

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

AUTHORITY		ISSUE CLASS	CUSIP	VALUE (X1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVTMT DCRETN	OTHER MANAGERS	VOTING SOLE
NAME OF ISSUER	SHARED									
DAIMLERCHRYSLER AG 13840		ORD	D1668R123	1983	44037	SH		DEFINED	01,03	30197
DAIMLERCHRYSLER AG 15067		ORD	D1668R123	2309	51282	SH		OTHER	01,03	36215
ACE LTD 13000		ORD	G0070K103	1757	42135	SH		DEFINED	01,03	29135
ACE LTD 200		ORD	G0070K103	192	4615	SH		OTHER	01,03	4415
ACE LTD		ORD	G0070K103	5870	140765	SH		DEFINED	05,01,03	140765
ACE LTD		ORD	G0070K103	183	4400	SH		OTHER	05,01,03	4400
ACE LTD		ORD	G0070K103	1843	44200	SH		DEFINED	07,06,01,03	44200
ACE LTD		ORD	G0070K103	1393	33400	SH		DEFINED	08,09,03	33400
AMDOCS LTD 936		ORD	G02602103	25	936	SH		DEFINED	01,03	
AMDOCS LTD 1214		ORD	G02602103	205	7675	SH		OTHER	01,03	6461
AMDOCS LTD		ORD	G02602103		5	SH		DEFINED	05,01,03	5
AMDOCS LTD		ORD	G02602103	680	25511	SH		DEFINED	08,09,03	25511
AMDOCS LTD		ORD	G02602103	5277	198000	SH	CALL	DEFINED	08,09,03	198000
APW LTD		COM	G04397108	33	185135	SH		DEFINED	01,03	185135
ACCENTURE LTD BERMUDA 116932		CL A	G1150G111	139	5221	SH		DEFINED	01,03	5221
ACCENTURE LTD BERMUDA 116932		CL A	G1150G111	3122	116932	SH		OTHER	06,01,03	
ACCENTURE LTD BERMUDA 14564		CL A	G1150G111	27	1000	SH		DEFINED	08,09,03	1000
ACCENTURE LTD BERMUDA 14564		CL A	G1150G111	11577	433593	SH		DEFINED	11,06,01,03	419029
EVEREST RE GROUP LTD 5000		COM	G3223R108	505	7290	SH		DEFINED	01,03	7290
EVEREST RE GROUP LTD 5000		COM	G3223R108	347	5000	SH		OTHER	01,03	
EVEREST RE GROUP LTD		COM	G3223R108	2319	33444	SH		DEFINED	05,01,03	33444
EVEREST RE GROUP LTD		COM	G3223R108	2633	37975	SH		DEFINED	07,06,01,03	37975
GLOBALSANTAFE CORP 266		SHS	G3930E101	134	4091	SH		DEFINED	01,03	3825
GLOBALSANTAFE CORP 265		SHS	G3930E101	30	914	SH		OTHER	01,03	649
GLOBALSANTAFE CORP		SHS	G3930E101	1165	35616	SH		DEFINED	05,01,03	35616
GLOBALSANTAFE CORP		SHS	G3930E101	5720	174936	SH		DEFINED	07,06,01,03	174936
GLOBALSANTAFE CORP		SHS	G3930E101	1567	47910	SH		DEFINED	08,09,03	47910
GLOBALSANTAFE CORP		SHS	G3930E101	7750	237000	SH	CALL	DEFINED	08,09,03	237000
GLOBALSANTAFE CORP		SHS	G3930E101	173	5300	SH	PUT	DEFINED	08,09,03	5300
INGERSOLL-RAND COMPANY LTD 4600		CL A	G4776G101	8123	162395	SH		DEFINED	01,03	157795
INGERSOLL-RAND COMPANY LTD 56954		CL A	G4776G101	4182	83605	SH		OTHER	01,03	26651
INGERSOLL-RAND COMPANY LTD		CL A	G4776G101	5062	101195	SH		DEFINED	05,01,03	101195
INGERSOLL-RAND COMPANY LTD		CL A	G4776G101	138	2750	SH		OTHER	05,01,03	2750

INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	6967	139289	SH	DEFINED 07,06,01,03	139289
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	50	1000	SH	DEFINED 08,09,03	1000
IPC HLDGS LTD	ORD	G4933P101	474	14575	SH	DEFINED 01,03	12975
600 1000							
IPC HLDGS LTD	ORD	G4933P101	1274	39165	SH	DEFINED 05,01,03	39165
IPC HLDGS LTD	ORD	G4933P101	4314	132585	SH	DEFINED 07,06,01,03	132585
LORAL SPACE & COMMUNICATIONS	COM	G56462107	2	700	SH	DEFINED 01,03	700
LORAL SPACE & COMMUNICATIONS	COM	G56462107	56	26000	SH	OTHER 01,03	2200
23800							
LORAL SPACE & COMMUNICATIONS	COM	G56462107	221	102700	SH	DEFINED 08,09,03	102700
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	41	928	SH	OTHER 01,03	928
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	1095	25000	SH	CALL DEFINED 08,09,03	25000
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	802	18301	SH	DEFINED 17,16	18301
PARTNERRE LTD	COM	G6852T105	11	200	SH	DEFINED 01,03	
200							
PARTNERRE LTD	COM	G6852T105	636	11640	SH	OTHER 01,03	210
4096 7334							
PARTNERRE LTD	COM	G6852T105	311	5700	SH	DEFINED 05,01,03	5700
PARTNERRE LTD	COM	G6852T105	137	2500	SH	DEFINED 07,06,01,03	2500
RADICA GAMES LTD	ORD	G7342H107	390	100000	SH	DEFINED 01,03	35000
65000							
RADICA GAMES LTD	ORD	G7342H107	449	115000	SH	OTHER 01,03	65000
50000							
RENAISSANCE RE HLDGS LTD	COM	G7496G103	92	890	SH	DEFINED 01,03	440
450							
RENAISSANCE RE HLDGS LTD	COM	G7496G103	541	5250	SH	OTHER 01,03	4710
540							
3D LABS INC LTD	ORD	G8846W103	217	62800	SH	DEFINED 17,16	62800
TRANSOCEAN SEDCO FOREX INC	ORD	G90078109	6787	204253	SH	DEFINED 01,03	198309
5944							
TRANSOCEAN SEDCO FOREX INC	ORD	G90078109	1900	57167	SH	OTHER 01,03	23087
34080							
TRANSOCEAN SEDCO FOREX INC	ORD	G90078109	4601	138465	SH	DEFINED 05,01,03	138465
TRANSOCEAN SEDCO FOREX INC	ORD	G90078109	182	5475	SH	OTHER 05,01,03	5475
TRANSOCEAN SEDCO FOREX INC	ORD	G90078109	6299	189550	SH	DEFINED 07,06,01,03	189550
TRANSOCEAN SEDCO FOREX INC	ORD	G90078109	375	11300	SH	DEFINED 08,09,03	11300
TRENWICK GROUP LTD	COM	G9032C109	669	74550	SH	DEFINED 05,01,03	74550
TRENWICK GROUP LTD	COM	G9032C109	409	45600	SH	DEFINED 07,06,01,03	45600
TRENWICK GROUP LTD	COM	G9032C109	90	10000	SH	DEFINED 08,09,03	10000
XL CAP LTD	CL A	G98255105	3587	38427	SH	DEFINED 01,03	22027
16400							
XL CAP LTD	CL A	G98255105	2228	23865	SH	OTHER 01,03	22525
1340							
XL CAP LTD	CL A	G98255105	7963	85300	SH	DEFINED 05,01,03	85300
XL CAP LTD	CL A	G98255105	215	2300	SH	OTHER 05,01,03	2300
XL CAP LTD	CL A	G98255105	2796	29950	SH	DEFINED 07,06,01,03	29950
XL CAP LTD	CL A	G98255105	19	200	SH	DEFINED 08,09,03	200
XL CAP LTD	CL A	G98255105	9680	103700	SH	CALL DEFINED 08,09,03	103700
XL CAP LTD	CL A	G98255105	308	3300	SH	DEFINED 17,16	3300
UBS AG	NAMEN AKT	H8920M855	762	15320	SH	DEFINED 01,03	13985
1335							
UBS AG	NAMEN AKT	H8920M855	359	7218	SH	OTHER 01,03	6543
675							
UBS AG	NAMEN AKT	H8920M855	137	2748	SH	DEFINED 05,01,03	2748
UBS AG	NAMEN AKT	H8920M855	896	18000	SH	CALL DEFINED 08,09,03	18000
ALVARION LTD	SHS	M0861T100	83	33025	SH	DEFINED 01,03	29900
3125							
ALVARION LTD	SHS	M0861T100	226	90562	SH	DEFINED 05,01,03	90562
ALVARION LTD	SHS	M0861T100	773	309038	SH	DEFINED 07,06,01,03	309038
AUDICODES LTD	ORD	M15342104	191	56250	SH	DEFINED 01,03	51286
614 4350							
AUDICODES LTD	ORD	M15342104	5	1586	SH	OTHER 01,03	
1586							
AUDICODES LTD	ORD	M15342104	499	146860	SH	DEFINED 05,01,03	146860
AUDICODES LTD	ORD	M15342104	1745	513140	SH	DEFINED 07,06,01,03	513140
CAMTEK LTD	ORD	M20791105	51	25916	SH	DEFINED 01,03	23491
2425							
CAMTEK LTD	ORD	M20791105	144	72677	SH	DEFINED 05,01,03	72677
CAMTEK LTD	ORD	M20791105	462	233316	SH	DEFINED 07,06,01,03	233316
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	9672	318164	SH	DEFINED 01,03	316294
1870							
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	1222	40211	SH	OTHER 01,03	34356
5855							
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	3224	106048	SH	DEFINED 05,01,03	106048
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	6130	201629	SH	DEFINED 07,06,01,03	201629
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	3575	117590	SH	DEFINED 08,09,03	117590
PRECISE SOFTWARE SOLUTIONS L	ORD	M41450103	1481	63575	SH	DEFINED 01,03	62275
1300							
PRECISE SOFTWARE SOLUTIONS L	ORD	M41450103	2857	122651	SH	DEFINED 05,01,03	122651
PRECISE SOFTWARE SOLUTIONS L	ORD	M41450103	13411	575844	SH	DEFINED 07,06,01,03	575844
GILAT SATELLITE NETWORKS LTD	ORD	M51474100	100	28950	SH	DEFINED 01,03	26200
2750							
GILAT SATELLITE NETWORKS LTD	ORD	M51474100	289	83332	SH	DEFINED 05,01,03	83332
GILAT SATELLITE NETWORKS LTD	ORD	M51474100	976	281268	SH	DEFINED 07,06,01,03	281268
GILAT SATELLITE NETWORKS LTD	ORD	M51474100	35	10000	SH	CALL DEFINED 08,09,03	10000

TARO PHARMACEUTICAL INDS LTD 500	ORD	M8737E108	42	1470 SH	DEFINED	01,03	970	
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E108	16	550 SH	OTHER	01,03	550	
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E108	505	17825 SH	DEFINED	05,01,03	17825	
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E108	2835	100000 SH	DEFINED	07,06,01,03	100000	
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E108	759	26775 SH	DEFINED	08,09,03	26775	
TTI TEAM TELECOM INTL LTD 2100 4725	ORD	M88258104	1571	54745 SH	DEFINED	01,03	47920	
TTI TEAM TELECOM INTL LTD	ORD	M88258104	4157	144857 SH	DEFINED	05,01,03	144857	
TTI TEAM TELECOM INTL LTD	ORD	M88258104	13728	478341 SH	DEFINED	07,06,01,03	478341	
ASML HLDG NV	N Y SHS	N07059111	1	50 SH	DEFINED	01,03	50	
ASML HLDG NV	N Y SHS	N07059111	10	385 SH	DEFINED	05,01,03	385	
ASML HLDG NV	N Y SHS	N07059111	254	10000 SH	DEFINED	08,09,03	10000	
ASML HLDG NV	N Y SHS	N07059111	1269	50000 SH	PUT	DEFINED	08,09,03	50000
MADGE NETWORKS N V	ORD SHS	N5424G106	5	10000 SH	OTHER	01,03	10000	
METRON TECHNOLOGY N V	ORD	N5665B105	163	15000 SH	DEFINED	08,09,03	15000	
PANAMERICAN BEVERAGES INC	CL A	P74823108	871	47950 SH	DEFINED	01,03	47950	
PANAMERICAN BEVERAGES INC 4000	CL A	P74823108	78	4320 SH	OTHER	01,03	320	
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	3	120 SH	DEFINED	01,03	120	
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	7	330 SH	OTHER	01,03	330	
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	1128	50000 SH	CALL	DEFINED	08,09,03	50000
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	564	25000 SH	PUT	DEFINED	08,09,03	25000
CREATIVE TECHNOLOGY LTD	ORD	Y1775U107	3	260 SH	DEFINED	01,03	260	
CREATIVE TECHNOLOGY LTD	ORD	Y1775U107	22	1840 SH	OTHER	01,03	1840	
CREATIVE TECHNOLOGY LTD	ORD	Y1775U107	142	11700 SH	DEFINED	08,09,03	11700	
FLEXTRONICS INTL LTD 5608	ORD	Y2573F102	408	22383 SH	DEFINED	01,03	16775	
FLEXTRONICS INTL LTD 154213	ORD	Y2573F102	5548	303973 SH	OTHER	01,03	149760	
FLEXTRONICS INTL LTD	ORD	Y2573F102	456	25000 SH	PUT	DEFINED	01,03	25000
FLEXTRONICS INTL LTD	ORD	Y2573F102	11657	638732 SH	DEFINED	08,09,03	638732	
FLEXTRONICS INTL LTD	ORD	Y2573F102	9572	524500 SH	CALL	DEFINED	08,09,03	524500
FLEXTRONICS INTL LTD	ORD	Y2573F102	2738	150000 SH	PUT	DEFINED	08,09,03	150000
FLEXTRONICS INTL LTD 17800	ORD	Y2573F102	325	17800 SH	OTHER	16		
AAON INC	COM PAR \$0.0	000360206	105	3871 SH	DEFINED	01,03	3871	
AAON INC	COM PAR \$0.0	000360206	80	2953 SH	DEFINED	07,06,01,03	2953	
AAON INC	COM PAR \$0.0	000360206	119	4400 SH	DEFINED	08,09,03	4400	
AAON INC	COM PAR \$0.0	000360206	2191	80856 SH	DEFINED	11,06,01,03	80856	
AAR CORP 2200	COM	000361105	170	15792 SH	DEFINED	01,03	13592	
AAR CORP	COM	000361105	628	58350 SH	DEFINED	05,01,03	58350	
AAR CORP	COM	000361105	358	33200 SH	DEFINED	07,06,01,03	33200	
A D C TELECOMMUNICATIONS	COM	000886101	585	143766 SH	DEFINED		143766	
A D C TELECOMMUNICATIONS 430	COM	000886101	564	138528 SH	DEFINED	01,03	138098	
A D C TELECOMMUNICATIONS 2250	COM	000886101	52	12690 SH	OTHER	01,03	10440	
A D C TELECOMMUNICATIONS	COM	000886101	2019	496120 SH	DEFINED	05,01,03	496120	
A D C TELECOMMUNICATIONS	COM	000886101	3639	894070 SH	DEFINED	07,06,01,03	894070	
A D C TELECOMMUNICATIONS	COM	000886101	143	35169 SH	DEFINED	08,09,03	35169	
ACM INCOME FUND INC 5000	COM	000912105	136	17650 SH	DEFINED	01,03	12650	
ACM INCOME FUND INC 15091	COM	000912105	216	28047 SH	OTHER	01,03	12956	
ABM INDS INC 8800	COM	000957100	323	8800 SH	DEFINED	01,03		
ABM INDS INC 32036 1695024	COM	000957100	83286	2269360 SH	OTHER	01,03	542300	
ABM INDS INC	COM	000957100	2141	58325 SH	DEFINED	05,01,03	58325	
ABM INDS INC	COM	000957100	1108	30200 SH	DEFINED	07,06,01,03	30200	
AFC ENTERPRISES INC	COM	00104Q107	1472	44000 SH	DEFINED	01,03	44000	
AFC ENTERPRISES INC	COM	00104Q107	1004	30000 SH	CALL	DEFINED	08,09,03	30000
AFC ENTERPRISES INC	COM	00104Q107	669	20000 SH	PUT	DEFINED	08,09,03	20000
AFLAC INC 77654	COM	001055102	57470	1948123 SH	DEFINED	01,03	1870469	
AFLAC INC 276358	COM	001055102	15822	536325 SH	OTHER	01,03	259967	
AFLAC INC	COM	001055102	9930	336616 SH	DEFINED	05,01,03	336616	
AFLAC INC	COM	001055102	267	9050 SH	OTHER	05,01,03	9050	
AFLAC INC	COM	001055102	15826	536468 SH	DEFINED	07,06,01,03	536468	
AFLAC INC	COM	001055102	6	200 SH	DEFINED	08,09,03	200	
AFLAC INC	COM	001055102	2213	75000 SH	CALL	DEFINED	08,09,03	75000
AFLAC INC	COM	001055102	2213	75000 SH	PUT	DEFINED	08,09,03	75000
AFLAC INC	COM	001055102	17	575 SH	DEFINED	13,01,03	575	
AGCO CORP	COM	001084102	120	5275 SH	DEFINED	01,03	5275	
AGCO CORP	COM	001084102	1072	46966 SH	DEFINED	05,01,03	46966	
AGCO CORP	COM	001084102	1320	57823 SH	DEFINED	07,06,01,03	57823	
AGCO CORP	COM	001084102	2853	125000 SH	DEFINED	11,06,01,03	125000	
AGL RES INC 812	COM	001204106	801	34093 SH	DEFINED	01,03	33281	
AGL RES INC 28000	COM	001204106	1215	51698 SH	OTHER	01,03	23698	
AGL RES INC	COM	001204106	852	36250 SH	DEFINED	05,01,03	36250	

AGL RES INC	COM	001204106	968	41175	SH	DEFINED	07,06,01,03	41175
AES CORP 64302	COM	00130H105	33354	3705961	SH	DEFINED	01,03	3641659
AES CORP 862028	COM	00130H105	24080	2675562	SH	OTHER	01,03	1813534
AES CORP	COM	00130H105	2154	239330	SH	DEFINED	05,01,03	239330
AES CORP	COM	00130H105	83	9175	SH	OTHER	05,01,03	9175
AES CORP	COM	00130H105	595	66150	SH	DEFINED	07,06,01,03	66150
AES CORP	COM	00130H105	758	84235	SH	DEFINED	08,09,03	84235
AES CORP	COM	00130H105	900	100000	SH	DEFINED	08,09,03	100000
AES CORP 600	COM	00130H105	9	975	SH	OTHER	13,01,03	375
AK STL HLDG CORP	COM	001547108	134	9357	SH	DEFINED	01,03	9357
AK STL HLDG CORP 1929	COM	001547108	28	1967	SH	OTHER	01,03	38
AK STL HLDG CORP	COM	001547108	1005	70289	SH	DEFINED	05,01,03	70289
AK STL HLDG CORP	COM	001547108	1141	79825	SH	DEFINED	07,06,01,03	79825
AMN HEALTHCARE SERVICES INC	COM	001744101	457	17000	SH	DEFINED	08,09,03	17000
AMN HEALTHCARE SERVICES INC	COM	001744101	77617	2885403	SH	DEFINED	01,03	2885403
AMR CORP 43400	COM	001765106	9453	357936	SH	DEFINED	01,03	314536
AMR CORP 4646	COM	001765106	324	12266	SH	OTHER	01,03	7620
AMR CORP	COM	001765106	12742	482452	SH	DEFINED	05,01,03	482452
AMR CORP	COM	001765106	70	2650	SH	OTHER	05,01,03	2650
AMR CORP 470100	COM	001765106	12415	470100	SH	OTHER	06,01,03	
AMR CORP	COM	001765106	26066	986993	SH	DEFINED	07,06,01,03	986993
AMR CORP	COM	001765106	5	200	SH	DEFINED	08,09,03	200
AOL TIME WARNER INC 248837	COM	00184A105	222286	9398988	SH	DEFINED	01,03	9150151
AOL TIME WARNER INC 1097398	COM	00184A105	58723	2483008	SH	OTHER	01,03	1385610
AOL TIME WARNER INC	COM	00184A105	55958	2366103	SH	DEFINED	05,01,03	2366103
AOL TIME WARNER INC	COM	00184A105	1797	76000	SH	OTHER	05,01,03	76000
AOL TIME WARNER INC 467650	COM	00184A105	11060	467650	SH	OTHER	06,01,03	
AOL TIME WARNER INC	COM	00184A105	33505	1416710	SH	DEFINED	07,06,01,03	1416710
AOL TIME WARNER INC	COM	00184A105	7668	324213	SH	DEFINED	08,09,03	324213
AOL TIME WARNER INC	COM	00184A105	5	200	SH	DEFINED	08,09,03	200
AOL TIME WARNER INC	COM	00184A105	98	4160	SH	DEFINED	13,01,03	4160
AOL TIME WARNER INC 650	COM	00184A105	33	1375	SH	OTHER	13,01,03	725
AOL TIME WARNER INC	COM	00184A105	35	1500	SH	DEFINED	17,16	1500
AT&T CORP 206482	COM	001957109	38741	2467576	SH	DEFINED	01,03	2261094
AT&T CORP 2723051	COM	001957109	51359	3271256	SH	OTHER	01,03	548205
AT&T CORP	COM	001957109	4710	300000	SH	CALL	DEFINED 01,03	300000
AT&T CORP	COM	001957109	471	30000	SH	PUT	DEFINED 01,03	30000
AT&T CORP	COM	001957109	30704	1955643	SH	DEFINED	05,01,03	1955643
AT&T CORP	COM	001957109	928	59100	SH	OTHER	05,01,03	59100
AT&T CORP 153325	COM	001957109	2407	153325	SH	OTHER	06,01,03	
AT&T CORP	COM	001957109	8665	551925	SH	DEFINED	07,06,01,03	551925
AT&T CORP	COM	001957109	242	15422	SH	DEFINED	08,09,03	15422
AT&T CORP	COM	001957109	1099	70000	SH	PUT	DEFINED 08,09,03	70000
AT&T CORP	COM	001957109	7	475	SH	DEFINED	13,01,03	475
AT&T CORP	COM	001957109	5	300	SH	OTHER	13,01,03	300
AT&T CORP	COM	001957109	2758	175681	SH	DEFINED	17,16	175681
AT & T CDA INC	DEPS RCPT CL	00207Q202	13	500	SH	DEFINED	01,03	500
AT & T CDA INC 62110	DEPS RCPT CL	00207Q202	1673	62110	SH	OTHER	01,03	
AT & T CDA INC 25700	DEPS RCPT CL	00207Q202	692	25700	SH	OTHER	06,01,03	
ATMI INC 8300	COM	00207R101	393	12500	SH	DEFINED	01,03	4200
ATMI INC	COM	00207R101	2386	75875	SH	DEFINED	05,01,03	75875
ATMI INC	COM	00207R101	1179	37500	SH	DEFINED	07,06,01,03	37500
AT&T WIRELESS SVCS INC 347868	COM	00209A106	20880	2332932	SH	DEFINED	01,03	1985064
AT&T WIRELESS SVCS INC 1267020	COM	00209A106	15399	1720601	SH	OTHER	01,03	453581
AT&T WIRELESS SVCS INC	COM	00209A106	179	20000	SH	CALL	DEFINED 01,03	20000
AT&T WIRELESS SVCS INC	COM	00209A106	19007	2123738	SH	DEFINED	05,01,03	2123738
AT&T WIRELESS SVCS INC	COM	00209A106	388	43304	SH	OTHER	05,01,03	43304
AT&T WIRELESS SVCS INC 291550	COM	00209A106	2609	291550	SH	OTHER	06,01,03	
AT&T WIRELESS SVCS INC	COM	00209A106	4546	507975	SH	DEFINED	07,06,01,03	507975
AT&T WIRELESS SVCS INC	COM	00209A106	8064	901020	SH	DEFINED	08,09,03	901020
AT&T WIRELESS SVCS INC	COM	00209A106	6	652	SH	DEFINED	13,01,03	652
AT&T WIRELESS SVCS INC	COM	00209A106	1	96	SH	OTHER	13,01,03	96
AXT INC 6330	COM	00246W103	105	9800	SH	DEFINED	01,03	3470
AXT INC	COM	00246W103	1	70	SH	OTHER	01,03	

ADAPTEC INC 19600	COM	00651F108	663	49601 SH	DEFINED 01,03	30001
ADAPTEC INC 11600	COM	00651F108	155	11600 SH	OTHER 01,03	
ADAPTEC INC	COM	00651F108	3564	266600 SH	DEFINED 05,01,03	266600
ADAPTEC INC	COM	00651F108	1751	131000 SH	DEFINED 07,06,01,03	131000
ADELPHIA BUSINESS SOLUTIONS	CL A	006847107		10036 SH	DEFINED 08,09,03	10036
ADELPHIA COMMUNICATIONS CORP	NOTE	6.000% 006848BG9	3575	4905000 PRN	DEFINED 08,09,03	4905000
ADELPHIA COMMUNICATIONS CORP	NOTE	6.000% 006848BG9	8381	11500000 PRN	DEFINED 17,16	11500000
ADELPHIA COMMUNICATIONS CORP	NOTE	3.250% 006848BH7	2234	2500000 PRN	DEFINED 08,09,03	2500000
ADELPHIA COMMUNICATIONS CORP	NOTE	3.250% 006848BH7	12959	14500000 PRN	DEFINED 17,16	14500000
ADELPHIA COMMUNICATIONS CORP 1000	CL A	006848105	84	5670 SH	DEFINED 01,03	4670
ADELPHIA COMMUNICATIONS CORP	CL A	006848105	18	1200 SH	OTHER 01,03	1200
ADELPHIA COMMUNICATIONS CORP	CL A	006848105	1057	70956 SH	DEFINED 05,01,03	70956
ADELPHIA COMMUNICATIONS CORP	CL A	006848105	5544	372109 SH	DEFINED 07,06,01,03	372109
ADELPHIA COMMUNICATIONS CORP	CL A	006848105	14832	995411 SH	DEFINED 08,09,03	995411
ADMINISTAFF INC 8900	COM	007094105	354	12800 SH	DEFINED 01,03	3900
ADMINISTAFF INC 1000	COM	007094105	28	1000 SH	OTHER 01,03	
ADMINISTAFF INC	COM	007094105	1982	71725 SH	DEFINED 05,01,03	71725
ADMINISTAFF INC	COM	007094105	942	34100 SH	DEFINED 07,06,01,03	34100
ADMINISTAFF INC	COM	007094105	50	1827 SH	DEFINED 08,09,03	1827
ADOBE SYS INC 42270	COM	00724F101	42175	1046792 SH	DEFINED 01,03	1004522
ADOBE SYS INC 8180	COM	00724F101	520	12918 SH	OTHER 01,03	4738
ADOBE SYS INC	COM	00724F101	9174	227695 SH	DEFINED 05,01,03	227695
ADOBE SYS INC	COM	00724F101	2232	55400 SH	DEFINED 07,06,01,03	55400
ADOBE SYS INC	COM	00724F101	1264	31381 SH	DEFINED 08,09,03	31381
ADSTAR INC 11000	COM	00737P104	13	11000 SH	OTHER 01,03	
ADTRAN INC	COM	00738A106	114	4730 SH	DEFINED 01,03	4730
ADTRAN INC	COM	00738A106	622	25750 SH	DEFINED 05,01,03	25750
ADTRAN INC	COM	00738A106	706	29250 SH	DEFINED 07,06,01,03	29250
ADVANCED AUTO PARTS INC	COM	00751Y106	1099	23882 SH	DEFINED 01,03	23882
ADVANCED MARKETING SVCS INC	COM	00753T105	26	1100 SH	DEFINED 01,03	1100
ADVANCED MARKETING SVCS INC	COM	00753T105	932	38825 SH	DEFINED 05,01,03	38825
ADVANCED MARKETING SVCS INC	COM	00753T105	571	23800 SH	DEFINED 07,06,01,03	23800
ADVANCED FIBRE COMMUNICATION	COM	00754A105	421	21920 SH	DEFINED 01,03	21920
ADVANCED FIBRE COMMUNICATION	COM	00754A105	44	2300 SH	OTHER 01,03	2300
ADVANCED FIBRE COMMUNICATION	COM	00754A105	1064	55449 SH	DEFINED 05,01,03	55449
ADVANCED FIBRE COMMUNICATION	COM	00754A105	1165	60725 SH	DEFINED 07,06,01,03	60725
ADVANCED FIBRE COMMUNICATION	COM	00754A105	38	2000 SH	DEFINED 08,09,03	2000
ADVANCED FIBRE COMMUNICATION	COM	00754A105	3646	190000 SH	CALL DEFINED 08,09,03	190000
ADVANCED TISSUE SCIENCES INC 4600	COM	00755F103	21	6800 SH	DEFINED 01,03	2200
ADVANCED TISSUE SCIENCES INC	COM	00755F103	480	152475 SH	DEFINED 05,01,03	152475
ADVANCED TISSUE SCIENCES INC	COM	00755F103	285	90500 SH	DEFINED 07,06,01,03	90500
ADVANCED SWITCHING COMMUNICA	COM	00757V106		65 SH	DEFINED 01,03	65
ADVANCED SWITCHING COMMUNICA	COM	00757V106	84	82981 SH	OTHER 01,03	82981
ADVO INC 6200 1400	COM	007585102	363	8600 SH	DEFINED 01,03	1000
ADVO INC 1400	COM	007585102	59	1400 SH	OTHER 01,03	
ADVO INC	COM	007585102	2303	54525 SH	DEFINED 05,01,03	54525
ADVO INC	COM	007585102	1043	24700 SH	DEFINED 07,06,01,03	24700
AEGIS RLTY INC	COM	00760P104	228	20206 SH	DEFINED 01,03	20206
AEROFLEX INC 17547 4675	COM	007768104	1225	95233 SH	DEFINED 01,03	73011
AEROFLEX INC 840	COM	007768104	11	840 SH	OTHER 01,03	
AEROFLEX INC	COM	007768104	4752	369510 SH	DEFINED 05,01,03	369510
AEROFLEX INC	COM	007768104	10816	841071 SH	DEFINED 07,06,01,03	841071
ADVANCEPCS 21100	COM	00790K109	1277	42436 SH	DEFINED 01,03	21336
ADVANCEPCS	COM	00790K109	7090	235625 SH	DEFINED 05,01,03	235625
ADVANCEPCS	COM	00790K109	3439	114300 SH	DEFINED 07,06,01,03	114300
ADVANCEPCS	COM	00790K109	496	16500 SH	DEFINED 08,09,03	16500
ADVANCEPCS	COM	00790K109	903	30000 SH	CALL DEFINED 08,09,03	30000
ADVANCEPCS	COM	00790K109	903	30000 SH	PUT DEFINED 08,09,03	30000
ADVANCEPCS	COM	00790K109	2515	83592 SH	DEFINED 17,16	83592
ADVANCED MICRO DEVICES INC 200	COM	007903107	428	29080 SH	DEFINED 01,03	28880
ADVANCED MICRO DEVICES INC 1670	COM	007903107	180	12220 SH	OTHER 01,03	10550
ADVANCED MICRO DEVICES INC	COM	007903107	2182	148350 SH	DEFINED 05,01,03	148350
ADVANCED MICRO DEVICES INC	COM	007903107	620	42175 SH	DEFINED 07,06,01,03	42175
ADVANCED MICRO DEVICES INC	COM	007903107	84	5700 SH	DEFINED 08,09,03	5700
ADVANCED MICRO DEVICES INC	COM	007903107	294	20000 SH	CALL DEFINED 08,09,03	20000
ADVANCED MICRO DEVICES INC	COM	007903107	828	56300 SH	DEFINED 17,16	56300
AEGON N V 11735	ORD AMER REG	007924103	5226	213814 SH	DEFINED 01,03	202079
AEGON N V	ORD AMER REG	007924103	3773	154388 SH	OTHER 01,03	79711

74677								
AEGON N V	ORD AMER REG	007924103	1	58 SH	DEFINED	05,01,03	58	
AEGON N V	ORD AMER REG	007924103	466	19084 SH	DEFINED	08,09,03	19084	
ADVANCED ENERGY INDS 1010 2700	COM	007973100	212	5900 SH	DEFINED	01,03	2190	
ADVANCED ENERGY INDS 3790	COM	007973100	136	3790 SH	OTHER	01,03		
ADVANCED ENERGY INDS	COM	007973100	2612	72625 SH	DEFINED	05,01,03	72625	
ADVANCED ENERGY INDS	COM	007973100	1413	39300 SH	DEFINED	07,06,01,03	39300	
ADVANCED ENERGY INDS	COM	007973100	5	131 SH	DEFINED	08,09,03	131	
ADVENT SOFTWARE INC	COM	007974108	171	2890 SH	DEFINED	01,03	2890	
ADVENT SOFTWARE INC	COM	007974108	1328	22441 SH	DEFINED	05,01,03	22441	
ADVENT SOFTWARE INC	COM	007974108	1482	25050 SH	DEFINED	07,06,01,03	25050	
ADVENT SOFTWARE INC	COM	007974108	426	7200 SH	DEFINED	08,09,03	7200	
AETHER SYS INC	NOTE 6.000%	00808VAA3	487	800000 PRN	OTHER	01,03	800000	
AETNA INC NEW 1100	COM	00817Y108	2313	59583 SH	DEFINED	01,03	58483	
AETNA INC NEW 34185	COM	00817Y108	2195	56550 SH	OTHER	01,03	22365	
AETNA INC NEW	COM	00817Y108	2743	70665 SH	DEFINED	05,01,03	70665	
AETNA INC NEW	COM	00817Y108	95	2450 SH	OTHER	05,01,03	2450	
AETNA INC NEW	COM	00817Y108	697	17950 SH	DEFINED	07,06,01,03	17950	
AETNA INC NEW	COM	00817Y108	3412	87900 SH	DEFINED	08,09,03	87900	
AETNA INC NEW	COM	00817Y108	776	20000 SH	CALL	DEFINED	08,09,03	20000
AFFILIATED COMPUTER SERVICES 600	CL A	008190100	7646	136221 SH	DEFINED	01,03	135621	
AFFILIATED COMPUTER SERVICES 13420	CL A	008190100	976	17390 SH	OTHER	01,03	3970	
AFFILIATED COMPUTER SERVICES	CL A	008190100	5548	98844 SH	DEFINED	05,01,03	98844	
AFFILIATED COMPUTER SERVICES	CL A	008190100	12940	230535 SH	DEFINED	07,06,01,03	230535	
AFFILIATED COMPUTER SERVICES	CL A	008190100	315	5620 SH	DEFINED	08,09,03	5620	
AFFILIATED COMPUTER SERVICES	CL A	008190100	22	400 SH	DEFINED	13,01,03	400	
AFFILIATED COMPUTER SERVICES 600	CL A	008190100	34	600 SH	OTHER	13,01,03		
AFFILIATED MANAGERS GROUP 1000 1875	COM	008252108	2081	28975 SH	DEFINED	01,03	26100	
AFFILIATED MANAGERS GROUP	COM	008252108	6086	84734 SH	DEFINED	05,01,03	84734	
AFFILIATED MANAGERS GROUP	COM	008252108	20634	287266 SH	DEFINED	07,06,01,03	287266	
AFTERMARKET TECHNOLOGY CORP 5000	COM	008318107	93	5000 SH	OTHER	01,03		
AFTERMARKET TECHNOLOGY CORP	COM	008318107	99	5300 SH	DEFINED	08,09,03	5300	
AGILENT TECHNOLOGIES INC 216589	COM	00846U101	9818	280822 SH	DEFINED	01,03	64233	
AGILENT TECHNOLOGIES INC 661876	COM	00846U101	152899	4373533 SH	OTHER	01,03	3711657	
AGILENT TECHNOLOGIES INC	COM	00846U101	7191	205704 SH	DEFINED	05,01,03	205704	
AGILENT TECHNOLOGIES INC	COM	00846U101	2012	57550 SH	DEFINED	07,06,01,03	57550	
AGILENT TECHNOLOGIES INC	COM	00846U101	2221	63543 SH	DEFINED	08,09,03	63543	
AGILE SOFTWARE CORP DEL	COM	00846X105	11	945 SH	DEFINED	01,03	945	
AGILE SOFTWARE CORP DEL	COM	00846X105	1	100 SH	OTHER	01,03	100	
AGILE SOFTWARE CORP DEL	COM	00846X105	171	14100 SH	DEFINED	17,16	14100	
AGNICO EAGLE MINES LTD	COM	008474108	261	19560 SH	DEFINED	01,03	19560	
AGNICO EAGLE MINES LTD	COM	008474108	71	5350 SH	OTHER	01,03	5350	
AGRIUM INC 1600 3075	COM	008916108	418	39775 SH	DEFINED	01,03	35100	
AGRIUM INC	COM	008916108	1096	104159 SH	DEFINED	05,01,03	104159	
AGRIUM INC	COM	008916108	3804	361641 SH	DEFINED	07,06,01,03	361641	
AGRIUM INC	COM	008916108	1236	117500 SH	DEFINED	08,09,03	117500	
AGRIUM INC	COM	008916108	2420	230000 SH	PUT	DEFINED	08,09,03	230000
AIR PRODS & CHEMS INC 27539	COM	009158106	10705	207264 SH	DEFINED	01,03	179725	
AIR PRODS & CHEMS INC 61976	COM	009158106	10201	197512 SH	OTHER	01,03	135536	
AIR PRODS & CHEMS INC	COM	009158106	5222	101110 SH	DEFINED	05,01,03	101110	
AIR PRODS & CHEMS INC	COM	009158106	203	3925 SH	OTHER	05,01,03	3925	
AIR PRODS & CHEMS INC	COM	009158106	1457	28200 SH	DEFINED	07,06,01,03	28200	
AIRBORNE INC	COM	009269101	5154	294660 SH	DEFINED	01,03	294660	
AIRBORNE INC	COM	009269101	10	600 SH	OTHER	01,03	600	
AIRBORNE INC	COM	009269101	549	31369 SH	DEFINED	05,01,03	31369	
AIRBORNE INC	COM	009269101	624	35650 SH	DEFINED	07,06,01,03	35650	
AIRBORNE INC	COM	009269101	87	5000 SH	DEFINED	08,09,03	5000	
AIRGAS INC	COM	009363102	192	9572 SH	DEFINED	01,03	9572	
AIRGAS INC	COM	009363102	915	45514 SH	DEFINED	05,01,03	45514	
AIRGAS INC	COM	009363102	1039	51675 SH	DEFINED	07,06,01,03	51675	
AIRLEASE LTD	DEPOSITORY U	009366105	5648	1025000 SH	DEFINED	01,03	1025000	
AIRLEASE LTD	DEPOSITORY U	009366105	17	3000 SH	OTHER	01,03	3000	
AIRGATE PCS INC 917 1650	COM	009367103	580	41419 SH	DEFINED	01,03	38852	
AIRGATE PCS INC 570	COM	009367103	8	570 SH	OTHER	01,03		
AIRGATE PCS INC	COM	009367103	1393	99481 SH	DEFINED	05,01,03	99481	
AIRGATE PCS INC	COM	009367103	4788	341977 SH	DEFINED	07,06,01,03	341977	
AKAMAI TECHNOLOGIES INC	COM	00971T101	193	48130 SH	DEFINED		48130	
AKAMAI TECHNOLOGIES INC	COM	00971T101		100 SH	DEFINED	01,03	100	
AKAMAI TECHNOLOGIES INC	COM	00971T101	10	2375 SH	OTHER	01,03	50	

2325								
AKZO NOBEL NV	SPONSORED AD	010199305	102	2165 SH	DEFINED	01,03	2165	
AKZO NOBEL NV	SPONSORED AD	010199305	986	21020 SH	OTHER	01,03	6723	
14297								
AKZO NOBEL NV	SPONSORED AD	010199305		10 SH	DEFINED	05,01,03	10	
ALASKA AIR GROUP INC	COM	011659109	73	2205 SH	DEFINED	01,03	2205	
ALASKA AIR GROUP INC	COM	011659109	7	200 SH	OTHER	01,03	200	
ALASKA AIR GROUP INC	COM	011659109	576	17317 SH	DEFINED	05,01,03	17317	
ALASKA AIR GROUP INC	COM	011659109	654	19650 SH	DEFINED	07,06,01,03	19650	
ALASKA AIR GROUP INC	COM	011659109	376	11300 SH	DEFINED	08,09,03	11300	
ALBANY INTL CORP	CL A	012348108	444	14660 SH	DEFINED	01,03	14660	
ALBANY INTL CORP	CL A	012348108	617	20378 SH	DEFINED	05,01,03	20378	
ALBANY INTL CORP	CL A	012348108	701	23125 SH	DEFINED	07,06,01,03	23125	
ALBEMARLE CORP	COM	012653101	976	35428 SH	DEFINED	01,03	35428	
ALBEMARLE CORP	COM	012653101	3188	115692 SH	OTHER	01,03	109092	
6600								
ALBEMARLE CORP	COM	012653101	818	29678 SH	DEFINED	05,01,03	29678	
ALBEMARLE CORP	COM	012653101	929	33700 SH	DEFINED	07,06,01,03	33700	
ALBERTA ENERGY LTD	COM	012873105	345	7850 SH	DEFINED	01,03	7850	
ALBERTA ENERGY LTD	COM	012873105	2839	64660 SH	DEFINED	17,16	64660	
ALBERTO CULVER CO	CL B CONV	013068101	220	4074 SH	DEFINED	01,03	4074	
ALBERTO CULVER CO	CL B CONV	013068101	75	1390 SH	OTHER	01,03	400	
990								
ALBERTO CULVER CO	CL B CONV	013068101	1398	25880 SH	DEFINED	05,01,03	25880	
ALBERTO CULVER CO	CL B CONV	013068101	53	975 SH	OTHER	05,01,03	975	
ALBERTO CULVER CO	CL B CONV	013068101	386	7150 SH	DEFINED	07,06,01,03	7150	
ALBERTO CULVER CO	CL B CONV	013068101	11	200 SH	DEFINED	08,09,03	200	
ALBERTSONS INC	COM	013104104	6515	196588 SH	DEFINED	01,03	187336	
9252								
ALBERTSONS INC	COM	013104104	3118	94099 SH	OTHER	01,03	64589	
29510								
ALBERTSONS INC	COM	013104104	5777	174325 SH	DEFINED	05,01,03	174325	
ALBERTSONS INC	COM	013104104	231	6975 SH	OTHER	05,01,03	6975	
ALBERTSONS INC	COM	013104104	8133	245400 SH	OTHER	06,01,03		
245400								
ALBERTSONS INC	COM	013104104	1671	50425 SH	DEFINED	07,06,01,03	50425	
ALBERTSONS INC	COM	013104104	7	201 SH	DEFINED	08,09,03	201	
ALCAN INC	COM	013716105	1126	28402 SH	DEFINED	01,03	27502	
900								
ALCAN INC	COM	013716105	188	4732 SH	OTHER	01,03	3332	
1400								
ALCAN INC	COM	013716105	5539	139775 SH	DEFINED	05,01,03	139775	
ALCAN INC	COM	013716105	218	5500 SH	OTHER	05,01,03	5500	
ALCAN INC	COM	013716105	1578	39825 SH	DEFINED	07,06,01,03	39825	
ALCOA INC	COM	013817101	35792	948393 SH	DEFINED	01,03	839722	
108671								
ALCOA INC	COM	013817101	13968	370118 SH	OTHER	01,03	245945	
124173								
ALCOA INC	COM	013817101	31068	823222 SH	DEFINED	05,01,03	823222	
ALCOA INC	COM	013817101	561	14875 SH	OTHER	05,01,03	14875	
ALCOA INC	COM	013817101	17085	452715 SH	DEFINED	07,06,01,03	452715	
ALCOA INC	COM	013817101	695	18411 SH	DEFINED	08,09,03	18411	
ALCOA INC	COM	013817101	111	2935 SH	DEFINED	13,01,03	2935	
ALCOA INC	COM	013817101	23	600 SH	OTHER	13,01,03	600	
ALCATEL	SPONSORED AD	013904305	109	7700 SH	DEFINED	01,03	5822	
1878								
ALCATEL	SPONSORED AD	013904305	172	12137 SH	OTHER	01,03	7621	
4516								
ALCATEL	SPONSORED AD	013904305		34 SH	DEFINED	05,01,03	34	
ALCATEL	SPONSORED AD	013904305	20	1400 SH	DEFINED	08,09,03	1400	
ALDERWOODS GROUP INC	COM	014383103	178	20000 SH	DEFINED	08,09,03	20000	
ALEXANDER & BALDWIN INC	COM	014482103	127	4615 SH	DEFINED	01,03	4615	
ALEXANDER & BALDWIN INC	COM	014482103	276	10000 SH	OTHER	01,03	10000	
ALEXANDER & BALDWIN INC	COM	014482103	729	26413 SH	DEFINED	05,01,03	26413	
ALEXANDER & BALDWIN INC	COM	014482103	828	30000 SH	DEFINED	07,06,01,03	30000	
ALKERMES INC	COM	01642T108	142	5435 SH	DEFINED	01,03	5435	
ALKERMES INC	COM	01642T108	21	800 SH	OTHER	01,03		
800								
ALKERMES INC	COM	01642T108	893	34264 SH	DEFINED	05,01,03	34264	
ALKERMES INC	COM	01642T108	4656	178666 SH	DEFINED	07,06,01,03	178666	
ALKERMES INC	COM	01642T108	691	26500 SH	CALL	DEFINED	08,09,03	26500
ALLEGHANY CORP DEL	COM	017175100	1280	6826 SH	OTHER	01,03	3766	
3060								
ALLEGHENY ENERGY INC	COM	017361106	5159	124771 SH	DEFINED	01,03	114781	
9990								
ALLEGHENY ENERGY INC	COM	017361106	5827	140931 SH	OTHER	01,03	46847	
94084								
ALLEGHENY ENERGY INC	COM	017361106	3041	73535 SH	DEFINED	05,01,03	73535	
ALLEGHENY ENERGY INC	COM	017361106	89	2150 SH	OTHER	05,01,03	2150	
ALLEGHENY ENERGY INC	COM	017361106	642	15525 SH	DEFINED	07,06,01,03	15525	
ALLEGHENY ENERGY INC	COM	017361106	41	1000 SH	DEFINED	08,09,03	1000	
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	69	4198 SH	DEFINED	01,03	4198	
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	281	17002 SH	OTHER	01,03	2735	
14267								
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	575	34775 SH	DEFINED	05,01,03	34775	

ALLEGHENY TECHNOLOGIES INC	COM	01741R102	23	1375 SH	OTHER	05,01,03	1375
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	165	9950 SH	DEFINED	07,06,01,03	9950
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	3	200 SH	DEFINED	08,09,03	200
ALLEGIANT BANCORP INC	COM	017476102	144	8377 SH	DEFINED	01,03	
8377							
ALLEGIANT BANCORP INC	COM	017476102	400	23257 SH	OTHER	01,03	11507
11750							
ALLEGIANT BANCORP INC	COM	017476102	169	9800 SH	DEFINED	08,09,03	9800
ALLEN TELECOM INC	COM	018091108	59	8770 SH	DEFINED	01,03	5700
3070							
ALLEN TELECOM INC	COM	018091108	6	930 SH	OTHER	01,03	
930							
ALLEN TELECOM INC	COM	018091108	479	71700 SH	DEFINED	05,01,03	71700
ALLEN TELECOM INC	COM	018091108	256	38350 SH	DEFINED	07,06,01,03	38350
ALLERGAN INC	NOTE	018490AA0	309	500000 PRN	DEFINED	08,09,03	500000
ALLERGAN INC	COM	018490102	527	8155 SH	DEFINED	01,03	7105
1050							
ALLERGAN INC	COM	018490102	967	14958 SH	OTHER	01,03	7776
7182							
ALLERGAN INC	COM	018490102	4033	62385 SH	DEFINED	05,01,03	62385
ALLERGAN INC	COM	018490102	147	2275 SH	OTHER	05,01,03	2275
ALLERGAN INC	COM	018490102	1051	16250 SH	DEFINED	07,06,01,03	16250
ALLERGAN INC	COM	018490102	1672	25870 SH	DEFINED	08,09,03	25870
ALLERGAN INC	COM	018490102	3233	50000 SH	CALL	DEFINED 08,09,03	50000
ALLETE INC	COM	018522102	1774	60993 SH	DEFINED	01,03	60993
ALLETE INC	COM	018522102	478	16436 SH	OTHER	01,03	8904
7532							
ALLETE INC	COM	018522102	1595	54833 SH	DEFINED	05,01,03	54833
ALLETE INC	COM	018522102	1812	62300 SH	DEFINED	07,06,01,03	62300
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PAR	01855A101	1252	26993 SH	DEFINED	01,03	25293
1700							
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PAR	01855A101	1579	34035 SH	OTHER	01,03	12000
22035							
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PAR	01855A101	865	18635 SH	DEFINED	07,06,01,03	18635
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PAR	01855A101	186	4000 SH	DEFINED	08,09,03	4000
ALLIANCE GAMING CORP	COM NEW	01859P609	12	400 SH	DEFINED	01,03	400
ALLIANCE GAMING CORP	COM NEW	01859P609	6	200 SH	DEFINED	08,09,03	200
ALLIANCE GAMING CORP	COM NEW	01859P609	473	15500 SH	CALL	DEFINED 08,09,03	15500
ALLIANCE SEMICONDUCTOR CORP	COM	01877H100	143	12400 SH	DEFINED	01,03	6500
5900							
ALLIANCE SEMICONDUCTOR CORP	COM	01877H100	1014	88050 SH	DEFINED	05,01,03	88050
ALLIANCE SEMICONDUCTOR CORP	COM	01877H100	582	50500 SH	DEFINED	07,06,01,03	50500
ALLIANCE PHARMACEUTICAL CORP	COM NEW	018773309	1	240 SH	DEFINED	01,03	240
ALLIANCE PHARMACEUTICAL CORP	COM NEW	018773309	67	24004 SH	OTHER	01,03	24004
ALLIANCE PHARMACEUTICAL CORP	COM NEW	018773309		15 SH	DEFINED	08,09,03	15
ALLIANCE PHARMACEUTICAL CORP	COM NEW	018773309	2	600 SH	DEFINED	13,01,03	600
ALLIANCE WORLD DLR GV FD II	COM	01879R106	3	300 SH	DEFINED	01,03	
300							
ALLIANCE WORLD DLR GV FD II	COM	01879R106	121	11714 SH	OTHER	01,03	2014
9700							
ALLIANT ENERGY CORP	COM	018802108	993	32870 SH	DEFINED	01,03	24738
8132							
ALLIANT ENERGY CORP	COM	018802108	922	30526 SH	OTHER	01,03	22482
8044							
ALLIANT ENERGY CORP	COM	018802108	1726	57116 SH	DEFINED	05,01,03	57116
ALLIANT ENERGY CORP	COM	018802108	175	5800 SH	OTHER	06,01,03	
5800							
ALLIANT ENERGY CORP	COM	018802108	1961	64875 SH	DEFINED	07,06,01,03	64875
ALLIANT TECHSYSTEMS INC	COM	018804104	915	8972 SH	DEFINED	01,03	8972
ALLIANT TECHSYSTEMS INC	COM	018804104	141	1379 SH	OTHER	01,03	364
1015							
ALLIANT TECHSYSTEMS INC	COM	018804104	5128	50275 SH	DEFINED	05,01,03	50275
ALLIANT TECHSYSTEMS INC	COM	018804104	3216	31532 SH	DEFINED	07,06,01,03	31532
ALLIANT TECHSYSTEMS INC	COM	018804104	4332	42478 SH	DEFINED	11,06,01,03	32514
9964							
ALLIED CAP CORP NEW	COM	01903Q108	438	15912 SH	DEFINED	01,03	12212
3700							
ALLIED CAP CORP NEW	COM	01903Q108	653	23748 SH	OTHER	01,03	12535
11213							
ALLIED WASTE INDS INC	COM PAR\$.01N	019589308	1458	112160 SH	DEFINED	01,03	62160
50000							
ALLIED WASTE INDS INC	COM PAR\$.01N	019589308	1937	149002 SH	OTHER	01,03	147792
1210							
ALLIED WASTE INDS INC	COM PAR\$.01N	019589308	1136	87390 SH	DEFINED	05,01,03	87390
ALLIED WASTE INDS INC	COM PAR\$.01N	019589308	44	3400 SH	OTHER	05,01,03	3400
ALLIED WASTE INDS INC	COM PAR\$.01N	019589308	318	24450 SH	DEFINED	07,06,01,03	24450
ALLMERICA FINL CORP	COM	019754100	466	10368 SH	DEFINED	01,03	7274
3094							
ALLMERICA FINL CORP	COM	019754100	149	3321 SH	OTHER	01,03	3321
ALLMERICA FINL CORP	COM	019754100	1550	34513 SH	DEFINED	05,01,03	34513
ALLMERICA FINL CORP	COM	019754100	1760	39200 SH	DEFINED	07,06,01,03	39200
ALLOS THERAPEUTICS INC	COM	019777101	332	47736 SH	DEFINED	01,03	42872
789 4075							
ALLOS THERAPEUTICS INC	COM	019777101	881	126753 SH	DEFINED	05,01,03	126753
ALLOS THERAPEUTICS INC	COM	019777101	2786	400802 SH	DEFINED	07,06,01,03	400802

ALLOS THERAPEUTICS INC	COM	019777101	52	7500 SH	DEFINED	08,09,03	7500
ALLSTATE CORP 23470	COM	020002101	17555	464780 SH	DEFINED	01,03	441310
ALLSTATE CORP 145244	COM	020002101	12546	332160 SH	OTHER	01,03	186916
ALLSTATE CORP	COM	020002101	11978	317120 SH	DEFINED	05,01,03	317120
ALLSTATE CORP	COM	020002101	471	12475 SH	OTHER	05,01,03	12475
ALLSTATE CORP 355400	COM	020002101	13423	355400 SH	OTHER	06,01,03	
ALLSTATE CORP	COM	020002101	6363	168475 SH	DEFINED	07,06,01,03	168475
ALLSTATE CORP	COM	020002101	1946	51520 SH	DEFINED	08,09,03	51520
ALLSTATE CORP	COM	020002101	189	5000 SH	CALL	DEFINED 08,09,03	5000
ALLSTATE CORP	COM	020002101	7	192 SH	OTHER	13,01,03	192
ALLTEL CORP 97333	COM	020039103	22111	398044 SH	DEFINED	01,03	300711
ALLTEL CORP 64216	COM	020039103	5684	102323 SH	OTHER	01,03	38107
ALLTEL CORP	COM	020039103	15743	283405 SH	DEFINED	05,01,03	283405
ALLTEL CORP	COM	020039103	300	5400 SH	OTHER	05,01,03	5400
ALLTEL CORP	COM	020039103	3465	62375 SH	DEFINED	07,06,01,03	62375
ALLTEL CORP	COM	020039103	3	54 SH	DEFINED	08,09,03	54
ALPHA INDS INC 16210 2625	COM	020753109	714	46809 SH	DEFINED	01,03	27974
ALPHA INDS INC 90	COM	020753109	1	90 SH	OTHER	01,03	
ALPHA INDS INC	COM	020753109	2889	189464 SH	DEFINED	05,01,03	189464
ALPHA INDS INC	COM	020753109	4415	289514 SH	DEFINED	07,06,01,03	289514
ALPHARMA INC 36750 3350	CL A	020813101	1450	101400 SH	DEFINED	01,03	61300
ALPHARMA INC	CL A	020813101	3607	252220 SH	DEFINED	05,01,03	252220
ALPHARMA INC	CL A	020813101	7494	524030 SH	DEFINED	07,06,01,03	524030
ALPHARMA INC	CL A	020813101	776	54300 SH	DEFINED	08,09,03	54300
ALTERA CORP 6240	COM	021441100	1363	62322 SH	DEFINED	01,03	56082
ALTERA CORP 8470	COM	021441100	644	29440 SH	OTHER	01,03	20970
ALTERA CORP	COM	021441100	3735	170790 SH	DEFINED	05,01,03	170790
ALTERA CORP	COM	021441100	1045	47800 SH	DEFINED	07,06,01,03	47800
ALTERA CORP	COM	021441100	1384	63282 SH	DEFINED	08,09,03	63282
ALTERA CORP	COM	021441100	114	5200 SH	DEFINED	17,16	5200
ALUMINUM CORP CHINA LTD 80452	SPON ADR H S	022276109	1782	80452 SH	OTHER	06,01,03	
ALUMINUM CORP CHINA LTD	SPON ADR H S	022276109	2101	94850 SH	DEFINED	11,06,01,03	94850
AMAZON COM INC	NOTE	4.750% 023135AF3	126	204000 PRN	DEFINED	01,03	204000
AMAZON COM INC 24000	NOTE	4.750% 023135AF3	22	36000 PRN	OTHER	01,03	12000
AMAZON COM INC	COM	023135106	2669	186678 SH	DEFINED	01,03	186678
AMAZON COM INC 2400	COM	023135106	45	3155 SH	OTHER	01,03	755
AMAZON COM INC	COM	023135106	14	1000 SH	DEFINED	05,01,03	1000
AMAZON COM INC	COM	023135106	114	8003 SH	DEFINED	08,09,03	8003
AMAZON COM INC	COM	023135106	1859	130000 SH	CALL	DEFINED 08,09,03	130000
AMBAC FINL GROUP INC 45815	COM	023139108	29612	501305 SH	DEFINED	01,03	455490
AMBAC FINL GROUP INC 36130	COM	023139108	3673	62177 SH	OTHER	01,03	26047
AMBAC FINL GROUP INC	COM	023139108	11519	195005 SH	DEFINED	05,01,03	195005
AMBAC FINL GROUP INC	COM	023139108	108	1825 SH	OTHER	05,01,03	1825
AMBAC FINL GROUP INC	COM	023139108	11888	201250 SH	DEFINED	07,06,01,03	201250
AMBAC FINL GROUP INC	COM	023139108	12	200 SH	DEFINED	08,09,03	200
AMERADA HESS CORP 700	COM	023551104	481	6067 SH	DEFINED	01,03	5367
AMERADA HESS CORP 1675	COM	023551104	458	5775 SH	OTHER	01,03	4100
AMERADA HESS CORP	COM	023551104	3066	38630 SH	DEFINED	05,01,03	38630
AMERADA HESS CORP	COM	023551104	121	1525 SH	OTHER	05,01,03	1525
AMERADA HESS CORP	COM	023551104	901	11350 SH	DEFINED	07,06,01,03	11350
AMERADA HESS CORP	COM	023551104	79	1000 SH	DEFINED	08,09,03	1000
AMERADA HESS CORP	COM	023551104	119	1500 SH	PUT	DEFINED 08,09,03	1500
AMEREN CORP 44403	COM	023608102	12716	297452 SH	DEFINED	01,03	253049
AMEREN CORP 170478	COM	023608102	9806	229379 SH	OTHER	01,03	58901
AMEREN CORP	COM	023608102	6200	145040 SH	DEFINED	05,01,03	145040
AMEREN CORP	COM	023608102	102	2375 SH	OTHER	05,01,03	2375
AMEREN CORP	COM	023608102	1876	43875 SH	DEFINED	07,06,01,03	43875
AMEREN CORP	COM	023608102	276	6454 SH	DEFINED	08,09,03	6454
AMERICA FIRST TAX EX IVS L P 5000	BEN UNIT CTF	02364V107	76	10000 SH	DEFINED	01,03	5000
AMERICA FIRST TAX EX IVS L P	BEN UNIT CTF	02364V107	38	5000 SH	OTHER	01,03	5000
AMERICA MOVIL S A DE C V 768	SPON ADR L S	02364W105	107	5387 SH	DEFINED	01,03	4619
AMERICA MOVIL S A DE C V 17132	SPON ADR L S	02364W105	770	38769 SH	OTHER	01,03	21637
AMERICA MOVIL S A DE C V	SPON ADR L S	02364W105	1579	79500 SH	OTHER	06,01,03	

79500										
AMERICA MOVIL S A DE C V	SPON	ADR L S	02364W105	5	250	SH	DEFINED	13,01,03	250	
AMERICA ONLINE LATIN AMERICA	CL A		02365B100	23	10000	SH	OTHER	01,03	10000	
AMERICAN CAPITAL STRATEGIES	COM		024937104	98	3170	SH	DEFINED	01,03	3170	
AMERICAN CAPITAL STRATEGIES	COM		024937104	102	3300	SH	OTHER	01,03	800	
2500										
AMERICAN EAGLE OUTFITTERS NE	COM		02553E106	783	31600	SH	DEFINED	01,03	27575	
925 3100										
AMERICAN EAGLE OUTFITTERS NE	COM		02553E106	3633	146681	SH	DEFINED	05,01,03	146681	
AMERICAN EAGLE OUTFITTERS NE	COM		02553E106	7985	322382	SH	DEFINED	07,06,01,03	322382	
AMERICAN EAGLE OUTFITTERS NE	COM		02553E106	619	25006	SH	DEFINED	08,09,03	25006	
AMERICAN ELEC PWR INC	COM		025537101	11725	254397	SH	DEFINED	01,03	235772	
18625										
AMERICAN ELEC PWR INC	COM		025537101	12031	261037	SH	OTHER	01,03	105753	
155284										
AMERICAN ELEC PWR INC	COM		025537101	7102	154085	SH	DEFINED	05,01,03	154085	
AMERICAN ELEC PWR INC	COM		025537101	256	5550	SH	OTHER	05,01,03	5550	
AMERICAN ELEC PWR INC	COM		025537101	3549	77000	SH	OTHER	06,01,03		
77000										
AMERICAN ELEC PWR INC	COM		025537101	1869	40550	SH	DEFINED	07,06,01,03	40550	
AMERICAN ELEC PWR INC	COM		025537101	9	200	SH	DEFINED	08,09,03	200	
AMERICAN EXPRESS CO	COM		025816109	82941	2024915	SH	DEFINED	01,03	1934386	
90529										
AMERICAN EXPRESS CO	COM		025816109	70815	1728870	SH	OTHER	01,03	843670	
885200										
AMERICAN EXPRESS CO	COM		025816109	31361	765657	SH	DEFINED	05,01,03	765657	
AMERICAN EXPRESS CO	COM		025816109	918	22400	SH	OTHER	05,01,03	22400	
AMERICAN EXPRESS CO	COM		025816109	16754	409023	SH	DEFINED	07,06,01,03	409023	
AMERICAN EXPRESS CO	COM		025816109	4680	114252	SH	DEFINED	08,09,03	114252	
AMERICAN EXPRESS CO	COM		025816109	44	1080	SH	DEFINED	13,01,03	1080	
AMERICAN EXPRESS CO	COM		025816109	39	950	SH	OTHER	13,01,03	950	
AMERICAN FINL GROUP INC OHIO	COM		025932104	25	887	SH	DEFINED	01,03	887	
AMERICAN FINL GROUP INC OHIO	COM		025932104	17	600	SH	OTHER	01,03		
600										
AMERICAN FINL GROUP INC OHIO	COM		025932104	1280	44557	SH	DEFINED	05,01,03	44557	
AMERICAN FINL GROUP INC OHIO	COM		025932104	1454	50625	SH	DEFINED	07,06,01,03	50625	
AMERICAN FINL HLDGS INC	COM		026075101	401	15060	SH	DEFINED	01,03	5760	
9300										
AMERICAN FINL HLDGS INC	COM		026075101	1723	64750	SH	DEFINED	05,01,03	64750	
AMERICAN FINL HLDGS INC	COM		026075101	790	29700	SH	DEFINED	07,06,01,03	29700	
AMERICAN GREETINGS CORP	CL A		026375105	220	12110	SH	DEFINED	01,03	12110	
AMERICAN GREETINGS CORP	CL A		026375105	917	50510	SH	OTHER	01,03	110	
50400										
AMERICAN GREETINGS CORP	CL A		026375105	498	27435	SH	DEFINED	05,01,03	27435	
AMERICAN GREETINGS CORP	CL A		026375105	20	1100	SH	OTHER	05,01,03	1100	
AMERICAN GREETINGS CORP	CL A		026375105	8226	453200	SH	OTHER	06,01,03		
453200										
AMERICAN GREETINGS CORP	CL A		026375105	143	7900	SH	DEFINED	07,06,01,03	7900	
AMERICAN HEALTHWAYS INC	COM		02649V104	3	100	SH	DEFINED	01,03	100	
AMERICAN HEALTHWAYS INC	COM		02649V104	2	76	SH	DEFINED	08,09,03	76	
AMERICAN HEALTHWAYS INC	COM		02649V104	5537	204000	SH	DEFINED	17,16	204000	
AMERICAN INTL GROUP INC	DBC		026874AP2	6662	11150000	PRN	DEFINED	08,09,03	11150000	
AMERICAN INTL GROUP INC	COM		026874107	590927	8191386	SH	DEFINED	01,03	7886545	
304841										
AMERICAN INTL GROUP INC	COM		026874107	207695	2879057	SH	OTHER	01,03	1711879	
1167178										
AMERICAN INTL GROUP INC	COM		026874107	144	2000	SH	PUT	DEFINED	01,03	2000
AMERICAN INTL GROUP INC	COM		026874107	111660	1547822	SH	DEFINED	05,01,03	797822	
750000										
AMERICAN INTL GROUP INC	COM		026874107	57315	794500	SH	OTHER	05,01,03	794500	
AMERICAN INTL GROUP INC	COM		026874107	18047	250168	SH	OTHER	06,01,03		
250168										
AMERICAN INTL GROUP INC	COM		026874107	60846	843445	SH	DEFINED	07,06,01,03	843445	
AMERICAN INTL GROUP INC	COM		026874107	6537	90622	SH	DEFINED	08,09,03	90622	
AMERICAN INTL GROUP INC	COM		026874107	3030	42000	SH	DEFINED	08,09,03	42000	
AMERICAN INTL GROUP INC	COM		026874107	558	7730	SH	DEFINED	13,01,03	7730	
AMERICAN INTL GROUP INC	COM		026874107	92	1271	SH	OTHER	13,01,03	721	
550										
AMERICAN INTL GROUP INC	COM		026874107	72	1000	SH	DEFINED	17,16	1000	
AMERICAN ITALIAN PASTA CO	CL A		027070101	309	6800	SH	DEFINED	01,03	3300	
3500										
AMERICAN ITALIAN PASTA CO	CL A		027070101	1974	43475	SH	DEFINED	05,01,03	43475	
AMERICAN ITALIAN PASTA CO	CL A		027070101	64	1400	SH	OTHER	06,01,03		
1400										
AMERICAN ITALIAN PASTA CO	CL A		027070101	999	22000	SH	DEFINED	07,06,01,03	22000	
AMERICAN ITALIAN PASTA CO	CL A		027070101	116	2545	SH	DEFINED	08,09,03	2545	
AMERICAN MGMT SYS INC	COM		027352103	1118	59824	SH	DEFINED	01,03	49624	
10200										
AMERICAN MGMT SYS INC	COM		027352103	37	2000	SH	OTHER	01,03		
2000										
AMERICAN MGMT SYS INC	COM		027352103	1924	103000	SH	DEFINED	05,01,03	103000	
AMERICAN MGMT SYS INC	COM		027352103	983	52600	SH	DEFINED	07,06,01,03	52600	
AMERICAN MED SYS HLDGS INC	COM		02744M108	1388	61675	SH	DEFINED	08,09,03	61675	
AMERICAN NATL BANKSHARES INC	COM		027745108	33	1710	SH	DEFINED	01,03	1710	
AMERICAN NATL BANKSHARES INC	COM		027745108	196	10000	SH	OTHER	01,03	10000	

AMERICAN NATL INS CO	COM		028591105	540	5714 SH	DEFINED	01,03	5714
AMERICAN NATL INS CO	COM		028591105	77	810 SH	OTHER	01,03	610
200								
AMERICAN NATL INS CO	COM		028591105	6823	72200 SH	OTHER	06,01,03	
72200								
AMERICAN PWR CONVERSION CORP	COM		029066107	2349	158913 SH	DEFINED	01,03	158583
330								
AMERICAN PWR CONVERSION CORP	COM		029066107	257	17420 SH	OTHER	01,03	15500
1920								
AMERICAN PWR CONVERSION CORP	COM		029066107	1242	84030 SH	DEFINED	05,01,03	84030
AMERICAN PWR CONVERSION CORP	COM		029066107	50	3350 SH	OTHER	05,01,03	3350
AMERICAN PWR CONVERSION CORP	COM		029066107	359	24275 SH	DEFINED	07,06,01,03	24275
AMERICAN PWR CONVERSION CORP	COM		029066107	795	53785 SH	DEFINED	08,09,03	53785
AMERICAN SCIENCE & ENGR INC	COM		029429107	253	16700 SH	DEFINED	08,09,03	16700
AMERICAN STD COS INC DEL	COM		029712106	5489	77580 SH	DEFINED	01,03	77580
AMERICAN STD COS INC DEL	COM		029712106	3419	48325 SH	DEFINED	05,01,03	48325
AMERICAN STD COS INC DEL	COM		029712106	3762	53175 SH	DEFINED	07,06,01,03	53175
AMERICAN STS WTR CO	COM		029899101	215	6100 SH	DEFINED	01,03	4600
1500								
AMERICAN STS WTR CO	COM		029899101	63	1800 SH	OTHER	01,03	
1800								
AMERICAN STS WTR CO	COM		029899101	975	27650 SH	DEFINED	05,01,03	27650
AMERICAN STS WTR CO	COM		029899101	441	12500 SH	DEFINED	07,06,01,03	12500
AMERICAN TOWER CORP	NOTE	5.000%	029912AF9	7306	13105000 PRN	DEFINED	17,16	13105000
AMERICAN TOWER CORP	CL A		029912201	580	105490 SH	DEFINED	01,03	101190
4300								
AMERICAN TOWER CORP	CL A		029912201	217	39500 SH	OTHER	01,03	39500
AMERICAN TOWER CORP	CL A		029912201	793	144175 SH	DEFINED	08,09,03	144175
AMERICAN TOWER CORP	CL A		029912201	164	29900 SH	DEFINED	08,09,03	29900
AMERICAN WTR WKS INC	COM		030411102	2039	46542 SH	DEFINED	01,03	45442
1100								
AMERICAN WTR WKS INC	COM		030411102	775	17698 SH	OTHER	01,03	15398
2300								
AMERICAN WTR WKS INC	COM		030411102	2857	65220 SH	DEFINED	05,01,03	65220
AMERICAN WTR WKS INC	COM		030411102	92	2100 SH	OTHER	06,01,03	
2100								
AMERICAN WTR WKS INC	COM		030411102	5088	116174 SH	DEFINED	07,06,01,03	116174
AMERICAN WTR WKS INC	COM		030411102	2996	68400 SH	DEFINED	17,16	68400
AMERICREDIT CORP	COM		03060R101	4254	111975 SH	DEFINED	01,03	111975
AMERICREDIT CORP	COM		03060R101	1396	36750 SH	OTHER	01,03	20568
16182								
AMERICREDIT CORP	COM		03060R101	6022	158513 SH	DEFINED	05,01,03	158513
AMERICREDIT CORP	COM		03060R101	20439	538015 SH	DEFINED	07,06,01,03	538015
AMERICREDIT CORP	COM		03060R101	760	20000 SH	DEFINED	08,09,03	20000
AMERISTAR CASINOS INC	COM		03070Q101	533	19414 SH	DEFINED	01,03	18598
816								
AMERISTAR CASINOS INC	COM		03070Q101	1494	54350 SH	DEFINED	05,01,03	54350
AMERISTAR CASINOS INC	COM		03070Q101	5231	190361 SH	DEFINED	07,06,01,03	190361
AMERISTAR CASINOS INC	COM		03070Q101	5	200 SH	DEFINED	08,09,03	200
AMERISOURCE HEALTH CORP	NOTE	5.000%	03071PAD4	251	170000 PRN	DEFINED	08,09,03	170000
AMERUS GROUP CO	COM		03072M108	698	18148 SH	DEFINED	01,03	17694
454								
AMERUS GROUP CO	COM		03072M108	923	24000 SH	DEFINED	07,06,01,03	24000
AMERISOURCEBERGEN CORP	COM		03073E105	192	2812 SH	DEFINED	01,03	2812
AMERISOURCEBERGEN CORP	COM		03073E105	84	1227 SH	OTHER	01,03	877
350								
AMERISOURCEBERGEN CORP	COM		03073E105	3081	45110 SH	DEFINED	05,01,03	45110
AMERISOURCEBERGEN CORP	COM		03073E105	116	1700 SH	OTHER	05,01,03	1700
AMERISOURCEBERGEN CORP	COM		03073E105	881	12900 SH	DEFINED	07,06,01,03	12900
AMERISOURCEBERGEN CORP	COM		03073E105	9587	140360 SH	DEFINED	08,09,03	140360
AMERIGROUP CORP	COM		03073T102	1333	47368 SH	DEFINED	08,09,03	47368
AMERIGAS PARTNERS L P	UNIT L P INT		030975106	431	20025 SH	DEFINED	01,03	20025
AMERIGAS PARTNERS L P	UNIT L P INT		030975106	90	4200 SH	OTHER	01,03	3450
750								
AMERIGAS PARTNERS L P	UNIT L P INT		030975106	1369	63565 SH	DEFINED	08,09,03	63565
AMETEK INC NEW	COM		031100100	241	6475 SH	DEFINED	01,03	5675
800								
AMETEK INC NEW	COM		031100100	98	2625 SH	OTHER	01,03	800
1825								
AMETEK INC NEW	COM		031100100	797	21412 SH	DEFINED	05,01,03	21412
AMETEK INC NEW	COM		031100100	904	24300 SH	DEFINED	07,06,01,03	24300
AMETEK INC NEW	COM		031100100	19	500 SH	DEFINED	13,01,03	500
AMGEN INC	COM		031162100	229051	3837992 SH	DEFINED	01,03	3695866
142126								
AMGEN INC	COM		031162100	59752	1001203 SH	OTHER	01,03	505877
495326								
AMGEN INC	COM		031162100	36503	611643 SH	DEFINED	05,01,03	202239
409404								
AMGEN INC	COM		031162100	56863	952800 SH	OTHER	05,01,03	427204
525596								
AMGEN INC	COM		031162100	8943	149850 SH	OTHER	06,01,03	
149850								
AMGEN INC	COM		031162100	21701	363618 SH	DEFINED	07,06,01,03	363618
AMGEN INC	COM		031162100	1146	19206 SH	DEFINED	08,09,03	19206
AMGEN INC	COM		031162100	1576	26400 SH	DEFINED	08,09,03	26400

AMGEN INC	COM	031162100	2208	37000 SH	PUT	DEFINED	08,09,03	37000
AMGEN INC	COM	031162100	381	6385 SH		DEFINED	13,01,03	6385
AMPHENOL CORP NEW	CL A	032095101	91	1950 SH		DEFINED	01,03	1950
AMPHENOL CORP NEW	CL A	032095101	1360	29069 SH		DEFINED	05,01,03	29069
AMPHENOL CORP NEW	CL A	032095101	7005	149681 SH		DEFINED	07,06,01,03	149681
AMSOUTH BANCORPORATION 4482	COM	032165102	1270	57785 SH		DEFINED	01,03	53303
AMSOUTH BANCORPORATION 22167	COM	032165102	1015	46164 SH		OTHER	01,03	23997
AMSOUTH BANCORPORATION	COM	032165102	3475	158108 SH		DEFINED	05,01,03	158108
AMSOUTH BANCORPORATION	COM	032165102	140	6375 SH		OTHER	05,01,03	6375
AMSOUTH BANCORPORATION	COM	032165102	994	45225 SH		DEFINED	07,06,01,03	45225
ANADARKO PETE CORP 21680	COM	032511107	16082	284933 SH		DEFINED	01,03	263253
ANADARKO PETE CORP 65106	COM	032511107	8032	142313 SH		OTHER	01,03	77207
ANADARKO PETE CORP	COM	032511107	13727	243216 SH		DEFINED	05,01,03	243216
ANADARKO PETE CORP	COM	032511107	244	4325 SH		OTHER	05,01,03	4325
ANADARKO PETE CORP 80125	COM	032511107	4522	80125 SH		OTHER	06,01,03	
ANADARKO PETE CORP	COM	032511107	13768	243943 SH		DEFINED	07,06,01,03	243943
ANADARKO PETE CORP	COM	032511107	3005	53250 SH		DEFINED	08,09,03	53250
ANADIGICS INC	COM	032515108		20 SH		OTHER	01,03	20
ANADIGICS INC	COM	032515108	204	16500 SH		DEFINED	08,09,03	16500
ANALOG DEVICES INC 14891	COM	032654105	27924	619976 SH		DEFINED	01,03	605085
ANALOG DEVICES INC 100534	COM	032654105	6745	149761 SH		OTHER	01,03	49227
ANALOG DEVICES INC	COM	032654105	9539	211797 SH		DEFINED	05,01,03	211797
ANALOG DEVICES INC	COM	032654105	5918	131393 SH		DEFINED	07,06,01,03	131393
ANALOG DEVICES INC	COM	032654105	2493	55350 SH		DEFINED	08,09,03	55350
ANALOG DEVICES INC	COM	032654105	32	700 SH		DEFINED	13,01,03	700
ANALOGIC CORP 3500	COM PAR \$0.0	032657207	146	3505 SH		DEFINED	01,03	5
ANALOGIC CORP	COM PAR \$0.0	032657207	1349	32425 SH		DEFINED	05,01,03	32425
ANALOGIC CORP	COM PAR \$0.0	032657207	764	18378 SH		DEFINED	07,06,01,03	18378
ANALOGIC CORP	COM PAR \$0.0	032657207	2350	56500 SH		DEFINED	11,06,01,03	56500
ANALYSTS INTL CORP	COM	032681108	196	48925 SH		DEFINED	05,01,03	48925
ANALYSTS INTL CORP	COM	032681108	120	29900 SH		DEFINED	07,06,01,03	29900
ANAREN MICROWAVE INC 1614 3600	COM	032744104	616	42400 SH		DEFINED	01,03	37186
ANAREN MICROWAVE INC	COM	032744104	1630	112215 SH		DEFINED	05,01,03	112215
ANAREN MICROWAVE INC	COM	032744104	5588	384555 SH		DEFINED	07,06,01,03	384555
ANAREN MICROWAVE INC	COM	032744104	818	56300 SH		DEFINED	08,09,03	56300
ANCHOR BANCORP WIS INC 6600	COM	032839102	351	17500 SH		DEFINED	01,03	10900
ANCHOR BANCORP WIS INC	COM	032839102	1250	62400 SH		DEFINED	05,01,03	62400
ANCHOR BANCORP WIS INC	COM	032839102	617	30800 SH		DEFINED	07,06,01,03	30800
ANCHOR BANCORP WIS INC	COM	032839102	4	200 SH		DEFINED	08,09,03	200
ANDREW CORP	COM	034425108	629	37585 SH		DEFINED	01,03	37585
ANDREW CORP 720	COM	034425108	196	11731 SH		OTHER	01,03	11011
ANDREW CORP	COM	034425108	650	38865 SH		DEFINED	05,01,03	38865
ANDREW CORP	COM	034425108	170	10150 SH		DEFINED	07,06,01,03	10150
ANDRX GROUP	COM	034553107	100	2628 SH		DEFINED	01,03	2628
ANDRX GROUP	COM	034553107	2087	55000 SH	PUT	DEFINED	01,03	55000
ANDRX GROUP	COM	034553107	306	8075 SH		DEFINED	05,01,03	8075
ANDRX GROUP	COM	034553107	1604	42275 SH		DEFINED	07,06,01,03	42275
ANDRX GROUP	COM	034553107	19519	514463 SH		DEFINED	08,09,03	514463
ANDRX GROUP	COM	034553107	6146	162000 SH	CALL	DEFINED	08,09,03	162000
ANDRX GROUP	COM	034553107	33425	881000 SH	PUT	DEFINED	08,09,03	881000
ANGELICA CORP 1950	COM	034663104	30	1950 SH		OTHER	01,03	
ANGELICA CORP	COM	034663104	269	17375 SH		DEFINED	05,01,03	17375
ANGELICA CORP	COM	034663104	166	10700 SH		DEFINED	07,06,01,03	10700
ANGLO AMERN PLC	ADR	03485P102	1	73 SH		DEFINED	01,03	73
ANGLO AMERN PLC 908	ADR	03485P102	400	24299 SH		OTHER	01,03	23391
ANGLO AMERN PLC	ADR	03485P102		25 SH		DEFINED	05,01,03	25
ANHEUSER BUSCH COS INC 3808058	COM	035229103	685465	13131513 SH		DEFINED	01,03	9323455
ANHEUSER BUSCH COS INC 10032588	COM	035229103	713706	13672531 SH		OTHER	01,03	3639943
ANHEUSER BUSCH COS INC 295880	COM	035229103	23082	442177 SH		DEFINED	05,01,03	146297
ANHEUSER BUSCH COS INC 342120	COM	035229103	34087	653000 SH		OTHER	05,01,03	310880
ANHEUSER BUSCH COS INC 74050	COM	035229103	3865	74050 SH		OTHER	06,01,03	
ANHEUSER BUSCH COS INC	COM	035229103	27922	534895 SH		DEFINED	07,06,01,03	534895
ANHEUSER BUSCH COS INC	COM	035229103	2119	40594 SH		DEFINED	08,09,03	40594
ANHEUSER BUSCH COS INC 270699	COM	035229103	114361	2190833 SH		DEFINED	11,06,01,03	1920134
ANHEUSER BUSCH COS INC	COM	035229103	253	4855 SH		DEFINED	13,01,03	4855
ANHEUSER BUSCH COS INC	COM	035229103	42	810 SH		OTHER	13,01,03	260

550								
ANIXTER INTL INC 30200	COM	035290105	1285	43370 SH		DEFINED 01,03		13170
ANIXTER INTL INC	COM	035290105	3762	126950 SH		DEFINED 05,01,03		126950
ANIXTER INTL INC	COM	035290105	1351	45600 SH		DEFINED 07,06,01,03		45600
ANNALY MTG MGMT INC	COM	035710409	188	11050 SH		DEFINED 01,03		11050
ANNALY MTG MGMT INC 6575	COM	035710409	200	11795 SH		OTHER 01,03		5220
ANNALY MTG MGMT INC	COM	035710409	1	80 SH		DEFINED 05,01,03		80
ANNALY MTG MGMT INC	COM	035710409	51	3000 SH		DEFINED 08,09,03		3000
ANNNTAYLOR STORES CORP 4000	COM	036115103	328	7600 SH		DEFINED 01,03		3600
ANNNTAYLOR STORES CORP	COM	036115103	2858	66125 SH		DEFINED 05,01,03		66125
ANNNTAYLOR STORES CORP	COM	036115103	1560	36100 SH		DEFINED 07,06,01,03		36100
ANNNTAYLOR STORES CORP	COM	036115103	1863	43100 SH		DEFINED 08,09,03		43100
ANSYS INC 5100	COM	03662Q105	203	7500 SH		DEFINED 01,03		2400
ANSYS INC	COM	03662Q105	1033	38100 SH		DEFINED 05,01,03		38100
ANSYS INC	COM	03662Q105	482	17800 SH		DEFINED 07,06,01,03		17800
ANTHEM INC	COM	03674B104	71	1228 SH		DEFINED 01,03		1228
ANTHEM INC 473	COM	03674B104	140	2426 SH		OTHER 01,03		1953
ANTHEM INC	COM	03674B104	3109	54000 SH		DEFINED 08,09,03		54000
ANTEON INTL CORP	COM	03674E108	312	15000 SH		DEFINED 08,09,03		15000
ANTIGENICS INC DEL 557	COM	037032109	168	12031 SH		DEFINED 01,03		11474
ANTIGENICS INC DEL	COM	037032109	22	1557 SH		OTHER 01,03		1557
AO TATNEFT 50500	SPON ADR REG	03737P306	708	50500 SH		OTHER 06,01,03		
AON CORP 6400	COM	037389103	4878	139385 SH		DEFINED 01,03		132985
AON CORP 17525	COM	037389103	4218	120510 SH		OTHER 01,03		102985
AON CORP	COM	037389103	4377	125060 SH		DEFINED 05,01,03		125060
AON CORP	COM	037389103	158	4525 SH		OTHER 05,01,03		4525
AON CORP	COM	037389103	1246	35600 SH		DEFINED 07,06,01,03		35600
AON CORP	COM	037389103	350	10000 SH	CALL	DEFINED 08,09,03		10000
APACHE CORP 23900	COM	037411105	3627	63766 SH		DEFINED 01,03		39866
APACHE CORP 3371	COM	037411105	646	11361 SH		OTHER 01,03		7990
APACHE CORP	COM	037411105	5438	95610 SH		DEFINED 05,01,03		95610
APACHE CORP	COM	037411105	135	2365 SH		OTHER 05,01,03		2365
APACHE CORP	COM	037411105	2087	36700 SH		DEFINED 07,06,01,03		36700
APACHE CORP	COM	037411105	513	9020 SH		DEFINED 08,09,03		9020
APARTMENT INVT & MGMT CO 2500	CL A	03748R101	70	1449 SH		DEFINED 01,03		1449
APARTMENT INVT & MGMT CO	CL A	03748R101	179	3695 SH		OTHER 01,03		1195
APARTMENT INVT & MGMT CO	CL A	03748R101	116	2396 SH		DEFINED 05,01,03		2396
APARTMENT INVT & MGMT CO	PPF CONV CL	03748R705	1178	41200 SH		DEFINED 01,03		41200
APARTMENT INVT & MGMT CO	PPF CONV CL	03748R705	2460	86000 SH		DEFINED 07,06,01,03		86000
APEX MUN FD INC	COM	037580107	81	9700 SH		DEFINED 01,03		9700
APEX MUN FD INC 2300	COM	037580107	31	3744 SH		OTHER 01,03		1444
APOGEE ENTERPRISES INC 10000	COM	037598109	145	11900 SH		DEFINED 01,03		1900
APOGEE ENTERPRISES INC 200	COM	037598109	2	200 SH		OTHER 01,03		
APOGEE ENTERPRISES INC	COM	037598109	913	74800 SH		DEFINED 05,01,03		74800
APOGEE ENTERPRISES INC	COM	037598109	427	35000 SH		DEFINED 07,06,01,03		35000
APOGENT TECHNOLOGIES INC 14000	COM	03760A101	377	15275 SH		DEFINED 01,03		1275
APOGENT TECHNOLOGIES INC 8500	COM	03760A101	555	22500 SH		OTHER 01,03		14000
APOGENT TECHNOLOGIES INC	COM	03760A101	2728	110525 SH		DEFINED 05,01,03		110525
APOGENT TECHNOLOGIES INC	COM	03760A101	7002	283718 SH		DEFINED 07,06,01,03		283718
APOLLO GROUP INC	CL A	037604105	612	11420 SH		DEFINED 01,03		11420
APOLLO GROUP INC	CL A	037604105	92	1720 SH		OTHER 01,03		1720
APOLLO GROUP INC	CL A	037604105	4086	76301 SH		DEFINED 05,01,03		76301
APOLLO GROUP INC	CL A	037604105	4568	85300 SH		DEFINED 07,06,01,03		85300
APOLLO GROUP INC	CL A	037604105	299	5575 SH		DEFINED 08,09,03		5575
APPLE COMPUTER INC 6410	COM	037833100	885	37388 SH		DEFINED 01,03		30978
APPLE COMPUTER INC 21310	COM	037833100	969	40940 SH		OTHER 01,03		19630
APPLE COMPUTER INC	COM	037833100	3741	158055 SH		DEFINED 05,01,03		158055
APPLE COMPUTER INC	COM	037833100	1038	43850 SH		DEFINED 07,06,01,03		43850
APPLE COMPUTER INC	COM	037833100	613	25893 SH		DEFINED 08,09,03		25893
APPLE COMPUTER INC	COM	037833100	904	38200 SH	CALL	DEFINED 08,09,03		38200
APPLE COMPUTER INC	COM	037833100	450	19000 SH	PUT	DEFINED 08,09,03		19000
APPLEBEES INTL INC 19073	COM	037899101	1935	53310 SH		DEFINED 01,03		34237
APPLEBEES INTL INC 2377	COM	037899101	86	2377 SH		OTHER 01,03		
APPLEBEES INTL INC	COM	037899101	3990	109925 SH		DEFINED 05,01,03		109925

