH	OTHER 06,01,03	5900
FIRSTMERIT CORP	COM	337915102	739	32200	SH	DEFINED 01,03	32200
FIRSTMERIT CORP	COM	337915102	229	10000	SH	OTHER 01,03	10000
FIRSTMERIT CORP	COM	337915102	41	1800	SH	DEFINED 05,01,03	1800
FIRSTMERIT CORP	COM	337915102	839	36600	SH	DEFINED 07,06,01,03	36600
FIRSTMERIT CORP	COM	337915102	4283	186730	SH	DEFINED 08,09,03	186730
FIRSTENERGY CORP 44137	COM	337932107	1829	67882	SH	DEFINED 01,03	23745
FIRSTENERGY CORP 5601	COM	337932107	520	19295	SH	OTHER 01,03	13694
FIRSTENERGY CORP	COM	337932107	2871	106600	SH	DEFINED 05,01,03	106600
FIRSTENERGY CORP	COM	337932107	86	3200	SH	OTHER 05,01,03	3200
FIRSTENERGY CORP	COM	337932107	3122	115900	SH	DEFINED 07,06,01,03	115900
FIRSTENERGY CORP	COM	337932107	321	11900	SH	DEFINED 08,09,03	11900
FLAG FINL CORP	COM	33832H107	114	20730	SH	DEFINED 01,03	20730
FLEETBOSTON FINL CORP	COM	339030108	133956	3434760	SH	DEFINED	3434760
FLEETBOSTON FINL CORP 138393	COM	339030108	30687	786844	SH	DEFINED 01,03	648451
FLEETBOSTON FINL CORP 60481	COM	339030108	8364	214451	SH	OTHER 01,03	153970
FLEETBOSTON FINL CORP	COM	339030108	20184	517547	SH	DEFINED 05,01,03	517547
FLEETBOSTON FINL CORP	COM	339030108	495	12700	SH	OTHER 05,01,03	12700
FLEETBOSTON FINL CORP	COM	339030108	13156	337343	SH	OTHER 06,01,03	337343
FLEETBOSTON FINL CORP	COM	339030108	11228	287900	SH	DEFINED 07,06,01,03	287900
FLEETBOSTON FINL CORP	COM	339030108	46294	1187016	SH	DEFINED 08,09,03	1187016
FLEETBOSTON FINL CORP	COM	339030108	94	2400	SH	OTHER 13,01,03	2400
FLEETWOOD ENTERPRISES INC	COM	339099103	6	425	SH	DEFINED 01,03	425
FLEETWOOD ENTERPRISES INC 125	COM	339099103	17	1275	SH	OTHER 01,03	1150
FLEETWOOD ENTERPRISES INC	COM	339099103	269	19825	SH	DEFINED 07,06,01,03	19825
FLEMING COS INC 15400	COM	339130106	507	38825	SH	DEFINED 01,03	23425
FLEMING COS INC 3820	COM	339130106	103	7880	SH	OTHER 01,03	4060
FLEMING COS INC	COM	339130106	2511	192200	SH	DEFINED 05,01,03	192200
FLEMING COS INC	COM	339130106	313	23975	SH	DEFINED 07,06,01,03	23975
FLORIDA EAST COAST INDS	COM	340632108	270	6580	SH	DEFINED 01,03	6580
FLORIDA EAST COAST INDS	COM	340632108	123	3000	SH	OTHER 01,03	3000
FLORIDA PROGRESS CORP 140674	COM	341109106	7447	140674	SH	DEFINED 01,03	
FLORIDA PROGRESS CORP	COM	341109106	14198	268214	SH	OTHER 01,03	216638

36377	15199								
FLORIDA PROGRESS CORP	COM	341109106	1536	29025	SH	DEFINED	05,01,03	29025	
FLORIDA PROGRESS CORP	COM	341109106	74	1400	SH	OTHER	05,01,03	1400	
FLORIDA PROGRESS CORP	COM	341109106	1038	19600	SH	DEFINED	07,06,01,03	19600	
FLORIDA PROGRESS CORP	COM	341109106	270	5100	SH	DEFINED	08,09,03	5100	
FLORIDA ROCK INDS INC	COM	341140101	6015	152518	SH	OTHER	01,03		
152518									
FLORIDA ROCK INDS INC	COM	341140101	443	11225	SH	DEFINED	07,06,01,03	11225	
FLOW INTL CORP	COM	343468104	7	600	SH	DEFINED	01,03	600	
FLOW INTL CORP	COM	343468104	105	9700	SH	OTHER	01,03	7200	
2500									
FLOW INTL CORP	COM	343468104	97	8925	SH	DEFINED	07,06,01,03	8925	
FLOWERS INDS INC	COM	343496105	141	7250	SH	DEFINED	01,03	5000	
2250									
FLOWERS INDS INC	COM	343496105	44	2250	SH	OTHER	01,03	2250	
FLOWERS INDS INC	COM	343496105	40	2050	SH	DEFINED	05,01,03	2050	
FLOWERS INDS INC	COM	343496105	807	41400	SH	DEFINED	07,06,01,03	41400	
FLOWERS INDS INC	COM	343496105	1170	60000	SH	CALL	DEFINED	08,09,03	60000
FLOWSERVE CORP	COM	34354P105	542	32950	SH	OTHER	01,03		
32950									
FLOWSERVE CORP	COM	34354P105	255	15500	SH	DEFINED	07,06,01,03	15500	
FLUOR CORP	COM	343861100	1525	50836	SH	DEFINED	01,03	50796	
40									
FLUOR CORP	COM	343861100	1141	38036	SH	OTHER	01,03	19540	
18496									
FLUOR CORP	COM	343861100	655	21825	SH	DEFINED	05,01,03	21825	
FLUOR CORP	COM	343861100	33	1100	SH	OTHER	05,01,03	1100	
FLUOR CORP	COM	343861100	450	15000	SH	DEFINED	07,06,01,03	15000	
FLUOR CORP	COM	343861100	117	3900	SH	DEFINED	08,09,03	3900	
FOCAL COMMUNICATIONS CORP	COM	344155106	3	200	SH	DEFINED	05,01,03	200	
FOCAL COMMUNICATIONS CORP	COM	344155106	151	9800	SH	DEFINED	08,09,03	9800	
FOMENTO ECONOMICO MEXICANO SA	SPON ADR UNI	344419106	2695	69100	SH	DEFINED	08,09,03	69100	
FOOTSTAR INC	COM	344912100	278	8598	SH	DEFINED	01,03	7270	
1328									
FOOTSTAR INC	COM	344912100	148	4575	SH	OTHER	01,03	1198	
3377									
FOOTSTAR INC	COM	344912100	549	17000	SH	DEFINED	05,01,03	17000	
FOOTSTAR INC	COM	344912100	45	1400	SH	OTHER	06,01,03	1400	
FOOTSTAR INC	COM	344912100	382	11825	SH	DEFINED	07,06,01,03	11825	
FORCENERGY INC	COM NEW	345206205	3728	142700	SH	DEFINED	08,09,03	142700	
FORD MTR CO DEL	COM PAR \$0.0	345370860	94505	3733593	SH	DEFINED	01,03	3534908	
198685									
FORD MTR CO DEL	COM PAR \$0.0	345370860	41420	1636371	SH	OTHER	01,03	939262	
697109									
FORD MTR CO DEL	COM PAR \$0.0	345370860	19231	759773	SH	DEFINED	05,01,03	759773	
FORD MTR CO DEL	COM PAR \$0.0	345370860	676	26700	SH	OTHER	05,01,03	26700	
FORD MTR CO DEL	COM PAR \$0.0	345370860	8848	349547	SH	OTHER	06,01,03	349547	
FORD MTR CO DEL	COM PAR \$0.0	345370860	11213	443000	SH	DEFINED	07,06,01,03	443000	
FORD MTR CO DEL	COM PAR \$0.0	345370860	4659	184074	SH	DEFINED	08,09,03	184074	
FORD MTR CO DEL	COM PAR \$0.0	345370860	127	5000	SH	CALL	DEFINED	08,09,03	5000
FORD MTR CO DEL	COM PAR \$0.0	345370860	127	5000	SH	PUT	DEFINED	08,09,03	5000
FORD MTR CO DEL	COM PAR \$0.0	345370860	103	4076	SH	DEFINED	11,06,01,03	4076	
FORD MTR CO DEL	COM PAR \$0.0	345370860	25	1000	SH	DEFINED	13,01,03	1000	
FORD MTR CO DEL	COM PAR \$0.0	345370860	24	960	SH	OTHER	13,01,03	524	
436									
FOREST CITY ENTERPRISES INC	CL A	345550107	216	6000	SH	OTHER	01,03		
6000									
FOREST LABS INC	COM	345838106	10451	91130	SH	DEFINED	01,03	90070	
660									
400									
FOREST LABS INC	COM	345838106	749	6534	SH	OTHER	01,03		
6534									
FOREST LABS INC	COM	345838106	138	1200	SH	DEFINED	05,01,03	1200	
FOREST LABS INC	COM	345838106	310	2700	SH	OTHER	06,01,03	2700	
FOREST LABS INC	COM	345838106	4140	36100	SH	DEFINED	07,06,01,03	36100	
FOREST LABS INC	COM	345838106	2064	18000	SH	PUT	DEFINED	08,09,03	18000
FOREST OIL CORP	COM NEW	346091606	2	100	SH	DEFINED	01,03	100	
FOREST OIL CORP	COM NEW	346091606	109	6725	SH	OTHER	01,03		
6725									
FOREST OIL CORP	COM NEW	346091606	283	17500	SH	DEFINED	08,09,03	17500	
FORT JAMES CORP	COM	347471104	367	12000	SH	DEFINED		12000	
FORT JAMES CORP	COM	347471104	2343	76676	SH	DEFINED	01,03	76552	
124									
FORT JAMES CORP	COM	347471104	456	14916	SH	OTHER	01,03	7079	
7837									
FORT JAMES CORP	COM	347471104	1793	58675	SH	DEFINED	05,01,03	58675	
FORT JAMES CORP	COM	347471104	89	2900	SH	OTHER	05,01,03	2900	
FORT JAMES CORP	COM	347471104	1244	40700	SH	DEFINED	07,06,01,03	40700	
FORT JAMES CORP	COM	347471104	324	10600	SH	DEFINED	08,09,03	10600	
FORTUNE BRANDS INC	COM	349631101	4531	170984	SH	DEFINED	01,03	163684	
7300									
FORTUNE BRANDS INC	COM	349631101	5024	189583	SH	OTHER	01,03	134505	
55078									
FORTUNE BRANDS INC	COM	349631101	1170	44150	SH	DEFINED	05,01,03	44150	
FORTUNE BRANDS INC	COM	349631101	58	2200	SH	OTHER	05,01,03	2200	
FORTUNE BRANDS INC	COM	349631101	5040	190200	SH	DEFINED	07,06,01,03	190200	
FORTUNE BRANDS INC	COM	349631101	339	12800	SH	DEFINED	08,09,03	12800	

FORWARD AIR CORP 1600	COM	349853101	253	7200 SH	DEFINED 01,03	5600
FORWARD AIR CORP	COM	349853101	15	425 SH	OTHER 01,03	425
FORWARD AIR CORP	COM	349853101	742	21100 SH	DEFINED 05,01,03	21100
FORWARD AIR CORP	COM	349853101	53	1500 SH	OTHER 06,01,03	1500
FORWARD AIR CORP	COM	349853101	450	12775 SH	DEFINED 07,06,01,03	12775
FOSSIL INC 15000	COM	349882100	200	15000 SH	DEFINED 01,03	
FOSSIL INC	COM	349882100	2930	220075 SH	DEFINED 05,01,03	220075
FOSSIL INC	COM	349882100	4972	373475 SH	DEFINED 07,06,01,03	373475
FOSTER WHEELER CORP 1350	COM	350244109	59	8134 SH	DEFINED 01,03	6784
FOSTER WHEELER CORP	COM	350244109	73	10112 SH	OTHER 01,03	10112
FOSTER WHEELER CORP	COM	350244109	178	24600 SH	DEFINED 07,06,01,03	24600
FOUNDATION HEALTH SYS INC	COM	350404109	12	701 SH	DEFINED 01,03	701
FOUNDATION HEALTH SYS INC	COM	350404109	25	1505 SH	OTHER 01,03	1505
FOUNDATION HEALTH SYS INC	COM	350404109	843	50700 SH	DEFINED 07,06,01,03	50700
FOUNDRY NETWORKS INC	COM	35063R100	941	14051 SH	DEFINED	14051
FOUNDRY NETWORKS INC 100	COM	35063R100	492	7350 SH	DEFINED 01,03	7250
FOUNDRY NETWORKS INC	COM	35063R100	52	782 SH	OTHER 01,03	782
FOUNDRY NETWORKS INC	COM	35063R100	47	700 SH	DEFINED 05,01,03	700
FOUNDRY NETWORKS INC	COM	35063R100	529	7900 SH	OTHER 06,01,03	7900
FOUNDRY NETWORKS INC	COM	35063R100	691	10322 SH	DEFINED 08,09,03	10322
4 KIDS ENTMT INC 200	COM	350865101	3	200 SH	OTHER 01,03	
4 KIDS ENTMT INC	COM	350865101	123	7275 SH	DEFINED 07,06,01,03	7275
4 KIDS ENTMT INC	COM	350865101	827	49000 SH	CALL DEFINED 08,09,03	49000
FOUR SEASONS HOTEL INC	LYON ZERO CP	35100EAD6	23765	74265000 PRN	DEFINED 08,09,03	74265000
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	8829	120639 SH	DEFINED 01,03	120639
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	11584	158282 SH	DEFINED 11,06,01,03	158282
4FRONT TECHNOLOGIES INC	COM	351042106	1068	58700 SH	DEFINED 05,01,03	58700
4FRONT TECHNOLOGIES INC	COM	351042106	2608	143400 SH	DEFINED 07,06,01,03	143400
FRANCHISE FIN CORP AMER 700	COM	351807102	172	7633 SH	DEFINED 01,03	6933
FRANCHISE FIN CORP AMER 1500	COM	351807102	34	1500 SH	OTHER 01,03	
FRANCHISE FIN CORP AMER	COM	351807102	9	400 SH	DEFINED 05,01,03	400
FRANKLIN COVEY CO	COM	353469109	91	12450 SH	DEFINED 07,06,01,03	12450
FRANKLIN RES INC 754	COM	354613101	4183	94158 SH	DEFINED 01,03	93404
FRANKLIN RES INC 21350	COM	354613101	1181	26572 SH	OTHER 01,03	5222
FRANKLIN RES INC	COM	354613101	3106	69900 SH	DEFINED 05,01,03	69900
FRANKLIN RES INC	COM	354613101	151	3400 SH	OTHER 05,01,03	3400
FRANKLIN RES INC	COM	354613101	2150	48400 SH	DEFINED 07,06,01,03	48400
FRANKLIN RES INC	COM	354613101	560	12600 SH	DEFINED 08,09,03	12600
FRANKLIN UNVL TR	SH BEN INT	355145103	120	15800 SH	DEFINED 01,03	15800
FREEMARKETS INC	COM	356602102	17138	300000 SH	DEFINED 08,09,03	300000
FREEPOR-T-MCMORAN COPPER & GOLD 3627	CL B	35671D857	167	18983 SH	DEFINED 01,03	15356
FREEPOR-T-MCMORAN COPPER & GOLD 2551	CL B	35671D857	314	35663 SH	OTHER 01,03	33112
FREEPOR-T-MCMORAN COPPER & GOLD CL B	CL B	35671D857	380	43150 SH	DEFINED 05,01,03	43150
FREEPOR-T-MCMORAN COPPER & GOLD CL B	CL B	35671D857	19	2200 SH	OTHER 05,01,03	2200
FREEPOR-T-MCMORAN COPPER & GOLD CL B	CL B	35671D857	268	30400 SH	DEFINED 07,06,01,03	30400
FREEPOR-T-MCMORAN COPPER & GOLD CL B	CL B	35671D857	70	7900 SH	DEFINED 08,09,03	7900
FREESERVE P L C	SPONSORED AD	356872101	268	7958 SH	DEFINED 08,09,03	7958
FREMONT GEN CORP 13000	COM	357288109	45	13000 SH	DEFINED 01,03	
FREMONT GEN CORP 700	COM	357288109	2	700 SH	OTHER 01,03	
FREMONT GEN CORP	COM	357288109	579	168400 SH	DEFINED 05,01,03	168400
FREMONT GEN CORP	COM	357288109	146	42350 SH	DEFINED 07,06,01,03	42350
FRENCH FRAGRANCES INC	COM	357658103	126	15000 SH	DEFINED	15000
FRESENIUS MED CARE AG 400	SPONSORED AD	358029106	70	2347 SH	DEFINED 01,03	1947
FRESENIUS MED CARE AG 3876	SPONSORED AD	358029106	147	4909 SH	OTHER 01,03	1033
FRIEDE GOLDMAN HALTER INC	SR SB NTCV4.	358430AA4	2161	3725000 PRN	DEFINED 08,09,03	3725000
FRIEDE GOLDMAN HALTER INC	COM	358430106	9	1242 SH	OTHER 01,03	1242
FRIEDE GOLDMAN HALTER INC	COM	358430106	208	29475 SH	DEFINED 07,06,01,03	29475
FRISCHS RESTAURANTS INC	COM	358748101		5 SH	DEFINED 01,03	5
FRISCHS RESTAURANTS INC	COM	358748101	160	15505 SH	OTHER 01,03	15505
FRITZ COS INC 10400	COM	358846103	125	10400 SH	DEFINED 01,03	
FRITZ COS INC	COM	358846103	1564	130300 SH	DEFINED 05,01,03	130300
FRITZ COS INC	COM	358846103	266	22125 SH	DEFINED 07,06,01,03	22125
FUJI PHOTO FILM LTD	ADR	359586302	51	1524 SH	DEFINED 01,03	1524
FUJI PHOTO FILM LTD 100	ADR	359586302	118	3530 SH	OTHER 01,03	3430
FUJI PHOTO FILM LTD	ADR	359586302	34	1000 SH	DEFINED 08,09,03	1000
FULLER H B CO	COM	359694106	23	800 SH	DEFINED 01,03	800
FULLER H B CO 1050	COM	359694106	30	1050 SH	OTHER 01,03	
FULLER H B CO	COM	359694106	167	5800 SH	DEFINED 07,06,01,03	5800

FULTON FINL CORP PA 11664	COM	360271100	263	13282 SH	DEFINED 01,03	1618
FURNITURE BRANDS INTL INC 730	COM	360921100	19	1130 SH	DEFINED 01,03	400
FURNITURE BRANDS INTL INC 261	COM	360921100	4	261 SH	OTHER 01,03	
FURNITURE BRANDS INTL INC FUTURELINK CORP	COM	360921100	342	20600 SH	DEFINED 07,06,01,03	20600
G & K SVCS INC	COM NEW	36114Q208	31	10000 SH	DEFINED 08,09,03	10000
G & K SVCS INC	CL A	361268105	28	1000 SH	DEFINED 01,03	1000
G & K SVCS INC	CL A	361268105	349	12450 SH	DEFINED 07,06,01,03	12450
GATX CORP 4400	COM	361448103	723	17260 SH	DEFINED 01,03	12860
GATX CORP 400	COM	361448103	268	6390 SH	OTHER 01,03	5990
GATX CORP	COM	361448103	96	2300 SH	OTHER 06,01,03	2300
GATX CORP	COM	361448103	825	19700 SH	DEFINED 07,06,01,03	19700
GBC BANCORP CALIF	COM	361475106	237	6950 SH	DEFINED 07,06,01,03	6950
GLB BANCORP INC	COM	361778103	418	39765 SH	DEFINED 08,09,03	39765
GPU INC 1098	COM	36225X100	1811	55846 SH	DEFINED 01,03	54748
GPU INC 26824	COM	36225X100	1496	46120 SH	OTHER 01,03	19296
GPU INC	COM	36225X100	1101	33950 SH	DEFINED 05,01,03	33950
GPU INC	COM	36225X100	55	1700 SH	OTHER 05,01,03	1700
GPU INC	COM	36225X100	782	24100 SH	DEFINED 07,06,01,03	24100
GPU INC	COM	36225X100	204	6300 SH	DEFINED 08,09,03	6300
GABELLI EQUITY TR INC	COM	362397101	56	4844 SH	DEFINED 01,03	4844
GABELLI EQUITY TR INC 2900	COM	362397101	389	33831 SH	OTHER 01,03	30931
GABLES RESIDENTIAL TR 600	SH BEN INT	362418105	16	600 SH	DEFINED 01,03	
GABLES RESIDENTIAL TR	SH BEN INT	362418105	197	7233 SH	OTHER 01,03	7233
GADZOOKS INC	COM	362553109	760	42500 SH	CALL DEFINED 08,09,03	42500
GALILEO INTERNATIONAL INC	COM	363547100	575	37100 SH	DEFINED 07,06,01,03	37100
GALLAGHER ARTHUR J & CO 6900	COM	363576109	704	11900 SH	DEFINED 01,03	5000
GALLAGHER ARTHUR J & CO	COM	363576109	438	7400 SH	OTHER 01,03	7400
GALLAGHER ARTHUR J & CO	COM	363576109	5268	89100 SH	DEFINED 05,01,03	89100
GALLAGHER ARTHUR J & CO	COM	363576109	77	1300 SH	OTHER 06,01,03	1300
GALLAGHER ARTHUR J & CO	COM	363576109	1363	23050 SH	DEFINED 07,06,01,03	23050
GALLAHER GROUP PLC 4100	SPONSORED AD	363595109	2271	97685 SH	DEFINED 01,03	93585
GALLAHER GROUP PLC 51060	SPONSORED AD	363595109	3769	162098 SH	OTHER 01,03	111038
GANNETT INC 77245	COM	364730101	115611	2181344 SH	DEFINED 01,03	2104099
GANNETT INC 182048	COM	364730101	25773	486290 SH	OTHER 01,03	304242
GANNETT INC	COM	364730101	5223	98550 SH	DEFINED 05,01,03	98550
GANNETT INC	COM	364730101	196	3700 SH	OTHER 05,01,03	3700
GANNETT INC	COM	364730101	2777	52400 SH	DEFINED 07,06,01,03	52400
GANNETT INC	COM	364730101	726	13700 SH	DEFINED 08,09,03	13700
GANNETT INC	COM	364730101	234	4420 SH	DEFINED 13,01,03	4420
GANNETT INC 250	COM	364730101	13	250 SH	OTHER 13,01,03	
GAP INC DEL 57187	COM	364760108	17745	881733 SH	DEFINED 01,03	824546
GAP INC DEL 125579	COM	364760108	6978	346725 SH	OTHER 01,03	221146
GAP INC DEL	COM	364760108	5606	278550 SH	DEFINED 05,01,03	278550
GAP INC DEL	COM	364760108	242	12000 SH	OTHER 05,01,03	12000
GAP INC DEL	COM	364760108	4256	211500 SH	DEFINED 07,06,01,03	211500
GAP INC DEL	COM	364760108	3759	186796 SH	DEFINED 08,09,03	186796
GAP INC DEL	COM	364760108	407	20200 SH	CALL DEFINED 08,09,03	20200
GAP INC DEL	COM	364760108	551	27400 SH	PUT DEFINED 08,09,03	27400
GARDEN FRESH RESTAURANT CORP	COM	365235100	269	23000 SH	DEFINED 05,01,03	23000
GARDEN FRESH RESTAURANT CORP	COM	365235100	3066	262300 SH	DEFINED 07,06,01,03	262300
GARDNER DENVER INC 9139	COM	365558105	149	9139 SH	DEFINED 01,03	
GARDNER DENVER INC 6123 29067	COM	365558105	584	35961 SH	OTHER 01,03	771
GARDNER DENVER INC	COM	365558105	1760	108300 SH	DEFINED 05,01,03	108300
GARDNER DENVER INC	COM	365558105	150	9250 SH	DEFINED 07,06,01,03	9250
GARTNER GROUP INC NEW	COM	366651107	503	43307 SH	DEFINED 01,03	43307
GARTNER GROUP INC NEW	CL B	366651206	7	598 SH	DEFINED 05,01,03	598
GARTNER GROUP INC NEW	CL B	366651206	386	35500 SH	DEFINED 07,06,01,03	35500
GASONICS INTL CORP	COM	367278108	154	12600 SH	DEFINED 08,09,03	12600
GATEWAY INC 750	COM	367626108	1366	29221 SH	DEFINED 01,03	28471
GATEWAY INC 292	COM	367626108	209	4460 SH	OTHER 01,03	4168
GATEWAY INC	COM	367626108	4587	98125 SH	DEFINED 05,01,03	98125
GATEWAY INC	COM	367626108	2992	64000 SH	DEFINED 07,06,01,03	64000
GATEWAY INC	COM	367626108	2534	54200 SH	DEFINED 08,09,03	54200
GATEWAY INC	COM	367626108	3506	75000 SH	PUT DEFINED 08,09,03	75000
GAYLORD ENTMT CO NEW	COM	367905106	2262	94752 SH	DEFINED 01,03	61883

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GAYLORD ENTMT CO NEW	COM	367905106	16	662 SH	OTHER	01,03	662	
GELTEX PHARMACEUTICALS INC	COM	368538104	323	6900 SH	DEFINED	01,03	6900	
GELTEX PHARMACEUTICALS INC	COM	368538104	1077	23000 SH	CALL	DEFINED 08,09,03	23000	
GEMINI GENOMICS PLC	SPONSORED AD	36865M109	131	9100 SH	DEFINED	05,01,03	9100	
GEMINI GENOMICS PLC	SPONSORED AD	36865M109	1964	136600 SH	DEFINED	07,06,01,03	136600	
GENCORP INC	COM	368682100	51	6221 SH	DEFINED	01,03	2121	
4100								
GENCORP INC	COM	368682100	435	53500 SH	DEFINED	05,01,03	53500	
GENCORP INC	COM	368682100	208	25650 SH	DEFINED	07,06,01,03	25650	
GENCORP INC	COM	368682100	33	4000 SH	DEFINED	08,09,03	4000	
GENELABS TECHNOLOGIES INC	COM	368706107	243	40700 SH	DEFINED	08,09,03	40700	
GENENTECH INC	COM NEW	368710406	178094	959108 SH	DEFINED	01,03	949163	
9945								
GENENTECH INC	COM NEW	368710406	15736	84743 SH	OTHER	01,03	66848	
17895								
GENENTECH INC	COM NEW	368710406	404	2175 SH	DEFINED	05,01,03	2175	
GENENTECH INC	COM NEW	368710406	7079	38125 SH	DEFINED	07,06,01,03	38125	
GENENTECH INC	COM NEW	368710406	1671	9000 SH	DEFINED	08,09,03	9000	
GENENTECH INC	COM NEW	368710406	130957	705257 SH	DEFINED	11,06,01,03	705257	
GENENTECH INC	COM NEW	368710406	19	100 SH	OTHER	13,01,03	100	
GENERAL AMERN INVS INC	COM	368802104	914	21862 SH	DEFINED	01,03	21862	
GENERAL AMERN INVS INC	COM	368802104	493	11779 SH	OTHER	01,03	4721	
7058								
GENERAL COMMUNICATION INC	CL A	369385109	50	7000 SH	DEFINED	01,03		
7000								
GENERAL COMMUNICATION INC	CL A	369385109	36	5000 SH	OTHER	01,03	5000	
GENERAL COMMUNICATION INC	CL A	369385109	645	90200 SH	DEFINED	05,01,03	90200	
GENERAL COMMUNICATION INC	CL A	369385109	225	31450 SH	DEFINED	07,06,01,03	31450	
GENERAL COMMUNICATION INC	CL A	369385109	787	110000 SH	DEFINED	08,09,03	110000	
GENERAL DYNAMICS CORP	COM	369550108	16056	255622 SH	DEFINED	01,03	240272	
15350								
GENERAL DYNAMICS CORP	COM	369550108	982	15641 SH	OTHER	01,03	3450	
12191								
GENERAL DYNAMICS CORP	COM	369550108	5889	93750 SH	DEFINED	05,01,03	93750	
GENERAL DYNAMICS CORP	COM	369550108	176	2800 SH	OTHER	05,01,03	2800	
GENERAL DYNAMICS CORP	COM	369550108	2475	39400 SH	DEFINED	07,06,01,03	39400	
GENERAL DYNAMICS CORP	COM	369550108	157	2500 SH	DEFINED	08,09,03	2500	
GENERAL DYNAMICS CORP	COM	369550108	5779	92000 SH	CALL	DEFINED 08,09,03	92000	
GENERAL DYNAMICS CORP	COM	369550108	6235	99270 SH	DEFINED	11,06,01,03	99270	
GENERAL ELEC CO	COM	369604103	2664562	46189997 SH	DEFINED	01,03	43343469	
2846528								
GENERAL ELEC CO	COM	369604103	1728641	29965868 SH	OTHER	01,03	17563078	
12402790								
GENERAL ELEC CO	COM	369604103	265804	4607696 SH	DEFINED	05,01,03	2507696	
2100000								
GENERAL ELEC CO	COM	369604103	129184	2239400 SH	OTHER	05,01,03	2239400	
GENERAL ELEC CO	COM	369604103	50840	881300 SH	OTHER	06,01,03	881300	
GENERAL ELEC CO	COM	369604103	236015	4091300 SH	DEFINED	07,06,01,03	4091300	
GENERAL ELEC CO	COM	369604103	15909	275788 SH	DEFINED	08,09,03	275788	
GENERAL ELEC CO	COM	369604103	11537	200000 SH	CALL	DEFINED 08,09,03	200000	
GENERAL ELEC CO	COM	369604103	1211	21000 SH	PUT	DEFINED 08,09,03	21000	
GENERAL ELEC CO	COM	369604103	174632	3027237 SH	DEFINED	11,06,01,03	3027237	
GENERAL ELEC CO	COM	369604103	4112	71277 SH	DEFINED	13,01,03	71277	
GENERAL ELEC CO	COM	369604103	4810	83378 SH	OTHER	13,01,03	8228	
75150								
GENERAL MLS INC	COM	370334104	36671	1032974 SH	DEFINED	01,03	905704	
127270								
GENERAL MLS INC	COM	370334104	38135	1074233 SH	OTHER	01,03	357464	
716769								
GENERAL MLS INC	COM	370334104	3326	93688 SH	DEFINED	05,01,03	93688	
GENERAL MLS INC	COM	370334104	142	4000 SH	OTHER	05,01,03	4000	
GENERAL MLS INC	COM	370334104	2013	56700 SH	DEFINED	07,06,01,03	56700	
GENERAL MLS INC	COM	370334104	280670	7906200 SH	DEFINED	08,09,03	7906200	
GENERAL MLS INC	COM	370334104	7100	200000 SH	CALL	DEFINED 08,09,03	200000	
GENERAL MLS INC	COM	370334104	7100	200000 SH	PUT	DEFINED 08,09,03	200000	
GENERAL MTRS CORP	COM	370442105	33353	513119 SH	DEFINED	01,03	473057	
40062								
GENERAL MTRS CORP	COM	370442105	29450	453072 SH	OTHER	01,03	268937	
184135								
GENERAL MTRS CORP	COM	370442105	12287	189025 SH	DEFINED	05,01,03	189025	
GENERAL MTRS CORP	COM	370442105	494	7600 SH	OTHER	05,01,03	7600	
GENERAL MTRS CORP	COM	370442105	4487	69025 SH	OTHER	06,01,03	69025	
GENERAL MTRS CORP	COM	370442105	8164	125600 SH	DEFINED	07,06,01,03	125600	
GENERAL MTRS CORP	COM	370442105	284	4374 SH	DEFINED	08,09,03	4374	
GENERAL MTRS CORP	CL H NEW	370442832	10624	285756 SH	DEFINED	01,03	282891	
2865								
GENERAL MTRS CORP	CL H NEW	370442832	2320	62386 SH	OTHER	01,03	45085	
17301								
GENERAL MTRS CORP	CL H NEW	370442832	212	5700 SH	DEFINED	05,01,03	5700	
GENERAL MTRS CORP	CL H NEW	370442832	923	24818 SH	DEFINED	08,09,03	24818	
GENERAL MTRS CORP	CL H NEW	370442832	7064	190000 SH	CALL	DEFINED 08,09,03	190000	
GENERAL MTRS CORP	CL H NEW	370442832	5577	150000 SH	PUT	DEFINED 08,09,03	150000	
GENERAL MTRS CORP	CL H NEW	370442832	5679	152736 SH	DEFINED	11,06,01,03	152736	
GENERAL SEMICONDUCTOR INC	SB NT CV 144	370787AA1	756	775000 PRN	DEFINED	05,01,03	775000	
GENERAL SEMICONDUCTOR INC	COM	370787103	593	48675 SH	DEFINED	01,03	10075	

38600								
GENERAL SEMICONDUCTOR INC	COM	370787103	2	137	SH	OTHER	01,03	137
GENERAL SEMICONDUCTOR INC	COM	370787103	6301	517000	SH	DEFINED	05,01,03	517000
GENERAL SEMICONDUCTOR INC	COM	370787103	26	2100	SH	OTHER	06,01,03	2100
GENERAL SEMICONDUCTOR INC	COM	370787103	278	22850	SH	DEFINED	07,06,01,03	22850
GENTEX CORP	COM	371901109	641	25652	SH	DEFINED	01,03	9722
15930								
GENTEX CORP	COM	371901109	205	8212	SH	OTHER	01,03	4302
3910								
GENTEX CORP	COM	371901109	5202	208070	SH	DEFINED	05,01,03	208070
GENTEX CORP	COM	371901109	28	1100	SH	OTHER	06,01,03	1100
GENTEX CORP	COM	371901109	1119	44750	SH	DEFINED	07,06,01,03	44750
GENUINE PARTS CO	COM	372460105	8479	444830	SH	DEFINED	01,03	439522
5308								
GENUINE PARTS CO	COM	372460105	4508	236510	SH	OTHER	01,03	186937
49573								
GENUINE PARTS CO	COM	372460105	1479	77575	SH	DEFINED	05,01,03	77575
GENUINE PARTS CO	COM	372460105	48	2500	SH	OTHER	05,01,03	2500
GENUINE PARTS CO	COM	372460105	4798	251700	SH	DEFINED	07,06,01,03	251700
GENUINE PARTS CO	COM	372460105	173	9100	SH	DEFINED	08,09,03	9100
GENUS INC	COM	372461103	38	10000	SH	DEFINED	08,09,03	10000
GENZYME CORP	COM GENL DIV	372917104	5201	76275	SH	DEFINED	01,03	74375
1900								
GENZYME CORP	COM GENL DIV	372917104	563	8250	SH	OTHER	01,03	6250
2000								
GENZYME CORP	COM GENL DIV	372917104	82	1200	SH	DEFINED	05,01,03	1200
GENZYME CORP	COM GENL DIV	372917104	191	2800	SH	OTHER	06,01,03	2800
GENZYME CORP	COM GENL DIV	372917104	2441	35800	SH	DEFINED	07,06,01,03	35800
GENZYME CORP	COM GENL DIV	372917104	682	10000	SH	DEFINED	08,09,03	10000
GEORGIA GULF CORP	COM PAR \$0.0	373200203	1	75	SH	DEFINED	01,03	75
GEORGIA GULF CORP	COM PAR \$0.0	373200203	5	475	SH	OTHER	01,03	475
GEORGIA GULF CORP	COM PAR \$0.0	373200203	149	13000	SH	DEFINED	07,06,01,03	13000
GEORGIA PAC CORP	COM GA PAC G	373298108	3077	130943	SH	DEFINED	01,03	126623
4320								
GEORGIA PAC CORP	COM GA PAC G	373298108	3407	144999	SH	OTHER	01,03	61876
83123								
GEORGIA PAC CORP	COM GA PAC G	373298108	1264	53775	SH	DEFINED	05,01,03	53775
GEORGIA PAC CORP	COM GA PAC G	373298108	56	2400	SH	OTHER	05,01,03	2400
GEORGIA PAC CORP	COM GA PAC G	373298108	799	34000	SH	DEFINED	07,06,01,03	34000
GEORGIA PAC CORP	COM GA PAC G	373298108	954	40600	SH	DEFINED	08,09,03	40600
GEORGIA PAC CORP	COM GA PAC G	373298108	11	450	SH	OTHER	13,01,03	450
GEORGIA PAC CORP	COM-TIMBER G	373298702	1566	58270	SH	DEFINED	01,03	56020
2250								
GEORGIA PAC CORP	COM-TIMBER G	373298702	1271	47300	SH	OTHER	01,03	26221
21079								
GEORGIA PAC CORP	COM-TIMBER G	373298702	59	2200	SH	DEFINED	05,01,03	2200
GEORGIA PAC CORP	COM-TIMBER G	373298702	43	1600	SH	OTHER	06,01,03	1600
GEORGIA PAC CORP	COM-TIMBER G	373298702	890	33100	SH	DEFINED	07,06,01,03	33100
GERBER SCIENTIFIC INC	COM	373730100	118	13700	SH	DEFINED	01,03	3500
10200								
GERBER SCIENTIFIC INC	COM	373730100	1092	126600	SH	DEFINED	05,01,03	126600
GERBER SCIENTIFIC INC	COM	373730100	115	13300	SH	DEFINED	07,06,01,03	13300
GERON CORP	COM	374163103	20	700	SH	DEFINED	01,03	
700								
GERON CORP	COM	374163103	60	2118	SH	OTHER	01,03	1818
300								
GERON CORP	COM	374163103	278	9800	SH	DEFINED	08,09,03	9800
GERON CORP	COM	374163103	766	27000	SH	CALL	DEFINED 08,09,03	27000
GERON CORP	COM	374163103	57	2000	SH	PUT	DEFINED 08,09,03	2000
GERON CORP	COM	374163103	91	3200	SH	DEFINED	13,01,03	3200
GETTY IMAGES INC	COM	374276103	6	200	SH	DEFINED	01,03	200
GETTY IMAGES INC	COM	374276103	169	5550	SH	DEFINED	08,09,03	5550
GETTY IMAGES INC	COM	374276103	1449	47600	SH	PUT	DEFINED 08,09,03	47600
GILEAD SCIENCES INC	COM	375558103	20268	184780	SH	DEFINED	01,03	184200
580								
GILEAD SCIENCES INC	COM	375558103	1864	16992	SH	OTHER	01,03	7022
9970								
GILEAD SCIENCES INC	COM	375558103	99	900	SH	DEFINED	05,01,03	900
GILEAD SCIENCES INC	COM	375558103	132	1200	SH	OTHER	06,01,03	1200
GILEAD SCIENCES INC	COM	375558103	2128	19400	SH	DEFINED	07,06,01,03	19400
GILEAD SCIENCES INC	COM	375558103	4058	37000	SH	CALL	DEFINED 08,09,03	37000
GILLETTE CO	COM	375766102	76213	2468424	SH	DEFINED	01,03	2288641
179783								
GILLETTE CO	COM	375766102	32027	1037324	SH	OTHER	01,03	732586
304738								
GILLETTE CO	COM	375766102	9753	315900	SH	DEFINED	05,01,03	315900
GILLETTE CO	COM	375766102	457	14800	SH	OTHER	05,01,03	14800
GILLETTE CO	COM	375766102	11828	383100	SH	DEFINED	07,06,01,03	383100
GILLETTE CO	COM	375766102	9136	295900	SH	DEFINED	08,09,03	295900
GILLETTE CO	COM	375766102	411	13300	SH	CALL	DEFINED 08,09,03	13300
GILLETTE CO	COM	375766102	1121	36300	SH	PUT	DEFINED 08,09,03	36300
GILLETTE CO	COM	375766102	124	4000	SH	DEFINED	13,01,03	4000
GILLETTE CO	COM	375766102	43	1400	SH	OTHER	13,01,03	1000
400								
GLATFELTER P H CO	COM	377316104	44	3600	SH	OTHER	01,03	3600
GLATFELTER P H CO	COM	377316104	212	17500	SH	DEFINED	07,06,01,03	17500

GLAXO WELLCOME PLC 8590	SPONSORED AD	37733W105	7437	123059	SH	DEFINED	01,03	114469
GLAXO WELLCOME PLC 45943	SPONSORED AD	37733W105	9062	149949	SH	OTHER	01,03	104006
GLIMCHER RLTY TR	SH BEN INT	379302102	10	700	SH	DEFINED	01,03	700
GLIMCHER RLTY TR 6300	SH BEN INT	379302102	164	11000	SH	OTHER	01,03	4700
GLOBAL HIGH INCOME DLR FD INC	COM	37933G108	20	1539	SH	DEFINED	01,03	1539
GLOBAL HIGH INCOME DLR FD INC	COM	37933G108	200	15000	SH	OTHER	01,03	15000
GLOBAL MARINE INC 900	COM	379352404	62	2000	SH	DEFINED	01,03	1100
GLOBAL MARINE INC 2500	COM	379352404	167	5400	SH	OTHER	01,03	2900
GLOBAL MARINE INC	COM	379352404	90	2900	SH	DEFINED	05,01,03	2900
GLOBAL MARINE INC	COM	379352404	6613	214200	SH	DEFINED	07,06,01,03	214200
GLOBAL MARINE INC	COM	379352404	162	5250	SH	DEFINED	08,09,03	5250
GLOBAL MARINE INC	COM	379352404	414	13400	SH	CALL	DEFINED 08,09,03	13400
GLOBAL MARINE INC	COM	379352404	1000	32400	SH	PUT	DEFINED 08,09,03	32400
GOLD BANC CORP INC	COM	379907108	5	895	SH	DEFINED	01,03	895
GOLD BANC CORP INC	COM	379907108	1176	229471	SH	OTHER	01,03	229471
GOLDEN ST BANCORP INC	COM	381197102	71	3000	SH	DEFINED	01,03	3000
GOLDEN ST BANCORP INC	COM	381197102	1028	43500	SH	DEFINED	08,09,03	43500
GOLDEN WEST FINL CORP DEL 11550	COM	381317106	1750	32625	SH	DEFINED	01,03	21075
GOLDEN WEST FINL CORP DEL	COM	381317106	754	14055	SH	OTHER	01,03	14055
GOLDEN WEST FINL CORP DEL	COM	381317106	3516	65575	SH	DEFINED	05,01,03	65575
GOLDEN WEST FINL CORP DEL	COM	381317106	118	2200	SH	OTHER	05,01,03	2200
GOLDEN WEST FINL CORP DEL	COM	381317106	2617	48800	SH	DEFINED	07,06,01,03	48800
GOLDEN WEST FINL CORP DEL	COM	381317106	440	8200	SH	DEFINED	08,09,03	8200
GOLDMAN SACHS GROUP INC 1000	COM	38141G104	42929	376776	SH	DEFINED	01,03	375776
GOLDMAN SACHS GROUP INC 9330	COM	38141G104	3108	27280	SH	OTHER	01,03	17950
GOLDMAN SACHS GROUP INC	COM	38141G104	194	1700	SH	DEFINED	05,01,03	1700
GOLDMAN SACHS GROUP INC	COM	38141G104	2427	21300	SH	DEFINED	08,09,03	21300
GOLDMAN SACHS GROUP INC	COM	38141G104	5697	50000	SH	CALL	DEFINED 08,09,03	50000
GOLDMAN SACHS GROUP INC	COM	38141G104	20509	180000	SH	PUT	DEFINED 08,09,03	180000
GOLDMAN SACHS GROUP INC	COM	38141G104	8033	70507	SH	DEFINED	11,06,01,03	70507
GOLDMAN SACHS GROUP INC	COM	38141G104	28	250	SH	DEFINED	13,01,03	250
GOODRICH B F CO 1700	COM	382388106	1767	45085	SH	DEFINED	01,03	43385
GOODRICH B F CO 4300	COM	382388106	397	10120	SH	OTHER	01,03	5820
GOODRICH B F CO	COM	382388106	1134	28950	SH	DEFINED	05,01,03	28950
GOODRICH B F CO	COM	382388106	55	1400	SH	OTHER	05,01,03	1400
GOODRICH B F CO	COM	382388106	792	20200	SH	DEFINED	07,06,01,03	20200
GOODRICH B F CO	COM	382388106	208	5300	SH	DEFINED	08,09,03	5300
GOODYEAR TIRE & RUBR CO 5765	COM	382550101	1452	80676	SH	DEFINED	01,03	74911
GOODYEAR TIRE & RUBR CO 7817	COM	382550101	975	54173	SH	OTHER	01,03	46356
GOODYEAR TIRE & RUBR CO	COM	382550101	781	43375	SH	DEFINED	05,01,03	43375
GOODYEAR TIRE & RUBR CO	COM	382550101	40	2200	SH	OTHER	05,01,03	2200
GOODYEAR TIRE & RUBR CO	COM	382550101	560	31100	SH	DEFINED	07,06,01,03	31100
GOODYEAR TIRE & RUBR CO	COM	382550101	326	18100	SH	DEFINED	08,09,03	18100
GOODYEAR TIRE & RUBR CO	COM	382550101	270	15000	SH	CALL	DEFINED 08,09,03	15000
GOODYEAR TIRE & RUBR CO	COM	382550101	270	15000	SH	PUT	DEFINED 08,09,03	15000
GOODYS FAMILY CLOTHING INC	COM	382588101	78	19725	SH	DEFINED	07,06,01,03	19725
GO2NET INC 2400	COM	383486107	182	3361	SH	DEFINED	01,03	961
GO2NET INC	COM	383486107	141	2600	SH	OTHER	01,03	2600
GRACE W R & CO DEL NEW	COM	38388F108	32	4656	SH	DEFINED	01,03	4656
GRACE W R & CO DEL NEW 1697	COM	38388F108	24	3445	SH	OTHER	01,03	1748
GRACE W R & CO DEL NEW	COM	38388F108	137	19925	SH	DEFINED	05,01,03	19925
GRACE W R & CO DEL NEW	COM	38388F108	6	900	SH	OTHER	05,01,03	900
GRACE W R & CO DEL NEW	COM	38388F108	91	13300	SH	DEFINED	07,06,01,03	13300
GRACE W R & CO DEL NEW	COM	38388F108	24	3500	SH	DEFINED	08,09,03	3500
GRACO INC 13900	COM	384109104	448	13900	SH	DEFINED	01,03	
GRACO INC 5700	COM	384109104	184	5700	SH	OTHER	01,03	
GRACO INC	COM	384109104	5115	158600	SH	DEFINED	05,01,03	158600
GRACO INC	COM	384109104	395	12250	SH	DEFINED	07,06,01,03	12250
GRAINGER W W INC 118485	COM	384802104	3118	118485	SH	DEFINED	01,03	
GRAINGER W W INC 6408 1066244	COM	384802104	32349	1229436	SH	OTHER	01,03	156784
GRAINGER W W INC	COM	384802104	695	26425	SH	DEFINED	05,01,03	26425
GRAINGER W W INC	COM	384802104	34	1300	SH	OTHER	05,01,03	1300
GRAINGER W W INC	COM	384802104	489	18600	SH	DEFINED	07,06,01,03	18600
GRAINGER W W INC	COM	384802104	129	4900	SH	DEFINED	08,09,03	4900
GRANITE CONSTR INC	COM	387328107	274	11300	SH	DEFINED	07,06,01,03	11300
GRANT PRIDECO INC	COM	38821G101	30	1355	SH	DEFINED	05,01,03	1355
GRANT PRIDECO INC	COM	38821G101	2192	99900	SH	DEFINED	07,06,01,03	99900
GRANT PRIDECO INC	COM	38821G101	55	2500	SH	DEFINED	08,09,03	2500

GREAT ATLANTIC & PAC TEA INC	COM	390064103	2	215	SH	DEFINED	01,03	215
GREAT ATLANTIC & PAC TEA INC	COM	390064103	256	23150	SH	DEFINED	07,06,01,03	23150
GREAT ATLANTIC & PAC TEA INC	COM	390064103	7	600	SH	DEFINED	08,09,03	600
GREAT LAKES CHEM CORP	COM	390568103	120	4100	SH	DEFINED	01,03	4100
GREAT LAKES CHEM CORP	COM	390568103	448	15299	SH	OTHER	01,03	1400
13899								
GREAT LAKES CHEM CORP	COM	390568103	432	14725	SH	DEFINED	05,01,03	14725
GREAT LAKES CHEM CORP	COM	390568103	21	700	SH	OTHER	05,01,03	700
GREAT LAKES CHEM CORP	COM	390568103	305	10400	SH	DEFINED	07,06,01,03	10400
GREAT LAKES CHEM CORP	COM	390568103	79	2700	SH	DEFINED	08,09,03	2700
GREAT PLAINS SOFTWARE	COM	39119E105	93	3310	SH	DEFINED	01,03	
3310								
GREAT PLAINS SOFTWARE	COM	39119E105	1188	42240	SH	DEFINED	05,01,03	42240
GREAT PLAINS SOFTWARE	COM	39119E105	339	12050	SH	DEFINED	07,06,01,03	12050
GREATER BAY BANCORP	COM	391648102	222	3200	SH	DEFINED	01,03	3200
GREATER BAY BANCORP	COM	391648102	569	8200	SH	DEFINED	07,06,01,03	8200
GREATER BAY BANCORP	COM	391648102	416	5988	SH	DEFINED	08,09,03	5988
GREEN MOUNTAIN PWR CORP	COM	393154109	33	4400	SH	DEFINED	01,03	1000
3400								
GREEN MOUNTAIN PWR CORP	COM	393154109	324	42900	SH	DEFINED	05,01,03	42900
GREEN MOUNTAIN PWR CORP	COM	393154109	25	3325	SH	DEFINED	07,06,01,03	3325
GREENPOINT FINL CORP	COM	395384100	400	13500	SH	DEFINED	01,03	13500
GREENPOINT FINL CORP	COM	395384100	74	2500	SH	OTHER	06,01,03	2500
GREENPOINT FINL CORP	COM	395384100	1250	42200	SH	DEFINED	07,06,01,03	42200
GREIF BROS CORP	CL A	397624107	532	16000	SH	DEFINED	01,03	16000
GRIFFON CORP	COM	398433102	48	6400	SH	DEFINED	01,03	
6400								
GRIFFON CORP	COM	398433102	23	3000	SH	OTHER	01,03	
3000								
GRIFFON CORP	COM	398433102	595	78700	SH	DEFINED	05,01,03	78700
GRIFFON CORP	COM	398433102	136	17950	SH	DEFINED	07,06,01,03	17950
GROUP 1 AUTOMOTIVE INC	COM	398905109	141	12975	SH	DEFINED	07,06,01,03	12975
GRUPO FINANCIARO GALICIA S A	SP ADR 10 SH	399909100	457	30434	SH	DEFINED	06,01,03	30434
GRUPO IMSA S A DE C V	SPON ADR UNI	40048T106	4	400	SH	DEFINED	01,03	400
GRUPO IMSA S A DE C V	SPON ADR UNI	40048T106	383	42000	SH	DEFINED	06,01,03	42000
GRUPO TELEVISIA SA DE CV	SP ADR REP O	40049J206	2	35	SH	DEFINED	01,03	35
GRUPO TELEVISIA SA DE CV	SP ADR REP O	40049J206	1602	27770	SH	DEFINED	06,01,03	27770
GRUPO TELEVISIA SA DE CV	SP ADR REP O	40049J206	4046	70132	SH	OTHER	06,01,03	70132
GTECH HLDGS CORP	COM	400518106	845	51000	SH	DEFINED	01,03	51000
GTECH HLDGS CORP	COM	400518106	238	14400	SH	DEFINED	07,06,01,03	14400
GUCCI GROUP N V	COM NY REG	401566104	10	100	SH	DEFINED	01,03	100
GUCCI GROUP N V	COM NY REG	401566104	4205	41687	SH	OTHER	06,01,03	41687
GUIDANT CORP	COM	401698105	241010	3409538	SH	DEFINED	01,03	3357665
51873								
GUIDANT CORP	COM	401698105	31350	443504	SH	OTHER	01,03	253557
189947								
GUIDANT CORP	COM	401698105	28466	402710	SH	DEFINED	05,01,03	
402710								
GUIDANT CORP	COM	401698105	45190	639300	SH	OTHER	05,01,03	407010
232290								
GUIDANT CORP	COM	401698105	36584	517550	SH	DEFINED	07,06,01,03	517550
GUIDANT CORP	COM	401698105	1124	15900	SH	DEFINED	08,09,03	15900
GUIDANT CORP	COM	401698105	9819	138903	SH	DEFINED	11,06,01,03	138903
GUIDANT CORP	COM	401698105	732	10350	SH	DEFINED	13,01,03	10350
GUILFORD MLS INC	COM	401794102	4	2100	SH	DEFINED	01,03	2100
GUILFORD MLS INC	COM	401794102	22	11625	SH	DEFINED	07,06,01,03	11625
GULFMARK OFFSHORE INC	COM	402629109	715	24340	SH	DEFINED	01,03	24340
GYMBOREE CORP	COM	403777105	33	6100	SH	DEFINED	01,03	
6100								
GYMBOREE CORP	COM	403777105	424	78000	SH	DEFINED	05,01,03	78000
GYMBOREE CORP	COM	403777105	80	14750	SH	DEFINED	07,06,01,03	14750
GYMBOREE CORP	COM	403777105	17	3100	SH	DEFINED	08,09,03	3100
HCA-HEALTHCARE CO	COM	404119109	8933	240625	SH	DEFINED	05,01,03	240625
HCA-HEALTHCARE CO	COM	404119109	293	7900	SH	OTHER	05,01,03	7900
HCA-HEALTHCARE CO	COM	404119109	4113	110800	SH	DEFINED	07,06,01,03	110800
HCA-HEALTHCARE CO	COM	404119109	13009	350400	SH	DEFINED	08,09,03	350400
HCA-HEALTHCARE CO	COM	404119109	1299	35000	SH	DEFINED	08,09,03	35000
HCC INS HLDGS INC	COM	404132102	4045	199141	SH	DEFINED	01,03	199141
HCC INS HLDGS INC	COM	404132102	13	650	SH	OTHER	01,03	650
HNC SOFTWARE INC	COM	40425P107	857	10480	SH	DEFINED	01,03	4480
6000								
HNC SOFTWARE INC	COM	40425P107	41	500	SH	OTHER	01,03	290
210								
HNC SOFTWARE INC	COM	40425P107	6316	77200	SH	DEFINED	05,01,03	77200
HNC SOFTWARE INC	COM	40425P107	74	900	SH	OTHER	06,01,03	900
HNC SOFTWARE INC	COM	40425P107	1589	19425	SH	DEFINED	07,06,01,03	19425
HNC SOFTWARE INC	COM	40425P107	237	2900	SH	DEFINED	08,09,03	2900
HNC SOFTWARE INC	COM	40425P107	164	2000	SH	DEFINED	13,01,03	2000
HRPT PPTYS TR	COM SH BEN I	40426W101	107	15250	SH	DEFINED	01,03	15250
HRPT PPTYS TR	COM SH BEN I	40426W101	34	4900	SH	OTHER	01,03	4900
HSB GROUP INC	COM	40428N109	22	560	SH	DEFINED	01,03	
560								
HSB GROUP INC	COM	40428N109	548	13650	SH	OTHER	01,03	2810
10500	340							
HSB GROUP INC	COM	40428N109	482	12000	SH	DEFINED	07,06,01,03	12000
HS RES INC	COM	404297103	158	4700	SH	DEFINED	01,03	

4700								
HS RES INC	COM	404297103	891	26500	SH	DEFINED 05,01,03		26500
HS RES INC	COM	404297103	373	11100	SH	DEFINED 07,06,01,03		11100
HA-LO INDS INC	COM	404429102	64	16100	SH	DEFINED 01,03		
16100								
HA-LO INDS INC	COM	404429102	801	200200	SH	DEFINED 05,01,03		200200
HA-LO INDS INC	COM	404429102	155	38725	SH	DEFINED 07,06,01,03		38725
HAIN CELESTIAL GROUP INC	COM	405217100	49	1391	SH	OTHER 06,01,03		1391
HAIN CELESTIAL GROUP INC	COM	405217100	616	17550	SH	DEFINED 07,06,01,03		17550
HALLIBURTON CO	COM	406216101	26166	534685	SH	DEFINED 01,03		498702
35983								
HALLIBURTON CO	COM	406216101	14912	304725	SH	OTHER 01,03		171819
132906								
HALLIBURTON CO	COM	406216101	8220	167975	SH	DEFINED 05,01,03		
167975								
HALLIBURTON CO	COM	406216101	38234	781300	SH	OTHER 05,01,03		174275
607025								
HALLIBURTON CO	COM	406216101	4331	88500	SH	DEFINED 07,06,01,03		88500
HALLIBURTON CO	COM	406216101	1215	24837	SH	DEFINED 08,09,03		24837
HALLIBURTON CO	COM	406216101	245	5000	SH	CALL DEFINED 08,09,03		5000
HALLIBURTON CO	COM	406216101	11645	237967	SH	DEFINED 11,06,01,03		237967
HANCOCK FABRICS INC	COM	409900107	55	11000	SH	DEFINED 07,06,01,03		11000
HANGER ORTHOPEDIC GROUP INC	COM NEW	41043F208	91	24288	SH	DEFINED 01,03		24288
HANGER ORTHOPEDIC GROUP INC	COM NEW	41043F208	43	11425	SH	DEFINED 07,06,01,03		11425
HANGER ORTHOPEDIC GROUP INC	COM NEW	41043F208	6	1500	SH	DEFINED 08,09,03		1500
HANOVER CAP MTG HLDGS INC	WT EXP 0915	410761118	1	86250	SH	DEFINED 08,09,03		86250
HANOVER COMPRESSOR CO	COM	410768105	6115	185662	SH	DEFINED		185662
HANOVER COMPRESSOR CO	COM	410768105	115	3500	SH	DEFINED 01,03		3500
HANOVER COMPRESSOR CO	COM	410768105	59	1800	SH	OTHER 01,03		1800
HANOVER COMPRESSOR CO	COM	410768105	1511	45868	SH	DEFINED 03		45868
HANOVER COMPRESSOR CO	COM	410768105	800	24300	SH	DEFINED 07,06,01,03		24300
HANOVER DIRECT INC	COM	410783104	14	25007	SH	DEFINED 01,03		25007
HARCOURT GEN INC	COM	41163G101	656	11120	SH	DEFINED 01,03		11120
HARCOURT GEN INC	COM	41163G101	1198	20300	SH	OTHER 01,03		20300
HARCOURT GEN INC	COM	41163G101	1223	20725	SH	DEFINED 05,01,03		20725
HARCOURT GEN INC	COM	41163G101	59	1000	SH	OTHER 05,01,03		1000
HARCOURT GEN INC	COM	41163G101	59	1000	SH	OTHER 06,01,03		1000
HARCOURT GEN INC	COM	41163G101	856	14500	SH	DEFINED 07,06,01,03		14500
HARCOURT GEN INC	COM	41163G101	224	3800	SH	DEFINED 08,09,03		3800
HARKEN ENERGY CORP	COM	412552101	6	10050	SH	DEFINED 01,03		10050
HARKEN ENERGY CORP	COM	412552101	1139	1822700	SH	DEFINED 08,09,03		1822700
HARLAND JOHN H CO	COM	412693103	380	24800	SH	DEFINED 01,03		11300
13500								
HARLAND JOHN H CO	COM	412693103	2333	152350	SH	OTHER 01,03		149350
3000								
HARLAND JOHN H CO	COM	412693103	2626	171500	SH	DEFINED 05,01,03		171500
HARLAND JOHN H CO	COM	412693103	26	1700	SH	OTHER 06,01,03		1700
HARLAND JOHN H CO	COM	412693103	264	17225	SH	DEFINED 07,06,01,03		17225
HARLEY DAVIDSON INC	COM	412822108	26493	553376	SH	DEFINED 01,03		530746
22630								
HARLEY DAVIDSON INC	COM	412822108	3479	72676	SH	OTHER 01,03		53906
18770								
HARLEY DAVIDSON INC	COM	412822108	4481	93600	SH	DEFINED 05,01,03		93600
HARLEY DAVIDSON INC	COM	412822108	206	4300	SH	OTHER 05,01,03		4300
HARLEY DAVIDSON INC	COM	412822108	4649	97100	SH	OTHER 06,01,03		97100
HARLEY DAVIDSON INC	COM	412822108	3514	73400	SH	DEFINED 07,06,01,03		73400
HARLEY DAVIDSON INC	COM	412822108	766	16000	SH	DEFINED 08,09,03		16000
HARLEY DAVIDSON INC	COM	412822108	996	20800	SH	DEFINED 13,01,03		20800
HARMAN INTL INDS INC	COM	413086109	404	10320	SH	DEFINED 01,03		10320
HARMAN INTL INDS INC	COM	413086109	65	1660	SH	OTHER 01,03		1660
HARMAN INTL INDS INC	COM	413086109	78	2000	SH	OTHER 06,01,03		2000
HARMAN INTL INDS INC	COM	413086109	811	20750	SH	DEFINED 07,06,01,03		20750
HARMONIC INC	COM	413160102	335	13972	SH	DEFINED 01,03		8763
5209								
HARMONIC INC	COM	413160102	49	2031	SH	OTHER 01,03		1217
814								
HARMONIC INC	COM	413160102	1789	74562	SH	DEFINED 05,01,03		74562
HARMONIC INC	COM	413160102	3490	145400	SH	DEFINED 07,06,01,03		145400
HARMONIC INC	COM	413160102	6	238	SH	DEFINED 08,09,03		238
HARRAHS ENTMT INC	COM	413619107	2345	85258	SH	DEFINED 01,03		85258
HARRAHS ENTMT INC	COM	413619107	52	1889	SH	OTHER 01,03		1889
HARRAHS ENTMT INC	COM	413619107	925	33650	SH	DEFINED 05,01,03		33650
HARRAHS ENTMT INC	COM	413619107	44	1600	SH	OTHER 05,01,03		1600
HARRAHS ENTMT INC	COM	413619107	638	23200	SH	DEFINED 07,06,01,03		23200
HARRAHS ENTMT INC	COM	413619107	173	6300	SH	DEFINED 08,09,03		6300
HARRIS CORP DEL	COM	413875105	1130	39739	SH	DEFINED 01,03		38739
1000								
HARRIS CORP DEL	COM	413875105	1052	36978	SH	OTHER 01,03		32428
4550								
HARRIS CORP DEL	COM	413875105	20	700	SH	DEFINED 05,01,03		700
HARRIS CORP DEL	COM	413875105	813	28600	SH	DEFINED 07,06,01,03		28600
HARSCO CORP	COM	415864107	410	18600	SH	DEFINED 01,03		18130
470								
HARSCO CORP	COM	415864107	232	10536	SH	OTHER 01,03		2870
7666								
HARSCO CORP	COM	415864107	66	3000	SH	OTHER 06,01,03		3000

HARSCO CORP	COM	415864107	366	16600 SH	DEFINED	07,06,01,03	16600
HARTE-HANKS INC	COM	416196103	226	8300 SH	DEFINED	01,03	8300
HARTE-HANKS INC	COM	416196103	76	2800 SH	OTHER	01,03	800
2000							
HARTE-HANKS INC	COM	416196103	44	1600 SH	OTHER	06,01,03	1600
HARTE-HANKS INC	COM	416196103	766	28100 SH	DEFINED	07,06,01,03	28100
HARTFORD FINL SVCS GROUP INC	COM	416515104	32070	439690 SH	DEFINED	01,03	426194
13496							
HARTFORD FINL SVCS GROUP INC	COM	416515104	19677	269786 SH	OTHER	01,03	179052
90734							
HARTFORD FINL SVCS GROUP INC	COM	416515104	4703	64475 SH	DEFINED	05,01,03	64475
HARTFORD FINL SVCS GROUP INC	COM	416515104	233	3200 SH	OTHER	05,01,03	3200
HARTFORD FINL SVCS GROUP INC	COM	416515104	12020	164800 SH	OTHER	06,01,03	164800
HARTFORD FINL SVCS GROUP INC	COM	416515104	3246	44500 SH	DEFINED	07,06,01,03	44500
HARTFORD FINL SVCS GROUP INC	COM	416515104	992	13600 SH	DEFINED	08,09,03	13600
HARTMARX CORP	COM	417119104	22	7214 SH	DEFINED	01,03	7214
HARTMARX CORP	COM	417119104	54	17850 SH	DEFINED	07,06,01,03	17850
HASBRO INC	COM	418056107	269	23519 SH	DEFINED	01,03	22169
1350							
HASBRO INC	COM	418056107	112	9788 SH	OTHER	01,03	8212
1576							
HASBRO INC	COM	418056107	551	48175 SH	DEFINED	05,01,03	48175
HASBRO INC	COM	418056107	27	2400 SH	OTHER	05,01,03	2400
HASBRO INC	COM	418056107	391	34200 SH	DEFINED	07,06,01,03	34200
HASBRO INC	COM	418056107	102	8900 SH	DEFINED	08,09,03	8900
HASTINGS ENTMT INC	COM	418365102	878	351181 SH	DEFINED	01,03	286589
64592							
HAVERTY FURNITURE INC	COM	419596101	394	36000 SH	DEFINED	01,03	
36000							
HAVERTY FURNITURE INC	COM	419596101	2056	188000 SH	OTHER	01,03	26000
119000 43000							
HAVERTY FURNITURE INC	CL A	419596200	540	48584 SH	DEFINED	01,03	
48584							
HAVERTY FURNITURE INC	CL A	419596200	3237	291004 SH	OTHER	01,03	6000
211004 74000							
HAWAIIAN ELEC INDUSTRIES	COM	419870100	21	598 SH	DEFINED	01,03	598
HAWAIIAN ELEC INDUSTRIES	COM	419870100	207	5924 SH	OTHER	01,03	2924
3000							
HAWAIIAN ELEC INDUSTRIES	COM	419870100	471	13500 SH	DEFINED	07,06,01,03	13500
HEARME	COM	421903105	211	52662 SH	DEFINED		52662
HEARME	COM	421903105	310	77422 SH	DEFINED	08,09,03	77422
HEALTH CARE PPTY INVS INC	COM	421915109	232	7817 SH	DEFINED	01,03	7817
HEALTH CARE PPTY INVS INC	COM	421915109	475	16038 SH	OTHER	01,03	10856
5182							
HEALTHSOUTH CORP	SB DB CV 3.2	421924AF8	9990	12000000 PRN	DEFINED	08,09,03	12000000
HEALTHSOUTH CORP	COM	421924101	629	77384 SH	DEFINED	01,03	65984
11400							
HEALTHSOUTH CORP	COM	421924101	83	10250 SH	OTHER	01,03	10250
HEALTHSOUTH CORP	COM	421924101	876	107850 SH	DEFINED	05,01,03	107850
HEALTHSOUTH CORP	COM	421924101	44	5400 SH	OTHER	05,01,03	5400
HEALTHSOUTH CORP	COM	421924101	622	76600 SH	DEFINED	07,06,01,03	76600
HEALTHSOUTH CORP	COM	421924101	626	77000 SH	DEFINED	08,09,03	77000
HEALTH MGMT ASSOC INC NEW	SR SB DBCV14	421933AA0	1925	2820000 PRN	DEFINED	05,01,03	2820000
HEALTH MGMT ASSOC INC NEW	SR SB DBCV14	421933AA0	1925	2820000 PRN	DEFINED	07,06,01,03	2820000
HEALTH MGMT ASSOC INC NEW	SR SB DBCV14	421933AA0	4095	6000000 PRN	DEFINED	08,09,03	6000000
HEALTH MGMT ASSOC INC NEW	CL A	421933102	3646	175180 SH	DEFINED	01,03	175180
HEALTH MGMT ASSOC INC NEW	CL A	421933102	83	3977 SH	OTHER	01,03	2777
1200							
HEALTH MGMT ASSOC INC NEW	CL A	421933102	4239	203662 SH	DEFINED	05,01,03	203662
HEALTH MGMT ASSOC INC NEW	CL A	421933102	14529	698100 SH	DEFINED	07,06,01,03	698100
HEALTH MGMT ASSOC INC NEW	CL A	421933102	208	10000 SH	CALL	DEFINED 08,09,03	10000
HEALTH MGMT ASSOC INC NEW	CL A	421933102	52	2500 SH	PUT	DEFINED 08,09,03	2500
HEALTHCARE RLTY TR	COM	421946104	152	7205 SH	DEFINED	01,03	6354
851							
HEALTHCARE RLTY TR	COM	421946104	119	5628 SH	OTHER	01,03	5628
HEARTPORT INC	COM	421969106	56	18000 SH	OTHER	01,03	18000
HEALTHGRADES COM INC	COM	42222R104	25	20000 SH	DEFINED	01,03	20000
HEARTLAND EXPRESS INC	COM	422347104	177	10200 SH	DEFINED	01,03	7000
3200							
HEARTLAND EXPRESS INC	COM	422347104	17	975 SH	OTHER	01,03	975
HEARTLAND EXPRESS INC	COM	422347104	947	54500 SH	DEFINED	05,01,03	54500
HEARTLAND EXPRESS INC	COM	422347104	31	1800 SH	OTHER	06,01,03	1800
HEARTLAND EXPRESS INC	COM	422347104	267	15375 SH	DEFINED	07,06,01,03	15375
HEIDRICK & STRUGGLES INTL INC	COM	422819102	313	6100 SH	DEFINED	01,03	6100
HEIDRICK & STRUGGLES INTL INC	COM	422819102	62	1200 SH	OTHER	06,01,03	1200
HEIDRICK & STRUGGLES INTL INC	COM	422819102	597	11625 SH	DEFINED	07,06,01,03	11625
HEINZ H J CO	COM	423074103	36015	971751 SH	DEFINED	01,03	877825
93926							
HEINZ H J CO	COM	423074103	17334	467694 SH	OTHER	01,03	292592
175102							
HEINZ H J CO	COM	423074103	8021	216425 SH	DEFINED	05,01,03	216425
HEINZ H J CO	COM	423074103	182	4900 SH	OTHER	05,01,03	4900
HEINZ H J CO	COM	423074103	29885	806350 SH	DEFINED	07,06,01,03	806350
HEINZ H J CO	COM	423074103	667	18000 SH	DEFINED	08,09,03	18000
HEINZ H J CO	COM	423074103	499	16700 SH	DEFINED	01,03	4800
HELIX TECHNOLOGY CORP	COM	423319102					
11900							

HELIX TECHNOLOGY CORP	COM	423319102	6	200	SH	OTHER	01,03	200
HELIX TECHNOLOGY CORP	COM	423319102	4499	150600	SH	DEFINED	05,01,03	150600
HELIX TECHNOLOGY CORP	COM	423319102	36	1200	SH	OTHER	06,01,03	1200
HELIX TECHNOLOGY CORP	COM	423319102	406	13600	SH	DEFINED	07,06,01,03	13600
HELLER FINANCIAL INC 1000	CL A	423328103	29	1000	SH	DEFINED	01,03	
HELLER FINANCIAL INC 2635 17100	CL A	423328103	749	26235	SH	OTHER	01,03	6500
HELLER FINANCIAL INC	CL A	423328103	11	400	SH	DEFINED	05,01,03	400
HELMERICH & PAYNE INC	COM	423452101	776	21490	SH	DEFINED	01,03	21490
HELMERICH & PAYNE INC	COM	423452101	294	8148	SH	OTHER	01,03	8148
HELMERICH & PAYNE INC	COM	423452101	51	1400	SH	DEFINED	05,01,03	1400
HELMERICH & PAYNE INC	COM	423452101	126	3500	SH	OTHER	06,01,03	3500
HELMERICH & PAYNE INC	COM	423452101	748	20700	SH	DEFINED	07,06,01,03	20700
HENRY JACK & ASSOC INC 4200	COM	426281101	665	15334	SH	DEFINED	01,03	11134
HENRY JACK & ASSOC INC 14800	COM	426281101	837	19300	SH	OTHER	01,03	4500
HENRY JACK & ASSOC INC	COM	426281101	2390	55100	SH	DEFINED	05,01,03	55100
HENRY JACK & ASSOC INC	COM	426281101	87	2000	SH	OTHER	06,01,03	2000
HENRY JACK & ASSOC INC	COM	426281101	3778	87100	SH	DEFINED	07,06,01,03	87100
HERBALIFE INTL INC	CL B	426908307	1	133	SH	DEFINED	01,03	133
HERBALIFE INTL INC	CL B	426908307	122	14300	SH	DEFINED	08,09,03	14300
HERCULES INC 1132	COM	427056106	2097	148490	SH	DEFINED	01,03	147358
HERCULES INC 20800	COM	427056106	745	52724	SH	OTHER	01,03	31924
HERCULES INC	COM	427056106	727	51450	SH	DEFINED	05,01,03	51450
HERCULES INC	COM	427056106	21	1500	SH	OTHER	05,01,03	1500
HERCULES INC	COM	427056106	301	21300	SH	DEFINED	07,06,01,03	21300
HERCULES INC	COM	427056106	71	5000	SH	DEFINED	08,09,03	5000
HERITAGE FINL CORP WASH	COM	42722X106	294	30000	SH	OTHER	01,03	30000
HERSHEY FOODS CORP 3500	COM	427866108	9099	168116	SH	DEFINED	01,03	164616
HERSHEY FOODS CORP 47422	COM	427866108	10313	190542	SH	OTHER	01,03	143120
HERSHEY FOODS CORP	COM	427866108	2108	38950	SH	DEFINED	05,01,03	38950
HERSHEY FOODS CORP	COM	427866108	103	1900	SH	OTHER	05,01,03	1900
HERSHEY FOODS CORP	COM	427866108	1472	27200	SH	DEFINED	07,06,01,03	27200
HERSHEY FOODS CORP	COM	427866108	384	7100	SH	DEFINED	08,09,03	7100
HERTZ CORP 1350 190	CL A	428040109	2006	63170	SH	DEFINED	01,03	61630
HERTZ CORP 450	CL A	428040109	14	450	SH	OTHER	01,03	
HERTZ CORP	CL A	428040109	635	20000	SH	DEFINED	08,09,03	20000
HERTZ CORP	CL A	428040109	13870	436850	SH	DEFINED	11,06,01,03	436850
HEWLETT PACKARD CO	SB LYON ZERO	428236AC7	3421	4400000	PRN	DEFINED	05,01,03	4400000
HEWLETT PACKARD CO	SB LYON ZERO	428236AC7	3421	4400000	PRN	DEFINED	07,06,01,03	4400000
HEWLETT PACKARD CO	SB LYON ZERO	428236AC7	95234	122488000	PRN	DEFINED	08,09,03	122488000
HEWLETT PACKARD CO 2691656	COM	428236103	261091	2691656	SH	DEFINED	01,03	
HEWLETT PACKARD CO 1997663 19562413	COM	428236103	2427344	25024165	SH	OTHER	01,03	3464089
HEWLETT PACKARD CO	COM	428236103	35131	362175	SH	DEFINED	05,01,03	362175
HEWLETT PACKARD CO	COM	428236103	10796	111300	SH	OTHER	06,01,03	111300
HEWLETT PACKARD CO	COM	428236103	49024	505400	SH	DEFINED	07,06,01,03	505400
HEWLETT PACKARD CO	COM	428236103	1390	14325	SH	DEFINED	08,09,03	14325
HEWLETT PACKARD CO	COM	428236103	1116	11500	SH	DEFINED	08,09,03	11500
HEWLETT PACKARD CO	COM	428236103	1019	10500	SH	DEFINED	08,09,03	10500
HEWLETT PACKARD CO	COM	428236103	155	1600	SH	DEFINED	13,01,03	1600
HEWLETT PACKARD CO	COM	428236103	103	1065	SH	OTHER	13,01,03	1065
HI / FN INC	COM	428358105	207	3041	SH	OTHER	01,03	3041
HIBERNIA CORP	CL A	428656102	377	30800	SH	DEFINED	01,03	30800
HIBERNIA CORP	CL A	428656102	112	9175	SH	OTHER	01,03	9175
HIBERNIA CORP	CL A	428656102	62	5100	SH	OTHER	06,01,03	5100
HIBERNIA CORP	CL A	428656102	807	65900	SH	DEFINED	07,06,01,03	65900
HICKORY TECH CORP	COM	429060106	786	35332	SH	DEFINED	01,03	35332
HIGHWOODS PPTYS INC 4000	COM	431284108	415	17568	SH	DEFINED	01,03	13568
HIGHWOODS PPTYS INC 1400	COM	431284108	151	6400	SH	OTHER	01,03	5000
HIGHWOODS PPTYS INC	COM	431284108	14	600	SH	DEFINED	05,01,03	600
HILB ROGAL & HAMILTON CO 700	COM	431294107	29	700	SH	DEFINED	01,03	
HILB ROGAL & HAMILTON CO	COM	431294107	47	1125	SH	OTHER	01,03	1125
HILB ROGAL & HAMILTON CO	COM	431294107	363	8700	SH	DEFINED	05,01,03	8700
HILB ROGAL & HAMILTON CO	COM	431294107	329	7900	SH	DEFINED	07,06,01,03	7900
HILLENBRAND INDS INC	COM	431573104	152	3400	SH	DEFINED	01,03	3400
HILLENBRAND INDS INC	COM	431573104	219	4900	SH	OTHER	01,03	4900
HILLENBRAND INDS INC	COM	431573104	1159	25900	SH	DEFINED	07,06,01,03	25900
HILTON HOTELS CORP 13511	COM	432848109	1241	107334	SH	DEFINED	01,03	93823
HILTON HOTELS CORP 21235	COM	432848109	422	36497	SH	OTHER	01,03	15262
HILTON HOTELS CORP	COM	432848109	1293	111833	SH	DEFINED	05,01,03	111833
HILTON HOTELS CORP	COM	432848109	60	5200	SH	OTHER	05,01,03	5200

HILTON HOTELS CORP	COM	432848109	1045	90400	SH	DEFINED	07,06,01,03	90400
HILTON HOTELS CORP	COM	432848109	347	30000	SH	DEFINED	08,09,03	30000
HILTON HOTELS CORP	COM	432848109	1561	135000	SH	CALL	DEFINED 08,09,03	135000
HISPANIC BROADCASTING CORP 2844 550	CL A	43357B104	1082	38820	SH	DEFINED	01,03	35426
HISPANIC BROADCASTING CORP 1656	CL A	43357B104	46	1656	SH	OTHER	01,03	
HISPANIC BROADCASTING CORP	CL A	43357B104	25	900	SH	DEFINED	05,01,03	900
HISPANIC BROADCASTING CORP	CL A	43357B104	61	2200	SH	OTHER	06,01,03	2200
HISPANIC BROADCASTING CORP	CL A	43357B104	5068	181800	SH	DEFINED	07,06,01,03	181800
HISPANIC BROADCASTING CORP	CL A	43357B104	159	5700	SH	DEFINED	08,09,03	5700
HITACHI LIMITED 391	ADR 10 COM	433578507	45	391	SH	DEFINED	01,03	
HITACHI LIMITED 729	ADR 10 COM	433578507	279	2446	SH	OTHER	01,03	1717
HITACHI LIMITED	ADR 10 COM	433578507	91	800	SH	DEFINED	08,09,03	800
HOLLINGER INTL INC	CL A	435569108	8	500	SH	DEFINED	01,03	500
HOLLINGER INTL INC	CL A	435569108	60339	3602305	SH	DEFINED	08,09,03	3602305
HOLLYWOOD ENTMT CORP	COM	436141105	7	880	SH	DEFINED	01,03	880
HOLLYWOOD ENTMT CORP	COM	436141105	239	32100	SH	DEFINED	08,09,03	32100
HOLOGIC INC 3700	COM	436440101	28	3700	SH	DEFINED	01,03	
HOLOGIC INC	COM	436440101	347	46700	SH	DEFINED	05,01,03	46700
HOLOGIC INC	COM	436440101	70	9350	SH	DEFINED	07,06,01,03	9350
HOME DEPOT INC 285715	COM	437076102	624470	11768677	SH	DEFINED	01,03	11482962
HOME DEPOT INC 910560	COM	437076102	166580	3139338	SH	OTHER	01,03	2228778
HOME DEPOT INC 862500	COM	437076102	63742	1201270	SH	DEFINED	05,01,03	338770
HOME DEPOT INC	COM	437076102	47496	895100	SH	OTHER	05,01,03	895100
HOME DEPOT INC	COM	437076102	10825	204000	SH	OTHER	06,01,03	204000
HOME DEPOT INC	COM	437076102	56603	1066735	SH	DEFINED	07,06,01,03	1066735
HOME DEPOT INC	COM	437076102	10360	195252	SH	DEFINED	08,09,03	195252
HOME DEPOT INC	COM	437076102	1337	25200	SH	CALL	DEFINED 08,09,03	25200
HOME DEPOT INC	COM	437076102	435	8200	SH	PUT	DEFINED 08,09,03	8200
HOME DEPOT INC	COM	437076102	70235	1323639	SH	DEFINED	11,06,01,03	1323639
HOME DEPOT INC	COM	437076102	1645	30997	SH	DEFINED	13,01,03	30997
HOME DEPOT INC 450	COM	437076102	272	5130	SH	OTHER	13,01,03	4680
HOMESTAKE MNG CO 6500	COM	437614100	167	32276	SH	DEFINED	01,03	25776
HOMESTAKE MNG CO 1000	COM	437614100	145	27928	SH	OTHER	01,03	26928
HOMESTAKE MNG CO	COM	437614100	434	83675	SH	DEFINED	05,01,03	83675
HOMESTAKE MNG CO	COM	437614100	19	3700	SH	OTHER	05,01,03	3700
HOMESTAKE MNG CO	COM	437614100	327	63100	SH	DEFINED	07,06,01,03	63100
HOMESTAKE MNG CO	COM	437614100	72	13800	SH	DEFINED	08,09,03	13800
HOMESTORE COM INC	COM	437852106	23	500	SH	DEFINED	05,01,03	500
HOMESTORE COM INC	COM	437852106	626	13400	SH	DEFINED	08,09,03	13400
HON INDS INC	COM	438092108	143	5800	SH	DEFINED	01,03	5800
HON INDS INC 4150	COM	438092108	113	4590	SH	OTHER	01,03	440
HON INDS INC	COM	438092108	613	24900	SH	DEFINED	07,06,01,03	24900
HONDA MOTOR LTD	AMERN SHS	438128308	37	500	SH	DEFINED	01,03	500
HONDA MOTOR LTD	AMERN SHS	438128308	317	4336	SH	OTHER	01,03	4336
HONEYWELL INTL INC 99063	COM	438516106	91652	2572692	SH	DEFINED	01,03	2473629
HONEYWELL INTL INC 276153	COM	438516106	29113	817220	SH	OTHER	01,03	541067
HONEYWELL INTL INC	COM	438516106	19973	560646	SH	DEFINED	05,01,03	560646
HONEYWELL INTL INC	COM	438516106	403	11300	SH	OTHER	05,01,03	11300
HONEYWELL INTL INC	COM	438516106	42847	1202728	SH	DEFINED	07,06,01,03	1202728
HONEYWELL INTL INC	COM	438516106	4364	122489	SH	DEFINED	08,09,03	122489
HONEYWELL INTL INC	COM	438516106	1325	37200	SH	CALL	DEFINED 08,09,03	37200
HONEYWELL INTL INC	COM	438516106	6612	185600	SH	PUT	DEFINED 08,09,03	185600
HONEYWELL INTL INC	COM	438516106	143	4000	SH	DEFINED	13,01,03	4000
HONEYWELL INTL INC 250	COM	438516106	27	750	SH	OTHER	13,01,03	500
HOOPER HOLMES INC 11300	COM	439104100	120	12620	SH	DEFINED	01,03	1320
HOOPER HOLMES INC 520	COM	439104100	342	36000	SH	OTHER	01,03	35480
HOOPER HOLMES INC	COM	439104100	1339	140800	SH	DEFINED	05,01,03	140800
HOOPER HOLMES INC	COM	439104100	382	40175	SH	DEFINED	07,06,01,03	40175
HORACE MANN EDUCATORS CORP NEW	COM	440327104	275	16800	SH	DEFINED	07,06,01,03	16800
HORIZON ORGANIC HOLDING	COM	44043T103	195	24192	SH	DEFINED	01,03	24192
HORIZON ORGANIC HOLDING	COM	44043T103	189	23460	SH	OTHER	01,03	23460
HORMEL FOODS CORP 8606 5000	COM	440452100	2743	164354	SH	DEFINED	01,03	150748
HORMEL FOODS CORP 6000	COM	440452100	100	6000	SH	OTHER	01,03	
HORMEL FOODS CORP	COM	440452100	970	58100	SH	DEFINED	07,06,01,03	58100
HOST MARRIOTT CORP NEW 50	COM	44107P104	271	24093	SH	DEFINED	01,03	24043
HOST MARRIOTT CORP NEW	COM	44107P104	100	8911	SH	OTHER	01,03	7281

1630								
HOT TOPIC INC	COM	441339108	188	6260 SH	DEFINED	01,03		6260
HOT TOPIC INC	COM	441339108	645	21500 SH	DEFINED	08,09,03		21500
HOUGHTON MIFFLIN CO	COM	441560109	2548	64906 SH	DEFINED	01,03		64906
HOUGHTON MIFFLIN CO	COM	441560109	498	12700 SH	DEFINED	07,06,01,03		12700
HOUGHTON MIFFLIN CO	COM	441560109	1627	41441 SH	DEFINED	11,06,01,03		41441
HOUSEHOLD INTL INC 10880	COM	441815107	34602	611075 SH	DEFINED	01,03		600195
HOUSEHOLD INTL INC 96816	COM	441815107	25367	447974 SH	OTHER	01,03		351158
HOUSEHOLD INTL INC 146075	COM	441815107	8271	146075 SH	DEFINED	05,01,03		
HOUSEHOLD INTL INC 455125	COM	441815107	34422	607900 SH	OTHER	05,01,03		152775
HOUSEHOLD INTL INC	COM	441815107	6008	106100 SH	DEFINED	07,06,01,03		106100
HOUSEHOLD INTL INC	COM	441815107	278199	4913000 SH	DEFINED	08,09,03		4913000
HUBBELL INC	CL A	443510102	450	19133 SH	DEFINED	01,03		19133
HUBBELL INC	CL A	443510102	78	3300 SH	OTHER	01,03		200
3100								
HUBBELL INC	CL B	443510201	1522	60715 SH	DEFINED	01,03		60715
HUBBELL INC	CL B	443510201	468	18666 SH	OTHER	01,03		5818
12848								
HUBBELL INC	CL B	443510201	4564	182100 SH	DEFINED	07,06,01,03		182100
HUDSON CITY BANCORP	COM	443683107	18700	1100000 SH	DEFINED	08,09,03		1100000
HUDSON UNITED BANCORP 28000	COM	444165104	1069	38707 SH	DEFINED	01,03		10707
HUDSON UNITED BANCORP 3092	COM	444165104	375	13588 SH	OTHER	01,03		10496
HUDSON UNITED BANCORP	COM	444165104	9669	350000 SH	DEFINED	05,01,03		350000
HUDSON UNITED BANCORP	COM	444165104	72	2600 SH	OTHER	06,01,03		2600
HUDSON UNITED BANCORP	COM	444165104	809	29275 SH	DEFINED	07,06,01,03		29275
HUGHES SUPPLY INC 1100 8100	COM	444482103	536	27330 SH	DEFINED	01,03		18130
HUGHES SUPPLY INC	COM	444482103	2001	102000 SH	DEFINED	05,01,03		102000
HUGHES SUPPLY INC	COM	444482103	78	4000 SH	OTHER	06,01,03		4000
HUGHES SUPPLY INC	COM	444482103	279	14225 SH	DEFINED	07,06,01,03		14225
HUMANA INC	COM	444859102	73	6750 SH	DEFINED	01,03		6450
300								
HUMANA INC	COM	444859102	47	4332 SH	OTHER	01,03		3540
792								
HUMANA INC	COM	444859102	498	46350 SH	DEFINED	05,01,03		46350
HUMANA INC	COM	444859102	25	2300 SH	OTHER	05,01,03		2300
HUMANA INC	COM	444859102	355	33000 SH	DEFINED	07,06,01,03		33000
HUMANA INC	COM	444859102	293	27300 SH	DEFINED	08,09,03		27300
HUMAN GENOME SCIENCES INC 1660	COM	444903108	25180	145445 SH	DEFINED	01,03		143785
HUMAN GENOME SCIENCES INC 7565	COM	444903108	2687	15521 SH	OTHER	01,03		7956
HUMAN GENOME SCIENCES INC	COM	444903108	762	4400 SH	DEFINED	05,01,03		4400
HUMAN GENOME SCIENCES INC	COM	444903108	9764	56400 SH	DEFINED	07,06,01,03		56400
HUMAN GENOME SCIENCES INC	COM	444903108	485	2800 SH	DEFINED	13,01,03		2800
HUMAN GENOME SCIENCES INC	COM	444903108	17	100 SH	OTHER	13,01,03		100
HUNT J B TRANS SVCS INC	COM	445658107		25 SH	DEFINED	01,03		25
HUNT J B TRANS SVCS INC	COM	445658107	186	14600 SH	DEFINED	07,06,01,03		14600
HUNTINGTON BANCSHARES INC 9298	COM	446150104	434	29582 SH	DEFINED	01,03		20284
HUNTINGTON BANCSHARES INC 25720	COM	446150104	579	39408 SH	OTHER	01,03		13688
HUNTINGTON BANCSHARES INC	COM	446150104	1046	71243 SH	DEFINED	05,01,03		71243
HUNTINGTON BANCSHARES INC	COM	446150104	51	3500 SH	OTHER	05,01,03		3500
HUNTINGTON BANCSHARES INC	COM	446150104	733	49900 SH	DEFINED	07,06,01,03		49900
HUNTINGTON BANCSHARES INC	COM	446150104	191	13000 SH	DEFINED	08,09,03		13000
HUTCHINSON TECHNOLOGY INC	SB NT CV	448407AC0	134	150000 PRN	DEFINED	01,03		150000
HUTCHINSON TECHNOLOGY INC	SB NT CV	448407AC0	1524	1700000 PRN	DEFINED	05,01,03		1700000
HUTCHINSON TECHNOLOGY INC	SB NT CV	448407AC0	1524	1700000 PRN	DEFINED	07,06,01,03		1700000
HUTCHINSON TECHNOLOGY INC 7710	COM	448407106	247	11710 SH	DEFINED	01,03		4000
HUTCHINSON TECHNOLOGY INC 1000	COM	448407106	21	1000 SH	OTHER	01,03		
HUTCHINSON TECHNOLOGY INC	COM	448407106	3028	143780 SH	DEFINED	05,01,03		143780
HUTCHINSON TECHNOLOGY INC	COM	448407106	1370	65050 SH	DEFINED	07,06,01,03		65050
HUTCHINSON TECHNOLOGY INC	COM	448407106	1053	50000 SH	CALL	DEFINED 08,09,03		50000
ICN PHARMACEUTICALS INC NEW 78	COM	448924100	568	17096 SH	DEFINED	01,03		17096
ICN PHARMACEUTICALS INC NEW 78	COM	448924100	60	1791 SH	OTHER	01,03		1713
ICN PHARMACEUTICALS INC NEW	COM	448924100	28	850 SH	DEFINED	05,01,03		850
ICN PHARMACEUTICALS INC NEW	COM	448924100	63	1900 SH	OTHER	06,01,03		1900
ICN PHARMACEUTICALS INC NEW	COM	448924100	1094	32900 SH	DEFINED	07,06,01,03		32900
ICN PHARMACEUTICALS INC NEW	COM	448924100	1702	51200 SH	DEFINED	08,09,03		51200
ICN PHARMACEUTICALS INC NEW	COM	448924100	47	1400 SH	CALL	DEFINED 08,09,03		1400
ICN PHARMACEUTICALS INC NEW	COM	448924100	888	26700 SH	PUT	DEFINED 08,09,03		26700
HYPERION SOLUTIONS CORP 6700	COM	44914M104	331	12800 SH	DEFINED	01,03		6100
HYPERION SOLUTIONS CORP	COM	44914M104	2779	107400 SH	DEFINED	05,01,03		107400
HYPERION SOLUTIONS CORP	COM	44914M104	41	1600 SH	OTHER	06,01,03		1600
HYPERION SOLUTIONS CORP	COM	44914M104	9302	359490 SH	DEFINED	07,06,01,03		359490

IBP INC 4800	COM	449223106	211	11524 SH	DEFINED 01,03	6724
IBP INC	COM	449223106	48	2600 SH	OTHER 01,03	2600
IBP INC	COM	449223106	800	43700 SH	DEFINED 07,06,01,03	43700
I B S INTERACTIVE INC	COM	44923E101	244	100000 SH	DEFINED 08,09,03	100000
ICICI LTD	SPONSORED AD	44926P202	277	25200 SH	DEFINED 01,03	25200
ICICI LTD	SPONSORED AD	44926P202	627	57000 SH	DEFINED 06,01,03	57000
ICOS CORP 1300	COM	449295104	215	3975 SH	DEFINED 01,03	2675
ICOS CORP	COM	449295104	81	1500 SH	OTHER 01,03	1500
IDEC PHARMACEUTICALS CORP 480	COM	449370105	1992	11360 SH	DEFINED 01,03	10880
IDEC PHARMACEUTICALS CORP	COM	449370105	53	300 SH	DEFINED 05,01,03	300
IDEC PHARMACEUTICALS CORP	COM	449370105	158	900 SH	OTHER 06,01,03	900
IDEC PHARMACEUTICALS CORP	COM	449370105	3262	18600 SH	DEFINED 07,06,01,03	18600
IDEC PHARMACEUTICALS CORP	COM	449370105	1903	10850 SH	DEFINED 08,09,03	10850
I-FLOW CORP	COM NEW	449520303	30	10000 SH	DEFINED 08,09,03	10000
IHOP CORP	COM	449623107	23	1200 SH	DEFINED 01,03	1200
IHOP CORP	COM	449623107	11	600 SH	OTHER 01,03	600
IHOP CORP	COM	449623107	232	12150 SH	DEFINED 07,06,01,03	12150
IMC GLOBAL INC 33	COM	449669100	11	771 SH	DEFINED 01,03	738
IMC GLOBAL INC 119	COM	449669100	22	1513 SH	OTHER 01,03	1394
IMC GLOBAL INC	COM	449669100	15	1000 SH	DEFINED 05,01,03	1000
IMC GLOBAL INC	COM	449669100	689	47500 SH	DEFINED 07,06,01,03	47500
IMC GLOBAL INC	COM	449669100	102	7000 SH	DEFINED 08,09,03	7000
IMCO RECYCLING INC 6600	COM	449681105	40	6600 SH	DEFINED 01,03	
IMCO RECYCLING INC	COM	449681105	1	200 SH	OTHER 01,03	200
IMCO RECYCLING INC	COM	449681105	496	82600 SH	DEFINED 05,01,03	82600
IMCO RECYCLING INC	COM	449681105	56	9250 SH	DEFINED 07,06,01,03	9250
IMS HEALTH INC 188750	COM	449934108	4846	233526 SH	DEFINED 01,03	44776
IMS HEALTH INC 81942	COM	449934108	8365	403140 SH	OTHER 01,03	321198
IMS HEALTH INC	COM	449934108	1793	86400 SH	DEFINED 05,01,03	86400
IMS HEALTH INC	COM	449934108	87	4200 SH	OTHER 05,01,03	4200
IMS HEALTH INC	COM	449934108	1224	59000 SH	DEFINED 07,06,01,03	59000
IMS HEALTH INC	COM	449934108	17	800 SH	CALL DEFINED 08,09,03	800
ITC LEARNING CORP	COM	45031S106	195	195000 SH	DEFINED 01,03	195000
ITC DELTACOM INC	COM	45031T104	9	794 SH	DEFINED	794
ITC DELTACOM INC 4000	COM	45031T104	46	4000 SH	DEFINED 01,03	
ITC DELTACOM INC 2985	COM	45031T104	967	84099 SH	OTHER 01,03	81114
ITT EDUCATIONAL SERVICES INC	COM	45068B109	890	32800 SH	DEFINED 01,03	32800
ITT EDUCATIONAL SERVICES INC	COM	45068B109	773	28500 SH	DEFINED 05,01,03	28500
ITT EDUCATIONAL SERVICES INC	COM	45068B109	11778	434200 SH	DEFINED 07,06,01,03	434200
IBASIS INC	COM	450732102	2115	133250 SH	DEFINED 01,03	133250
IBIS TECHNOLOGY CORP	COM	450909106	1180	32500 SH	DEFINED 08,09,03	32500
IBIS TECHNOLOGY CORP	COM	450909106	726	20000 SH	CALL DEFINED 08,09,03	20000
IBIS TECHNOLOGY CORP	COM	450909106	363	10000 SH	PUT DEFINED 08,09,03	10000
ITT INDS INC IND 1898	COM	450911102	1810	55812 SH	DEFINED 01,03	53914
ITT INDS INC IND 22160	COM	450911102	2424	74715 SH	OTHER 01,03	52555
ITT INDS INC IND	COM	450911102	1134	34952 SH	DEFINED 05,01,03	34952
ITT INDS INC IND	COM	450911102	39	1200 SH	OTHER 05,01,03	1200
ITT INDS INC IND	COM	450911102	568	17500 SH	DEFINED 07,06,01,03	17500
ITT INDS INC IND	COM	450911102	162	5000 SH	DEFINED 08,09,03	5000
IDACORP INC	COM	451107106	951	20570 SH	DEFINED 01,03	20570
IDACORP INC 6668	COM	451107106	674	14572 SH	OTHER 01,03	7904
IDACORP INC	COM	451107106	102	2200 SH	OTHER 06,01,03	2200
IDACORP INC	COM	451107106	722	15600 SH	DEFINED 07,06,01,03	15600
IDEX CORP	COM	45167R104	21	750 SH	DEFINED 01,03	750
IDEX CORP	COM	45167R104	14	500 SH	DEFINED 05,01,03	500
IDEX CORP	COM	45167R104	508	18175 SH	DEFINED 07,06,01,03	18175
IDEXX LABS INC 9800	COM	45168D104	299	11175 SH	DEFINED 01,03	1375
IDEXX LABS INC	COM	45168D104	3322	124200 SH	DEFINED 05,01,03	124200
IDEXX LABS INC	COM	45168D104	561	20975 SH	DEFINED 07,06,01,03	20975
ILEX ONCOLOGY INC	COM	451923106	531	17633 SH	DEFINED	17633
ILEX ONCOLOGY INC	COM	451923106	90	3000 SH	DEFINED 01,03	3000
ILLINOIS TOOL WKS INC 31753	COM	452308109	36154	647055 SH	DEFINED 01,03	615302
ILLINOIS TOOL WKS INC 66961	COM	452308109	12749	228176 SH	OTHER 01,03	161215
ILLINOIS TOOL WKS INC	COM	452308109	5282	94525 SH	DEFINED 05,01,03	94525
ILLINOIS TOOL WKS INC	COM	452308109	235	4200 SH	OTHER 05,01,03	4200
ILLINOIS TOOL WKS INC	COM	452308109	10555	188900 SH	DEFINED 07,06,01,03	188900
ILLINOIS TOOL WKS INC	COM	452308109	872	15600 SH	DEFINED 08,09,03	15600
ILLUMINET HLDGS INC	COM	452334105	1650	59453 SH	DEFINED	59453
ILLUMINET HLDGS INC	COM	452334105	81	2926 SH	DEFINED 01,03	2926
IMATION CORP	COM	45245A107	107	5722 SH	DEFINED 01,03	4897

825								
IMATION CORP	COM	45245A107	241	12945	SH	OTHER	01,03	9213
3732								
IMATION CORP	COM	45245A107	274	14700	SH	DEFINED	07,06,01,03	14700
IMCLONE SYS INC	COM	45245W109	694	5930	SH	DEFINED	01,03	5930
IMCLONE SYS INC	COM	45245W109	963	8225	SH	OTHER	01,03	225
8000								
IMCLONE SYS INC	COM	45245W109	35	300	SH	DEFINED	05,01,03	300
IMMUNE RESPONSE CORP DEL	COM	45252T106	43	6300	SH	DEFINED	01,03	1000
5300								
IMMUNE RESPONSE CORP DEL	COM	45252T106	479	69700	SH	DEFINED	05,01,03	69700
IMMUNE RESPONSE CORP DEL	COM	45252T106	114	16600	SH	DEFINED	07,06,01,03	16600
IMMUNEX CORP NEW	COM	452528102	771	17730	SH	DEFINED	01,03	4430
13300								
IMMUNEX CORP NEW	COM	452528102	7181	165070	SH	OTHER	01,03	157170
7900								
IMMUNEX CORP NEW	COM	452528102	100	2300	SH	DEFINED	05,01,03	2300
IMMUNEX CORP NEW	COM	452528102	659	15150	SH	DEFINED	08,09,03	15150
IMPERIAL BANCORP	COM	452556103	41	2160	SH	DEFINED	01,03	2160
IMPERIAL BANCORP	COM	452556103	512	26775	SH	DEFINED	07,06,01,03	26775
IMPERIAL OIL LTD	COM NEW	453038408	293	11244	SH	OTHER	01,03	8160
1584 1500								
INCO LTD	COM	453258402	227	14085	SH	DEFINED	01,03	6435
7650								
INCO LTD	COM	453258402	60	3711	SH	OTHER	01,03	3711
INCO LTD	COM	453258402	877	54375	SH	DEFINED	05,01,03	54375
INCO LTD	COM	453258402	42	2600	SH	OTHER	05,01,03	2600
INCO LTD	COM	453258402	768	47600	SH	DEFINED	07,06,01,03	47600
INCO LTD	COM	453258402	152	9400	SH	DEFINED	08,09,03	9400
INCYTE GENOMICS INC	COM	45337C102	665	16180	SH	DEFINED	01,03	15700
480								
INCYTE GENOMICS INC	COM	45337C102	99	2400	SH	OTHER	01,03	
2400								
INCYTE GENOMICS INC	COM	45337C102	25	600	SH	DEFINED	05,01,03	600
INCYTE GENOMICS INC	COM	45337C102	82	2000	SH	OTHER	06,01,03	2000
INCYTE GENOMICS INC	COM	45337C102	1090	26500	SH	DEFINED	07,06,01,03	26500
INCYTE GENOMICS INC	COM	45337C102	53	1300	SH	DEFINED	08,09,03	1300
INDEPENDENCE FED SVGS BK	COM	453432106	98	10000	SH	DEFINED	01,03	10000
INDIA GROWTH FD INC	COM	454090101	7	600	SH	DEFINED	01,03	600
INDIA GROWTH FD INC	COM	454090101	291	26024	SH	OTHER	01,03	100
25924								
INFINITY BROADCASTING CP NEW	CL A	45662S102	1623	49185	SH	DEFINED	01,03	46585
2600								
INFINITY BROADCASTING CP NEW	CL A	45662S102	551	16683	SH	OTHER	01,03	12933
3750								
INFINITY BROADCASTING CP NEW	CL A	45662S102	4175	126500	SH	DEFINED	08,09,03	126500
INFOCUS CORP	COM	45665B106	827	15600	SH	DEFINED	07,06,01,03	15600
INFORMIX CORP	COM	456779107	13	3250	SH	DEFINED	01,03	3250
INFORMIX CORP	COM	456779107	67	16270	SH	OTHER	01,03	1900
14370								
INFORMIX CORP	COM	456779107	485	117600	SH	DEFINED	07,06,01,03	117600
INFORMIX CORP	COM	456779107	400	97000	SH	DEFINED	08,09,03	97000
INFOSPACE INC	COM	45678T102	53	1764	SH	DEFINED	01,03	
1764								
INFOSPACE INC	COM	45678T102	207	6840	SH	OTHER	01,03	4604
2236								
INFOSPACE INC	COM	45678T102	42	1400	SH	DEFINED	05,01,03	1400
INFOSPACE INC	COM	45678T102	413	13640	SH	DEFINED	08,09,03	13640
INFOVISTA S A	ADR	456817105	423	13415	SH	DEFINED	08,09,03	13415
ING GROEP N V	SPONSORED AD	456837103	198	3003	SH	DEFINED	01,03	606
2397								
ING GROEP N V	SPONSORED AD	456837103	347	5265	SH	OTHER	01,03	4820
445								
INGERSOLL-RAND CO	COM	456866102	7587	223972	SH	DEFINED	01,03	215922
8050								
INGERSOLL-RAND CO	COM	456866102	5704	168387	SH	OTHER	01,03	81176
87211								
INGERSOLL-RAND CO	COM	456866102	1825	53875	SH	DEFINED	05,01,03	53875
INGERSOLL-RAND CO	COM	456866102	78	2300	SH	OTHER	05,01,03	2300
INGERSOLL-RAND CO	COM	456866102	1084	32000	SH	DEFINED	07,06,01,03	32000
INGERSOLL-RAND CO	COM	456866102	1062	31350	SH	DEFINED	08,09,03	31350
INFORMATION RES INC	COM	456905108	1	200	SH	OTHER	01,03	200
INFORMATION RES INC	COM	456905108	120	17550	SH	DEFINED	07,06,01,03	17550
INFORMATION RES INC	COM	456905108	68	10000	SH	DEFINED	08,09,03	10000
INGRAM MICRO INC	CL A	457153104	18185	1322580	SH	DEFINED	01,03	1321580
1000								
INGRAM MICRO INC	CL A	457153104	77	5600	SH	OTHER	01,03	5300
300								
INGRAM MICRO INC	CL A	457153104	10	700	SH	DEFINED	05,01,03	700
INKTOMI CORP	COM	457277101	1374	12052	SH	DEFINED	01,03	11052
1000								
INKTOMI CORP	COM	457277101	1112	9755	SH	OTHER	01,03	9555
200								
INKTOMI CORP	COM	457277101	91	800	SH	DEFINED	05,01,03	800
INKTOMI CORP	COM	457277101	602	5285	SH	DEFINED	08,09,03	5285
INNKEEPERS USA TR	COM	4576J0104	123	12000	SH	DEFINED	08,09,03	12000

INSIGHT ENTERPRISES INC 16650	COM	45765U103	693	25429 SH	DEFINED 01,03	8779
INSIGHT ENTERPRISES INC	COM	45765U103	5667	207950 SH	DEFINED 05,01,03	207950
INSIGHT ENTERPRISES INC	COM	45765U103	41	1500 SH	OTHER 06,01,03	1500
INSIGHT ENTERPRISES INC	COM	45765U103	674	24750 SH	DEFINED 07,06,01,03	24750
INSIGHT ENTERPRISES INC	COM	45765U103	2254	82709 SH	DEFINED 08,09,03	82709
INPUT/OUTPUT INC 11200	COM	457652105	108	11200 SH	DEFINED 01,03	
INPUT/OUTPUT INC 11270	COM	457652105	108	11270 SH	OTHER 01,03	
INPUT/OUTPUT INC	COM	457652105	1423	147800 SH	DEFINED 05,01,03	147800
INPUT/OUTPUT INC	COM	457652105	294	30525 SH	DEFINED 07,06,01,03	30525
INRISE CORP	COM	45766C102	232	43500 SH	DEFINED 08,09,03	43500
INRISE CORP	COM	45766C102	53	10000 SH	CALL DEFINED 08,09,03	10000
INRISE CORP	COM	45766C102	160	30000 SH	PUT DEFINED 08,09,03	30000
INSITE VISION INC	COM	457660108	130	17100 SH	DEFINED 08,09,03	17100
INSITUFORM TECHNOLOGIES INC 14100	CL A	457667103	883	26265 SH	DEFINED 01,03	12165
INSITUFORM TECHNOLOGIES INC 1405	CL A	457667103	91	2705 SH	OTHER 01,03	1300
INSITUFORM TECHNOLOGIES INC	CL A	457667103	5481	163000 SH	DEFINED 05,01,03	163000
INSITUFORM TECHNOLOGIES INC	CL A	457667103	30	900 SH	OTHER 06,01,03	900
INSITUFORM TECHNOLOGIES INC	CL A	457667103	506	15050 SH	DEFINED 07,06,01,03	15050
INSIGNIA FINL GROUP INC NEW	COM	45767A105	569	55500 SH	DEFINED 08,09,03	55500
INSPIRE INS SOLUTIONS INC	COM	457732105	138	122459 SH	DEFINED 01,03	122459
INSPIRE INS SOLUTIONS INC	COM	457732105	9	8000 SH	DEFINED 08,09,03	8000
INSTEEL INDUSTRIES INC 15200	COM	45774W108	62	15200 SH	DEFINED 01,03	
INSTEEL INDUSTRIES INC	COM	45774W108	788	194000 SH	DEFINED 05,01,03	194000
INSTEEL INDUSTRIES INC	COM	45774W108	21	5100 SH	DEFINED 07,06,01,03	5100
INSURANCE AUTO AUCTIONS INC 19200	COM	457875102	311	19200 SH	DEFINED 01,03	
INSURANCE AUTO AUCTIONS INC	COM	457875102	3948	243900 SH	DEFINED 05,01,03	243900
INSURANCE AUTO AUCTIONS INC	COM	457875102	114	7050 SH	DEFINED 07,06,01,03	7050
INSURED MUN INCOME FD	COM	45809F104	50	4000 SH	DEFINED 01,03	4000
INSURED MUN INCOME FD	COM	45809F104	110	8832 SH	OTHER 01,03	8832
INTEGRATED DEVICE TECHNOLOGY 9000	COM	458118106	2602	28750 SH	DEFINED 01,03	19750
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	4020	44425 SH	DEFINED 05,01,03	44425
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	299	3300 SH	OTHER 06,01,03	3300
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	27478	303625 SH	DEFINED 07,06,01,03	303625
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	8627	95328 SH	DEFINED 08,09,03	95328
INTEGRATED SILICON SOLUTION	COM	45812P107	21	1500 SH	DEFINED 01,03	1500
INTEGRATED SILICON SOLUTION	COM	45812P107	35	2444 SH	DEFINED 08,09,03	2444
INTEGRATED SILICON SOLUTION	COM	45812P107	709	50000 SH	PUT DEFINED 08,09,03	50000
INTEL CORP 1443611	COM	458140100	1043581	25109010 SH	DEFINED 01,03	23665399
INTEL CORP 2879899	COM	458140100	398630	9591218 SH	OTHER 01,03	6711319
INTEL CORP 1560000	COM	458140100	138295	3327440 SH	DEFINED 05,01,03	1767440
INTEL CORP	COM	458140100	64837	1560000 SH	OTHER 05,01,03	1560000
INTEL CORP	COM	458140100	17782	427850 SH	OTHER 06,01,03	427850
INTEL CORP	COM	458140100	125225	3012975 SH	DEFINED 07,06,01,03	3012975
INTEL CORP	COM	458140100	43597	1048961 SH	DEFINED 08,09,03	1048961
INTEL CORP 28000	COM	458140100	3141	75566 SH	DEFINED 13,01,03	47566
INTEL CORP 60500	COM	458140100	4156	100000 SH	OTHER 13,01,03	39500
INTELECT COMMUNICATIONS INC	COM	458144102	4	3000 SH	DEFINED 01,03	3000
INTELECT COMMUNICATIONS INC	COM	458144102	25	17479 SH	OTHER 01,03	17479
INTELECT COMMUNICATIONS INC	COM	458144102	3	2000 SH	DEFINED 08,09,03	2000
INTER TEL INC 10800	COM	458372109	140	12300 SH	DEFINED 01,03	1500
INTER TEL INC 400	COM	458372109	9	775 SH	OTHER 01,03	375
INTER TEL INC	COM	458372109	1540	135400 SH	DEFINED 05,01,03	135400
INTER TEL INC	COM	458372109	182	16000 SH	DEFINED 07,06,01,03	16000
INTERFACE INC 24400	CL A	458665106	209	26200 SH	DEFINED 01,03	1800
INTERFACE INC	CL A	458665106	33	4200 SH	OTHER 01,03	4200
INTERFACE INC	CL A	458665106	2436	305700 SH	DEFINED 05,01,03	305700
INTERFACE INC	CL A	458665106	247	30950 SH	DEFINED 07,06,01,03	30950
INTERFACE INC	CL A	458665106	219	27500 SH	DEFINED 13,01,03	27500
INTERMAGNETICS GEN CORP 3290	COM	458771102	88	3298 SH	DEFINED 01,03	8
INTERMAGNETICS GEN CORP	COM	458771102	1096	41160 SH	DEFINED 05,01,03	41160
INTERMAGNETICS GEN CORP	COM	458771102	221	8300 SH	DEFINED 07,06,01,03	8300
INTERMEDIA COMMUNICATIONS INC	COM	458801107	20	680 SH	DEFINED 01,03	680
INTERMEDIA COMMUNICATIONS INC 400	COM	458801107	278	9432 SH	OTHER 01,03	9032
INTERMEDIA COMMUNICATIONS INC	COM	458801107	4	140 SH	DEFINED 08,09,03	140
INTERMET CORP 11000	COM	45881K104	80	11000 SH	DEFINED 01,03	
INTERMET CORP 2000	COM	45881K104	15	2000 SH	OTHER 01,03	

INTERNET CORP	COM	45881K104	991	136700	SH	DEFINED	05,01,03	136700	
INTERNET CORP	COM	45881K104	111	15375	SH	DEFINED	07,06,01,03	15375	
INTERMUNE PHARMACEUTICALS INC	COM	45885B100	1778	32780	SH	SOLE		32780	
INTERMUNE PHARMACEUTICALS INC	COM	45885B100	3820	70423	SH	DEFINED	11,06,01,03	70423	
INTERNATIONAL BUSINESS MACHS 374834	COM	459200101	403804	3589365	SH	DEFINED	01,03	3214531	
INTERNATIONAL BUSINESS MACHS 800882	COM	459200101	240665	2139248	SH	OTHER	01,03	1338366	
INTERNATIONAL BUSINESS MACHS 425000	COM	459200101	110059	978300	SH	DEFINED	05,01,03	553300	
INTERNATIONAL BUSINESS MACHS	COM	459200101	47813	425000	SH	OTHER	05,01,03	425000	
INTERNATIONAL BUSINESS MACHS	COM	459200101	6705	59600	SH	OTHER	06,01,03	59600	
INTERNATIONAL BUSINESS MACHS	COM	459200101	129772	1153525	SH	DEFINED	07,06,01,03	1153525	
INTERNATIONAL BUSINESS MACHS	COM	459200101	19540	173693	SH	DEFINED	08,09,03	173693	
INTERNATIONAL BUSINESS MACHS	COM	459200101	5625	50000	SH	PUT	DEFINED	08,09,03	50000
INTERNATIONAL BUSINESS MACHS	COM	459200101	1233	10957	SH	DEFINED	13,01,03	10957	
INTERNATIONAL BUSINESS MACHS	COM	459200101	262	2325	SH	OTHER	13,01,03	2325	
INTERNATIONAL FLAVORS&FRAGRANC 300	COM	459506101	1122	61468	SH	DEFINED	01,03	61168	
INTERNATIONAL FLAVORS&FRAGRANC 15535	COM	459506101	776	42510	SH	OTHER	01,03	26975	
INTERNATIONAL FLAVORS&FRAGRANC	COM	459506101	506	27750	SH	DEFINED	05,01,03	27750	
INTERNATIONAL FLAVORS&FRAGRANC	COM	459506101	26	1400	SH	OTHER	05,01,03	1400	
INTERNATIONAL FLAVORS&FRAGRANC	COM	459506101	361	19800	SH	DEFINED	07,06,01,03	19800	
INTERNATIONAL FLAVORS&FRAGRANC	COM	459506101	95	5200	SH	DEFINED	08,09,03	5200	
INTERNATIONAL GAME TECHNOLOGY	COM	459902102	7	200	SH	OTHER	01,03	200	
INTERNATIONAL GAME TECHNOLOGY	COM	459902102	57	1700	SH	DEFINED	05,01,03	1700	
INTERNATIONAL GAME TECHNOLOGY	COM	459902102	1009	30000	SH	DEFINED	07,06,01,03	30000	
INTL PAPER CO 33785	COM	460146103	14801	515951	SH	DEFINED	01,03	482166	
INTL PAPER CO 157122	COM	460146103	16380	571007	SH	OTHER	01,03	413885	
INTL PAPER CO	COM	460146103	4215	146923	SH	DEFINED	05,01,03	146923	
INTL PAPER CO	COM	460146103	195	6800	SH	OTHER	05,01,03	6800	
INTL PAPER CO	COM	460146103	826	28781	SH	OTHER	06,01,03	28781	
INTL PAPER CO	COM	460146103	2759	96173	SH	DEFINED	07,06,01,03	96173	
INTL PAPER CO	COM	460146103	2596	90500	SH	DEFINED	08,09,03	90500	
INTL PAPER CO	COM	460146103	3308	115300	SH	CALL	DEFINED	08,09,03	115300
INTERNATIONAL RECTIFIER CORP 60	SUB NT CV 14	460254AD7	3111	3400000	PRN	DEFINED	08,09,03	3400000	
INTERNATIONAL RECTIFIER CORP 60	COM	460254105	703	13915	SH	DEFINED	01,03	13855	
INTERNATIONAL RECTIFIER CORP 600	COM	460254105	30	600	SH	OTHER	01,03		
INTERNATIONAL RECTIFIER CORP	COM	460254105	121	2400	SH	OTHER	06,01,03	2400	
INTERNATIONAL RECTIFIER CORP	COM	460254105	1283	25400	SH	DEFINED	07,06,01,03	25400	
INTERNATIONAL RECTIFIER CORP	COM	460254105	268	5300	SH	DEFINED	08,09,03	5300	
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	214	5483	SH	DEFINED	01,03	5483	
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	4	100	SH	OTHER	01,03	100	
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	3198	82000	SH	DEFINED	07,06,01,03	82000	
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	39	1000	SH	DEFINED	08,09,03	1000	
INTERNET CAP GROUP INC	COM	46059C106	31	1800	SH	DEFINED	05,01,03	1800	
INTERNET CAP GROUP INC	COM	46059C106	1452	83260	SH	DEFINED	08,09,03	83260	
INTERNET PICTURES CORP	COM	46059S101	153	28153	SH	DEFINED		28153	
INTERNET PICTURES CORP	COM	46059S101	42	7750	SH	DEFINED	01,03	7750	
INTERNET PICTURES CORP	COM	46059S101	13	2300	SH	OTHER	01,03	2300	
INTERNET HOLDRS TR	DEPOSIT RCPT	46059W102	112	1150	SH	DEFINED	01,03	1150	
INTERNET HOLDRS TR	DEPOSIT RCPT	46059W102	121	1250	SH	OTHER	01,03	1250	
INTERNET HOLDRS TR	DEPOSIT RCPT	46059W102	486	5000	SH	DEFINED	08,09,03	5000	
INTERNET SEC SYS INC	COM	46060X107	676	9000	SH	DEFINED	08,09,03	9000	
INTERSIL HLDG CORP	CL A	46069S109	10	200	SH	DEFINED	05,01,03	200	
INTERSIL HLDG CORP	CL A	46069S109	499	10000	SH	DEFINED	08,09,03	10000	
INTERPUBLIC GROUP COS INC	SB NT CV 144	460690AG5	1274	1435000	PRN	DEFINED	01,03	1435000	
INTERPUBLIC GROUP COS INC	SB NT CV 144	460690AG5	3018	3400000	PRN	DEFINED	05,01,03	3400000	
INTERPUBLIC GROUP COS INC	SB NT CV 144	460690AG5	3018	3400000	PRN	DEFINED	07,06,01,03	3400000	
INTERPUBLIC GROUP COS INC	COM	460690100	55486	1628974	SH	DEFINED	01,03	1601348	
27626									
INTERPUBLIC GROUP COS INC 113293	COM	460690100	7687	225666	SH	OTHER	01,03	112373	
INTERPUBLIC GROUP COS INC	COM	460690100	3441	101025	SH	DEFINED	05,01,03	101025	
INTERPUBLIC GROUP COS INC	COM	460690100	146	4300	SH	OTHER	05,01,03	4300	
INTERPUBLIC GROUP COS INC	COM	460690100	2500	73400	SH	DEFINED	07,06,01,03	73400	
INTERPUBLIC GROUP COS INC	COM	460690100	433	12700	SH	DEFINED	08,09,03	12700	
INTERPUBLIC GROUP COS INC	COM	460690100	110	3244	SH	DEFINED	13,01,03	3244	
INTERPUBLIC GROUP COS INC	COM	460690100	10	300	SH	OTHER	13,01,03	300	
INTERSTATE BAKERIES CORP DEL	COM	46072H108	22	1500	SH	DEFINED	01,03	1500	
INTERSTATE BAKERIES CORP DEL	COM	46072H108	399	27300	SH	DEFINED	07,06,01,03	27300	
INTERWOVEN INC	COM	46114T102	181	1600	SH	DEFINED	01,03	1600	
INTERWOVEN INC	COM	46114T102	1949	17237	SH	DEFINED	11,06,01,03	17237	
INTERVOICE-BRITE INC 560 13600	COM	461142101	159	15117	SH	DEFINED	01,03	957	
INTERVOICE-BRITE INC	COM	461142101	1734	165100	SH	DEFINED	05,01,03	165100	
INTERVOICE-BRITE INC	COM	461142101	208	19825	SH	DEFINED	07,06,01,03	19825	
INTUIT 3820 1950	COM	461202103	11044	193755	SH	DEFINED	01,03	187985	
INTUIT 4255	COM	461202103	243	4255	SH	OTHER	01,03		

INTUIT	COM	461202103	86	1500	SH	DEFINED	05,01,03	1500
INTUIT	COM	461202103	2109	37000	SH	OTHER	06,01,03	37000
INTUIT	COM	461202103	8966	157300	SH	DEFINED	07,06,01,03	157300
INTUIT	COM	461202103	884	15500	SH	DEFINED	08,09,03	15500
INVACARE CORP 8900	COM	461203101	842	26200	SH	DEFINED	01,03	17300
INVACARE CORP	COM	461203101	3665	114100	SH	DEFINED	05,01,03	114100
INVACARE CORP	COM	461203101	42	1300	SH	OTHER	06,01,03	1300
INVACARE CORP	COM	461203101	587	18275	SH	DEFINED	07,06,01,03	18275
INVESTMENT TECHNOLOGY GRP NEW	COM	46145F105	56	1400	SH	DEFINED	01,03	1400
INVESTMENT TECHNOLOGY GRP NEW	COM	46145F105	515	12900	SH	DEFINED	07,06,01,03	12900
INVITROGEN CORP	SUB NT CV 14	46185RAA8	4792	4750000	PRN	DEFINED	05,01,03	4750000
INVITROGEN CORP	SUB NT CV 14	46185RAA8	4792	4750000	PRN	DEFINED	07,06,01,03	4750000
INVITROGEN CORP	SB NT CV 5.	46185RAB6	908	900000	PRN	DEFINED	05,01,03	900000
INVITROGEN CORP	SB NT CV 5.	46185RAB6	908	900000	PRN	DEFINED	07,06,01,03	900000
INVITROGEN CORP 800	COM	46185R100	57	800	SH	OTHER	01,03	
INVITROGEN CORP	COM	46185R100	533	7500	SH	DEFINED	05,01,03	7500
INVITROGEN CORP	COM	46185R100	533	7500	SH	DEFINED	07,06,01,03	7500
INVITROGEN CORP	COM	46185R100	4993	70200	SH	CALL	DEFINED 08,09,03	70200
INVESTORS FINL SERVICES CORP	COM	461915100	19	300	SH	DEFINED	01,03	300
INVESTORS FINL SERVICES CORP 24000	COM	461915100	1515	24000	SH	OTHER	01,03	
INVESTORS FINL SERVICES CORP	COM	461915100	341	5400	SH	DEFINED	05,01,03	5400
INVESTORS FINL SERVICES CORP	COM	461915100	1141	18075	SH	DEFINED	07,06,01,03	18075
IOMEGA CORP	COM	462030107	114	22800	SH	DEFINED	01,03	22800
IOMEGA CORP	COM	462030107	8	1500	SH	OTHER	01,03	1500
IONICS INC	COM	462218108	23	1100	SH	DEFINED	01,03	1100
IONICS INC	COM	462218108	43	2000	SH	OTHER	01,03	2000
IONICS INC	COM	462218108	210	9850	SH	DEFINED	07,06,01,03	9850
IPALCO ENTERPRISES INC 3024	COM	462613100	5048	220694	SH	DEFINED	01,03	217670
IPALCO ENTERPRISES INC 42601	COM	462613100	6407	280089	SH	OTHER	01,03	237488
IPALCO ENTERPRISES INC	COM	462613100	55	2400	SH	DEFINED	05,01,03	2400
IPALCO ENTERPRISES INC	COM	462613100	812	35500	SH	DEFINED	07,06,01,03	35500
IPSCO INC	COM	462622101	104	10000	SH	DEFINED	01,03	10000
IRON MTN INC PA	COM	462846106	836	22600	SH	DEFINED	05,01,03	22600
IRON MTN INC PA	COM	462846106	12266	331500	SH	DEFINED	07,06,01,03	331500
I2 TECHNOLOGIES INC 500	COM	465754109	39800	212763	SH	DEFINED	01,03	212263
I2 TECHNOLOGIES INC 4625	COM	465754109	14900	79655	SH	OTHER	01,03	75030
I2 TECHNOLOGIES INC	COM	465754109	454	2425	SH	DEFINED	05,01,03	2425
I2 TECHNOLOGIES INC	COM	465754109	7146	38200	SH	DEFINED	07,06,01,03	38200
I2 TECHNOLOGIES INC	COM	465754109	11448	61200	SH	DEFINED	08,09,03	61200
I2 TECHNOLOGIES INC	COM	465754109	37	200	SH	DEFINED	13,01,03	200
IVAX CORP	SR SB CV 144	465823AB8	4882	3390000	PRN	DEFINED	05,01,03	3390000
IVAX CORP	SR SB CV 144	465823AB8	4882	3390000	PRN	DEFINED	07,06,01,03	3390000
IVAX CORP	SR SB CV 144	465823AB8	55944	38850000	PRN	DEFINED	08,09,03	38850000
IVAX CORP	COM	465823102	7241	157408	SH	DEFINED	01,03	157408
IVAX CORP 300	COM	465823102	2078	45167	SH	OTHER	01,03	44867
IVAX CORP	COM	465823102	64	1400	SH	DEFINED	05,01,03	1400
IVAX CORP	COM	465823102	108	2350	SH	OTHER	06,01,03	2350
IVAX CORP	COM	465823102	3022	65700	SH	DEFINED	07,06,01,03	65700
IVAX CORP	COM	465823102	10920	237400	SH	DEFINED	08,09,03	237400
IVAX CORP	COM	465823102	805	17500	SH	PUT	DEFINED 08,09,03	17500
JDN RLTY CORP	COM	465917102	99	8775	SH	DEFINED	01,03	8775
JDN RLTY CORP	COM	465917102	29	2560	SH	OTHER	01,03	2560
J & J SNACK FOODS CORP 4700	COM	466032109	61	4700	SH	DEFINED	01,03	
J & J SNACK FOODS CORP	COM	466032109	743	57400	SH	DEFINED	05,01,03	57400
J & J SNACK FOODS CORP	COM	466032109	67	5200	SH	DEFINED	07,06,01,03	5200
J ALEXANDER CORP	COM	466096104	478	150000	SH	DEFINED	08,09,03	150000
JDS UNIPHASE CORP	COM	46612J101	31341	331000	SH	DEFINED	05,01,03	331000
JDS UNIPHASE CORP	COM	46612J101	4711	49750	SH	OTHER	06,01,03	49750
JDS UNIPHASE CORP	COM	46612J101	21096	222800	SH	DEFINED	07,06,01,03	222800
JDS UNIPHASE CORP	COM	46612J101	15648	165262	SH	DEFINED	08,09,03	165262
JDS UNIPHASE CORP	COM	46612J101	12450	131488	SH	DEFINED	11,06,01,03	131488
JDA SOFTWARE GROUP INC	COM	46612K108	23	1800	SH	OTHER	01,03	1800
JDA SOFTWARE GROUP INC	COM	46612K108	503	39450	SH	DEFINED	08,09,03	39450
JLG INDS INC 18800	COM	466210101	534	43800	SH	DEFINED	01,03	25000
JLG INDS INC	COM	466210101	6	500	SH	OTHER	01,03	500
JLG INDS INC	COM	466210101	2892	237300	SH	DEFINED	05,01,03	237300
JLG INDS INC	COM	466210101	78	6400	SH	OTHER	06,01,03	6400
JLG INDS INC	COM	466210101	321	26375	SH	DEFINED	07,06,01,03	26375
JMAR TECHNOLOGIES INC	COM	466212107	17	2000	SH	DEFINED	01,03	2000
JMAR TECHNOLOGIES INC	COM	466212107	175	21000	SH	OTHER	01,03	21000
JABIL CIRCUIT INC 700	COM	466313103	6084	107200	SH	DEFINED	01,03	106500
JABIL CIRCUIT INC	COM	466313103	173	3050	SH	OTHER	01,03	3050
JABIL CIRCUIT INC	COM	466313103	57	1000	SH	DEFINED	05,01,03	1000
JABIL CIRCUIT INC	COM	466313103	5783	101900	SH	OTHER	06,01,03	101900
JABIL CIRCUIT INC	COM	466313103	4466	78700	SH	DEFINED	07,06,01,03	78700

JABIL CIRCUIT INC	COM	466313103	3689	65000 SH	CALL	DEFINED	08,09,03	65000
JACK IN THE BOX INC 1170 12290	COM	466367109	1454	67810 SH		DEFINED	01,03	54350
JACK IN THE BOX INC 600	COM	466367109	13	600 SH		OTHER	01,03	
JACK IN THE BOX INC	COM	466367109	4046	188730 SH		DEFINED	05,01,03	188730
JACK IN THE BOX INC	COM	466367109	96	4500 SH		OTHER	06,01,03	4500
JACK IN THE BOX INC	COM	466367109	4794	223650 SH		DEFINED	07,06,01,03	223650
JACOBS ENGR GROUP INC DEL	COM	469814107	28	700 SH		DEFINED	01,03	700
JACOBS ENGR GROUP INC DEL	COM	469814107	439	10900 SH		DEFINED	07,06,01,03	10900
JAKKS PAC INC 200	COM	47012E106	2	200 SH		DEFINED	01,03	
JAKKS PAC INC	COM	47012E106	370	39300 SH		DEFINED	05,01,03	39300
JAKKS PAC INC	COM	47012E106	110	11725 SH		DEFINED	07,06,01,03	11725
JAMES RIVER BANKSHARES INC 2260	COM	470345109	2975	205157 SH		DEFINED	01,03	202897
JAMES RIVER BANKSHARES INC 36538	COM	470345109	1642	113228 SH		OTHER	01,03	76690
JANUS HOTELS & RESORTS INC	COM	47102C101	54	42883 SH		DEFINED	01,03	42883
JEFFERIES GROUP INC NEW	COM	472319102	137	5100 SH		DEFINED	01,03	5100
JEFFERIES GROUP INC NEW	COM	472319102	30	1100 SH		OTHER	06,01,03	1100
JEFFERIES GROUP INC NEW	COM	472319102	394	14650 SH		DEFINED	07,06,01,03	14650
JEFFERSON PILOT CORP 29807	COM	475070108	226962	3343828 SH		DEFINED	01,03	3314021
JEFFERSON PILOT CORP 95658	COM	475070108	34680	510940 SH		OTHER	01,03	415282
JEFFERSON PILOT CORP	COM	475070108	2121	31250 SH		DEFINED	05,01,03	31250
JEFFERSON PILOT CORP	COM	475070108	102	1500 SH		OTHER	05,01,03	1500
JEFFERSON PILOT CORP	COM	475070108	1391	20500 SH		DEFINED	07,06,01,03	20500
JEFFERSON PILOT CORP	COM	475070108	360	5300 SH		DEFINED	08,09,03	5300
JO-ANN STORES INC 8600	CL A	47758P109	62	8600 SH		DEFINED	01,03	
JO-ANN STORES INC	CL A	47758P109	743	102500 SH		DEFINED	05,01,03	102500
JO-ANN STORES INC	CL A	47758P109	79	10900 SH		DEFINED	07,06,01,03	10900
JOHNS MANVILLE CORP NEW 5000	COM	478129109	35	3073 SH		DEFINED	01,03	3073
JOHNS MANVILLE CORP NEW 5000	COM	478129109	57	5000 SH		OTHER	01,03	
JOHNS MANVILLE CORP NEW	COM	478129109	1527	135000 SH		DEFINED	08,09,03	135000
JOHNS MANVILLE CORP NEW	COM	478129109	181	16000 SH	CALL	DEFINED	08,09,03	16000
JOHNSON & JOHNSON 276850	COM	478160104	450309	4793733 SH		DEFINED	01,03	4516883
JOHNSON & JOHNSON 928171	COM	478160104	227230	2418963 SH		OTHER	01,03	1490792
JOHNSON & JOHNSON	COM	478160104	60811	647355 SH		DEFINED	05,01,03	647355
JOHNSON & JOHNSON	COM	478160104	1841	19600 SH		OTHER	05,01,03	19600
JOHNSON & JOHNSON	COM	478160104	15509	165100 SH		OTHER	06,01,03	165100
JOHNSON & JOHNSON	COM	478160104	51139	544400 SH		DEFINED	07,06,01,03	544400
JOHNSON & JOHNSON	COM	478160104	16478	175414 SH		DEFINED	08,09,03	175414
JOHNSON & JOHNSON	COM	478160104	18130	193000 SH	CALL	DEFINED	08,09,03	193000
JOHNSON & JOHNSON	COM	478160104	11009	117200 SH	PUT	DEFINED	08,09,03	117200
JOHNSON & JOHNSON	COM	478160104	352	3750 SH		DEFINED	13,01,03	3750
JOHNSON & JOHNSON 1000	COM	478160104	120	1275 SH		OTHER	13,01,03	275
JOHNSON CTLS INC 40485	COM	478366107	10603	199355 SH		DEFINED	01,03	158870
JOHNSON CTLS INC 23658	COM	478366107	3339	62779 SH		OTHER	01,03	39121
JOHNSON CTLS INC	COM	478366107	6529	122750 SH		DEFINED	05,01,03	122750
JOHNSON CTLS INC	COM	478366107	64	1200 SH		OTHER	05,01,03	1200
JOHNSON CTLS INC	COM	478366107	25598	481275 SH		DEFINED	07,06,01,03	481275
JOHNSON CTLS INC	COM	478366107	239	4500 SH		DEFINED	08,09,03	4500
JONES APPAREL GROUP INC 5430 790	COM	480074103	1731	65325 SH		DEFINED	01,03	59105
JONES APPAREL GROUP INC 3495	COM	480074103	93	3495 SH		OTHER	01,03	
JONES APPAREL GROUP INC	COM	480074103	85	3200 SH		OTHER	06,01,03	3200
JONES APPAREL GROUP INC	COM	480074103	1304	49200 SH		DEFINED	07,06,01,03	49200
JONES APPAREL GROUP INC	COM	480074103	2213	83500 SH		DEFINED	08,09,03	83500
JONES APPAREL GROUP INC	COM	480074103	2981	112500 SH	PUT	DEFINED	08,09,03	112500
JUNIPER NETWORKS INC 1850	COM	48203R104	17752	81083 SH		DEFINED	01,03	79233
JUNIPER NETWORKS INC 225	COM	48203R104	1042	4759 SH		OTHER	01,03	4534
JUNIPER NETWORKS INC	COM	48203R104	460	2100 SH		DEFINED	05,01,03	2100
JUNIPER NETWORKS INC	COM	48203R104	2080	9500 SH		OTHER	06,01,03	9500
JUNIPER NETWORKS INC	COM	48203R104	2693	12300 SH		DEFINED	08,09,03	12300
JUNIPER NETWORKS INC	COM	48203R104	25176	114990 SH		DEFINED	11,06,01,03	114990
JUNIPER NETWORKS INC	COM	48203R104	175	800 SH		DEFINED	13,01,03	800
JUNIPER NETWORKS INC	COM	48203R104	16	75 SH		OTHER	13,01,03	75
KLA-TENCOR CORP 11950	COM	482480100	2256	54775 SH		DEFINED	01,03	42825
KLA-TENCOR CORP 765	COM	482480100	32	765 SH		OTHER	01,03	
KLA-TENCOR CORP	COM	482480100	3305	80250 SH		DEFINED	05,01,03	80250
KLA-TENCOR CORP	COM	482480100	1524	37000 SH		OTHER	06,01,03	37000
KLA-TENCOR CORP	COM	482480100	1993	48400 SH		DEFINED	07,06,01,03	48400

KLA-TENCOR CORP	COM	482480100	519	12600 SH	DEFINED	08,09,03	12600
K MART CORP	COM	482584109	242	40386 SH	DEFINED	01,03	39986
400							
K MART CORP	COM	482584109	94	15746 SH	OTHER	01,03	14546
1200							
K MART CORP	COM	482584109	812	135275 SH	DEFINED	05,01,03	135275
K MART CORP	COM	482584109	41	6800 SH	OTHER	05,01,03	6800
K MART CORP	COM	482584109	572	95300 SH	DEFINED	07,06,01,03	95300
K MART CORP	COM	482584109	252	42000 SH	DEFINED	08,09,03	42000
K MART CORP	COM	482584109	34	5600 SH	CALL	DEFINED 08,09,03	5600
K MART CORP	COM	482584109	14	2300 SH	PUT	DEFINED 08,09,03	2300
K2 INC	COM	482732104	38	4200 SH	DEFINED	01,03	
4200							
K2 INC	COM	482732104	484	54200 SH	DEFINED	05,01,03	54200
K2 INC	COM	482732104	97	10900 SH	DEFINED	07,06,01,03	10900
K V PHARMACEUTICAL CO	CL B CONV	482740107	7046	204241 SH	DEFINED	01,03	204241
K V PHARMACEUTICAL CO	CL A	482740206	1197	34087 SH	DEFINED	01,03	34087
K V PHARMACEUTICAL CO	CL A	482740206	95	2700 SH	OTHER	01,03	2700
KAMAN CORP	CL A	483548103	138	10900 SH	DEFINED	01,03	
10900							
KAMAN CORP	CL A	483548103	1730	137000 SH	DEFINED	05,01,03	137000
KAMAN CORP	CL A	483548103	177	14025 SH	DEFINED	07,06,01,03	14025
KANA COMMUNICATIONS	COM	483600102	153	6896 SH	DEFINED	01,03	6896
KANA COMMUNICATIONS	COM	483600102	9	421 SH	OTHER	01,03	421
KANA COMMUNICATIONS	COM	483600102	18	800 SH	DEFINED	05,01,03	800
KANA COMMUNICATIONS	COM	483600102	26	1167 SH	DEFINED	08,09,03	1167
KANA COMMUNICATIONS	COM	483600102	6641	298460 SH	DEFINED	14,01,03	298460
KANSAS CITY LIFE INS CO	COM	484836101	998	30240 SH	DEFINED	01,03	30240
KANSAS CITY LIFE INS CO	COM	484836101	139	4200 SH	OTHER	01,03	3000
1200							
KANSAS CITY PWR & LT CO	COM	485134100	1443	54056 SH	DEFINED	01,03	51896
2160							
KANSAS CITY PWR & LT CO	COM	485134100	1366	51203 SH	OTHER	01,03	27838
23365							
KANSAS CITY PWR & LT CO	COM	485134100	683	25600 SH	DEFINED	07,06,01,03	25600
KANSAS CITY SOUTHN INDS INC	COM NEW	485170302	272	31368 SH	DEFINED	01,03	24768
6600							
KANSAS CITY SOUTHN INDS INC	COM NEW	485170302	379	43581 SH	OTHER	01,03	12787
30794							
KANSAS CITY SOUTHN INDS INC	COM NEW	485170302	28	3250 SH	DEFINED	05,01,03	3250
KAUFMAN & BROAD HOME CORP	COM	486168107	61	2250 SH	DEFINED	01,03	1405
845							
KAUFMAN & BROAD HOME CORP	COM	486168107	48	1795 SH	OTHER	01,03	1795
KAUFMAN & BROAD HOME CORP	COM	486168107	801	29725 SH	DEFINED	05,01,03	29725
KAUFMAN & BROAD HOME CORP	COM	486168107	19	700 SH	OTHER	05,01,03	700
KAUFMAN & BROAD HOME CORP	COM	486168107	5700	211600 SH	DEFINED	07,06,01,03	211600
KAUFMAN & BROAD HOME CORP	COM	486168107	67	2500 SH	DEFINED	08,09,03	2500
KAYDON CORP	COM	486587108	417	18150 SH	DEFINED	01,03	18150
KAYDON CORP	COM	486587108	7	300 SH	OTHER	01,03	
300							
KAYDON CORP	COM	486587108	21	900 SH	DEFINED	05,01,03	900
KAYDON CORP	COM	486587108	285	12400 SH	DEFINED	07,06,01,03	12400
KEANE INC	COM	486665102	66	3800 SH	DEFINED	01,03	3800
KEANE INC	COM	486665102	209	12000 SH	OTHER	01,03	12000
KEANE INC	COM	486665102	501	28800 SH	DEFINED	07,06,01,03	28800
KEEBLER FOODS CO	COM	487256109	7350	175000 SH	CALL	DEFINED 08,09,03	175000
KEEBLER FOODS CO	COM	487256109	1260	30000 SH	PUT	DEFINED 08,09,03	30000
KELLOGG CO	COM	487836108	6820	281975 SH	DEFINED	01,03	202895
79080							
KELLOGG CO	COM	487836108	8124	335878 SH	OTHER	01,03	151932
183946							
KELLOGG CO	COM	487836108	7011	289850 SH	DEFINED	05,01,03	289850
KELLOGG CO	COM	487836108	138	5700 SH	OTHER	05,01,03	5700
KELLOGG CO	COM	487836108	20413	843950 SH	DEFINED	07,06,01,03	843950
KELLOGG CO	COM	487836108	566	23400 SH	DEFINED	08,09,03	23400
KELLOGG CO	COM	487836108	1209	50000 SH	CALL	DEFINED 08,09,03	50000
KELLWOOD CO	COM	488044108	110	6050 SH	DEFINED	01,03	750
5300							
KELLWOOD CO	COM	488044108	27	1489 SH	OTHER	01,03	989
500							
KELLWOOD CO	COM	488044108	1192	65300 SH	DEFINED	05,01,03	65300
KELLWOOD CO	COM	488044108	263	14425 SH	DEFINED	07,06,01,03	14425
KELLY SVCS INC	CL A	488152208	250	10570 SH	DEFINED	01,03	10570
KELLY SVCS INC	CL A	488152208	177	7500 SH	OTHER	01,03	7500
KELLY SVCS INC	CL A	488152208	350	14800 SH	DEFINED	07,06,01,03	14800
KEMET CORP	COM	488360108	2431	87990 SH	DEFINED	01,03	57590
30400							
KEMET CORP	COM	488360108	41	1500 SH	OTHER	01,03	140
1360							
KEMET CORP	COM	488360108	10760	389500 SH	DEFINED	05,01,03	389500
KEMET CORP	COM	488360108	122	4400 SH	OTHER	06,01,03	4400
KEMET CORP	COM	488360108	1460	52850 SH	DEFINED	07,06,01,03	52850
KEMPER HIGH INCOME TR	SH BEN INT	48841G106	14	1642 SH	DEFINED	01,03	1642
KEMPER HIGH INCOME TR	SH BEN INT	48841G106	75	8982 SH	OTHER	01,03	6066
2916							
KEMPER MULTI MKT INCOME TR	SH BEN INT	48842B106	29	3400 SH	DEFINED	01,03	

3400								
KEMPER MULTI MKT INCOME TR	SH BEN INT	48842B106	70	8059 SH		OTHER	01,03	3934
2525 1600								
KEMPER MUN INCOME TR	COM SH BEN I	48842C104	124	11910 SH		DEFINED	01,03	11910
KEMPER MUN INCOME TR	COM SH BEN I	48842C104	118	11346 SH		OTHER	01,03	6946
4400								
KENDLE INTERNATIONAL INC	COM	48880L107	215	25728 SH		DEFINED		25728
KENDLE INTERNATIONAL INC	COM	48880L107	42	5000 SH		DEFINED	03	5000
KENNAMETAL INC	COM	489170100	1	30 SH		DEFINED	01,03	30
KENNAMETAL INC	COM	489170100	26	1000 SH		OTHER	01,03	1000
KENNAMETAL INC	COM	489170100	324	12600 SH		DEFINED	07,06,01,03	12600
KENT ELECTRS CORP	COM	490553104	532	22300 SH		DEFINED	01,03	7700
14600								
KENT ELECTRS CORP	COM	490553104	4360	182600 SH		DEFINED	05,01,03	182600
KENT ELECTRS CORP	COM	490553104	45	1900 SH		OTHER	06,01,03	1900
KENT ELECTRS CORP	COM	490553104	411	17225 SH		DEFINED	07,06,01,03	17225
KERR MCGEE CORP	SB DB CV 5.2	492386AP2	4627	3955000 PRN		DEFINED	05,01,03	3955000
KERR MCGEE CORP	SB DB CV 5.2	492386AP2	4627	3955000 PRN		DEFINED	07,06,01,03	3955000
KERR MCGEE CORP	COM	492386107	5266	79485 SH		DEFINED	01,03	52078
27407								
KERR MCGEE CORP	COM	492386107	1871	28246 SH		OTHER	01,03	23185
5061								
KERR MCGEE CORP	COM	492386107	3321	50125 SH		DEFINED	05,01,03	50125
KERR MCGEE CORP	COM	492386107	86	1300 SH		OTHER	05,01,03	1300
KERR MCGEE CORP	COM	492386107	3505	52900 SH		DEFINED	07,06,01,03	52900
KERR MCGEE CORP	COM	492386107	325	4900 SH		DEFINED	08,09,03	4900
KEY ENERGY SVCS INC	COM	492914106	12	1200 SH		DEFINED	01,03	200
1000								
KEY ENERGY SVCS INC	COM	492914106	10	1000 SH		OTHER	01,03	1000
KEY ENERGY SVCS INC	COM	492914106	1128	115000 SH	CALL	DEFINED	08,09,03	115000
KEY3MEDIA GROUP INC	COM	49326R104	20341	1859799 SH		DEFINED	08,09,03	1859799
KEYCORP NEW	COM	493267108	6435	254243 SH		DEFINED	01,03	233987
20256								
KEYCORP NEW	COM	493267108	4001	158064 SH		OTHER	01,03	129009
29055								
KEYCORP NEW	COM	493267108	3273	129300 SH		DEFINED	05,01,03	129300
KEYCORP NEW	COM	493267108	154	6100 SH		OTHER	05,01,03	6100
KEYCORP NEW	COM	493267108	2473	97700 SH		DEFINED	07,06,01,03	97700
KEYCORP NEW	COM	493267108	578	22844 SH		DEFINED	08,09,03	22844
KEYSPAN CORP	COM	49337W100	4707	117310 SH		DEFINED	01,03	116210
1100								
KEYSPAN CORP	COM	49337W100	678	16905 SH		OTHER	01,03	11953
4952								
KEYSPAN CORP	COM	49337W100	1594	39722 SH		DEFINED	05,01,03	39722
KEYSPAN CORP	COM	49337W100	76	1900 SH		OTHER	05,01,03	1900
KEYSPAN CORP	COM	49337W100	146	3650 SH		OTHER	06,01,03	3650
KEYSPAN CORP	COM	49337W100	1071	26700 SH		DEFINED	07,06,01,03	26700
KEYSPAN CORP	COM	49337W100	345	8600 SH		DEFINED	08,09,03	8600
KEYSTONE AUTOMOTIVE INDS INC	COM	49338N109	364	75600 SH		DEFINED	08,09,03	75600
KEYSTONE FINANCIAL INC	COM	493482103	125	5736 SH		DEFINED	01,03	
5736								
KEYSTONE FINANCIAL INC	COM	493482103	283	13000 SH		OTHER	01,03	5736
7264								
KEYSTONE FINANCIAL INC	COM	493482103	43	1993 SH		DEFINED	05,01,03	1993
KEYSTONE FINANCIAL INC	COM	493482103	444	20400 SH		DEFINED	07,06,01,03	20400
KIMBERLY CLARK CORP	COM	494368103	113702	2037225 SH		DEFINED	01,03	1897844
139381								
KIMBERLY CLARK CORP	COM	494368103	69981	1253879 SH		OTHER	01,03	763219
490660								
KIMBERLY CLARK CORP	COM	494368103	16658	298475 SH		DEFINED	05,01,03	298475
KIMBERLY CLARK CORP	COM	494368103	424	7600 SH		OTHER	05,01,03	7600
KIMBERLY CLARK CORP	COM	494368103	8550	153200 SH		OTHER	06,01,03	153200
KIMBERLY CLARK CORP	COM	494368103	7551	135300 SH		DEFINED	07,06,01,03	135300
KIMBERLY CLARK CORP	COM	494368103	3430	61457 SH		DEFINED	08,09,03	61457
KIMBERLY CLARK CORP	COM	494368103	190	3400 SH	CALL	DEFINED	08,09,03	3400
KIMBERLY CLARK CORP	COM	494368103	6	100 SH		DEFINED	13,01,03	100
KIMBERLY CLARK CORP	COM	494368103	17	300 SH		OTHER	13,01,03	
300								
KINDER MORGAN INC KANS	COM	49455P101	951	23242 SH		DEFINED	01,03	15742
7500								
KINDER MORGAN INC KANS	COM	49455P101	135	3298 SH		OTHER	01,03	
3298								
KINDER MORGAN INC KANS	COM	49455P101	1936	47300 SH		DEFINED	07,06,01,03	47300
KINDER MORGAN ENERGY PARTNERS	UT LTD PARTN	494550106	1724	36399 SH		DEFINED	01,03	27704
8695								
KINDER MORGAN ENERGY PARTNERS	UT LTD PARTN	494550106	1710	36100 SH		OTHER	01,03	20145
15955								
KINDER MORGAN ENERGY PARTNERS	UT LTD PARTN	494550106	1222	25800 SH		DEFINED	05,01,03	25800
KINDER MORGAN ENERGY PARTNERS	UT LTD PARTN	494550106	18670	394100 SH		DEFINED	07,06,01,03	394100
KINDER MORGAN ENERGY PARTNERS	UT LTD PARTN	494550106	47	1000 SH		DEFINED	08,09,03	1000
KING PHARMACEUTICALS INC	COM	495582108	1590	47559 SH		DEFINED	01,03	47559
KING PHARMACEUTICALS INC	COM	495582108	475	14202 SH		OTHER	01,03	1631
12571								
KING PHARMACEUTICALS INC	COM	495582108	43	1275 SH		DEFINED	05,01,03	1275
KING PHARMACEUTICALS INC	COM	495582108		1 SH		OTHER	06,01,03	1
KING PHARMACEUTICALS INC	COM	495582108	391	11700 SH		DEFINED	08,09,03	11700

KIRBY CORP 5500	COM	497266106	8485	432381	SH	DEFINED 01,03	426881
KIRBY CORP	COM	497266106	1354	69000	SH	DEFINED 05,01,03	69000
KIRBY CORP	COM	497266106	51	2600	SH	OTHER 06,01,03	2600
KIRBY CORP	COM	497266106	291	14850	SH	DEFINED 07,06,01,03	14850
KMART FING I 400	PFD TRCV 7.7	498778208	12	400	SH	DEFINED 01,03	
KMART FING I 2392	PFD TRCV 7.7	498778208	87	2792	SH	OTHER 01,03	400
KMART FING I	PFD TRCV 7.7	498778208	3081	99000	SH	DEFINED 08,09,03	99000
KNIGHT RIDDER INC 14450	COM	499040103	3258	64112	SH	DEFINED 01,03	49662
KNIGHT RIDDER INC 7175	COM	499040103	526	10343	SH	OTHER 01,03	3168
KNIGHT RIDDER INC	COM	499040103	4506	88675	SH	DEFINED 05,01,03	88675
KNIGHT RIDDER INC	COM	499040103	56	1100	SH	OTHER 05,01,03	1100
KNIGHT RIDDER INC	COM	499040103	762	15000	SH	DEFINED 07,06,01,03	15000
KNIGHT RIDDER INC	COM	499040103	216	4250	SH	DEFINED 08,09,03	4250
KNIGHT TRADING GROUP INC	COM	499063105	1044	29000	SH	DEFINED 08,09,03	29000
KNIGHT TRADING GROUP INC	COM	499063105	3420	95000	SH	DEFINED 08,09,03	95000
KOHL'S CORP 1300	COM	500255104	4556	78975	SH	DEFINED 01,03	77675
KOHL'S CORP	COM	500255104	663	11500	SH	OTHER 01,03	11500
KOHL'S CORP	COM	500255104	5545	96125	SH	DEFINED 05,01,03	96125
KOHL'S CORP	COM	500255104	265	4600	SH	OTHER 05,01,03	4600
KOHL'S CORP	COM	500255104	3184	55200	SH	OTHER 06,01,03	55200
KOHL'S CORP	COM	500255104	3778	65500	SH	DEFINED 07,06,01,03	65500
KOMAG INC	COM	500453105	6	1400	SH	DEFINED 01,03	1400
KOMAG INC	COM	500453105	1148	286928	SH	DEFINED 08,09,03	286928
KONINKLIJKE PHILIPS ELECTRS NV	SP ADR NEW20	500472303	206	4850	SH	DEFINED 08,09,03	4850
KOREA TELECOM	SPONSORED AD	50063P103	703	20900	SH	DEFINED 01,03	20900
KOREA TELECOM	SPONSORED AD	50063P103	34	1000	SH	OTHER 01,03	1000
KOREA TELECOM	SPONSORED AD	50063P103	1036	30800	SH	DEFINED 06,01,03	30800
KOREA TELECOM	SPONSORED AD	50063P103	4545	135163	SH	OTHER 06,01,03	135163
KOREA ELECTRIC PWR 56	SPONSORED AD	500631106	1	56	SH	DEFINED 01,03	
KOREA ELECTRIC PWR 715 1724	SPONSORED AD	500631106	52	3999	SH	OTHER 01,03	1560
KOREA ELECTRIC PWR	SPONSORED AD	500631106	3466	265374	SH	OTHER 06,01,03	265374
KOREA FD 1000	COM	500634100	252	21000	SH	DEFINED 01,03	20000
KROGER CO 4610	COM	501044101	3326	147426	SH	DEFINED 01,03	142816
KROGER CO 6500	COM	501044101	1305	57840	SH	OTHER 01,03	51340
KROGER CO	COM	501044101	6614	293160	SH	DEFINED 05,01,03	293160
KROGER CO	COM	501044101	262	11600	SH	OTHER 05,01,03	11600
KROGER CO	COM	501044101	3700	164000	SH	DEFINED 07,06,01,03	164000
KROGER CO	COM	501044101	70	3098	SH	DEFINED 08,09,03	3098
KROLL O GARA CO	COM	501050108	2	400	SH	DEFINED 01,03	400
KROLL O GARA CO	COM	501050108	81	13500	SH	DEFINED 07,06,01,03	13500
KRONOS INC	COM	501052104	224	7475	SH	DEFINED 07,06,01,03	7475
KRONOS INC	COM	501052104	60	2000	SH	DEFINED 08,09,03	2000
KULICKE & SOFFA INDS INC	SUB NT CV4.7	501242AE1	1424	1700000	PRN	DEFINED 08,09,03	1700000
KULICKE & SOFFA INDS INC 700 4800	COM	501242101	73	5500	SH	DEFINED 01,03	
KULICKE & SOFFA INDS INC	COM	501242101	843	63300	SH	DEFINED 05,01,03	63300
KULICKE & SOFFA INDS INC	COM	501242101	392	29475	SH	DEFINED 07,06,01,03	29475
KULICKE & SOFFA INDS INC	COM	501242101	20	1500	SH	DEFINED 08,09,03	1500
LG&E ENERGY CORP	COM	501917108	723	29567	SH	DEFINED 01,03	29567
LG&E ENERGY CORP 6773	COM	501917108	710	29035	SH	OTHER 01,03	22262
LG&E ENERGY CORP	COM	501917108	1312	53700	SH	DEFINED 07,06,01,03	53700
LSI LOGIC CORP	SB NT CV 4.2	502161AD4	2581	1305000	PRN	DEFINED 08,09,03	1305000
LSI LOGIC CORP 13400	COM	502161102	1079	36885	SH	DEFINED 01,03	23485
LSI LOGIC CORP 1750	COM	502161102	549	18775	SH	OTHER 01,03	17025
LSI LOGIC CORP	COM	502161102	3228	110350	SH	DEFINED 05,01,03	110350
LSI LOGIC CORP	COM	502161102	2478	84725	SH	DEFINED 07,06,01,03	84725
LSI LOGIC CORP	COM	502161102	3936	134564	SH	DEFINED 08,09,03	134564
LSI LOGIC CORP	COM	502161102	4566	156100	SH	DEFINED 08,09,03	156100
LSI LOGIC CORP	COM	502161102	5332	182300	SH	DEFINED 08,09,03	182300
LSI LOGIC CORP 6000	COM	502161102	176	6000	SH	OTHER 13,01,03	
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	85	1500	SH	OTHER 01,03	1500
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	780	13800	SH	DEFINED 07,06,01,03	13800
LVMH MOET HENNESSY LOU VUITTON	SPONSORED AD	502441207	49	3325	SH	DEFINED 01,03	3325
LVMH MOET HENNESSY LOU VUITTON	SPONSORED AD	502441207	303	20400	SH	OTHER 01,03	20400
LA Z BOY INC 27340	COM	505336107	1430	98225	SH	DEFINED 01,03	70885
LA Z BOY INC	COM	505336107	114	7830	SH	OTHER 01,03	7830
LA Z BOY INC	COM	505336107	4485	308000	SH	DEFINED 05,01,03	308000
LA Z BOY INC	COM	505336107	534	36650	SH	DEFINED 07,06,01,03	36650
LABONE INC NEW	COM	50540L105	1160	123774	SH	DEFINED 01,03	123774
LABONE INC NEW	COM	50540L105	33	3565	SH	OTHER 01,03	

3565									
LABOR READY INC	COM NEW	505401208	28	6800 SH	DEFINED	01,03			
6800									
LABOR READY INC	COM NEW	505401208	4	1000 SH	OTHER	01,03			
1000									
LABOR READY INC	COM NEW	505401208	193	46110 SH	DEFINED	05,01,03		46110	
LABOR READY INC	COM NEW	505401208	106	25325 SH	DEFINED	07,06,01,03		25325	
LACLEDE GAS CO	COM	505588103	891	41225 SH	DEFINED	01,03		35225	
6000									
LACLEDE GAS CO	COM	505588103	2167	100211 SH	OTHER	01,03		4775	
95436									
LACLEDE GAS CO	COM	505588103	247	11425 SH	DEFINED	07,06,01,03		11425	
LAKEHEAD PIPE LINE PARTNERS LP	COM UNIT-CL	511557100	457	11000 SH	DEFINED	01,03		10100	
900									
LAKEHEAD PIPE LINE PARTNERS LP	COM UNIT-CL	511557100	548	13200 SH	OTHER	01,03		6730	
6470									
LAM RESEARCH CORP	COM	512807108	52	2500 SH	DEFINED	01,03		2500	
LAM RESEARCH CORP	COM	512807108	30	1435 SH	OTHER	01,03		1435	
LAM RESEARCH CORP	COM	512807108	27	1300 SH	DEFINED	05,01,03		1300	
LAM RESEARCH CORP	COM	512807108	890	42522 SH	DEFINED	08,09,03		42522	
LAMAR ADVERTISING CO	NT CV	5.2 512815AF8	249	250000 PRN	DEFINED	01,03		250000	
LAMAR ADVERTISING CO	NT CV	5.2 512815AF8	4134	4150000 PRN	DEFINED	05,01,03		4150000	
LAMAR ADVERTISING CO	NT CV	5.2 512815AF8	4134	4150000 PRN	DEFINED	07,06,01,03		4150000	
LAMAR ADVERTISING CO	CL A	512815101	465	12282 SH	DEFINED	01,03		12282	
LAMAR ADVERTISING CO	CL A	512815101	1515	40000 SH	DEFINED	07,06,01,03		40000	
LAMAR ADVERTISING CO	CL A	512815101	336	8875 SH	DEFINED	08,09,03		8875	
LAMAR ADVERTISING CO	CL A	512815101	379	10000 SH	CALL DEFINED	08,09,03		10000	
LANCASTER COLONY CORP	COM	513847103	10	400 SH	DEFINED	01,03		400	
LANCASTER COLONY CORP	COM	513847103	265	10800 SH	OTHER	01,03		10800	
LANCASTER COLONY CORP	COM	513847103	398	16200 SH	DEFINED	07,06,01,03		16200	
LANCE INC	COM	514606102	1088	111909 SH	DEFINED	01,03			
111909									
LANCE INC	COM	514606102	14087	1449394 SH	OTHER	01,03		147661	
4350 1297383									
LANCE INC	COM	514606102	117	12000 SH	DEFINED	07,06,01,03		12000	
LANDAMERICA FINL GROUP INC	COM	514936103	236	8254 SH	DEFINED	01,03		8254	
LANDAMERICA FINL GROUP INC	COM	514936103	254	8887 SH	OTHER	01,03		8587	
300									
LANDRYS SEAFOOD RESTAURANTS	COM	51508L103	100	14700 SH	DEFINED	01,03			
14700									
LANDRYS SEAFOOD RESTAURANTS	COM	51508L103	1217	178600 SH	DEFINED	05,01,03		178600	
LANDRYS SEAFOOD RESTAURANTS	COM	51508L103	92	13500 SH	DEFINED	07,06,01,03		13500	
LANDRYS SEAFOOD RESTAURANTS	COM	51508L103	41	6000 SH	DEFINED	08,09,03		6000	
LANDS END INC	COM	515086106	47	2225 SH	DEFINED	01,03		2225	
LANDS END INC	COM	515086106	103	4900 SH	OTHER	01,03		3900	
1000									
LANDS END INC	COM	515086106	263	12500 SH	DEFINED	07,06,01,03		12500	
LANDS END INC	COM	515086106	1508	71800 SH	DEFINED	08,09,03		71800	
LANDSTAR SYS INC	COM	515098101	379	8500 SH	DEFINED	01,03		300	
8200									
LANDSTAR SYS INC	COM	515098101	4837	108400 SH	DEFINED	05,01,03		108400	
LANDSTAR SYS INC	COM	515098101	237	5300 SH	DEFINED	07,06,01,03		5300	
LANIER WORLDWIDE INC	COM	51589L105	69	68992 SH	DEFINED	01,03		65942	
3050									
LANIER WORLDWIDE INC	COM	51589L105	22	21978 SH	OTHER	01,03		21978	
LARGE SCALE BIOLOGY CORP	COM	517053104	1086	33171 SH	DEFINED	11,06,01,03		33171	
LASERSIGHT INC	COM	517924106	43	14000 SH	DEFINED	08,09,03		14000	
LASER VISION CTRS INC	COM	51807H100	14	3300 SH	DEFINED	01,03			
3300									
LASER VISION CTRS INC	COM	51807H100	4	1000 SH	OTHER	01,03		1000	
LASER VISION CTRS INC	COM	51807H100	174	40000 SH	DEFINED	05,01,03		40000	
LASER VISION CTRS INC	COM	51807H100	67	15375 SH	DEFINED	07,06,01,03		15375	
LASER VISION CTRS INC	COM	51807H100	4	1000 SH	DEFINED	08,09,03		1000	
LATTICE SEMICONDUCTOR CORP	SUB NT CV 14	518415AA2	891	615000 PRN	DEFINED	05,01,03		615000	
LATTICE SEMICONDUCTOR CORP	SUB NT CV 14	518415AA2	891	615000 PRN	DEFINED	07,06,01,03		615000	
LATTICE SEMICONDUCTOR CORP	SUB NT CV4.7	518415AC8	4507	3111000 PRN	DEFINED	08,09,03		3111000	
LATTICE SEMICONDUCTOR CORP	COM	518415104	242	4505 SH	DEFINED	01,03		4295	
210									
LATTICE SEMICONDUCTOR CORP	COM	518415104	11	200 SH	OTHER	01,03			
200									
LATTICE SEMICONDUCTOR CORP	COM	518415104	54	1000 SH	DEFINED	05,01,03		1000	
LATTICE SEMICONDUCTOR CORP	COM	518415104	38	700 SH	OTHER	06,01,03		700	
LATTICE SEMICONDUCTOR CORP	COM	518415104	1102	20500 SH	DEFINED	07,06,01,03		20500	
LATTICE SEMICONDUCTOR CORP	COM	518415104	269	5000 SH	DEFINED	08,09,03		5000	
LAUDER ESTEE COS INC	CL A	518439104	25970	709076 SH	DEFINED	01,03		684831	
24245									
LAUDER ESTEE COS INC	CL A	518439104	831	22697 SH	OTHER	01,03		14620	
8077									
LAUDER ESTEE COS INC	CL A	518439104	13207	360605 SH	DEFINED	05,01,03		360605	
LAUDER ESTEE COS INC	CL A	518439104	13945	380755 SH	DEFINED	07,06,01,03		380755	
LAUDER ESTEE COS INC	CL A	518439104	623	17000 SH	CALL DEFINED	08,09,03		17000	
LAUDER ESTEE COS INC	CL A	518439104	2170	59239 SH	DEFINED	11,06,01,03		59239	
LAUNCH MEDIA INC	COM	518567102	511	75000 SH	DEFINED	08,09,03		75000	
LAWSON PRODS INC	COM	520776105	167	6900 SH	DEFINED	01,03			
6900									
LAWSON PRODS INC	COM	520776105	2095	86600 SH	DEFINED	05,01,03		86600	