APPLEBEES INTL INC	COM	037899101	1663	45800	SH	DEFINED	07,06,01,03	45800	
APPLEBEES INTL INC	COM	037899101	1289	35520	SH	DEFINED	08,09,03	35520	
APPLEBEES INTL INC	COM	037899101	3557	98000	SH	PUT	DEFINED	08,09,03	98000
APRIA HEALTHCARE GROUP INC	COM	037933108	213	8685	SH	DEFINED	01,03	8685	
APRIA HEALTHCARE GROUP INC 975	COM	037933108	36	1475	SH	OTHER	01,03	500	
APRIA HEALTHCARE GROUP INC	COM	037933108	871	35553	SH	DEFINED	05,01,03	35553	
APRIA HEALTHCARE GROUP INC	COM	037933108	990	40375	SH	DEFINED	07,06,01,03	40375	
APRIA HEALTHCARE GROUP INC	COM	037933108	953	38875	SH	DEFINED	08,09,03	38875	
APPLERA CORP 39600	COM	AP BIO G 038020103	6153	275313	SH	DEFINED	01,03	235713	
APPLERA CORP 1265	COM	AP BIO G 038020103	1055	47221	SH	OTHER	01,03	45956	
APPLERA CORP	COM	AP BIO G 038020103	4002	179050	SH	DEFINED	05,01,03	179050	
APPLERA CORP	COM	AP BIO G 038020103	82	3650	SH	OTHER	05,01,03	3650	
APPLERA CORP	COM	AP BIO G 038020103	1262	56475	SH	DEFINED	07,06,01,03	56475	
APPLERA CORP	COM	AP BIO G 038020103	460	20600	SH	DEFINED	08,09,03	20600	
APPLERA CORP	COM	AP BIO G 038020103	2	100	SH	DEFINED	13,01,03	100	
APPLERA CORP 500	COM	CE GEN G 038020202	95	4635	SH	DEFINED	01,03	4135	
APPLERA CORP 4925	COM	CE GEN G 038020202	327	15903	SH	OTHER	01,03	10978	
APPLERA CORP	COM	CE GEN G 038020202	12	600	SH	DEFINED	05,01,03	600	
APPLERA CORP	COM	CE GEN G 038020202	475	23095	SH	DEFINED	08,09,03	23095	
APPLICA INC 13400	COM	03815A106	291	33800	SH	DEFINED	01,03	20400	
APPLICA INC	COM	03815A106	645	75050	SH	DEFINED	05,01,03	75050	
APPLICA INC	COM	03815A106	247	28700	SH	DEFINED	07,06,01,03	28700	
APPLIED DIGITAL SOLUTIONS	COM	038188108	1674	3720305	SH	DEFINED	01,03	3720305	
APPLIED INDL TECHNOLOGIES IN 235	COM	03820C105	60	3100	SH	DEFINED	01,03	2865	
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	5	235	SH	OTHER	01,03	235	
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	747	38825	SH	DEFINED	05,01,03	38825	
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	458	23800	SH	DEFINED	07,06,01,03	23800	
APPLIED MICRO CIRCUITS CORP	COM	03822W109	141	17641	SH	DEFINED		17641	
APPLIED MICRO CIRCUITS CORP 69200	COM	03822W109	1156	144532	SH	DEFINED	01,03	75332	
APPLIED MICRO CIRCUITS CORP	COM	03822W109	16	2050	SH	OTHER	01,03	2050	
APPLIED MICRO CIRCUITS CORP	COM	03822W109	2319	289935	SH	DEFINED	05,01,03	289935	
APPLIED MICRO CIRCUITS CORP	COM	03822W109	787	98350	SH	DEFINED	07,06,01,03	98350	
APPLIED MICRO CIRCUITS CORP	COM	03822W109	478	59734	SH	DEFINED	08,09,03	59734	
APPLIED MICRO CIRCUITS CORP	COM	03822W109	50	6200	SH	DEFINED	17,16	6200	
APPLIED MATLS INC 50450	COM	038222105	12950	238613	SH	DEFINED	01,03	188163	
APPLIED MATLS INC 65128	COM	038222105	7961	146698	SH	OTHER	01,03	81570	
APPLIED MATLS INC	COM	038222105	23562	434164	SH	DEFINED	05,01,03	434164	
APPLIED MATLS INC	COM	038222105	7210	132849	SH	DEFINED	07,06,01,03	132849	
APPLIED MATLS INC	COM	038222105	3579	65954	SH	DEFINED	08,09,03	65954	
APPLIED MATLS INC	COM	038222105	10040	185000	SH	CALL	DEFINED	08,09,03	185000
APPLIED MATLS INC	COM	038222105	271	5000	SH	PUT	DEFINED	08,09,03	5000
APPLIED MATLS INC	COM	038222105	3256	60000	SH	CALL	DEFINED	17,16	60000
APPLIED MATLS INC	COM	038222105	12482	230000	SH	PUT	DEFINED	17,16	230000
APTARGROUP INC 16300	COM	038336103	998	28478	SH	DEFINED	01,03	12178	
APTARGROUP INC 95326	COM	038336103	3341	95326	SH	OTHER	01,03		
APTARGROUP INC	COM	038336103	3595	102575	SH	DEFINED	05,01,03	102575	
APTARGROUP INC	COM	038336103	1556	44400	SH	DEFINED	07,06,01,03	44400	
ARBITRON INC	COM	03875Q108	71	2100	SH	DEFINED	01,03	2100	
ARBITRON INC	COM	03875Q108	1995	59025	SH	DEFINED	05,01,03	59025	
ARBITRON INC	COM	03875Q108	1220	36100	SH	DEFINED	07,06,01,03	36100	
ARCH CHEMICALS INC 10910	COM	03937R102	1105	50097	SH	DEFINED	01,03	39187	
ARCH CHEMICALS INC 294183	COM	03937R102	7718	350044	SH	OTHER	01,03	55861	
ARCH CHEMICALS INC	COM	03937R102	989	44850	SH	DEFINED	05,01,03	44850	
ARCH CHEMICALS INC	COM	03937R102	606	27500	SH	DEFINED	07,06,01,03	27500	
ARCH CHEMICALS INC	COM	03937R102	4	200	SH	DEFINED	08,09,03	200	
ARCH COAL INC 24	COM	039380100	189	8832	SH	DEFINED	01,03	8808	
ARCH COAL INC 500	COM	039380100	34	1569	SH	OTHER	01,03	1069	
ARCH COAL INC	COM	039380100	736	34410	SH	DEFINED	05,01,03	34410	
ARCH COAL INC	COM	039380100	829	38775	SH	DEFINED	07,06,01,03	38775	
ARCHER DANIELS MIDLAND CO 10076	COM	039483102	3330	239082	SH	DEFINED	01,03	229006	
ARCHER DANIELS MIDLAND CO 36813	COM	039483102	925	66402	SH	OTHER	01,03	29589	
ARCHER DANIELS MIDLAND CO	COM	039483102	3924	281660	SH	DEFINED	05,01,03	281660	
ARCHER DANIELS MIDLAND CO	COM	039483102	159	11445	SH	OTHER	05,01,03	11445	
ARCHER DANIELS MIDLAND CO 605605	COM	039483102	8436	605605	SH	OTHER	06,01,03		
ARCHER DANIELS MIDLAND CO	COM	039483102	1131	81225	SH	DEFINED	07,06,01,03	81225	
ARCHER DANIELS MIDLAND CO	COM	039483102	32	2262	SH	DEFINED	13,01,03	2262	

ARCHSTONE SMITH TR 7625	COM	039583109	458	17097 SH	DEFINED 01,03	9472
ARCHSTONE SMITH TR 8801	COM	039583109	236	8801 SH	OTHER 01,03	
ARCHSTONE SMITH TR	COM	039583109	11	400 SH	DEFINED 08,09,03	400
ARCHSTONE SMITH TR	PFD CONV SER	039583208	941	26000 SH	DEFINED 01,03	26000
ARCTIC CAT INC 12700	COM	039670104	407	20200 SH	DEFINED 01,03	7500
ARCTIC CAT INC	COM	039670104	1372	68100 SH	DEFINED 05,01,03	68100
ARCTIC CAT INC	COM	039670104	584	29000 SH	DEFINED 07,06,01,03	29000
ARGONAUT GROUP INC 7875	COM	040157109	230	10875 SH	OTHER 01,03	3000
ARGOSY GAMING CO 21200	COM	040228108	1053	28700 SH	DEFINED 01,03	7500
ARGOSY GAMING CO	COM	040228108	2226	60675 SH	DEFINED 05,01,03	60675
ARGOSY GAMING CO	COM	040228108	1310	35700 SH	DEFINED 07,06,01,03	35700
ARIAD PHARMACEUTICALS INC	COM	04033A100	53	10000 SH	DEFINED 01,03	10000
ARIBA INC	COM	04033V104	1832	404407 SH	DEFINED	404407
ARIBA INC	COM	04033V104	24	5320 SH	DEFINED 01,03	5320
ARIBA INC	COM	04033V104	22	4859 SH	OTHER 01,03	2859
ARIBA INC	COM	04033V104	4	800 SH	DEFINED 05,01,03	800
ARIBA INC	COM	04033V104	1920	423950 SH	DEFINED 08,09,03	423950
ARIBA INC	COM	04033V104	3666	809200 SH	DEFINED 08,09,03	809200
ARIBA INC	COM	04033V104	204	45017 SH	DEFINED 17,16	45017
ARKANSAS BEST CORP DEL 14260	COM	040790107	694	24960 SH	DEFINED 01,03	10700
ARKANSAS BEST CORP DEL	COM	040790107	2065	74300 SH	DEFINED 05,01,03	74300
ARKANSAS BEST CORP DEL	COM	040790107	839	30200 SH	DEFINED 07,06,01,03	30200
ARMOR HOLDINGS INC 4900	COM	042260109	3404	125593 SH	DEFINED 01,03	120693
ARMOR HOLDINGS INC	COM	042260109	1816	67025 SH	DEFINED 05,01,03	67025
ARMOR HOLDINGS INC	COM	042260109	1022	37700 SH	DEFINED 07,06,01,03	37700
ARMOR HOLDINGS INC	COM	042260109	466	17200 SH	DEFINED 08,09,03	17200
ARQULE INC	COM	04269E107	21	1670 SH	DEFINED 01,03	1670
ARQULE INC	COM	04269E107	5	380 SH	OTHER 01,03	380
ARQULE INC	COM	04269E107	520	41150 SH	DEFINED 05,01,03	41150
ARQULE INC	COM	04269E107	317	25100 SH	DEFINED 07,06,01,03	25100
ARRAY BIOPHARMA INC	COM	04269X105	359	27728 SH	DEFINED 01,03	27728
ARRAY BIOPHARMA INC 1142	COM	04269X105	1171	90415 SH	OTHER 01,03	89273
ARRAY BIOPHARMA INC	COM	04269X105	972	75031 SH	DEFINED 05,01,03	75031
ARRAY BIOPHARMA INC	COM	04269X105	3268	252325 SH	DEFINED 07,06,01,03	252325
ARROW ELECTRS INC	COM	042735100	504	18020 SH	DEFINED 01,03	18020
ARROW ELECTRS INC 300	COM	042735100	79	2810 SH	OTHER 01,03	2510
ARROW ELECTRS INC	COM	042735100	1822	65130 SH	DEFINED 05,01,03	65130
ARROW ELECTRS INC	COM	042735100	2066	73850 SH	DEFINED 07,06,01,03	73850
ARROW ELECTRS INC	COM	042735100	1169	41800 SH	DEFINED 08,09,03	41800
ART TECHNOLOGY GROUP INC	COM	04289L107		170 SH	DEFINED 01,03	170
ART TECHNOLOGY GROUP INC	COM	04289L107	2	1060 SH	OTHER 01,03	1060
ART TECHNOLOGY GROUP INC 19800	COM	04289L107	41	19800 SH	OTHER 16	
ARTISAN COMPONENTS INC	COM	042923102	444	26749 SH	DEFINED 08,09,03	26749
ARTESYN TECHNOLOGIES INC 1000	COM	043127109	9	1000 SH	DEFINED 01,03	
ARTESYN TECHNOLOGIES INC 100	COM	043127109	10	1100 SH	OTHER 01,03	1000
ARTESYN TECHNOLOGIES INC	COM	043127109	720	77375 SH	DEFINED 05,01,03	77375
ARTESYN TECHNOLOGIES INC	COM	043127109	440	47300 SH	DEFINED 07,06,01,03	47300
ARTHROCARE CORP 5200	COM	043136100	245	13600 SH	DEFINED 01,03	8400
ARTHROCARE CORP	COM	043136100	992	55075 SH	DEFINED 05,01,03	55075
ARTHROCARE CORP	COM	043136100	508	28200 SH	DEFINED 07,06,01,03	28200
ARTS WAY MFG INC	COM	043168103	93	30000 SH	DEFINED 01,03	30000
ARVINMERITOR INC 6523	COM	043353101	292	10222 SH	DEFINED 01,03	3699
ARVINMERITOR INC 2000	COM	043353101	378	13252 SH	OTHER 01,03	11252
ARVINMERITOR INC	COM	043353101	1243	43550 SH	DEFINED 05,01,03	43550
ARVINMERITOR INC	COM	043353101	1411	49425 SH	DEFINED 07,06,01,03	49425
ASCENTIAL SOFTWARE CORP	COM	04362P108	54	14053 SH	DEFINED 01,03	14053
ASCENTIAL SOFTWARE CORP	COM	04362P108	31	8000 SH	OTHER 01,03	8000
ASCENTIAL SOFTWARE CORP	COM	04362P108	665	172816 SH	DEFINED 05,01,03	172816
ASCENTIAL SOFTWARE CORP	COM	04362P108	740	192175 SH	DEFINED 07,06,01,03	192175
ASHLAND INC 4755	COM	044204105	10427	229114 SH	DEFINED 01,03	224359
ASHLAND INC 9033	COM	044204105	1260	27692 SH	OTHER 01,03	18659
ASHLAND INC	COM	044204105	1364	29975 SH	DEFINED 05,01,03	29975
ASHLAND INC	COM	044204105	55	1200 SH	OTHER 05,01,03	1200
ASHLAND INC	COM	044204105	391	8600 SH	DEFINED 07,06,01,03	8600
ASHLAND INC	COM	044204105	9	200 SH	DEFINED 08,09,03	200
ASHWORTH INC	COM	04516H101	209	26600 SH	DEFINED 05,01,03	26600
ASHWORTH INC	COM	04516H101	127	16200 SH	DEFINED 07,06,01,03	16200

ASPECT COMMUNICATIONS CORP 27700 150	COM	04523Q102	109	27850 SH	DEFINED 01,03	
ASPECT COMMUNICATIONS CORP	COM	04523Q102	621	158875 SH	DEFINED 05,01,03	158875
ASPECT COMMUNICATIONS CORP	COM	04523Q102	251	64100 SH	DEFINED 07,06,01,03	64100
ASPECT MED SYS INC	COM	045235108	316	35485 SH	DEFINED	35485
ASPEN TECHNOLOGY INC	COM	045327103	5	200 SH	DEFINED 01,03	200
ASPEN TECHNOLOGY INC	COM	045327103	2	90 SH	OTHER 01,03	90
ASPEN TECHNOLOGY INC	COM	045327103	1473	64325 SH	DEFINED 05,01,03	64325
ASPEN TECHNOLOGY INC	COM	045327103	900	39300 SH	DEFINED 07,06,01,03	39300
ASPEN TECHNOLOGY INC	COM	045327103	218	9500 SH	DEFINED 08,09,03	9500
ASSOCIATED BANC CORP	COM	045487105	3652	96037 SH	DEFINED 01,03	96037
ASSOCIATED BANC CORP	COM	045487105	27	723 SH	OTHER 01,03	723
ASSOCIATED BANC CORP	COM	045487105	1630	42864 SH	DEFINED 05,01,03	42864
ASSOCIATED BANC CORP	COM	045487105	1851	48675 SH	DEFINED 07,06,01,03	48675
ASTEC INDS INC 5400	COM	046224101	97	5500 SH	DEFINED 01,03	100
ASTEC INDS INC	COM	046224101	852	48475 SH	DEFINED 05,01,03	48475
ASTEC INDS INC	COM	046224101	427	24300 SH	DEFINED 07,06,01,03	24300
ASTORIA FINL CORP	COM	046265104	385	13240 SH	DEFINED 01,03	13240
ASTORIA FINL CORP 1835	COM	046265104	79	2735 SH	OTHER 01,03	900
ASTORIA FINL CORP	COM	046265104	1748	60188 SH	DEFINED 05,01,03	60188
ASTORIA FINL CORP	COM	046265104	1986	68375 SH	DEFINED 07,06,01,03	68375
ASTRAZENECA PLC	SPONSORED AD	046353108	458	9232 SH	DEFINED 01,03	9232
ASTRAZENECA PLC	SPONSORED AD	046353108	395	7966 SH	OTHER 01,03	7966
ASTRAZENECA PLC	SPONSORED AD	046353108	12	240 SH	DEFINED 05,01,03	240
ASTRAZENECA PLC	SPONSORED AD	046353108	22	450 SH	DEFINED 08,09,03	450
ASTRAZENECA PLC	SPONSORED AD	046353108	992	20000 SH	CALL DEFINED 08,09,03	20000
ASTROPOWER INC 1675	COM	04644A101	646	15475 SH	DEFINED 01,03	13800
ASTROPOWER INC	COM	04644A101	13	300 SH	OTHER 01,03	300
ASTROPOWER INC	COM	04644A101	2669	63916 SH	DEFINED 05,01,03	63916
ASTROPOWER INC	COM	04644A101	5715	136859 SH	DEFINED 07,06,01,03	136859
ASTROPOWER INC	COM	04644A101	1253	30000 SH	CALL DEFINED 08,09,03	30000
ASTROPOWER INC	COM	04644A101	1253	30000 SH	PUT DEFINED 08,09,03	30000
ASTROPOWER INC	COM	04644A101	21	500 SH	DEFINED 13,01,03	500
AT RD INC	COM	04648K105	89	11300 SH	DEFINED 08,09,03	11300
AT TRACK COMMUNICATIONS INC	COM NEW	04648Y204	74	33539 SH	DEFINED 08,09,03	33539
ATHEROGENICS INC	COM	047439104	267	36915 SH	DEFINED 01,03	36915
ATHEROGENICS INC	COM	047439104	74	10200 SH	DEFINED 08,09,03	10200
ATLANTIC COAST AIRLINES HLDG 10200	COM	048396105	355	14800 SH	DEFINED 01,03	4600
ATLANTIC COAST AIRLINES HLDG	COM	048396105	2679	111725 SH	DEFINED 05,01,03	111725
ATLANTIC COAST AIRLINES HLDG	COM	048396105	1302	54300 SH	DEFINED 07,06,01,03	54300
ATLANTIC COAST AIRLINES HLDG	COM	048396105	26	1080 SH	DEFINED 08,09,03	1080
ATLAS AIR WORLDWIDE HLDGS IN	COM	049164106	8	640 SH	DEFINED 01,03	640
ATLAS AIR WORLDWIDE HLDGS IN	COM	049164106	329	24948 SH	DEFINED 05,01,03	24948
ATLAS AIR WORLDWIDE HLDGS IN	COM	049164106	373	28325 SH	DEFINED 07,06,01,03	28325
ATMEL CORP 600	COM	049513104	408	40246 SH	DEFINED 01,03	39646
ATMEL CORP 2700	COM	049513104	33	3300 SH	OTHER 01,03	600
ATMEL CORP	COM	049513104	3099	305633 SH	DEFINED 05,01,03	305633
ATMEL CORP	COM	049513104	3498	344975 SH	DEFINED 07,06,01,03	344975
ATMEL CORP	COM	049513104	210	20685 SH	DEFINED 08,09,03	20685
ATMEL CORP	COM	049513104	35	3500 SH	DEFINED 17,16	3500
ATMOS ENERGY CORP 6600	COM	049560105	264	11173 SH	DEFINED 01,03	4573
ATMOS ENERGY CORP 14857	COM	049560105	351	14857 SH	OTHER 01,03	
ATMOS ENERGY CORP	COM	049560105	2120	89850 SH	DEFINED 05,01,03	89850
ATMOS ENERGY CORP	COM	049560105	1199	50800 SH	DEFINED 07,06,01,03	50800
ATWOOD OCEANICS INC 1000	COM	050095108	391	8525 SH	DEFINED 01,03	7525
ATWOOD OCEANICS INC	COM	050095108	2737	59619 SH	DEFINED 05,01,03	59619
ATWOOD OCEANICS INC	COM	050095108	5569	121331 SH	DEFINED 07,06,01,03	121331
ATWOOD OCEANICS INC	COM	050095108	9	200 SH	DEFINED 08,09,03	200
AUDIOVOX CORP	CL A	050757103	29	4000 SH	OTHER 01,03	4000
AUDIOVOX CORP	CL A	050757103	332	46225 SH	DEFINED 05,01,03	46225
AUDIOVOX CORP	CL A	050757103	203	28300 SH	DEFINED 07,06,01,03	28300
AUTODESK INC 11200	COM	052769106	1328	28435 SH	DEFINED 01,03	17235
AUTODESK INC 3000	COM	052769106	173	3700 SH	OTHER 01,03	700
AUTODESK INC	COM	052769106	2297	49200 SH	DEFINED 05,01,03	49200
AUTODESK INC	COM	052769106	686	14700 SH	DEFINED 07,06,01,03	14700
AUTODESK INC	COM	052769106	42	900 SH	DEFINED 08,09,03	900
AUTOLIV INC	COM	052800109	299	12342 SH	DEFINED 01,03	12342
AUTOLIV INC 630	COM	052800109	16	664 SH	OTHER 01,03	34
AUTOMATIC DATA PROCESSING IN 181911	COM	053015103	237783	4080717 SH	DEFINED 01,03	3898806
AUTOMATIC DATA PROCESSING IN 688707	COM	053015103	87887	1508268 SH	OTHER 01,03	819561
AUTOMATIC DATA PROCESSING IN	COM	053015103	18422	316141 SH	DEFINED 05,01,03	104146

211995 AUTOMATIC DATA PROCESSING IN 702005	COM	053015103	53885	924750	SH	OTHER	05,01,03	222745
AUTOMATIC DATA PROCESSING IN 248000	COM	053015103	14451	248000	SH	OTHER	06,01,03	
AUTOMATIC DATA PROCESSING IN	COM	053015103	25585	439075	SH	DEFINED	07,06,01,03	439075
AUTOMATIC DATA PROCESSING IN	COM	053015103	935	16054	SH	DEFINED	08,09,03	16054
AUTOMATIC DATA PROCESSING IN	COM	053015103	33	560	SH	DEFINED	13,01,03	560
AUTOMATIC DATA PROCESSING IN 900	COM	053015103	52	900	SH	OTHER	13,01,03	
AUTONOMY CORP PLC	ADR	05329Q105	675	116441	SH	DEFINED	08,09,03	116441
AUTONATION INC	COM	05329W102	17539	1254600	SH	DEFINED	01,03	1254600
AUTONATION INC	COM	05329W102	11	800	SH	DEFINED	05,01,03	800
AUTOZONE INC	COM	053332102	420	6100	SH	DEFINED	01,03	6100
AUTOZONE INC 2470	COM	053332102	594	8625	SH	OTHER	01,03	6155
AUTOZONE INC	COM	053332102	6635	96375	SH	DEFINED	05,01,03	96375
AUTOZONE INC	COM	053332102	133	1925	SH	OTHER	05,01,03	1925
AUTOZONE INC	COM	053332102	912	13250	SH	DEFINED	07,06,01,03	13250
AUTOZONE INC	COM	053332102	19450	282500	SH	CALL	DEFINED 08,09,03	282500
AUTOZONE INC	COM	053332102	5852	85000	SH	PUT	DEFINED 08,09,03	85000
AVANEX CORP	COM	05348W109	18	4425	SH	DEFINED	01,03	4425
AVANEX CORP 4200	COM	05348W109	20	4975	SH	OTHER	01,03	775
AVANEX CORP	COM	05348W109	17	4305	SH	DEFINED	08,09,03	4305
AVALONBAY CMNTYS INC	COM	053484101	1947	39090	SH	DEFINED	01,03	39090
AVALONBAY CMNTYS INC	COM	053484101	125	2520	SH	OTHER	01,03	2520
AVALONBAY CMNTYS INC	COM	053484101	53	1068	SH	DEFINED	08,09,03	1068
AVANT CORP 8660	COM	053487104	292	14590	SH	DEFINED	01,03	5930
AVANT CORP 1340	COM	053487104	27	1340	SH	OTHER	01,03	
AVANT CORP	COM	053487104	2045	102100	SH	DEFINED	05,01,03	102100
AVANT CORP	COM	053487104	935	46700	SH	DEFINED	07,06,01,03	46700
AVANT CORP	COM	053487104	4	200	SH	DEFINED	08,09,03	200
AVANT CORP	COM	053487104	706	35240	SH	DEFINED	17,16	35240
AVAYA INC 20000000	NOTE	053499AA7	7500	20000000	PRN	OTHER	16	
AVAYA INC 28750	COM	053499109	708	95874	SH	DEFINED	01,03	67124
AVAYA INC 21690	COM	053499109	362	48990	SH	OTHER	01,03	27300
AVAYA INC	COM	053499109	886	120000	SH	PUT	DEFINED 01,03	120000
AVAYA INC	COM	053499109	1411	191156	SH	DEFINED	05,01,03	191156
AVAYA INC 1317488	COM	053499109	9723	1317488	SH	OTHER	06,01,03	
AVAYA INC	COM	053499109	475	64300	SH	DEFINED	07,06,01,03	64300
AVAYA INC	COM	053499109	17	2302	SH	DEFINED	08,09,03	2302
AVAYA INC	COM	053499109	597	80900	SH	CALL	DEFINED 08,09,03	80900
AVENTIS 100	SPONSORED AD	053561106	95	1386	SH	DEFINED	01,03	1286
AVENTIS 420	SPONSORED AD	053561106	82	1190	SH	OTHER	01,03	770
AVENTIS	SPONSORED AD	053561106	21787	316900	SH	DEFINED	08,09,03	316900
AVENUE A INC	COM	053566105		50	SH	OTHER	01,03	50
AVENUE A INC	COM	053566105	84	25400	SH	DEFINED	08,09,03	25400
AVERY DENNISON CORP 42845	COM	053611109	66848	1095336	SH	DEFINED	01,03	1052491
AVERY DENNISON CORP 78557	COM	053611109	15495	253888	SH	OTHER	01,03	175331
AVERY DENNISON CORP	COM	053611109	2962	48530	SH	DEFINED	05,01,03	48530
AVERY DENNISON CORP	COM	053611109	116	1900	SH	OTHER	05,01,03	1900
AVERY DENNISON CORP	COM	053611109	832	13625	SH	DEFINED	07,06,01,03	13625
AVERY DENNISON CORP	COM	053611109	2	25	SH	DEFINED	08,09,03	25
AVERY DENNISON CORP	COM	053611109	156	2550	SH	DEFINED	13,01,03	2550
AVERY DENNISON CORP 300	COM	053611109	18	300	SH	OTHER	13,01,03	
AVID TECHNOLOGY INC 200	COM	05367P100	3	200	SH	DEFINED	01,03	
AVID TECHNOLOGY INC	COM	05367P100	753	54125	SH	DEFINED	05,01,03	54125
AVID TECHNOLOGY INC	COM	05367P100	459	32975	SH	DEFINED	07,06,01,03	32975
AVISTA CORP	COM	05379B107	170	10969	SH	DEFINED	01,03	10969
AVISTA CORP 774	COM	05379B107	370	23809	SH	OTHER	01,03	23035
AVISTA CORP	COM	05379B107	1493	96125	SH	DEFINED	05,01,03	96125
AVISTA CORP	COM	05379B107	913	58800	SH	DEFINED	07,06,01,03	58800
AVNET INC 3855	COM	053807103	1614	59643	SH	DEFINED	01,03	55788
AVNET INC 7388	COM	053807103	740	27345	SH	OTHER	01,03	19957
AVNET INC	COM	053807103	2127	78597	SH	DEFINED	05,01,03	78597
AVNET INC	COM	053807103	2379	87925	SH	DEFINED	07,06,01,03	87925
AVOCENT CORP 1160 3850	COM	053893103	1067	39829	SH	DEFINED	01,03	34819
AVOCENT CORP	COM	053893103	2884	107646	SH	DEFINED	05,01,03	107646

AVOCENT CORP	COM	053893103	7939	296336	SH	DEFINED 07,06,01,03	296336
AVOCENT CORP	COM	053893103	84	3136	SH	DEFINED 08,09,03	3136
AVON PRODS INC 3074	COM	054303102	6300	115972	SH	DEFINED 01,03	112898
AVON PRODS INC 65358	COM	054303102	5565	102441	SH	OTHER 01,03	37083
AVON PRODS INC	COM	054303102	5653	104060	SH	DEFINED 05,01,03	104060
AVON PRODS INC	COM	054303102	223	4100	SH	OTHER 05,01,03	4100
AVON PRODS INC 58375	COM	054303102	3171	58375	SH	OTHER 06,01,03	
AVON PRODS INC	COM	054303102	1619	29800	SH	DEFINED 07,06,01,03	29800
AVON PRODS INC	COM	054303102	479	8820	SH	DEFINED 08,09,03	8820
AVON PRODS INC	COM	054303102	1086	20000	SH	CALL DEFINED 08,09,03	20000
AWARE INC MASS	COM	05453N100	11	1700	SH	DEFINED 01,03	1700
AWARE INC MASS	COM	05453N100	291	45825	SH	DEFINED 05,01,03	45825
AWARE INC MASS	COM	05453N100	178	28000	SH	DEFINED 07,06,01,03	28000
AWARE INC MASS	COM	05453N100	6	1000	SH	DEFINED 08,09,03	1000
AXCELIS TECHNOLOGIES INC 117	COM	054540109	795	55590	SH	DEFINED 01,03	55473
AXCELIS TECHNOLOGIES INC 64864	COM	054540109	985	68883	SH	OTHER 01,03	4019
AXCELIS TECHNOLOGIES INC	COM	054540109	3253	227509	SH	DEFINED 05,01,03	227509
AXCELIS TECHNOLOGIES INC	COM	054540109	1723	120500	SH	DEFINED 07,06,01,03	120500
AZTAR CORP 19500	COM	054802103	688	31400	SH	DEFINED 01,03	11900
AZTAR CORP	COM	054802103	2390	109125	SH	DEFINED 05,01,03	109125
AZTAR CORP	COM	054802103	990	45200	SH	DEFINED 07,06,01,03	45200
BB&T CORP 58240	COM	054937107	19327	507145	SH	DEFINED 01,03	448905
BB&T CORP 42595	COM	054937107	5219	136950	SH	OTHER 01,03	94355
BB&T CORP	COM	054937107	8036	210857	SH	DEFINED 05,01,03	210857
BB&T CORP	COM	054937107	268	7025	SH	OTHER 05,01,03	7025
BB&T CORP	COM	054937107	2382	62500	SH	DEFINED 07,06,01,03	62500
BB&T CORP	COM	054937107	8	200	SH	DEFINED 08,09,03	200
B A S F A G 517	SPONSORED AD	055262505	310	7595	SH	DEFINED 01,03	7078
B A S F A G 1708	SPONSORED AD	055262505	100	2445	SH	OTHER 01,03	737
BCE INC	COM	05534B109	265	15030	SH	DEFINED 01,03	15030
BCE INC	COM	05534B109	62	3500	SH	OTHER 01,03	3500
BEI TECHNOLOGIES INC 4400	COM	05538P104	168	8900	SH	DEFINED 01,03	4500
BEI TECHNOLOGIES INC	COM	05538P104	699	37100	SH	DEFINED 05,01,03	37100
BEI TECHNOLOGIES INC	COM	05538P104	336	17800	SH	DEFINED 07,06,01,03	17800
BISYS GROUP INC	NOTE	4.000% 055472AB0	278	225000	PRN	DEFINED 01,03	225000
BISYS GROUP INC	NOTE	4.000% 055472AB0	1205	975000	PRN	DEFINED 07,06,01,03	975000
BISYS GROUP INC 1200	COM	055472104	285	8095	SH	DEFINED 01,03	6895
BISYS GROUP INC 2312	COM	055472104	219	6200	SH	OTHER 01,03	3888
BISYS GROUP INC	COM	055472104	2847	80752	SH	DEFINED 05,01,03	80752
BISYS GROUP INC	COM	055472104	3105	88075	SH	DEFINED 07,06,01,03	88075
BKF CAP GROUP INC	COM	05548G102	1605	53783	SH	OTHER 01,03	53783
BJS WHOLESALE CLUB INC	COM	05548J106	2676	59875	SH	DEFINED 01,03	59875
BJS WHOLESALE CLUB INC	COM	05548J106	2106	47112	SH	DEFINED 05,01,03	47112
BJS WHOLESALE CLUB INC	COM	05548J106	2394	53550	SH	DEFINED 07,06,01,03	53550
BJS WHOLESALE CLUB INC	COM	05548J106	22	500	SH	DEFINED 08,09,03	500
BJ SVCS CO 5500	COM	055482103	4038	117152	SH	DEFINED 01,03	111652
BJ SVCS CO	COM	055482103	10	300	SH	OTHER 01,03	300
BJ SVCS CO	COM	055482103	7291	211513	SH	DEFINED 05,01,03	211513
BJ SVCS CO	COM	055482103	14738	427560	SH	DEFINED 07,06,01,03	427560
BJ SVCS CO	COM	055482103	3317	96235	SH	DEFINED 08,09,03	96235
BOK FINL CORP	COM NEW	05561Q201	196	5769	SH	DEFINED 01,03	5769
BOK FINL CORP 7529	COM NEW	05561Q201	1993	58797	SH	OTHER 01,03	51268
BP PLC 360747	SPONSORED AD	055622104	268668	5059661	SH	DEFINED 01,03	4698914
BP PLC 1982836	SPONSORED AD	055622104	245417	4621790	SH	OTHER 01,03	2638954
BP PLC	SPONSORED AD	055622104	373	7028	SH	DEFINED 05,01,03	7028
BP PLC 140000	SPONSORED AD	055622104	7434	140000	SH	OTHER 06,01,03	
BP PLC	SPONSORED AD	055622104	10508	197900	SH	DEFINED 07,06,01,03	197900
BP PLC	SPONSORED AD	055622104	261	4908	SH	DEFINED 08,09,03	4908
BP PLC	SPONSORED AD	055622104	32	600	SH	OTHER 13,01,03	600
BT GROUP PLC 348	ADR	05577E101	130	3234	SH	DEFINED 01,03	2886
BT GROUP PLC 1052	ADR	05577E101	336	8372	SH	OTHER 01,03	7320
BT GROUP PLC	ADR	05577E101	3	68	SH	DEFINED 05,01,03	68
BT GROUP PLC	ADR	05577E101	10	250	SH	DEFINED 08,09,03	250
BMC SOFTWARE INC 15050	COM	055921100	2727	140229	SH	DEFINED 01,03	125179

BMC SOFTWARE INC 11300	COM	055921100	232	11906 SH	OTHER 01,03	606
BMC SOFTWARE INC	COM	055921100	4241	218021 SH	DEFINED 05,01,03	218021
BMC SOFTWARE INC	COM	055921100	4425	227499 SH	DEFINED 07,06,01,03	227499
BMC SOFTWARE INC	COM	055921100	136	7000 SH	DEFINED 08,09,03	7000
BAKER HUGHES INC 2650	COM	057224107	38530	1007322 SH	DEFINED 01,03	1004672
BAKER HUGHES INC 979193	COM	057224107	40994	1071733 SH	OTHER 01,03	92540
BAKER HUGHES INC	COM	057224107	6877	179795 SH	DEFINED 05,01,03	179795
BAKER HUGHES INC	COM	057224107	221	5775 SH	OTHER 05,01,03	5775
BAKER HUGHES INC	COM	057224107	1594	41675 SH	DEFINED 07,06,01,03	41675
BAKER HUGHES INC	COM	057224107	8	200 SH	DEFINED 08,09,03	200
BAKER HUGHES INC	COM	057224107	37	980 SH	DEFINED 13,01,03	980
BALDOR ELEC CO 4000	COM	057741100	90	4000 SH	DEFINED 01,03	
BALDOR ELEC CO 19000 533	COM	057741100	453	20033 SH	OTHER 01,03	500
BALDOR ELEC CO	COM	057741100	1580	69891 SH	DEFINED 05,01,03	69891
BALDOR ELEC CO	COM	057741100	947	41900 SH	DEFINED 07,06,01,03	41900
BALL CORP	COM	058498106	1202	25450 SH	DEFINED 01,03	25450
BALL CORP 4100	COM	058498106	194	4100 SH	OTHER 01,03	
BALL CORP	COM	058498106	1119	23700 SH	DEFINED 05,01,03	23700
BALL CORP	COM	058498106	45	950 SH	OTHER 05,01,03	950
BALL CORP	COM	058498106	321	6800 SH	DEFINED 07,06,01,03	6800
BALL CORP	COM	058498106	9	200 SH	DEFINED 08,09,03	200
BALL CORP 300700	COM	058498106	14199	300700 SH	OTHER 16	
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	386	17572 SH	DEFINED 01,03	17572
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	7	325 SH	OTHER 01,03	325
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	1290	58775 SH	DEFINED 05,01,03	58775
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	790	36000 SH	DEFINED 07,06,01,03	36000
BANCO BILBAO VIZCAYA ARGENTA 2040	SPONSORED AD	05946K101	89	7569 SH	DEFINED 01,03	5529
BANCO BILBAO VIZCAYA ARGENTA 4099	SPONSORED AD	05946K101	87	7374 SH	OTHER 01,03	3275
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED AD	05946K101		30 SH	DEFINED 05,01,03	30
BANCO ITAU SA 9500	SP ADR 500 P	059602201	381	9500 SH	OTHER 06,01,03	
BANCO SANTANDER CENT HISPANO 3904	ADR	05964H105	89	10877 SH	DEFINED 01,03	6973
BANCO SANTANDER CENT HISPANO	ADR	05964H105	290	35296 SH	OTHER 01,03	35296
BANDAG INC	COM	059815100	20	520 SH	DEFINED 01,03	520
BANDAG INC	COM	059815100	4	100 SH	OTHER 01,03	100
BANDAG INC	COM	059815100	507	13461 SH	DEFINED 05,01,03	13461
BANDAG INC	COM	059815100	577	15300 SH	DEFINED 07,06,01,03	15300
BANK OF AMERICA CORPORATION 1134713	COM	060505104	1372020	20170832 SH	DEFINED 01,03	19036119
BANK OF AMERICA CORPORATION 2536184	COM	060505104	471801	6936212 SH	OTHER 01,03	4400028
BANK OF AMERICA CORPORATION	COM	060505104	34825	511975 SH	DEFINED 05,01,03	511975
BANK OF AMERICA CORPORATION	COM	060505104	13279	195225 SH	DEFINED 07,06,01,03	195225
BANK OF AMERICA CORPORATION	COM	060505104	1651	24276 SH	DEFINED 08,09,03	24276
BANK OF GRANITE CORP	COM	062401104	644	28000 SH	OTHER 01,03	28000
BANK MONTREAL QUE	COM	063671101	823	33891 SH	DEFINED 01,03	33891
BANK NEW YORK INC 41908	COM	064057102	60777	1446381 SH	DEFINED 01,03	1404473
BANK NEW YORK INC 77528	COM	064057102	15261	363196 SH	OTHER 01,03	285668
BANK NEW YORK INC 251245	COM	064057102	14372	342025 SH	DEFINED 05,01,03	90780
BANK NEW YORK INC 521755	COM	064057102	33014	785675 SH	OTHER 05,01,03	263920
BANK NEW YORK INC	COM	064057102	3840	91375 SH	DEFINED 07,06,01,03	91375
BANK NEW YORK INC	COM	064057102	156	3701 SH	DEFINED 08,09,03	3701
BANK NEW YORK INC	COM	064057102	2235	53200 SH	DEFINED 17,16	53200
BANK ONE CORP	COM	06423A103	83560	2000000 SH	DEFINED	2000000
BANK ONE CORP 167238	COM	06423A103	27863	666904 SH	DEFINED 01,03	499666
BANK ONE CORP 116365	COM	06423A103	18286	437679 SH	OTHER 01,03	321314
BANK ONE CORP	COM	06423A103	24213	579546 SH	DEFINED 05,01,03	579546
BANK ONE CORP	COM	06423A103	811	19400 SH	OTHER 05,01,03	19400
BANK ONE CORP 157100	COM	06423A103	6564	157100 SH	OTHER 06,01,03	
BANK ONE CORP	COM	06423A103	6647	159100 SH	DEFINED 07,06,01,03	159100
BANK ONE CORP	COM	06423A103	1351	32332 SH	DEFINED 08,09,03	32332
BANK ONE CORP	COM	06423A103	46	1093 SH	OTHER 13,01,03	1093
BANK ONE CORP	COM	06423A103	1170	28000 SH	DEFINED 17,16	28000
BANK SOUTH CAROLINA CORP 4840 70180	COM	065066102	1941	133840 SH	OTHER 01,03	58820
BANK UTD CORP LITIGATN CONT	RIGHT 99/99/	065416117		200 SH	DEFINED 01,03	200
BANK UTD CORP LITIGATN CONT	RIGHT 99/99/	065416117	3	25000 SH	DEFINED 07,06,01,03	25000
BANKNORTH GROUP INC NEW	COM	06646R107	247	9381 SH	DEFINED 01,03	6696

2685								
BANKNORTH GROUP INC NEW 12836	COM	06646R107	704	26715 SH	OTHER	01,03		13879
BANKNORTH GROUP INC NEW	COM	06646R107	2611	99073 SH	DEFINED	05,01,03		99073
BANKNORTH GROUP INC NEW	COM	06646R107	2964	112475 SH	DEFINED	07,06,01,03		112475
BANTA CORP	COM	066821109	265	7420 SH	DEFINED	01,03		7420
BANTA CORP 188000	COM	066821109	6713	188000 SH	OTHER	01,03		
BANTA CORP	COM	066821109	575	16106 SH	DEFINED	05,01,03		16106
BANTA CORP	COM	066821109	653	18275 SH	DEFINED	07,06,01,03		18275
BARCLAYS PLC 100	ADR	06738E204	735	5956 SH	DEFINED	01,03		5856
BARCLAYS PLC 100	ADR	06738E204	948	7682 SH	OTHER	01,03		7582
BARCLAYS PLC	ADR	06738E204	26	214 SH	DEFINED	05,01,03		214
BARD C R INC 2810	COM	067383109	1018	17235 SH	DEFINED	01,03		14425
BARD C R INC	COM	067383109	357	6039 SH	OTHER	01,03		6039
BARD C R INC	COM	067383109	1575	26665 SH	DEFINED	05,01,03		26665
BARD C R INC	COM	067383109	52	875 SH	OTHER	05,01,03		875
BARD C R INC	COM	067383109	505	8550 SH	DEFINED	07,06,01,03		8550
BARNES & NOBLE INC 1500	COM	067774109	1808	58327 SH	DEFINED	01,03		56827
BARNES & NOBLE INC 7300	COM	067774109	483	15600 SH	OTHER	01,03		8300
BARNES & NOBLE INC	COM	067774109	1359	43843 SH	DEFINED	05,01,03		43843
BARNES & NOBLE INC	COM	067774109	1543	49800 SH	DEFINED	07,06,01,03		49800
BARNES & NOBLE INC	COM	067774109	93	3000 SH	DEFINED	08,09,03		3000
BARNES & NOBLE INC	COM	067774109	620	20000 SH	DEFINED	08,09,03		20000
BARNES GROUP INC 4700	COM	067806109	115	4700 SH	DEFINED	01,03		
BARNES GROUP INC	COM	067806109	1110	45325 SH	DEFINED	05,01,03		45325
BARNES GROUP INC	COM	067806109	559	22800 SH	DEFINED	07,06,01,03		22800
BARNESANDNOBLE COM INC	CL A	067846105		25 SH	DEFINED	01,03		25
BARNESANDNOBLE COM INC	CL A	067846105	25	15800 SH	DEFINED	08,09,03		15800
BARRICK GOLD CORP	COM	067901108	558	30085 SH	DEFINED	01,03		30085
BARRICK GOLD CORP 13313	COM	067901108	374	20150 SH	OTHER	01,03		6837
BARRICK GOLD CORP	COM	067901108	4312	232311 SH	DEFINED	05,01,03		232311
BARRICK GOLD CORP	COM	067901108	171	9236 SH	OTHER	05,01,03		9236
BARRICK GOLD CORP 108000	COM	067901108	2004	108000 SH	OTHER	06,01,03		
BARRICK GOLD CORP	COM	067901108	1234	66500 SH	DEFINED	07,06,01,03		66500
BARRICK GOLD CORP	COM	067901108	211	11352 SH	DEFINED	08,09,03		11352
BARRICK GOLD CORP	COM	067901108	1	62 SH	DEFINED	17,16		62
BARR LABS INC	COM	068306109	458	6962 SH	DEFINED	01,03		6962
BARR LABS INC	COM	068306109	349	5309 SH	OTHER	01,03		5309
BARR LABS INC	COM	068306109	1877	28522 SH	DEFINED	05,01,03		28522
BARR LABS INC	COM	068306109	2101	31925 SH	DEFINED	07,06,01,03		31925
BARR LABS INC	COM	068306109	2994	45490 SH	DEFINED	08,09,03		45490
BARRA INC 4100	COM	068313105	409	6750 SH	DEFINED	01,03		2650
BARRA INC	COM	068313105	3313	54700 SH	DEFINED	05,01,03		54700
BARRA INC	COM	068313105	1629	26900 SH	DEFINED	07,06,01,03		26900
BARRA INC	COM	068313105	15	250 SH	DEFINED	08,09,03		250
BASSETT FURNITURE INDS INC	COM	070203104	60	2908 SH	DEFINED	01,03		2908
BASSETT FURNITURE INDS INC	COM	070203104	485	23675 SH	DEFINED	05,01,03		23675
BASSETT FURNITURE INDS INC	COM	070203104	297	14500 SH	DEFINED	07,06,01,03		14500
BAUSCH & LOMB INC 200	COM	071707103	922	20685 SH	DEFINED	01,03		20485
BAUSCH & LOMB INC 3250	COM	071707103	350	7850 SH	OTHER	01,03		4600
BAUSCH & LOMB INC	COM	071707103	1024	22970 SH	DEFINED	05,01,03		22970
BAUSCH & LOMB INC	COM	071707103	41	925 SH	OTHER	05,01,03		925
BAUSCH & LOMB INC	COM	071707103	296	6650 SH	DEFINED	07,06,01,03		6650
BAXTER INTL INC 44311	COM	071813109	106000	1780908 SH	DEFINED	01,03		1736597
BAXTER INTL INC 207289	COM	071813109	62158	1044318 SH	OTHER	01,03		837029
BAXTER INTL INC 213205	COM	071813109	20509	344569 SH	DEFINED	05,01,03		131364
BAXTER INTL INC 1044795	COM	071813109	75483	1268200 SH	OTHER	05,01,03		223405
BAXTER INTL INC 168000	COM	071813109	9999	168000 SH	OTHER	06,01,03		
BAXTER INTL INC	COM	071813109	28262	474826 SH	DEFINED	07,06,01,03		474826
BAXTER INTL INC	COM	071813109	1170	19665 SH	DEFINED	08,09,03		19665
BAXTER INTL INC	COM	071813109	5952	100000 SH	DEFINED	08,09,03		100000
BAXTER INTL INC 175486	COM	071813109	99648	1674186 SH	DEFINED	11,06,01,03		1498700
BAXTER INTL INC	COM	071813109	31	525 SH	DEFINED	13,01,03		525
BAY VIEW CAP CORP DEL	COM	07262L101	72	10480 SH	DEFINED	01,03		10480
BAY VIEW CAP CORP DEL	COM	07262L101	30	4357 SH	OTHER	01,03		4357
BAY VIEW CAP CORP DEL	COM	07262L101	8	1134 SH	DEFINED	08,09,03		1134
BAY VIEW CAP CORP DEL	COM	07262L101	226	33000 SH	CALL	DEFINED 08,09,03		33000

BE AEROSPACE INC	COM	073302101	44	4400	SH	DEFINED 01,03	4400
BE AEROSPACE INC	COM	073302101	707	71225	SH	DEFINED 05,01,03	71225
BE AEROSPACE INC	COM	073302101	432	43500	SH	DEFINED 07,06,01,03	43500
BEA SYS INC	NOTE	4.000% 073325AD4	38	45000	PRN	DEFINED 01,03	45000
BEA SYS INC	NOTE	4.000% 073325AD4	1626	1950000	PRN	DEFINED 07,06,01,03	1950000
BEA SYS INC	NOTE	4.000% 073325AD4	834	1000000	PRN	DEFINED 08,09,03	1000000
BEA SYS INC	COM	073325102	219	16000	SH	DEFINED	16000
BEA SYS INC	COM	073325102	193	14085	SH	DEFINED 01,03	13985
100							
BEA SYS INC	COM	073325102	110	8026	SH	OTHER 01,03	1626
6400							
BEA SYS INC	COM	073325102	715	52123	SH	DEFINED 05,01,03	52123
BEA SYS INC	COM	073325102	3458	252217	SH	DEFINED 07,06,01,03	252217
BEA SYS INC	COM	073325102	694	50634	SH	DEFINED 08,09,03	50634
BEA SYS INC	COM	073325102	110	8000	SH	DEFINED 17,16	8000
BEAR STEARNS COS INC	COM	073902108	4075	64943	SH	DEFINED 01,03	55843
9100							
BEAR STEARNS COS INC	COM	073902108	398	6339	SH	OTHER 01,03	4021
2318							
BEAR STEARNS COS INC	COM	073902108	4396	70055	SH	DEFINED 05,01,03	70055
BEAR STEARNS COS INC	COM	073902108	113	1800	SH	OTHER 05,01,03	1800
BEAR STEARNS COS INC	COM	073902108	1217	19400	SH	DEFINED 07,06,01,03	19400
BEAR STEARNS COS INC	COM	073902108	3138	50000	SH	DEFINED 08,09,03	50000
BEAR STEARNS COS INC	COM	073902108	628	10000	SH	DEFINED 08,09,03	10000
BEASLEY BROADCAST GROUP INC	CL A	074014101	194	13000	SH	DEFINED 08,09,03	13000
BECKMAN COULTER INC	COM	075811109	2897	56734	SH	DEFINED 01,03	56734
BECKMAN COULTER INC	COM	075811109	106	2074	SH	OTHER 01,03	1308
766							
BECKMAN COULTER INC	COM	075811109	2126	41627	SH	DEFINED 05,01,03	41627
BECKMAN COULTER INC	COM	075811109	2321	45450	SH	DEFINED 07,06,01,03	45450
BECTON DICKINSON & CO	COM	075887109	10163	269423	SH	DEFINED 01,03	259423
10000							
BECTON DICKINSON & CO	COM	075887109	6169	163534	SH	OTHER 01,03	106664
56870							
BECTON DICKINSON & CO	COM	075887109	4290	113730	SH	DEFINED 05,01,03	113730
BECTON DICKINSON & CO	COM	075887109	168	4450	SH	OTHER 05,01,03	4450
BECTON DICKINSON & CO	COM	075887109	1211	32100	SH	DEFINED 07,06,01,03	32100
BECTON DICKINSON & CO	COM	075887109	64	1700	SH	DEFINED 08,09,03	1700
BED BATH & BEYOND INC	COM	075896100	1144	33908	SH	DEFINED 01,03	31358
2550							
BED BATH & BEYOND INC	COM	075896100	1340	39700	SH	OTHER 01,03	31580
8120							
BED BATH & BEYOND INC	COM	075896100	5533	163927	SH	DEFINED 05,01,03	163927
BED BATH & BEYOND INC	COM	075896100	168	4975	SH	OTHER 05,01,03	4975
BED BATH & BEYOND INC	COM	075896100	7414	219683	SH	DEFINED 07,06,01,03	219683
BED BATH & BEYOND INC	COM	075896100	1305	38667	SH	DEFINED 08,09,03	38667
BED BATH & BEYOND INC	COM	075896100	58452	1731912	SH	DEFINED 11,06,01,03	1431418
300494							
BEL FUSE INC	CL B	077347300	44	1800	SH	DEFINED 01,03	
1800							
BEL FUSE INC	CL B	077347300	641	26200	SH	DEFINED 05,01,03	26200
BEL FUSE INC	CL B	077347300	323	13200	SH	DEFINED 07,06,01,03	13200
BELDEN INC	COM	077459105	181	7600	SH	DEFINED 01,03	100
7500							
BELDEN INC	COM	077459105	68	2865	SH	OTHER 01,03	
2865							
BELDEN INC	COM	077459105	1472	61775	SH	DEFINED 05,01,03	61775
BELDEN INC	COM	077459105	724	30400	SH	DEFINED 07,06,01,03	30400
BELL MICROPRODUCTS INC	COM	078137106	141	13600	SH	DEFINED 01,03	2900
10700							
BELL MICROPRODUCTS INC	COM	078137106	658	63250	SH	DEFINED 05,01,03	63250
BELL MICROPRODUCTS INC	COM	078137106	217	20900	SH	DEFINED 07,06,01,03	20900
BELLSOUTH CORP	COM	079860102	145402	3944716	SH	DEFINED 01,03	3599274
345442							
BELLSOUTH CORP	COM	079860102	108541	2944690	SH	OTHER 01,03	2010861
933829							
BELLSOUTH CORP	COM	079860102	42853	1162580	SH	DEFINED 05,01,03	1162580
BELLSOUTH CORP	COM	079860102	1168	31700	SH	OTHER 05,01,03	31700
BELLSOUTH CORP	COM	079860102	10932	296575	SH	DEFINED 07,06,01,03	296575
BELLSOUTH CORP	COM	079860102	20	534	SH	DEFINED 08,09,03	534
BELO CORP	COM SER A	080555105	575	24710	SH	DEFINED 01,03	16919
7791							
BELO CORP	COM SER A	080555105	1503	64631	SH	OTHER 01,03	58631
6000							
BELO CORP	COM SER A	080555105	1609	69215	SH	DEFINED 05,01,03	69215
BELO CORP	COM SER A	080555105	1896	81550	SH	DEFINED 07,06,01,03	81550
BEMIS INC	COM	081437105	25908	476691	SH	DEFINED 01,03	475191
1500							
BEMIS INC	COM	081437105	1737	31951	SH	OTHER 01,03	4250
27701							
BEMIS INC	COM	081437105	1234	22710	SH	DEFINED 05,01,03	22710
BEMIS INC	COM	081437105	49	900	SH	OTHER 05,01,03	900
BEMIS INC	COM	081437105	356	6550	SH	DEFINED 07,06,01,03	6550
BEMIS INC	COM	081437105	76	1400	SH	DEFINED 13,01,03	1400
BENCHMARK ELECTRS INC	COM	08160H101	350	12510	SH	DEFINED 01,03	10660

1850								
BENCHMARK ELECTRS INC	COM	08160H101	438	15650 SH	OTHER	01,03		8750
6900								
BENCHMARK ELECTRS INC	COM	08160H101	1604	57300 SH	DEFINED	05,01,03		57300
BENCHMARK ELECTRS INC	COM	08160H101	680	24300 SH	DEFINED	07,06,01,03		24300
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	17848	243 SH	DEFINED	01,03		223
20								
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	18877	257 SH	OTHER	01,03		86
171								
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	147	2 SH	DEFINED	08,09,03		2
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	33742	14243 SH	DEFINED	01,03		13921
322								
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	24886	10505 SH	OTHER	01,03		4161
6344								
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	5	2 SH	DEFINED	05,01,03		2
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	47	20 SH	DEFINED	08,09,03		20
BEST BUY INC	COM	086516101	15218	192144 SH	DEFINED	01,03		174029
18115								
BEST BUY INC	COM	086516101	4012	50660 SH	OTHER	01,03		35138
15522								
BEST BUY INC	COM	086516101	7359	92915 SH	DEFINED	05,01,03		92915
BEST BUY INC	COM	086516101	285	3600 SH	OTHER	05,01,03		3600
BEST BUY INC	COM	086516101	2081	26275 SH	DEFINED	07,06,01,03		26275
BEST BUY INC	COM	086516101	40	500 SH	DEFINED	08,09,03		500
BEST BUY INC	COM	086516101	2297	29000 SH	PUT	DEFINED	08,09,03	29000
BEST BUY INC	COM	086516101	404	5100 SH	DEFINED	11,01,03		5100
BIG LOTS INC	COM	089302103	55	3950 SH	DEFINED	01,03		3950
BIG LOTS INC	COM	089302103	126	8991 SH	OTHER	01,03		781
8210								
BIG LOTS INC	COM	089302103	688	48990 SH	DEFINED	05,01,03		48990
BIG LOTS INC	COM	089302103	27	1950 SH	OTHER	05,01,03		1950
BIG LOTS INC	COM	089302103	200	14200 SH	DEFINED	07,06,01,03		14200
BIG LOTS INC	COM	089302103	20	1400 SH	DEFINED	08,09,03		1400
BIO TECHNOLOGY GEN CORP	COM	090578105	338	68850 SH	DEFINED	01,03		17050
51800								
BIO TECHNOLOGY GEN CORP	COM	090578105	1020	207800 SH	DEFINED	05,01,03		207800
BIO TECHNOLOGY GEN CORP	COM	090578105	354	72100 SH	DEFINED	07,06,01,03		72100
BIOGEN INC	COM	090597105	5592	113986 SH	DEFINED	01,03		83826
4630 25530								
BIOGEN INC	COM	090597105	736	15009 SH	OTHER	01,03		
15009								
BIOGEN INC	COM	090597105	8244	168030 SH	DEFINED	05,01,03		168030
BIOGEN INC	COM	090597105	125	2550 SH	OTHER	05,01,03		2550
BIOGEN INC	COM	090597105	4599	93750 SH	DEFINED	07,06,01,03		93750
BIOGEN INC	COM	090597105	606	12345 SH	DEFINED	08,09,03		12345
BIOMET INC	COM	090613100	604	22305 SH	DEFINED	01,03		22305
BIOMET INC	COM	090613100	144	5324 SH	OTHER	01,03		2634
2690								
BIOMET INC	COM	090613100	3379	124875 SH	DEFINED	05,01,03		124875
BIOMET INC	COM	090613100	125	4612 SH	OTHER	05,01,03		4612
BIOMET INC	COM	090613100	907	33500 SH	DEFINED	07,06,01,03		33500
BIOMET INC	COM	090613100	781	28859 SH	DEFINED	08,09,03		28859
BIOPURE CORP	CL A	09065H105	6	530 SH	DEFINED	01,03		530
BIOPURE CORP	CL A	09065H105	7	640 SH	OTHER	01,03		640
BIOPURE CORP	CL A	09065H105	1	100 SH	DEFINED	08,09,03		100
BIOPURE CORP	CL A	09065H105	106	10000 SH	CALL	DEFINED	08,09,03	10000
BIOSOURCE INTL INC	COM	09066H104	60	10000 SH	DEFINED	08,09,03		10000
BIOTECH HOLDERS TR	DEPOSTRY RCP	09067D201	288	2400 SH	DEFINED	01,03		2400
BIOTECH HOLDERS TR	DEPOSTRY RCP	09067D201	120	1000 SH	OTHER	01,03		500
500								
BIOTECH HOLDERS TR	DEPOSTRY RCP	09067D201	24	200 SH	DEFINED	08,09,03		200
BIOVAIL CORP	COM	09067J109	223	4453 SH	DEFINED	01,03		4353
100								
BIOVAIL CORP	COM	09067J109	200	4000 SH	OTHER	01,03		
4000								
BIOVAIL CORP	COM	09067J109	1592	31858 SH	DEFINED	05,01,03		31858
BIOVAIL CORP	COM	09067J109	8338	166827 SH	DEFINED	07,06,01,03		166827
BIOVAIL CORP	COM	09067J109	75	1500 SH	DEFINED	08,09,03		1500
BIOVAIL CORP	COM	09067J109	1085	21700 SH	PUT	DEFINED	08,09,03	21700
BIOSITE INC	COM	090945106	25	1000 SH	DEFINED	01,03		1000
BIOSITE INC	COM	090945106	729	29450 SH	DEFINED	05,01,03		29450
BIOSITE INC	COM	090945106	446	18000 SH	DEFINED	07,06,01,03		18000
BLACK & DECKER CORP	COM	091797100	452	9714 SH	DEFINED	01,03		2700
7014								
BLACK & DECKER CORP	COM	091797100	2140	45977 SH	OTHER	01,03		14951
40 30986								
BLACK & DECKER CORP	COM	091797100	1613	34650 SH	DEFINED	05,01,03		34650
BLACK & DECKER CORP	COM	091797100	65	1400 SH	OTHER	05,01,03		1400
BLACK & DECKER CORP	COM	091797100	461	9900 SH	DEFINED	07,06,01,03		9900
BLACK & DECKER CORP	COM	091797100	33	700 SH	DEFINED	08,09,03		700
BLACK BOX CORP DEL	COM	091826107	911	18805 SH	DEFINED	01,03		8720
10085								
BLACK BOX CORP DEL	COM	091826107	339	7000 SH	OTHER	01,03		500
6500								
BLACK BOX CORP DEL	COM	091826107	2518	52000 SH	DEFINED	05,01,03		52000

BLACK BOX CORP DEL	COM	091826107	1206	24900 SH	DEFINED	07,06,01,03	24900
BLACK HILLS CORP	COM	092113109	203	6055 SH	DEFINED	01,03	6055
BLACK HILLS CORP	COM	092113109	728	21752 SH	OTHER	01,03	9352
12400							
BLACK HILLS CORP	COM	092113109	579	17289 SH	DEFINED	05,01,03	17289
BLACK HILLS CORP	COM	092113109	658	19650 SH	DEFINED	07,06,01,03	19650
BLACKROCK INCOME TR INC	COM	09247F100	4	600 SH	DEFINED	01,03	600
BLACKROCK INCOME TR INC	COM	09247F100	74	9984 SH	OTHER	01,03	9984
BLACKROCK FL INSD MUN 2008 T	COM	09247H106	207	13600 SH	DEFINED	01,03	13600
BLACKROCK FL INSD MUN 2008 T	COM	09247H106	55	3600 SH	OTHER	01,03	3600
BLACKROCK INSD MUN 2008 TRM	COM	09247K109	163	10385 SH	DEFINED	01,03	10385
BLACKROCK INSD MUN 2008 TRM	COM	09247K109	102	6459 SH	OTHER	01,03	4000
2459							
BLACKROCK NY INSD MUN 2008 T	COM	09247L107	189	12300 SH	OTHER	01,03	12300
BLACKROCK STRATEGIC TERM TR	COM	09247P108	7	700 SH	DEFINED	01,03	700
BLACKROCK STRATEGIC TERM TR	COM	09247P108	166	17125 SH	OTHER	01,03	2000
15125							
BLACKROCK INSD MUN TERM TR I	COM	092474105	207	19815 SH	DEFINED	01,03	19815
BLACKROCK INSD MUN TERM TR I	COM	092474105	42	4000 SH	OTHER	01,03	1500
2500							
BLOCK H & R INC	COM	093671105	4617	103878 SH	DEFINED	01,03	74578
29300							
BLOCK H & R INC	COM	093671105	2188	49227 SH	OTHER	01,03	36357
12870							
BLOCK H & R INC	COM	093671105	5386	121180 SH	DEFINED	05,01,03	121180
BLOCK H & R INC	COM	093671105	140	3150 SH	OTHER	05,01,03	3150
BLOCK H & R INC	COM	093671105	2052	46175 SH	DEFINED	07,06,01,03	46175
BLOCK H & R INC	COM	093671105	10	214 SH	DEFINED	08,09,03	214
BLUE MARTINI SOFTWARE INC	COM	095698106	57	40465 SH	DEFINED	08,09,03	40465
BLYTH INC	COM	09643P108	91	3440 SH	DEFINED	01,03	3440
BLYTH INC	COM	09643P108	1506	56800 SH	OTHER	01,03	56800
BLYTH INC	COM	09643P108	814	30694 SH	DEFINED	05,01,03	30694
BLYTH INC	COM	09643P108	926	34900 SH	DEFINED	07,06,01,03	34900
BOB EVANS FARMS INC	COM	096761101	313	11100 SH	DEFINED	01,03	11100
BOB EVANS FARMS INC	COM	096761101	644	22821 SH	DEFINED	05,01,03	22821
BOB EVANS FARMS INC	COM	096761101	731	25900 SH	DEFINED	07,06,01,03	25900
BOCA RESORTS INC	CL A	09688T106	1934	149460 SH	DEFINED	01,03	149460
BOEING CO	COM	097023105	118917	2464595 SH	DEFINED	01,03	2398719
65876							
BOEING CO	COM	097023105	30101	623856 SH	OTHER	01,03	356829
267027							
BOEING CO	COM	097023105	20731	429665 SH	DEFINED	05,01,03	429665
BOEING CO	COM	097023105	704	14600 SH	OTHER	05,01,03	14600
BOEING CO	COM	097023105	20761	430290 SH	OTHER	06,01,03	
430290							
BOEING CO	COM	097023105	20335	421450 SH	DEFINED	07,06,01,03	421450
BOEING CO	COM	097023105	24	500 SH	DEFINED	08,09,03	500
BOEING CO	COM	097023105	3749	77700 SH	CALL	DEFINED 08,09,03	77700
BOEING CO	COM	097023105	1858	38500 SH	PUT	DEFINED 08,09,03	38500
BOEING CO	COM	097023105	12	250 SH	DEFINED	13,01,03	250
BOEING CO	COM	097023105	30	625 SH	OTHER	13,01,03	
625							
BOEING CO	COM	097023105	1298	26900 SH	DEFINED	17,16	26900
BOISE CASCADE CORP	COM	097383103	464	12808 SH	DEFINED	01,03	12808
BOISE CASCADE CORP	COM	097383103	886	24437 SH	OTHER	01,03	16852
7585							
BOISE CASCADE CORP	COM	097383103	905	24975 SH	DEFINED	05,01,03	24975
BOISE CASCADE CORP	COM	097383103	36	1000 SH	OTHER	05,01,03	1000
BOISE CASCADE CORP	COM	097383103	261	7200 SH	DEFINED	07,06,01,03	7200
BOOKHAM TECHNOLOGY PLC	SPONSORED AD	09856Q108	2	1000 SH	DEFINED	01,03	1000
BOOKHAM TECHNOLOGY PLC	SPONSORED AD	09856Q108	478	306730 SH	DEFINED	08,09,03	306730
BORDERS GROUP INC	COM	099709107	228	9530 SH	DEFINED	01,03	9530
BORDERS GROUP INC	COM	099709107	89	3720 SH	OTHER	01,03	
3720							
BORDERS GROUP INC	COM	099709107	1271	53162 SH	DEFINED	05,01,03	53162
BORDERS GROUP INC	COM	099709107	1444	60400 SH	DEFINED	07,06,01,03	60400
BORG WARNER INC	COM	099724106	283	4495 SH	DEFINED	01,03	4495
BORG WARNER INC	COM	099724106	114	1815 SH	OTHER	01,03	780
1035							
BORG WARNER INC	COM	099724106	1084	17221 SH	DEFINED	05,01,03	17221
BORG WARNER INC	COM	099724106	1230	19550 SH	DEFINED	07,06,01,03	19550
BOSTON COMMUNICATIONS GROUP	COM	100582105	189	21900 SH	DEFINED	01,03	7100
14800							
BOSTON COMMUNICATIONS GROUP	COM	100582105	527	61250 SH	DEFINED	05,01,03	61250
BOSTON COMMUNICATIONS GROUP	COM	100582105	186	21650 SH	DEFINED	07,06,01,03	21650
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	700	26175 SH	DEFINED	01,03	23800
2375							
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	3191	119287 SH	DEFINED	05,01,03	119287
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	7390	276263 SH	DEFINED	07,06,01,03	276263
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	5	200 SH	DEFINED	08,09,03	200
BOSTON PROPERTIES INC	COM	101121101	254	6450 SH	DEFINED	01,03	1300
5150							
BOSTON PROPERTIES INC	COM	101121101	529	13400 SH	OTHER	01,03	13400
BOSTON PROPERTIES INC	COM	101121101	882	22351 SH	DEFINED	07,06,01,03	22351
BOSTON PROPERTIES INC	COM	101121101	12	300 SH	DEFINED	08,09,03	300

BOSTON SCIENTIFIC CORP 16900	COM	101137107	1448	57720	SH	DEFINED	01,03	40820	
BOSTON SCIENTIFIC CORP 8960	COM	101137107	727	28975	SH	OTHER	01,03	20015	
BOSTON SCIENTIFIC CORP	COM	101137107	5147	205135	SH	DEFINED	05,01,03	205135	
BOSTON SCIENTIFIC CORP	COM	101137107	174	6925	SH	OTHER	05,01,03	6925	
BOSTON SCIENTIFIC CORP	COM	101137107	1256	50050	SH	DEFINED	07,06,01,03	50050	
BOSTON SCIENTIFIC CORP	COM	101137107	444	17700	SH	DEFINED	08,09,03	17700	
BOSTON SCIENTIFIC CORP	COM	101137107	301	12000	SH	PUT	DEFINED	08,09,03	12000
BOWATER INC 8250	COM	102183100	2336	46907	SH	DEFINED	01,03	38657	
BOWATER INC 3531	COM	102183100	207	4151	SH	OTHER	01,03	620	
BOWATER INC	COM	102183100	6512	130766	SH	DEFINED	05,01,03	130766	
BOWATER INC	COM	102183100	8869	178095	SH	DEFINED	07,06,01,03	178095	
BOWNE & CO INC	COM	103043105	942	66925	SH	DEFINED	05,01,03	66925	
BOWNE & CO INC	COM	103043105	575	40900	SH	DEFINED	07,06,01,03	40900	
BRADY CORP 5800	CL A	104674106	19342	532835	SH	DEFINED	01,03	527035	
BRADY CORP	CL A	104674106	2053	56550	SH	DEFINED	05,01,03	56550	
BRADY CORP	CL A	104674106	1031	28400	SH	DEFINED	07,06,01,03	28400	
BRANDYWINE RLTY TR	SH BEN INT N	105368203	252	10550	SH	DEFINED	01,03	10550	
BRANDYWINE RLTY TR	SH BEN INT N	105368203	42	1750	SH	OTHER	01,03	1750	
BRANDYWINE RLTY TR	SH BEN INT N	105368203	27	1120	SH	DEFINED	08,09,03	1120	
BRASIL TELECOM PARTICIPACOES 204	SPON ADR PFD	105530109	10	250	SH	DEFINED	01,03	46	
BRASIL TELECOM PARTICIPACOES 406	SPON ADR PFD	105530109	24	610	SH	OTHER	01,03	204	
BRASIL TELECOM PARTICIPACOES 48500	SPON ADR PFD	105530109	1935	48500	SH	OTHER	06,01,03		
BRIGGS & STRATTON CORP	COM	109043109	94	2039	SH	DEFINED	01,03	2039	
BRIGGS & STRATTON CORP 4234	COM	109043109	256	5567	SH	OTHER	01,03	1333	
BRIGGS & STRATTON CORP	COM	109043109	2022	43950	SH	DEFINED	05,01,03	43950	
BRIGGS & STRATTON CORP	COM	109043109	1255	27275	SH	DEFINED	07,06,01,03	27275	
BRIGHTPOINT INC	NOTE	109473AC2	9927	25131000	PRN	DEFINED	08,09,03	25131000	
BRINKER INTL INC	COM	109641100	494	15240	SH	DEFINED	01,03	15240	
BRINKER INTL INC	COM	109641100	47	1448	SH	OTHER	01,03	1448	
BRINKER INTL INC	COM	109641100	2144	66146	SH	DEFINED	05,01,03	66146	
BRINKER INTL INC	COM	109641100	2335	72050	SH	DEFINED	07,06,01,03	72050	
BRINKER INTL INC	COM	109641100	130	4000	SH	DEFINED	08,09,03	4000	
BRINKER INTL INC	COM	109641100	1792	55290	SH	DEFINED	11,01,03	55290	
BRISTOL MYERS SQUIBB CO 505255	COM	110122108	250732	6192436	SH	DEFINED	01,03	5687181	
BRISTOL MYERS SQUIBB CO 7958755	COM	110122108	450194	11118652	SH	OTHER	01,03	3159897	
BRISTOL MYERS SQUIBB CO 585000	COM	110122108	46519	1148896	SH	DEFINED	05,01,03	563896	
BRISTOL MYERS SQUIBB CO	COM	110122108	25023	618000	SH	OTHER	05,01,03	618000	
BRISTOL MYERS SQUIBB CO	COM	110122108	11794	291275	SH	DEFINED	07,06,01,03	291275	
BRISTOL MYERS SQUIBB CO	COM	110122108	1329	32818	SH	DEFINED	08,09,03	32818	
BRISTOL MYERS SQUIBB CO	COM	110122108	3178	78500	SH	CALL	DEFINED	08,09,03	78500
BRISTOL MYERS SQUIBB CO	COM	110122108	1417	35000	SH	PUT	DEFINED	08,09,03	35000
BRISTOL MYERS SQUIBB CO	COM	110122108	120	2960	SH	DEFINED	13,01,03	2960	
BRISTOL MYERS SQUIBB CO	COM	110122108	12	300	SH	OTHER	13,01,03	300	
BROADCOM CORP	CL A	111320107	150	4171	SH	DEFINED	01,03	4171	
BROADCOM CORP 1510	CL A	111320107	69	1930	SH	OTHER	01,03	420	
BROADCOM CORP	CL A	111320107	4440	123675	SH	DEFINED	05,01,03	123675	
BROADCOM CORP	CL A	111320107	3323	92550	SH	DEFINED	07,06,01,03	92550	
BROADCOM CORP	CL A	111320107	1904	53047	SH	DEFINED	08,09,03	53047	
BROADCOM CORP	CL A	111320107	718	20000	SH	CALL	DEFINED	08,09,03	20000
BROADCOM CORP	CL A	111320107	718	20000	SH	PUT	DEFINED	08,09,03	20000
BROADCOM CORP	CL A	111320107	2010	56000	SH	DEFINED	17,16	56000	
BROADVISION INC	COM	111412102	3256	1882146	SH	DEFINED		1882146	
BROADVISION INC	COM	111412102	27	15710	SH	DEFINED	01,03	15710	
BROADVISION INC	COM	111412102	1	500	SH	OTHER	01,03	500	
BROADVISION INC	COM	111412102	1	800	SH	DEFINED	05,01,03	800	
BROADVISION INC	COM	111412102	22	12750	SH	DEFINED	08,09,03	12750	
BROADWING INC	COM	111620100	290	41427	SH	DEFINED	01,03	41427	
BROADWING INC 900	COM	111620100	58	8295	SH	OTHER	01,03	7395	
BROADWING INC	COM	111620100	1011	144692	SH	DEFINED	05,01,03	144692	
BROADWING INC	COM	111620100	1133	162075	SH	DEFINED	07,06,01,03	162075	
BROADWING INC	COM	111620100	1	120	SH	DEFINED	08,09,03	120	
BROCADE COMMUNICATIONS SYS I	COM	111621108	109	4049	SH	DEFINED	01,03	4049	
BROCADE COMMUNICATIONS SYS I	COM	111621108	23	856	SH	OTHER	01,03	856	
BROCADE COMMUNICATIONS SYS I	COM	111621108	35	1300	SH	DEFINED	05,01,03	1300	
BROCADE COMMUNICATIONS SYS I	COM	111621108	3652	135257	SH	DEFINED	08,09,03	135257	
BROCADE COMMUNICATIONS SYS I	COM	111621108	340	12600	SH	CALL	DEFINED	08,09,03	12600
BROOKS AUTOMATION INC 6100	COM	11434A100	509	11200	SH	DEFINED	01,03	5100	
BROOKS AUTOMATION INC	COM	11434A100	1831	40300	SH	DEFINED	05,01,03	40300	
BROOKS AUTOMATION INC	COM	11434A100	1143	25150	SH	DEFINED	07,06,01,03	25150	
BROOKS AUTOMATION INC	COM	11434A100	4544	100000	SH	DEFINED	17,16	100000	

BROOKTROUT INC	COM	114580103	14	2300 SH	DEFINED 01,03	2300
BROOKTROUT INC 1500	COM	114580103	34	5500 SH	OTHER 01,03	4000
BROOKTROUT INC	COM	114580103	213	34625 SH	DEFINED 05,01,03	34625
BROOKTROUT INC	COM	114580103	95	15400 SH	DEFINED 07,06,01,03	15400
BROOKTROUT INC	COM	114580103	3	500 SH	DEFINED 08,09,03	500
BROWN & BROWN INC	COM	115236101	3190	101604 SH	DEFINED 01,03	101604
BROWN & BROWN INC	COM	115236101	19	600 SH	OTHER 01,03	600
BROWN FORMAN CORP	CL A	115637100	1917	26330 SH	DEFINED 01,03	26330
BROWN FORMAN CORP 52	CL A	115637100	270	3704 SH	OTHER 01,03	3652
BROWN FORMAN CORP	CL A	115637100	1	11 SH	DEFINED 05,01,03	11
BROWN FORMAN CORP 5608	CL B	115637209	2102	28889 SH	DEFINED 01,03	23281
BROWN FORMAN CORP 440	CL B	115637209	461	6340 SH	OTHER 01,03	5900
BROWN FORMAN CORP	CL B	115637209	7158	98385 SH	DEFINED 05,01,03	98385
BROWN FORMAN CORP	CL B	115637209	85	1175 SH	OTHER 05,01,03	1175
BROWN FORMAN CORP	CL B	115637209	7945	109191 SH	DEFINED 07,06,01,03	109191
BROWN TOM INC 9180	COM NEW	115660201	448	16400 SH	DEFINED 01,03	7220
BROWN TOM INC 20	COM NEW	115660201	1	20 SH	OTHER 01,03	
BROWN TOM INC	COM NEW	115660201	2637	96600 SH	DEFINED 05,01,03	96600
BROWN TOM INC	COM NEW	115660201	1321	48400 SH	DEFINED 07,06,01,03	48400
BROWN SHOE INC NEW 1300	COM	115736100	84	4300 SH	DEFINED 01,03	3000
BROWN SHOE INC NEW 12880	COM	115736100	251	12880 SH	OTHER 01,03	
BROWN SHOE INC NEW	COM	115736100	723	37150 SH	DEFINED 05,01,03	37150
BROWN SHOE INC NEW	COM	115736100	420	21600 SH	DEFINED 07,06,01,03	21600
BRUNSWICK CORP	COM	117043109	140	5120 SH	DEFINED 01,03	5120
BRUNSWICK CORP 7648	COM	117043109	283	10348 SH	OTHER 01,03	2700
BRUNSWICK CORP	COM	117043109	1075	39345 SH	DEFINED 05,01,03	39345
BRUNSWICK CORP	COM	117043109	41	1500 SH	OTHER 05,01,03	1500
BRUNSWICK CORP	COM	117043109	297	10875 SH	DEFINED 07,06,01,03	10875
BRUNSWICK CORP	COM	117043109	5	200 SH	DEFINED 08,09,03	200
BRUSH ENGINEERED MATLS INC 3000	COM	117421107	39	3100 SH	DEFINED 01,03	100
BRUSH ENGINEERED MATLS INC 100	COM	117421107	1	100 SH	OTHER 01,03	
BRUSH ENGINEERED MATLS INC	COM	117421107	527	41525 SH	DEFINED 05,01,03	41525
BRUSH ENGINEERED MATLS INC	COM	117421107	262	20600 SH	DEFINED 07,06,01,03	20600
BUCKEYE PARTNERS L P	UNIT LTD PAR	118230101	259	6500 SH	DEFINED 01,03	6500
BUCKEYE PARTNERS L P 8525	UNIT LTD PAR	118230101	689	17260 SH	OTHER 01,03	8735
BUCKEYE PARTNERS L P	UNIT LTD PAR	118230101	36	900 SH	OTHER 13,01,03	900
BUCKEYE TECHNOLOGIES INC 7200	COM	118255108	74	7200 SH	DEFINED 01,03	
BUCKEYE TECHNOLOGIES INC	COM	118255108	902	87550 SH	DEFINED 05,01,03	87550
BUCKEYE TECHNOLOGIES INC	COM	118255108	443	43000 SH	DEFINED 07,06,01,03	43000
BUCKLE INC	COM	118440106	5	200 SH	DEFINED 08,09,03	200
BUCKLE INC 313900	COM	118440106	7691	313900 SH	OTHER 16	
BUDGET GROUP INC	CL A	119003101	3	10000 SH	OTHER 01,03	10000
BUILDING MATLS HLDG CORP 3300	COM	120113105	82	5700 SH	DEFINED 01,03	2400
BUILDING MATLS HLDG CORP	COM	120113105	462	32050 SH	DEFINED 05,01,03	32050
BUILDING MATLS HLDG CORP	COM	120113105	230	16000 SH	DEFINED 07,06,01,03	16000
BURLINGTON COAT FACTORY 2800	COM	121579106	123	6400 SH	DEFINED 01,03	3600
BURLINGTON COAT FACTORY	COM	121579106	1827	94925 SH	DEFINED 05,01,03	94925
BURLINGTON COAT FACTORY	COM	121579106	1057	54900 SH	DEFINED 07,06,01,03	54900
BURLINGTON NORTHN SANTA FE C 23330	COM	12189T104	19536	647310 SH	DEFINED 01,03	623980
BURLINGTON NORTHN SANTA FE C 206129	COM	12189T104	11449	379362 SH	OTHER 01,03	173233
BURLINGTON NORTHN SANTA FE C	COM	12189T104	5068	167930 SH	DEFINED 05,01,03	167930
BURLINGTON NORTHN SANTA FE C	COM	12189T104	204	6750 SH	OTHER 05,01,03	6750
BURLINGTON NORTHN SANTA FE C	COM	12189T104	1439	47675 SH	DEFINED 07,06,01,03	47675
BURLINGTON NORTHN SANTA FE C	COM	12189T104	5	165 SH	DEFINED 13,01,03	165
BURLINGTON RES INC 11618	COM	122014103	3557	88722 SH	DEFINED 01,03	77104
BURLINGTON RES INC 52851	COM	122014103	3740	93285 SH	OTHER 01,03	40434
BURLINGTON RES INC	COM	122014103	4124	102877 SH	DEFINED 05,01,03	102877
BURLINGTON RES INC	COM	122014103	146	3650 SH	OTHER 05,01,03	3650
BURLINGTON RES INC	COM	122014103	999	24925 SH	DEFINED 07,06,01,03	24925
BURR BROWN CORP	NOTE 4.250%	122574AF3	109	100000 PRN	DEFINED 01,03	100000
BURR BROWN CORP	NOTE 4.250%	122574AF3	218	200000 PRN	DEFINED 08,09,03	200000
BUTLER MFG CO DEL	COM	123655102	193	7175 SH	DEFINED 01,03	7175
BUTLER MFG CO DEL	COM	123655102	64	2398 SH	OTHER 01,03	2398
BUTLER MFG CO DEL	COM	123655102	341	12700 SH	DEFINED 05,01,03	12700
BUTLER MFG CO DEL	COM	123655102	209	7800 SH	DEFINED 07,06,01,03	7800

C&D TECHNOLOGIES INC 17246 1550	COM	124661109	789	37542 SH	DEFINED 01,03	18746
C&D TECHNOLOGIES INC 2000	COM	124661109	42	2000 SH	OTHER 01,03	
C&D TECHNOLOGIES INC	COM	124661109	1758	83650 SH	DEFINED 05,01,03	83650
C&D TECHNOLOGIES INC	COM	124661109	694	33000 SH	DEFINED 07,06,01,03	33000
C&D TECHNOLOGIES INC	COM	124661109	17	800 SH	DEFINED 08,09,03	800
CBRL GROUP INC	COM	12489V106	303	10656 SH	DEFINED 01,03	10656
CBRL GROUP INC 2375	COM	12489V106	73	2575 SH	OTHER 01,03	200
CBRL GROUP INC	COM	12489V106	1034	36334 SH	DEFINED 05,01,03	36334
CBRL GROUP INC	COM	12489V106	1174	41225 SH	DEFINED 07,06,01,03	41225
CBRL GROUP INC	COM	12489V106	17	606 SH	DEFINED 08,09,03	606
C COR NET CORP 2900 8375	COM	125010108	1708	94875 SH	DEFINED 01,03	83600
C COR NET CORP	COM	125010108	6101	338919 SH	DEFINED 05,01,03	338919
C COR NET CORP	COM	125010108	17168	953781 SH	DEFINED 07,06,01,03	953781
C COR NET CORP	COM	125010108	4	200 SH	DEFINED 08,09,03	200
C D I CORP 6400	COM	125071100	158	6900 SH	DEFINED 01,03	500
C D I CORP	COM	125071100	1161	50575 SH	DEFINED 05,01,03	50575
C D I CORP	COM	125071100	544	23700 SH	DEFINED 07,06,01,03	23700
CDW COMPUTER CTRS INC	COM	125129106	551	10938 SH	DEFINED 01,03	10938
CDW COMPUTER CTRS INC	COM	125129106	15	300 SH	OTHER 01,03	300
CDW COMPUTER CTRS INC	COM	125129106	2919	57987 SH	DEFINED 05,01,03	57987
CDW COMPUTER CTRS INC	COM	125129106	3292	65400 SH	DEFINED 07,06,01,03	65400
CDW COMPUTER CTRS INC	COM	125129106	1993	39600 SH	DEFINED 08,09,03	39600
CDW COMPUTER CTRS INC	COM	125129106	14095	280000 SH	DEFINED 08,09,03	280000
CEC ENTMT INC 8425 1575	COM	125137109	1172	25360 SH	DEFINED 01,03	15360
CEC ENTMT INC 675	COM	125137109	31	675 SH	OTHER 01,03	
CEC ENTMT INC	COM	125137109	5385	116556 SH	DEFINED 05,01,03	116556
CEC ENTMT INC	COM	125137109	8764	189697 SH	DEFINED 07,06,01,03	189697
CH ENERGY GROUP INC 200	COM	12541M102	37	775 SH	DEFINED 01,03	575
CH ENERGY GROUP INC 900	COM	12541M102	168	3550 SH	OTHER 01,03	2650
CH ENERGY GROUP INC	COM	12541M102	1833	38625 SH	DEFINED 05,01,03	38625
CH ENERGY GROUP INC	COM	12541M102	963	20300 SH	DEFINED 07,06,01,03	20300
C H ROBINSON WORLDWIDE INC	COM	12541W100	318	9450 SH	DEFINED 01,03	9450
C H ROBINSON WORLDWIDE INC 566	COM	12541W100	42	1250 SH	OTHER 01,03	684
C H ROBINSON WORLDWIDE INC	COM	12541W100	1852	55132 SH	DEFINED 05,01,03	55132
C H ROBINSON WORLDWIDE INC	COM	12541W100	2103	62600 SH	DEFINED 07,06,01,03	62600
CIGNA CORP 9016	COM	125509109	15693	154780 SH	DEFINED 01,03	145764
CIGNA CORP 74310	COM	125509109	12272	121041 SH	OTHER 01,03	46731
CIGNA CORP	COM	125509109	9129	90037 SH	DEFINED 05,01,03	90037
CIGNA CORP	COM	125509109	261	2575 SH	OTHER 05,01,03	2575
CIGNA CORP	COM	125509109	7194	70957 SH	DEFINED 07,06,01,03	70957
CKE RESTAURANTS INC	COM	12561E105	147	16397 SH	DEFINED 08,09,03	16397
CLECO CORP NEW	COM	12561W105	422	17643 SH	DEFINED 01,03	17643
CLECO CORP NEW 11850	COM	12561W105	398	16670 SH	OTHER 01,03	4820
CLECO CORP NEW	COM	12561W105	701	29348 SH	DEFINED 05,01,03	29348
CLECO CORP NEW	COM	12561W105	796	33325 SH	DEFINED 07,06,01,03	33325
CMGI INC 50	COM	125750109	33	24125 SH	DEFINED 01,03	24075
CMGI INC 1050	COM	125750109	24	17456 SH	OTHER 01,03	16406
CMGI INC	COM	125750109	29	21710 SH	DEFINED 08,09,03	21710
CMS ENERGY CORP 100	COM	125896100	1231	54393 SH	DEFINED 01,03	54293
CMS ENERGY CORP 16725	COM	125896100	603	26639 SH	OTHER 01,03	9914
CMS ENERGY CORP	COM	125896100	1277	56443 SH	DEFINED 05,01,03	56443
CMS ENERGY CORP	COM	125896100	51	2275 SH	OTHER 05,01,03	2275
CMS ENERGY CORP	COM	125896100	373	16500 SH	DEFINED 07,06,01,03	16500
CMS ENERGY CORP	COM	125896100	457	20200 SH	DEFINED 08,09,03	20200
CMS ENERGY CORP 300	ADJ CV TR8.7	125896308	355	12000 SH	DEFINED 01,03	11700
CMS ENERGY CORP	ADJ CV TR8.7	125896308	9	300 SH	OTHER 01,03	300
CPI CORP 2000	COM	125902106	33	2000 SH	DEFINED 01,03	
CPI CORP	COM	125902106	321	19525 SH	DEFINED 05,01,03	19525
CPI CORP	COM	125902106	161	9800 SH	DEFINED 07,06,01,03	9800
CNF INC	COM	12612W104	311	9435 SH	DEFINED 01,03	9435
CNF INC	COM	12612W104	10	300 SH	OTHER 01,03	300
CNF INC	COM	12612W104	1062	32179 SH	DEFINED 05,01,03	32179
CNF INC	COM	12612W104	1194	36200 SH	DEFINED 07,06,01,03	36200
CNOOC LTD	SPONSORED AD	126132109	1	39 SH	DEFINED 01,03	39
CNOOC LTD	SPONSORED AD	126132109	1	60 SH	OTHER 01,03	60
CNOOC LTD	SPONSORED AD	126132109		10 SH	DEFINED 05,01,03	10