LAWSON PRODS INC	COM	520776105	143	5925 SH	DEFINED 07,06,01,03	5925
LAYNE CHRISTENSEN CO	COM	521050104	323	80819 SH	DEFINED 01,03	80819
LEAP WIRELESS INTL INC 1000	COM	521863100	346	5538 SH	DEFINED 01,03	4538
LEAP WIRELESS INTL INC	COM	521863100	139	2229 SH	OTHER 01,03	2229
LEAP WIRELESS INTL INC	COM	521863100	1076	17205 SH	DEFINED 08,09,03	17205
LEAR CORP 19200	COM	521865105	474	23050 SH	DEFINED 01,03	3850
LEAR CORP	COM	521865105	419	20400 SH	OTHER 01,03	20400
LEAR CORP	COM	521865105	83	4050 SH	OTHER 06,01,03	4050
LEAR CORP	COM	521865105	563	27400 SH	DEFINED 07,06,01,03	27400
LEE ENTERPRISES INC	COM	523768109	328	11352 SH	DEFINED 01,03	11352
LEE ENTERPRISES INC	COM	523768109	144	5000 SH	OTHER 01,03	5000
LEE ENTERPRISES INC	COM	523768109	49	1700 SH	DEFINED 05,01,03	1700
LEE ENTERPRISES INC	COM	523768109	526	18200 SH	DEFINED 07,06,01,03	18200
LEGATO SYS INC	COM	524651106	5	400 SH	DEFINED 01,03	400
LEGATO SYS INC 650	COM	524651106	9	650 SH	OTHER 01,03	
LEGATO SYS INC	COM	524651106	484	36000 SH	DEFINED 07,06,01,03	36000
LEGATO SYS INC	COM	524651106	17263	1284721 SH	DEFINED 08,09,03	1284721
LEGGETT & PLATT INC 366739	COM	524660107	28740	1817601 SH	DEFINED 01,03	1450862
LEGGETT & PLATT INC 7500	COM	524660107	1512	95600 SH	OTHER 01,03	88100
LEGGETT & PLATT INC	COM	524660107	920	58175 SH	DEFINED 05,01,03	58175
LEGGETT & PLATT INC	COM	524660107	44	2800 SH	OTHER 05,01,03	2800
LEGGETT & PLATT INC	COM	524660107	617	39000 SH	DEFINED 07,06,01,03	39000
LEGGETT & PLATT INC	COM	524660107	161	10200 SH	DEFINED 08,09,03	10200
LEGG MASON INC	COM	524901105	657	11300 SH	DEFINED 01,03	11300
LEGG MASON INC	COM	524901105	835	14358 SH	OTHER 01,03	14358
LEGG MASON INC	COM	524901105	110	1900 SH	OTHER 06,01,03	1900
LEGG MASON INC	COM	524901105	10247	176298 SH	DEFINED 07,06,01,03	176298
LEGG MASON INC	COM	524901105	1453	25000 SH	CALL DEFINED 08,09,03	25000
LEHMAN BROS HLDGS INC 2380	COM	524908100	18552	125566 SH	DEFINED 01,03	123186
LEHMAN BROS HLDGS INC 8560	COM	524908100	5524	37390 SH	OTHER 01,03	28830
LEHMAN BROS HLDGS INC	COM	524908100	5770	39050 SH	DEFINED 05,01,03	39050
LEHMAN BROS HLDGS INC	COM	524908100	251	1700 SH	OTHER 05,01,03	1700
LEHMAN BROS HLDGS INC	COM	524908100	11584	78400 SH	OTHER 06,01,03	78400
LEHMAN BROS HLDGS INC	COM	524908100	4004	27100 SH	DEFINED 07,06,01,03	27100
LEHMAN BROS HLDGS INC	COM	524908100	591	4000 SH	DEFINED 08,09,03	4000
LEHMAN BROS HLDGS INC	COM	524908100	6531	44200 SH	CALL DEFINED 08,09,03	44200
LEHMAN BROS HLDGS INC	COM	524908100	7284	49300 SH	PUT DEFINED 08,09,03	49300
LEHMAN BROS HLDGS INC	COM	524908100	1812	12264 SH	DEFINED 11,06,01,03	12264
LENNAR CORP 7956	COM	526057104	480	16156 SH	DEFINED 01,03	8200
LENNAR CORP	COM	526057104		14 SH	OTHER 01,03	14
LENNAR CORP	COM	526057104	1625	54728 SH	DEFINED 05,01,03	54728
LENNAR CORP	COM	526057104	45	1500 SH	OTHER 06,01,03	1500
LENNAR CORP	COM	526057104	757	25500 SH	DEFINED 07,06,01,03	25500
LENNOX INTL INC	COM	526107107	7	700 SH	DEFINED 01,03	700
LENNOX INTL INC	COM	526107107	137	14606 SH	DEFINED 05,01,03	14606
LENNOX INTL INC	COM	526107107	2338	249355 SH	DEFINED 07,06,01,03	249355
LENNOX INTL INC	COM	526107107	1	100 SH	DEFINED 08,09,03	100
LEVEL 3 COMMUNICATIONS INC 121900	COM	52729N100	11677	151408 SH	DEFINED 01,03	29508
LEVEL 3 COMMUNICATIONS INC 550	COM	52729N100	9570	124090 SH	OTHER 01,03	123540
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	231	3000 SH	DEFINED 05,01,03	3000
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	4233	54883 SH	DEFINED 08,09,03	54883
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	1073	13910 SH	DEFINED 11,06,01,03	13910
LEXMARK INTL NEW 630 6230	CL A	529771107	1089	29053 SH	DEFINED 01,03	22193
LEXMARK INTL NEW 1410	CL A	529771107	53	1410 SH	OTHER 01,03	
LEXMARK INTL NEW	CL A	529771107	1892	50450 SH	DEFINED 05,01,03	50450
LEXMARK INTL NEW	CL A	529771107	1335	35600 SH	DEFINED 07,06,01,03	35600
LEXMARK INTL NEW	CL A	529771107	446	11900 SH	DEFINED 08,09,03	11900
LEXMARK INTL NEW	CL A	529771107	7913	211000 SH	CALL DEFINED 08,09,03	211000
LEXMARK INTL NEW	CL A	529771107	2066	55100 SH	PUT DEFINED 08,09,03	55100
LIBBEY INC 4600	COM	529898108	143	4600 SH	DEFINED 01,03	
LIBBEY INC	COM	529898108	16	500 SH	OTHER 01,03	500
LIBBEY INC	COM	529898108	1715	55100 SH	DEFINED 05,01,03	55100
LIBBEY INC	COM	529898108	288	9250 SH	DEFINED 07,06,01,03	9250
LIBERATE TECHNOLOGIES	COM	530129105	12	400 SH	DEFINED 05,01,03	400
LIBERATE TECHNOLOGIES	COM	530129105	3	100 SH	DEFINED 08,09,03	100
LIBERATE TECHNOLOGIES	COM	530129105	1592	55000 SH	DEFINED 11,06,01,03	55000
LIBERTY ALL STAR EQUITY FD	SH BEN INT	530158104	315	24004 SH	DEFINED 01,03	24004
LIBERTY ALL STAR EQUITY FD	SH BEN INT	530158104	76	5797 SH	OTHER 01,03	5797
LIBERTY CORP S C	COM	530370105	584	16856 SH	DEFINED 01,03	16856
LIBERTY CORP S C	COM	530370105	312	9000 SH	OTHER 01,03	9000
LIBERTY DIGITAL INC	CL A	530436104	3004	148361 SH	DEFINED 01,03	148361
LIFEPPOINT HOSPITALS INC 1838	COM	53219L109	163	4602 SH	DEFINED 01,03	2764

LIFEPOINT HOSPITALS INC 24	COM	53219L109	33	917 SH	OTHER	01,03	893
LIFEPOINT HOSPITALS INC	COM	53219L109	89	2500 SH	DEFINED	05,01,03	2500
LIFEPOINT HOSPITALS INC	COM	53219L109	838	23600 SH	DEFINED	07,06,01,03	23600
LILLY ELI & CO 127747	COM	532457108	212376	2617883 SH	DEFINED	01,03	2490136
LILLY ELI & CO 450519	COM	532457108	85309	1051569 SH	OTHER	01,03	601050
LILLY ELI & CO	COM	532457108	42550	524500 SH	DEFINED	05,01,03	524500
LILLY ELI & CO	COM	532457108	1290	15900 SH	OTHER	05,01,03	15900
LILLY ELI & CO	COM	532457108	3075	37900 SH	OTHER	06,01,03	37900
LILLY ELI & CO	COM	532457108	37198	458525 SH	DEFINED	07,06,01,03	458525
LILLY ELI & CO	COM	532457108	9054	111605 SH	DEFINED	08,09,03	111605
LILLY ELI & CO	COM	532457108	14603	180000 SH	PUT	DEFINED 08,09,03	180000
LILLY ELI & CO 4000	COM	532457108	566	6971 SH	DEFINED	13,01,03	2971
LILLY ELI & CO 290	COM	532457108	383	4715 SH	OTHER	13,01,03	4425
LILLY INDS INC 6300	CL A	532491107	303	10287 SH	DEFINED	01,03	3987
LILLY INDS INC	CL A	532491107	2298	77900 SH	DEFINED	05,01,03	77900
LILLY INDS INC	CL A	532491107	414	14025 SH	DEFINED	07,06,01,03	14025
LIMITED INC 8700	COM	532716107	5457	247340 SH	DEFINED	01,03	238640
LIMITED INC 1900	COM	532716107	109	4922 SH	OTHER	01,03	3022
LIMITED INC	COM	532716107	3201	145070 SH	DEFINED	05,01,03	145070
LIMITED INC	COM	532716107	135	6100 SH	OTHER	05,01,03	6100
LIMITED INC	COM	532716107	4926	223300 SH	OTHER	06,01,03	223300
LIMITED INC	COM	532716107	2041	92500 SH	DEFINED	07,06,01,03	92500
LIMITED INC	COM	532716107	494	22400 SH	DEFINED	08,09,03	22400
LINCARE HLDGS INC 520	COM	532791100	3317	115644 SH	DEFINED	01,03	115124
LINCARE HLDGS INC 5500	COM	532791100	213	7430 SH	OTHER	01,03	1930
LINCARE HLDGS INC	COM	532791100	29	1000 SH	DEFINED	05,01,03	1000
LINCARE HLDGS INC	COM	532791100	103	3600 SH	OTHER	06,01,03	3600
LINCARE HLDGS INC	COM	532791100	634	22100 SH	DEFINED	07,06,01,03	22100
LINCARE HLDGS INC	COM	532791100	1911	66600 SH	DEFINED	08,09,03	66600
LINCOLN ELEC HLDGS INC 38720	COM	533900106	555	41720 SH	OTHER	01,03	3000
LINCOLN NATL CORP IND 36263	COM	534187109	20333	422504 SH	DEFINED	01,03	386241
LINCOLN NATL CORP IND 60498	COM	534187109	10387	215837 SH	OTHER	01,03	155339
LINCOLN NATL CORP IND	COM	534187109	5899	122575 SH	DEFINED	05,01,03	122575
LINCOLN NATL CORP IND	COM	534187109	130	2700 SH	OTHER	05,01,03	2700
LINCOLN NATL CORP IND	COM	534187109	5614	116655 SH	DEFINED	07,06,01,03	116655
LINCOLN NATL CORP IND	COM	534187109	476	9900 SH	DEFINED	08,09,03	9900
LINDBERG CORP	COM	535171102	38	5000 SH	DEFINED	01,03	5000
LINDBERG CORP	COM	535171102	425	56705 SH	OTHER	01,03	56705
LINEAR TECHNOLOGY CORP 9800	COM	535678106	47534	734122 SH	DEFINED	01,03	724322
LINEAR TECHNOLOGY CORP 39940	COM	535678106	5971	92215 SH	OTHER	01,03	52275
LINEAR TECHNOLOGY CORP	COM	535678106	19684	303995 SH	DEFINED	05,01,03	303995
LINEAR TECHNOLOGY CORP	COM	535678106	2674	41300 SH	OTHER	06,01,03	41300
LINEAR TECHNOLOGY CORP	COM	535678106	24304	375350 SH	DEFINED	07,06,01,03	375350
LINEAR TECHNOLOGY CORP	COM	535678106	1204	18600 SH	DEFINED	08,09,03	18600
LINEAR TECHNOLOGY CORP	COM	535678106	4646	71750 SH	DEFINED	13,01,03	71750
LINEAR TECHNOLOGY CORP	COM	535678106	29	450 SH	OTHER	13,01,03	450
LINENS N THINGS INC 620 8500	COM	535679104	487	19080 SH	DEFINED	01,03	9960
LINENS N THINGS INC	COM	535679104	3032	118900 SH	DEFINED	05,01,03	118900
LINENS N THINGS INC	COM	535679104	64	2500 SH	OTHER	06,01,03	2500
LINENS N THINGS INC	COM	535679104	614	24075 SH	DEFINED	07,06,01,03	24075
LINENS N THINGS INC	COM	535679104	523	20500 SH	DEFINED	08,09,03	20500
LION BIOSCIENCE AKTIENGESELLSC	SPONSORED AD	536191109	236	2400 SH	DEFINED	08,09,03	2400
LITTELFUSE INC 160	COM	537008104	251	8445 SH	DEFINED	01,03	8285
LITTELFUSE INC 600	COM	537008104	18	600 SH	OTHER	01,03	
LITTELFUSE INC	COM	537008104	59	2000 SH	OTHER	06,01,03	2000
LITTON INDS INC	COM	538021106	8	175 SH	DEFINED	01,03	175
LITTON INDS INC	COM	538021106	49	1100 SH	OTHER	01,03	1100
LITTON INDS INC	COM	538021106	27	600 SH	DEFINED	05,01,03	600
LITTON INDS INC	COM	538021106	836	18700 SH	DEFINED	07,06,01,03	18700
LIZ CLAIBORNE INC 2650	COM	539320101	2032	52791 SH	DEFINED	01,03	50141
LIZ CLAIBORNE INC 1300	COM	539320101	769	19980 SH	OTHER	01,03	18680
LIZ CLAIBORNE INC	COM	539320101	602	15625 SH	DEFINED	05,01,03	15625
LIZ CLAIBORNE INC	COM	539320101	31	800 SH	OTHER	05,01,03	800
LIZ CLAIBORNE INC	COM	539320101	1648	42800 SH	OTHER	06,01,03	42800
LIZ CLAIBORNE INC	COM	539320101	408	10600 SH	DEFINED	07,06,01,03	10600
LIZ CLAIBORNE INC	COM	539320101	108	2800 SH	DEFINED	08,09,03	2800

L90 INC	COM	539441105	713	92000 SH	DEFINED 08,09,03	92000
LOCKHEED MARTIN CORP 6840	COM	539830109	10402	315583 SH	DEFINED 01,03	308743
LOCKHEED MARTIN CORP 184116	COM	539830109	9432	286155 SH	OTHER 01,03	102039
LOCKHEED MARTIN CORP	COM	539830109	3905	118475 SH	DEFINED 05,01,03	118475
LOCKHEED MARTIN CORP	COM	539830109	198	6000 SH	OTHER 05,01,03	6000
LOCKHEED MARTIN CORP	COM	539830109	2795	84800 SH	DEFINED 07,06,01,03	84800
LOCKHEED MARTIN CORP	COM	539830109	859	26056 SH	DEFINED 08,09,03	26056
LOEWS CORP 35650	COM	540424108	4136	49605 SH	DEFINED 01,03	13955
LOEWS CORP 4712	COM	540424108	680	8152 SH	OTHER 01,03	3440
LOEWS CORP	COM	540424108	6699	80350 SH	DEFINED 05,01,03	80350
LOEWS CORP	COM	540424108	117	1400 SH	OTHER 05,01,03	1400
LOEWS CORP	COM	540424108	5861	70300 SH	DEFINED 07,06,01,03	70300
LOEWS CORP	COM	540424108	425	5100 SH	DEFINED 08,09,03	5100
LONE STAR STEAKHOUSE SALOON	COM	542307103	78	10600 SH	DEFINED 07,06,01,03	10600
LONE STAR TECHNOLOGIES INC	COM	542312103	277	6000 SH	OTHER 01,03	6000
LONE STAR TECHNOLOGIES INC	COM	542312103	69	1500 SH	CALL DEFINED 08,09,03	1500
LONGS DRUG STORES CORP 3000	COM	543162101	115	6000 SH	DEFINED 01,03	3000
LONGS DRUG STORES CORP 2400	COM	543162101	65	3400 SH	OTHER 01,03	1000
LONGS DRUG STORES CORP	COM	543162101	205	10700 SH	DEFINED 05,01,03	10700
LONGS DRUG STORES CORP	COM	543162101	10	500 SH	OTHER 05,01,03	500
LONGS DRUG STORES CORP	COM	543162101	143	7500 SH	DEFINED 07,06,01,03	7500
LONGS DRUG STORES CORP	COM	543162101	38	2000 SH	DEFINED 08,09,03	2000
LONGVIEW FIBRE CO 2900	COM	543213102	124	10340 SH	DEFINED 01,03	7440
LONGVIEW FIBRE CO 106600	COM	543213102	2196	183040 SH	OTHER 01,03	76440
LONGVIEW FIBRE CO	COM	543213102	257	21400 SH	DEFINED 07,06,01,03	21400
LOUIS DREYFUS NAT GAS CORP	COM	546011107		5 SH	DEFINED 01,03	5
LOUIS DREYFUS NAT GAS CORP	COM	546011107	1032	26050 SH	DEFINED 07,06,01,03	26050
LOUISIANA PAC CORP	COM	546347105	233	25340 SH	DEFINED 01,03	25340
LOUISIANA PAC CORP 7692	COM	546347105	142	15421 SH	OTHER 01,03	7729
LOUISIANA PAC CORP	COM	546347105	268	29150 SH	DEFINED 05,01,03	29150
LOUISIANA PAC CORP	COM	546347105	14	1500 SH	OTHER 05,01,03	1500
LOUISIANA PAC CORP	COM	546347105	190	20700 SH	DEFINED 07,06,01,03	20700
LOUISIANA PAC CORP	COM	546347105	50	5400 SH	DEFINED 08,09,03	5400
LOWES COS INC 38395	COM	548661107	49006	1092061 SH	DEFINED 01,03	1053666
LOWES COS INC 157886	COM	548661107	12535	279324 SH	OTHER 01,03	121438
LOWES COS INC 359480	COM	548661107	16132	359480 SH	DEFINED 05,01,03	
LOWES COS INC 475520	COM	548661107	37713	840400 SH	OTHER 05,01,03	364880
LOWES COS INC	COM	548661107	18381	409600 SH	DEFINED 07,06,01,03	409600
LOWES COS INC	COM	548661107	2510	55933 SH	DEFINED 08,09,03	55933
LOWES COS INC	COM	548661107	67	1500 SH	PUT DEFINED 08,09,03	1500
LOWES COS INC	COM	548661107	103	2300 SH	DEFINED 13,01,03	2300
LUBRIZOL CORP 1780	COM	549271104	535	27180 SH	DEFINED 01,03	25400
LUBRIZOL CORP 7500	COM	549271104	587	29800 SH	OTHER 01,03	22300
LUBRIZOL CORP	COM	549271104	433	22000 SH	DEFINED 07,06,01,03	22000
LUBYS INC 1000	COM	549282101	811	152684 SH	DEFINED 01,03	151684
LUBYS INC	COM	549282101	11	2050 SH	OTHER 01,03	2050
LUBYS INC	COM	549282101	72	13600 SH	DEFINED 07,06,01,03	13600
LUCENT TECHNOLOGIES INC 429059	COM	549463107	224324	7339967 SH	DEFINED 01,03	6910908
LUCENT TECHNOLOGIES INC 1199362	COM	549463107	109828	3593613 SH	OTHER 01,03	2394251
LUCENT TECHNOLOGIES INC 930000	COM	549463107	44299	1449479 SH	DEFINED 05,01,03	519479
LUCENT TECHNOLOGIES INC	COM	549463107	28423	930000 SH	OTHER 05,01,03	930000
LUCENT TECHNOLOGIES INC	COM	549463107	34686	1134950 SH	DEFINED 07,06,01,03	1134950
LUCENT TECHNOLOGIES INC	COM	549463107	85481	2796985 SH	DEFINED 08,09,03	2796985
LUCENT TECHNOLOGIES INC	COM	549463107	2155	70500 SH	PUT DEFINED 08,09,03	70500
LUCENT TECHNOLOGIES INC	COM	549463107	27850	911248 SH	DEFINED 11,06,01,03	911248
LUCENT TECHNOLOGIES INC 11880	COM	549463107	434	14200 SH	DEFINED 13,01,03	2320
LUCENT TECHNOLOGIES INC 300	COM	549463107	414	13530 SH	OTHER 13,01,03	13230
LUFKIN INDS INC 17428	COM	549764108	400	19628 SH	DEFINED 01,03	2200
LUMINANT WORLDWIDE CORP	COM	550260103	86	29050 SH	DEFINED 01,03	29050
LUMINANT WORLDWIDE CORP	COM	550260103	83	28100 SH	DEFINED 05,01,03	28100
LUMINANT WORLDWIDE CORP	COM	550260103	1115	375600 SH	DEFINED 07,06,01,03	375600
LYCOS INC	COM	550818108	437	6360 SH	DEFINED 01,03	6360
LYCOS INC	COM	550818108	237	3453 SH	OTHER 01,03	3453
LYCOS INC	COM	550818108	62	900 SH	DEFINED 05,01,03	900

LYCOS INC	COM	550818108	18	260 SH	DEFINED	08,09,03	260	
LYCOS INC	COM	550818108	3404	49500 SH	CALL	DEFINED	08,09,03	49500
LYONDELL CHEMICAL CO	COM	552078107	304	25750 SH	DEFINED	01,03	25750	
LYONDELL CHEMICAL CO	COM	552078107	18	1485 SH	OTHER	01,03	1485	
LYONDELL CHEMICAL CO	COM	552078107	9	800 SH	DEFINED	05,01,03	800	
LYONDELL CHEMICAL CO	COM	552078107	575	48700 SH	DEFINED	07,06,01,03	48700	
M & T BK CORP	COM	55261F104	76	149 SH	DEFINED	01,03	149	
M & T BK CORP	COM	55261F104	700	1373 SH	OTHER	01,03	1073	
300								
M & T BK CORP	COM	55261F104	51	100 SH	DEFINED	05,01,03	100	
MAF BANCORP INC	COM	55261R108	555	22312 SH	DEFINED	01,03	8212	
14100								
MAF BANCORP INC	COM	55261R108	13	504 SH	OTHER	01,03	504	
MAF BANCORP INC	COM	55261R108	4440	178500 SH	DEFINED	05,01,03	178500	
MAF BANCORP INC	COM	55261R108	42	1700 SH	OTHER	06,01,03	1700	
MAF BANCORP INC	COM	55261R108	349	14025 SH	DEFINED	07,06,01,03	14025	
MBIA INC	COM	55262C100	4901	68905 SH	DEFINED	01,03	68905	
MBIA INC	COM	55262C100	5951	83668 SH	OTHER	01,03	8617	
75051								
MBIA INC	COM	55262C100	2036	28625 SH	DEFINED	05,01,03	28625	
MBIA INC	COM	55262C100	100	1400 SH	OTHER	05,01,03	1400	
MBIA INC	COM	55262C100	1387	19500 SH	DEFINED	07,06,01,03	19500	
MBIA INC	COM	55262C100	4630	65100 SH	DEFINED	08,09,03	65100	
MBNA CORP	COM	55262L100	62584	1625563 SH	DEFINED	01,03	1499408	
126155								
MBNA CORP	COM	55262L100	17343	450477 SH	OTHER	01,03	386687	
63790								
MBNA CORP	COM	55262L100	39765	1032852 SH	DEFINED	05,01,03		
1032852								
MBNA CORP	COM	55262L100	69955	1817000 SH	OTHER	05,01,03	1044852	
772148								
MBNA CORP	COM	55262L100	4801	124700 SH	OTHER	06,01,03	124700	
MBNA CORP	COM	55262L100	63768	1656300 SH	DEFINED	07,06,01,03	1656300	
MBNA CORP	COM	55262L100	1702	44200 SH	DEFINED	08,09,03	44200	
MBNA CORP	COM	55262L100	397	10300 SH	DEFINED	13,01,03	10300	
MCN ENERGY GROUP INC	COM	55267J100	2626	102462 SH	DEFINED	01,03	101990	
472								
MCN ENERGY GROUP INC	COM	55267J100	1449	56548 SH	OTHER	01,03	51762	
4786								
MCN ENERGY GROUP INC	COM	55267J100	10	400 SH	DEFINED	05,01,03	400	
MCN ENERGY GROUP INC	COM	55267J100	958	37400 SH	DEFINED	07,06,01,03	37400	
MCN ENERGY GROUP INC	COM	55267J100	26	1000 SH	DEFINED	08,09,03	1000	
M D C HLDGS INC	COM	552676108	716	27540 SH	DEFINED	01,03	16300	
1040 10200								
M D C HLDGS INC	COM	552676108	3312	127400 SH	DEFINED	05,01,03	127400	
M D C HLDGS INC	COM	552676108	107	4100 SH	OTHER	06,01,03	4100	
M D C HLDGS INC	COM	552676108	335	12875 SH	DEFINED	07,06,01,03	12875	
M D C HLDGS INC	COM	552676108	1956	75247 SH	DEFINED	11,06,01,03	75247	
MDU RES GROUP INC	COM	552690109	340	11425 SH	DEFINED	01,03	11425	
MDU RES GROUP INC	COM	552690109	820	27556 SH	OTHER	01,03	11607	
15949								
MFS CHARTER INCOME TR	SH BEN INT	552727109	80	9300 SH	DEFINED	01,03	9300	
MFS CHARTER INCOME TR	SH BEN INT	552727109	39	4543 SH	OTHER	01,03	500	
4043								
MFS INTER INCOME TR	SH BEN INT	55273C107	85	13362 SH	DEFINED	01,03	13362	
MFS INTER INCOME TR	SH BEN INT	55273C107	127	19914 SH	OTHER	01,03	15914	
4000								
MFS MULTIMARKET INCOME TR	SH BEN INT	552737108	86	13887 SH	DEFINED	01,03		
13887								
MFS MULTIMARKET INCOME TR	SH BEN INT	552737108	301	48694 SH	OTHER	01,03	42000	
6694								
MFS MUN INCOME TR	SH BEN INT	552738106	200	26175 SH	DEFINED	01,03	24375	
1800								
MFS MUN INCOME TR	SH BEN INT	552738106	103	13500 SH	OTHER	01,03	7000	
6500								
MGIC INVT CORP WIS	COM	552848103	14291	233799 SH	DEFINED	01,03	194949	
38850								
MGIC INVT CORP WIS	COM	552848103	3102	50756 SH	OTHER	01,03	18152	
32604								
MGIC INVT CORP WIS	COM	552848103	9372	153325 SH	DEFINED	05,01,03	153325	
MGIC INVT CORP WIS	COM	552848103	92	1500 SH	OTHER	05,01,03	1500	
MGIC INVT CORP WIS	COM	552848103	9444	154500 SH	OTHER	06,01,03	154500	
MGIC INVT CORP WIS	COM	552848103	22714	371600 SH	DEFINED	07,06,01,03	371600	
MGIC INVT CORP WIS	COM	552848103	361	5900 SH	DEFINED	08,09,03	5900	
MKS INSTRUMENT INC	COM	55306N104	5430	198340 SH	DEFINED	01,03	198340	
MKS INSTRUMENT INC	COM	55306N104	11	400 SH	DEFINED	08,09,03	400	
MMC NETWORKS INC	COM	55308N102	253	2000 SH	DEFINED	01,03	2000	
MMC NETWORKS INC	COM	55308N102	63	500 SH	DEFINED	08,09,03	500	
M S CARRIERS INC	COM	553533100	162	10360 SH	DEFINED	01,03	400	
860 9100								
M S CARRIERS INC	COM	553533100	1783	114100 SH	DEFINED	05,01,03	114100	
M S CARRIERS INC	COM	553533100	105	6750 SH	DEFINED	07,06,01,03	6750	
MTS SYS CORP	COM	553777103	113	16200 SH	OTHER	01,03	16200	
MACDERMID INC	COM	554273102	27	1300 SH	DEFINED	01,03		
1300								
MACDERMID INC	COM	554273102	151	7200 SH	OTHER	01,03		

7200								
MACDERMID INC	COM	554273102	342	16300 SH	DEFINED	05,01,03	16300	
MACDERMID INC	COM	554273102	397	18900 SH	DEFINED	07,06,01,03	18900	
MACROCHEM CORP DEL	COM	555903103	38	10000 SH	OTHER	01,03	10000	
MACROVISION CORP	COM	555904101	32	400 SH	DEFINED	01,03	400	
MACROVISION CORP	COM	555904101	486	6000 SH	OTHER	01,03	6000	
MACROVISION CORP	COM	555904101	470	5800 SH	DEFINED	05,01,03	5800	
MACROVISION CORP	COM	555904101	6350	78400 SH	DEFINED	07,06,01,03	78400	
MACROVISION CORP	COM	555904101	25	309 SH	DEFINED	08,09,03	309	
MACROMEDIA INC	COM	556100105	1365	16895 SH	DEFINED	01,03	16895	
MACROMEDIA INC	COM	556100105	99	1220 SH	OTHER	01,03	580	
640								
MACROMEDIA INC	COM	556100105	40	500 SH	DEFINED	05,01,03	500	
MACROMEDIA INC	COM	556100105	97	1200 SH	OTHER	06,01,03	1200	
MACROMEDIA INC	COM	556100105	1746	21600 SH	DEFINED	07,06,01,03	21600	
MACROMEDIA INC	COM	556100105	1257	15550 SH	DEFINED	08,09,03	15550	
MAGYAR TAVKOZLESI RT	SPONSORED AD	559776109		18 SH	DEFINED	01,03	18	
MAGYAR TAVKOZLESI RT	SPONSORED AD	559776109	386	16400 SH	DEFINED	06,01,03	16400	
MALLINCKRODT INC NEW	COM	561232109	1656	36291 SH	DEFINED	01,03	17391	
18900								
MALLINCKRODT INC NEW	COM	561232109	499	10947 SH	OTHER	01,03	4287	
6660								
MALLINCKRODT INC NEW	COM	561232109	1697	37195 SH	DEFINED	05,01,03	37195	
MALLINCKRODT INC NEW	COM	561232109	41	900 SH	OTHER	05,01,03	900	
MALLINCKRODT INC NEW	COM	561232109	2094	45900 SH	DEFINED	07,06,01,03	45900	
MALLINCKRODT INC NEW	COM	561232109	25518	559300 SH	DEFINED	08,09,03	559300	
MALLINCKRODT INC NEW	COM	561232109	1027	22500 SH	PUT	DEFINED	08,09,03	22500
MANAGED HIGH INCOME PORTFOLIO	COM	56166C105	99	11417 SH	DEFINED	01,03	1417	
10000								
MANAGED MUNS PORTFOLIO INC	COM	561662107	141	14374 SH	DEFINED	01,03	14374	
MANAGED MUNS PORTFOLIO INC	COM	561662107	66	6718 SH	OTHER	01,03	6718	
MANDALAY RESORT GROUP	COM	562567107	246	9600 SH	DEFINED	01,03	9400	
200								
MANDALAY RESORT GROUP	COM	562567107	115	4470 SH	OTHER	01,03	1470	
3000								
MANDALAY RESORT GROUP	COM	562567107	830	32400 SH	DEFINED	07,06,01,03	32400	
MANDALAY RESORT GROUP	COM	562567107	13748	536500 SH	DEFINED	08,09,03	536500	
MANITOWOC INC	COM	563571108	278	14440 SH	DEFINED	01,03	1430	
13010								
MANITOWOC INC	COM	563571108	31	1625 SH	OTHER	01,03	795	
830								
MANITOWOC INC	COM	563571108	3181	165260 SH	DEFINED	05,01,03	165260	
MANITOWOC INC	COM	563571108	288	14950 SH	DEFINED	07,06,01,03	14950	
MANOR CARE INC NEW	COM	564055101	60	3800 SH	DEFINED	01,03	3800	
MANOR CARE INC NEW	COM	564055101	9	600 SH	OTHER	01,03	600	
MANOR CARE INC NEW	COM	564055101	451	28725 SH	DEFINED	05,01,03	28725	
MANOR CARE INC NEW	COM	564055101	22	1400 SH	OTHER	05,01,03	1400	
MANOR CARE INC NEW	COM	564055101	318	20300 SH	DEFINED	07,06,01,03	20300	
MANOR CARE INC NEW	COM	564055101	83	5300 SH	DEFINED	08,09,03	5300	
MANPOWER INC	COM	56418H100	901	28201 SH	DEFINED	01,03	27101	
1100								
MANPOWER INC	COM	56418H100	192	6000 SH	OTHER	01,03	3850	
2150								
MANPOWER INC	COM	56418H100	26	800 SH	DEFINED	05,01,03	800	
MANPOWER INC	COM	56418H100	99	3100 SH	OTHER	06,01,03	3100	
MANPOWER INC	COM	56418H100	1003	31400 SH	DEFINED	07,06,01,03	31400	
MANUFACTURERS SVCS LTD	COM	565005105	5569	469000 SH	DEFINED	08,09,03	469000	
MANULIFE FINL CORP	COM	56501R106	9962	480110 SH	DEFINED	01,03	457031	
23079								
MANULIFE FINL CORP	COM	56501R106	411	19784 SH	OTHER	01,03	1108	
18676								
MANUGISTICS GROUP INC	COM	565011103	10	100 SH	DEFINED	01,03	100	
MANUGISTICS GROUP INC	COM	565011103	304	3100 SH	DEFINED	08,09,03	3100	
MARCHFIRST INC	COM	566244109	24	1500 SH	DEFINED	05,01,03	1500	
MARCHFIRST INC	COM	566244109	56	3600 SH	OTHER	06,01,03	3600	
MARCHFIRST INC	COM	566244109	976	62200 SH	DEFINED	07,06,01,03	62200	
MARCHFIRST INC	COM	566244109	7	432 SH	DEFINED	08,09,03	432	
MARCHFIRST INC	COM	566244109	784	50000 SH	CALL	DEFINED	08,09,03	50000
MARCUS CORP	COM	566330106	5	450 SH	OTHER	01,03	450	
MARCUS CORP	COM	566330106	187	17850 SH	DEFINED	07,06,01,03	17850	
MARINE DRILLING COS INC	COM PAR \$0.0	568240204	668	23400 SH	DEFINED	01,03	23400	
MARINE DRILLING COS INC	COM PAR \$0.0	568240204	1248	43700 SH	DEFINED	05,01,03	43700	
MARINE DRILLING COS INC	COM PAR \$0.0	568240204	17634	617400 SH	DEFINED	07,06,01,03	617400	
MARINE PETE TR	UNIT BEN INT	568423107	581	29725 SH	OTHER	01,03	2000	
27225 500								
MARKEL CORP	COM	570535104	971	6400 SH	DEFINED	01,03	6400	
MARKEL CORP	COM	570535104	546	3600 SH	OTHER	01,03	3600	
MARSH & MCLENNAN COS INC	COM	571748102	182130	1371977 SH	DEFINED	01,03	1286796	
85181								
MARSH & MCLENNAN COS INC	COM	571748102	66545	501280 SH	OTHER	01,03	280538	
220742								
MARSH & MCLENNAN COS INC	COM	571748102	12865	96910 SH	DEFINED	05,01,03	96910	
MARSH & MCLENNAN COS INC	COM	571748102	504	3800 SH	OTHER	05,01,03	3800	
MARSH & MCLENNAN COS INC	COM	571748102	8443	63600 SH	DEFINED	07,06,01,03	63600	
MARSH & MCLENNAN COS INC	COM	571748102	1872	14100 SH	DEFINED	08,09,03	14100	
MARSHALL & ILSLEY CORP	COM	571834100	33716	672643 SH	DEFINED	01,03	672053	

220	370							
MARSHALL & ILSLEY CORP 4380	COM	571834100	220	4380 SH	OTHER	01,03		
MARSHALL & ILSLEY CORP	COM	571834100	85	1700 SH	DEFINED	05,01,03		1700
MARSHALL & ILSLEY CORP	COM	571834100	2160	43100 SH	DEFINED	07,06,01,03		43100
MARSHALL & ILSLEY CORP	COM	571834100	207	4124 SH	DEFINED	08,09,03		4124
MARRIOTT INTL INC NEW 2050	CL A	571903202	10348	283993 SH	DEFINED	01,03		281943
MARRIOTT INTL INC NEW 5880	CL A	571903202	2776	76175 SH	OTHER	01,03		70295
MARRIOTT INTL INC NEW	CL A	571903202	3345	91800 SH	DEFINED	05,01,03		91800
MARRIOTT INTL INC NEW	CL A	571903202	124	3400 SH	OTHER	05,01,03		3400
MARRIOTT INTL INC NEW	CL A	571903202	2427	66600 SH	OTHER	06,01,03		66600
MARRIOTT INTL INC NEW	CL A	571903202	1738	47700 SH	DEFINED	07,06,01,03		47700
MARRIOTT INTL INC NEW	CL A	571903202	480	13180 SH	DEFINED	08,09,03		13180
MARTEK BIOSCIENCES CORP	COM	572901106	747	38300 SH	DEFINED	05,01,03		38300
MARTEK BIOSCIENCES CORP	COM	572901106	9901	507747 SH	DEFINED	07,06,01,03		507747
MARTEK BIOSCIENCES CORP	COM	572901106	18962	972432 SH	DEFINED	12,01,03		972432
MARTIN MARIETTA MATLS INC	COM	573284106	316	8259 SH	DEFINED	01,03		8259
MARTIN MARIETTA MATLS INC 1698	COM	573284106	153	3989 SH	OTHER	01,03		2291
MARTIN MARIETTA MATLS INC	COM	573284106	3384	88400 SH	DEFINED	07,06,01,03		88400
MASCO CORP 29400	COM	574599106	1876	100741 SH	DEFINED	01,03		71341
MASCO CORP 8650	COM	574599106	2156	115769 SH	OTHER	01,03		107119
MASCO CORP	COM	574599106	2607	139975 SH	DEFINED	05,01,03		139975
MASCO CORP	COM	574599106	119	6400 SH	OTHER	05,01,03		6400
MASCO CORP	COM	574599106	1691	90800 SH	DEFINED	07,06,01,03		90800
MASCO CORP	COM	574599106	656	35200 SH	DEFINED	08,09,03		35200
MASCOTECH INC 6400	COM	574670105	896	54110 SH	DEFINED	01,03		47710
MASCOTECH INC 1240	COM	574670105	24	1477 SH	OTHER	01,03		237
MASCOTECH INC	COM	574670105	1303	78700 SH	DEFINED	05,01,03		78700
MASCOTECH INC	COM	574670105	35	2100 SH	OTHER	06,01,03		2100
MASCOTECH INC	COM	574670105	449	27100 SH	DEFINED	07,06,01,03		27100
MASSMUTUAL CORPORATE INVS INC	COM	576292106	205	8800 SH	DEFINED	01,03		8800
MASSMUTUAL CORPORATE INVS INC	COM	576292106	23	1000 SH	OTHER	01,03		1000
MATERIAL SCIENCIES CORP 4900	COM	576674105	56	4900 SH	DEFINED	01,03		
MATERIAL SCIENCIES CORP	COM	576674105	696	61200 SH	DEFINED	05,01,03		61200
MATERIAL SCIENCIES CORP	COM	576674105	103	9025 SH	DEFINED	07,06,01,03		9025
MATRIXONE INC	COM	57685P304	5219	130470 SH	DEFINED			130470
MATSUSHITA ELEC INDL 150	ADR	576879209	39	150 SH	DEFINED	01,03		
MATSUSHITA ELEC INDL 50 245	ADR	576879209	425	1617 SH	OTHER	01,03		1322
MATTEL INC 6314	COM	577081102	4050	362061 SH	DEFINED	01,03		355747
MATTEL INC 14781	COM	577081102	1125	100542 SH	OTHER	01,03		85761
MATTEL INC	COM	577081102	1349	120575 SH	DEFINED	05,01,03		120575
MATTEL INC	COM	577081102	67	6000 SH	OTHER	05,01,03		6000
MATTEL INC	COM	577081102	948	84700 SH	DEFINED	07,06,01,03		84700
MATTEL INC	COM	577081102	891	79668 SH	DEFINED	08,09,03		79668
MATTEL INC	COM	577081102	1093	97700 SH	CALL DEFINED	08,09,03		97700
MATTEL INC	COM	577081102	277	24800 SH	PUT DEFINED	08,09,03		24800
MAXIM INTEGRATED PRODS INC 1998 12790	COM	57772K101	10883	135294 SH	DEFINED	01,03		120506
MAXIM INTEGRATED PRODS INC 6202	COM	57772K101	499	6202 SH	OTHER	01,03		
MAXIM INTEGRATED PRODS INC	COM	57772K101	6564	81600 SH	DEFINED	05,01,03		81600
MAXIM INTEGRATED PRODS INC	COM	57772K101	12154	151100 SH	DEFINED	07,06,01,03		151100
MAXIM INTEGRATED PRODS INC	COM	57772K101	4585	57000 SH	CALL DEFINED	08,09,03		57000
MAXTOR CORP	COM NEW	577729205	5	500 SH	DEFINED	01,03		500
MAXTOR CORP	COM NEW	577729205	898	85550 SH	DEFINED	08,09,03		85550
MAY DEPT STORES CO 85629	COM	577778103	18008	878434 SH	DEFINED	01,03		792805
MAY DEPT STORES CO 1047394	COM	577778103	31895	1555846 SH	OTHER	01,03		508452
MAY DEPT STORES CO	COM	577778103	1815	88525 SH	DEFINED	05,01,03		88525
MAY DEPT STORES CO	COM	577778103	92	4500 SH	OTHER	05,01,03		4500
MAY DEPT STORES CO	COM	577778103	1294	63100 SH	DEFINED	07,06,01,03		63100
MAY DEPT STORES CO	COM	577778103	338	16500 SH	DEFINED	08,09,03		16500
MAY DEPT STORES CO	COM	577778103	27	1299 SH	DEFINED	13,01,03		1299
MAY DEPT STORES CO 5100	COM	577778103	105	5100 SH	OTHER	13,01,03		
MAXIMUS INC 4100	COM	577933104	111	5000 SH	DEFINED	01,03		900
MAXIMUS INC	COM	577933104	1706	77100 SH	DEFINED	05,01,03		77100
MAXIMUS INC	COM	577933104	283	12775 SH	DEFINED	07,06,01,03		12775
MAYORS JEWELERS INC DEL	COM	578462103	822	219200 SH	DEFINED	05,01,03		219200
MAYORS JEWELERS INC DEL	COM	578462103	45	11950 SH	DEFINED	07,06,01,03		11950
MAYTAG CORP 4742	COM	578592107	1493	48052 SH	DEFINED	01,03		43310

MAYTAG CORP 22364	COM	578592107	981	31594 SH	OTHER	01,03	9230
MAYTAG CORP	COM	578592107	768	24725 SH	DEFINED	05,01,03	24725
MAYTAG CORP	COM	578592107	34	1100 SH	OTHER	05,01,03	1100
MAYTAG CORP	COM	578592107	478	15400 SH	DEFINED	07,06,01,03	15400
MAYTAG CORP	COM	578592107	137	4400 SH	DEFINED	08,09,03	4400
MAYTAG CORP	COM	578592107	1864	60000 SH	CALL	DEFINED 08,09,03	60000
MAYTAG CORP	COM	578592107	777	25000 SH	PUT	DEFINED 08,09,03	25000
MCCORMICK & CO INC 600	COM NON VTG	579780206	3698	124300 SH	DEFINED	01,03	123700
MCCORMICK & CO INC	COM NON VTG	579780206	731	24570 SH	OTHER	01,03	24570
MCCORMICK & CO INC	COM NON VTG	579780206	36	1200 SH	DEFINED	05,01,03	1200
MCCORMICK & CO INC	COM NON VTG	579780206	104	3500 SH	OTHER	06,01,03	3500
MCCORMICK & CO INC	COM NON VTG	579780206	842	28300 SH	DEFINED	07,06,01,03	28300
MCDATA CORP	CL B	580031102	5069	41250 SH	DEFINED	07,06,01,03	41250
MCDERMOTT INTL INC	COM	580037109	138	12500 SH	DEFINED	01,03	12500
MCDERMOTT INTL INC	COM	580037109	1	100 SH	OTHER	01,03	100
MCDERMOTT INTL INC	COM	580037109	184	16725 SH	DEFINED	05,01,03	16725
MCDERMOTT INTL INC	COM	580037109	9	800 SH	OTHER	05,01,03	800
MCDERMOTT INTL INC	COM	580037109	135	12300 SH	DEFINED	07,06,01,03	12300
MCDERMOTT INTL INC	COM	580037109	34	3100 SH	DEFINED	08,09,03	3100
MCDONALDS CORP 172705	COM	580135101	88858	2943599 SH	DEFINED	01,03	2770894
MCDONALDS CORP 1056428	COM	580135101	61967	2052763 SH	OTHER	01,03	996335
MCDONALDS CORP	COM	580135101	14903	493700 SH	DEFINED	05,01,03	493700
MCDONALDS CORP	COM	580135101	561	18600 SH	OTHER	05,01,03	18600
MCDONALDS CORP	COM	580135101	16983	562600 SH	DEFINED	07,06,01,03	562600
MCDONALDS CORP	COM	580135101	40035	1326242 SH	DEFINED	08,09,03	1326242
MCDONALDS CORP	COM	580135101	20286	671995 SH	DEFINED	11,06,01,03	671995
MCDONALDS CORP 47200	COM	580135101	1425	47200 SH	OTHER	13,01,03	
MCGRAW HILL COS INC 15730	COM	580645109	85622	1347056 SH	DEFINED	01,03	1331326
MCGRAW HILL COS INC 166908	COM	580645109	21855	343835 SH	OTHER	01,03	176927
MCGRAW HILL COS INC 292650	COM	580645109	18601	292650 SH	DEFINED	05,01,03	
MCGRAW HILL COS INC 127350	COM	580645109	26868	422700 SH	OTHER	05,01,03	295350
MCGRAW HILL COS INC	COM	580645109	4348	68400 SH	OTHER	06,01,03	68400
MCGRAW HILL COS INC	COM	580645109	22045	346825 SH	DEFINED	07,06,01,03	346825
MCGRAW HILL COS INC	COM	580645109	642	10100 SH	DEFINED	08,09,03	10100
MCKESSON HBOC INC 72388	COM	58155Q103	2212	72388 SH	DEFINED	01,03	
MCKESSON HBOC INC 910 35156	COM	58155Q103	4420	144621 SH	OTHER	01,03	108555
MCKESSON HBOC INC	COM	58155Q103	2579	84380 SH	DEFINED	05,01,03	84380
MCKESSON HBOC INC	COM	58155Q103	122	4000 SH	OTHER	05,01,03	4000
MCKESSON HBOC INC	COM	58155Q103	1724	56400 SH	DEFINED	07,06,01,03	56400
MCKESSON HBOC INC	COM	58155Q103	9741	318721 SH	DEFINED	08,09,03	318721
MCKESSON HBOC INC	COM	58155Q103	2708	88600 SH	CALL	DEFINED 08,09,03	88600
MCKESSON HBOC INC	COM	58155Q103	4416	144500 SH	PUT	DEFINED 08,09,03	144500
MCLEODUSA INC	CL A	582266102	930	64999 SH	DEFINED	01,03	64999
MCLEODUSA INC	CL A	582266102	69	4809 SH	OTHER	01,03	4809
MCLEODUSA INC	CL A	582266102	60	4200 SH	DEFINED	05,01,03	4200
MEAD CORP 700	COM	582834107	19298	825574 SH	DEFINED	01,03	824874
MEAD CORP 82067	COM	582834107	3866	165377 SH	OTHER	01,03	83310
MEAD CORP	COM	582834107	681	29150 SH	DEFINED	05,01,03	29150
MEAD CORP	COM	582834107	33	1400 SH	OTHER	05,01,03	1400
MEAD CORP	COM	582834107	477	20400 SH	DEFINED	07,06,01,03	20400
MEAD CORP	COM	582834107	124	5300 SH	DEFINED	08,09,03	5300
MEAD CORP	COM	582834107	192	8212 SH	DEFINED	13,01,03	8212
MEAD CORP	COM	582834107	16	700 SH	OTHER	13,01,03	700
MEADE INSTRUMENTS CORP	COM	583062104	283	14000 SH	DEFINED	01,03	14000
MEADE INSTRUMENTS CORP	COM	583062104	201	9975 SH	DEFINED	07,06,01,03	9975
MEDAREX INC	COM	583916101	235	2000 SH	DEFINED	01,03	2000
MEDAREX INC	COM	583916101	12	100 SH	DEFINED	05,01,03	100
MED-DESIGN CORP	COM	583926100	15	1000 SH	OTHER	01,03	1000
MED-DESIGN CORP	COM	583926100	944	63725 SH	DEFINED	08,09,03	63725
MEDALLION FINL CORP	COM	583928106	211	12568 SH	OTHER	01,03	12568
MEDIA GEN INC 449	CL A	584404107	659	15325 SH	DEFINED	01,03	14876
MEDIA GEN INC 250	CL A	584404107	195	4537 SH	OTHER	01,03	4287
MEDIA GEN INC	CL A	584404107	413	9600 SH	DEFINED	07,06,01,03	9600
MEDICIS PHARMACEUTICAL CORP 500 2400	CL A NEW	584690309	1781	28965 SH	DEFINED	01,03	26065
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	2232	36300 SH	DEFINED	05,01,03	36300
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	123	2000 SH	OTHER	06,01,03	2000
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	1092	17750 SH	DEFINED	07,06,01,03	17750
MEDIMMUNE INC 1300	COM	584699102	6397	82815 SH	DEFINED	01,03	81515
MEDIMMUNE INC	COM	584699102	205	2656 SH	OTHER	01,03	2656

MEDIMMUNE INC	COM	584699102	4633	59975	SH	DEFINED 05,01,03	59975
MEDIMMUNE INC	COM	584699102	232	3000	SH	OTHER 05,01,03	3000
MEDIMMUNE INC	COM	584699102	7856	101700	SH	DEFINED 07,06,01,03	101700
MEDIMMUNE INC	COM	584699102	842	10900	SH	DEFINED 08,09,03	10900
MEDQUIST INC 66	COM	584949101	362	17950	SH	DEFINED 01,03	17884
MEDQUIST INC 904	COM	584949101	18	904	SH	OTHER 01,03	
MEDQUIST INC	COM	584949101	303	15000	SH	DEFINED 05,01,03	15000
MEDQUIST INC	COM	584949101	4292	212600	SH	DEFINED 07,06,01,03	212600
MEDITRUST CORP	PAIRED CTF N	58501T306	294	100097	SH	DEFINED	100097
MEDITRUST CORP	PAIRED CTF N	58501T306	4	1396	SH	DEFINED 01,03	1396
MEDITRUST CORP 1000	PAIRED CTF N	58501T306	12	4128	SH	OTHER 01,03	3128
MEDTRONIC INC 155363	COM	585055106	303754	5862613	SH	DEFINED 01,03	5707250
MEDTRONIC INC 428328	COM	585055106	61394	1184937	SH	OTHER 01,03	756609
MEDTRONIC INC 622842	COM	585055106	32271	622842	SH	DEFINED 05,01,03	
MEDTRONIC INC 482158	COM	585055106	58128	1121900	SH	OTHER 05,01,03	639742
MEDTRONIC INC	COM	585055106	26141	504535	SH	DEFINED 07,06,01,03	504535
MEDTRONIC INC	COM	585055106	3893	75142	SH	DEFINED 08,09,03	75142
MEDTRONIC INC 8000	COM	585055106	613	11825	SH	DEFINED 13,01,03	3825
MEDTRONIC INC	COM	585055106	689	13300	SH	OTHER 13,01,03	13300
MELLON FINL CORP 106620	COM	58551A108	79837	1721558	SH	DEFINED 01,03	1614938
MELLON FINL CORP 161836	COM	58551A108	40565	874725	SH	OTHER 01,03	712889
MELLON FINL CORP	COM	58551A108	7666	165300	SH	DEFINED 05,01,03	165300
MELLON FINL CORP	COM	58551A108	320	6900	SH	OTHER 05,01,03	6900
MELLON FINL CORP	COM	58551A108	8450	182200	SH	OTHER 06,01,03	182200
MELLON FINL CORP	COM	58551A108	7825	168725	SH	DEFINED 07,06,01,03	168725
MELLON FINL CORP	COM	58551A108	46	1000	SH	DEFINED 08,09,03	1000
MELLON FINL CORP	COM	58551A108	3014	65000	SH	CALL DEFINED 08,09,03	65000
MELLON FINL CORP	COM	58551A108	37	800	SH	DEFINED 13,01,03	800
MELLON FINL CORP	COM	58551A108	139	3000	SH	OTHER 13,01,03	3000
MEMBERWORKS INC 3200	COM	586002107	105	3200	SH	DEFINED 01,03	
MEMBERWORKS INC	COM	586002107	1253	38100	SH	DEFINED 05,01,03	38100
MEMBERWORKS INC	COM	586002107	324	9850	SH	DEFINED 07,06,01,03	9850
MEMBERWORKS INC	COM	586002107	41	1257	SH	DEFINED 08,09,03	1257
MENS WEARHOUSE INC 655 12140	COM	587118100	5197	183575	SH	DEFINED 01,03	170780
MENS WEARHOUSE INC 5545	COM	587118100	157	5545	SH	OTHER 01,03	
MENS WEARHOUSE INC	COM	587118100	4145	146400	SH	DEFINED 05,01,03	146400
MENS WEARHOUSE INC	COM	587118100	176	6200	SH	OTHER 06,01,03	6200
MENS WEARHOUSE INC	COM	587118100	4672	165025	SH	DEFINED 07,06,01,03	165025
MENTOR CORP MINN 620 1200	COM	587188103	29	1820	SH	DEFINED 01,03	
MENTOR CORP MINN	COM	587188103	222	14100	SH	DEFINED 05,01,03	14100
MENTOR CORP MINN	COM	587188103	222	14125	SH	DEFINED 07,06,01,03	14125
MENTOR GRAPHICS CORP	COM	587200106	66	2800	SH	DEFINED 01,03	2800
MENTOR GRAPHICS CORP	COM	587200106	627	26600	SH	DEFINED 07,06,01,03	26600
MERCANTILE BANKSHARES CORP 2000	COM	587405101	3273	90169	SH	DEFINED 01,03	88169
MERCANTILE BANKSHARES CORP 1500	COM	587405101	5950	163923	SH	OTHER 01,03	162423
MERCANTILE BANKSHARES CORP	COM	587405101	69	1900	SH	DEFINED 05,01,03	1900
MERCANTILE BANKSHARES CORP	COM	587405101	109	3000	SH	OTHER 06,01,03	3000
MERCANTILE BANKSHARES CORP	COM	587405101	1056	29100	SH	DEFINED 07,06,01,03	29100
MERCHANTS BANCSHARES 13366	COM	588448100	334	15366	SH	DEFINED 01,03	2000
MERCK & CO INC 939130	COM	589331107	744537	10002248	SH	DEFINED 01,03	9063118
MERCK & CO INC 3347763	COM	589331107	504354	6775583	SH	OTHER 01,03	3427820
MERCK & CO INC 545000	COM	589331107	83674	1124091	SH	DEFINED 05,01,03	579091
MERCK & CO INC	COM	589331107	42980	577400	SH	OTHER 05,01,03	577400
MERCK & CO INC	COM	589331107	23343	313600	SH	OTHER 06,01,03	313600
MERCK & CO INC	COM	589331107	72185	969750	SH	DEFINED 07,06,01,03	969750
MERCK & CO INC	COM	589331107	11844	159115	SH	DEFINED 08,09,03	159115
MERCK & CO INC	COM	589331107	2977	40000	SH	CALL DEFINED 08,09,03	40000
MERCK & CO INC	COM	589331107	3949	53054	SH	DEFINED 11,06,01,03	53054
MERCK & CO INC	COM	589331107	744	10000	SH	DEFINED 13,01,03	10000
MERCK & CO INC	COM	589331107	194	2605	SH	OTHER 13,01,03	2605
MERCURY COMPUTER SYS 3000	COM	589378108	123	4410	SH	DEFINED 01,03	1410
MERCURY COMPUTER SYS	COM	589378108	1416	50900	SH	DEFINED 05,01,03	50900
MERCURY COMPUTER SYS	COM	589378108	358	12875	SH	DEFINED 07,06,01,03	12875
MERCURY INTERACTIVE CORP 950	COM	589405109	3199	20409	SH	DEFINED 01,03	19459

MERCURY INTERACTIVE CORP 50	COM	589405109	8	50 SH	OTHER	01,03	
MERCURY INTERACTIVE CORP	COM	589405109	3880	24750 SH	DEFINED	05,01,03	24750
MERCURY INTERACTIVE CORP	COM	589405109	47	300 SH	OTHER	06,01,03	300
MERCURY INTERACTIVE CORP	COM	589405109	9816	62625 SH	DEFINED	07,06,01,03	62625
MEREDITH CORP	COM	589433101	1309	44380 SH	DEFINED	01,03	44380
MEREDITH CORP	COM	589433101	84	2860 SH	OTHER	01,03	2860
MEREDITH CORP	COM	589433101	449	15225 SH	DEFINED	05,01,03	15225
MEREDITH CORP	COM	589433101	21	700 SH	OTHER	05,01,03	700
MEREDITH CORP	COM	589433101	298	10100 SH	DEFINED	07,06,01,03	10100
MEREDITH CORP	COM	589433101	180	6100 SH	DEFINED	08,09,03	6100
MERISTAR HOSPITALITY CORP	COM	58984Y103	218	10750 SH	DEFINED	01,03	10750
MERISTAR HOSPITALITY CORP 11120	COM	58984Y103	367	18144 SH	OTHER	01,03	7024
MERISTAR HOSPITALITY CORP	COM	58984Y103	30	1500 SH	OTHER	06,01,03	1500
MERISTAR HOSPITALITY CORP	COM	58984Y103	43	2118 SH	DEFINED	08,09,03	2118
MERRILL LYNCH & CO INC 85158	COM	590188108	375499	5689372 SH	DEFINED	01,03	5604214
MERRILL LYNCH & CO INC 447110	COM	590188108	63238	958151 SH	OTHER	01,03	511041
MERRILL LYNCH & CO INC 400000	COM	590188108	46959	711500 SH	DEFINED	05,01,03	311500
MERRILL LYNCH & CO INC	COM	590188108	27146	411300 SH	OTHER	05,01,03	411300
MERRILL LYNCH & CO INC	COM	590188108	8197	124200 SH	OTHER	06,01,03	124200
MERRILL LYNCH & CO INC	COM	590188108	69729	1056500 SH	DEFINED	07,06,01,03	1056500
MERRILL LYNCH & CO INC	COM	590188108	16155	244777 SH	DEFINED	08,09,03	244777
MERRILL LYNCH & CO INC	COM	590188108	12313	186558 SH	DEFINED	11,06,01,03	186558
MERRILL LYNCH & CO INC	COM	590188108	1100	16664 SH	DEFINED	13,01,03	16664
MERRILL LYNCH & CO INC 7000	COM	590188108	538	8150 SH	OTHER	13,01,03	1150
MESA AIR GROUP INC 14300	COM	590479101	79	14450 SH	DEFINED	01,03	150
MESA AIR GROUP INC	COM	590479101	988	180700 SH	DEFINED	05,01,03	180700
MESA AIR GROUP INC	COM	590479101	107	19625 SH	DEFINED	07,06,01,03	19625
MESA RTY TR 10300	UNIT BEN INT	590660106	451	11300 SH	OTHER	01,03	1000
METAL MGMT INC	COM	591097100	3	10000 SH	DEFINED	08,09,03	10000
METASOLV SOFTWARE INC	COM	591393103	4233	103566 SH	DEFINED		103566
METASOLV SOFTWARE INC	COM	591393103	37	900 SH	DEFINED	01,03	900
METHODE ELECTRS INC 1500	CL A	591520200	138	3105 SH	OTHER	01,03	1605
METHODE ELECTRS INC	CL A	591520200	953	21500 SH	DEFINED	07,06,01,03	21500
METHODE ELECTRS INC	CL A	591520200	9811	221400 SH	DEFINED	08,09,03	221400
METLIFE INC	COM	591568108	2585	98698 SH	DEFINED	08,09,03	98698
METRICOM INC	COM	591596101	80	3100 SH	DEFINED	01,03	3100
METRICOM INC	COM	591596101	5	210 SH	OTHER	01,03	210
METRICOM INC	COM	591596101	15	600 SH	DEFINED	08,09,03	600
METRICOM INC	COM	591596101	258	10000 SH	CALL DEFINED	08,09,03	10000
METRIS COS INC	COM	591598107	1789	45300 SH	DEFINED	01,03	45300
METRIS COS INC 750	COM	591598107	164	4162 SH	OTHER	01,03	3412
METRIS COS INC	COM	591598107	79	2000 SH	OTHER	06,01,03	2000
METRO GOLDWYN MAYER INC	COM	591610100	7	300 SH	DEFINED	01,03	300
METRO GOLDWYN MAYER INC	COM	591610100	7180	299146 SH	DEFINED	07,06,01,03	299146
METROMEDIA FIBER NETWORK INC 1200	CL A	591689104	131	5369 SH	DEFINED	01,03	4169
METROMEDIA FIBER NETWORK INC	CL A	591689104	268	11024 SH	OTHER	01,03	11024
METROMEDIA FIBER NETWORK INC	CL A	591689104	88	3600 SH	DEFINED	05,01,03	3600
METROMEDIA FIBER NETWORK INC	CL A	591689104	49	2000 SH	DEFINED	08,09,03	2000
METSO CORP	SPONSORED AD	592671101	244	24100 SH	DEFINED	08,09,03	24100
MICHAEL FOOD INC NEW 30 7000	COM	594079105	405	17330 SH	DEFINED	01,03	10300
MICHAEL FOOD INC NEW 300	COM	594079105	7	300 SH	OTHER	01,03	
MICHAEL FOOD INC NEW	COM	594079105	3539	151400 SH	DEFINED	05,01,03	151400
MICHAEL FOOD INC NEW	COM	594079105	56	2400 SH	OTHER	06,01,03	2400
MICHAEL FOOD INC NEW	COM	594079105	259	11100 SH	DEFINED	07,06,01,03	11100
MICHAELS STORES INC 11400	COM	594087108	759	18970 SH	DEFINED	01,03	7570
MICHAELS STORES INC	COM	594087108	8	200 SH	OTHER	01,03	200
MICHAELS STORES INC	COM	594087108	5720	143000 SH	DEFINED	05,01,03	143000
MICHAELS STORES INC	COM	594087108	64	1600 SH	OTHER	06,01,03	1600
MICHAELS STORES INC	COM	594087108	806	20150 SH	DEFINED	07,06,01,03	20150
MICREL INC 880	COM	594793101	543	8110 SH	DEFINED	01,03	7230
MICREL INC	COM	594793101	87	1300 SH	OTHER	06,01,03	1300
MICREL INC	COM	594793101	2338	34900 SH	DEFINED	07,06,01,03	34900
MICREL INC	COM	594793101	1434	21400 SH	DEFINED	08,09,03	21400
MICROS SYS INC 320 6700	COM	594901100	817	54220 SH	DEFINED	01,03	47200
MICROS SYS INC	COM	594901100	1309	86900 SH	DEFINED	05,01,03	86900
MICROS SYS INC	COM	594901100	156	10375 SH	DEFINED	07,06,01,03	10375
MICROSOFT CORP 727772	COM	594918104	809795	13426766 SH	DEFINED	01,03	12698994
MICROSOFT CORP 1212038	COM	594918104	262159	4346717 SH	OTHER	01,03	3134679

MICROSOFT CORP 860000	COM		594918104	160661	2663836	SH	DEFINED	05,01,03	1803836	
MICROSOFT CORP	COM		594918104	51868	860000	SH	OTHER	05,01,03	860000	
MICROSOFT CORP	COM		594918104	27068	448800	SH	OTHER	06,01,03	448800	
MICROSOFT CORP	COM		594918104	147271	2441826	SH	DEFINED	07,06,01,03	2441826	
MICROSOFT CORP	COM		594918104	188409	3123911	SH	DEFINED	08,09,03	3123911	
MICROSOFT CORP	COM		594918104	41036	680400	SH	PUT	DEFINED	08,09,03	680400
MICROSOFT CORP	COM		594918104	39112	648491	SH	DEFINED	11,06,01,03	648491	
MICROSOFT CORP 1500	COM		594918104	4227	70085	SH	DEFINED	13,01,03	68585	
MICROSOFT CORP 350	COM		594918104	419	6950	SH	OTHER	13,01,03	6600	
MICROSTRATEGY INC 5	CL A		594972101	1063	38918	SH	DEFINED	01,03	38913	
MICROSTRATEGY INC 215	CL A		594972101	19	705	SH	OTHER	01,03	490	
MICRO THERAPEUTICS INC	COM		59500W100	67	10000	SH	DEFINED	01,03	10000	
MICROCELL TELECOMMUNICATIONS	CL B NON VTG		59501T304	29	1000	SH	DEFINED	01,03	1000	
MICROCELL TELECOMMUNICATIONS	CL B NON VTG		59501T304	581	20000	SH	DEFINED	08,09,03	20000	
MICROCHIP TECHNOLOGY INC 1492 607	COM		595017104	5005	151382	SH	DEFINED	01,03	149283	
MICROCHIP TECHNOLOGY INC 4133	COM		595017104	137	4133	SH	OTHER	01,03		
MICROCHIP TECHNOLOGY INC	COM		595017104	60	1800	SH	DEFINED	05,01,03	1800	
MICROCHIP TECHNOLOGY INC	COM		595017104	156	4725	SH	OTHER	06,01,03	4725	
MICROCHIP TECHNOLOGY INC	COM		595017104	1627	49200	SH	DEFINED	07,06,01,03	49200	
MICRON TECHNOLOGY INC 23500	COM		595112103	5987	130162	SH	DEFINED	01,03	106662	
MICRON TECHNOLOGY INC 1800	COM		595112103	793	17242	SH	OTHER	01,03	15442	
MICRON TECHNOLOGY INC	COM		595112103	10299	223900	SH	DEFINED	05,01,03	223900	
MICRON TECHNOLOGY INC	COM		595112103	3464	75300	SH	OTHER	06,01,03	75300	
MICRON TECHNOLOGY INC	COM		595112103	6546	142300	SH	DEFINED	07,06,01,03	142300	
MICRON TECHNOLOGY INC	COM		595112103	38435	835550	SH	DEFINED	08,09,03	835550	
MID ATLANTIC MED SVCS INC	COM		59523C107	154	10155	SH	DEFINED	01,03	10155	
MID ATLANTIC MED SVCS INC	COM		59523C107	433	28650	SH	DEFINED	07,06,01,03	28650	
MIDAS GROUP INC 100	COM		595626102	13	898	SH	DEFINED	01,03	798	
MIDAS GROUP INC 766	COM		595626102	49	3535	SH	OTHER	01,03	2769	
MIDAS GROUP INC	COM		595626102	183	13100	SH	DEFINED	05,01,03	13100	
MIDAS GROUP INC	COM		595626102	131	9350	SH	DEFINED	07,06,01,03	9350	
MIDCAP SPDR TR	UNIT SER 1		595635103	19545	198927	SH	DEFINED	01,03	198927	
MIDCAP SPDR TR 500	UNIT SER 1		595635103	2075	21115	SH	OTHER	01,03	20615	
MIDCAP SPDR TR	UNIT SER 1		595635103	98	1000	SH	DEFINED	05,01,03	1000	
MIDCAP SPDR TR	UNIT SER 1		595635103	25064	255100	SH	DEFINED	07,06,01,03	255100	
MIDCAP SPDR TR	UNIT SER 1		595635103	69	700	SH	DEFINED	08,09,03	700	
MIDWAY GAMES INC 12200	COM		598148104	85	12200	SH	DEFINED	01,03		
MIDWAY GAMES INC	COM		598148104	1110	158500	SH	DEFINED	05,01,03	158500	
MIDWAY GAMES INC	COM		598148104	160	22850	SH	DEFINED	07,06,01,03	22850	
MIDWEST BANC HOLDINGS INC	COM		598251106	65	4656	SH	DEFINED	01,03	4656	
MIDWEST BANC HOLDINGS INC 27000	COM		598251106	378	27000	SH	OTHER	01,03		
MILACRON INC	COM		598709103	7	500	SH	DEFINED	01,03	500	
MILACRON INC 12000	COM		598709103	160	12000	SH	OTHER	01,03		
MILACRON INC	COM		598709103	281	21075	SH	DEFINED	07,06,01,03	21075	
MILLENNIUM PHARMACEUTICALS INC 3100	COM		599902103	35790	245035	SH	DEFINED	01,03	241935	
MILLENNIUM PHARMACEUTICALS INC 7884	COM		599902103	3443	23573	SH	OTHER	01,03	15689	
MILLENNIUM PHARMACEUTICALS INC	COM		599902103	340	2325	SH	DEFINED	05,01,03	2325	
MILLENNIUM PHARMACEUTICALS INC	COM		599902103	190	1300	SH	OTHER	06,01,03	1300	
MILLENNIUM PHARMACEUTICALS INC	COM		599902103	19886	136150	SH	DEFINED	07,06,01,03	136150	
MILLENNIUM PHARMACEUTICALS INC	COM		599902103	226	1550	SH	DEFINED	13,01,03	1550	
MILLER HERMAN INC	COM		600544100	834	26000	SH	DEFINED	01,03	26000	
MILLER HERMAN INC	COM		600544100	55	1700	SH	DEFINED	05,01,03	1700	
MILLER HERMAN INC	COM		600544100	1045	32600	SH	DEFINED	07,06,01,03	32600	
MILLIPORE CORP 7475 150	COM		601073109	1025	21165	SH	DEFINED	01,03	13540	
MILLIPORE CORP 4942	COM		601073109	239	4942	SH	OTHER	01,03		
MILLIPORE CORP	COM		601073109	699	14425	SH	DEFINED	05,01,03	14425	
MILLIPORE CORP	COM		601073109	446	9200	SH	DEFINED	07,06,01,03	9200	
MILLIPORE CORP	COM		601073109	231	4772	SH	DEFINED	08,09,03	4772	
MINERALS TECHNOLOGIES INC	COM		603158106	41	900	SH	DEFINED	01,03	900	
MINERALS TECHNOLOGIES INC	COM		603158106	97	2100	SH	OTHER	01,03	2100	
MINERALS TECHNOLOGIES INC	COM		603158106	28	600	SH	DEFINED	05,01,03	600	
MINERALS TECHNOLOGIES INC	COM		603158106	391	8500	SH	DEFINED	07,06,01,03	8500	
MINIMED INC	COM		60365K108	1253	14020	SH	DEFINED	01,03	14020	
MINIMED INC	COM		60365K108	192	2148	SH	OTHER	01,03	2148	
MINIMED INC	COM		60365K108	232	2600	SH	OTHER	06,01,03	2600	
MINIMED INC	COM		60365K108	2368	26500	SH	DEFINED	07,06,01,03	26500	
MINIMED INC	COM		60365K108	32157	359800	SH	DEFINED	08,09,03	359800	

MINIMED INC	COM	60365K108	11976	134000	SH	PUT	DEFINED	08,09,03	134000
MINNESOTA MNG & MFG CO 127567	COM	604059105	85641	939823	SH		DEFINED	01,03	812256
MINNESOTA MNG & MFG CO 347592	COM	604059105	77812	853900	SH		OTHER	01,03	506308
MINNESOTA MNG & MFG CO	COM	604059105	20603	226100	SH		DEFINED	05,01,03	226100
MINNESOTA MNG & MFG CO	COM	604059105	510	5600	SH		OTHER	05,01,03	5600
MINNESOTA MNG & MFG CO	COM	604059105	42963	471475	SH		DEFINED	07,06,01,03	471475
MINNESOTA MNG & MFG CO	COM	604059105	6652	73000	SH		DEFINED	08,09,03	73000
MINNESOTA MNG & MFG CO	COM	604059105	7746	85000	SH	PUT	DEFINED	08,09,03	85000
MIPS TECHNOLOGIES INC	CL B	604567206	9	235	SH		DEFINED	05,01,03	235
MIPS TECHNOLOGIES INC	CL B	604567206	39	1000	SH		DEFINED	07,06,01,03	1000
MIPS TECHNOLOGIES INC	CL B	604567206	404	10488	SH		DEFINED	08,09,03	10488
MISSISSIPPI CHEM CORP 6200	COM NEW	605288208	26	6600	SH		DEFINED	01,03	400
MISSISSIPPI CHEM CORP	COM NEW	605288208	1	199	SH		OTHER	01,03	199
MISSISSIPPI CHEM CORP	COM NEW	605288208	305	76300	SH		DEFINED	05,01,03	76300
MISSISSIPPI CHEM CORP	COM NEW	605288208	63	15775	SH		DEFINED	07,06,01,03	15775
MISSISSIPPI VY BANCSHARES INC	COM	605720101	481	18640	SH		DEFINED	01,03	18640
MISSISSIPPI VY BANCSHARES INC 173648	COM	605720101	4521	175148	SH		OTHER	01,03	1500
MOBILE TELESYSTEMS OJSC	SPONSORED AD	607409109	381	15000	SH		DEFINED	06,01,03	15000
MOBILITY ELECTRONICS INC	COM	60741U101	458	50200	SH		DEFINED	08,09,03	50200
MODINE MFG CO	COM	607828100	25	900	SH		DEFINED	01,03	900
MODINE MFG CO	COM	607828100	341	12100	SH		DEFINED	07,06,01,03	12100
MODTECH HLDGS INC	COM	60783C100	5799	587260	SH		DEFINED		587260
MODIS PROFESSIONAL SVCS INC	COM	607830106	8	1625	SH		DEFINED	01,03	1625
MODIS PROFESSIONAL SVCS INC 400	COM	607830106	15	2900	SH		OTHER	01,03	2500
MODIS PROFESSIONAL SVCS INC	COM	607830106	207	39900	SH		DEFINED	07,06,01,03	39900
MODIS PROFESSIONAL SVCS INC	COM	607830106	8	1500	SH		DEFINED	08,09,03	1500
MOHAWK INDS INC	COM	608190104	863	39565	SH		DEFINED	01,03	39565
MOHAWK INDS INC 740	COM	608190104	47882	2195197	SH		OTHER	01,03	2194457
MOHAWK INDS INC	COM	608190104	113	5200	SH		OTHER	06,01,03	5200
MOHAWK INDS INC	COM	608190104	480	22000	SH		DEFINED	07,06,01,03	22000
MOLEX INC 2784	COM	608554101	1434	26341	SH		DEFINED	01,03	23557
MOLEX INC 4288	COM	608554101	710	13035	SH		OTHER	01,03	8747
MOLEX INC	COM	608554101	3055	56125	SH		DEFINED	05,01,03	56125
MOLEX INC	COM	608554101	152	2800	SH		OTHER	05,01,03	2800
MOLEX INC	COM	608554101	2123	39000	SH		DEFINED	07,06,01,03	39000
MOLEX INC	COM	608554101	555	10200	SH		DEFINED	08,09,03	10200
MOLEX INC 2283	CL A	608554200	165	3989	SH		DEFINED	01,03	1706
MOLEX INC 4288	CL A	608554200	210	5071	SH		OTHER	01,03	783
MONACO COACH CORP 17650	COM	60886R103	291	17650	SH		DEFINED	01,03	
MONACO COACH CORP	COM	60886R103	3568	216260	SH		DEFINED	05,01,03	216260
MONACO COACH CORP	COM	60886R103	189	11425	SH		DEFINED	07,06,01,03	11425
MONSANTO CO	ADJ CONVR RA	611662305	3520	67200	SH		DEFINED	01,03	67200
MONSANTO CO	ADJ CONVR RA	611662305	262	5000	SH		OTHER	01,03	5000
MONSANTO CO	ADJ CONVR RA	611662305	4609	88000	SH		DEFINED	05,01,03	88000
MONSANTO CO	ADJ CONVR RA	611662305	4609	88000	SH		DEFINED	07,06,01,03	88000
MONSANTO CO	ADJ CONVR RA	611662305	1326	25310	SH		DEFINED	08,09,03	25310
MONTANA POWER CO	COM	612085100	2198	65866	SH		DEFINED	01,03	65866
MONTANA POWER CO 6804	COM	612085100	1206	36120	SH		OTHER	01,03	29316
MONTANA POWER CO	COM	612085100	33	1000	SH		DEFINED	05,01,03	1000
MONTANA POWER CO	COM	612085100	60	1800	SH		OTHER	06,01,03	1800
MONTANA POWER CO	COM	612085100	1462	43800	SH		DEFINED	07,06,01,03	43800
MONTANA POWER CO	COM	612085100	2358	70656	SH		DEFINED	08,09,03	70656
MONY GROUP INC 226	COM	615337102	166	4166	SH		DEFINED	01,03	3940
MONY GROUP INC 2049	COM	615337102	152	3806	SH		OTHER	01,03	1757
MONY GROUP INC	COM	615337102	762	19100	SH		DEFINED	07,06,01,03	19100
MONY GROUP INC	COM	615337102	16	401	SH		DEFINED	08,09,03	401
MORGAN J P & CO INC 64419	COM	616880100	113565	695118	SH		DEFINED	01,03	630699
MORGAN J P & CO INC 232723	COM	616880100	76534	468456	SH		OTHER	01,03	235733
MORGAN J P & CO INC	COM	616880100	22015	134750	SH		DEFINED	05,01,03	134750
MORGAN J P & CO INC	COM	616880100	359	2200	SH		OTHER	05,01,03	2200
MORGAN J P & CO INC	COM	616880100	4640	28400	SH		OTHER	06,01,03	28400
MORGAN J P & CO INC	COM	616880100	48118	294525	SH		DEFINED	07,06,01,03	294525
MORGAN J P & CO INC	COM	616880100	32717	200260	SH		DEFINED	08,09,03	200260
MORGAN J P & CO INC	COM	616880100	670	4100	SH	CALL	DEFINED	08,09,03	4100
MORGAN J P & CO INC	COM	616880100	18706	114500	SH	PUT	DEFINED	08,09,03	114500
MORGAN J P & CO INC	COM	616880100	25	150	SH		OTHER	13,01,03	150
MORGAN KEEGAN INC	COM	617410105	26	1500	SH		DEFINED	01,03	1500
MORGAN KEEGAN INC	COM	617410105	301	17225	SH		DEFINED	07,06,01,03	17225
MORGAN STANLEY D WITTER EMG DB	COM	61744H105	43	5900	SH		DEFINED	01,03	5900
MORGAN STANLEY D WITTER EMG DB	COM	61744H105	165	22614	SH		OTHER	01,03	1866