CNOOC LTD 75800	SPONSORED AD	126132109	1880	75800	SH	OTHER	06,01,03	
CNOOC LTD	SPONSORED AD	126132109	2225	89700	SH	DEFINED	11,06,01,03	89700
CSG SYS INTL INC 3288 470	COM	126349109	4152	145842	SH	DEFINED	01,03	142084
CSG SYS INTL INC 3625	COM	126349109	103	3625	SH	OTHER	01,03	
CSG SYS INTL INC	COM	126349109	4275	150146	SH	DEFINED	05,01,03	150146
CSG SYS INTL INC	COM	126349109	14801	519871	SH	DEFINED	07,06,01,03	519871
CSX CORP	DBC	126408GA5	52623	6200000	PRN	DEFINED	17,16	6200000
CSX CORP 19765	COM	126408103	8767	230057	SH	DEFINED	01,03	210292
CSX CORP 75113	COM	126408103	5819	152682	SH	OTHER	01,03	77569
CSX CORP	COM	126408103	9388	246345	SH	DEFINED	05,01,03	246345
CSX CORP	COM	126408103	140	3675	SH	OTHER	05,01,03	3675
CSX CORP	COM	126408103	16552	434330	SH	DEFINED	07,06,01,03	434330
CSX CORP	COM	126408103	252	6600	SH	DEFINED	08,09,03	6600
CSX CORP	COM	126408103	762	20000	SH	PUT	DEFINED 08,09,03	20000
CTC COMMUNICATIONS GROUP INC	COM	126419100	68	26500	SH	DEFINED	01,03	26500
CTC COMMUNICATIONS GROUP INC	COM	126419100	102	40000	SH	OTHER	01,03	40000
CT COMMUNICATIONS INC 11789	COM NEW	126426402	176	11789	SH	OTHER	01,03	
CTS CORP	COM	126501105	46	2800	SH	DEFINED	01,03	2800
CTS CORP 1056	COM	126501105	17	1056	SH	OTHER	01,03	
CTS CORP	COM	126501105	949	58400	SH	DEFINED	05,01,03	58400
CTS CORP	COM	126501105	582	35800	SH	DEFINED	07,06,01,03	35800
CUNO INC 100	COM	126583103	41	1100	SH	DEFINED	01,03	1000
CUNO INC	COM	126583103	4	100	SH	OTHER	01,03	100
CUNO INC	COM	126583103	1235	33275	SH	DEFINED	05,01,03	33275
CUNO INC	COM	126583103	757	20400	SH	DEFINED	07,06,01,03	20400
CUNO INC	COM	126583103	4	100	SH	DEFINED	08,09,03	100
CVS CORP 1900	COM	126650100	8043	234294	SH	DEFINED	01,03	232394
CVS CORP 28670	COM	126650100	2021	58859	SH	OTHER	01,03	30189
CVS CORP	COM	126650100	5922	172499	SH	DEFINED	05,01,03	172499
CVS CORP	COM	126650100	233	6775	SH	OTHER	05,01,03	6775
CVS CORP	COM	126650100	1665	48500	SH	DEFINED	07,06,01,03	48500
CVS CORP	COM	126650100	3100	90301	SH	DEFINED	08,09,03	90301
CVS CORP	COM	126650100	17	500	SH	DEFINED	13,01,03	500
CV THERAPEUTICS INC	COM	126667104	33	900	SH	DEFINED	01,03	900
CV THERAPEUTICS INC	COM	126667104	905	25000	SH	CALL	DEFINED 08,09,03	25000
CABLE & WIRELESS PUB LTD CO 500	SPONSORED AD	126830207	23	2360	SH	DEFINED	01,03	1860
CABLE & WIRELESS PUB LTD CO 3525	SPONSORED AD	126830207	97	9875	SH	OTHER	01,03	6350
CABLEVISION SYS CORP 750	CL A NY CABL	12686C109	7550	222057	SH	DEFINED	01,03	221307
CABLEVISION SYS CORP	CL A NY CABL	12686C109	366	10750	SH	OTHER	01,03	10750
CABLEVISION SYS CORP	CL A NY CABL	12686C109	1716	50466	SH	DEFINED	05,01,03	50466
CABLEVISION SYS CORP 190000	CL A NY CABL	12686C109	6460	190000	SH	OTHER	06,01,03	
CABLEVISION SYS CORP	CL A NY CABL	12686C109	13282	390634	SH	DEFINED	07,06,01,03	390634
CABLEVISION SYS CORP	CL A NY CABL	12686C109	920	27053	SH	DEFINED	08,09,03	27053
CABLE DESIGN TECHNOLOGIES CO 10700	COM	126924109	239	17880	SH	DEFINED	01,03	7180
CABLE DESIGN TECHNOLOGIES CO 300	COM	126924109	4	300	SH	OTHER	01,03	
CABLE DESIGN TECHNOLOGIES CO	COM	126924109	1514	113425	SH	DEFINED	05,01,03	113425
CABLE DESIGN TECHNOLOGIES CO	COM	126924109	745	55775	SH	DEFINED	07,06,01,03	55775
CACHEFLOW INC	COM	126946102	1	1000	SH	DEFINED	01,03	1000
CACHEFLOW INC	COM	126946102		25	SH	OTHER	01,03	25
CACHEFLOW INC	COM	126946102	44	45201	SH	DEFINED	08,09,03	45201
CABOT CORP	COM	127055101	514	13953	SH	DEFINED	01,03	13953
CABOT CORP	COM	127055101	7	200	SH	OTHER	01,03	200
CABOT CORP	COM	127055101	1521	41283	SH	DEFINED	05,01,03	41283
CABOT CORP	COM	127055101	1699	46100	SH	DEFINED	07,06,01,03	46100
CABOT MICROELECTRONICS CORP	COM	12709P103	269	3969	SH	DEFINED	01,03	3969
CABOT MICROELECTRONICS CORP	COM	12709P103	4	56	SH	OTHER	01,03	56
CABOT MICROELECTRONICS CORP	COM	12709P103	1073	15854	SH	DEFINED	05,01,03	15854
CABOT MICROELECTRONICS CORP	COM	12709P103	1213	17925	SH	DEFINED	07,06,01,03	17925
CABOT OIL & GAS CORP 28355	CL A	127097103	768	31000	SH	DEFINED	01,03	2645
CABOT OIL & GAS CORP 245	CL A	127097103	6	245	SH	OTHER	01,03	
CABOT OIL & GAS CORP	CL A	127097103	2965	119750	SH	DEFINED	05,01,03	119750
CABOT OIL & GAS CORP	CL A	127097103	995	40175	SH	DEFINED	07,06,01,03	40175
CACI INTL INC 500	CL A	127190304	838	23880	SH	DEFINED	01,03	23380
CACI INTL INC 16000	CL A	127190304	562	16000	SH	OTHER	01,03	
CACI INTL INC	CL A	127190304	2710	77175	SH	DEFINED	05,01,03	77175

CACI INTL INC	CL A	127190304	1204	34300 SH	DEFINED	07,06,01,03	34300
CACI INTL INC	CL A	127190304	1363	38825 SH	DEFINED	08,09,03	38825
CADENCE DESIGN SYSTEM INC 32250	COM	127387108	1495	66105 SH	DEFINED	01,03	33855
CADENCE DESIGN SYSTEM INC 3300	COM	127387108	166	7350 SH	OTHER	01,03	4050
CADENCE DESIGN SYSTEM INC	COM	127387108	10602	468906 SH	DEFINED	05,01,03	468906
CADENCE DESIGN SYSTEM INC	COM	127387108	14257	630544 SH	DEFINED	07,06,01,03	630544
CADENCE DESIGN SYSTEM INC	COM	127387108	509	22500 SH	CALL	DEFINED 08,09,03	22500
CADENCE DESIGN SYSTEM INC	COM	127387108	235	10400 SH	PUT	DEFINED 08,09,03	10400
CADIZ INC	COM	127537108	90	10000 SH	CALL	DEFINED 08,09,03	10000
CADMUS COMMUNICATIONS CORP	COM	127587103	4569	382354 SH	DEFINED	01,03	382354
CADMUS COMMUNICATIONS CORP 2932	COM	127587103	35	2932 SH	OTHER	01,03	
CAL DIVE INTL INC	COM	127914109	1642	65925 SH	DEFINED	05,01,03	65925
CAL DIVE INTL INC	COM	127914109	1025	41150 SH	DEFINED	07,06,01,03	41150
CALIFORNIA MICRO DEVICES COR	COM	130439102	44	10000 SH	DEFINED	08,09,03	10000
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	415	16600 SH	DEFINED	08,09,03	16600
CALIFORNIA WTR SVC GROUP 1000	COM	130788102	26	1000 SH	DEFINED	01,03	
CALIFORNIA WTR SVC GROUP	COM	130788102	61	2400 SH	OTHER	01,03	2400
CALIFORNIA WTR SVC GROUP	COM	130788102	138	5400 SH	DEFINED	08,09,03	5400
CALIPER TECHNOLOGIES CORP 4575	COM	130876105	3645	281015 SH	DEFINED	01,03	276440
CALIPER TECHNOLOGIES CORP 4950	COM	130876105	223	17167 SH	OTHER	01,03	12217
CALIPER TECHNOLOGIES CORP	COM	130876105	834	64325 SH	DEFINED	05,01,03	64325
CALIPER TECHNOLOGIES CORP	COM	130876105	4380	337670 SH	DEFINED	07,06,01,03	337670
CALIPER TECHNOLOGIES CORP	COM	130876105	1	50 SH	DEFINED	08,09,03	50
CALLAWAY GOLF CO 3800	COM	131193104	316	16395 SH	DEFINED	01,03	12595
CALLAWAY GOLF CO 2505	COM	131193104	124	6435 SH	OTHER	01,03	3930
CALLAWAY GOLF CO	COM	131193104	978	50810 SH	DEFINED	05,01,03	50810
CALLAWAY GOLF CO	COM	131193104	1111	57700 SH	DEFINED	07,06,01,03	57700
CALPINE CORP 6250	COM	131347106	3565	280671 SH	DEFINED	01,03	274421
CALPINE CORP 3880	COM	131347106	732	57610 SH	OTHER	01,03	53730
CALPINE CORP	COM	131347106	2652	208804 SH	DEFINED	05,01,03	208804
CALPINE CORP	COM	131347106	65	5150 SH	OTHER	05,01,03	5150
CALPINE CORP	COM	131347106	5387	424191 SH	DEFINED	07,06,01,03	424191
CALPINE CORP	COM	131347106	9785	770435 SH	DEFINED	08,09,03	770435
CALPINE CORP	COM	131347106	4619	363700 SH	CALL	DEFINED 08,09,03	363700
CALPINE CORP	COM	131347106	3763	296300 SH	PUT	DEFINED 08,09,03	296300
CALPINE CORP	COM	131347106	64	5000 SH	DEFINED	17,16	5000
CAMBREX CORP 2600	COM	132011107	143	3400 SH	DEFINED	01,03	800
CAMBREX CORP	COM	132011107	2375	56425 SH	DEFINED	05,01,03	56425
CAMBREX CORP	COM	132011107	1343	31900 SH	DEFINED	07,06,01,03	31900
CAMBREX CORP	COM	132011107	24	580 SH	DEFINED	08,09,03	580
CAMPBELL SOUP CO 2464	COM	134429109	2228	83136 SH	DEFINED	01,03	80672
CAMPBELL SOUP CO 43916	COM	134429109	2674	99759 SH	OTHER	01,03	55843
CAMPBELL SOUP CO	COM	134429109	4694	175135 SH	DEFINED	05,01,03	175135
CAMPBELL SOUP CO	COM	134429109	188	7025 SH	OTHER	05,01,03	7025
CAMPBELL SOUP CO	COM	134429109	1362	50825 SH	DEFINED	07,06,01,03	50825
CAMPBELL SOUP CO	COM	134429109	579	21600 SH	DEFINED	08,09,03	21600
CAMPBELL SOUP CO	COM	134429109	536	20000 SH	CALL	DEFINED 08,09,03	20000
CANADA LIFE FINL CORP	COM	135113108	166	6620 SH	DEFINED	01,03	6620
CANADA LIFE FINL CORP 1966	COM	135113108	49	1966 SH	OTHER	01,03	
CANADIAN NATL RY CO	COM	136375102	2133	42700 SH	DEFINED	01,03	42700
CANADIAN NATL RY CO 2500	COM	136375102	199	3986 SH	OTHER	01,03	1486
CANADIAN NATL RY CO 128355	COM	136375102	6413	128355 SH	OTHER	06,01,03	
CANADIAN NATL RY CO	COM	136375102	3616	72386 SH	DEFINED	11,06,01,03	72386
CANON INC	ADR	138006309	28	744 SH	DEFINED	01,03	744
CANON INC	ADR	138006309	18	480 SH	OTHER	01,03	480
CANON INC 105280	ADR	138006309	3911	105280 SH	OTHER	06,01,03	
CANON INC	ADR	138006309	4630	124620 SH	DEFINED	11,06,01,03	124620
CAPITAL AUTOMOTIVE REIT	COM SH BEN I	139733109	449	19500 SH	DEFINED	01,03	19500
CAPITAL AUTOMOTIVE REIT 5050	COM SH BEN I	139733109	168	7300 SH	OTHER	01,03	2250
CAPITAL AUTOMOTIVE REIT	COM SH BEN I	139733109	59	2550 SH	DEFINED	08,09,03	2550
CAPITAL BK CORP	COM	139793103	155	10000 SH	DEFINED	01,03	10000
CAPITAL ONE FINL CORP 3000	COM	14040H105	9583	150085 SH	DEFINED	01,03	147085
CAPITAL ONE FINL CORP 37450	COM	14040H105	6063	94958 SH	OTHER	01,03	57508
CAPITAL ONE FINL CORP	COM	14040H105	6060	94910 SH	DEFINED	05,01,03	94910
CAPITAL ONE FINL CORP	COM	14040H105	230	3600 SH	OTHER	05,01,03	3600

CAPITAL ONE FINL CORP	COM	14040H105	1836	28749	SH	DEFINED	07,06,01,03	28749	
CAPITAL ONE FINL CORP	COM	14040H105	1890	29604	SH	DEFINED	08,09,03	29604	
CAPITAL ONE FINL CORP	COM	14040H105	1277	20000	SH	CALL	DEFINED	08,09,03	20000
CAPITAL ONE FINL CORP	COM	14040H105	900	14100	SH	PUT	DEFINED	08,09,03	14100
CAPITAL ONE FINL CORP 222730	COM	14040H105	59588	933253	SH	DEFINED	11,01,03	710523	
CAPITAL ONE FINL CORP	COM	14040H105	1	19	SH	DEFINED	17,16	19	
CAPITAL PAC HLDGS INC	COM	14040M104	55	15000	SH	DEFINED	01,03	15000	
CAPITAL TRUST INC MD	COM	14052H100	19813	3962688	SH	DEFINED		3962688	
CAPITAL TRUST INC MD 734	COM	14052H100	4	734	SH	OTHER	01,03		
CAPSTONE TURBINE CORP	COM	14067D102	6	1790	SH	DEFINED	01,03	1790	
CAPSTONE TURBINE CORP	COM	14067D102	1	378	SH	OTHER	01,03	378	
CAPSTONE TURBINE CORP 17400	COM	14067D102	57	17400	SH	OTHER	16		
CAPSTONE TURBINE CORP	COM	14067D102		15	SH	DEFINED	17,16	15	
CAPSTEAD MTG CORP	PF D B CV \$1.	14067E308	36	3000	SH	DEFINED	01,03	3000	
CAPSTEAD MTG CORP	PF D B CV \$1.	14067E308	101	8500	SH	OTHER	01,03	8500	
CAPTARIS INC	COM	14071N104	73	21000	SH	DEFINED	01,03	600	
CAPTARIS INC 20400	COM	14071N104	2	600	SH	OTHER	01,03		
CAPTARIS INC	COM	14071N104	396	114400	SH	DEFINED	05,01,03	114400	
CAPTARIS INC	COM	14071N104	136	39200	SH	DEFINED	07,06,01,03	39200	
CARBO CERAMICS INC 1800	COM	140781105	82	2000	SH	DEFINED	01,03	200	
CARBO CERAMICS INC	COM	140781105	1405	34300	SH	DEFINED	05,01,03	34300	
CARBO CERAMICS INC	COM	140781105	754	18400	SH	DEFINED	07,06,01,03	18400	
CARBO CERAMICS INC	COM	140781105	8	200	SH	DEFINED	08,09,03	200	
CARAUSTAR INDS INC 300	COM	140909102	5082	486333	SH	DEFINED	01,03	486033	
CARAUSTAR INDS INC	COM	140909102	616	58925	SH	DEFINED	05,01,03	58925	
CARAUSTAR INDS INC	COM	140909102	359	34400	SH	DEFINED	07,06,01,03	34400	
CARDIAC SCIENCE INC	COM NEW	141410209	56	18600	SH	DEFINED	08,09,03	18600	
CARDINAL HEALTH INC 4871	COM	14149Y108	21162	298525	SH	DEFINED	01,03	293654	
CARDINAL HEALTH INC 43195	COM	14149Y108	8514	120102	SH	OTHER	01,03	76907	
CARDINAL HEALTH INC	COM	14149Y108	14256	201107	SH	DEFINED	05,01,03	201107	
CARDINAL HEALTH INC	COM	14149Y108	544	7675	SH	OTHER	05,01,03	7675	
CARDINAL HEALTH INC	COM	14149Y108	3954	55775	SH	DEFINED	07,06,01,03	55775	
CARDINAL HEALTH INC	COM	14149Y108	6682	94259	SH	DEFINED	08,09,03	94259	
CARDINAL HEALTH INC	COM	14149Y108	638	9000	SH	DEFINED	11,01,03	9000	
CAREER EDUCATION CORP 1500 3800	COM	141665109	1588	40100	SH	DEFINED	01,03	34800	
CAREER EDUCATION CORP	COM	141665109	3982	100565	SH	DEFINED	05,01,03	100565	
CAREER EDUCATION CORP	COM	141665109	13842	349535	SH	DEFINED	07,06,01,03	349535	
CAREER EDUCATION CORP	COM	141665109	238	6000	SH	DEFINED	08,09,03	6000	
CAREMARK RX INC	COM	141705103	467	23945	SH	DEFINED	01,03	23945	
CAREMARK RX INC 769	COM	141705103	1511	77473	SH	OTHER	01,03	76704	
CAREMARK RX INC	COM	141705103	35	1800	SH	DEFINED	05,01,03	1800	
CAREMARK RX INC	COM	141705103	127	6500	SH	DEFINED	08,09,03	6500	
CARLISLE COS INC	COM	142339100	17	395	SH	DEFINED	01,03	395	
CARLISLE COS INC	COM	142339100	1233	28200	SH	OTHER	01,03	28200	
CARLISLE COS INC	COM	142339100	864	19758	SH	DEFINED	05,01,03	19758	
CARLISLE COS INC	COM	142339100	980	22425	SH	DEFINED	07,06,01,03	22425	
CARNIVAL CORP 22240	COM	143658102	18214	557865	SH	DEFINED	01,03	535625	
CARNIVAL CORP 147519	COM	143658102	11586	354849	SH	OTHER	01,03	207330	
CARNIVAL CORP	COM	143658102	14148	433316	SH	DEFINED	05,01,03	433316	
CARNIVAL CORP	COM	143658102	329	10075	SH	OTHER	05,01,03	10075	
CARNIVAL CORP	COM	143658102	10863	332699	SH	DEFINED	07,06,01,03	332699	
CARNIVAL CORP	COM	143658102	1309	40100	SH	DEFINED	08,09,03	40100	
CARNIVAL CORP	COM	143658102	3592	110000	SH	CALL	DEFINED	08,09,03	110000
CARNIVAL CORP	COM	143658102	16	500	SH	OTHER	13,01,03	500	
CARPENTER TECHNOLOGY CORP	COM	144285103	103	3555	SH	DEFINED	01,03	3555	
CARPENTER TECHNOLOGY CORP 15000	COM	144285103	434	15000	SH	OTHER	01,03		
CARPENTER TECHNOLOGY CORP	COM	144285103	419	14481	SH	DEFINED	05,01,03	14481	
CARPENTER TECHNOLOGY CORP	COM	144285103	476	16450	SH	DEFINED	07,06,01,03	16450	
CARRAMERICA RLTY CORP	COM	144418100	111	3533	SH	DEFINED	01,03	3533	
CARRAMERICA RLTY CORP	COM	144418100	63	2000	SH	OTHER	01,03	2000	
CARRAMERICA RLTY CORP	COM	144418100	421	13400	SH	DEFINED	05,01,03	13400	
CARREKER CORP	COM	144433109	85	9800	SH	DEFINED	01,03	9800	
CARREKER CORP 4609	COM	144433109	40	4609	SH	OTHER	01,03		
CARREKER CORP	COM	144433109	386	44250	SH	DEFINED	05,01,03	44250	
CARREKER CORP	COM	144433109	235	27000	SH	DEFINED	07,06,01,03	27000	
CARRIZO OIL & CO INC	COM	144577103	194	35000	SH	DEFINED	01,03	35000	
CASCADE CORP	COM	147195101	6	450	SH	DEFINED	01,03	450	
CASCADE CORP	COM	147195101	353	25000	SH	OTHER	01,03	25000	
CASCADE CORP	COM	147195101	63	4500	SH	DEFINED	08,09,03	4500	
CASCADE NAT GAS CORP	COM	147339105	64	3000	SH	DEFINED	01,03	2850	

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CASCADE NAT GAS CORP 2800	COM	147339105	661	31150 SH	OTHER	01,03		28350
CASCADE NAT GAS CORP	COM	147339105	577	27200 SH	DEFINED	05,01,03		27200
CASCADE NAT GAS CORP	COM	147339105	291	13700 SH	DEFINED	07,06,01,03		13700
CASEYS GEN STORES INC 21300	COM	147528103	493	36549 SH	DEFINED	01,03		15249
CASEYS GEN STORES INC	COM	147528103	1973	146175 SH	DEFINED	05,01,03		146175
CASEYS GEN STORES INC	COM	147528103	828	61300 SH	DEFINED	07,06,01,03		61300
CASH AMER INTL INC 6700	COM	14754D100	59	6700 SH	DEFINED	01,03		
CASH AMER INTL INC	COM	14754D100	538	61100 SH	DEFINED	05,01,03		61100
CASH AMER INTL INC	COM	14754D100	268	30500 SH	DEFINED	07,06,01,03		30500
CASS INFORMATION SYS INC 35500	COM	14808P109	891	35500 SH	OTHER	01,03		
CASTLE A M & CO	COM	1484111101	310	28575 SH	DEFINED	05,01,03		28575
CASTLE A M & CO	COM	1484111101	190	17500 SH	DEFINED	07,06,01,03		17500
CATALINA MARKETING CORP 1020 2700	COM	148867104	1205	33016 SH	DEFINED	01,03		29296
CATALINA MARKETING CORP	COM	148867104	4182	114579 SH	DEFINED	05,01,03		114579
CATALINA MARKETING CORP	COM	148867104	10963	300343 SH	DEFINED	07,06,01,03		300343
CATAPULT COMMUNICATIONS CORP 5600	COM	149016107	162	6400 SH	DEFINED	01,03		800
CATAPULT COMMUNICATIONS CORP	COM	149016107	961	38075 SH	DEFINED	05,01,03		38075
CATAPULT COMMUNICATIONS CORP	COM	149016107	406	16100 SH	DEFINED	07,06,01,03		16100
CATELLUS DEV CORP 18667	COM	1491111106	445	22632 SH	DEFINED	01,03		3965
CATELLUS DEV CORP	COM	1491111106	583	29632 SH	OTHER	01,03		20203
CATERPILLAR INC DEL 33993	COM	149123101	38465	676601 SH	DEFINED	01,03		642608
CATERPILLAR INC DEL 161478	COM	149123101	15529	273151 SH	OTHER	01,03		111673
CATERPILLAR INC DEL	COM	149123101	8451	148660 SH	DEFINED	05,01,03		148660
CATERPILLAR INC DEL	COM	149123101	337	5925 SH	OTHER	05,01,03		5925
CATERPILLAR INC DEL	COM	149123101	3697	65030 SH	DEFINED	07,06,01,03		65030
CATERPILLAR INC DEL	COM	149123101	231	4058 SH	DEFINED	08,09,03		4058
CATO CORP NEW 8900	CL A	149205106	1833	82255 SH	DEFINED	01,03		73355
CATO CORP NEW	CL A	149205106	5589	250861 SH	DEFINED	05,01,03		250861
CATO CORP NEW	CL A	149205106	14781	663428 SH	DEFINED	07,06,01,03		663428
CEDAR FAIR L P 27600	DEPOSITRY UN	150185106	28965	1218546 SH	DEFINED	01,03		1190946
CEDAR FAIR L P 2350	DEPOSITRY UN	150185106	743	31250 SH	OTHER	01,03		28900
CELL THERAPEUTICS INC 58	COM	150934107	35	1400 SH	DEFINED	01,03		1342
CELL THERAPEUTICS INC	COM	150934107	147	5933 SH	OTHER	01,03		5933
CELL THERAPEUTICS INC	COM	150934107	25	1000 SH	DEFINED	08,09,03		1000
CELESTICA INC	SUB VTG SHS	15101Q108	131	3600 SH	DEFINED	01,03		3600
CELESTICA INC	SUB VTG SHS	15101Q108	13	370 SH	OTHER	01,03		370
CELESTICA INC	SUB VTG SHS	15101Q108	2173	59935 SH	DEFINED	08,09,03		59935
CELESTICA INC	SUB VTG SHS	15101Q108	3807	105000 SH	CALL DEFINED	08,09,03		105000
CELGENE CORP	COM	151020104	85	3450 SH	DEFINED	01,03		3450
CELGENE CORP	COM	151020104	95	3857 SH	OTHER	01,03		3857
CELGENE CORP	COM	151020104	10	400 SH	DEFINED	05,01,03		400
CELGENE CORP	COM	151020104	9	375 SH	DEFINED	08,09,03		375
CELGENE CORP	COM	151020104	2099	84800 SH	CALL DEFINED	08,09,03		84800
CELL PATHWAYS INC NEW	COM	15114R101	82	20000 SH	DEFINED	01,03		20000
CELL PATHWAYS INC NEW	COM	15114R101	185	44990 SH	OTHER	01,03		44990
CEMEX S A	SPON ADR 5 O	151290889	17	566 SH	DEFINED	01,03		566
CEMEX S A	SPON ADR 5 O	151290889	2	55 SH	OTHER	01,03		55
CEMEX S A 141300	SPON ADR 5 O	151290889	4174	141300 SH	OTHER	06,01,03		
CEMEX S A 8300	SPON ADR 5 O	151290889	2859	96800 SH	DEFINED	11,06,01,03		88500
CEMEX S A	SPON ADR 5 O	151290889	16	550 SH	DEFINED	13,01,03		550
CENDANT CORP	DBCV	151313AH6	4644	4650000 PRN	DEFINED	08,09,03		4650000
CENDANT CORP	DBCV	151313AH6	63171	63250000 PRN	DEFINED	17,16		63250000
CENDANT CORP 6760	COM	151313103	6975	363300 SH	DEFINED	01,03		356540
CENDANT CORP 27540	COM	151313103	3177	165459 SH	OTHER	01,03		137919
CENDANT CORP	COM	151313103	8347	434740 SH	DEFINED	05,01,03		434740
CENDANT CORP	COM	151313103	328	17100 SH	OTHER	05,01,03		17100
CENDANT CORP 204625	COM	151313103	3929	204625 SH	OTHER	06,01,03		
CENDANT CORP	COM	151313103	2365	123200 SH	DEFINED	07,06,01,03		123200
CENDANT CORP	COM	151313103	1455	75800 SH	DEFINED	08,09,03		75800
CENDANT CORP	COM	151313103	6017	313400 SH	CALL DEFINED	08,09,03		313400
CENDANT CORP	COM	151313103	384	20000 SH	PUT DEFINED	08,09,03		20000
CENTENE CORP DEL 433 700	COM	15135B101	223	9743 SH	DEFINED	01,03		8610
CENTENE CORP DEL	COM	15135B101	580	25334 SH	DEFINED	05,01,03		25334
CENTENE CORP DEL	COM	15135B101	2064	90128 SH	DEFINED	07,06,01,03		90128

CENTEX CORP 75	COM	152312104	5064	97516 SH	DEFINED	01,03	97441	
CENTEX CORP 590	COM	152312104	698	13440 SH	OTHER	01,03	12850	
CENTEX CORP	COM	152312104	3663	70535 SH	DEFINED	05,01,03	70535	
CENTEX CORP	COM	152312104	53	1025 SH	OTHER	05,01,03	1025	
CENTEX CORP 48325	COM	152312104	2510	48325 SH	OTHER	06,01,03		
CENTEX CORP	COM	152312104	6905	132976 SH	DEFINED	07,06,01,03	132976	
CENTEX CORP	COM	152312104	2867	55200 SH	DEFINED	08,09,03	55200	
CENTEX CORP	COM	152312104	13216	254500 SH	PUT	DEFINED	08,09,03	254500
CENTEX CORP	COM	152312104	312	6000 SH	DEFINED	11,01,03	6000	
CENTILLIUM COMMUNICATIONS IN	COM	152319109	10	800 SH	DEFINED	01,03	800	
CENTILLIUM COMMUNICATIONS IN	COM	152319109	495	40891 SH	DEFINED	08,09,03	40891	
CENTRA SOFTWARE INC 3420	COM	15234X103	16	3420 SH	OTHER	01,03		
CENTRA SOFTWARE INC	COM	15234X103	12	2500 SH	DEFINED	08,09,03	2500	
CENTRA SOFTWARE INC	COM	15234X103	1162	241144 SH	DEFINED	17,16	241144	
CENTRAL EUROPEAN DIST CORP 200	COM	153435102	696	58000 SH	DEFINED	01,03	57800	
CENTRAL EUROPEAN DIST CORP	COM	153435102	2	200 SH	OTHER	01,03	200	
CENTRAL GARDEN & PET CO	COM	153527106	116	11000 SH	DEFINED	08,09,03	11000	
CENTRAL PKG CORP	COM	154785109	2	100 SH	DEFINED	01,03	100	
CENTRAL PKG CORP	COM	154785109	1663	72325 SH	DEFINED	05,01,03	72325	
CENTRAL PKG CORP	COM	154785109	1018	44300 SH	DEFINED	07,06,01,03	44300	
CENTRAL VT PUB SVC CORP 2600 1800	COM	155771108	135	7545 SH	DEFINED	01,03	3145	
CENTRAL VT PUB SVC CORP 1800	COM	155771108	32	1800 SH	OTHER	01,03		
CENTRAL VT PUB SVC CORP	COM	155771108	557	31200 SH	DEFINED	05,01,03	31200	
CENTRAL VT PUB SVC CORP	COM	155771108	255	14300 SH	DEFINED	07,06,01,03	14300	
CENTRAL VA BANKSHARES INC	COM	155792104	3	216 SH	DEFINED	01,03	216	
CENTRAL VA BANKSHARES INC 3043	COM	155792104	213	16543 SH	OTHER	01,03	13500	
CENTURY ALUM CO	COM	156431108	8	500 SH	DEFINED	01,03	500	
CENTURY ALUM CO	COM	156431108	681	41925 SH	DEFINED	05,01,03	41925	
CENTURY ALUM CO	COM	156431108	411	25300 SH	DEFINED	07,06,01,03	25300	
CENTURY BUSINESS SVCS INC	COM	156490104	78	22550 SH	DEFINED	01,03	22550	
CENTURY BUSINESS SVCS INC	COM	156490104	17	5000 SH	OTHER	01,03	5000	
CENTURYTEL INC 6750	COM	156700106	11977	352267 SH	DEFINED	01,03	345517	
CENTURYTEL INC 950	COM	156700106	1349	39684 SH	OTHER	01,03	38734	
CENTURYTEL INC	COM	156700106	2138	62880 SH	DEFINED	05,01,03	62880	
CENTURYTEL INC	COM	156700106	82	2425 SH	OTHER	05,01,03	2425	
CENTURYTEL INC 158700	COM	156700106	5396	158700 SH	OTHER	06,01,03		
CENTURYTEL INC	COM	156700106	595	17500 SH	DEFINED	07,06,01,03	17500	
CENTURYTEL INC	COM	156700106	680	20000 SH	CALL	DEFINED	08,09,03	20000
CEPHALON INC 14900	COM	156708109	1754	27835 SH	DEFINED	01,03	12935	
CEPHALON INC	COM	156708109	9133	144975 SH	DEFINED	05,01,03	144975	
CEPHALON INC	COM	156708109	7940	126025 SH	DEFINED	07,06,01,03	126025	
CEPHALON INC	COM	156708109	86	1359 SH	DEFINED	08,09,03	1359	
CEPHALON INC	COM	156708109	2728	43300 SH	CALL	DEFINED	08,09,03	43300
CEPHALON INC	COM	156708109	1544	24500 SH	PUT	DEFINED	08,09,03	24500
CERIDIAN CORP NEW 2330	COM	156779100	51	2330 SH	DEFINED	01,03		
CERIDIAN CORP NEW 8866 15404	COM	156779100	587	26600 SH	OTHER	01,03	2330	
CERIDIAN CORP NEW	COM	156779100	2105	95445 SH	DEFINED	05,01,03	95445	
CERIDIAN CORP NEW	COM	156779100	2391	108425 SH	DEFINED	07,06,01,03	108425	
CERIDIAN CORP NEW	COM	156779100	1477	67000 SH	CALL	DEFINED	08,09,03	67000
CERNER CORP 7500	COM	156782104	673	14100 SH	DEFINED	01,03	6600	
CERNER CORP 6100	COM	156782104	291	6100 SH	OTHER	01,03		
CERNER CORP	COM	156782104	4033	84525 SH	DEFINED	05,01,03	84525	
CERNER CORP	COM	156782104	2061	43200 SH	DEFINED	07,06,01,03	43200	
CERNER CORP	COM	156782104	53	1120 SH	DEFINED	08,09,03	1120	
CERTEGY INC 210426	COM	156880106	8356	210476 SH	DEFINED	01,03	50	
CERTEGY INC 33125 12353	COM	156880106	9072	228504 SH	OTHER	01,03	183026	
CERTEGY INC	COM	156880106	1811	45617 SH	DEFINED	05,01,03	45617	
CERTEGY INC	COM	156880106	2022	50925 SH	DEFINED	07,06,01,03	50925	
CHAD THERAPEUTICS INC	COM	157228107	96	28800 SH	DEFINED	01,03	28800	
CHAMPION ENTERPRISES INC 43100	COM	158496109	454	56700 SH	DEFINED	01,03	13600	
CHAMPION ENTERPRISES INC 3755	COM	158496109	30	3755 SH	OTHER	01,03		
CHAMPION ENTERPRISES INC	COM	158496109	1168	145975 SH	DEFINED	05,01,03	145975	
CHAMPION ENTERPRISES INC	COM	158496109	477	59600 SH	DEFINED	07,06,01,03	59600	
CHAMPS ENTMT INC DEL	COM	158787101	642	52150 SH	DEFINED	08,09,03	52150	
CHARTER ONE FINL INC	COM	160903100	2956	94695 SH	DEFINED	01,03	81982	

12713										
CHARTER ONE FINL INC	COM	160903100	645	20670	SH	OTHER	01,03	16025		
4645										
CHARTER ONE FINL INC	COM	160903100	4353	139427	SH	DEFINED	05,01,03	139427		
CHARTER ONE FINL INC	COM	160903100	117	3753	SH	OTHER	05,01,03	3753		
CHARTER ONE FINL INC	COM	160903100	6082	194802	SH	DEFINED	07,06,01,03	194802		
CHARTER ONE FINL INC	COM	160903100	36	1169	SH	DEFINED	08,09,03	1169		
CHARTER COMMUNICATIONS	INC D	NOTE 4.750%	16117MAC1	208	267000	PRN	DEFINED	01,03	267000	
CHARTER COMMUNICATIONS	INC D	NOTE 4.750%	16117MAC1	1497	1925000	PRN	DEFINED	07,06,01,03	1925000	
CHARTER COMMUNICATIONS	INC D	CL A	16117M107	5387	477135	SH	DEFINED	01,03	474560	
2575										
CHARTER COMMUNICATIONS	INC D	CL A	16117M107	637	56383	SH	OTHER	01,03	9271	
47112										
CHARTER COMMUNICATIONS	INC D	CL A	16117M107	1450	128454	SH	DEFINED	05,01,03	128454	
CHARTER COMMUNICATIONS	INC D	CL A	16117M107	6883	609696	SH	DEFINED	07,06,01,03	609696	
CHARTER COMMUNICATIONS	INC D	CL A	16117M107	410	36299	SH	DEFINED	08,09,03	36299	
CHARTER COMMUNICATIONS	INC D	CL A	16117M107	1225	108500	SH	CALL	DEFINED	08,09,03	108500
CHARTER COMMUNICATIONS	INC D	CL A	16117M107	3748	331978	SH	DEFINED	11,01,03	323580	
8398										
CHASE INDS INC	COM	161568100	116	10300	SH	DEFINED	08,09,03	10300		
CHECKFREE CORP NEW	COM	162813109	201	13130	SH	DEFINED	01,03	13130		
CHECKFREE CORP NEW	COM	162813109	21	1400	SH	OTHER	01,03	1400		
CHECKFREE CORP NEW	COM	162813109	774	50485	SH	DEFINED	05,01,03	50485		
CHECKFREE CORP NEW	COM	162813109	879	57350	SH	DEFINED	07,06,01,03	57350		
CHECKFREE CORP NEW	COM	162813109	5	358	SH	DEFINED	08,09,03	358		
CHECKFREE CORP NEW	COM	162813109	153300	10000000	SH	DEFINED	15,01,03	10000000		
CHECKPOINT SYS INC	COM	162825103	303	19000	SH	DEFINED	01,03	5800		
13200										
CHECKPOINT SYS INC	COM	162825103	1477	92575	SH	DEFINED	05,01,03	92575		
CHECKPOINT SYS INC	COM	162825103	624	39100	SH	DEFINED	07,06,01,03	39100		
CHEESECAKE FACTORY	INC	COM	163072101	694	18800	SH	DEFINED	01,03	8250	
9800 750										
CHEESECAKE FACTORY	INC	COM	163072101	63	1700	SH	OTHER	01,03		
1700										
CHEESECAKE FACTORY	INC	COM	163072101	3962	107375	SH	DEFINED	05,01,03	107375	
CHEESECAKE FACTORY	INC	COM	163072101	2210	59900	SH	DEFINED	07,06,01,03	59900	
CHEMED CORP	COM	163596109	63	1700	SH	DEFINED	01,03			
1700										
CHEMED CORP	COM	163596109	4	100	SH	OTHER	01,03			
100										
CHEMED CORP	COM	163596109	857	22950	SH	DEFINED	05,01,03	22950		
CHEMED CORP	COM	163596109	456	12200	SH	DEFINED	07,06,01,03	12200		
CHEMFIRST INC	COM	16361A106	16	600	SH	OTHER	01,03	600		
CHEMFIRST INC	COM	16361A106	758	28350	SH	DEFINED	05,01,03	28350		
CHEMFIRST INC	COM	16361A106	465	17400	SH	DEFINED	07,06,01,03	17400		
CHESAPEAKE CORP	COM	165159104	1229	45256	SH	DEFINED	01,03	45256		
CHESAPEAKE CORP	COM	165159104	1856	68366	SH	OTHER	01,03	53466		
14900										
CHESAPEAKE CORP	COM	165159104	1235	45475	SH	DEFINED	05,01,03	45475		
CHESAPEAKE CORP	COM	165159104	508	18700	SH	DEFINED	07,06,01,03	18700		
CHEVRONTEXACO CORP	COM	166764100	313475	3472636	SH	DEFINED	01,03	3329312		
143324										
CHEVRONTEXACO CORP	COM	166764100	154229	1708534	SH	OTHER	01,03	1087207		
621327										
CHEVRONTEXACO CORP	COM	166764100	63069	698671	SH	DEFINED	05,01,03	698671		
CHEVRONTEXACO CORP	COM	166764100	1621	17961	SH	OTHER	05,01,03	17961		
CHEVRONTEXACO CORP	COM	166764100	14378	159273	SH	OTHER	06,01,03			
159273										
CHEVRONTEXACO CORP	COM	166764100	47769	529181	SH	DEFINED	07,06,01,03	529181		
CHEVRONTEXACO CORP	COM	166764100	172	1901	SH	DEFINED	08,09,03	1901		
CHEVRONTEXACO CORP	COM	166764100	283	3131	SH	DEFINED	13,01,03	3131		
CHEVRONTEXACO CORP	COM	166764100	45	500	SH	OTHER	13,01,03	200		
300										
CHICOS FAS INC	COM	168615102	641	19031	SH	DEFINED	01,03	7508		
11523										
CHICOS FAS INC	COM	168615102	13	377	SH	OTHER	01,03			
377										
CHICOS FAS INC	COM	168615102	3447	102275	SH	DEFINED	05,01,03	102275		
CHICOS FAS INC	COM	168615102	1695	50300	SH	DEFINED	07,06,01,03	50300		
CHINA MOBILE HONG KONG	LTD	SPONSORED AD	16941M109	6	399	SH	DEFINED	01,03	399	
CHINA MOBILE HONG KONG	LTD	SPONSORED AD	16941M109	15	1000	SH	OTHER	01,03	1000	
CHINA MOBILE HONG KONG	LTD	SPONSORED AD	16941M109	266	17200	SH	OTHER	06,01,03		
17200										
CHIRON CORP	COM	170040109	565	12318	SH	DEFINED	01,03	12318		
CHIRON CORP	COM	170040109	345	7518	SH	OTHER	01,03	3500		
4018										
CHIRON CORP	COM	170040109	3796	82720	SH	DEFINED	05,01,03	82720		
CHIRON CORP	COM	170040109	150	3275	SH	OTHER	05,01,03	3275		
CHIRON CORP	COM	170040109	1080	23525	SH	DEFINED	07,06,01,03	23525		
CHIRON CORP	COM	170040109	1135	24723	SH	DEFINED	08,09,03	24723		
CHITTENDEN CORP	COM	170228100	111	3812	SH	DEFINED	01,03	3812		
CHITTENDEN CORP	COM	170228100	1	20	SH	OTHER	01,03	20		
CHITTENDEN CORP	COM	170228100	1889	64800	SH	DEFINED	05,01,03	64800		
CHITTENDEN CORP	COM	170228100	1154	39600	SH	DEFINED	07,06,01,03	39600		
CHOICEPOINT INC	COM	170388102	1817	31548	SH	DEFINED	01,03			

CISCO SYS INC 388212	COM	17275R102	55649	3287000	SH	OTHER	05,01,03	2898788
CISCO SYS INC 632325	COM	17275R102	10705	632325	SH	OTHER	06,01,03	
CISCO SYS INC	COM	17275R102	33486	1977930	SH	DEFINED	07,06,01,03	1977930
CISCO SYS INC	COM	17275R102	8722	515186	SH	DEFINED	08,09,03	515186
CISCO SYS INC	COM	17275R102	10681	630900	SH	CALL	DEFINED 08,09,03	630900
CISCO SYS INC	COM	17275R102	2286	135000	SH	PUT	DEFINED 08,09,03	135000
CISCO SYS INC	COM	17275R102	291	17165	SH	DEFINED	13,01,03	17165
CISCO SYS INC 700	COM	17275R102	83	4900	SH	OTHER	13,01,03	4200
CIRRUS LOGIC INC	COM	172755100	124	6545	SH	DEFINED	01,03	6545
CIRRUS LOGIC INC	COM	172755100	1029	54529	SH	DEFINED	05,01,03	54529
CIRRUS LOGIC INC	COM	172755100	1152	61025	SH	DEFINED	07,06,01,03	61025
CINTAS CORP 9400	COM	172908105	1915	38406	SH	DEFINED	01,03	29006
CINTAS CORP 5120	COM	172908105	569	11420	SH	OTHER	01,03	6300
CINTAS CORP	COM	172908105	5545	111215	SH	DEFINED	05,01,03	111215
CINTAS CORP	COM	172908105	146	2925	SH	OTHER	05,01,03	2925
CINTAS CORP	COM	172908105	1460	29275	SH	DEFINED	07,06,01,03	29275
CINTAS CORP	COM	172908105	343	6875	SH	DEFINED	08,09,03	6875
CITIGROUP INC 563668	COM	172967101	669419	13518163	SH	DEFINED	01,03	12954495
CITIGROUP INC 1511577	COM	172967101	216920	4380462	SH	OTHER	01,03	2868885
CITIGROUP INC 1869666	COM	172967101	154456	3119059	SH	DEFINED	05,01,03	1249393
CITIGROUP INC	COM	172967101	96929	1957366	SH	OTHER	05,01,03	1957366
CITIGROUP INC 540616	COM	172967101	26771	540616	SH	OTHER	06,01,03	
CITIGROUP INC	COM	172967101	100882	2037194	SH	DEFINED	07,06,01,03	2037194
CITIGROUP INC	COM	172967101	28334	572174	SH	DEFINED	08,09,03	572174
CITIGROUP INC	COM	172967101	19808	400000	SH	CALL	DEFINED 08,09,03	400000
CITIGROUP INC 881111	COM	172967101	506809	10234422	SH	DEFINED	11,01,03	9353311
CITIGROUP INC	COM	172967101	628	12688	SH	DEFINED	13,01,03	12688
CITIGROUP INC 1250	COM	172967101	87	1750	SH	OTHER	13,01,03	500
CITIGROUP INC	COM	172967101	125	2518	SH	DEFINED	17,16	2518
CITIGROUP INC	COM	172967101	990	20000	SH	PUT	DEFINED 17,16	20000
CITIZENS BKG CORP MICH	COM	174420109	6	200	SH	DEFINED	01,03	200
CITIZENS BKG CORP MICH	COM	174420109	214	6576	SH	OTHER	01,03	6576
CITIZENS COMMUNICATIONS CO 8271	COM	17453B101	452	42001	SH	DEFINED	01,03	33730
CITIZENS COMMUNICATIONS CO 43613	COM	17453B101	669	62255	SH	OTHER	01,03	18642
CITIZENS COMMUNICATIONS CO	COM	17453B101	1300	120967	SH	DEFINED	05,01,03	120967
CITIZENS COMMUNICATIONS CO	COM	17453B101	49	4550	SH	OTHER	05,01,03	4550
CITIZENS COMMUNICATIONS CO	COM	17453B101	374	34750	SH	DEFINED	07,06,01,03	34750
CITIZENS UTILS TR	PFD EPPICS C	177351202	1702	36200	SH	DEFINED	01,03	36200
CITIZENS UTILS TR	PFD EPPICS C	177351202	3729	79300	SH	DEFINED	07,06,01,03	79300
CITRIX SYS INC	SDCV	177376AB6	415	1000000	PRN	DEFINED	07,06,01,03	1000000
CITRIX SYS INC 90542000	SDCV	177376AB6	37575	90542000	PRN	OTHER	16	
CITRIX SYS INC 57935	COM	177376100	4264	246760	SH	DEFINED	01,03	188825
CITRIX SYS INC 5730	COM	177376100	163	9430	SH	OTHER	01,03	3700
CITRIX SYS INC	COM	177376100	4993	288924	SH	DEFINED	05,01,03	288924
CITRIX SYS INC	COM	177376100	10557	610921	SH	DEFINED	07,06,01,03	610921
CITRIX SYS INC	COM	177376100	272	15724	SH	DEFINED	08,09,03	15724
CITY HLDG CO	COM	177835105	192	12525	SH	DEFINED	01,03	12525
CITY NATL CORP 7570 4000	COM	178566105	5742	109147	SH	DEFINED	01,03	97577
CITY NATL CORP 380	COM	178566105	20	380	SH	OTHER	01,03	
CITY NATL CORP	COM	178566105	7363	139952	SH	DEFINED	05,01,03	139952
CITY NATL CORP	COM	178566105	22322	424290	SH	DEFINED	07,06,01,03	424290
CITY NATL CORP	COM	178566105	26	500	SH	DEFINED	13,01,03	500
CLAIRES STORES INC	COM	179584107	70	3600	SH	DEFINED	01,03	3600
CLAIRES STORES INC	COM	179584107	34	1739	SH	OTHER	01,03	1739
CLAIRES STORES INC	COM	179584107	620	31824	SH	DEFINED	05,01,03	31824
CLAIRES STORES INC	COM	179584107	704	36150	SH	DEFINED	07,06,01,03	36150
CLARCOR INC	COM	179895107	250	7800	SH	DEFINED	01,03	7800
CLARCOR INC 7100	COM	179895107	375	11732	SH	OTHER	01,03	4632
CLARCOR INC	COM	179895107	1978	61810	SH	DEFINED	05,01,03	61810
CLARCOR INC	COM	179895107	976	30500	SH	DEFINED	07,06,01,03	30500
CLARK / BARDES INC 2000	COM	180668105	86	3000	SH	DEFINED	01,03	1000
CLARK / BARDES INC	COM	180668105	347	12050	SH	OTHER	01,03	12050
CLAYTON HOMES INC	COM	184190106	1540	91959	SH	DEFINED	01,03	91959
CLAYTON HOMES INC	COM	184190106	34	2000	SH	OTHER	01,03	2000
CLAYTON HOMES INC	COM	184190106	1504	89786	SH	DEFINED	05,01,03	89786

CLAYTON HOMES INC	COM		184190106	1708	101975	SH	DEFINED	07,06,01,03	101975	
CLEAR CHANNEL COMMUNICATIONS	NOTE	2.625%	184502AB8	21573	21202000	PRN	DEFINED	08,09,03	21202000	
CLEAR CHANNEL COMMUNICATIONS	NOTE	2.625%	184502AB8	40700	40000000	PRN	DEFINED	17,16	40000000	
CLEAR CHANNEL COMMUNICATIONS 44865	COM		184502102	133834	2603269	SH	DEFINED	01,03	2558404	
CLEAR CHANNEL COMMUNICATIONS 120044	COM		184502102	22812	443727	SH	OTHER	01,03	323683	
CLEAR CHANNEL COMMUNICATIONS	COM		184502102	1028	20000	SH	PUT	DEFINED	01,03	20000
CLEAR CHANNEL COMMUNICATIONS 200079	COM		184502102	15904	309357	SH	DEFINED	05,01,03	109278	
CLEAR CHANNEL COMMUNICATIONS 618921	COM		184502102	42609	828800	SH	OTHER	05,01,03	209879	
CLEAR CHANNEL COMMUNICATIONS	COM		184502102	14130	274850	SH	DEFINED	07,06,01,03	274850	
CLEAR CHANNEL COMMUNICATIONS	COM		184502102	3481	67710	SH	DEFINED	08,09,03	67710	
CLEAR CHANNEL COMMUNICATIONS	COM		184502102	720	14000	SH	CALL	DEFINED	08,09,03	14000
CLEAR CHANNEL COMMUNICATIONS 7400	COM		184502102	1815	35300	SH	DEFINED	11,01,03	27900	
CLEAR CHANNEL COMMUNICATIONS	COM		184502102	154	3000	SH	DEFINED	13,01,03	3000	
CLEVELAND CLIFFS INC 2900	COM		185896107	69	3118	SH	DEFINED	01,03	218	
CLEVELAND CLIFFS INC	COM		185896107	558	25375	SH	DEFINED	05,01,03	25375	
CLEVELAND CLIFFS INC	COM		185896107	275	12500	SH	DEFINED	07,06,01,03	12500	
CLOROX CO DEL 41596	COM		189054109	16397	375808	SH	DEFINED	01,03	334212	
CLOROX CO DEL 80541	COM		189054109	11072	253769	SH	OTHER	01,03	173228	
CLOROX CO DEL	COM		189054109	8012	183635	SH	DEFINED	05,01,03	183635	
CLOROX CO DEL	COM		189054109	178	4075	SH	OTHER	05,01,03	4075	
CLOROX CO DEL 49575	COM		189054109	2163	49575	SH	OTHER	06,01,03		
CLOROX CO DEL	COM		189054109	2424	55550	SH	DEFINED	07,06,01,03	55550	
CLOROX CO DEL	COM		189054109	9	200	SH	DEFINED	08,09,03	200	
CLOROX CO DEL	COM		189054109	1780	40800	SH	CALL	DEFINED	08,09,03	40800
CLOROX CO DEL	COM		189054109	161	3700	SH	PUT	DEFINED	08,09,03	3700
COACH INC	COM		189754104	479	9454	SH	DEFINED	01,03	9454	
COACH INC	COM		189754104	149	2939	SH	OTHER	01,03	2939	
COACH INC	COM		189754104	1464	28870	SH	DEFINED	05,01,03	28870	
COACH INC	COM		189754104	1658	32700	SH	DEFINED	07,06,01,03	32700	
COACH INC 6574	COM		189754104	1411	27818	SH	DEFINED	11,01,03	21244	
COACHMEN INDS INC 3500	COM		189873102	57	3500	SH	DEFINED	01,03		
COACHMEN INDS INC	COM		189873102	683	41875	SH	DEFINED	05,01,03	41875	
COACHMEN INDS INC	COM		189873102	321	19700	SH	DEFINED	07,06,01,03	19700	
COCA COLA BOTTLING CO CONS	COM		191098102	170	3475	SH	DEFINED	01,03	3475	
COCA COLA BOTTLING CO CONS	COM		191098102	10	200	SH	OTHER	01,03	200	
COCA COLA BOTTLING CO CONS	COM		191098102	869	17725	SH	DEFINED	05,01,03	17725	
COCA COLA BOTTLING CO CONS	COM		191098102	534	10900	SH	DEFINED	07,06,01,03	10900	
COCA COLA CO 715070	COM		191216100	454079	8688848	SH	DEFINED	01,03	7973778	
COCA COLA CO 2701997	COM		191216100	347996	6658930	SH	OTHER	01,03	3956933	
COCA COLA CO 906930	COM		191216100	68538	1311480	SH	DEFINED	05,01,03	404550	
COCA COLA CO 25070	COM		191216100	50933	974600	SH	OTHER	05,01,03	949530	
COCA COLA CO 145575	COM		191216100	7608	145575	SH	OTHER	06,01,03		
COCA COLA CO	COM		191216100	35918	687301	SH	DEFINED	07,06,01,03	687301	
COCA COLA CO	COM		191216100	3170	60655	SH	DEFINED	08,09,03	60655	
COCA COLA CO	COM		191216100	6533	125000	SH	CALL	DEFINED	08,09,03	125000
COCA COLA CO	COM		191216100	314	6015	SH	DEFINED	13,01,03	6015	
COCA COLA CO 800	COM		191216100	55	1050	SH	OTHER	13,01,03	250	
COCA COLA ENTERPRISES INC	COM		191219104	48795	2598220	SH	DEFINED	01,03	2598220	
COCA COLA ENTERPRISES INC 3650	COM		191219104	155	8250	SH	OTHER	01,03	4600	
COCA COLA ENTERPRISES INC	COM		191219104	3632	193395	SH	DEFINED	05,01,03	193395	
COCA COLA ENTERPRISES INC	COM		191219104	136	7250	SH	OTHER	05,01,03	7250	
COCA COLA ENTERPRISES INC	COM		191219104	1036	55175	SH	DEFINED	07,06,01,03	55175	
COCA COLA ENTERPRISES INC	COM		191219104	470	25000	SH	DEFINED	08,09,03	25000	
COGNEX CORP	COM		192422103	64	2200	SH	DEFINED	01,03	2200	
COGNEX CORP	COM		192422103	29	1000	SH	OTHER	01,03	1000	
COGNEX CORP	COM		192422103	2650	91200	SH	DEFINED	05,01,03	91200	
COGNEX CORP	COM		192422103	1575	54200	SH	DEFINED	07,06,01,03	54200	
COHERENT INC 400	COM		192479103	437	12900	SH	DEFINED	01,03	12500	
COHERENT INC 5100	COM		192479103	244	7200	SH	OTHER	01,03	2100	
COHERENT INC	COM		192479103	2137	63025	SH	DEFINED	05,01,03	63025	
COHERENT INC	COM		192479103	1200	35400	SH	DEFINED	07,06,01,03	35400	
COHU INC	COM		192576106	36	1250	SH	DEFINED	01,03	1250	
COHU INC	COM		192576106	1187	41650	SH	DEFINED	05,01,03	41650	
COHU INC	COM		192576106	724	25400	SH	DEFINED	07,06,01,03	25400	
COHU INC	COM		192576106	6	200	SH	DEFINED	08,09,03	200	

COLLATERAL THERAPEUTICS	COM	193921103	2	200	SH	DEFINED	01,03	200	
COLLATERAL THERAPEUTICS	COM	193921103	12	1200	SH	DEFINED	08,09,03	1200	
COLLATERAL THERAPEUTICS	COM	193921103	382	36900	SH	DEFINED	17,16	36900	
COLGATE PALMOLIVE CO 107803	COM	194162103	77736	1360210	SH	DEFINED	01,03	1252407	
COLGATE PALMOLIVE CO 493921	COM	194162103	56491	988462	SH	OTHER	01,03	494541	
COLGATE PALMOLIVE CO	COM	194162103	1400	24500	SH	PUT	DEFINED	01,03	24500
COLGATE PALMOLIVE CO	COM	194162103	19326	338170	SH	DEFINED	05,01,03	338170	
COLGATE PALMOLIVE CO	COM	194162103	553	9675	SH	OTHER	05,01,03	9675	
COLGATE PALMOLIVE CO	COM	194162103	5541	96950	SH	DEFINED	07,06,01,03	96950	
COLGATE PALMOLIVE CO	COM	194162103	1332	23310	SH	DEFINED	08,09,03	23310	
COLGATE PALMOLIVE CO	COM	194162103	1383	24200	SH	DEFINED	11,01,03	24200	
COLONIAL BANCGROUP INC 250	COM	195493309	45	3020	SH	DEFINED	01,03	2770	
COLONIAL BANCGROUP INC 800	COM	195493309	93	6242	SH	OTHER	01,03	5442	
COLONIAL BANCGROUP INC	COM	195493309	1122	75183	SH	DEFINED	05,01,03	75183	
COLONIAL BANCGROUP INC	COM	195493309	1274	85375	SH	DEFINED	07,06,01,03	85375	
COLONIAL PPTYS TR 3500	COM SH BEN I	195872106	316	9178	SH	DEFINED	01,03	5678	
COLONIAL PPTYS TR	COM SH BEN I	195872106	1576	45750	SH	DEFINED	05,01,03	45750	
COLONIAL PPTYS TR	COM SH BEN I	195872106	889	25800	SH	DEFINED	07,06,01,03	25800	
COLUMBIA BANCORP	COM	197227101	75	4260	SH	DEFINED	01,03	4260	
COLUMBIA BANCORP	COM	197227101	175	9974	SH	OTHER	01,03	9974	
COLUMBIA BANCORP	COM	197227101	58	3300	SH	DEFINED	08,09,03	3300	
COLUMBIA BANCORP ORE	COM	197231103	122	10905	SH	DEFINED	01,03	10905	
COLUMBIA BANCORP ORE	COM	197231103	125	11169	SH	OTHER	01,03	11169	
COLUMBIA SPORTSWEAR CO 800 1800	COM	198516106	677	20165	SH	DEFINED	01,03	17565	
COLUMBIA SPORTSWEAR CO	COM	198516106	1712	51016	SH	DEFINED	05,01,03	51016	
COLUMBIA SPORTSWEAR CO	COM	198516106	5725	170634	SH	DEFINED	07,06,01,03	170634	
COLUMBIA SPORTSWEAR CO	COM	198516106	23	700	SH	DEFINED	08,09,03	700	
COMFORT SYS USA INC	COM	199908104	71	17300	SH	DEFINED	08,09,03	17300	
COMCAST CORP	DBCV	200300BH3	25663	33383000	PRN	DEFINED	08,09,03	33383000	
COMCAST CORP	DBCV	200300BH3	53813	70000000	PRN	DEFINED	17,16	70000000	
COMCAST CORP 76180	CL A SPL	200300200	115080	3618870	SH	DEFINED	01,03	3542690	
COMCAST CORP 194568	CL A SPL	200300200	14066	442318	SH	OTHER	01,03	247750	
COMCAST CORP	CL A SPL	200300200	27761	872975	SH	DEFINED	05,01,03	872975	
COMCAST CORP	CL A SPL	200300200	499	15700	SH	OTHER	05,01,03	15700	
COMCAST CORP 105000	CL A SPL	200300200	3339	105000	SH	OTHER	06,01,03		
COMCAST CORP	CL A SPL	200300200	39511	1242488	SH	DEFINED	07,06,01,03	1242488	
COMCAST CORP	CL A SPL	200300200	15387	483876	SH	DEFINED	08,09,03	483876	
COMCAST CORP	CL A SPL	200300200	4	125	SH	DEFINED	13,01,03	125	
COMCAST CORP	ZONES CV2% P	200300507	1811	60800	SH	DEFINED	08,09,03	60800	
COMCAST CORP	ZONES CV2% P	200300507	5956	200000	SH	DEFINED	17,16	200000	
COMDISCO INC 10860	COM	200336105	10	30494	SH	OTHER	01,03	19634	
COMDISCO INC	COM	200336105		94	SH	DEFINED	05,01,03	94	
COMDISCO INC	COM	200336105	17	50000	SH	DEFINED	08,09,03	50000	
COMERICA INC 730	COM	200340107	4712	75312	SH	DEFINED	01,03	74582	
COMERICA INC 11318	COM	200340107	1901	30389	SH	OTHER	01,03	19071	
COMERICA INC	COM	200340107	5614	89725	SH	DEFINED	05,01,03	89725	
COMERICA INC	COM	200340107	192	3075	SH	OTHER	05,01,03	3075	
COMERICA INC	COM	200340107	1383	22100	SH	DEFINED	07,06,01,03	22100	
COMERICA INC	COM	200340107	13	200	SH	DEFINED	08,09,03	200	
COMFORCE CORP 3	COM	20038K109	39	30003	SH	OTHER	01,03	30000	
COMMERCE BANCORP INC NJ	COM	200519106	2837	63183	SH	DEFINED	01,03	63183	
COMMERCE BANCORP INC NJ	COM	200519106	3413	76017	SH	DEFINED	05,01,03	76017	
COMMERCE BANCORP INC NJ	COM	200519106	9397	209280	SH	DEFINED	07,06,01,03	209280	
COMMERCE BANCORP INC NJ	COM	200519106	1886	42000	SH	DEFINED	08,09,03	42000	
COMMERCE BANCSHARES INC 7529	COM	200525103	9652	218279	SH	DEFINED	01,03	210750	
COMMERCE BANCSHARES INC 190727	COM	200525103	13716	310176	SH	OTHER	01,03	119449	
COMMERCE BANCSHARES INC	COM	200525103	83	1874	SH	DEFINED	05,01,03	1874	
COMMERCIAL FEDERAL CORPORATI 6300	COM	201647104	382	14200	SH	DEFINED	01,03	7900	
COMMERCIAL FEDERAL CORPORATI 1693	COM	201647104	46	1693	SH	OTHER	01,03		
COMMERCIAL FEDERAL CORPORATI	COM	201647104	2918	108475	SH	DEFINED	05,01,03	108475	
COMMERCIAL FEDERAL CORPORATI	COM	201647104	1544	57400	SH	DEFINED	07,06,01,03	57400	
COMMERCIAL METALS CO 18900	COM	201723103	1029	24500	SH	DEFINED	01,03	5600	
COMMERCIAL METALS CO	COM	201723103	2453	58400	SH	DEFINED	05,01,03	58400	
COMMERCIAL METALS CO	COM	201723103	680	16200	SH	DEFINED	07,06,01,03	16200	
COMMERCIAL METALS CO	COM	201723103	8	200	SH	DEFINED	08,09,03	200	
COMMERCIAL NET LEASE RLTY IN	COM	202218103	415	29700	SH	DEFINED	01,03	29700	
COMMERCIAL NET LEASE RLTY IN	COM	202218103	253	18111	SH	OTHER	01,03	15700	

2411								
COMMODORE APPLIED TECH INC	COM	202630109	7	60200 SH	DEFINED	01,03	60200	
COMMONWEALTH INDS INC DEL	COM	203004106	82	11100 SH	DEFINED	01,03		
11100								
COMMONWEALTH INDS INC DEL	COM	203004106	385	51975 SH	DEFINED	05,01,03	51975	
COMMONWEALTH INDS INC DEL	COM	203004106	151	20400 SH	DEFINED	07,06,01,03	20400	
COMMONWEALTH TEL ENTERPRISES	COM	203349105	47	1240 SH	DEFINED	01,03	1240	
COMMONWEALTH TEL ENTERPRISES	COM	203349105	540	14120 SH	DEFINED	05,01,03	14120	
COMMONWEALTH TEL ENTERPRISES	COM	203349105	4980	130200 SH	DEFINED	07,06,01,03	130200	
COMMSCOPE INC	NOTE	4.000% 203372AB3	368	460000 PRN	DEFINED	17,16	460000	
COMMSCOPE INC	COM	203372107	404	23215 SH	DEFINED	01,03	19090	
4125								
COMMSCOPE INC	COM	203372107	18	1033 SH	OTHER	01,03	1033	
COMMSCOPE INC	COM	203372107	584	33582 SH	DEFINED	05,01,03	33582	
COMMSCOPE INC	COM	203372107	664	38150 SH	DEFINED	07,06,01,03	38150	
COMMUNITY HEALTH SYS INC NEW	COM	203668108	44	1975 SH	DEFINED	01,03	1975	
COMMUNITY HEALTH SYS INC NEW	COM	203668108	638	28875 SH	DEFINED	05,01,03	28875	
COMMUNITY HEALTH SYS INC NEW	COM	203668108	3263	147575 SH	DEFINED	07,06,01,03	147575	
COMMUNITY FIRST BANKSHARES I	COM	203902101	512	19800 SH	DEFINED	01,03	9170	
10630								
COMMUNITY FIRST BANKSHARES I	COM	203902101	2	70 SH	OTHER	01,03		
70								
COMMUNITY FIRST BANKSHARES I	COM	203902101	2494	96460 SH	DEFINED	05,01,03	96460	
COMMUNITY FIRST BANKSHARES I	COM	203902101	1285	49700 SH	DEFINED	07,06,01,03	49700	
COMPANHIA ENERGETICA DE MINA	SP ADR N-V P	204409601	1657	111200 SH	OTHER	06,01,03		
111200								
COMPANHIA PARANAENSE ENER G	SPON ADR PFD	20441B407	503	64500 SH	OTHER	06,01,03		
64500								
COMPANHIA DE BEBIDAS DAS AME	SPON ADR PFD	20441W203	16	815 SH	DEFINED	01,03	815	
COMPANHIA DE BEBIDAS DAS AME	SPON ADR PFD	20441W203	581	29754 SH	OTHER	06,01,03		
29754								
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	687	25940 SH	DEFINED	01,03	25940	
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	641	24200 SH	OTHER	06,01,03		
24200								
COMPASS BANCSHARES INC	COM	20449H109	3178	102950 SH	DEFINED	01,03	99950	
3000								
COMPASS BANCSHARES INC	COM	20449H109	182	5881 SH	OTHER	01,03	5881	
COMPASS BANCSHARES INC	COM	20449H109	2753	89181 SH	DEFINED	05,01,03	89181	
COMPASS BANCSHARES INC	COM	20449H109	3101	100450 SH	DEFINED	07,06,01,03	100450	
COMPAQ COMPUTER CORP	COM	204493100	46582	4457569 SH	DEFINED	01,03	4352434	
105135								
COMPAQ COMPUTER CORP	COM	204493100	3750	358887 SH	OTHER	01,03	273255	
85632								
COMPAQ COMPUTER CORP	COM	204493100	9250	885215 SH	DEFINED	05,01,03	885215	
COMPAQ COMPUTER CORP	COM	204493100	2555	244450 SH	DEFINED	07,06,01,03	244450	
COMPAQ COMPUTER CORP	COM	204493100	49	4725 SH	DEFINED	08,09,03	4725	
COMPAQ COMPUTER CORP	COM	204493100	10456	1000580 SH	DEFINED	17,16	1000580	
COMPUTER ASSOC INTL INC	COM	204912109	41818	1910387 SH	DEFINED	01,03	1848948	
61439								
COMPUTER ASSOC INTL INC	COM	204912109	2246	102619 SH	OTHER	01,03	86398	
16221								
COMPUTER ASSOC INTL INC	COM	204912109	4378	200000 SH	CALL	DEFINED	01,03	200000
COMPUTER ASSOC INTL INC	COM	204912109	1084	49500 SH	PUT	DEFINED	01,03	49500
COMPUTER ASSOC INTL INC	COM	204912109	5709	260785 SH	DEFINED	05,01,03	260785	
COMPUTER ASSOC INTL INC	COM	204912109	1711	78150 SH	DEFINED	07,06,01,03	78150	
COMPUTER ASSOC INTL INC	COM	204912109	151	6900 SH	DEFINED	08,09,03	6900	
COMPUTER ASSOC INTL INC	COM	204912109	4914	224500 SH	CALL	DEFINED	08,09,03	224500
COMPUTER SCIENCES CORP	COM	205363104	1687	33233 SH	DEFINED	01,03	32033	
1200								
COMPUTER SCIENCES CORP	COM	205363104	1738	34250 SH	OTHER	01,03	11300	
22950								
COMPUTER SCIENCES CORP	COM	205363104	3763	74144 SH	DEFINED	05,01,03	74144	
COMPUTER SCIENCES CORP	COM	205363104	1076	21200 SH	DEFINED	07,06,01,03	21200	
COMPUTER SCIENCES CORP	COM	205363104	700	13800 SH	DEFINED	08,09,03	13800	
COMPUTER SCIENCES CORP	COM	205363104	4847	95500 SH	CALL	DEFINED	08,09,03	95500
COMPUTER TASK GROUP INC	COM	205477102	55	9532 SH	DEFINED	01,03	832	
8700								
COMPUTER TASK GROUP INC	COM	205477102	318	55050 SH	DEFINED	05,01,03	55050	
COMPUTER TASK GROUP INC	COM	205477102	149	25800 SH	DEFINED	07,06,01,03	25800	
COMPUTER TASK GROUP INC	COM	205477102	5	900 SH	DEFINED	08,09,03	900	
COMPUWARE CORP	COM	205638109	627	48560 SH	DEFINED	01,03	28460	
20100								
COMPUWARE CORP	COM	205638109	2	170 SH	OTHER	01,03		
170								
COMPUWARE CORP	COM	205638109	2553	197715 SH	DEFINED	05,01,03	197715	
COMPUWARE CORP	COM	205638109	816	63225 SH	DEFINED	07,06,01,03	63225	
COMPUWARE CORP	COM	205638109	117	9042 SH	DEFINED	08,09,03	9042	
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	4246	335114 SH	DEFINED	01,03	327924	
7190								
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	229	18083 SH	OTHER	01,03	325	
17758								
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	3235	255312 SH	DEFINED	05,01,03	255312	
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	8814	695658 SH	DEFINED	07,06,01,03	695658	
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	3125	246633 SH	DEFINED	08,09,03	246633	
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	6335	500000 SH	PUT	DEFINED	08,09,03	500000

CONAGRA FOODS INC 14800	COM	205887102	64931	2677563	SH	DEFINED	01,03	2662763
CONAGRA FOODS INC 259135	COM	205887102	7064	291280	SH	OTHER	01,03	32145
CONAGRA FOODS INC	COM	205887102	6680	275475	SH	DEFINED	05,01,03	275475
CONAGRA FOODS INC	COM	205887102	224	9250	SH	OTHER	05,01,03	9250
CONAGRA FOODS INC 280900	COM	205887102	6812	280900	SH	OTHER	06,01,03	
CONAGRA FOODS INC	COM	205887102	1685	69475	SH	DEFINED	07,06,01,03	69475
CONAGRA FOODS INC	COM	205887102	259	10700	SH	DEFINED	08,09,03	10700
CONAGRA FOODS INC	COM	205887102	364	15000	SH	CALL	DEFINED 08,09,03	15000
CONAGRA FOODS INC	COM	205887102	364	15000	SH	PUT	DEFINED 08,09,03	15000
CONCORD CAMERA CORP	COM	206156101	9	1000	SH	DEFINED	01,03	1000
CONCORD CAMERA CORP	COM	206156101	500	55450	SH	DEFINED	05,01,03	55450
CONCORD CAMERA CORP	COM	206156101	305	33900	SH	DEFINED	07,06,01,03	33900
CONCORD COMMUNICATIONS INC 2100	COM	206186108	85	4000	SH	DEFINED	01,03	1900
CONCORD COMMUNICATIONS INC	COM	206186108	793	37475	SH	DEFINED	05,01,03	37475
CONCORD COMMUNICATIONS INC	COM	206186108	438	20700	SH	DEFINED	07,06,01,03	20700
CONCORD COMMUNICATIONS INC	COM	206186108	1098	51925	SH	DEFINED	08,09,03	51925
CONCORD EFS INC 20314	COM	206197105	87505	2631742	SH	DEFINED	01,03	2611428
CONCORD EFS INC 274674	COM	206197105	14436	434159	SH	OTHER	01,03	159485
CONCORD EFS INC	COM	206197105	18431	554301	SH	DEFINED	05,01,03	554301
CONCORD EFS INC	COM	206197105	273	8200	SH	OTHER	05,01,03	8200
CONCORD EFS INC 430000	COM	206197105	14298	430000	SH	OTHER	06,01,03	
CONCORD EFS INC	COM	206197105	42137	1267266	SH	DEFINED	07,06,01,03	1267266
CONCORD EFS INC	COM	206197105	766	23027	SH	DEFINED	08,09,03	23027
CONCORD EFS INC	COM	206197105	2	75	SH	DEFINED	13,01,03	75
CONCORD EFS INC	COM	206197105	57963	1743258	SH	DEFINED	17,16	1743258
CONCUR TECHNOLOGIES INC	COM	206708109	121	36626	SH	DEFINED	08,09,03	36626
CONCURRENT COMPUTER CORP NEW 1850	COM	206710204	44	5270	SH	DEFINED	01,03	3420
CONCURRENT COMPUTER CORP NEW	COM	206710204	66	8000	SH	DEFINED	08,09,03	8000
CONNECTIV INC	COM	206829103	823	33072	SH	DEFINED	01,03	33072
CONNECTIV INC 4731	COM	206829103	494	19834	SH	OTHER	01,03	15103
CONNECTIV INC	COM	206829103	1440	57870	SH	DEFINED	05,01,03	57870
CONNECTIV INC 6800	COM	206829103	169	6800	SH	OTHER	06,01,03	
CONNECTIV INC	COM	206829103	1637	65750	SH	DEFINED	07,06,01,03	65750
CONEXANT SYSTEMS INC	NOTE	4.000% 207142AF7	367	571000	PRN	DEFINED	08,09,03	571000
CONEXANT SYSTEMS INC 31697	COM	207142100	493	40934	SH	DEFINED	01,03	9237
CONEXANT SYSTEMS INC 16316	COM	207142100	1056	87629	SH	OTHER	01,03	71313
CONEXANT SYSTEMS INC	COM	207142100	1328	110240	SH	DEFINED	05,01,03	110240
CONEXANT SYSTEMS INC	COM	207142100	382	31725	SH	DEFINED	07,06,01,03	31725
CONEXANT SYSTEMS INC	COM	207142100	105	8690	SH	DEFINED	08,09,03	8690
CONMED CORP 5400	COM	207410101	151	6050	SH	DEFINED	01,03	650
CONMED CORP	COM	207410101	1518	60700	SH	DEFINED	05,01,03	60700
CONMED CORP	COM	207410101	778	31100	SH	DEFINED	07,06,01,03	31100
CONOCO INC	COM	208251504	595	20400	SH	DEFINED	01,03	20400
CONOCO INC	COM	208251504	5867	201050	SH	DEFINED	05,01,03	201050
CONOCO INC	COM	208251504	314	10775	SH	OTHER	05,01,03	10775
CONOCO INC	COM	208251504	2266	77650	SH	DEFINED	07,06,01,03	77650
CONOCO INC	COM	208251504	408	13986	SH	DEFINED	08,09,03	13986
CONOCO INC	COM	208251504	730	25000	SH	PUT	DEFINED 08,09,03	25000
CONOCO INC	COM	208251504	571	19564	SH	DEFINED	17,16	19564
CONSECO INC 1000	COM	208464107	700	193363	SH	DEFINED	01,03	192363
CONSECO INC 2140	COM	208464107	200	55233	SH	OTHER	01,03	53093
CONSECO INC	COM	208464107	534	147470	SH	DEFINED	05,01,03	147470
CONSECO INC	COM	208464107	21	5825	SH	OTHER	05,01,03	5825
CONSECO INC	COM	208464107	155	42775	SH	DEFINED	07,06,01,03	42775
CONSECO INC	COM	208464107	318	87800	SH	DEFINED	08,09,03	87800
CONSECO INC	COM	208464107	471	130000	SH	CALL	DEFINED 08,09,03	130000
CONSOLIDATED EDISON INC 8699	COM	209115104	6797	162180	SH	DEFINED	01,03	153481
CONSOLIDATED EDISON INC 44334	COM	209115104	5238	124984	SH	OTHER	01,03	80650
CONSOLIDATED EDISON INC	COM	209115104	3795	90545	SH	DEFINED	05,01,03	90545
CONSOLIDATED EDISON INC	COM	209115104	153	3650	SH	OTHER	05,01,03	3650
CONSOLIDATED EDISON INC	COM	209115104	1103	26325	SH	DEFINED	07,06,01,03	26325
CONSOLIDATED EDISON INC	COM	209115104	37	878	SH	DEFINED	08,09,03	878
CONSOLIDATED GRAPHICS INC	COM	209341106	96	4820	SH	DEFINED	01,03	4820
CONSOLIDATED GRAPHICS INC	COM	209341106	530	26625	SH	DEFINED	05,01,03	26625
CONSOLIDATED GRAPHICS INC	COM	209341106	324	16300	SH	DEFINED	07,06,01,03	16300
CONSOLIDATED TOMOKA LD CO	COM	210226106	976	45390	SH	OTHER	01,03	45390
CONSTELLATION BRANDS INC 7430	CL A	21036P108	1997	36334	SH	DEFINED	01,03	26954

CONSTELLATION BRANDS INC 250	CL A	21036P108	14	250 SH	OTHER	01,03	
CONSTELLATION BRANDS INC	CL A	21036P108	8660	157561 SH	DEFINED	05,01,03	157561
CONSTELLATION BRANDS INC 2700	CL A	21036P108	148	2700 SH	OTHER	06,01,03	
CONSTELLATION BRANDS INC	CL A	21036P108	13662	248588 SH	DEFINED	07,06,01,03	248588
CONSTELLATION ENERGY GROUP I 11074	COM	210371100	9784	317147 SH	DEFINED	01,03	306073
CONSTELLATION ENERGY GROUP I 51397	COM	210371100	6617	214484 SH	OTHER	01,03	163087
CONSTELLATION ENERGY GROUP I	COM	210371100	2190	70985 SH	DEFINED	05,01,03	70985
CONSTELLATION ENERGY GROUP I	COM	210371100	87	2825 SH	OTHER	05,01,03	2825
CONSTELLATION ENERGY GROUP I	COM	210371100	627	20325 SH	DEFINED	07,06,01,03	20325
CONSTELLATION ENERGY GROUP I	COM	210371100	15	500 SH	DEFINED	08,09,03	500
CONTINENTAL AIRLS INC	CL B	210795308	1	25 SH	OTHER	01,03	25
CONTINENTAL AIRLS INC	CL B	210795308	14	500 SH	DEFINED	05,01,03	500
CONTINENTAL AIRLS INC	CL B	210795308	263	9280 SH	DEFINED	08,09,03	9280
CONTINENTAL AIRLS INC	CL B	210795308	566	20000 SH	PUT	DEFINED 08,09,03	20000
CONVERIUM HLDG AG	SPONSORED AD	21248N107	507	19400 SH	DEFINED	01,03	19400
CONVERIUM HLDG AG	SPONSORED AD	21248N107	26	1000 SH	DEFINED	08,09,03	1000
CONVERGYS CORP 5050	COM	212485106	4932	166790 SH	DEFINED	01,03	161740
CONVERGYS CORP 3550	COM	212485106	735	24840 SH	OTHER	01,03	21290
CONVERGYS CORP	COM	212485106	5533	187126 SH	DEFINED	05,01,03	187126
CONVERGYS CORP	COM	212485106	87	2950 SH	OTHER	05,01,03	2950
CONVERGYS CORP	COM	212485106	11999	405789 SH	DEFINED	07,06,01,03	405789
CONVERGYS CORP	COM	212485106	6	200 SH	DEFINED	08,09,03	200
COOPER CAMERON CORP 2270	COM	216640102	584	11435 SH	DEFINED	01,03	9165
COOPER CAMERON CORP 3046	COM	216640102	260	5085 SH	OTHER	01,03	2039
COOPER CAMERON CORP	COM	216640102	1845	36105 SH	DEFINED	05,01,03	36105
COOPER CAMERON CORP	COM	216640102	2044	40000 SH	DEFINED	07,06,01,03	40000
COOPER COS INC 6710 1675	COM NEW	216648402	1537	32428 SH	DEFINED	01,03	24043
COOPER COS INC 110	COM NEW	216648402	5	110 SH	OTHER	01,03	
COOPER COS INC	COM NEW	216648402	4726	99695 SH	DEFINED	05,01,03	99695
COOPER COS INC	COM NEW	216648402	10424	219921 SH	DEFINED	07,06,01,03	219921
COOPER INDS INC 11300	COM	216669101	4272	101846 SH	DEFINED	01,03	90546
COOPER INDS INC 26979	COM	216669101	2305	54947 SH	OTHER	01,03	27968
COOPER INDS INC	COM	216669101	3063	73015 SH	DEFINED	05,01,03	73015
COOPER INDS INC	COM	216669101	68	1625 SH	OTHER	05,01,03	1625
COOPER INDS INC	COM	216669101	806	19225 SH	DEFINED	07,06,01,03	19225
COOPER INDS INC	COM	216669101	8	200 SH	DEFINED	08,09,03	200
COOPER TIRE & RUBR CO	COM	216831107	127	5845 SH	DEFINED	01,03	5845
COOPER TIRE & RUBR CO	COM	216831107	10	470 SH	OTHER	01,03	470
COOPER TIRE & RUBR CO	COM	216831107	682	31515 SH	DEFINED	05,01,03	31515
COOPER TIRE & RUBR CO	COM	216831107	27	1250 SH	OTHER	05,01,03	1250
COOPER TIRE & RUBR CO	COM	216831107	195	9000 SH	DEFINED	07,06,01,03	9000
COOPER TIRE & RUBR CO	COM	216831107	4	200 SH	DEFINED	08,09,03	200
COORS ADOLPH CO	CL B	217016104	1341	19879 SH	DEFINED	01,03	19879
COORS ADOLPH CO 220	CL B	217016104	162	2395 SH	OTHER	01,03	2175
COORS ADOLPH CO	CL B	217016104	1057	15670 SH	DEFINED	05,01,03	15670
COORS ADOLPH CO	CL B	217016104	44	650 SH	OTHER	05,01,03	650
COORS ADOLPH CO	CL B	217016104	302	4475 SH	DEFINED	07,06,01,03	4475
COORS ADOLPH CO	CL B	217016104	13	200 SH	DEFINED	08,09,03	200
COPART INC	COM	217204106	242	13467 SH	DEFINED	01,03	13467
COPART INC 3258	COM	217204106	64	3574 SH	OTHER	01,03	316
COPART INC	COM	217204106	1061	59116 SH	DEFINED	05,01,03	59116
COPART INC	COM	217204106	1204	67125 SH	DEFINED	07,06,01,03	67125
COPPER MTN NETWORKS INC	COM	217510106	1	1000 SH	OTHER	01,03	1000
COPPER MTN NETWORKS INC	COM	217510106	97	102400 SH	DEFINED	17,16	102400
CORINTHIAN COLLEGES INC 2940	COM	218868107	317	6270 SH	DEFINED	01,03	3330
CORINTHIAN COLLEGES INC 60	COM	218868107	3	60 SH	OTHER	01,03	
CORINTHIAN COLLEGES INC	COM	218868107	2428	48025 SH	DEFINED	05,01,03	48025
CORINTHIAN COLLEGES INC	COM	218868107	1335	26400 SH	DEFINED	07,06,01,03	26400
CORINTHIAN COLLEGES INC	COM	218868107	101	2000 SH	DEFINED	08,09,03	2000
CORN PRODS INTL INC 1656 3060	COM	219023108	765	23751 SH	DEFINED	01,03	19035
CORN PRODS INTL INC 20354	COM	219023108	655	20354 SH	OTHER	01,03	
CORN PRODS INTL INC	COM	219023108	3235	100475 SH	DEFINED	05,01,03	100475
CORN PRODS INTL INC	COM	219023108	1401	43500 SH	DEFINED	07,06,01,03	43500
CORN PRODS INTL INC	COM	219023108	4	125 SH	DEFINED	13,01,03	125
CORNING INC 8947	COM	219350105	2289	300364 SH	DEFINED	01,03	291417
CORNING INC	COM	219350105	3154	413960 SH	OTHER	01,03	131488