MURPHY OIL CORP	COM	626717102	65	1000 SH	DEFINED 05,01,03	1000
MURPHY OIL CORP	COM	626717102	104	1600 SH	OTHER 06,01,03	1600
MURPHY OIL CORP	COM	626717102	1212	18700 SH	DEFINED 07,06,01,03	18700
MUTUAL RISK MGMT LTD 800	COM	628351108	752	34294 SH	DEFINED 01,03	33494
MUTUAL RISK MGMT LTD	COM	628351108	469	21400 SH	DEFINED 05,01,03	21400
MUTUAL RISK MGMT LTD	COM	628351108	547	24925 SH	DEFINED 07,06,01,03	24925
MYERS INDS INC 10400	COM	628464109	132	10400 SH	DEFINED 01,03	
MYERS INDS INC	COM	628464109	1654	130340 SH	DEFINED 05,01,03	130340
MYERS INDS INC	COM	628464109	166	13075 SH	DEFINED 07,06,01,03	13075
MYLAN LABS INC 3800	COM	628530107	102	3800 SH	DEFINED 01,03	
MYLAN LABS INC 400 4800	COM	628530107	575	21350 SH	OTHER 01,03	16150
MYLAN LABS INC	COM	628530107	3	100 SH	DEFINED 05,01,03	100
MYLAN LABS INC	COM	628530107	1393	51700 SH	DEFINED 07,06,01,03	51700
MYRIAD GENETICS INC	COM	62855J104	6370	73746 SH	DEFINED 08,09,03	73746
NBC INTERNET INC	CL A	62873D105	131	20000 SH	DEFINED 01,03	20000
NBC INTERNET INC	CL A	62873D105	7	1000 SH	OTHER 01,03	1000
NBC INTERNET INC	CL A	62873D105	22	3356 SH	DEFINED 08,09,03	3356
NBT BANCORP INC	COM	628778102	183	15274 SH	OTHER 01,03	15274
NBTY INC 21600	COM	628782104	280	42900 SH	DEFINED 01,03	21300
NBTY INC	COM	628782104	1803	276100 SH	DEFINED 05,01,03	276100
NBTY INC	COM	628782104	20	3100 SH	OTHER 06,01,03	3100
NBTY INC	COM	628782104	271	41425 SH	DEFINED 07,06,01,03	41425
NCH CORP	COM	628850109	92	2600 SH	DEFINED 01,03	2600
NCH CORP	COM	628850109	1063	30100 SH	OTHER 01,03	30100
NCH CORP	COM	628850109	78	2200 SH	DEFINED 07,06,01,03	2200
NCO GROUP INC	COM	628858102	13	1086 SH	DEFINED 01,03	1086
NCO GROUP INC	COM	628858102	126	10600 SH	DEFINED 07,06,01,03	10600
NCO GROUP INC	COM	628858102	1541	129770 SH	DEFINED 08,09,03	129770
NCR CORP NEW 2155	COM	62886E108	2646	69977 SH	DEFINED 01,03	67822
NCR CORP NEW 7935	COM	62886E108	596	15756 SH	OTHER 01,03	7821
NCR CORP NEW	COM	62886E108	1594	42145 SH	DEFINED 05,01,03	42145
NCR CORP NEW	COM	62886E108	1645	43500 SH	OTHER 06,01,03	43500
NCR CORP NEW	COM	62886E108	722	19100 SH	DEFINED 07,06,01,03	19100
NCR CORP NEW	COM	62886E108	189	5000 SH	DEFINED 08,09,03	5000
NSD BANCORP INC	COM	62938D108	485	32078 SH	DEFINED 01,03	32078
NSD BANCORP INC	COM	62938D108	320	21153 SH	OTHER 01,03	21153
NTN COMMUNICATIONS INC	COM NEW	629410309	460	171050 SH	DEFINED 01,03	171050
NTN COMMUNICATIONS INC	COM NEW	629410309	40	15000 SH	DEFINED 08,09,03	15000
NUI CORP	COM	629430109	238	7900 SH	DEFINED 07,06,01,03	7900
NVR INC	COM	62944T105	8	100 SH	DEFINED 01,03	100
NVR INC	COM	62944T105	57	700 SH	DEFINED 05,01,03	700
NVR INC	COM	62944T105	437	5400 SH	DEFINED 07,06,01,03	5400
NABISCO GROUP HLDG CORP 3600	COM	62952P102	1682	59008 SH	DEFINED 01,03	55408
NABISCO GROUP HLDG CORP 3922	COM	62952P102	405	14224 SH	OTHER 01,03	10302
NABISCO GROUP HLDG CORP	COM	62952P102	2950	103525 SH	DEFINED 05,01,03	103525
NABISCO GROUP HLDG CORP	COM	62952P102	131	4600 SH	OTHER 05,01,03	4600
NABISCO GROUP HLDG CORP	COM	62952P102	998	35000 SH	OTHER 06,01,03	35000
NABISCO GROUP HLDG CORP	COM	62952P102	1847	64800 SH	DEFINED 07,06,01,03	64800
NABISCO GROUP HLDG CORP	COM	62952P102	482	16900 SH	DEFINED 08,09,03	16900
NABISCO HLDGS CORP 3600	CL A	629526104	258	4800 SH	DEFINED 01,03	1200
NABISCO HLDGS CORP	CL A	629526104	108	2000 SH	OTHER 01,03	2000
NABISCO HLDGS CORP	CL A	629526104	1540	28650 SH	DEFINED 05,01,03	28650
NABISCO HLDGS CORP	CL A	629526104	2553	47500 SH	DEFINED 07,06,01,03	47500
NABISCO HLDGS CORP	CL A	629526104	13438	250000 SH	DEFINED 08,09,03	250000
NABORS INDS INC	COM	629568106	288	5502 SH	DEFINED 01,03	5502
NABORS INDS INC	COM	629568106	356	6800 SH	OTHER 01,03	6800
NABORS INDS INC	COM	629568106	105	2000 SH	DEFINED 05,01,03	2000
NABORS INDS INC	COM	629568106	3170	60500 SH	DEFINED 07,06,01,03	60500
NABORS INDS INC	COM	629568106	2908	55500 SH	DEFINED 08,09,03	55500
NASDAQ 100 TR 1900	UNIT SER 1	631100104	4924	55520 SH	DEFINED 01,03	53620
NASDAQ 100 TR 1325	UNIT SER 1	631100104	1738	19597 SH	OTHER 01,03	18272
NASDAQ 100 TR	UNIT SER 1	631100104	470	5300 SH	DEFINED 08,09,03	5300
NASH FINCH CO 3400	COM	631158102	35	3400 SH	DEFINED 01,03	
NASH FINCH CO 4000	COM	631158102	42	4000 SH	OTHER 01,03	
NASH FINCH CO	COM	631158102	443	42400 SH	DEFINED 05,01,03	42400
NASH FINCH CO	COM	631158102	73	6950 SH	DEFINED 07,06,01,03	6950
NASHUA CORP 5600	COM	631226107	47	5600 SH	DEFINED 01,03	
NASHUA CORP	COM	631226107	589	69800 SH	DEFINED 05,01,03	69800
NASHUA CORP	COM	631226107	31	3625 SH	DEFINED 07,06,01,03	3625
NATIONAL AUSTRALIA BK LTD	CAP UTS EXCH	632525309	1908	75375 SH	DEFINED 01,03	75375
NATIONAL AUSTRALIA BK LTD	CAP UTS EXCH	632525309	34	1325 SH	OTHER 01,03	1325

NATIONAL AUSTRALIA BK LTD	SPONSORED AD	632525408	14	200	SH	DEFINED	01,03	200
NATIONAL AUSTRALIA BK LTD	SPONSORED AD	632525408	376	5426	SH	OTHER	01,03	5426
NATIONAL BANCSHARES CORP TEX	COM NEW P\$0.	632593505	181	13541	SH	DEFINED	01,03	13541
NATIONAL CITY CORP	COM	635405103	34455	1557271	SH	DEFINED	01,03	1451441
105830								
NATIONAL CITY CORP	COM	635405103	24305	1098551	SH	OTHER	01,03	893984
204567								
NATIONAL CITY CORP	COM	635405103	3874	175075	SH	DEFINED	05,01,03	175075
NATIONAL CITY CORP	COM	635405103	190	8600	SH	OTHER	05,01,03	8600
NATIONAL CITY CORP	COM	635405103	2668	120600	SH	DEFINED	07,06,01,03	120600
NATIONAL CITY CORP	COM	635405103	741	33500	SH	DEFINED	08,09,03	33500
NATIONAL COMM BANCORP	COM	635449101	6260	314005	SH	DEFINED	01,03	306647
7358								
NATIONAL COMM BANCORP	COM	635449101	339	17009	SH	OTHER	01,03	12109
4900								
NATIONAL COMM BANCORP	COM	635449101	812	40740	SH	DEFINED	05,01,03	40740
NATIONAL COMM BANCORP	COM	635449101	56	2800	SH	OTHER	06,01,03	2800
NATIONAL COMM BANCORP	COM	635449101	12746	639300	SH	DEFINED	07,06,01,03	639300
NATIONAL COMPUTER SYS INC	COM	635519101	423	5790	SH	DEFINED	01,03	290
5500								
NATIONAL DATA CORP	SUB NT CONV	635621AA3	6653	7691000	PRN	DEFINED	08,09,03	7691000
NATIONAL DATA CORP	COM	635621105	999	30438	SH	DEFINED	01,03	29438
1000								
NATIONAL DATA CORP	COM	635621105	436	13300	SH	DEFINED	05,01,03	13300
NATIONAL DATA CORP	COM	635621105	650	19825	SH	DEFINED	07,06,01,03	19825
NATIONAL DATA CORP	COM	635621105	164	5000	SH	DEFINED	08,09,03	5000
NATIONAL DISC BROKERS GROUP	COM	635646102	244	7900	SH	DEFINED	01,03	1500
6400								
NATIONAL DISC BROKERS GROUP	COM	635646102	3115	100700	SH	DEFINED	05,01,03	100700
NATIONAL DISC BROKERS GROUP	COM	635646102	392	12675	SH	DEFINED	07,06,01,03	12675
NATIONAL EQUIP SVCS INC	COM	635847106	957	196297	SH	DEFINED	01,03	196297
NATIONAL FUEL GAS CO N J	COM	636180101	205	3651	SH	DEFINED	01,03	2567
1084								
NATIONAL FUEL GAS CO N J	COM	636180101	963	17185	SH	OTHER	01,03	12007
5178								
NATIONAL FUEL GAS CO N J	COM	636180101	56	1000	SH	DEFINED	05,01,03	1000
NATIONAL FUEL GAS CO N J	COM	636180101	914	16300	SH	DEFINED	07,06,01,03	16300
NATIONAL HEALTH INVS INC	COM	63633D104	78	11500	SH	DEFINED	01,03	11500
NATIONAL HEALTH INVS INC	COM	63633D104	4	600	SH	OTHER	01,03	600
NATIONAL INSTRS CORP	COM	636518102	800	18135	SH	DEFINED	01,03	8195
340 9600								
NATIONAL INSTRS CORP	COM	636518102	5463	123800	SH	DEFINED	05,01,03	123800
NATIONAL INSTRS CORP	COM	636518102	62	1400	SH	OTHER	06,01,03	1400
NATIONAL INSTRS CORP	COM	636518102	1343	30425	SH	DEFINED	07,06,01,03	30425
NATIONAL SEMICONDUCTOR CORP	COM	637640103	2112	52478	SH	DEFINED	01,03	42978
9500								
NATIONAL SEMICONDUCTOR CORP	COM	637640103	481	11950	SH	OTHER	01,03	11200
750								
NATIONAL SEMICONDUCTOR CORP	COM	637640103	2329	57875	SH	DEFINED	05,01,03	57875
NATIONAL SEMICONDUCTOR CORP	COM	637640103	1630	40500	SH	OTHER	06,01,03	40500
NATIONAL SEMICONDUCTOR CORP	COM	637640103	1461	36300	SH	DEFINED	07,06,01,03	36300
NATIONAL SEMICONDUCTOR CORP	COM	637640103	977	24280	SH	DEFINED	08,09,03	24280
NATIONAL SVC INDS INC	COM	637657107	555	28367	SH	DEFINED	01,03	27668
699								
NATIONAL SVC INDS INC	COM	637657107	437	22340	SH	OTHER	01,03	5716
16624								
NATIONAL SVC INDS INC	COM	637657107	223	11425	SH	DEFINED	05,01,03	11425
NATIONAL SVC INDS INC	COM	637657107	12	600	SH	OTHER	05,01,03	600
NATIONAL SVC INDS INC	COM	637657107	158	8100	SH	DEFINED	07,06,01,03	8100
NATIONAL SVC INDS INC	COM	637657107	41	2100	SH	DEFINED	08,09,03	2100
NATIONS GOVT INCOME TERM 2003	COM	638583104	79	8800	SH	DEFINED	01,03	6300
2500								
NATIONS GOVT INCOME TERM 2003	COM	638583104	55	6165	SH	OTHER	01,03	
6165								
NATIONS GOVT INCOME 2004	COM	638584102	65	7270	SH	DEFINED	01,03	7270
NATIONS GOVT INCOME 2004	COM	638584102	179	20000	SH	OTHER	01,03	
20000								
NATIONSRENT INC	COM	638588103	984	250000	SH	DEFINED	01,03	250000
NATIONWIDE HEALTH PPTYS INC	COM	638620104	126	7900	SH	DEFINED	01,03	7900
NATIONWIDE HEALTH PPTYS INC	COM	638620104	124	7800	SH	OTHER	01,03	6800
1000								
NATURES SUNSHINE PRODUCTS INC	COM	639027101	111	14930	SH	DEFINED	01,03	330
14600								
NATURES SUNSHINE PRODUCTS INC	COM	639027101	1358	182600	SH	DEFINED	05,01,03	182600
NATURES SUNSHINE PRODUCTS INC	COM	639027101	76	10175	SH	DEFINED	07,06,01,03	10175
NAUTICA ENTERPRISES INC	COM	639089101	88	6800	SH	DEFINED	01,03	
6800								
NAUTICA ENTERPRISES INC	COM	639089101	4	300	SH	OTHER	01,03	300
NAUTICA ENTERPRISES INC	COM	639089101	1105	85400	SH	DEFINED	05,01,03	85400
NAUTICA ENTERPRISES INC	COM	639089101	245	18900	SH	DEFINED	07,06,01,03	18900
NAVARRA CORP	COM	639208107	19	12500	SH	DEFINED	01,03	12500
NAVISTAR INTL CORP NEW	COM	63934E108	523	17482	SH	DEFINED	01,03	17482
NAVISTAR INTL CORP NEW	COM	63934E108	300	10010	SH	OTHER	01,03	3000
7010								
NAVISTAR INTL CORP NEW	COM	63934E108	546	18225	SH	DEFINED	05,01,03	18225
NAVISTAR INTL CORP NEW	COM	63934E108	24	800	SH	OTHER	05,01,03	800

NAVISTAR INTL CORP NEW	COM	63934E108	353	11800	SH	DEFINED 07,06,01,03	11800
NAVISTAR INTL CORP NEW	COM	63934E108	93	3100	SH	DEFINED 08,09,03	3100
NAVIGANT CONSULTING INC	COM	63935N107	59	17100	SH	DEFINED 07,06,01,03	17100
NEIMAN MARCUS GROUP INC	CL A	640204202	207	6373	SH	OTHER 01,03	6373
NEIMAN MARCUS GROUP INC	CL A	640204202	636	19600	SH	DEFINED 07,06,01,03	19600
NEIMAN MARCUS GROUP INC	CL B	640204301	23	787	SH	DEFINED 01,03	787
NEIMAN MARCUS GROUP INC	CL B	640204301	175	6114	SH	OTHER 01,03	6114
NEIMAN MARCUS GROUP INC	CL B	640204301	5	181	SH	DEFINED 05,01,03	181
NELSON THOMAS INC	COM	640376109	2506	306100	SH	DEFINED 01,03	306100
NELSON THOMAS INC	COM	640376109	71	8625	SH	DEFINED 07,06,01,03	8625
NEOFORMA COM INC	COM	640475109	39	10500	SH	DEFINED 01,03	10500
NEOFORMA COM INC	COM	640475109	16	4250	SH	OTHER 01,03	4250
NEOFORMA COM INC	COM	640475109		60	SH	DEFINED 08,09,03	60
NEOSE TECHNOLOGIES INC	COM	640522108	387	8000	SH	OTHER 01,03	8000
NETWORKS ASSOCS INC	COM	640938106	3892	172000	SH	DEFINED 01,03	164000
8000							
NETWORKS ASSOCS INC	COM	640938106	357	15800	SH	OTHER 01,03	15800
NETWORKS ASSOCS INC	COM	640938106	17	742	SH	DEFINED 05,01,03	742
NETWORKS ASSOCS INC	COM	640938106	1292	57100	SH	DEFINED 07,06,01,03	57100
NETWORKS ASSOCS INC	COM	640938106	410	18100	SH	DEFINED 08,09,03	18100
NET GENESIS CORP	COM	64107E107	11775	1355421	SH	DEFINED 14,01,03	1355421
NETEGRITY INC	COM	64110P107	252	3600	SH	DEFINED 01,03	3600
NETOBJECTS INC	COM	64114L102	493	157901	SH	DEFINED 01,03	157901
NETOBJECTS INC	COM	64114L102	507	162200	SH	DEFINED 08,09,03	162200
NETRO CORP	COM	64114R109	4928	83177	SH	DEFINED 08,09,03	83177
NETSOLVE INC	COM	64115J106	502	70491	SH	DEFINED 12,01,03	70491
NETWORK APPLIANCE INC	COM	64120L104	31414	246624	SH	DEFINED 01,03	233924
12700							
NETWORK APPLIANCE INC	COM	64120L104	1351	10605	SH	OTHER 01,03	9830
775							
NETWORK APPLIANCE INC	COM	64120L104	13413	105300	SH	DEFINED 05,01,03	105300
NETWORK APPLIANCE INC	COM	64120L104	6649	52200	SH	OTHER 06,01,03	52200
NETWORK APPLIANCE INC	COM	64120L104	9502	74600	SH	DEFINED 07,06,01,03	74600
NETWORK APPLIANCE INC	COM	64120L104	2127	16700	SH	DEFINED 08,09,03	16700
NETWORK EQUIP TECHNOLOGIES	COM	641208103	45	4200	SH	DEFINED 01,03	
4200							
NETWORK EQUIP TECHNOLOGIES	COM	641208103	13	1175	SH	OTHER 01,03	1175
NETWORK EQUIP TECHNOLOGIES	COM	641208103	594	55600	SH	DEFINED 05,01,03	55600
NETWORK EQUIP TECHNOLOGIES	COM	641208103	140	13075	SH	DEFINED 07,06,01,03	13075
NETWORK EQUIP TECHNOLOGIES	COM	641208103	32	3000	SH	DEFINED 08,09,03	3000
NETWORK ENGINES INC	COM	64121A107	205	5000	SH	DEFINED 08,09,03	5000
NETWORK PERIPHERALS INC	COM	64121R100	4180	245900	SH	DEFINED 01,03	245900
NETZERO INC	COM	64122R109	312	146939	SH	DEFINED	146939
NETZERO INC	COM	64122R109	4	2000	SH	DEFINED 08,09,03	2000
NETWORK COMM INC	COM	64122T105	1679	300181	SH	DEFINED 08,09,03	300181
NEUROBIOLOGICAL TECHNOLOGIES	COM	64124W106	153	18500	SH	DEFINED 08,09,03	18500
NEW AMER HIGH INCOME FD INC	COM	641876107	44	12667	SH	DEFINED 01,03	12667
NEW AMER HIGH INCOME FD INC	COM	641876107	35	10000	SH	OTHER 01,03	
10000							
NEW JERSEY RES	COM	646025106	327	8050	SH	DEFINED 01,03	3750
4300							
NEW JERSEY RES	COM	646025106	285	7013	SH	OTHER 01,03	7013
NEW JERSEY RES	COM	646025106	2198	54100	SH	DEFINED 05,01,03	54100
NEW JERSEY RES	COM	646025106	435	10700	SH	DEFINED 07,06,01,03	10700
NEW PLAN EXCEL RLTY TR INC	COM	648053106	115	8375	SH	DEFINED 01,03	8375
NEW PLAN EXCEL RLTY TR INC	COM	648053106	382	27900	SH	OTHER 01,03	5500
22400							
NEW YORK TIMES CO	CL A	650111107	4950	125912	SH	DEFINED 01,03	124412
1500							
NEW YORK TIMES CO	CL A	650111107	185	4700	SH	OTHER 01,03	4700
NEW YORK TIMES CO	CL A	650111107	1928	49050	SH	DEFINED 05,01,03	49050
NEW YORK TIMES CO	CL A	650111107	94	2400	SH	OTHER 05,01,03	2400
NEW YORK TIMES CO	CL A	650111107	2567	65300	SH	OTHER 06,01,03	65300
NEW YORK TIMES CO	CL A	650111107	1305	33200	SH	DEFINED 07,06,01,03	33200
NEW YORK TIMES CO	CL A	650111107	342	8700	SH	DEFINED 08,09,03	8700
NEWELL RUBBERMAID INC	COM	651229106	6270	274872	SH	DEFINED 01,03	252579
22293							
NEWELL RUBBERMAID INC	COM	651229106	1918	84066	SH	OTHER 01,03	72529
11537							
NEWELL RUBBERMAID INC	COM	651229106	1750	76700	SH	DEFINED 05,01,03	76700
NEWELL RUBBERMAID INC	COM	651229106	87	3800	SH	OTHER 05,01,03	3800
NEWELL RUBBERMAID INC	COM	651229106	1207	52900	SH	DEFINED 07,06,01,03	52900
NEWELL RUBBERMAID INC	COM	651229106	315	13800	SH	DEFINED 08,09,03	13800
NEWFIELD EXPL CO	COM	651290108	2360	50550	SH	DEFINED 01,03	39360
990 10200							
NEWFIELD EXPL CO	COM	651290108	6037	129300	SH	DEFINED 05,01,03	129300
NEWFIELD EXPL CO	COM	651290108	117	2500	SH	OTHER 06,01,03	2500
NEWFIELD EXPL CO	COM	651290108	1202	25750	SH	DEFINED 07,06,01,03	25750
NEWFIELD EXPL CO	COM	651290108	233	5000	SH	DEFINED 08,09,03	5000
NEWGEN RESULTS CORP	COM	651359101	16347	1089791	SH	DEFINED 14,01,03	1089791
NEWMONT MINING CORP	COM	651639106	487	28630	SH	DEFINED 01,03	23930
4700							
NEWMONT MINING CORP	COM	651639106	401	23617	SH	OTHER 01,03	12091
11526							
NEWMONT MINING CORP	COM	651639106	989	58150	SH	DEFINED 05,01,03	58150
NEWMONT MINING CORP	COM	651639106	41	2400	SH	OTHER 05,01,03	2400

NEWMONT MINING CORP	COM	651639106	706	41500 SH	DEFINED 07,06,01,03	41500
NEWMONT MINING CORP	COM	651639106	168	9900 SH	DEFINED 08,09,03	9900
NEWPORT CORP	COM	651824104	574	3602 SH	DEFINED 01,03	3542
60						
NEWPORT CORP	COM	651824104	10	60 SH	OTHER 01,03	60
NEWPORT CORP	COM	651824104	48	300 SH	DEFINED 05,01,03	300
NEWPORT CORP	COM	651824104	257	1615 SH	DEFINED 08,09,03	1615
NEWPORT NEWS SHIPBUILDING INC	COM	652228107	101	2320 SH	DEFINED 01,03	
2320						
NEWPORT NEWS SHIPBUILDING INC	COM	652228107	844	19448 SH	OTHER 01,03	3340
6421 9687						
NEWPORT NEWS SHIPBUILDING INC	COM	652228107	547	12600 SH	DEFINED 07,06,01,03	12600
NEWS CORP LTD	ADR NEW	652487703	3783	67485 SH	DEFINED 01,03	67485
NEWS CORP LTD	ADR NEW	652487703	174	3100 SH	OTHER 01,03	3100
NEWS CORP LTD	ADR NEW	652487703	5533	98686 SH	OTHER 06,01,03	98686
NEWS CORP LTD	ADR NEW	652487703	185	3300 SH	DEFINED 08,09,03	3300
NEWS CORP LTD	SP ADR PFD	652487802	2813	60000 SH	DEFINED 08,09,03	60000
NEXMED INC	COM	652903105	1582	80600 SH	DEFINED 08,09,03	80600
NEXTEL COMMUNICATIONS INC	CL A	65332V103	68429	1463723 SH	DEFINED 01,03	1427303
36420						
NEXTEL COMMUNICATIONS INC	CL A	65332V103	3265	69836 SH	OTHER 01,03	53101
16735						
NEXTEL COMMUNICATIONS INC	CL A	65332V103	32588	697065 SH	DEFINED 05,01,03	697065
NEXTEL COMMUNICATIONS INC	CL A	65332V103	500	10700 SH	OTHER 05,01,03	10700
NEXTEL COMMUNICATIONS INC	CL A	65332V103	3777	80800 SH	OTHER 06,01,03	80800
NEXTEL COMMUNICATIONS INC	CL A	65332V103	26992	577375 SH	DEFINED 07,06,01,03	577375
NEXTEL COMMUNICATIONS INC	CL A	65332V103	6684	142974 SH	DEFINED 08,09,03	142974
NEXTEL COMMUNICATIONS INC	CL A	65332V103	187	4000 SH	DEFINED 13,01,03	4000
NEXTEL COMMUNICATIONS INC	CL A	65332V103	23	500 SH	OTHER 13,01,03	500
NEXTEL PARTNERS INC	CL A	65333F107	73268	2515626 SH	DEFINED	2515626
NEXTEL PARTNERS INC	CL A	65333F107	12	400 SH	DEFINED 05,01,03	400
NEXTEL PARTNERS INC	CL A	65333F107	6	200 SH	DEFINED 08,09,03	200
NEXTLINK COMMUNICATIONS INC	CL A	65333H707	1158	32911 SH	DEFINED 01,03	30311
1700 900						
NEXTLINK COMMUNICATIONS INC	CL A	65333H707	134	3800 SH	OTHER 01,03	
3800						
NEXTLINK COMMUNICATIONS INC	CL A	65333H707	124	3529 SH	DEFINED 05,01,03	3529
NEXTLINK COMMUNICATIONS INC	CL A	65333H707	5806	165000 SH	DEFINED 07,06,01,03	165000
NEXTLINK COMMUNICATIONS INC	CL A	65333H707	10980	312049 SH	DEFINED 08,09,03	312049
NEXTLINK COMMUNICATIONS INC	CL A	65333H707	84977	2415000 SH	DEFINED 13,01,03	
2415000						
NEXT LEVEL COMM INC	COM	65333U104	26	400 SH	DEFINED 01,03	400
NEXT LEVEL COMM INC	COM	65333U104	13	200 SH	DEFINED 05,01,03	200
NEXT LEVEL COMM INC	COM	65333U104	1984	30000 SH	DEFINED 07,06,01,03	30000
NIAGARA MOHAWK HLDGS INC	COM	653520106	915	58100 SH	DEFINED 01,03	58100
NIAGARA MOHAWK HLDGS INC	COM	653520106	50	3200 SH	OTHER 01,03	100
3100						
NIAGARA MOHAWK HLDGS INC	COM	653520106	724	45950 SH	DEFINED 05,01,03	45950
NIAGARA MOHAWK HLDGS INC	COM	653520106	36	2300 SH	OTHER 05,01,03	2300
NIAGARA MOHAWK HLDGS INC	COM	653520106	501	31800 SH	DEFINED 07,06,01,03	31800
NIAGARA MOHAWK HLDGS INC	COM	653520106	131	8300 SH	DEFINED 08,09,03	8300
NICOR INC	COM	654086107	5685	157109 SH	DEFINED 01,03	133620
23489						
NICOR INC	COM	654086107	2176	60139 SH	OTHER 01,03	40809
19330						
NICOR INC	COM	654086107	4598	127050 SH	DEFINED 05,01,03	127050
NICOR INC	COM	654086107	22	600 SH	OTHER 05,01,03	600
NICOR INC	COM	654086107	23331	644725 SH	DEFINED 07,06,01,03	644725
NICOR INC	COM	654086107	87	2400 SH	DEFINED 08,09,03	2400
NIKE INC	CL B	654106103	3339	83337 SH	DEFINED 01,03	74337
9000						
NIKE INC	CL B	654106103	1391	34712 SH	OTHER 01,03	29962
4750						
NIKE INC	CL B	654106103	3237	80800 SH	DEFINED 05,01,03	80800
NIKE INC	CL B	654106103	152	3800 SH	OTHER 05,01,03	3800
NIKE INC	CL B	654106103	2408	60100 SH	DEFINED 07,06,01,03	60100
NIKE INC	CL B	654106103	957	23900 SH	DEFINED 08,09,03	23900
NIKE INC	CL B	654106103	1803	45000 SH	CALL DEFINED 08,09,03	45000
NIKE INC	CL B	654106103	2504	62500 SH	PUT DEFINED 08,09,03	62500
NIKE INC	CL B	654106103	2	50 SH	DEFINED 13,01,03	50
NIKU CORP	COM	654113109	484	19874 SH	DEFINED	19874
99 CENTS ONLY STORES	COM	65440K106	122	2422 SH	DEFINED 01,03	1022
1400						
99 CENTS ONLY STORES	COM	65440K106	898	17900 SH	DEFINED 05,01,03	17900
99 CENTS ONLY STORES	COM	65440K106	1026	20450 SH	DEFINED 07,06,01,03	20450
NISOURCE INC	COM	65473P105	1047	42941 SH	DEFINED 01,03	39133
3808						
NISOURCE INC	COM	65473P105	557	22871 SH	OTHER 01,03	22871
NISOURCE INC	COM	65473P105	1950	80000 SH	DEFINED 05,01,03	80000
NISOURCE INC	COM	65473P105	3174	130200 SH	DEFINED 07,06,01,03	130200
NISOURCE INC	COM	65473P105	4388	180000 SH	DEFINED 08,09,03	180000
NOBLE AFFILIATES INC	COM	654894104	449	12100 SH	DEFINED 01,03	12100
NOBLE AFFILIATES INC	COM	654894104	316	8500 SH	OTHER 01,03	8500
NOBLE AFFILIATES INC	COM	654894104	858	23100 SH	DEFINED 07,06,01,03	23100
NOKIA CORP	SPONSORED AD	654902204	266331	6689719 SH	DEFINED 01,03	6538645
151074						

NOKIA CORP 282908	SPONSORED AD	654902204	43288	1087300	SH	OTHER	01,03	804392
NOKIA CORP 376600	SPONSORED AD	654902204	14993	376600	SH	DEFINED	05,01,03	
NOKIA CORP 1563400	SPONSORED AD	654902204	77235	1940000	SH	OTHER	05,01,03	376600
NOKIA CORP	SPONSORED AD	654902204	15829	397600	SH	DEFINED	07,06,01,03	397600
NOKIA CORP	SPONSORED AD	654902204	10030	251930	SH	DEFINED	08,09,03	251930
NOKIA CORP	SPONSORED AD	654902204	1722	43252	SH	DEFINED	13,01,03	43252
NOKIA CORP	SPONSORED AD	654902204	44	1100	SH	OTHER	13,01,03	1100
NOBLE DRILLING CORP 400	COM	655042109	1492	29683	SH	DEFINED	01,03	29283
NOBLE DRILLING CORP	COM	655042109	216	4300	SH	OTHER	01,03	4300
NOBLE DRILLING CORP	COM	655042109	90	1800	SH	DEFINED	05,01,03	1800
NOBLE DRILLING CORP	COM	655042109	241	4800	SH	OTHER	06,01,03	4800
NOBLE DRILLING CORP	COM	655042109	2774	55200	SH	DEFINED	07,06,01,03	55200
NOBLE DRILLING CORP	COM	655042109	126	2500	SH	DEFINED	08,09,03	2500
NORDSON CORP	COM	655663102	301	10600	SH	DEFINED	01,03	10600
NORDSON CORP	COM	655663102	57	2000	SH	OTHER	06,01,03	2000
NORDSON CORP	COM	655663102	381	13400	SH	DEFINED	07,06,01,03	13400
NORDSTROM INC 21630	COM	655664100	12224	785495	SH	DEFINED	01,03	763865
NORDSTROM INC 23275	COM	655664100	2467	158537	SH	OTHER	01,03	135262
NORDSTROM INC	COM	655664100	570	36650	SH	DEFINED	05,01,03	36650
NORDSTROM INC	COM	655664100	28	1800	SH	OTHER	05,01,03	1800
NORDSTROM INC	COM	655664100	403	25900	SH	DEFINED	07,06,01,03	25900
NORDSTROM INC	COM	655664100	231	14850	SH	DEFINED	08,09,03	14850
NORFOLK SOUTHERN CORP 26438	COM	655844108	13204	902814	SH	DEFINED	01,03	876376
NORFOLK SOUTHERN CORP 207856	COM	655844108	12171	832228	SH	OTHER	01,03	624372
NORFOLK SOUTHERN CORP	COM	655844108	1588	108550	SH	DEFINED	05,01,03	108550
NORFOLK SOUTHERN CORP	COM	655844108	79	5400	SH	OTHER	05,01,03	5400
NORFOLK SOUTHERN CORP	COM	655844108	1113	76100	SH	DEFINED	07,06,01,03	76100
NORFOLK SOUTHERN CORP	COM	655844108	796	54400	SH	DEFINED	08,09,03	54400
NORSK HYDRO A S	SPONSORED AD	656531605	15	350	SH	DEFINED	01,03	350
NORSK HYDRO A S 310	SPONSORED AD	656531605	251	5935	SH	OTHER	01,03	5625
NORTEL NETWORKS CORP NEW 1318000	COM	656568102	82698	1388430	SH	DEFINED	05,01,03	70430
NORTEL NETWORKS CORP NEW	COM	656568102	78503	1318000	SH	OTHER	05,01,03	1318000
NORTEL NETWORKS CORP NEW	COM	656568102	42	700	SH	DEFINED	06,01,03	700
NORTEL NETWORKS CORP NEW	COM	656568102	18446	309700	SH	OTHER	06,01,03	309700
NORTEL NETWORKS CORP NEW	COM	656568102	71175	1194975	SH	DEFINED	07,06,01,03	1194975
NORTEL NETWORKS CORP NEW	COM	656568102	881055	14792240	SH	DEFINED	08,09,03	14792240
NORTEL NETWORKS CORP NEW	COM	656568102	5956	100000	SH	CALL	DEFINED 08,09,03	100000
NORTEL NETWORKS CORP NEW	COM	656568102	10323	173307	SH	DEFINED	11,06,01,03	173307
NORTH FORK BANCORPORATION NY	COM	659424105	1125	52023	SH	DEFINED	01,03	52023
NORTH FORK BANCORPORATION NY	COM	659424105	136	6300	SH	DEFINED	05,01,03	6300
NORTH FORK BANCORPORATION NY	COM	659424105	208	9600	SH	OTHER	06,01,03	9600
NORTH FORK BANCORPORATION NY	COM	659424105	1559	72100	SH	DEFINED	07,06,01,03	72100
NORTHEAST UTILS 500	COM	664397106	349	16081	SH	DEFINED	01,03	15581
NORTHEAST UTILS 1453	COM	664397106	61	2834	SH	OTHER	01,03	1381
NORTHEAST UTILS	COM	664397106	1336	61600	SH	DEFINED	07,06,01,03	61600
NORTHERN BORDER PARTNERS L P 1288	UNIT LTD PAR	664785102	225	7116	SH	DEFINED	01,03	5828
NORTHERN BORDER PARTNERS L P 9971	UNIT LTD PAR	664785102	475	15009	SH	OTHER	01,03	5038
NORTHERN TR CORP 34330	COM	665859104	31450	353865	SH	DEFINED	01,03	319535
NORTHERN TR CORP 72198	COM	665859104	17382	195580	SH	OTHER	01,03	123382
NORTHERN TR CORP	COM	665859104	17184	193350	SH	DEFINED	05,01,03	193350
NORTHERN TR CORP	COM	665859104	276	3100	SH	OTHER	05,01,03	3100
NORTHERN TR CORP	COM	665859104	23387	263150	SH	DEFINED	07,06,01,03	263150
NORTHERN TR CORP	COM	665859104	1656	18630	SH	DEFINED	08,09,03	18630
NORTHERN TR CORP	COM	665859104	7572	85199	SH	DEFINED	11,06,01,03	85199
NORTHERN TR CORP	COM	665859104	2200	24752	SH	DEFINED	13,01,03	24752
NORTHPOINT COMMUNICATIONS HLDG	COM	666610100	20	2250	SH	DEFINED	01,03	2250
NORTHPOINT COMMUNICATIONS HLDG	COM	666610100	140	15754	SH	DEFINED	08,09,03	15754
NORTHROP GRUMMAN CORP 9175	COM	666807102	8626	94921	SH	DEFINED	01,03	85746
NORTHROP GRUMMAN CORP	COM	666807102	41	450	SH	OTHER	01,03	450
NORTHROP GRUMMAN CORP	COM	666807102	4262	46900	SH	DEFINED	05,01,03	46900
NORTHROP GRUMMAN CORP	COM	666807102	91	1000	SH	OTHER	05,01,03	1000
NORTHROP GRUMMAN CORP	COM	666807102	7025	77300	SH	OTHER	06,01,03	77300
NORTHROP GRUMMAN CORP	COM	666807102	1645	18100	SH	DEFINED	07,06,01,03	18100
NORTHROP GRUMMAN CORP	COM	666807102	336	3700	SH	DEFINED	08,09,03	3700
NORTHWEST AIRLS CORP	CL A	667280101	253	10300	SH	DEFINED	01,03	10300
NORTHWEST AIRLS CORP 6000	CL A	667280101	172	7000	SH	OTHER	01,03	1000
NORTHWEST AIRLS CORP	CL A	667280101	44	1800	SH	OTHER	06,01,03	1800
NORTHWEST NAT GAS CO	COM	667655104	939	41266	SH	DEFINED	01,03	21366

19900								
NORTHWEST NAT GAS CO	COM	667655104	373	16417 SH	OTHER	01,03		10344
6073								
NORTHWEST NAT GAS CO	COM	667655104	5656	248600 SH	DEFINED	05,01,03		248600
NORTHWEST NAT GAS CO	COM	667655104	71	3100 SH	OTHER	06,01,03		3100
NORTHWEST NAT GAS CO	COM	667655104	347	15250 SH	DEFINED	07,06,01,03		15250
NORTHWESTERN CORP	COM	668074107	82	4200 SH	DEFINED	01,03		
4200								
NORTHWESTERN CORP	COM	668074107	1856	95200 SH	DEFINED	05,01,03		95200
NORTHWESTERN CORP	COM	668074107	273	14025 SH	DEFINED	07,06,01,03		14025
NOVA CORP GA	COM	669784100	4794	279944 SH	DEFINED	01,03		251144
28800								
NOVA CORP GA	COM	669784100	518	30225 SH	OTHER	01,03		30225
NOVA CORP GA	COM	669784100	419	24438 SH	DEFINED	05,01,03		24438
NOVA CORP GA	COM	669784100	6225	363495 SH	DEFINED	07,06,01,03		363495
NOVARTIS A G	SPONSORED AD	66987V109	162	4192 SH	DEFINED	01,03		4192
NOVARTIS A G	SPONSORED AD	66987V109	583	15064 SH	OTHER	01,03		9498
5566								
NOVELL INC	COM	670006105	14551	1464293 SH	DEFINED	01,03		1453193
11100								
NOVELL INC	COM	670006105	200	20150 SH	OTHER	01,03		14950
5200								
NOVELL INC	COM	670006105	962	96825 SH	DEFINED	05,01,03		96825
NOVELL INC	COM	670006105	774	77900 SH	DEFINED	07,06,01,03		77900
NOVELL INC	COM	670006105	439	44200 SH	DEFINED	08,09,03		44200
NOVELLUS SYS INC	COM	670008101	2910	62490 SH	DEFINED	01,03		62490
NOVELLUS SYS INC	COM	670008101	105	2250 SH	OTHER	01,03		2100
150								
NOVELLUS SYS INC	COM	670008101	1744	37450 SH	DEFINED	05,01,03		37450
NOVELLUS SYS INC	COM	670008101	1211	26000 SH	DEFINED	07,06,01,03		26000
NOVELLUS SYS INC	COM	670008101	8171	175481 SH	DEFINED	08,09,03		175481
NOVELLUS SYS INC	COM	670008101	1397	30000 SH	DEFINED	08,09,03	PUT	30000
NOVEN PHARMACEUTICALS INC	COM	670009109	150	3500 SH	DEFINED	01,03		3500
NOVEN PHARMACEUTICALS INC	COM	670009109	26	600 SH	OTHER	06,01,03		600
NOVEN PHARMACEUTICALS INC	COM	670009109	569	13300 SH	DEFINED	07,06,01,03		13300
NOVOSTE CORP	COM	67010C100	2954	69500 SH	DEFINED	08,09,03		69500
NOVO-NORDISK A S	ADR	670100205	89	800 SH	DEFINED	01,03		800
NOVO-NORDISK A S	ADR	670100205	888	8000 SH	OTHER	01,03		8000
NSTOR TECHNOLOGIES INC	COM	67018N108	30	13924 SH	DEFINED	01,03		13924
NSTAR	COM	67019E107	4825	119873 SH	DEFINED	01,03		118713
1160								
NSTAR	COM	67019E107	578	14363 SH	OTHER	01,03		5807
8556								
NSTAR	COM	67019E107	105	2610 SH	OTHER	06,01,03		2610
NSTAR	COM	67019E107	898	22300 SH	DEFINED	07,06,01,03		22300
NUCOR CORP	COM	670346105	1234	40951 SH	DEFINED	01,03		38501
2450								
NUCOR CORP	COM	670346105	1768	58677 SH	OTHER	01,03		35377
23300								
NUCOR CORP	COM	670346105	727	24125 SH	DEFINED	05,01,03		24125
NUCOR CORP	COM	670346105	33	1100 SH	OTHER	05,01,03		1100
NUCOR CORP	COM	670346105	485	16100 SH	DEFINED	07,06,01,03		16100
NUCOR CORP	COM	670346105	127	4200 SH	DEFINED	08,09,03		4200
NUEVO ENERGY CO	COM	670509108	2	100 SH	OTHER	01,03		100
NUEVO ENERGY CO	COM	670509108	195	10600 SH	DEFINED	07,06,01,03		10600
NUEVO FING I	TECONS SER A	670511203	215	7800 SH	DEFINED	08,09,03		7800
NUVEEN INSD PREM INCOME MUN 2	COM	6706D8104	64	5586 SH	DEFINED	01,03		5586
NUVEEN INSD PREM INCOME MUN 2	COM	6706D8104	65	5699 SH	OTHER	01,03		5699
NUVEEN PREM INCOME MUN FD 4	COM	6706K4105	315	25584 SH	DEFINED	01,03		25584
NUVEEN PREM INCOME MUN FD 4	COM	6706K4105	303	24601 SH	OTHER	01,03		20567
4034								
NUVEEN CA INVT QUALITY MUN FD	COM	67062A101	165	10666 SH	DEFINED	01,03		10666
NUVEEN CALIF MUN VALUE FD	COM	67062C107	97	10442 SH	DEFINED	01,03		10442
NUVEEN INVT QUALITY MUN FD INC	COM	67062E103	283	21682 SH	DEFINED	01,03		20582
1100								
NUVEEN INVT QUALITY MUN FD INC	COM	67062E103	335	25622 SH	OTHER	01,03		21672
3950								
NUVEEN MUN ADVANTAGE FD INC	COM	67062H106	449	34502 SH	DEFINED	01,03		33102
1400								
NUVEEN MUN ADVANTAGE FD INC	COM	67062H106	441	33931 SH	OTHER	01,03		31581
2350								
NUVEEN MUN INCOME FD INC	COM	67062J102	157	13400 SH	DEFINED	01,03		13400
NUVEEN MUN INCOME FD INC	COM	67062J102	9	745 SH	OTHER	01,03		745
NUVEEN INSD QUALITY MUN FD INC	COM	67062N103	265	19503 SH	DEFINED	01,03		18203
1300								
NUVEEN INSD QUALITY MUN FD INC	COM	67062N103	247	18201 SH	OTHER	01,03		15026
3175								
NUVEEN PERFORMANCE PLUS MUN FD	COM	67062P108	211	17246 SH	DEFINED	01,03		15546
1700								
NUVEEN PERFORMANCE PLUS MUN FD	COM	67062P108	874	71336 SH	OTHER	01,03		65498
5838								
NUVEEN PREM INCOME MUN FD	COM	67062T100	422	34834 SH	DEFINED	01,03		34834
NUVEEN PREM INCOME MUN FD	COM	67062T100	275	22705 SH	OTHER	01,03		17370
5335								
NUVEEN MUN MKT OPPORTUNITY FD	COM	67062W103	274	20593 SH	DEFINED	01,03		20593
NUVEEN MUN MKT OPPORTUNITY FD	COM	67062W103	243	18273 SH	OTHER	01,03		14573

3700								
NUVEEN PREM INCOME MUN FD 2	COM	67063W102	314	23071 SH	DEFINED 01,03		23071	
NUVEEN PREM INCOME MUN FD 2	COM	67063W102	398	29194 SH	OTHER 01,03		24067	
5127								
NUVEEN VA PREM INCOME MUN FD	COM	67064R102	81	5513 SH	DEFINED 01,03		5513	
NUVEEN VA PREM INCOME MUN FD	COM	67064R102	166	11359 SH	OTHER 01,03		11359	
NVIDIA CORP	COM	67066G104	1069	13060 SH	DEFINED 01,03		13060	
NVIDIA CORP	COM	67066G104	25	300 SH	OTHER 01,03		300	
NVIDIA CORP	COM	67066G104	33	400 SH	DEFINED 05,01,03		400	
NVIDIA CORP	COM	67066G104	180	2200 SH	OTHER 06,01,03		2200	
NVIDIA CORP	COM	67066G104	2186	26700 SH	DEFINED 07,06,01,03		26700	
NYFIX INC	COM	670712108	682	15250 SH	DEFINED 07,06,01,03		15250	
OGE ENERGY CORP	COM	670837103	1116	52343 SH	DEFINED 01,03		45565	
6778								
OGE ENERGY CORP	COM	670837103	3040	142621 SH	OTHER 01,03		51974	
90647								
OGE ENERGY CORP	COM	670837103	688	32300 SH	DEFINED 07,06,01,03		32300	
OM GROUP INC	COM	670872100	896	20543 SH	DEFINED 01,03		14243	
6300								
OM GROUP INC	COM	670872100	98	2250 SH	OTHER 01,03		2250	
OM GROUP INC	COM	670872100	3542	81200 SH	DEFINED 05,01,03		81200	
OM GROUP INC	COM	670872100	65	1500 SH	OTHER 06,01,03		1500	
OM GROUP INC	COM	670872100	629	14425 SH	DEFINED 07,06,01,03		14425	
NUVEEN MUN VALUE FD INC	COM	670928100	1369	157585 SH	DEFINED 01,03		147619	
9966								
NUVEEN MUN VALUE FD INC	COM	670928100	3063	352627 SH	OTHER 01,03		314860	
37767								
NUVEEN FLA INVT QUALITY MUN FD	COM	670970102	410	29121 SH	DEFINED 01,03		29121	
NUVEEN FLA INVT QUALITY MUN FD	COM	670970102	296	21077 SH	OTHER 01,03		20077	
1000								
NUVEEN SELECT QUALITY MUN FD	COM	670973106	441	33125 SH	DEFINED 01,03		33125	
NUVEEN SELECT QUALITY MUN FD	COM	670973106	262	19700 SH	OTHER 01,03		15000	
4700								
NUVEEN QUALITY INCOME MUN FD	COM	670977107	1033	76848 SH	DEFINED 01,03		73398	
3450								
NUVEEN QUALITY INCOME MUN FD	COM	670977107	492	36616 SH	OTHER 01,03		28916	
7700								
NUVEEN TEX QUALITY INCOME MUN	COM	670983105	39	2972 SH	DEFINED 01,03		2972	
NUVEEN TEX QUALITY INCOME MUN	COM	670983105	99	7490 SH	OTHER 01,03		6950	
540								
NUVEEN INSD MUN OPPORTUNITY FD	COM	670984103	700	53589 SH	DEFINED 01,03		53589	
NUVEEN INSD MUN OPPORTUNITY FD	COM	670984103	274	20974 SH	OTHER 01,03		14240	
6734								
NUVEEN PREMIER INSD MUN INCOME	COM	670987106	88	6441 SH	DEFINED 01,03		6441	
NUVEEN PREMIER INSD MUN INCOME	COM	670987106	117	8527 SH	OTHER 01,03		8527	
NUVEEN INSD FLA PREM INCOME FD	COM	67101V108	172	13140 SH	DEFINED 01,03		13140	
NUVEEN INSD FLA PREM INCOME FD	COM	67101V108	146	11159 SH	OTHER 01,03		1688	
9471								
OTG SOFTWARE INC	COM	671059103	29	700 SH	DEFINED 05,01,03		700	
OTG SOFTWARE INC	COM	671059103	364	8900 SH	DEFINED 07,06,01,03		8900	
OAK TECHNOLOGY INC	COM	671802106	413	15100 SH	DEFINED 01,03		15100	
OAK TECHNOLOGY INC	COM	671802106	304	11100 SH	DEFINED 05,01,03		11100	
OAK TECHNOLOGY INC	COM	671802106	4333	158300 SH	DEFINED 07,06,01,03		158300	
OCCIDENTAL PETE CORP DEL	COM	674599105	4553	208754 SH	DEFINED 01,03		169354	
39400								
OCCIDENTAL PETE CORP DEL	COM	674599105	1017	46627 SH	OTHER 01,03		19639	
26988								
OCCIDENTAL PETE CORP DEL	COM	674599105	3094	141850 SH	DEFINED 05,01,03		141850	
OCCIDENTAL PETE CORP DEL	COM	674599105	113	5200 SH	OTHER 05,01,03		5200	
OCCIDENTAL PETE CORP DEL	COM	674599105	3597	164900 SH	OTHER 06,01,03		164900	
OCCIDENTAL PETE CORP DEL	COM	674599105	2881	132100 SH	DEFINED 07,06,01,03		132100	
OCCIDENTAL PETE CORP DEL	COM	674599105	417	19100 SH	DEFINED 08,09,03		19100	
OCEAN ENERGY INC TEX	COM	67481E106	17	1100 SH	DEFINED 01,03		1100	
OCEAN ENERGY INC TEX	COM	67481E106	98	6380 SH	OTHER 01,03			
6380								
OCEAN ENERGY INC TEX	COM	67481E106	1067	69100 SH	DEFINED 07,06,01,03		69100	
OCEAN ENERGY INC TEX	COM	67481E106	1956	126730 SH	DEFINED 08,09,03		126730	
OCEANEERING INTL INC	COM	675232102	195	11730 SH	DEFINED 01,03			
11730								
OCEANEERING INTL INC	COM	675232102	12	700 SH	OTHER 01,03		700	
OCEANEERING INTL INC	COM	675232102	2427	145990 SH	DEFINED 05,01,03		145990	
OCEANEERING INTL INC	COM	675232102	231	13900 SH	DEFINED 07,06,01,03		13900	
OFFICEMAX INC	COM	67622M108	3	900 SH	OTHER 01,03		900	
OFFICEMAX INC	COM	67622M108	167	46800 SH	DEFINED 07,06,01,03		46800	
OFFICE DEPOT INC	COM	676220106	308	39382 SH	DEFINED 01,03			
39382								
OFFICE DEPOT INC	COM	676220106	684	87525 SH	OTHER 01,03		36307	
51218								
OFFICE DEPOT INC	COM	676220106	827	105825 SH	DEFINED 05,01,03		105825	
OFFICE DEPOT INC	COM	676220106	34	4300 SH	OTHER 05,01,03		4300	
OFFICE DEPOT INC	COM	676220106	716	91600 SH	DEFINED 07,06,01,03		91600	
OFFICE DEPOT INC	COM	676220106	123	15800 SH	DEFINED 08,09,03		15800	
OFFSHORE LOGISTICS INC	COM	676255102	644	36000 SH	DEFINED 01,03		23060	
1740 11200								
OFFSHORE LOGISTICS INC	COM	676255102	2485	139000 SH	DEFINED 05,01,03		139000	
OFFSHORE LOGISTICS INC	COM	676255102	95	5300 SH	OTHER 06,01,03		5300	

OFFSHORE LOGISTICS INC	COM	676255102	228	12775	SH	DEFINED 07,06,01,03	12775
OGDEN CORP	COM	676346109	1	62	SH	OTHER 01,03	62
OGDEN CORP	COM	676346109	279	20600	SH	DEFINED 07,06,01,03	20600
OHIO CAS CORP 2204	COM	677240103	36	5704	SH	OTHER 01,03	3500
OHIO CAS CORP	COM	677240103	158	24900	SH	DEFINED 07,06,01,03	24900
OLD KENT FINL CORP 462	COM	679833103	1932	66776	SH	DEFINED 01,03	66314
OLD KENT FINL CORP 7544	COM	679833103	309	10683	SH	OTHER 01,03	3139
OLD KENT FINL CORP	COM	679833103	1152	39815	SH	DEFINED 05,01,03	39815
OLD KENT FINL CORP	COM	679833103	55	1900	SH	OTHER 05,01,03	1900
OLD KENT FINL CORP	COM	679833103	787	27200	SH	DEFINED 07,06,01,03	27200
OLD KENT FINL CORP	COM	679833103	205	7100	SH	DEFINED 08,09,03	7100
OLD NATL BANCORP IND 7875	COM	680033107	238	7875	SH	DEFINED 01,03	
OLD NATL BANCORP IND 3240	COM	680033107	2392	79078	SH	OTHER 01,03	75838
OLD NATL BANCORP IND	COM	680033107	18	600	SH	DEFINED 05,01,03	600
OLD REP INTL CORP	COM	680223104	1196	49724	SH	DEFINED 01,03	49724
OLD REP INTL CORP	COM	680223104	205	8504	SH	OTHER 01,03	8504
OLD REP INTL CORP	COM	680223104	58	2400	SH	DEFINED 05,01,03	2400
OLD REP INTL CORP	COM	680223104	180	7500	SH	OTHER 06,01,03	7500
OLD REP INTL CORP	COM	680223104	1169	48600	SH	DEFINED 07,06,01,03	48600
OLIN CORP 32660	COM PAR \$1	680665205	1805	111518	SH	DEFINED 01,03	78858
OLIN CORP 536460	COM PAR \$1	680665205	10084	622979	SH	OTHER 01,03	86519
OLIN CORP	COM PAR \$1	680665205	3	200	SH	DEFINED 05,01,03	200
OLIN CORP	COM PAR \$1	680665205	303	18700	SH	DEFINED 07,06,01,03	18700
OLIN CORP 3660	COM PAR \$1	680665205	2072	128009	SH	DEFINED 13,01,03	124349
OLIN CORP 31000	COM PAR \$1	680665205	866	53517	SH	OTHER 13,01,03	22517
OMNICARE INC 8380	COM	681904108	135	8380	SH	OTHER 01,03	
OMNICARE INC	COM	681904108	616	38200	SH	DEFINED 07,06,01,03	38200
OMNICOM GROUP INC 15330	COM	681919106	30244	414659	SH	DEFINED 01,03	399329
OMNICOM GROUP INC 23052	COM	681919106	4520	61969	SH	OTHER 01,03	38917
OMNICOM GROUP INC	COM	681919106	19098	261841	SH	DEFINED 05,01,03	261841
OMNICOM GROUP INC	COM	681919106	182	2500	SH	OTHER 05,01,03	2500
OMNICOM GROUP INC	COM	681919106	3435	47100	SH	OTHER 06,01,03	47100
OMNICOM GROUP INC	COM	681919106	16265	223000	SH	DEFINED 07,06,01,03	223000
OMNICOM GROUP INC	COM	681919106	671	9200	SH	DEFINED 08,09,03	9200
OMNICOM GROUP INC	COM	681919106	256	3515	SH	DEFINED 11,06,01,03	3515
OMNIVISION TECHNOLOGIES INC	COM	682128103	25	700	SH	DEFINED 05,01,03	700
OMNIVISION TECHNOLOGIES INC	COM	682128103	326	9000	SH	DEFINED 07,06,01,03	9000
OMNOVA SOLUTIONS INC	COM	682129101	6	1098	SH	DEFINED 01,03	1098
OMNOVA SOLUTIONS INC	COM	682129101	133	23975	SH	DEFINED 07,06,01,03	23975
OMNOVA SOLUTIONS INC	COM	682129101	22	4000	SH	DEFINED 08,09,03	4000
ON ASSIGNMENT INC 1000	COM	682159108	31	1000	SH	DEFINED 01,03	
ON ASSIGNMENT INC	COM	682159108	82	2625	SH	OTHER 01,03	2625
ON ASSIGNMENT INC	COM	682159108	1465	46700	SH	DEFINED 05,01,03	46700
ON ASSIGNMENT INC	COM	682159108	436	13900	SH	DEFINED 07,06,01,03	13900
ONEOK INC NEW	COM	682680103	109	2744	SH	DEFINED 01,03	2744
ONEOK INC NEW 300	COM	682680103	73	1824	SH	OTHER 01,03	1524
ONEOK INC NEW	COM	682680103	326	8200	SH	DEFINED 05,01,03	8200
ONEOK INC NEW	COM	682680103	16	400	SH	OTHER 05,01,03	400
ONEOK INC NEW	COM	682680103	231	5800	SH	DEFINED 07,06,01,03	5800
ONEOK INC NEW	COM	682680103	60	1500	SH	DEFINED 08,09,03	1500
ONI SYSTEMS CORP	COM	68273F103	967	11200	SH	DEFINED 08,09,03	11200
ONYX SOFTWARE CORP	COM	683402101	1873	90793	SH	DEFINED	90793
ONYX SOFTWARE CORP	COM	683402101	23	1100	SH	DEFINED 01,03	1100
OPEN MKT INC	COM	68370M100	13	2120	SH	DEFINED 01,03	2120
OPEN MKT INC	COM	68370M100	2	300	SH	OTHER 01,03	300
OPEN MKT INC	COM	68370M100	137	21775	SH	DEFINED 08,09,03	21775
OPTA FOOD INGREDIENTS INC	COM	68381N105	638	300000	SH	DEFINED 08,09,03	300000
ORACLE CORP 295731	COM	68389X105	492422	6252976	SH	DEFINED 01,03	5957245
ORACLE CORP 413195	COM	68389X105	121250	1539687	SH	OTHER 01,03	1126492
ORACLE CORP 950000	COM	68389X105	100818	1280225	SH	DEFINED 05,01,03	330225
ORACLE CORP	COM	68389X105	74813	950000	SH	OTHER 05,01,03	950000
ORACLE CORP	COM	68389X105	24728	314000	SH	OTHER 06,01,03	314000
ORACLE CORP	COM	68389X105	93403	1186070	SH	DEFINED 07,06,01,03	1186070
ORACLE CORP	COM	68389X105	20976	266367	SH	DEFINED 08,09,03	266367
ORACLE CORP	COM	68389X105	11933	151525	SH	DEFINED 11,06,01,03	151525
ORACLE CORP 18000	COM	68389X105	11240	142725	SH	DEFINED 13,01,03	124725
ORACLE CORP	COM	68389X105	1650	20950	SH	OTHER 13,01,03	20950
OPPENHEIMER MULTI-SECTOR INCOM SH BEN INT	SH BEN INT	683933105	18	2143	SH	DEFINED 01,03	1143

1000								
OPPENHEIMER MULTI-SECTOR INCOM SH BEN INT		683933105	85	10405 SH	OTHER	01,03		
10405								
ORBITAL SCIENCES CORP	COM	685564106	86	10300 SH	DEFINED	01,03		1600
8700								
ORBITAL SCIENCES CORP	COM	685564106	972	116000 SH	DEFINED	05,01,03		116000
ORBITAL SCIENCES CORP	COM	685564106	190	22725 SH	DEFINED	07,06,01,03		22725
ORBITAL SCIENCES CORP	COM	685564106	5	600 SH	DEFINED	08,09,03		600
ORGANOGENESIS INC	COM	685906109	106	7200 SH	DEFINED	01,03		
7200								
ORGANOGENESIS INC	COM	685906109	15	1000 SH	OTHER	01,03		1000
ORGANOGENESIS INC	COM	685906109	1347	91600 SH	DEFINED	05,01,03		91600
ORGANOGENESIS INC	COM	685906109	304	20650 SH	DEFINED	07,06,01,03		20650
O REILLY AUTOMOTIVE INC	COM	686091109	8681	593588 SH	DEFINED	01,03		586588
7000								
O REILLY AUTOMOTIVE INC	COM	686091109	205	14025 SH	OTHER	01,03		11125
2900								
O REILLY AUTOMOTIVE INC	COM	686091109	1281	87600 SH	DEFINED	05,01,03		87600
O REILLY AUTOMOTIVE INC	COM	686091109	453	30950 SH	DEFINED	07,06,01,03		30950
OROAMERICA INC	COM	687027102	16	2000 SH	DEFINED	01,03		2000
OROAMERICA INC	COM	687027102	87	11000 SH	DEFINED	13,01,03		11000
ORTHODONTIC CTRS AMER INC	COM	68750P103	2653	79655 SH	DEFINED	01,03		63955
15700								
ORTHODONTIC CTRS AMER INC	COM	68750P103	127	3825 SH	OTHER	01,03		2715
1110								
ORTHODONTIC CTRS AMER INC	COM	68750P103	8125	243900 SH	DEFINED	05,01,03		243900
ORTHODONTIC CTRS AMER INC	COM	68750P103	97	2900 SH	OTHER	06,01,03		2900
ORTHODONTIC CTRS AMER INC	COM	68750P103	24667	740475 SH	DEFINED	07,06,01,03		740475
OSCA INC	CL A	687836106	210	12650 SH	DEFINED	08,09,03		12650
ORTHALLIANCE INC	CL A	687913103	244	39900 SH	DEFINED	05,01,03		39900
ORTHALLIANCE INC	CL A	687913103	3176	518500 SH	DEFINED	07,06,01,03		518500
OSHKOSH B GOSH INC	CL A	688222207	181	11900 SH	DEFINED	01,03		
11900								
OSHKOSH B GOSH INC	CL A	688222207	2239	147100 SH	DEFINED	05,01,03		147100
OSHKOSH B GOSH INC	CL A	688222207	112	7375 SH	DEFINED	07,06,01,03		7375
OSHKOSH TRUCK CORP	COM	688239201	310	8000 SH	DEFINED	01,03		8000
OSHKOSH TRUCK CORP	COM	688239201	85	2200 SH	OTHER	06,01,03		2200
OSHKOSH TRUCK CORP	COM	688239201	390	10075 SH	DEFINED	07,06,01,03		10075
OTTER TAIL PWR CO	COM	689648103	19	800 SH	DEFINED	01,03		800
OTTER TAIL PWR CO	COM	689648103	280	12118 SH	OTHER	01,03		8538
3580								
OUTBACK STEAKHOUSE INC	COM	689899102	20	725 SH	DEFINED	01,03		725
OUTBACK STEAKHOUSE INC	COM	689899102	112	4140 SH	OTHER	01,03		600
3540								
OUTBACK STEAKHOUSE INC	COM	689899102	876	32300 SH	DEFINED	07,06,01,03		32300
OVERSEAS SHIPHOLDING GROUP INC	COM	690368105	19	700 SH	DEFINED	05,01,03		700
OVERSEAS SHIPHOLDING GROUP INC	COM	690368105	383	14000 SH	DEFINED	07,06,01,03		14000
OWENS CORNING	COM	69073F103		14 SH	DEFINED			14
OWENS CORNING	COM	69073F103	17	6447 SH	DEFINED	01,03		6447
OWENS CORNING	COM	69073F103	6	2187 SH	OTHER	01,03		1965
222								
OWENS CORNING	COM	69073F103	30	11400 SH	DEFINED	07,06,01,03		11400
OWENS CORNING	COM	69073F103	8	2900 SH	DEFINED	08,09,03		2900
OWENS & MINOR INC NEW	COM	690732102	544	34570 SH	DEFINED	01,03		25770
8800								
OWENS & MINOR INC NEW	COM	690732102	24	1500 SH	OTHER	01,03		1500
OWENS & MINOR INC NEW	COM	690732102	1759	111700 SH	DEFINED	05,01,03		111700
OWENS & MINOR INC NEW	COM	690732102	314	19925 SH	DEFINED	07,06,01,03		19925
OWENS ILL INC	COM NEW	690768403	1070	115645 SH	DEFINED	01,03		115645
OWENS ILL INC	COM NEW	690768403	20	2200 SH	OTHER	01,03		2200
OWENS ILL INC	COM NEW	690768403	370	40050 SH	DEFINED	05,01,03		40050
OWENS ILL INC	COM NEW	690768403	19	2100 SH	OTHER	05,01,03		2100
OWENS ILL INC	COM NEW	690768403	268	29000 SH	DEFINED	07,06,01,03		29000
OWENS ILL INC	COM NEW	690768403	70	7600 SH	DEFINED	08,09,03		7600
OXFORD HEALTH PLANS INC	COM	691471106	9	300 SH	OTHER	01,03		300
OXFORD HEALTH PLANS INC	COM	691471106	25	800 SH	DEFINED	05,01,03		800
OXFORD HEALTH PLANS INC	COM	691471106	1066	34700 SH	DEFINED	07,06,01,03		34700
OXFORD HEALTH PLANS INC	COM	691471106	61	2000 SH	DEFINED	08,09,03		2000
OXFORD HEALTH PLANS INC	COM	691471106	1537	50000 SH	CALL DEFINED	08,09,03		50000
OXFORD INDS INC	COM	691497309	5	300 SH	DEFINED	01,03		300
OXFORD INDS INC	COM	691497309	487	27230 SH	OTHER	01,03		27230
OXFORD INDS INC	COM	691497309	84	4675 SH	DEFINED	07,06,01,03		4675
OXIGENE INC	COM	691828107	339	33082 SH	DEFINED	08,09,03		33082
PC-TEL INC	COM	69325Q105	5	200 SH	DEFINED	01,03		200
PC-TEL INC	COM	69325Q105	25096	1079410 SH	DEFINED	08,09,03		1079410
P-COM INC	COM	693262107	588	88750 SH	DEFINED	01,03		71350
17400								
P-COM INC	COM	693262107	1947	293900 SH	DEFINED	05,01,03		293900
P-COM INC	COM	693262107	7248	1094025 SH	DEFINED	07,06,01,03		1094025
P-COM INC	COM	693262107	232	35000 SH	DEFINED	08,09,03		35000
PECO ENERGY CO	COM	693304107	9444	155937 SH	DEFINED	01,03		132783
23154								
PECO ENERGY CO	COM	693304107	736	12148 SH	OTHER	01,03		6498
5650								
PECO ENERGY CO	COM	693304107	3796	62675 SH	DEFINED	05,01,03		62675
PECO ENERGY CO	COM	693304107	145	2400 SH	OTHER	05,01,03		2400

PECO ENERGY CO	COM	693304107	8521	140700	SH	OTHER 06,01,03	140700
PECO ENERGY CO	COM	693304107	4300	71000	SH	DEFINED 07,06,01,03	71000
PECO ENERGY CO	COM	693304107	1260	20800	SH	DEFINED 08,09,03	20800
PG&E CORP	COM	69331C108	2042	84428	SH	DEFINED 01,03	78596
5832							
PG&E CORP	COM	69331C108	1937	80091	SH	OTHER 01,03	49959
30132							
PG&E CORP	COM	69331C108	2913	120450	SH	DEFINED 05,01,03	120450
PG&E CORP	COM	69331C108	131	5400	SH	OTHER 05,01,03	5400
PG&E CORP	COM	69331C108	1853	76600	SH	DEFINED 07,06,01,03	76600
PG&E CORP	COM	69331C108	484	20000	SH	DEFINED 08,09,03	20000
PE CORP	COM PE BIO G	69332S102	12449	106855	SH	DEFINED 01,03	98505
8350							
PE CORP	COM PE BIO G	69332S102	5924	50846	SH	OTHER 01,03	44646
6200							
PE CORP	COM PE BIO G	69332S102	7896	67775	SH	DEFINED 05,01,03	67775
PE CORP	COM PE BIO G	69332S102	4485	38500	SH	OTHER 06,01,03	38500
PE CORP	COM PE BIO G	69332S102	11973	102775	SH	DEFINED 07,06,01,03	102775
PE CORP	COM PE BIO G	69332S102	1375	11800	SH	DEFINED 08,09,03	11800
PE CORP	COM PE BIO G	69332S102	2049	17592	SH	DEFINED 13,01,03	17592
PE CORP	CELERA GEN G	69332S201	631	6330	SH	DEFINED 01,03	5330
1000							
PE CORP	CELERA GEN G	69332S201	1230	12348	SH	OTHER 01,03	12248
100							
PE CORP	CELERA GEN G	69332S201	50	500	SH	DEFINED 05,01,03	500
PE CORP	CELERA GEN G	69332S201	25	250	SH	DEFINED 08,09,03	250
PE CORP	CELERA GEN G	69332S201	929	9321	SH	DEFINED 13,01,03	9321
PLM INTL INC	COM NEW	69341L205	267	40000	SH	DEFINED 01,03	40000
PLX TECHNOLOGY INC	COM	693417107	3529	131325	SH	DEFINED 08,09,03	131325
PMC CAP INC	COM	693430100	153	16300	SH	OTHER 01,03	
16300							
PMC-SIERRA INC	COM	69344F106	11428	53093	SH	DEFINED 01,03	52593
500							
PMC-SIERRA INC	COM	69344F106	349	1620	SH	OTHER 01,03	1360
260							
PMC-SIERRA INC	COM	69344F106	323	1500	SH	DEFINED 05,01,03	1500
PMC-SIERRA INC	COM	69344F106	2712	12600	SH	OTHER 06,01,03	12600
PMC-SIERRA INC	COM	69344F106	2933	13625	SH	DEFINED 08,09,03	13625
PMC-SIERRA INC	COM	69344F106	2817	13089	SH	DEFINED 11,06,01,03	13089
PMI GROUP INC	COM	69344M101	6674	98515	SH	DEFINED 01,03	96375
1720 420							
PMI GROUP INC	COM	69344M101	568	8380	SH	OTHER 01,03	
8380							
PMI GROUP INC	COM	69344M101	183	2700	SH	OTHER 06,01,03	2700
PMI GROUP INC	COM	69344M101	1240	18300	SH	DEFINED 07,06,01,03	18300
PMI GROUP INC	COM	69344M101	2859	42200	SH	DEFINED 08,09,03	42200
PNC FINL SVCS GROUP INC	COM	693475105	16169	248756	SH	DEFINED 01,03	230206
18550							
PNC FINL SVCS GROUP INC	COM	693475105	6690	102930	SH	OTHER 01,03	55076
47854							
PNC FINL SVCS GROUP INC	COM	693475105	6645	102225	SH	DEFINED 05,01,03	102225
PNC FINL SVCS GROUP INC	COM	693475105	267	4100	SH	OTHER 05,01,03	4100
PNC FINL SVCS GROUP INC	COM	693475105	6832	105100	SH	OTHER 06,01,03	105100
PNC FINL SVCS GROUP INC	COM	693475105	4687	72100	SH	DEFINED 07,06,01,03	72100
PNC FINL SVCS GROUP INC	COM	693475105	975	15000	SH	DEFINED 08,09,03	15000
PNV INC	COM	69348A103	33	32800	SH	DEFINED 05,01,03	32800
PNV INC	COM	69348A103	318	318200	SH	DEFINED 07,06,01,03	318200
PPG INDS INC	COM	693506107	9759	245909	SH	DEFINED 01,03	238459
7450							
PPG INDS INC	COM	693506107	4268	107552	SH	OTHER 01,03	63866
43686							
PPG INDS INC	COM	693506107	1916	48275	SH	DEFINED 05,01,03	48275
PPG INDS INC	COM	693506107	95	2400	SH	OTHER 05,01,03	2400
PPG INDS INC	COM	693506107	1369	34500	SH	DEFINED 07,06,01,03	34500
PPG INDS INC	COM	693506107	357	9000	SH	DEFINED 08,09,03	9000
PPL CORP	COM	69351T106	1664	39850	SH	DEFINED 05,01,03	39850
PPL CORP	COM	69351T106	84	2000	SH	OTHER 05,01,03	2000
PPL CORP	COM	69351T106	1198	28700	SH	DEFINED 07,06,01,03	28700
PPL CORP	COM	69351T106	313	7500	SH	DEFINED 08,09,03	7500
PRI AUTOMATION INC	COM	69357H106	11498	630050	SH	DEFINED 08,09,03	630050
PSS WORLD MED INC	COM	69366A100	4	1000	SH	OTHER 01,03	1000
PSS WORLD MED INC	COM	69366A100	107	29400	SH	DEFINED 07,06,01,03	29400
PSS WORLD MED INC	COM	69366A100	147	40500	SH	DEFINED 08,09,03	40500
PAC-WEST TELECOM INC	COM	69371Y101	1077	118041	SH	DEFINED	118041
PAC-WEST TELECOM INC	COM	69371Y101	3	320	SH	DEFINED 01,03	320
PAC-WEST TELECOM INC	COM	69371Y101	1	100	SH	OTHER 01,03	100
PAC-WEST TELECOM INC	COM	69371Y101	269	29510	SH	DEFINED 03	29510
PAC-WEST TELECOM INC	COM	69371Y101	34	3700	SH	DEFINED 08,09,03	3700
PACCAR INC	COM	693718108	179970	4855910	SH	DEFINED 01,03	4649228
206682							
PACCAR INC	COM	693718108	6018	162364	SH	OTHER 01,03	160352
2012							
PACCAR INC	COM	693718108	1165	31425	SH	DEFINED 05,01,03	31425
PACCAR INC	COM	693718108	41	1100	SH	OTHER 05,01,03	1100
PACCAR INC	COM	693718108	1053	28400	SH	DEFINED 07,06,01,03	28400
PACCAR INC	COM	693718108	148	4000	SH	DEFINED 08,09,03	4000

PACIFIC AEROSPACE & ELECTRONIC COM		693758104	31	30000 SH	DEFINED	01,03	30000	
PACIFIC AEROSPACE & ELECTRONIC COM		693758104	24	23000 SH	OTHER	01,03	23000	
PACIFIC AMERN INCOME SHS INC COM		693796104	78	5975 SH	DEFINED	01,03	5975	
PACIFIC AMERN INCOME SHS INC COM		693796104	104	7976 SH	OTHER	01,03	7363	
613								
PACIFIC CAP BANCORP NEW COM		69404P101	211	7906 SH	DEFINED	01,03	7906	
PACIFIC CAP BANCORP NEW COM		69404P101	388	14488 SH	OTHER	01,03	14000	
488								
PACIFIC CENTY FINL CORP COM		694058108	922	53864 SH	DEFINED	01,03	53864	
PACIFIC CENTY FINL CORP COM		694058108	379	22114 SH	OTHER	01,03	19870	
2244								
PACIFIC CENTY FINL CORP COM		694058108	563	32900 SH	DEFINED	07,06,01,03	32900	
PACIFIC GATEWAY EXCHANGE INC COM		694327107	5	3400 SH	DEFINED	01,03	3400	
PACIFIC GATEWAY EXCHANGE INC COM		694327107	12	8000 SH	DEFINED	08,09,03	8000	
PACIFIC SUNWEAR CALIF INC COM		694873100	190	10155 SH	DEFINED	01,03	155	
10000								
PACIFIC SUNWEAR CALIF INC COM		694873100	1982	105700 SH	DEFINED	05,01,03	105700	
PACIFIC SUNWEAR CALIF INC COM		694873100	360	19200 SH	DEFINED	07,06,01,03	19200	
PACIFIC SUNWEAR CALIF INC COM		694873100	1071	57100 SH	DEFINED	08,09,03	57100	
PACIFICARE HEALTH SYS DEL COM		695112102	3	100 SH	DEFINED	01,03	100	
PACIFICARE HEALTH SYS DEL COM		695112102		1 SH	DEFINED	05,01,03	1	
PACIFICARE HEALTH SYS DEL COM		695112102	505	14500 SH	DEFINED	07,06,01,03	14500	
PACKAGED ICE INC COM		695148106	11	4000 SH	DEFINED	01,03		
4000								
PACKAGED ICE INC COM		695148106	1496	543900 SH	DEFINED	08,09,03	543900	
PACTIV CORP COM		695257105	423	37794 SH	DEFINED	01,03	36913	
881								
PACTIV CORP COM		695257105	208	18612 SH	OTHER	01,03	12609	
6003								
PACTIV CORP COM		695257105	531	47450 SH	DEFINED	05,01,03	47450	
PACTIV CORP COM		695257105	27	2400 SH	OTHER	05,01,03	2400	
PACTIV CORP COM		695257105	376	33600 SH	DEFINED	07,06,01,03	33600	
PACTIV CORP COM		695257105	98	8800 SH	DEFINED	08,09,03	8800	
PAIN WEBBER GROUP INC COM		695629105	2291	33625 SH	DEFINED	01,03	24650	
8975								
PAIN WEBBER GROUP INC COM		695629105	1030	15124 SH	OTHER	01,03	15124	
PAIN WEBBER GROUP INC COM		695629105	4265	62600 SH	DEFINED	05,01,03	62600	
PAIN WEBBER GROUP INC COM		695629105	143	2100 SH	OTHER	05,01,03	2100	
PAIN WEBBER GROUP INC COM		695629105	4823	70800 SH	DEFINED	07,06,01,03	70800	
PAIN WEBBER GROUP INC COM		695629105	9538	140000 SH	DEFINED	08,09,03	140000	
PALL CORP COM		696429307	749	37546 SH	DEFINED	01,03	37546	
PALL CORP COM		696429307	944	47363 SH	OTHER	01,03	7484	
39879								
PALL CORP COM		696429307	717	35950 SH	DEFINED	05,01,03	35950	
PALL CORP COM		696429307	34	1700 SH	OTHER	05,01,03	1700	
PALL CORP COM		696429307	492	24700 SH	DEFINED	07,06,01,03	24700	
PALL CORP COM		696429307	128	6400 SH	DEFINED	08,09,03	6400	
PALM INC COM		696642107	23478	443512 SH	DEFINED	05,01,03	443512	
PALM INC COM		696642107	2017	38100 SH	OTHER	06,01,03	38100	
PALM INC COM		696642107	22298	421217 SH	DEFINED	07,06,01,03	421217	
PALM INC COM		696642107	7077	133692 SH	DEFINED	08,09,03	133692	
PAPA JOHNS INTL INC COM		698813102	251	10000 SH	DEFINED	07,06,01,03	10000	
PAPA JOHNS INTL INC COM		698813102	2798	111650 SH	DEFINED	08,09,03	111650	
PAPA JOHNS INTL INC COM		698813102	1128	45000 SH	CALL	DEFINED	08,09,03	45000
PARAMETRIC TECHNOLOGY CORP COM		699173100	222	20295 SH	DEFINED	01,03	19495	
800								
PARAMETRIC TECHNOLOGY CORP COM		699173100	104	9475 SH	OTHER	01,03	4575	
4900								
PARAMETRIC TECHNOLOGY CORP COM		699173100	832	76100 SH	DEFINED	05,01,03	76100	
PARAMETRIC TECHNOLOGY CORP COM		699173100	592	54100 SH	DEFINED	07,06,01,03	54100	
PARAMETRIC TECHNOLOGY CORP COM		699173100	318	29100 SH	DEFINED	08,09,03	29100	
PAREXEL INTL CORP COM		699462107	131	15375 SH	DEFINED	07,06,01,03	15375	
PARK ELECTROCHEMICAL CORP COM		700416209	528	9500 SH	DEFINED	01,03	3500	
6000								
PARK ELECTROCHEMICAL CORP COM		700416209	1	19 SH	OTHER	01,03	19	
PARK ELECTROCHEMICAL CORP COM		700416209	4183	75200 SH	DEFINED	05,01,03	75200	
PARK ELECTROCHEMICAL CORP COM		700416209	39	700 SH	OTHER	06,01,03	700	
PARK ELECTROCHEMICAL CORP COM		700416209	352	6325 SH	DEFINED	07,06,01,03	6325	
PARK PL ENTMT CORP COM		700690100	2381	157401 SH	DEFINED	01,03	156501	
900								
PARK PL ENTMT CORP COM		700690100	526	34765 SH	OTHER	01,03	7810	
26955								
PARK PL ENTMT CORP COM		700690100	42	2800 SH	DEFINED	05,01,03	2800	
PARK PL ENTMT CORP COM		700690100	150	9900 SH	OTHER	06,01,03	9900	
PARK PL ENTMT CORP COM		700690100	1882	124400 SH	DEFINED	07,06,01,03	124400	
PARKER HANNIFIN CORP COM		701094104	7280	215701 SH	DEFINED	01,03	188251	
27450								
PARKER HANNIFIN CORP COM		701094104	588	17412 SH	OTHER	01,03	14937	
2475								
PARKER HANNIFIN CORP COM		701094104	4830	143105 SH	DEFINED	05,01,03	143105	
PARKER HANNIFIN CORP COM		701094104	54	1600 SH	OTHER	05,01,03	1600	
PARKER HANNIFIN CORP COM		701094104	2936	87000 SH	OTHER	06,01,03	87000	
PARKER HANNIFIN CORP COM		701094104	16831	498700 SH	DEFINED	07,06,01,03	498700	
PARKER HANNIFIN CORP COM		701094104	196	5800 SH	DEFINED	08,09,03	5800	
PARTHUS TECHNOLOGIES PLC SPONSORED AD		70211Y103	572	14200 SH	DEFINED	08,09,03	14200	
PATHOGENESIS CORP COM		70321E104	66	1700 SH	DEFINED	01,03	1700	

PATHOGENESIS CORP	COM	70321E104	483	12500	SH	OTHER	01,03	12500
PATINA OIL & GAS CORP	COM	703224105	17	870	SH	DEFINED	01,03	870
PATINA OIL & GAS CORP	COM	703224105	12	600	SH	OTHER	01,03	600
PATINA OIL & GAS CORP	COM	703224105	206	10275	SH	DEFINED	07,06,01,03	10275
PATTERSON DENTAL CO 1440 19100	COM	703412106	4120	183120	SH	DEFINED	01,03	162580
PATTERSON DENTAL CO	COM	703412106	5396	239800	SH	DEFINED	05,01,03	239800
PATTERSON DENTAL CO	COM	703412106	918	40800	SH	DEFINED	07,06,01,03	40800
PATTERSON ENERGY INC	COM	703414102	203	5900	SH	DEFINED	01,03	5900
PAXAR CORP 27200	COM	704227107	243	27200	SH	DEFINED	01,03	
PAXAR CORP	COM	704227107	16	1835	SH	OTHER	01,03	1835
PAXAR CORP	COM	704227107	3099	346800	SH	DEFINED	05,01,03	346800
PAXAR CORP	COM	704227107	238	26575	SH	DEFINED	07,06,01,03	26575
PAXSON COMMUNICATIONS CORP	COM	704231109	863	75000	SH	DEFINED	08,09,03	75000
PAYCHEX INC 24985	COM	704326107	10989	209318	SH	DEFINED	01,03	184333
PAYCHEX INC 14808	COM	704326107	2391	45540	SH	OTHER	01,03	30732
PAYCHEX INC	COM	704326107	6094	116075	SH	DEFINED	05,01,03	116075
PAYCHEX INC	COM	704326107	273	5200	SH	OTHER	05,01,03	5200
PAYCHEX INC	COM	704326107	3985	75900	SH	OTHER	06,01,03	75900
PAYCHEX INC	COM	704326107	4715	89800	SH	DEFINED	07,06,01,03	89800
PAYCHEX INC	COM	704326107	1013	19300	SH	DEFINED	08,09,03	19300
PAYLESS SHOESOURCE INC 1983	COM	704379106	842	15035	SH	DEFINED	01,03	13052
PAYLESS SHOESOURCE INC 27665	COM	704379106	2588	46219	SH	OTHER	01,03	18554
PAYLESS SHOESOURCE INC	COM	704379106	31	556	SH	DEFINED	05,01,03	556
PAYLESS SHOESOURCE INC	COM	704379106	515	9200	SH	DEFINED	07,06,01,03	9200
PAYLESS SHOESOURCE INC	COM	704379106	3586	64033	SH	DEFINED	08,09,03	64033
PAYLESS SHOESOURCE INC	COM	704379106	448	8000	SH	CALL DEFINED	08,09,03	8000
PEDIATRIX MED GROUP 5000	COM	705324101	82	6300	SH	DEFINED	01,03	1300
PEDIATRIX MED GROUP	COM	705324101	110	8525	SH	OTHER	01,03	8525
PEDIATRIX MED GROUP	COM	705324101	815	63000	SH	DEFINED	05,01,03	63000
PEDIATRIX MED GROUP	COM	705324101	124	9550	SH	DEFINED	07,06,01,03	9550
PEGASYSTEMS INC	COM	705573103	65	10000	SH	DEFINED	08,09,03	10000
PEGASUS COMMUNICATIONS CORP	CL A	705904100	14	300	SH	DEFINED	05,01,03	300
PEGASUS COMMUNICATIONS CORP	CL A	705904100	300	6200	SH	DEFINED	08,09,03	6200
PEGASUS SOLUTIONS INC 5600	COM	705906105	110	5600	SH	DEFINED	01,03	
PEGASUS SOLUTIONS INC	COM	705906105	1369	70000	SH	DEFINED	05,01,03	70000
PEGASUS SOLUTIONS INC	COM	705906105	289	14750	SH	DEFINED	07,06,01,03	14750
PEMCO AVIATION INC	COM	706444106	5773	349899	SH	DEFINED	01,03	349899
PENFORD CORP 200 9229	COM	707051108	369	23829	SH	OTHER	01,03	14400
PENFORD CORP	COM	707051108	69	4475	SH	DEFINED	07,06,01,03	4475
PENN ENGR & MFG CORP 94976	CL A	707389102	2814	94976	SH	OTHER	01,03	
PENN ENGR & MFG CORP 216649	COM NON VTG	707389300	6811	216649	SH	OTHER	01,03	
PENN TREATY AMERN CORP	SB NT CV 6.2	707874AC7	275	330000	PRN	DEFINED	01,03	330000
PENN TREATY AMERN CORP	SB NT CV 6.2	707874AC7	3485	4180000	PRN	DEFINED	05,01,03	4180000
PENN TREATY AMERN CORP	COM	707874103	276	15200	SH	DEFINED	01,03	15200
PENN TREATY AMERN CORP	COM	707874103	2364	130000	SH	DEFINED	05,01,03	130000
PENN TREATY AMERN CORP	COM	707874103	2364	130000	SH	DEFINED	07,06,01,03	130000
PENNEY J C INC 12402	COM	708160106	2051	173595	SH	DEFINED	01,03	161193
PENNEY J C INC 137455	COM	708160106	2616	221467	SH	OTHER	01,03	84012
PENNEY J C INC	COM	708160106	842	71301	SH	DEFINED	05,01,03	71301
PENNEY J C INC	COM	708160106	44	3700	SH	OTHER	05,01,03	3700
PENNEY J C INC	COM	708160106	613	51900	SH	DEFINED	07,06,01,03	51900
PENNEY J C INC	COM	708160106	161	13600	SH	DEFINED	08,09,03	13600
PENNFED FINL SVCS INC 11000	COM	708167101	169	11000	SH	OTHER	01,03	
PENNSYLVANIA RL ESTATE INVT TR SH BEN INT	SH BEN INT	709102107	174	9962	SH	DEFINED	01,03	9962
PENNSYLVANIA RL ESTATE INVT TR SH BEN INT 2000	SH BEN INT	709102107	35	2000	SH	OTHER	01,03	
PENNZOIL-QUAKER STATE COMPANY 1648	COM	709323109	47	4434	SH	DEFINED	01,03	2786
PENNZOIL-QUAKER STATE COMPANY 3369	COM	709323109	85	8052	SH	OTHER	01,03	4683
PENNZOIL-QUAKER STATE COMPANY	COM	709323109	341	32500	SH	DEFINED	07,06,01,03	32500
PENTAIR INC 1522 250	COM	709631105	2393	89450	SH	DEFINED	01,03	87678
PENTAIR INC 2948	COM	709631105	79	2948	SH	OTHER	01,03	
PENTAIR INC	COM	709631105	3213	120100	SH	DEFINED	07,06,01,03	120100
PENTON MEDIA INC 8100	COM	709668107	437	15900	SH	DEFINED	01,03	7800
PENTON MEDIA INC	COM	709668107	2552	92800	SH	DEFINED	05,01,03	92800
PENTON MEDIA INC	COM	709668107	33	1200	SH	OTHER	06,01,03	1200
PENTON MEDIA INC	COM	709668107	528	19200	SH	DEFINED	07,06,01,03	19200
PENWEST PHARMACEUTICALS CO	COM	709754105	153	12089	SH	DEFINED	01,03	

12089								
PENWEST PHARMACEUTICALS CO 300 2804	COM	709754105	497	39193 SH		OTHER	01,03	36089
PEOPLEPC INC	COM	709776108	163	27800 SH		DEFINED	08,09,03	27800
PEOPLES ENERGY CORP 3000	COM	711030106	824	24694 SH		DEFINED	01,03	21694
PEOPLES ENERGY CORP 6873	COM	711030106	805	24130 SH		OTHER	01,03	17257
PEOPLES ENERGY CORP	COM	711030106	391	11725 SH		DEFINED	05,01,03	11725
PEOPLES ENERGY CORP	COM	711030106	17	500 SH		OTHER	05,01,03	500
PEOPLES ENERGY CORP	COM	711030106	401	12000 SH		DEFINED	07,06,01,03	12000
PEOPLES ENERGY CORP	COM	711030106	60	1800 SH		DEFINED	08,09,03	1800
PEOPLESOFT INC 7000	COM	712713106	1202	43010 SH		DEFINED	01,03	36010
PEOPLESOFT INC	COM	712713106	14	500 SH		OTHER	01,03	500
PEOPLESOFT INC	COM	712713106	2350	84100 SH		DEFINED	05,01,03	84100
PEOPLESOFT INC	COM	712713106	1869	66900 SH		DEFINED	07,06,01,03	66900
PEOPLESOFT INC	COM	712713106	2057	73630 SH		DEFINED	08,09,03	73630
PEOPLESOFT INC	COM	712713106	4543	162600 SH	CALL	DEFINED	08,09,03	162600
PEOPLESOFT INC	COM	712713106	204	7300 SH	PUT	DEFINED	08,09,03	7300
PEP BOYS MANNY MOE & JACK	COM	713278109	14	2870 SH		DEFINED	01,03	2870
PEP BOYS MANNY MOE & JACK	COM	713278109	3	500 SH		OTHER	01,03	500
PEP BOYS MANNY MOE & JACK	COM	713278109	103	20500 SH		DEFINED	05,01,03	20500
PEP BOYS MANNY MOE & JACK	COM	713278109	161	32175 SH		DEFINED	07,06,01,03	32175
PEPSI BOTTLING GROUP INC	COM	713409100	7135	237345 SH		DEFINED	01,03	237345
PEPSI BOTTLING GROUP INC	COM	713409100	367	12202 SH		DEFINED	11,06,01,03	12202
PEPSICO INC 392991	COM	713448108	414666	9014483 SH		DEFINED	01,03	8621492
PEPSICO INC 2588584	COM	713448108	225090	4893270 SH		OTHER	01,03	2304686
PEPSICO INC 781625	COM	713448108	35955	781625 SH		DEFINED	05,01,03	
PEPSICO INC 318375	COM	713448108	51534	1120300 SH		OTHER	05,01,03	801925
PEPSICO INC	COM	713448108	11408	248000 SH		OTHER	06,01,03	248000
PEPSICO INC	COM	713448108	24450	531530 SH		DEFINED	07,06,01,03	531530
PEPSICO INC	COM	713448108	5000	108700 SH		DEFINED	08,09,03	108700
PEPSICO INC	COM	713448108	18400	400000 SH	PUT	DEFINED	08,09,03	400000
PEPSICO INC 95400	COM	713448108	4388	95400 SH		OTHER	13,01,03	
PER-SE TECHNOLOGIES INC	COM NEW	713569309	1817	143207 SH		DEFINED	01,03	143207
PER-SE TECHNOLOGIES INC	COM NEW	713569309	2	145 SH		DEFINED	05,01,03	145
PEREGRINE SYSTEMS INC 4100	COM	71366Q101	114	6000 SH		DEFINED	01,03	1900
PEREGRINE SYSTEMS INC	COM	71366Q101	79	4154 SH		OTHER	01,03	4154
PEREGRINE SYSTEMS INC	COM	71366Q101	30	1600 SH		DEFINED	05,01,03	1600
PEREGRINE SYSTEMS INC	COM	71366Q101		26 SH		DEFINED	08,09,03	26
PEREZ COMPANC SA NEW	SP ADR B SHS	71367B103	1732	105788 SH		DEFINED	06,01,03	105788
PERFORMANCE FOOD GROUP CO	COM	713755106	372	9900 SH		DEFINED	01,03	9900
PERFORMANCE FOOD GROUP CO	COM	713755106	98	2600 SH		OTHER	06,01,03	2600
PERFORMANCE FOOD GROUP CO	COM	713755106	321	8525 SH		DEFINED	07,06,01,03	8525
PERKINELMER INC	CONV ZERO	714046AA7	10864	15977000 PRN		DEFINED	08,09,03	15977000
PERKINELMER INC 850	COM	714046109	1573	15066 SH		DEFINED	01,03	14216
PERKINELMER INC 20719	COM	714046109	2392	22917 SH		OTHER	01,03	2198
PERKINELMER INC	COM	714046109	1568	15025 SH		DEFINED	05,01,03	15025
PERKINELMER INC	COM	714046109	1941	18600 SH		OTHER	06,01,03	18600
PERKINELMER INC	COM	714046109	1023	9800 SH		DEFINED	07,06,01,03	9800
PERMA-FIX ENVIRONMENTAL SVCS	COM	714157104	15	10000 SH		DEFINED	01,03	10000
PERRIGO CO	COM	714290103	5	700 SH		DEFINED	01,03	700
PERRIGO CO	COM	714290103	208	30400 SH		DEFINED	07,06,01,03	30400
PETROLEO BRASILEIRO SA PETROBR	SPONSORED AD	71654V408	1638	54500 SH		OTHER	06,01,03	54500
PETROLEUM & RES CORP 1018	COM	716549100	126	3006 SH		DEFINED	01,03	1988
PETROLEUM & RES CORP 3631	COM	716549100	231	5488 SH		OTHER	01,03	1857
PETSMART INC	COM	716768106	9	2000 SH		DEFINED	01,03	2000
PETSMART INC 2000	COM	716768106	14	3000 SH		OTHER	01,03	1000
PETSMART INC	COM	716768106	352	75000 SH		DEFINED	08,09,03	75000
PFIZER INC 1530859	COM	717081103	918961	20449995 SH		DEFINED	01,03	18919136
PFIZER INC 4653504	COM	717081103	470742	10475607 SH		OTHER	01,03	5822103
PFIZER INC 1000	COM	717081103	45	1000 SH	CALL	OTHER	01,03	
PFIZER INC 2573750	COM	717081103	158535	3527930 SH		DEFINED	05,01,03	954180
PFIZER INC	COM	717081103	119652	2662650 SH		OTHER	05,01,03	2662650
PFIZER INC	COM	717081103	28918	643525 SH		OTHER	06,01,03	643525
PFIZER INC	COM	717081103	143928	3202881 SH		DEFINED	07,06,01,03	3202881
PFIZER INC	COM	717081103	30515	679057 SH		DEFINED	08,09,03	679057
PFIZER INC	COM	717081103	4799	106800 SH	CALL	DEFINED	08,09,03	106800
PFIZER INC	COM	717081103	3146	70000 SH	PUT	DEFINED	08,09,03	70000
PFIZER INC	COM	717081103	51424	1144347 SH		DEFINED	11,06,01,03	1144347

PFIZER INC	COM	717081103	1335	29700	SH	DEFINED	13,01,03	29700
PFIZER INC	COM	717081103	162	3600	SH	OTHER	13,01,03	3600
PHARMACEUTICAL PROD DEV INC 10200	COM	717124101	271	10200	SH	DEFINED	01,03	
PHARMACEUTICAL PROD DEV INC	COM	717124101	3440	129500	SH	DEFINED	05,01,03	129500
PHARMACEUTICAL PROD DEV INC	COM	717124101	402	15150	SH	DEFINED	07,06,01,03	15150
PHARMACIA CORP	COM	71713U102	24712	410590	SH	DEFINED	05,01,03	410590
PHARMACIA CORP	COM	71713U102	1101	18300	SH	OTHER	05,01,03	18300
PHARMACIA CORP	COM	71713U102	16612	276000	SH	DEFINED	07,06,01,03	276000
PHARMACIA CORP	COM	71713U102	193	3200	SH	DEFINED	08,09,03	3200
PHARMACIA CORP	COM	71713U102	3912	65000	SH	CALL	DEFINED 08,09,03	65000
PHELPS DODGE CORP 300	COM	717265102	756	18113	SH	DEFINED	01,03	17813
PHELPS DODGE CORP 1566	COM	717265102	487	11656	SH	OTHER	01,03	10090
PHELPS DODGE CORP	COM	717265102	911	21825	SH	DEFINED	05,01,03	21825
PHELPS DODGE CORP	COM	717265102	46	1100	SH	OTHER	05,01,03	1100
PHELPS DODGE CORP	COM	717265102	666	15950	SH	DEFINED	07,06,01,03	15950
PHELPS DODGE CORP	COM	717265102	171	4100	SH	DEFINED	08,09,03	4100
PHILADELPHIA SUBN CORP 6100	COM PAR \$0.5	718009608	320	13818	SH	DEFINED	01,03	7718
PHILADELPHIA SUBN CORP	COM PAR \$0.5	718009608	74	3174	SH	OTHER	01,03	3174
PHILADELPHIA SUBN CORP	COM PAR \$0.5	718009608	1809	78000	SH	DEFINED	05,01,03	78000
PHILADELPHIA SUBN CORP	COM PAR \$0.5	718009608	42	1800	SH	OTHER	06,01,03	1800
PHILADELPHIA SUBN CORP	COM PAR \$0.5	718009608	576	24825	SH	DEFINED	07,06,01,03	24825
PHILIP MORRIS COS INC 217285	COM	718154107	100865	3426458	SH	DEFINED	01,03	3209173
PHILIP MORRIS COS INC 1653994	COM	718154107	105224	3574558	SH	OTHER	01,03	1920564
PHILIP MORRIS COS INC	COM	718154107	30710	1043250	SH	DEFINED	05,01,03	1043250
PHILIP MORRIS COS INC	COM	718154107	933	31700	SH	OTHER	05,01,03	31700
PHILIP MORRIS COS INC	COM	718154107	7869	267300	SH	OTHER	06,01,03	267300
PHILIP MORRIS COS INC	COM	718154107	55310	1878925	SH	DEFINED	07,06,01,03	1878925
PHILIP MORRIS COS INC	COM	718154107	2925	99350	SH	DEFINED	08,09,03	99350
PHILIP MORRIS COS INC	COM	718154107	3385	115000	SH	CALL	DEFINED 08,09,03	115000
PHILIP MORRIS COS INC	COM	718154107	6	200	SH	OTHER	13,01,03	200
PHILLIPS PETE CO 25705	COM	718507106	18746	298739	SH	DEFINED	01,03	273034
PHILLIPS PETE CO 94942	COM	718507106	10182	162270	SH	OTHER	01,03	67328
PHILLIPS PETE CO	COM	718507106	6457	102900	SH	DEFINED	05,01,03	102900
PHILLIPS PETE CO	COM	718507106	226	3600	SH	OTHER	05,01,03	3600
PHILLIPS PETE CO	COM	718507106	4612	73500	SH	DEFINED	07,06,01,03	73500
PHILLIPS PETE CO	COM	718507106	828	13200	SH	DEFINED	08,09,03	13200
PHILLIPS VAN HEUSEN CORP 15700	COM	718592108	162	15700	SH	DEFINED	01,03	
PHILLIPS VAN HEUSEN CORP	COM	718592108	2035	197300	SH	DEFINED	05,01,03	197300
PHILLIPS VAN HEUSEN CORP	COM	718592108	170	16500	SH	DEFINED	07,06,01,03	16500
PHOENIX TECHNOLOGY LTD	COM	719153108	80	5000	SH	DEFINED	05,01,03	5000
PHOENIX TECHNOLOGY LTD	COM	719153108	253	15875	SH	DEFINED	07,06,01,03	15875
PHONE COM INC	COM	71920Q100	2159	19000	SH	DEFINED		19000
PHONE COM INC 28443	COM	71920Q100	174378	1534682	SH	DEFINED	01,03	1506239
PHONE COM INC 42286	COM	71920Q100	20977	184618	SH	OTHER	01,03	142332
PHONE COM INC	COM	71920Q100	5485	48275	SH	DEFINED	05,01,03	48275
PHONE COM INC	COM	71920Q100	12825	112875	SH	DEFINED	07,06,01,03	112875
PHONE COM INC	COM	71920Q100	3372	29675	SH	DEFINED	08,09,03	29675
PHONE COM INC	COM	71920Q100	538	4733	SH	DEFINED	13,01,03	4733
PHOTON DYNAMICS INC	COM	719364101	6	150	SH	DEFINED	01,03	150
PHOTON DYNAMICS INC	COM	719364101	4251	112600	SH	DEFINED	08,09,03	112600
PHOTRONICS INC	COM	719405102	371	17025	SH	DEFINED	07,06,01,03	17025
PHOTRONICS INC	COM	719405102	2	100	SH	DEFINED	08,09,03	100
PIEDMONT NAT GAS INC 10000	COM	720186105	1314	42910	SH	DEFINED	01,03	32910
PIEDMONT NAT GAS INC 7190	COM	720186105	1380	45077	SH	OTHER	01,03	37887
PIEDMONT NAT GAS INC	COM	720186105	3482	113700	SH	DEFINED	05,01,03	113700
PIEDMONT NAT GAS INC	COM	720186105	585	19100	SH	DEFINED	07,06,01,03	19100
PIER 1 IMPORTS INC 13100	COM	720279108	502	37007	SH	DEFINED	01,03	23907
PIER 1 IMPORTS INC 6800	COM	720279108	124	9162	SH	OTHER	01,03	2362
PIER 1 IMPORTS INC	COM	720279108	2227	164200	SH	DEFINED	05,01,03	164200
PIER 1 IMPORTS INC	COM	720279108	62	4600	SH	OTHER	06,01,03	4600
PIER 1 IMPORTS INC	COM	720279108	793	58450	SH	DEFINED	07,06,01,03	58450
PIER 1 IMPORTS INC	COM	720279108	68	5000	SH	DEFINED	08,09,03	5000
PILGRIMS PRIDE CORP	CL B	721467108	89	13000	SH	DEFINED	01,03	13000
PINNACLE ENTMT INC	COM	723456109	3152	144900	SH	DEFINED	05,01,03	144900
PINNACLE ENTMT INC	COM	723456109	345	15875	SH	DEFINED	07,06,01,03	15875
PINNACLE HLDGS INC	COM	72346N101	1674	62885	SH	DEFINED		62885
PINNACLE HLDGS INC	COM	72346N101	112	4200	SH	DEFINED	01,03	4200
PINNACLE HLDGS INC	COM	72346N101	13	500	SH	OTHER	01,03	500
PINNACLE SYS INC 700 9100	COM	723481107	110	9800	SH	DEFINED	01,03	
PINNACLE SYS INC	COM	723481107	1275	113300	SH	DEFINED	05,01,03	113300

PINNACLE SYS INC	COM	723481107	340	30225 SH	DEFINED	07,06,01,03	30225
PINNACLE SYS INC	COM	723481107	9	802 SH	DEFINED	08,09,03	802
PINNACLE WEST CAP CORP 850	COM	723484101	823	16181 SH	DEFINED	01,03	15331
PINNACLE WEST CAP CORP 1169	COM	723484101	166	3269 SH	OTHER	01,03	2100
PINNACLE WEST CAP CORP	COM	723484101	1258	24725 SH	DEFINED	05,01,03	24725
PINNACLE WEST CAP CORP	COM	723484101	61	1200 SH	OTHER	05,01,03	1200
PINNACLE WEST CAP CORP	COM	723484101	107	2100 SH	OTHER	06,01,03	2100
PINNACLE WEST CAP CORP	COM	723484101	855	16800 SH	DEFINED	07,06,01,03	16800
PINNACLE WEST CAP CORP	COM	723484101	224	4400 SH	DEFINED	08,09,03	4400
PIONEER GROUP INC	COM	723684106	119	2697 SH	DEFINED	01,03	2697
PIONEER GROUP INC	COM	723684106	717	16300 SH	DEFINED	07,06,01,03	16300
PIONEER NAT RES CO	COM	723787107	29	2020 SH	DEFINED	01,03	2020
PIONEER NAT RES CO 6328	COM	723787107	92	6458 SH	OTHER	01,03	130
PIONEER NAT RES CO	COM	723787107	583	41100 SH	DEFINED	07,06,01,03	41100
PIONEER STD ELECTRS INC 13800	COM	723877106	201	14800 SH	DEFINED	01,03	1000
PIONEER STD ELECTRS INC	COM	723877106	2333	172000 SH	DEFINED	05,01,03	172000
PIONEER STD ELECTRS INC	COM	723877106	224	16500 SH	DEFINED	07,06,01,03	16500
PITNEY BOWES INC 90685	COM	724479100	12344	313001 SH	DEFINED	01,03	222316
PITNEY BOWES INC 40148	COM	724479100	9877	250456 SH	OTHER	01,03	210308
PITNEY BOWES INC	COM	724479100	4699	119150 SH	DEFINED	05,01,03	119150
PITNEY BOWES INC	COM	724479100	142	3600 SH	OTHER	05,01,03	3600
PITNEY BOWES INC	COM	724479100	9086	230400 SH	DEFINED	07,06,01,03	230400
PITNEY BOWES INC	COM	724479100	402	10200 SH	DEFINED	08,09,03	10200
PITNEY BOWES INC	COM	724479100	592	15000 SH	CALL	DEFINED 08,09,03	15000
PITTSTON CO 408	COM BRINKS G	725701106	6	408 SH	OTHER	01,03	
PITTSTON CO	COM BRINKS G	725701106	332	21400 SH	DEFINED	07,06,01,03	21400
PLACER DOME INC 2050	COM	725906101	161	17013 SH	DEFINED	01,03	14963
PLACER DOME INC 30235	COM	725906101	674	71441 SH	OTHER	01,03	41206
PLACER DOME INC	COM	725906101	850	90100 SH	DEFINED	05,01,03	90100
PLACER DOME INC	COM	725906101	43	4600 SH	OTHER	05,01,03	4600
PLACER DOME INC	COM	725906101	613	65000 SH	DEFINED	07,06,01,03	65000
PLACER DOME INC	COM	725906101	164	17400 SH	DEFINED	08,09,03	17400
PLAINS RES INC	COM PAR \$0.1	726540503	204	10800 SH	DEFINED	07,06,01,03	10800
PLANTRONICS INC NEW 19500	COM	727493108	2520	66325 SH	DEFINED	01,03	46825
PLANTRONICS INC NEW	COM	727493108	10119	266300 SH	DEFINED	05,01,03	266300
PLANTRONICS INC NEW	COM	727493108	114	3000 SH	OTHER	06,01,03	3000
PLANTRONICS INC NEW	COM	727493108	13448	353900 SH	DEFINED	07,06,01,03	353900
PLASTIC SURGERY CO	COM	727557100	48	14878 SH	DEFINED	01,03	14878
PLAY BY PLAY TOYS & NOVELTIES 18000	COM	72811K103	20	18000 SH	DEFINED	01,03	
PLEXUS CORP 14600	COM	729132100	2049	29060 SH	DEFINED	01,03	14460
PLEXUS CORP	COM	729132100	282	4000 SH	OTHER	01,03	4000
PLEXUS CORP	COM	729132100	12450	176600 SH	DEFINED	05,01,03	176600
PLEXUS CORP	COM	729132100	254	3600 SH	OTHER	06,01,03	3600
PLEXUS CORP	COM	729132100	30472	432225 SH	DEFINED	07,06,01,03	432225
PLUG POWER INC 200	COM	72919P103	7	200 SH	DEFINED	01,03	
PLUG POWER INC	COM	72919P103	7	200 SH	OTHER	01,03	200
PLUG POWER INC	COM	72919P103	4	100 SH	DEFINED	05,01,03	100
PLUG POWER INC	COM	72919P103	745	20000 SH	CALL	DEFINED 08,09,03	20000
PLUM CREEK TIMBER CO INC 100	COM	729251108	386	17291 SH	DEFINED	01,03	17191
PLUM CREEK TIMBER CO INC 15625	COM	729251108	1402	62855 SH	OTHER	01,03	47230
PLUM CREEK TIMBER CO INC	COM	729251108	11	500 SH	DEFINED	05,01,03	500
POGO PRODUCING CO 21040	COM	730448107	880	34684 SH	DEFINED	01,03	13644
POGO PRODUCING CO 690	COM	730448107	102	4000 SH	OTHER	01,03	3310
POGO PRODUCING CO	COM	730448107	6135	241760 SH	DEFINED	05,01,03	241760
POGO PRODUCING CO	COM	730448107	81	3200 SH	OTHER	06,01,03	3200
POGO PRODUCING CO	COM	730448107	619	24400 SH	DEFINED	07,06,01,03	24400
POHANG IRON & STL LTD 2000	SPONSORED AD	730450103	37	2000 SH	DEFINED	01,03	
POHANG IRON & STL LTD 710 560	SPONSORED AD	730450103	61	3270 SH	OTHER	01,03	2000
POHANG IRON & STL LTD	SPONSORED AD	730450103	844	45334 SH	OTHER	06,01,03	45334
POLARIS INDS INC 320 9400	COM	731068102	719	20391 SH	DEFINED	01,03	10671
POLARIS INDS INC 3000	COM	731068102	106	3000 SH	OTHER	01,03	
POLARIS INDS INC	COM	731068102	4202	119200 SH	DEFINED	05,01,03	119200
POLARIS INDS INC	COM	731068102	78	2200 SH	OTHER	06,01,03	2200
POLARIS INDS INC	COM	731068102	508	14425 SH	DEFINED	07,06,01,03	14425
POLAROID CORP	COM	731095105	45	3321 SH	DEFINED	01,03	3321

POLAROID CORP 3830	COM	731095105	54	4030 SH	OTHER	01,03	200
POLAROID CORP	COM	731095105	168	12525 SH	DEFINED	05,01,03	12525
POLAROID CORP	COM	731095105	8	600 SH	OTHER	05,01,03	600
POLAROID CORP	COM	731095105	120	8900 SH	DEFINED	07,06,01,03	8900
POLAROID CORP	COM	731095105	31	2300 SH	DEFINED	08,09,03	2300
POLYCOM INC	COM	73172K104	30822	460236 SH	DEFINED	01,03	460236
POLYCOM INC	COM	73172K104	7	100 SH	OTHER	01,03	100
POLYCOM INC	COM	73172K104	27	400 SH	DEFINED	05,01,03	400
POLYCOM INC	COM	73172K104	174	2600 SH	OTHER	06,01,03	2600
POLYCOM INC	COM	73172K104	1969	29400 SH	DEFINED	07,06,01,03	29400
POLYCOM INC	COM	73172K104	83786	1251121 SH	DEFINED	08,09,03	1251121
POLYMEDICA CORP	COM	731738100	17	400 SH	DEFINED	01,03	400
POLYMEDICA CORP	COM	731738100	343	8000 SH	DEFINED	07,06,01,03	8000
POLYMER GROUP INC	COM	731745105	345	46800 SH	DEFINED	01,03	46800
POLYMER GROUP INC	COM	731745105	299	40500 SH	DEFINED	05,01,03	40500
POLYMER GROUP INC	COM	731745105	4577	620600 SH	DEFINED	07,06,01,03	620600
POLYONE CORP	COM	73179P106	1847	252600 SH	DEFINED	05,01,03	252600
POLYONE CORP	COM	73179P106	427	58450 SH	DEFINED	07,06,01,03	58450
POPE & TALBOT INC 9000	COM	732827100	395	27621 SH	DEFINED	01,03	18621
POPE & TALBOT INC	COM	732827100	9	652 SH	OTHER	01,03	652
POPE & TALBOT INC	COM	732827100	1642	114700 SH	DEFINED	05,01,03	114700
POPE & TALBOT INC	COM	732827100	122	8525 SH	DEFINED	07,06,01,03	8525
POPE RES DEL LTD PARTNERSHIP	DEPOSITRY RC	732857107	285	13565 SH	DEFINED	01,03	13565
POPE RES DEL LTD PARTNERSHIP	DEPOSITRY RC	732857107	11	500 SH	OTHER	01,03	500
PORTAL SOFTWARE INC	COM	736126103	79	1969 SH	OTHER	01,03	1969
PORTAL SOFTWARE INC	COM	736126103	36	900 SH	DEFINED	05,01,03	900
PORTAL SOFTWARE INC	COM	736126103	1308	32700 SH	DEFINED	08,09,03	32700
PORTUGAL TELECOM S A	SPONSORED AD	737273102	1	90 SH	DEFINED	01,03	90
PORTUGAL TELECOM S A 3150	SPONSORED AD	737273102	87	8640 SH	OTHER	01,03	5490
PORTUGAL TELECOM S A	SPONSORED AD	737273102	4151	410000 SH	OTHER	06,01,03	410000
POST PPTYS INC	COM	737464107	120	2750 SH	DEFINED	01,03	2750
POST PPTYS INC 500	COM	737464107	161	3700 SH	OTHER	01,03	3200
POTLATCH CORP 16550	COM	737628107	683	21610 SH	DEFINED	01,03	5060
POTLATCH CORP 15000	COM	737628107	919	29059 SH	OTHER	01,03	14059
POTLATCH CORP	COM	737628107	253	8000 SH	DEFINED	05,01,03	8000
POTLATCH CORP	COM	737628107	13	400 SH	OTHER	05,01,03	400
POTLATCH CORP	COM	737628107	177	5600 SH	DEFINED	07,06,01,03	5600
POTLATCH CORP	COM	737628107	9399	297200 SH	DEFINED	08,09,03	297200
POTOMAC ELEC PWR CO 5400	COM	737679100	2640	104822 SH	DEFINED	01,03	99422
POTOMAC ELEC PWR CO 63817	COM	737679100	3532	140242 SH	OTHER	01,03	76425
POTOMAC ELEC PWR CO	COM	737679100	30	1200 SH	DEFINED	05,01,03	1200
POTOMAC ELEC PWR CO	COM	737679100	1184	47000 SH	DEFINED	07,06,01,03	47000
POTOMAC ELEC PWR CO	COM	737679100	50	2000 SH	DEFINED	08,09,03	2000
POWER INTEGRATIONS INC	COM	739276103	70	5000 SH	OTHER	01,03	5000
POWER INTEGRATIONS INC	COM	739276103	223	16000 SH	DEFINED	08,09,03	16000
POWER-ONE INC	COM	739308104	73	1200 SH	DEFINED	01,03	1200
POWER-ONE INC	COM	739308104	24	400 SH	DEFINED	05,01,03	400
POWER-ONE INC	COM	739308104	1501	24800 SH	DEFINED	08,09,03	24800
POWERTEL INC	COM	73936C109	58	760 SH	DEFINED	01,03	760
POWERTEL INC	COM	73936C109	2282	30000 SH	DEFINED	08,09,03	30000
POWERWAVE TECHNOLOGIES INC 360	COM	739363109	1400	36875 SH	DEFINED	01,03	36515
POWERWAVE TECHNOLOGIES INC 600	COM	739363109	23	600 SH	OTHER	01,03	
POWERWAVE TECHNOLOGIES INC	COM	739363109	15	400 SH	DEFINED	05,01,03	400
POWERWAVE TECHNOLOGIES INC	COM	739363109	106	2800 SH	OTHER	06,01,03	2800
POWERWAVE TECHNOLOGIES INC	COM	739363109	968	25500 SH	DEFINED	07,06,01,03	25500
PRAXAIR INC 1675	COM	74005P104	3398	90904 SH	DEFINED	01,03	89229
PRAXAIR INC 9675	COM	74005P104	660	17666 SH	OTHER	01,03	7991
PRAXAIR INC	COM	74005P104	1729	46250 SH	DEFINED	05,01,03	46250
PRAXAIR INC	COM	74005P104	82	2200 SH	OTHER	05,01,03	2200
PRAXAIR INC	COM	74005P104	3379	90400 SH	OTHER	06,01,03	90400
PRAXAIR INC	COM	74005P104	1174	31400 SH	DEFINED	07,06,01,03	31400
PRAXAIR INC	COM	74005P104	314	8400 SH	DEFINED	08,09,03	8400
PRE PAID LEGAL SVCS INC 17500	COM	740065107	598	18500 SH	DEFINED	01,03	1000
PRE PAID LEGAL SVCS INC	COM	740065107	34	1060 SH	OTHER	01,03	1060
PRE PAID LEGAL SVCS INC	COM	740065107	7215	223300 SH	DEFINED	05,01,03	223300
PRE PAID LEGAL SVCS INC	COM	740065107	439	13600 SH	DEFINED	07,06,01,03	13600
PRECISION CASTPARTS CORP	COM	740189105	621	16170 SH	DEFINED	01,03	16170
PRECISION CASTPARTS CORP	COM	740189105	107	2800 SH	OTHER	06,01,03	2800
PRECISION CASTPARTS CORP	COM	740189105	791	20600 SH	DEFINED	07,06,01,03	20600
PRECISION DRILLING CORP	COM	74022D100	555	15577 SH	DEFINED	01,03	15577
PRECISION DRILLING CORP	COM	74022D100	591	16600 SH	DEFINED	05,01,03	16600
PRECISION DRILLING CORP	COM	74022D100	8970	251800 SH	DEFINED	07,06,01,03	251800
PREVIEW SYS INC	COM	741379101	162	17123 SH	DEFINED	08,09,03	17123

PRICE COMMUNICATIONS CORP	COM NEW	741437305	57	2915	SH	DEFINED 01,03	2915
PRICE COMMUNICATIONS CORP	COM NEW	741437305	2973	152000	SH	DEFINED 08,09,03	152000
PRICE T ROWE & ASSOCIATES	COM	741477103	13709	292068	SH	DEFINED 01,03	291718
350							
PRICE T ROWE & ASSOCIATES	COM	741477103	1376	29319	SH	OTHER 01,03	25819
3500							
PRICE T ROWE & ASSOCIATES	COM	741477103	1697	36150	SH	DEFINED 05,01,03	36150
PRICE T ROWE & ASSOCIATES	COM	741477103	80	1700	SH	OTHER 05,01,03	1700
PRICE T ROWE & ASSOCIATES	COM	741477103	1131	24100	SH	DEFINED 07,06,01,03	24100
PRICE T ROWE & ASSOCIATES	COM	741477103	296	6300	SH	DEFINED 08,09,03	6300
PRICELINE COM INC	COM	741503106	35	2950	SH	DEFINED 01,03	2950
PRICELINE COM INC	COM	741503106	166	13975	SH	OTHER 01,03	13850
125							
PRICELINE COM INC	COM	741503106	7	600	SH	DEFINED 05,01,03	600
PRICELINE COM INC	COM	741503106	52087	4386268	SH	DEFINED 08,09,03	4386268
PRIMEX TECHNOLOGIES INC	COM	741597108	459	15802	SH	DEFINED 01,03	9270
6532							
PRIMEX TECHNOLOGIES INC	COM	741597108	4528	155796	SH	OTHER 01,03	13142
142654							
PRIMEX TECHNOLOGIES INC	COM	741597108	32	1100	SH	DEFINED 05,01,03	1100
PRIMEX TECHNOLOGIES INC	COM	741597108	121	4172	SH	DEFINED 13,01,03	3440
732							
PRIMEX TECHNOLOGIES INC	COM	741597108	96	3302	SH	OTHER 13,01,03	3302
PRIME HOSPITALITY CORP	COM	741917108	194	19200	SH	DEFINED 01,03	
19200							
PRIME HOSPITALITY CORP	COM	741917108	2427	239700	SH	DEFINED 05,01,03	239700
PRIME HOSPITALITY CORP	COM	741917108	276	27300	SH	DEFINED 07,06,01,03	27300
PRIDE INTL INC	SB DB CV ZRO	741932AB3	9275	20000000	PRN	DEFINED 08,09,03	20000000
PRIDE INTL INC	COM	741932107	384	14500	SH	DEFINED 01,03	
14500							
PRIDE INTL INC	COM	741932107	13	500	SH	OTHER 01,03	500
PRIDE INTL INC	COM	741932107	4881	184200	SH	DEFINED 05,01,03	184200
PRIDE INTL INC	COM	741932107	1054	39775	SH	DEFINED 07,06,01,03	39775
PRISON RLTY TR	COM	74264N105	32	27323	SH	DEFINED 01,03	27323
PRISON RLTY TR	COM	74264N105	10	8200	SH	OTHER 01,03	2100
6100							
PRIORITY HEALTHCARE CORP	CL B	74264T102	1571	20605	SH	DEFINED 01,03	14967
28 5610							
PRIORITY HEALTHCARE CORP	CL B	74264T102	5145	67480	SH	DEFINED 05,01,03	67480
PRIORITY HEALTHCARE CORP	CL B	74264T102	102	1337	SH	OTHER 06,01,03	1337
PRIORITY HEALTHCARE CORP	CL B	74264T102	1045	13700	SH	DEFINED 07,06,01,03	13700
PRIORITY HEALTHCARE CORP	CL B	74264T102	95	1250	SH	DEFINED 08,09,03	1250
PRIORITY HEALTHCARE CORP	CL B	74264T102	6057	79442	SH	DEFINED 11,06,01,03	79442
PROCTER & GAMBLE CO	COM	742718109	409566	6112921	SH	DEFINED 01,03	4615995
1496926							
PROCTER & GAMBLE CO	COM	742718109	543861	8117328	SH	OTHER 01,03	6413588
1703740							
PROCTER & GAMBLE CO	COM	742718109	31622	471970	SH	DEFINED 05,01,03	231970
240000							
PROCTER & GAMBLE CO	COM	742718109	17313	258400	SH	OTHER 05,01,03	258400
PROCTER & GAMBLE CO	COM	742718109	39130	584025	SH	DEFINED 07,06,01,03	584025
PROCTER & GAMBLE CO	COM	742718109	3317	49503	SH	DEFINED 08,09,03	49503
PROCTER & GAMBLE CO	COM	742718109	8710	130000	SH	CALL DEFINED 08,09,03	130000
PROCTER & GAMBLE CO	COM	742718109	4690	70000	SH	PUT DEFINED 08,09,03	70000
PROCTER & GAMBLE CO	COM	742718109	786	11725	SH	DEFINED 13,01,03	11725
PROCTER & GAMBLE CO	COM	742718109	951	14200	SH	OTHER 13,01,03	1400
12800							
PROFIT RECOVERY GROUP INTL INC	COM	743168106	328	33228	SH	DEFINED 01,03	19950
678 12600							
PROFIT RECOVERY GROUP INTL INC	COM	743168106	1657	167800	SH	DEFINED 05,01,03	167800
PROFIT RECOVERY GROUP INTL INC	COM	743168106	1767	178900	SH	DEFINED 07,06,01,03	178900
PROGRESS SOFTWARE CORP	COM	743312100	255	18700	SH	DEFINED 01,03	
18700							
PROGRESS SOFTWARE CORP	COM	743312100	3165	232300	SH	DEFINED 05,01,03	232300
PROGRESS SOFTWARE CORP	COM	743312100	294	21600	SH	DEFINED 07,06,01,03	21600
PROGRESSIVE CORP OHIO	COM	743315103	563	6875	SH	DEFINED 01,03	3075
3800							
PROGRESSIVE CORP OHIO	COM	743315103	802	9800	SH	OTHER 01,03	3800
6000							
PROGRESSIVE CORP OHIO	COM	743315103	1730	21125	SH	DEFINED 05,01,03	21125
PROGRESSIVE CORP OHIO	COM	743315103	82	1000	SH	OTHER 05,01,03	1000
PROGRESSIVE CORP OHIO	COM	743315103	1195	14600	SH	DEFINED 07,06,01,03	14600
PROGRESSIVE CORP OHIO	COM	743315103	311	3800	SH	DEFINED 08,09,03	3800
PROJECT SOFTWARE & DEV INC	COM	74339P101	162	10400	SH	DEFINED 01,03	4000
6400							
PROJECT SOFTWARE & DEV INC	COM	74339P101	1723	110850	SH	DEFINED 05,01,03	110850
PROJECT SOFTWARE & DEV INC	COM	74339P101	16	1000	SH	OTHER 06,01,03	1000
PROJECT SOFTWARE & DEV INC	COM	74339P101	205	13175	SH	DEFINED 07,06,01,03	13175
PROJECT SOFTWARE & DEV INC	COM	74339P101	20	1300	SH	DEFINED 08,09,03	1300
PROLOGIS TR	SH BEN INT	743410102	77	3226	SH	DEFINED 01,03	3226
PROLOGIS TR	SH BEN INT	743410102	207	8700	SH	OTHER 01,03	8700
PROLOGIS TR	PFD CV SBI B	743410300	2306	75000	SH	DEFINED 01,03	75000
PROSOFTTRAINING COM INC	COM	743477101	375	26350	SH	DEFINED 01,03	26350
PROSOFTTRAINING COM INC	COM	743477101	316	22200	SH	DEFINED 05,01,03	22200
PROSOFTTRAINING COM INC	COM	743477101	3102	217700	SH	DEFINED 07,06,01,03	217700
PROTECTIVE LIFE CORP	COM	743674103	370	12400	SH	DEFINED 01,03	9507

2893							
PROTECTIVE LIFE CORP	COM	743674103	341	11403 SH	OTHER 01,03		11403
PROTECTIVE LIFE CORP	COM	743674103	42	1400 SH	DEFINED 05,01,03		1400
PROTECTIVE LIFE CORP	COM	743674103	798	26700 SH	DEFINED 07,06,01,03		26700
PROTECTIVE LIFE CORP	INCOME PRIDE	743674202	2178	44000 SH	DEFINED 01,03		44000
PROTECTIVE LIFE CORP	INCOME PRIDE	743674202	3218	65000 SH	DEFINED 05,01,03		65000
PROTECTIVE LIFE CORP	INCOME PRIDE	743674202	3218	65000 SH	DEFINED 07,06,01,03		65000
PROTECTIVE LIFE CORP	INCOME PRIDE	743674202	1485	30000 SH	DEFINED 08,09,03		30000
PROTEIN DESIGN LABS INC	COM	74369L103	1386	11500 SH	DEFINED 01,03		2700
8800							
PROTEIN DESIGN LABS INC	COM	74369L103	48	400 SH	OTHER 01,03		
400							
PROTEIN DESIGN LABS INC	COM	74369L103	13906	115400 SH	DEFINED 05,01,03		115400
PROTEIN DESIGN LABS INC	COM	74369L103	84	700 SH	OTHER 06,01,03		700
PROTEIN DESIGN LABS INC	COM	74369L103	3115	25850 SH	DEFINED 07,06,01,03		25850
PROVIDENT BANKSHARES CORP	COM	743859100	408	24345 SH	DEFINED 01,03		16448
7897							
PROVIDENT BANKSHARES CORP	COM	743859100	138	8238 SH	OTHER 01,03		8238
PROVIDENT BANKSHARES CORP	COM	743859100	1632	97425 SH	DEFINED 05,01,03		97425
PROVIDENT BANKSHARES CORP	COM	743859100	280	16725 SH	DEFINED 07,06,01,03		16725
PROVIDENT FINL GROUP INC	COM	743866105	593	20200 SH	DEFINED 07,06,01,03		20200
PROVINCE HEALTHCARE CO	COM	743977100	1668	41775 SH	DEFINED 01,03		41775
PROVINCE HEALTHCARE CO	COM	743977100	1665	41700 SH	DEFINED 05,01,03		41700
PROVINCE HEALTHCARE CO	COM	743977100	25298	633450 SH	DEFINED 07,06,01,03		633450
PROVIDIAN FINL CORP	COM	74406A102	63241	497962 SH	DEFINED 01,03		474232
23730							
PROVIDIAN FINL CORP	COM	74406A102	7427	58483 SH	OTHER 01,03		34592
23891							
PROVIDIAN FINL CORP	COM	74406A102	23257	183125 SH	DEFINED 05,01,03		183125
PROVIDIAN FINL CORP	COM	74406A102	254	2000 SH	OTHER 05,01,03		2000
PROVIDIAN FINL CORP	COM	74406A102	1791	14100 SH	OTHER 06,01,03		14100
PROVIDIAN FINL CORP	COM	74406A102	28334	223100 SH	DEFINED 07,06,01,03		223100
PROXIM INC	COM	744284100	1257	28250 SH	DEFINED 01,03		22450
5800							
PROXIM INC	COM	744284100	490	11000 SH	OTHER 01,03		10600
400							
PROXIM INC	COM	744284100	4285	96300 SH	DEFINED 05,01,03		96300
PROXIM INC	COM	744284100	45	1000 SH	OTHER 06,01,03		1000
PROXIM INC	COM	744284100	16063	360975 SH	DEFINED 07,06,01,03		360975
PSINET INC	COM	74437C101	283	29430 SH	DEFINED		29430
PSINET INC	COM	74437C101	2903	301650 SH	DEFINED 01,03		301650
PSINET INC	COM	74437C101	241	24994 SH	OTHER 01,03		7000
17994							
PSINET INC	COM	74437C101	19	2000 SH	DEFINED 05,01,03		2000
PUBLIC SVC CO N MEX	COM	744499104	850	32856 SH	DEFINED 01,03		32856
PUBLIC SVC CO N MEX	COM	744499104	194	7512 SH	OTHER 01,03		5000
2512							
PUBLIC SVC CO N MEX	COM	744499104	140	5400 SH	OTHER 06,01,03		5400
PUBLIC SVC CO N MEX	COM	744499104	424	16400 SH	DEFINED 07,06,01,03		16400
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	3599	80543 SH	DEFINED 01,03		40986
39557							
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	2106	47117 SH	OTHER 01,03		38332
8785							
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	4865	108875 SH	DEFINED 05,01,03		108875
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	134	3000 SH	OTHER 05,01,03		3000
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	4084	91400 SH	DEFINED 07,06,01,03		91400
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	496	11100 SH	DEFINED 08,09,03		11100
PUGET SOUND ENERGY INC	COM	745332106	2413	95102 SH	DEFINED 01,03		95102
PUGET SOUND ENERGY INC	COM	745332106	953	37568 SH	OTHER 01,03		30428
7140							
PUGET SOUND ENERGY INC	COM	745332106	898	35400 SH	DEFINED 07,06,01,03		35400
PULTE CORP	COM	745867101	1284	38900 SH	DEFINED 01,03		22500
16400							
PULTE CORP	COM	745867101	20	600 SH	OTHER 01,03		600
PULTE CORP	COM	745867101	750	22725 SH	DEFINED 05,01,03		22725
PULTE CORP	COM	745867101	20	600 SH	OTHER 05,01,03		600
PULTE CORP	COM	745867101	125	3800 SH	OTHER 06,01,03		3800
PULTE CORP	COM	745867101	1284	38900 SH	DEFINED 07,06,01,03		38900
PULTE CORP	COM	745867101	73	2200 SH	DEFINED 08,09,03		2200
PUMA TECHNOLOGY INC	COM	745887109	4	200 SH	DEFINED 01,03		
200							
PUMA TECHNOLOGY INC	COM	745887109	8	400 SH	OTHER 01,03		400
PUMA TECHNOLOGY INC	COM	745887109	1693	83362 SH	DEFINED 08,09,03		83362
PUTNAM HIGH YIELD MUN TR	SH BEN INT	746781103	28	3497 SH	DEFINED 01,03		3497
PUTNAM HIGH YIELD MUN TR	SH BEN INT	746781103	198	24425 SH	OTHER 01,03		9000
15425							
PUTNAM INVT GRADE MUN TR III	SH BEN INT	746807106	8	700 SH	DEFINED 01,03		700
PUTNAM INVT GRADE MUN TR III	SH BEN INT	746807106	127	11400 SH	OTHER 01,03		11400
PUTNAM MANAGED MUN INCOM TR	COM	746823103	81	8900 SH	DEFINED 01,03		2900
6000							
PUTNAM MANAGED MUN INCOM TR	COM	746823103	183	20038 SH	OTHER 01,03		19038
1000							
PUTNAM PREMIER INCOME TR	SH BEN INT	746853100	157	24397 SH	OTHER 01,03		21255
3142							
QRS CORP	COM	74726X105	51	3400 SH	DEFINED 01,03		
3400							

QRS CORP	COM	74726X105	54	3575	SH	OTHER	01,03	3575
QRS CORP	COM	74726X105	655	43500	SH	DEFINED	05,01,03	43500
QRS CORP	COM	74726X105	139	9250	SH	DEFINED	07,06,01,03	9250
QS COMMUNICATIONS AG	ADR	74727G101	212	13121	SH	DEFINED	08,09,03	13121
QLOGIC CORP	COM	747277101	806	9155	SH	DEFINED		9155
QLOGIC CORP	COM	747277101	6894	78341	SH	DEFINED	01,03	78111
230								
QLOGIC CORP	COM	747277101	259	2940	SH	OTHER	01,03	840
2100								
QLOGIC CORP	COM	747277101	70	800	SH	DEFINED	05,01,03	800
QLOGIC CORP	COM	747277101	150	1700	SH	OTHER	06,01,03	1700
QLOGIC CORP	COM	747277101	3274	37200	SH	DEFINED	07,06,01,03	37200
QLOGIC CORP	COM	747277101	264	3000	SH	DEFINED	08,09,03	3000
QLOGIC CORP	COM	747277101	3080	35000	SH	DEFINED	11,06,01,03	35000
QUAKER CHEM CORP	COM	747316107	114	6700	SH	DEFINED	01,03	400
6300								
QUAKER CHEM CORP	COM	747316107	31	1800	SH	OTHER	01,03	1800
QUAKER CHEM CORP	COM	747316107	1314	77300	SH	DEFINED	05,01,03	77300
QUAKER CHEM CORP	COM	747316107	90	5300	SH	DEFINED	07,06,01,03	5300
QUAKER OATS CO	COM	747402105	22147	279897	SH	DEFINED	01,03	270921
8976								
QUAKER OATS CO	COM	747402105	12921	163300	SH	OTHER	01,03	100641
62659								
QUAKER OATS CO	COM	747402105	3557	44950	SH	DEFINED	05,01,03	44950
QUAKER OATS CO	COM	747402105	150	1900	SH	OTHER	05,01,03	1900
QUAKER OATS CO	COM	747402105	4937	62400	SH	OTHER	06,01,03	62400
QUAKER OATS CO	COM	747402105	4726	59730	SH	DEFINED	07,06,01,03	59730
QUAKER OATS CO	COM	747402105	1852	23400	SH	DEFINED	08,09,03	23400
QUALCOMM INC	COM	747525103	191185	2683305	SH	DEFINED	01,03	2608874
74431								
QUALCOMM INC	COM	747525103	29262	410698	SH	OTHER	01,03	274958
135740								
QUALCOMM INC	COM	747525103	27424	384900	SH	DEFINED	05,01,03	384900
QUALCOMM INC	COM	747525103	20723	290850	SH	DEFINED	07,06,01,03	290850
QUALCOMM INC	COM	747525103	13036	182960	SH	DEFINED	08,09,03	182960
QUALCOMM INC	COM	747525103	167539	2351425	SH	DEFINED	11,06,01,03	2351425
QUALCOMM INC	COM	747525103	1532	21500	SH	DEFINED	13,01,03	18500
3000								
QUALCOMM INC	COM	747525103	237	3325	SH	OTHER	13,01,03	3325
QUANTA SVCS INC	SUB NT CONV	74762EAA0	2235	2820000	PRN	DEFINED	05,01,03	2820000
QUANTA SVCS INC	SUB NT CONV	74762EAA0	2235	2820000	PRN	DEFINED	07,06,01,03	2820000
QUANTA SVCS INC	COM	74762E102	292	10600	SH	DEFINED	01,03	10600
QUANTA SVCS INC	COM	74762E102	3	100	SH	OTHER	01,03	100
QUANTA SVCS INC	COM	74762E102	8	300	SH	DEFINED	05,01,03	300
QUANTA SVCS INC	COM	74762E102	47	1700	SH	OTHER	06,01,03	1700
QUANTA SVCS INC	COM	74762E102	732	26600	SH	DEFINED	07,06,01,03	26600
QUANTA SVCS INC	COM	74762E102	1301	47300	SH	DEFINED	08,09,03	47300
QUANEX CORP	COM	747620102	317	16620	SH	DEFINED	01,03	5930
890 9800								
QUANEX CORP	COM	747620102	2316	121500	SH	DEFINED	05,01,03	121500
QUANEX CORP	COM	747620102	27	1400	SH	OTHER	06,01,03	1400
QUANEX CORP	COM	747620102	158	8300	SH	DEFINED	07,06,01,03	8300
QUANTUM CORP	COM DSSG	747906204	929	61700	SH	DEFINED	07,06,01,03	61700
QUEENS CNTY BANCORP INC	COM	748242104	176	6100	SH	DEFINED	01,03	600
5500								
QUEENS CNTY BANCORP INC	COM	748242104	1992	69000	SH	DEFINED	05,01,03	69000
QUEENS CNTY BANCORP INC	COM	748242104	362	12550	SH	DEFINED	07,06,01,03	12550
QUEPASA COM INC	COM	74833W107	23	25500	SH	DEFINED	01,03	25500
QUEPASA COM INC	COM	74833W107	6	7000	SH	OTHER	01,03	7000
QUEST DIAGNOSTICS INC	COM	74834L100	414	3609	SH	DEFINED	01,03	3609
QUEST DIAGNOSTICS INC	COM	74834L100	619	5397	SH	OTHER	01,03	1397
4000								
QUEST DIAGNOSTICS INC	COM	74834L100	57	500	SH	OTHER	06,01,03	500
QUEST DIAGNOSTICS INC	COM	74834L100	2169	18900	SH	DEFINED	07,06,01,03	18900
QUEST DIAGNOSTICS INC	COM	74834L100	57	500	SH	DEFINED	08,09,03	500
QUEST SOFTWARE INC	COM	74834T103	2609	42000	SH	DEFINED	01,03	42000
QUEST SOFTWARE INC	COM	74834T103	12	200	SH	DEFINED	05,01,03	200
QUEST SOFTWARE INC	COM	74834T103	2609	42000	SH	DEFINED	07,06,01,03	42000
QUESTAR CORP	COM	748356102	2521	90637	SH	DEFINED	01,03	71237
19400								
QUESTAR CORP	COM	748356102	1633	58727	SH	OTHER	01,03	55404
3323								
QUESTAR CORP	COM	748356102	923	33200	SH	DEFINED	07,06,01,03	33200
QUICKLOGIC CORP	COM	74837P108	201	12174	SH	DEFINED	08,09,03	12174
QUIKSILVER INC	COM	74838C106	1268	65890	SH	DEFINED	01,03	57000
690 8200								
QUIKSILVER INC	COM	74838C106	2991	155400	SH	DEFINED	05,01,03	155400
QUIKSILVER INC	COM	74838C106	15079	783300	SH	DEFINED	07,06,01,03	783300
QUINTILES TRANSNATIONAL CORP	COM	748767100	113	7098	SH	DEFINED	01,03	6698
400								
QUINTILES TRANSNATIONAL CORP	COM	748767100	6	400	SH	OTHER	01,03	400
QUINTILES TRANSNATIONAL CORP	COM	748767100	517	32450	SH	DEFINED	05,01,03	32450
QUINTILES TRANSNATIONAL CORP	COM	748767100	25	1600	SH	OTHER	05,01,03	1600
QUINTILES TRANSNATIONAL CORP	COM	748767100	367	23000	SH	DEFINED	07,06,01,03	23000
QUINTILES TRANSNATIONAL CORP	COM	748767100	75	4689	SH	DEFINED	08,09,03	4689
QUINTUS CORP	COM	748798105	111	12930	SH	DEFINED	01,03	12930

QUORUM HEALTH GROUP INC	COM	749084109	260	20000 SH	DEFINED	01,03	20000
QUORUM HEALTH GROUP INC	COM	749084109	384	29500 SH	DEFINED	07,06,01,03	29500
R & B FALCON CORP	COM	74912E101	273	9793 SH	DEFINED	01,03	9793
R & B FALCON CORP	COM	74912E101	209	7515 SH	OTHER	01,03	1500
6015							
R & B FALCON CORP	COM	74912E101	117	4200 SH	DEFINED	05,01,03	4200
R & B FALCON CORP	COM	74912E101	1059	38000 SH	DEFINED	08,09,03	38000
QWEST COMMUNICATIONS INTL INC	COM	749121109	170153	3540280 SH	DEFINED	01,03	3415711
124569							
QWEST COMMUNICATIONS INTL INC	COM	749121109	61005	1269306 SH	OTHER	01,03	858035
411271							
QWEST COMMUNICATIONS INTL INC	COM	749121109	51760	1076939 SH	DEFINED	05,01,03	1076939
QWEST COMMUNICATIONS INTL INC	COM	749121109	1125	23400 SH	OTHER	05,01,03	23400
QWEST COMMUNICATIONS INTL INC	COM	749121109	12712	264500 SH	OTHER	06,01,03	264500
QWEST COMMUNICATIONS INTL INC	COM	749121109	45137	939145 SH	DEFINED	07,06,01,03	939145
QWEST COMMUNICATIONS INTL INC	COM	749121109	967	20118 SH	DEFINED	08,09,03	20118
QWEST COMMUNICATIONS INTL INC	COM	749121109	4566	95000 SH	CALL DEFINED	08,09,03	95000
QWEST COMMUNICATIONS INTL INC	COM	749121109	166	3458 SH	OTHER	13,01,03	3458
RCN CORP	COM	749361101	166	8000 SH	DEFINED	01,03	8000
RCN CORP	COM	749361101	65	3142 SH	OTHER	01,03	3142
RCN CORP	COM	749361101	10	500 SH	DEFINED	05,01,03	500
R H DONNELLEY CORP	COM NEW	74955W307	536	25369 SH	DEFINED	01,03	16129
9240							
R H DONNELLEY CORP	COM NEW	74955W307	152	7189 SH	OTHER	01,03	2355
4834							
R H DONNELLEY CORP	COM NEW	74955W307	12	560 SH	DEFINED	05,01,03	560
R H DONNELLEY CORP	COM NEW	74955W307	423	20000 SH	DEFINED	08,09,03	20000
RLI CORP	COM	749607107	228	5925 SH	DEFINED	07,06,01,03	5925
RPM INC OHIO	COM	749685103	2848	314286 SH	DEFINED	01,03	314286
RPM INC OHIO	COM	749685103	347	38314 SH	OTHER	01,03	18689
19625							
RPM INC OHIO	COM	749685103	395	43600 SH	DEFINED	07,06,01,03	43600
RSA SEC INC	COM	749719100	801	18575 SH	DEFINED	01,03	8145
330 10100							
RSA SEC INC	COM	749719100	5563	129000 SH	DEFINED	05,01,03	129000
RSA SEC INC	COM	749719100	86	2000 SH	OTHER	06,01,03	2000
RSA SEC INC	COM	749719100	1044	24200 SH	DEFINED	07,06,01,03	24200
RSA SEC INC	COM	749719100	65	1500 SH	DEFINED	08,09,03	1500
RTI INTL METALS INC	COM	74973W107	35	2400 SH	DEFINED	01,03	2400
RTI INTL METALS INC	COM	74973W107	183	12675 SH	DEFINED	07,06,01,03	12675
RF MICRODEVICES INC	COM	749941100	4242	132566 SH	DEFINED	01,03	128126
4440							
RF MICRODEVICES INC	COM	749941100	525	16400 SH	OTHER	01,03	11840
4560							
RF MICRODEVICES INC	COM	749941100	717	22400 SH	DEFINED	05,01,03	22400
RF MICRODEVICES INC	COM	749941100	9747	304600 SH	DEFINED	07,06,01,03	304600
RF MICRODEVICES INC	COM	749941100	5272	164752 SH	DEFINED	08,09,03	164752
RADIAN GROUP INC	COM	750236101	2409	35688 SH	DEFINED	01,03	19588
600 15500							
RADIAN GROUP INC	COM	750236101	13136	194600 SH	DEFINED	05,01,03	194600
RADIAN GROUP INC	COM	750236101	162	2400 SH	OTHER	06,01,03	2400
RADIAN GROUP INC	COM	750236101	1542	22850 SH	DEFINED	07,06,01,03	22850
RADIO ONE INC	CL A	75040P108	197	23760 SH	DEFINED	01,03	23760
RADIO ONE INC	CL A	75040P108	5	600 SH	DEFINED	05,01,03	600
RADIO ONE INC	CL A	75040P108	239	28740 SH	DEFINED	07,06,01,03	28740
RADIO ONE INC	CL D NON VTG	75040P405	794	112500 SH	DEFINED	07,06,01,03	112500
RADIO ONE INC	CL D NON VTG	75040P405	56	8000 SH	DEFINED	08,09,03	8000
RADIOSHACK CORP	COM	750438103	3711	57425 SH	DEFINED	05,01,03	57425
RADIOSHACK CORP	COM	750438103	168	2600 SH	OTHER	05,01,03	2600
RADIOSHACK CORP	COM	750438103	2385	36900 SH	DEFINED	07,06,01,03	36900
RADIOSHACK CORP	COM	750438103	13507	209000 SH	CALL DEFINED	08,09,03	209000
RADISYS CORP	SUB NT CV 14	750459AA7	701	725000 PRN	DEFINED	08,09,03	725000
RADISYS CORP	COM	750459109	437	8650 SH	DEFINED	01,03	5750
2900							
RADISYS CORP	COM	750459109	25	500 SH	OTHER	01,03	500
RADISYS CORP	COM	750459109	2225	44000 SH	DEFINED	05,01,03	44000
RADISYS CORP	COM	750459109	51	1000 SH	OTHER	06,01,03	1000
RADISYS CORP	COM	750459109	520	10275 SH	DEFINED	07,06,01,03	10275
RAINBOW TECHNOLOGIES INC	COM	750862104	172	4850 SH	DEFINED	01,03	4850
RAINBOW TECHNOLOGIES INC	COM	750862104	71	2000 SH	OTHER	01,03	2000
RAINBOW TECHNOLOGIES INC	COM	750862104	25	700 SH	OTHER	06,01,03	700
RAINBOW TECHNOLOGIES INC	COM	750862104	142	4000 SH	DEFINED	08,09,03	4000
RAMBUS INC DEL	COM	750917106	1682	21304 SH	DEFINED	01,03	21304
RAMBUS INC DEL	COM	750917106	365	4620 SH	OTHER	01,03	4620
RAMBUS INC DEL	COM	750917106	63	800 SH	DEFINED	05,01,03	800
RAMBUS INC DEL	COM	750917106	3000	38000 SH	DEFINED	08,09,03	38000
RALCORP HLDGS INC NEW	COM	751028101	3886	275117 SH	DEFINED	01,03	22068
253049							
RALCORP HLDGS INC NEW	COM	751028101	14147	1001586 SH	OTHER	01,03	234864
766722							
RALCORP HLDGS INC NEW	COM	751028101	2066	146300 SH	DEFINED	05,01,03	146300
RALCORP HLDGS INC NEW	COM	751028101	255	18075 SH	DEFINED	07,06,01,03	18075
RALSTON PURINA CO	COM RAL-PUR	751277302	61268	2586579 SH	DEFINED	01,03	1537556
1049023							
RALSTON PURINA CO	COM RAL-PUR	751277302	318073	13428176 SH	OTHER	01,03	2516191
10911985							

RALSTON PURINA CO	COM RAL-PUR	751277302	4205	177525	SH	DEFINED	05,01,03	177525	
RALSTON PURINA CO	COM RAL-PUR	751277302	102	4300	SH	OTHER	05,01,03	4300	
RALSTON PURINA CO	COM RAL-PUR	751277302	3873	163500	SH	DEFINED	07,06,01,03	163500	
RALSTON PURINA CO	COM RAL-PUR	751277302	377	15900	SH	DEFINED	08,09,03	15900	
RALSTON PURINA CO	COM RAL-PUR	751277302	24	1000	SH	DEFINED	13,01,03	1000	
RATIONAL SOFTWARE CORP	COM NEW	75409P202	10566	152300	SH	DEFINED	01,03	152300	
RATIONAL SOFTWARE CORP 640	COM NEW	75409P202	1739	25066	SH	OTHER	01,03	24426	
RATIONAL SOFTWARE CORP	COM NEW	75409P202	125	1800	SH	DEFINED	05,01,03	1800	
RATIONAL SOFTWARE CORP	COM NEW	75409P202	291	4200	SH	OTHER	06,01,03	4200	
RATIONAL SOFTWARE CORP	COM NEW	75409P202	5363	77300	SH	DEFINED	07,06,01,03	77300	
RATIONAL SOFTWARE CORP	COM NEW	75409P202	6521	94000	SH	PUT	DEFINED	08,09,03	94000
RAYMOND JAMES FINANCIAL INC	COM	754730109	336	10187	SH	DEFINED	01,03	10187	
RAYMOND JAMES FINANCIAL INC	COM	754730109	53	1600	SH	OTHER	06,01,03	1600	
RAYMOND JAMES FINANCIAL INC	COM	754730109	920	27925	SH	DEFINED	07,06,01,03	27925	
RAYONIER INC	COM	754907103	42	1171	SH	DEFINED	01,03	1171	
RAYONIER INC 1175	COM	754907103	342	9519	SH	OTHER	01,03	8344	
RAYONIER INC	COM	754907103	25	700	SH	DEFINED	05,01,03	700	
RAYONIER INC	COM	754907103	406	11300	SH	DEFINED	07,06,01,03	11300	
RAYTHEON CO 701	CL A	755111309	224	8183	SH	DEFINED	01,03	7482	
RAYTHEON CO 5112	CL A	755111309	949	34681	SH	OTHER	01,03	29569	
RAYTHEON CO	CL A	755111309	833	30429	SH	DEFINED	08,09,03	30429	
RAYTHEON CO 18927	CL B	755111408	14953	525824	SH	DEFINED	01,03	506897	
RAYTHEON CO 206844	CL B	755111408	11148	392011	SH	OTHER	01,03	185167	
RAYTHEON CO	CL B	755111408	2671	93925	SH	DEFINED	05,01,03	93925	
RAYTHEON CO	CL B	755111408	136	4800	SH	OTHER	05,01,03	4800	
RAYTHEON CO	CL B	755111408	1919	67500	SH	DEFINED	07,06,01,03	67500	
RAYTHEON CO	CL B	755111408	512	18000	SH	DEFINED	08,09,03	18000	
RAZORFISH INC	CL A	755236106	134	12950	SH	DEFINED	01,03	12950	
RAZORFISH INC	CL A	755236106	34	3250	SH	OTHER	01,03	3250	
READ-RITE CORP 12200	COM	755246105	140	12400	SH	DEFINED	01,03	200	
READ-RITE CORP	COM	755246105	1706	151600	SH	DEFINED	05,01,03	151600	
READ-RITE CORP	COM	755246105	422	37475	SH	DEFINED	07,06,01,03	37475	
READ-RITE CORP	COM	755246105	1361	121000	SH	DEFINED	08,09,03	121000	
READ-RITE CORP	COM	755246105	12257	1089500	SH	CALL	DEFINED	08,09,03	1089500
READ-RITE CORP	COM	755246105	4426	393400	SH	PUT	DEFINED	08,09,03	393400
READERS DIGEST ASSN INC	CL A NON VTG	755267101	846	23950	SH	DEFINED	01,03	23950	
READERS DIGEST ASSN INC	CL A NON VTG	755267101	37	1050	SH	OTHER	01,03	1050	
READERS DIGEST ASSN INC	CL A NON VTG	755267101	39	1100	SH	DEFINED	05,01,03	1100	
READERS DIGEST ASSN INC	CL A NON VTG	755267101	150	4250	SH	OTHER	06,01,03	4250	
READERS DIGEST ASSN INC	CL A NON VTG	755267101	1540	43600	SH	DEFINED	07,06,01,03	43600	
READERS DIGEST ASSN INC	CL A NON VTG	755267101	5120	145000	SH	CALL	DEFINED	08,09,03	145000
REALNETWORKS INC 3000	COM	75605L104	308	7758	SH	DEFINED	01,03	4758	
REALNETWORKS INC 500	COM	75605L104	159	4000	SH	OTHER	01,03	3500	
REALNETWORKS INC	COM	75605L104	28	700	SH	DEFINED	05,01,03	700	
REALNETWORKS INC	COM	75605L104	4	100	SH	DEFINED	08,09,03	100	
REDBACK NETWORKS INC 600	COM	757209101	150	914	SH	DEFINED	01,03	314	
REDBACK NETWORKS INC	COM	757209101	361	2200	SH	OTHER	01,03	2200	
REDBACK NETWORKS INC	COM	757209101	164	1000	SH	DEFINED	05,01,03	1000	
REDBACK NETWORKS INC	COM	757209101	854	5209	SH	DEFINED	08,09,03	5209	
REDWOOD TR INC	PFD CV B%9.7	758075600	512	21324	SH	DEFINED	08,09,03	21324	
REEBOK INTL LTD 250	COM	758110100	266	14150	SH	DEFINED	01,03	13900	
REEBOK INTL LTD	COM	758110100	12	630	SH	OTHER	01,03	630	
REEBOK INTL LTD	COM	758110100	296	15725	SH	DEFINED	05,01,03	15725	
REEBOK INTL LTD	COM	758110100	15	800	SH	OTHER	05,01,03	800	
REEBOK INTL LTD	COM	758110100	53	2800	SH	OTHER	06,01,03	2800	
REEBOK INTL LTD	COM	758110100	213	11300	SH	DEFINED	07,06,01,03	11300	
REEBOK INTL LTD	COM	758110100	58	3100	SH	DEFINED	08,09,03	3100	
REGAL BELOIT CORP 1300	COM	758750103	64	3800	SH	DEFINED	01,03	2500	
REGAL BELOIT CORP	COM	758750103	276	16300	SH	DEFINED	05,01,03	16300	
REGAL BELOIT CORP	COM	758750103	215	12675	SH	DEFINED	07,06,01,03	12675	
REGENERON PHARMACEUTICALS 8430	COM	75886F107	415	12730	SH	DEFINED	01,03	4300	
REGENERON PHARMACEUTICALS 6000	COM	75886F107	261	8000	SH	OTHER	01,03	2000	
REGENERON PHARMACEUTICALS	COM	75886F107	3521	107910	SH	DEFINED	05,01,03	107910	
REGENERON PHARMACEUTICALS	COM	75886F107	33	1000	SH	OTHER	06,01,03	1000	
REGENERON PHARMACEUTICALS	COM	75886F107	722	22125	SH	DEFINED	07,06,01,03	22125	
REGENERATION TECH INC DEL	COM	75886N100	3339	404734	SH	DEFINED	08,09,03	404734	
REGIS CORP MINN 16400	COM	758932107	246	16400	SH	DEFINED	01,03		
REGIS CORP MINN	COM	758932107	3003	200200	SH	DEFINED	05,01,03	200200	
REGIS CORP MINN	COM	758932107	369	24600	SH	DEFINED	07,06,01,03	24600	
REGENCY RLTY CORP 4000	COM	758939102	321	14000	SH	OTHER	01,03	10000	

REGIONS FINL CORP 2100	COM	758940100	1824	80408 SH	DEFINED 01,03	78308
REGIONS FINL CORP 14561	COM	758940100	904	39840 SH	OTHER 01,03	25279
REGIONS FINL CORP	COM	758940100	1421	62625 SH	DEFINED 05,01,03	62625
REGIONS FINL CORP	COM	758940100	70	3100 SH	OTHER 05,01,03	3100
REGIONS FINL CORP	COM	758940100	987	43500 SH	DEFINED 07,06,01,03	43500
REGIONS FINL CORP	COM	758940100	256	11300 SH	DEFINED 08,09,03	11300
REINSURANCE GROUP AMER INC 6487	COM	759351109	253	7387 SH	OTHER 01,03	900
RELIANCE GROUP HOLDINGS INC	COM	759464100		2000 SH	OTHER 01,03	2000
RELIANCE GROUP HOLDINGS INC	COM	759464100	4	20000 SH	DEFINED 08,09,03	20000
RELIANCE STEEL & ALUMINUM CO 11810	COM	759509102	552	26210 SH	DEFINED 01,03	14400
RELIANCE STEEL & ALUMINUM CO	COM	759509102	44	2100 SH	OTHER 01,03	2100
RELIANCE STEEL & ALUMINUM CO	COM	759509102	3094	146880 SH	DEFINED 05,01,03	146880
RELIANCE STEEL & ALUMINUM CO	COM	759509102	78	3700 SH	OTHER 06,01,03	3700
RELIANCE STEEL & ALUMINUM CO	COM	759509102	354	16825 SH	DEFINED 07,06,01,03	16825
RELIANT ENERGY INC 45797	COM	75952J108	7544	162236 SH	DEFINED 01,03	116439
RELIANT ENERGY INC 38520	COM	75952J108	7166	154114 SH	OTHER 01,03	115594
RELIANT ENERGY INC	COM	75952J108	4619	99325 SH	DEFINED 05,01,03	99325
RELIANT ENERGY INC	COM	75952J108	191	4100 SH	OTHER 05,01,03	4100
RELIANT ENERGY INC	COM	75952J108	3246	69800 SH	DEFINED 07,06,01,03	69800
RELIANT ENERGY INC	COM	75952J108	846	18200 SH	DEFINED 08,09,03	18200
RELIANT ENERGY INC	COM	75952J108	28	611 SH	OTHER 13,01,03	611
REMEC INC	COM	759543101	1154	39200 SH	DEFINED 01,03	39200
REMEC INC	COM	759543101	1790	60800 SH	DEFINED 05,01,03	60800
REMEC INC	COM	759543101	27320	928100 SH	DEFINED 07,06,01,03	928100
REMEC INC	COM	759543101	24	800 SH	DEFINED 08,09,03	800
REMEDY CORP 670 10800	COM	759548100	216	11470 SH	DEFINED 01,03	
REMEDY CORP	COM	759548100	2524	133700 SH	DEFINED 05,01,03	133700
REMEDY CORP	COM	759548100	361	19100 SH	DEFINED 07,06,01,03	19100
REMEDY CORP	COM	759548100	1051	55700 SH	DEFINED 08,09,03	55700
REMINGTON OIL & GAS CORP	COM	759594302	135	12975 SH	DEFINED 07,06,01,03	12975
RENAISSANCE CAP GRWTH INCM III	COM	75966V105	285	21911 SH	DEFINED 01,03	21911
RENAISSANCE WORLDWIDE INC	COM	75968A109	35	22500 SH	DEFINED 08,09,03	22500
RENAL CARE GROUP INC 13700	COM	759930100	255	13700 SH	DEFINED 01,03	
RENAL CARE GROUP INC	COM	759930100	112	6025 SH	OTHER 01,03	6025
RENAL CARE GROUP INC	COM	759930100	3194	171500 SH	DEFINED 05,01,03	171500
RENAL CARE GROUP INC	COM	759930100	518	27825 SH	DEFINED 07,06,01,03	27825
RENAL CARE GROUP INC	COM	759930100	2	100 SH	DEFINED 08,09,03	100
RENT A CTR INC NEW	COM	76009N100	1157	33361 SH	DEFINED 01,03	33361
RENT A CTR INC NEW 740	COM	76009N100	301	8675 SH	OTHER 01,03	7935
RENT A CTR INC NEW	COM	76009N100	73	2100 SH	OTHER 06,01,03	2100
RENT WAY INC	COM	76009U104	3263	107440 SH	DEFINED 01,03	107440
REPSOL YPF S A	SPONSORED AD	76026T205	51	2770 SH	DEFINED 01,03	2770
REPSOL YPF S A 1785	SPONSORED AD	76026T205	139	7585 SH	OTHER 01,03	5800
REPSOL YPF S A	SPONSORED AD	76026T205	5951	325000 SH	OTHER 06,01,03	325000
REPEATER TECHNOLOGIES INC	COM	76027U102	2123	180700 SH	DEFINED 08,09,03	180700
RES-CARE INC	SR NT CONV	760943AC4	3312	7571000 PRN	DEFINED 08,09,03	7571000
RESEARCH IN MOTION LTD	COM	760975102	3	30 SH	DEFINED 01,03	30
RESEARCH IN MOTION LTD	COM	760975102	6899	70000 SH	DEFINED 07,06,01,03	70000
RESEARCH IN MOTION LTD	COM	760975102	3955	40125 SH	DEFINED 08,09,03	40125
RESTORATION HARDWARE INC DEL	COM	760981100	343	97950 SH	DEFINED 08,09,03	97950
RESMED INC 11200	COM	761152107	481	15400 SH	DEFINED 01,03	4200
RESMED INC	COM	761152107	4403	140900 SH	DEFINED 05,01,03	140900
RESMED INC	COM	761152107	577	18475 SH	DEFINED 07,06,01,03	18475
RESPIRONICS INC 3910	COM	761230101	210	12610 SH	DEFINED 01,03	8700
RESPIRONICS INC	COM	761230101	854	51180 SH	DEFINED 05,01,03	51180
RESPIRONICS INC	COM	761230101	32	1900 SH	OTHER 06,01,03	1900
RESPIRONICS INC	COM	761230101	296	17750 SH	DEFINED 07,06,01,03	17750
RESPONSE ONCOLOGY INC	COM PAR \$0.0	761232305	44	49781 SH	DEFINED 01,03	49781
RESPONSE ONCOLOGY INC 2957	COM PAR \$0.0	761232305	3	2957 SH	OTHER 01,03	
REUTERS GROUP PLC 3016	SPONSORED AD	76132M102	2521	22438 SH	DEFINED 01,03	19422
REUTERS GROUP PLC 42635	SPONSORED AD	76132M102	8754	77903 SH	OTHER 01,03	35268
REYNOLDS & REYNOLDS CO 11200	CL A	761695105	223	11200 SH	DEFINED 01,03	
REYNOLDS & REYNOLDS CO 23100	CL A	761695105	874	43992 SH	OTHER 01,03	20892
REYNOLDS & REYNOLDS CO	CL A	761695105	12	600 SH	DEFINED 05,01,03	600
REYNOLDS & REYNOLDS CO	CL A	761695105	632	31800 SH	DEFINED 07,06,01,03	31800
REYNOLDS R J TOB HLDGS INC 398	COM	76182K105	424	13157 SH	DEFINED 01,03	12759
REYNOLDS R J TOB HLDGS INC 1972	COM	76182K105	174	5403 SH	OTHER 01,03	3431