282472								
CORNING INC	COM	219350105	3095	406175	SH	DEFINED 05,01,03		406175
CORNING INC	COM	219350105	899	117950	SH	DEFINED 07,06,01,03		117950
CORNING INC	COM	219350105	6025	790640	SH	DEFINED 08,09,03		790640
CORNING INC	COM	219350105	6	800	SH	DEFINED 13,01,03		800
CORRECTIONAL PPTYS TR	COM	22025E104	126	6637	SH	DEFINED 01,03		6637
CORRECTIONAL PPTYS TR	COM	22025E104	57	3000	SH	OTHER 01,03		3000
CORRECTIONAL PPTYS TR	COM	22025E104	70	3700	SH	DEFINED 08,09,03		3700
CORUS GROUP PLC	SPONSORED AD	22087M101	87	7090	SH	DEFINED 01,03		4136
2954								
CORUS GROUP PLC	SPONSORED AD	22087M101	120	9770	SH	OTHER 01,03		3864
5906								
CORVIS CORP	COM	221009103	47	37448	SH	DEFINED		37448
CORVIS CORP	COM	221009103	13	10075	SH	DEFINED 01,03		10075
CORVIS CORP	COM	221009103	8	6125	SH	OTHER 01,03		3625
2500								
CORVIS CORP	COM	221009103	440	352650	SH	DEFINED 08,09,03		352650
COST PLUS INC CALIF	COM	221485105	115	4200	SH	DEFINED 01,03		1000
3200								
COST PLUS INC CALIF	COM	221485105	1357	49600	SH	DEFINED 05,01,03		49600
COST PLUS INC CALIF	COM	221485105	728	26600	SH	DEFINED 07,06,01,03		26600
COST PLUS INC CALIF	COM	221485105	889	32500	SH	DEFINED 08,09,03		32500
COSTCO WHSL CORP NEW	COM	22160K105	32152	807436	SH	DEFINED 01,03		746776
60660								
COSTCO WHSL CORP NEW	COM	22160K105	5077	127496	SH	OTHER 01,03		102519
24977								
COSTCO WHSL CORP NEW	COM	22160K105	9266	232700	SH	DEFINED 05,01,03		232700
COSTCO WHSL CORP NEW	COM	22160K105	309	7750	SH	OTHER 05,01,03		7750
COSTCO WHSL CORP NEW	COM	22160K105	3530	88650	SH	DEFINED 07,06,01,03		88650
COSTCO WHSL CORP NEW	COM	22160K105	831	20877	SH	DEFINED 08,09,03		20877
COSTCO WHSL CORP NEW	COM	22160K105	193789	4866620	SH	DEFINED 11,01,03		4620670
245950								
COSTCO WHSL CORP NEW	COM	22160K105	3	64	SH	DEFINED 17,16		64
COSTCO COMPANIES INC	NOTE	22160QAC6	10322	11220000	PRN	DEFINED 08,09,03		11220000
COTTON STS LIFE INS CO	COM	221774102	39	4000	SH	DEFINED 01,03		4000
COTTON STS LIFE INS CO	COM	221774102	265	27117	SH	OTHER 01,03		4687
22430								
COUNTRYWIDE CR INDS INC DEL	COM	222372104	696	15545	SH	DEFINED 01,03		15235
310								
COUNTRYWIDE CR INDS INC DEL	COM	222372104	573	12795	SH	OTHER 01,03		12600
195								
COUNTRYWIDE CR INDS INC DEL	COM	222372104	3652	81605	SH	DEFINED 05,01,03		81605
COUNTRYWIDE CR INDS INC DEL	COM	222372104	92	2050	SH	OTHER 05,01,03		2050
COUNTRYWIDE CR INDS INC DEL	COM	222372104	681	15225	SH	DEFINED 07,06,01,03		15225
COUNTRYWIDE CR INDS INC DEL	COM	222372104	1307	29200	SH	DEFINED 08,09,03		29200
COUNTRYWIDE CR INDS INC DEL	COM	222372104	1830	40900	SH	DEFINED 08,09,03		40900
COUNTRYWIDE CR INDS INC DEL	COM	222372104	7321	163600	SH	DEFINED 08,09,03		163600
COUSINS PPTYS INC	COM	222795106	2115	81206	SH	DEFINED 01,03		81206
COUSINS PPTYS INC	COM	222795106	5401	207324	SH	OTHER 01,03		49585
157739								
COVANSYS CORP	COM	22281W103	664	88520	SH	DEFINED 01,03		88520
COVANCE INC	COM	222816100	241	11891	SH	DEFINED 01,03		11891
COVANCE INC	COM	222816100	404	19900	SH	OTHER 01,03		1750
18150								
COVANCE INC	COM	222816100	798	39355	SH	DEFINED 05,01,03		39355
COVANCE INC	COM	222816100	907	44700	SH	DEFINED 07,06,01,03		44700
COVENTRY HEALTH CARE INC	COM	222862104	900	34600	SH	DEFINED 01,03		13200
21400								
COVENTRY HEALTH CARE INC	COM	222862104	4412	169700	SH	DEFINED 05,01,03		169700
COVENTRY HEALTH CARE INC	COM	222862104	2109	81100	SH	DEFINED 07,06,01,03		81100
COX COMMUNICATIONS INC NEW	NOTE	0.348% 224044BC0	17750	25000000	PRN	DEFINED 17,16		25000000
COX COMMUNICATIONS INC NEW	CL A	224044107	10552	280333	SH	DEFINED 01,03		275569
4764								
COX COMMUNICATIONS INC NEW	CL A	224044107	1421	37746	SH	OTHER 01,03		30100
7646								
COX COMMUNICATIONS INC NEW	CL A	224044107	128	3400	SH	DEFINED 05,01,03		3400
COX COMMUNICATIONS INC NEW	CL A	224044107	1366	36300	SH	OTHER 06,01,03		
36300								
COX COMMUNICATIONS INC NEW	CL A	224044107	13	350	SH	DEFINED 07,06,01,03		350
CRANE CO	COM	224399105	256	9367	SH	DEFINED 01,03		9367
CRANE CO	COM	224399105	228	8356	SH	OTHER 01,03		3133
5223								
CRANE CO	COM	224399105	751	27485	SH	DEFINED 05,01,03		27485
CRANE CO	COM	224399105	28	1025	SH	OTHER 05,01,03		1025
CRANE CO	COM	224399105	202	7400	SH	DEFINED 07,06,01,03		7400
CRAY INC	COM	225223106	38	16500	SH	DEFINED 08,09,03		16500
CREDENCE SYS CORP	COM	225302108	26	1190	SH	DEFINED 01,03		1190
CREDENCE SYS CORP	COM	225302108	203	9250	SH	OTHER 01,03		9000
250								
CREDENCE SYS CORP	COM	225302108	875	39855	SH	DEFINED 05,01,03		39855
CREDENCE SYS CORP	COM	225302108	982	44700	SH	DEFINED 07,06,01,03		44700
CREDIT SUISSE HIGH YLD BND F	SH BEN INT	22544F103	73	12765	SH	DEFINED 01,03		12765
CREDIT SUISSE HIGH YLD BND F	SH BEN INT	22544F103	6	1000	SH	OTHER 01,03		
1000								
CREE INC	COM	225447101	85	6235	SH	DEFINED 01,03		4935

CYTEC INDS INC	COM	232820100	800	26297	SH	DEFINED 05,01,03	26297
CYTEC INDS INC	COM	232820100	895	29425	SH	DEFINED 07,06,01,03	29425
CYTEC INDS INC	COM	232820100	24	800	SH	DEFINED 08,09,03	800
D & K HEALTHCARE RES INC	COM	232861104	53	889	SH	DEFINED 01,03	889
D & K HEALTHCARE RES INC 90000	COM	232861104	5402	90000	SH	OTHER 01,03	
D & K HEALTHCARE RES INC	COM	232861104	213	3550	SH	DEFINED 08,09,03	3550
CYTYC CORP	COM	232946103	274	10170	SH	DEFINED 01,03	10170
CYTYC CORP	COM	232946103	6	220	SH	OTHER 01,03	220
CYTYC CORP	COM	232946103	2148	79785	SH	DEFINED 05,01,03	79785
CYTYC CORP	COM	232946103	2427	90150	SH	DEFINED 07,06,01,03	90150
CYTYC CORP	COM	232946103	1375	51088	SH	DEFINED 08,09,03	51088
CYTYC CORP	COM	232946103	8010	297561	SH	DEFINED 11,01,03	297561
DDI CORP 3325	COM	233162106	273	32025	SH	DEFINED 01,03	28700
DDI CORP	COM	233162106	894	104839	SH	DEFINED 05,01,03	104839
DDI CORP	COM	233162106	3066	359461	SH	DEFINED 07,06,01,03	359461
DDI CORP	COM	233162106		54	SH	DEFINED 08,09,03	54
DMC STRATEX NETWORKS INC 40200	COM	23322L106	279	51200	SH	DEFINED 01,03	11000
DMC STRATEX NETWORKS INC 400	COM	23322L106	2	400	SH	OTHER 01,03	
DMC STRATEX NETWORKS INC	COM	23322L106	1318	242275	SH	DEFINED 05,01,03	242275
DMC STRATEX NETWORKS INC	COM	23322L106	554	101800	SH	DEFINED 07,06,01,03	101800
DMI FURNITURE INC	COM	233230101	19	10000	SH	DEFINED 01,03	10000
DQE INC 150	COM	23329J104	385	18049	SH	DEFINED 01,03	17899
DQE INC 3187	COM	23329J104	226	10614	SH	OTHER 01,03	7427
DQE INC	COM	23329J104	777	36455	SH	DEFINED 05,01,03	36455
DQE INC	COM	23329J104	883	41425	SH	DEFINED 07,06,01,03	41425
DPL INC 2456211 4537	COM	233293109	70640	2764764	SH	DEFINED 01,03	304016
DPL INC 125753	COM	233293109	3213	125753	SH	OTHER 01,03	
DPL INC	COM	233293109	2188	85646	SH	DEFINED 05,01,03	85646
DPL INC	COM	233293109	2395	93750	SH	DEFINED 07,06,01,03	93750
DPL INC	COM	233293109	70	2750	SH	OTHER 13,01,03	2750
DRS TECHNOLOGIES INC 6000	COM	23330X100	358	8640	SH	DEFINED 01,03	2640
DRS TECHNOLOGIES INC	COM	23330X100	1795	43300	SH	DEFINED 05,01,03	43300
DRS TECHNOLOGIES INC	COM	23330X100	850	20500	SH	DEFINED 07,06,01,03	20500
DRS TECHNOLOGIES INC	COM	23330X100	8	200	SH	DEFINED 08,09,03	200
D R HORTON INC	COM	23331A109	172	4560	SH	DEFINED 01,03	4560
D R HORTON INC 31	COM	23331A109	1	31	SH	OTHER 01,03	
D R HORTON INC	COM	23331A109	2403	63746	SH	DEFINED 05,01,03	63746
D R HORTON INC	COM	23331A109	2812	74580	SH	DEFINED 07,06,01,03	74580
D R HORTON INC 201800	COM	23331A109	47233	1252856	SH	DEFINED 11,06,01,03	1051056
DSP GROUP INC	COM	23332B106	211	10330	SH	DEFINED 01,03	10330
DSP GROUP INC	COM	23332B106	358	17481	SH	DEFINED 05,01,03	17481
DSP GROUP INC	COM	23332B106	406	19850	SH	DEFINED 07,06,01,03	19850
DST SYS INC DEL	COM	233326107	7034	141255	SH	DEFINED 01,03	141255
DST SYS INC DEL	COM	233326107	3911	78531	SH	DEFINED 05,01,03	78531
DST SYS INC DEL	COM	233326107	4442	89200	SH	DEFINED 07,06,01,03	89200
DST SYS INC DEL	COM	233326107	3386	68000	SH	DEFINED 17,16	68000
DTE ENERGY CO 5068	COM	233331107	5217	114655	SH	DEFINED 01,03	109587
DTE ENERGY CO 3487	COM	233331107	1819	39975	SH	OTHER 01,03	36488
DTE ENERGY CO	COM	233331107	3188	70076	SH	DEFINED 05,01,03	70076
DTE ENERGY CO	COM	233331107	130	2850	SH	OTHER 05,01,03	2850
DTE ENERGY CO 83900	COM	233331107	3817	83900	SH	OTHER 06,01,03	
DTE ENERGY CO	COM	233331107	944	20750	SH	DEFINED 07,06,01,03	20750
DANA CORP 371	COM	235811106	735	34249	SH	DEFINED 01,03	33878
DANA CORP 3486	COM	235811106	190	8867	SH	OTHER 01,03	5381
DANA CORP	COM	235811106	1381	64314	SH	DEFINED 05,01,03	64314
DANA CORP	COM	235811106	55	2550	SH	OTHER 05,01,03	2550
DANA CORP	COM	235811106	396	18425	SH	DEFINED 07,06,01,03	18425
DANA CORP	COM	235811106	4	200	SH	DEFINED 08,09,03	200
DANA CORP	COM	235811106	537	25000	SH	DEFINED 08,09,03	25000
DANAHER CORP DEL 21699	COM	235851102	1541	21699	SH	DEFINED 01,03	
DANAHER CORP DEL 2610 411087	COM	235851102	30802	433706	SH	OTHER 01,03	20009
DANAHER CORP DEL	COM	235851102	4530	63790	SH	DEFINED 05,01,03	63790
DANAHER CORP DEL	COM	235851102	174	2450	SH	OTHER 05,01,03	2450
DANAHER CORP DEL	COM	235851102	1312	18475	SH	DEFINED 07,06,01,03	18475
DANAHER CORP DEL	COM	235851102	2589	36450	SH	DEFINED 08,09,03	36450
DANAHER CORP DEL	COM	235851102	1420	20000	SH	DEFINED 08,09,03	20000
DARDEN RESTAURANTS INC	COM	237194105	1043	25693	SH	DEFINED 01,03	25693

DARDEN RESTAURANTS INC 97176	COM	237194105	4217	103904	SH	OTHER	01,03	6728
DARDEN RESTAURANTS INC	COM	237194105	2198	54145	SH	DEFINED	05,01,03	54145
DARDEN RESTAURANTS INC	COM	237194105	82	2025	SH	OTHER	05,01,03	2025
DARDEN RESTAURANTS INC	COM	237194105	590	14525	SH	DEFINED	07,06,01,03	14525
DARDEN RESTAURANTS INC	COM	237194105	2	60	SH	DEFINED	08,09,03	60
DATASCOPE CORP 4025	COM	238113104	662	22545	SH	DEFINED	01,03	18520
DATASCOPE CORP 710	COM	238113104	59	2000	SH	OTHER	01,03	1290
DATASCOPE CORP	COM	238113104	2327	79289	SH	DEFINED	05,01,03	79289
DATASCOPE CORP	COM	238113104	5266	179436	SH	DEFINED	07,06,01,03	179436
DAVE & BUSTERS INC 720	COM	23833N104	18	1776	SH	OTHER	01,03	1056
DAVE & BUSTERS INC	COM	23833N104	312	30000	SH	DEFINED	08,09,03	30000
DAVITA INC	COM	23918K108	24	960	SH	DEFINED	01,03	960
DAVITA INC	COM	23918K108	18	700	SH	DEFINED	05,01,03	700
DAVITA INC	COM	23918K108	968	38250	SH	DEFINED	08,09,03	38250
DAVOX CORP 8300	COM	239208101	82	10300	SH	DEFINED	01,03	2000
DAVOX CORP 2000	COM	239208101	16	2000	SH	OTHER	01,03	
DAVOX CORP	COM	239208101	230	28800	SH	DEFINED	05,01,03	28800
DAVOX CORP	COM	239208101	122	15300	SH	DEFINED	07,06,01,03	15300
DEAN FOODS CO NEW	COM	242370104	4063	53655	SH	DEFINED	01,03	53655
DEAN FOODS CO NEW 193	COM	242370104	15	193	SH	OTHER	01,03	
DEAN FOODS CO NEW	COM	242370104	2168	28629	SH	DEFINED	05,01,03	28629
DEAN FOODS CO NEW 1300	COM	242370104	98	1300	SH	OTHER	06,01,03	
DEAN FOODS CO NEW	COM	242370104	2440	32225	SH	DEFINED	07,06,01,03	32225
DEAN FOODS CO NEW	COM	242370104	754	9960	SH	DEFINED	08,09,03	9960
DEAN FOODS CO NEW	COM	242370104	379	5000	SH	CALL	DEFINED 08,09,03	5000
DEAN FOODS CO NEW	COM	242370104	5149	68000	SH	PUT	DEFINED 08,09,03	68000
DEBT STRATEGIES FD INC NEW	COM	24276Q109	42	6314	SH	DEFINED	01,03	6314
DEBT STRATEGIES FD INC NEW	COM	24276Q109	49	7375	SH	OTHER	01,03	7375
DEERE & CO 12690	COM	244199105	6465	141927	SH	DEFINED	01,03	129237
DEERE & CO 51507	COM	244199105	4235	92965	SH	OTHER	01,03	41458
DEERE & CO	COM	244199105	4656	102220	SH	DEFINED	05,01,03	102220
DEERE & CO	COM	244199105	184	4050	SH	OTHER	05,01,03	4050
DEERE & CO	COM	244199105	1344	29500	SH	DEFINED	07,06,01,03	29500
DEERE & CO	COM	244199105	12	265	SH	DEFINED	08,09,03	265
DELIAS CORP	CL A	24688Q101	3268	513135	SH	DEFINED	08,09,03	513135
DELL COMPUTER CORP 178124	COM	247025109	210916	8077981	SH	DEFINED	01,03	7899857
DELL COMPUTER CORP 408688	COM	247025109	30052	1150962	SH	OTHER	01,03	742274
DELL COMPUTER CORP 1026425	COM	247025109	39644	1518346	SH	DEFINED	05,01,03	491921
DELL COMPUTER CORP 552575	COM	247025109	41228	1579000	SH	OTHER	05,01,03	1026425
DELL COMPUTER CORP 422325	COM	247025109	11027	422325	SH	OTHER	06,01,03	
DELL COMPUTER CORP	COM	247025109	25639	981974	SH	DEFINED	07,06,01,03	981974
DELL COMPUTER CORP	COM	247025109	2914	111593	SH	DEFINED	08,09,03	111593
DELL COMPUTER CORP	COM	247025109	6071	232500	SH	CALL	DEFINED 08,09,03	232500
DELL COMPUTER CORP 314288	COM	247025109	82200	3148221	SH	DEFINED	11,06,01,03	2833933
DELL COMPUTER CORP	COM	247025109	78	3000	SH	DEFINED	13,01,03	3000
DELL COMPUTER CORP 500	COM	247025109	29	1100	SH	OTHER	13,01,03	600
DELPHI CORP 8196	COM	247126105	1948	121833	SH	DEFINED	01,03	113637
DELPHI CORP 69904	COM	247126105	3040	190118	SH	OTHER	01,03	120214
DELPHI CORP	COM	247126105	3913	244700	SH	DEFINED	05,01,03	244700
DELPHI CORP	COM	247126105	154	9650	SH	OTHER	05,01,03	9650
DELPHI CORP 26500	COM	247126105	424	26500	SH	OTHER	06,01,03	
DELPHI CORP	COM	247126105	1210	75654	SH	DEFINED	07,06,01,03	75654
DELPHI CORP	COM	247126105	3	200	SH	DEFINED	08,09,03	200
DELPHI CORP	COM	247126105	2399	150000	SH	DEFINED	11,06,01,03	150000
DELPHI FINL GROUP INC 4100 2525	CL A	2471311105	1169	29825	SH	DEFINED	01,03	23200
DELPHI FINL GROUP INC	CL A	2471311105	4359	111181	SH	DEFINED	05,01,03	111181
DELPHI FINL GROUP INC	CL A	2471311105	9889	252194	SH	DEFINED	07,06,01,03	252194
DELTA & PINE LD CO 6296 1250	COM	247357106	834	43968	SH	DEFINED	01,03	36422
DELTA & PINE LD CO 804	COM	247357106	15	804	SH	OTHER	01,03	
DELTA & PINE LD CO	COM	247357106	2601	137104	SH	DEFINED	05,01,03	137104
DELTA & PINE LD CO	COM	247357106	3871	204068	SH	DEFINED	07,06,01,03	204068
DELTA AIR LINES INC DEL	COM	247361108	3797	116053	SH	DEFINED	01,03	114266

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DELTA AIR LINES INC DEL 13738	COM	247361108	1856	56711 SH	OTHER	01,03		42973
DELTA AIR LINES INC DEL	COM	247361108	1827	55840 SH	DEFINED	05,01,03		55840
DELTA AIR LINES INC DEL	COM	247361108	70	2125 SH	OTHER	05,01,03		2125
DELTA AIR LINES INC DEL	COM	247361108	501	15300 SH	DEFINED	07,06,01,03		15300
DELTA AIR LINES INC DEL	COM	247361108	7	200 SH	DEFINED	08,09,03		200
DELTA AIR LINES INC DEL	COM	247361108	7	200 SH	DEFINED	13,01,03		200
DELTA APPAREL INC 43147	COM	247368103	979	43147 SH	OTHER	01,03		
DELTIC TIMBER CORP	COM	247850100	9	300 SH	DEFINED	01,03		300
DELTIC TIMBER CORP 300	COM	247850100	22	714 SH	OTHER	01,03		414
DELTIC TIMBER CORP	COM	247850100	742	24525 SH	DEFINED	05,01,03		24525
DELTIC TIMBER CORP	COM	247850100	448	14800 SH	DEFINED	07,06,01,03		14800
DELUXE CORP	COM	248019101	3142	67929 SH	DEFINED	01,03		65029
2900								
DELUXE CORP	COM	248019101	830	17950 SH	OTHER	01,03		12250
5700								
DELUXE CORP	COM	248019101	4645	100420 SH	DEFINED	05,01,03		100420
DELUXE CORP	COM	248019101	57	1225 SH	OTHER	05,01,03		1225
DELUXE CORP	COM	248019101	519	11225 SH	DEFINED	07,06,01,03		11225
DELUXE CORP	COM	248019101	9	200 SH	DEFINED	08,09,03		200
DENDRITE INTL INC 13340 5475	COM	248239105	589	55042 SH	DEFINED	01,03		36227
DENDRITE INTL INC	COM	248239105	2491	232825 SH	DEFINED	05,01,03		232825
DENDRITE INTL INC	COM	248239105	5228	488573 SH	DEFINED	07,06,01,03		488573
DENTSPLY INTL INC NEW	COM	249030107	480	12954 SH	DEFINED	01,03		12954
DENTSPLY INTL INC NEW 222	COM	249030107	53	1422 SH	OTHER	01,03		1200
DENTSPLY INTL INC NEW	COM	249030107	1882	50781 SH	DEFINED	05,01,03		50781
DENTSPLY INTL INC NEW	COM	249030107	2137	57675 SH	DEFINED	07,06,01,03		57675
DEPARTMENT 56 INC 1300	COM	249509100	153	10900 SH	DEFINED	01,03		9600
DEPARTMENT 56 INC	COM	249509100	398	28425 SH	DEFINED	05,01,03		28425
DEPARTMENT 56 INC	COM	249509100	223	15900 SH	DEFINED	07,06,01,03		15900
DEPARTMENT 56 INC	COM	249509100	92	6600 SH	DEFINED	08,09,03		6600
DEUTSCHE TELEKOM AG 1021	SPONSORED AD	251566105	739	49362 SH	DEFINED	01,03		48341
DEUTSCHE TELEKOM AG 1839	SPONSORED AD	251566105	187	12491 SH	OTHER	01,03		10652
DEUTSCHE TELEKOM AG	SPONSORED AD	251566105	1	35 SH	DEFINED	05,01,03		35
DEUTSCHE TELEKOM AG	SPONSORED AD	251566105	18521	1236400 SH	DEFINED	08,09,03		1236400
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	496	23625 SH	DEFINED	01,03		23625
DEVELOPERS DIVERSIFIED RLTY 1660	COM	251591103	150	7160 SH	OTHER	01,03		5500
DEVON ENERGY CORP NEW 4748	COM	25179M103	4120	85358 SH	DEFINED	01,03		80610
DEVON ENERGY CORP NEW 3114	COM	25179M103	623	12900 SH	OTHER	01,03		9786
DEVON ENERGY CORP NEW	COM	25179M103	3320	68789 SH	DEFINED	05,01,03		68789
DEVON ENERGY CORP NEW	COM	25179M103	107	2225 SH	OTHER	05,01,03		2225
DEVON ENERGY CORP NEW	COM	25179M103	2849	59017 SH	DEFINED	07,06,01,03		59017
DEVON ENERGY CORP NEW	COM	25179M103	4678	96920 SH	DEFINED	08,09,03		96920
DEVRY INC DEL	COM	251893103	126	4185 SH	DEFINED	01,03		4185
DEVRY INC DEL	COM	251893103	1372	45546 SH	DEFINED	05,01,03		45546
DEVRY INC DEL	COM	251893103	1558	51725 SH	DEFINED	07,06,01,03		51725
DIAGEO P L C 7850	SPON ADR NEW	25243Q205	717	13673 SH	DEFINED	01,03		5823
DIAGEO P L C	SPON ADR NEW	25243Q205	136	2591 SH	OTHER	01,03		2591
DIAGEO P L C	SPON ADR NEW	25243Q205	5104	97274 SH	DEFINED	05,01,03		97274
DIAGEO P L C	SPON ADR NEW	25243Q205	7343	139951 SH	DEFINED	07,06,01,03		139951
DIAGNOSTIC PRODS CORP 11700	COM	252450101	775	17950 SH	DEFINED	01,03		6250
DIAGNOSTIC PRODS CORP	COM	252450101	3325	76975 SH	DEFINED	05,01,03		76975
DIAGNOSTIC PRODS CORP	COM	252450101	1512	35000 SH	DEFINED	07,06,01,03		35000
DIAL CORP NEW	COM	25247D101	643	35700 SH	DEFINED	01,03		35700
DIAL CORP NEW 2540	COM	25247D101	176	9772 SH	OTHER	01,03		7232
DIAL CORP NEW	COM	25247D101	1116	61905 SH	DEFINED	05,01,03		61905
DIAL CORP NEW 3900	COM	25247D101	70	3900 SH	OTHER	06,01,03		
DIAL CORP NEW	COM	25247D101	1267	70300 SH	DEFINED	07,06,01,03		70300
DIAL CORP NEW	COM	25247D101	333	18500 SH	DEFINED	08,09,03		18500
DIAMOND OFFSHORE DRILLING IN	DBC	1.500% 25271CAE2	139	150000 PRN	DEFINED	01,03		150000
DIAMOND OFFSHORE DRILLING IN 14000	DBC	1.500% 25271CAE2	19	21000 PRN	OTHER	01,03		7000
DIAMOND OFFSHORE DRILLING IN	DBC	1.500% 25271CAE2	508	550000 PRN	DEFINED	07,06,01,03		550000
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	95	3050 SH	DEFINED	01,03		3050
DIAMOND OFFSHORE DRILLING IN 10050	COM	25271C102	324	10350 SH	OTHER	01,03		300
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	4736	151500 SH	DEFINED	07,06,01,03		151500
DIAMONDS TR 500	UNIT SER 1	252787106	1448	13962 SH	DEFINED	01,03		13462
DIAMONDS TR	UNIT SER 1	252787106	547	5275 SH	OTHER	01,03		2905

DOLLAR TREE STORES INC	COM	256747106	27	808	SH	OTHER	01,03	808
DOLLAR TREE STORES INC	COM	256747106	2406	73342	SH	DEFINED	05,01,03	73342
DOLLAR TREE STORES INC	COM	256747106	2730	83200	SH	DEFINED	07,06,01,03	83200
DOLLAR TREE STORES INC	COM	256747106	1986	60523	SH	DEFINED	08,09,03	60523
DOLLAR TREE STORES INC	COM	256747106	328	10000	SH	DEFINED	17,16	10000
DOMINION RES INC VA NEW 34643	COM	25746U109	54156	831128	SH	DEFINED	01,03	796485
DOMINION RES INC VA NEW 102765	COM	25746U109	22211	340873	SH	OTHER	01,03	238108
DOMINION RES INC VA NEW	COM	25746U109	15759	241849	SH	DEFINED	05,01,03	241849
DOMINION RES INC VA NEW	COM	25746U109	279	4275	SH	OTHER	05,01,03	4275
DOMINION RES INC VA NEW	COM	25746U109	16189	248456	SH	DEFINED	07,06,01,03	248456
DOMINION RES INC VA NEW	COM	25746U109	1303	20000	SH	DEFINED	08,09,03	20000
DOMINION RES INC VA NEW	COM	25746U109	23	350	SH	OTHER	13,01,03	350
DONALDSON INC	COM	257651109	109	2705	SH	DEFINED	01,03	2705
DONALDSON INC	COM	257651109	14	354	SH	OTHER	01,03	354
DONALDSON INC	COM	257651109	1158	28788	SH	DEFINED	05,01,03	28788
DONALDSON INC	COM	257651109	1315	32700	SH	DEFINED	07,06,01,03	32700
DONNELLEY R R & SONS CO 4265	COM	257867101	2520	81021	SH	DEFINED	01,03	76756
DONNELLEY R R & SONS CO 27761	COM	257867101	1357	43641	SH	OTHER	01,03	15880
DONNELLEY R R & SONS CO	COM	257867101	1528	49145	SH	DEFINED	05,01,03	49145
DONNELLEY R R & SONS CO	COM	257867101	63	2025	SH	OTHER	05,01,03	2025
DONNELLEY R R & SONS CO	COM	257867101	436	14025	SH	DEFINED	07,06,01,03	14025
DOUBLECLICK INC 1200	COM	258609304	132	11005	SH	DEFINED	01,03	9805
DOUBLECLICK INC 400	COM	258609304	73	6100	SH	OTHER	01,03	5700
DOUBLECLICK INC	COM	258609304	11	900	SH	OTHER	13,01,03	900
DOVER CORP 40980	COM	260003108	6271	152949	SH	DEFINED	01,03	111969
DOVER CORP 695997	COM	260003108	68611	1673435	SH	OTHER	01,03	977438
DOVER CORP	COM	260003108	3702	90295	SH	DEFINED	05,01,03	90295
DOVER CORP	COM	260003108	144	3500	SH	OTHER	05,01,03	3500
DOVER CORP	COM	260003108	1031	25150	SH	DEFINED	07,06,01,03	25150
DOVER CORP	COM	260003108	8	200	SH	DEFINED	08,09,03	200
DOW CHEM CO 86214	COM	260543103	30101	919957	SH	DEFINED	01,03	833743
DOW CHEM CO 432190	COM	260543103	29782	910204	SH	OTHER	01,03	478014
DOW CHEM CO	COM	260543103	17828	544852	SH	DEFINED	05,01,03	544852
DOW CHEM CO	COM	260543103	506	15475	SH	OTHER	05,01,03	15475
DOW CHEM CO	COM	260543103	10791	329803	SH	DEFINED	07,06,01,03	329803
DOW CHEM CO	COM	260543103	196	6000	SH	DEFINED	08,09,03	6000
DOW JONES & CO INC	COM	260561105	442	7588	SH	DEFINED	01,03	7588
DOW JONES & CO INC 3480	COM	260561105	238	4080	SH	OTHER	01,03	600
DOW JONES & CO INC	COM	260561105	2186	37550	SH	DEFINED	05,01,03	37550
DOW JONES & CO INC	COM	260561105	87	1500	SH	OTHER	05,01,03	1500
DOW JONES & CO INC	COM	260561105	610	10475	SH	DEFINED	07,06,01,03	10475
DOWNEY FINL CORP 6600	COM	261018105	1205	26418	SH	DEFINED	01,03	19818
DOWNEY FINL CORP	COM	261018105	3144	68950	SH	DEFINED	05,01,03	68950
DOWNEY FINL CORP	COM	261018105	1626	35650	SH	DEFINED	07,06,01,03	35650
DRESS BARN INC 7900	COM	261570105	234	7900	SH	DEFINED	01,03	
DRESS BARN INC	COM	261570105	1506	50875	SH	DEFINED	05,01,03	50875
DRESS BARN INC	COM	261570105	666	22500	SH	DEFINED	07,06,01,03	22500
DRESS BARN INC	COM	261570105	3	100	SH	DEFINED	08,09,03	100
DREYERS GRAND ICE CREAM INC	COM	261878102	107	2595	SH	DEFINED	01,03	2595
DREYERS GRAND ICE CREAM INC	COM	261878102	185	4500	SH	OTHER	01,03	4500
DREYERS GRAND ICE CREAM INC	COM	261878102	926	22478	SH	DEFINED	05,01,03	22478
DREYERS GRAND ICE CREAM INC	COM	261878102	1052	25550	SH	DEFINED	07,06,01,03	25550
DREYFUS STRATEGIC MUNS INC 2150	COM	261932107	21	2150	SH	DEFINED	01,03	
DREYFUS STRATEGIC MUNS INC 200 14467	COM	261932107	350	36440	SH	OTHER	01,03	21773
DREYFUS HIGH YIELD STRATEGIE	SH BEN INT	26200S101	46	8434	SH	DEFINED	01,03	8434
DREYFUS HIGH YIELD STRATEGIE 2053	SH BEN INT	26200S101	20	3707	SH	OTHER	01,03	1654
DREYFUS STRATEGIC MUN BD FD	COM	26202F107	489	58951	SH	DEFINED	01,03	58951
DREYFUS STRATEGIC MUN BD FD 1930	COM	26202F107	64	7664	SH	OTHER	01,03	5734
DRIL-QUIP INC	COM	262037104	898	35000	SH	DEFINED	05,01,03	35000
DRIL-QUIP INC	COM	262037104	549	21400	SH	DEFINED	07,06,01,03	21400
DRUGSTORE COM INC	COM	262241102	1	500	SH	DEFINED	01,03	500
DRUGSTORE COM INC	COM	262241102	67	26600	SH	DEFINED	08,09,03	26600
DSL NET INC	COM	262506108	129	163528	SH	DEFINED		163528
DU PONT E I DE NEMOURS & CO 114393	COM	263534109	109769	2328081	SH	DEFINED	01,03	2213688
DU PONT E I DE NEMOURS & CO 678002	COM	263534109	73259	1553749	SH	OTHER	01,03	875747
DU PONT E I DE NEMOURS & CO	COM	263534109	21138	448318	SH	DEFINED	05,01,03	448318

DU PONT E I DE NEMOURS & CO	COM	263534109	825	17500	SH	OTHER	05,01,03	17500
DU PONT E I DE NEMOURS & CO 202300	COM	263534109	9538	202300	SH	OTHER	06,01,03	
DU PONT E I DE NEMOURS & CO	COM	263534109	5997	127200	SH	DEFINED	07,06,01,03	127200
DU PONT E I DE NEMOURS & CO	COM	263534109	508	10783	SH	DEFINED	13,01,03	10783
DU PONT E I DE NEMOURS & CO	COM	263534109	14	300	SH	OTHER	13,01,03	300
DU PONT E I DE NEMOURS & CO	COM	263534109	4	83	SH	DEFINED	17,16	83
DU PONT E I DE NEMOURS & CO	COM	263534109	2358	50000	SH	PUT	DEFINED	17,16
DUFF & PHELPS UTILS INCOME I 9500	COM	264324104	501	44432	SH	DEFINED	01,03	34932
DUFF & PHELPS UTILS INCOME I 17893	COM	264324104	463	41012	SH	OTHER	01,03	23119
DUKE ENERGY CORP 57031	WHEN ISSUED	264399106	97922	2590536	SH	DEFINED	01,03	2533505
DUKE ENERGY CORP 367682	WHEN ISSUED	264399106	33924	897462	SH	OTHER	01,03	529780
DUKE ENERGY CORP	WHEN ISSUED	264399106	14000	370365	SH	DEFINED	05,01,03	370365
DUKE ENERGY CORP	WHEN ISSUED	264399106	503	13300	SH	OTHER	05,01,03	13300
DUKE ENERGY CORP 225025	WHEN ISSUED	264399106	8506	225025	SH	OTHER	06,01,03	
DUKE ENERGY CORP	WHEN ISSUED	264399106	15624	413325	SH	DEFINED	07,06,01,03	413325
DUKE ENERGY CORP	WHEN ISSUED	264399106	1266	33500	SH	DEFINED	08,09,03	33500
DUKE ENERGY CORP	WHEN ISSUED	264399106	149	3950	SH	DEFINED	13,01,03	3950
DUKE ENERGY CORP	WHEN ISSUED	264399106	102	2700	SH	OTHER	13,01,03	2700
DUKE ENERGY CORP 7000	UNIT 99/99/9	264399585	1395	54250	SH	DEFINED	01,03	47250
DUKE ENERGY CORP	UNIT 99/99/9	264399585	98	3825	SH	OTHER	01,03	3825
DUKE ENERGY CORP	UNIT 99/99/9	264399585	6341	246650	SH	DEFINED	07,06,01,03	246650
DUKE ENERGY CORP	UNIT 99/99/9	264399585	51	2000	SH	OTHER	13,01,03	2000
DUKE REALTY CORP	COM NEW	264411505	707	27200	SH	DEFINED	01,03	27200
DUKE REALTY CORP 5292	COM NEW	264411505	452	17374	SH	OTHER	01,03	12082
DUN & BRADSTREET CORP DEL NE 23425	COM	26483E100	3708	92683	SH	DEFINED	01,03	69258
DUN & BRADSTREET CORP DEL NE 18188	COM	26483E100	3399	84964	SH	OTHER	01,03	66776
DUN & BRADSTREET CORP DEL NE	COM	26483E100	1969	49218	SH	DEFINED	05,01,03	49218
DUN & BRADSTREET CORP DEL NE	COM	26483E100	2198	54925	SH	DEFINED	07,06,01,03	54925
DUN & BRADSTREET CORP DEL NE	COM	26483E100	1	20	SH	DEFINED	08,09,03	20
DUPONT PHOTOMASKS INC	COM	26613X101	96	1840	SH	DEFINED	01,03	1840
DUPONT PHOTOMASKS INC	COM	26613X101	1877	36100	SH	DEFINED	05,01,03	36100
DUPONT PHOTOMASKS INC	COM	26613X101	1144	22000	SH	DEFINED	07,06,01,03	22000
DURASWITCH INDUSTRIES INC	COM NEW	266905207	162	22000	SH	DEFINED	01,03	22000
DYAX CORP	COM	26746E103	137	37192	SH	DEFINED	01,03	37192
DYAX CORP	COM	26746E103	2	500	SH	OTHER	01,03	500
DYCOM INDS INC	COM	267475101	202	13536	SH	DEFINED	01,03	13536
DYCOM INDS INC 615	COM	267475101	69	4600	SH	OTHER	01,03	3985
DYCOM INDS INC	COM	267475101	466	31161	SH	DEFINED	05,01,03	31161
DYCOM INDS INC	COM	267475101	529	35400	SH	DEFINED	07,06,01,03	35400
DYNACARE INC	COM	267920205	157	10000	SH	DEFINED	08,09,03	10000
DYNATRONICS CORP 20000	COM	268157104	21	20000	SH	OTHER	01,03	
DYNEGY INC NEW 1900	CL A	26816Q101	4322	149051	SH	DEFINED	01,03	147151
DYNEGY INC NEW 75136	CL A	26816Q101	2480	85508	SH	OTHER	01,03	10372
DYNEGY INC NEW	CL A	26816Q101	4525	156024	SH	DEFINED	05,01,03	156024
DYNEGY INC NEW	CL A	26816Q101	163	5625	SH	OTHER	05,01,03	5625
DYNEGY INC NEW	CL A	26816Q101	1279	44100	SH	DEFINED	07,06,01,03	44100
DYNEGY INC NEW	CL A	26816Q101	137	4710	SH	DEFINED	08,09,03	4710
EGL INC	COM	268484102	20	1250	SH	DEFINED	01,03	1250
EGL INC	COM	268484102	494	31164	SH	DEFINED	05,01,03	31164
EGL INC	COM	268484102	561	35400	SH	DEFINED	07,06,01,03	35400
E-LOAN INC	COM	26861P107	4070	2200000	SH	DEFINED	01,03	2200000
E M C CORP MASS 503403	COM	268648102	163567	13722070	SH	DEFINED	01,03	13218667
E M C CORP MASS 1083560	COM	268648102	35333	2964212	SH	OTHER	01,03	1880652
E M C CORP MASS 1207871	COM	268648102	20877	1751404	SH	DEFINED	05,01,03	543533
E M C CORP MASS 1036129	COM	268648102	26748	2244000	SH	OTHER	05,01,03	1207871
E M C CORP MASS 638602	COM	268648102	7612	638602	SH	OTHER	06,01,03	
E M C CORP MASS	COM	268648102	14159	1187838	SH	DEFINED	07,06,01,03	1187838
E M C CORP MASS	COM	268648102	1685	141374	SH	DEFINED	08,09,03	141374
E M C CORP MASS	COM	268648102	126	10575	SH	DEFINED	13,01,03	10575
E M C CORP MASS 800	COM	268648102	46	3875	SH	OTHER	13,01,03	3075
EMS TECHNOLOGIES INC	COM	26873N108	227	10000	SH	OTHER	01,03	10000
EMS TECHNOLOGIES INC	COM	26873N108	125	5500	SH	DEFINED	08,09,03	5500
ENSCO INTL INC 1000	COM	26874Q100	4961	164592	SH	DEFINED	01,03	163592
ENSCO INTL INC	COM	26874Q100	123	4091	SH	OTHER	01,03	1391

2700								
ENSCO INTL INC	COM	26874Q100	4285	142161	SH	DEFINED 05,01,03		142161
ENSCO INTL INC	COM	26874Q100	11385	377742	SH	DEFINED 07,06,01,03		377742
ENSCO INTL INC	COM	26874Q100	1100	36500	SH	DEFINED 08,09,03		36500
ENI S P A	SPONSORED AD	26874R108	171	2367	SH	DEFINED 01,03		1970
397								
ENI S P A	SPONSORED AD	26874R108	125	1735	SH	OTHER 01,03		597
1138								
ENI S P A	SPONSORED AD	26874R108	4107	57000	SH	OTHER 06,01,03		
57000								
EOG RES INC	COM	26875P101	2528	62332	SH	DEFINED 01,03		49032
13300								
EOG RES INC	COM	26875P101	1760	43385	SH	OTHER 01,03		16925
26460								
EOG RES INC	COM	26875P101	3949	97366	SH	DEFINED 05,01,03		97366
EOG RES INC	COM	26875P101	81	2000	SH	OTHER 05,01,03		2000
EOG RES INC	COM	26875P101	4697	115804	SH	DEFINED 07,06,01,03		115804
EOG RES INC	COM	26875P101	21	525	SH	DEFINED 08,09,03		525
E PIPHANY INC	COM	26881V100	607	80336	SH	DEFINED		80336
E PIPHANY INC	COM	26881V100	4	510	SH	OTHER 01,03		410
100								
E PIPHANY INC	COM	26881V100	9	1210	SH	DEFINED 05,01,03		1210
E PIPHANY INC	COM	26881V100	5	700	SH	DEFINED 08,09,03		700
EAGLE BANCORP INC MD	COM	268948106	276	17500	SH	DEFINED 01,03		17500
ESS TECHNOLOGY INC	COM	269151106	496	23900	SH	DEFINED 01,03		14800
9100								
ESS TECHNOLOGY INC	COM	269151106	2574	124125	SH	DEFINED 05,01,03		124125
ESS TECHNOLOGY INC	COM	269151106	1157	55775	SH	DEFINED 07,06,01,03		55775
E TRADE GROUP INC	COM	269246104	391	41515	SH	DEFINED 01,03		41515
E TRADE GROUP INC	COM	269246104	2	200	SH	OTHER 01,03		200
E TRADE GROUP INC	COM	269246104	2316	245898	SH	DEFINED 05,01,03		245898
E TRADE GROUP INC	COM	269246104	2601	276100	SH	DEFINED 07,06,01,03		276100
E TRADE GROUP INC	COM	269246104	4	400	SH	DEFINED 08,09,03		400
EARTHLINK INC	COM	270321102	35	3441	SH	DEFINED 01,03		3441
EARTHLINK INC	COM	270321102	2	200	SH	OTHER 01,03		
200								
EARTHLINK INC	COM	270321102	203	20000	SH	CALL DEFINED 01,03		20000
EARTHLINK INC	COM	270321102	69	6800	SH	DEFINED 05,01,03		6800
EARTHLINK INC	COM	270321102		32	SH	DEFINED 17,16		32
EAST WEST BANCORP INC	COM	27579R104	337	11500	SH	DEFINED 01,03		8600
2900								
EAST WEST BANCORP INC	COM	27579R104	671	22900	SH	OTHER 01,03		12200
10700								
EAST WEST BANCORP INC	COM	27579R104	1647	56225	SH	DEFINED 05,01,03		56225
EAST WEST BANCORP INC	COM	27579R104	849	29000	SH	DEFINED 07,06,01,03		29000
EASTERN VA BANKSHARES INC	COM	277196101	279	16402	SH	DEFINED 01,03		16402
EASTERN VA BANKSHARES INC	COM	277196101	163	9615	SH	OTHER 01,03		5615
4000								
EASTMAN CHEM CO	COM	277432100	990	20287	SH	DEFINED 01,03		16606
3681								
EASTMAN CHEM CO	COM	277432100	2427	49754	SH	OTHER 01,03		35093
14661								
EASTMAN CHEM CO	COM	277432100	1696	34760	SH	DEFINED 05,01,03		34760
EASTMAN CHEM CO	COM	277432100	65	1325	SH	OTHER 05,01,03		1325
EASTMAN CHEM CO	COM	277432100	467	9575	SH	DEFINED 07,06,01,03		9575
EASTMAN CHEM CO	COM	277432100	9	191	SH	DEFINED 08,09,03		191
EASTMAN KODAK CO	COM	277461109	4766	152919	SH	DEFINED 01,03		136212
16707								
EASTMAN KODAK CO	COM	277461109	7498	240555	SH	OTHER 01,03		161217
79338								
EASTMAN KODAK CO	COM	277461109	5128	164525	SH	DEFINED 05,01,03		164525
EASTMAN KODAK CO	COM	277461109	156	5000	SH	OTHER 05,01,03		5000
EASTMAN KODAK CO	COM	277461109	8547	274200	SH	OTHER 06,01,03		
274200								
EASTMAN KODAK CO	COM	277461109	1251	40125	SH	DEFINED 07,06,01,03		40125
EASTMAN KODAK CO	COM	277461109	1608	51600	SH	DEFINED 08,09,03		51600
EASTMAN KODAK CO	COM	277461109	1892	60700	SH	CALL DEFINED 08,09,03		60700
EASTMAN KODAK CO	COM	277461109	4414	141600	SH	PUT DEFINED 08,09,03		141600
EATON CORP	COM	278058102	4976	61446	SH	DEFINED 01,03		60746
700								
EATON CORP	COM	278058102	7310	90270	SH	OTHER 01,03		29996
60274								
EATON CORP	COM	278058102	2441	30146	SH	DEFINED 05,01,03		30146
EATON CORP	COM	278058102	95	1175	SH	OTHER 05,01,03		1175
EATON CORP	COM	278058102	696	8600	SH	DEFINED 07,06,01,03		8600
EATON CORP	COM	278058102	405	5000	SH	PUT DEFINED 08,09,03		5000
EATON VANCE CORP	COM NON VTG	278265103	266	6660	SH	DEFINED 01,03		6660
EATON VANCE CORP	COM NON VTG	278265103	1923	48145	SH	DEFINED 05,01,03		48145
EATON VANCE CORP	COM NON VTG	278265103	2245	56200	SH	DEFINED 07,06,01,03		56200
EATON VANCE CORP	COM NON VTG	278265103	26	650	SH	DEFINED 08,09,03		650
EBAY INC	COM	278642103	309	5448	SH	DEFINED 01,03		5148
300								
EBAY INC	COM	278642103	455	8036	SH	OTHER 01,03		3305
4731								
EBAY INC	COM	278642103	57	1005	SH	DEFINED 05,01,03		1005

EBAY INC	COM	278642103	427	7532	SH	DEFINED	08,09,03	7532	
EBAY INC	COM	278642103	2832	50000	SH	CALL	DEFINED	08,09,03	50000
EBAY INC	COM	278642103	1133	20000	SH	PUT	DEFINED	08,09,03	20000
EBAY INC	COM	278642103	453	8000	SH	CALL	DEFINED	17,16	8000
ECHELON CORP	COM	27874N105	4	200	SH	DEFINED	01,03	200	
ECHELON CORP	COM	27874N105	85	4735	SH	OTHER	01,03	4735	
ECHELON CORP	COM	27874N105	4	200	SH	DEFINED	05,01,03	200	
ECHELON CORP	COM	27874N105	1342	74550	SH	DEFINED	08,09,03	74550	
ECHOSTAR COMMUNICATIONS NEW	NOTE	4.875% 278762AD1	3998	4430000	PRN	DEFINED	08,09,03	4430000	
ECHOSTAR COMMUNICATIONS NEW	NOTE	4.875% 278762AD1	27075	30000000	PRN	DEFINED	17,16	30000000	
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	51	1817	SH	DEFINED	01,03	1817	
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	15	545	SH	OTHER	01,03		
545									
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	57	2000	SH	DEFINED	05,01,03	2000	
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	1688	59603	SH	DEFINED	08,09,03	59603	
ECOLAB INC	COM	278865100	15311	334884	SH	DEFINED	01,03	325234	
9650									
ECOLAB INC	COM	278865100	1658	36260	SH	OTHER	01,03	17540	
18720									
ECOLAB INC	COM	278865100	4442	97147	SH	DEFINED	05,01,03	97147	
ECOLAB INC	COM	278865100	101	2200	SH	OTHER	05,01,03	2200	
ECOLAB INC	COM	278865100	1447	31643	SH	DEFINED	07,06,01,03	31643	
ECOLAB INC	COM	278865100	9	200	SH	DEFINED	08,09,03	200	
EDEN BIOSCIENCE CORP	COM	279445100	24	10000	SH	DEFINED	01,03	10000	
EDGEWATER TECHNOLOGY INC	COM	280358102	35	8055	SH	DEFINED	01,03	8055	
EDGEWATER TECHNOLOGY INC	COM	280358102	28	6625	SH	DEFINED	08,09,03	6625	
EDISON INTL	COM	281020107	722	43110	SH	DEFINED	01,03	42310	
800									
EDISON INTL	COM	281020107	662	39526	SH	OTHER	01,03	25506	
14020									
EDISON INTL	COM	281020107	2372	141635	SH	DEFINED	05,01,03	141635	
EDISON INTL	COM	281020107	94	5625	SH	OTHER	05,01,03	5625	
EDISON INTL	COM	281020107	6365	380000	SH	OTHER	06,01,03		
380000									
EDISON INTL	COM	281020107	677	40425	SH	DEFINED	07,06,01,03	40425	
EDISON INTL	COM	281020107	13	800	SH	DEFINED	08,09,03	800	
EDISON SCHOOLS INC	CL A	281033100	628	45200	SH	DEFINED	08,09,03	45200	
EDO CORP	COM	281347104	200	7400	SH	DEFINED	01,03	2000	
5400									
EDO CORP	COM	281347104	3	100	SH	OTHER	01,03		
100									
EDO CORP	COM	281347104	1342	49675	SH	DEFINED	05,01,03	49675	
EDO CORP	COM	281347104	656	24300	SH	DEFINED	07,06,01,03	24300	
EDO CORP	COM	281347104	5	200	SH	DEFINED	08,09,03	200	
EDUCATION MGMT CORP	COM	28139T101	520	12321	SH	DEFINED	01,03	11433	
88									
800									
EDUCATION MGMT CORP	COM	28139T101	2202	52210	SH	DEFINED	05,01,03	52210	
EDUCATION MGMT CORP	COM	28139T101	5336	126528	SH	DEFINED	07,06,01,03	126528	
J D EDWARDS & CO	COM	281667105	2147	119000	SH	DEFINED	01,03	119000	
J D EDWARDS & CO	COM	281667105	18	1000	SH	DEFINED	08,09,03	1000	
EDWARDS LIFESCIENCES CORP	COM	28176E108	763	27316	SH	DEFINED	01,03	18886	
8430									
EDWARDS LIFESCIENCES CORP	COM	28176E108	2252	80575	SH	OTHER	01,03	75527	
5048									
EDWARDS LIFESCIENCES CORP	COM	28176E108	1098	39277	SH	DEFINED	05,01,03	39277	
EDWARDS LIFESCIENCES CORP	COM	28176E108	1226	43875	SH	DEFINED	07,06,01,03	43875	
EDWARDS AG INC	COM	281760108	7344	166984	SH	DEFINED	01,03	162147	
4837									
EDWARDS AG INC	COM	281760108	1541	35031	SH	OTHER	01,03	8256	
26775									
EDWARDS AG INC	COM	281760108	2368	53832	SH	DEFINED	05,01,03	53832	
EDWARDS AG INC	COM	281760108	2600	59125	SH	DEFINED	07,06,01,03	59125	
EDWARDS AG INC	COM	281760108	2199	50000	SH	CALL	DEFINED	08,09,03	50000
EFUNDS CORP	COM	28224R101	128	7972	SH	DEFINED	01,03	7972	
EFUNDS CORP	COM	28224R101	65	4022	SH	OTHER	01,03	1796	
2226									
EFUNDS CORP	COM	28224R101	1550	96575	SH	DEFINED	05,01,03	96575	
EFUNDS CORP	COM	28224R101	921	57400	SH	DEFINED	07,06,01,03	57400	
EFUNDS CORP	COM	28224R101	33	2051	SH	DEFINED	08,09,03	2051	
EIDOS PLC	SPONSORED AD	282485101	4264	2030683	SH	DEFINED	08,09,03	2030683	
EL PASO CORP	DBC	28336LAC3	1309	3125000	PRN	DEFINED	08,09,03	3125000	
EL PASO CORP	COM	28336L109	172667	3921570	SH	DEFINED	01,03	3861263	
60307									
EL PASO CORP	COM	28336L109	33179	753546	SH	OTHER	01,03	495163	
258383									
EL PASO CORP	COM	28336L109	14883	338022	SH	DEFINED	05,01,03	338022	
EL PASO CORP	COM	28336L109	386	8775	SH	OTHER	05,01,03	8775	
EL PASO CORP	COM	28336L109	872	19796	SH	OTHER	06,01,03		
19796									
EL PASO CORP	COM	28336L109	20005	454357	SH	DEFINED	07,06,01,03	454357	
EL PASO CORP	COM	28336L109	63	1430	SH	DEFINED	08,09,03	1430	
EL PASO CORP	COM	28336L109	1101	25000	SH	CALL	DEFINED	08,09,03	25000
EL PASO CORP	COM	28336L109	3632	82500	SH	PUT	DEFINED	08,09,03	82500
EL PASO CORP	COM	28336L109	117	2646	SH	DEFINED	13,01,03	2646	
EL PASO CORP	COM	28336L109	13	300	SH	OTHER	13,01,03		

300								
EL PASO ELEC CO	COM NEW	283677854	52	3300	SH	DEFINED	01,03	1700
1600								
EL PASO ELEC CO	COM NEW	283677854	1664	106300	SH	DEFINED	05,01,03	106300
EL PASO ELEC CO	COM NEW	283677854	977	62400	SH	DEFINED	07,06,01,03	62400
EL PASO ENERGY CAP TR I	PFD CV TR SE	283678209	1413	25000	SH	DEFINED	08,09,03	25000
EL PASO ENERGY PARTNERS L P	COM	28368B102	698	18630	SH	DEFINED	01,03	18630
EL PASO ENERGY PARTNERS L P	COM	28368B102	1261	33650	SH	OTHER	01,03	21000
12650								
EL PASO ENERGY PARTNERS L P	COM	28368B102	62	1650	SH	DEFINED	08,09,03	1650
EL PASO ENERGY PARTNERS L P	COM	28368B102	30	800	SH	OTHER	13,01,03	800
ELAN FIN CORP LTD	NOTE	284129AC7	10	20000	PRN	OTHER	01,03	6000
14000								
ELAN FIN CORP LTD	NOTE	284129AC7	10222	21023000	PRN	DEFINED	08,09,03	21023000
ELAN PLC	ADR	284131208	315	22630	SH	DEFINED	01,03	19930
2700								
ELAN PLC	ADR	284131208	265	19058	SH	OTHER	01,03	13641
5417								
ELAN PLC	ADR	284131208	3529	253708	SH	DEFINED	08,09,03	253708
ELAN PLC	ADR	284131208	1654	118900	SH	CALL	DEFINED 08,09,03	118900
ELAN PLC	ADR	284131208	1139	81900	SH	PUT	DEFINED 08,09,03	81900
ELANTEC SEMICONDUCTOR INC	COM	284155108	394	9217	SH	DEFINED	01,03	3917
5300								
ELANTEC SEMICONDUCTOR INC	COM	284155108	2382	55700	SH	DEFINED	05,01,03	55700
ELANTEC SEMICONDUCTOR INC	COM	284155108	1223	28600	SH	DEFINED	07,06,01,03	28600
ELANTEC SEMICONDUCTOR INC	COM	284155108	3038	71027	SH	DEFINED	17,16	71027
ELCOR CORP	COM	284443108	175	7900	SH	DEFINED	01,03	1300
6600								
ELCOR CORP	COM	284443108	1145	51575	SH	DEFINED	05,01,03	51575
ELCOR CORP	COM	284443108	533	24000	SH	DEFINED	07,06,01,03	24000
ELECTRIC CITY CORP	COM	284868106	26	18800	SH	DEFINED	01,03	18800
ELECTRO SCIENTIFIC INDS	COM	285229100	441	12025	SH	DEFINED	01,03	6225
4700 1100								
ELECTRO SCIENTIFIC INDS	COM	285229100	84	2300	SH	OTHER	01,03	
2300								
ELECTRO SCIENTIFIC INDS	COM	285229100	2481	67700	SH	DEFINED	05,01,03	67700
ELECTRO SCIENTIFIC INDS	COM	285229100	1239	33800	SH	DEFINED	07,06,01,03	33800
ELECTRO SCIENTIFIC INDS	COM	285229100	29	780	SH	DEFINED	08,09,03	780
ELECTROGLAS INC	COM	285324109	128	7600	SH	DEFINED	01,03	
7600								
ELECTROGLAS INC	COM	285324109	840	49725	SH	DEFINED	05,01,03	49725
ELECTROGLAS INC	COM	285324109	441	26100	SH	DEFINED	07,06,01,03	26100
ELECTRONIC ARTS INC	COM	285512109	44439	730897	SH	DEFINED	01,03	719397
11500								
ELECTRONIC ARTS INC	COM	285512109	4018	66091	SH	OTHER	01,03	27140
38951								
ELECTRONIC ARTS INC	COM	285512109	5580	91780	SH	DEFINED	05,01,03	91780
ELECTRONIC ARTS INC	COM	285512109	6215	102225	SH	DEFINED	07,06,01,03	102225
ELECTRONIC ARTS INC	COM	285512109	387	6366	SH	DEFINED	08,09,03	6366
ELECTRONIC ARTS INC	COM	285512109	25	415	SH	DEFINED	13,01,03	415
ELECTRONIC DATA SYS NEW	NOTE	285661A00	197	250000	PRN	DEFINED	08,09,03	250000
ELECTRONIC DATA SYS NEW	COM	285661104	15647	269828	SH	DEFINED	01,03	226261
43567								
ELECTRONIC DATA SYS NEW	COM	285661104	11279	194499	SH	OTHER	01,03	138253
56246								
ELECTRONIC DATA SYS NEW	COM	285661104	17212	296804	SH	DEFINED	05,01,03	296804
ELECTRONIC DATA SYS NEW	COM	285661104	9609	165704	SH	DEFINED	07,06,01,03	165704
ELECTRONIC DATA SYS NEW	COM	285661104	2012	34700	SH	DEFINED	08,09,03	34700
ELECTRONIC DATA SYS NEW	COM	285661104	3253	56100	SH	DEFINED	17,16	56100
EMBRAER-EMPRESA BRASILEIRA D	SP ADR PFD S	29081M102	1518	75233	SH	OTHER	06,01,03	
75233								
EMBRAER-EMPRESA BRASILEIRA D	SP ADR PFD S	29081M102	17379	861189	SH	DEFINED	11,06,01,03	851828
9361								
EMCOR GROUP INC	COM	29084Q100	505	8700	SH	DEFINED	01,03	2200
6500								
EMCOR GROUP INC	COM	29084Q100	2352	40550	SH	DEFINED	05,01,03	40550
EMCOR GROUP INC	COM	29084Q100	1061	18300	SH	DEFINED	07,06,01,03	18300
EMERGING MKTS FLOATING RATE	COM	290885102	160	13251	SH	OTHER	01,03	4418
8833								
EMERGING MKTS INCOME FD	COM	290918101	184	12500	SH	OTHER	01,03	4167
8333								
EMERGING MKTS INCM FD II	COM	290920107	207	16120	SH	DEFINED	01,03	16120
EMERGING MKTS INCM FD II	COM	290920107	388	30176	SH	OTHER	01,03	11265
18911								
EMERSON ELEC CO	COM	291011104	66376	1156578	SH	DEFINED	01,03	1068709
87869								
EMERSON ELEC CO	COM	291011104	73407	1279097	SH	OTHER	01,03	593463
685634								
EMERSON ELEC CO	COM	291011104	12400	216060	SH	DEFINED	05,01,03	216060
EMERSON ELEC CO	COM	291011104	423	7375	SH	OTHER	05,01,03	7375
EMERSON ELEC CO	COM	291011104	2996	52200	SH	DEFINED	07,06,01,03	52200
EMERSON ELEC CO	COM	291011104	10006	174350	SH	DEFINED	08,09,03	174350
EMERSON ELEC CO	COM	291011104	2296	40000	SH	PUT	DEFINED 08,09,03	40000
EMMIS COMMUNICATIONS CORP	CL A	291525103	126	4695	SH	DEFINED	01,03	4695
EMMIS COMMUNICATIONS CORP	CL A	291525103	881	32954	SH	DEFINED	05,01,03	32954

EMMIS COMMUNICATIONS CORP	CL A	291525103	1019	38125	SH	DEFINED 07,06,01,03	38125
EMPIRE DIST ELEC CO	COM	291641108	273	12783	SH	DEFINED 01,03	12783
EMPIRE DIST ELEC CO	COM	291641108	257	11995	SH	OTHER 01,03	9945
2050							
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	403	9100	SH	DEFINED 01,03	9100
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	562	12680	SH	OTHER 01,03	830
11850							
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	1355	30580	SH	DEFINED 08,09,03	30580
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	35	800	SH	OTHER 13,01,03	800
ENCOMPASS SVCS CORP	COM	29255U104	489	276544	SH	DEFINED 01,03	267769
8775							
ENCOMPASS SVCS CORP	COM	29255U104	274	154835	SH	DEFINED 05,01,03	154835
ENCOMPASS SVCS CORP	COM	29255U104	940	530795	SH	DEFINED 07,06,01,03	530795
ENDESA S A	SPONSORED AD	29258N107	884	59295	SH	DEFINED 01,03	59295
ENDESA S A	SPONSORED AD	29258N107	430	28860	SH	OTHER 01,03	28860
ENDESA S A	SPONSORED AD	29258N107	1	100	SH	DEFINED 05,01,03	100
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	535	53000	SH	DEFINED 01,03	18000
35000							
ENDOCARE INC	COM	29264P104	1483	75227	SH	DEFINED 01,03	68706
2821 3700							
ENDOCARE INC	COM	29264P104	3750	190255	SH	DEFINED 05,01,03	190255
ENDOCARE INC	COM	29264P104	12876	653255	SH	DEFINED 07,06,01,03	653255
ENERGEN CORP	COM	29265N108	1082	40920	SH	DEFINED 01,03	30400
7020 3500							
ENERGEN CORP	COM	29265N108	55	2092	SH	OTHER 01,03	
2092							
ENERGEN CORP	COM	29265N108	3774	142690	SH	DEFINED 05,01,03	142690
ENERGEN CORP	COM	29265N108	7017	265310	SH	DEFINED 07,06,01,03	265310
ENERGY EAST CORP	COM	29266M109	3490	160466	SH	DEFINED 01,03	160166
300							
ENERGY EAST CORP	COM	29266M109	277	12744	SH	OTHER 01,03	6056
6688							
ENERGY EAST CORP	COM	29266M109	1658	76231	SH	DEFINED 05,01,03	76231
ENERGY EAST CORP	COM	29266M109	94	4300	SH	OTHER 06,01,03	
4300							
ENERGY EAST CORP	COM	29266M109	1883	86575	SH	DEFINED 07,06,01,03	86575
ENERGIZER HLDGS INC	COM	29266R108	16535	696212	SH	DEFINED 01,03	364445
331767							
ENERGIZER HLDGS INC	COM	29266R108	97980	4125478	SH	OTHER 01,03	705153
3420325							
ENERGIZER HLDGS INC	COM	29266R108	1440	60619	SH	DEFINED 05,01,03	60619
ENERGIZER HLDGS INC	COM	29266R108	1608	67700	SH	DEFINED 07,06,01,03	67700
ENERGIZER HLDGS INC	COM	29266R108	36	1500	SH	DEFINED 08,09,03	1500
ENGELHARD CORP	COM	292845104	1567	50510	SH	DEFINED 01,03	19510
31000							
ENGELHARD CORP	COM	292845104	453	14600	SH	OTHER 01,03	14600
ENGELHARD CORP	COM	292845104	3161	101860	SH	DEFINED 05,01,03	101860
ENGELHARD CORP	COM	292845104	70	2250	SH	OTHER 05,01,03	2250
ENGELHARD CORP	COM	292845104	1210	39000	SH	DEFINED 07,06,01,03	39000
ENGELHARD CORP	COM	292845104	766	24700	SH	DEFINED 08,09,03	24700
ENESCO GROUP INC	COM	292973104	24	3500	SH	DEFINED 01,03	1400
2100							
ENESCO GROUP INC	COM	292973104	218	31550	SH	DEFINED 05,01,03	31550
ENESCO GROUP INC	COM	292973104	117	17000	SH	DEFINED 07,06,01,03	17000
ENNIS BUSINESS FORMS INC	COM	293389102	38	3122	SH	DEFINED 01,03	3122
ENNIS BUSINESS FORMS INC	COM	293389102	7	600	SH	OTHER 01,03	600
ENNIS BUSINESS FORMS INC	COM	293389102	157	12800	SH	DEFINED 08,09,03	12800
ENTEGRIS INC	COM	29362U104	12	714	SH	OTHER 01,03	
714							
ENTEGRIS INC	COM	29362U104	339	21000	SH	DEFINED 08,09,03	21000
ENTERASYS NETWORKS INC	COM	293637104	22	5200	SH	DEFINED 01,03	5200
ENTERASYS NETWORKS INC	COM	293637104	18	4200	SH	OTHER 01,03	4200
ENTERASYS NETWORKS INC	COM	293637104	564	133340	SH	DEFINED 05,01,03	133340
ENTERASYS NETWORKS INC	COM	293637104	620	146475	SH	DEFINED 07,06,01,03	146475
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	1153	21014	SH	DEFINED 01,03	19014
2000							
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	57	1040	SH	OTHER 01,03	1040
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	4702	85702	SH	DEFINED 05,01,03	85702
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	12099	220500	SH	DEFINED 07,06,01,03	220500
ENERGY CORP NEW	COM	29364G103	1320	30409	SH	DEFINED 01,03	19409
11000							
ENERGY CORP NEW	COM	29364G103	624	14369	SH	OTHER 01,03	6905
7464							
ENERGY CORP NEW	COM	29364G103	4664	107430	SH	DEFINED 05,01,03	107430
ENERGY CORP NEW	COM	29364G103	165	3800	SH	OTHER 05,01,03	3800
ENERGY CORP NEW	COM	29364G103	1286	29625	SH	DEFINED 07,06,01,03	29625
ENTREMED INC	COM	29382F103	217	28500	SH	DEFINED 01,03	28400
100							
ENTREMED INC	COM	29382F103	4	525	SH	OTHER 01,03	225
300							
ENTREMED INC	COM	29382F103	29	3800	SH	CALL DEFINED 01,03	3800
ENZON INC	COM	293904108	1030	23250	SH	DEFINED 01,03	21850
1400							
ENZON INC	COM	293904108	95	2150	SH	OTHER 01,03	1900
250							

ENZON INC	COM	293904108	2415	54531 SH	DEFINED	05,01,03	54531
ENZON INC	COM	293904108	8965	202414 SH	DEFINED	07,06,01,03	202414
ENZON INC	COM	293904108	2812	63500 SH	PUT	DEFINED 08,09,03	63500
ENZO BIOCHEM INC 3200	COM	294100102	395	19509 SH	DEFINED	01,03	16309
ENZO BIOCHEM INC 7	COM	294100102		7 SH	OTHER	01,03	
ENZO BIOCHEM INC	COM	294100102	1908	94190 SH	DEFINED	05,01,03	94190
ENZO BIOCHEM INC	COM	294100102	2742	135318 SH	DEFINED	07,06,01,03	135318
EPICOR SOFTWARE CORP	COM	29426L108	31	13600 SH	DEFINED	01,03	13600
EPICOR SOFTWARE CORP	COM	29426L108	6	2600 SH	DEFINED	08,09,03	2600
EPRESENCE INC	COM	294348107	31	7200 SH	DEFINED	01,03	
EPRESENCE INC	COM	294348107	221	52100 SH	DEFINED	05,01,03	52100
EPRESENCE INC	COM	294348107	121	28500 SH	DEFINED	07,06,01,03	28500
EQUIDYNE CORP 66000	COM	29442R105	51	66000 SH	OTHER	01,03	
EQUIFAX INC 433433	COM	294429105	13097	438033 SH	DEFINED	01,03	4600
EQUIFAX INC 84096 23689	COM	294429105	14882	497718 SH	OTHER	01,03	389933
EQUIFAX INC	COM	294429105	1903	63640 SH	DEFINED	05,01,03	63640
EQUIFAX INC	COM	294429105	74	2475 SH	OTHER	05,01,03	2475
EQUIFAX INC	COM	294429105	537	17975 SH	DEFINED	07,06,01,03	17975
EQUITABLE RES INC 2024	COM	294549100	639	18347 SH	DEFINED	01,03	16323
EQUITABLE RES INC 3710	COM	294549100	479	13774 SH	OTHER	01,03	10064
EQUITABLE RES INC	COM	294549100	1452	41720 SH	DEFINED	05,01,03	41720
EQUITABLE RES INC 2600	COM	294549100	91	2600 SH	OTHER	06,01,03	
EQUITABLE RES INC	COM	294549100	1649	47375 SH	DEFINED	07,06,01,03	47375
EQUITY INCOME FD 462	UT 1 EX SR-A	294700703	1038	9613 SH	DEFINED	01,03	9151
EQUITY INCOME FD 2875	UT 1 EX SR-A	294700703	2037	18866 SH	OTHER	01,03	15991
EQUITY OFFICE PROPERTIES TRU 6553 76275	COM	294741103	5272	175805 SH	DEFINED	01,03	92977
EQUITY OFFICE PROPERTIES TRU 4569	COM	294741103	137	4569 SH	OTHER	01,03	
EQUITY OFFICE PROPERTIES TRU	COM	294741103	15877	529415 SH	DEFINED	05,01,03	529415
EQUITY OFFICE PROPERTIES TRU	COM	294741103	207	6900 SH	OTHER	05,01,03	6900
EQUITY OFFICE PROPERTIES TRU	COM	294741103	13433	447908 SH	DEFINED	07,06,01,03	447908
EQUITY OFFICE PROPERTIES TRU	COM	294741103	960	32012 SH	DEFINED	08,09,03	32012
EQUITY OFFICE PROPERTIES TRU	COM	294741103	300	10000 SH	CALL	DEFINED 08,09,03	10000
EQUITY OFFICE PROPERTIES TRU 9706	COM	294741103	9164	305554 SH	DEFINED	11,06,01,03	295848
EQUITY RESIDENTIAL PPTYS TR 4200	SH BEN INT	29476L107	1144	39796 SH	DEFINED	01,03	35596
EQUITY RESIDENTIAL PPTYS TR 11682	SH BEN INT	29476L107	422	14668 SH	OTHER	01,03	2986
EQUITY RESIDENTIAL PPTYS TR	SH BEN INT	29476L107	3652	127085 SH	DEFINED	05,01,03	127085
EQUITY RESIDENTIAL PPTYS TR	SH BEN INT	29476L107	129	4500 SH	OTHER	05,01,03	4500
EQUITY RESIDENTIAL PPTYS TR	SH BEN INT	29476L107	2460	85610 SH	DEFINED	07,06,01,03	85610
EQUITY RESIDENTIAL PPTYS TR	SH BEN INT	29476L107	29	1000 SH	DEFINED	08,09,03	1000
EQUITY RESIDENTIAL PPTYS TR	PFD CV 1/10	29476L859	1465	57525 SH	DEFINED	01,03	57525
EQUITY RESIDENTIAL PPTYS TR 500	PFD CV 1/10	29476L859	19	750 SH	OTHER	01,03	250
EQUITY RESIDENTIAL PPTYS TR	PFD CV 1/10	29476L859	4613	181200 SH	DEFINED	07,06,01,03	181200
ERICSSON L M TEL CO 22700	ADR CL B SEK	294821400	3232	773130 SH	DEFINED	01,03	750430
ERICSSON L M TEL CO 202253	ADR CL B SEK	294821400	5045	1207010 SH	OTHER	01,03	1004757
ERICSSON L M TEL CO	ADR CL B SEK	294821400	70296	16817139 SH	DEFINED	08,09,03	16817139
ERICSSON L M TEL CO	ADR CL B SEK	294821400	63	15000 SH	CALL	DEFINED 08,09,03	15000
ESCO TECHNOLOGIES INC	COM	296315104	2342	60290 SH	DEFINED	01,03	60290
ESCO TECHNOLOGIES INC 277	COM	296315104	11	277 SH	OTHER	01,03	
ESCO TECHNOLOGIES INC	COM	296315104	4	100 SH	DEFINED	08,09,03	100
ESTERLINE TECHNOLOGIES CORP 200	COM	297425100	143	7022 SH	DEFINED	01,03	6822
ESTERLINE TECHNOLOGIES CORP 1195	COM	297425100	24	1195 SH	OTHER	01,03	
ESTERLINE TECHNOLOGIES CORP	COM	297425100	965	47300 SH	DEFINED	05,01,03	47300
ESTERLINE TECHNOLOGIES CORP	COM	297425100	522	25600 SH	DEFINED	07,06,01,03	25600
ETABLISSEMENTS DELHAIZE FRER 700	SPONSORED AD	29759W101	179	3908 SH	DEFINED	01,03	3208
ETABLISSEMENTS DELHAIZE FRER	SPONSORED AD	29759W101	32	700 SH	OTHER	01,03	700
ETHAN ALLEN INTERIORS INC 17360 2024	COM	297602104	8990	236217 SH	DEFINED	01,03	216833
ETHAN ALLEN INTERIORS INC 14573	COM	297602104	555	14573 SH	OTHER	01,03	
ETHAN ALLEN INTERIORS INC	COM	297602104	5972	156906 SH	DEFINED	05,01,03	156906
ETHAN ALLEN INTERIORS INC	COM	297602104	6692	175816 SH	DEFINED	07,06,01,03	175816
ETHAN ALLEN INTERIORS INC	COM	297602104	9	225 SH	DEFINED	13,01,03	225

ETHYL CORP 696	COM	297659104	26	22650 SH	DEFINED 01,03	21954
ETHYL CORP	COM	297659104	76	66426 SH	OTHER 01,03	66426
EURONET WORLDWIDE INC	COM	298736109	277	16300 SH	DEFINED 08,09,03	16300
EVERGREEN RES INC 3623	COM NO PAR	299900308	590	14160 SH	DEFINED 01,03	10537
EVERGREEN RES INC 7300	COM NO PAR	299900308	304	7300 SH	OTHER 01,03	
EVERGREEN RES INC	COM NO PAR	299900308	2355	56475 SH	DEFINED 05,01,03	56475
EVERGREEN RES INC	COM NO PAR	299900308	963	23100 SH	DEFINED 07,06,01,03	23100
EXACT SCIENCES CORP 1000 1350	COM	30063P105	282	28983 SH	DEFINED 01,03	26633
EXACT SCIENCES CORP	COM	30063P105	637	65455 SH	DEFINED 05,01,03	65455
EXACT SCIENCES CORP	COM	30063P105	2156	221612 SH	DEFINED 07,06,01,03	221612
EXAR CORP 15450	COM	300645108	514	25010 SH	DEFINED 01,03	9560
EXAR CORP 1650	COM	300645108	34	1650 SH	OTHER 01,03	
EXAR CORP	COM	300645108	2214	107775 SH	DEFINED 05,01,03	107775
EXAR CORP	COM	300645108	992	48300 SH	DEFINED 07,06,01,03	48300
EXAR CORP	COM	300645108	41	2000 SH	DEFINED 08,09,03	2000
EXE TECHNOLOGIES INC	COM	301504106	332	154250 SH	DEFINED 08,09,03	154250
EXELON CORP 4072	COM	30161N101	3202	60457 SH	DEFINED 01,03	56385
EXELON CORP 49050	COM	30161N101	3011	56851 SH	OTHER 01,03	7801
EXELON CORP	COM	30161N101	7529	142142 SH	DEFINED 05,01,03	142142
EXELON CORP	COM	30161N101	293	5525 SH	OTHER 05,01,03	5525
EXELON CORP 243200	COM	30161N101	12882	243200 SH	OTHER 06,01,03	
EXELON CORP	COM	30161N101	2110	39825 SH	DEFINED 07,06,01,03	39825
EXELON CORP	COM	30161N101	11	200 SH	DEFINED 08,09,03	200
EXPEDIA INC	CL A	302125109	8	115 SH	DEFINED 01,03	115
EXPEDIA INC	CL A	302125109	14	200 SH	DEFINED 05,01,03	200
EXPEDIA INC	CL A	302125109	3967	56800 SH	DEFINED 17,16	56800
EXPEDITORS INTL WASH INC 300	COM	302130109	564	9245 SH	DEFINED 01,03	8945
EXPEDITORS INTL WASH INC 333	COM	302130109	31	500 SH	OTHER 01,03	167
EXPEDITORS INTL WASH INC	COM	302130109	3334	54652 SH	DEFINED 05,01,03	54652
EXPEDITORS INTL WASH INC	COM	302130109	9038	148160 SH	DEFINED 07,06,01,03	148160
EXPRESS SCRIPTS INC 225	COM	302182100	6143	106661 SH	DEFINED 01,03	106436
EXPRESS SCRIPTS INC 35016	COM	302182100	2020	35075 SH	OTHER 01,03	59
EXPRESS SCRIPTS INC	COM	302182100	5267	91454 SH	DEFINED 05,01,03	91454
EXPRESS SCRIPTS INC	COM	302182100	14166	245988 SH	DEFINED 07,06,01,03	245988
EXPRESS SCRIPTS INC	COM	302182100	4375	75975 SH	DEFINED 08,09,03	75975
EXTENDED STAY AMER INC	COM	30224P101	766	44050 SH	DEFINED 01,03	44050
EXTENDED STAY AMER INC	COM	30224P101	1072	61611 SH	DEFINED 05,01,03	61611
EXTENDED STAY AMER INC	COM	30224P101	1206	69300 SH	DEFINED 07,06,01,03	69300
EXTREME NETWORKS INC	COM	30226D106	15	1419 SH	DEFINED 01,03	1419
EXTREME NETWORKS INC 400	COM	30226D106	6	600 SH	OTHER 01,03	200
EXTREME NETWORKS INC	COM	30226D106	10	1000 SH	DEFINED 05,01,03	1000
EXTREME NETWORKS INC	COM	30226D106	84	8100 SH	DEFINED 08,09,03	8100
EXTREME NETWORKS INC	COM	30226D106	85	8200 SH	CALL DEFINED 08,09,03	8200
EXTREME NETWORKS INC	COM	30226D106	31	3000 SH	PUT DEFINED 08,09,03	3000
EXULT INC DEL	COM	302284104	47634	4366078 SH	DEFINED	4366078
EXULT INC DEL	COM	302284104	2	188 SH	DEFINED 08,09,03	188
EXXON MOBIL CORP 2012871	COM	30231G102	1198255	27338695 SH	DEFINED 01,03	25325824
EXXON MOBIL CORP 10294533	COM	30231G102	979959	22358175 SH	OTHER 01,03	12063642
EXXON MOBIL CORP 1605000	COM	30231G102	169759	3873122 SH	DEFINED 05,01,03	2268122
EXXON MOBIL CORP	COM	30231G102	75475	1722000 SH	OTHER 05,01,03	1722000
EXXON MOBIL CORP 633218	COM	30231G102	27754	633218 SH	OTHER 06,01,03	
EXXON MOBIL CORP	COM	30231G102	114865	2620702 SH	DEFINED 07,06,01,03	2620702
EXXON MOBIL CORP	COM	30231G102	7564	172570 SH	DEFINED 08,09,03	172570
EXXON MOBIL CORP	COM	30231G102	657	15000 SH	CALL DEFINED 08,09,03	15000
EXXON MOBIL CORP	COM	30231G102	1753	40000 SH	PUT DEFINED 08,09,03	40000
EXXON MOBIL CORP	COM	30231G102	467	10650 SH	DEFINED 13,01,03	10650
EXXON MOBIL CORP 1492	COM	30231G102	151	3452 SH	OTHER 13,01,03	1960
F&M BANCORP MD	COM	302367107	455	16840 SH	DEFINED 01,03	16840
F&M BANCORP MD 1425	COM	302367107	83	3082 SH	OTHER 01,03	1657
FEI CO	COM	30241L109	215	6045 SH	DEFINED 01,03	6045
FEI CO	COM	30241L109	47	1310 SH	OTHER 01,03	1310
FEI CO	COM	30241L109	742	20866 SH	DEFINED 05,01,03	20866
FEI CO	COM	30241L109	843	23700 SH	DEFINED 07,06,01,03	23700
FLIR SYS INC	COM	302445101	2	40 SH	DEFINED 01,03	40
FLIR SYS INC	COM	302445101	1380	28900 SH	DEFINED 08,09,03	28900

FMC TECHNOLOGIES INC 3420	COM	30249U101	68	3420 SH	DEFINED	01,03	
FMC TECHNOLOGIES INC 4900 2254	COM	30249U101	214	10745 SH	OTHER	01,03	3591
FMC TECHNOLOGIES INC	COM	30249U101	845	42397 SH	DEFINED	05,01,03	42397
FMC TECHNOLOGIES INC	COM	30249U101	960	48150 SH	DEFINED	07,06,01,03	48150
F M C CORP 5100	COM NEW	302491303	470	11215 SH	DEFINED	01,03	6115
F M C CORP 7850	COM NEW	302491303	547	13050 SH	OTHER	01,03	5200
F M C CORP	COM NEW	302491303	853	20352 SH	DEFINED	05,01,03	20352
F M C CORP	COM NEW	302491303	969	23125 SH	DEFINED	07,06,01,03	23125
F M C CORP	COM NEW	302491303	8577	204600 SH	DEFINED	08,09,03	204600
F M C CORP	COM NEW	302491303	1174	28000 SH	CALL	DEFINED 08,09,03	28000
FNB CORP PA	COM	302520101	315	10761 SH	DEFINED	01,03	10761
FNB CORP PA 113	COM	302520101	36	1214 SH	OTHER	01,03	1101
FNB CORP PA	COM	302520101	797	27200 SH	DEFINED	05,01,03	27200
FNB CORP PA	COM	302520101	2702	92227 SH	DEFINED	07,06,01,03	92227
FPL GROUP INC 23956	COM	302571104	31403	527333 SH	DEFINED	01,03	503377
FPL GROUP INC 144982	COM	302571104	19362	325131 SH	OTHER	01,03	180149
FPL GROUP INC	COM	302571104	4898	82245 SH	DEFINED	05,01,03	82245
FPL GROUP INC	COM	302571104	180	3025 SH	OTHER	05,01,03	3025
FPL GROUP INC 55350	COM	302571104	3296	55350 SH	OTHER	06,01,03	
FPL GROUP INC	COM	302571104	3109	52211 SH	DEFINED	07,06,01,03	52211
FPL GROUP INC	COM	302571104	6	100 SH	DEFINED	13,01,03	100
FACTORY 2-U INC	COM	303072102	18	1370 SH	DEFINED	01,03	1370
FACTORY 2-U INC 1815	COM	303072102	35	2750 SH	OTHER	01,03	935
FACTORY 2-U INC	COM	303072102	334	25900 SH	DEFINED	05,01,03	25900
FACTORY 2-U INC	COM	303072102	205	15900 SH	DEFINED	07,06,01,03	15900
FACTSET RESH SYS INC 8760	COM	303075105	539	13360 SH	DEFINED	01,03	4600
FACTSET RESH SYS INC	COM	303075105	3308	81975 SH	DEFINED	05,01,03	81975
FACTSET RESH SYS INC	COM	303075105	1675	41500 SH	DEFINED	07,06,01,03	41500
FACTUAL DATA CORP	COM	303094106	8774	1096755 SH	DEFINED	01,03	1096755
FAIR ISAAC & CO INC 9150	COM	303250104	1085	17115 SH	DEFINED	01,03	7965
FAIR ISAAC & CO INC 450	COM	303250104	29	450 SH	OTHER	01,03	
FAIR ISAAC & CO INC	COM	303250104	3330	52525 SH	DEFINED	05,01,03	52525
FAIR ISAAC & CO INC	COM	303250104	1849	29162 SH	DEFINED	07,06,01,03	29162
FAIRCHILD SEMICONDUCTOR INTL	CL A	303726103	351	12275 SH	DEFINED	01,03	12275
FAIRCHILD SEMICONDUCTOR INTL	CL A	303726103	29	1000 SH	OTHER	01,03	1000
FAIRCHILD SEMICONDUCTOR INTL	CL A	303726103	1887	65972 SH	DEFINED	05,01,03	65972
FAIRCHILD SEMICONDUCTOR INTL	CL A	303726103	2114	73900 SH	DEFINED	07,06,01,03	73900
FAMILY DLR STORES INC 548100	COM	307000109	499162	14895900 SH	DEFINED	01,03	14347800
FAMILY DLR STORES INC 5100	COM	307000109	201	5990 SH	OTHER	01,03	890
FAMILY DLR STORES INC	COM	307000109	2492	74375 SH	DEFINED	05,01,03	74375
FAMILY DLR STORES INC	COM	307000109	80	2400 SH	OTHER	05,01,03	2400
FAMILY DLR STORES INC	COM	307000109	751	22400 SH	DEFINED	07,06,01,03	22400
FAMILY DLR STORES INC	COM	307000109	386	11520 SH	DEFINED	08,09,03	11520
FASTENAL CO 800	COM	311900104	389	5160 SH	DEFINED	01,03	4360
FASTENAL CO	COM	311900104	731	9700 SH	OTHER	01,03	9700
FASTENAL CO	COM	311900104	1910	25357 SH	DEFINED	05,01,03	25357
FASTENAL CO	COM	311900104	2118	28125 SH	DEFINED	07,06,01,03	28125
FAUQUIER BANKSHARES INC VA	COM	312059108	891	33000 SH	DEFINED	01,03	33000
FEDERAL HOME LN MTG CORP 80592	COM	313400301	82575	1303064 SH	DEFINED	01,03	1222472
FEDERAL HOME LN MTG CORP 234582	COM	313400301	28927	456482 SH	OTHER	01,03	221900
FEDERAL HOME LN MTG CORP	COM	313400301	34939	551352 SH	DEFINED	05,01,03	551352
FEDERAL HOME LN MTG CORP	COM	313400301	735	11600 SH	OTHER	05,01,03	11600
FEDERAL HOME LN MTG CORP	COM	313400301	22137	349333 SH	DEFINED	07,06,01,03	349333
FEDERAL HOME LN MTG CORP	COM	313400301	1051	16585 SH	DEFINED	08,09,03	16585
FEDERAL HOME LN MTG CORP	COM	313400301	7123	112400 SH	CALL	DEFINED 08,09,03	112400
FEDERAL HOME LN MTG CORP	COM	313400301	5684	89700 SH	PUT	DEFINED 08,09,03	89700
FEDERAL HOME LN MTG CORP	COM	313400301	98	1550 SH	DEFINED	13,01,03	1550
FEDERAL MOGUL CORP	COM	313549107	81	99400 SH	DEFINED	01,03	99400
FEDERAL MOGUL CORP	COM	313549107	1	648 SH	OTHER	01,03	648
FEDERAL NATL MTG ASSN	COM	313586109	4573	57252 SH	DEFINED		57252
FEDERAL NATL MTG ASSN 114513	COM	313586109	243395	3047009 SH	DEFINED	01,03	2932496
FEDERAL NATL MTG ASSN 468008	COM	313586109	87261	1092404 SH	OTHER	01,03	624396
FEDERAL NATL MTG ASSN 402140	COM	313586109	46752	585277 SH	DEFINED	05,01,03	183137
FEDERAL NATL MTG ASSN 408860	COM	313586109	66141	828000 SH	OTHER	05,01,03	419140