REYNOLDS R J TOB HLDGS INC	COM	76182K105	209	6483 SH	DEFINED	05,01,03	6483	
REYNOLDS R J TOB HLDGS INC	COM	76182K105	71	2200 SH	OTHER	06,01,03	2200	
REYNOLDS R J TOB HLDGS INC	COM	76182K105	1361	42201 SH	DEFINED	07,06,01,03	42201	
RICHFOOD HLDGS INC	WT EXP 0304	763408119	9	26742 SH	DEFINED	08,09,03	26742	
RIDDELL SPORTS INC	COM	765670104		10 SH	OTHER	01,03	10	
RIDDELL SPORTS INC	COM	765670104	95	19000 SH	DEFINED	08,09,03	19000	
RIGHTCHOICE MANAGED CARE INC 10000	CL A	76657K101	243	10000 SH	DEFINED	01,03		
RIGGS NATL CORP WASH DC 7000	COM	766570105	122	9987 SH	DEFINED	01,03	2987	
RIGGS NATL CORP WASH DC 400	COM	766570105	32	2596 SH	OTHER	01,03	2196	
RIGGS NATL CORP WASH DC	COM	766570105	1103	90000 SH	DEFINED	05,01,03	90000	
RIGGS NATL CORP WASH DC	COM	766570105	210	17125 SH	DEFINED	07,06,01,03	17125	
RITA MED SYS INC DEL	COM	76774E103	9736	872727 SH	DEFINED	14,01,03	872727	
RITE AID CORP 450	COM	767754104	27	6825 SH	DEFINED	01,03	6375	
RITE AID CORP 7800	COM	767754104	73	18254 SH	OTHER	01,03	10454	
RITE AID CORP	COM	767754104		2 SH	DEFINED	08,09,03	2	
RITE AID CORP	COM	767754104	240	60000 SH	PUT	DEFINED	08,09,03	60000
ROADWAY EXPRESS INC DEL	COM	769742107	264	14731 SH	DEFINED	01,03	14731	
ROADWAY EXPRESS INC DEL 908	COM	769742107	21	1188 SH	OTHER	01,03	280	
ROADWAY EXPRESS INC DEL	COM	769742107	65	3600 SH	OTHER	06,01,03	3600	
ROADWAY EXPRESS INC DEL	COM	769742107	210	11725 SH	DEFINED	07,06,01,03	11725	
ROBBINS & MYERS INC 8000	COM	770196103	215	9100 SH	OTHER	01,03	1100	
ROBBINS & MYERS INC	COM	770196103	157	6650 SH	DEFINED	07,06,01,03	6650	
ROBERT HALF INTL INC 13000	COM	770323103	1165	33588 SH	DEFINED	01,03	20588	
ROBERT HALF INTL INC 1200	COM	770323103	1124	32400 SH	OTHER	01,03	31200	
ROBERT HALF INTL INC	COM	770323103	111	3200 SH	DEFINED	05,01,03	3200	
ROBERT HALF INTL INC	COM	770323103	180	5200 SH	OTHER	06,01,03	5200	
ROBERT HALF INTL INC	COM	770323103	2567	74000 SH	DEFINED	07,06,01,03	74000	
ROBOTIC VISION SYS INC	COM	771074101	156	26085 SH	DEFINED	01,03	26085	
ROBOTIC VISION SYS INC	COM	771074101	127	21275 SH	DEFINED	07,06,01,03	21275	
ROCK-TENN CO	CL A	772739207	557	56076 SH	DEFINED	01,03	56076	
ROCKWELL INTL CORP NEW 32641	COM	773903109	4433	146534 SH	DEFINED	01,03	113893	
ROCKWELL INTL CORP NEW 46153	COM	773903109	4543	150179 SH	OTHER	01,03	104026	
ROCKWELL INTL CORP NEW	COM	773903109	1858	61425 SH	DEFINED	05,01,03	61425	
ROCKWELL INTL CORP NEW	COM	773903109	79	2600 SH	OTHER	05,01,03	2600	
ROCKWELL INTL CORP NEW	COM	773903109	1301	43000 SH	DEFINED	07,06,01,03	43000	
ROCKWELL INTL CORP NEW	COM	773903109	290	9600 SH	DEFINED	08,09,03	9600	
ROCKWELL INTL CORP NEW	COM	773903109	31	1037 SH	OTHER	13,01,03	1037	
ROGERS COMMUNICATIONS INC	CL B	775109200	155	6550 SH	OTHER	01,03	6550	
ROGERS COMMUNICATIONS INC	CL B	775109200	3866	163200 SH	CALL	DEFINED	08,09,03	163200
ROGUE WAVE SOFTWARE INC	COM	775369101	170	31700 SH	DEFINED	05,01,03	31700	
ROGUE WAVE SOFTWARE INC	COM	775369101	2606	484850 SH	DEFINED	07,06,01,03	484850	
ROHM & HAAS CO 34700	COM	775371107	5716	196676 SH	DEFINED	01,03	161976	
ROHM & HAAS CO 51549	COM	775371107	4677	160934 SH	OTHER	01,03	109385	
ROHM & HAAS CO	COM	775371107	1798	61875 SH	DEFINED	05,01,03	61875	
ROHM & HAAS CO	COM	775371107	87	3000 SH	OTHER	05,01,03	3000	
ROHM & HAAS CO	COM	775371107	1250	43000 SH	DEFINED	07,06,01,03	43000	
ROHM & HAAS CO	COM	775371107	325	11200 SH	DEFINED	08,09,03	11200	
ROLLINS INC	COM	775711104	184	12400 SH	DEFINED	07,06,01,03	12400	
ROLLINS TRUCK LEASING CORP 32855	COM	775741101	207	32855 SH	DEFINED	01,03		
ROLLINS TRUCK LEASING CORP	COM	775741101	6	900 SH	OTHER	01,03	900	
ROLLINS TRUCK LEASING CORP	COM	775741101	2609	413270 SH	DEFINED	05,01,03	413270	
ROLLINS TRUCK LEASING CORP	COM	775741101	222	35100 SH	DEFINED	07,06,01,03	35100	
ROPER INDS INC NEW 9200	COM	776696106	344	10370 SH	DEFINED	01,03	1170	
ROPER INDS INC NEW 3340	COM	776696106	274	8250 SH	OTHER	01,03	4910	
ROPER INDS INC NEW	COM	776696106	3923	118200 SH	DEFINED	05,01,03	118200	
ROPER INDS INC NEW	COM	776696106	613	18475 SH	DEFINED	07,06,01,03	18475	
ROSLYN BANCORP INC	COM	778162107	7	335 SH	DEFINED	01,03	335	
ROSLYN BANCORP INC	COM	778162107	600	26800 SH	DEFINED	07,06,01,03	26800	
ROSS STORES INC 2715 1840	COM	778296103	4504	313330 SH	DEFINED	01,03	308775	
ROSS STORES INC 6485	COM	778296103	93	6485 SH	OTHER	01,03		
ROSS STORES INC	COM	778296103	495	34400 SH	DEFINED	07,06,01,03	34400	
ROSS STORES INC	COM	778296103	1330	92500 SH	DEFINED	08,09,03	92500	
ROUSE CO	COM	779273101	4294	172181 SH	DEFINED	01,03	172181	
ROUSE CO 4200	COM	779273101	550	22075 SH	OTHER	01,03	17875	
ROUSE CO	PFD CONV SER	779273309	2038	57000 SH	DEFINED	01,03	57000	
ROUSE CO	PFD CONV SER	779273309	18	500 SH	OTHER	01,03	500	
ROWAN COS INC	COM	779382100	166	5710 SH	DEFINED	01,03	5310	

400								
ROWAN COS INC	COM	779382100	15	524	SH	OTHER	01,03	500
24								
ROWAN COS INC	COM	779382100	842	29025	SH	DEFINED	05,01,03	29025
ROWAN COS INC	COM	779382100	38	1300	SH	OTHER	05,01,03	1300
ROWAN COS INC	COM	779382100	542	18700	SH	DEFINED	07,06,01,03	18700
ROWAN COS INC	COM	779382100	142	4900	SH	DEFINED	08,09,03	4900
ROYAL APPLIANCE MFG CO	COM	780076105	66	11200	SH	DEFINED	01,03	500
10700								
ROYAL APPLIANCE MFG CO	COM	780076105	781	131600	SH	DEFINED	05,01,03	131600
ROYAL APPLIANCE MFG CO	COM	780076105	54	9125	SH	DEFINED	07,06,01,03	9125
ROYAL DUTCH PETE CO	NY REG GLD1.	780257804	174755	2915638	SH	DEFINED	01,03	2697836
217802								
ROYAL DUTCH PETE CO	NY REG GLD1.	780257804	105842	1765888	SH	OTHER	01,03	1046929
718959								
ROYAL DUTCH PETE CO	NY REG GLD1.	780257804	51312	856095	SH	DEFINED	05,01,03	856095
ROYAL DUTCH PETE CO	NY REG GLD1.	780257804	1810	30200	SH	OTHER	05,01,03	30200
ROYAL DUTCH PETE CO	NY REG GLD1.	780257804	32427	541020	SH	DEFINED	07,06,01,03	541020
ROYAL DUTCH PETE CO	NY REG GLD1.	780257804	19042	317700	SH	DEFINED	08,09,03	317700
ROYAL DUTCH PETE CO	NY REG GLD1.	780257804	31962	533256	SH	DEFINED	11,06,01,03	533256
ROYAL DUTCH PETE CO	NY REG GLD1.	780257804	264	4400	SH	DEFINED	13,01,03	4400
ROYAL DUTCH PETE CO	NY REG GLD1.	780257804	138	2300	SH	OTHER	13,01,03	2300
ROYAL GOLD INC	COM	780287108	88	25000	SH	OTHER	01,03	25000
ROYAL PTT NEDERLAND N V	SPONSORED AD	780641205	18	827	SH	DEFINED	01,03	827
ROYAL PTT NEDERLAND N V	SPONSORED AD	780641205	4	201	SH	OTHER	01,03	201
ROYAL PTT NEDERLAND N V	SPONSORED AD	780641205	227	10500	SH	DEFINED	08,09,03	10500
ROYCE MICRO-CAP TR INC	COM	780915104	152	14017	SH	OTHER	01,03	
14017								
RUBY TUESDAY INC	COM	781182100	516	45900	SH	DEFINED	01,03	21596
24304								
RUBY TUESDAY INC	COM	781182100	159	14096	SH	OTHER	01,03	14096
RUBY TUESDAY INC	COM	781182100	2337	207700	SH	DEFINED	05,01,03	207700
RUBY TUESDAY INC	COM	781182100	62	5500	SH	OTHER	06,01,03	5500
RUBY TUESDAY INC	COM	781182100	417	37075	SH	DEFINED	07,06,01,03	37075
RUDDICK CORP	COM	781258108	1851	133371	SH	DEFINED	01,03	133371
RUDDICK CORP	COM	781258108	28	2000	SH	OTHER	01,03	2000
RUDDICK CORP	COM	781258108	265	19100	SH	DEFINED	07,06,01,03	19100
RUSS BERRIE & CO	COM	782233100	128	6500	SH	DEFINED	01,03	100
6400								
RUSS BERRIE & CO	COM	782233100	1596	80800	SH	DEFINED	05,01,03	80800
RUSS BERRIE & CO	COM	782233100	240	12150	SH	DEFINED	07,06,01,03	12150
RUSSELL CORP	COM	782352108	11	700	SH	DEFINED	01,03	700
RUSSELL CORP	COM	782352108	5	300	SH	OTHER	01,03	300
RUSSELL CORP	COM	782352108	144	9100	SH	DEFINED	05,01,03	9100
RUSSELL CORP	COM	782352108	8	500	SH	OTHER	05,01,03	500
RUSSELL CORP	COM	782352108	103	6500	SH	DEFINED	07,06,01,03	6500
RUSSELL CORP	COM	782352108	27	1700	SH	DEFINED	08,09,03	1700
RYANS FAMILY STEAK HOUSE INC	COM	783519101	168	21900	SH	DEFINED	01,03	600
21300								
RYANS FAMILY STEAK HOUSE INC	COM	783519101	3	450	SH	OTHER	01,03	450
RYANS FAMILY STEAK HOUSE INC	COM	783519101	2016	262200	SH	DEFINED	05,01,03	262200
RYANS FAMILY STEAK HOUSE INC	COM	783519101	151	19625	SH	DEFINED	07,06,01,03	19625
RYDER SYS INC	COM	783549108	258	14000	SH	DEFINED	01,03	3450
10550								
RYDER SYS INC	COM	783549108	30	1631	SH	OTHER	01,03	1631
RYDER SYS INC	COM	783549108	1007	54625	SH	DEFINED	05,01,03	54625
RYDER SYS INC	COM	783549108	15	800	SH	OTHER	05,01,03	800
RYDER SYS INC	COM	783549108	485	26300	SH	DEFINED	07,06,01,03	26300
RYDER SYS INC	COM	783549108	518	28100	SH	DEFINED	08,09,03	28100
RYERSON TULL INC NEW	COM	78375P107	1	111	SH	DEFINED	01,03	111
RYERSON TULL INC NEW	COM	78375P107	2	175	SH	OTHER	01,03	175
RYERSON TULL INC NEW	COM	78375P107	97	10300	SH	DEFINED	07,06,01,03	10300
RYLAND GROUP INC	COM	783764103	2418	78007	SH	DEFINED	01,03	69287
920 7800								
RYLAND GROUP INC	COM	783764103	3097	99900	SH	DEFINED	05,01,03	99900
RYLAND GROUP INC	COM	783764103	115	3700	SH	OTHER	06,01,03	3700
RYLAND GROUP INC	COM	783764103	242	7800	SH	DEFINED	07,06,01,03	7800
SBC COMMUNICATIONS INC	COM	78387G103	497893	9957867	SH	DEFINED	01,03	9128091
829776								
SBC COMMUNICATIONS INC	COM	78387G103	303748	6074962	SH	OTHER	01,03	3481023
2593939								
SBC COMMUNICATIONS INC	COM	78387G103	69341	1386825	SH	DEFINED	05,01,03	1386825
SBC COMMUNICATIONS INC	COM	78387G103	2385	47700	SH	OTHER	05,01,03	47700
SBC COMMUNICATIONS INC	COM	78387G103	21443	428867	SH	OTHER	06,01,03	428867
SBC COMMUNICATIONS INC	COM	78387G103	81055	1621095	SH	DEFINED	07,06,01,03	1621095
SBC COMMUNICATIONS INC	COM	78387G103	11448	228963	SH	DEFINED	08,09,03	228963
SBC COMMUNICATIONS INC	COM	78387G103	697	13940	SH	DEFINED	13,01,03	13940
SBC COMMUNICATIONS INC	COM	78387G103	315	6300	SH	OTHER	13,01,03	3150
3150								
SBC COMMUNICATIONS INC	DECS 7.75%20	78387G202	272	3000	SH	OTHER	01,03	3000
SCI SYS INC	SUB NT CONV	783890AF3	2644	3110000	PRN	DEFINED	05,01,03	3110000
SCI SYS INC	SUB NT CONV	783890AF3	2644	3110000	PRN	DEFINED	07,06,01,03	3110000
SCI SYS INC	COM	783890106	5196	126742	SH	DEFINED	01,03	126442
300								
SCI SYS INC	COM	783890106	314	7648	SH	OTHER	01,03	7648
SCI SYS INC	COM	783890106	82	2000	SH	DEFINED	05,01,03	2000

SCI SYS INC	COM	783890106	2460	60000 SH	DEFINED	07,06,01,03	60000	
SCI SYS INC	COM	783890106	6288	153360 SH	DEFINED	08,09,03	153360	
SCI SYS INC	COM	783890106	410	10000 SH	PUT	DEFINED	08,09,03	10000
SCM MICROSYSTEMS INC	COM	784018103	1514	39909 SH	DEFINED	08,09,03	39909	
SCP POOL CORP	COM	784028102	166	5600 SH	DEFINED	01,03	5300	
300								
SCP POOL CORP	COM	784028102	603	20350 SH	OTHER	01,03	20350	
SCP POOL CORP	COM	784028102	31	1050 SH	DEFINED	05,01,03	1050	
SCP POOL CORP	COM	784028102	30	1000 SH	OTHER	06,01,03	1000	
SCP POOL CORP	COM	784028102	304	10275 SH	DEFINED	07,06,01,03	10275	
SDL INC	COM	784076101	1774	5736 SH	DEFINED		5736	
SDL INC	COM	784076101	8697	28118 SH	DEFINED	01,03	27943	
175								
SDL INC	COM	784076101	7277	23525 SH	OTHER	01,03	23525	
SDL INC	COM	784076101	217	700 SH	DEFINED	05,01,03	700	
SDL INC	COM	784076101	3487	11275 SH	OTHER	06,01,03	11275	
SDL INC	COM	784076101	4918	15900 SH	DEFINED	07,06,01,03	15900	
SDL INC	COM	784076101	685671	2216762 SH	DEFINED	08,09,03	2216762	
SEI INVESTMENTS CO	COM	784117103	668	9440 SH	DEFINED	01,03	9440	
SEI INVESTMENTS CO	COM	784117103	297	4200 SH	OTHER	01,03	3660	
540								
SEI INVESTMENTS CO	COM	784117103	127	1800 SH	OTHER	06,01,03	1800	
SEI INVESTMENTS CO	COM	784117103	1557	22000 SH	DEFINED	07,06,01,03	22000	
SEMCO ENERGY INC	INCOME PRIDE	78412D307	2574	234000 SH	DEFINED	01,03	234000	
SEMCO ENERGY INC	INCOME PRIDE	78412D307	880	80000 SH	DEFINED	08,09,03	80000	
SK TELECOM LTD	SPONSORED AD	78440P108	4	165 SH	DEFINED	01,03	165	
SK TELECOM LTD	SPONSORED AD	78440P108	1941	75730 SH	DEFINED	06,01,03	75730	
SLI INC	COM	78442T108	153	20975 SH	DEFINED	07,06,01,03	20975	
SPDR TR	UNIT SER 1	78462F103	12058	83955 SH	DEFINED	01,03	83105	
850								
SPDR TR	UNIT SER 1	78462F103	1749	12176 SH	OTHER	01,03	10776	
1400								
SPDR TR	UNIT SER 1	78462F103	4424	30800 SH	DEFINED	05,01,03	30800	
SPDR TR	UNIT SER 1	78462F103	1132	7883 SH	DEFINED	08,09,03	7883	
SPS TECHNOLOGIES INC	COM	784626103	359	7400 SH	DEFINED	01,03	1400	
6000								
SPS TECHNOLOGIES INC	COM	784626103	3686	76000 SH	DEFINED	05,01,03	76000	
SPS TECHNOLOGIES INC	COM	784626103	372	7675 SH	DEFINED	07,06,01,03	7675	
SPX CORP	COM	784635104	386	2719 SH	DEFINED	01,03	2719	
SPX CORP	COM	784635104	405	2856 SH	OTHER	01,03	2856	
SPX CORP	COM	784635104	99	697 SH	DEFINED	05,01,03	697	
SPX CORP	COM	784635104	71	500 SH	OTHER	06,01,03	500	
SPX CORP	COM	784635104	1859	13100 SH	DEFINED	07,06,01,03	13100	
S3 INC	COM	784849101	79	7700 SH	DEFINED	01,03	800	
6900								
S3 INC	COM	784849101	258	25000 SH	OTHER	01,03	25000	
S3 INC	COM	784849101	922	89400 SH	DEFINED	05,01,03	89400	
S3 INC	COM	784849101	574	55650 SH	DEFINED	07,06,01,03	55650	
S3 INC	COM	784849101	6	620 SH	DEFINED	08,09,03	620	
SABA SOFTWARE INC	COM	784932105	5410	193225 SH	DEFINED	08,09,03	193225	
SABINE ROYALTY TR	UNIT BEN INT	785688102	198	10500 SH	DEFINED	01,03	10500	
SABINE ROYALTY TR	UNIT BEN INT	785688102	742	39300 SH	OTHER	01,03	38800	
500								
SABRE HLDGS CORP	CL A	785905100	1470	50808 SH	DEFINED	01,03	44819	
5989								
SABRE HLDGS CORP	CL A	785905100	1285	44390 SH	OTHER	01,03	17379	
27011								
SABRE HLDGS CORP	CL A	785905100	1305	45104 SH	DEFINED	05,01,03	45104	
SABRE HLDGS CORP	CL A	785905100	52	1800 SH	OTHER	05,01,03	1800	
SABRE HLDGS CORP	CL A	785905100	20	700 SH	OTHER	06,01,03	700	
SABRE HLDGS CORP	CL A	785905100	741	25600 SH	DEFINED	07,06,01,03	25600	
SABRE HLDGS CORP	CL A	785905100	3270	113000 SH	CALL	DEFINED	08,09,03	113000
SAFECO CORP	COM	786429100	26075	956899 SH	DEFINED	01,03	403811	
553088								
SAFECO CORP	COM	786429100	6032	221358 SH	OTHER	01,03	208958	
12400								
SAFECO CORP	COM	786429100	974	35750 SH	DEFINED	05,01,03	35750	
SAFECO CORP	COM	786429100	49	1800 SH	OTHER	05,01,03	1800	
SAFECO CORP	COM	786429100	689	25300 SH	DEFINED	07,06,01,03	25300	
SAFECO CORP	COM	786429100	180	6600 SH	DEFINED	08,09,03	6600	
SAFEGUARD SCIENTIFICS INC	COM	786449108	423	21218 SH	DEFINED	01,03	20618	
600								
SAFEGUARD SCIENTIFICS INC	COM	786449108	92	4600 SH	OTHER	01,03	4600	
SAFEGUARD SCIENTIFICS INC	COM	786449108	42	2100 SH	DEFINED	05,01,03	2100	
SAFEGUARD SCIENTIFICS INC	COM	786449108	171	8600 SH	DEFINED	08,09,03	8600	
SAFEWAY INC	COM NEW	786514208	103299	2212581 SH	DEFINED	01,03	2148870	
63711								
SAFEWAY INC	COM NEW	786514208	19165	410506 SH	OTHER	01,03	371902	
38604								
SAFEWAY INC	COM NEW	786514208	8665	185600 SH	DEFINED	05,01,03		
185600								
SAFEWAY INC	COM NEW	786514208	27172	582000 SH	OTHER	05,01,03	192600	
389400								
SAFEWAY INC	COM NEW	786514208	5388	115400 SH	OTHER	06,01,03	115400	
SAFEWAY INC	COM NEW	786514208	6518	139600 SH	DEFINED	07,06,01,03	139600	
SAFEWAY INC	COM NEW	786514208	1441	30871 SH	DEFINED	08,09,03	30871	

SAFEWAY INC	COM NEW	786514208	180	3861 SH	DEFINED	11,06,01,03	3861
SAFEWAY INC	COM NEW	786514208	551	11800 SH	DEFINED	13,01,03	11800
SAFEWAY INC	COM NEW	786514208	16	350 SH	OTHER	13,01,03	
350							
SAGA SYS INC	COM	786610105	186	17750 SH	DEFINED	07,06,01,03	17750
SAGENT TECHNOLOGY INC	COM	786693101	3	450 SH	DEFINED	01,03	450
SAGENT TECHNOLOGY INC	COM	786693101	189	24950 SH	DEFINED	08,09,03	24950
ST JOE CO	COM	790148100	140	5050 SH	DEFINED	01,03	5050
ST JOE CO	COM	790148100	178	6400 SH	OTHER	01,03	6400
ST JOSEPH LT & PWR CO	COM	790654107	25	1300 SH	DEFINED	01,03	1300
ST JOSEPH LT & PWR CO	COM	790654107	187	9706 SH	OTHER	01,03	9706
ST JUDE MED INC	COM	790849103	979	19190 SH	DEFINED	01,03	19140
50							
ST JUDE MED INC	COM	790849103	617	12090 SH	OTHER	01,03	6315
5775							
ST JUDE MED INC	COM	790849103	1544	30270 SH	DEFINED	05,01,03	30270
ST JUDE MED INC	COM	790849103	61	1200 SH	OTHER	05,01,03	1200
ST JUDE MED INC	COM	790849103	852	16700 SH	DEFINED	07,06,01,03	16700
ST JUDE MED INC	COM	790849103	224	4400 SH	DEFINED	08,09,03	4400
ST MARY LD & EXPL CO	COM	792228108	9	400 SH	DEFINED	01,03	
400							
ST MARY LD & EXPL CO	COM	792228108	738	32000 SH	OTHER	01,03	32000
ST MARY LD & EXPL CO	COM	792228108	316	13700 SH	DEFINED	07,06,01,03	13700
ST PAUL COS INC	COM	792860108	5039	102180 SH	DEFINED	01,03	98728
3452							
ST PAUL COS INC	COM	792860108	8717	176770 SH	OTHER	01,03	74387
102383							
ST PAUL COS INC	COM	792860108	3135	63575 SH	DEFINED	05,01,03	63575
ST PAUL COS INC	COM	792860108	153	3100 SH	OTHER	05,01,03	3100
ST PAUL COS INC	COM	792860108	2189	44400 SH	DEFINED	07,06,01,03	44400
ST PAUL COS INC	COM	792860108	572	11600 SH	DEFINED	08,09,03	11600
SAKS INC	COM	79377W108	13	1300 SH	DEFINED	01,03	1300
SAKS INC	COM	79377W108	4	410 SH	OTHER	01,03	
410							
SAKS INC	COM	79377W108	578	58500 SH	DEFINED	07,06,01,03	58500
SAKS INC	COM	79377W108	674	68250 SH	DEFINED	08,09,03	68250
SAKS INC	COM	79377W108	262	26500 SH	CALL	DEFINED 08,09,03	26500
SALEM COMMUNICATIONS CORP DEL	CL A	794093104	270	21280 SH	DEFINED	05,01,03	21280
SALEM COMMUNICATIONS CORP DEL	CL A	794093104	4057	319740 SH	DEFINED	07,06,01,03	319740
SALOMON BROS HIGH INCOME FD II	COM	794907105	202	16500 SH	OTHER	01,03	
16500							
SALOMON BROTHERS FD INC	COM	795477108	890	49970 SH	DEFINED	01,03	49970
SALOMON BROTHERS FD INC	COM	795477108	203	11415 SH	OTHER	01,03	8770
2645							
SALOMON BROS 2008 WORLDWIDE	COM	79548R103	78	8498 SH	DEFINED	01,03	
8498							
SALOMON BROS 2008 WORLDWIDE	COM	79548R103	278	30500 SH	OTHER	01,03	18498
500 11502							
SALTON INC	COM	795757103	441	13657 SH	DEFINED	01,03	7957
5700							
SALTON INC	COM	795757103	2627	81300 SH	DEFINED	05,01,03	81300
SALTON INC	COM	795757103	45	1400 SH	OTHER	06,01,03	1400
SALTON INC	COM	795757103	221	6850 SH	DEFINED	07,06,01,03	6850
SAN PAOLO-IMI S P A	SPONSORED AD	799175104	3593	110329 SH	OTHER	06,01,03	110329
SANDISK CORP	COM	80004C101	193	2890 SH	DEFINED	01,03	2890
SANDISK CORP	COM	80004C101	20	300 SH	OTHER	01,03	300
SANDISK CORP	COM	80004C101	33	500 SH	DEFINED	05,01,03	500
SANDISK CORP	COM	80004C101	734	11000 SH	DEFINED	08,09,03	11000
SANDY SPRING BANCORP INC	COM	800363103	65	2604 SH	DEFINED	01,03	2604
SANDY SPRING BANCORP INC	COM	800363103	161	6456 SH	OTHER	01,03	6456
SANMINA CORP	SUB NTCV 4.2	800907AB3	7058	3190000 PRN	DEFINED	08,09,03	3190000
SANMINA CORP	SD CV ZRO 14	800907AC1	775	1840000 PRN	DEFINED	08,09,03	1840000
SANMINA CORP	COM	800907107	9483	101289 SH	DEFINED	01,03	100729
560							
SANMINA CORP	COM	800907107	681	7270 SH	OTHER	01,03	270
7000							
SANMINA CORP	COM	800907107	4049	43250 SH	DEFINED	05,01,03	43250
SANMINA CORP	COM	800907107	2069	22100 SH	OTHER	06,01,03	22100
SANMINA CORP	COM	800907107	2818	30100 SH	DEFINED	07,06,01,03	30100
SANMINA CORP	COM	800907107	5243	56005 SH	DEFINED	08,09,03	56005
SANMINA CORP	COM	800907107	2341	25000 SH	PUT	DEFINED 08,09,03	25000
SANMINA CORP	COM	800907107	172	1832 SH	DEFINED	11,06,01,03	1832
SAP AKTIENGESELLSCHAFT	SPONSORED AD	803054204	30	480 SH	DEFINED	01,03	480
SAP AKTIENGESELLSCHAFT	SPONSORED AD	803054204	83	1350 SH	OTHER	01,03	1350
SAP AKTIENGESELLSCHAFT	SPONSORED AD	803054204	4920	80000 SH	OTHER	06,01,03	80000
SAP AKTIENGESELLSCHAFT	SPONSORED AD	803054204	308	5000 SH	DEFINED	08,09,03	5000
SAPIENT CORP	COM	803062108	903	22200 SH	DEFINED	01,03	19100
3100							
SAPIENT CORP	COM	803062108	1337	32850 SH	DEFINED	05,01,03	32850
SAPIENT CORP	COM	803062108	741	18200 SH	OTHER	06,01,03	18200
SAPIENT CORP	COM	803062108	960	23600 SH	DEFINED	07,06,01,03	23600
SAPIENT CORP	COM	803062108	252	6192 SH	DEFINED	08,09,03	6192
SARA LEE CORP	COM	803111103	30559	1504491 SH	DEFINED	01,03	1316226
188265							
SARA LEE CORP	COM	803111103	23236	1143946 SH	OTHER	01,03	716716
427230							

SARA LEE CORP	COM	803111103	6370	313625	SH	DEFINED	05,01,03	313625
SARA LEE CORP	COM	803111103	248	12200	SH	OTHER	05,01,03	12200
SARA LEE CORP	COM	803111103	4775	235100	SH	DEFINED	07,06,01,03	235100
SARA LEE CORP	COM	803111103	916	45100	SH	DEFINED	08,09,03	45100
SARA LEE CORP	COM	803111103	132	6475	SH	DEFINED	13,01,03	6475
SASOL LTD	SPONSORED AD	803866300	141	17580	SH	DEFINED	01,03	17580
SATYAM INFOWAY LTD	SPONSORED AD	804099109	14	1000	SH	OTHER	01,03	1000
SATYAM INFOWAY LTD	SPONSORED AD	804099109	490	36100	SH	DEFINED	06,01,03	36100
SAUL CTRS INC	COM	804395101	390	24500	SH	DEFINED	01,03	2500
22000								
SAUL CTRS INC	COM	804395101	40	2500	SH	OTHER	01,03	
2500								
SAVANNAH BANCORP INC	COM	804748101	386	18370	SH	DEFINED	01,03	3520
14850								
SAVANNAH BANCORP INC	COM	804748101	575	27395	SH	OTHER	01,03	27395
SAWTEK INC	COM	805468105	281	7300	SH	DEFINED	01,03	7300
SAWTEK INC	COM	805468105	1310	34000	SH	DEFINED	05,01,03	34000
SAWTEK INC	COM	805468105	50	1300	SH	OTHER	06,01,03	1300
SAWTEK INC	COM	805468105	19019	493800	SH	DEFINED	07,06,01,03	493800
SAWTEK INC	COM	805468105	443	11500	SH	DEFINED	08,09,03	11500
SCANA CORP NEW	COM	80589M102	1894	61346	SH	DEFINED	01,03	56546
4800								
SCANA CORP NEW	COM	80589M102	2531	81981	SH	OTHER	01,03	47213
34768								
SCANA CORP NEW	COM	80589M102	1340	43400	SH	DEFINED	07,06,01,03	43400
SCHERING PLOUGH CORP	COM	806605101	355384	7642665	SH	DEFINED	01,03	7349928
292737								
SCHERING PLOUGH CORP	COM	806605101	156068	3356306	SH	OTHER	01,03	2160875
1195431								
SCHERING PLOUGH CORP	COM	806605101	36244	779447	SH	DEFINED	05,01,03	
779447								
SCHERING PLOUGH CORP	COM	806605101	40483	870600	SH	OTHER	05,01,03	800047
70553								
SCHERING PLOUGH CORP	COM	806605101	12411	266900	SH	OTHER	06,01,03	266900
SCHERING PLOUGH CORP	COM	806605101	27955	601175	SH	DEFINED	07,06,01,03	601175
SCHERING PLOUGH CORP	COM	806605101	4972	106914	SH	DEFINED	08,09,03	106914
SCHERING PLOUGH CORP	COM	806605101	3627	78000	SH	CALL	DEFINED 08,09,03	78000
SCHERING PLOUGH CORP	COM	806605101	5115	110000	SH	PUT	DEFINED 08,09,03	110000
SCHERING PLOUGH CORP	COM	806605101	2204	47391	SH	DEFINED	13,01,03	47391
SCHERING PLOUGH CORP	COM	806605101	223	4800	SH	OTHER	13,01,03	4400
400								
SCHLUMBERGER LTD	COM	806857108	182984	2223056	SH	DEFINED	01,03	2144971
78085								
SCHLUMBERGER LTD	COM	806857108	55720	676940	SH	OTHER	01,03	389524
287416								
SCHLUMBERGER LTD	COM	806857108	25408	308685	SH	DEFINED	05,01,03	
308685								
SCHLUMBERGER LTD	COM	806857108	30702	373000	SH	OTHER	05,01,03	316685
56315								
SCHLUMBERGER LTD	COM	806857108	4486	54500	SH	OTHER	06,01,03	54500
SCHLUMBERGER LTD	COM	806857108	21195	257500	SH	DEFINED	07,06,01,03	257500
SCHLUMBERGER LTD	COM	806857108	457993	5564110	SH	DEFINED	08,09,03	5564110
SCHLUMBERGER LTD	COM	806857108	412	5000	SH	CALL	DEFINED 08,09,03	5000
SCHLUMBERGER LTD	COM	806857108	4116	50000	SH	PUT	DEFINED 08,09,03	50000
SCHLUMBERGER LTD	COM	806857108	48615	590615	SH	DEFINED	11,06,01,03	590615
SCHLUMBERGER LTD	COM	806857108	470	5706	SH	DEFINED	13,01,03	5706
SCHLUMBERGER LTD	COM	806857108	26	315	SH	OTHER	13,01,03	315
SCHOLASTIC CORP	COM	807066105	3790	47640	SH	DEFINED	01,03	47270
370								
SCHOLASTIC CORP	COM	807066105	167	2100	SH	OTHER	06,01,03	2100
SCHOLASTIC CORP	COM	807066105	557	7000	SH	DEFINED	07,06,01,03	7000
SCHOOL SPECIALTY INC	COM	807863105	3	130	SH	OTHER	01,03	130
SCHOOL SPECIALTY INC	COM	807863105	226	10600	SH	DEFINED	07,06,01,03	10600
SCHULMAN A INC	COM	808194104	3399	308962	SH	DEFINED	01,03	308962
SCHULMAN A INC	COM	808194104	26	2379	SH	OTHER	01,03	2379
SCHULMAN A INC	COM	808194104	134	12200	SH	DEFINED	07,06,01,03	12200
SCHWAB CHARLES CORP NEW	COM	808513105	113645	3201266	SH	DEFINED	01,03	3148701
52565								
SCHWAB CHARLES CORP NEW	COM	808513105	19040	536338	SH	OTHER	01,03	400699
135639								
SCHWAB CHARLES CORP NEW	COM	808513105	21710	611562	SH	DEFINED	05,01,03	611562
SCHWAB CHARLES CORP NEW	COM	808513105	689	19400	SH	OTHER	05,01,03	19400
SCHWAB CHARLES CORP NEW	COM	808513105	20602	580324	SH	DEFINED	07,06,01,03	580324
SCHWAB CHARLES CORP NEW	COM	808513105	3834	108000	SH	DEFINED	08,09,03	108000
SCHWAB CHARLES CORP NEW	COM	808513105	1775	50000	SH	PUT	DEFINED 08,09,03	50000
SCHWAB CHARLES CORP NEW	COM	808513105	1803	50800	SH	DEFINED	13,01,03	50800
SCHWAB CHARLES CORP NEW	COM	808513105	37	1050	SH	OTHER	13,01,03	450
600								
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	22	1650	SH	DEFINED	01,03	1030
620								
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	14	1079	SH	OTHER	01,03	819
260								
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	238	17780	SH	DEFINED	05,01,03	17780
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	124	9250	SH	DEFINED	07,06,01,03	9250
SCICLONE PHARMACEUTICALS INC	COM	80862K104	3290	302506	SH	DEFINED	08,09,03	302506
SCIENTIFIC ATLANTA INC	COM	808655104	21708	341180	SH	DEFINED	01,03	332380

8800								
SCIENTIFIC ATLANTA INC	COM	808655104	2362	37117 SH	OTHER	01,03		25277
11840								
SCIENTIFIC ATLANTA INC	COM	808655104	3464	54450 SH	DEFINED	05,01,03		54450
SCIENTIFIC ATLANTA INC	COM	808655104	4161	65400 SH	OTHER	06,01,03		65400
SCIENTIFIC ATLANTA INC	COM	808655104	2456	38600 SH	DEFINED	07,06,01,03		38600
SCIENTIFIC ATLANTA INC	COM	808655104	528	8300 SH	DEFINED	08,09,03		8300
SCIOS INC	COM	808905103	602	58000 SH	DEFINED	08,09,03		58000
SCOTT TECHNOLOGIES INC	COM	810022301	51	2900 SH	DEFINED	01,03		
2900								
SCOTT TECHNOLOGIES INC	COM	810022301	5	300 SH	OTHER	01,03		300
SCOTT TECHNOLOGIES INC	COM	810022301	659	37200 SH	DEFINED	05,01,03		37200
SCOTT TECHNOLOGIES INC	COM	810022301	182	10275 SH	DEFINED	07,06,01,03		10275
SCOTTISH PWR PLC	SPON ADR FIN	81013T705	2381	79195 SH	DEFINED	01,03		78381
814								
SCOTTISH PWR PLC	SPON ADR FIN	81013T705	3401	113126 SH	OTHER	01,03		42620
70506								
SCOTTISH PWR PLC	SPON ADR FIN	81013T705	250	8331 SH	DEFINED	05,01,03		8331
SCOTTISH PWR PLC	SPON ADR FIN	81013T705	827	27500 SH	DEFINED	08,09,03		27500
SCOTTS CO	CL A	810186106	707	21090 SH	DEFINED	01,03		13250
540 7300								
SCOTTS CO	CL A	810186106	71	2110 SH	OTHER	01,03		
2110								
SCOTTS CO	CL A	810186106	3119	93100 SH	DEFINED	05,01,03		93100
SCOTTS CO	CL A	810186106	74	2200 SH	OTHER	06,01,03		2200
SCOTTS CO	CL A	810186106	567	16925 SH	DEFINED	07,06,01,03		16925
SCRIPPS E W CO OHIO	CL A	811054204	24	450 SH	DEFINED	01,03		450
SCRIPPS E W CO OHIO	CL A	811054204	606	11216 SH	OTHER	01,03		10180
1036								
SEAGATE TECHNOLOGY	COM	811804103	4809	69689 SH	DEFINED	01,03		30889
38800								
SEAGATE TECHNOLOGY	COM	811804103	1031	14943 SH	OTHER	01,03		10743
4200								
SEAGATE TECHNOLOGY	COM	811804103	7442	107855 SH	DEFINED	05,01,03		107855
SEAGATE TECHNOLOGY	COM	811804103	7600	110145 SH	DEFINED	07,06,01,03		110145
SEAGATE TECHNOLOGY	COM	811804103	41599	602887 SH	DEFINED	08,09,03		602887
SEAGRAM LTD	COM	811850106	2375	41355 SH	DEFINED	01,03		30505
10850								
SEAGRAM LTD	COM	811850106	1295	22548 SH	OTHER	01,03		16548
6000								
SEAGRAM LTD	COM	811850106	7741	134775 SH	DEFINED	05,01,03		134775
SEAGRAM LTD	COM	811850106	350	6100 SH	OTHER	05,01,03		6100
SEAGRAM LTD	COM	811850106	4874	84862 SH	OTHER	06,01,03		84862
SEAGRAM LTD	COM	811850106	6060	105500 SH	DEFINED	07,06,01,03		105500
SEAGRAM LTD	COM	811850106	76418	1330465 SH	DEFINED	08,09,03		1330465
SEAGRAM LTD	PFD ADJ CV S	811850205	1358	26050 SH	DEFINED	01,03		26050
SEAGRAM LTD	PFD ADJ CV S	811850205	9822	188441 SH	DEFINED	08,09,03		188441
SEACOR SMIT INC	SUB NT CV 14	811904AC5	1658	1500000 PRN	DEFINED	05,01,03		1500000
SEACOR SMIT INC	SUB NT CV 14	811904AC5	1658	1500000 PRN	DEFINED	07,06,01,03		1500000
SEACOR SMIT INC	SUBNTCV 5.37	811904AE1	309	280000 PRN	DEFINED	01,03		280000
SEACOR SMIT INC	SUBNTCV 5.37	811904AE1	3205	2900000 PRN	DEFINED	05,01,03		2900000
SEACOR SMIT INC	COM	811904101	479	10275 SH	DEFINED	07,06,01,03		10275
SEALED AIR CORP NEW	COM	81211K100	5509	121748 SH	DEFINED	01,03		115348
6400								
SEALED AIR CORP NEW	COM	81211K100	602	13303 SH	OTHER	01,03		10673
2630								
SEALED AIR CORP NEW	COM	81211K100	1399	30914 SH	DEFINED	05,01,03		30914
SEALED AIR CORP NEW	COM	81211K100	54	1200 SH	OTHER	05,01,03		1200
SEALED AIR CORP NEW	COM	81211K100	950	21000 SH	DEFINED	07,06,01,03		21000
SEALED AIR CORP NEW	PFD CV A \$2	81211K209	1676	37239 SH	DEFINED	01,03		37073
166								
SEALED AIR CORP NEW	PFD CV A \$2	81211K209	175	3891 SH	OTHER	01,03		2037
1854								
SEALED AIR CORP NEW	PFD CV A \$2	81211K209	3060	68000 SH	DEFINED	05,01,03		68000
SEALED AIR CORP NEW	PFD CV A \$2	81211K209	218	4845 SH	OTHER	06,01,03		4845
SEALED AIR CORP NEW	PFD CV A \$2	81211K209	3060	68001 SH	DEFINED	07,06,01,03		68001
SEALED AIR CORP NEW	PFD CV A \$2	81211K209	16978	377294 SH	DEFINED	08,09,03		377294
SEARS ROEBUCK & CO	COM	812387108	10906	336411 SH	DEFINED	01,03		307680
28731								
SEARS ROEBUCK & CO	COM	812387108	5050	155770 SH	OTHER	01,03		91322
64448								
SEARS ROEBUCK & CO	COM	812387108	7085	218525 SH	DEFINED	05,01,03		218525
SEARS ROEBUCK & CO	COM	812387108	156	4800 SH	OTHER	05,01,03		4800
SEARS ROEBUCK & CO	COM	812387108	3952	121900 SH	OTHER	06,01,03		121900
SEARS ROEBUCK & CO	COM	812387108	2208	68100 SH	DEFINED	07,06,01,03		68100
SEARS ROEBUCK & CO	COM	812387108	971	29965 SH	DEFINED	08,09,03		29965
SEGUE SOFTWARE INC	COM	815807102	318	38500 SH	DEFINED	05,01,03		38500
SEGUE SOFTWARE INC	COM	815807102	3870	469150 SH	DEFINED	07,06,01,03		469150
SEITEL INC	COM NEW	816074306	262	18200 SH	DEFINED	01,03		400
17800								
SEITEL INC	COM NEW	816074306	3194	222200 SH	DEFINED	05,01,03		222200
SEITEL INC	COM NEW	816074306	209	14525 SH	DEFINED	07,06,01,03		14525
SELECTICA INC	COM	816288104	9969	250000 SH	DEFINED	08,09,03		250000
SELECTIVE INS GROUP INC	COM	816300107	277	15475 SH	DEFINED	07,06,01,03		15475
SELIGMAN SELECT MUN FD INC	COM	816344105	106	10567 SH	DEFINED	01,03		10567
SELIGMAN SELECT MUN FD INC	COM	816344105	60	6045 SH	OTHER	01,03		6045

SEMA GROUP PLC	SPONSORED AD	81661R100	2212	68876	SH	DEFINED	08,09,03	68876
SEMTECH CORP	SUB NT CV 4.	816850AD3	3698	3114000	PRN	DEFINED	08,09,03	3114000
SEMTECH CORP	COM	816850101	6061	146486	SH	DEFINED	01,03	146486
SEMTECH CORP	COM	816850101	66	1600	SH	OTHER	06,01,03	1600
SEMTECH CORP	COM	816850101	1117	27000	SH	DEFINED	07,06,01,03	27000
SEMTECH CORP	COM	816850101	213	5150	SH	DEFINED	08,09,03	5150
SEMPRA ENERGY 59905	COM	816851109	3059	146970	SH	DEFINED	01,03	87065
SEMPRA ENERGY 18521	COM	816851109	2028	97461	SH	OTHER	01,03	78940
SEMPRA ENERGY	COM	816851109	1297	62330	SH	DEFINED	05,01,03	62330
SEMPRA ENERGY	COM	816851109	60	2900	SH	OTHER	05,01,03	2900
SEMPRA ENERGY	COM	816851109	847	40700	SH	DEFINED	07,06,01,03	40700
SEMPRA ENERGY	COM	816851109	221	10600	SH	DEFINED	08,09,03	10600
SEMITOOL INC 103250	COM	816909105	4259	332450	SH	DEFINED	01,03	229200
SENIOR HIGH INCOME PORTFOLIO 4619	COM	81721E107	29	4619	SH	DEFINED	01,03	
SENIOR HIGH INCOME PORTFOLIO 1735 1834	COM	81721E107	52	8188	SH	OTHER	01,03	4619
SENSORMATIC ELECTRS CORP	COM	817265101	1	95	SH	OTHER	01,03	95
SENSORMATIC ELECTRS CORP	COM	817265101	479	31900	SH	DEFINED	07,06,01,03	31900
SEPRACOR INC 400	COM	817315104	147	1200	SH	DEFINED	01,03	800
SEPRACOR INC	COM	817315104	714	5820	SH	OTHER	01,03	5820
SEPRACOR INC	COM	817315104	86	700	SH	DEFINED	05,01,03	700
SEPRACOR INC	COM	817315104	25	200	SH	OTHER	06,01,03	200
SEPRACOR INC	COM	817315104	3717	30300	SH	DEFINED	07,06,01,03	30300
SEROLOGICALS CORP	COM	817523103	255	36700	SH	DEFINED	08,09,03	36700
SEROLOGICALS CORP	COM	817523103	69	10000	SH	CALL	DEFINED 08,09,03	10000
SEROLOGICALS CORP	COM	817523103	902	130000	SH	PUT	DEFINED 08,09,03	130000
SERVICE CORP INTL	COM	817565104	78	31974	SH	DEFINED	01,03	31974
SERVICE CORP INTL 2500	COM	817565104	70	28752	SH	OTHER	01,03	26252
SERVICE CORP INTL	COM	817565104	12	5000	SH	DEFINED	08,09,03	5000
SERVICEMASTER CO 176743	COM	81760N109	3538	358255	SH	DEFINED	01,03	181512
SERVICEMASTER CO 16601	COM	81760N109	1049	106188	SH	OTHER	01,03	89587
724 SOLUTIONS INC 3200000	COM	81788Q100	152000	3200000	SH	DEFINED		
SHAW GROUP INC	COM	820280105	324	4600	SH	DEFINED	01,03	4600
SHAW GROUP INC	COM	820280105	71	1000	SH	OTHER	06,01,03	1000
SHAW GROUP INC	COM	820280105	761	10800	SH	DEFINED	07,06,01,03	10800
SHAW INDS INC 700	COM	820286102	44	2380	SH	DEFINED	01,03	1680
SHAW INDS INC	COM	820286102	39	2100	SH	OTHER	01,03	2100
SHAW INDS INC	COM	820286102	214	11550	SH	DEFINED	05,01,03	11550
SHAW INDS INC	COM	820286102	969	52400	SH	DEFINED	07,06,01,03	52400
SHELL TRANS & TRADING PLC	NEW YRK SH N	822703609	2829	57813	SH	DEFINED	01,03	57813
SHELL TRANS & TRADING PLC 8460	NEW YRK SH N	822703609	1791	36598	SH	OTHER	01,03	28138
SHERWIN WILLIAMS CO 114500	COM	824348106	5122	239613	SH	DEFINED	01,03	125113
SHERWIN WILLIAMS CO 8298	COM	824348106	1335	62468	SH	OTHER	01,03	54170
SHERWIN WILLIAMS CO	COM	824348106	6396	299225	SH	DEFINED	05,01,03	299225
SHERWIN WILLIAMS CO	COM	824348106	49	2300	SH	OTHER	05,01,03	2300
SHERWIN WILLIAMS CO	COM	824348106	1855	86800	SH	DEFINED	07,06,01,03	86800
SHERWIN WILLIAMS CO	COM	824348106	180	8400	SH	DEFINED	08,09,03	8400
SHIRE PHARMACEUTICALS GRP PLC	SPONSORED AD	82481R106	1364	26425	SH	DEFINED	01,03	26425
SHIRE PHARMACEUTICALS GRP PLC	SPONSORED AD	82481R106	16	312	SH	OTHER	01,03	312
SHIRE PHARMACEUTICALS GRP PLC	SPONSORED AD	82481R106	1293	25050	SH	DEFINED	05,01,03	25050
SHIRE PHARMACEUTICALS GRP PLC	SPONSORED AD	82481R106	19816	383850	SH	DEFINED	07,06,01,03	383850
SHIRE PHARMACEUTICALS GRP PLC	SPONSORED AD	82481R106	594	11500	SH	DEFINED	08,09,03	11500
SHOPKO STORES INC	COM	824911101	234	22600	SH	DEFINED	05,01,03	22600
SHOPKO STORES INC	COM	824911101	3008	289950	SH	DEFINED	07,06,01,03	289950
SHOLODGE INC 47000	COM	825034101	247	47000	SH	OTHER	01,03	
SHOP AT HOME INC	COM NEW	825066301	69	28300	SH	DEFINED	08,09,03	28300
SHURGARD STORAGE CTRS INC 16825	COM	82567D104	396	17558	SH	OTHER	01,03	733
SIEBEL SYS INC 14700	COM	826170102	13474	121044	SH	DEFINED	01,03	106344
SIEBEL SYS INC 5700	COM	826170102	2179	19580	SH	OTHER	01,03	13880
SIEBEL SYS INC	COM	826170102	14409	129450	SH	DEFINED	05,01,03	129450
SIEBEL SYS INC	COM	826170102	3707	33300	SH	OTHER	06,01,03	33300
SIEBEL SYS INC	COM	826170102	9206	82700	SH	DEFINED	07,06,01,03	82700
SIEBEL SYS INC	COM	826170102	6574	59060	SH	DEFINED	08,09,03	59060
SIERRA HEALTH SVCS INC 9700	COM	826322109	92	19700	SH	DEFINED	01,03	10000
SIERRA HEALTH SVCS INC	COM	826322109	580	123800	SH	DEFINED	05,01,03	123800
SIERRA HEALTH SVCS INC	COM	826322109	77	16500	SH	DEFINED	07,06,01,03	16500
SIERRA PAC RES NEW	COM	826428104	172	9582	SH	DEFINED	01,03	9582
SIERRA PAC RES NEW	COM	826428104	216	11978	SH	OTHER	01,03	11658

320							
SIERRA PAC RES NEW	COM	826428104	585	32500 SH	DEFINED 07,06,01,03	32500	
SIERRA WIRELESS INC	COM	826516106	295	4800 SH	DEFINED 08,09,03	4800	
SIGMA ALDRICH CORP	COM	826552101	5114	154975 SH	DEFINED 01,03	151475	
3500							
SIGMA ALDRICH CORP	COM	826552101	11721	355195 SH	OTHER 01,03	92878	
262317							
SIGMA ALDRICH CORP	COM	826552101	763	23125 SH	DEFINED 05,01,03	23125	
SIGMA ALDRICH CORP	COM	826552101	36	1100 SH	OTHER 05,01,03	1100	
SIGMA ALDRICH CORP	COM	826552101	528	16000 SH	DEFINED 07,06,01,03	16000	
SIGMA ALDRICH CORP	COM	826552101	139	4200 SH	DEFINED 08,09,03	4200	
SIGMA ALDRICH CORP	COM	826552101	834	25280 SH	OTHER 13,01,03		
25280							
SILICON GRAPHICS INC	COM	827056102	2	500 SH	DEFINED 01,03	100	
400							
SILICON GRAPHICS INC	COM	827056102	7	1600 SH	OTHER 01,03	1600	
SILICON GRAPHICS INC	COM	827056102	30	7200 SH	DEFINED 07,06,01,03	7200	
SILICON GRAPHICS INC	COM	827056102	12130	2940700 SH	DEFINED 08,09,03	2940700	
SILICON STORAGE TECHNOLOGY INC	COM	827057100	8	300 SH	DEFINED 01,03		
300							
SILICON STORAGE TECHNOLOGY INC	COM	827057100	6	230 SH	OTHER 01,03	230	
SILICON STORAGE TECHNOLOGY INC	COM	827057100	16	600 SH	DEFINED 05,01,03	600	
SILICON STORAGE TECHNOLOGY INC	COM	827057100	816	30000 SH	CALL DEFINED 08,09,03	30000	
SILICON VY BANCSHARES	COM	827064106	1448	24860 SH	DEFINED 01,03	8230	
16630							
SILICON VY BANCSHARES	COM	827064106	41	700 SH	OTHER 01,03	700	
SILICON VY BANCSHARES	COM	827064106	105	1800 SH	OTHER 06,01,03	1800	
SILICON VY BANCSHARES	COM	827064106	1705	29275 SH	DEFINED 07,06,01,03	29275	
SILICON VY BANCSHARES	COM	827064106	437	7500 SH	DEFINED 08,09,03	7500	
SILICON VY GROUP INC	COM	827066101	463	17600 SH	DEFINED 01,03	11600	
6000							
SILICON VY GROUP INC	COM	827066101	1963	74600 SH	DEFINED 05,01,03	74600	
SILICON VY GROUP INC	COM	827066101	74	2800 SH	OTHER 06,01,03	2800	
SILICON VY GROUP INC	COM	827066101	541	20550 SH	DEFINED 07,06,01,03	20550	
SILICON VY GROUP INC	COM	827066101	129	4900 SH	DEFINED 08,09,03	4900	
SIMMONS 1ST NATL CORP	CL A \$5 PAR	828730200	408	20196 SH	DEFINED 01,03	20196	
SIMMONS 1ST NATL CORP	CL A \$5 PAR	828730200	43	2134 SH	OTHER 01,03	2134	
SIMON PPTY GROUP INC NEW	COM	828806109	165	7050 SH	DEFINED 01,03	6850	
200							
SIMON PPTY GROUP INC NEW	COM	828806109	58	2460 SH	OTHER 01,03	1400	
1060							
SIMON PPTY GROUP INC NEW	COM	828806109	26	1100 SH	DEFINED 05,01,03	1100	
SIMON PPTY GROUP INC NEW	COM	828806109	3937	168000 SH	DEFINED 07,06,01,03	168000	
SIMPSON INDS INC	COM	829060102	76	6200 SH	DEFINED 01,03		
6200							
SIMPSON INDS INC	COM	829060102	36	2958 SH	OTHER 01,03	2958	
SIMPSON INDS INC	COM	829060102	981	80100 SH	DEFINED 05,01,03	80100	
SIMPSON INDS INC	COM	829060102	132	10800 SH	DEFINED 07,06,01,03	10800	
SIMPSON MANUFACTURING CO INC	COM	829073105	325	7275 SH	DEFINED 07,06,01,03	7275	
SIPEX CORP	COM	829909100	320	7600 SH	DEFINED 01,03	7600	
SIPEX CORP	COM	829909100	307	7300 SH	DEFINED 05,01,03	7300	
SIPEX CORP	COM	829909100	4332	103000 SH	DEFINED 07,06,01,03	103000	
SIX FLAGS INC	COM	83001P109	505	32600 SH	DEFINED 07,06,01,03	32600	
SIX FLAGS INC	PINES	83001P208	8883	282000 SH	DEFINED 08,09,03	282000	
SIZELER PPTY INVS INC	COM	830137105	76	10000 SH	DEFINED 01,03	10000	
SKY FINL GROUP INC	COM	83080P103	355	20000 SH	DEFINED 01,03	20000	
SKYLINE CORP	COM	830830105	98	4600 SH	DEFINED 01,03		
4600							
SKYLINE CORP	COM	830830105	2	100 SH	OTHER 01,03	100	
SKYLINE CORP	COM	830830105	1189	55800 SH	DEFINED 05,01,03	55800	
SKYLINE CORP	COM	830830105	113	5300 SH	DEFINED 07,06,01,03	5300	
SKYWEST INC	COM	830879102	507	9900 SH	DEFINED 01,03	1900	
8000							
SKYWEST INC	COM	830879102	6224	121440 SH	DEFINED 05,01,03	121440	
SKYWEST INC	COM	830879102	13116	255925 SH	DEFINED 07,06,01,03	255925	
SMARTERKIDS COM	COM	83169C106	58	32670 SH	DEFINED 08,09,03	32670	
SMARTFORCE PUB LTD CO	SPONSORED AD	83170A206	2370	50025 SH	DEFINED 08,09,03	50025	
SMITH A O	COM	831865209	159	12620 SH	DEFINED 01,03	900	
11720							
SMITH A O	COM	831865209	1915	152460 SH	DEFINED 05,01,03	152460	
SMITH A O	COM	831865209	177	14125 SH	DEFINED 07,06,01,03	14125	
SMITH INTL INC	COM	832110100	2597	31845 SH	DEFINED 01,03	29935	
1680 230							
SMITH INTL INC	COM	832110100	42	520 SH	OTHER 01,03		
520							
SMITH INTL INC	COM	832110100	212	2600 SH	OTHER 06,01,03	2600	
SMITH INTL INC	COM	832110100	7006	85900 SH	DEFINED 07,06,01,03	85900	
SMITH INTL INC	COM	832110100	522	6400 SH	DEFINED 08,09,03	6400	
SMITH INTL INC	COM	832110100	612	7500 SH	PUT DEFINED 08,09,03	7500	
SMITH CHARLES E RESDNTL RLTY	COM	832197107	260	5730 SH	DEFINED 01,03	1658	
4072							
SMITHFIELD FOODS INC	COM	832248108	1400	53334 SH	DEFINED 01,03	41034	
12300							
SMITHFIELD FOODS INC	COM	832248108	16	600 SH	OTHER 01,03	600	
SMITHFIELD FOODS INC	COM	832248108	3539	134800 SH	DEFINED 05,01,03	134800	
SMITHFIELD FOODS INC	COM	832248108	197	7500 SH	OTHER 06,01,03	7500	

SMITHFIELD FOODS INC	COM	832248108	896	34150	SH	DEFINED 07,06,01,03	34150
SMITHKLINE BEECHAM PLC 22613	ADR REP ORD	832378301	34971	509589	SH	DEFINED 01,03	486976
SMITHKLINE BEECHAM PLC 234437	ADR REP ORD	832378301	28545	415954	SH	OTHER 01,03	181517
SMITHKLINE BEECHAM PLC	ADR REP ORD	832378301	560	8160	SH	DEFINED 05,01,03	8160
SMUCKER J M CO	COM	832696306	39	1600	SH	DEFINED 01,03	1600
SMUCKER J M CO	COM	832696306	97	3978	SH	OTHER 01,03	3978
SMUCKER J M CO	COM	832696306	243	10000	SH	DEFINED 07,06,01,03	10000
SMURFIT-STONE CONTAINER CORP 15000	COM	832727101	10	800	SH	DEFINED 01,03	800
SMURFIT-STONE CONTAINER CORP	COM	832727101	185	15444	SH	OTHER 01,03	444
SMURFIT-STONE CONTAINER CORP	COM	832727101	14	1188	SH	DEFINED 05,01,03	1188
SNAP ON INC 5170	COM	833034101	192	8160	SH	DEFINED 01,03	2990
SNAP ON INC 11400	COM	833034101	655	27820	SH	OTHER 01,03	16420
SNAP ON INC	COM	833034101	385	16325	SH	DEFINED 05,01,03	16325
SNAP ON INC	COM	833034101	19	800	SH	OTHER 05,01,03	800
SNAP ON INC	COM	833034101	276	11700	SH	DEFINED 07,06,01,03	11700
SNAP ON INC	COM	833034101	71	3000	SH	DEFINED 08,09,03	3000
SNOWBALL COM INC	COM	83335R102	719	500000	SH	DEFINED 08,09,03	500000
SOFTNET SYS INC	COM	833964109	2102	352089	SH	DEFINED 01,03	352089
SOFTWARE COM INC	COM	83402P104	1070	5900	SH	DEFINED 05,01,03	5900
SOFTWARE COM INC	COM	83402P104	14334	79000	SH	DEFINED 07,06,01,03	79000
SOFTWARE COM INC	COM	83402P104	1435	7908	SH	DEFINED 11,06,01,03	7908
SOLA INTL INC 11200	COM	834092108	79	12200	SH	DEFINED 01,03	1000
SOLA INTL INC	COM	834092108	890	138200	SH	DEFINED 05,01,03	138200
SOLA INTL INC	COM	834092108	94	14650	SH	DEFINED 07,06,01,03	14650
SOLECTRON CORP	SR LYON ZERO	834182AK3	3300	6600000	PRN	DEFINED 05,01,03	6600000
SOLECTRON CORP	SR LYON ZERO	834182AK3	3300	6600000	PRN	DEFINED 07,06,01,03	6600000
SOLECTRON CORP	SR LYON ZERO	834182AK3	35065	70129000	PRN	DEFINED 08,09,03	70129000
SOLECTRON CORP 15200	COM	834182107	6799	147410	SH	DEFINED 01,03	132210
SOLECTRON CORP 1270	COM	834182107	320	6939	SH	OTHER 01,03	5669
SOLECTRON CORP	COM	834182107	9678	209825	SH	DEFINED 05,01,03	209825
SOLECTRON CORP	COM	834182107	2200	47700	SH	OTHER 06,01,03	47700
SOLECTRON CORP	COM	834182107	10627	230400	SH	DEFINED 07,06,01,03	230400
SOLECTRON CORP	COM	834182107	715	15500	SH	DEFINED 08,09,03	15500
SOLECTRON CORP	COM	834182107	461	10000	SH	DEFINED 08,09,03	10000
SOLUTIA INC 6292	COM	834376105	2445	214912	SH	DEFINED 01,03	208620
SOLUTIA INC 155477	COM	834376105	2360	207479	SH	OTHER 01,03	52002
SOLUTIA INC	COM	834376105	19	1700	SH	DEFINED 05,01,03	1700
SOLUTIA INC	COM	834376105	502	44100	SH	DEFINED 07,06,01,03	44100
SONERA GROUP PLC	SPONSORED AD	835433202	18	714	SH	DEFINED 01,03	714
SONERA GROUP PLC	SPONSORED AD	835433202	25	1000	SH	OTHER 01,03	1000
SONERA GROUP PLC	SPONSORED AD	835433202	550	21799	SH	DEFINED 08,09,03	21799
SONIC CORP 5730	COM	835451105	180	5730	SH	DEFINED 01,03	
SONIC CORP 420	COM	835451105	24	750	SH	OTHER 01,03	330
SONIC CORP	COM	835451105	2145	68100	SH	DEFINED 05,01,03	68100
SONIC CORP	COM	835451105	334	10600	SH	DEFINED 07,06,01,03	10600
SONIC CORP	COM	835451105	77	2450	SH	DEFINED 08,09,03	2450
SONICWALL INC	COM	835470105	63	2200	SH	DEFINED 01,03	2200
SONICWALL INC	COM	835470105	291	10200	SH	DEFINED 08,09,03	10200
SONOCO PRODS CO	COM	835495102	11040	611242	SH	DEFINED 01,03	611242
SONOCO PRODS CO 19154	COM	835495102	2824	156326	SH	OTHER 01,03	137172
SONOCO PRODS CO	COM	835495102	744	41200	SH	DEFINED 07,06,01,03	41200
SONOSITE INC	COM	83568G104	10	525	SH	DEFINED 01,03	525
SONOSITE INC	COM	83568G104	208	11137	SH	OTHER 01,03	11137
SONOSITE INC	COM	83568G104	5	285	SH	OTHER 13,01,03	285
SONY CORP 4820	ADR NEW	835699307	3308	32773	SH	DEFINED 01,03	27953
SONY CORP 840	ADR NEW	835699307	1136	11250	SH	OTHER 01,03	10410
SONY CORP	ADR NEW	835699307	1306	12934	SH	DEFINED 11,06,01,03	12934
SOTHEBYS HLDGS INC	CL A	835898107	716	28800	SH	DEFINED 01,03	28800
SOTHEBYS HLDGS INC	CL A	835898107	2	100	SH	OTHER 01,03	100
SOTHEBYS HLDGS INC	CL A	835898107	607	24400	SH	DEFINED 07,06,01,03	24400
SOUND ADVICE INC	COM	836066100	461	57000	SH	OTHER 01,03	57000
SOURCE INFORMATION MGMT CO 4000	COM NEW	836151209	2706	397213	SH	DEFINED 01,03	393213
SOUTH FINL GROUP INC	COM	837841105	329	26050	SH	DEFINED 07,06,01,03	26050
SOUTH STR FINL CORP	COM	840468102	198	30200	SH	DEFINED 01,03	30200
SOUTHDOWN INC 4710	COM	841297104	1595	22389	SH	DEFINED 01,03	17679
SOUTHDOWN INC 8850	COM	841297104	768	10780	SH	OTHER 01,03	1930
SOUTHDOWN INC	COM	841297104	36	500	SH	DEFINED 05,01,03	500
SOUTHDOWN INC	COM	841297104	1062	14900	SH	DEFINED 07,06,01,03	14900

SOUTHDOWN INC	COM	841297104	214	3000 SH	CALL	DEFINED	08,09,03	3000
SOUTHERN CO	COM	842587107	12926	398484 SH		DEFINED	01,03	376794
21690								
SOUTHERN CO	COM	842587107	12341	380466 SH		OTHER	01,03	266335
114131								
SOUTHERN CO	COM	842587107	5999	184950 SH		DEFINED	05,01,03	184950
SOUTHERN CO	COM	842587107	295	9100 SH		OTHER	05,01,03	9100
SOUTHERN CO	COM	842587107	4178	128800 SH		DEFINED	07,06,01,03	128800
SOUTHERN CO	COM	842587107	2878	88725 SH		DEFINED	08,09,03	88725
SOUTHERN CO	COM	842587107	487	15000 SH	CALL	DEFINED	08,09,03	15000
SOUTHERN PAC PETE NL	ADR NEW	843581307	66	36530 SH		OTHER	01,03	
36530								
SOUTHERN UN CO NEW	COM	844030106	59	3000 SH		DEFINED	01,03	
3000								
SOUTHERN UN CO NEW	COM	844030106	779	39300 SH		DEFINED	05,01,03	39300
SOUTHERN UN CO NEW	COM	844030106	592	29900 SH		DEFINED	07,06,01,03	29900
SOUTHSIDE BANCSHARES CORP	COM	844700104	158	19800 SH		OTHER	01,03	19800
SOUTHTRUST CORP	COM	844730101	979	31142 SH		DEFINED	01,03	17942
13200								
SOUTHTRUST CORP	COM	844730101	779	24766 SH		OTHER	01,03	8008
16758								
SOUTHTRUST CORP	COM	844730101	2006	63825 SH		DEFINED	05,01,03	63825
SOUTHTRUST CORP	COM	844730101	75	2400 SH		OTHER	05,01,03	2400
SOUTHTRUST CORP	COM	844730101	5187	165000 SH		DEFINED	07,06,01,03	165000
SOUTHTRUST CORP	COM	844730101	274	8700 SH		DEFINED	08,09,03	8700
SOUTHWEST AIRLS CO	COM	844741108	75190	3100607 SH		DEFINED	01,03	2908300
192307								
SOUTHWEST AIRLS CO	COM	844741108	23597	973066 SH		OTHER	01,03	714805
258261								
SOUTHWEST AIRLS CO	COM	844741108	3699	152525 SH		DEFINED	05,01,03	152525
SOUTHWEST AIRLS CO	COM	844741108	170	7000 SH		OTHER	05,01,03	7000
SOUTHWEST AIRLS CO	COM	844741108	2401	99000 SH		DEFINED	07,06,01,03	99000
SOUTHWEST AIRLS CO	COM	844741108	626	25800 SH		DEFINED	08,09,03	25800
SOUTHWEST AIRLS CO	COM	844741108	43844	1808008 SH		DEFINED	11,06,01,03	1808008
SOUTHWEST BANCORPORATION TEX	COM	84476R109	601	18400 SH		DEFINED	01,03	12900
5500								
SOUTHWEST BANCORPORATION TEX	COM	84476R109	2311	70700 SH		DEFINED	05,01,03	70700
SOUTHWEST BANCORPORATION TEX	COM	84476R109	75	2300 SH		OTHER	06,01,03	2300
SOUTHWEST BANCORPORATION TEX	COM	84476R109	563	17225 SH		DEFINED	07,06,01,03	17225
SOUTHWEST GAS CORP	COM	844895102	392	18742 SH		DEFINED	01,03	7242
11500								
SOUTHWEST GAS CORP	COM	844895102	46	2200 SH		OTHER	01,03	850
1350								
SOUTHWEST GAS CORP	COM	844895102	3084	147300 SH		DEFINED	05,01,03	147300
SOUTHWEST GAS CORP	COM	844895102	398	19000 SH		DEFINED	07,06,01,03	19000
SOUTHWEST SECS GROUP INC	COM	845224104	205	7023 SH		DEFINED	01,03	4623
2400								
SOUTHWEST SECS GROUP INC	COM	845224104	11	385 SH		OTHER	01,03	
385								
SOUTHWEST SECS GROUP INC	COM	845224104	913	31200 SH		DEFINED	05,01,03	31200
SOUTHWEST SECS GROUP INC	COM	845224104	279	9550 SH		DEFINED	07,06,01,03	9550
SOUTHWESTERN ENERGY CO	COM	845467109	211	24152 SH		DEFINED	01,03	8352
15800								
SOUTHWESTERN ENERGY CO	COM	845467109	66	7500 SH		OTHER	01,03	7500
SOUTHWESTERN ENERGY CO	COM	845467109	1724	197000 SH		DEFINED	05,01,03	197000
SOUTHWESTERN ENERGY CO	COM	845467109	133	15150 SH		DEFINED	07,06,01,03	15150
SOVEREIGN BANCORP INC	COM	845905108	7	777 SH		DEFINED	01,03	777
SOVEREIGN BANCORP INC	COM	845905108	364	39362 SH		OTHER	01,03	7762
31600								
SOVEREIGN BANCORP INC	COM	845905108	866	93600 SH		DEFINED	07,06,01,03	93600
SOVEREIGN BANCORP INC	UNIT EX 1112	845905306	5543	96500 SH		DEFINED	05,01,03	96500
SOVEREIGN BANCORP INC	UNIT EX 1112	845905306	5543	96500 SH		DEFINED	07,06,01,03	96500
SPACELABS MED INC	COM	846247104	38	3853 SH		DEFINED	01,03	1453
2400								
SPACELABS MED INC	COM	846247104	42	4220 SH		OTHER	01,03	4220
SPACELABS MED INC	COM	846247104	313	31700 SH		DEFINED	05,01,03	31700
SPACELABS MED INC	COM	846247104	58	5825 SH		DEFINED	07,06,01,03	5825
SPACELABS MED INC	COM	846247104	8	857 SH		OTHER	13,01,03	857
SPECIALTY EQUIP COS INC	COM NEW	847497203	292	11825 SH		DEFINED	07,06,01,03	11825
SPECTRASITE HLDGS INC	COM	84760T100	1235	66535 SH		DEFINED	01,03	66535
SPECTRASITE HLDGS INC	COM	84760T100	68	3639 SH		OTHER	01,03	3639
SPECTRASITE HLDGS INC	COM	84760T100	1123	60500 SH		DEFINED	05,01,03	60500
SPECTRASITE HLDGS INC	COM	84760T100	15644	842800 SH		DEFINED	07,06,01,03	842800
SPECTRASITE HLDGS INC	COM	84760T100	12434	669841 SH		DEFINED	08,09,03	669841
SPECTRIAN CORP	COM	847608106	574	37050 SH		DEFINED	01,03	37050
SPECTRIAN CORP	COM	847608106	31	2000 SH		OTHER	01,03	2000
SPECTRIAN CORP	COM	847608106	481	31000 SH		DEFINED	05,01,03	31000
SPECTRIAN CORP	COM	847608106	6073	391800 SH		DEFINED	07,06,01,03	391800
SPEECHWORKS INTL INC	COM	84764M101	155649	2510472 SH		DEFINED	14,01,03	2510472
SPEEDFAM-IPEC INC	COM	847705100	2	200 SH		DEFINED	01,03	200
SPEEDFAM-IPEC INC	COM	847705100	205	17950 SH		DEFINED	07,06,01,03	17950
SPEEDWAY MOTORSPORTS INC	COM	847788106	688	33075 SH		DEFINED	08,09,03	33075
SPHERION CORP	COM	848420105	1608	134700 SH		DEFINED	05,01,03	134700
SPHERION CORP	COM	848420105	461	38625 SH		DEFINED	07,06,01,03	38625
SPIEKER PPTYS INC	COM	848497103	26	450 SH		DEFINED	01,03	450
SPIEKER PPTYS INC	COM	848497103	213	3700 SH		OTHER	01,03	1200

2500								
SPORTS AUTH INC	SB NT CV 5.2	849176AC6	5930	8000000	PRN	DEFINED	08,09,03	8000000
SPRINGS INDS INC	CL A	851783100	97	3440	SH	DEFINED	01,03	1440
2000								
SPRINGS INDS INC	CL A	851783100	135	4775	SH	OTHER	01,03	4135
640								
SPRINGS INDS INC	CL A	851783100	172	6100	SH	DEFINED	05,01,03	6100
SPRINGS INDS INC	CL A	851783100	8	300	SH	OTHER	05,01,03	300
SPRINGS INDS INC	CL A	851783100	192	6800	SH	DEFINED	07,06,01,03	6800
SPRINGS INDS INC	CL A	851783100	25	900	SH	DEFINED	08,09,03	900
SPRINT CORP	COM FON GROU	852061100	95733	3265999	SH	DEFINED	01,03	3142026
123973								
SPRINT CORP	COM FON GROU	852061100	32715	1116088	SH	OTHER	01,03	604098
511990								
SPRINT CORP	COM FON GROU	852061100	13580	463275	SH	DEFINED	05,01,03	463275
SPRINT CORP	COM FON GROU	852061100	366	12500	SH	OTHER	05,01,03	12500
SPRINT CORP	COM FON GROU	852061100	29675	1012400	SH	DEFINED	07,06,01,03	1012400
SPRINT CORP	COM FON GROU	852061100	1	39	SH	DEFINED	08,09,03	39
SPRINT CORP	COM FON GROU	852061100	311	10600	SH	DEFINED	13,01,03	10600
SPRINT CORP	PCS COM SER	852061506	292973	8355861	SH	DEFINED	01,03	8204412
151449								
SPRINT CORP	PCS COM SER	852061506	52703	1503129	SH	OTHER	01,03	843765
659364								
SPRINT CORP	PCS COM SER	852061506	17719	505370	SH	DEFINED	05,01,03	505370
SPRINT CORP	PCS COM SER	852061506	459	13100	SH	OTHER	05,01,03	13100
SPRINT CORP	PCS COM SER	852061506	12720	362800	SH	DEFINED	07,06,01,03	362800
SPRINT CORP	PCS COM SER	852061506	2	60	SH	DEFINED	08,09,03	60
SPRINT CORP	PCS COM SER	852061506	3278	93500	SH	CALL	DEFINED 08,09,03	93500
SPRINT CORP	PCS COM SER	852061506	1525	43500	SH	PUT	DEFINED 08,09,03	43500
SPRINT CORP	PCS COM SER	852061506	5511	157181	SH	DEFINED	11,06,01,03	157181
SPRINT CORP	PCS COM SER	852061506	1066	30400	SH	DEFINED	13,01,03	30400
SPRINT CORP	PCS COM SER	852061506	256	7300	SH	OTHER	13,01,03	300
7000								
STAN LEE MEDIA INC	COM	85285P101	1571	146100	SH	DEFINED	08,09,03	146100
STAMPS COM INC	COM	852857101	40	10500	SH	DEFINED		10500
STAMPS COM INC	COM	852857101	157	40725	SH	DEFINED	08,09,03	40725
STANDARD MICROSYSTEMS CORP	COM	853626109	486	22300	SH	DEFINED	01,03	
22300								
STANDARD MICROSYSTEMS CORP	COM	853626109	6077	278600	SH	DEFINED	05,01,03	278600
STANDARD MICROSYSTEMS CORP	COM	853626109	208	9550	SH	DEFINED	07,06,01,03	9550
STANDARD MTR PRODS INC	SB DB CV 6.7	853666AB1	1020	2000000	PRN	DEFINED	08,09,03	2000000
STANDARD MTR PRODS INC	COM	853666105	114	14300	SH	DEFINED	01,03	
14300								
STANDARD MTR PRODS INC	COM	853666105	1443	180400	SH	DEFINED	05,01,03	180400
STANDARD MTR PRODS INC	COM	853666105	61	7575	SH	DEFINED	07,06,01,03	7575
STANDARD PAC CORP NEW	COM	85375C101	353	19600	SH	DEFINED	01,03	
19600								
STANDARD PAC CORP NEW	COM	85375C101	4399	244400	SH	DEFINED	05,01,03	244400
STANDARD PAC CORP NEW	COM	85375C101	323	17950	SH	DEFINED	07,06,01,03	17950
STANDARD REGISTER CO	COM	853887107	239	14948	SH	OTHER	01,03	624
14324								
STANDARD REGISTER CO	COM	853887107	181	11300	SH	DEFINED	07,06,01,03	11300
STANDEX INTL CORP	COM	854231107	158	8200	SH	DEFINED	01,03	2400
5800								
STANDEX INTL CORP	COM	854231107	23	1200	SH	OTHER	01,03	1200
STANDEX INTL CORP	COM	854231107	1404	72700	SH	DEFINED	05,01,03	72700
STANDEX INTL CORP	COM	854231107	146	7575	SH	DEFINED	07,06,01,03	7575
STANFORD MICRODEVICES INC	COM	854399102	225	4200	SH	DEFINED	08,09,03	4200
STANLEY WKS	COM	854616109	1034	44843	SH	DEFINED	01,03	21443
23400								
STANLEY WKS	COM	854616109	266	11533	SH	OTHER	01,03	6700
4833								
STANLEY WKS	COM	854616109	3255	141125	SH	DEFINED	05,01,03	141125
STANLEY WKS	COM	854616109	28	1200	SH	OTHER	05,01,03	1200
STANLEY WKS	COM	854616109	16131	699475	SH	DEFINED	07,06,01,03	699475
STANLEY WKS	COM	854616109	104	4500	SH	DEFINED	08,09,03	4500
STAPLES INC	COM	855030102	6101	430021	SH	DEFINED	01,03	428371
1650								
STAPLES INC	COM	855030102	2119	149377	SH	OTHER	01,03	106631
42746								
STAPLES INC	COM	855030102	2239	157825	SH	DEFINED	05,01,03	157825
STAPLES INC	COM	855030102	91	6400	SH	OTHER	05,01,03	6400
STAPLES INC	COM	855030102	2507	176700	SH	DEFINED	07,06,01,03	176700
STAPLES INC	COM	855030102	4444	313225	SH	DEFINED	08,09,03	313225
STAPLES INC	COM	855030102	681	48000	SH	CALL	DEFINED 08,09,03	48000
STAR SCIENTIFIC INC	COM	85517P101	100	25000	SH	DEFINED	01,03	25000
STARBUCKS CORP	COM	855244109	12546	313158	SH	DEFINED	01,03	307258
5900								
STARBUCKS CORP	COM	855244109	14431	360225	SH	OTHER	01,03	359425
800								
STARBUCKS CORP	COM	855244109	2186	54575	SH	DEFINED	05,01,03	54575
STARBUCKS CORP	COM	855244109	104	2600	SH	OTHER	05,01,03	2600
STARBUCKS CORP	COM	855244109	3509	87600	SH	OTHER	06,01,03	87600
STARBUCKS CORP	COM	855244109	1490	37200	SH	DEFINED	07,06,01,03	37200
STARBUCKS CORP	COM	855244109	50	1240	SH	DEFINED	08,09,03	1240
STARBUCKS CORP	COM	855244109	8378	209134	SH	DEFINED	11,06,01,03	209134

STARTEK INC 6000	COM	85569C107	302	10400 SH	DEFINED	01,03	4400
STARTEK INC	COM	85569C107	1299	44800 SH	DEFINED	05,01,03	44800
STARTEK INC	COM	85569C107	23	800 SH	OTHER	06,01,03	800
STARTEK INC	COM	85569C107	247	8525 SH	DEFINED	07,06,01,03	8525
STARWOOD HOTELS&RESORTS WRLDWD 154	PAIRED CTF	85590A203	632	20215 SH	DEFINED	01,03	20061
STARWOOD HOTELS&RESORTS WRLDWD 6065	PAIRED CTF	85590A203	444	14217 SH	OTHER	01,03	8152
STARWOOD HOTELS&RESORTS WRLDWD	PAIRED CTF	85590A203	23	747 SH	DEFINED	05,01,03	747
STARWOOD HOTELS&RESORTS WRLDWD	PAIRED CTF	85590A203	3	100 SH	DEFINED	08,09,03	100
STATE STR CORP 6130	COM	857477103	66361	510469 SH	DEFINED	01,03	504339
STATE STR CORP 31290	COM	857477103	17990	138382 SH	OTHER	01,03	107092
STATE STR CORP	COM	857477103	7875	60575 SH	DEFINED	05,01,03	60575
STATE STR CORP	COM	857477103	299	2300 SH	OTHER	05,01,03	2300
STATE STR CORP	COM	857477103	11063	85100 SH	OTHER	06,01,03	85100
STATE STR CORP	COM	857477103	4992	38400 SH	DEFINED	07,06,01,03	38400
STATE STR CORP	COM	857477103	30225	232500 SH	CALL	DEFINED 08,09,03	232500
STATE STR CORP	COM	857477103	2925	22500 SH	PUT	DEFINED 08,09,03	22500
STATE STR CORP	COM	857477103	309	2375 SH	DEFINED	13,01,03	2375
STATEN IS BANCORP INC 7360	COM	857550107	147	7360 SH	DEFINED	01,03	
STATEN IS BANCORP INC	COM	857550107	1728	86380 SH	DEFINED	05,01,03	86380
STATEN IS BANCORP INC	COM	857550107	438	21900 SH	DEFINED	07,06,01,03	21900
STATION CASINOS INC 714	COM	857689103	655	45939 SH	DEFINED	01,03	45225
STATION CASINOS INC	COM	857689103	603	42300 SH	DEFINED	05,01,03	42300
STATION CASINOS INC	COM	857689103	8458	593550 SH	DEFINED	07,06,01,03	593550
STATION CASINOS INC	COM	857689103	24409	1712900 SH	DEFINED	08,09,03	1712900
STATION CASINOS INC	COM	857689103	3420	240000 SH	CALL	DEFINED 08,09,03	240000
STEEL DYNAMICS INC	COM	858119100	259	28150 SH	DEFINED	07,06,01,03	28150
STEEL TECHNOLOGIES INC 6400	COM	858147101	40	6400 SH	DEFINED	01,03	
STEEL TECHNOLOGIES INC	COM	858147101	497	78700 SH	DEFINED	05,01,03	78700
STEEL TECHNOLOGIES INC	COM	858147101	41	6425 SH	DEFINED	07,06,01,03	6425
STEIN MART INC 9700	COM	858375108	105	9700 SH	DEFINED	01,03	
STEIN MART INC 700	COM	858375108	8	700 SH	OTHER	01,03	
STEIN MART INC	COM	858375108	1346	124500 SH	DEFINED	05,01,03	124500
STEIN MART INC	COM	858375108	282	26050 SH	DEFINED	07,06,01,03	26050
STERIS CORP	COM	859152100	6	500 SH	DEFINED	01,03	500
STERIS CORP 3000	COM	859152100	36	3000 SH	OTHER	01,03	
STERIS CORP	COM	859152100	335	27900 SH	DEFINED	07,06,01,03	27900
STET HELLAS COMMUNICATIONS S A	ADR	859823106	12	800 SH	OTHER	01,03	800
STET HELLAS COMMUNICATIONS S A	ADR	859823106	774	52000 SH	DEFINED	06,01,03	52000
STEWART & STEVENSON SVCS INC	COM	860342104	42	2400 SH	DEFINED	01,03	2400
STEWART & STEVENSON SVCS INC 4950	COM	860342104	86	4950 SH	OTHER	01,03	
STEWART & STEVENSON SVCS INC	COM	860342104	202	11600 SH	DEFINED	07,06,01,03	11600
STEWART ENTERPRISES INC 90000	CL A	860370105	174	90000 SH	DEFINED	01,03	
STEWART ENTERPRISES INC 600	CL A	860370105	181	93383 SH	OTHER	01,03	92783
STEWART ENTERPRISES INC	CL A	860370105	86	44200 SH	DEFINED	07,06,01,03	44200
STILLWATER MNG CO 3300	COM	86074Q102	101	3725 SH	DEFINED	01,03	425
STILLWATER MNG CO 300	COM	86074Q102	22	800 SH	OTHER	01,03	500
STILLWATER MNG CO	COM	86074Q102	1084	40050 SH	DEFINED	05,01,03	40050
STILLWATER MNG CO	COM	86074Q102	629	23250 SH	DEFINED	07,06,01,03	23250
STILWELL FINL INC	COM	860831106	3296	75775 SH	DEFINED	05,01,03	75775
STILWELL FINL INC	COM	860831106	139	3200 SH	OTHER	05,01,03	3200
STILWELL FINL INC	COM	860831106	1940	44600 SH	DEFINED	07,06,01,03	44600
STILWELL FINL INC	COM	860831106	605	13900 SH	DEFINED	08,09,03	13900
STMICROELECTRONICS N V	SUB LYON ZER	861012AA0	32500	13000000 PRN	DEFINED	08,09,03	13000000
STMICROELECTRONICS N V	SUB LYON ZER	861012AB8	11862	10226000 PRN	DEFINED	08,09,03	10226000
STMICROELECTRONICS N V	COM	861012102	403	8454 SH	DEFINED	01,03	8454
STMICROELECTRONICS N V	COM	861012102	21	450 SH	DEFINED	08,09,03	450
STONE ENERGY CORP 3200	COM	861642106	619	11251 SH	DEFINED	01,03	8051
STONE ENERGY CORP	COM	861642106	3042	55300 SH	DEFINED	05,01,03	55300
STONE ENERGY CORP	COM	861642106	94	1700 SH	OTHER	06,01,03	1700
STONE ENERGY CORP	COM	861642106	616	11200 SH	DEFINED	07,06,01,03	11200
STORA ENSO CORP	SPON ADR REP	86210M106	15	1847 SH	DEFINED	05,01,03	1847
STORA ENSO CORP	SPON ADR REP	86210M106	1607	194845 SH	DEFINED	08,09,03	194845
STORAGE TECHNOLOGY CORP	COM PAR \$0.1	862111200	31	2320 SH	OTHER	01,03	2320
STORAGE TECHNOLOGY CORP	COM PAR \$0.1	862111200	571	42100 SH	DEFINED	07,06,01,03	42100
STRATOS LIGHTWAVE INC	COM	863100103	613	19000 SH	PUT	DEFINED 08,09,03	19000
STRAYER ED INC	COM	863236105	328	15000 SH	OTHER	01,03	15000
STREAMLINE COM INC	COM	863239109	500	1000000 SH	DEFINED	08,09,03	1000000
STRIDE RITE CORP	COM	863314100	1	200 SH	DEFINED	01,03	200
STRIDE RITE CORP	COM	863314100	10	2000 SH	OTHER	01,03	2000

STRIDE RITE CORP	COM	863314100	132	26050	SH	DEFINED 07,06,01,03	26050
STRUCTURAL DYNAMICS RESH CORP 6500	COM	863555108	106	6500	SH	DEFINED 01,03	
STRUCTURAL DYNAMICS RESH CORP	COM	863555108	246	15000	SH	DEFINED 07,06,01,03	15000
STRYKER CORP	COM	863667101	1849	43070	SH	DEFINED 01,03	43070
STRYKER CORP 7532	COM	863667101	1623	37808	SH	OTHER 01,03	30276
STRYKER CORP	COM	863667101	103	2400	SH	DEFINED 05,01,03	2400
STRYKER CORP	COM	863667101	82	1900	SH	OTHER 06,01,03	1900
STRYKER CORP	COM	863667101	8248	192100	SH	DEFINED 07,06,01,03	192100
STURM RUGER & CO INC	COM	864159108	1	100	SH	DEFINED 01,03	100
STURM RUGER & CO INC	COM	864159108	133	16300	SH	DEFINED 07,06,01,03	16300
SUBURBAN PROPANE PARTNERS L P 9577	UNIT LTD PAR	864482104	211	9577	SH	DEFINED 01,03	
SUBURBAN PROPANE PARTNERS L P 1650 5923	UNIT LTD PAR	864482104	377	17150	SH	OTHER 01,03	9577
SUCCESS BANCSHARES INC 22924	COM	864578109	261	22924	SH	OTHER 01,03	
SUIZA FOODS CORP	COM	865077101	3605	71123	SH	DEFINED 01,03	71123
SUIZA FOODS CORP	COM	865077101	142	2800	SH	OTHER 06,01,03	2800
SUIZA FOODS CORP	COM	865077101	583	11500	SH	DEFINED 07,06,01,03	11500
SUMMIT BANCORP	COM	866005101	720	20881	SH	DEFINED 01,03	20881
SUMMIT BANCORP 7837	COM	866005101	514	14885	SH	OTHER 01,03	7048
SUMMIT BANCORP	COM	866005101	1680	48700	SH	DEFINED 05,01,03	48700
SUMMIT BANCORP	COM	866005101	83	2400	SH	OTHER 05,01,03	2400
SUMMIT BANCORP	COM	866005101	1190	34500	SH	DEFINED 07,06,01,03	34500
SUMMIT BANCORP	COM	866005101	311	9000	SH	DEFINED 08,09,03	9000
SUN MICROSYSTEMS INC 282863	COM	866810104	727231	6228959	SH	DEFINED 01,03	5946096
SUN MICROSYSTEMS INC 317914	COM	866810104	180863	1549151	SH	OTHER 01,03	1231237
SUN MICROSYSTEMS INC 947035	COM	866810104	110566	947035	SH	DEFINED 05,01,03	
SUN MICROSYSTEMS INC 7965	COM	866810104	111496	955000	SH	OTHER 05,01,03	947035
SUN MICROSYSTEMS INC	COM	866810104	23753	203450	SH	OTHER 06,01,03	203450
SUN MICROSYSTEMS INC	COM	866810104	102810	880600	SH	DEFINED 07,06,01,03	880600
SUN MICROSYSTEMS INC	COM	866810104	14061	120438	SH	DEFINED 08,09,03	120438
SUN MICROSYSTEMS INC	COM	866810104	42030	360000	SH	DEFINED 08,09,03	360000
SUN MICROSYSTEMS INC	COM	866810104	163928	1404097	SH	DEFINED 11,06,01,03	1404097
SUN MICROSYSTEMS INC 12000	COM	866810104	4996	42790	SH	DEFINED 13,01,03	30790
SUN MICROSYSTEMS INC 1500	COM	866810104	1757	15050	SH	OTHER 13,01,03	13550
SUNBEAM CORP	SRSDCV ZRO14	867071AA0	950	10000000	PRN	DEFINED 08,09,03	10000000
SUNGLASS HUT INTL INC	COM	86736F106	13	2000	SH	DEFINED 01,03	2000
SUNGLASS HUT INTL INC	COM	86736F106	85	13000	SH	DEFINED 08,09,03	13000
SUNGARD DATA SYS INC 19600	COM	867363103	1290	30121	SH	DEFINED 01,03	10521
SUNGARD DATA SYS INC 100	COM	867363103	942	22000	SH	OTHER 01,03	21900
SUNGARD DATA SYS INC	COM	867363103	77	1800	SH	DEFINED 05,01,03	1800
SUNGARD DATA SYS INC	COM	867363103	133	3100	SH	OTHER 06,01,03	3100
SUNGARD DATA SYS INC	COM	867363103	9834	229700	SH	DEFINED 07,06,01,03	229700
SUNOCO INC 14221	COM	86764P109	383	14221	SH	DEFINED 01,03	
SUNOCO INC 2782 12831	COM	86764P109	997	37000	SH	OTHER 01,03	21387
SUNOCO INC	COM	86764P109	661	24525	SH	DEFINED 05,01,03	24525
SUNOCO INC	COM	86764P109	32	1200	SH	OTHER 05,01,03	1200
SUNOCO INC	COM	86764P109	466	17300	SH	DEFINED 07,06,01,03	17300
SUNOCO INC	COM	86764P109	121	4500	SH	DEFINED 08,09,03	4500
SUNRISE ASSISTED LIVING INC	SUB NT CV 5.	86768KAC0	5100	5000000	PRN	DEFINED 08,09,03	5000000
SUNRISE ASSISTED LIVING INC	COM	86768K106	74	3400	SH	DEFINED 01,03	3400
SUNRISE ASSISTED LIVING INC	COM	86768K106	108	5000	SH	OTHER 01,03	5000
SUNRISE ASSISTED LIVING INC	COM	86768K106	217	10000	SH	DEFINED 08,09,03	10000
SUNRISE TECHNOLOGIES INTL INC	COM	86769L103	262	36500	SH	DEFINED 08,09,03	36500
SUNRISE MED INC 4700	COM	867910101	29	4800	SH	DEFINED 01,03	100
SUNRISE MED INC	COM	867910101	3	500	SH	OTHER 01,03	500
SUNRISE MED INC	COM	867910101	338	56400	SH	DEFINED 05,01,03	56400
SUNRISE MED INC	COM	867910101	81	13500	SH	DEFINED 07,06,01,03	13500
SUNTRUST BKS INC 42279	COM	867914103	39028	783509	SH	DEFINED 01,03	741230
SUNTRUST BKS INC 79317	COM	867914103	38644	775807	SH	OTHER 01,03	696490
SUNTRUST BKS INC	COM	867914103	4355	87425	SH	DEFINED 05,01,03	87425
SUNTRUST BKS INC	COM	867914103	209	4200	SH	OTHER 05,01,03	4200
SUNTRUST BKS INC	COM	867914103	2949	59200	SH	DEFINED 07,06,01,03	59200
SUNTRUST BKS INC	COM	867914103	60	1200	SH	DEFINED 13,01,03	1200
SUPERIOR INDS INTL INC 925	COM	868168105	326	10850	SH	DEFINED 01,03	9925
SUPERIOR INDS INTL INC 2904	COM	868168105	87	2904	SH	OTHER 01,03	
SUPERIOR INDS INTL INC	COM	868168105	54	1800	SH	OTHER 06,01,03	1800

SUPERIOR INDS INTL INC	COM	868168105	321	10700	SH	DEFINED 07,06,01,03	10700
SUPERVALU INC	COM	868536103	2950	195860	SH	DEFINED 01,03	43185
152675							
SUPERVALU INC	COM	868536103	27	1809	SH	OTHER 01,03	1809
SUPERVALU INC	COM	868536103	5890	391075	SH	DEFINED 05,01,03	391075
SUPERVALU INC	COM	868536103	29	1900	SH	OTHER 05,01,03	1900
SUPERVALU INC	COM	868536103	2181	144800	SH	DEFINED 07,06,01,03	144800
SUPERVALU INC	COM	868536103	1173	77900	SH	DEFINED 08,09,03	77900
SUSQUEHANNA BANCSHARES INC PA	COM	869099101	29	1900	SH	DEFINED 01,03	
1900							
SUSQUEHANNA BANCSHARES INC PA	COM	869099101	375	24600	SH	DEFINED 05,01,03	24600
SUSQUEHANNA BANCSHARES INC PA	COM	869099101	363	23775	SH	DEFINED 07,06,01,03	23775
SWIFT ENERGY CO	COM	870738101	241	5800	SH	DEFINED 01,03	5800
SWIFT ENERGY CO	COM	870738101	37	900	SH	OTHER 06,01,03	900
SWIFT ENERGY CO	COM	870738101	557	13400	SH	DEFINED 07,06,01,03	13400
SWIFT TRANSN CO	COM	870756103	10	750	SH	DEFINED 01,03	750
SWIFT TRANSN CO	COM	870756103	342	26200	SH	DEFINED 07,06,01,03	26200
SWISS HELVETIA FD INC	COM	870875101	472	33277	SH	OTHER 01,03	1827
31450							
SYBASE INC	COM	871130100	649	28200	SH	DEFINED 01,03	28200
SYBASE INC	COM	871130100	21	900	SH	DEFINED 05,01,03	900
SYBASE INC	COM	871130100	127	5500	SH	OTHER 06,01,03	5500
SYBASE INC	COM	871130100	849	36900	SH	DEFINED 07,06,01,03	36900
SYBRON INTL CORP	COM	87114F106	77	3195	SH	DEFINED 01,03	
3195							
SYBRON INTL CORP	COM	87114F106	785	32700	SH	OTHER 01,03	7195
25505							
SYBRON INTL CORP	COM	87114F106	48	2000	SH	DEFINED 05,01,03	2000
SYBRON INTL CORP	COM	87114F106	1046	43600	SH	DEFINED 07,06,01,03	43600
SYCAMORE NETWORKS INC	COM	871206108	183	1690	SH	DEFINED 01,03	1690
SYCAMORE NETWORKS INC	COM	871206108	332	3072	SH	OTHER 01,03	3072
SYCAMORE NETWORKS INC	COM	871206108	181	1675	SH	DEFINED 05,01,03	1675
SYCAMORE NETWORKS INC	COM	871206108	6788	62850	SH	DEFINED 07,06,01,03	62850
SYCAMORE NETWORKS INC	COM	871206108	221	2050	SH	DEFINED 08,09,03	2050
SYCAMORE NETWORKS INC	COM	871206108	2700	25000	SH	DEFINED 08,09,03	25000
SYKES ENTERPRISES INC	COM	871237103	2450	455755	SH	DEFINED 01,03	312788
142967							
SYKES ENTERPRISES INC	COM	871237103	92	17100	SH	DEFINED 07,06,01,03	17100
SYLVAN LEARNING SYS INC	COM	871399101	2	105	SH	DEFINED 01,03	105
SYLVAN LEARNING SYS INC	COM	871399101	258	17400	SH	DEFINED 07,06,01,03	17400
SYLVAN LEARNING SYS INC	COM	871399101	1534	103582	SH	DEFINED 08,09,03	103582
SYMANTEC CORP	COM	871503108	2411	54805	SH	DEFINED 01,03	54805
SYMANTEC CORP	COM	871503108	45	1029	SH	OTHER 01,03	1000
29							
SYMANTEC CORP	COM	871503108	239	5425	SH	DEFINED 05,01,03	5425
SYMANTEC CORP	COM	871503108	99	2250	SH	OTHER 06,01,03	2250
SYMANTEC CORP	COM	871503108	1113	25300	SH	DEFINED 07,06,01,03	25300
SYMANTEC CORP	COM	871503108	5	120	SH	DEFINED 08,09,03	120
SYMBOL TECHNOLOGIES INC	COM	871508107	3862	107479	SH	DEFINED 01,03	105169
2310							
SYMBOL TECHNOLOGIES INC	COM	871508107	279	7775	SH	OTHER 01,03	3575
4200							
SYMBOL TECHNOLOGIES INC	COM	871508107	108	3000	SH	DEFINED 05,01,03	3000
SYMBOL TECHNOLOGIES INC	COM	871508107	93	2587	SH	OTHER 06,01,03	2587
SYMBOL TECHNOLOGIES INC	COM	871508107	5815	161800	SH	DEFINED 07,06,01,03	161800
SYMBOL TECHNOLOGIES INC	COM	871508107	11734	326525	SH	DEFINED 08,09,03	326525
SYMBOL TECHNOLOGIES INC	COM	871508107	1078	30000	SH	DEFINED 08,09,03	30000
SYMMETRICOM INC	COM	871543104	172	11000	SH	DEFINED 01,03	
11000							
SYMMETRICOM INC	COM	871543104	2178	139400	SH	DEFINED 05,01,03	139400
SYMMETRICOM INC	COM	871543104	214	13700	SH	DEFINED 07,06,01,03	13700
SYMYX TECHNOLOGIES	COM	871555108	377	8683	SH	OTHER 01,03	8683
SYNCOR INTL CORP DEL	COM	87157J106	943	25620	SH	DEFINED 01,03	6900
18720							
SYNCOR INTL CORP DEL	COM	87157J106	8642	234760	SH	DEFINED 05,01,03	234760
SYNCOR INTL CORP DEL	COM	87157J106	52	1400	SH	OTHER 06,01,03	1400
SYNCOR INTL CORP DEL	COM	87157J106	535	14525	SH	DEFINED 07,06,01,03	14525
SYNOPSYS INC	COM	871607107	91	2400	SH	DEFINED 01,03	2400
SYNOPSYS INC	COM	871607107	116	3050	SH	OTHER 01,03	3050
SYNOPSYS INC	COM	871607107	1121	29600	SH	DEFINED 07,06,01,03	29600
SYNOVUS FINL CORP	COM	87161C105	3186	150359	SH	DEFINED 01,03	90359
60000							
SYNOVUS FINL CORP	COM	87161C105	4137	195269	SH	OTHER 01,03	158363
36906							
SYNOVUS FINL CORP	COM	87161C105	1750	82600	SH	DEFINED 05,01,03	82600
SYNOVUS FINL CORP	COM	87161C105	85	4000	SH	OTHER 05,01,03	4000
SYNOVUS FINL CORP	COM	87161C105	1195	56400	SH	DEFINED 07,06,01,03	56400
SYNOVUS FINL CORP	COM	87161C105	311	14700	SH	DEFINED 08,09,03	14700
SYNTELLECT INC	COM	87161L105	99	11000	SH	OTHER 01,03	11000
SYNTROLEUM CORP	COM	871630109	2383	116934	SH	DEFINED 01,03	114834
2100							
SYNTROLEUM CORP	COM	871630109	140	6858	SH	OTHER 01,03	2100
4758							
SYSCO CORP	COM	871829107	98948	2136560	SH	DEFINED 01,03	1982940
153620							
SYSCO CORP	COM	871829107	38859	839080	SH	OTHER 01,03	704588

134492								
SYSCO CORP	COM	871829107	6110	131925	SH	DEFINED 05,01,03		131925
SYSCO CORP	COM	871829107	218	4700	SH	OTHER 05,01,03		4700
SYSCO CORP	COM	871829107	4557	98400	SH	OTHER 06,01,03		98400
SYSCO CORP	COM	871829107	4437	95800	SH	DEFINED 07,06,01,03		95800
SYSCO CORP	COM	871829107	801	17300	SH	DEFINED 08,09,03		17300
SYSTEMS & COMPUTER TECHNOLOGY	COM	871873105	40	2300	SH	DEFINED 01,03		2300
SYSTEMS & COMPUTER TECHNOLOGY	COM	871873105	346	19725	SH	DEFINED 07,06,01,03		19725
TBC CORP	COM	872180104	63	12875	SH	DEFINED 07,06,01,03		12875
TCF FINL CORP	COM	872275102	1042	27700	SH	DEFINED 01,03		27700
TCF FINL CORP	COM	872275102	68	1800	SH	DEFINED 05,01,03		1800
TCF FINL CORP	COM	872275102	192	5100	SH	OTHER 06,01,03		5100
TCF FINL CORP	COM	872275102	1253	33300	SH	DEFINED 07,06,01,03		33300
TCW/DW TERM TR 2003	SH BEN INT	87234U108	33	3500	SH	DEFINED 01,03		3500
TCW/DW TERM TR 2003	SH BEN INT	87234U108	83	8870	SH	OTHER 01,03		4870
4000								
TCW CONV SECS FD INC	COM	872340104	307	25427	SH	DEFINED 01,03		25427
TCW CONV SECS FD INC	COM	872340104	2884	239104	SH	OTHER 01,03		2804
236300								
TECO ENERGY INC	COM	872375100	11756	408902	SH	DEFINED 01,03		308852
100050								
TECO ENERGY INC	COM	872375100	6131	213263	SH	OTHER 01,03		145895
67368								
TECO ENERGY INC	COM	872375100	7522	261625	SH	DEFINED 05,01,03		261625
TECO ENERGY INC	COM	872375100	150	5200	SH	OTHER 06,01,03		5200
TECO ENERGY INC	COM	872375100	45932	1597625	SH	DEFINED 07,06,01,03		1597625
TECO ENERGY INC	COM	872375100	2875	100000	SH	DEFINED 08,09,03		100000
TEPPCO PARTNERS L P	UT LTD PARTN	872384102	193	7270	SH	DEFINED 01,03		7270
TEPPCO PARTNERS L P	UT LTD PARTN	872384102	120	4500	SH	OTHER 01,03		2000
2500								
THQ INC	COM NEW	872443403	205	8800	SH	DEFINED 01,03		100
8700								
THQ INC	COM NEW	872443403	2813	121000	SH	DEFINED 05,01,03		121000
THQ INC	COM NEW	872443403	270	11625	SH	DEFINED 07,06,01,03		11625
THQ INC	COM NEW	872443403	88	3800	SH	DEFINED 08,09,03		3800
TJX COS INC NEW	COM	872540109	4359	193724	SH	DEFINED 01,03		116054
77670								
TJX COS INC NEW	COM	872540109	1177	52309	SH	OTHER 01,03		46209
6100								
TJX COS INC NEW	COM	872540109	2496	110950	SH	DEFINED 05,01,03		110950
TJX COS INC NEW	COM	872540109	92	4100	SH	OTHER 05,01,03		4100
TJX COS INC NEW	COM	872540109	1620	72000	SH	DEFINED 07,06,01,03		72000
TJX COS INC NEW	COM	872540109	342	15200	SH	DEFINED 08,09,03		15200
TRW INC	COM	872649108	5804	142863	SH	DEFINED 01,03		128863
14000								
TRW INC	COM	872649108	6412	157834	SH	OTHER 01,03		66089
91745								
TRW INC	COM	872649108	1432	35250	SH	DEFINED 05,01,03		35250
TRW INC	COM	872649108	69	1700	SH	OTHER 05,01,03		1700
TRW INC	COM	872649108	999	24600	SH	DEFINED 07,06,01,03		24600
TRW INC	COM	872649108	260	6400	SH	DEFINED 08,09,03		6400
TMP WORLDWIDE INC	COM	872941109	24	295	SH	DEFINED 01,03		295
TMP WORLDWIDE INC	COM	872941109	30317	376606	SH	DEFINED 08,09,03		376606
TVIA INC	COM	87307P101	9107	507727	SH	DEFINED 08,09,03		507727
TXU CORP	COM	873168108	9665	243911	SH	DEFINED 05,01,03		243911
TXU CORP	COM	873168108	147	3700	SH	OTHER 05,01,03		3700
TXU CORP	COM	873168108	2076	52400	SH	DEFINED 07,06,01,03		52400
TXU CORP	COM	873168108	49587	1251400	SH	DEFINED 08,09,03		1251400
TACO CABANA INC	COM	873425102	30	7050	SH	DEFINED 07,06,01,03		7050
TACO CABANA INC	COM	873425102	590	136782	SH	DEFINED 08,09,03		136782
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	59	2880	SH	DEFINED 01,03		2880
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	2086	102372	SH	DEFINED 06,01,03		102372
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	7	341	SH	OTHER 06,01,03		341
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	199	9750	SH	DEFINED 08,09,03		9750
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	251	20000	SH	DEFINED 01,03		20000
TALBOTS INC	COM	874161102	567	8560	SH	DEFINED 01,03		8360
200								
TALBOTS INC	COM	874161102	41	620	SH	OTHER 01,03		10
610								
TALBOTS INC	COM	874161102	106	1600	SH	OTHER 06,01,03		1600
TALISMAN ENERGY INC	COM	87425E103	81	2307	SH	OTHER 01,03		2307
TALISMAN ENERGY INC	COM	87425E103	175	5000	SH	DEFINED 08,09,03		5000
TALK COM INC	COM	874264104	175	39749	SH	DEFINED 01,03		19949
19800								
TALK COM INC	COM	874264104	4	1000	SH	OTHER 01,03		140
860								
TALK COM INC	COM	874264104	1086	246500	SH	DEFINED 05,01,03		246500
TALK COM INC	COM	874264104	15	3500	SH	OTHER 06,01,03		3500
TALK COM INC	COM	874264104	209	47450	SH	DEFINED 07,06,01,03		47450
TARGET CORP	COM	87612E106	105036	4098953	SH	DEFINED 01,03		3925725
173228								
TARGET CORP	COM	87612E106	38732	1511502	SH	OTHER 01,03		680090
831412								
TARGET CORP	COM	87612E106	21359	833535	SH	DEFINED 05,01,03		
833535								
TARGET CORP	COM	87612E106	33743	1316800	SH	OTHER 05,01,03		846335

470465								
TARGET CORP	COM	87612E106	19264	751775	SH	DEFINED	07,06,01,03	751775
TARGET CORP	COM	87612E106	7290	284491	SH	DEFINED	08,09,03	284491
TARGET CORP	COM	87612E106	771	30100	SH	CALL	DEFINED 08,09,03	30100
TARGET CORP	COM	87612E106	441	17200	SH	PUT	DEFINED 08,09,03	17200
TARGET CORP	COM	87612E106	13	500	SH	OTHER	13,01,03	500
TEAM INC	COM	878155100	154	51333	SH	OTHER	01,03	51333
TECH DATA CORP	COM	878237106	637	14906	SH	DEFINED	01,03	14906
TECH DATA CORP	COM	878237106	21	500	SH	OTHER	01,03	500
TECH DATA CORP	COM	878237106	21	500	SH	DEFINED	05,01,03	500
TECH DATA CORP	COM	878237106	90	2100	SH	OTHER	06,01,03	2100
TECH DATA CORP	COM	878237106	941	22000	SH	DEFINED	07,06,01,03	22000
TECH DATA CORP	COM	878237106	1069	25000	SH	DEFINED	08,09,03	25000
TECHNE CORP	COM	878377100	1082	9660	SH	DEFINED	01,03	4760
4900								
TECHNE CORP	COM	878377100	1914	17085	SH	OTHER	01,03	14790
2295								
TECHNE CORP	COM	878377100	7179	64100	SH	DEFINED	05,01,03	64100
TECHNE CORP	COM	878377100	112	1000	SH	OTHER	06,01,03	1000
TECHNE CORP	COM	878377100	1394	12450	SH	DEFINED	07,06,01,03	12450
TECHNE CORP	COM	878377100	224	2000	SH	DEFINED	08,09,03	2000
TECHNITROL INC	COM	878555101	1020	10100	SH	DEFINED	01,03	4700
5400								
TECHNITROL INC	COM	878555101	6666	66000	SH	DEFINED	05,01,03	66000
TECHNITROL INC	COM	878555101	111	1100	SH	OTHER	06,01,03	1100
TECHNITROL INC	COM	878555101	997	9875	SH	DEFINED	07,06,01,03	9875
TECHNOLOGY SOLUTIONS CO	COM	87872T108	21	8400	SH	DEFINED	01,03	
500 7900								
TECHNOLOGY SOLUTIONS CO	COM	87872T108	251	100300	SH	DEFINED	05,01,03	100300
TECUMSEH PRODS CO	CL A	878895200	10	250	SH	OTHER	01,03	100
150								
TECUMSEH PRODS CO	CL A	878895200	331	7900	SH	DEFINED	07,06,01,03	7900
TEKELEC	COM	879101103	2	50	SH	DEFINED	01,03	50
TEKELEC	COM	879101103	329	10000	SH	OTHER	01,03	10000
TEKELEC	COM	879101103	723	22000	SH	DEFINED	08,09,03	22000
TEKTRONIX INC	COM	879131100	384	5000	SH	DEFINED	01,03	5000
TEKTRONIX INC	COM	879131100	297	3864	SH	OTHER	01,03	2664
1200								
TEKTRONIX INC	COM	879131100	1123	14625	SH	DEFINED	05,01,03	14625
TEKTRONIX INC	COM	879131100	31	400	SH	OTHER	06,01,03	400
TEKTRONIX INC	COM	879131100	730	9500	SH	DEFINED	07,06,01,03	9500
TEKTRONIX INC	COM	879131100	192	2500	SH	DEFINED	08,09,03	2500
TELAXIS COMMUNICATIONS CORP	COM	879202109	164	26967	SH	DEFINED		26967
TELAXIS COMMUNICATIONS CORP	COM	879202109	105	17300	SH	DEFINED	08,09,03	17300
TELCOM SEMICONDUCTOR INC	COM	87921P107	3453	232156	SH	DEFINED		232156
TELCOM SEMICONDUCTOR INC	COM	87921P107	7	500	SH	OTHER	01,03	
500								
TELCOM SEMICONDUCTOR INC	COM	87921P107	164	11000	SH	DEFINED	07,06,01,03	11000
TELE NORTE LESTE PART S A	SPON ADR PFD	879246106	1	55	SH	DEFINED	01,03	55
TELE NORTE LESTE PART S A	SPON ADR PFD	879246106	19	825	SH	OTHER	01,03	602
223								
TELE NORTE LESTE PART S A	SPON ADR PFD	879246106	2933	128201	SH	DEFINED	06,01,03	128201
TELE NORTE LESTE PART S A	SPON ADR PFD	879246106	1	29	SH	DEFINED	08,09,03	29
TELECOM ITALIA SPA	SPON ADR ORD	87927W106	186	1769	SH	DEFINED	01,03	1309
460								
TELECOM ITALIA SPA	SPON ADR ORD	87927W106	125	1188	SH	OTHER	01,03	1188
TELECOMUNICACOES BRASILEIRAS S	SPONSORED AD	879287308	8	100	SH	DEFINED	01,03	100
TELECOMUNICACOES BRASILEIRAS S	SPONSORED AD	879287308	506	6390	SH	OTHER	01,03	6150
240								
TELECOMUNICACOES BRASILEIRAS S	SPONSORED AD	879287308	20	252	SH	DEFINED	08,09,03	252
TELEDYNE TECHNOLOGIES INC	COM	879360105	448	15393	SH	DEFINED	01,03	15393
TELEDYNE TECHNOLOGIES INC	COM	879360105	192	6579	SH	OTHER	01,03	2938
3641								
TELEDYNE TECHNOLOGIES INC	COM	879360105	8	274	SH	DEFINED	05,01,03	274
TELEDYNE TECHNOLOGIES INC	COM	879360105	545	18700	SH	DEFINED	07,06,01,03	18700
TELEDYNE TECHNOLOGIES INC	COM	879360105	4413	151525	SH	DEFINED	08,09,03	151525
TELEFLEX INC	COM	879369106	79	2294	SH	DEFINED	01,03	2294
TELEFLEX INC	COM	879369106	468	13600	SH	OTHER	01,03	11600
2000								
TELEFLEX INC	COM	879369106	543	15800	SH	DEFINED	07,06,01,03	15800
TELEFONICA S A	SPONSORED AD	879382208	4863	81810	SH	DEFINED	01,03	81810
TELEFONICA S A	SPONSORED AD	879382208	1459	24550	SH	OTHER	01,03	24006
544								
TELEFONICA S A	SPONSORED AD	879382208	1074	18074	SH	OTHER	06,01,03	18074
TELEFONICA S A	SPONSORED AD	879382208	8411	141518	SH	DEFINED	08,09,03	141518
TELEFONOS DE MEXICO S A	SR DB CV 4.2	879403AD5	2301	1852000	PRN	DEFINED	01,03	1852000
TELEFONOS DE MEXICO S A	SR DB CV 4.2	879403AD5	29	23000	PRN	OTHER	01,03	23000
TELEFONOS DE MEXICO S A	SR DB CV 4.2	879403AD5	4722	3800000	PRN	DEFINED	05,01,03	3800000
TELEFONOS DE MEXICO S A	SR DB CV 4.2	879403AD5	4722	3800000	PRN	DEFINED	07,06,01,03	3800000
TELEFONOS DE MEXICO S A	SR DB CV 4.2	879403AD5	72197	58106000	PRN	DEFINED	08,09,03	58106000
TELEFONOS DE MEXICO S A	SPON ADR ORD	879403780	718	13499	SH	DEFINED	01,03	10399
3100								
TELEFONOS DE MEXICO S A	SPON ADR ORD	879403780	1895	35625	SH	OTHER	01,03	25918
9707								
TELEFONOS DE MEXICO S A	SPON ADR ORD	879403780	8716	163869	SH	OTHER	06,01,03	163869
TELEFONOS DE MEXICO S A	SPON ADR ORD	879403780	29	550	SH	DEFINED	08,09,03	550

TELEPHONE & DATA SYS INC	COM		879433100	4422	39945 SH	DEFINED	01,03	39945
TELEPHONE & DATA SYS INC	COM		879433100	11	100 SH	OTHER	01,03	100
TELEPHONE & DATA SYS INC	COM		879433100	100	900 SH	DEFINED	05,01,03	900
TELEPHONE & DATA SYS INC	COM		879433100	177	1600 SH	OTHER	06,01,03	1600
TELEPHONE & DATA SYS INC	COM		879433100	2745	24800 SH	DEFINED	07,06,01,03	24800
TELEPHONE & DATA SYS INC	COM		879433100	133	1200 SH	DEFINED	08,09,03	1200
TELEPHONE & DATA SYS INC	COM		879433100	554	5000 SH	CALL	DEFINED 08,09,03	5000
TELESP CELULAR PART S A	SPON	ADR PFD	87952L108	1	20 SH	DEFINED	01,03	20
TELESP CELULAR PART S A	SPON	ADR PFD	87952L108	3	80 SH	OTHER	01,03	
80								
TELESP CELULAR PART S A	SPON	ADR PFD	87952L108	329	10000 SH	DEFINED	06,01,03	10000
TELLABS INC	COM		879664100	36445	763244 SH	DEFINED	01,03	710384
52860								
TELLABS INC	COM		879664100	11886	248917 SH	OTHER	01,03	199537
49380								
TELLABS INC	COM		879664100	5880	123150 SH	DEFINED	05,01,03	
123150								
TELLABS INC	COM		879664100	20294	425000 SH	OTHER	05,01,03	123150
301850								
TELLABS INC	COM		879664100	3887	81400 SH	DEFINED	07,06,01,03	81400
TELLABS INC	COM		879664100	2665	55818 SH	DEFINED	08,09,03	55818
TELLABS INC	COM		879664100	29	600 SH	OTHER	13,01,03	600
TELXON CORP	COM		879700102	72	4100 SH	DEFINED	01,03	
4100								
TELXON CORP	COM		879700102	21	1225 SH	OTHER	01,03	1225
TELXON CORP	COM		879700102	894	51100 SH	DEFINED	05,01,03	51100
TELXON CORP	COM		879700102	186	10600 SH	DEFINED	07,06,01,03	10600
TEMPLE INLAND INC	COM		879868107	743	19614 SH	DEFINED	01,03	12964
6650								
TEMPLE INLAND INC	COM		879868107	496	13108 SH	OTHER	01,03	9482
3626								
TEMPLE INLAND INC	COM		879868107	819	21625 SH	DEFINED	05,01,03	21625
TEMPLE INLAND INC	COM		879868107	27	700 SH	OTHER	05,01,03	700
TEMPLE INLAND INC	COM		879868107	826	21800 SH	DEFINED	07,06,01,03	21800
TEMPLE INLAND INC	COM		879868107	98	2600 SH	DEFINED	08,09,03	2600
TELETECH HOLDINGS INC	COM		879939106	173	7000 SH	DEFINED	01,03	7000
TELETECH HOLDINGS INC	COM		879939106	7	300 SH	DEFINED	05,01,03	300
TELETECH HOLDINGS INC	COM		879939106	27	1100 SH	OTHER	06,01,03	1100
TELETECH HOLDINGS INC	COM		879939106	186	7500 SH	PUT	DEFINED 08,09,03	7500
TEMPLETON DRAGON FD INC	COM		88018T101	186	22352 SH	DEFINED	01,03	22352
TEMPLETON DRAGON FD INC	COM		88018T101	8	950 SH	OTHER	01,03	100
850								
TEMPLETON EMERG MKTS INCOME FD	COM		880192109	47	4649 SH	DEFINED	01,03	4649
TEMPLETON EMERG MKTS INCOME FD	COM		880192109	155	15354 SH	OTHER	01,03	15000
354								
TEMPLETON GLOBAL INCOME FD INC	COM		880198106	118	19606 SH	DEFINED	01,03	19606
TEMPLETON GLOBAL INCOME FD INC	COM		880198106	92	15415 SH	OTHER	01,03	4437
10978								
TENET HEALTHCARE CORP	COM		88033G100	10295	283020 SH	DEFINED	01,03	282395
625								
TENET HEALTHCARE CORP	COM		88033G100	1229	33786 SH	OTHER	01,03	22536
11250								
TENET HEALTHCARE CORP	COM		88033G100	3405	93610 SH	DEFINED	05,01,03	93610
TENET HEALTHCARE CORP	COM		88033G100	160	4400 SH	OTHER	05,01,03	4400
TENET HEALTHCARE CORP	COM		88033G100	2273	62500 SH	DEFINED	07,06,01,03	62500
TENET HEALTHCARE CORP	COM		88033G100	367	10100 SH	DEFINED	08,09,03	10100
TENET HEALTHCARE CORP	COM		88033G100	1819	50000 SH	CALL	DEFINED 08,09,03	50000
TENNECO AUTOMOTIVE INC	COM		880349105	121	23361 SH	DEFINED	01,03	17687
5674								
TENNECO AUTOMOTIVE INC	COM		880349105	23	4372 SH	OTHER	01,03	2883
1489								
TENNECO AUTOMOTIVE INC	COM		880349105	357	68900 SH	DEFINED	05,01,03	68900
TENNECO AUTOMOTIVE INC	COM		880349105	110	21175 SH	DEFINED	07,06,01,03	21175
TERADYNE INC	COM		880770102	1693	48377 SH	DEFINED	01,03	36877
11500								
TERADYNE INC	COM		880770102	66	1875 SH	OTHER	01,03	1200
675								
TERADYNE INC	COM		880770102	2085	59575 SH	DEFINED	05,01,03	59575
TERADYNE INC	COM		880770102	1134	32400 SH	OTHER	06,01,03	32400
TERADYNE INC	COM		880770102	2013	57500 SH	DEFINED	07,06,01,03	57500
TERADYNE INC	COM		880770102	2181	62300 SH	DEFINED	08,09,03	62300
TERADYNE INC	COM		880770102	1488	42500 SH	CALL	DEFINED 08,09,03	42500
TERADYNE INC	COM		880770102	3500	100000 SH	PUT	DEFINED 08,09,03	100000
TERAYON COMMUNICATION SYS	SB NT CV 144		880775AA9	1991	3000000 PRN	DEFINED	08,09,03	3000000
TERAYON COMMUNICATION SYS	COM		880775101	2340	68954 SH	DEFINED		68954
TERAYON COMMUNICATION SYS	COM		880775101	323	9520 SH	DEFINED	01,03	8120
1400								
TERAYON COMMUNICATION SYS	COM		880775101	20	600 SH	OTHER	01,03	600
TERAYON COMMUNICATION SYS	COM		880775101	14	400 SH	DEFINED	05,01,03	400
TERAYON COMMUNICATION SYS	COM		880775101	31	900 SH	OTHER	06,01,03	900
TEREX CORP NEW	COM		880779103	754	57730 SH	DEFINED	01,03	56830
900								
TERRA NETWORKS S A	SPONSORED AD		88100W103	705	19183 SH	DEFINED	08,09,03	19183
TERRA NITROGEN CO L P	COM UNIT		881005201	117	19550 SH	OTHER	01,03	100
12450 7000								
TERREMARK WORLDWIDE INC	COM		881448104	886	347500 SH	DEFINED	08,09,03	347500

TETRA TECH INC NEW 10800	COM	88162G103	611	21400	SH	DEFINED 01,03	10600
TETRA TECH INC NEW	COM	88162G103	3802	133100	SH	DEFINED 05,01,03	133100
TETRA TECH INC NEW	COM	88162G103	69	2400	SH	OTHER 06,01,03	2400
TETRA TECH INC NEW	COM	88162G103	685	23975	SH	DEFINED 07,06,01,03	23975
TETRA TECH INC NEW	COM	88162G103	14	487	SH	DEFINED 08,09,03	487
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	25	344	SH	DEFINED 01,03	344
TEVA PHARMACEUTICAL INDS LTD 21100	ADR	881624209	1581	21600	SH	OTHER 01,03	500
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	811	11080	SH	DEFINED 08,09,03	11080
TEXACO INC 114826	COM	881694103	49038	934054	SH	DEFINED 01,03	819228
TEXACO INC 155880	COM	881694103	25898	493288	SH	OTHER 01,03	337408
TEXACO INC	COM	881694103	9125	173800	SH	DEFINED 05,01,03	173800
TEXACO INC	COM	881694103	410	7800	SH	OTHER 05,01,03	7800
TEXACO INC	COM	881694103	12962	246900	SH	DEFINED 07,06,01,03	246900
TEXACO INC	COM	881694103	44289	843600	SH	DEFINED 08,09,03	843600
TEXACO INC	COM	881694103	1050	20000	SH	DEFINED 08,09,03	20000
TEXACO INC	COM	881694103	173	3300	SH	DEFINED 13,01,03	3300
TEXAS INDS INC 660	COM	882491103	941	29520	SH	DEFINED 01,03	28860
TEXAS INDS INC 4800	COM	882491103	153	4800	SH	OTHER 01,03	
TEXAS INDS INC	COM	882491103	70	2200	SH	OTHER 06,01,03	2200
TEXAS INDS INC	COM	882491103	407	12775	SH	DEFINED 07,06,01,03	12775
TEXAS INSTRS INC	COM	882508104	159	3363	SH	DEFINED	3363
TEXAS INSTRS INC 165331	COM	882508104	245667	5206249	SH	DEFINED 01,03	5040918
TEXAS INSTRS INC 279562	COM	882508104	48507	1027971	SH	OTHER 01,03	748409
TEXAS INSTRS INC	COM	882508104	39469	836444	SH	DEFINED 05,01,03	836444
TEXAS INSTRS INC	COM	882508104	7423	157300	SH	OTHER 06,01,03	157300
TEXAS INSTRS INC	COM	882508104	37268	789800	SH	DEFINED 07,06,01,03	789800
TEXAS INSTRS INC	COM	882508104	39979	847246	SH	DEFINED 08,09,03	847246
TEXAS INSTRS INC	COM	882508104	2359	50000	SH	DEFINED 08,09,03	50000
TEXAS INSTRS INC 2000	COM	882508104	3287	69650	SH	DEFINED 13,01,03	67650
TEXAS INSTRS INC	COM	882508104	110	2325	SH	OTHER 13,01,03	2325
TEXTRON INC 13486	COM	883203101	7480	162167	SH	DEFINED 01,03	148681
TEXTRON INC 7167	COM	883203101	3148	68251	SH	OTHER 01,03	61084
TEXTRON INC	COM	883203101	1907	41350	SH	DEFINED 05,01,03	41350
TEXTRON INC	COM	883203101	92	2000	SH	OTHER 05,01,03	2000
TEXTRON INC	COM	883203101	2615	56700	SH	OTHER 06,01,03	56700
TEXTRON INC	COM	883203101	1347	29200	SH	DEFINED 07,06,01,03	29200
TEXTRON INC	COM	883203101	341	7400	SH	DEFINED 08,09,03	7400
THEGLOBE COM INC	COM	88335R101	27	34000	SH	DEFINED 08,09,03	34000
THERAGENICS CORP	COM	883375107	116	17850	SH	DEFINED 07,06,01,03	17850
THERMA-WAVE INC	COM	88343A108	588	20450	SH	DEFINED 08,09,03	20450
THERMO ELECTRON CORP 100	COM	883556102	1058	40693	SH	DEFINED 01,03	40593
THERMO ELECTRON CORP 13037	COM	883556102	1038	39930	SH	OTHER 01,03	26893
THERMO ELECTRON CORP	COM	883556102	1324	50935	SH	DEFINED 05,01,03	50935
THERMO ELECTRON CORP	COM	883556102	62	2400	SH	OTHER 05,01,03	2400
THERMO ELECTRON CORP	COM	883556102	894	34400	SH	DEFINED 07,06,01,03	34400
THERMO ELECTRON CORP	COM	883556102	130	5000	SH	DEFINED 08,09,03	5000
THERMO ELECTRON CORP	COM	883556102	1300	50000	SH	CALL DEFINED 08,09,03	50000
THERMOGENESIS CORP	COM NEW	883623209	121	40650	SH	OTHER 01,03	40650
THESTREET COM	COM	88368Q103	3	700	SH	OTHER 01,03	700
THESTREET COM	COM	88368Q103	5400	1200000	SH	DEFINED 08,09,03	1200000
THOMAS & BETTS CORP	COM	884315102	57	3266	SH	DEFINED 01,03	3266
THOMAS & BETTS CORP 1500	COM	884315102	33	1900	SH	OTHER 01,03	400
THOMAS & BETTS CORP	COM	884315102	281	16125	SH	DEFINED 05,01,03	16125
THOMAS & BETTS CORP	COM	884315102	14	800	SH	OTHER 05,01,03	800
THOMAS & BETTS CORP	COM	884315102	201	11500	SH	DEFINED 07,06,01,03	11500
THOMAS & BETTS CORP	COM	884315102	52	3000	SH	DEFINED 08,09,03	3000
THOMAS INDS INC 9900	COM	884425109	200	9900	SH	DEFINED 01,03	
THOMAS INDS INC	COM	884425109	3	157	SH	OTHER 01,03	157
THOMAS INDS INC	COM	884425109	2503	123600	SH	DEFINED 05,01,03	123600
THOMAS INDS INC	COM	884425109	189	9350	SH	DEFINED 07,06,01,03	9350
THOMASTON MLS INC 12980	CL B	884569104	33	33254	SH	DEFINED 01,03	20274
THOMASTON MLS INC 880	CL B	884569104	16	16276	SH	OTHER 01,03	15396
THOMASTON MLS INC 34956	CL A	884569203	88	83027	SH	DEFINED 01,03	48071
THOMASTON MLS INC 2640	CL A	884569203	42	40014	SH	OTHER 01,03	37374
THOR INDS INC 3600	COM	885160101	83	3600	SH	DEFINED 01,03	
THOR INDS INC	COM	885160101	1485	64200	SH	OTHER 01,03	

64200								
THOR INDS INC	COM	885160101	1068	46200 SH	DEFINED	05,01,03		46200
THOR INDS INC	COM	885160101	171	7375 SH	DEFINED	07,06,01,03		7375
THORNBURG MTG INC	COM	885218107	9	1000 SH	DEFINED	01,03		
1000								
THORNBURG MTG INC	COM	885218107	253	27000 SH	OTHER	01,03		1000
25500 500								
3DFX INTERACTIVE INC	COM	88553X103	103	21089 SH	DEFINED			21089
3DFX INTERACTIVE INC	COM	88553X103	3413	700000 SH	DEFINED	08,09,03		700000
3COM CORP	COM	885535104	19808	1032347 SH	DEFINED	01,03		1008182
24165								
3COM CORP	COM	885535104	5039	262638 SH	OTHER	01,03		208847
53791								
3COM CORP	COM	885535104	257	13400 SH	DEFINED	05,01,03		13400
3COM CORP	COM	885535104	5079	264725 SH	DEFINED	07,06,01,03		264725
3COM CORP	COM	885535104	72488	3777975 SH	DEFINED	08,09,03		3777975
3COM CORP	COM	885535104	106	5500 SH	DEFINED	13,01,03		5500
THREE FIVE SYS INC	COM	88554L108	754	25794 SH	DEFINED	01,03		20649
245 4900								
THREE FIVE SYS INC	COM	88554L108	12	400 SH	OTHER	01,03		
400								
THREE FIVE SYS INC	COM	88554L108	2110	72150 SH	DEFINED	05,01,03		72150
THREE FIVE SYS INC	COM	88554L108	4024	137575 SH	DEFINED	07,06,01,03		137575
TICKETMASTER ONLINE-CITYSEARCH	CL B	88633P203	5	300 SH	DEFINED	01,03		300
TICKETMASTER ONLINE-CITYSEARCH	CL B	88633P203	2	100 SH	OTHER	01,03		100
TICKETMASTER ONLINE-CITYSEARCH	CL B	88633P203	931	54951 SH	DEFINED	08,09,03		54951
TIDEWATER INC	COM	886423102	134	2950 SH	DEFINED	01,03		2950
TIDEWATER INC	COM	886423102	43	950 SH	OTHER	01,03		200
750								
TIDEWATER INC	COM	886423102	1051	23100 SH	DEFINED	07,06,01,03		23100
TIDEWATER INC	COM	886423102	1706	37500 SH	CALL	DEFINED	08,09,03	37500
TIFFANY & CO NEW	COM	886547108	16541	428950 SH	DEFINED	01,03		428250
700								
TIFFANY & CO NEW	COM	886547108	490	12700 SH	OTHER	01,03		11100
1600								
TIFFANY & CO NEW	COM	886547108	3171	82225 SH	DEFINED	05,01,03		82225
TIFFANY & CO NEW	COM	886547108	77	2000 SH	OTHER	05,01,03		2000
TIFFANY & CO NEW	COM	886547108	3999	103700 SH	OTHER	06,01,03		103700
TIFFANY & CO NEW	COM	886547108	1111	28800 SH	DEFINED	07,06,01,03		28800
TIFFANY & CO NEW	COM	886547108	291	7540 SH	DEFINED	08,09,03		7540
TIFFANY & CO NEW	COM	886547108	11423	296216 SH	DEFINED	11,06,01,03		296216
TIMBERLAND CO	CL A	887100105	957	23350 SH	DEFINED	01,03		9750
13600								
TIMBERLAND CO	CL A	887100105	6617	161400 SH	DEFINED	05,01,03		161400
TIMBERLAND CO	CL A	887100105	70	1700 SH	OTHER	06,01,03		1700
TIMBERLAND CO	CL A	887100105	5170	126100 SH	DEFINED	07,06,01,03		126100
TIME WARNER INC	COM	887315109	235505	3009645 SH	DEFINED	01,03		2913002
96643								
TIME WARNER INC	COM	887315109	61975	792019 SH	OTHER	01,03		426578
365441								
TIME WARNER INC	COM	887315109	52910	676165 SH	DEFINED	05,01,03		676165
TIME WARNER INC	COM	887315109	1455	18600 SH	OTHER	05,01,03		18600
TIME WARNER INC	COM	887315109	10634	135900 SH	OTHER	06,01,03		135900
TIME WARNER INC	COM	887315109	43969	561900 SH	DEFINED	07,06,01,03		561900
TIME WARNER INC	COM	887315109	24105	308046 SH	DEFINED	08,09,03		308046
TIME WARNER INC	COM	887315109	3130	40000 SH	CALL	DEFINED	08,09,03	40000
TIME WARNER INC	COM	887315109	70284	898202 SH	DEFINED	11,06,01,03		898202
TIME WARNER INC	COM	887315109	368	4700 SH	DEFINED	13,01,03		4700
TIME WARNER INC	COM	887315109	43	550 SH	OTHER	13,01,03		250
300								
TIME WARNER TELECOM INC	CL A	887319101	2011	41625 SH	DEFINED	01,03		40020
1450 155								
TIME WARNER TELECOM INC	CL A	887319101	27	550 SH	OTHER	01,03		
550								
TIME WARNER TELECOM INC	CL A	887319101	29	600 SH	DEFINED	05,01,03		600
TIME WARNER TELECOM INC	CL A	887319101	2995	62000 SH	DEFINED	07,06,01,03		62000
TIME WARNER TELECOM INC	CL A	887319101	2	50 SH	DEFINED	08,09,03		50
TIMKEN CO	COM	887389104	83	6046 SH	DEFINED	01,03		6046
TIMKEN CO	COM	887389104	101	7400 SH	OTHER	01,03		6400
1000								
TIMKEN CO	COM	887389104	232	16925 SH	DEFINED	05,01,03		16925
TIMKEN CO	COM	887389104	12	900 SH	OTHER	05,01,03		900
TIMKEN CO	COM	887389104	164	12000 SH	DEFINED	07,06,01,03		12000
TIMKEN CO	COM	887389104	42	3100 SH	DEFINED	08,09,03		3100
TIPPERARY CORP	COM PAR \$0.0	888002300	141	39000 SH	DEFINED	01,03		39000
TITAN CORP	COM	888266103	238	14425 SH	DEFINED	01,03		1340
13085								
TITAN CORP	COM	888266103	21	1300 SH	OTHER	01,03		150
1150								
TITAN CORP	COM	888266103	8	500 SH	DEFINED	05,01,03		500
TITAN CORP	COM	888266103	368	22300 SH	DEFINED	07,06,01,03		22300
TITAN INTL INC ILL	COM	88830M102	20	3400 SH	DEFINED	01,03		
3400								
TITAN INTL INC ILL	COM	88830M102	256	44500 SH	DEFINED	05,01,03		44500
TITAN INTL INC ILL	COM	88830M102	72	12550 SH	DEFINED	07,06,01,03		12550
TOKIO MARINE & FIRE INS LTD	ADR NEW	889090403	12	245 SH	DEFINED	01,03		

245								
TOKIO MARINE & FIRE INS LTD	ADR NEW	889090403	300	5969 SH	OTHER	01,03		3714
2255								
TOLL BROTHERS INC	COM	889478103	602	17500 SH	DEFINED	01,03		7100
10400								
TOLL BROTHERS INC	COM	889478103	65	1900 SH	OTHER	01,03		1900
TOLL BROTHERS INC	COM	889478103	4562	132700 SH	DEFINED	05,01,03		132700
TOLL BROTHERS INC	COM	889478103	62	1800 SH	OTHER	06,01,03		1800
TOLL BROTHERS INC	COM	889478103	753	21900 SH	DEFINED	07,06,01,03		21900
TOLLGRADE COMMUNICATIONS INC	COM	889542106	97	700 SH	DEFINED	01,03		700
TOLLGRADE COMMUNICATIONS INC	COM	889542106	472	3400 SH	DEFINED	05,01,03		3400
TOLLGRADE COMMUNICATIONS INC	COM	889542106	6677	48100 SH	DEFINED	07,06,01,03		48100
TOOTSIE ROLL INDS INC	COM	890516107	359	9151 SH	DEFINED	01,03		9151
TOOTSIE ROLL INDS INC	COM	890516107	187	4754 SH	OTHER	01,03		4736
18								
TORCHMARK CORP	COM	891027104	8951	321853 SH	DEFINED	01,03		310423
11430								
TORCHMARK CORP	COM	891027104	3294	118427 SH	OTHER	01,03		104762
13665								
TORCHMARK CORP	COM	891027104	1237	44485 SH	DEFINED	05,01,03		44485
TORCHMARK CORP	COM	891027104	50	1800 SH	OTHER	05,01,03		1800
TORCHMARK CORP	COM	891027104	704	25300 SH	DEFINED	07,06,01,03		25300
TORCHMARK CORP	COM	891027104	184	6600 SH	DEFINED	08,09,03		6600
TORO CO	COM	891092108	473	15000 SH	DEFINED	01,03		6100
8900								
TORO CO	COM	891092108	3960	125700 SH	DEFINED	05,01,03		125700
TORO CO	COM	891092108	47	1500 SH	OTHER	06,01,03		1500
TORO CO	COM	891092108	242	7675 SH	DEFINED	07,06,01,03		7675
TORONTO DOMINION BK ONT	COM NEW	891160509	1797	60926 SH	DEFINED	01,03		60926
TORONTO DOMINION BK ONT	COM NEW	891160509	23	772 SH	OTHER	01,03		772
TOSCO CORP	COM NEW	891490302	3629	116359 SH	DEFINED	01,03		104559
11800								
TOSCO CORP	COM NEW	891490302	62	2000 SH	OTHER	01,03		2000
TOSCO CORP	COM NEW	891490302	1862	59700 SH	DEFINED	05,01,03		59700
TOSCO CORP	COM NEW	891490302	62	2000 SH	OTHER	05,01,03		2000
TOSCO CORP	COM NEW	891490302	895	28700 SH	DEFINED	07,06,01,03		28700
TOSCO CORP	COM NEW	891490302	414	13260 SH	DEFINED	08,09,03		13260
TOTAL ENTMT RESTAURANT CORP	COM	89150E100	1767	807850 SH	DEFINED	01,03		807850
TOTAL ENTMT RESTAURANT CORP	COM	89150E100	33	15000 SH	OTHER	01,03		15000
TOTAL ENTMT RESTAURANT CORP	COM	89150E100	12	5500 SH	DEFINED	08,09,03		5500
TOTAL FINA ELF S A	SPONSORED AD	89151E109	3519	47918 SH	DEFINED	01,03		45885
2033								
TOTAL FINA ELF S A	SPONSORED AD	89151E109	672	9149 SH	OTHER	01,03		8436
713								
TOWER AUTOMOTIVE INC	COM	891707101	772	82360 SH	DEFINED	01,03		57050
1680 23630								
TOWER AUTOMOTIVE INC	COM	891707101	2344	250005 SH	DEFINED	05,01,03		250005
TOWER AUTOMOTIVE INC	COM	891707101	22	2300 SH	OTHER	06,01,03		2300
TOWER AUTOMOTIVE INC	COM	891707101	269	28650 SH	DEFINED	07,06,01,03		28650
TOTAL SYS SVCS INC	COM	891906109	4346	258504 SH	DEFINED	01,03		258504
TOTAL SYS SVCS INC	COM	891906109	185	11000 SH	OTHER	01,03		7000
4000								
TOWN & CTRY TR	SH BEN INT	892081100	211	11748 SH	OTHER	01,03		
1400 10348								
TOYOTA MOTOR CORP	SP ADR REP2C	892331307	57	731 SH	DEFINED	01,03		731
TOYOTA MOTOR CORP	SP ADR REP2C	892331307	638	8129 SH	OTHER	01,03		7189
940								
TOYS R US INC	COM	892335100	4062	249994 SH	DEFINED	01,03		106165
143829								
TOYS R US INC	COM	892335100	655	40324 SH	OTHER	01,03		33524
6800								
TOYS R US INC	COM	892335100	1262	77675 SH	DEFINED	05,01,03		77675
TOYS R US INC	COM	892335100	49	3000 SH	OTHER	05,01,03		3000
TOYS R US INC	COM	892335100	697	42900 SH	DEFINED	07,06,01,03		42900
TOYS R US INC	COM	892335100	76	4700 SH	DEFINED	08,09,03		4700
TOYS R US INC	COM	892335100	257	15800 SH	CALL DEFINED	08,09,03		15800
TRAMMELL CROW CO	COM	89288R106	417	27800 SH	DEFINED	05,01,03		27800
TRAMMELL CROW CO	COM	89288R106	6371	424700 SH	DEFINED	07,06,01,03		424700
TRANS WORLD AIRLS INC	COM PAR\$.01N	893349837	2	1200 SH	DEFINED	01,03		1199
1								
TRANS WORLD AIRLS INC	COM PAR\$.01N	893349837	1	755 SH	OTHER	01,03		516
239								
TRANS WORLD AIRLS INC	COM PAR\$.01N	893349837	57	30200 SH	DEFINED	08,09,03		30200
TRANS WORLD AIRLS INC	COM PAR\$.01N	893349837	152	80000 SH	CALL DEFINED	08,09,03		80000
TRANSACTION SYS ARCHITECTS	CL A	893416107	223	13700 SH	DEFINED	07,06,01,03		13700
TRANSATLANTIC HLDGS INC	COM	893521104	333	3600 SH	OTHER	01,03		3600
TRANSIT GROUP INC	COM	893691105	3	10300 SH	OTHER	01,03		
10300								
TRANSMEDIA NETWORK INC	COM NEW	893767301	45	12000 SH	DEFINED	01,03		12000
TRANSWITCH CORP	NT CV 144A4.	894065AA9	5205	4240000 PRN	DEFINED	05,01,03		4240000
TRANSWITCH CORP	NT CV 144A4.	894065AA9	5205	4240000 PRN	DEFINED	07,06,01,03		4240000
TRANSWITCH CORP	COM	894065101	969	15200 SH	DEFINED	01,03		15200
TRANSWITCH CORP	COM	894065101	61	950 SH	OTHER	01,03		950
TRANSWITCH CORP	COM	894065101	26	400 SH	DEFINED	05,01,03		400
TRANSWITCH CORP	COM	894065101	166	2600 SH	OTHER	06,01,03		2600
TRANSWITCH CORP	COM	894065101	2155	33800 SH	DEFINED	07,06,01,03		33800

TRANSWITCH CORP	COM	894065101	6601	103550	SH	DEFINED	08,09,03	103550	
TRANSWITCH CORP	COM	894065101	1913	30000	SH	PUT	DEFINED	08,09,03	30000
TREDEGAR CORP	COM	894650100	158	9116	SH	DEFINED	01,03	9116	
TREDEGAR CORP	COM	894650100	2519	145531	SH	OTHER	01,03	139311	
6220									
TREDEGAR CORP	COM	894650100	64	3700	SH	DEFINED	05,01,03	3700	
TREDEGAR CORP	COM	894650100	397	22950	SH	DEFINED	07,06,01,03	22950	
TRI CONTL CORP	COM	895436103	1029	39374	SH	DEFINED	01,03	38199	
1175									
TRI CONTL CORP	COM	895436103	217	8312	SH	OTHER	01,03	2675	
5637									
TRIAD GTY INC	COM	895925105	415	13950	SH	DEFINED	05,01,03	13950	
TRIAD GTY INC	COM	895925105	6362	213850	SH	DEFINED	07,06,01,03	213850	
TRIARC COS INC	CL A	895927101	12	503	SH	OTHER	01,03	503	
TRIARC COS INC	CL A	895927101	328	13300	SH	DEFINED	07,06,01,03	13300	
TRIARC COS INC	CL A	895927101	493	20000	SH	DEFINED	08,09,03	20000	
TRIARC COS INC	CL A	895927101	739	30000	SH	CALL	DEFINED	08,09,03	30000
TRICON GLOBAL RESTAURANTS	COM	895953107	27331	892450	SH	DEFINED	01,03	842306	
50144									
TRICON GLOBAL RESTAURANTS	COM	895953107	7748	252981	SH	OTHER	01,03	83870	
169111									
TRICON GLOBAL RESTAURANTS	COM	895953107	2448	79950	SH	DEFINED	05,01,03	79950	
TRICON GLOBAL RESTAURANTS	COM	895953107	64	2100	SH	OTHER	05,01,03	2100	
TRICON GLOBAL RESTAURANTS	COM	895953107	2459	80300	SH	DEFINED	07,06,01,03	80300	
TRICON GLOBAL RESTAURANTS	COM	895953107	2	60	SH	DEFINED	08,09,03	60	
TRICON GLOBAL RESTAURANTS	COM	895953107	1378	45000	SH	CALL	DEFINED	08,09,03	45000
TRICON GLOBAL RESTAURANTS	COM	895953107	2297	75000	SH	PUT	DEFINED	08,09,03	75000
TRICON GLOBAL RESTAURANTS	COM	895953107	232	7560	SH	OTHER	13,01,03		
7560									
TRIBUNE CO NEW	COM	896047107	53165	1218676	SH	DEFINED	01,03	1198371	
20305									
TRIBUNE CO NEW	COM	896047107	29684	680436	SH	OTHER	01,03	619589	
60847									
TRIBUNE CO NEW	COM	896047107	5070	116208	SH	DEFINED	05,01,03	116208	
TRIBUNE CO NEW	COM	896047107	188	4300	SH	OTHER	05,01,03	4300	
TRIBUNE CO NEW	COM	896047107	2670	61200	SH	DEFINED	07,06,01,03	61200	
TRIBUNE CO NEW	COM	896047107	698	16000	SH	DEFINED	08,09,03	16000	
TRIGON HEALTHCARE INC	COM	89618L100	5730	109018	SH	DEFINED	01,03	108918	
100									
TRIGON HEALTHCARE INC	COM	89618L100	72	1376	SH	OTHER	01,03	704	
672									
TRIGON HEALTHCARE INC	COM	89618L100	21	400	SH	DEFINED	05,01,03	400	
TRIGON HEALTHCARE INC	COM	89618L100	279	5300	SH	OTHER	06,01,03	5300	
TRIGON HEALTHCARE INC	COM	89618L100	820	15600	SH	DEFINED	07,06,01,03	15600	
TRIMBLE NAVIGATION LTD	COM	896239100	154	6905	SH	DEFINED	01,03	3705	
3200									
TRIMBLE NAVIGATION LTD	COM	896239100	27	1200	SH	OTHER	01,03	1000	
200									
TRIMBLE NAVIGATION LTD	COM	896239100	897	40100	SH	DEFINED	05,01,03	40100	
TRIMBLE NAVIGATION LTD	COM	896239100	316	14125	SH	DEFINED	07,06,01,03	14125	
TRIMBLE NAVIGATION LTD	COM	896239100	2557	114300	SH	DEFINED	08,09,03	114300	
TRINITY INDS INC	COM	896522109	329	14090	SH	DEFINED	01,03	14090	
TRINITY INDS INC	COM	896522109	192	8203	SH	OTHER	01,03	8203	
TRINITY INDS INC	COM	896522109	367	15700	SH	DEFINED	07,06,01,03	15700	
TRIQUINT SEMICONDUCTOR INC	SB NT CV 144	89674KAA1	2988	3800000	PRN	DEFINED	08,09,03	3800000	
TRIQUINT SEMICONDUCTOR INC	SUB NT CV	89674KAB9	472	600000	PRN	DEFINED	08,09,03	600000	
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	827	22700	SH	DEFINED	01,03	22700	
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	95	2600	SH	OTHER	06,01,03	2600	
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	1181	32400	SH	DEFINED	07,06,01,03	32400	
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	3658	100400	SH	DEFINED	08,09,03	100400	
TRITON PCS HLDGS INC	CL A	89677M106	204	7400	SH	DEFINED	05,01,03	7400	
TRITON PCS HLDGS INC	CL A	89677M106	3055	111100	SH	DEFINED	07,06,01,03	111100	
TRIZETTO GROUP INC	COM	896882107	3467	223667	SH	DEFINED	01,03	223667	
TRIZEC HAHN CORP	SUB VTG	896938107	1	50	SH	DEFINED	01,03	50	
TRIZEC HAHN CORP	SUB VTG	896938107	367	21800	SH	OTHER	01,03	21600	
200									
TRUE NORTH COMMUNICATIONS INC	COM	897844106	1997	55854	SH	DEFINED	01,03	52154	
3700									
TRUE NORTH COMMUNICATIONS INC	COM	897844106	29	800	SH	OTHER	01,03	250	
550									
TRUE NORTH COMMUNICATIONS INC	COM	897844106	1691	47300	SH	DEFINED	05,01,03	47300	
TRUE NORTH COMMUNICATIONS INC	COM	897844106	154	4300	SH	OTHER	06,01,03	4300	
TRUE NORTH COMMUNICATIONS INC	COM	897844106	1076	30100	SH	DEFINED	07,06,01,03	30100	
TRUE NORTH COMMUNICATIONS INC	COM	897844106	10718	299800	SH	DEFINED	08,09,03	299800	
TRUSTCO BK CORP N Y	COM	898349105	951	77256	SH	DEFINED	01,03	77256	
TRUSTCO BK CORP N Y	COM	898349105	399	32400	SH	DEFINED	07,06,01,03	32400	
TRUSTMARK CORP	COM	898402102	806	41330	SH	DEFINED	01,03	40020	
1310									
TUCKER ANTHONY SUTRO	COM	898647102	350	13800	SH	DEFINED	07,06,01,03	13800	
TUPPERWARE CORP	COM	899896104	361	20081	SH	DEFINED	01,03		
20081									
TUPPERWARE CORP	COM	899896104	560	31108	SH	OTHER	01,03	17114	
9325 4669									
TUPPERWARE CORP	COM	899896104	584	32425	SH	DEFINED	05,01,03	32425	
TUPPERWARE CORP	COM	899896104	14	800	SH	OTHER	05,01,03	800	
TUPPERWARE CORP	COM	899896104	648	36000	SH	DEFINED	07,06,01,03	36000	

TUPPERWARE CORP	COM	899896104	54	3000 SH	DEFINED	08,09,03	3000
TURKISH INVT FD INC	COM	900145103	19	1700 SH	DEFINED	01,03	1700
TURKISH INVT FD INC 10000	COM	900145103	111	10000 SH	OTHER	01,03	
TV AZTECA S A DE C V	SPONSORED AD	901145102	1212	94168 SH	DEFINED	01,03	94168
TV AZTECA S A DE C V	SPONSORED AD	901145102	579	45000 SH	DEFINED	06,01,03	45000
21ST CENTY INS GROUP	COM	90130N103	42	2500 SH	DEFINED	01,03	2500
21ST CENTY INS GROUP	COM	90130N103	432	25482 SH	OTHER	01,03	25482
TYCO INTL LTD NEW 298155	COM	902124106	517859	9982818 SH	DEFINED	01,03	9684663
TYCO INTL LTD NEW 1028717	COM	902124106	124966	2408977 SH	OTHER	01,03	1380260
TYCO INTL LTD NEW 1170706	COM	902124106	60730	1170706 SH	DEFINED	05,01,03	
TYCO INTL LTD NEW 184494	COM	902124106	71530	1378900 SH	OTHER	05,01,03	1194406
TYCO INTL LTD NEW	COM	902124106	11200	215900 SH	OTHER	06,01,03	215900
TYCO INTL LTD NEW	COM	902124106	50749	978300 SH	DEFINED	07,06,01,03	978300
TYCO INTL LTD NEW	COM	902124106	5635	108629 SH	DEFINED	08,09,03	108629
TYCO INTL LTD NEW	COM	902124106	2594	50000 SH	CALL PUT	DEFINED 08,09,03	50000
TYCO INTL LTD NEW	COM	902124106	2594	50000 SH	DEFINED	08,09,03	50000
TYCO INTL LTD NEW	COM	902124106	1639	31590 SH	DEFINED	13,01,03	31590
TYCO INTL LTD NEW 500	COM	902124106	26	500 SH	OTHER	13,01,03	
TYSON FOODS INC 500	CL A	902494103	693	69320 SH	DEFINED	01,03	68820
TYSON FOODS INC 2550	CL A	902494103	107	10668 SH	OTHER	01,03	8118
TYSON FOODS INC	CL A	902494103	932	93200 SH	DEFINED	07,06,01,03	93200
UAL CORP	COM PAR \$0.0	902549500	321	7632 SH	DEFINED	01,03	7632
UAL CORP 250	COM PAR \$0.0	902549500	461	10975 SH	OTHER	01,03	10725
UAL CORP	COM PAR \$0.0	902549500	29	700 SH	DEFINED	05,01,03	700
UAL CORP	COM PAR \$0.0	902549500	26428	629231 SH	DEFINED	11,06,01,03	629231
UAL CORP	COM PAR \$0.0	902549500	56	1333 SH	DEFINED	13,01,03	1333
UCAR INTL INC	COM	90262K109	237	18700 SH	DEFINED	07,06,01,03	18700
UGI CORP NEW 900	COM	902681105	203	8386 SH	DEFINED	01,03	7486
UGI CORP NEW 500	COM	902681105	82	3400 SH	OTHER	01,03	2900
UGI CORP NEW	COM	902681105	398	16400 SH	DEFINED	07,06,01,03	16400
UIL HLDG CORP	COM	902748102	5452	106000 SH	DEFINED	05,01,03	106000
UIL HLDG CORP	COM	902748102	87	1700 SH	OTHER	06,01,03	1700
UIL HLDG CORP	COM	902748102	449	8725 SH	DEFINED	07,06,01,03	8725
UMB FINL CORP	COM	902788108	123	3315 SH	DEFINED	01,03	3315
UMB FINL CORP 19250	COM	902788108	946	25406 SH	OTHER	01,03	6156
USX MARATHON GROUP 63400	COM NEW	902905827	5792	204136 SH	DEFINED	01,03	140736
USX MARATHON GROUP 19036	COM NEW	902905827	883	31136 SH	OTHER	01,03	12100
USX MARATHON GROUP	COM NEW	902905827	6085	214450 SH	DEFINED	05,01,03	214450
USX MARATHON GROUP	COM NEW	902905827	125	4400 SH	OTHER	05,01,03	4400
USX MARATHON GROUP	COM NEW	902905827	3504	123475 SH	OTHER	06,01,03	123475
USX MARATHON GROUP	COM NEW	902905827	3604	127000 SH	DEFINED	07,06,01,03	127000
USX MARATHON GROUP	COM NEW	902905827	460	16200 SH	DEFINED	08,09,03	16200
UST INC 37425	COM	902911106	4874	213079 SH	DEFINED	01,03	175654
UST INC 35983	COM	902911106	2974	130020 SH	OTHER	01,03	94037
UST INC	COM	902911106	5113	223500 SH	DEFINED	05,01,03	223500
UST INC	COM	902911106	53	2300 SH	OTHER	05,01,03	2300
UST INC	COM	902911106	30517	1334075 SH	DEFINED	07,06,01,03	1334075
UST INC	COM	902911106	242	10600 SH	DEFINED	08,09,03	10600
U S PLASTIC LMBR CORP	COM	902948108	63	16500 SH	DEFINED	01,03	16500
U S ENERGY SYS INC	COM	902951102	244	50000 SH	DEFINED	08,09,03	50000
US BANCORP DEL 7573	COM	902973106	11328	497916 SH	DEFINED	01,03	490343
US BANCORP DEL 46842	COM	902973106	4288	188500 SH	OTHER	01,03	141658
US BANCORP DEL	COM	902973106	4862	213700 SH	DEFINED	05,01,03	213700
US BANCORP DEL	COM	902973106	239	10500 SH	OTHER	05,01,03	10500
US BANCORP DEL	COM	902973106	3369	148100 SH	DEFINED	07,06,01,03	148100
US BANCORP DEL	COM	902973106	2631	115629 SH	DEFINED	08,09,03	115629
US BANCORP DEL	COM	902973106	2134	93800 SH	CALL PUT	DEFINED 08,09,03	93800
US BANCORP DEL	COM	902973106	114	5000 SH	DEFINED	08,09,03	5000
USA NETWORKS INC	COM	902984103	44	2000 SH	DEFINED	01,03	2000
USA NETWORKS INC	COM	902984103	49	2220 SH	OTHER	01,03	2220
USA NETWORKS INC	COM	902984103	66	3000 SH	DEFINED	05,01,03	3000
USA NETWORKS INC	COM	902984103	1762	80300 SH	DEFINED	08,09,03	80300
URS CORP NEW 7900	COM	903236107	105	7900 SH	DEFINED	01,03	
URS CORP NEW	COM	903236107	1325	100000 SH	DEFINED	05,01,03	100000
URS CORP NEW	COM	903236107	131	9875 SH	DEFINED	07,06,01,03	9875
U S G CORP	COM NEW	903293405	19	775 SH	DEFINED	01,03	775
U S G CORP	COM NEW	903293405	361	14413 SH	OTHER	01,03	13500