FEDERAL NATL MTG ASSN 164150	COM	313586109	13112	164150	SH	OTHER	06,01,03	
FEDERAL NATL MTG ASSN	COM	313586109	34683	434194	SH	DEFINED	07,06,01,03	434194
FEDERAL NATL MTG ASSN	COM	313586109	2983	37342	SH	DEFINED	08,09,03	37342
FEDERAL NATL MTG ASSN 425321	COM	313586109	418138	5234576	SH	DEFINED	11,06,01,03	4809255
FEDERAL NATL MTG ASSN	COM	313586109	148	1850	SH	DEFINED	13,01,03	1850
FEDERAL NATL MTG ASSN 650	COM	313586109	76	950	SH	OTHER	13,01,03	300
FEDERAL REALTY INVT TR 7686	SH BEN INT N	313747206	197	7686	SH	DEFINED	01,03	
FEDERAL REALTY INVT TR 1100 5978	SH BEN INT N	313747206	600	23364	SH	OTHER	01,03	16286
FEDERAL SIGNAL CORP 150929	COM	313855108	3701	156044	SH	DEFINED	01,03	5115
FEDERAL SIGNAL CORP	COM	313855108	235	9900	SH	OTHER	01,03	9900
FEDERAL SIGNAL CORP	COM	313855108	697	29364	SH	DEFINED	05,01,03	29364
FEDERAL SIGNAL CORP	COM	313855108	791	33350	SH	DEFINED	07,06,01,03	33350
FEDERATED DEPT STORES INC DE 1100	COM	31410H101	1318	32255	SH	DEFINED	01,03	31155
FEDERATED DEPT STORES INC DE 6470	COM	31410H101	439	10754	SH	OTHER	01,03	4284
FEDERATED DEPT STORES INC DE	COM	31410H101	3479	85155	SH	DEFINED	05,01,03	85155
FEDERATED DEPT STORES INC DE	COM	31410H101	139	3400	SH	OTHER	05,01,03	3400
FEDERATED DEPT STORES INC DE	COM	31410H101	971	23775	SH	DEFINED	07,06,01,03	23775
FEDERATED DEPT STORES INC DE	COM	31410H101	29	700	SH	DEFINED	08,09,03	700
FEDERATED INVS INC PA	CL B	314211103	19	600	SH	DEFINED	01,03	600
FEDERATED INVS INC PA	CL B	314211103	8	260	SH	OTHER	01,03	260
FEDERATED INVS INC PA	CL B	314211103	98	3025	SH	DEFINED	05,01,03	3025
FEDERATED INVS INC PA	CL B	314211103	97	3000	SH	DEFINED	07,06,01,03	3000
FEDERATED INVS INC PA	CL B	314211103	84	2600	SH	DEFINED	08,09,03	2600
FEDEX CORP 32025	COM	31428X106	45600	784856	SH	DEFINED	01,03	752831
FEDEX CORP 84590	COM	31428X106	12500	215150	SH	OTHER	01,03	130560
FEDEX CORP	COM	31428X106	10097	173790	SH	DEFINED	05,01,03	173790
FEDEX CORP	COM	31428X106	308	5300	SH	OTHER	05,01,03	5300
FEDEX CORP 26875	COM	31428X106	1561	26875	SH	OTHER	06,01,03	
FEDEX CORP	COM	31428X106	2904	49975	SH	DEFINED	07,06,01,03	49975
FEDEX CORP	COM	31428X106	29	500	SH	DEFINED	08,09,03	500
FEDEX CORP 376275	COM	31428X106	212498	3657454	SH	DEFINED	11,06,01,03	3281179
FELCOR LODGING TR INC	COM	31430F101	142	6700	SH	DEFINED	01,03	6700
FELCOR LODGING TR INC 7900	COM	31430F101	174	8204	SH	OTHER	01,03	304
FELCOR LODGING TR INC	COM	31430F101	74	3500	SH	DEFINED	08,09,03	3500
FERRELLGAS PARTNERS L.P.	UNIT LTD PAR	315293100	78	4095	SH	DEFINED	01,03	4095
FERRELLGAS PARTNERS L.P.	UNIT LTD PAR	315293100	1683	88630	SH	DEFINED	08,09,03	88630
FERRO CORP	COM	315405100	27	947	SH	DEFINED	01,03	947
FERRO CORP	COM	315405100	78	2713	SH	OTHER	01,03	2713
FERRO CORP	COM	315405100	644	22352	SH	DEFINED	05,01,03	22352
FERRO CORP	COM	315405100	732	25400	SH	DEFINED	07,06,01,03	25400
FIBERNET TELECOM GRP INC	COM	315653105	5	25000	SH	OTHER	01,03	25000
FIBERNET TELECOM GRP INC	COM	315653105	1	3300	SH	DEFINED	08,09,03	3300
FIDELITY NATIONAL SOLTNS INC	COM	31620P109	315	14900	SH	DEFINED	08,09,03	14900
FIDELITY NATL FINL INC	COM	316326107	1323	50189	SH	DEFINED	01,03	50189
FIDELITY NATL FINL INC 38689	COM	316326107	1162	44047	SH	OTHER	01,03	5358
FIDELITY NATL FINL INC	COM	316326107	1474	55897	SH	DEFINED	05,01,03	55897
FIDELITY NATL FINL INC	COM	316326107	1674	63475	SH	DEFINED	07,06,01,03	63475
FIDELITY NATL FINL INC	COM	316326107	27	1029	SH	DEFINED	08,09,03	1029
FIFTH THIRD BANCORP 103485	COM	316773100	14524	215236	SH	DEFINED	01,03	111751
FIFTH THIRD BANCORP 51241	COM	316773100	13311	197257	SH	OTHER	01,03	146016
FIFTH THIRD BANCORP	COM	316773100	17417	258099	SH	DEFINED	05,01,03	258099
FIFTH THIRD BANCORP	COM	316773100	670	9925	SH	OTHER	05,01,03	9925
FIFTH THIRD BANCORP	COM	316773100	11748	174100	SH	DEFINED	07,06,01,03	174100
FILENET CORP 12400	COM	316869106	291	17000	SH	DEFINED	01,03	4600
FILENET CORP 1500	COM	316869106	26	1500	SH	OTHER	01,03	
FILENET CORP	COM	316869106	1590	93025	SH	DEFINED	05,01,03	93025
FILENET CORP	COM	316869106	743	43500	SH	DEFINED	07,06,01,03	43500
FILENET CORP	COM	316869106	3	200	SH	DEFINED	08,09,03	200
FINANCIAL FED CORP 200	COM	317492106	95	2900	SH	DEFINED	01,03	2700
FINANCIAL FED CORP	COM	317492106	1130	34450	SH	DEFINED	05,01,03	34450
FINANCIAL FED CORP	COM	317492106	676	20600	SH	DEFINED	07,06,01,03	20600
FINANCIAL FED CORP	COM	317492106	7	200	SH	DEFINED	08,09,03	200
FIRST AMERN CORP CALIF 20520	COM	318522307	586	27520	SH	DEFINED	01,03	7000
FIRST AMERN CORP CALIF 200	COM	318522307	4	200	SH	OTHER	01,03	

FIRST AMERN CORP CALIF	COM	318522307	3229	151750	SH	DEFINED	05,01,03	151750	
FIRST AMERN CORP CALIF	COM	318522307	1807	84900	SH	DEFINED	07,06,01,03	84900	
FIRST AMERN CORP CALIF	COM	318522307	128	6000	SH	DEFINED	08,09,03	6000	
FIRST BANCORP P R	COM	318672102	211	7300	SH	DEFINED	01,03	300	
7000									
FIRST BANCORP P R	COM	318672102	1856	64225	SH	DEFINED	05,01,03	64225	
FIRST BANCORP P R	COM	318672102	951	32900	SH	DEFINED	07,06,01,03	32900	
FIRST BKS AMER INC	COM	31928N103	311	7583	SH	DEFINED	01,03	7583	
FIRST CHARTER CORP	COM	319439105	876	46899	SH	DEFINED	01,03	45649	
1250									
FIRST CHARTER CORP	COM	319439105	30	1610	SH	OTHER	01,03	1610	
FIRST COMWLTH FINL CORP PA	COM	319829107	814	61492	SH	OTHER	01,03	61492	
FIRST DATA CORP	DEBT	2.000% 319963AD6	380	330000	PRN	DEFINED	01,03	330000	
FIRST DATA CORP	DEBT	2.000% 319963AD6	17	15000	PRN	OTHER	01,03	5000	
10000									
FIRST DATA CORP	DEBT	2.000% 319963AD6	7245	6300000	PRN	DEFINED	07,06,01,03	6300000	
FIRST DATA CORP	COM	319963104	179244	2054371	SH	DEFINED	01,03	2017047	
37324									
FIRST DATA CORP	COM	319963104	44338	508168	SH	OTHER	01,03	319687	
188481									
FIRST DATA CORP	COM	319963104	22361	256290	SH	DEFINED	05,01,03	66040	
190250									
FIRST DATA CORP	COM	319963104	50758	581750	SH	OTHER	05,01,03	197000	
384750									
FIRST DATA CORP	COM	319963104	4819	55235	SH	DEFINED	07,06,01,03	55235	
FIRST DATA CORP	COM	319963104	611	7000	SH	DEFINED	08,09,03	7000	
FIRST DATA CORP	COM	319963104	1745	20000	SH	CALL	DEFINED	08,09,03	20000
FIRST DATA CORP	COM	319963104	8725	100000	SH	PUT	DEFINED	08,09,03	100000
FIRST DATA CORP	COM	319963104	428	4900	SH	DEFINED	11,01,03	4900	
FIRST DATA CORP	COM	319963104	168	1920	SH	DEFINED	13,01,03	1920	
FIRST DATA CORP	COM	319963104	35	400	SH	OTHER	13,01,03		
400									
FIRST DATA CORP	COM	319963104	724	8300	SH	DEFINED	17,16	8300	
FIRST DATA CORP	COM	319963104	17450	200000	SH	PUT	DEFINED	17,16	200000
FIRST FINL BANCORP OH	COM	320209109	257	16354	SH	DEFINED	01,03	16354	
FIRST FINL BANCORP OH	COM	320209109	244	15500	SH	OTHER	01,03	15500	
FIRST FINL BANCORP OH	COM	320209109	76	4827	SH	DEFINED	05,01,03	4827	
FIRST FINL FD INC	COM	320228109	139	8806	SH	DEFINED	01,03	8806	
FIRST FINL FD INC	COM	320228109	35	2201	SH	OTHER	01,03	2201	
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	285	8320	SH	DEFINED	01,03	8320	
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	87	2550	SH	OTHER	01,03	1350	
1200									
FIRST MERCHANTS CORP	COM	320817109	737	28125	SH	DEFINED	01,03	28125	
FIRST MIDWEST BANCORP DEL	COM	320867104	2795	96245	SH	DEFINED	01,03	96245	
FIRST MIDWEST BANCORP DEL	COM	320867104	1446	49793	SH	OTHER	01,03	28750	
21043									
FIRST MIDWEST BANCORP DEL	COM	320867104	3531	121600	SH	DEFINED	05,01,03	121600	
FIRST MIDWEST BANCORP DEL	COM	320867104	1751	60300	SH	DEFINED	07,06,01,03	60300	
FIRST NATL CORP ORANGEBURG S	COM	320942105	579	23057	SH	DEFINED	01,03	23057	
FIRST NATL CORP ORANGEBURG S	COM	320942105	105	4200	SH	DEFINED	08,09,03	4200	
FIRST HEALTH GROUP CORP	COM	320960107	88	3655	SH	DEFINED	01,03	3655	
FIRST HEALTH GROUP CORP	COM	320960107	155	6425	SH	OTHER	01,03	2152	
4273									
FIRST HEALTH GROUP CORP	COM	320960107	1592	65992	SH	DEFINED	05,01,03	65992	
FIRST HEALTH GROUP CORP	COM	320960107	1781	73800	SH	DEFINED	07,06,01,03	73800	
FIRST HEALTH GROUP CORP	COM	320960107	309	12800	SH	DEFINED	08,09,03	12800	
FIRST HEALTH GROUP CORP	COM	320960107	326	13500	SH	CALL	DEFINED	08,09,03	13500
FIRST REP BK SAN FRANCISCO	COM	336158100	6	225	SH	DEFINED	01,03	225	
FIRST REP BK SAN FRANCISCO	COM	336158100	781	27500	SH	DEFINED	05,01,03	27500	
FIRST REP BK SAN FRANCISCO	COM	336158100	480	16900	SH	DEFINED	07,06,01,03	16900	
FIRST TENN NATL CORP	COM	337162101	656	18710	SH	DEFINED	01,03	18710	
FIRST TENN NATL CORP	COM	337162101	567	16190	SH	OTHER	01,03	12950	
3240									
FIRST TENN NATL CORP	COM	337162101	2896	82614	SH	DEFINED	05,01,03	82614	
FIRST TENN NATL CORP	COM	337162101	3289	93850	SH	DEFINED	07,06,01,03	93850	
FIRST VA BANKS INC	COM	337477103	8241	153666	SH	DEFINED	01,03	153191	
475									
FIRST VA BANKS INC	COM	337477103	3679	68592	SH	OTHER	01,03	46076	
22516									
FIRST VA BANKS INC	COM	337477103	1673	31204	SH	DEFINED	05,01,03	31204	
FIRST VA BANKS INC	COM	337477103	1900	35425	SH	DEFINED	07,06,01,03	35425	
FISERV INC	COM	337738108	228	4962	SH	DEFINED	01,03	1938	
3024									
FISERV INC	COM	337738108	681	14814	SH	OTHER	01,03	13674	
1140									
FISERV INC	COM	337738108	4398	95640	SH	DEFINED	05,01,03	95640	
FISERV INC	COM	337738108	148	3225	SH	OTHER	05,01,03	3225	
FISERV INC	COM	337738108	1088	23650	SH	DEFINED	07,06,01,03	23650	
FISERV INC	COM	337738108	328	7134	SH	DEFINED	08,09,03	7134	
FISHER COMMUNICATIONS INC	COM	337756209	42432	932375	SH	DEFINED	01,03	551271	
381104									
FISHER COMMUNICATIONS INC	COM	337756209	2908	63908	SH	OTHER	01,03	58160	
5748									
FISHER COMMUNICATIONS INC	COM	337756209	114	2500	SH	DEFINED	08,09,03	2500	
FIRSTFED FINL CORP	COM	337907109	2732	104461	SH	DEFINED	01,03	101435	

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FIRSTFED FINL CORP 1474	COM	337907109	39	1474 SH	OTHER	01,03		
FIRSTFED FINL CORP	COM	337907109	1101	42100 SH	DEFINED	05,01,03		42100
FIRSTFED FINL CORP	COM	337907109	560	21400 SH	DEFINED	07,06,01,03		21400
FIRSTMERIT CORP	COM	337915102	659	22875 SH	DEFINED	01,03		22875
FIRSTMERIT CORP	COM	337915102	202	7000 SH	OTHER	01,03		7000
FIRSTMERIT CORP	COM	337915102	1645	57147 SH	DEFINED	05,01,03		57147
FIRSTMERIT CORP	COM	337915102	1809	62850 SH	DEFINED	07,06,01,03		62850
FIRSTENERGY CORP 44571	COM	337932107	5291	153019 SH	DEFINED	01,03		108448
FIRSTENERGY CORP 14597	COM	337932107	916	26484 SH	OTHER	01,03		11887
FIRSTENERGY CORP	COM	337932107	11515	332995 SH	DEFINED	05,01,03		332995
FIRSTENERGY CORP	COM	337932107	175	5050 SH	OTHER	05,01,03		5050
FIRSTENERGY CORP 46050	COM	337932107	1592	46050 SH	OTHER	06,01,03		
FIRSTENERGY CORP	COM	337932107	2537	73375 SH	DEFINED	07,06,01,03		73375
FIRSTENERGY CORP	COM	337932107	7	200 SH	DEFINED	08,09,03		200
FIRSTENERGY CORP	COM	337932107	173	5000 SH	PUT	DEFINED	08,09,03	5000
FIVE STAR QUALITY CARE INC	COM	33832D106	238	32500 SH	DEFINED	08,09,03		32500
FLAG FINL CORP	COM	33832H107	201	20230 SH	DEFINED	01,03		20230
FLAG FINL CORP	COM	33832H107	2	200 SH	DEFINED	08,09,03		200
FLEETBOSTON FINL CORP 131018	COM	339030108	19262	550351 SH	DEFINED	01,03		419333
FLEETBOSTON FINL CORP 91918	COM	339030108	6909	197394 SH	OTHER	01,03		105476
FLEETBOSTON FINL CORP	COM	339030108	38360	1095988 SH	DEFINED	05,01,03		1095988
FLEETBOSTON FINL CORP	COM	339030108	641	18300 SH	OTHER	05,01,03		18300
FLEETBOSTON FINL CORP	COM	339030108	18936	541042 SH	DEFINED	07,06,01,03		541042
FLEETBOSTON FINL CORP	COM	339030108	290	8273 SH	DEFINED	08,09,03		8273
FLEETBOSTON FINL CORP	COM	339030108	1050	30000 SH	CALL	DEFINED	08,09,03	30000
FLEETWOOD ENTERPRISES INC 4000	COM	339099103	71	6600 SH	DEFINED	01,03		2600
FLEETWOOD ENTERPRISES INC	COM	339099103	828	76625 SH	DEFINED	05,01,03		76625
FLEETWOOD ENTERPRISES INC	COM	339099103	467	43200 SH	DEFINED	07,06,01,03		43200
FLEMING COS INC 2200	COM	339130106	845	37723 SH	DEFINED	01,03		35523
FLEMING COS INC 4965	COM	339130106	181	8085 SH	OTHER	01,03		3120
FLEMING COS INC	COM	339130106	4122	184020 SH	DEFINED	05,01,03		184020
FLEMING COS INC 2100	COM	339130106	47	2100 SH	OTHER	06,01,03		
FLEMING COS INC	COM	339130106	8045	359132 SH	DEFINED	07,06,01,03		359132
FLEMING COS INC	COM	339130106	706	31500 SH	CALL	DEFINED	08,09,03	31500
FLEMING COS INC	COM	339130106	269	12000 SH	PUT	DEFINED	08,09,03	12000
FLORIDA EAST COAST INDS	CL A	340632108	186	6580 SH	DEFINED	01,03		6580
FLORIDA EAST COAST INDS	CL A	340632108	79	2800 SH	OTHER	01,03		2800
FLORIDA ROCK INDS INC 9300	COM	341140101	517	12980 SH	DEFINED	01,03		3680
FLORIDA ROCK INDS INC	COM	341140101	2963	74375 SH	DEFINED	05,01,03		74375
FLORIDA ROCK INDS INC	COM	341140101	1394	35000 SH	DEFINED	07,06,01,03		35000
FLUOR CORP NEW 3700	COM	343412102	1315	32249 SH	DEFINED	01,03		28549
FLUOR CORP NEW 12256	COM	343412102	809	19838 SH	OTHER	01,03		7582
FLUOR CORP NEW	COM	343412102	1621	39750 SH	DEFINED	05,01,03		39750
FLUOR CORP NEW	COM	343412102	56	1375 SH	OTHER	05,01,03		1375
FLUOR CORP NEW	COM	343412102	483	11850 SH	DEFINED	07,06,01,03		11850
FLUOR CORP NEW	COM	343412102	4	101 SH	DEFINED	08,09,03		101
FLOW INTL CORP	COM	343468104	592	60544 SH	DEFINED	01,03		60544
FLOW INTL CORP	COM	343468104	56	5700 SH	OTHER	01,03		5700
FLOW INTL CORP	COM	343468104	301	30800 SH	DEFINED	05,01,03		30800
FLOW INTL CORP	COM	343468104	185	18900 SH	DEFINED	07,06,01,03		18900
FLOWERS FOODS INC	COM	343498101	335	13163 SH	DEFINED	01,03		13163
FLOWSERVE CORP	COM	34354P105	68	2110 SH	DEFINED	01,03		2110
FLOWSERVE CORP 19950	COM	34354P105	703	21950 SH	OTHER	01,03		2000
FLOWSERVE CORP	COM	34354P105	926	28922 SH	DEFINED	05,01,03		28922
FLOWSERVE CORP	COM	34354P105	1051	32825 SH	DEFINED	07,06,01,03		32825
FLOWSERVE CORP	COM	34354P105	32	1000 SH	DEFINED	08,09,03		1000
FOMENTO ECONOMICO MEXICANO S	SPON ADR UNI	344419106	4244	90000 SH	DEFINED	01,03		90000
FOMENTO ECONOMICO MEXICANO S 13000	SPON ADR UNI	344419106	613	13000 SH	OTHER	06,01,03		
FOOT LOCKER INC	COM	344849104	28	1710 SH	DEFINED	01,03		1710
FOOT LOCKER INC 2400	COM	344849104	47	2900 SH	OTHER	01,03		500
FOOT LOCKER INC	COM	344849104	21	1300 SH	DEFINED	05,01,03		1300
FOOT LOCKER INC	COM	344849104	8168	504820 SH	DEFINED	08,09,03		504820
FOOTSTAR INC 28	COM	344912100	2	80 SH	DEFINED	01,03		52
FOOTSTAR INC 897	COM	344912100	62	2024 SH	OTHER	01,03		1127
FOOTSTAR INC	COM	344912100	1229	40300 SH	DEFINED	05,01,03		40300
FOOTSTAR INC	COM	344912100	750	24600 SH	DEFINED	07,06,01,03		24600

FORD MTR CO DEL	COM PAR \$0.0	345370860	18	1083 SH	DEFINED	1083
FORD MTR CO DEL 68337	COM PAR \$0.0	345370860	24489	1485081 SH	DEFINED 01,03	1416744
FORD MTR CO DEL 422780	COM PAR \$0.0	345370860	15815	959064 SH	OTHER 01,03	536284
FORD MTR CO DEL	COM PAR \$0.0	345370860	13754	834065 SH	DEFINED 05,01,03	834065
FORD MTR CO DEL	COM PAR \$0.0	345370860	511	31000 SH	OTHER 05,01,03	31000
FORD MTR CO DEL 440200	COM PAR \$0.0	345370860	7259	440200 SH	OTHER 06,01,03	
FORD MTR CO DEL	COM PAR \$0.0	345370860	3705	224700 SH	DEFINED 07,06,01,03	224700
FORD MTR CO DEL	COM PAR \$0.0	345370860	8	499 SH	DEFINED 08,09,03	499
FORD MTR CO DEL	COM PAR \$0.0	345370860	40	2450 SH	DEFINED 13,01,03	2450
FORD MTR CO DEL 600	COM PAR \$0.0	345370860	18	1100 SH	OTHER 13,01,03	500
FOREST LABS INC 480	COM	345838106	9834	120369 SH	DEFINED 01,03	119889
FOREST LABS INC 4059	COM	345838106	870	10652 SH	OTHER 01,03	6593
FOREST LABS INC	COM	345838106	7374	90254 SH	DEFINED 05,01,03	90254
FOREST LABS INC	COM	345838106	247	3025 SH	OTHER 05,01,03	3025
FOREST LABS INC	COM	345838106	2243	27451 SH	DEFINED 07,06,01,03	27451
FOREST LABS INC	COM	345838106	1503	18400 SH	DEFINED 08,09,03	18400
FOREST OIL CORP 100	COM PAR \$0.0	346091705	118	3985 SH	DEFINED 01,03	3885
FOREST OIL CORP 2562	COM PAR \$0.0	346091705	80	2702 SH	OTHER 01,03	140
FOREST OIL CORP	COM PAR \$0.0	346091705	918	30996 SH	DEFINED 05,01,03	30996
FOREST OIL CORP	COM PAR \$0.0	346091705	1026	34625 SH	DEFINED 07,06,01,03	34625
FORTUNE BRANDS INC 15952	COM	349631101	8711	176444 SH	DEFINED 01,03	160492
FORTUNE BRANDS INC 39766	COM	349631101	6572	133115 SH	OTHER 01,03	93349
FORTUNE BRANDS INC	COM	349631101	3139	63590 SH	DEFINED 05,01,03	63590
FORTUNE BRANDS INC	COM	349631101	130	2625 SH	OTHER 05,01,03	2625
FORTUNE BRANDS INC 6500	COM	349631101	321	6500 SH	OTHER 06,01,03	
FORTUNE BRANDS INC	COM	349631101	4625	93675 SH	DEFINED 07,06,01,03	93675
FORTUNE BRANDS INC	COM	349631101	10	200 SH	DEFINED 08,09,03	200
FORWARD AIR CORP 2954	COM	349853101	154	4875 SH	DEFINED 01,03	1921
FORWARD AIR CORP 425	COM	349853101	13	425 SH	OTHER 01,03	
FORWARD AIR CORP	COM	349853101	1542	48725 SH	DEFINED 05,01,03	48725
FORWARD AIR CORP	COM	349853101	845	26700 SH	DEFINED 07,06,01,03	26700
FOSSIL INC 9700	COM	349882100	298	11200 SH	DEFINED 01,03	1500
FOSSIL INC 1000	COM	349882100	27	1000 SH	OTHER 01,03	
FOSSIL INC	COM	349882100	2135	80300 SH	DEFINED 05,01,03	80300
FOSSIL INC	COM	349882100	992	37300 SH	DEFINED 07,06,01,03	37300
FOUNDRY NETWORKS INC	COM	35063R100	413	57442 SH	DEFINED	57442
FOUNDRY NETWORKS INC	COM	35063R100	15	2100 SH	DEFINED 01,03	2100
FOUNDRY NETWORKS INC	COM	35063R100		40 SH	OTHER 01,03	40
FOUNDRY NETWORKS INC	COM	35063R100	6	800 SH	DEFINED 05,01,03	800
FOUNDRY NETWORKS INC	COM	35063R100	432	60100 SH	DEFINED 08,09,03	60100
4 KIDS ENTMT INC 9300	COM	350865101	287	14400 SH	DEFINED 01,03	5100
4 KIDS ENTMT INC	COM	350865101	881	44250 SH	DEFINED 05,01,03	44250
4 KIDS ENTMT INC	COM	350865101	301	15100 SH	DEFINED 07,06,01,03	15100
4 KIDS ENTMT INC	COM	350865101	697	35000 SH	DEFINED 08,09,03	35000
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	7	140 SH	OTHER 01,03	140
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	198	3709 SH	DEFINED 07,06,01,03	3709
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	11	200 SH	DEFINED 08,09,03	200
FOUR SEASONS HOTEL INC 475803	LTD VTG SH	35100E104	300541	5640791 SH	DEFINED 11,01,03	5164988
FRANKLIN COVEY CO 3300	COM	353469109	15	6000 SH	DEFINED 01,03	2700
FRANKLIN COVEY CO	COM	353469109	108	42075 SH	DEFINED 05,01,03	42075
FRANKLIN COVEY CO	COM	353469109	63	24600 SH	DEFINED 07,06,01,03	24600
FRANKLIN RES INC 854	COM	354613101	2657	63371 SH	DEFINED 01,03	62517
FRANKLIN RES INC 3370	COM	354613101	1688	40261 SH	OTHER 01,03	36891
FRANKLIN RES INC	COM	354613101	4755	113430 SH	DEFINED 05,01,03	113430
FRANKLIN RES INC	COM	354613101	191	4550 SH	OTHER 05,01,03	4550
FRANKLIN RES INC	COM	354613101	1359	32425 SH	DEFINED 07,06,01,03	32425
FRANKLIN RES INC	COM	354613101	8	200 SH	DEFINED 08,09,03	200
FRANKLIN UNVL TR	SH BEN INT	355145103	207	24169 SH	DEFINED 01,03	24169
FRANKLIN UNVL TR	SH BEN INT	355145103	4	500 SH	OTHER 01,03	500
FREDS INC 13200	CL A	356108100	580	16100 SH	DEFINED 01,03	2900
FREDS INC	CL A	356108100	2685	74575 SH	DEFINED 05,01,03	74575
FREDS INC	CL A	356108100	1130	31400 SH	DEFINED 07,06,01,03	31400
FREDS INC	CL A	356108100	7	200 SH	DEFINED 08,09,03	200
FREEMARKETS INC	COM	356602102	1459	63500 SH	DEFINED 01,03	63500

FREEMARKETS INC 450	COM	356602102	10	450 SH	OTHER	01,03	
FREEPOR-T-MCMORAN COPPER & GO 4127	CL B	35671D857	205	11617 SH	DEFINED	01,03	7490
FREEPOR-T-MCMORAN COPPER & GO 3840	CL B	35671D857	421	23911 SH	OTHER	01,03	20071
FREEPOR-T-MCMORAN COPPER & GO	CL B	35671D857	1130	64105 SH	DEFINED	05,01,03	64105
FREEPOR-T-MCMORAN COPPER & GO	CL B	35671D857	44	2475 SH	OTHER	05,01,03	2475
FREEPOR-T-MCMORAN COPPER & GO	CL B	35671D857	315	17875 SH	DEFINED	07,06,01,03	17875
FREEPOR-T-MCMORAN COPPER & GO	CL B	35671D857	28	1600 SH	DEFINED	08,09,03	1600
FREEPOR-T-MCMORAN COPPER & GO	CL B	35671D857	88	5000 SH	CALL	DEFINED 08,09,03	5000
FREEPOR-T-MCMORAN COPPER & GO	CL B	35671D857	44	2500 SH	PUT	DEFINED 08,09,03	2500
FREEPOR-T-MCMORAN COPPER & GO	CL B	35671D857	21	1206 SH	DEFINED	13,01,03	1206
FREMONT GEN CORP 44700	COM	357288109	366	60000 SH	DEFINED	01,03	15300
FREMONT GEN CORP	COM	357288109	1339	219550 SH	DEFINED	05,01,03	219550
FREMONT GEN CORP	COM	357288109	534	87500 SH	DEFINED	07,06,01,03	87500
FRISCHS RESTAURANTS INC	COM	358748101	306	15505 SH	OTHER	01,03	15505
FRONTIER AIRLINES INC NEW 1900	COM	359065109	114	6200 SH	DEFINED	01,03	4300
FRONTIER AIRLINES INC NEW	COM	359065109	1084	59150 SH	DEFINED	05,01,03	59150
FRONTIER AIRLINES INC NEW	COM	359065109	663	36200 SH	DEFINED	07,06,01,03	36200
FRONTIER AIRLINES INC NEW	COM	359065109	4	200 SH	DEFINED	08,09,03	200
FULLER H B CO	COM	359694106	98	3265 SH	DEFINED	01,03	3265
FULLER H B CO 9300	COM	359694106	305	10200 SH	OTHER	01,03	900
FULLER H B CO	COM	359694106	553	18457 SH	DEFINED	05,01,03	18457
FULLER H B CO	COM	359694106	627	20950 SH	DEFINED	07,06,01,03	20950
FULTON FINL CORP PA 10000	COM	360271100	362	14456 SH	DEFINED	01,03	4456
FULTON FINL CORP PA	COM	360271100	43	1722 SH	OTHER	01,03	1722
FURNITURE BRANDS INTL INC 788	COM	360921100	414	11370 SH	DEFINED	01,03	10582
FURNITURE BRANDS INTL INC 203	COM	360921100	7	203 SH	OTHER	01,03	
FURNITURE BRANDS INTL INC	COM	360921100	1298	35618 SH	DEFINED	05,01,03	35618
FURNITURE BRANDS INTL INC	COM	360921100	1563	42890 SH	DEFINED	07,06,01,03	42890
FURNITURE BRANDS INTL INC	COM	360921100	2551	69990 SH	DEFINED	11,06,01,03	69990
G & K SVCS INC 5100	CL A	361268105	1278	34300 SH	DEFINED	01,03	29200
G & K SVCS INC	CL A	361268105	1877	50375 SH	DEFINED	05,01,03	50375
G & K SVCS INC	CL A	361268105	950	25500 SH	DEFINED	07,06,01,03	25500
GATX CORP	COM	361448103	228	7160 SH	DEFINED	01,03	7160
GATX CORP	COM	361448103	45	1430 SH	OTHER	01,03	1430
GATX CORP	COM	361448103	1010	31758 SH	DEFINED	05,01,03	31758
GATX CORP	COM	361448103	1147	36075 SH	DEFINED	07,06,01,03	36075
GATX CORP	COM	361448103	70	2200 SH	DEFINED	08,09,03	2200
GBC BANCORP CALIF	COM	361475106	87	2600 SH	DEFINED	01,03	2600
GBC BANCORP CALIF	COM	361475106	779	23300 SH	DEFINED	05,01,03	23300
GBC BANCORP CALIF	COM	361475106	478	14300 SH	DEFINED	07,06,01,03	14300
GABELLI EQUITY TR INC	COM	362397101	71	6418 SH	DEFINED	01,03	6418
GABELLI EQUITY TR INC	COM	362397101	263	23721 SH	OTHER	01,03	23721
GALEN HLDGS PLC	SPONSORED AD	363240102	2242	65550 SH	DEFINED	08,09,03	65550
GALEN HLDGS PLC	SPONSORED AD	363240102	557	16300 SH	DEFINED	17,16	16300
GALLAGHER ARTHUR J & CO	COM	363576109	999	30493 SH	DEFINED	01,03	30493
GALLAGHER ARTHUR J & CO	COM	363576109	354	10800 SH	OTHER	01,03	10800
GALLAGHER ARTHUR J & CO	COM	363576109	1811	55267 SH	DEFINED	05,01,03	55267
GALLAGHER ARTHUR J & CO	COM	363576109	2057	62775 SH	DEFINED	07,06,01,03	62775
GALLAHER GROUP PLC 24815	SPONSORED AD	363595109	3801	123166 SH	DEFINED	01,03	98351
GALLAHER GROUP PLC 40712	SPONSORED AD	363595109	3935	127501 SH	OTHER	01,03	86789
GALLAHER GROUP PLC	SPONSORED AD	363595109	2	80 SH	DEFINED	05,01,03	80
GANNETT INC 85550	COM	364730101	75653	994121 SH	DEFINED	01,03	908571
GANNETT INC 122934	COM	364730101	23922	314354 SH	OTHER	01,03	191420
GANNETT INC	COM	364730101	16779	220485 SH	DEFINED	05,01,03	220485
GANNETT INC	COM	364730101	346	4550 SH	OTHER	05,01,03	4550
GANNETT INC	COM	364730101	3917	51475 SH	DEFINED	07,06,01,03	51475
GANNETT INC	COM	364730101	685	9000 SH	CALL	DEFINED 08,09,03	9000
GANNETT INC 250	COM	364730101	19	250 SH	OTHER	13,01,03	
GAP INC DEL 56475	COM	364760108	6401	425610 SH	DEFINED	01,03	369135
GAP INC DEL 65770	COM	364760108	2553	169753 SH	OTHER	01,03	103983
GAP INC DEL	COM	364760108	8957	595570 SH	DEFINED	05,01,03	595570
GAP INC DEL	COM	364760108	223	14800 SH	OTHER	05,01,03	14800
GAP INC DEL	COM	364760108	5073	337280 SH	DEFINED	07,06,01,03	337280
GAP INC DEL	COM	364760108	17725	1178515 SH	DEFINED	08,09,03	1178515
GAP INC DEL	COM	364760108	508	33800 SH	CALL	DEFINED 08,09,03	33800
GAP INC DEL	COM	364760108	951	63200 SH	PUT	DEFINED 08,09,03	63200
GARDNER DENVER INC 3712	COM	365558105	114	4633 SH	DEFINED	01,03	771

GARDNER DENVER INC 411	COM	365558105	10	411 SH	OTHER	01,03	
GARDNER DENVER INC	COM	365558105	944	38550 SH	DEFINED	05,01,03	38550
GARDNER DENVER INC	COM	365558105	473	19300 SH	DEFINED	07,06,01,03	19300
GARTNER INC 12030	CL B	366651206	308	23725 SH	DEFINED	01,03	11695
GARTNER INC 7158	CL B	366651206	107	8241 SH	OTHER	01,03	1083
GARTNER INC	CL B	366651206	718	55221 SH	DEFINED	05,01,03	55221
GARTNER INC	CL B	366651206	815	62725 SH	DEFINED	07,06,01,03	62725
GATEWAY INC 700	COM	367626108	100	15746 SH	DEFINED	01,03	15046
GATEWAY INC 1782	COM	367626108	28	4390 SH	OTHER	01,03	2608
GATEWAY INC	COM	367626108	879	139155 SH	DEFINED	05,01,03	139155
GATEWAY INC	COM	367626108	254	40200 SH	DEFINED	07,06,01,03	40200
GATEWAY INC	COM	367626108	33	5200 SH	DEFINED	08,09,03	5200
GATEWAY INC 600000	COM	367626108	3792	600000 SH	OTHER	16	
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	46	3111 SH	DEFINED	01,03	3111
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	27	1800 SH	DEFINED	05,01,03	1800
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	431	29135 SH	DEFINED	08,09,03	29135
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	1080	73000 SH	CALL	DEFINED 08,09,03	73000
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	895	60500 SH	PUT	DEFINED 08,09,03	60500
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	30	2000 SH	DEFINED	17,16	2000
GEMPLUS INTL S A	ADR	36866Y102	431	120099 SH	DEFINED	08,09,03	120099
GENAERA CORP	COM	36867G100	146	45825 SH	DEFINED	08,09,03	45825
GENCORP INC 700	COM	368682100	41	2623 SH	DEFINED	01,03	1923
GENCORP INC 1554	COM	368682100	24	1554 SH	OTHER	01,03	
GENCORP INC	COM	368682100	1405	89400 SH	DEFINED	05,01,03	89400
GENCORP INC	COM	368682100	838	53300 SH	DEFINED	07,06,01,03	53300
GENELABS TECHNOLOGIES INC	COM	368706107	9	5000 SH	DEFINED	01,03	5000
GENELABS TECHNOLOGIES INC	COM	368706107	14	7700 SH	DEFINED	08,09,03	7700
GENENTECH INC 34916	COM NEW	368710406	123483	2447631 SH	DEFINED	01,03	2412715
GENENTECH INC 150702	COM NEW	368710406	19179	380150 SH	OTHER	01,03	229448
GENENTECH INC	COM NEW	368710406	4394	87092 SH	DEFINED	05,01,03	87092
GENENTECH INC 191150	COM NEW	368710406	9644	191150 SH	OTHER	06,01,03	
GENENTECH INC	COM NEW	368710406	12936	256419 SH	DEFINED	07,06,01,03	256419
GENENTECH INC	COM NEW	368710406	583	11550 SH	DEFINED	08,09,03	11550
GENENTECH INC	COM NEW	368710406	2593	51400 SH	CALL	DEFINED 08,09,03	51400
GENENTECH INC	COM NEW	368710406	2876	57000 SH	PUT	DEFINED 08,09,03	57000
GENENTECH INC	COM NEW	368710406	85	1675 SH	DEFINED	13,01,03	1675
GENENTECH INC	COM NEW	368710406	10	200 SH	OTHER	13,01,03	200
GENERAL AMERN INVS INC	COM	368802104	941	28537 SH	DEFINED	01,03	28537
GENERAL AMERN INVS INC 7750	COM	368802104	419	12693 SH	OTHER	01,03	4943
GENERAL BINDING CORP	COM	369154109	221	15100 SH	DEFINED	05,01,03	15100
GENERAL BINDING CORP	COM	369154109	56	3800 SH	DEFINED	08,09,03	3800
GENERAL COMMUNICATION INC 13000	CL A	369385109	160	18400 SH	DEFINED	01,03	5400
GENERAL COMMUNICATION INC	CL A	369385109	1120	128725 SH	DEFINED	05,01,03	128725
GENERAL COMMUNICATION INC	CL A	369385109	588	67600 SH	DEFINED	07,06,01,03	67600
GENERAL DYNAMICS CORP 1755	COM	369550108	12893	137228 SH	DEFINED	01,03	135473
GENERAL DYNAMICS CORP 17116	COM	369550108	2284	24306 SH	OTHER	01,03	7190
GENERAL DYNAMICS CORP 63165	COM	369550108	8272	88050 SH	DEFINED	05,01,03	24885
GENERAL DYNAMICS CORP 261835	COM	369550108	30860	328475 SH	OTHER	05,01,03	66640
GENERAL DYNAMICS CORP 50450	COM	369550108	4740	50450 SH	OTHER	06,01,03	
GENERAL DYNAMICS CORP	COM	369550108	10680	113675 SH	DEFINED	07,06,01,03	113675
GENERAL DYNAMICS CORP	COM	369550108	4326	46044 SH	DEFINED	08,09,03	46044
GENERAL DYNAMICS CORP 389155	COM	369550108	396275	4217935 SH	DEFINED	11,06,01,03	3828780
GENERAL ELEC CO 2441143	COM	369604103	1436370	38354340 SH	DEFINED	01,03	35913197
GENERAL ELEC CO 11110641	COM	369604103	965630	25784506 SH	OTHER	01,03	14673865
GENERAL ELEC CO 2566000	COM	369604103	200893	5364311 SH	DEFINED	05,01,03	2798311
GENERAL ELEC CO	COM	369604103	102441	2735400 SH	OTHER	05,01,03	2735400
GENERAL ELEC CO 832525	COM	369604103	31178	832525 SH	OTHER	06,01,03	
GENERAL ELEC CO	COM	369604103	97969	2615990 SH	DEFINED	07,06,01,03	2615990
GENERAL ELEC CO	COM	369604103	6813	181910 SH	DEFINED	08,09,03	181910
GENERAL ELEC CO	COM	369604103	1873	50000 SH	CALL	DEFINED 08,09,03	50000
GENERAL ELEC CO	COM	369604103	1513	40400 SH	PUT	DEFINED 08,09,03	40400
GENERAL ELEC CO	COM	369604103	652	17400 SH	DEFINED	13,01,03	17400

GENERAL ELEC CO 1500	COM	369604103	138	3675 SH	OTHER	13,01,03	2175
GENERAL ELEC CO	COM	369604103	880	23500 SH	DEFINED	17,16	23500
GENERAL GROWTH PPTYS INC	COM	370021107	246	5564 SH	DEFINED	01,03	5564
GENERAL MLS INC 80888	COM	370334104	336742	6893385 SH	DEFINED	01,03	6812497
GENERAL MLS INC 671105	COM	370334104	46246	946691 SH	OTHER	01,03	275586
GENERAL MLS INC	COM	370334104	2443	50000 SH	CALL	DEFINED 01,03	50000
GENERAL MLS INC	COM	370334104	7905	161813 SH	DEFINED	05,01,03	161813
GENERAL MLS INC	COM	370334104	303	6200 SH	OTHER	05,01,03	6200
GENERAL MLS INC 57900	COM	370334104	2828	57900 SH	OTHER	06,01,03	
GENERAL MLS INC	COM	370334104	2237	45800 SH	DEFINED	07,06,01,03	45800
GENERAL MLS INC	COM	370334104	1548	31689 SH	DEFINED	08,09,03	31689
GENERAL MLS INC	COM	370334104	288	5900 SH	DEFINED	11,01,03	5900
GENERAL MTRS CORP 25080	COM	370442105	19973	330411 SH	DEFINED	01,03	305331
GENERAL MTRS CORP 167176	COM	370442105	24374	403212 SH	OTHER	01,03	236036
GENERAL MTRS CORP	COM	370442105	20626	341201 SH	DEFINED	05,01,03	341201
GENERAL MTRS CORP	COM	370442105	571	9450 SH	OTHER	05,01,03	9450
GENERAL MTRS CORP 46725	COM	370442105	2825	46725 SH	OTHER	06,01,03	
GENERAL MTRS CORP	COM	370442105	12944	214131 SH	DEFINED	07,06,01,03	214131
GENERAL MTRS CORP	COM	370442105	48	800 SH	DEFINED	08,09,03	800
GENERAL MTRS CORP 629426	COM	370442105	425542	7039566 SH	DEFINED	11,06,01,03	6410140
GENERAL MTRS CORP	DEB SR CONV	370442733	15032	550000 SH	DEFINED	17,16	550000
GENERAL MTRS CORP	DEB SR CONV	370442741	367	13800 SH	DEFINED	01,03	13800
GENERAL MTRS CORP 470	DEB SR CONV	370442741	19	700 SH	OTHER	01,03	230
GENERAL MTRS CORP	DEB SR CONV	370442741	10265	386200 SH	DEFINED	07,06,01,03	386200
GENERAL MTRS CORP	DEB SR CONV	370442741	25145	946000 SH	DEFINED	08,09,03	946000
GENERAL MTRS CORP	DEB SR CONV	370442741	6645	250000 SH	DEFINED	17,16	250000
GENERAL MTRS CORP 1216	CL H NEW	370442832	829	50403 SH	DEFINED	01,03	49187
GENERAL MTRS CORP 6179	CL H NEW	370442832	909	55235 SH	OTHER	01,03	49056
GENERAL MTRS CORP	CL H NEW	370442832	94	5700 SH	DEFINED	05,01,03	5700
GENERAL MTRS CORP	CL H NEW	370442832	46	2818 SH	DEFINED	08,09,03	2818
GENERAL SEMICONDUCTOR INC	NOTE 5.750%	370787AB9	134	135000 PRN	DEFINED	01,03	135000
GENERAL SEMICONDUCTOR INC	NOTE 5.750%	370787AB9	4907	4950000 PRN	DEFINED	07,06,01,03	4950000
GENESCO INC 1200	COM	371532102	121	4400 SH	DEFINED	01,03	3200
GENESCO INC	COM	371532102	1216	44100 SH	DEFINED	05,01,03	44100
GENESCO INC	COM	371532102	742	26900 SH	DEFINED	07,06,01,03	26900
GENESCO INC	COM	371532102	128	4640 SH	DEFINED	08,09,03	4640
GENESIS HEALTH VENTURE INC N	COM	37183F107	348	19100 SH	DEFINED	08,09,03	19100
GENESIS MICROCHIP INC DEL	COM	37184C103	10	386 SH	DEFINED	01,03	386
GENESIS MICROCHIP INC DEL	COM	37184C103	260	10000 SH	DEFINED	08,09,03	10000
GENTEX CORP	COM	371901109	521	17575 SH	DEFINED	01,03	17575
GENTEX CORP 2160	COM	371901109	402	13562 SH	OTHER	01,03	11402
GENTEX CORP	COM	371901109	1466	49468 SH	DEFINED	05,01,03	49468
GENTEX CORP	COM	371901109	1648	55625 SH	DEFINED	07,06,01,03	55625
GENTEX CORP	COM	371901109	1763	59500 SH	CALL	DEFINED 08,09,03	59500
GENTA INC	COM NEW	37245M207	35	2100 SH	DEFINED	01,03	2100
GENTA INC	COM NEW	37245M207	7	400 SH	OTHER	01,03	400
GENTA INC	COM NEW	37245M207	545	32500 SH	DEFINED	08,09,03	32500
GENTA INC	COM NEW	37245M207	1308	78000 SH	PUT	DEFINED 08,09,03	78000
GENUINE PARTS CO 3633	COM	372460105	10741	292122 SH	DEFINED	01,03	288489
GENUINE PARTS CO 115026	COM	372460105	7500	203970 SH	OTHER	01,03	88944
GENUINE PARTS CO	COM	372460105	2760	75065 SH	DEFINED	05,01,03	75065
GENUINE PARTS CO	COM	372460105	109	2975 SH	OTHER	05,01,03	2975
GENUINE PARTS CO	COM	372460105	793	21575 SH	DEFINED	07,06,01,03	21575
GENUINE PARTS CO	COM	372460105	7	200 SH	DEFINED	08,09,03	200
GENTIVA HEALTH SERVICES INC 340900	COM	37247A102	12636	510350 SH	DEFINED	01,03	510350
GENTIVA HEALTH SERVICES INC	COM	37247A102	5	200 SH	DEFINED	08,09,03	200
GENTIVA HEALTH SERVICES INC	COM	37247A102	8441	340900 SH	OTHER	16	
GENZYME CORP	SDCV 3.000%	372917AK0	189	200000 PRN	DEFINED	01,03	200000
GENZYME CORP	SDCV 3.000%	372917AK0	16988	18000000 PRN	DEFINED	17,16	18000000
GENZYME CORP 3670	COM GENL DIV	372917104	5442	124615 SH	DEFINED	01,03	120945
GENZYME CORP 4380	COM GENL DIV	372917104	881	20165 SH	OTHER	01,03	15785
GENZYME CORP	COM GENL DIV	372917104	6058	138729 SH	DEFINED	05,01,03	138729
GENZYME CORP	COM GENL DIV	372917104	153	3500 SH	OTHER	05,01,03	3500
GENZYME CORP	COM GENL DIV	372917104	7931	181606 SH	DEFINED	07,06,01,03	181606
GENZYME CORP	COM GENL DIV	372917104	372	8511 SH	DEFINED	08,09,03	8511
GENZYME CORP 131	COM BIOSURGE	372917708	1	131 SH	DEFINED	01,03	

GENZYME CORP 281 79	COM BIOSURGE 372917708	10	1425 SH	OTHER 01,03	1065
GENZYME CORP	COM BIOSURGE 372917708	1	140 SH	DEFINED 08,09,03	140
GENZYME CORP	COM BIOSURGE 372917708	204	30000 SH	CALL DEFINED 08,09,03	30000
GENZYME CORP	COM BIOSURGE 372917708	48	7000 SH	PUT DEFINED 08,09,03	7000
GEORGIA GULF CORP	COM PAR \$0.0 373200203	16	600 SH	DEFINED 01,03	600
GEORGIA GULF CORP	COM PAR \$0.0 373200203	1721	64100 SH	DEFINED 05,01,03	64100
GEORGIA GULF CORP	COM PAR \$0.0 373200203	1053	39200 SH	DEFINED 07,06,01,03	39200
GEORGIA GULF CORP	COM PAR \$0.0 373200203	585	21800 SH	CALL DEFINED 08,09,03	21800
GEORGIA PAC CORP 5820	COM 373298108	4054	135363 SH	DEFINED 01,03	129543
GEORGIA PAC CORP 63406	COM 373298108	3600	120200 SH	OTHER 01,03	56794
GEORGIA PAC CORP	COM 373298108	2974	99284 SH	DEFINED 05,01,03	99284
GEORGIA PAC CORP	COM 373298108	117	3900 SH	OTHER 05,01,03	3900
GEORGIA PAC CORP	COM 373298108	854	28500 SH	DEFINED 07,06,01,03	28500
GEORGIA PAC CORP	COM 373298108	438	14612 SH	DEFINED 08,09,03	14612
GEORGIA PAC CORP	COM 373298108	120	4000 SH	PUT DEFINED 08,09,03	4000
GEORGIA PAC CORP	COM 373298108	13	450 SH	OTHER 13,01,03	450
GERBER SCIENTIFIC INC 5600	COM 373730100	79	10800 SH	DEFINED 01,03	5200
GERBER SCIENTIFIC INC	COM 373730100	399	54300 SH	DEFINED 05,01,03	54300
GERBER SCIENTIFIC INC	COM 373730100	201	27300 SH	DEFINED 07,06,01,03	27300
GERDAU S A 20900	SPONSORED AD 373737105	259	20900 SH	OTHER 06,01,03	
GETTY IMAGES INC	NOTE 5.000% 374276AE3	885	1000000 PRN	DEFINED 08,09,03	1000000
GILEAD SCIENCES INC 2320	COM 375558103	6771	188142 SH	DEFINED 01,03	185822
GILEAD SCIENCES INC 6660	COM 375558103	366	10180 SH	OTHER 01,03	3520
GILEAD SCIENCES INC	COM 375558103	4670	129750 SH	DEFINED 05,01,03	129750
GILEAD SCIENCES INC	COM 375558103	5157	143300 SH	DEFINED 07,06,01,03	143300
GILEAD SCIENCES INC	COM 375558103	1102	30622 SH	DEFINED 08,09,03	30622
GILLETTE CO 173677	COM 375766102	32704	961609 SH	DEFINED 01,03	787932
GILLETTE CO 153480	COM 375766102	20641	606905 SH	OTHER 01,03	453425
GILLETTE CO	COM 375766102	19201	564558 SH	DEFINED 05,01,03	564558
GILLETTE CO	COM 375766102	618	18175 SH	OTHER 05,01,03	18175
GILLETTE CO	COM 375766102	5841	171750 SH	DEFINED 07,06,01,03	171750
GILLETTE CO	COM 375766102	5294	155660 SH	DEFINED 08,09,03	155660
GILLETTE CO 400	COM 375766102	44	1300 SH	OTHER 13,01,03	900
GLATFELTER	COM 377316104	63	3490 SH	DEFINED 01,03	3490
GLATFELTER	COM 377316104	65	3600 SH	OTHER 01,03	3600
GLATFELTER	COM 377316104	500	27866 SH	DEFINED 05,01,03	27866
GLATFELTER	COM 377316104	568	31650 SH	DEFINED 07,06,01,03	31650
GLAXOSMITHKLINE PLC 26940	SPONSORED AD 37733W105	19752	420259 SH	DEFINED 01,03	393319
GLAXOSMITHKLINE PLC 277012	SPONSORED AD 37733W105	24134	513494 SH	OTHER 01,03	236482
GLAXOSMITHKLINE PLC	SPONSORED AD 37733W105	6	120 SH	DEFINED 05,01,03	120
GLENAYRE TECHNOLOGIES INC	COM 377899109	5	2600 SH	DEFINED 01,03	2600
GLENAYRE TECHNOLOGIES INC	COM 377899109	39	19800 SH	DEFINED 08,09,03	19800
GLIMCHER RLTY TR	SH BEN INT 379302102	22	1200 SH	DEFINED 01,03	1200
GLIMCHER RLTY TR 5000	SH BEN INT 379302102	180	9700 SH	OTHER 01,03	4700
GLOBAL HIGH INCOME DLR FD IN 10000	COM 37933G108	10	666 SH	DEFINED 01,03	666
GLOBAL HIGH INCOME DLR FD IN 10000	COM 37933G108	218	15000 SH	OTHER 01,03	5000
GLOBAL IMAGING SYSTEMS	COM 37934A100	11	600 SH	DEFINED 01,03	600
GLOBAL IMAGING SYSTEMS	COM 37934A100	920	50000 SH	PUT DEFINED 08,09,03	50000
GLOBAL SPORTS INC	COM 37937A107	2	100 SH	DEFINED 01,03	100
GLOBAL SPORTS INC	COM 37937A107	2285	133600 SH	DEFINED 17,16	133600
GLOBAL PMTS INC 17000	COM 37940X102	1513	41282 SH	DEFINED 01,03	24282
GLOBAL PMTS INC	COM 37940X102	3784	103250 SH	DEFINED 05,01,03	103250
GLOBAL PMTS INC	COM 37940X102	1695	46250 SH	DEFINED 07,06,01,03	46250
GLOBAL POWER EQUIPMENT INC	COM 37941P108	8481	680125 SH	DEFINED 17,16	680125
GLOBESPANVIRATA INC	COM 37957V106	213	14300 SH	DEFINED 08,09,03	14300
GLOBESPANVIRATA INC	COM 37957V106	135	9040 SH	DEFINED 17,16	9040
GOLD BANC CORP INC	COM 379907108	675	75000 SH	DEFINED 01,03	75000
GOLD BANC CORP INC	COM 379907108	1394	154871 SH	OTHER 01,03	154871
GOLDEN ST BANCORP INC	COM 381197102	609	20502 SH	DEFINED 01,03	20502
GOLDEN ST BANCORP INC	COM 381197102	2629	88560 SH	DEFINED 05,01,03	88560
GOLDEN ST BANCORP INC	COM 381197102	2988	100625 SH	DEFINED 07,06,01,03	100625
GOLDEN ST BANCORP INC	COM 381197102	30	1000 SH	DEFINED 08,09,03	1000
GOLDEN WEST FINL CORP DEL 2690	COM 381317106	677	10663 SH	DEFINED 01,03	10663
GOLDEN WEST FINL CORP DEL 2690	COM 381317106	1063	16745 SH	OTHER 01,03	14055
GOLDEN WEST FINL CORP DEL	COM 381317106	4294	67624 SH	DEFINED 05,01,03	67624
GOLDEN WEST FINL CORP DEL	COM 381317106	173	2725 SH	OTHER 05,01,03	2725
GOLDEN WEST FINL CORP DEL	COM 381317106	1241	19550 SH	DEFINED 07,06,01,03	19550
GOLDEN WEST FINL CORP DEL	COM 381317106	14	225 SH	DEFINED 08,09,03	225
GOLDMAN SACHS GROUP INC	COM 38141G104	11647	129054 SH	DEFINED 01,03	127579

1475									
GOLDMAN SACHS GROUP INC	COM	38141G104	4127	45723 SH	OTHER	01,03		36009	
9714									
GOLDMAN SACHS GROUP INC	COM	38141G104	1421	15746 SH	DEFINED	05,01,03		15746	
GOLDMAN SACHS GROUP INC	COM	38141G104	610	6759 SH	DEFINED	07,06,01,03		6759	
GOLDMAN SACHS GROUP INC	COM	38141G104	4356	48262 SH	DEFINED	08,09,03		48262	
GOLDMAN SACHS GROUP INC	COM	38141G104	4513	50000 SH	CALL	DEFINED	08,09,03	50000	
GOLDMAN SACHS GROUP INC	COM	38141G104	13384	148300 SH	PUT	DEFINED	08,09,03	148300	
GOLDMAN SACHS GROUP INC	COM	38141G104	246301	2729094 SH		DEFINED	11,06,01,03	2507476	
221618									
GOLDMAN SACHS GROUP INC	COM	38141G104	4513	50000 SH	CALL	DEFINED	17,16	50000	
GOLDMAN SACHS GROUP INC	COM	38141G104	4513	50000 SH	PUT	DEFINED	17,16	50000	
GOOD GUYS INC	COM	382091106	88	31892 SH	DEFINED	01,03		31892	
GOOD GUYS INC	COM	382091106	15	5600 SH	DEFINED	08,09,03		5600	
GOODRICH CORP	COM	382388106	1572	49694 SH	DEFINED	01,03		36669	
13025									
GOODRICH CORP	COM	382388106	1130	35725 SH	OTHER	01,03		18685	
17040									
GOODRICH CORP	COM	382388106	1482	46850 SH	DEFINED	05,01,03		46850	
GOODRICH CORP	COM	382388106	56	1775 SH	OTHER	05,01,03		1775	
GOODRICH CORP	COM	382388106	399	12625 SH	DEFINED	07,06,01,03		12625	
GOODRICH CORP	COM	382388106	6	200 SH	DEFINED	08,09,03		200	
GOODYEAR TIRE & RUBR CO	COM	382550101	2261	88408 SH	DEFINED	01,03		67243	
21165									
GOODYEAR TIRE & RUBR CO	COM	382550101	1172	45822 SH	OTHER	01,03		30009	
15813									
GOODYEAR TIRE & RUBR CO	COM	382550101	6564	256719 SH	DEFINED	05,01,03		256719	
GOODYEAR TIRE & RUBR CO	COM	382550101	70	2725 SH	OTHER	05,01,03		2725	
GOODYEAR TIRE & RUBR CO	COM	382550101	9683	378700 SH	OTHER	06,01,03			
378700									
GOODYEAR TIRE & RUBR CO	COM	382550101	7536	294731 SH	DEFINED	07,06,01,03		294731	
GOODYEAR TIRE & RUBR CO	COM	382550101	5	200 SH	DEFINED	08,09,03		200	
GOODYS FAMILY CLOTHING INC	COM	382588101	516	65675 SH	DEFINED	05,01,03		65675	
GOODYS FAMILY CLOTHING INC	COM	382588101	316	40200 SH	DEFINED	07,06,01,03		40200	
GOODYS FAMILY CLOTHING INC	COM	382588101	114	14500 SH	DEFINED	08,09,03		14500	
GRACE W R & CO DEL NEW	COM	38388F108	2	704 SH	DEFINED	01,03		704	
GRACE W R & CO DEL NEW	COM	38388F108	4	1617 SH	OTHER	01,03		134	
1483									
GRACE W R & CO DEL NEW	COM	38388F108	73	33074 SH	DEFINED	08,09,03		33074	
GRACO INC	COM	384109104	1270	31100 SH	DEFINED	01,03		9000	
16400	5700								
GRACO INC	COM	384109104	233	5700 SH	OTHER	01,03			
5700									
GRACO INC	COM	384109104	4165	101950 SH	DEFINED	05,01,03		101950	
GRACO INC	COM	384109104	1573	38500 SH	DEFINED	07,06,01,03		38500	
GRAINGER W W INC	COM	384802104	6256	111260 SH	DEFINED	01,03		3100	
108160									
GRAINGER W W INC	COM	384802104	68892	1225181 SH	OTHER	01,03		143064	
5583	1076534								
GRAINGER W W INC	COM	384802104	2310	41081 SH	DEFINED	05,01,03		41081	
GRAINGER W W INC	COM	384802104	91	1625 SH	OTHER	05,01,03		1625	
GRAINGER W W INC	COM	384802104	652	11600 SH	DEFINED	07,06,01,03		11600	
GRAINGER W W INC	COM	384802104	11	200 SH	DEFINED	08,09,03		200	
GRANITE CONSTR INC	COM	387328107	15	620 SH	DEFINED	01,03		620	
GRANITE CONSTR INC	COM	387328107	660	26801 SH	DEFINED	05,01,03		26801	
GRANITE CONSTR INC	COM	387328107	750	30475 SH	DEFINED	07,06,01,03		30475	
GRANT PRIDECO INC	COM	38821G101	58	4265 SH	DEFINED	01,03		4265	
GRANT PRIDECO INC	COM	38821G101	36	2660 SH	OTHER	01,03		2660	
GRANT PRIDECO INC	COM	38821G101	976	71352 SH	DEFINED	05,01,03		71352	
GRANT PRIDECO INC	COM	38821G101	1109	81075 SH	DEFINED	07,06,01,03		81075	
GRANT PRIDECO INC	COM	38821G101	31	2250 SH	DEFINED	08,09,03		2250	
GRAPHIC PACKAGING INTL CORP	COM	388690109	114	17800 SH	DEFINED	08,09,03		17800	
GREAT ATLANTIC & PAC TEA INC	COM	390064103	578	20715 SH	DEFINED	01,03		7015	
13700									
GREAT ATLANTIC & PAC TEA INC	COM	390064103	2833	101625 SH	DEFINED	05,01,03		101625	
GREAT ATLANTIC & PAC TEA INC	COM	390064103	1322	47400 SH	DEFINED	07,06,01,03		47400	
GREAT LAKES CHEM CORP	COM	390568103	61	2170 SH	DEFINED	01,03		2170	
GREAT LAKES CHEM CORP	COM	390568103	235	8340 SH	OTHER	01,03		1200	
7140									
GREAT LAKES CHEM CORP	COM	390568103	614	21805 SH	DEFINED	05,01,03		21805	
GREAT LAKES CHEM CORP	COM	390568103	25	875 SH	OTHER	05,01,03		875	
GREAT LAKES CHEM CORP	COM	390568103	7338	260500 SH	OTHER	06,01,03			
260500									
GREAT LAKES CHEM CORP	COM	390568103	175	6225 SH	DEFINED	07,06,01,03		6225	
GREAT LAKES CHEM CORP	COM	390568103	6	200 SH	DEFINED	08,09,03		200	
GREAT PLAINS ENERGY INC	COM	391164100	1049	42048 SH	DEFINED	01,03		37788	
4260									
GREAT PLAINS ENERGY INC	COM	391164100	1165	46713 SH	OTHER	01,03		22270	
24443									
GREAT PLAINS ENERGY INC	COM	391164100	1008	40396 SH	DEFINED	05,01,03		40396	
GREAT PLAINS ENERGY INC	COM	391164100	1144	45850 SH	DEFINED	07,06,01,03		45850	
GREATER BAY BANCORP	COM	391648102	299	8775 SH	DEFINED	01,03		8775	
GREATER BAY BANCORP	COM	391648102	1113	32628 SH	DEFINED	05,01,03		32628	
GREATER BAY BANCORP	COM	391648102	1265	37075 SH	DEFINED	07,06,01,03		37075	
GREEN MOUNTAIN PWR CORP	COM	393154109	59	3208 SH	DEFINED	01,03		1808	

1400								
GREEN MOUNTAIN PWR CORP	COM	393154109	255	13975	SH	DEFINED	05,01,03	13975
GREEN MOUNTAIN PWR CORP	COM	393154109	128	7000	SH	DEFINED	07,06,01,03	7000
GREENPOINT FINL CORP	COM	395384100	574	13125	SH	DEFINED	01,03	13125
GREENPOINT FINL CORP	COM	395384100	684	15658	SH	OTHER	01,03	
15658								
GREENPOINT FINL CORP	COM	395384100	2855	65340	SH	DEFINED	05,01,03	65340
GREENPOINT FINL CORP	COM	395384100	3244	74225	SH	DEFINED	07,06,01,03	74225
GREIF BROS CORP	CL A	397624107	286	8000	SH	DEFINED	01,03	8000
GREY WOLF INC	COM	397888108	36	9000	SH	DEFINED	01,03	9000
GREY WOLF INC	COM	397888108	33	8300	SH	DEFINED	08,09,03	8300
GRIFFON CORP	COM	398433102	598	35700	SH	DEFINED	01,03	9000
26700								
GRIFFON CORP	COM	398433102	1935	115525	SH	DEFINED	05,01,03	115525
GRIFFON CORP	COM	398433102	682	40700	SH	DEFINED	07,06,01,03	40700
GRIFFON CORP	COM	398433102	3	200	SH	DEFINED	08,09,03	200
GROUP 1 AUTOMOTIVE INC	COM	398905109	621	15895	SH	DEFINED	01,03	9995
5900								
GROUP 1 AUTOMOTIVE INC	COM	398905109	82	2100	SH	OTHER	01,03	
2100								
GROUP 1 AUTOMOTIVE INC	COM	398905109	2381	60975	SH	DEFINED	05,01,03	60975
GROUP 1 AUTOMOTIVE INC	COM	398905109	1097	28100	SH	DEFINED	07,06,01,03	28100
GRUPO IMSA S A DE C V	SPON ADR UNI	40048T106	362	27300	SH	OTHER	06,01,03	
27300								
GRUPO TELEVISIA SA DE CV	SP ADR REP O	40049J206	8	162	SH	DEFINED	01,03	162
GRUPO TELEVISIA SA DE CV	SP ADR REP O	40049J206	1258	25939	SH	OTHER	06,01,03	
25939								
GTECH HLDGS CORP	COM	400518106	376	7710	SH	DEFINED	01,03	7710
GTECH HLDGS CORP	COM	400518106	911	18692	SH	DEFINED	05,01,03	18692
GTECH HLDGS CORP	COM	400518106	1035	21225	SH	DEFINED	07,06,01,03	21225
GUCCI GROUP N V	COM NY REG	401566104	9	100	SH	DEFINED	01,03	100
GUCCI GROUP N V	COM NY REG	401566104	6	60	SH	OTHER	01,03	60
GUCCI GROUP N V	COM NY REG	401566104	1549	16740	SH	OTHER	06,01,03	
16740								
GUIDANT CORP	COM	401698105	38290	883882	SH	DEFINED	01,03	827005
56877								
GUIDANT CORP	COM	401698105	8091	186762	SH	OTHER	01,03	121138
65624								
GUIDANT CORP	COM	401698105	13489	311382	SH	DEFINED	05,01,03	95057
216325								
GUIDANT CORP	COM	401698105	34972	807300	SH	OTHER	05,01,03	221625
585675								
GUIDANT CORP	COM	401698105	6343	146418	SH	DEFINED	07,06,01,03	146418
GUIDANT CORP	COM	401698105	1040	24000	SH	CALL	DEFINED 08,09,03	24000
GUIDANT CORP	COM	401698105	78	1800	SH	PUT	DEFINED 08,09,03	1800
GUIDANT CORP	COM	401698105	24	550	SH	DEFINED	13,01,03	550
GUIDANT CORP	COM	401698105	17	400	SH	OTHER	13,01,03	
400								
GUITAR CTR MGMT INC	COM	402040109	359	20500	SH	DEFINED	01,03	20500
GULFMARK OFFSHORE INC	COM	402629109	647	17900	SH	DEFINED	01,03	17900
GYMBOREE CORP	COM	403777105	111	7500	SH	DEFINED	01,03	4700
2800								
GYMBOREE CORP	COM	403777105	950	64400	SH	DEFINED	05,01,03	64400
GYMBOREE CORP	COM	403777105	521	35300	SH	DEFINED	07,06,01,03	35300
HCA INC	COM	404119109	5089	115448	SH	DEFINED	01,03	80498
34950								
HCA INC	COM	404119109	2324	52724	SH	OTHER	01,03	38812
13912								
HCA INC	COM	404119109	10074	228540	SH	DEFINED	05,01,03	228540
HCA INC	COM	404119109	409	9275	SH	OTHER	05,01,03	9275
HCA INC	COM	404119109	2817	63900	SH	DEFINED	07,06,01,03	63900
HCA INC	COM	404119109	1157	26250	SH	DEFINED	08,09,03	26250
HCC INS HLDGS INC	NOTE 2.000%	404132AA0	476	440000	PRN	DEFINED	08,09,03	440000
HCC INS HLDGS INC	COM	404132102	1385	49545	SH	DEFINED	01,03	49545
HCC INS HLDGS INC	COM	404132102	52	1850	SH	OTHER	01,03	650
1200								
HCC INS HLDGS INC	COM	404132102	1107	39591	SH	DEFINED	05,01,03	39591
HCC INS HLDGS INC	COM	404132102	1257	44975	SH	DEFINED	07,06,01,03	44975
HNC SOFTWARE INC	COM	40425P107	50	3000	SH	DEFINED	01,03	700
2300								
HNC SOFTWARE INC	COM	40425P107	1283	76375	SH	DEFINED	05,01,03	76375
HNC SOFTWARE INC	COM	40425P107	732	43600	SH	DEFINED	07,06,01,03	43600
HNC SOFTWARE INC	COM	40425P107	840	50000	SH	CALL	DEFINED 08,09,03	50000
HRPT PPTYS TR	COM SH BEN I	40426W101	20	2199	SH	DEFINED	01,03	2199
HRPT PPTYS TR	COM SH BEN I	40426W101	90	9964	SH	OTHER	01,03	3964
6000								
HSBC HLDGS PLC	SPON ADR NEW	404280406	86	1474	SH	DEFINED	01,03	810
664								
HSBC HLDGS PLC	SPON ADR NEW	404280406	253	4345	SH	OTHER	01,03	2319
2026								
HAEMONETICS CORP	COM	405024100	536	16900	SH	DEFINED	01,03	3500
13400								
HAEMONETICS CORP	COM	405024100	2412	76000	SH	DEFINED	05,01,03	76000
HAEMONETICS CORP	COM	405024100	1041	32800	SH	DEFINED	07,06,01,03	32800
HAGGAR CORP	COM	405173105	158	12825	SH	DEFINED	05,01,03	12825

HAGGAR CORP	COM	405173105	97	7900	SH	DEFINED 07,06,01,03	7900
HAIN CELESTIAL GROUP INC 6386	COM	405217100	6815	306283	SH	DEFINED 01,03	299897
HAIN CELESTIAL GROUP INC 30191	COM	405217100	1063	47786	SH	OTHER 01,03	17595
HAIN CELESTIAL GROUP INC	COM	405217100	2304	103557	SH	DEFINED 05,01,03	103557
HAIN CELESTIAL GROUP INC	COM	405217100	4832	217183	SH	DEFINED 07,06,01,03	217183
HALL KINION ASSOCIATES INC	COM	406069104	217	26125	SH	DEFINED 05,01,03	26125
HALL KINION ASSOCIATES INC	COM	406069104	133	16000	SH	DEFINED 07,06,01,03	16000
HALLIBURTON CO 30400	COM	406216101	5147	301519	SH	DEFINED 01,03	271119
HALLIBURTON CO 94108	COM	406216101	2345	137362	SH	OTHER 01,03	43254
HALLIBURTON CO	COM	406216101	10352	606465	SH	DEFINED 05,01,03	606465
HALLIBURTON CO	COM	406216101	126	7400	SH	OTHER 05,01,03	7400
HALLIBURTON CO	COM	406216101	1155	67675	SH	DEFINED 07,06,01,03	67675
HALLIBURTON CO	COM	406216101	836	49000	SH	DEFINED 08,09,03	49000
HALLIBURTON CO	COM	406216101	2723	159500	SH	DEFINED 08,09,03	159500
HANCOCK FABRICS INC 7200	COM	409900107	158	8748	SH	DEFINED 01,03	1548
HANCOCK FABRICS INC	COM	409900107	884	48950	SH	DEFINED 05,01,03	48950
HANCOCK FABRICS INC	COM	409900107	401	22200	SH	DEFINED 07,06,01,03	22200
HANCOCK JOHN FINL SVCS INC 7645	COM	41014S106	2133	55865	SH	DEFINED 01,03	48220
HANCOCK JOHN FINL SVCS INC 1280	COM	41014S106	101	2637	SH	OTHER 01,03	1357
HANCOCK JOHN FINL SVCS INC	COM	41014S106	5149	134815	SH	DEFINED 05,01,03	134815
HANCOCK JOHN FINL SVCS INC	COM	41014S106	202	5300	SH	OTHER 05,01,03	5300
HANCOCK JOHN FINL SVCS INC	COM	41014S106	1415	37050	SH	DEFINED 07,06,01,03	37050
HANCOCK JOHN FINL SVCS INC	COM	41014S106	50	1300	SH	DEFINED 08,09,03	1300
HANGER ORTHOPEDIC GROUP INC	COM NEW	41043F208	128	12348	SH	DEFINED 08,09,03	12348
HANOVER COMPRESSOR CO	NOTE 4.750%	410768AC9	279	344000	PRN	DEFINED 01,03	344000
HANOVER COMPRESSOR CO	NOTE 4.750%	410768AC9	4304	5306000	PRN	DEFINED 07,06,01,03	5306000
HANOVER COMPRESSOR CO	COM	410768105	76	4225	SH	DEFINED 01,03	4225
HANOVER COMPRESSOR CO	COM	410768105	741	41210	SH	DEFINED 05,01,03	41210
HANOVER COMPRESSOR CO	COM	410768105	842	46825	SH	DEFINED 07,06,01,03	46825
HANOVER COMPRESSOR CO	COM	410768105	768	42700	SH	DEFINED 08,09,03	42700
HANOVER COMPRESSOR CO	COM	410768105	297	16500	SH	DEFINED 08,09,03	16500
HARLAND JOHN H CO	COM	412693103	1137	39100	SH	DEFINED 01,03	39100
HARLAND JOHN H CO 30000	COM	412693103	4167	143350	SH	OTHER 01,03	113350
HARLAND JOHN H CO	COM	412693103	3089	106275	SH	DEFINED 05,01,03	106275
HARLAND JOHN H CO	COM	412693103	1047	36000	SH	DEFINED 07,06,01,03	36000
HARLEY DAVIDSON INC 51984	COM	412822108	25853	468943	SH	DEFINED 01,03	416959
HARLEY DAVIDSON INC 41680	COM	412822108	3785	68654	SH	OTHER 01,03	26974
HARLEY DAVIDSON INC	COM	412822108	13316	241530	SH	DEFINED 05,01,03	241530
HARLEY DAVIDSON INC	COM	412822108	287	5200	SH	OTHER 05,01,03	5200
HARLEY DAVIDSON INC 56825	COM	412822108	3133	56825	SH	OTHER 06,01,03	
HARLEY DAVIDSON INC	COM	412822108	3459	62750	SH	DEFINED 07,06,01,03	62750
HARLEY DAVIDSON INC	COM	412822108	2040	37000	SH	DEFINED 08,09,03	37000
HARLEY DAVIDSON INC	COM	412822108	276	5000	SH	DEFINED 08,09,03	5000
HARLEY DAVIDSON INC 1800	COM	412822108	25305	459014	SH	DEFINED 11,01,03	457214
HARLEY DAVIDSON INC	COM	412822108	94	1700	SH	DEFINED 13,01,03	1700
HARMAN INTL INDS INC 4540	COM	413086109	600	12150	SH	DEFINED 01,03	7610
HARMAN INTL INDS INC 1660	COM	413086109	82	1660	SH	OTHER 01,03	
HARMAN INTL INDS INC	COM	413086109	4112	83325	SH	DEFINED 05,01,03	83325
HARMAN INTL INDS INC	COM	413086109	2135	43266	SH	DEFINED 07,06,01,03	43266
HARMAN INTL INDS INC	COM	413086109	3465	70218	SH	DEFINED 11,06,01,03	70218
HARMONIC INC 2683 892	COM	413160102	99	8546	SH	DEFINED 01,03	4971
HARMONIC INC 1717	COM	413160102	20	1717	SH	OTHER 01,03	
HARMONIC INC	COM	413160102	1457	125600	SH	DEFINED 05,01,03	125600
HARMONIC INC	COM	413160102	846	72900	SH	DEFINED 07,06,01,03	72900
HARMONIC INC	COM	413160102	24	2100	SH	DEFINED 08,09,03	2100
HAROLDS STORES INC	COM	413353103	33	12400	SH	DEFINED 01,03	12400
HARRAHS ENTMT INC	COM	413619107	305	6900	SH	DEFINED 01,03	6900
HARRAHS ENTMT INC 1170	COM	413619107	173	3899	SH	OTHER 01,03	2729
HARRAHS ENTMT INC	COM	413619107	2113	47735	SH	DEFINED 05,01,03	47735
HARRAHS ENTMT INC	COM	413619107	90	2025	SH	OTHER 05,01,03	2025
HARRAHS ENTMT INC	COM	413619107	616	13925	SH	DEFINED 07,06,01,03	13925
HARRAHS ENTMT INC	COM	413619107	120	2700	SH	DEFINED 08,09,03	2700
HARRAHS ENTMT INC	COM	413619107	775	17500	SH	DEFINED 08,09,03	17500
HARRIS CORP DEL 5166	COM	413875105	1388	38645	SH	DEFINED 01,03	33479
HARRIS CORP DEL 2800	COM	413875105	1100	30636	SH	OTHER 01,03	27836
HARRIS CORP DEL	COM	413875105	1574	43838	SH	DEFINED 05,01,03	43838

HARRIS CORP DEL	COM	413875105	1760	49000 SH	DEFINED	07,06,01,03	49000
HARRIS INTERACTIVE INC	COM	414549105	125	36300 SH	DEFINED	08,09,03	36300
HARSCO CORP	COM	415864107	379	9685 SH	DEFINED	01,03	9485
200							
HARSCO CORP	COM	415864107	230	5866 SH	OTHER	01,03	200
5666							
HARSCO CORP	COM	415864107	1020	26067 SH	DEFINED	05,01,03	26067
HARSCO CORP	COM	415864107	1160	29625 SH	DEFINED	07,06,01,03	29625
HARTE-HANKS INC	COM	416196103	318	10053 SH	DEFINED	01,03	10053
HARTE-HANKS INC	COM	416196103	67	2120 SH	OTHER	01,03	
2120							
HARTE-HANKS INC	COM	416196103	1301	41131 SH	DEFINED	05,01,03	41131
HARTE-HANKS INC	COM	416196103	1478	46725 SH	DEFINED	07,06,01,03	46725
HARTFORD FINL SVCS GROUP INC	COM	416515104	24395	358111 SH	DEFINED	01,03	305103
53008							
HARTFORD FINL SVCS GROUP INC	COM	416515104	17335	254478 SH	OTHER	01,03	151593
102885							
HARTFORD FINL SVCS GROUP INC	COM	416515104	11975	175795 SH	DEFINED	05,01,03	175795
HARTFORD FINL SVCS GROUP INC	COM	416515104	278	4075 SH	OTHER	05,01,03	4075
HARTFORD FINL SVCS GROUP INC	COM	416515104	3101	45525 SH	DEFINED	07,06,01,03	45525
HARTFORD FINL SVCS GROUP INC	COM	416515104	510	7493 SH	DEFINED	08,09,03	7493
HARTFORD FINL SVCS GROUP INC	COM	416515104	1362	20000 SH	DEFINED	08,09,03	20000
HASBRO INC	COM	418056107	237	14982 SH	DEFINED	01,03	13632
1350							
HASBRO INC	COM	418056107	116	7318 SH	OTHER	01,03	5737
1581							
HASBRO INC	COM	418056107	1191	75255 SH	DEFINED	05,01,03	75255
HASBRO INC	COM	418056107	47	2975 SH	OTHER	05,01,03	2975
HASBRO INC	COM	418056107	5301	335100 SH	OTHER	06,01,03	
335100							
HASBRO INC	COM	418056107	339	21425 SH	DEFINED	07,06,01,03	21425
HASBRO INC	COM	418056107	1819	115000 SH	CALL	DEFINED 08,09,03	115000
HAVERTY FURNITURE INC	COM	419596101	528	30700 SH	DEFINED	01,03	22700
8000							
HAVERTY FURNITURE INC	COM	419596101	1638	95200 SH	OTHER	01,03	
95200							
HAVERTY FURNITURE INC	COM	419596101	3	200 SH	DEFINED	08,09,03	200
HAVERTY FURNITURE INC	CL A	419596200	841	48584 SH	DEFINED	01,03	6000
42584							
HAVERTY FURNITURE INC	CL A	419596200	3650	211004 SH	OTHER	01,03	
211004							
HAWAIIAN ELEC INDUSTRIES	COM	419870100	367	8338 SH	DEFINED	01,03	8338
HAWAIIAN ELEC INDUSTRIES	COM	419870100	189	4288 SH	OTHER	01,03	2038
2250							
HAWAIIAN ELEC INDUSTRIES	COM	419870100	982	22323 SH	DEFINED	05,01,03	22323
HAWAIIAN ELEC INDUSTRIES	COM	419870100	1105	25100 SH	DEFINED	07,06,01,03	25100
HEALTH CARE PPTY INVS INC	COM	421915109	414	10210 SH	DEFINED	01,03	10210
HEALTH CARE PPTY INVS INC	COM	421915109	690	17013 SH	OTHER	01,03	9159
7854							
HEALTH CARE PPTY INVS INC	COM	421915109	803	19800 SH	DEFINED	08,09,03	19800
HEALTHSOUTH CORP	COM	421924101	348	24262 SH	DEFINED	01,03	17262
7000							
HEALTHSOUTH CORP	COM	421924101	155	10820 SH	OTHER	01,03	9050
1770							
HEALTHSOUTH CORP	COM	421924101	2586	180240 SH	DEFINED	05,01,03	180240
HEALTHSOUTH CORP	COM	421924101	97	6725 SH	OTHER	05,01,03	6725
HEALTHSOUTH CORP	COM	421924101	698	48675 SH	DEFINED	07,06,01,03	48675
HEALTHSOUTH CORP	COM	421924101	72	5000 SH	DEFINED	08,09,03	5000
HEALTH MGMT ASSOC INC NEW	CL A	421933102	3746	180711 SH	DEFINED	01,03	158076
7585 15050							
HEALTH MGMT ASSOC INC NEW	CL A	421933102	96	4625 SH	OTHER	01,03	
4625							
HEALTH MGMT ASSOC INC NEW	CL A	421933102	4723	227828 SH	DEFINED	05,01,03	227828
HEALTH MGMT ASSOC INC NEW	CL A	421933102	85	4100 SH	OTHER	05,01,03	4100
HEALTH MGMT ASSOC INC NEW	CL A	421933102	12563	606044 SH	DEFINED	07,06,01,03	606044
HEALTH MGMT ASSOC INC NEW	CL A	421933102	108	5200 SH	DEFINED	08,09,03	5200
HEALTH MGMT ASSOC INC NEW	CL A	421933102	104	5000 SH	PUT	DEFINED 08,09,03	5000
HEALTHCARE RLTY TR	COM	421946104	179	5899 SH	DEFINED	01,03	5899
HEALTHCARE RLTY TR	COM	421946104	27	879 SH	OTHER	01,03	879
HEALTH CARE REIT INC	COM	42217K106	116	4150 SH	DEFINED	01,03	4150
HEALTH CARE REIT INC	COM	42217K106	151	5400 SH	OTHER	01,03	4400
1000							
HEALTHEXTRAS INC	COM	422211102	54	20000 SH	DEFINED	01,03	20000
HEALTH NET INC	COM	42222G108	393	14319 SH	DEFINED	01,03	14319
HEALTH NET INC	COM	42222G108	55	2005 SH	OTHER	01,03	2005
HEALTH NET INC	COM	42222G108	2229	81214 SH	DEFINED	05,01,03	81214
HEALTH NET INC	COM	42222G108	2513	91575 SH	DEFINED	07,06,01,03	91575
HEARTLAND EXPRESS INC	COM	422347104	315	15757 SH	DEFINED	01,03	13920
1837							
HEARTLAND EXPRESS INC	COM	422347104	38	1920 SH	OTHER	01,03	
1920							
HEARTLAND EXPRESS INC	COM	422347104	2564	128443 SH	DEFINED	05,01,03	128443
HEARTLAND EXPRESS INC	COM	422347104	2416	121058 SH	DEFINED	07,06,01,03	121058
HEIDRICK & STRUGGLES INTL IN	COM	422819102	729	35033 SH	DEFINED	01,03	35033
HEIDRICK & STRUGGLES INTL IN	COM	422819102	759	36475 SH	DEFINED	05,01,03	36475