913								
U S G CORP	COM NEW	903293405	461	18400 SH		DEFINED 07,06,01,03		18400
US LEC CORP	CL A	90331S109	651	76000 SH		DEFINED 01,03		76000
U S INTERACTIVE INC	COM	90334M109	33	13234 SH		DEFINED		13234
USX-U S STL	COM	90337T101	2064	135914 SH		DEFINED 01,03		128902
7012								
USX-U S STL	COM	90337T101	246	16198 SH		OTHER 01,03		15146
1052								
USX-U S STL	COM	90337T101	377	24850 SH		DEFINED 05,01,03		24850
USX-U S STL	COM	90337T101	18	1200 SH		OTHER 05,01,03		1200
USX-U S STL	COM	90337T101	2298	151300 SH		OTHER 06,01,03		151300
USX-U S STL	COM	90337T101	267	17600 SH		DEFINED 07,06,01,03		17600
USX-U S STL	COM	90337T101	82	5400 SH		DEFINED 08,09,03		5400
USX-U S STL	COM	90337T101	76	5000 SH	PUT	DEFINED 08,09,03		5000
US ONCOLOGY INC	COM	90338W103	166	36550 SH		DEFINED 01,03		250
36300								
US ONCOLOGY INC	COM	90338W103	1579	348390 SH		DEFINED 05,01,03		348390
US ONCOLOGY INC	COM	90338W103	4119	909082 SH		DEFINED 07,06,01,03		909082
US ONCOLOGY INC	COM	90338W103	1	200 SH		DEFINED 08,09,03		200
UTI ENERGY CORP	COM	903387108	1496	33523 SH		DEFINED 01,03		32703
820								
UTI ENERGY CORP	COM	903387108	201	4500 SH		DEFINED 05,01,03		4500
UTI ENERGY CORP	COM	903387108	80	1800 SH		OTHER 06,01,03		1800
UTI ENERGY CORP	COM	903387108	2762	61900 SH		DEFINED 07,06,01,03		61900
ULTIMATE ELECTRS INC	COM	903849107	2200	53505 SH		DEFINED 08,09,03		53505
USA ED INC	COM	90390U102	2694	55900 SH		DEFINED 05,01,03		55900
USA ED INC	COM	90390U102	106	2200 SH		OTHER 05,01,03		2200
USA ED INC	COM	90390U102	2650	55000 SH		DEFINED 07,06,01,03		55000
USA ED INC	COM	90390U102	116034	2408000 SH		DEFINED 08,09,03		2408000
ULTRAMAR DIAMOND SHAMROCK CORP	COM	904000106	811	31971 SH		DEFINED 01,03		25921
6050								
ULTRAMAR DIAMOND SHAMROCK CORP	COM	904000106	77	3022 SH		OTHER 01,03		2002
1020								
ULTRAMAR DIAMOND SHAMROCK CORP	COM	904000106	169	6675 SH		DEFINED 05,01,03		6675
ULTRAMAR DIAMOND SHAMROCK CORP	COM	904000106	81	3200 SH		OTHER 06,01,03		3200
ULTRAMAR DIAMOND SHAMROCK CORP	COM	904000106	923	36375 SH		DEFINED 07,06,01,03		36375
ULTRATECH STEPPER INC	COM	904034105	205	12775 SH		DEFINED 07,06,01,03		12775
ULTRATECH STEPPER INC	COM	904034105	11	680 SH		DEFINED 08,09,03		680
UNIFI INC	COM	904677101	591	58061 SH		DEFINED 01,03		58061
UNIFI INC	COM	904677101	240	23600 SH		DEFINED 07,06,01,03		23600
UNIFY CORP	COM	904743101	123	31842 SH		DEFINED 08,09,03		31842
UNILEVER PLC	SPON ADR NEW	904767704	48	1838 SH		DEFINED 01,03		
1838								
UNILEVER PLC	SPON ADR NEW	904767704	322	12274 SH		OTHER 01,03		4501
4361 3412								
UNILEVER N V	N Y SHS NEW	904784709	7829	162269 SH		DEFINED 01,03		136659
25610								
UNILEVER N V	N Y SHS NEW	904784709	2043	42352 SH		OTHER 01,03		32677
9675								
UNILEVER N V	N Y SHS NEW	904784709	8937	185225 SH		DEFINED 05,01,03		185225
UNILEVER N V	N Y SHS NEW	904784709	386	8000 SH		OTHER 05,01,03		8000
UNILEVER N V	N Y SHS NEW	904784709	10987	227700 SH		OTHER 06,01,03		227700
UNILEVER N V	N Y SHS NEW	904784709	7155	148300 SH		DEFINED 07,06,01,03		148300
UNILEVER N V	N Y SHS NEW	904784709	1471	30492 SH		DEFINED 08,09,03		30492
UNICOM CORP	COM	904911104	9941	176924 SH		DEFINED 01,03		154619
22305								
UNICOM CORP	COM	904911104	3877	69000 SH		OTHER 01,03		11089
57911								
UNICOM CORP	COM	904911104	4628	82375 SH		DEFINED 05,01,03		82375
UNICOM CORP	COM	904911104	140	2500 SH		OTHER 05,01,03		2500
UNICOM CORP	COM	904911104	7630	135800 SH		OTHER 06,01,03		135800
UNICOM CORP	COM	904911104	3860	68700 SH		DEFINED 07,06,01,03		68700
UNICOM CORP	COM	904911104	466	8300 SH		DEFINED 08,09,03		8300
UNION CARBIDE CORP	COM	905581104	3909	103539 SH		DEFINED 01,03		77589
25950								
UNION CARBIDE CORP	COM	905581104	626	16587 SH		OTHER 01,03		8176
8411								
UNION CARBIDE CORP	COM	905581104	2633	69750 SH		DEFINED 05,01,03		69750
UNION CARBIDE CORP	COM	905581104	72	1900 SH		OTHER 05,01,03		1900
UNION CARBIDE CORP	COM	905581104	3111	82400 SH		OTHER 06,01,03		82400
UNION CARBIDE CORP	COM	905581104	2816	74600 SH		DEFINED 07,06,01,03		74600
UNION CARBIDE CORP	COM	905581104	11589	307000 SH		DEFINED 08,09,03		307000
UNION PAC CORP	COM	907818108	14017	360556 SH		DEFINED 01,03		326459
34097								
UNION PAC CORP	COM	907818108	18484	475478 SH		OTHER 01,03		193114
282364								
UNION PAC CORP	COM	907818108	3518	90500 SH		DEFINED 05,01,03		90500
UNION PAC CORP	COM	907818108	136	3500 SH		OTHER 05,01,03		3500
UNION PAC CORP	COM	907818108	3176	81700 SH		OTHER 06,01,03		81700
UNION PAC CORP	COM	907818108	3289	84600 SH		DEFINED 07,06,01,03		84600
UNION PLANTERS CORP	COM	908068109	3185	96326 SH		DEFINED 01,03		67495
28831								
UNION PLANTERS CORP	COM	908068109	1810	54751 SH		OTHER 01,03		33180
21571								
UNION PLANTERS CORP	COM	908068109	1338	40475 SH		DEFINED 05,01,03		40475
UNION PLANTERS CORP	COM	908068109	63	1900 SH		OTHER 05,01,03		1900

UNION PLANTERS CORP	COM	908068109	886	26800	SH	DEFINED	07,06,01,03	26800
UNION PLANTERS CORP	COM	908068109	231	7000	SH	DEFINED	08,09,03	7000
UNISOURCE ENERGY CORP	COM	909205106	235	14360	SH	DEFINED	01,03	14360
UNISOURCE ENERGY CORP	COM	909205106		8	SH	OTHER	01,03	8
UNISOURCE ENERGY CORP	COM	909205106	44	2700	SH	DEFINED	05,01,03	2700
UNISOURCE ENERGY CORP	COM	909205106	56	3400	SH	OTHER	06,01,03	3400
UNISOURCE ENERGY CORP	COM	909205106	321	19625	SH	DEFINED	07,06,01,03	19625
UNISYS CORP	COM	909214108	323	28701	SH	DEFINED	01,03	16701
12000								
UNISYS CORP	COM	909214108	33	2924	SH	OTHER	01,03	2858
66								
UNISYS CORP	COM	909214108	1192	105925	SH	DEFINED	05,01,03	105925
UNISYS CORP	COM	909214108	938	83400	SH	DEFINED	07,06,01,03	83400
UNISYS CORP	COM	909214108	556	49400	SH	DEFINED	08,09,03	49400
UNISYS CORP	COM	909214108	1242	110400	SH	CALL	DEFINED 08,09,03	110400
UNISYS CORP	COM	909214108	716	63600	SH	PUT	DEFINED 08,09,03	63600
UNITED BANKSHARES INC WEST VA	COM	909907107	581	29585	SH	DEFINED	01,03	17885
11700								
UNITED BANKSHARES INC WEST VA	COM	909907107	2895	147500	SH	DEFINED	05,01,03	147500
UNITED BANKSHARES INC WEST VA	COM	909907107	497	25325	SH	DEFINED	07,06,01,03	25325
UNITED DOMINION INDS LTD	COM	909914103	711	30000	SH	DEFINED	08,09,03	30000
UNITED DOMINION REALTY TR INC	COM	910197102	1194	109783	SH	DEFINED	01,03	106037
3746								
UNITED DOMINION REALTY TR INC	COM	910197102	903	82992	SH	OTHER	01,03	66146
16846								
UNITED NATL BANCORP N J	COM	910909100	797	44910	SH	DEFINED	01,03	44910
UNITED NAT FOODS INC	COM	911163103	1	100	SH	DEFINED	01,03	100
UNITED NAT FOODS INC	COM	911163103	136	11000	SH	DEFINED	07,06,01,03	11000
UNITED PAN-EUROPE COMMUNCTN NV	SPON	ADR A S 911300200	700	36000	SH	DEFINED	01,03	36000
UNITED PARCEL SERVICE INC	CL B	911312106	26537	470720	SH	DEFINED	01,03	465420
5300								
UNITED PARCEL SERVICE INC	CL B	911312106	12162	215738	SH	OTHER	01,03	183393
32345								
UNITED PARCEL SERVICE INC	CL B	911312106	3890	69000	SH	DEFINED	07,06,01,03	69000
UNITED PARCEL SERVICE INC	CL B	911312106	471	8350	SH	DEFINED	08,09,03	8350
UNITED PARCEL SERVICE INC	CL B	911312106	1507	26739	SH	DEFINED	13,01,03	26739
UNITED PARCEL SERVICE INC	CL B	911312106	28	500	SH	OTHER	13,01,03	
500								
UNITED RENTALS INC	COM	911363109	1149	47619	SH	DEFINED		47619
UNITED RENTALS INC	COM	911363109	79	3272	SH	DEFINED	01,03	3272
UNITED RENTALS INC	COM	911363109	162	6700	SH	OTHER	01,03	6700
UNITED RENTALS INC	COM	911363109	702	29100	SH	DEFINED	07,06,01,03	29100
UNITED SEC BANCORPORATION WASH	COM	91146A101	115	11680	SH	DEFINED	01,03	11680
UNITED STATES CELLULAR CORP	LYON ZERO	911684AA6	248	450000	PRN	DEFINED	01,03	450000
UNITED STATES CELLULAR CORP	LYON ZERO	911684AA6	4070	7400000	PRN	DEFINED	05,01,03	7400000
UNITED STATES CELLULAR CORP	LYON ZERO	911684AA6	4070	7400000	PRN	DEFINED	07,06,01,03	7400000
UNITED STATES CELLULAR CORP	COM	911684108	4260	60860	SH	DEFINED	01,03	59160
1700								
UNITED STATES CELLULAR CORP	COM	911684108	56	800	SH	OTHER	01,03	725
75								
UNITED STATES CELLULAR CORP	COM	911684108	28	400	SH	DEFINED	05,01,03	400
US AIRWAYS GROUP INC	COM	911905107	379	12450	SH	DEFINED	01,03	12450
US AIRWAYS GROUP INC	COM	911905107	17	572	SH	OTHER	01,03	312
260								
US AIRWAYS GROUP INC	COM	911905107	597	19625	SH	DEFINED	05,01,03	19625
US AIRWAYS GROUP INC	COM	911905107	27	900	SH	OTHER	05,01,03	900
US AIRWAYS GROUP INC	COM	911905107	405	13300	SH	DEFINED	07,06,01,03	13300
US AIRWAYS GROUP INC	COM	911905107	603	19800	SH	DEFINED	08,09,03	19800
UNITED STATIONERS INC	COM	913004107	890	33110	SH	DEFINED	01,03	20010
13100								
UNITED STATIONERS INC	COM	913004107	4297	159900	SH	DEFINED	05,01,03	159900
UNITED STATIONERS INC	COM	913004107	97	3600	SH	OTHER	06,01,03	3600
UNITED STATIONERS INC	COM	913004107	556	20675	SH	DEFINED	07,06,01,03	20675
UNITED TECHNOLOGIES CORP	COM	913017109	132529	1913780	SH	DEFINED	01,03	1843120
70660								
UNITED TECHNOLOGIES CORP	COM	913017109	55496	801388	SH	OTHER	01,03	352435
448953								
UNITED TECHNOLOGIES CORP	COM	913017109	51510	743830	SH	DEFINED	05,01,03	
743830								
UNITED TECHNOLOGIES CORP	COM	913017109	54472	786600	SH	OTHER	05,01,03	750430
36170								
UNITED TECHNOLOGIES CORP	COM	913017109	9524	137525	SH	OTHER	06,01,03	137525
UNITED TECHNOLOGIES CORP	COM	913017109	40122	579375	SH	DEFINED	07,06,01,03	579375
UNITED TECHNOLOGIES CORP	COM	913017109	3174	45831	SH	DEFINED	08,09,03	45831
UNITED TECHNOLOGIES CORP	COM	913017109	346	5000	SH	CALL	DEFINED 08,09,03	5000
UNITEDHEALTH GROUP INC	COM	91324P102	8532	86400	SH	DEFINED	05,01,03	
86400								
UNITEDHEALTH GROUP INC	COM	91324P102	27877	282300	SH	OTHER	05,01,03	88700
193600								
UNITEDHEALTH GROUP INC	COM	91324P102	4671	47300	SH	OTHER	06,01,03	47300
UNITEDHEALTH GROUP INC	COM	91324P102	6587	66700	SH	DEFINED	07,06,01,03	66700
UNITEDHEALTH GROUP INC	COM	91324P102	820	8300	SH	DEFINED	08,09,03	8300
UNITEDGLOBALCOM	FPD CV 1/20	913247102	3122	75000	SH	DEFINED	08,09,03	75000
UNITEDGLOBALCOM	CL A	913247508	24	800	SH	DEFINED	05,01,03	800
UNITEDGLOBALCOM	CL A	913247508	1993	66426	SH	DEFINED	11,06,01,03	66426
UNITRIN INC	COM	913275103	259	8172	SH	DEFINED	01,03	

8172								
UNITRIN INC	COM	913275103	4250	134110	SH	OTHER	01,03	22708
21274 90128								
UNITRIN INC	COM	913275103	16	500	SH	DEFINED	05,01,03	500
UNITRIN INC	COM	913275103	897	28300	SH	DEFINED	07,06,01,03	28300
UNIVERSAL COMPRESSION HLDGS	COM	913431102	368	11900	SH	DEFINED	08,09,03	11900
UNIVERSAL CORP VA	COM	913456109	1224	41658	SH	DEFINED	01,03	41558
100								
UNIVERSAL CORP VA	COM	913456109	1834	62450	SH	OTHER	01,03	60850
1600								
UNIVERSAL CORP VA	COM	913456109	344	11700	SH	DEFINED	07,06,01,03	11700
UNIVERSAL FOODS CORP	COM	913538104	3378	165788	SH	DEFINED	01,03	165788
UNIVERSAL FOODS CORP	COM	913538104	509	24964	SH	OTHER	01,03	15850
9114								
UNIVERSAL FOODS CORP	COM	913538104	412	20200	SH	DEFINED	07,06,01,03	20200
UNIVERSAL FST PRODS INC	COM	913543104	89	7800	SH	DEFINED	01,03	
7800								
UNIVERSAL FST PRODS INC	COM	913543104	1125	98500	SH	DEFINED	05,01,03	98500
UNIVERSAL FST PRODS INC	COM	913543104	139	12150	SH	DEFINED	07,06,01,03	12150
UNIVERSAL HLTH SVCS INC	CL B	913903100	1105	12900	SH	DEFINED	01,03	6700
6200								
UNIVERSAL HLTH SVCS INC	CL B	913903100	26	300	SH	OTHER	01,03	300
UNIVERSAL HLTH SVCS INC	CL B	913903100	7595	88700	SH	DEFINED	05,01,03	88700
UNIVERSAL HLTH SVCS INC	CL B	913903100	120	1400	SH	OTHER	06,01,03	1400
UNIVERSAL HLTH SVCS INC	CL B	913903100	1548	18075	SH	DEFINED	07,06,01,03	18075
UNIVERSAL HLTH SVCS INC	CL B	913903100	86	1000	SH	DEFINED	08,09,03	1000
UNIVISION COMMUNICATIONS INC	CL A	914906102	22162	592961	SH	DEFINED	01,03	592261
700								
UNIVISION COMMUNICATIONS INC	CL A	914906102	267	7132	SH	OTHER	01,03	332
6800								
UNIVISION COMMUNICATIONS INC	CL A	914906102	60	1600	SH	DEFINED	05,01,03	1600
UNIVISION COMMUNICATIONS INC	CL A	914906102	194	5200	SH	OTHER	06,01,03	5200
UNIVISION COMMUNICATIONS INC	CL A	914906102	9168	245300	SH	DEFINED	07,06,01,03	245300
UNIVISION COMMUNICATIONS INC	CL A	914906102	680	18200	SH	DEFINED	08,09,03	18200
UNOCAL CORP	COM	915289102	7266	205029	SH	DEFINED	01,03	188119
16910								
UNOCAL CORP	COM	915289102	4918	138781	SH	OTHER	01,03	80994
57787								
UNOCAL CORP	COM	915289102	7253	204675	SH	DEFINED	05,01,03	204675
UNOCAL CORP	COM	915289102	120	3400	SH	OTHER	05,01,03	3400
UNOCAL CORP	COM	915289102	19111	539300	SH	DEFINED	07,06,01,03	539300
UNOCAL CORP	COM	915289102	177	5000	SH	DEFINED	08,09,03	5000
UNUMPROVIDENT CORP	COM	91529Y106	2559	93892	SH	DEFINED	01,03	93892
UNUMPROVIDENT CORP	COM	91529Y106	631	23150	SH	OTHER	01,03	21678
1472								
UNUMPROVIDENT CORP	COM	91529Y106	1828	67100	SH	DEFINED	05,01,03	67100
UNUMPROVIDENT CORP	COM	91529Y106	93	3400	SH	OTHER	05,01,03	3400
UNUMPROVIDENT CORP	COM	91529Y106	1303	47800	SH	DEFINED	07,06,01,03	47800
UNUMPROVIDENT CORP	COM	91529Y106	2942	107975	SH	DEFINED	08,09,03	107975
USFREIGHTWAYS CORP	COM	916906100	1012	44625	SH	DEFINED	01,03	31975
750 11900								
USFREIGHTWAYS CORP	COM	916906100	3247	143100	SH	DEFINED	05,01,03	143100
USFREIGHTWAYS CORP	COM	916906100	360	15875	SH	DEFINED	07,06,01,03	15875
URBAN OUTFITTERS INC	COM	917047102	3852	371300	SH	DEFINED	08,09,03	371300
USINTERNETWORKING INC	COM	917311805	269	40252	SH	DEFINED		40252
USINTERNETWORKING INC	COM	917311805	313	46900	SH	DEFINED	01,03	46900
USINTERNETWORKING INC	COM	917311805	77	11483	SH	OTHER	01,03	11483
USINTERNETWORKING INC	COM	917311805	273	40975	SH	DEFINED	05,01,03	40975
USINTERNETWORKING INC	COM	917311805	3834	574600	SH	DEFINED	07,06,01,03	574600
UTILICORP UTD INC	COM	918005109	4938	190832	SH	DEFINED	01,03	190382
450								
UTILICORP UTD INC	COM	918005109	505	19520	SH	OTHER	01,03	14074
5446								
UTILICORP UTD INC	COM	918005109	137	5300	SH	OTHER	06,01,03	5300
UTILICORP UTD INC	COM	918005109	994	38400	SH	DEFINED	07,06,01,03	38400
UTILICORP UTD INC	COM	918005109	179	6900	SH	DEFINED	08,09,03	6900
UTSTARCOM INC	COM	918076100	2	100	SH	DEFINED	05,01,03	100
UTSTARCOM INC	COM	918076100	2590	123701	SH	DEFINED	08,09,03	123701
V F CORP	COM	918204108	1057	42802	SH	DEFINED	01,03	39342
3460								
V F CORP	COM	918204108	1413	57242	SH	OTHER	01,03	44960
12282								
V F CORP	COM	918204108	779	31550	SH	DEFINED	05,01,03	31550
V F CORP	COM	918204108	39	1600	SH	OTHER	05,01,03	1600
V F CORP	COM	918204108	560	22700	SH	DEFINED	07,06,01,03	22700
V F CORP	COM	918204108	146	5900	SH	DEFINED	08,09,03	5900
VYVO INC	COM	918458100	2685	89500	SH	DEFINED	08,09,03	89500
VALASSIS COMMUNICATIONS INC	COM	918866104	1552	69755	SH	DEFINED	01,03	69025
730								
VALASSIS COMMUNICATIONS INC	COM	918866104	501	22500	SH	DEFINED	07,06,01,03	22500
VALASSIS COMMUNICATIONS INC	COM	918866104	11276	506774	SH	DEFINED	08,09,03	506774
VALENCE TECHNOLOGY INC	COM	918914102	145	8400	SH	DEFINED	01,03	
8400								
VALENCE TECHNOLOGY INC	COM	918914102	55	3200	SH	OTHER	01,03	3200
VALENCE TECHNOLOGY INC	COM	918914102	1841	106700	SH	DEFINED	05,01,03	106700
VALENCE TECHNOLOGY INC	COM	918914102	394	22850	SH	DEFINED	07,06,01,03	22850

VALERO ENERGY CORP NEW 310	COM	91913Y100	1300	36941 SH	DEFINED	01,03	36631
VALERO ENERGY CORP NEW 7996	COM	91913Y100	338	9596 SH	OTHER	01,03	1600
VALERO ENERGY CORP NEW	COM	91913Y100	42	1200 SH	DEFINED	05,01,03	1200
VALERO ENERGY CORP NEW	COM	91913Y100	897	25500 SH	DEFINED	07,06,01,03	25500
VALERO ENERGY CORP NEW	COM	91913Y100	264	7500 SH	DEFINED	08,09,03	7500
VALMONT INDS INC	COM	920253101	149	7500 SH	DEFINED	01,03	7500
VALMONT INDS INC	COM	920253101	279	14025 SH	DEFINED	07,06,01,03	14025
VALSPAR CORP	COM	920355104	407	17700 SH	DEFINED	07,06,01,03	17700
VALUEVISION INTL INC	CL A	92047K107	176	7000 SH	OTHER	01,03	7000
VALUEVISION INTL INC	CL A	92047K107	111	4400 SH	DEFINED	08,09,03	4400
VALUEVISION INTL INC	CL A	92047K107	251	10000 SH	PUT	DEFINED 08,09,03	10000
VAN KAMPEN MUN INCOME TR	COM	920909108	19	2300 SH	DEFINED	01,03	2300
VAN KAMPEN MUN INCOME TR 2000	COM	920909108	103	12300 SH	OTHER	01,03	10300
VAN KAMPEN TR INSD MUNS	COM	920928108	120	8066 SH	DEFINED	01,03	8066
VAN KAMPEN TR INSD MUNS	COM	920928108	60	4013 SH	OTHER	01,03	4013
VAN KAMPEN TR INVNT GRADE MUNS	COM	920929106	267	19483 SH	DEFINED	01,03	19483
VAN KAMPEN TR INVNT GRADE MUNS 3550	COM	920929106	76	5550 SH	OTHER	01,03	2000
VAN KAMPEN MUN OPPORTUNITY II	COM	920944105	133	11000 SH	DEFINED	01,03	11000
VAN KAMPEN SENIOR INCOME TR	COM	920961109	109	12496 SH	DEFINED	01,03	12496
VAN KAMPEN SENIOR INCOME TR	COM	920961109	26	3000 SH	OTHER	01,03	3000
VARCO INTL INC DEL	COM	922122106	173	8300 SH	DEFINED	01,03	8300
VARCO INTL INC DEL	COM	922122106	3	150 SH	OTHER	01,03	150
VARCO INTL INC DEL	COM	922122106	46	2200 SH	OTHER	06,01,03	2200
VARCO INTL INC DEL	COM	922122106	801	38500 SH	DEFINED	07,06,01,03	38500
VARCO INTL INC DEL	COM	922122106	208	10000 SH	DEFINED	08,09,03	10000
VARIAN MED SYS INC 6000	COM	92220P105	651	14400 SH	DEFINED	01,03	8400
VARIAN MED SYS INC 2400	COM	92220P105	127	2800 SH	OTHER	01,03	400
VARIAN MED SYS INC	COM	92220P105	3385	74900 SH	DEFINED	05,01,03	74900
VARIAN MED SYS INC	COM	92220P105	81	1800 SH	OTHER	06,01,03	1800
VARIAN MED SYS INC	COM	92220P105	863	19100 SH	DEFINED	07,06,01,03	19100
VAXGEN INC	COM NEW	922390208	327	14000 SH	DEFINED	01,03	14000
VAXGEN INC 1200	COM NEW	922390208	28	1200 SH	OTHER	01,03	
VECTREN CORP	COM	92240G101	514	25300 SH	DEFINED	07,06,01,03	25300
VECTOR GROUP LTD	COM	92240M108	326	18742 SH	DEFINED	08,09,03	18742
VEECO INSTRS INC DEL	COM	922417100	32	300 SH	DEFINED	01,03	300
VEECO INSTRS INC DEL	COM	922417100	31657	297900 SH	DEFINED	08,09,03	297900
VEECO INSTRS INC DEL	COM	922417100	10627	100000 SH	PUT	DEFINED 08,09,03	100000
VENTRO CORP	SUB NT CONV	922815AA3	146	500000 PRN	DEFINED	08,09,03	500000
VENATOR GROUP INC	COM	922944103	19	1540 SH	DEFINED	01,03	1540
VENATOR GROUP INC 3000	COM	922944103	51	4100 SH	OTHER	01,03	1100
VENATOR GROUP INC	COM	922944103	21	1700 SH	DEFINED	08,09,03	1700
VENATOR GROUP INC	COM	922944103	198	16000 SH	CALL	DEFINED 08,09,03	16000
VERITY INC 7300	COM	92343C106	557	15600 SH	DEFINED	01,03	8300
VERITY INC	COM	92343C106	3315	92900 SH	DEFINED	05,01,03	92900
VERITY INC	COM	92343C106	61	1700 SH	OTHER	06,01,03	1700
VERITY INC	COM	92343C106	674	18900 SH	DEFINED	07,06,01,03	18900
VERITY INC	COM	92343C106	18	500 SH	CALL	DEFINED 08,09,03	500
VERITY INC	COM	92343C106	11	300 SH	PUT	DEFINED 08,09,03	300
VERISIGN INC	COM	92343E102	8076	39868 SH	DEFINED		39868
VERISIGN INC 1601	COM	92343E102	43782	216142 SH	DEFINED	01,03	214541
VERISIGN INC 3983	COM	92343E102	2520	12441 SH	OTHER	01,03	8458
VERISIGN INC	COM	92343E102	663	3275 SH	DEFINED	05,01,03	3275
VERISIGN INC	COM	92343E102	6750	33325 SH	DEFINED	07,06,01,03	33325
VERISIGN INC	COM	92343E102	6018	29710 SH	DEFINED	08,09,03	29710
VERISIGN INC	COM	92343E102	30	150 SH	DEFINED	13,01,03	150
VERITAS DGC INC	COM	92343P107	294	10162 SH	DEFINED	01,03	10162
VERITAS DGC INC	COM	92343P107	61	2100 SH	OTHER	06,01,03	2100
VERITAS DGC INC	COM	92343P107	433	14950 SH	DEFINED	07,06,01,03	14950
VERIZON COMMUNICATIONS	COM	92343V104	47354	977640 SH	DEFINED	05,01,03	977640
VERIZON COMMUNICATIONS	COM	92343V104	1855	38300 SH	OTHER	05,01,03	38300
VERIZON COMMUNICATIONS	COM	92343V104	12809	264455 SH	OTHER	06,01,03	264455
VERIZON COMMUNICATIONS	COM	92343V104	66191	1366546 SH	DEFINED	07,06,01,03	1366546
VERIZON COMMUNICATIONS	COM	92343V104	13344	275502 SH	DEFINED	08,09,03	275502
VERITAS SOFTWARE CO	SB NT CV 5.2	923436AB5	74969	5000000 PRN	DEFINED	08,09,03	5000000
VERITAS SOFTWARE CO 12840	COM	923436109	51632	363607 SH	DEFINED	01,03	350767
VERITAS SOFTWARE CO 4426	COM	923436109	1648	11609 SH	OTHER	01,03	7183
VERITAS SOFTWARE CO	COM	923436109	38118	268434 SH	DEFINED	05,01,03	268434
VERITAS SOFTWARE CO	COM	923436109	5339	37600 SH	OTHER	06,01,03	37600
VERITAS SOFTWARE CO	COM	923436109	32458	228575 SH	DEFINED	07,06,01,03	228575
VERITAS SOFTWARE CO	COM	923436109	2868	20200 SH	DEFINED	08,09,03	20200
VERITAS SOFTWARE CO	COM	923436109	710	5000 SH	CALL	DEFINED 08,09,03	5000
VERITAS SOFTWARE CO	COM	923436109	199	1404 SH	DEFINED	11,06,01,03	1404
VERITAS SOFTWARE CO	COM	923436109	174	1225 SH	DEFINED	13,01,03	1225

VERITAS SOFTWARE CO	COM	923436109	18	125	SH	OTHER	13,01,03	125
VERTEX PHARMACEUTICALS INC 11800	COM	92532F100	1732	20500	SH	DEFINED	01,03	8700
VERTEX PHARMACEUTICALS INC	COM	92532F100	85	1000	SH	OTHER	01,03	1000
VERTEX PHARMACEUTICALS INC	COM	92532F100	13486	159600	SH	DEFINED	05,01,03	159600
VERTEX PHARMACEUTICALS INC	COM	92532F100	186	2200	SH	OTHER	06,01,03	2200
VERTEX PHARMACEUTICALS INC	COM	92532F100	3169	37500	SH	DEFINED	07,06,01,03	37500
VERTICALNET INC	COM	92532L107	55	1580	SH	DEFINED	01,03	1580
VERTICALNET INC	COM	92532L107	28	800	SH	DEFINED	05,01,03	800
VERTICALNET INC	COM	92532L107	40920	1164970	SH	DEFINED	08,09,03	1164970
VIAD CORP	COM	92552R109	793	29867	SH	DEFINED	01,03	29867
VIAD CORP 2740	COM	92552R109	369	13898	SH	OTHER	01,03	11158
VIAD CORP	COM	92552R109	45	1700	SH	DEFINED	05,01,03	1700
VIAD CORP	COM	92552R109	72	2700	SH	OTHER	06,01,03	2700
VIAD CORP	COM	92552R109	1031	38800	SH	DEFINED	07,06,01,03	38800
VIASAT INC	COM	92552V100	58	2600	SH	DEFINED	01,03	2600
VIASAT INC	COM	92552V100	45	2000	SH	OTHER	01,03	2000
VIASAT INC	COM	92552V100	18	800	SH	OTHER	06,01,03	800
VIASAT INC	COM	92552V100	295	13175	SH	DEFINED	07,06,01,03	13175
VIACOM INC	CL A	925524100	1874	32037	SH	DEFINED	01,03	32037
VIACOM INC 7300	CL A	925524100	726	12402	SH	OTHER	01,03	5102
VIACOM INC	CL A	925524100	2473	42275	SH	DEFINED	08,09,03	42275
VIACOM INC 169394	CL B	925524308	314290	5372483	SH	DEFINED	01,03	5203089
VIACOM INC 96438	CL B	925524308	38806	663349	SH	OTHER	01,03	566911
VIACOM INC 838319	CL B	925524308	49042	838319	SH	DEFINED	05,01,03	
VIACOM INC 10431	CL B	925524308	50904	870150	SH	OTHER	05,01,03	859719
VIACOM INC	CL B	925524308	12605	215467	SH	OTHER	06,01,03	215467
VIACOM INC	CL B	925524308	38328	655175	SH	DEFINED	07,06,01,03	655175
VIACOM INC	CL B	925524308	62488	1068173	SH	DEFINED	08,09,03	1068173
VIACOM INC	CL B	925524308	15	250	SH	OTHER	13,01,03	250
VIATEL INC	COM	925529208	2612	254785	SH	DEFINED	08,09,03	254785
VIASYSTEMS GROUP INC	COM	92553H100	792	46580	SH	DEFINED	08,09,03	46580
VICAL INC	COM	925602104	365	14121	SH	DEFINED	01,03	14121
VICAL INC	COM	925602104	649	25100	SH	DEFINED	05,01,03	25100
VICAL INC	COM	925602104	9418	363979	SH	DEFINED	07,06,01,03	363979
VICINITY CORP	COM	925653107	159	14483	SH	DEFINED		14483
VICOR CORP 490 9760	COM	925815102	562	10365	SH	DEFINED	01,03	115
VICOR CORP 2000	COM	925815102	109	2000	SH	OTHER	01,03	
VICOR CORP	COM	925815102	6661	122780	SH	DEFINED	05,01,03	122780
VICOR CORP	COM	925815102	1386	25550	SH	DEFINED	07,06,01,03	25550
VICOR CORP	COM	925815102	277	5100	SH	DEFINED	08,09,03	5100
VICOR CORP	COM	925815102	1356	25000	SH	CALL	DEFINED 08,09,03	25000
VIGNETTE CORP	COM	926734104	5058	169311	SH	DEFINED	01,03	169311
VIGNETTE CORP	COM	926734104	231	7728	SH	OTHER	01,03	7728
VIGNETTE CORP	COM	926734104	60	2000	SH	DEFINED	05,01,03	2000
VIGNETTE CORP	COM	926734104	1406	47056	SH	DEFINED	08,09,03	47056
VINTAGE PETE INC 1170 24700	COM	927460105	1175	51655	SH	DEFINED	01,03	25785
VINTAGE PETE INC	COM	927460105	6980	306800	SH	DEFINED	05,01,03	306800
VINTAGE PETE INC	COM	927460105	125	5500	SH	OTHER	06,01,03	5500
VINTAGE PETE INC	COM	927460105	865	38000	SH	DEFINED	07,06,01,03	38000
VINTAGE PETE INC	COM	927460105	1335	58700	SH	DEFINED	08,09,03	58700
VION PHARMACEUTICALS INC	COM	927624106	20	1100	SH	DEFINED	01,03	1100
VION PHARMACEUTICALS INC	COM	927624106	250	14000	SH	DEFINED	08,09,03	14000
VIRATA CORP	COM	927646109	79	1200	SH	DEFINED	01,03	1200
VIRATA CORP	COM	927646109	53	796	SH	OTHER	01,03	796
VIRATA CORP	COM	927646109	179	2700	SH	DEFINED	05,01,03	2700
VIRATA CORP	COM	927646109	1878	28400	SH	DEFINED	07,06,01,03	28400
VIRATA CORP	COM	927646109	66205	1001203	SH	DEFINED	08,09,03	1001203
VIRGINIA COMM BANCORP INC	COM	92778Q109	174	13044	SH	DEFINED	01,03	13044
VISIBLE GENETICS INC	COM	92829S104	509	12600	SH	DEFINED		12600
VISHAY INTERTECHNOLOGY INC 6113	COM	928298108	4847	157618	SH	DEFINED	01,03	151505
VISHAY INTERTECHNOLOGY INC	COM	928298108	152	4930	SH	OTHER	01,03	4930
VISHAY INTERTECHNOLOGY INC	COM	928298108	48	1547	SH	DEFINED	05,01,03	1547
VISHAY INTERTECHNOLOGY INC	COM	928298108	134	4350	SH	OTHER	06,01,03	4350
VISHAY INTERTECHNOLOGY INC	COM	928298108	1759	57200	SH	DEFINED	07,06,01,03	57200
VISHAY INTERTECHNOLOGY INC	COM	928298108	29	937	SH	DEFINED	08,09,03	937
VISTEON CORP	COM	92839U107	813	53732	SH	DEFINED	05,01,03	53732
VISTEON CORP	COM	92839U107	27	1800	SH	OTHER	05,01,03	1800
VISTEON CORP	COM	92839U107	528	34879	SH	DEFINED	07,06,01,03	34879
VISTEON CORP	COM	92839U107	144	9504	SH	DEFINED	08,09,03	9504
VISX INC DEL 260	COM	92844S105	51	1900	SH	DEFINED	01,03	1640
VISX INC DEL 3000	COM	92844S105	81	3000	SH	OTHER	01,03	
VISX INC DEL	COM	92844S105	676	25100	SH	DEFINED	07,06,01,03	25100
VISX INC DEL	COM	92844S105	94	3500	SH	DEFINED	08,09,03	3500

VISUAL NETWORKS INC	COM	928444108	82	12519	SH	DEFINED		12519
VISUAL NETWORKS INC	COM	928444108		1	SH	DEFINED	01,03	1
VISUAL NETWORKS INC	COM	928444108	13	1940	SH	OTHER	01,03	1940
VISUAL NETWORKS INC	COM	928444108	123	18700	SH	DEFINED	07,06,01,03	18700
VISUAL NETWORKS INC	COM	928444108	266	40500	SH	DEFINED	08,09,03	40500
VITAL SIGNS INC	COM	928469105	140	5300	SH	DEFINED	01,03	
5300								
VITAL SIGNS INC	COM	928469105	1738	65600	SH	DEFINED	05,01,03	65600
VITAL SIGNS INC	COM	928469105	195	7375	SH	DEFINED	07,06,01,03	7375
VITAMINSHOPPE COM INC	CL A	92848M104	22	18438	SH	DEFINED		18438
VITAMINSHOPPE COM INC	CL A	92848M104	2	2054	SH	DEFINED	03	2054
VITRIA TECHNOLOGY	COM	92849Q104	33	700	SH	DEFINED	05,01,03	700
VITRIA TECHNOLOGY	COM	92849Q104	8	171	SH	DEFINED	08,09,03	171
VITRIA TECHNOLOGY	COM	92849Q104	699	15000	SH	DEFINED	11,06,01,03	15000
VITESSE SEMICONDUCTOR CORP	SB DB CV 144	928497AA4	1560	1500000	PRN	DEFINED	08,09,03	1500000
VITESSE SEMICONDUCTOR CORP	COM	928497106	2172	24417	SH	DEFINED	01,03	24417
VITESSE SEMICONDUCTOR CORP	COM	928497106	109	1220	SH	OTHER	01,03	800
420								
VITESSE SEMICONDUCTOR CORP	COM	928497106	169	1900	SH	DEFINED	05,01,03	1900
VITESSE SEMICONDUCTOR CORP	COM	928497106	13999	157400	SH	DEFINED	07,06,01,03	157400
VITESSE SEMICONDUCTOR CORP	COM	928497106	1639	18430	SH	DEFINED	08,09,03	18430
VIVENDI	SPONSORED AD	92851S105	17	1151	SH	DEFINED	01,03	1151
VIVENDI	SPONSORED AD	92851S105	87	5850	SH	OTHER	01,03	5850
VIVENDI	SPONSORED AD	92851S105	98	6600	SH	DEFINED	08,09,03	6600
VODAFONE GROUP PLC NEW	SPONSORED AD	92857W100	1977	53425	SH	DEFINED	05,01,03	
53425								
VODAFONE GROUP PLC NEW	SPONSORED AD	92857W100	37000	1000000	SH	OTHER	05,01,03	53425
946575								
VODAFONE GROUP PLC NEW	SPONSORED AD	92857W100	115	3100	SH	DEFINED	08,09,03	3100
VOICESTREAM WIRELESS CORP	COM	928615103	1678	14459	SH	DEFINED	01,03	14459
VOICESTREAM WIRELESS CORP	COM	928615103	604	5205	SH	OTHER	01,03	200
5005								
VOICESTREAM WIRELESS CORP	COM	928615103	255	2200	SH	DEFINED	05,01,03	2200
VOICESTREAM WIRELESS CORP	COM	928615103	3108	26775	SH	DEFINED	07,06,01,03	26775
VOICESTREAM WIRELESS CORP	COM	928615103	21115	181925	SH	DEFINED	08,09,03	181925
VOLT INFORMATION SCIENCES INC	COM	928703107	110	5100	SH	DEFINED	01,03	
5100								
VOLT INFORMATION SCIENCES INC	COM	928703107	1559	72500	SH	DEFINED	05,01,03	72500
VOLT INFORMATION SCIENCES INC	COM	928703107	197	9150	SH	DEFINED	07,06,01,03	9150
VORNADO RLTY TR	SH BEN INT	929042109	147	3950	SH	DEFINED	01,03	3950
VORNADO RLTY TR	SH BEN INT	929042109	187	5044	SH	OTHER	01,03	5044
VULCAN MATLS CO	COM	929160109	4332	107791	SH	DEFINED	01,03	15691
92100								
VULCAN MATLS CO	COM	929160109	1494	37188	SH	OTHER	01,03	13188
24000								
VULCAN MATLS CO	COM	929160109	1203	29925	SH	DEFINED	05,01,03	29925
VULCAN MATLS CO	COM	929160109	56	1400	SH	OTHER	05,01,03	1400
VULCAN MATLS CO	COM	929160109	804	20000	SH	DEFINED	07,06,01,03	20000
VULCAN MATLS CO	COM	929160109	209	5200	SH	DEFINED	08,09,03	5200
WD-40 CO	COM	929236107	2291	107800	SH	DEFINED	01,03	107400
400								
WD-40 CO	COM	929236107	256	12058	SH	OTHER	01,03	11800
258								
WD-40 CO	COM	929236107	199	9350	SH	DEFINED	07,06,01,03	9350
WHX CORP	COM	929248102	3	2000	SH	DEFINED	01,03	2000
WHX CORP	COM	929248102	1093	728646	SH	DEFINED	08,09,03	728646
WPS RESOURCES CORP	COM	92931B106	216	6600	SH	DEFINED	01,03	6600
WPS RESOURCES CORP	COM	92931B106	688	21022	SH	OTHER	01,03	10772
10250								
WABASH NATL CORP	COM	929566107	172	18800	SH	DEFINED	01,03	
18800								
WABASH NATL CORP	COM	929566107	1921	210500	SH	DEFINED	05,01,03	210500
WABASH NATL CORP	COM	929566107	127	13925	SH	DEFINED	07,06,01,03	13925
WACHOVIA CORP	COM	929771103	30458	537294	SH	DEFINED	01,03	523158
14136								
WACHOVIA CORP	COM	929771103	28681	505961	SH	OTHER	01,03	330850
175111								
WACHOVIA CORP	COM	929771103	3288	58000	SH	DEFINED	05,01,03	58000
WACHOVIA CORP	COM	929771103	164	2900	SH	OTHER	05,01,03	2900
WACHOVIA CORP	COM	929771103	2290	40400	SH	DEFINED	07,06,01,03	40400
WACHOVIA CORP	COM	929771103	1516	26750	SH	DEFINED	08,09,03	26750
WACHOVIA CORP	COM	929771103	1417	25000	SH	DEFINED	08,09,03	25000
WADDELL & REED FINL INC	CL A	930059100	1195	38544	SH	DEFINED	01,03	38460
84								
WADDELL & REED FINL INC	CL A	930059100	52	1664	SH	OTHER	01,03	1571
93								
WADDELL & REED FINL INC	CL A	930059100	64	2055	SH	DEFINED	05,01,03	2055
WADDELL & REED FINL INC	CL A	930059100	90	2900	SH	OTHER	06,01,03	2900
WADDELL & REED FINL INC	CL A	930059100	6936	223750	SH	DEFINED	07,06,01,03	223750
WADDELL & REED FINL INC	CL A	930059100	93	3000	SH	DEFINED	08,09,03	3000
WADDELL & REED FINL INC	CL B	930059209	2840	97926	SH	DEFINED	01,03	97560
366								
WADDELL & REED FINL INC	CL B	930059209	265	9141	SH	OTHER	01,03	8738
403								
WADDELL & REED FINL INC	CL B	930059209	100	3436	SH	DEFINED	05,01,03	3436
WAL MART STORES INC	COM	931142103	570933	11863545	SH	DEFINED	01,03	11486024

377521									
WAL MART STORES INC	COM	931142103	217329	4515926	SH	OTHER	01,03		2106563
2409363									
WAL MART STORES INC	COM	931142103	102344	2126625	SH	DEFINED	05,01,03		959625
1167000									
WAL MART STORES INC	COM	931142103	59189	1229900	SH	OTHER	05,01,03		1229900
WAL MART STORES INC	COM	931142103	23562	489600	SH	OTHER	06,01,03		489600
WAL MART STORES INC	COM	931142103	97418	2024275	SH	DEFINED	07,06,01,03		2024275
WAL MART STORES INC	COM	931142103	3256	67660	SH	DEFINED	08,09,03		67660
WAL MART STORES INC	COM	931142103	48	1000	SH	CALL	DEFINED 08,09,03		1000
WAL MART STORES INC	COM	931142103	39553	821883	SH	DEFINED	11,06,01,03		821883
WAL MART STORES INC	COM	931142103	2880	59836	SH	DEFINED	13,01,03		45436
14400									
WAL MART STORES INC	COM	931142103	7371	153168	SH	OTHER	13,01,03		20768
132400									
WALGREEN CO	COM	931422109	82152	2165478	SH	DEFINED	01,03		2027395
138083									
WALGREEN CO	COM	931422109	61875	1631000	SH	OTHER	01,03		822193
808807									
WALGREEN CO	COM	931422109	15754	415260	SH	DEFINED	05,01,03		415260
WALGREEN CO	COM	931422109	539	14200	SH	OTHER	05,01,03		14200
WALGREEN CO	COM	931422109	12478	328925	SH	DEFINED	07,06,01,03		328925
WALGREEN CO	COM	931422109	23662	623719	SH	DEFINED	08,09,03		623719
WALGREEN CO	COM	931422109	785	20700	SH	DEFINED	13,01,03		20700
WALLACE COMPUTER SERVICES INC	COM	932270101	255	16700	SH	DEFINED	07,06,01,03		16700
WARNACO GROUP INC	CL A	934390105	87	21800	SH	DEFINED	07,06,01,03		21800
WASHINGTON FED INC	COM	938824109	949	41735	SH	DEFINED	01,03		40735
1000									
WASHINGTON FED INC	COM	938824109	647	28455	SH	OTHER	01,03		28455
WASHINGTON FED INC	COM	938824109	715	31450	SH	DEFINED	07,06,01,03		31450
WASHINGTON GAS LT CO	COM	938837101	1053	39194	SH	DEFINED	01,03		37494
1700									
WASHINGTON GAS LT CO	COM	938837101	668	24869	SH	OTHER	01,03		22821
2048									
WASHINGTON GAS LT CO	COM	938837101	516	19200	SH	DEFINED	07,06,01,03		19200
WASHINGTON MUT INC	COM	939322103	6011	150983	SH	DEFINED	01,03		133208
17775									
WASHINGTON MUT INC	COM	939322103	4345	109126	SH	OTHER	01,03		105449
3677									
WASHINGTON MUT INC	COM	939322103	11045	277434	SH	DEFINED	05,01,03		277434
WASHINGTON MUT INC	COM	939322103	303	7600	SH	OTHER	05,01,03		7600
WASHINGTON MUT INC	COM	939322103	8241	207000	SH	DEFINED	07,06,01,03		207000
WASHINGTON MUT INC	COM	939322103	1143	28700	SH	DEFINED	08,09,03		28700
WASHINGTON POST CO	CL B	939640108	1108	2099	SH	DEFINED	01,03		2099
WASHINGTON POST CO	CL B	939640108	64582	122343	SH	OTHER	01,03		122259
84									
WASHINGTON POST CO	CL B	939640108	53	100	SH	DEFINED	05,01,03		100
WASHINGTON POST CO	CL B	939640108	20	38	SH	OTHER	06,01,03		38
WASHINGTON POST CO	CL B	939640108	2059	3900	SH	DEFINED	07,06,01,03		3900
WASHINGTON REAL ESTATE INVNT TR	SH BEN INT	939653101	889	44295	SH	DEFINED	01,03		29795
14500									
WASHINGTON REAL ESTATE INVNT TR	SH BEN INT	939653101	1094	54554	SH	OTHER	01,03		45560
8994									
WASTE MGMT INC DEL	COM	94106L109	4412	253009	SH	DEFINED	01,03		185302
67707									
WASTE MGMT INC DEL	COM	94106L109	1729	99184	SH	OTHER	01,03		44020
55164									
WASTE MGMT INC DEL	COM	94106L109	3452	197973	SH	DEFINED	05,01,03		197973
WASTE MGMT INC DEL	COM	94106L109	153	8800	SH	OTHER	05,01,03		8800
WASTE MGMT INC DEL	COM	94106L109	2357	135200	SH	DEFINED	07,06,01,03		135200
WASTE MGMT INC DEL	COM	94106L109	553	31700	SH	DEFINED	08,09,03		31700
WASTE MGMT INC DEL	COM	94106L109	2616	150000	SH	CALL	DEFINED 08,09,03		150000
WATERLINK INC	COM	94155N105	38	17100	SH	DEFINED	08,09,03		17100
WATERS CORP	COM	941848103	1518	17060	SH	DEFINED	01,03		17060
WATERS CORP	COM	941848103	285	3200	SH	OTHER	01,03		3200
WATERS CORP	COM	941848103	125	1400	SH	DEFINED	05,01,03		1400
WATERS CORP	COM	941848103	240	2700	SH	OTHER	06,01,03		2700
WATERS CORP	COM	941848103	4717	53000	SH	DEFINED	07,06,01,03		53000
WATSCO INC	COM	942622200	105	10200	SH	DEFINED	01,03		
10200									
WATSCO INC	COM	942622200	9	900	SH	OTHER	01,03		900
WATSCO INC	COM	942622200	1345	130700	SH	DEFINED	05,01,03		130700
WATSCO INC	COM	942622200	168	16300	SH	DEFINED	07,06,01,03		16300
WATSON PHARMACEUTICALS INC	COM	942683103	40090	617965	SH	DEFINED	01,03		611265
6700									
WATSON PHARMACEUTICALS INC	COM	942683103	3946	60828	SH	OTHER	01,03		46173
14655									
WATSON PHARMACEUTICALS INC	COM	942683103	1935	29825	SH	DEFINED	05,01,03		29825
WATSON PHARMACEUTICALS INC	COM	942683103	91	1400	SH	OTHER	05,01,03		1400
WATSON PHARMACEUTICALS INC	COM	942683103	6676	102901	SH	DEFINED	07,06,01,03		102901
WATSON PHARMACEUTICALS INC	COM	942683103	1077	16600	SH	DEFINED	08,09,03		16600
WATSON PHARMACEUTICALS INC	COM	942683103	3568	55000	SH	PUT	DEFINED 08,09,03		55000
WATSON PHARMACEUTICALS INC	COM	942683103	247	3800	SH	DEFINED	13,01,03		3800
WATSON PHARMACEUTICALS INC	COM	942683103	39	600	SH	OTHER	13,01,03		
600									
WATTS INDS INC	CL A	942749102	4	400	SH	OTHER	01,03		400

WATTS INDS INC	CL A	942749102	160	16000 SH	DEFINED	07,06,01,03	16000
WAUSAU-MOSINEE PAPER CORP	COM	943315101	25	3287 SH	DEFINED	01,03	3287
WAUSAU-MOSINEE PAPER CORP	COM	943315101	55	7097 SH	OTHER	01,03	7097
WAUSAU-MOSINEE PAPER CORP	COM	943315101	165	21300 SH	DEFINED	07,06,01,03	21300
WAVECOM S A	SPONSORED AD	943531103	8583	70937 SH	DEFINED	08,09,03	70937
WEATHERFORD INTL INC	SD CV ZRO 14	947074AA8	5063	9000000 PRN	DEFINED	08,09,03	9000000
WEATHERFORD INTL INC	COM	947074100	3528	82040 SH	DEFINED	01,03	82040
WEATHERFORD INTL INC	COM	947074100	118	2755 SH	OTHER	01,03	2755
WEATHERFORD INTL INC	COM	947074100	58	1355 SH	DEFINED	05,01,03	1355
WEATHERFORD INTL INC	COM	947074100	181	4200 SH	OTHER	06,01,03	4200
WEATHERFORD INTL INC	COM	947074100	6751	157000 SH	DEFINED	07,06,01,03	157000
WEATHERFORD INTL INC	COM	947074100	108	2500 SH	DEFINED	08,09,03	2500
WEATHERFORD INTL INC	COM	947074100	731	17000 SH	CALL	DEFINED 08,09,03	17000
WEATHERFORD INTL INC	COM	947074100	4	100 SH	PUT	DEFINED 08,09,03	100
WEBMETHODS INC	COM	94768C108	279	2426 SH	DEFINED	08,09,03	2426
WEBMD CORP	COM	94769M105	20	1300 SH	DEFINED	05,01,03	1300
WEBMD CORP	COM	94769M105	419	27473 SH	DEFINED	08,09,03	27473
WEBSTER FINL CORP CONN	COM	947890109	33	1210 SH	DEFINED	01,03	1210
WEBSTER FINL CORP CONN	COM	947890109	120	4444 SH	OTHER	01,03	1394
3050							
WEBSTER FINL CORP CONN	COM	947890109	593	22000 SH	DEFINED	07,06,01,03	22000
WEBVAN GROUP INC	COM	94845V103	11	4714 SH	DEFINED	01,03	2714
2000							
WEBVAN GROUP INC	COM	94845V103	4	1800 SH	DEFINED	05,01,03	1800
WEBVAN GROUP INC	COM	94845V103	119	51636 SH	DEFINED	08,09,03	51636
WEINGARTEN RLTY INVS	SH BEN INT	948741103	20	495 SH	DEFINED	01,03	495
WEINGARTEN RLTY INVS	SH BEN INT	948741103	326	7995 SH	OTHER	01,03	3995
4000							
WEIRTON STL CORP	COM	948774104	3	1000 SH	DEFINED	01,03	1000
WEIRTON STL CORP	COM	948774104	57	22900 SH	DEFINED	08,09,03	22900
WEIS MKTS INC	COM	948849104	416	10480 SH	OTHER	01,03	3225
7255							
WELLMAN INC	COM	949702104	6	400 SH	DEFINED	01,03	400
WELLMAN INC	COM	949702104	24	1650 SH	OTHER	01,03	650
1000							
WELLMAN INC	COM	949702104	189	13100 SH	DEFINED	07,06,01,03	13100
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	4706	49021 SH	DEFINED	01,03	43531
5490							
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	828	8628 SH	OTHER	01,03	8073
555							
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	4197	43720 SH	DEFINED	05,01,03	43720
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	86	900 SH	OTHER	05,01,03	900
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	72	750 SH	OTHER	06,01,03	750
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	1253	13050 SH	DEFINED	07,06,01,03	13050
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	2880	30000 SH	CALL	DEFINED 08,09,03	30000
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	2880	30000 SH	PUT	DEFINED 08,09,03	30000
WELLS FARGO & CO NEW	COM	949746101	273808	5960507 SH	DEFINED	01,03	5219126
741381							
WELLS FARGO & CO NEW	COM	949746101	106824	2325444 SH	OTHER	01,03	1604609
720835							
WELLS FARGO & CO NEW	COM	949746101	31224	679709 SH	DEFINED	05,01,03	679709
WELLS FARGO & CO NEW	COM	949746101	1066	23200 SH	OTHER	05,01,03	23200
WELLS FARGO & CO NEW	COM	949746101	51565	1122525 SH	DEFINED	07,06,01,03	1122525
WELLS FARGO & CO NEW	COM	949746101	1103	24005 SH	DEFINED	08,09,03	24005
WELLS FARGO & CO NEW	COM	949746101	14975	326000 SH	CALL	DEFINED 08,09,03	326000
WELLS FARGO & CO NEW	COM	949746101	1475	32100 SH	PUT	DEFINED 08,09,03	32100
WELLS FARGO & CO NEW	COM	949746101	786	17116 SH	DEFINED	13,01,03	17116
WELLS FARGO & CO NEW	COM	949746101	145	3150 SH	OTHER	13,01,03	2650
500							
WENDYS FING I	TECONS SER A	950588202	2152	45300 SH	DEFINED	01,03	45300
WENDYS FING I	TECONS SER A	950588202	4142	87200 SH	DEFINED	05,01,03	87200
WENDYS FING I	TECONS SER A	950588202	4142	87200 SH	DEFINED	07,06,01,03	87200
WENDYS INTL INC	COM	950590109	127	6350 SH	DEFINED	01,03	6300
50							
WENDYS INTL INC	COM	950590109	348	17356 SH	OTHER	01,03	2156
15200							
WENDYS INTL INC	COM	950590109	643	32050 SH	DEFINED	05,01,03	32050
WENDYS INTL INC	COM	950590109	32	1600 SH	OTHER	05,01,03	1600
WENDYS INTL INC	COM	950590109	451	22500 SH	DEFINED	07,06,01,03	22500
WENDYS INTL INC	COM	950590109	1047	52200 SH	DEFINED	08,09,03	52200
WERNER ENTERPRISES INC	COM	950755108	13	1125 SH	DEFINED	01,03	1125
WERNER ENTERPRISES INC	COM	950755108	62	5249 SH	OTHER	01,03	5249
WERNER ENTERPRISES INC	COM	950755108	334	28450 SH	DEFINED	07,06,01,03	28450
WESBANCO INC	COM	950810101	105	4875 SH	DEFINED	01,03	4875
WESBANCO INC	COM	950810101	1660	77413 SH	OTHER	01,03	
77413							
WESCO FINL CORP	COM	950817106	102	405 SH	DEFINED	01,03	405
WESCO FINL CORP	COM	950817106	251	1000 SH	OTHER	01,03	250
750							
WESLEY JESSEN VISIONCARE INC	COM	951018100	381	9900 SH	DEFINED	01,03	
9900							
WESLEY JESSEN VISIONCARE INC	COM	951018100	4751	123600 SH	DEFINED	05,01,03	123600
WESLEY JESSEN VISIONCARE INC	COM	951018100	411	10700 SH	DEFINED	07,06,01,03	10700
WEST COAST BANCORP ORE NEW	COM	952145100	384	32210 SH	DEFINED	01,03	32210
WESTAMERICA BANCORPORATION	COM	957090103	70	2100 SH	DEFINED	05,01,03	2100
WESTAMERICA BANCORPORATION	COM	957090103	498	14900 SH	DEFINED	07,06,01,03	14900

WESTELL TECHNOLOGIES INC	CL A	957541105	160	12400 SH	DEFINED	01,03	12400
WESTELL TECHNOLOGIES INC 200	CL A	957541105	3	200 SH	OTHER	01,03	
WESTELL TECHNOLOGIES INC	CL A	957541105	17	1300 SH	OTHER	06,01,03	1300
WESTERN DIGITAL CORP	COM	958102105	6	1000 SH	OTHER	01,03	1000
WESTERN DIGITAL CORP	COM	958102105	495	84300 SH	DEFINED	08,09,03	84300
WESTERN RES INC 5500	COM	959425109	4103	189712 SH	DEFINED	01,03	184212
WESTERN RES INC 65178	COM	959425109	1983	91694 SH	OTHER	01,03	26516
WESTERN RES INC	COM	959425109	621	28700 SH	DEFINED	07,06,01,03	28700
WESTERN RES INC	COM	959425109	6436	297600 SH	DEFINED	08,09,03	297600
WESTERN WIRELESS CORP 10375	CL A	95988E204	40656	1141229 SH	DEFINED	01,03	1130854
WESTERN WIRELESS CORP 18420	CL A	95988E204	2611	73280 SH	OTHER	01,03	54860
WESTERN WIRELESS CORP	CL A	95988E204	12114	340050 SH	DEFINED	05,01,03	340050
WESTERN WIRELESS CORP	CL A	95988E204	13107	367925 SH	DEFINED	07,06,01,03	367925
WESTERN WIRELESS CORP	CL A	95988E204	118	3300 SH	DEFINED	13,01,03	3300
WESTFIELD AMER INC 1000	COM	959910100	14	1000 SH	OTHER	01,03	
WESTFIELD AMER INC	COM	959910100	2503	182000 SH	DEFINED	08,09,03	182000
WESTPOINT STEVENS INC	COM	961238102	10	800 SH	DEFINED	01,03	800
WESTPOINT STEVENS INC	COM	961238102	252	20600 SH	DEFINED	07,06,01,03	20600
WESTPOINT STEVENS INC	COM	961238102	613	50000 SH	DEFINED	08,09,03	50000
WESTVACO CORP 9400	COM	961548104	3095	115979 SH	DEFINED	01,03	106579
WESTVACO CORP 10918	COM	961548104	1028	38536 SH	OTHER	01,03	27618
WESTVACO CORP	COM	961548104	751	28125 SH	DEFINED	05,01,03	28125
WESTVACO CORP	COM	961548104	37	1400 SH	OTHER	05,01,03	1400
WESTVACO CORP	COM	961548104	534	20000 SH	DEFINED	07,06,01,03	20000
WESTVACO CORP	COM	961548104	139	5200 SH	DEFINED	08,09,03	5200
WESTWOOD ONE INC	COM	961815107	328	15310 SH	DEFINED	01,03	15310
WESTWOOD ONE INC	COM	961815107	51	2366 SH	OTHER	01,03	2366
WESTWOOD ONE INC	COM	961815107	57	2650 SH	OTHER	06,01,03	2650
WESTWOOD ONE INC	COM	961815107	995	46400 SH	DEFINED	07,06,01,03	46400
WET SEAL INC	CL A	961840105	132	8400 SH	DEFINED	07,06,01,03	8400
WET SEAL INC	CL A	961840105	314	20000 SH	DEFINED	08,09,03	20000
WEYERHAEUSER CO 183069	COM	962166104	16461	407712 SH	DEFINED	01,03	224643
WEYERHAEUSER CO 421140	COM	962166104	21371	529322 SH	OTHER	01,03	108182
WEYERHAEUSER CO	COM	962166104	4343	107575 SH	DEFINED	05,01,03	107575
WEYERHAEUSER CO	COM	962166104	125	3100 SH	OTHER	05,01,03	3100
WEYERHAEUSER CO	COM	962166104	1607	39800 SH	OTHER	06,01,03	39800
WEYERHAEUSER CO	COM	962166104	3097	76700 SH	DEFINED	07,06,01,03	76700
WHIRLPOOL CORP 10275	COM	963320106	1779	45755 SH	DEFINED	01,03	35480
WHIRLPOOL CORP 15823	COM	963320106	1267	32592 SH	OTHER	01,03	16769
WHIRLPOOL CORP	COM	963320106	1199	30850 SH	DEFINED	05,01,03	30850
WHIRLPOOL CORP	COM	963320106	39	1000 SH	OTHER	05,01,03	1000
WHIRLPOOL CORP	COM	963320106	1100	28300 SH	DEFINED	07,06,01,03	28300
WHIRLPOOL CORP	COM	963320106	22439	577200 SH	DEFINED	08,09,03	577200
WHITEHALL JEWELLERS INC	COM	965063100	37	4650 SH	DEFINED	01,03	4650
WHITEHALL JEWELLERS INC	COM	965063100	50	6275 SH	OTHER	01,03	6275
WHITMAN CORP NEW	COM	96647R107	64	5542 SH	DEFINED	01,03	5542
WHITMAN CORP NEW 5100	COM	96647R107	419	36228 SH	OTHER	01,03	31128
WHITMAN CORP NEW	COM	96647R107	3	300 SH	DEFINED	05,01,03	300
WHITMAN CORP NEW	COM	96647R107	653	56500 SH	DEFINED	07,06,01,03	56500
WHITNEY HLDG CORP 3900	COM	966612103	447	12300 SH	DEFINED	01,03	8400
WHITNEY HLDG CORP 10044	COM	966612103	412	11356 SH	OTHER	01,03	1312
WHITNEY HLDG CORP	COM	966612103	1845	50800 SH	DEFINED	05,01,03	50800
WHITNEY HLDG CORP	COM	966612103	73	2000 SH	OTHER	06,01,03	2000
WHITNEY HLDG CORP	COM	966612103	497	13700 SH	DEFINED	07,06,01,03	13700
WHOLE FOODS MKT INC	SB DB CV ZRO	966837AC0	1969	5000000 PRN	DEFINED	08,09,03	5000000
WHOLE FOODS MKT INC 3600	COM	966837106	976	18185 SH	DEFINED	01,03	14585
WHOLE FOODS MKT INC 1955	COM	966837106	1121	20875 SH	OTHER	01,03	18920
WHOLE FOODS MKT INC	COM	966837106	2443	45500 SH	DEFINED	05,01,03	45500
WHOLE FOODS MKT INC	COM	966837106	97	1800 SH	OTHER	06,01,03	1800
WHOLE FOODS MKT INC	COM	966837106	852	15875 SH	DEFINED	07,06,01,03	15875
WHOLE FOODS MKT INC	COM	966837106	403	7500 SH	CALL DEFINED	08,09,03	7500
WILD OATS MARKETS INC	COM	96808B107	56	4746 SH	DEFINED	01,03	4746
WILD OATS MARKETS INC 646	COM	96808B107	16	1350 SH	OTHER	01,03	704
WILD OATS MARKETS INC	COM	96808B107	176	15000 SH	DEFINED	08,09,03	15000
WILLAMETTE INDS INC	COM	969133107	296	10570 SH	DEFINED	01,03	10570
WILLAMETTE INDS INC 9444	COM	969133107	690	24632 SH	OTHER	01,03	15188
WILLAMETTE INDS INC	COM	969133107	889	31750 SH	DEFINED	05,01,03	31750

WILLAMETTE INDS INC	COM	969133107	42	1500	SH	OTHER	05,01,03	1500
WILLAMETTE INDS INC	COM	969133107	608	21700	SH	DEFINED	07,06,01,03	21700
WILLAMETTE INDS INC	COM	969133107	160	5700	SH	DEFINED	08,09,03	5700
WILLIAMS COMMUNICATIONS GROUP	CL A	969455104	424	21220	SH	DEFINED	01,03	21220
WILLIAMS COMMUNICATIONS GROUP	CL A	969455104	52	2600	SH	OTHER	01,03	2600
WILLIAMS COMMUNICATIONS GROUP	CL A	969455104	3	125	SH	DEFINED	08,09,03	125
WILLIAMS COS INC DEL 38180	COM	969457100	36289	858903	SH	DEFINED	01,03	820723
WILLIAMS COS INC DEL 56304	COM	969457100	12753	301850	SH	OTHER	01,03	245546
WILLIAMS COS INC DEL	COM	969457100	6005	142139	SH	DEFINED	05,01,03	142139
WILLIAMS COS INC DEL	COM	969457100	262	6200	SH	OTHER	05,01,03	6200
WILLIAMS COS INC DEL	COM	969457100	4500	106500	SH	DEFINED	07,06,01,03	106500
WILLIAMS COS INC DEL	COM	969457100	1502	35545	SH	DEFINED	08,09,03	35545
WILLIAMS SONOMA INC	COM	969904101	7	200	SH	DEFINED	01,03	200
WILLIAMS SONOMA INC	COM	969904101	136	3900	SH	OTHER	01,03	3900
WILLIAMS SONOMA INC	COM	969904101	799	23000	SH	DEFINED	07,06,01,03	23000
WILLIAMS SONOMA INC	COM	969904101	257	7400	SH	DEFINED	08,09,03	7400
WILMINGTON TRUST CORP	COM	971807102	829	15450	SH	DEFINED	01,03	15450
WILMINGTON TRUST CORP 1000	COM	971807102	1764	32900	SH	OTHER	01,03	31900
WILMINGTON TRUST CORP	COM	971807102	719	13400	SH	DEFINED	07,06,01,03	13400
WIND RIVER SYSTEMS INC	COM	973149107	186	3885	SH	DEFINED	01,03	3885
WIND RIVER SYSTEMS INC	COM	973149107	31	650	SH	OTHER	01,03	650
WIND RIVER SYSTEMS INC	COM	973149107	7	150	SH	DEFINED	05,01,03	150
WIND RIVER SYSTEMS INC	COM	973149107	1438	30000	SH	DEFINED	07,06,01,03	30000
WIND RIVER SYSTEMS INC	COM	973149107	558	11650	SH	DEFINED	08,09,03	11650
WIND RIVER SYSTEMS INC	COM	973149107	3835	80000	SH	CALL DEFINED	08,09,03	80000
WIND RIVER SYSTEMS INC	COM	973149107	1198	25000	SH	PUT DEFINED	08,09,03	25000
WINN DIXIE STORES INC 96900	COM	974280109	3552	247106	SH	DEFINED	01,03	150206
WINN DIXIE STORES INC 27227	COM	974280109	5443	378626	SH	OTHER	01,03	351399
WINN DIXIE STORES INC	COM	974280109	561	39050	SH	DEFINED	05,01,03	39050
WINN DIXIE STORES INC	COM	974280109	29	2000	SH	OTHER	05,01,03	2000
WINN DIXIE STORES INC	COM	974280109	403	28000	SH	DEFINED	07,06,01,03	28000
WINN DIXIE STORES INC	COM	974280109	105	7300	SH	DEFINED	08,09,03	7300
WINNEBAGO INDS INC 5900	COM	974637100	210	16800	SH	DEFINED	01,03	10900
WINNEBAGO INDS INC	COM	974637100	986	78900	SH	DEFINED	05,01,03	78900
WINNEBAGO INDS INC	COM	974637100	36	2900	SH	OTHER	06,01,03	2900
WINNEBAGO INDS INC	COM	974637100	161	12875	SH	DEFINED	07,06,01,03	12875
WINSTAR COMMUNICATIONS INC	COM	975515107	10	650	SH	DEFINED	01,03	650
WINSTAR COMMUNICATIONS INC	COM	975515107	14	900	SH	DEFINED	05,01,03	900
WINSTAR COMMUNICATIONS INC	COM	975515107	162	10425	SH	DEFINED	08,09,03	10425
WINSTON HOTELS INC	COM	97563A102	399	46300	SH	DEFINED	01,03	46300
WINTRUST FINANCIAL CORP	COM	97650W108	5000	294118	SH	DEFINED		294118
WIRELESS FACILITIES INC 500	COM	97653A103	29	500	SH	OTHER	01,03	
WIRELESS FACILITIES INC	COM	97653A103	58	1000	SH	DEFINED	08,09,03	1000
WIRELESS FACILITIES INC	COM	97653A103	1996	34598	SH	DEFINED	11,06,01,03	34598
WISCONSIN CENT TRANSN CORP	COM	976592105	2	200	SH	DEFINED	01,03	200
WISCONSIN CENT TRANSN CORP	COM	976592105	4	333	SH	OTHER	01,03	333
WISCONSIN CENT TRANSN CORP	COM	976592105	215	20400	SH	DEFINED	07,06,01,03	20400
WISCONSIN ENERGY CORP 3637	COM	976657106	5909	296390	SH	DEFINED	01,03	292753
WISCONSIN ENERGY CORP 287448	COM	976657106	8037	403121	SH	OTHER	01,03	115673
WISCONSIN ENERGY CORP	COM	976657106	1007	50500	SH	DEFINED	07,06,01,03	50500
WITNESS SYS INC	COM	977424100	221	12247	SH	DEFINED		12247
WOLVERINE WORLD WIDE INC 2100	COM	978097103	20	2100	SH	DEFINED	01,03	
WOLVERINE WORLD WIDE INC	COM	978097103	3	300	SH	OTHER	01,03	300
WOLVERINE WORLD WIDE INC	COM	978097103	237	25500	SH	DEFINED	05,01,03	25500
WOLVERINE WORLD WIDE INC	COM	978097103	234	25125	SH	DEFINED	07,06,01,03	25125
WORLD ACCESS INC	SB NT CV 4.	98141AAC5	3524	4860000	PRN	DEFINED	08,09,03	4860000
WORLD ACCESS INC	COM	98141A101	370	68500	SH	DEFINED	01,03	68500
WORLD ACCESS INC	COM	98141A101	11	2000	SH	OTHER	01,03	2000
WORLDCOM INC GA NEW 1400657	COM	98157D106	42545	1400657	SH	DEFINED	05,01,03	
WORLDCOM INC GA NEW 1843	COM	98157D106	43828	1442900	SH	OTHER	05,01,03	1441057
WORLDCOM INC GA NEW	COM	98157D106	14305	470936	SH	OTHER	06,01,03	470936
WORLDCOM INC GA NEW	COM	98157D106	30344	998975	SH	DEFINED	07,06,01,03	998975
WORLDCOM INC GA NEW	COM	98157D106	1580	52004	SH	DEFINED	08,09,03	52004
WORLDCOM INC GA NEW	COM	98157D106	3038	100000	SH	CALL DEFINED	08,09,03	100000
WORLDCOM INC GA NEW	COM	98157D106	3038	100000	SH	PUT DEFINED	08,09,03	100000
WORTHINGTON INDS INC 17440	COM	981811102	467	49781	SH	DEFINED	01,03	32341
WORTHINGTON INDS INC 14150	COM	981811102	315	33600	SH	OTHER	01,03	19450
WORTHINGTON INDS INC	COM	981811102	226	24125	SH	DEFINED	05,01,03	24125
WORTHINGTON INDS INC	COM	981811102	11	1200	SH	OTHER	05,01,03	1200
WORTHINGTON INDS INC	COM	981811102	159	17000	SH	DEFINED	07,06,01,03	17000
WORTHINGTON INDS INC	COM	981811102	41	4400	SH	DEFINED	08,09,03	4400
WORLDTEX INC	COM	981907108	62	200000	SH	DEFINED	01,03	200000

WRIGLEY WM JR CO 12770	COM	982526105	5991	80008 SH	DEFINED 01,03	67238
WRIGLEY WM JR CO 7496	COM	982526105	5903	78841 SH	OTHER 01,03	71345
WRIGLEY WM JR CO	COM	982526105	2767	36950 SH	DEFINED 05,01,03	36950
WRIGLEY WM JR CO	COM	982526105	120	1600 SH	OTHER 05,01,03	1600
WRIGLEY WM JR CO	COM	982526105	1692	22600 SH	DEFINED 07,06,01,03	22600
WRIGLEY WM JR CO	COM	982526105	442	5900 SH	DEFINED 08,09,03	5900
WYNDHAM INTL INC	CL A	983101106	1477	815177 SH	DEFINED 01,03	815177
WYNDHAM INTL INC 1073	CL A	983101106	2	1124 SH	OTHER 01,03	51
WYNDHAM INTL INC	CL A	983101106	5	2500 SH	DEFINED 08,09,03	2500
XM SATELLITE RADIO HLDGS INC 100	CL A	983759101	172	4000 SH	DEFINED 01,03	3900
XM SATELLITE RADIO HLDGS INC	CL A	983759101	4	100 SH	OTHER 01,03	100
XM SATELLITE RADIO HLDGS INC	CL A	983759101	344	8000 SH	DEFINED 08,09,03	8000
X-RITE INC	COM	983857103	113	12875 SH	DEFINED 07,06,01,03	12875
XCEL ENERGY INC	COM	98389B100	2553	92845 SH	DEFINED 05,01,03	92845
XCEL ENERGY INC	COM	98389B100	132	4800 SH	OTHER 05,01,03	4800
XCEL ENERGY INC	COM	98389B100	1854	67400 SH	DEFINED 07,06,01,03	67400
XCEL ENERGY INC	COM	98389B100	484	17600 SH	DEFINED 08,09,03	17600
XILINX INC 73992	COM	983919101	336825	3933722 SH	DEFINED 01,03	3859730
XILINX INC 663296	COM	983919101	82013	957820 SH	OTHER 01,03	294524
XILINX INC	COM	983919101	27635	322745 SH	DEFINED 05,01,03	322745
XILINX INC	COM	983919101	4684	54700 SH	OTHER 06,01,03	54700
XILINX INC	COM	983919101	31484	367700 SH	DEFINED 07,06,01,03	367700
XILINX INC	COM	983919101	2395	27974 SH	DEFINED 08,09,03	27974
XILINX INC	COM	983919101	2141	25000 SH	DEFINED 11,06,01,03	25000
XILINX INC	COM	983919101	2576	30090 SH	DEFINED 13,01,03	30090
XILINX INC	COM	983919101	30	350 SH	OTHER 13,01,03	350
XIRCOM INC 120	COM	983922105	444	17570 SH	DEFINED 01,03	17450
XIRCOM INC 300	COM	983922105	8	300 SH	OTHER 01,03	
XIRCOM INC	COM	983922105	456	18075 SH	DEFINED 07,06,01,03	18075
XIRCOM INC	COM	983922105	505	20000 SH	DEFINED 08,09,03	20000
XEROX CORP 86790	COM	984121103	6899	458016 SH	DEFINED 01,03	371226
XEROX CORP 175390	COM	984121103	7681	509961 SH	OTHER 01,03	334571
XEROX CORP	COM	984121103	3239	215025 SH	DEFINED 05,01,03	215025
XEROX CORP	COM	984121103	1994	132400 SH	DEFINED 07,06,01,03	132400
XEROX CORP	COM	984121103	16474	1093749 SH	DEFINED 08,09,03	1093749
XTRA CORP	COM	984138107	1044	23500 SH	DEFINED 01,03	23500
XTRA CORP 1444	COM	984138107	64	1444 SH	OTHER 01,03	
YAHOO INC 59133	COM	984332106	64383	707505 SH	DEFINED 01,03	648372
YAHOO INC 25843	COM	984332106	11462	125956 SH	OTHER 01,03	100113
YAHOO INC	COM	984332106	17529	192625 SH	DEFINED 05,01,03	192625
YAHOO INC	COM	984332106	5597	61500 SH	OTHER 06,01,03	61500
YAHOO INC	COM	984332106	11948	131300 SH	DEFINED 07,06,01,03	131300
YAHOO INC	COM	984332106	41430	455275 SH	DEFINED 08,09,03	455275
YAHOO INC	COM	984332106	2042	22436 SH	DEFINED 13,01,03	22436
YAHOO INC	COM	984332106	48	525 SH	OTHER 13,01,03	525
YAHOO INC	COM	984332106	7919	87019 SH	DEFINED 14,01,03	87019
YELLOW CORP 11900	COM	985509108	316	20900 SH	DEFINED 01,03	9000
YELLOW CORP	COM	985509108	3	200 SH	OTHER 01,03	200
YELLOW CORP	COM	985509108	2213	146300 SH	DEFINED 05,01,03	146300
YELLOW CORP	COM	985509108	225	14850 SH	DEFINED 07,06,01,03	14850
YORK INTL CORP NEW	COM	986670107	2593	104225 SH	DEFINED 01,03	104225
YORK INTL CORP NEW	COM	986670107	50	2000 SH	OTHER 01,03	2000
YORK INTL CORP NEW	COM	986670107	393	15800 SH	DEFINED 07,06,01,03	15800
YORK INTL CORP NEW	COM	986670107	866	34800 SH	DEFINED 08,09,03	34800
YORK INTL CORP NEW	COM	986670107	746	30000 SH	DEFINED 08,09,03	30000
YOUNG & RUBICAM INC	SUB NT CV 14	987425AA3	3527	3590000 PRN	DEFINED 05,01,03	3590000
YOUNG & RUBICAM INC	SUB NT CV 14	987425AA3	3527	3590000 PRN	DEFINED 07,06,01,03	3590000
YOUNG & RUBICAM INC	COM	987425105	213	4300 SH	DEFINED 01,03	4300
YOUNG & RUBICAM INC	COM	987425105	1036	20925 SH	DEFINED 05,01,03	20925
YOUNG & RUBICAM INC	COM	987425105	50	1000 SH	OTHER 05,01,03	1000
YOUNG & RUBICAM INC	COM	987425105	723	14600 SH	DEFINED 07,06,01,03	14600
YOUNG & RUBICAM INC	COM	987425105	28052	566700 SH	DEFINED 08,09,03	566700
YOUNG & RUBICAM INC	COM	987425105	2401	48511 SH	DEFINED 11,06,01,03	48511
YOUTHSTREAM MEDIA NETWORKS INC	COM	987819109	378	99280 SH	DEFINED 08,09,03	99280
Z TEL TECHNOLOGIES INC	COM	988792107	22	3000 SH	DEFINED 08,09,03	3000
Z TEL TECHNOLOGIES INC	COM	988792107	12901	1779500 SH	DEFINED 12,01,03	1779500
ZALE CORP NEW 890 11200	COM	988858106	1583	48790 SH	DEFINED 01,03	36700
ZALE CORP NEW 1200	COM	988858106	39	1200 SH	OTHER 01,03	
ZALE CORP NEW	COM	988858106	4561	140600 SH	DEFINED 05,01,03	140600
ZALE CORP NEW	COM	988858106	88	2700 SH	OTHER 06,01,03	2700

ZALE CORP NEW	COM	988858106	690	21275 SH	DEFINED 07,06,01,03	21275
ZEBRA TECHNOLOGIES CORP 12900	CL A	989207105	1907	39675 SH	DEFINED 01,03	26775
ZEBRA TECHNOLOGIES CORP 350	CL A	989207105	65	1355 SH	OTHER 01,03	1005
ZEBRA TECHNOLOGIES CORP	CL A	989207105	7916	164700 SH	DEFINED 05,01,03	164700
ZEBRA TECHNOLOGIES CORP	CL A	989207105	82	1700 SH	OTHER 06,01,03	1700
ZEBRA TECHNOLOGIES CORP	CL A	989207105	4156	86475 SH	DEFINED 07,06,01,03	86475
ZENITH NATL INS CORP 3700	COM	989390109	81	3700 SH	DEFINED 01,03	
ZENITH NATL INS CORP	COM	989390109	1059	48400 SH	DEFINED 05,01,03	48400
ZENITH NATL INS CORP	COM	989390109	227	10375 SH	DEFINED 07,06,01,03	10375
ZIFF-DAVIS INC	COM ZD	989511100	2	300 SH	DEFINED 01,03	300
ZIFF-DAVIS INC	COM ZD	989511100	25347	3119600 SH	DEFINED 08,09,03	3119600
ZIONS BANCORPORATION	COM	989701107	1177	23023 SH	DEFINED 01,03	23023
ZIONS BANCORPORATION	COM	989701107	20	400 SH	OTHER 01,03	400
ZIONS BANCORPORATION	COM	989701107	66	1300 SH	DEFINED 05,01,03	1300
ZIONS BANCORPORATION	COM	989701107	1841	36000 SH	DEFINED 07,06,01,03	36000
ZIONS BANCORPORATION	COM	989701107	984	19250 SH	DEFINED 08,09,03	19250
ZIONS BANCORPORATION	COM	989701107	9205	180000 SH	CALL DEFINED 08,09,03	180000
ZIXIT CORP 3400	COM	98974P100	881	28900 SH	DEFINED 01,03	25500
ZIXIT CORP	COM	98974P100	1345	44100 SH	DEFINED 05,01,03	44100
ZIXIT CORP	COM	98974P100	307	10075 SH	DEFINED 07,06,01,03	10075
ZWEIG FD	COM	989834106	128	12395 SH	DEFINED 01,03	12395
ZWEIG FD	COM	989834106	122	11874 SH	OTHER 01,03	11874
ZWEIG FD	COM	989834106	3	300 SH	DEFINED 05,01,03	300
ZWEIG TOTAL RETURN FD INC	COM	989837109	50	7285 SH	DEFINED 01,03	7285
ZWEIG TOTAL RETURN FD INC 10000	COM	989837109	193	28092 SH	OTHER 01,03	18092
ZYGO CORP	COM	989855101	609	7000 SH	OTHER 01,03	7000
ZOLL MED CORP	COM	989922109	488	10000 SH	OTHER 01,03	10000

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