HEIDRICK & STRUGGLES INTL IN	COM	422819102	462	22200	SH	DEFINED 07,06,01,03	22200
HEINZ H J CO	COM	423074103	23954	577209	SH	DEFINED 01,03	537117
40092							
HEINZ H J CO	COM	423074103	14442	347989	SH	OTHER 01,03	209169
138820							
HEINZ H J CO	COM	423074103	6365	153370	SH	DEFINED 05,01,03	153370
HEINZ H J CO	COM	423074103	249	6000	SH	OTHER 05,01,03	6000
HEINZ H J CO	COM	423074103	1802	43425	SH	DEFINED 07,06,01,03	43425
HELIX TECHNOLOGY CORP	COM	423319102	76	3000	SH	DEFINED 01,03	1500
1500							
HELIX TECHNOLOGY CORP	COM	423319102	1414	55850	SH	DEFINED 05,01,03	55850
HELIX TECHNOLOGY CORP	COM	423319102	803	31700	SH	DEFINED 07,06,01,03	31700
HELIX TECHNOLOGY CORP	COM	423319102	3	100	SH	DEFINED 08,09,03	100
HELMERICH & PAYNE INC	COM	423452101	325	8105	SH	DEFINED 01,03	7202
903							
HELMERICH & PAYNE INC	COM	423452101	191	4761	SH	OTHER 01,03	4761
HELMERICH & PAYNE INC	COM	423452101	1304	32517	SH	DEFINED 05,01,03	32517
HELMERICH & PAYNE INC	COM	423452101	1481	36950	SH	DEFINED 07,06,01,03	36950
HENRY JACK & ASSOC INC	COM	426281101	613	27635	SH	DEFINED 01,03	26985
650							
HENRY JACK & ASSOC INC	COM	426281101	643	29000	SH	OTHER 01,03	9400
19600							
HENRY JACK & ASSOC INC	COM	426281101	2905	130991	SH	DEFINED 05,01,03	130991
HENRY JACK & ASSOC INC	COM	426281101	9706	437584	SH	DEFINED 07,06,01,03	437584
HERCULES INC	COM	427056106	342	25723	SH	DEFINED 01,03	25423
300							
HERCULES INC	COM	427056106	403	30296	SH	OTHER 01,03	10916
19380							
HERCULES INC	COM	427056106	633	47535	SH	DEFINED 05,01,03	47535
HERCULES INC	COM	427056106	25	1850	SH	OTHER 05,01,03	1850
HERCULES INC	COM	427056106	179	13475	SH	DEFINED 07,06,01,03	13475
HERSHEY FOODS CORP	COM	427866108	11693	170607	SH	DEFINED 01,03	146337
24270							
HERSHEY FOODS CORP	COM	427866108	11023	160824	SH	OTHER 01,03	117774
43050							
HERSHEY FOODS CORP	COM	427866108	6303	91965	SH	DEFINED 05,01,03	91965
HERSHEY FOODS CORP	COM	427866108	161	2350	SH	OTHER 05,01,03	2350
HERSHEY FOODS CORP	COM	427866108	2051	29925	SH	DEFINED 07,06,01,03	29925
HERSHEY FOODS CORP	COM	427866108	14	200	SH	DEFINED 08,09,03	200
HEWLETT PACKARD CO	NOTE	428236AC7	164	400000	PRN	DEFINED 01,03	400000
HEWLETT PACKARD CO	NOTE	428236AC7	2214	5400000	PRN	DEFINED 07,06,01,03	5400000
HEWLETT PACKARD CO	COM	428236103	222785	12418343	SH	DEFINED 01,03	9643000
2775343							
HEWLETT PACKARD CO	COM	428236103	869863	48487332	SH	OTHER 01,03	3902455
3715623 40869254							
HEWLETT PACKARD CO	COM	428236103	18062	1006775	SH	DEFINED 05,01,03	1006775
HEWLETT PACKARD CO	COM	428236103	9160	510600	SH	OTHER 06,01,03	
510600							
HEWLETT PACKARD CO	COM	428236103	4996	278500	SH	DEFINED 07,06,01,03	278500
HEWLETT PACKARD CO	COM	428236103	714	39800	SH	DEFINED 08,09,03	39800
HEWLETT PACKARD CO	COM	428236103	6	330	SH	OTHER 13,01,03	330
HEWLETT PACKARD CO	COM	428236103	3211	179000	SH	DEFINED 17,16	179000
HEWLETT PACKARD CO	COM	428236103	3588	200000	SH	DEFINED 17,16	200000
HIBERNIA CORP	CL A	428656102	305	15975	SH	DEFINED 01,03	15975
HIBERNIA CORP	CL A	428656102	164	8603	SH	OTHER 01,03	8603
HIBERNIA CORP	CL A	428656102	1991	104262	SH	DEFINED 05,01,03	104262
HIBERNIA CORP	CL A	428656102	2251	117850	SH	DEFINED 07,06,01,03	117850
HIGHWOODS PPTYS INC	COM	431284108	654	23300	SH	DEFINED 01,03	23300
HIGHWOODS PPTYS INC	COM	431284108	129	4600	SH	OTHER 01,03	2000
2600							
HIGHWOODS PPTYS INC	COM	431284108	28	1000	SH	DEFINED 08,09,03	1000
HILB ROGAL & HAMILTON CO	COM	431294107	825	26450	SH	DEFINED 01,03	11000
15450							
HILB ROGAL & HAMILTON CO	COM	431294107	70	2250	SH	OTHER 01,03	
2250							
HILB ROGAL & HAMILTON CO	COM	431294107	2823	90475	SH	DEFINED 05,01,03	90475
HILB ROGAL & HAMILTON CO	COM	431294107	1092	35000	SH	DEFINED 07,06,01,03	35000
HILLENBRAND INDS INC	COM	431573104	784	12729	SH	DEFINED 01,03	10810
1919							
HILLENBRAND INDS INC	COM	431573104	210	3400	SH	OTHER 01,03	3400
HILLENBRAND INDS INC	COM	431573104	4590	74469	SH	DEFINED 05,01,03	74469
HILLENBRAND INDS INC	COM	431573104	4891	79356	SH	DEFINED 07,06,01,03	79356
HILTON HOTELS CORP	COM	432848109	1176	82243	SH	DEFINED 01,03	82243
HILTON HOTELS CORP	COM	432848109	307	21497	SH	OTHER 01,03	15550
5947							
HILTON HOTELS CORP	COM	432848109	2272	158870	SH	DEFINED 05,01,03	158870
HILTON HOTELS CORP	COM	432848109	91	6350	SH	OTHER 05,01,03	6350
HILTON HOTELS CORP	COM	432848109	655	45825	SH	DEFINED 07,06,01,03	45825
HILTON HOTELS CORP	COM	432848109	1223	85500	SH	DEFINED 08,09,03	85500
HISPANIC BROADCASTING CORP	CL A	43357B104	453	15570	SH	DEFINED 01,03	15020
550							
HISPANIC BROADCASTING CORP	CL A	43357B104	41	1400	SH	OTHER 01,03	1400
HISPANIC BROADCASTING CORP	CL A	43357B104	2075	71265	SH	DEFINED 05,01,03	71265
HISPANIC BROADCASTING CORP	CL A	43357B104	2341	80375	SH	DEFINED 07,06,01,03	80375
HISPANIC BROADCASTING CORP	CL A	43357B104	15	500	SH	DEFINED 08,09,03	500

HITACHI LIMITED 374	ADR 10 COM	433578507	51	700 SH	DEFINED 01,03	326
HITACHI LIMITED 746	ADR 10 COM	433578507	152	2070 SH	OTHER 01,03	1324
HOLLYWOOD ENTMT CORP	COM	436141105	64	3835 SH	DEFINED 01,03	3835
HOLLYWOOD ENTMT CORP	COM	436141105	672	40000 SH	DEFINED 08,09,03	40000
HOLOGIC INC 4800	COM	436440101	74	4800 SH	DEFINED 01,03	
HOLOGIC INC	COM	436440101	765	49525 SH	DEFINED 05,01,03	49525
HOLOGIC INC	COM	436440101	363	23500 SH	DEFINED 07,06,01,03	23500
HOLOGIC INC	COM	436440101	119	7700 SH	DEFINED 08,09,03	7700
HOME DEPOT INC 300561	COM	437076102	490072	10081715 SH	DEFINED 01,03	9781154
HOME DEPOT INC 1014247	COM	437076102	148094	3046575 SH	OTHER 01,03	2032328
HOME DEPOT INC 1045410	COM	437076102	73758	1517335 SH	DEFINED 05,01,03	471925
HOME DEPOT INC 329590	COM	437076102	68783	1415000 SH	OTHER 05,01,03	1085410
HOME DEPOT INC 386325	COM	437076102	18779	386325 SH	OTHER 06,01,03	
HOME DEPOT INC	COM	437076102	43893	902961 SH	DEFINED 07,06,01,03	902961
HOME DEPOT INC	COM	437076102	11954	245921 SH	DEFINED 08,09,03	245921
HOME DEPOT INC	COM	437076102	11180	230000 SH	PUT DEFINED 08,09,03	230000
HOME DEPOT INC 910376	COM	437076102	485985	9997632 SH	DEFINED 11,01,03	9087256
HOME DEPOT INC	COM	437076102	550	11324 SH	DEFINED 13,01,03	11324
HOME DEPOT INC 1050	COM	437076102	129	2655 SH	OTHER 13,01,03	1605
HOME DEPOT INC	COM	437076102	1244	25600 SH	DEFINED 17,16	25600
HOME DEPOT INC	COM	437076102	2431	50000 SH	PUT DEFINED 17,16	50000
HOMESTORE COM INC	COM	437852106	1620	600000 SH	DEFINED	600000
HOMESTORE COM INC	COM	437852106	9	3300 SH	DEFINED 01,03	3300
HOMESTORE COM INC	COM	437852106	4	1400 SH	DEFINED 05,01,03	1400
HON INDS INC	COM	438092108	411	14475 SH	DEFINED 01,03	14475
HON INDS INC 4150	COM	438092108	130	4590 SH	OTHER 01,03	440
HON INDS INC	COM	438092108	1087	38263 SH	DEFINED 05,01,03	38263
HON INDS INC	COM	438092108	1234	43450 SH	DEFINED 07,06,01,03	43450
HONDA MOTOR LTD 400	AMERN SHS	438128308	44	2100 SH	DEFINED 01,03	1700
HONDA MOTOR LTD	AMERN SHS	438128308	384	18124 SH	OTHER 01,03	18124
HONDA MOTOR LTD	AMERN SHS	438128308	2	80 SH	DEFINED 05,01,03	80
HONEYWELL INTL INC 142914	COM	438516106	126318	3300696 SH	DEFINED 01,03	3157782
HONEYWELL INTL INC 318920	COM	438516106	31876	832924 SH	OTHER 01,03	514004
HONEYWELL INTL INC	COM	438516106	33359	871671 SH	DEFINED 05,01,03	871671
HONEYWELL INTL INC	COM	438516106	534	13950 SH	OTHER 05,01,03	13950
HONEYWELL INTL INC 303000	COM	438516106	11596	303000 SH	OTHER 06,01,03	
HONEYWELL INTL INC	COM	438516106	44765	1169727 SH	DEFINED 07,06,01,03	1169727
HONEYWELL INTL INC	COM	438516106	21208	554155 SH	DEFINED 08,09,03	554155
HONEYWELL INTL INC	COM	438516106	8	200 SH	CALL DEFINED 08,09,03	200
HONEYWELL INTL INC	COM	438516106	11	300 SH	PUT DEFINED 08,09,03	300
HONEYWELL INTL INC	COM	438516106	109	2850 SH	DEFINED 13,01,03	2850
HONEYWELL INTL INC	COM	438516106	19	500 SH	OTHER 13,01,03	500
HOOPER HOLMES INC	COM	439104100	4	400 SH	DEFINED 01,03	400
HOOPER HOLMES INC	COM	439104100	378	36000 SH	OTHER 01,03	36000
HOOPER HOLMES INC	COM	439104100	1386	132125 SH	DEFINED 05,01,03	132125
HOOPER HOLMES INC	COM	439104100	838	79900 SH	DEFINED 07,06,01,03	79900
HOOPER HOLMES INC	COM	439104100	3	300 SH	DEFINED 08,09,03	300
HOOVERS INC 48200	COM	439321100	256	51200 SH	OTHER 01,03	3000
HOOVERS INC	COM	439321100	2	300 SH	DEFINED 08,09,03	300
HORACE MANN EDUCATORS CORP N	COM	440327104	17	765 SH	DEFINED 01,03	765
HORACE MANN EDUCATORS CORP N	COM	440327104	598	26571 SH	DEFINED 05,01,03	26571
HORACE MANN EDUCATORS CORP N	COM	440327104	679	30175 SH	DEFINED 07,06,01,03	30175
HORIZON FINL CORP WASH	COM	44041F105	1202	94612 SH	DEFINED 01,03	94612
HORIZON ORGANIC HOLDING	COM	44043T103	88	5333 SH	DEFINED 01,03	5333
HORIZON ORGANIC HOLDING	COM	44043T103	19	1160 SH	OTHER 01,03	1160
HORIZON ORGANIC HOLDING	COM	44043T103	64	3900 SH	DEFINED 08,09,03	3900
HORMEL FOODS CORP	COM	440452100	4341	158723 SH	DEFINED 01,03	158723
HORMEL FOODS CORP 13500	COM	440452100	416	15200 SH	OTHER 01,03	1700
HORMEL FOODS CORP	COM	440452100	2475	90486 SH	DEFINED 05,01,03	90486
HORMEL FOODS CORP 2400	COM	440452100	66	2400 SH	OTHER 06,01,03	
HORMEL FOODS CORP	COM	440452100	2811	102775 SH	DEFINED 07,06,01,03	102775
HOSPITALITY PPTYS TR	COM SH BEN I	44106M102	493	14365 SH	DEFINED 01,03	14365
HOSPITALITY PPTYS TR 880	COM SH BEN I	44106M102	101	2930 SH	OTHER 01,03	2050
HOSPITALITY PPTYS TR	COM SH BEN I	44106M102	1400	40786 SH	DEFINED 05,01,03	40786
HOSPITALITY PPTYS TR	COM SH BEN I	44106M102	1590	46325 SH	DEFINED 07,06,01,03	46325
HOST MARRIOTT CORP NEW	COM	44107P104	1397	116921 SH	DEFINED 01,03	116871

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HOST MARRIOTT CORP NEW 9630	COM	44107P104	238	19950 SH	OTHER	01,03		10320
HOST MARRIOTT CORP NEW	COM	44107P104	120	10000 SH	DEFINED	08,09,03		10000
HOT TOPIC INC 900	COM	441339108	141	6762 SH	DEFINED	01,03		5862
HOT TOPIC INC 1500	COM	441339108	31	1500 SH	OTHER	01,03		
HOT TOPIC INC	COM	441339108	1415	67700 SH	DEFINED	05,01,03		67700
HOT TOPIC INC	COM	441339108	807	38600 SH	DEFINED	07,06,01,03		38600
HOT TOPIC INC	COM	441339108	22	1050 SH	DEFINED	08,09,03		1050
HOUSEHOLD INTL INC 20434	COM	441815107	92483	1628228 SH	DEFINED	01,03		1607794
HOUSEHOLD INTL INC 249303	COM	441815107	37175	654493 SH	OTHER	01,03		405190
HOUSEHOLD INTL INC 221750	COM	441815107	18834	331579 SH	DEFINED	05,01,03		109829
HOUSEHOLD INTL INC 706450	COM	441815107	53176	936200 SH	OTHER	05,01,03		229750
HOUSEHOLD INTL INC 308200	COM	441815107	17506	308200 SH	OTHER	06,01,03		
HOUSEHOLD INTL INC	COM	441815107	27730	488201 SH	DEFINED	07,06,01,03		488201
HOUSEHOLD INTL INC	COM	441815107	4892	86135 SH	DEFINED	08,09,03		86135
HOUSEHOLD INTL INC	COM	441815107	284	5000 SH	CALL	DEFINED 08,09,03		5000
HOUSEHOLD INTL INC	COM	441815107	81	1430 SH	DEFINED	13,01,03		1430
HOUSEHOLD INTL INC 1973700	COM	441815107	112106	1973700 SH	OTHER	16		
HUBBELL INC	CL A	443510102	548	17333 SH	DEFINED	01,03		17333
HUBBELL INC 1300	CL A	443510102	41	1300 SH	OTHER	01,03		
HUBBELL INC	CL B	443510201	1213	36871 SH	DEFINED	01,03		36871
HUBBELL INC 12340	CL B	443510201	490	14886 SH	OTHER	01,03		2546
HUBBELL INC	CL B	443510201	1258	38249 SH	DEFINED	05,01,03		38249
HUBBELL INC	CL B	443510201	1430	43450 SH	DEFINED	07,06,01,03		43450
HUDSON UNITED BANCORP 10300	COM	444165104	608	19100 SH	DEFINED	01,03		8800
HUDSON UNITED BANCORP 8053	COM	444165104	256	8053 SH	OTHER	01,03		
HUDSON UNITED BANCORP	COM	444165104	4046	127200 SH	DEFINED	05,01,03		127200
HUDSON UNITED BANCORP	COM	444165104	1820	57200 SH	DEFINED	07,06,01,03		57200
HUFFY CORP 4100	COM	444356109	39	5800 SH	DEFINED	01,03		1700
HUFFY CORP	COM	444356109	200	29350 SH	DEFINED	05,01,03		29350
HUFFY CORP	COM	444356109	87	12800 SH	DEFINED	07,06,01,03		12800
HUGHES SUPPLY INC 13100	COM	444482103	744	19100 SH	DEFINED	01,03		6000
HUGHES SUPPLY INC	COM	444482103	2648	67975 SH	DEFINED	05,01,03		67975
HUGHES SUPPLY INC	COM	444482103	1138	29200 SH	DEFINED	07,06,01,03		29200
HUMANA INC 300	COM	444859102	142	10506 SH	DEFINED	01,03		10206
HUMANA INC 1802	COM	444859102	46	3426 SH	OTHER	01,03		1624
HUMANA INC	COM	444859102	997	73705 SH	DEFINED	05,01,03		73705
HUMANA INC	COM	444859102	40	2925 SH	OTHER	05,01,03		2925
HUMANA INC	COM	444859102	283	20925 SH	DEFINED	07,06,01,03		20925
HUMANA INC	COM	444859102	3	200 SH	DEFINED	08,09,03		200
HUMAN GENOME SCIENCES INC 920	COM	444903108	640	29371 SH	DEFINED	01,03		28451
HUMAN GENOME SCIENCES INC 8310	COM	444903108	231	10600 SH	OTHER	01,03		2290
HUMAN GENOME SCIENCES INC	COM	444903108	540	24795 SH	DEFINED	05,01,03		24795
HUMAN GENOME SCIENCES INC	COM	444903108	1713	78605 SH	DEFINED	07,06,01,03		78605
HUMAN GENOME SCIENCES INC	COM	444903108	90	4136 SH	DEFINED	08,09,03		4136
HUMAN GENOME SCIENCES INC	COM	444903108	22	1000 SH	DEFINED	17,16		1000
HUNT J B TRANS SVCS INC 800	COM	445658107	96	3365 SH	DEFINED	01,03		2565
HUNT J B TRANS SVCS INC	COM	445658107	667	23456 SH	DEFINED	05,01,03		23456
HUNT J B TRANS SVCS INC	COM	445658107	758	26650 SH	DEFINED	07,06,01,03		26650
HUNT J B TRANS SVCS INC	COM	445658107	711	25000 SH	CALL	DEFINED 08,09,03		25000
HUNTINGTON BANCSHARES INC 13451	COM	446150104	1509	76623 SH	DEFINED	01,03		63172
HUNTINGTON BANCSHARES INC 10720	COM	446150104	505	25635 SH	OTHER	01,03		14915
HUNTINGTON BANCSHARES INC	COM	446150104	2122	107695 SH	DEFINED	05,01,03		107695
HUNTINGTON BANCSHARES INC	COM	446150104	85	4325 SH	OTHER	05,01,03		4325
HUNTINGTON BANCSHARES INC	COM	446150104	614	31175 SH	DEFINED	07,06,01,03		31175
HUTCHINSON TECHNOLOGY INC 19170	COM	448407106	554	25700 SH	DEFINED	01,03		6530
HUTCHINSON TECHNOLOGY INC 630	COM	448407106	14	630 SH	OTHER	01,03		
HUTCHINSON TECHNOLOGY INC	COM	448407106	1830	84850 SH	DEFINED	05,01,03		84850
HUTCHINSON TECHNOLOGY INC	COM	448407106	688	31875 SH	DEFINED	07,06,01,03		31875
HUTCHINSON TECHNOLOGY INC	COM	448407106	216	10000 SH	PUT	DEFINED 08,09,03		10000
ICN PHARMACEUTICALS INC NEW	NOTE	6.500% 448924AM2	559	500000 PRN	DEFINED	08,09,03		500000

IDACORP INC	COM	451107106	1125	27775 SH	DEFINED 07,06,01,03	27775
IDEX CORP 2100	COM	45167R104	146	3950 SH	DEFINED 01,03	1850
IDEX CORP	COM	45167R104	2468	66700 SH	DEFINED 05,01,03	66700
IDEX CORP	COM	45167R104	1406	38000 SH	DEFINED 07,06,01,03	38000
IDEXX LABS INC 9000	COM	45168D104	459	17100 SH	DEFINED 01,03	8100
IDEXX LABS INC	COM	45168D104	2206	82200 SH	DEFINED 05,01,03	82200
IDEXX LABS INC	COM	45168D104	1117	41600 SH	DEFINED 07,06,01,03	41600
IGATE CAPITAL CORP	COM	45169U105	54	13800 SH	DEFINED 08,09,03	13800
ILEX ONCOLOGY INC	COM	451923106	304	17633 SH	DEFINED	17633
ILEX ONCOLOGY INC	COM	451923106	3	200 SH	OTHER 01,03	200
ILLINOIS TOOL WKS INC 46258	COM	452308109	36216	500573 SH	DEFINED 01,03	454315
ILLINOIS TOOL WKS INC 64056	COM	452308109	13793	190646 SH	OTHER 01,03	126590
ILLINOIS TOOL WKS INC 176850	COM	452308109	16756	231590 SH	DEFINED 05,01,03	54740
ILLINOIS TOOL WKS INC 348150	COM	452308109	38364	530250 SH	OTHER 05,01,03	182100
ILLINOIS TOOL WKS INC	COM	452308109	4167	57600 SH	DEFINED 07,06,01,03	57600
ILLINOIS TOOL WKS INC	COM	452308109	87	1200 SH	DEFINED 13,01,03	1200
IMATION CORP 220	COM	45245A107	47	1774 SH	DEFINED 01,03	1554
IMATION CORP 2170	COM	45245A107	125	4708 SH	OTHER 01,03	2538
IMATION CORP	COM	45245A107	605	22791 SH	DEFINED 05,01,03	22791
IMATION CORP	COM	45245A107	686	25875 SH	DEFINED 07,06,01,03	25875
IMCLONE SYS INC 100	COM	45245W109	52	2130 SH	DEFINED 01,03	2030
IMCLONE SYS INC 13964	COM	45245W109	346	14064 SH	OTHER 01,03	100
IMCLONE SYS INC	COM	45245W109	2239	90897 SH	DEFINED 08,09,03	90897
IMCLONE SYS INC	COM	45245W109	3263	132500 SH	DEFINED 08,09,03	132500
IMAGISTICS INTERNATIONAL INC 3299	COM	45247T104	245	15416 SH	DEFINED 01,03	12117
IMAGISTICS INTERNATIONAL INC 7793	COM	45247T104	190	11927 SH	OTHER 01,03	4134
IMAGISTICS INTERNATIONAL INC	COM	45247T104	801	50352 SH	DEFINED 05,01,03	50352
IMAGISTICS INTERNATIONAL INC	COM	45247T104	385	24200 SH	DEFINED 07,06,01,03	24200
IMMUNEX CORP NEW 29737	COM	452528102	2622	86665 SH	DEFINED 01,03	56928
IMMUNEX CORP NEW 8040	COM	452528102	4859	160570 SH	OTHER 01,03	152530
IMMUNEX CORP NEW	COM	452528102	8637	285437 SH	DEFINED 05,01,03	285437
IMMUNEX CORP NEW	COM	452528102	281	9300 SH	OTHER 05,01,03	9300
IMMUNEX CORP NEW	COM	452528102	2524	83421 SH	DEFINED 07,06,01,03	83421
IMMUNEX CORP NEW	COM	452528102	1208	39934 SH	DEFINED 08,09,03	39934
IMMUNEX CORP NEW	COM	452528102	3474	114808 SH	DEFINED 17,16	114808
IMPAC MTG HLDGS INC	COM	45254P102	14	1500 SH	DEFINED 01,03	1500
IMPAC MTG HLDGS INC 1900	COM	45254P102	18	1900 SH	OTHER 01,03	
IMPAC MTG HLDGS INC	COM	45254P102	135	14285 SH	DEFINED 08,09,03	14285
IMPATH INC 300	COM	45255G101	90	2200 SH	DEFINED 01,03	1900
IMPATH INC 2400	COM	45255G101	98	2400 SH	OTHER 01,03	
IMPATH INC	COM	45255G101	1359	33125 SH	DEFINED 05,01,03	33125
IMPATH INC	COM	45255G101	838	20425 SH	DEFINED 07,06,01,03	20425
IMPERIAL CHEM INDS PLC 915	ADR NEW	452704505	17	915 SH	DEFINED 01,03	
IMPERIAL CHEM INDS PLC 5008 810	ADR NEW	452704505	145	7638 SH	OTHER 01,03	1820
IMPERIAL CHEM INDS PLC	ADR NEW	452704505	78	4090 SH	DEFINED 08,09,03	4090
IMPERIAL OIL LTD	COM NEW	453038408	221	7400 SH	DEFINED 01,03	7400
IMPERIAL OIL LTD 1584	COM NEW	453038408	384	12864 SH	OTHER 01,03	11280
INAMED CORP 3100	COM	453235103	243	7400 SH	DEFINED 01,03	4300
INAMED CORP 400	COM	453235103	13	400 SH	OTHER 01,03	
INAMED CORP	COM	453235103	1531	46550 SH	DEFINED 05,01,03	46550
INAMED CORP	COM	453235103	816	24800 SH	DEFINED 07,06,01,03	24800
INCO LTD	NOTE	453258AM7	9280	16000000 PRN	DEFINED 08,09,03	16000000
INCO LTD 1000	COM	453258402	235	12000 SH	DEFINED 01,03	11000
INCO LTD 4930	COM	453258402	116	5930 SH	OTHER 01,03	1000
INCO LTD	COM	453258402	1527	78030 SH	DEFINED 05,01,03	78030
INCO LTD	COM	453258402	61	3125 SH	OTHER 05,01,03	3125
INCO LTD	COM	453258402	443	22625 SH	DEFINED 07,06,01,03	22625
INCO LTD	COM	453258402	194	9900 SH	DEFINED 08,09,03	9900
INCYTE GENOMICS INC	COM	45337C102	146	12260 SH	DEFINED 01,03	12260
INCYTE GENOMICS INC 2000	COM	45337C102	24	2000 SH	OTHER 01,03	

INCYTE GENOMICS INC	COM	45337C102	522	43836	SH	DEFINED 05,01,03	43836
INCYTE GENOMICS INC	COM	45337C102	585	49200	SH	DEFINED 07,06,01,03	49200
INDEPENDENCE CMNTY BK CORP	COM	453414104	312	11075	SH	DEFINED 01,03	11075
INDEPENDENCE CMNTY BK CORP	COM	453414104	58	2070	SH	OTHER 01,03	2070
INDEPENDENCE CMNTY BK CORP	COM	453414104	1080	38409	SH	DEFINED 05,01,03	38409
INDEPENDENCE CMNTY BK CORP	COM	453414104	1226	43575	SH	DEFINED 07,06,01,03	43575
INDEPENDENCE FED SVGS BK	COM	453432106	109	10000	SH	DEFINED 01,03	10000
INDIA GROWTH FD INC	COM	454090101	6	600	SH	DEFINED 01,03	600
INDIA GROWTH FD INC	COM	454090101	239	26024	SH	OTHER 01,03	100
25924							
INDYMAC BANCORP INC	COM	456607100	225	9108	SH	DEFINED 01,03	9108
INDYMAC BANCORP INC	COM	456607100	970	39274	SH	DEFINED 05,01,03	39274
INDYMAC BANCORP INC	COM	456607100	1102	44600	SH	DEFINED 07,06,01,03	44600
INFOCUS CORP	COM	45665B106	94	5145	SH	DEFINED 01,03	5145
INFOCUS CORP	COM	45665B106	464	25465	SH	DEFINED 05,01,03	25465
INFOCUS CORP	COM	45665B106	527	28925	SH	DEFINED 07,06,01,03	28925
INFOCUS CORP	COM	45665B106	21	1128	SH	DEFINED 08,09,03	1128
INFORMATION HLDGS INC	COM	456727106	14	500	SH	DEFINED 01,03	500
INFORMATION HLDGS INC	COM	456727106	1267	44000	SH	DEFINED 05,01,03	44000
INFORMATION HLDGS INC	COM	456727106	775	26900	SH	DEFINED 07,06,01,03	26900
INFOSPACE INC	COM	45678T102	33	21779	SH	DEFINED 01,03	1779
20000							
INFOSPACE INC	COM	45678T102	2	1600	SH	OTHER 01,03	1600
INFOSPACE INC	COM	45678T102	2	1100	SH	DEFINED 08,09,03	1100
ING GROUP N V	SPONSORED AD	456837103	103	3839	SH	DEFINED 01,03	3839
ING GROUP N V	SPONSORED AD	456837103	87	3219	SH	OTHER 01,03	1951
1268							
ING GROUP N V	SPONSORED AD	456837103		15	SH	DEFINED 05,01,03	15
ING GROUP N V	SPONSORED AD	456837103	22	800	SH	DEFINED 08,09,03	800
INFORMATION RES INC	COM	456905108	17	1900	SH	DEFINED 01,03	
1900							
INFORMATION RES INC	COM	456905108	600	65275	SH	DEFINED 05,01,03	65275
INFORMATION RES INC	COM	456905108	334	36300	SH	DEFINED 07,06,01,03	36300
INGRAM MICRO INC	CL A	457153104	1515	91520	SH	DEFINED 01,03	91520
INGRAM MICRO INC	CL A	457153104	5	300	SH	OTHER 01,03	300
INGRAM MICRO INC	CL A	457153104	60	3600	SH	DEFINED 05,01,03	3600
INHALE THERAPEUTIC SYS INC	COM	457191104	50	4725	SH	DEFINED 01,03	4725
INHALE THERAPEUTIC SYS INC	COM	457191104	5	500	SH	OTHER 01,03	
500							
INHALE THERAPEUTIC SYS INC	COM	457191104	676	64034	SH	DEFINED 05,01,03	64034
INHALE THERAPEUTIC SYS INC	COM	457191104	3540	335556	SH	DEFINED 07,06,01,03	335556
INKTOMI CORP	COM	457277101	55	15845	SH	DEFINED 01,03	14845
1000							
INKTOMI CORP	COM	457277101	3	870	SH	OTHER 01,03	470
400							
INKTOMI CORP	COM	457277101	155	45025	SH	DEFINED 08,09,03	45025
INKTOMI CORP	COM	457277101	199	57655	SH	DEFINED 17,16	57655
INSIGHT ENTERPRISES INC	COM	45765U103	309	13639	SH	DEFINED 01,03	4339
9300							
INSIGHT ENTERPRISES INC	COM	45765U103	2268	100175	SH	DEFINED 05,01,03	100175
INSIGHT ENTERPRISES INC	COM	45765U103	1191	52600	SH	DEFINED 07,06,01,03	52600
INSIGHT ENTERPRISES INC	COM	45765U103	256	11325	SH	DEFINED 08,09,03	11325
INPUT/OUTPUT INC	COM	457652105	5	500	SH	DEFINED 01,03	500
INPUT/OUTPUT INC	COM	457652105	74	8160	SH	OTHER 01,03	
8160							
INPUT/OUTPUT INC	COM	457652105	944	103750	SH	DEFINED 05,01,03	103750
INPUT/OUTPUT INC	COM	457652105	578	63500	SH	DEFINED 07,06,01,03	63500
INSITUFORM TECHNOLOGIES INC	CL A	457667103	294	11615	SH	DEFINED 01,03	11615
INSITUFORM TECHNOLOGIES INC	CL A	457667103	132	5205	SH	OTHER 01,03	2100
3105							
INSITUFORM TECHNOLOGIES INC	CL A	457667103	1365	54000	SH	DEFINED 05,01,03	54000
INSITUFORM TECHNOLOGIES INC	CL A	457667103	829	32800	SH	DEFINED 07,06,01,03	32800
INSURANCE AUTO AUCTIONS INC	COM	457875102	52	3100	SH	DEFINED 01,03	
3100							
INSURANCE AUTO AUCTIONS INC	COM	457875102	501	29925	SH	DEFINED 05,01,03	29925
INSURANCE AUTO AUCTIONS INC	COM	457875102	258	15425	SH	DEFINED 07,06,01,03	15425
INTEGRATED ELECTRICAL SVC	COM	45811E103	186	37293	SH	DEFINED 01,03	37293
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	230	6920	SH	DEFINED 01,03	6920
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	123	3700	SH	OTHER 01,03	1800
1900							
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	2303	69296	SH	DEFINED 05,01,03	69296
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	2570	77325	SH	DEFINED 07,06,01,03	77325
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	890	26773	SH	DEFINED 08,09,03	26773
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	748	22500	SH	CALL DEFINED 08,09,03	22500
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	189	5700	SH	DEFINED 17,16	5700
INTEL CORP	COM	458140100	645157	21215279	SH	DEFINED 01,03	20221072
994207							
INTEL CORP	COM	458140100	263926	8678914	SH	OTHER 01,03	5755371
2923543							
INTEL CORP	COM	458140100	20831	685000	SH	CALL DEFINED 01,03	685000
INTEL CORP	COM	458140100	335	11000	SH	PUT DEFINED 01,03	11000
INTEL CORP	COM	458140100	113516	3732861	SH	DEFINED 05,01,03	1364861
2368000							
INTEL CORP	COM	458140100	72011	2368000	SH	OTHER 05,01,03	2368000
INTEL CORP	COM	458140100	13072	429850	SH	OTHER 06,01,03	

429850									
INTEL CORP	COM	458140100	48203	1585112	SH	DEFINED	07,06,01,03	1585112	
INTEL CORP	COM	458140100	13489	443577	SH	DEFINED	08,09,03	443577	
INTEL CORP	COM	458140100	4592	151000	SH	CALL	DEFINED	08,09,03	151000
INTEL CORP	COM	458140100	858	28200	SH	PUT	DEFINED	08,09,03	28200
INTEL CORP	COM	458140100	546	17960	SH	DEFINED	13,01,03	17960	
INTEL CORP	COM	458140100	152	5000	SH	OTHER	13,01,03	3100	
1900									
INTEL CORP	COM	458140100	1119	36800	SH	DEFINED	17,16	36800	
INTEL CORP	COM	458140100	2585	85000	SH	CALL	DEFINED	17,16	85000
INTEL CORP	COM	458140100	7298	240000	SH	PUT	DEFINED	17,16	240000
INTER TEL INC	COM	458372109	262	14160	SH	DEFINED	01,03	7860	
6300									
INTER TEL INC	COM	458372109	1076	58275	SH	DEFINED	05,01,03	58275	
INTER TEL INC	COM	458372109	550	29800	SH	DEFINED	07,06,01,03	29800	
INTERFACE INC	CL A	458665106	100	15700	SH	DEFINED	01,03	2800	
12700	200								
INTERFACE INC	CL A	458665106	176	27700	SH	OTHER	01,03		
27700									
INTERFACE INC	CL A	458665106	795	125275	SH	DEFINED	05,01,03	125275	
INTERFACE INC	CL A	458665106	399	62900	SH	DEFINED	07,06,01,03	62900	
INTERMAGNETICS GEN CORP	COM	458771102	580	21300	SH	DEFINED	01,03	5700	
15600									
INTERMAGNETICS GEN CORP	COM	458771102	1598	58650	SH	DEFINED	05,01,03	58650	
INTERMAGNETICS GEN CORP	COM	458771102	564	20708	SH	DEFINED	07,06,01,03	20708	
INTERMET CORP	COM	45881K104	76	10800	SH	DEFINED	01,03	6100	
4700									
INTERMET CORP	COM	45881K104	418	59500	SH	DEFINED	05,01,03	59500	
INTERMET CORP	COM	45881K104	221	31500	SH	DEFINED	07,06,01,03	31500	
INTERMET CORP	COM	45881K104	32	4500	SH	DEFINED	08,09,03	4500	
INTERMUNE INC	COM	45884X103	3	100	SH	DEFINED	01,03	100	
INTERMUNE INC	COM	45884X103	33	1102	SH	DEFINED	07,06,01,03	1102	
INTERMUNE INC	COM	45884X103	226	7500	SH	DEFINED	08,09,03	7500	
INTERMUNE INC	COM	45884X103	20008	665382	SH	DEFINED	11,06,01,03	604218	
61164									
INTERNAP NETWORK SVCS CORP	COM	45885A102	1	774	SH	DEFINED	01,03	774	
INTERNAP NETWORK SVCS CORP	COM	45885A102	18	23720	SH	OTHER	01,03		
23720									
INTERNAP NETWORK SVCS CORP	COM	45885A102	1	1463	SH	DEFINED	08,09,03	1463	
INTERNATIONAL BANCSHARES COR	COM	459044103	1126	25518	SH	DEFINED	01,03	25518	
INTERNATIONAL BUSINESS MACHS	COM	459200101	461935	4441679	SH	DEFINED	01,03	4078553	
363126									
INTERNATIONAL BUSINESS MACHS	COM	459200101	210774	2026676	SH	OTHER	01,03	1212427	
814249									
INTERNATIONAL BUSINESS MACHS	COM	459200101	108004	1038502	SH	DEFINED	05,01,03	349737	
688765									
INTERNATIONAL BUSINESS MACHS	COM	459200101	84344	811000	SH	OTHER	05,01,03	688765	
122235									
INTERNATIONAL BUSINESS MACHS	COM	459200101	25095	241300	SH	OTHER	06,01,03		
241300									
INTERNATIONAL BUSINESS MACHS	COM	459200101	74860	719803	SH	DEFINED	07,06,01,03	719803	
INTERNATIONAL BUSINESS MACHS	COM	459200101	8634	83020	SH	DEFINED	08,09,03	83020	
INTERNATIONAL BUSINESS MACHS	COM	459200101	20800	200000	SH	CALL	DEFINED	08,09,03	200000
INTERNATIONAL BUSINESS MACHS	COM	459200101	13832	133000	SH	PUT	DEFINED	08,09,03	133000
INTERNATIONAL BUSINESS MACHS	COM	459200101	138	1330	SH	DEFINED	13,01,03	1330	
INTERNATIONAL BUSINESS MACHS	COM	459200101	42	400	SH	OTHER	13,01,03		
400									
INTERNATIONAL BUSINESS MACHS	COM	459200101	2101	20201	SH	DEFINED	17,16	20201	
INTERNATIONAL BUSINESS MACHS	COM	459200101	3640	35000	SH	CALL	DEFINED	17,16	35000
INTERNATIONAL BUSINESS MACHS	COM	459200101	3640	35000	SH	PUT	DEFINED	17,16	35000
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	1843	52690	SH	DEFINED	01,03	47790	
4900									
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	653	18675	SH	OTHER	01,03	8050	
10625									
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	1430	40885	SH	DEFINED	05,01,03	40885	
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	58	1650	SH	OTHER	05,01,03	1650	
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	304	8700	SH	OTHER	06,01,03		
8700									
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	1981	56650	SH	DEFINED	07,06,01,03	56650	
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	7	200	SH	DEFINED	08,09,03	200	
INTERNATIONAL GAME TECHNOLOG	COM	459902102	314	5045	SH	DEFINED	01,03	2745	
2300									
INTERNATIONAL GAME TECHNOLOG	COM	459902102	191	3060	SH	OTHER	01,03	2600	
460									
INTERNATIONAL GAME TECHNOLOG	COM	459902102	3103	49790	SH	DEFINED	05,01,03	49790	
INTERNATIONAL GAME TECHNOLOG	COM	459902102	62	1000	SH	OTHER	05,01,03	1000	
INTERNATIONAL GAME TECHNOLOG	COM	459902102	3869	62075	SH	DEFINED	07,06,01,03	62075	
INTERNATIONAL GAME TECHNOLOG	COM	459902102	1651	26500	SH	DEFINED	08,09,03	26500	
INTERNATIONAL GAME TECHNOLOG	COM	459902102	6076	97500	SH	PUT	DEFINED	08,09,03	97500
INTERNATIONAL MULTIFOODS COR	COM	460043102	431	18126	SH	DEFINED	01,03	18126	
INTERNATIONAL MULTIFOODS COR	COM	460043102	911	38325	SH	DEFINED	05,01,03	38325	
INTERNATIONAL MULTIFOODS COR	COM	460043102	40	1700	SH	OTHER	06,01,03		
1700									
INTERNATIONAL MULTIFOODS COR	COM	460043102	558	23500	SH	DEFINED	07,06,01,03	23500	
INTL PAPER CO	DBC	460146BM4	17	33000	PRN	OTHER	01,03	11000	

INVACARE CORP	COM	461203101	2816	74900 SH	DEFINED 05,01,03	74900
INVACARE CORP	COM	461203101	1459	38800 SH	DEFINED 07,06,01,03	38800
INVESTMENT TECHNOLOGY GRP NE 1600	COM	46145F105	1142	21646 SH	DEFINED 01,03	20046
INVESTMENT TECHNOLOGY GRP NE 1324	COM	46145F105	155	2936 SH	OTHER 01,03	1612
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	3907	74080 SH	DEFINED 05,01,03	74080
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	10185	193126 SH	DEFINED 07,06,01,03	193126
INVITROGEN CORP	NOTE 5.500%	46185RAB6	237	272000 PRN	DEFINED 01,03	272000
INVITROGEN CORP	NOTE 5.500%	46185RAB6	784	900000 PRN	DEFINED 07,06,01,03	900000
INVITROGEN CORP 700	COM	46185R100	141	4105 SH	DEFINED 01,03	3405
INVITROGEN CORP	COM	46185R100	58	1700 SH	OTHER 01,03	1700
INVITROGEN CORP	COM	46185R100	956	27848 SH	DEFINED 05,01,03	27848
INVITROGEN CORP	COM	46185R100	5252	153022 SH	DEFINED 07,06,01,03	153022
INVITROGEN CORP	COM	46185R100	53	1537 SH	DEFINED 08,09,03	1537
INVESTORS FINL SERVICES CORP	COM	461915100	127	1670 SH	DEFINED 01,03	1670
INVESTORS FINL SERVICES CORP 24000	COM	461915100	1878	24700 SH	OTHER 01,03	700
INVESTORS FINL SERVICES CORP	COM	461915100	1592	20930 SH	DEFINED 05,01,03	20930
INVESTORS FINL SERVICES CORP	COM	461915100	1808	23775 SH	DEFINED 07,06,01,03	23775
INVESTORS FINL SERVICES CORP	COM	461915100	608	8000 SH	CALL DEFINED 08,09,03	8000
IONICS INC 2600	COM	462218108	99	3100 SH	DEFINED 01,03	500
IONICS INC 2450	COM	462218108	79	2450 SH	OTHER 01,03	
IONICS INC	COM	462218108	1297	40450 SH	DEFINED 05,01,03	40450
IONICS INC	COM	462218108	692	21600 SH	DEFINED 07,06,01,03	21600
IRON MTN INC PA 1200 1724	COM	462846106	1500	47274 SH	DEFINED 01,03	44350
IRON MTN INC PA	COM	462846106	2819	88863 SH	DEFINED 05,01,03	88863
IRON MTN INC PA	COM	462846106	9192	289787 SH	DEFINED 07,06,01,03	289787
ISHARES TR 11320	S&P 500 INDE	464287200	1296	11320 SH	DEFINED 01,03	
ISHARES TR 222551	S&P 500 INDE	464287200	26776	233871 SH	OTHER 01,03	11320
ISHARES TR	S&P500/BAR G	464287309	788	13370 SH	DEFINED 01,03	13370
ISHARES TR	S&P500/BAR V	464287408	800	14300 SH	DEFINED 01,03	14300
ISHARES TR	S&P MIDCAP 4	464287507	1011	9370 SH	DEFINED 01,03	9370
ISHARES TR	RUSSELL1000V	464287598	618	10703 SH	DEFINED 01,03	10703
ISHARES TR	S&P MIDCP GR	464287606	565	4805 SH	DEFINED 01,03	4805
ISHARES TR	RUSSELL 1000	464287622	413	6822 SH	DEFINED 01,03	6822
ISHARES TR	RUSSELL 1000	464287622	68	1130 SH	OTHER 01,03	1130
ISHARES TR	RUSSELL 1000	464287622	376	6200 SH	DEFINED 05,01,03	6200
ISHARES TR	RUSL 2000 GR	464287648	1430	25300 SH	DEFINED 01,03	25300
ISHARES TR	RUSL 2000 GR	464287648	3464	61300 SH	DEFINED 05,01,03	61300
ISHARES TR	RUSL 2000 GR	464287648	13269	234800 SH	DEFINED 07,06,01,03	234800
ISHARES TR	RUSL 2000 GR	464287648	254	4500 SH	DEFINED 08,09,03	4500
ISHARES TR	RUSSELL 2000	464287655	1461	14600 SH	DEFINED 01,03	14600
ISHARES TR	RUSSELL 2000	464287655	7276	72688 SH	DEFINED 05,01,03	72688
ISHARES TR	RUSSELL 2000	464287655	29160	291312 SH	DEFINED 07,06,01,03	291312
ISHARES TR	S&P MIDCP VA	464287705	470	4765 SH	DEFINED 01,03	4765
ISHARES TR	DJ US FINL S	464287770	238	2500 SH	DEFINED 05,01,03	2500
ISHARES TR	DJ US FINL S	464287788	240	2900 SH	DEFINED 05,01,03	2900
ISHARES TR	S&P SMLCAP 6	464287804	956	7808 SH	DEFINED 01,03	7808
ISHARES TR	S&P SMLCP VA	464287879	312	3315 SH	DEFINED 01,03	3315
ISHARES TR 700	S&P SMLCP VA	464287879	66	700 SH	OTHER 01,03	
ISHARES TR	S&P SMLCP GR	464287887	279	3490 SH	DEFINED 01,03	3490
ISLE OF CAPRI CASINOS INC	COM	464592104	465	25200 SH	DEFINED 08,09,03	25200
ITRON INC 7400 500	COM	465741106	289	9700 SH	DEFINED 01,03	1800
ITRON INC 500	COM	465741106	15	500 SH	OTHER 01,03	
ITRON INC	COM	465741106	1380	46400 SH	DEFINED 05,01,03	46400
ITRON INC	COM	465741106	610	20500 SH	DEFINED 07,06,01,03	20500
I2 TECHNOLOGIES INC 6400	COM	465754109	2239	442519 SH	DEFINED 01,03	436119
I2 TECHNOLOGIES INC 23877	COM	465754109	994	196382 SH	OTHER 01,03	172505
I2 TECHNOLOGIES INC	COM	465754109	6	1200 SH	DEFINED 05,01,03	1200
I2 TECHNOLOGIES INC	COM	465754109	181	35862 SH	DEFINED 08,09,03	35862
I2 TECHNOLOGIES INC	COM	465754109	2	450 SH	DEFINED 13,01,03	450
IVAX CORP	NOTE 4.500%	465823AG7	9630	12000000 PRN	DEFINED 17,16	12000000
IVAX CORP 5150	COM	465823102	7346	457680 SH	DEFINED 01,03	452530
IVAX CORP 6195	COM	465823102	844	52592 SH	OTHER 01,03	46397
IVAX CORP	COM	465823102	3031	188859 SH	DEFINED 05,01,03	188859
IVAX CORP	COM	465823102	2667	166177 SH	DEFINED 07,06,01,03	166177
IVAX CORP	COM	465823102	440	27400 SH	CALL DEFINED 08,09,03	27400
IVAX CORP	COM	465823102	212	13200 SH	PUT DEFINED 08,09,03	13200
IVAX CORP	COM	465823102	4662	290450 SH	DEFINED 17,16	290450
IVEX PACKAGING CORP DEL	COM	465855104	39	1700 SH	DEFINED 01,03	1700
IVEX PACKAGING CORP DEL	COM	465855104	754	32900 SH	DEFINED 17,16	32900

IVILLAGE INC	COM	46588H105	2	729	SH	DEFINED	01,03	729	
IVILLAGE INC	COM	46588H105	45	16700	SH	DEFINED	08,09,03	16700	
JDN RLTY CORP	COM	465917102	105	8250	SH	DEFINED	01,03	8250	
JDN RLTY CORP	COM	465917102	33	2560	SH	OTHER	01,03	2560	
J & J SNACK FOODS CORP 4900	COM	466032109	223	5975	SH	DEFINED	01,03	1075	
J & J SNACK FOODS CORP	COM	466032109	964	25800	SH	DEFINED	05,01,03	25800	
J & J SNACK FOODS CORP 1300	COM	466032109	49	1300	SH	OTHER	06,01,03		
J & J SNACK FOODS CORP	COM	466032109	404	10800	SH	DEFINED	07,06,01,03	10800	
J ALEXANDER CORP	COM	466096104	584	160000	SH	DEFINED	08,09,03	160000	
JDS UNIPHASE CORP 60625	COM	46612J101	4464	757900	SH	DEFINED	01,03	697275	
JDS UNIPHASE CORP 41010	COM	46612J101	1771	300600	SH	OTHER	01,03	259590	
JDS UNIPHASE CORP	COM	46612J101	3558	604000	SH	DEFINED	05,01,03	604000	
JDS UNIPHASE CORP	COM	46612J101	1041	176825	SH	DEFINED	07,06,01,03	176825	
JDS UNIPHASE CORP	COM	46612J101	1731	293871	SH	DEFINED	08,09,03	293871	
JDS UNIPHASE CORP	COM	46612J101	1178	200000	SH	CALL	DEFINED	08,09,03	200000
JDS UNIPHASE CORP	COM	46612J101	3	585	SH	DEFINED	13,01,03	585	
JDS UNIPHASE CORP	COM	46612J101	220	37322	SH	DEFINED	17,16	37322	
JDA SOFTWARE GROUP INC	COM	46612K108	179	5600	SH	DEFINED	01,03	5600	
JDA SOFTWARE GROUP INC	COM	46612K108	57	1800	SH	OTHER	01,03	1800	
JDA SOFTWARE GROUP INC	COM	46612K108	6	200	SH	DEFINED	08,09,03	200	
JLG INDS INC 1400	COM	466210101	94	6360	SH	DEFINED	01,03	4960	
JLG INDS INC	COM	466210101	1317	88975	SH	DEFINED	05,01,03	88975	
JLG INDS INC	COM	466210101	771	52100	SH	DEFINED	07,06,01,03	52100	
JLG INDS INC	COM	466210101	38	2600	SH	DEFINED	08,09,03	2600	
JLG INDS INC	COM	466210101	74	5000	SH	CALL	DEFINED	08,09,03	5000
JMAR TECHNOLOGIES INC	COM	466212107	25	12000	SH	DEFINED	01,03	12000	
JMAR TECHNOLOGIES INC	COM	466212107	15	7000	SH	OTHER	01,03	7000	
J P MORGAN CHASE & CO 190020	COM	46625H100	127219	3568555	SH	DEFINED	01,03	3378535	
J P MORGAN CHASE & CO 1104032	COM	46625H100	88334	2477815	SH	OTHER	01,03	1373783	
J P MORGAN CHASE & CO	COM	46625H100	39646	1112099	SH	DEFINED	05,01,03	1112099	
J P MORGAN CHASE & CO	COM	46625H100	1209	33900	SH	OTHER	05,01,03	33900	
J P MORGAN CHASE & CO	COM	46625H100	20283	568946	SH	DEFINED	07,06,01,03	568946	
J P MORGAN CHASE & CO	COM	46625H100	3267	91640	SH	DEFINED	08,09,03	91640	
J P MORGAN CHASE & CO	COM	46625H100	1961	55000	SH	CALL	DEFINED	08,09,03	55000
J P MORGAN CHASE & CO	COM	46625H100	7130	200000	SH	PUT	DEFINED	08,09,03	200000
J P MORGAN CHASE & CO	COM	46625H100	104	2905	SH	DEFINED	13,01,03	2905	
J P MORGAN CHASE & CO 374	COM	46625H100	31	874	SH	OTHER	13,01,03	500	
JABIL CIRCUIT INC	NOTE	1.750% 466313AA1	950	1000000	PRN	DEFINED	08,09,03	1000000	
JABIL CIRCUIT INC 3800	COM	466313103	831	35310	SH	DEFINED	01,03	31510	
JABIL CIRCUIT INC 490	COM	466313103	72	3050	SH	OTHER	01,03	2560	
JABIL CIRCUIT INC	COM	466313103	2470	104965	SH	DEFINED	05,01,03	104965	
JABIL CIRCUIT INC	COM	466313103	576	24475	SH	DEFINED	07,06,01,03	24475	
JABIL CIRCUIT INC	COM	466313103	5	200	SH	DEFINED	08,09,03	200	
JACK IN THE BOX INC 15770 3900	COM	466367109	1540	51955	SH	DEFINED	01,03	32285	
JACK IN THE BOX INC 600	COM	466367109	18	600	SH	OTHER	01,03		
JACK IN THE BOX INC	COM	466367109	5206	175583	SH	DEFINED	05,01,03	175583	
JACK IN THE BOX INC	COM	466367109	8440	284667	SH	DEFINED	07,06,01,03	284667	
JACOBS ENGR GROUP INC DEL	COM	469814107	106	1487	SH	DEFINED	01,03	1487	
JACOBS ENGR GROUP INC DEL	COM	469814107	1252	17558	SH	DEFINED	05,01,03	17558	
JACOBS ENGR GROUP INC DEL	COM	469814107	1420	19925	SH	DEFINED	07,06,01,03	19925	
JACOR COMMUNICATIONS INC	FRNT	469858AB0	9526	19540000	PRN	DEFINED	08,09,03	19540000	
JAKKS PAC INC 14100	COM	47012E106	435	19100	SH	DEFINED	01,03	5000	
JAKKS PAC INC	COM	47012E106	1337	58775	SH	DEFINED	05,01,03	58775	
JAKKS PAC INC	COM	47012E106	539	23700	SH	DEFINED	07,06,01,03	23700	
JAKKS PAC INC	COM	47012E106	46	2000	SH	DEFINED	08,09,03	2000	
JEFFERIES GROUP INC NEW 8500	COM	472319102	663	13750	SH	DEFINED	01,03	5250	
JEFFERIES GROUP INC NEW	COM	472319102	3273	67900	SH	DEFINED	05,01,03	67900	
JEFFERIES GROUP INC NEW	COM	472319102	1598	33150	SH	DEFINED	07,06,01,03	33150	
JEFFERIES GROUP INC NEW	COM	472319102	482	10000	SH	CALL	DEFINED	08,09,03	10000
JEFFERSON PILOT CORP 40660	COM	475070108	240311	4798552	SH	DEFINED	01,03	4757892	
JEFFERSON PILOT CORP 88034	COM	475070108	34417	687233	SH	OTHER	01,03	599199	
JEFFERSON PILOT CORP	COM	475070108	3361	67120	SH	DEFINED	05,01,03	67120	
JEFFERSON PILOT CORP	COM	475070108	131	2625	SH	OTHER	05,01,03	2625	
JEFFERSON PILOT CORP	COM	475070108	2314	46210	SH	DEFINED	07,06,01,03	46210	
JO-ANN STORES INC 8200 1000	CL A	47758P109	148	9200	SH	DEFINED	01,03		
JO-ANN STORES INC	CL A	47758P109	844	52300	SH	DEFINED	05,01,03	52300	
JO-ANN STORES INC	CL A	47758P109	373	23100	SH	DEFINED	07,06,01,03	23100	
JO-ANN STORES INC	CL A	47758P109	130	8050	SH	DEFINED	08,09,03	8050	

JOHNSON & JOHNSON 409120	COM	478160104	536799	8264797	SH	DEFINED	01,03	7855677
JOHNSON & JOHNSON 1683693	COM	478160104	277963	4279643	SH	OTHER	01,03	2595950
JOHNSON & JOHNSON 845000	COM	478160104	103509	1593678	SH	DEFINED	05,01,03	748678
JOHNSON & JOHNSON	COM	478160104	58260	897000	SH	OTHER	05,01,03	897000
JOHNSON & JOHNSON 345400	COM	478160104	22434	345400	SH	OTHER	06,01,03	
JOHNSON & JOHNSON	COM	478160104	57599	886828	SH	DEFINED	07,06,01,03	886828
JOHNSON & JOHNSON	COM	478160104	19521	300560	SH	DEFINED	08,09,03	300560
JOHNSON & JOHNSON	COM	478160104	7580	116700	SH	CALL	DEFINED 08,09,03	116700
JOHNSON & JOHNSON	COM	478160104	1949	30000	SH	PUT	DEFINED 08,09,03	30000
JOHNSON & JOHNSON 652743	COM	478160104	540892	8327826	SH	DEFINED	11,01,03	7675083
JOHNSON & JOHNSON	COM	478160104	558	8590	SH	DEFINED	13,01,03	8590
JOHNSON & JOHNSON 500	COM	478160104	65	1000	SH	OTHER	13,01,03	500
JOHNSON & JOHNSON	COM	478160104	2598	40000	SH	DEFINED	17,16	40000
JOHNSON CTLS INC 17905	COM	478366107	62279	705230	SH	DEFINED	01,03	687325
JOHNSON CTLS INC 96576	COM	478366107	16376	185442	SH	OTHER	01,03	88866
JOHNSON CTLS INC	COM	478366107	3444	38995	SH	DEFINED	05,01,03	38995
JOHNSON CTLS INC	COM	478366107	132	1500	SH	OTHER	05,01,03	1500
JOHNSON CTLS INC	COM	478366107	2251	25495	SH	DEFINED	07,06,01,03	25495
JOHNSON CTLS INC	COM	478366107	159	1800	SH	DEFINED	13,01,03	1800
JONES APPAREL GROUP INC 5900 1690	COM	480074103	1263	36143	SH	DEFINED	01,03	28553
JONES APPAREL GROUP INC 3155	COM	480074103	110	3155	SH	OTHER	01,03	
JONES APPAREL GROUP INC	COM	480074103	1880	53785	SH	DEFINED	05,01,03	53785
JONES APPAREL GROUP INC	COM	480074103	70	2000	SH	OTHER	05,01,03	2000
JONES APPAREL GROUP INC	COM	480074103	1593	45575	SH	DEFINED	07,06,01,03	45575
JONES APPAREL GROUP INC	COM	480074103	769	22000	SH	DEFINED	08,09,03	22000
JONES APPAREL GROUP INC	COM	480074103	454	13000	SH	CALL	DEFINED 08,09,03	13000
JOY GLOBAL INC	COM	481165108	694	42546	SH	DEFINED	01,03	42546
JOY GLOBAL INC	COM	481165108	339	20793	SH	DEFINED	08,09,03	20793
JUNIPER NETWORKS INC	NOTE	4.750% 48203RAA2	1420	2000000	PRN	DEFINED	17,16	2000000
JUNIPER NETWORKS INC 900	COM	48203R104	527	41745	SH	DEFINED	01,03	40845
JUNIPER NETWORKS INC 300	COM	48203R104	39	3064	SH	OTHER	01,03	2764
JUNIPER NETWORKS INC	COM	48203R104	24	1900	SH	DEFINED	05,01,03	1900
JUNIPER NETWORKS INC	COM	48203R104	648	51380	SH	DEFINED	08,09,03	51380
JUNIPER NETWORKS INC	COM	48203R104		31	SH	DEFINED	17,16	31
KLA-TENCOR CORP 14100	COM	482480100	2740	41204	SH	DEFINED	01,03	27104
KLA-TENCOR CORP 3760	COM	482480100	507	7620	SH	OTHER	01,03	3860
KLA-TENCOR CORP	COM	482480100	8109	121940	SH	DEFINED	05,01,03	121940
KLA-TENCOR CORP	COM	482480100	2274	34200	SH	DEFINED	07,06,01,03	34200
KLA-TENCOR CORP	COM	482480100	524	7874	SH	DEFINED	08,09,03	7874
KLA-TENCOR CORP	COM	482480100	3119	46900	SH	CALL	DEFINED 08,09,03	46900
KLA-TENCOR CORP	COM	482480100	346	5200	SH	DEFINED	17,16	5200
KLM ROYAL DUTCH AIRLS	COM NY REG N	482516309	26	1808	SH	OTHER	01,03	1808
KLM ROYAL DUTCH AIRLS	COM NY REG N	482516309	13575	937482	SH	DEFINED	08,09,03	937482
K MART CORP	COM	482584109	238	149055	SH	DEFINED	01,03	149055
K MART CORP 5400	COM	482584109	17	10531	SH	OTHER	01,03	5131
K MART CORP	COM	482584109	2	1100	SH	DEFINED	05,01,03	1100
K MART CORP	COM	482584109	1073	670900	SH	DEFINED	08,09,03	670900
K MART CORP	COM	482584109	12	7300	SH	CALL	DEFINED 08,09,03	7300
K MART CORP	COM	482584109	28	17700	SH	PUT	DEFINED 08,09,03	17700
KPMG CONSULTING INC	COM	48265R109	70	3467	SH	DEFINED	01,03	3467
KPMG CONSULTING INC	COM	48265R109	18	900	SH	DEFINED	05,01,03	900
KPMG CONSULTING INC	COM	48265R109	57	2800	SH	DEFINED	08,09,03	2800
KPMG CONSULTING INC	COM	48265R109	253	12500	SH	PUT	DEFINED 08,09,03	12500
K-SWISS INC 6300	CL A	482686102	416	9900	SH	DEFINED	01,03	3600
K-SWISS INC	CL A	482686102	1193	28425	SH	DEFINED	05,01,03	28425
K-SWISS INC	CL A	482686102	483	11500	SH	DEFINED	07,06,01,03	11500
K2 INC 3100	COM	482732104	20	3100	SH	DEFINED	01,03	
K2 INC	COM	482732104	270	41350	SH	DEFINED	05,01,03	41350
K2 INC	COM	482732104	144	22100	SH	DEFINED	07,06,01,03	22100
K V PHARMACEUTICAL CO 525	CL B CONV	482740107	5976	182766	SH	DEFINED	01,03	182241
K V PHARMACEUTICAL CO	CL A	482740206	1001	34407	SH	DEFINED	01,03	34407
K V PHARMACEUTICAL CO	CL A	482740206	6	200	SH	OTHER	01,03	200
KAMAN CORP 11800	CL A	483548103	200	11800	SH	DEFINED	01,03	
KAMAN CORP	CL A	483548103	1111	65525	SH	DEFINED	05,01,03	65525
KAMAN CORP	CL A	483548103	470	27700	SH	DEFINED	07,06,01,03	27700
KANE PIPE LINE PARTNERS L P	SR PREF UNIT	484169107	98	2400	SH	DEFINED	01,03	2400

KANEB PIPE LINE PARTNERS L P 2600	SR PREF UNIT	484169107	106	2600 SH	OTHER	01,03	
KANEB PIPE LINE PARTNERS L P	SR PREF UNIT	484169107	33	800 SH	OTHER	13,01,03	800
KANSAS CITY LIFE INS CO	COM	484836101	1067	27500 SH	DEFINED	01,03	27500
KANSAS CITY LIFE INS CO	COM	484836101	116	3000 SH	OTHER	01,03	3000
KANSAS CITY LIFE INS CO	COM	484836101	155	4000 SH	DEFINED	08,09,03	4000
KANSAS CITY SOUTHN INDS INC	COM NEW	485170302	479	30055 SH	DEFINED	01,03	30055
KANSAS CITY SOUTHN INDS INC 34144	COM NEW	485170302	599	37581 SH	OTHER	01,03	3437
KANSAS CITY SOUTHN INDS INC	COM NEW	485170302	1900	119175 SH	DEFINED	05,01,03	119175
KANSAS CITY SOUTHN INDS INC	COM NEW	485170302	1162	72900 SH	DEFINED	07,06,01,03	72900
KAYDON CORP	COM	486587108	139	5145 SH	DEFINED	01,03	5145
KAYDON CORP	COM	486587108	554	20525 SH	DEFINED	05,01,03	20525
KAYDON CORP	COM	486587108	599	22175 SH	DEFINED	07,06,01,03	22175
KB HOME 2870	COM	48666K109	140	3230 SH	DEFINED	01,03	360
KB HOME 110	COM	48666K109	26	605 SH	OTHER	01,03	495
KB HOME	COM	48666K109	932	21480 SH	DEFINED	05,01,03	21480
KB HOME	COM	48666K109	34	775 SH	OTHER	05,01,03	775
KB HOME	COM	48666K109	271	6250 SH	DEFINED	07,06,01,03	6250
KB HOME	COM	48666K109	1996	46000 SH	DEFINED	08,09,03	46000
KB HOME	COM	48666K109	651	15000 SH	PUT	DEFINED 08,09,03	15000
KEANE INC 200	COM	486665102	243	14263 SH	DEFINED	01,03	14063
KEANE INC	COM	486665102	840	49238 SH	DEFINED	05,01,03	49238
KEANE INC	COM	486665102	954	55925 SH	DEFINED	07,06,01,03	55925
KEITHLEY INSTRS INC 5100	COM	487584104	115	5250 SH	DEFINED	01,03	150
KEITHLEY INSTRS INC	COM	487584104	1030	46900 SH	DEFINED	05,01,03	46900
KEITHLEY INSTRS INC	COM	487584104	428	19500 SH	DEFINED	07,06,01,03	19500
KELLOGG CO 38850	COM	487836108	6651	198132 SH	DEFINED	01,03	159282
KELLOGG CO 125033	COM	487836108	7997	238216 SH	OTHER	01,03	113183
KELLOGG CO	COM	487836108	14251	424525 SH	DEFINED	05,01,03	424525
KELLOGG CO	COM	487836108	235	7000 SH	OTHER	05,01,03	7000
KELLOGG CO 67725	COM	487836108	2274	67725 SH	OTHER	06,01,03	
KELLOGG CO	COM	487836108	13795	410925 SH	DEFINED	07,06,01,03	410925
KELLOGG CO	COM	487836108	7	200 SH	DEFINED	08,09,03	200
KELLWOOD CO 4500	COM	488044108	134	5500 SH	DEFINED	01,03	1000
KELLWOOD CO 500	COM	488044108	12	500 SH	OTHER	01,03	
KELLWOOD CO	COM	488044108	1318	54275 SH	DEFINED	05,01,03	54275
KELLWOOD CO	COM	488044108	683	28100 SH	DEFINED	07,06,01,03	28100
KELLY SVCS INC	CL A	488152208	132	4680 SH	DEFINED	01,03	4680
KELLY SVCS INC	CL A	488152208	2	60 SH	OTHER	01,03	60
KELLY SVCS INC	CL A	488152208	662	23446 SH	DEFINED	05,01,03	23446
KELLY SVCS INC	CL A	488152208	750	26575 SH	DEFINED	07,06,01,03	26575
KEMET CORP 1000	COM	488360108	366	18905 SH	DEFINED	01,03	17905
KEMET CORP 500	COM	488360108	97	5000 SH	OTHER	01,03	4500
KEMET CORP	COM	488360108	1137	58711 SH	DEFINED	05,01,03	58711
KEMET CORP	COM	488360108	1232	63625 SH	DEFINED	07,06,01,03	63625
KENNAMETAL INC	COM	489170100	100	2480 SH	DEFINED	01,03	2480
KENNAMETAL INC	COM	489170100	819	20269 SH	DEFINED	05,01,03	20269
KENNAMETAL INC	COM	489170100	931	23025 SH	DEFINED	07,06,01,03	23025
KERR MCGEE CORP	SDCV 5.250%	492386AP2	1543	1390000 PRN	DEFINED	01,03	1390000
KERR MCGEE CORP	SDCV 5.250%	492386AP2	7132	6425000 PRN	DEFINED	07,06,01,03	6425000
KERR MCGEE CORP 5550	COM	492386107	4108	65362 SH	DEFINED	01,03	59812
KERR MCGEE CORP 9361	COM	492386107	2619	41675 SH	OTHER	01,03	32314
KERR MCGEE CORP	COM	492386107	3083	49060 SH	DEFINED	05,01,03	49060
KERR MCGEE CORP	COM	492386107	102	1625 SH	OTHER	05,01,03	1625
KERR MCGEE CORP	COM	492386107	781	12425 SH	DEFINED	07,06,01,03	12425
KEY PRODTN INC 7200	COM	493138101	212	11200 SH	DEFINED	01,03	4000
KEY PRODTN INC	COM	493138101	772	40725 SH	DEFINED	05,01,03	40725
KEY PRODTN INC	COM	493138101	328	17300 SH	DEFINED	07,06,01,03	17300
KEY3MEDIA GROUP INC	COM	49326R104	5	1009 SH	DEFINED	01,03	1009
KEY3MEDIA GROUP INC 1859799	COM	49326R104	8536	1859799 SH	OTHER	16	
KEYCORP NEW 14560	COM	493267108	4964	186264 SH	DEFINED	01,03	171704
KEYCORP NEW 33241	COM	493267108	3760	141072 SH	OTHER	01,03	107831
KEYCORP NEW	COM	493267108	4925	184800 SH	DEFINED	05,01,03	184800
KEYCORP NEW	COM	493267108	195	7325 SH	OTHER	05,01,03	7325
KEYCORP NEW	COM	493267108	1400	52550 SH	DEFINED	07,06,01,03	52550
KEYCORP NEW	COM	493267108	14	544 SH	DEFINED	08,09,03	544
KEYSPAN CORP	COM	49337W100	3534	97109 SH	DEFINED	01,03	97109

KEYSPAN CORP 3532	COM	49337W100	546	14995	SH	OTHER	01,03	11463
KEYSPAN CORP	COM	49337W100	2252	61882	SH	DEFINED	05,01,03	61882
KEYSPAN CORP	COM	49337W100	86	2375	SH	OTHER	05,01,03	2375
KEYSPAN CORP	COM	49337W100	628	17250	SH	DEFINED	07,06,01,03	17250
KILROY RLTY CORP	COM	49427F108	59	2100	SH	DEFINED	01,03	2100
KILROY RLTY CORP	COM	49427F108	1564	55450	SH	DEFINED	05,01,03	55450
KILROY RLTY CORP	COM	49427F108	956	33900	SH	DEFINED	07,06,01,03	33900
KIMBERLY CLARK CORP 73327	COM	494368103	81281	1257252	SH	DEFINED	01,03	1183925
KIMBERLY CLARK CORP 418769	COM	494368103	66928	1035235	SH	OTHER	01,03	616466
KIMBERLY CLARK CORP	COM	494368103	16497	255170	SH	DEFINED	05,01,03	255170
KIMBERLY CLARK CORP	COM	494368103	593	9175	SH	OTHER	05,01,03	9175
KIMBERLY CLARK CORP 47600	COM	494368103	3077	47600	SH	OTHER	06,01,03	
KIMBERLY CLARK CORP	COM	494368103	4825	74625	SH	DEFINED	07,06,01,03	74625
KIMBERLY CLARK CORP	COM	494368103	522	8075	SH	DEFINED	08,09,03	8075
KIMBERLY CLARK CORP	COM	494368103	6	100	SH	DEFINED	13,01,03	100
KIMBERLY CLARK CORP 200	COM	494368103	13	200	SH	OTHER	13,01,03	
KINDER MORGAN INC KANS 2500	COM	49455P101	1268	26183	SH	DEFINED	01,03	23683
KINDER MORGAN INC KANS 1688	COM	49455P101	82	1688	SH	OTHER	01,03	
KINDER MORGAN INC KANS	COM	49455P101	2609	53865	SH	DEFINED	05,01,03	53865
KINDER MORGAN INC KANS	COM	49455P101	96	1975	SH	OTHER	05,01,03	1975
KINDER MORGAN INC KANS	COM	49455P101	742	15325	SH	DEFINED	07,06,01,03	15325
KINDER MORGAN INC KANS	COM	49455P101	73	1500	SH	DEFINED	08,09,03	1500
KINDER MORGAN INC KANS	COM	49455P101	363	7500	SH	CALL	DEFINED 08,09,03	7500
KINDER MORGAN MANAGEMENT LLC	SHS	49455U100	563	16719	SH	OTHER	01,03	16719
KINDER MORGAN ENERGY PARTNER 22140	UT LTD PARTN	494550106	3396	102912	SH	DEFINED	01,03	80772
KINDER MORGAN ENERGY PARTNER 48285	UT LTD PARTN	494550106	2612	79161	SH	OTHER	01,03	30876
KINDER MORGAN ENERGY PARTNER	UT LTD PARTN	494550106	4304	130418	SH	DEFINED	05,01,03	130418
KINDER MORGAN ENERGY PARTNER	UT LTD PARTN	494550106	14147	428682	SH	DEFINED	07,06,01,03	428682
KINDER MORGAN ENERGY PARTNER	UT LTD PARTN	494550106	12	350	SH	DEFINED	08,09,03	350
KINDER MORGAN ENERGY PARTNER	UT LTD PARTN	494550106	26	800	SH	OTHER	13,01,03	800
KING PHARMACEUTICALS INC 5800	COM	495582108	20788	593768	SH	DEFINED	01,03	587968
KING PHARMACEUTICALS INC 18949	COM	495582108	1006	28737	SH	OTHER	01,03	9788
KING PHARMACEUTICALS INC	COM	495582108	1645	47000	SH	CALL	DEFINED 01,03	47000
KING PHARMACEUTICALS INC	COM	495582108	175	5000	SH	PUT	DEFINED 01,03	5000
KING PHARMACEUTICALS INC	COM	495582108	4142	118320	SH	DEFINED	05,01,03	118320
KING PHARMACEUTICALS INC	COM	495582108	138	3933	SH	OTHER	05,01,03	3933
KING PHARMACEUTICALS INC	COM	495582108	1238	35375	SH	DEFINED	07,06,01,03	35375
KING PHARMACEUTICALS INC	COM	495582108	947	27050	SH	DEFINED	08,09,03	27050
KING PHARMACEUTICALS INC	COM	495582108	5322	152000	SH	CALL	DEFINED 08,09,03	152000
KING PHARMACEUTICALS INC	COM	495582108	175	5000	SH	PUT	DEFINED 08,09,03	5000
KIRBY CORP 8300	COM	497266106	14172	473981	SH	DEFINED	01,03	465681
KIRBY CORP	COM	497266106	1945	65050	SH	DEFINED	05,01,03	65050
KIRBY CORP	COM	497266106	888	29700	SH	DEFINED	07,06,01,03	29700
KNIGHT RIDDER INC 600	COM	499040103	2648	38555	SH	DEFINED	01,03	37955
KNIGHT RIDDER INC 1780	COM	499040103	376	5480	SH	OTHER	01,03	3700
KNIGHT RIDDER INC	COM	499040103	2547	37075	SH	DEFINED	05,01,03	37075
KNIGHT RIDDER INC	COM	499040103	86	1250	SH	OTHER	05,01,03	1250
KNIGHT RIDDER INC	COM	499040103	716	10425	SH	DEFINED	07,06,01,03	10425
KNIGHT TRADING GROUP INC	COM	499063105	10	1413	SH	DEFINED	01,03	1413
KNIGHT TRADING GROUP INC	COM	499063105	9	1250	SH	OTHER	01,03	1250
KNIGHT TRADING GROUP INC	COM	499063105	182	25500	SH	CALL	DEFINED 08,09,03	25500
KNIGHT TRADING GROUP INC	COM	499063105	26	3700	SH	PUT	DEFINED 08,09,03	3700
KNIGHT TRANSN INC 108	COM	499064103	515	24358	SH	DEFINED	01,03	24250
KNIGHT TRANSN INC 2451	COM	499064103	52	2451	SH	OTHER	01,03	
KNIGHT TRANSN INC	COM	499064103	1419	67134	SH	DEFINED	05,01,03	67134
KNIGHT TRANSN INC	COM	499064103	4924	232927	SH	DEFINED	07,06,01,03	232927
KOGER EQUITY INC	COM	500228101	296	16556	SH	DEFINED	01,03	16556
KOGER EQUITY INC 400	COM	500228101	79	4420	SH	OTHER	01,03	4020
KOHL'S CORP 600	COM	500255104	2632	36987	SH	DEFINED	01,03	36387
KOHL'S CORP 4625	COM	500255104	1307	18367	SH	OTHER	01,03	13742
KOHL'S CORP	COM	500255104	10500	147580	SH	DEFINED	05,01,03	147580
KOHL'S CORP	COM	500255104	409	5750	SH	OTHER	05,01,03	5750
KOHL'S CORP 50325	COM	500255104	3581	50325	SH	OTHER	06,01,03	
KOHL'S CORP	COM	500255104	2958	41575	SH	DEFINED	07,06,01,03	41575
KOHL'S CORP	COM	500255104	157	2200	SH	DEFINED	13,01,03	2200

KONINKLIJKE PHILIPS ELECTRS 1819	NY REG SH NE	500472303	1393	46082 SH	DEFINED 01,03	44263
KONINKLIJKE PHILIPS ELECTRS 975	NY REG SH NE	500472303	1017	33666 SH	OTHER 01,03	32691
KONINKLIJKE PHILIPS ELECTRS KOPIN CORP	NY REG SH NE COM	500472303 500600101	262	10 SH 28800 SH	DEFINED 05,01,03 DEFINED 01,03	10 8700
19700 400 KOPIN CORP 400	COM	500600101	4	400 SH	OTHER 01,03	
KOPIN CORP	COM	500600101	1566	171925 SH	DEFINED 05,01,03	171925
KOPIN CORP	COM	500600101	737	80900 SH	DEFINED 07,06,01,03	80900
KOPIN CORP	COM	500600101	492	54000 SH	DEFINED 08,09,03	54000
KOREA TELECOM	SPONSORED AD	50063P103	855	35660 SH	DEFINED 01,03	35660
KOREA TELECOM 495	SPONSORED AD	50063P103	68	2835 SH	OTHER 01,03	2340
KOREA TELECOM 220000	SPONSORED AD	50063P103	5276	220000 SH	OTHER 06,01,03	
KOREA ELECTRIC PWR 2338	SPONSORED AD	500631106	40	3749 SH	DEFINED 01,03	1411
KOREA ELECTRIC PWR 5957	SPONSORED AD	500631106	105	9930 SH	OTHER 01,03	3973
KOREA ELECTRIC PWR 338600	SPONSORED AD	500631106	3569	338600 SH	OTHER 06,01,03	
KOREA FD 500	COM	500634100	410	23161 SH	DEFINED 01,03	22661
KORN FERRY INTL	COM NEW	500643200	7	735 SH	DEFINED 01,03	735
KORN FERRY INTL	COM NEW	500643200	245	24649 SH	DEFINED 05,01,03	24649
KORN FERRY INTL	COM NEW	500643200	279	28000 SH	DEFINED 07,06,01,03	28000
KRAFT FOODS INC 400	CL A	50075N104	254	6566 SH	DEFINED 01,03	6166
KRAFT FOODS INC 2000	CL A	50075N104	151	3914 SH	OTHER 01,03	1914
KRAFT FOODS INC	CL A	50075N104		10 SH	DEFINED 05,01,03	10
KRAFT FOODS INC	CL A	50075N104	581	15025 SH	DEFINED 08,09,03	15025
KRAFT FOODS INC	CL A	50075N104	80138	2073436 SH	DEFINED 11,06,01,03	2073436
KRISPY KREME DOUGHNUTS INC	COM	501014104	175	4290 SH	DEFINED 01,03	4290
KRISPY KREME DOUGHNUTS INC 1600	COM	501014104	69	1700 SH	OTHER 01,03	100
KROGER CO 12960	COM	501044101	4187	188966 SH	DEFINED 01,03	176006
KROGER CO 25840	COM	501044101	1891	85315 SH	OTHER 01,03	59475
KROGER CO	COM	501044101	8879	400690 SH	DEFINED 05,01,03	400690
KROGER CO	COM	501044101	310	13975 SH	OTHER 05,01,03	13975
KROGER CO 214400	COM	501044101	4751	214400 SH	OTHER 06,01,03	
KROGER CO	COM	501044101	2549	115025 SH	DEFINED 07,06,01,03	115025
KROGER CO	COM	501044101	47	2100 SH	DEFINED 08,09,03	2100
KROLL INC 11700	COM	501049100	260	15600 SH	DEFINED 01,03	3900
KROLL INC	COM	501049100	1127	67675 SH	DEFINED 05,01,03	67675
KROLL INC	COM	501049100	465	27900 SH	DEFINED 07,06,01,03	27900
KRONOS INC 6400	COM	501052104	517	11000 SH	DEFINED 01,03	4600
KRONOS INC	COM	501052104	1886	40150 SH	DEFINED 05,01,03	40150
KRONOS INC	COM	501052104	1303	27729 SH	DEFINED 07,06,01,03	27729
KRONOS INC	COM	501052104	3500	74500 SH	DEFINED 11,06,01,03	74500
KULICKE & SOFFA INDS INC 3950	COM	501242101	150	7200 SH	DEFINED 01,03	3250
KULICKE & SOFFA INDS INC 50	COM	501242101	1	50 SH	OTHER 01,03	
KULICKE & SOFFA INDS INC	COM	501242101	2213	106325 SH	DEFINED 05,01,03	106325
KULICKE & SOFFA INDS INC	COM	501242101	1265	60800 SH	DEFINED 07,06,01,03	60800
KULICKE & SOFFA INDS INC	COM	501242101	520	25000 SH	DEFINED 08,09,03	25000
LSI LOGIC CORP	NOTE 4.000%	502161AE2	1301	1515000 PRN	DEFINED 08,09,03	1515000
LSI LOGIC CORP 6316	COM	502161102	1298	76345 SH	DEFINED 01,03	70029
LSI LOGIC CORP 3400	COM	502161102	414	24361 SH	OTHER 01,03	20961
LSI LOGIC CORP	COM	502161102	2688	158140 SH	DEFINED 05,01,03	158140
LSI LOGIC CORP	COM	502161102	774	45525 SH	DEFINED 07,06,01,03	45525
LSI LOGIC CORP	COM	502161102	980	57620 SH	DEFINED 08,09,03	57620
LSI LOGIC CORP	COM	502161102	1411	83000 SH	DEFINED 08,09,03	83000
LSI LOGIC CORP	COM	502161102	54	3200 SH	PUT DEFINED 08,09,03	3200
LSI LOGIC CORP	COM	502161102	350	20600 SH	DEFINED 17,16	20600
LTX CORP 200	COM	502392103	413	15202 SH	DEFINED 01,03	15002
LTX CORP	COM	502392103	21	790 SH	OTHER 01,03	790
LTX CORP	COM	502392103	1919	70570 SH	DEFINED 05,01,03	70570
LTX CORP	COM	502392103	4551	167367 SH	DEFINED 07,06,01,03	167367
L-3 COMMUNICATIONS HLDGS INC	NOTE 5.250%	502424AB0	263	175000 PRN	DEFINED 01,03	175000
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	843	7531 SH	DEFINED 01,03	7531
L-3 COMMUNICATIONS HLDGS INC 600	COM	502424104	124	1110 SH	OTHER 01,03	510
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	2865	25580 SH	DEFINED 05,01,03	25580

L-3 COMMUNICATIONS HLDGS INC 16932	COM		502424104	1896	16932 SH	OTHER	06,01,03	
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	3350	29910 SH	DEFINED	07,06,01,03	29910
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	2240	20000 SH	CALL	DEFINED 08,09,03	20000
L-3 COMMUNICATIONS HLDGS INC 67732	COM		502424104	52933	472616 SH	DEFINED	11,06,01,03	404884
LVMH MOET HENNESSY LOU VUITT	SPONSORED AD		502441207	34	3325 SH	DEFINED	01,03	3325
LVMH MOET HENNESSY LOU VUITT	SPONSORED AD		502441207	207	20400 SH	OTHER	01,03	20400
LVMH MOET HENNESSY LOU VUITT	SPONSORED AD		502441207	24	2370 SH	DEFINED	08,09,03	2370
LA QUINTA CORP	PAIRED CTF		50419U202	716	100097 SH	DEFINED	01,03	100097
LA Z BOY INC	COM		505336107	1280	46624 SH	DEFINED	01,03	46624
LA Z BOY INC 6300	COM		505336107	215	7830 SH	OTHER	01,03	1530
LA Z BOY INC	COM		505336107	4069	148232 SH	DEFINED	05,01,03	148232
LA Z BOY INC	COM		505336107	2067	75300 SH	DEFINED	07,06,01,03	75300
LABONE INC NEW	COM		50540L105	607	35100 SH	DEFINED	01,03	35100
LABONE INC NEW 3565	COM		50540L105	62	3565 SH	OTHER	01,03	
LABONE INC NEW	COM		50540L105	80	4600 SH	DEFINED	08,09,03	4600
LABORATORY CORP AMER HLDGS	COM NEW		50540R409	616	6425 SH	DEFINED	01,03	6425
LABORATORY CORP AMER HLDGS 500	COM NEW		50540R409	147	1538 SH	OTHER	01,03	1038
LABORATORY CORP AMER HLDGS	COM NEW		50540R409	2217	23125 SH	DEFINED	07,06,01,03	23125
LABORATORY CORP AMER HLDGS	COM NEW		50540R409	10256	106985 SH	DEFINED	08,09,03	106985
LABORATORY CORP AMER HLDGS	COM NEW		50540R409	288	3000 SH	PUT	DEFINED 08,09,03	3000
LABORATORY CORP AMER HLDGS	COM NEW		50540R409	431	4500 SH	DEFINED	11,01,03	4500
LABORATORY CORP AMER HLDGS	COM NEW		50540R409	105	1100 SH	DEFINED	17,16	1100
LABOR READY INC 21400	COM NEW		505401208	207	26500 SH	DEFINED	01,03	5100
LABOR READY INC	COM NEW		505401208	971	124450 SH	DEFINED	05,01,03	124450
LABOR READY INC	COM NEW		505401208	392	50200 SH	DEFINED	07,06,01,03	50200
LABRANCHE & CO INC	COM		505447102	149	4800 SH	DEFINED	01,03	4800
LABRANCHE & CO INC	COM		505447102	1196	38508 SH	DEFINED	05,01,03	38508
LABRANCHE & CO INC	COM		505447102	1351	43500 SH	DEFINED	07,06,01,03	43500
LABRANCHE & CO INC	COM		505447102	140	4500 SH	DEFINED	08,09,03	4500
LACLEDE GROUP INC 3000	COM		505597104	995	42701 SH	DEFINED	01,03	39701
LACLEDE GROUP INC 72466	COM		505597104	1839	78944 SH	OTHER	01,03	6478
LACLEDE GROUP INC	COM		505597104	890	38200 SH	DEFINED	05,01,03	38200
LACLEDE GROUP INC	COM		505597104	545	23400 SH	DEFINED	07,06,01,03	23400
LAFARGE NORTH AMERICA INC	COM		505862102	47	1080 SH	DEFINED	01,03	1080
LAFARGE NORTH AMERICA INC	COM		505862102	121	2800 SH	OTHER	01,03	2800
LAFARGE NORTH AMERICA INC	COM		505862102	627	14500 SH	DEFINED	08,09,03	14500
LAFARGE NORTH AMERICA INC	COM		505862102	735	17000 SH	CALL	DEFINED 08,09,03	17000
LAM RESEARCH CORP	COM		512807108	328	11195 SH	DEFINED	01,03	11195
LAM RESEARCH CORP	COM		512807108	29	1000 SH	OTHER	01,03	1000
LAM RESEARCH CORP	COM		512807108	2446	83411 SH	DEFINED	05,01,03	83411
LAM RESEARCH CORP	COM		512807108	2735	93275 SH	DEFINED	07,06,01,03	93275
LAM RESEARCH CORP	COM		512807108	696	23747 SH	DEFINED	08,09,03	23747
LAM RESEARCH CORP	COM		512807108	4251	145000 SH	PUT	DEFINED 08,09,03	145000
LAM RESEARCH CORP 18900	COM		512807108	554	18900 SH	OTHER	16	
LAMAR ADVERTISING CO	NOTE	5.250%	512815AF8	432	400000 PRN	DEFINED	01,03	400000
LAMAR ADVERTISING CO	NOTE	5.250%	512815AF8	7287	6755000 PRN	DEFINED	07,06,01,03	6755000
LAMAR ADVERTISING CO	CL A		512815101	578	14232 SH	DEFINED	01,03	14232
LAMAR ADVERTISING CO	CL A		512815101	1191	29315 SH	DEFINED	05,01,03	29315
LAMAR ADVERTISING CO	CL A		512815101	6033	148535 SH	DEFINED	07,06,01,03	148535
LANCASTER COLONY CORP	COM		513847103	326	8790 SH	DEFINED	01,03	8790
LANCASTER COLONY CORP	COM		513847103	889	24003 SH	DEFINED	05,01,03	24003
LANCASTER COLONY CORP	COM		513847103	1010	27275 SH	DEFINED	07,06,01,03	27275
LANCE INC	COM		514606102	1678	117345 SH	DEFINED	01,03	117345
LANCE INC 4452	COM		514606102	565	39512 SH	OTHER	01,03	35060
LANCE INC	COM		514606102	840	58775 SH	DEFINED	05,01,03	58775
LANCE INC	COM		514606102	515	36000 SH	DEFINED	07,06,01,03	36000
LANDAMERICA FINL GROUP INC	COM		514936103	488	14079 SH	DEFINED	01,03	14079
LANDAMERICA FINL GROUP INC 4706	COM		514936103	308	8893 SH	OTHER	01,03	4187
LANDAMERICA FINL GROUP INC	COM		514936103	1578	45575 SH	DEFINED	05,01,03	45575
LANDAMERICA FINL GROUP INC	COM		514936103	800	23100 SH	DEFINED	07,06,01,03	23100
LANDRYS RESTAURANTS INC 21500	COM		51508L103	691	30100 SH	DEFINED	01,03	8600
LANDRYS RESTAURANTS INC	COM		51508L103	1886	82150 SH	DEFINED	05,01,03	82150
LANDRYS RESTAURANTS INC	COM		51508L103	629	27400 SH	DEFINED	07,06,01,03	27400
LANDRYS RESTAURANTS INC	COM		51508L103	5	200 SH	DEFINED	08,09,03	200
LANDS END INC	COM		515086106	129	2865 SH	DEFINED	01,03	2865
LANDS END INC 1000	COM		515086106	45	1000 SH	OTHER	01,03	
LANDS END INC	COM		515086106	871	19415 SH	DEFINED	05,01,03	19415
LANDS END INC	COM		515086106	989	22050 SH	DEFINED	07,06,01,03	22050
LANDSTAR SYS INC 3800	COM		515098101	353	3800 SH	DEFINED	01,03	
LANDSTAR SYS INC	COM		515098101	2049	22075 SH	DEFINED	05,01,03	22075
LANDSTAR SYS INC	COM		515098101	919	9900 SH	DEFINED	07,06,01,03	9900

LANTRONIX INC	COM	516548104	168	65000	SH	DEFINED	17,16	65000	
LATTICE SEMICONDUCTOR CORP	NOTE	4.750% 518415AC8	1336	1250000	PRN	DEFINED	08,09,03	1250000	
LATTICE SEMICONDUCTOR CORP	COM	518415104	329	18740	SH	DEFINED	01,03	18740	
LATTICE SEMICONDUCTOR CORP	COM	518415104	18	1000	SH	OTHER	01,03	1000	
LATTICE SEMICONDUCTOR CORP	COM	518415104	1321	75349	SH	DEFINED	05,01,03	75349	
LATTICE SEMICONDUCTOR CORP	COM	518415104	1421	81050	SH	DEFINED	07,06,01,03	81050	
LATTICE SEMICONDUCTOR CORP	COM	518415104	123	7000	SH	DEFINED	08,09,03	7000	
LATTICE SEMICONDUCTOR CORP	COM	518415104	91	5200	SH	DEFINED	17,16	5200	
LAUDER ESTEE COS INC	CL A	518439104	20872	610997	SH	DEFINED	01,03	599527	
11470									
LAUDER ESTEE COS INC	CL A	518439104	3294	96443	SH	OTHER	01,03	68358	
28085									
LAUDER ESTEE COS INC	CL A	518439104	2129	62334	SH	DEFINED	05,01,03	62334	
LAUDER ESTEE COS INC	CL A	518439104	2774	81204	SH	DEFINED	07,06,01,03	81204	
LAUDER ESTEE COS INC	CL A	518439104	80	2348	SH	DEFINED	08,09,03	2348	
LAUDER ESTEE COS INC	CL A	518439104	9035	264500	SH	PUT	DEFINED	08,09,03	264500
LAUDER ESTEE COS INC	CL A	518439104	7052	206426	SH	DEFINED	11,06,01,03	206426	
LAUDER ESTEE COS INC	CL A	518439104	17	500	SH	DEFINED	13,01,03	500	
LAWSON PRODS INC	COM	520776105	69	2400	SH	DEFINED	01,03		
2400									
LAWSON PRODS INC	COM	520776105	685	23775	SH	DEFINED	05,01,03	23775	
LAWSON PRODS INC	COM	520776105	343	11900	SH	DEFINED	07,06,01,03	11900	
LAWSON SOFTWARE INC	COM	520780107	406	33832	SH	DEFINED	01,03	32357	
1475									
LAWSON SOFTWARE INC	COM	520780107	1146	95506	SH	DEFINED	05,01,03	95506	
LAWSON SOFTWARE INC	COM	520780107	4012	334338	SH	DEFINED	07,06,01,03	334338	
LAYNE CHRISTENSEN CO	COM	521050104	757	80519	SH	DEFINED	01,03	80519	
LEAP WIRELESS INTL INC	COM	521863100	11	1275	SH	OTHER	01,03	275	
1000									
LEAP WIRELESS INTL INC	COM	521863100	105	12500	SH	PUT	DEFINED	08,09,03	12500
LEAR CORP	COM	521865105	10447	219485	SH	DEFINED	01,03	219485	
LEAR CORP	COM	521865105	22	465	SH	OTHER	01,03	210	
255									
LEAR CORP	COM	521865105	2194	46098	SH	DEFINED	05,01,03	46098	
LEAR CORP	COM	521865105	9660	202950	SH	OTHER	06,01,03		
202950									
LEAR CORP	COM	521865105	15900	334025	SH	DEFINED	07,06,01,03	334025	
LEE ENTERPRISES INC	COM	523768109	136	3695	SH	DEFINED	01,03	3695	
LEE ENTERPRISES INC	COM	523768109	1126	30507	SH	DEFINED	05,01,03	30507	
LEE ENTERPRISES INC	COM	523768109	1207	32700	SH	DEFINED	07,06,01,03	32700	
LEGATO SYS INC	COM	524651106	39	4325	SH	DEFINED	01,03	4325	
LEGATO SYS INC	COM	524651106	526	58371	SH	DEFINED	05,01,03	58371	
LEGATO SYS INC	COM	524651106	597	66275	SH	DEFINED	07,06,01,03	66275	
LEGATO SYS INC	COM	524651106	288	32000	SH	DEFINED	08,09,03	32000	
LEGGETT & PLATT INC	COM	524660107	46743	1884805	SH	DEFINED	01,03	1838813	
45992									
LEGGETT & PLATT INC	COM	524660107	75	3040	SH	OTHER	01,03	1840	
1200									
LEGGETT & PLATT INC	COM	524660107	2126	85715	SH	DEFINED	05,01,03	85715	
LEGGETT & PLATT INC	COM	524660107	84	3375	SH	OTHER	05,01,03	3375	
LEGGETT & PLATT INC	COM	524660107	605	24375	SH	DEFINED	07,06,01,03	24375	
LEGG MASON INC	NOTE	524901AG0	4850	10000000	PRN	DEFINED	17,16	10000000	
LEGG MASON INC	COM	524901105	1378	25965	SH	DEFINED	01,03	22831	
3134									
LEGG MASON INC	COM	524901105	46	866	SH	OTHER	01,03		
866									
LEGG MASON INC	COM	524901105	4626	87154	SH	DEFINED	05,01,03	87154	
LEGG MASON INC	COM	524901105	13487	254091	SH	DEFINED	07,06,01,03	254091	
LEGG MASON INC	COM	524901105	520	9800	SH	DEFINED	08,09,03	9800	
LEHMAN BROS HLDGS INC	COM	524908100	9643	149173	SH	DEFINED	01,03	117103	
32070									
LEHMAN BROS HLDGS INC	COM	524908100	4851	75046	SH	OTHER	01,03	52018	
23028									
LEHMAN BROS HLDGS INC	COM	524908100	8810	136300	SH	PUT	DEFINED	01,03	136300
LEHMAN BROS HLDGS INC	COM	524908100	12743	197135	SH	DEFINED	05,01,03	197135	
LEHMAN BROS HLDGS INC	COM	524908100	275	4250	SH	OTHER	05,01,03	4250	
LEHMAN BROS HLDGS INC	COM	524908100	3147	48679	SH	DEFINED	07,06,01,03	48679	
LEHMAN BROS HLDGS INC	COM	524908100	272	4210	SH	DEFINED	08,09,03	4210	
LEHMAN BROS HLDGS INC	COM	524908100	2514	38900	SH	CALL	DEFINED	08,09,03	38900
LEHMAN BROS HLDGS INC	COM	524908100	608	9400	SH	PUT	DEFINED	08,09,03	9400
LEHMAN BROS HLDGS INC	COM	524908100	468684	7250675	SH	DEFINED	11,01,03	6644433	
606242									
LENNAR CORP	DBC	526057AA2	17625	25000000	PRN	DEFINED	17,16	25000000	
LENNAR CORP	NOTE	526057AF1	6082	14568000	PRN	DEFINED	08,09,03	14568000	
LENNAR CORP	COM	526057104	590	11190	SH	DEFINED	01,03	11190	
LENNAR CORP	COM	526057104	11	204	SH	OTHER	01,03	204	
LENNAR CORP	COM	526057104	2212	41919	SH	DEFINED	05,01,03	41919	
LENNAR CORP	COM	526057104	2617	49607	SH	DEFINED	07,06,01,03	49607	
LENNAR CORP	COM	526057104	981	18600	SH	DEFINED	08,09,03	18600	
LENNAR CORP	COM	526057104	156088	2958445	SH	DEFINED	11,01,03	2663089	
295356									
LENNOX INTL INC	COM	526107107	1512	114350	SH	DEFINED	05,01,03	114350	
LENNOX INTL INC	COM	526107107	925	70000	SH	DEFINED	07,06,01,03	70000	
LEUCADIA NATL CORP	COM	527288104	129	3595	SH	DEFINED	01,03	3595	
LEUCADIA NATL CORP	COM	527288104	1291	36101	SH	DEFINED	05,01,03	36101	

LEUCADIA NATL CORP	COM		527288104	1466	41000	SH	DEFINED	07,06,01,03	41000
LEVEL 3 COMMUNICATIONS INC	NOTE	6.000%	52729NAG5	2319	9004000	PRN	OTHER	16	
9004000									
LEVEL 3 COMMUNICATIONS INC	NOTE	6.000%	52729NAG5	1288	5000000	PRN	DEFINED	17,16	5000000
LEVEL 3 COMMUNICATIONS INC	COM		52729N100	1191	334570	SH	DEFINED	01,03	
334570									
LEVEL 3 COMMUNICATIONS INC	COM		52729N100	438	123130	SH	OTHER	01,03	23320
750 99060									
LEVEL 3 COMMUNICATIONS INC	COM		52729N100	52	14600	SH	DEFINED	08,09,03	14600
LEXAR MEDIA INC	COM		52886P104	27	10000	SH	DEFINED	08,09,03	10000
LEXMARK INTL NEW	CL A		529771107	597	10435	SH	DEFINED	01,03	10230
205									
LEXMARK INTL NEW	CL A		529771107	62	1080	SH	OTHER	01,03	770
310									
LEXMARK INTL NEW	CL A		529771107	3262	57045	SH	DEFINED	05,01,03	57045
LEXMARK INTL NEW	CL A		529771107	922	16125	SH	DEFINED	07,06,01,03	16125
LEXMARK INTL NEW	CL A		529771107	1	15	SH	DEFINED	08,09,03	15
LEXMARK INTL NEW	CL A		529771107	2687	47000	SH	CALL	DEFINED	08,09,03
LEXMARK INTL NEW	CL A		529771107	1921	33600	SH	PUT	DEFINED	08,09,03
LIBBEY INC	COM		529898108	196	5100	SH	DEFINED	01,03	1700
3400									
LIBBEY INC	COM		529898108	19	500	SH	OTHER	01,03	
500									
LIBBEY INC	COM		529898108	1453	37725	SH	DEFINED	05,01,03	37725
LIBBEY INC	COM		529898108	732	19000	SH	DEFINED	07,06,01,03	19000
LIBERATE TECHNOLOGIES	COM		530129105	5	888	SH	DEFINED	01,03	888
LIBERATE TECHNOLOGIES	COM		530129105	11	1800	SH	DEFINED	05,01,03	1800
LIBERATE TECHNOLOGIES	COM		530129105	256	43000	SH	DEFINED	08,09,03	43000
LIBERTY ALL STAR EQUITY FD	SH BEN INT		530158104	297	27014	SH	DEFINED	01,03	27014
LIBERTY ALL STAR EQUITY FD	SH BEN INT		530158104	67	6082	SH	OTHER	01,03	6082
LIBERTY CORP S C	COM		530370105	572	14356	SH	DEFINED	01,03	14356
LIBERTY CORP S C	COM		530370105	399	10030	SH	OTHER	01,03	10030
LIBERTY MEDIA CORP NEW	COM SER A		530718105	23823	1884719	SH	DEFINED	01,03	1323293
559076 2350									
LIBERTY MEDIA CORP NEW	COM SER A		530718105	35430	2803042	SH	OTHER	01,03	
2803042									
LIBERTY MEDIA CORP NEW	COM SER A		530718105	277	21909	SH	DEFINED	05,01,03	21909
LIBERTY MEDIA CORP NEW	COM SER A		530718105	23467	1856585	SH	DEFINED	08,09,03	1856585
LIFEPOINT INC	COM		53215R100	4	1000	SH	DEFINED	01,03	1000
LIFEPOINT INC	COM		53215R100	39	9400	SH	DEFINED	08,09,03	9400
LIFEPOINT HOSPITALS INC	COM		53219L109	226	6109	SH	DEFINED	01,03	4046
2063									
LIFEPOINT HOSPITALS INC	COM		53219L109	35	940	SH	OTHER	01,03	940
LIFEPOINT HOSPITALS INC	COM		53219L109	947	25625	SH	DEFINED	05,01,03	25625
LIFEPOINT HOSPITALS INC	COM		53219L109	1076	29100	SH	DEFINED	07,06,01,03	29100
LILLY ELI & CO	COM		532457108	189127	2481986	SH	DEFINED	01,03	2367089
114897									
LILLY ELI & CO	COM		532457108	76064	998211	SH	OTHER	01,03	598662
399549									
LILLY ELI & CO	COM		532457108	42015	551384	SH	DEFINED	05,01,03	551384
LILLY ELI & CO	COM		532457108	1463	19200	SH	OTHER	05,01,03	19200
LILLY ELI & CO	COM		532457108	7702	101075	SH	OTHER	06,01,03	
101075									
LILLY ELI & CO	COM		532457108	22620	296851	SH	DEFINED	07,06,01,03	296851
LILLY ELI & CO	COM		532457108	6136	80527	SH	DEFINED	08,09,03	80527
LILLY ELI & CO	COM		532457108	15240	200000	SH	CALL	DEFINED	08,09,03
LILLY ELI & CO	COM		532457108	5715	75000	SH	PUT	DEFINED	08,09,03
LILLY ELI & CO	COM		532457108	190	2490	SH	DEFINED	13,01,03	2490
LILLY ELI & CO	COM		532457108	42	555	SH	OTHER	13,01,03	275
280									
LIMITED INC	COM		532716107	1275	71206	SH	DEFINED	01,03	65206
6000									
LIMITED INC	COM		532716107	71	3988	SH	OTHER	01,03	2820
1168									
LIMITED INC	COM		532716107	4577	255710	SH	DEFINED	05,01,03	255710
LIMITED INC	COM		532716107	132	7350	SH	OTHER	05,01,03	7350
LIMITED INC	COM		532716107	1369	76475	SH	DEFINED	07,06,01,03	76475
LIMITED INC	COM		532716107	8213	458830	SH	DEFINED	08,09,03	458830
LINCARE HLDGS INC	COM		532791100	4278	157737	SH	DEFINED	01,03	156697
1040									
LINCARE HLDGS INC	COM		532791100	58	2150	SH	OTHER	01,03	721
1429									
LINCARE HLDGS INC	COM		532791100	2720	100312	SH	DEFINED	05,01,03	100312
LINCARE HLDGS INC	COM		532791100	6068	223750	SH	DEFINED	07,06,01,03	223750
LINCARE HLDGS INC	COM		532791100	2058	75900	SH	DEFINED	08,09,03	75900
LINCOLN ELEC HLDGS INC	COM		533900106	77	2700	SH	DEFINED	01,03	2700
LINCOLN ELEC HLDGS INC	COM		533900106	821	28720	SH	OTHER	01,03	
28720									
LINCOLN ELEC HLDGS INC	COM		533900106	17	600	SH	DEFINED	08,09,03	600
LINCOLN NATL CORP IND	COM		534187109	18220	359164	SH	DEFINED	01,03	351634
7530									
LINCOLN NATL CORP IND	COM		534187109	10478	206540	SH	OTHER	01,03	156410
50130									
LINCOLN NATL CORP IND	COM		534187109	4297	84695	SH	DEFINED	05,01,03	84695
LINCOLN NATL CORP IND	COM		534187109	164	3225	SH	OTHER	05,01,03	3225

LINCOLN NATL CORP IND	COM	534187109	1192	23500	SH	DEFINED 07,06,01,03	23500
LINDSAY MFG CO	COM	535555106	573	23550	SH	DEFINED 05,01,03	23550
LINDSAY MFG CO	COM	535555106	351	14400	SH	DEFINED 07,06,01,03	14400
LINEAR TECHNOLOGY CORP 7800	COM	535678106	24177	546734	SH	DEFINED 01,03	538934
LINEAR TECHNOLOGY CORP 40360	COM	535678106	3299	74604	SH	OTHER 01,03	34244
LINEAR TECHNOLOGY CORP	COM	535678106	8525	192776	SH	DEFINED 05,01,03	192776
LINEAR TECHNOLOGY CORP 101975	COM	535678106	4509	101975	SH	OTHER 06,01,03	
LINEAR TECHNOLOGY CORP	COM	535678106	17692	400081	SH	DEFINED 07,06,01,03	400081
LINEAR TECHNOLOGY CORP	COM	535678106	746	16865	SH	DEFINED 08,09,03	16865
LINEAR TECHNOLOGY CORP	COM	535678106	9	200	SH	DEFINED 13,01,03	200
LINEAR TECHNOLOGY CORP	COM	535678106	230	5200	SH	DEFINED 17,16	5200
LINENS N THINGS INC 300	COM	535679104	691	22623	SH	DEFINED 01,03	22323
LINENS N THINGS INC 150	COM	535679104	5	150	SH	OTHER 01,03	
LINENS N THINGS INC	COM	535679104	2509	82175	SH	DEFINED 05,01,03	82175
LINENS N THINGS INC	COM	535679104	1536	50300	SH	DEFINED 07,06,01,03	50300
LINENS N THINGS INC	COM	535679104	31	1010	SH	DEFINED 08,09,03	1010
LINENS N THINGS INC	COM	535679104	1313	43000	SH	DEFINED 08,09,03	43000
LIZ CLAIBORNE INC 100	COM	539320101	785	27694	SH	DEFINED 01,03	27594
LIZ CLAIBORNE INC 5900	COM	539320101	1192	42028	SH	OTHER 01,03	36128
LIZ CLAIBORNE INC	COM	539320101	1324	46695	SH	DEFINED 05,01,03	46695
LIZ CLAIBORNE INC	COM	539320101	51	1800	SH	OTHER 05,01,03	1800
LIZ CLAIBORNE INC	COM	539320101	370	13050	SH	DEFINED 07,06,01,03	13050
LIZ CLAIBORNE INC	COM	539320101	1418	50000	SH	DEFINED 08,09,03	50000
LIZ CLAIBORNE INC	COM	539320101	1134	40000	SH	DEFINED 08,09,03	40000
L90 INC	COM	539441105	38	32499	SH	DEFINED 08,09,03	32499
LOCKHEED MARTIN CORP 18874	COM	539830109	93412	1622302	SH	DEFINED 01,03	1603428
LOCKHEED MARTIN CORP 193950	COM	539830109	18064	313724	SH	OTHER 01,03	119774
LOCKHEED MARTIN CORP	COM	539830109	11136	193397	SH	DEFINED 05,01,03	193397
LOCKHEED MARTIN CORP	COM	539830109	430	7475	SH	OTHER 05,01,03	7475
LOCKHEED MARTIN CORP 110275	COM	539830109	6350	110275	SH	OTHER 06,01,03	
LOCKHEED MARTIN CORP	COM	539830109	15582	270614	SH	DEFINED 07,06,01,03	270614
LOCKHEED MARTIN CORP	COM	539830109	633	11000	SH	DEFINED 08,09,03	11000
LOCKHEED MARTIN CORP 948086	COM	539830109	670909	11651775	SH	DEFINED 11,06,01,03	10703689
LOCKHEED MARTIN CORP	COM	539830109	122	2125	SH	DEFINED 13,01,03	2125
LOCKHEED MARTIN CORP 500	COM	539830109	29	500	SH	OTHER 13,01,03	
LOEWS CORP 1270 34250	COM	540424108	7432	126869	SH	DEFINED 01,03	91349
LOEWS CORP 18370	COM	540424108	1076	18370	SH	OTHER 01,03	
LOEWS CORP	COM	540424108	11228	191675	SH	DEFINED 05,01,03	191675
LOEWS CORP	COM	540424108	199	3400	SH	OTHER 05,01,03	3400
LOEWS CORP 182400	COM	540424108	10685	182400	SH	OTHER 06,01,03	
LOEWS CORP	COM	540424108	2633	44950	SH	DEFINED 07,06,01,03	44950
LOEWS CORP	COM	540424108	4684	79960	SH	DEFINED 08,09,03	79960
LOEWS CORP	CAROLNA GP S	540424207	21	700	SH	DEFINED 08,09,03	700
LOEWS CORP	CAROLNA GP S	540424207	5563	185500	SH	DEFINED 08,09,03	185500
LOEWS CORP	CAROLNA GP S	540424207	5563	185500	SH	DEFINED 08,09,03	185500
LONE STAR STEAKHOUSE SALOON 14700	COM	542307103	602	28800	SH	DEFINED 01,03	14100
LONE STAR STEAKHOUSE SALOON 1700	COM	542307103	36	1700	SH	OTHER 01,03	
LONE STAR STEAKHOUSE SALOON	COM	542307103	1529	73175	SH	DEFINED 05,01,03	73175
LONE STAR STEAKHOUSE SALOON	COM	542307103	623	29800	SH	DEFINED 07,06,01,03	29800
LONE STAR STEAKHOUSE SALOON	COM	542307103	4	200	SH	DEFINED 08,09,03	200
LONE STAR TECHNOLOGIES INC	COM	542312103	137	6000	SH	OTHER 01,03	6000
LONE STAR TECHNOLOGIES INC	COM	542312103	1163	51000	SH	DEFINED 05,01,03	51000
LONE STAR TECHNOLOGIES INC	COM	542312103	709	31100	SH	DEFINED 07,06,01,03	31100
LONGS DRUG STORES CORP 1500	COM	543162101	176	6309	SH	DEFINED 01,03	4809
LONGS DRUG STORES CORP 1000	COM	543162101	28	1000	SH	OTHER 01,03	
LONGS DRUG STORES CORP	COM	543162101	689	24728	SH	DEFINED 05,01,03	24728
LONGS DRUG STORES CORP	COM	543162101	783	28100	SH	DEFINED 07,06,01,03	28100
LONGVIEW FIBRE CO	COM	543213102	57	5510	SH	DEFINED 01,03	5510
LONGVIEW FIBRE CO 85690	COM	543213102	1406	136465	SH	OTHER 01,03	50775
LONGVIEW FIBRE CO	COM	543213102	343	33331	SH	DEFINED 05,01,03	33331
LONGVIEW FIBRE CO	COM	543213102	390	37850	SH	DEFINED 07,06,01,03	37850
LOOKSMART LTD	COM	543442107	84	26100	SH	DEFINED 08,09,03	26100
LOUISIANA PAC CORP	COM	546347105	260	24220	SH	DEFINED 01,03	24220
LOUISIANA PAC CORP 3739	COM	546347105	97	9053	SH	OTHER 01,03	5314

LOUISIANA PAC CORP	COM	546347105	484	45035	SH	DEFINED 05,01,03	45035
LOUISIANA PAC CORP	COM	546347105	19	1800	SH	OTHER 05,01,03	1800
LOUISIANA PAC CORP	COM	546347105	139	12950	SH	DEFINED 07,06,01,03	12950
LOUISIANA PAC CORP	COM	546347105	2	200	SH	DEFINED 08,09,03	200
LOWES COS INC	NOTE	548661CF2	23700	30000000	PRN	DEFINED 17,16	30000000
LOWES COS INC	NOTE	0.861% 548661CG0	8415	88000000	PRN	DEFINED 08,09,03	88000000
LOWES COS INC	COM	548661107	85543	1966947	SH	DEFINED 01,03	1886721
80226							
LOWES COS INC	COM	548661107	17848	410387	SH	OTHER 01,03	106450
303937							
LOWES COS INC	COM	548661107	17627	405305	SH	DEFINED 05,01,03	127965
277340							
LOWES COS INC	COM	548661107	32020	736250	SH	OTHER 05,01,03	290590
445660							
LOWES COS INC	COM	548661107	4323	99400	SH	OTHER 06,01,03	
99400							
LOWES COS INC	COM	548661107	5958	137003	SH	DEFINED 07,06,01,03	137003
LOWES COS INC	COM	548661107	1137	26138	SH	DEFINED 08,09,03	26138
LOWES COS INC	COM	548661107	4349	100000	SH	DEFINED 08,09,03	100000
LOWES COS INC	COM	548661107	299179	6879267	SH	DEFINED 11,06,01,03	6238739
640528							
LOWES COS INC	COM	548661107	65	1500	SH	DEFINED 13,01,03	1500
LUBRIZOL CORP	COM	549271104	691	19855	SH	DEFINED 01,03	19115
740							
LUBRIZOL CORP	COM	549271104	264	7600	SH	OTHER 01,03	1400
6200							
LUBRIZOL CORP	COM	549271104	1177	33837	SH	DEFINED 05,01,03	33837
LUBRIZOL CORP	COM	549271104	5309	152600	SH	OTHER 06,01,03	
152600							
LUBRIZOL CORP	COM	549271104	1318	37875	SH	DEFINED 07,06,01,03	37875
LUBYS INC	COM	549282101	225	33075	SH	DEFINED 01,03	33075
LUBYS INC	COM	549282101	308	45350	SH	DEFINED 05,01,03	45350
LUBYS INC	COM	549282101	189	27800	SH	DEFINED 07,06,01,03	27800
LUCENT TECHNOLOGIES INC	COM	549463107	5234	1106518	SH	DEFINED 01,03	936910
169608							
LUCENT TECHNOLOGIES INC	COM	549463107	4233	894923	SH	OTHER 01,03	515183
379740							
LUCENT TECHNOLOGIES INC	COM	549463107	7536	1593268	SH	DEFINED 05,01,03	1593268
LUCENT TECHNOLOGIES INC	COM	549463107	2207	466650	SH	DEFINED 07,06,01,03	466650
LUCENT TECHNOLOGIES INC	COM	549463107	1116	235946	SH	DEFINED 08,09,03	235946
LUCENT TECHNOLOGIES INC	COM	549463107	177	37400	SH	OTHER 16	
37400							
LUFKIN INDS INC	COM	549764108	424	15700	SH	DEFINED 01,03	15700
LUFKIN INDS INC	COM	549764108	945	35000	SH	OTHER 01,03	21000
14000							
LYDALL INC DEL	COM	550819106	456	32175	SH	DEFINED 05,01,03	32175
LYDALL INC DEL	COM	550819106	279	19700	SH	DEFINED 07,06,01,03	19700
LYONDELL CHEMICAL CO	COM	552078107	450	27100	SH	DEFINED 01,03	2600
24500							
LYONDELL CHEMICAL CO	COM	552078107	4	250	SH	OTHER 01,03	250
LYONDELL CHEMICAL CO	COM	552078107	1287	77505	SH	DEFINED 05,01,03	77505
LYONDELL CHEMICAL CO	COM	552078107	1447	87125	SH	DEFINED 07,06,01,03	87125
M & T BK CORP	COM	55261F104	787	9793	SH	DEFINED 01,03	8264
1529							
M & T BK CORP	COM	55261F104	951	11834	SH	OTHER 01,03	8759
3075							
M & T BK CORP	COM	55261F104	5011	62353	SH	DEFINED 05,01,03	62353
M & T BK CORP	COM	55261F104	5533	68850	SH	DEFINED 07,06,01,03	68850
MAF BANCORP INC	COM	55261R108	391	11092	SH	DEFINED 01,03	5896
5196							
MAF BANCORP INC	COM	55261R108	18	504	SH	OTHER 01,03	
504							
MAF BANCORP INC	COM	55261R108	1952	55375	SH	DEFINED 05,01,03	55375
MAF BANCORP INC	COM	55261R108	980	27800	SH	DEFINED 07,06,01,03	27800
MBIA INC	COM	55262C100	4681	85583	SH	DEFINED 01,03	85583
MBIA INC	COM	55262C100	6236	114031	SH	OTHER 01,03	36200
77831							
MBIA INC	COM	55262C100	3851	70415	SH	DEFINED 05,01,03	70415
MBIA INC	COM	55262C100	139	2550	SH	OTHER 05,01,03	2550
MBIA INC	COM	55262C100	1008	18425	SH	DEFINED 07,06,01,03	18425
MBNA CORP	COM	55262L100	74351	1927689	SH	DEFINED 01,03	1851389
76300							
MBNA CORP	COM	55262L100	17665	458010	SH	OTHER 01,03	352672
105338							
MBNA CORP	COM	55262L100	24097	624768	SH	DEFINED 05,01,03	269211
355557							
MBNA CORP	COM	55262L100	77205	2001675	SH	OTHER 05,01,03	370232
1631443							
MBNA CORP	COM	55262L100	9605	249025	SH	OTHER 06,01,03	
249025							
MBNA CORP	COM	55262L100	22334	579056	SH	DEFINED 07,06,01,03	579056
MBNA CORP	COM	55262L100	3571	92587	SH	DEFINED 08,09,03	92587
MBNA CORP	COM	55262L100	48049	1245766	SH	DEFINED 11,06,01,03	840162
405604							
MBNA CORP	COM	55262L100	35	900	SH	OTHER 13,01,03	400

500								
MB FINANCIAL INC NEW	COM	55264U108	701	23400	SH	DEFINED 01,03		23400
MB FINANCIAL INC NEW	COM	55264U108	3	100	SH	DEFINED 08,09,03		100
M D C HLDGS INC	COM	552676108	313	7239	SH	DEFINED 01,03		3439
3800								
M D C HLDGS INC	COM	552676108	2638	61075	SH	DEFINED 05,01,03		61075
M D C HLDGS INC	COM	552676108	1577	36507	SH	DEFINED 07,06,01,03		36507
M D C HLDGS INC	COM	552676108	61029	1412710	SH	DEFINED 11,06,01,03		1216730
195980								
MDU RES GROUP INC	COM	552690109	350	11285	SH	DEFINED 01,03		11285
MDU RES GROUP INC	COM	552690109	511	16499	SH	OTHER 01,03		5400
11099								
MDU RES GROUP INC	COM	552690109	1413	45581	SH	DEFINED 05,01,03		45581
MDU RES GROUP INC	COM	552690109	1604	51750	SH	DEFINED 07,06,01,03		51750
MEMC ELECTR MATLS INC	COM	552715104	159	26922	SH	DEFINED 01,03		26922
MEMC ELECTR MATLS INC	COM	552715104	6	1000	SH	OTHER 01,03		1000
MFS INTER INCOME TR	SH BEN INT	55273C107	94	14080	SH	DEFINED 01,03		14080
MFS INTER INCOME TR	SH BEN INT	55273C107	20	2970	SH	OTHER 01,03		2970
MFS MULTIMARKET INCOME TR	SH BEN INT	552737108	90	14687	SH	DEFINED 01,03		
14687								
MFS MULTIMARKET INCOME TR	SH BEN INT	552737108	285	46190	SH	OTHER 01,03		34800
11390								
MFS MUN INCOME TR	SH BEN INT	552738106	180	24000	SH	DEFINED 01,03		23500
500								
MFS MUN INCOME TR	SH BEN INT	552738106	260	34700	SH	OTHER 01,03		7000
27700								
MGIC INVT CORP WIS	COM	552848103	5188	75813	SH	DEFINED 01,03		63238
12575								
MGIC INVT CORP WIS	COM	552848103	2249	32866	SH	OTHER 01,03		12750
20116								
MGIC INVT CORP WIS	COM	552848103	4205	61450	SH	DEFINED 05,01,03		61450
MGIC INVT CORP WIS	COM	552848103	127	1850	SH	OTHER 05,01,03		1850
MGIC INVT CORP WIS	COM	552848103	1417	20700	SH	DEFINED 07,06,01,03		20700
MGIC INVT CORP WIS	COM	552848103	86	1250	SH	DEFINED 13,01,03		1250
MGIC INVT CORP WIS	COM	552848103	15	225	SH	OTHER 13,01,03		225
MGI PHARMA INC	COM	552880106	23	1700	SH	DEFINED 01,03		1700
MGI PHARMA INC	COM	552880106	670	48675	SH	DEFINED 05,01,03		48675
MGI PHARMA INC	COM	552880106	416	30250	SH	DEFINED 07,06,01,03		30250
MGM MIRAGE	COM	552953101	40	1100	SH	DEFINED 01,03		1100
MGM MIRAGE	COM	552953101	58	1600	SH	DEFINED 05,01,03		1600
MGM MIRAGE	COM	552953101	118	3246	SH	DEFINED 07,06,01,03		3246
MGM MIRAGE	COM	552953101	65197	1799535	SH	DEFINED 11,06,01,03		1428385
371150								
MKS INSTRUMENT INC	COM	55306N104	857	25018	SH	DEFINED 05,01,03		25018
MKS INSTRUMENT INC	COM	55306N104	4517	131922	SH	DEFINED 07,06,01,03		131922
MMO2 PLC	ADR	55309W101	33	3347	SH	DEFINED 01,03		2999
348								
MMO2 PLC	ADR	55309W101	76	7784	SH	OTHER 01,03		6892
892								
MMO2 PLC	ADR	55309W101	1	68	SH	DEFINED 05,01,03		68
MMO2 PLC	ADR	55309W101	2	250	SH	DEFINED 08,09,03		250
MPS GROUP INC	COM	553409103	3	300	SH	DEFINED 01,03		300
MPS GROUP INC	COM	553409103	427	48765	SH	DEFINED 05,01,03		48765
MPS GROUP INC	COM	553409103	637	72750	SH	DEFINED 07,06,01,03		72750
MRO SOFTWARE INC	COM	55347W105	56	4500	SH	DEFINED 01,03		2000
2500								
MRO SOFTWARE INC	COM	55347W105	632	50775	SH	DEFINED 05,01,03		50775
MRO SOFTWARE INC	COM	55347W105	350	28100	SH	DEFINED 07,06,01,03		28100
MRO SOFTWARE INC	COM	55347W105	715	57500	SH	DEFINED 08,09,03	CALL	57500
MTS SYS CORP	COM	553777103	177	16200	SH	OTHER 01,03		16200
MTI TECHNOLOGY CORP	COM	553903105	30	30000	SH	DEFINED 01,03		30000
MACDERMID INC	COM	554273102	1407	64950	SH	DEFINED 05,01,03		64950
MACDERMID INC	COM	554273102	862	39800	SH	DEFINED 07,06,01,03		39800
MACROVISION CORP	COM	555904101	293	11005	SH	DEFINED 01,03		10180
825								
MACROVISION CORP	COM	555904101	3	100	SH	OTHER 01,03		100
MACROVISION CORP	COM	555904101	1487	55785	SH	DEFINED 05,01,03		55785
MACROVISION CORP	COM	555904101	3084	115731	SH	DEFINED 07,06,01,03		115731
MACROMEDIA INC	COM	556100105	352	17225	SH	DEFINED 01,03		16975
250								
MACROMEDIA INC	COM	556100105	4	220	SH	OTHER 01,03		220
MACROMEDIA INC	COM	556100105	784	38380	SH	DEFINED 05,01,03		38380
MACROMEDIA INC	COM	556100105	890	43600	SH	DEFINED 07,06,01,03		43600
MACROMEDIA INC	COM	556100105	104	5100	SH	DEFINED 08,09,03		5100
MAGELLAN HEALTH SVCS INC	COM	559079108	1198	210100	SH	DEFINED 01,03		210100
MAGELLAN HEALTH SVCS INC	COM	559079108	34	6000	SH	DEFINED 08,09,03		6000
MAGNA INTL INC	SDCV	4.875% 559222AG9	3692	3525000	PRN	DEFINED 08,09,03		3525000
MAGNETEK INC	COM	559424106	47	4000	SH	DEFINED 01,03		
4000								
MAGNETEK INC	COM	559424106	612	52350	SH	DEFINED 05,01,03		52350
MAGNETEK INC	COM	559424106	332	28400	SH	DEFINED 07,06,01,03		28400
MAIN STR BKS INC NEW	COM	56034R102	224	11970	SH	DEFINED 01,03		11970
MANAGED MUNS PORTFOLIO INC	COM	561662107	129	12524	SH	DEFINED 01,03		12524
MANAGED MUNS PORTFOLIO INC	COM	561662107	69	6718	SH	OTHER 01,03		6718
MANDALAY RESORT GROUP	COM	562567107	302	9844	SH	DEFINED 01,03		9244

600									
MANDALAY RESORT GROUP 3000	COM	562567107	126	4100 SH		OTHER	01,03		1100
MANDALAY RESORT GROUP	COM	562567107	2533	82500 SH	PUT	DEFINED	01,03		82500
MANDALAY RESORT GROUP	COM	562567107	1418	46178 SH		DEFINED	05,01,03		46178
MANDALAY RESORT GROUP	COM	562567107	1610	52450 SH		DEFINED	07,06,01,03		52450
MANDALAY RESORT GROUP 27636	COM	562567107	8161	265835 SH		DEFINED	11,06,01,03		238199
MANDALAY RESORT GROUP 3696858	COM	562567107	113494	3696858 SH		OTHER	17,16		
MANHATTAN ASSOCS INC 3210	COM	562750109	347	9100 SH		DEFINED	01,03		5890
MANHATTAN ASSOCS INC 390	COM	562750109	15	390 SH		OTHER	01,03		
MANHATTAN ASSOCS INC	COM	562750109	2598	68200 SH		DEFINED	05,01,03		68200
MANHATTAN ASSOCS INC	COM	562750109	4438	116475 SH		DEFINED	07,06,01,03		116475
MANHATTAN ASSOCS INC	COM	562750109	783	20550 SH		DEFINED	08,09,03		20550
MANITOWOC INC 9205	COM	563571108	485	12290 SH		DEFINED	01,03		3085
MANITOWOC INC 675	COM	563571108	27	675 SH		OTHER	01,03		
MANITOWOC INC	COM	563571108	1937	49050 SH		DEFINED	05,01,03		49050
MANITOWOC INC	COM	563571108	1185	30000 SH		DEFINED	07,06,01,03		30000
MANOR CARE INC NEW	COM	564055101	110	4740 SH		DEFINED	01,03		4740
MANOR CARE INC NEW	COM	564055101	14	600 SH		OTHER	01,03		600
MANOR CARE INC NEW	COM	564055101	1028	44115 SH		DEFINED	05,01,03		44115
MANOR CARE INC NEW	COM	564055101	41	1775 SH		OTHER	05,01,03		1775
MANOR CARE INC NEW	COM	564055101	296	12700 SH		DEFINED	07,06,01,03		12700
MANOR CARE INC NEW	COM	564055101	5	200 SH		DEFINED	08,09,03		200
MANOR CARE INC NEW	COM	564055101	1748	75000 SH	CALL	DEFINED	08,09,03		75000
MANPOWER INC	COM	56418H100	527	13566 SH		DEFINED	01,03		13566
MANPOWER INC	COM	56418H100	1928	49590 SH		DEFINED	05,01,03		49590
MANPOWER INC	COM	56418H100	2191	56350 SH		DEFINED	07,06,01,03		56350
MAPICS INC	COM	564910107	91	11900 SH		DEFINED	08,09,03		11900
MANUFACTURERS SVCS LTD	COM	565005105	103	19500 SH		DEFINED	08,09,03		19500
MANULIFE FINL CORP 20549	COM	56501R106	9353	340728 SH		DEFINED	01,03		320179
MANULIFE FINL CORP 21089	COM	56501R106	948	34535 SH		OTHER	01,03		13446
MANUGISTICS GROUP INC	NOTE	5.000% 565011AB9	3144	3666000 PRN		DEFINED	08,09,03		3666000
MANUGISTICS GROUP INC	COM	565011103	79	3700 SH		DEFINED	01,03		3700
MANUGISTICS GROUP INC	COM	565011103	66	3055 SH		OTHER	01,03		3055
MANUGISTICS GROUP INC	COM	565011103	28	1300 SH		DEFINED	05,01,03		1300
MANUGISTICS GROUP INC	COM	565011103	2114	98400 SH		DEFINED	08,09,03		98400
MANUGISTICS GROUP INC	COM	565011103	3329	155000 SH	PUT	DEFINED	08,09,03		155000
MAPINFO CORP 1100	COM	565105103	13	1300 SH		DEFINED	01,03		200
MAPINFO CORP	COM	565105103	346	34600 SH		DEFINED	05,01,03		34600
MAPINFO CORP	COM	565105103	184	18400 SH		DEFINED	07,06,01,03		18400
MARATHON OIL CORP 3191 76900	COM	565849106	6763	234834 SH		DEFINED	01,03		154743
MARATHON OIL CORP 32820	COM	565849106	945	32820 SH		OTHER	01,03		
MARATHON OIL CORP	COM	565849106	11881	412535 SH		DEFINED	05,01,03		412535
MARATHON OIL CORP	COM	565849106	153	5325 SH		OTHER	05,01,03		5325
MARATHON OIL CORP	COM	565849106	2295	79700 SH		DEFINED	07,06,01,03		79700
MARATHON OIL CORP	COM	565849106	6	200 SH		DEFINED	08,09,03		200
MARCUS CORP	COM	566330106	2	100 SH		DEFINED	01,03		100
MARCUS CORP	COM	566330106	7	450 SH		OTHER	01,03		450
MARCUS CORP	COM	566330106	953	59150 SH		DEFINED	05,01,03		59150
MARCUS CORP	COM	566330106	584	36200 SH		DEFINED	07,06,01,03		36200
MARSH & MCLENNAN COS INC 83282	COM	571748102	140493	1246169 SH		DEFINED	01,03		1162887
MARSH & MCLENNAN COS INC 239203	COM	571748102	60652	537982 SH		OTHER	01,03		298779
MARSH & MCLENNAN COS INC	COM	571748102	13605	120680 SH		DEFINED	05,01,03		120680
MARSH & MCLENNAN COS INC	COM	571748102	536	4750 SH		OTHER	05,01,03		4750
MARSH & MCLENNAN COS INC	COM	571748102	3842	34075 SH		DEFINED	07,06,01,03		34075
MARSH & MCLENNAN COS INC	COM	571748102	1063	9425 SH		DEFINED	08,09,03		9425
MARSH & MCLENNAN COS INC	COM	571748102	1003	8900 SH	PUT	DEFINED	08,09,03		8900
MARSH & MCLENNAN COS INC	COM	571748102	90	800 SH		DEFINED	13,01,03		800
MARSHALL & ILSLEY CORP 370	COM	571834100	36815	591505 SH		DEFINED	01,03		591135
MARSHALL & ILSLEY CORP 100	COM	571834100	168	2700 SH		OTHER	01,03		2600
MARSHALL & ILSLEY CORP	COM	571834100	2956	47500 SH		DEFINED	05,01,03		47500
MARSHALL & ILSLEY CORP	COM	571834100	112	1800 SH		OTHER	05,01,03		1800
MARSHALL & ILSLEY CORP	COM	571834100	826	13275 SH		DEFINED	07,06,01,03		13275
MARSHALL & ILSLEY CORP	COM	571834100	257	4124 SH		DEFINED	08,09,03		4124
MARRIOTT INTL INC NEW 1550	CL A	571903202	10100	224693 SH		DEFINED	01,03		223143
MARRIOTT INTL INC NEW 5785	CL A	571903202	2178	48458 SH		OTHER	01,03		42673
MARRIOTT INTL INC NEW	CL A	571903202	4804	106865 SH		DEFINED	05,01,03		106865
MARRIOTT INTL INC NEW	CL A	571903202	189	4200 SH		OTHER	05,01,03		4200

MARRIOTT INTL INC NEW	CL A	571903202	1344	29900	SH	DEFINED	07,06,01,03	29900
MARRIOTT INTL INC NEW	CL A	571903202	1	20	SH	DEFINED	08,09,03	20
MARRIOTT INTL INC NEW	CL A	571903202	4495	100000	SH	CALL	DEFINED 08,09,03	100000
MARRIOTT INTL INC NEW	CL A	571903202	4495	100000	SH	PUT	DEFINED 08,09,03	100000
MARTEK BIOSCIENCES CORP 2100 4300	COM	572901106	1838	58400	SH	DEFINED	01,03	52000
MARTEK BIOSCIENCES CORP	COM	572901106	4473	142082	SH	DEFINED	05,01,03	142082
MARTEK BIOSCIENCES CORP	COM	572901106	15115	480165	SH	DEFINED	07,06,01,03	480165
MARTEK BIOSCIENCES CORP	COM	572901106	22	700	SH	DEFINED	08,09,03	700
MARTIN MARIETTA MATLS INC 500	COM	573284106	362	8565	SH	DEFINED	01,03	8065
MARTIN MARIETTA MATLS INC 2209	COM	573284106	160	3790	SH	OTHER	01,03	1581
MARTIN MARIETTA MATLS INC	COM	573284106	1595	37769	SH	DEFINED	05,01,03	37769
MARTIN MARIETTA MATLS INC	COM	573284106	2923	69229	SH	DEFINED	07,06,01,03	69229
MARVEL ENTERPRISES INC	COM	57383M108	92	11210	SH	DEFINED	08,09,03	11210
MASCO CORP 27370	COM	574599106	10106	368175	SH	DEFINED	01,03	340805
MASCO CORP 3285	COM	574599106	2954	107599	SH	OTHER	01,03	104314
MASCO CORP	COM	574599106	8049	293210	SH	DEFINED	05,01,03	293210
MASCO CORP	COM	574599106	218	7925	SH	OTHER	05,01,03	7925
MASCO CORP 256000	COM	574599106	7027	256000	SH	OTHER	06,01,03	
MASCO CORP	COM	574599106	15728	572975	SH	DEFINED	07,06,01,03	572975
MASCO CORP	COM	574599106	603	21985	SH	DEFINED	08,09,03	21985
MASCO CORP	COM	574599106	2608	95000	SH	CALL	DEFINED 08,09,03	95000
MASCO CORP	COM	574599106	442	16100	SH	DEFINED	17,16	16100
MASSEY ENERGY CORP 7526 1000	COM	576206106	444	26258	SH	DEFINED	01,03	17732
MASSEY ENERGY CORP 9116	COM	576206106	154	9116	SH	OTHER	01,03	
MASSEY ENERGY CORP	COM	576206106	2878	170300	SH	DEFINED	05,01,03	170300
MASSEY ENERGY CORP	COM	576206106	1562	92400	SH	DEFINED	07,06,01,03	92400
MASSEY ENERGY CORP	COM	576206106	31	1851	SH	DEFINED	08,09,03	1851
MASSMUTUAL CORPORATE INVS IN	COM	576292106	192	8400	SH	DEFINED	01,03	8400
MASSMUTUAL CORPORATE INVS IN	COM	576292106	14	600	SH	OTHER	01,03	600
MASTEC INC	COM	576323109	34	4200	SH	DEFINED	01,03	4200
MASTEC INC	COM	576323109	431	53600	SH	DEFINED	08,09,03	53600
MATERIAL SCIENCES CORP 5300	COM	576674105	55	5300	SH	DEFINED	01,03	
MATERIAL SCIENCES CORP	COM	576674105	403	38600	SH	DEFINED	05,01,03	38600
MATERIAL SCIENCES CORP	COM	576674105	190	18200	SH	DEFINED	07,06,01,03	18200
MATERIAL SCIENCES CORP	COM	576674105	65	6200	SH	DEFINED	08,09,03	6200
MATRIXONE INC	COM	57685P304	2480	278071	SH	DEFINED		278071
MATRIXONE INC	COM	57685P304	14	1600	SH	DEFINED	01,03	1600
MATSUSHITA ELEC INDL 1650	ADR	576879209	20	1650	SH	DEFINED	01,03	
MATSUSHITA ELEC INDL 4853 787	ADR	576879209	213	17263	SH	OTHER	01,03	11623
MATSUSHITA ELEC INDL	ADR	576879209		15	SH	DEFINED	05,01,03	15
MATSUSHITA ELEC INDL	ADR	576879209	17	1400	SH	DEFINED	08,09,03	1400
MATTEL INC 1222	COM	577081102	2017	96773	SH	DEFINED	01,03	95551
MATTEL INC 6873	COM	577081102	1443	69226	SH	OTHER	01,03	62353
MATTEL INC	COM	577081102	3875	185950	SH	DEFINED	05,01,03	185950
MATTEL INC	COM	577081102	155	7425	SH	OTHER	05,01,03	7425
MATTEL INC	COM	577081102	1116	53550	SH	DEFINED	07,06,01,03	53550
MATTEL INC	COM	577081102	4	200	SH	DEFINED	08,09,03	200
MAXIM INTEGRATED PRODS INC 2840	COM	57772K101	4915	88223	SH	DEFINED	01,03	85383
MAXIM INTEGRATED PRODS INC 8388	COM	57772K101	766	13754	SH	OTHER	01,03	5366
MAXIM INTEGRATED PRODS INC	COM	57772K101	11246	201866	SH	DEFINED	05,01,03	201866
MAXIM INTEGRATED PRODS INC	COM	57772K101	10418	186998	SH	DEFINED	07,06,01,03	186998
MAXIM INTEGRATED PRODS INC	COM	57772K101	1646	29552	SH	DEFINED	08,09,03	29552
MAXIM INTEGRATED PRODS INC	COM	57772K101	992	17800	SH	CALL	DEFINED 08,09,03	17800
MAXIM INTEGRATED PRODS INC	COM	57772K101	8195	147100	SH	PUT	DEFINED 08,09,03	147100
MAXIM INTEGRATED PRODS INC	COM	57772K101	290	5200	SH	DEFINED	17,16	5200
MAXTOR CORP	COM NEW	577729205	21	3049	SH	DEFINED	01,03	3049
MAXTOR CORP	COM NEW	577729205	21	2978	SH	OTHER	01,03	2978
MAXTOR CORP	COM NEW	577729205	14	2048	SH	DEFINED	05,01,03	2048
MAXTOR CORP	COM NEW	577729205	104	15000	SH	DEFINED	08,09,03	15000
MAY DEPT STORES CO 73053	COM	577778103	24941	715653	SH	DEFINED	01,03	642600
MAY DEPT STORES CO 875851	COM	577778103	44838	1286586	SH	OTHER	01,03	410735
MAY DEPT STORES CO	COM	577778103	4590	131710	SH	DEFINED	05,01,03	131710
MAY DEPT STORES CO	COM	577778103	179	5150	SH	OTHER	05,01,03	5150
MAY DEPT STORES CO	COM	577778103	1267	36350	SH	DEFINED	07,06,01,03	36350
MAY DEPT STORES CO	COM	577778103	105	3000	SH	DEFINED	08,09,03	3000
MAVERICK TUBE CORP	COM	577914104	3264	200000	SH	DEFINED	01,03	200000
MAVERICK TUBE CORP	COM	577914104	16	1000	SH	OTHER	01,03	1000
MAVERICK TUBE CORP	COM	577914104	3	200	SH	DEFINED	08,09,03	200

MAXIMUS INC 11016	COM	577933104	535	17405 SH	DEFINED 01,03	6389
MAXIMUS INC 2925	COM	577933104	90	2925 SH	OTHER 01,03	
MAXIMUS INC	COM	577933104	2088	67950 SH	DEFINED 05,01,03	67950
MAXIMUS INC	COM	577933104	882	28700 SH	DEFINED 07,06,01,03	28700
MAYTAG CORP 3736	COM	578592107	1056	23867 SH	DEFINED 01,03	20131
MAYTAG CORP 18560	COM	578592107	1217	27510 SH	OTHER 01,03	8950
MAYTAG CORP	COM	578592107	1520	34355 SH	DEFINED 05,01,03	34355
MAYTAG CORP	COM	578592107	58	1300 SH	OTHER 05,01,03	1300
MAYTAG CORP	COM	578592107	421	9525 SH	DEFINED 07,06,01,03	9525
MCCORMICK & CO INC 2600	COM NON VTG	579780206	4385	85760 SH	DEFINED 01,03	83160
MCCORMICK & CO INC 8815	COM NON VTG	579780206	1290	25224 SH	OTHER 01,03	16409
MCCORMICK & CO INC	COM NON VTG	579780206	2374	46432 SH	DEFINED 05,01,03	46432
MCCORMICK & CO INC 2800	COM NON VTG	579780206	143	2800 SH	OTHER 06,01,03	
MCCORMICK & CO INC	COM NON VTG	579780206	2627	51375 SH	DEFINED 07,06,01,03	51375
MCDATA CORP 1953	CL A	580031201	265	22351 SH	DEFINED 01,03	20398
MCDATA CORP 3336	CL A	580031201	156	13141 SH	OTHER 01,03	9805
MCDATA CORP	CL A	580031201	871	73408 SH	DEFINED 05,01,03	73408
MCDATA CORP	CL A	580031201	989	83300 SH	DEFINED 07,06,01,03	83300
MCDATA CORP	CL A	580031201	1624	136808 SH	DEFINED 08,09,03	136808
MCDATA CORP	CL A	580031201	1	113 SH	OTHER 13,01,03	113
MCDERMOTT INTL INC	COM	580037109	193	12409 SH	DEFINED 01,03	12409
MCDERMOTT INTL INC 1700	COM	580037109	26	1700 SH	OTHER 01,03	
MCDERMOTT INTL INC	COM	580037109	411	26405 SH	DEFINED 05,01,03	26405
MCDERMOTT INTL INC	COM	580037109	16	1050 SH	OTHER 05,01,03	1050
MCDERMOTT INTL INC	COM	580037109	119	7650 SH	DEFINED 07,06,01,03	7650
MCDERMOTT INTL INC	COM	580037109	3	200 SH	DEFINED 08,09,03	200
MCDONALDS CORP 159926	COM	580135101	123450	4448654 SH	DEFINED 01,03	4288728
MCDONALDS CORP 908421	COM	580135101	49396	1780044 SH	OTHER 01,03	871623
MCDONALDS CORP	COM	580135101	27862	1004032 SH	DEFINED 05,01,03	1004032
MCDONALDS CORP	COM	580135101	619	22300 SH	OTHER 05,01,03	22300
MCDONALDS CORP 414300	COM	580135101	11497	414300 SH	OTHER 06,01,03	
MCDONALDS CORP	COM	580135101	21787	785121 SH	DEFINED 07,06,01,03	785121
MCDONALDS CORP	COM	580135101	24	850 SH	DEFINED 08,09,03	850
MCGRAW HILL COS INC 18314	COM	580645109	104698	1534039 SH	DEFINED 01,03	1515725
MCGRAW HILL COS INC 142452	COM	580645109	21380	313253 SH	OTHER 01,03	170801
MCGRAW HILL COS INC 61870	COM	580645109	5949	87168 SH	DEFINED 05,01,03	25298
MCGRAW HILL COS INC 498130	COM	580645109	38450	563375 SH	OTHER 05,01,03	65245
MCGRAW HILL COS INC 138800	COM	580645109	9473	138800 SH	OTHER 06,01,03	
MCGRAW HILL COS INC	COM	580645109	13744	201375 SH	DEFINED 07,06,01,03	201375
MCGRAW HILL COS INC	COM	580645109	14	200 SH	DEFINED 08,09,03	200
MCGRAW HILL COS INC	COM	580645109	9	125 SH	DEFINED 13,01,03	125
MCGRAW HILL COS INC 500	COM	580645109	34	500 SH	OTHER 13,01,03	
MCKESSON CORP 41955	COM	58155Q103	1918	51255 SH	DEFINED 01,03	9300
MCKESSON CORP 4100 13489	COM	58155Q103	2623	70067 SH	OTHER 01,03	52478
MCKESSON CORP	COM	58155Q103	4712	125900 SH	DEFINED 05,01,03	125900
MCKESSON CORP	COM	58155Q103	183	4900 SH	OTHER 05,01,03	4900
MCKESSON CORP	COM	58155Q103	1335	35675 SH	DEFINED 07,06,01,03	35675
MCKESSON CORP	COM	58155Q103	225	6000 SH	DEFINED 08,09,03	6000
MCKESSON CORP	COM	58155Q103	90	2400 SH	DEFINED 13,01,03	2400
MEADE INSTRUMENTS CORP 5200	COM	583062104	32	8900 SH	DEFINED 01,03	3700
MEADE INSTRUMENTS CORP	COM	583062104	178	49775 SH	DEFINED 05,01,03	49775
MEADE INSTRUMENTS CORP	COM	583062104	73	20400 SH	DEFINED 07,06,01,03	20400
MEADWESTVACO CORP	COM	583334107	219	6601 SH	DEFINED 01,03	6601
MEADWESTVACO CORP	COM	583334107	2039	61499 SH	DEFINED 05,01,03	61499
MEADWESTVACO CORP	COM	583334107	112	3373 SH	OTHER 05,01,03	3373
MEADWESTVACO CORP	COM	583334107	820	24750 SH	DEFINED 07,06,01,03	24750
MECHANICAL DYNAMICS INC	COM	583521109	1007	53400 SH	DEFINED 17,16	53400
MEDAREX INC 1400	COM	583916101	3268	202645 SH	DEFINED 01,03	201245
MEDAREX INC 4558	COM	583916101	133	8258 SH	OTHER 01,03	3700
MEDAREX INC	COM	583916101	792	49135 SH	DEFINED 05,01,03	49135
MEDAREX INC	COM	583916101	4144	256910 SH	DEFINED 07,06,01,03	256910

MEDAREX INC	COM	583916101	81	5000	SH	DEFINED	08,09,03	5000	
MED-DESIGN CORP	COM	583926100	3064	218090	SH	DEFINED	08,09,03	218090	
MED-DESIGN CORP	COM	583926100	141	10000	SH	CALL	DEFINED	08,09,03	10000
MED DIVERSIFIED INC	COM	58401N102	14	15000	SH	DEFINED	08,09,03	15000	
MEDIA GEN INC	CL A	584404107	817	12865	SH	DEFINED	01,03	12865	
MEDIA GEN INC	CL A	584404107	174	2745	SH	OTHER	01,03	2495	
250									
MEDIA GEN INC	CL A	584404107	953	15013	SH	DEFINED	05,01,03	15013	
MEDIA GEN INC	CL A	584404107	1081	17025	SH	DEFINED	07,06,01,03	17025	
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	1730	31170	SH	DEFINED	01,03	19120	
10900									
1150									
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	6514	117373	SH	DEFINED	05,01,03	117373	
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	8841	159302	SH	DEFINED	07,06,01,03	159302	
MEDIMMUNE INC	COM	584699102	3502	89035	SH	DEFINED	01,03	89035	
MEDIMMUNE INC	COM	584699102	99	2523	SH	OTHER	01,03	833	
1690									
MEDIMMUNE INC	COM	584699102	5453	138653	SH	DEFINED	05,01,03	138653	
MEDIMMUNE INC	COM	584699102	145	3675	SH	OTHER	05,01,03	3675	
MEDIMMUNE INC	COM	584699102	7710	196027	SH	DEFINED	07,06,01,03	196027	
MEDIMMUNE INC	COM	584699102	402	10226	SH	DEFINED	08,09,03	10226	
MEDIMMUNE INC	COM	584699102	1180	30000	SH	CALL	DEFINED	08,09,03	30000
MEDTRONIC INC	DBC	585055AB2	41656	41040000	PRN	DEFINED	08,09,03	41040000	
MEDTRONIC INC	DBC	585055AB2	43138	42500000	PRN	DEFINED	17,16	42500000	
MEDTRONIC INC	COM	585055106	1381	30549	SH	DEFINED		30549	
MEDTRONIC INC	COM	585055106	235342	5205519	SH	DEFINED	01,03	5077501	
128018									
MEDTRONIC INC	COM	585055106	52479	1160777	SH	OTHER	01,03	615310	
545467									
MEDTRONIC INC	COM	585055106	30411	672651	SH	DEFINED	05,01,03	247599	
425052									
MEDTRONIC INC	COM	585055106	61870	1368500	SH	OTHER	05,01,03	445552	
922948									
MEDTRONIC INC	COM	585055106	8632	190925	SH	OTHER	06,01,03		
190925									
MEDTRONIC INC	COM	585055106	19779	437496	SH	DEFINED	07,06,01,03	437496	
MEDTRONIC INC	COM	585055106	975	21557	SH	DEFINED	08,09,03	21557	
MEDTRONIC INC	COM	585055106	904	20000	SH	CALL	DEFINED	08,09,03	20000
MEDTRONIC INC	COM	585055106	1741	38500	SH	PUT	DEFINED	08,09,03	38500
MEDTRONIC INC	COM	585055106	11	250	SH	DEFINED	13,01,03	250	
MEDTRONIC INC	COM	585055106	27	600	SH	OTHER	13,01,03		
600									
MELLON FINL CORP	COM	58551A108	34297	888763	SH	DEFINED	01,03	808548	
80215									
MELLON FINL CORP	COM	58551A108	20145	522023	SH	OTHER	01,03	434172	
87851									
MELLON FINL CORP	COM	58551A108	11303	292887	SH	DEFINED	05,01,03	292887	
MELLON FINL CORP	COM	58551A108	317	8225	SH	OTHER	05,01,03	8225	
MELLON FINL CORP	COM	58551A108	3506	90850	SH	DEFINED	07,06,01,03	90850	
MELLON FINL CORP	COM	58551A108	1273	33000	SH	DEFINED	08,09,03	33000	
MELLON FINL CORP	COM	58551A108	3280	85000	SH	PUT	DEFINED	08,09,03	85000
MELLON FINL CORP	COM	58551A108	189	4910	SH	DEFINED	13,01,03	4910	
MELLON FINL CORP	COM	58551A108	9	245	SH	OTHER	13,01,03	245	
MEMBERWORKS INC	COM	586002107	2	100	SH	DEFINED	01,03	100	
MEMBERWORKS INC	COM	586002107	546	28850	SH	DEFINED	05,01,03	28850	
MEMBERWORKS INC	COM	586002107	335	17700	SH	DEFINED	07,06,01,03	17700	
MENS WEARHOUSE INC	COM	587118100	1403	60074	SH	DEFINED	01,03	59634	
440									
MENS WEARHOUSE INC	COM	587118100	116	4950	SH	OTHER	01,03	1666	
3284									
MENS WEARHOUSE INC	COM	587118100	2626	112482	SH	DEFINED	05,01,03	112482	
MENS WEARHOUSE INC	COM	587118100	4620	197838	SH	DEFINED	07,06,01,03	197838	
MENTOR CORP MINN	COM	587188103	303	8400	SH	DEFINED	01,03	4200	
4200									
MENTOR CORP MINN	COM	587188103	1971	54625	SH	DEFINED	05,01,03	54625	
MENTOR CORP MINN	COM	587188103	1046	29000	SH	DEFINED	07,06,01,03	29000	
MENTOR GRAPHICS CORP	COM	587200106	239	11290	SH	DEFINED	01,03	11290	
MENTOR GRAPHICS CORP	COM	587200106	1	50	SH	OTHER	01,03	50	
MENTOR GRAPHICS CORP	COM	587200106	909	42977	SH	DEFINED	05,01,03	42977	
MENTOR GRAPHICS CORP	COM	587200106	1010	47800	SH	DEFINED	07,06,01,03	47800	
MERCANTILE BANKSHARES CORP	COM	587405101	3304	76380	SH	DEFINED	01,03	73380	
3000									
MERCANTILE BANKSHARES CORP	COM	587405101	6514	150573	SH	OTHER	01,03	149073	
1500									
MERCANTILE BANKSHARES CORP	COM	587405101	2052	47445	SH	DEFINED	05,01,03	47445	
MERCANTILE BANKSHARES CORP	COM	587405101	2238	51725	SH	DEFINED	07,06,01,03	51725	
MERCK & CO INC	COM	589331107	519947	9029991	SH	DEFINED	01,03	8299001	
730990									
MERCK & CO INC	COM	589331107	338766	5883402	SH	OTHER	01,03	2921489	
2961913									
MERCK & CO INC	COM	589331107	80238	1393506	SH	DEFINED	05,01,03	440506	
953000									
MERCK & CO INC	COM	589331107	57114	991900	SH	OTHER	05,01,03	991900	
MERCK & CO INC	COM	589331107	23775	412910	SH	OTHER	06,01,03		
412910									
MERCK & CO INC	COM	589331107	35725	620435	SH	DEFINED	07,06,01,03	620435	

MERCK & CO INC	COM		589331107	10170	176630	SH	DEFINED	08,09,03	176630	
MERCK & CO INC	COM		589331107	7485	130000	SH	CALL	DEFINED	08,09,03	130000
MERCK & CO INC	COM		589331107	153	2655	SH	DEFINED	13,01,03	2655	
MERCK & CO INC	COM		589331107	75	1305	SH	OTHER	13,01,03	1305	
MERCK & CO INC	COM		589331107	1134	19700	SH	DEFINED	17,16	19700	
MERCK & CO INC	COM		589331107	2021	35100	SH	CALL	DEFINED	17,16	35100
MERCK & CO INC	COM		589331107	2021	35100	SH	PUT	DEFINED	17,16	35100
MERCURY COMPUTER SYS 4100	COM		589378108	189	5910	SH	DEFINED	01,03	1810	
MERCURY COMPUTER SYS	COM		589378108	1883	58925	SH	DEFINED	05,01,03	58925	
MERCURY COMPUTER SYS	COM		589378108	876	27400	SH	DEFINED	07,06,01,03	27400	
MERCURY INTERACTIVE CORP	NOTE	4.750%	589405AB5	6221	7540000	PRN	DEFINED	07,06,01,03	7540000	
MERCURY INTERACTIVE CORP 350	COM		589405109	61	1610	SH	DEFINED	01,03	1260	
MERCURY INTERACTIVE CORP	COM		589405109	13	350	SH	OTHER	01,03	350	
MERCURY INTERACTIVE CORP	COM		589405109	1335	35460	SH	DEFINED	05,01,03	35460	
MERCURY INTERACTIVE CORP	COM		589405109	876	23275	SH	DEFINED	07,06,01,03	23275	
MERCURY INTERACTIVE CORP	COM		589405109	98	2607	SH	DEFINED	08,09,03	2607	
MERCURY INTERACTIVE CORP	COM		589405109	29657	787700	SH	CALL	DEFINED	08,09,03	787700
MEREDITH CORP	COM		589433101	1350	31760	SH	DEFINED	01,03	31760	
MEREDITH CORP 50	COM		589433101	124	2910	SH	OTHER	01,03	2860	
MEREDITH CORP	COM		589433101	956	22485	SH	DEFINED	05,01,03	22485	
MEREDITH CORP	COM		589433101	36	850	SH	OTHER	05,01,03	850	
MEREDITH CORP	COM		589433101	260	6125	SH	DEFINED	07,06,01,03	6125	
MEREDITH CORP	COM		589433101	702	16523	SH	DEFINED	17,16	16523	
MERISTAR HOSPITALITY CORP	COM		58984Y103	86	4720	SH	DEFINED	01,03	4720	
MERISTAR HOSPITALITY CORP 4770	COM		58984Y103	158	8644	SH	OTHER	01,03	3874	
MERRILL LYNCH & CO INC	NOTE		590188A65	3168	5950000	PRN	DEFINED	08,09,03	5950000	
MERRILL LYNCH & CO INC	FRNT		590188A73	8931	8600000	PRN	DEFINED	08,09,03	8600000	
MERRILL LYNCH & CO INC	FRNT		590188A73	29596	28500000	PRN	DEFINED	17,16	28500000	
MERRILL LYNCH & CO INC 137289	COM		590188108	306316	5531171	SH	DEFINED	01,03	5393882	
MERRILL LYNCH & CO INC 542840	COM		590188108	61121	1103671	SH	OTHER	01,03	560831	
MERRILL LYNCH & CO INC	COM		590188108	3461	62500	SH	CALL	DEFINED	01,03	62500
MERRILL LYNCH & CO INC	COM		590188108	21100	381000	SH	PUT	DEFINED	01,03	381000
MERRILL LYNCH & CO INC 469445	COM		590188108	44999	812544	SH	DEFINED	05,01,03	343099	
MERRILL LYNCH & CO INC 627555	COM		590188108	61544	1111300	SH	OTHER	05,01,03	483745	
MERRILL LYNCH & CO INC 203550	COM		590188108	11273	203550	SH	OTHER	06,01,03		
MERRILL LYNCH & CO INC	COM		590188108	48651	878486	SH	DEFINED	07,06,01,03	878486	
MERRILL LYNCH & CO INC	COM		590188108	16377	295729	SH	DEFINED	08,09,03	295729	
MERRILL LYNCH & CO INC	COM		590188108	5538	100000	SH	CALL	DEFINED	08,09,03	100000
MERRILL LYNCH & CO INC	COM		590188108	24644	445000	SH	PUT	DEFINED	08,09,03	445000
MERRILL LYNCH & CO INC	COM		590188108	36	645	SH	DEFINED	13,01,03	645	
MERRILL LYNCH & CO INC	COM		590188108	17	300	SH	OTHER	13,01,03	300	
MESA AIR GROUP INC	COM		590479101	27	2400	SH	DEFINED	01,03	2400	
MESA AIR GROUP INC	COM		590479101	749	66900	SH	DEFINED	05,01,03	66900	
MESA AIR GROUP INC	COM		590479101	458	40900	SH	DEFINED	07,06,01,03	40900	
MESA RTY TR 7725	UNIT	BEN INT	590660106	361	8725	SH	OTHER	01,03	1000	
METHODE ELECTRS INC 4700	CL A		591520200	70	5600	SH	DEFINED	01,03	900	
METHODE ELECTRS INC	CL A		591520200	1286	103300	SH	DEFINED	05,01,03	103300	
METHODE ELECTRS INC	CL A		591520200	566	45450	SH	DEFINED	07,06,01,03	45450	
METLIFE INC 9938	COM		59156R108	3853	122306	SH	DEFINED	01,03	112368	
METLIFE INC 10461	COM		59156R108	594	18865	SH	OTHER	01,03	8404	
METLIFE INC	COM		59156R108	10592	336260	SH	DEFINED	05,01,03	336260	
METLIFE INC	COM		59156R108	407	12925	SH	OTHER	05,01,03	12925	
METLIFE INC	COM		59156R108	3176	100825	SH	DEFINED	07,06,01,03	100825	
METLIFE INC	COM		59156R108	74	2355	SH	DEFINED	08,09,03	2355	
METRIS COS INC	COM		591598107	206	10320	SH	DEFINED	01,03	10320	
METRIS COS INC 6841	COM		591598107	206	10287	SH	OTHER	01,03	3446	
METRIS COS INC	COM		591598107	832	41605	SH	DEFINED	05,01,03	41605	
METRIS COS INC	COM		591598107	945	47250	SH	DEFINED	07,06,01,03	47250	
METRIS COS INC	COM		591598107	13826	691300	SH	CALL	DEFINED	08,09,03	691300
METRIS COS INC	COM		591598107	2942	147100	SH	PUT	DEFINED	08,09,03	147100
METRO ONE TELECOMMUNICATIONS 14600	COM		59163F105	524	20675	SH	DEFINED	01,03	6075	
METRO ONE TELECOMMUNICATIONS	COM		59163F105	1893	74675	SH	DEFINED	05,01,03	74675	
METRO ONE TELECOMMUNICATIONS	COM		59163F105	763	30100	SH	DEFINED	07,06,01,03	30100	
METRO ONE TELECOMMUNICATIONS	COM		59163F105	18	710	SH	DEFINED	08,09,03	710	
METROMEDIA FIBER NETWORK INC 1200	CL A		591689104		1800	SH	DEFINED	01,03	600	
METROMEDIA FIBER NETWORK INC	CL A		591689104	11	105600	SH	DEFINED	08,09,03	105600	
METTLER TOLEDO INTERNATIONAL 950	COM		592688105	343	7575	SH	OTHER	01,03	6625	
MICHAELS STORES INC	COM		594087108	1217	32200	SH	DEFINED	01,03	12100	

20100								
MICHAELS STORES INC 400	COM	594087108	15	400 SH	OTHER	01,03		
MICHAELS STORES INC	COM	594087108	5728	151525 SH	DEFINED	05,01,03	151525	
MICHAELS STORES INC	COM	594087108	3069	81200 SH	DEFINED	07,06,01,03	81200	
MICREL INC 880	COM	594793101	242	9595 SH	DEFINED	01,03	8715	
MICREL INC	COM	594793101	1529	60610 SH	DEFINED	05,01,03	60610	
MICREL INC	COM	594793101	1736	68825 SH	DEFINED	07,06,01,03	68825	
MICREL INC	COM	594793101	404	16000 SH	DEFINED	08,09,03	16000	
MICROS SYS INC 8300	COM	594901100	1064	41800 SH	DEFINED	01,03	33500	
MICROS SYS INC	COM	594901100	1323	51975 SH	DEFINED	05,01,03	51975	
MICROS SYS INC 375	COM	594901100	10	375 SH	OTHER	06,01,03		
MICROS SYS INC	COM	594901100	550	21600 SH	DEFINED	07,06,01,03	21600	
MICROSOFT CORP 577218	COM	594918104	730557	12113363 SH	DEFINED	01,03	11536145	
MICROSOFT CORP 1406703	COM	594918104	259938	4310030 SH	OTHER	01,03	2903327	
MICROSOFT CORP	COM	594918104	15078	250000 SH	CALL	DEFINED 01,03	250000	
MICROSOFT CORP 1920000	COM	594918104	185686	3078860 SH	DEFINED	05,01,03	1158860	
MICROSOFT CORP	COM	594918104	115795	1920000 SH	OTHER	05,01,03	1920000	
MICROSOFT CORP 592875	COM	594918104	35756	592875 SH	OTHER	06,01,03		
MICROSOFT CORP	COM	594918104	99962	1657472 SH	DEFINED	07,06,01,03	1657472	
MICROSOFT CORP	COM	594918104	79573	1319400 SH	DEFINED	08,09,03	1319400	
MICROSOFT CORP	COM	594918104	11899	197300 SH	CALL	DEFINED 08,09,03	197300	
MICROSOFT CORP	COM	594918104	19703	326700 SH	PUT	DEFINED 08,09,03	326700	
MICROSOFT CORP 270155	COM	594918104	306229	5077589 SH	DEFINED	11,06,01,03	4807434	
MICROSOFT CORP	COM	594918104	485	8045 SH	DEFINED	13,01,03	8045	
MICROSOFT CORP 800	COM	594918104	90	1500 SH	OTHER	13,01,03	700	
MICROSOFT CORP	COM	594918104	1478	24500 SH	DEFINED	17,16	24500	
MICROSOFT CORP	COM	594918104	2111	35000 SH	CALL	DEFINED 17,16	35000	
MICROSOFT CORP	COM	594918104	2111	35000 SH	PUT	DEFINED 17,16	35000	
MICRO THERAPEUTICS INC	COM	59500W100	79	10000 SH	DEFINED	01,03	10000	
MICRO THERAPEUTICS INC	COM	59500W100	55	6900 SH	DEFINED	08,09,03	6900	
MICROCHIP TECHNOLOGY INC	COM	595017104	5147	123042 SH	DEFINED		123042	
MICROCHIP TECHNOLOGY INC 607	COM	595017104	4503	107657 SH	DEFINED	01,03	107050	
MICROCHIP TECHNOLOGY INC	COM	595017104	144	3450 SH	OTHER	01,03	3450	
MICROCHIP TECHNOLOGY INC	COM	595017104	3767	90060 SH	DEFINED	05,01,03	90060	
MICROCHIP TECHNOLOGY INC	COM	595017104	4122	98550 SH	DEFINED	07,06,01,03	98550	
MICROCHIP TECHNOLOGY INC	COM	595017104	423	10116 SH	DEFINED	08,09,03	10116	
MICROMUSE INC	COM	595094103		18 SH	DEFINED	01,03	18	
MICROMUSE INC	COM	595094103	350	39900 SH	DEFINED	08,09,03	39900	
MICROMUSE INC	COM	595094103	79	9000 SH	PUT	DEFINED 08,09,03	9000	
MICRON TECHNOLOGY INC 57000	COM	595112103	5395	163993 SH	DEFINED	01,03	106993	
MICRON TECHNOLOGY INC 21200	COM	595112103	921	27990 SH	OTHER	01,03	6790	
MICRON TECHNOLOGY INC	COM	595112103	15360	466878 SH	DEFINED	05,01,03	466878	
MICRON TECHNOLOGY INC	COM	595112103	10201	310072 SH	DEFINED	07,06,01,03	310072	
MICRON TECHNOLOGY INC	COM	595112103	357	10850 SH	DEFINED	08,09,03	10850	
MICRON TECHNOLOGY INC	COM	595112103	1645	50000 SH	CALL	DEFINED 08,09,03	50000	
MICROSEMI CORP 6760	COM	595137100	215	13200 SH	DEFINED	01,03	6440	
MICROSEMI CORP 1240	COM	595137100	20	1240 SH	OTHER	01,03		
MICROSEMI CORP	COM	595137100	1142	69975 SH	DEFINED	05,01,03	69975	
MICROSEMI CORP	COM	595137100	576	35300 SH	DEFINED	07,06,01,03	35300	
MICROSEMI CORP	COM	595137100	36	2200 SH	DEFINED	08,09,03	2200	
MICROTUNE INC DEL	COM	59514P109	1329	92500 SH	CALL	DEFINED 08,09,03	92500	
MID ATLANTIC MED SVCS INC 12100	COM	59523C107	738	25900 SH	DEFINED	01,03	13800	
MID ATLANTIC MED SVCS INC	COM	59523C107	3642	127775 SH	DEFINED	05,01,03	127775	
MID ATLANTIC MED SVCS INC	COM	59523C107	1710	60000 SH	DEFINED	07,06,01,03	60000	
MIDAS GROUP INC	COM	595626102		34 SH	DEFINED	01,03	34	
MIDAS GROUP INC 735	COM	595626102	16	1105 SH	OTHER	01,03	370	
MIDAS GROUP INC	COM	595626102	452	31675 SH	DEFINED	05,01,03	31675	
MIDAS GROUP INC	COM	595626102	262	18400 SH	DEFINED	07,06,01,03	18400	
MIDCAP SPDR TR	UNIT SER 1	595635103	10077	101989 SH	DEFINED	01,03	101989	
MIDCAP SPDR TR 5400	UNIT SER 1	595635103	1194	12090 SH	OTHER	01,03	6690	
MIDCAP SPDR TR	UNIT SER 1	595635103	134	1360 SH	DEFINED	05,01,03	1360	
MIDCAP SPDR TR	UNIT SER 1	595635103	8881	89893 SH	DEFINED	07,06,01,03	89893	
MIDCAP SPDR TR	UNIT SER 1	595635103	469	4750 SH	DEFINED	08,09,03	4750	
MIDWEST EXPRESS HLDGS INC	COM	597911106	512	27975 SH	DEFINED	05,01,03	27975	
MIDWEST EXPRESS HLDGS INC	COM	597911106	313	17100 SH	DEFINED	07,06,01,03	17100	
MIDWAY GAMES INC 2800	COM	598148104	62	4600 SH	DEFINED	01,03	1800	

MIDWAY GAMES INC	COM	598148104	1192	88525	SH	DEFINED	05,01,03	88525
MIDWAY GAMES INC	COM	598148104	709	52700	SH	DEFINED	07,06,01,03	52700
MILACRON INC	COM	598709103	372	25500	SH	DEFINED	01,03	25500
MILACRON INC	COM	598709103	1005	68850	SH	DEFINED	05,01,03	68850
MILACRON INC	COM	598709103	617	42300	SH	DEFINED	07,06,01,03	42300
MILLENNIUM PHARMACEUTICALS I 11950	COM	599902103	14585	653745	SH	DEFINED	01,03	641795
MILLENNIUM PHARMACEUTICALS I 46767	COM	599902103	2528	113319	SH	OTHER	01,03	66552
MILLENNIUM PHARMACEUTICALS I	COM	599902103	5832	261415	SH	DEFINED	05,01,03	261415
MILLENNIUM PHARMACEUTICALS I	COM	599902103	13231	593061	SH	DEFINED	07,06,01,03	593061
MILLENNIUM PHARMACEUTICALS I	COM	599902103	226	10112	SH	DEFINED	08,09,03	10112
MILLENNIUM PHARMACEUTICALS I	COM	599902103	1450	65000	SH	CALL	DEFINED 08,09,03	65000
MILLENNIUM PHARMACEUTICALS I	COM	599902103	4	200	SH	DEFINED	13,01,03	200
MILLENNIUM PHARMACEUTICALS I 500	COM	599902103	11	500	SH	OTHER	13,01,03	
MILLER HERMAN INC	COM	600544100	6081	255705	SH	DEFINED	01,03	255705
MILLER HERMAN INC 3405	COM	600544100	81	3405	SH	OTHER	01,03	
MILLER HERMAN INC	COM	600544100	1215	51108	SH	DEFINED	05,01,03	51108
MILLER HERMAN INC	COM	600544100	1335	56125	SH	DEFINED	07,06,01,03	56125
MILLER HERMAN INC	COM	600544100	95	4000	SH	DEFINED	08,09,03	4000
MILLIPORE CORP 4280 50	COM	601073109	700	15822	SH	DEFINED	01,03	11492
MILLIPORE CORP 5719	COM	601073109	253	5719	SH	OTHER	01,03	
MILLIPORE CORP	COM	601073109	980	22145	SH	DEFINED	05,01,03	22145
MILLIPORE CORP	COM	601073109	262	5925	SH	DEFINED	07,06,01,03	5925
MILLIPORE CORP	COM	601073109	968	21872	SH	DEFINED	08,09,03	21872
MILLIPORE CORP	COM	601073109	442	10000	SH	CALL	DEFINED 08,09,03	10000
MINERALS TECHNOLOGIES INC	COM	603158106	185	3525	SH	DEFINED	01,03	3525
MINERALS TECHNOLOGIES INC	COM	603158106	670	12765	SH	DEFINED	05,01,03	12765
MINERALS TECHNOLOGIES INC	COM	603158106	761	14500	SH	DEFINED	07,06,01,03	14500
MINNESOTA MNG & MFG CO 103540	COM	604059105	125102	1087747	SH	DEFINED	01,03	984207
MINNESOTA MNG & MFG CO 301193	COM	604059105	86030	748024	SH	OTHER	01,03	446831
MINNESOTA MNG & MFG CO	COM	604059105	29706	258294	SH	DEFINED	05,01,03	258294
MINNESOTA MNG & MFG CO	COM	604059105	759	6600	SH	OTHER	05,01,03	6600
MINNESOTA MNG & MFG CO	COM	604059105	7458	64850	SH	DEFINED	07,06,01,03	64850
MINNESOTA MNG & MFG CO	COM	604059105	64	555	SH	DEFINED	08,09,03	555
MINNESOTA MNG & MFG CO	COM	604059105	6326	55000	SH	PUT	DEFINED 08,09,03	55000
MINNESOTA MNG & MFG CO	COM	604059105	81	700	SH	DEFINED	13,01,03	700
MIPS TECHNOLOGIES INC	CL B	604567206	3	450	SH	DEFINED	01,03	450
MIPS TECHNOLOGIES INC	CL B	604567206	1	138	SH	OTHER	01,03	138
MIPS TECHNOLOGIES INC	CL B	604567206	171	25469	SH	DEFINED	05,01,03	25469
MIPS TECHNOLOGIES INC	CL B	604567206	194	28925	SH	DEFINED	07,06,01,03	28925
MIPS TECHNOLOGIES INC	CL B	604567206	133	19783	SH	DEFINED	08,09,03	19783
MIRANT CORP 6370	COM	604675108	1772	122664	SH	DEFINED	01,03	116294
MIRANT CORP 26878	COM	604675108	1106	76549	SH	OTHER	01,03	49671
MIRANT CORP	COM	604675108	3383	234129	SH	DEFINED	05,01,03	234129
MIRANT CORP	COM	604675108	85	5850	SH	OTHER	05,01,03	5850
MIRANT CORP	COM	604675108	4381	303168	SH	DEFINED	07,06,01,03	303168
MIRANT CORP	COM	604675108	1925	133248	SH	DEFINED	08,09,03	133248
MIRANT CORP	COM	604675108	1084	75000	SH	PUT	DEFINED 08,09,03	75000
MISSION RESOURCES CORP	COM	605109107	3261	1069233	SH	DEFINED	01,03	1069233
MISSISSIPPI CHEM CORP 4000	COM NEW	605288208	11	4000	SH	DEFINED	01,03	
MISSISSIPPI CHEM CORP	COM NEW	605288208	156	56650	SH	DEFINED	05,01,03	56650
MISSISSIPPI CHEM CORP	COM NEW	605288208	89	32400	SH	DEFINED	07,06,01,03	32400
MISSISSIPPI VY BANCSHARES IN	COM	605720101	343	8540	SH	DEFINED	01,03	8540
MISSISSIPPI VY BANCSHARES IN 160260	COM	605720101	6483	161260	SH	OTHER	01,03	1000
MITSUBISHI TOKYO FINL GROUP 2660	SPONSORED AD	606816106	16	2660	SH	DEFINED	01,03	
MITSUBISHI TOKYO FINL GROUP 6191 1687	SPONSORED AD	606816106	75	12188	SH	OTHER	01,03	4310
MITSUBISHI TOKYO FINL GROUP	SPONSORED AD	606816106	11	1800	SH	DEFINED	08,09,03	1800
MOBILE MINI INC 11600	COM	60740F105	496	15400	SH	DEFINED	01,03	3800
MOBILE MINI INC	COM	60740F105	1605	49875	SH	DEFINED	05,01,03	49875
MOBILE MINI INC	COM	60740F105	560	17400	SH	DEFINED	07,06,01,03	17400
MOBILE MINI INC	COM	60740F105	6	200	SH	DEFINED	08,09,03	200
MOBILITY ELECTRONICS INC	COM	60741U101	113	75400	SH	DEFINED	08,09,03	75400
MODINE MFG CO	COM	607828100	10	385	SH	DEFINED	01,03	385
MODINE MFG CO	COM	607828100	587	21764	SH	DEFINED	05,01,03	21764
MODINE MFG CO	COM	607828100	667	24725	SH	DEFINED	07,06,01,03	24725
MODTECH HLDGS INC	COM	60783C100	763	69734	SH	DEFINED	01,03	69734
MOHAWK INDS INC	COM	608190104	2444	40670	SH	DEFINED	01,03	40670
MOHAWK INDS INC 740	COM	608190104	15140	251960	SH	OTHER	01,03	251220
MOHAWK INDS INC	COM	608190104	2588	43075	SH	DEFINED	05,01,03	43075
MOHAWK INDS INC	COM	608190104	2913	48475	SH	DEFINED	07,06,01,03	48475

MOLEX INC 25682	COM	608554101	1294	37312 SH	DEFINED 01,03	11630
MOLEX INC 5258	COM	608554101	471	13575 SH	OTHER 01,03	8317
MOLEX INC	COM	608554101	4469	128915 SH	DEFINED 05,01,03	128915
MOLEX INC	COM	608554101	117	3375 SH	OTHER 05,01,03	3375
MOLEX INC	COM	608554101	1588	45800 SH	DEFINED 07,06,01,03	45800
MOLEX INC	COM	608554101	107	3080 SH	DEFINED 08,09,03	3080
MOLEX INC 3302	CL A	608554200	101	3302 SH	DEFINED 01,03	
MOLEX INC 4288	CL A	608554200	213	6971 SH	OTHER 01,03	1902
781						
MOLEX INC	CL A	608554200	31	1000 SH	DEFINED 08,09,03	1000
MOLEX INC	CL A	608554200	1530	50000 SH	CALL DEFINED 08,09,03	50000
MONACO COACH CORP 9600	COM	60886R103	391	16100 SH	DEFINED 01,03	6500
MONACO COACH CORP	COM	60886R103	1796	73900 SH	DEFINED 05,01,03	73900
MONACO COACH CORP	COM	60886R103	860	35400 SH	DEFINED 07,06,01,03	35400
MONY GROUP INC 126	COM	615337102	297	7358 SH	DEFINED 01,03	7232
MONY GROUP INC	COM	615337102	80	1996 SH	OTHER 01,03	1996
MONY GROUP INC	COM	615337102	1252	31051 SH	DEFINED 05,01,03	31051
MONY GROUP INC	COM	615337102	1421	35250 SH	DEFINED 07,06,01,03	35250
MONY GROUP INC	COM	615337102	39	972 SH	DEFINED 08,09,03	972
MOODYS CORP 46850	COM	615369105	6317	153694 SH	DEFINED 01,03	106844
MOODYS CORP 38168	COM	615369105	7600	184916 SH	OTHER 01,03	146748
MOODYS CORP	COM	615369105	2807	68285 SH	DEFINED 05,01,03	68285
MOODYS CORP	COM	615369105	112	2725 SH	OTHER 05,01,03	2725
MOODYS CORP	COM	615369105	795	19350 SH	DEFINED 07,06,01,03	19350
MOODYS CORP	COM	615369105	9	220 SH	DEFINED 08,09,03	220
MORGAN STANLEY EMER MKTS DEB 18648	COM	61744H105	25	3000 SH	DEFINED 01,03	3000
MORGAN STANLEY EMER MKTS DEB 18648	COM	61744H105	160	19581 SH	OTHER 01,03	933
MORGAN STANLEY DEAN WITTER&C 173639	COM NEW	617446448	231398	4037656 SH	DEFINED 01,03	3864017
MORGAN STANLEY DEAN WITTER&C 371149	COM NEW	617446448	73374	1280305 SH	OTHER 01,03	909156
MORGAN STANLEY DEAN WITTER&C	COM NEW	617446448	47138	822501 SH	DEFINED 05,01,03	822501
MORGAN STANLEY DEAN WITTER&C	COM NEW	617446448	1077	18800 SH	OTHER 05,01,03	18800
MORGAN STANLEY DEAN WITTER&C 177325	COM NEW	617446448	10162	177325 SH	OTHER 06,01,03	
MORGAN STANLEY DEAN WITTER&C	COM NEW	617446448	39231	684540 SH	DEFINED 07,06,01,03	684540
MORGAN STANLEY DEAN WITTER&C	COM NEW	617446448	13786	240549 SH	DEFINED 08,09,03	240549
MORGAN STANLEY DEAN WITTER&C	COM NEW	617446448	573	10000 SH	CALL DEFINED 08,09,03	10000
MORGAN STANLEY DEAN WITTER&C	COM NEW	617446448	4740	82700 SH	PUT DEFINED 08,09,03	82700
MORGAN STANLEY DEAN WITTER&C	COM NEW	617446448	287	5015 SH	DEFINED 13,01,03	5015
MORGAN STANLEY DEAN WITTER&C 900	COM NEW	617446448	82	1425 SH	OTHER 13,01,03	525
MORGAN STANLEY	MUN INCOME I	61745P437	69	7925 SH	DEFINED 01,03	7925
MORGAN STANLEY	MUN INCOME I	61745P437	173	19800 SH	OTHER 01,03	19800
MORGAN STANLEY	MUN INC OPP	61745P445	131	16726 SH	DEFINED 01,03	16726
MORGAN STANLEY 2000	MUN INCM OPP	61745P452	16	2000 SH	DEFINED 01,03	
MORGAN STANLEY 17125	MUN INCM OPP	61745P452	175	22125 SH	OTHER 01,03	2000
3000						
MORGAN STANLEY	QULTY MUN SE	61745P585	64	4800 SH	DEFINED 01,03	4800
MORGAN STANLEY	QULTY MUN SE	61745P585	156	11667 SH	OTHER 01,03	11667
MORGAN STANLEY 4896	QLT MUN INV	61745P668	77	5597 SH	DEFINED 01,03	701
MORGAN STANLEY	QLT MUN INV	61745P668	106	7728 SH	OTHER 01,03	7728
MORGAN STANLEY 1700	QUALT MUN IN	61745P734	23	1700 SH	DEFINED 01,03	
MORGAN STANLEY 3078	QUALT MUN IN	61745P734	125	9139 SH	OTHER 01,03	6061
MORGAN STANLEY	INSD MUN INC	61745P791	76	5601 SH	DEFINED 01,03	5601
MORGAN STANLEY	INSD MUN INC	61745P791	200	14839 SH	OTHER 01,03	14839
MOTHERS WK INC	COM	619903107	163	10000 SH	DEFINED 08,09,03	10000
MOTOROLA INC	NOTE	620076AJ8	1460	2000000 PRN	DEFINED 08,09,03	2000000
MOTOROLA INC 373245	COM	620076109	31141	2193029 SH	DEFINED 01,03	1819784
MOTOROLA INC 911426	COM	620076109	32291	2273981 SH	OTHER 01,03	1362555
MOTOROLA INC 880921	COM	620076109	17775	1251726 SH	DEFINED 05,01,03	370805
MOTOROLA INC 275079	COM	620076109	16415	1156000 SH	OTHER 05,01,03	880921
MOTOROLA INC 822680	COM	620076109	11682	822680 SH	OTHER 06,01,03	
MOTOROLA INC	COM	620076109	5353	376975 SH	DEFINED 07,06,01,03	376975
MOTOROLA INC	COM	620076109	4342	305775 SH	DEFINED 08,09,03	305775
MOTOROLA INC 28000	COM	620076109	398	28000 SH	OTHER 16	
MOTOROLA INC	COM	620076109	74	5200 SH	DEFINED 17,16	5200

MOVIE STAR INC	COM	624591103	9	20000 SH	DEFINED 01,03	20000
MUELLER INDS INC	COM	624756102	795	22708 SH	DEFINED 01,03	12478
8980 1250						
MUELLER INDS INC	COM	624756102	4048	115677 SH	DEFINED 05,01,03	115677
MUELLER INDS INC	COM	624756102	5385	153898 SH	DEFINED 07,06,01,03	153898
MUNI HOLDINGS CALIF INSD FD I	COM	625933106	320	23893 SH	DEFINED 01,03	23893
MUNIASSETS FD INC	COM	62618Q106	11	1000 SH	DEFINED 01,03	1000
MUNIASSETS FD INC	COM	62618Q106	134	11800 SH	OTHER 01,03	11800
MUNICIPAL ADVANTAGE FD INC	COM	626189104	15	1216 SH	DEFINED 01,03	1216
MUNICIPAL ADVANTAGE FD INC	COM	626189104	794	62400 SH	OTHER 01,03	22000
40400						
MUNI HOLDINGS FLA INSD FD	COM	62624W105	57	4337 SH	DEFINED 01,03	
4337						
MUNI HOLDINGS FLA INSD FD	COM	62624W105	173	13185 SH	OTHER 01,03	7441
5744						
MUNIHANCED FD INC	COM	626243109	142	13651 SH	DEFINED 01,03	13651
MUNIVEST FD INC	COM	626295109	86	10190 SH	DEFINED 01,03	10190
MUNIVEST FD INC	COM	626295109	80	9500 SH	OTHER 01,03	6500
3000						
MUNIYIELD INSD FD INC	COM	62630E107	489	36081 SH	DEFINED 01,03	36081
MUNIYIELD INSD FD INC	COM	62630E107	476	35145 SH	OTHER 01,03	32177
2968						
MURPHY OIL CORP	COM	626717102	5725	59634 SH	DEFINED 01,03	59364
270						
MURPHY OIL CORP	COM	626717102	2213	23050 SH	OTHER 01,03	6576
16474						
MURPHY OIL CORP	COM	626717102	2933	30554 SH	DEFINED 05,01,03	30554
MURPHY OIL CORP	COM	626717102	3223	33575 SH	DEFINED 07,06,01,03	33575
MURPHY OIL CORP	COM	626717102	144	1500 SH	DEFINED 08,09,03	1500
MYERS INDS INC	COM	628464109	88	6100 SH	DEFINED 01,03	
6100						
MYERS INDS INC	COM	628464109	851	58700 SH	DEFINED 05,01,03	58700
MYERS INDS INC	COM	628464109	428	29500 SH	DEFINED 07,06,01,03	29500
MYKROLIS CORP	COM	62852P103	16	1015 SH	DEFINED 01,03	1015
MYKROLIS CORP	COM	62852P103	18	1151 SH	DEFINED 05,01,03	1151
MYKROLIS CORP	COM	62852P103	1204	78725 SH	DEFINED 08,09,03	78725
MYLAN LABS INC	COM	628530107	771	26155 SH	DEFINED 01,03	15905
10250						
MYLAN LABS INC	COM	628530107	606	20555 SH	OTHER 01,03	20155
400						
MYLAN LABS INC	COM	628530107	2422	82211 SH	DEFINED 05,01,03	82211
MYLAN LABS INC	COM	628530107	2748	93275 SH	DEFINED 07,06,01,03	93275
MYLAN LABS INC	COM	628530107	404	13700 SH	DEFINED 08,09,03	13700
MYRIAD GENETICS INC	COM	62855J104	55	1650 SH	DEFINED 01,03	1650
MYRIAD GENETICS INC	COM	62855J104	20	600 SH	OTHER 01,03	600
MYRIAD GENETICS INC	COM	62855J104	1073	32031 SH	DEFINED 05,01,03	32031
MYRIAD GENETICS INC	COM	62855J104	4974	148434 SH	DEFINED 07,06,01,03	148434
MYRIAD GENETICS INC	COM	62855J104	737	22000 SH	CALL DEFINED 08,09,03	22000
NBTY INC	COM	628782104	401	23500 SH	DEFINED 01,03	7500
16000						
NBTY INC	COM	628782104	2774	162575 SH	DEFINED 05,01,03	162575
NBTY INC	COM	628782104	1389	81400 SH	DEFINED 07,06,01,03	81400
NCO GROUP INC	COM	628858102	105	3795 SH	DEFINED 01,03	3795
NCO GROUP INC	COM	628858102	468	16846 SH	DEFINED 05,01,03	16846
NCO GROUP INC	COM	628858102	531	19125 SH	DEFINED 07,06,01,03	19125
NCO GROUP INC	COM	628858102	2	90 SH	DEFINED 08,09,03	90
NCR CORP NEW	COM	62886E108	1294	28914 SH	DEFINED 01,03	25492
3422						
NCR CORP NEW	COM	62886E108	407	9095 SH	OTHER 01,03	4890
4205						
NCR CORP NEW	COM	62886E108	1950	43580 SH	DEFINED 05,01,03	43580
NCR CORP NEW	COM	62886E108	2739	61200 SH	OTHER 06,01,03	
61200						
NCR CORP NEW	COM	62886E108	539	12050 SH	DEFINED 07,06,01,03	12050
NCR CORP NEW	COM	62886E108	36	800 SH	DEFINED 08,09,03	800
NPS PHARMACEUTICALS INC	COM	62936P103	59	1800 SH	DEFINED 01,03	1800
NPS PHARMACEUTICALS INC	COM	62936P103	736	22549 SH	DEFINED 08,09,03	22549
NPS PHARMACEUTICALS INC	COM	62936P103	2023	62000 SH	CALL DEFINED 08,09,03	62000
NSD BANCORP INC	COM	62938D108	440	20000 SH	DEFINED 01,03	20000
NSD BANCORP INC	COM	62938D108	488	22210 SH	OTHER 01,03	22210
NSD BANCORP INC	COM	62938D108	2	100 SH	DEFINED 08,09,03	100
NTN COMMUNICATIONS INC	COM NEW	629410309	190	171250 SH	DEFINED 01,03	171250
NUI CORP	COM	629431107	135	5429 SH	DEFINED 01,03	129
4300 1000						
NUI CORP	COM	629431107	74	2975 SH	OTHER 01,03	
2975						
NUI CORP	COM	629431107	782	31425 SH	DEFINED 05,01,03	31425
NUI CORP	COM	629431107	470	18900 SH	DEFINED 07,06,01,03	18900
NVR INC	COM	62944T105	969	3070 SH	DEFINED 01,03	1070
1500 500						
NVR INC	COM	62944T105	5860	18575 SH	DEFINED 05,01,03	18575
NVR INC	COM	62944T105	2934	9300 SH	DEFINED 07,06,01,03	9300
NABI BIOPHARMACEUTICALS	COM	629519109	308	50000 SH	DEFINED 08,09,03	50000
NABI BIOPHARMACEUTICALS	COM	629519109	554	90000 SH	PUT DEFINED 08,09,03	90000
NABORS INDS INC	DBC V	629568AD8	5612	8600000 PRN	DEFINED 08,09,03	8600000

NABORS INDS INC 13511	COM	629568106	6236	147587 SH	DEFINED 01,03	134076
NABORS INDS INC 5430	COM	629568106	350	8282 SH	OTHER 01,03	2852
NABORS INDS INC	COM	629568106	11684	276544 SH	DEFINED 05,01,03	276544
NABORS INDS INC	COM	629568106	107	2525 SH	OTHER 05,01,03	2525
NABORS INDS INC	COM	629568106	23238	550023 SH	DEFINED 07,06,01,03	550023
NABORS INDS INC	COM	629568106	465	11000 SH	DEFINED 08,09,03	11000
NASDAQ 100 TR 600	UNIT SER 1	631100104	4460	123687 SH	DEFINED 01,03	123087
NASDAQ 100 TR 4480	UNIT SER 1	631100104	1854	51412 SH	OTHER 01,03	46932
NASDAQ 100 TR	UNIT SER 1	631100104	52948	1468332 SH	DEFINED 08,09,03	1468332
NASDAQ 100 TR	UNIT SER 1	631100104	82938	2300000 SH	DEFINED 08,09,03	2300000
NASDAQ 100 TR	UNIT SER 1	631100104	3606	100000 SH	DEFINED 08,09,03	100000
NASH FINCH CO 9200	COM	631158102	392	14400 SH	DEFINED 01,03	5200
NASH FINCH CO 4000	COM	631158102	109	4000 SH	OTHER 01,03	
NASH FINCH CO	COM	631158102	1059	38875 SH	DEFINED 05,01,03	38875
NASH FINCH CO	COM	631158102	395	14500 SH	DEFINED 07,06,01,03	14500
NATIONAL AUSTRALIA BK LTD	SPONSORED AD	632525408	496	5426 SH	OTHER 01,03	5426
NATIONAL CITY CORP 104444	COM	635405103	32475	1055740 SH	DEFINED 01,03	951296
NATIONAL CITY CORP 6662	COM	635405103	28863	938332 SH	OTHER 01,03	931670
NATIONAL CITY CORP	COM	635405103	8353	271565 SH	DEFINED 05,01,03	271565
NATIONAL CITY CORP	COM	635405103	318	10350 SH	OTHER 05,01,03	10350
NATIONAL CITY CORP	COM	635405103	2319	75375 SH	DEFINED 07,06,01,03	75375
NATIONAL CITY CORP	COM	635405103	6	200 SH	DEFINED 08,09,03	200
NATIONAL COMMERCE FINL CORP 9400	COM	63545P104	8487	305276 SH	DEFINED 01,03	295876
NATIONAL COMMERCE FINL CORP 6735	COM	63545P104	354	12744 SH	OTHER 01,03	6009
NATIONAL COMMERCE FINL CORP	COM	63545P104	6980	251062 SH	DEFINED 05,01,03	251062
NATIONAL COMMERCE FINL CORP	COM	63545P104	15102	543242 SH	DEFINED 07,06,01,03	543242
NATIONAL FUEL GAS CO N J 2000	COM	636180101	494	20281 SH	DEFINED 01,03	18281
NATIONAL FUEL GAS CO N J 7858	COM	636180101	597	24506 SH	OTHER 01,03	16648
NATIONAL FUEL GAS CO N J	COM	636180101	1314	53960 SH	DEFINED 05,01,03	53960
NATIONAL FUEL GAS CO N J	COM	636180101	1437	59025 SH	DEFINED 07,06,01,03	59025
NATIONAL FUEL GAS CO N J	COM	636180101	24	1000 SH	DEFINED 08,09,03	1000
NATIONAL GOLF PPTYS INC	COM	63623G109	65	8755 SH	DEFINED 01,03	8755
NATIONAL GOLF PPTYS INC 2800	COM	63623G109	23	3100 SH	OTHER 01,03	300
NATIONAL GRID GROUP PLC	SPONSORED AD	636274102	1076	32890 SH	DEFINED 01,03	32890
NATIONAL GRID GROUP PLC 4637	SPONSORED AD	636274102	152	4637 SH	OTHER 01,03	
NATIONAL INFO CONSORTIUM INC	COM	636491102	529	135527 SH	DEFINED 01,03	135527
NATIONAL INFO CONSORTIUM INC	COM	636491102	31	8000 SH	DEFINED 08,09,03	8000
NATIONAL INSTRS CORP 340	COM	636518102	407	9725 SH	DEFINED 01,03	9385
NATIONAL INSTRS CORP	COM	636518102	1397	33411 SH	DEFINED 05,01,03	33411
NATIONAL INSTRS CORP	COM	636518102	1586	37925 SH	DEFINED 07,06,01,03	37925
NATIONAL-OILWELL INC	COM	637071101	36	1430 SH	DEFINED 01,03	1430
NATIONAL-OILWELL INC	COM	637071101	8	300 SH	OTHER 01,03	300
NATIONAL-OILWELL INC	COM	637071101	1355	53480 SH	DEFINED 05,01,03	53480
NATIONAL-OILWELL INC	COM	637071101	1519	59950 SH	DEFINED 07,06,01,03	59950
NATIONAL PRESTO INDS INC 600	COM	637215104	17	600 SH	DEFINED 01,03	
NATIONAL PRESTO INDS INC	COM	637215104	480	16700 SH	DEFINED 05,01,03	16700
NATIONAL PRESTO INDS INC	COM	637215104	244	8500 SH	DEFINED 07,06,01,03	8500
NATIONAL SEMICONDUCTOR CORP 500	COM	637640103	205	6073 SH	DEFINED 01,03	5573
NATIONAL SEMICONDUCTOR CORP 11775	COM	637640103	616	18275 SH	OTHER 01,03	6500
NATIONAL SEMICONDUCTOR CORP	COM	637640103	2709	80410 SH	DEFINED 05,01,03	80410
NATIONAL SEMICONDUCTOR CORP	COM	637640103	743	22050 SH	DEFINED 07,06,01,03	22050
NATIONAL SEMICONDUCTOR CORP	COM	637640103	7	200 SH	DEFINED 08,09,03	200
NATIONAL SEMICONDUCTOR CORP	COM	637640103	175	5200 SH	DEFINED 17,16	5200
NATIONS GOVT INCOME TERM 200 2500	COM	638583104	92	9139 SH	DEFINED 01,03	6639
NATIONS GOVT INCOME TERM 200 1370	COM	638583104	14	1370 SH	OTHER 01,03	
NATIONS GOVT INCOME 2004	COM	638584102	22	2200 SH	DEFINED 01,03	2200
NATIONS GOVT INCOME 2004 18369	COM	638584102	185	18369 SH	OTHER 01,03	
NATIONWIDE HEALTH PPTYS INC	COM	638620104	114	5650 SH	DEFINED 01,03	5650
NATIONWIDE HEALTH PPTYS INC 800	COM	638620104	222	11000 SH	OTHER 01,03	10200
NATURES SUNSHINE PRODUCTS IN 12700	COM	639027101	142	12700 SH	DEFINED 01,03	
NATURES SUNSHINE PRODUCTS IN	COM	639027101	630	56200 SH	DEFINED 05,01,03	56200
NATURES SUNSHINE PRODUCTS IN	COM	639027101	226	20200 SH	DEFINED 07,06,01,03	20200

NAUTICA ENTERPRISES INC 7000	COM	639089101	146	9600 SH	DEFINED 01,03	2600
NAUTICA ENTERPRISES INC 300	COM	639089101	5	300 SH	OTHER 01,03	
NAUTICA ENTERPRISES INC	COM	639089101	1392	91850 SH	DEFINED 05,01,03	91850
NAUTICA ENTERPRISES INC	COM	639089101	623	41100 SH	DEFINED 07,06,01,03	41100
NAUTICA ENTERPRISES INC	COM	639089101	481	31700 SH	DEFINED 08,09,03	31700
NAVISTAR INTL CORP NEW	COM	63934E108	234	5272 SH	DEFINED 01,03	5272
NAVISTAR INTL CORP NEW 7096	COM	63934E108	567	12806 SH	OTHER 01,03	5710
NAVISTAR INTL CORP NEW	COM	63934E108	1203	27160 SH	DEFINED 05,01,03	27160
NAVISTAR INTL CORP NEW	COM	63934E108	45	1025 SH	OTHER 05,01,03	1025
NAVISTAR INTL CORP NEW	COM	63934E108	329	7425 SH	DEFINED 07,06,01,03	7425
NAVISTAR INTL CORP NEW	COM	63934E108	4027	90900 SH	DEFINED 08,09,03	90900
NAVIGANT INTL INC	COM	63935R108	1	92 SH	OTHER 01,03	92
NAVIGANT INTL INC	COM	63935R108	145	10000 SH	DEFINED 08,09,03	10000
NDCHEALTH CORP	COM	639480102	2649	72800 SH	DEFINED 05,01,03	72800
NDCHEALTH CORP	COM	639480102	1536	42200 SH	DEFINED 07,06,01,03	42200
NEIMAN MARCUS GROUP INC	CL A	640204202	142	4120 SH	DEFINED 01,03	4120
NEIMAN MARCUS GROUP INC	CL A	640204202	196	5682 SH	OTHER 01,03	5682
NEIMAN MARCUS GROUP INC	CL A	640204202	1072	31126 SH	DEFINED 05,01,03	31126
NEIMAN MARCUS GROUP INC	CL A	640204202	1218	35350 SH	DEFINED 07,06,01,03	35350
NEIMAN MARCUS GROUP INC	CL A	640204202	10	285 SH	DEFINED 08,09,03	285
NELSON THOMAS INC 4600	COM	640376109	2560	210700 SH	DEFINED 01,03	206100
NELSON THOMAS INC	COM	640376109	455	37475 SH	DEFINED 05,01,03	37475
NELSON THOMAS INC	COM	640376109	216	17800 SH	DEFINED 07,06,01,03	17800
NELSON THOMAS INC	COM	640376109	57	4700 SH	DEFINED 08,09,03	4700
NETWORKS ASSOCS INC	COM	640938106	652	26953 SH	DEFINED 01,03	26953
NETWORKS ASSOCS INC	COM	640938106	38	1570 SH	OTHER 01,03	1570
NETWORKS ASSOCS INC	COM	640938106	2238	92489 SH	DEFINED 05,01,03	92489
NETWORKS ASSOCS INC	COM	640938106	2523	104250 SH	DEFINED 07,06,01,03	104250
NETWORKS ASSOCS INC	COM	640938106	48	2000 SH	DEFINED 08,09,03	2000
NET2PHONE	COM	64108N106	5083	1000500 SH	DEFINED 01,03	1000500
NET2PHONE 1000000	COM	64108N106	5080	1000000 SH	OTHER 16	
NETEGRITY INC 2300	COM	64110P107	79	5350 SH	DEFINED 01,03	3050
NETEGRITY INC	COM	64110P107	1075	72700 SH	DEFINED 05,01,03	72700
NETEGRITY INC	COM	64110P107	620	41900 SH	DEFINED 07,06,01,03	41900
NETRO CORP	COM	64114R109	1	330 SH	OTHER 01,03	330
NETRO CORP	COM	64114R109	232	82876 SH	DEFINED 08,09,03	82876
NETRATINGS INC	COM	64116M108	194	16000 SH	DEFINED 08,09,03	16000
NETWORK APPLIANCE INC 5100	COM	64120L104	2274	111575 SH	DEFINED 01,03	106475
NETWORK APPLIANCE INC 2094	COM	64120L104	743	36478 SH	OTHER 01,03	34384
NETWORK APPLIANCE INC	COM	64120L104	2917	143135 SH	DEFINED 05,01,03	143135
NETWORK APPLIANCE INC	COM	64120L104	844	41425 SH	DEFINED 07,06,01,03	41425
NETWORK APPLIANCE INC	COM	64120L104	317	15570 SH	DEFINED 08,09,03	15570
NETWORK EQUIP TECHNOLOGIES 2100	COM	641208103	11	2100 SH	DEFINED 01,03	
NETWORK EQUIP TECHNOLOGIES	COM	641208103	230	44725 SH	DEFINED 05,01,03	44725
NETWORK EQUIP TECHNOLOGIES	COM	641208103	141	27400 SH	DEFINED 07,06,01,03	27400
NETWORK EQUIP TECHNOLOGIES	COM	641208103	380	73700 SH	DEFINED 08,09,03	73700
NEUBERGER BERMAN INC	COM	641234109	183	3905 SH	DEFINED 01,03	3905
NEUBERGER BERMAN INC	COM	641234109	2150	45899 SH	DEFINED 05,01,03	45899
NEUBERGER BERMAN INC	COM	641234109	2443	52150 SH	DEFINED 07,06,01,03	52150
NEUROCRINE BIOSCIENCES INC 550	COM	64125C109	626	15414 SH	DEFINED 01,03	14864
NEUROCRINE BIOSCIENCES INC	COM	64125C109	1768	43563 SH	DEFINED 05,01,03	43563
NEUROCRINE BIOSCIENCES INC	COM	64125C109	6027	148486 SH	DEFINED 07,06,01,03	148486
NEW ENGLAND BUSINESS SVC INC 4400	COM	643872104	139	5400 SH	DEFINED 01,03	1000
NEW ENGLAND BUSINESS SVC INC	COM	643872104	664	25875 SH	DEFINED 05,01,03	25875
NEW ENGLAND BUSINESS SVC INC	COM	643872104	406	15800 SH	DEFINED 07,06,01,03	15800
NEW FOCUS INC	COM	644383101	110	36728 SH	DEFINED 08,09,03	36728
NEW JERSEY RES 7766	COM	646025106	893	29525 SH	DEFINED 01,03	21759
NEW JERSEY RES 4534	COM	646025106	137	4534 SH	OTHER 01,03	
NEW JERSEY RES	COM	646025106	2156	71300 SH	DEFINED 05,01,03	71300
NEW JERSEY RES 2850	COM	646025106	86	2850 SH	OTHER 06,01,03	
NEW JERSEY RES	COM	646025106	1004	33200 SH	DEFINED 07,06,01,03	33200
NEW PLAN EXCEL RLTY TR INC	COM	648053106	552	27532 SH	DEFINED 01,03	27532
NEW PLAN EXCEL RLTY TR INC 27600	COM	648053106	634	31600 SH	OTHER 01,03	4000
NEW PLAN EXCEL RLTY TR INC	COM	648053106	1221	60898 SH	DEFINED 05,01,03	60898
NEW PLAN EXCEL RLTY TR INC	COM	648053106	1387	69175 SH	DEFINED 07,06,01,03	69175
NEW YORK CMNTY BANCORP INC	COM	649445103	413	14946 SH	DEFINED 01,03	14946
NEW YORK CMNTY BANCORP INC	COM	649445103	1845	66717 SH	DEFINED 05,01,03	66717
NEW YORK CMNTY BANCORP INC	COM	649445103	2096	75800 SH	DEFINED 07,06,01,03	75800
NEW YORK TIMES CO 10900	CL A	650111107	3611	75459 SH	DEFINED 01,03	64559

NEW YORK TIMES CO 3830	CL A	650111107	362	7570 SH	OTHER	01,03	3740	
NEW YORK TIMES CO	CL A	650111107	5048	105470 SH	DEFINED	05,01,03	105470	
NEW YORK TIMES CO	CL A	650111107	132	2750 SH	OTHER	05,01,03	2750	
NEW YORK TIMES CO	CL A	650111107	1125	23500 SH	DEFINED	07,06,01,03	23500	
NEW YORK TIMES CO	CL A	650111107	10	200 SH	DEFINED	08,09,03	200	
NEWELL RUBBERMAID INC 27399	COM	651229106	8266	258648 SH	DEFINED	01,03	231249	
NEWELL RUBBERMAID INC 21061	COM	651229106	2653	83016 SH	OTHER	01,03	61955	
NEWELL RUBBERMAID INC	COM	651229106	3649	114185 SH	DEFINED	05,01,03	114185	
NEWELL RUBBERMAID INC	COM	651229106	147	4600 SH	OTHER	05,01,03	4600	
NEWELL RUBBERMAID INC	COM	651229106	1059	33125 SH	DEFINED	07,06,01,03	33125	
NEWELL RUBBERMAID INC	COM	651229106	6	200 SH	DEFINED	08,09,03	200	
NEWFIELD EXPL CO 27600 1925	COM	651290108	1428	38595 SH	DEFINED	01,03	9070	
NEWFIELD EXPL CO	COM	651290108	4767	128875 SH	DEFINED	05,01,03	128875	
NEWFIELD EXPL CO	COM	651290108	2054	55525 SH	DEFINED	07,06,01,03	55525	
NEWFIELD EXPL CO	COM	651290108	129	3500 SH	DEFINED	08,09,03	3500	
NEWMONT MINING CORP	COM	651639106	515	18611 SH	DEFINED	01,03	18611	
NEWMONT MINING CORP 15658	COM	651639106	596	21532 SH	OTHER	01,03	5874	
NEWMONT MINING CORP	COM	651639106	4580	165385 SH	DEFINED	05,01,03	165385	
NEWMONT MINING CORP	COM	651639106	186	6700 SH	OTHER	05,01,03	6700	
NEWMONT MINING CORP	COM	651639106	1346	48600 SH	DEFINED	07,06,01,03	48600	
NEWPARK RES INC	COM PAR \$.01	651718504	215	27700 SH	DEFINED	01,03	27700	
NEWPARK RES INC	COM PAR \$.01	651718504	2	200 SH	DEFINED	05,01,03	200	
NEWPORT CORP 2660	COM	651824104	121	5082 SH	DEFINED	01,03	2422	
NEWPORT CORP	COM	651824104	64	2660 SH	OTHER	01,03	2660	
NEWPORT CORP	COM	651824104	571	23896 SH	DEFINED	05,01,03	23896	
NEWPORT CORP	COM	651824104	649	27175 SH	DEFINED	07,06,01,03	27175	
NEWPORT CORP	COM	651824104	191	8000 SH	DEFINED	08,09,03	8000	
NEWS AMER INC	NOTE	652482A23	9425	20000000 PRN	DEFINED	17,16	20000000	
NEWS CORP LTD	ADR NEW	652487703	195	6869 SH	DEFINED	01,03	6869	
NEWS CORP LTD	ADR NEW	652487703	86	3040 SH	OTHER	01,03	3040	
NEWS CORP LTD	ADR NEW	652487703		10 SH	DEFINED	05,01,03	10	
NEWS CORP LTD 86205	ADR NEW	652487703	2446	86205 SH	OTHER	06,01,03		
NEWS CORP LTD	ADR NEW	652487703	57	2000 SH	DEFINED	08,09,03	2000	
NEXMED INC	COM	652903105	214	45000 SH	DEFINED	08,09,03	45000	
NEXTEL COMMUNICATIONS INC	NOTE 4.750%	65332VAT0	1148	2000000 PRN	DEFINED	08,09,03	2000000	
NEXTEL COMMUNICATIONS INC 1400	CL A	65332V103	1591	295771 SH	DEFINED	01,03	294371	
NEXTEL COMMUNICATIONS INC 10990	CL A	65332V103	369	68526 SH	OTHER	01,03	57536	
NEXTEL COMMUNICATIONS INC	CL A	65332V103	242	45000 SH	PUT	DEFINED	01,03	45000
NEXTEL COMMUNICATIONS INC	CL A	65332V103	1852	344285 SH	DEFINED	05,01,03	344285	
NEXTEL COMMUNICATIONS INC	CL A	65332V103	71	13175 SH	OTHER	05,01,03	13175	
NEXTEL COMMUNICATIONS INC	CL A	65332V103	533	99050 SH	DEFINED	07,06,01,03	99050	
NEXTEL COMMUNICATIONS INC	CL A	65332V103	174	32359 SH	DEFINED	08,09,03	32359	
NEXTEL COMMUNICATIONS INC	CL A	65332V103	312	58000 SH	CALL	DEFINED	08,09,03	58000
NEXTEL COMMUNICATIONS INC 420000	CL A	65332V103	2260	420000 SH	OTHER	16		
NEXTEL PARTNERS INC	CL A	65333F107	7688	1277084 SH	DEFINED		1277084	
NEXTEL PARTNERS INC	CL A	65333F107	6	1000 SH	OTHER	01,03	1000	
NICOR INC 2529	COM	654086107	4233	92923 SH	DEFINED	01,03	90394	
NICOR INC 17738	COM	654086107	2154	47297 SH	OTHER	01,03	29559	
NICOR INC	COM	654086107	877	19250 SH	DEFINED	05,01,03	19250	
NICOR INC	COM	654086107	35	775 SH	OTHER	05,01,03	775	
NICOR INC 1400	COM	654086107	64	1400 SH	OTHER	06,01,03		
NICOR INC	COM	654086107	251	5500 SH	DEFINED	07,06,01,03	5500	
NICOR INC	COM	654086107	9	200 SH	DEFINED	08,09,03	200	
NIKE INC 8700	CL B	654106103	5055	84235 SH	DEFINED	01,03	75535	
NIKE INC 5080	CL B	654106103	1842	30700 SH	OTHER	01,03	25620	
NIKE INC	CL B	654106103	7520	125320 SH	DEFINED	05,01,03	125320	
NIKE INC	CL B	654106103	281	4675 SH	OTHER	05,01,03	4675	
NIKE INC 28525	CL B	654106103	1712	28525 SH	OTHER	06,01,03		
NIKE INC	CL B	654106103	2097	34950 SH	DEFINED	07,06,01,03	34950	
NIKE INC	CL B	654106103	60	1000 SH	DEFINED	08,09,03	1000	
NIKE INC 3350	CL B	654106103	201	3350 SH	DEFINED	11,01,03		
NIKU CORP	COM	654113109	17	8935 SH	OTHER	01,03	8935	
NIKU CORP	COM	654113109	63	32500 SH	DEFINED	08,09,03	32500	
99 CENTS ONLY STORES	COM	65440K106	135	3519 SH	DEFINED	01,03	3519	
99 CENTS ONLY STORES	COM	65440K106	1297	33820 SH	DEFINED	05,01,03	33820	
99 CENTS ONLY STORES	COM	65440K106	1473	38425 SH	DEFINED	07,06,01,03	38425	
99 CENTS ONLY STORES	COM	65440K106	96	2500 SH	DEFINED	08,09,03	2500	
NIPPON TELEG & TEL CORP	SPONSORED AD	654624105	82	4225 SH	DEFINED	01,03	3328	

897 NIPPON TELEG & TEL CORP 2853	SPONSORED AD	654624105	154	7935	SH	OTHER	01,03	5082
NIPPON TELEG & TEL CORP NISOURCE INC 6608	SPONSORED AD COM	654624105 65473P105	1 604	30 26327	SH SH	DEFINED	05,01,03 01,03	30 19719
NISOURCE INC 5399	COM	65473P105	874	38092	SH	OTHER	01,03	32693
NISOURCE INC	COM	65473P105	2049	89278	SH	DEFINED	05,01,03	89278
NISOURCE INC	COM	65473P105	81	3550	SH	OTHER	05,01,03	3550
NISOURCE INC	COM	65473P105	591	25750	SH	DEFINED	07,06,01,03	25750
NISOURCE INC	COM	65473P105	5	200	SH	DEFINED	08,09,03	200
NOBLE AFFILIATES INC	COM	654894104	579	14825	SH	DEFINED	01,03	14825
NOBLE AFFILIATES INC 700	COM	654894104	304	7775	SH	OTHER	01,03	7075
NOBLE AFFILIATES INC	COM	654894104	1462	37425	SH	DEFINED	05,01,03	37425
NOBLE AFFILIATES INC	COM	654894104	1638	41925	SH	DEFINED	07,06,01,03	41925
NOBLE AFFILIATES INC	COM	654894104	39	1000	SH	DEFINED	08,09,03	1000
NOKIA CORP 61897	SPONSORED AD	654902204	44427	2142077	SH	DEFINED	01,03	2080180
NOKIA CORP 152236	SPONSORED AD	654902204	15749	759344	SH	OTHER	01,03	607108
NOKIA CORP	SPONSORED AD	654902204	79	3800	SH	PUT	DEFINED	01,03
NOKIA CORP	SPONSORED AD	654902204	1	35	SH	DEFINED	05,01,03	35
NOKIA CORP	SPONSORED AD	654902204	40973	1975553	SH	DEFINED	08,09,03	1975553
NOKIA CORP	SPONSORED AD	654902204	10	500	SH	DEFINED	13,01,03	500
NOKIA CORP	SPONSORED AD	654902204	10	500	SH	OTHER	13,01,03	500
NOKIA CORP	SPONSORED AD	654902204	519	25000	SH	DEFINED	16	25000
NOBLE DRILLING CORP 400	COM	655042109	177	4271	SH	DEFINED	01,03	3871
NOBLE DRILLING CORP 1780	COM	655042109	226	5455	SH	OTHER	01,03	3675
NOBLE DRILLING CORP	COM	655042109	2426	58625	SH	DEFINED	05,01,03	58625
NOBLE DRILLING CORP	COM	655042109	95	2300	SH	OTHER	05,01,03	2300
NOBLE DRILLING CORP	COM	655042109	679	16400	SH	DEFINED	07,06,01,03	16400
NOBLE DRILLING CORP	COM	655042109	192	4650	SH	DEFINED	08,09,03	4650
NORDSON CORP	COM	655663102	13	430	SH	DEFINED	01,03	430
NORDSON CORP	COM	655663102	653	21655	SH	DEFINED	05,01,03	21655
NORDSON CORP	COM	655663102	742	24600	SH	DEFINED	07,06,01,03	24600
NORDSTROM INC 680	COM	655664100	18952	773535	SH	DEFINED	01,03	772855
NORDSTROM INC 25880	COM	655664100	2452	100080	SH	OTHER	01,03	74200
NORDSTROM INC	COM	655664100	1400	57155	SH	DEFINED	05,01,03	57155
NORDSTROM INC	COM	655664100	56	2300	SH	OTHER	05,01,03	2300
NORDSTROM INC	COM	655664100	409	16675	SH	DEFINED	07,06,01,03	16675
NORDSTROM INC	COM	655664100	17	700	SH	DEFINED	08,09,03	700
NORFOLK SOUTHERN CORP 29603	COM	655844108	19814	827652	SH	DEFINED	01,03	798049
NORFOLK SOUTHERN CORP 197727	COM	655844108	16167	675304	SH	OTHER	01,03	477577
NORFOLK SOUTHERN CORP	COM	655844108	3981	166310	SH	DEFINED	05,01,03	166310
NORFOLK SOUTHERN CORP	COM	655844108	159	6625	SH	OTHER	05,01,03	6625
NORFOLK SOUTHERN CORP	COM	655844108	1149	47975	SH	DEFINED	07,06,01,03	47975
NORFOLK SOUTHERN CORP	COM	655844108	220	9200	SH	DEFINED	08,09,03	9200
NORTEL NETWORKS CORP NEW 50026	COM	656568102	5656	1259756	SH	DEFINED	01,03	1209730
NORTEL NETWORKS CORP NEW 121632	COM	656568102	1643	365856	SH	OTHER	01,03	244224
NORTEL NETWORKS CORP NEW	COM	656568102	6488	1445055	SH	DEFINED	05,01,03	1445055
NORTEL NETWORKS CORP NEW	COM	656568102	1842	410150	SH	DEFINED	07,06,01,03	410150
NORTEL NETWORKS CORP NEW	COM	656568102	54	11921	SH	DEFINED	08,09,03	11921
NORTEL NETWORKS CORP NEW	COM	656568102	943	210000	SH	CALL	DEFINED	08,09,03
NORTEL NETWORKS CORP NEW	COM	656568102	4	1000	SH	DEFINED	13,01,03	1000
NORTEL NETWORKS CORP NEW 600	COM	656568102	5	1200	SH	OTHER	13,01,03	600
NORTEL NETWORKS CORP NEW	COM	656568102	160	35545	SH	DEFINED	17,16	35545
NORTEL NETWORKS CORP NEW	COM	656568102	485	108000	SH	CALL	DEFINED	17,16
NORTH FORK BANCORPORATION NY	COM	659424105	553	15550	SH	DEFINED	01,03	15550
NORTH FORK BANCORPORATION NY 500	COM	659424105	124	3500	SH	OTHER	01,03	3000
NORTH FORK BANCORPORATION NY	COM	659424105	3990	112192	SH	DEFINED	05,01,03	112192
NORTH FORK BANCORPORATION NY	COM	659424105	4276	120250	SH	DEFINED	07,06,01,03	120250
NORTHEAST UTILS 500	COM	664397106	54	2705	SH	DEFINED	01,03	2205
NORTHEAST UTILS 953	COM	664397106	63	3153	SH	OTHER	01,03	2200
NORTHEAST UTILS	COM	664397106	1817	91436	SH	DEFINED	05,01,03	91436
NORTHEAST UTILS	COM	664397106	2064	103850	SH	DEFINED	07,06,01,03	103850
NORTHERN BORDER PARTNERS L P 2088	UNIT LTD PAR	664785102	726	18016	SH	DEFINED	01,03	15928
NORTHERN BORDER PARTNERS L P 13468	UNIT LTD PAR	664785102	828	20556	SH	OTHER	01,03	7088
NORTHERN BORDER PARTNERS L P	UNIT LTD PAR	664785102	1494	37100	SH	DEFINED	08,09,03	37100
NORTHERN BORDER PARTNERS L P	UNIT LTD PAR	664785102	32	800	SH	OTHER	13,01,03	800

NORTHERN TR CORP 17250	COM	665859104	21535	358266	SH	DEFINED 01,03	341016
NORTHERN TR CORP 69808	COM	665859104	9688	161179	SH	OTHER 01,03	91371
NORTHERN TR CORP	COM	665859104	7074	117687	SH	DEFINED 05,01,03	117687
NORTHERN TR CORP	COM	665859104	230	3825	SH	OTHER 05,01,03	3825
NORTHERN TR CORP 40000	COM	665859104	2404	40000	SH	OTHER 06,01,03	
NORTHERN TR CORP	COM	665859104	18266	303883	SH	DEFINED 07,06,01,03	303883
NORTHERN TR CORP	COM	665859104	951	15828	SH	DEFINED 08,09,03	15828
NORTHERN TR CORP 46376	COM	665859104	37514	624090	SH	DEFINED 11,06,01,03	577714
NORTHROP GRUMMAN CORP 454	COM	666807102	2811	24861	SH	DEFINED 01,03	24407
NORTHROP GRUMMAN CORP 1252	COM	666807102	451	3989	SH	OTHER 01,03	2737
NORTHROP GRUMMAN CORP	COM	666807102	5373	47525	SH	DEFINED 05,01,03	47525
NORTHROP GRUMMAN CORP	COM	666807102	215	1900	SH	OTHER 05,01,03	1900
NORTHROP GRUMMAN CORP	COM	666807102	1549	13700	SH	DEFINED 07,06,01,03	13700
NORTHROP GRUMMAN CORP	COM	666807102	5822	51500	SH	DEFINED 08,09,03	51500
NORTHWEST AIRLS CORP	CL A	667280101	19	1000	SH	DEFINED 01,03	1000
NORTHWEST AIRLS CORP	CL A	667280101	17	900	SH	DEFINED 05,01,03	900
NORTHWEST AIRLS CORP	CL A	667280101	509	26700	SH	DEFINED 08,09,03	26700
NORTHWEST NAT GAS CO 1000	COM	667655104	500	17850	SH	DEFINED 01,03	16850
NORTHWEST NAT GAS CO 9399	COM	667655104	583	20819	SH	OTHER 01,03	11420
NORTHWEST NAT GAS CO	COM	667655104	1738	62040	SH	DEFINED 05,01,03	62040
NORTHWEST NAT GAS CO 3900	COM	667655104	109	3900	SH	OTHER 06,01,03	
NORTHWEST NAT GAS CO	COM	667655104	871	31100	SH	DEFINED 07,06,01,03	31100
NORTHWESTERN CORP	COM	668074107	157	7150	SH	DEFINED 01,03	7150
NORTHWESTERN CORP	COM	668074107	1220	55450	SH	DEFINED 05,01,03	55450
NORTHWESTERN CORP 2700	COM	668074107	59	2700	SH	OTHER 06,01,03	
NORTHWESTERN CORP	COM	668074107	746	33900	SH	DEFINED 07,06,01,03	33900
NOVARTIS A G	SPONSORED AD	66987V109	251	6331	SH	DEFINED 01,03	6331
NOVARTIS A G 6066	SPONSORED AD	66987V109	596	15056	SH	OTHER 01,03	8990
NOVARTIS A G	SPONSORED AD	66987V109	1	30	SH	DEFINED 05,01,03	30
NOVARTIS A G	SPONSORED AD	66987V109	1782	45000	SH	CALL DEFINED 08,09,03	45000
NUANCE COMMUNICATIONS INC	COM	669967101	486	71124	SH	DEFINED	71124
NUANCE COMMUNICATIONS INC	COM	669967101	322	47100	SH	DEFINED 08,09,03	47100
NOVELL INC 14600	COM	670006105	282	72563	SH	DEFINED 01,03	57963
NOVELL INC 1690	COM	670006105	28	7190	SH	OTHER 01,03	5500
NOVELL INC	COM	670006105	595	152855	SH	DEFINED 05,01,03	152855
NOVELL INC	COM	670006105	175	45000	SH	DEFINED 07,06,01,03	45000
NOVELL INC	COM	670006105	2	400	SH	DEFINED 08,09,03	400
NOVELLUS SYS INC 40000000	NOTE	670008AB7	41900	40000000	PRN	OTHER 16	
NOVELLUS SYS INC 2250	COM	670008101	4772	88147	SH	DEFINED 01,03	85897
NOVELLUS SYS INC 3630	COM	670008101	197	3630	SH	OTHER 01,03	
NOVELLUS SYS INC	COM	670008101	5463	100899	SH	DEFINED 05,01,03	100899
NOVELLUS SYS INC	COM	670008101	10743	198436	SH	DEFINED 07,06,01,03	198436
NOVELLUS SYS INC	COM	670008101	457	8447	SH	DEFINED 08,09,03	8447
NOVELLUS SYS INC	COM	670008101	341	6300	SH	DEFINED 17,16	6300
NOVEN PHARMACEUTICALS INC	COM	670009109	25	1200	SH	DEFINED 01,03	1200
NOVEN PHARMACEUTICALS INC	COM	670009109	943	45450	SH	DEFINED 05,01,03	45450
NOVEN PHARMACEUTICALS INC	COM	670009109	577	27800	SH	DEFINED 07,06,01,03	27800
NOVO-NORDISK A S	ADR	670100205	89	2250	SH	DEFINED 01,03	2250
NOVO-NORDISK A S	ADR	670100205	614	15500	SH	OTHER 01,03	15500
NSTAR 1160	COM	67019E107	3794	83671	SH	DEFINED 01,03	82511
NSTAR 2756	COM	67019E107	463	10217	SH	OTHER 01,03	7461
NSTAR	COM	67019E107	1569	34596	SH	DEFINED 05,01,03	34596
NSTAR 2610	COM	67019E107	118	2610	SH	OTHER 06,01,03	
NSTAR	COM	67019E107	1782	39300	SH	DEFINED 07,06,01,03	39300
NTELOS INC	COM	67019U101	909	221770	SH	DEFINED 01,03	221770
NTELOS INC	COM	67019U101	31	7626	SH	OTHER 01,03	7626
NUCOR CORP 8685	COM	670346105	12897	200764	SH	DEFINED 01,03	192079
NUCOR CORP 68020	COM	670346105	6500	101184	SH	OTHER 01,03	33164
NUCOR CORP	COM	670346105	2270	35337	SH	DEFINED 05,01,03	35337
NUCOR CORP	COM	670346105	85	1325	SH	OTHER 05,01,03	1325
NUCOR CORP	COM	670346105	1025	15950	SH	DEFINED 07,06,01,03	15950
NUCOR CORP	COM	670346105	2293	35700	SH	DEFINED 08,09,03	35700
NUEVO ENERGY CO 6700	COM	670509108	295	19800	SH	DEFINED 01,03	13100

NUEVO ENERGY CO 300	COM		670509108	4	300 SH	OTHER	01,03	
NUEVO ENERGY CO	COM		670509108	648	43475 SH	DEFINED	05,01,03	43475
NUEVO ENERGY CO	COM		670509108	320	21475 SH	DEFINED	07,06,01,03	21475
NUVEEN INSD PREM INCOME MUN	COM		6706D8104	169	12952 SH	DEFINED	01,03	12952
NUVEEN INSD PREM INCOME MUN	COM		6706D8104	14	1103 SH	OTHER	01,03	1103
NUVEEN PREM INCOME MUN FD 4	COM		6706K4105	183	14181 SH	DEFINED	01,03	14181
NUVEEN PREM INCOME MUN FD 4 2700	COM		6706K4105	682	52883 SH	OTHER	01,03	50183
NUVEEN SELECT MAT MUN FD	SH BEN INT		67061T101	72	7000 SH	DEFINED	01,03	7000
NUVEEN SELECT MAT MUN FD	SH BEN INT		67061T101	52	4993 SH	OTHER	01,03	4993
NUVEEN INVT QUALITY MUN FD I	COM		67062E103	448	31088 SH	DEFINED	01,03	31088
NUVEEN INVT QUALITY MUN FD I 2200	COM		67062E103	314	21800 SH	OTHER	01,03	19600
NUVEEN MUN ADVANTAGE FD INC 1400	COM		67062H106	275	19246 SH	DEFINED	01,03	17846
NUVEEN MUN ADVANTAGE FD INC 1700	COM		67062H106	527	36886 SH	OTHER	01,03	35186
NUVEEN MUN INCOME FD INC	COM		67062J102	141	13400 SH	DEFINED	01,03	13400
NUVEEN INSD QUALITY MUN FD I 10400	COM		67062N103	357	24303 SH	DEFINED	01,03	13903
NUVEEN INSD QUALITY MUN FD I 2175	COM		67062N103	145	9875 SH	OTHER	01,03	7700
NUVEEN PERFORMANCE PLUS MUN 1700	COM		67062P108	462	33346 SH	DEFINED	01,03	31646
NUVEEN PERFORMANCE PLUS MUN 3638	COM		67062P108	986	71138 SH	OTHER	01,03	67500
NUVEEN PREM INCOME MUN FD	COM		67062T100	465	33868 SH	DEFINED	01,03	33868
NUVEEN PREM INCOME MUN FD 2735	COM		67062T100	197	14370 SH	OTHER	01,03	11635
NUVEEN MUN MKT OPPORTUNITY F	COM		67062W103	284	20485 SH	DEFINED	01,03	20485
NUVEEN MUN MKT OPPORTUNITY F 3000	COM		67062W103	262	18934 SH	OTHER	01,03	15934
NUVEEN PREM INCOME MUN FD 2	COM		67063W102	215	15246 SH	DEFINED	01,03	15246
NUVEEN PREM INCOME MUN FD 2 4127	COM		67063W102	595	42194 SH	OTHER	01,03	38067
NUVEEN VA PREM INCOME MUN FD	COM		67064R102	112	7133 SH	DEFINED	01,03	7133
NUVEEN VA PREM INCOME MUN FD	COM		67064R102	143	9136 SH	OTHER	01,03	9136
NVIDIA CORP	NOTE	4.750%	67066GAA2	424	350000 PRN	DEFINED	08,09,03	350000
NVIDIA CORP 3200	COM		67066G104	505	11390 SH	DEFINED	01,03	8190
NVIDIA CORP 720	COM		67066G104	79	1790 SH	OTHER	01,03	1070
NVIDIA CORP	COM		67066G104	7369	166115 SH	DEFINED	05,01,03	166115
NVIDIA CORP	COM		67066G104	938	21154 SH	DEFINED	07,06,01,03	21154
NVIDIA CORP	COM		67066G104	681	15341 SH	DEFINED	08,09,03	15341
NUVEEN DIVID ADVANTAGE MUN F	COM		67066V101	200	14417 SH	DEFINED	01,03	14417
NUVEEN DIVID ADVANTAGE MUN F	COM		67066V101	107	7733 SH	OTHER	01,03	7733
NUVEEN DIV ADVANTAGE MUN FD	COM		67070F100	128	9600 SH	DEFINED	01,03	9600
NUVEEN DIV ADVANTAGE MUN FD 6666	COM		67070F100	115	8666 SH	OTHER	01,03	2000
NYFIX INC	COM		670712108	1631	109000 SH	DEFINED		109000
NYFIX INC 2400	COM		670712108	90	6000 SH	DEFINED	01,03	3600
NYFIX INC	COM		670712108	927	61975 SH	DEFINED	05,01,03	61975
NYFIX INC	COM		670712108	509	34000 SH	DEFINED	07,06,01,03	34000
O CHARLEYS INC	COM		670823103	812	37700 SH	DEFINED	05,01,03	37700
O CHARLEYS INC	COM		670823103	498	23100 SH	DEFINED	07,06,01,03	23100
OGE ENERGY CORP 10616	COM		670837103	7827	326549 SH	DEFINED	01,03	315933
OGE ENERGY CORP 96895	COM		670837103	3431	143141 SH	OTHER	01,03	46246
OGE ENERGY CORP	COM		670837103	1219	50843 SH	DEFINED	05,01,03	50843
OGE ENERGY CORP	COM		670837103	1384	57725 SH	DEFINED	07,06,01,03	57725
OM GROUP INC 373	COM		670872100	1288	17821 SH	DEFINED	01,03	17448
OM GROUP INC	COM		670872100	5953	82343 SH	DEFINED	05,01,03	82343
OM GROUP INC	COM		670872100	8560	118394 SH	DEFINED	07,06,01,03	118394
NUVEEN MUN VALUE FD INC 9966	COM		670928100	1294	140326 SH	DEFINED	01,03	130360
NUVEEN MUN VALUE FD INC 25929	COM		670928100	3051	330879 SH	OTHER	01,03	304950
NUVEEN FLA INVT QUALITY MUN 2000	COM		670970102	89	6047 SH	DEFINED	01,03	4047
NUVEEN FLA INVT QUALITY MUN 1000	COM		670970102	358	24484 SH	OTHER	01,03	23484
NUVEEN SELECT QUALITY MUN FD	COM		670973106	584	42025 SH	DEFINED	01,03	42025
NUVEEN SELECT QUALITY MUN FD 3200	COM		670973106	253	18200 SH	OTHER	01,03	15000
NUVEEN QUALITY INCOME MUN FD 4983	COM		670977107	1433	103786 SH	DEFINED	01,03	98803
NUVEEN QUALITY INCOME MUN FD 10575	COM		670977107	568	41158 SH	OTHER	01,03	30583
NUVEEN TEX QUALITY INCOME MU	COM		670983105	186	12772 SH	DEFINED	01,03	12772
NUVEEN TEX QUALITY INCOME MU	COM		670983105	221	15158 SH	OTHER	01,03	3150

OMNICOM GROUP INC	COM	681919106	7709	81665	SH	DEFINED	05,01,03	81665	
OMNICOM GROUP INC	COM	681919106	302	3200	SH	OTHER	05,01,03	3200	
OMNICOM GROUP INC	COM	681919106	2261	23956	SH	DEFINED	07,06,01,03	23956	
OMNICOM GROUP INC	COM	681919106	5	58	SH	DEFINED	08,09,03	58	
OMNICOM GROUP INC 121284	COM	681919106	67364	713606	SH	DEFINED	11,06,01,03	592322	
OMNOVA SOLUTIONS INC	COM	682129101	3	306	SH	DEFINED	01,03	306	
OMNOVA SOLUTIONS INC 1554	COM	682129101	13	1554	SH	OTHER	01,03		
OMNOVA SOLUTIONS INC	COM	682129101	665	80100	SH	DEFINED	05,01,03	80100	
OMNOVA SOLUTIONS INC	COM	682129101	407	49000	SH	DEFINED	07,06,01,03	49000	
ON ASSIGNMENT INC	COM	682159108	7	400	SH	DEFINED	01,03	400	
ON ASSIGNMENT INC	COM	682159108	3	180	SH	OTHER	01,03	180	
ON ASSIGNMENT INC	COM	682159108	856	47825	SH	DEFINED	05,01,03	47825	
ON ASSIGNMENT INC	COM	682159108	496	27700	SH	DEFINED	07,06,01,03	27700	
ONEOK INC NEW 1076	COM	682680103	95	4547	SH	DEFINED	01,03	3471	
ONEOK INC NEW 600	COM	682680103	34	1648	SH	OTHER	01,03	1048	
ONEOK INC NEW	COM	682680103	813	38969	SH	DEFINED	05,01,03	38969	
ONEOK INC NEW	COM	682680103	923	44250	SH	DEFINED	07,06,01,03	44250	
ONI SYSTEMS CORP	COM	68273F103	13	2120	SH	DEFINED	01,03	2120	
ONI SYSTEMS CORP	COM	68273F103	2111	342208	SH	DEFINED	08,09,03	342208	
ONI SYSTEMS CORP 15100	COM	68273F103	93	15100	SH	OTHER	16		
ONI SYSTEMS CORP	COM	68273F103	2695	436749	SH	DEFINED	17,16	436749	
ONYX SOFTWARE CORP	COM	683402101	453	90793	SH	DEFINED		90793	
ONYX SOFTWARE CORP	COM	683402101	1	190	SH	DEFINED	01,03	190	
ONYX SOFTWARE CORP	COM	683402101	3	540	SH	OTHER	01,03	540	
OPENWAVE SYS INC	COM	683718100	134	21061	SH	DEFINED		21061	
OPENWAVE SYS INC 39616	COM	683718100	6099	958999	SH	DEFINED	01,03	919383	
OPENWAVE SYS INC 49797	COM	683718100	1319	207314	SH	OTHER	01,03	157517	
OPENWAVE SYS INC	COM	683718100	2	300	SH	DEFINED	05,01,03	300	
OPENWAVE SYS INC	COM	683718100	65	10256	SH	DEFINED	08,09,03	10256	
OPENWAVE SYS INC	COM	683718100	10	1645	SH	DEFINED	13,01,03	1645	
OPENWAVE SYS INC 500	COM	683718100	3	500	SH	OTHER	13,01,03		
OPENWAVE SYS INC	COM	683718100	57	9000	SH	DEFINED	17,16	9000	
OPTA FOOD INGREDIENTS INC 300000	COM	68381N105	351	300000	SH	OTHER	16		
ORACLE CORP 611754	COM	68389X105	77254	6035468	SH	DEFINED	01,03	5423714	
ORACLE CORP 726742	COM	68389X105	26463	2067403	SH	OTHER	01,03	1340661	
ORACLE CORP	COM	68389X105	538	42000	SH	CALL	DEFINED	01,03	42000
ORACLE CORP	COM	68389X105	1280	100000	SH	PUT	DEFINED	01,03	100000
ORACLE CORP	COM	68389X105	44460	3473423	SH	DEFINED	05,01,03	3473423	
ORACLE CORP 494825	COM	68389X105	6334	494825	SH	OTHER	06,01,03		
ORACLE CORP	COM	68389X105	20280	1584354	SH	DEFINED	07,06,01,03	1584354	
ORACLE CORP	COM	68389X105	16012	1250946	SH	DEFINED	08,09,03	1250946	
ORACLE CORP	COM	68389X105	5440	425000	SH	CALL	DEFINED	08,09,03	425000
ORACLE CORP	COM	68389X105	6528	510000	SH	PUT	DEFINED	08,09,03	510000
ORACLE CORP	COM	68389X105	207	16140	SH	DEFINED	13,01,03	16140	
ORACLE CORP	COM	68389X105	9	700	SH	OTHER	13,01,03	700	
OPPENHEIMER MULTI-SECTOR INC	SH BEN INT	683933105	50	5902	SH	DEFINED	01,03	5902	
OPPENHEIMER MULTI-SECTOR INC 10405	SH BEN INT	683933105	89	10405	SH	OTHER	01,03		
O REILLY AUTOMOTIVE INC 9999	COM	686091109	7214	228498	SH	DEFINED	01,03	218499	
O REILLY AUTOMOTIVE INC 2600	COM	686091109	82	2600	SH	OTHER	01,03		
O REILLY AUTOMOTIVE INC	COM	686091109	3934	124625	SH	DEFINED	05,01,03	124625	
O REILLY AUTOMOTIVE INC	COM	686091109	2095	66375	SH	DEFINED	07,06,01,03	66375	
ORTHOLOGIC CORP	COM	68750J107	94	16883	SH	DEFINED	08,09,03	16883	
ORTHODONTIC CTRS AMER INC 27196 6025	COM	68750P103	2990	108310	SH	DEFINED	01,03	75089	
ORTHODONTIC CTRS AMER INC 12250	COM	68750P103	338	12250	SH	OTHER	01,03		
ORTHODONTIC CTRS AMER INC	COM	68750P103	7817	283124	SH	DEFINED	05,01,03	283124	
ORTHODONTIC CTRS AMER INC	COM	68750P103	17235	624226	SH	DEFINED	07,06,01,03	624226	
OSHKOSH B GOSH INC 3300	CL A	688222207	407	9500	SH	DEFINED	01,03	6200	
OSHKOSH B GOSH INC 4000	CL A	688222207	171	4000	SH	OTHER	01,03		
OSHKOSH B GOSH INC	CL A	688222207	1610	37575	SH	DEFINED	05,01,03	37575	
OSHKOSH B GOSH INC	CL A	688222207	639	14900	SH	DEFINED	07,06,01,03	14900	
OSHKOSH B GOSH INC	CL A	688222207	4	100	SH	DEFINED	08,09,03	100	
OSHKOSH TRUCK CORP	COM	688239201	17	300	SH	DEFINED	01,03	300	
OSHKOSH TRUCK CORP	COM	688239201	1922	33775	SH	DEFINED	05,01,03	33775	
OSHKOSH TRUCK CORP	COM	688239201	1178	20700	SH	DEFINED	07,06,01,03	20700	
OSTEOTECH INC	COM	688582105	190	28475	SH	DEFINED	05,01,03	28475	
OSTEOTECH INC	COM	688582105	116	17400	SH	DEFINED	07,06,01,03	17400	

OSTEOTECH INC	COM		688582105	3	500 SH	DEFINED 08,09,03	500
OTTER TAIL CORP	COM		689648103	31	1000 SH	DEFINED 01,03	1000
OTTER TAIL CORP 6642	COM		689648103	401	12996 SH	OTHER 01,03	6354
OTTER TAIL CORP	COM		689648103	2	60 SH	DEFINED 05,01,03	60
OUTBACK STEAKHOUSE INC	COM		689899102	287	8015 SH	DEFINED 01,03	8015
OUTBACK STEAKHOUSE INC 1250	COM		689899102	55	1550 SH	OTHER 01,03	300
OUTBACK STEAKHOUSE INC	COM		689899102	1785	49905 SH	DEFINED 05,01,03	49905
OUTBACK STEAKHOUSE INC	COM		689899102	2028	56700 SH	DEFINED 07,06,01,03	56700
OUTBACK STEAKHOUSE INC	COM		689899102	1002	28000 SH	DEFINED 17,16	28000
OVERSEAS SHIPHOLDING GROUP I	COM		690368105	12	495 SH	DEFINED 01,03	495
OVERSEAS SHIPHOLDING GROUP I	COM		690368105	563	23150 SH	DEFINED 05,01,03	23150
OVERSEAS SHIPHOLDING GROUP I	COM		690368105	617	25375 SH	DEFINED 07,06,01,03	25375
OWENS & MINOR INC NEW	COM		690732102	626	31899 SH	DEFINED 01,03	31899
OWENS & MINOR INC NEW 300	COM		690732102	20	1000 SH	OTHER 01,03	700
OWENS & MINOR INC NEW	COM		690732102	1369	69700 SH	DEFINED 05,01,03	69700
OWENS & MINOR INC NEW	COM		690732102	823	41900 SH	DEFINED 07,06,01,03	41900
OWENS ILL INC	COM NEW		690768403	1848	108695 SH	DEFINED 01,03	108695
OXFORD HEALTH PLANS INC	COM		691471106	542	12960 SH	DEFINED 01,03	12960
OXFORD HEALTH PLANS INC 2000	COM		691471106	501	12000 SH	OTHER 01,03	10000
OXFORD HEALTH PLANS INC	COM		691471106	2424	58013 SH	DEFINED 05,01,03	58013
OXFORD HEALTH PLANS INC	COM		691471106	2710	64850 SH	DEFINED 07,06,01,03	64850
OXFORD HEALTH PLANS INC	COM		691471106	836	20000 SH	DEFINED 08,09,03	20000
OXFORD INDS INC	COM		691497309	45	1700 SH	DEFINED 01,03	1700
OXFORD INDS INC 1700	COM		691497309	418	15832 SH	OTHER 01,03	14132
OXFORD INDS INC	COM		691497309	485	18375 SH	DEFINED 05,01,03	18375
OXFORD INDS INC	COM		691497309	246	9300 SH	DEFINED 07,06,01,03	9300
PC-TEL INC 1500	COM		69325Q105	15	1700 SH	DEFINED 01,03	200
PC-TEL INC	COM		69325Q105	367	42425 SH	DEFINED 05,01,03	42425
PC-TEL INC	COM		69325Q105	208	24100 SH	DEFINED 07,06,01,03	24100
PC-TEL INC	COM		69325Q105	1	117 SH	DEFINED 08,09,03	117
PG&E CORP 26600	COM		69331C108	1800	76417 SH	DEFINED 01,03	49817
PG&E CORP 11965	COM		69331C108	419	17774 SH	OTHER 01,03	5809
PG&E CORP	COM		69331C108	4987	211662 SH	DEFINED 05,01,03	211662
PG&E CORP	COM		69331C108	157	6675 SH	OTHER 05,01,03	6675
PG&E CORP 246200	COM		69331C108	5800	246200 SH	OTHER 06,01,03	
PG&E CORP	COM		69331C108	1558	66125 SH	DEFINED 07,06,01,03	66125
PG&E CORP	COM		69331C108	29	1222 SH	DEFINED 08,09,03	1222
P F CHANGS CHINA BISTRO INC 4400	COM		69333Y108	373	5600 SH	DEFINED 01,03	1200
P F CHANGS CHINA BISTRO INC	COM		69333Y108	2370	35575 SH	DEFINED 05,01,03	35575
P F CHANGS CHINA BISTRO INC	COM		69333Y108	993	14900 SH	DEFINED 07,06,01,03	14900
P F CHANGS CHINA BISTRO INC	COM		69333Y108	31	470 SH	DEFINED 08,09,03	470
PMC CAP INC 11300	COM		693430100	82	11300 SH	OTHER 01,03	
PMC-SIERRA INC	NOTE	3.750%	69344FAB2	237	295000 PRN	DEFINED 08,09,03	295000
PMC-SIERRA INC	COM		69344F106	612	37593 SH	DEFINED	37593
PMC-SIERRA INC 5500	COM		69344F106	1187	72940 SH	DEFINED 01,03	67440
PMC-SIERRA INC 240	COM		69344F106	30	1859 SH	OTHER 01,03	1619
PMC-SIERRA INC	COM		69344F106	1330	81695 SH	DEFINED 05,01,03	81695
PMC-SIERRA INC	COM		69344F106	408	25075 SH	DEFINED 07,06,01,03	25075
PMC-SIERRA INC	COM		69344F106	392	24081 SH	DEFINED 08,09,03	24081
PMI GROUP INC	DBC	2.500%	69344MAE1	2191	1958000 PRN	DEFINED 08,09,03	1958000
PMI GROUP INC 420	COM		69344M101	5453	71979 SH	DEFINED 01,03	71559
PMI GROUP INC 1125	COM		69344M101	85	1125 SH	OTHER 01,03	
PMI GROUP INC	COM		69344M101	2200	29039 SH	DEFINED 05,01,03	29039
PMI GROUP INC	COM		69344M101	2500	33000 SH	DEFINED 07,06,01,03	33000
PMR CORP	COM		693451106	52	24500 SH	DEFINED 01,03	24500
PNC FINL SVCS GROUP INC 2400	COM		693475105	6458	105026 SH	DEFINED 01,03	102626
PNC FINL SVCS GROUP INC 43999	COM		693475105	5506	89541 SH	OTHER 01,03	45542
PNC FINL SVCS GROUP INC	COM		693475105	7984	129835 SH	DEFINED 05,01,03	129835
PNC FINL SVCS GROUP INC	COM		693475105	306	4975 SH	OTHER 05,01,03	4975
PNC FINL SVCS GROUP INC	COM		693475105	2197	35725 SH	DEFINED 07,06,01,03	35725
PNC FINL SVCS GROUP INC	COM		693475105	959	15600 SH	DEFINED 08,09,03	15600
PNM RES INC	COM		69349H107	596	19430 SH	DEFINED 05,01,03	19430
PNM RES INC 6200	COM		69349H107	190	6200 SH	OTHER 06,01,03	
PNM RES INC	COM		69349H107	888	28975 SH	DEFINED 07,06,01,03	28975
PPG INDS INC 13935	COM		693506107	12217	222496 SH	DEFINED 01,03	208561
PPG INDS INC	COM		693506107	5230	95245 SH	OTHER 01,03	54464

40781								
PPG INDS INC	COM	693506107	7209	131287	SH	DEFINED 05,01,03		131287
PPG INDS INC	COM	693506107	159	2900	SH	OTHER 05,01,03		2900
PPG INDS INC	COM	693506107	8764	159600	SH	OTHER 06,01,03		
159600								
PPG INDS INC	COM	693506107	1370	24950	SH	DEFINED 07,06,01,03		24950
PPG INDS INC	COM	693506107	11	200	SH	DEFINED 08,09,03		200
PPL CORP	COM	69351T106	685	17296	SH	DEFINED 01,03		12996
4300								
PPL CORP	COM	69351T106	996	25153	SH	OTHER 01,03		12953
12200								
PPL CORP	COM	69351T106	2471	62395	SH	DEFINED 05,01,03		62395
PPL CORP	COM	69351T106	100	2525	SH	OTHER 05,01,03		2525
PPL CORP	COM	69351T106	5704	144000	SH	OTHER 06,01,03		
144000								
PPL CORP	COM	69351T106	721	18200	SH	DEFINED 07,06,01,03		18200
PPL CORP	COM	69351T106	1351	34100	SH	DEFINED 08,09,03		34100
PRG-SCHULTZ INTERNATIONAL IN	COM	69357C107	17	1200	SH	DEFINED 01,03		1200
PRG-SCHULTZ INTERNATIONAL IN	COM	69357C107	2236	159125	SH	DEFINED 05,01,03		159125
PRG-SCHULTZ INTERNATIONAL IN	COM	69357C107	1106	78700	SH	DEFINED 07,06,01,03		78700
PRI AUTOMATION INC	COM	69357H106	136	5850	SH	DEFINED 01,03		5850
PRI AUTOMATION INC	COM	69357H106	1257	53929	SH	DEFINED 05,01,03		53929
PRI AUTOMATION INC	COM	69357H106	4270	183196	SH	DEFINED 07,06,01,03		183196
PRI AUTOMATION INC	COM	69357H106	7	280	SH	DEFINED 08,09,03		280
PRI AUTOMATION INC	COM	69357H106	2289	98185	SH	DEFINED 17,16		98185
PSS WORLD MED INC	COM	69366A100	105	10730	SH	DEFINED 01,03		10730
PSS WORLD MED INC	COM	69366A100	10	1000	SH	OTHER 01,03		1000
PSS WORLD MED INC	COM	69366A100	270	27500	SH	DEFINED 08,09,03		27500
PTEK HLDGS INC	COM	69366M104	12	3000	SH	OTHER 01,03		3000
PTEK HLDGS INC	COM	69366M104	105	25600	SH	DEFINED 08,09,03		25600
PACCAR INC	COM	693718108	313015	4275576	SH	DEFINED 01,03		4095849
179727								
PACCAR INC	COM	693718108	9167	125214	SH	OTHER 01,03		123202
2012								
PACCAR INC	COM	693718108	2513	34330	SH	DEFINED 05,01,03		34330
PACCAR INC	COM	693718108	97	1325	SH	OTHER 05,01,03		1325
PACCAR INC	COM	693718108	697	9525	SH	DEFINED 07,06,01,03		9525
PACCAR INC	COM	693718108	204	2783	SH	DEFINED 08,09,03		2783
PACIFIC CAP BANCORP NEW	COM	69404P101	178	5778	SH	DEFINED 01,03		5778
PACIFIC CAP BANCORP NEW	COM	69404P101	802	25988	SH	OTHER 01,03		25500
488								
PACIFIC CENTY FINL CORP	COM	694058108	466	17880	SH	DEFINED 01,03		17880
PACIFIC CENTY FINL CORP	COM	694058108	206	7896	SH	OTHER 01,03		5652
2244								
PACIFIC CENTY FINL CORP	COM	694058108	1306	50117	SH	DEFINED 05,01,03		50117
PACIFIC CENTY FINL CORP	COM	694058108	1483	56900	SH	DEFINED 07,06,01,03		56900
PACIFIC CENTY CYBERWORKS LTD	SPONSORED AD	694059106	6	2254	SH	DEFINED 01,03		2254
PACIFIC CENTY CYBERWORKS LTD	SPONSORED AD	694059106	29	11019	SH	OTHER 01,03		9900
1119								
PACIFIC SUNWEAR CALIF INC	COM	694873100	5	200	SH	DEFINED 01,03		200
PACIFIC SUNWEAR CALIF INC	COM	694873100	1628	66175	SH	DEFINED 05,01,03		66175
PACIFIC SUNWEAR CALIF INC	COM	694873100	996	40500	SH	DEFINED 07,06,01,03		40500
PACIFICARE HEALTH SYS DEL	COM	695112102	41	2345	SH	DEFINED 01,03		2345
PACIFICARE HEALTH SYS DEL	COM	695112102	393	22522	SH	DEFINED 05,01,03		22522
PACIFICARE HEALTH SYS DEL	COM	695112102	447	25600	SH	DEFINED 07,06,01,03		25600
PACKAGED ICE INC	COM	695148106	4	4000	SH	DEFINED 01,03		
4000								
PACKAGED ICE INC	COM	695148106	270	249700	SH	OTHER 16		
249700								
PACKAGING CORP AMER	COM	695156109	236	11910	SH	DEFINED 01,03		11910
PACKAGING CORP AMER	COM	695156109	1363	68885	SH	DEFINED 05,01,03		68885
PACKAGING CORP AMER	COM	695156109	1548	78225	SH	DEFINED 07,06,01,03		78225
PACTIV CORP	COM	695257105	542	27097	SH	DEFINED 01,03		26419
678								
PACTIV CORP	COM	695257105	268	13393	SH	OTHER 01,03		7568
5825								
PACTIV CORP	COM	695257105	1445	72175	SH	DEFINED 05,01,03		72175
PACTIV CORP	COM	695257105	55	2725	SH	OTHER 05,01,03		2725
PACTIV CORP	COM	695257105	402	20075	SH	DEFINED 07,06,01,03		20075
PALL CORP	COM	696429307	985	48075	SH	DEFINED 01,03		48075
PALL CORP	COM	696429307	817	39871	SH	OTHER 01,03		8634
31237								
PALL CORP	COM	696429307	1084	52905	SH	DEFINED 05,01,03		52905
PALL CORP	COM	696429307	44	2125	SH	OTHER 05,01,03		2125
PALL CORP	COM	696429307	310	15150	SH	DEFINED 07,06,01,03		15150
PALM INC	COM	696642107	1014	254224	SH	DEFINED 01,03		232362
21862								
PALM INC	COM	696642107	322	80778	SH	OTHER 01,03		43597
37181								
PALM INC	COM	696642107	1006	252010	SH	DEFINED 05,01,03		252010
PALM INC	COM	696642107	286	71650	SH	DEFINED 07,06,01,03		71650
PANAMSAT CORP NEW	COM	697933109	4	160	SH	OTHER 01,03		160
PANAMSAT CORP NEW	COM	697933109	145	6338	SH	DEFINED 08,09,03		6338
PANAMSAT CORP NEW	COM	697933109	2399	105000	SH	CALL DEFINED 08,09,03		105000
PANAMSAT CORP NEW	COM	697933109	2399	105000	SH	PUT DEFINED 08,09,03		105000

PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	203	6651 SH	DEFINED	01,03	6651
PAN PACIFIC RETAIL PPTYS INC 930	COM	69806L104	28	930 SH	OTHER	01,03	
PANCANADIAN ENERGY CORP 500	COM	69831A107	58	1958 SH	DEFINED	01,03	1458
PANCANADIAN ENERGY CORP 4782	COM	69831A107	256	8596 SH	OTHER	01,03	3814
PANERA BREAD CO 5850	CL A	69840W108	554	8700 SH	DEFINED	01,03	2850
PANERA BREAD CO 50	CL A	69840W108	3	50 SH	OTHER	01,03	
PANERA BREAD CO	CL A	69840W108	2459	38600 SH	DEFINED	05,01,03	38600
PANERA BREAD CO 1300	CL A	69840W108	83	1300 SH	OTHER	06,01,03	
PANERA BREAD CO	CL A	69840W108	1115	17500 SH	DEFINED	07,06,01,03	17500
PANERA BREAD CO	CL A	69840W108	64	1000 SH	DEFINED	08,09,03	1000
PAPA JOHNS INTL INC	COM	698813102	244	8760 SH	DEFINED	01,03	8760
PAPA JOHNS INTL INC	COM	698813102	413	14801 SH	DEFINED	05,01,03	14801
PAPA JOHNS INTL INC	COM	698813102	469	16825 SH	DEFINED	07,06,01,03	16825
PAPA JOHNS INTL INC	COM	698813102	63	2250 SH	DEFINED	08,09,03	2250
PARADIGM GENETICS INC	COM	69900R106	105	64696 SH	DEFINED		64696
PARADIGM GENETICS INC	COM	69900R106	13	8047 SH	DEFINED	01,03	8047
PARALLEL PETE CORP DEL	COM	699157103	70	20000 SH	DEFINED	01,03	20000
PARAMETRIC TECHNOLOGY CORP 2800	COM	699173100	76	12540 SH	DEFINED	01,03	9740
PARAMETRIC TECHNOLOGY CORP 4900	COM	699173100	84	13825 SH	OTHER	01,03	8925
PARAMETRIC TECHNOLOGY CORP	COM	699173100	718	118815 SH	DEFINED	05,01,03	118815
PARAMETRIC TECHNOLOGY CORP	COM	699173100	195	32250 SH	DEFINED	07,06,01,03	32250
PAREXEL INTL CORP	COM	699462107	5	300 SH	DEFINED	01,03	300
PAREXEL INTL CORP	COM	699462107	810	50525 SH	DEFINED	05,01,03	50525
PAREXEL INTL CORP	COM	699462107	494	30800 SH	DEFINED	07,06,01,03	30800
PARK ELECTROCHEMICAL CORP 13708	COM	700416209	438	15100 SH	DEFINED	01,03	1392
PARK ELECTROCHEMICAL CORP 492	COM	700416209	14	492 SH	OTHER	01,03	
PARK ELECTROCHEMICAL CORP	COM	700416209	1645	56725 SH	DEFINED	05,01,03	56725
PARK ELECTROCHEMICAL CORP	COM	700416209	699	24100 SH	DEFINED	07,06,01,03	24100
PARK PL ENTMT CORP 6000	COM	700690100	1007	95481 SH	DEFINED	01,03	89481
PARK PL ENTMT CORP 1867	COM	700690100	203	19267 SH	OTHER	01,03	17400
PARK PL ENTMT CORP	COM	700690100	2844	269537 SH	DEFINED	05,01,03	269537
PARK PL ENTMT CORP	COM	700690100	6236	591085 SH	DEFINED	07,06,01,03	591085
PARKER DRILLING CO	COM	701081101	4	1000 SH	DEFINED	01,03	1000
PARKER DRILLING CO 20325	COM	701081101	92	20825 SH	OTHER	01,03	500
PARKER HANNIFIN CORP 450	COM	701094104	7717	154648 SH	DEFINED	01,03	154198
PARKER HANNIFIN CORP 9025	COM	701094104	1118	22414 SH	OTHER	01,03	13389
PARKER HANNIFIN CORP	COM	701094104	2581	51720 SH	DEFINED	05,01,03	51720
PARKER HANNIFIN CORP	COM	701094104	101	2025 SH	OTHER	05,01,03	2025
PARKER HANNIFIN CORP	COM	701094104	726	14550 SH	DEFINED	07,06,01,03	14550
PATHMARK STORES INC NEW	COM	70322A101	60	2500 SH	DEFINED	01,03	2500
PATHMARK STORES INC NEW	COM	70322A101	240	10000 SH	DEFINED	08,09,03	10000
PATHMARK STORES INC NEW	COM	70322A101	240	10000 SH	CALL PUT	DEFINED 08,09,03	10000
PATINA OIL & GAS CORP 6500	COM	703224105	590	18705 SH	DEFINED	01,03	12205
PATINA OIL & GAS CORP	COM	703224105	1946	61750 SH	DEFINED	05,01,03	61750
PATINA OIL & GAS CORP	COM	703224105	845	26800 SH	DEFINED	07,06,01,03	26800
PATTERSON DENTAL CO 1800	COM	703412106	3593	82155 SH	DEFINED	01,03	80355
PATTERSON DENTAL CO	COM	703412106	2009	45931 SH	DEFINED	05,01,03	45931
PATTERSON DENTAL CO	COM	703412106	2193	50150 SH	DEFINED	07,06,01,03	50150
PATTERSON UTI ENERGY INC 370 2925	COM	703481101	834	28045 SH	DEFINED	01,03	24750
PATTERSON UTI ENERGY INC 270	COM	703481101	8	270 SH	OTHER	01,03	
PATTERSON UTI ENERGY INC	COM	703481101	2767	93030 SH	DEFINED	05,01,03	93030
PATTERSON UTI ENERGY INC	COM	703481101	6043	203190 SH	DEFINED	07,06,01,03	203190
PATTERSON UTI ENERGY INC	COM	703481101	149	5000 SH	DEFINED	08,09,03	5000
PAXAR CORP 29288	COM	704227107	658	38300 SH	DEFINED	01,03	9012
PAXAR CORP 812	COM	704227107	14	812 SH	OTHER	01,03	
PAXAR CORP	COM	704227107	2334	135950 SH	DEFINED	05,01,03	135950
PAXAR CORP	COM	704227107	889	51800 SH	DEFINED	07,06,01,03	51800
PAYCHEX INC 1450	COM	704326107	2891	72821 SH	DEFINED	01,03	71371
PAYCHEX INC 13523	COM	704326107	1560	39285 SH	OTHER	01,03	25762
PAYCHEX INC	COM	704326107	6637	167190 SH	DEFINED	05,01,03	167190
PAYCHEX INC	COM	704326107	255	6425 SH	OTHER	05,01,03	6425
PAYCHEX INC	COM	704326107	1846	46500 SH	DEFINED	07,06,01,03	46500

PAYCHEX INC	COM	704326107	436	10988 SH	DEFINED 08,09,03	10988
PAYCHEX INC	COM	704326107	307	7727 SH	DEFINED 11,01,03	7727
PAYLESS SHOESOURCE INC 2883	COM	704379106	878	14387 SH	DEFINED 01,03	11504
PAYLESS SHOESOURCE INC 21104	COM	704379106	2171	35553 SH	OTHER 01,03	14449
PAYLESS SHOESOURCE INC	COM	704379106	918	15044 SH	DEFINED 05,01,03	15044
PAYLESS SHOESOURCE INC	COM	704379106	1006	16475 SH	DEFINED 07,06,01,03	16475
PEAPACK-GLADSTONE FINL CORP 29273	COM	704699107	1449	29273 SH	OTHER 01,03	
PEDIATRIX MED GROUP 4058	COM	705324101	432	10600 SH	DEFINED 01,03	6542
PEDIATRIX MED GROUP 7300	COM	705324101	298	7300 SH	OTHER 01,03	
PEDIATRIX MED GROUP	COM	705324101	2487	61025 SH	DEFINED 05,01,03	61025
PEDIATRIX MED GROUP	COM	705324101	1231	30200 SH	DEFINED 07,06,01,03	30200
PEGASUS COMMUNICATIONS CORP	CL A	705904100	2	659 SH	DEFINED 01,03	659
PEGASUS COMMUNICATIONS CORP	CL A	705904100	37	12400 SH	DEFINED 08,09,03	12400
PEGASUS SOLUTIONS INC 5430	COM	705906105	299	16159 SH	DEFINED 01,03	10729
PEGASUS SOLUTIONS INC 1000	COM	705906105	19	1000 SH	OTHER 01,03	
PEGASUS SOLUTIONS INC	COM	705906105	1551	83816 SH	DEFINED 05,01,03	83816
PEGASUS SOLUTIONS INC	COM	705906105	2354	127257 SH	DEFINED 07,06,01,03	127257
PENCO AVIATION INC	COM	706444106	8485	349899 SH	DEFINED 01,03	349899
PENFORD CORP 200	COM	707051108	3	200 SH	DEFINED 01,03	
PENFORD CORP 8029	COM	707051108	160	9929 SH	OTHER 01,03	1900
PENFORD CORP	COM	707051108	246	15275 SH	DEFINED 05,01,03	15275
PENFORD CORP	COM	707051108	150	9300 SH	DEFINED 07,06,01,03	9300
PENN ENGR & MFG CORP 121487	CL A	707389102	2175	121487 SH	OTHER 01,03	
PENN ENGR & MFG CORP 540038	COM NON VTG	707389300	10142	540038 SH	OTHER 01,03	
PENN VA RESOURCES PARTNERS L	COM	707884102	52	2200 SH	DEFINED 01,03	2200
PENN VA RESOURCES PARTNERS L	COM	707884102	262	11000 SH	OTHER 01,03	11000
PENN VA RESOURCES PARTNERS L	COM	707884102	239	10000 SH	DEFINED 08,09,03	10000
PENNEY J C INC 66516	COM	708160106	2780	134246 SH	DEFINED 01,03	67730
PENNEY J C INC 95268	COM	708160106	3248	156818 SH	OTHER 01,03	61550
PENNEY J C INC	COM	708160106	3716	179441 SH	DEFINED 05,01,03	179441
PENNEY J C INC	COM	708160106	94	4525 SH	OTHER 05,01,03	4525
PENNEY J C INC	COM	708160106	792	38225 SH	DEFINED 07,06,01,03	38225
PENNEY J C INC	COM	708160106	21	1000 SH	DEFINED 08,09,03	1000
PENNEY J C INC	COM	708160106	1553	75000 SH	DEFINED 08,09,03	75000
PENNEY J C INC	COM	708160106	623	30100 SH	DEFINED 08,09,03	30100
PENNEY J C INC	COM	708160106	9129	440800 SH	DEFINED 17,16	440800
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	217	8500 SH	DEFINED 01,03	8500
PENNZOIL-QUAKER STATE COMPAN 1780	COM	709323109	38	1780 SH	DEFINED 01,03	
PENNZOIL-QUAKER STATE COMPAN 2535 32	COM	709323109	124	5775 SH	OTHER 01,03	3208
PENNZOIL-QUAKER STATE COMPAN	COM	709323109	1114	51871 SH	DEFINED 05,01,03	51871
PENNZOIL-QUAKER STATE COMPAN	COM	709323109	1265	58925 SH	DEFINED 07,06,01,03	58925
PENNZOIL-QUAKER STATE COMPAN	COM	709323109	1718	80000 SH	DEFINED 17,16	80000
PENTAIR INC 250	COM	709631105	3780	84046 SH	DEFINED 01,03	83796
PENTAIR INC 2400	COM	709631105	120	2678 SH	OTHER 01,03	278
PENTAIR INC	COM	709631105	4108	91341 SH	DEFINED 05,01,03	91341
PENTAIR INC	COM	709631105	15034	334316 SH	DEFINED 07,06,01,03	334316
PENTON MEDIA INC	COM	709668107	119	15700 SH	DEFINED 01,03	15700
PENTON MEDIA INC	COM	709668107	488	64575 SH	DEFINED 05,01,03	64575
PENTON MEDIA INC	COM	709668107	298	39500 SH	DEFINED 07,06,01,03	39500
PENWEST PHARMACEUTICALS CO 9593	COM	709754105	377	19417 SH	DEFINED 01,03	9824
PENWEST PHARMACEUTICALS CO	COM	709754105	192	9893 SH	OTHER 01,03	9893
PEOPLES ENERGY CORP	COM	711030106	604	15341 SH	DEFINED 01,03	15341
PEOPLES ENERGY CORP 5152	COM	711030106	897	22787 SH	OTHER 01,03	17635
PEOPLES ENERGY CORP	COM	711030106	601	15270 SH	DEFINED 05,01,03	15270
PEOPLES ENERGY CORP	COM	711030106	24	600 SH	OTHER 05,01,03	600
PEOPLES ENERGY CORP 1900	COM	711030106	75	1900 SH	OTHER 06,01,03	
PEOPLES ENERGY CORP	COM	711030106	173	4400 SH	DEFINED 07,06,01,03	4400
PEOPLES ENERGY CORP	COM	711030106	8	200 SH	DEFINED 08,09,03	200
PEOPLESOFT INC 500	COM	712713106	156	4269 SH	DEFINED 01,03	3769
PEOPLESOFT INC 921	COM	712713106	136	3721 SH	OTHER 01,03	2800
PEOPLESOFT INC	COM	712713106	731	20000 SH	CALL DEFINED 01,03	20000
PEOPLESOFT INC	COM	712713106	5060	138505 SH	DEFINED 05,01,03	138505
PEOPLESOFT INC	COM	712713106	1373	37575 SH	DEFINED 07,06,01,03	37575

PEOPLESOFT INC	COM		712713106	1728	47296 SH	DEFINED 08,09,03	47296
PEP BOYS MANNY MOE & JACK 29700	COM		713278109	684	41100 SH	DEFINED 01,03	11400
PEP BOYS MANNY MOE & JACK 500	COM		713278109	8	500 SH	OTHER 01,03	
PEP BOYS MANNY MOE & JACK	COM		713278109	2586	155400 SH	DEFINED 05,01,03	155400
PEP BOYS MANNY MOE & JACK	COM		713278109	1058	63600 SH	DEFINED 07,06,01,03	63600
PEP BOYS MANNY MOE & JACK	COM		713278109	22	1327 SH	DEFINED 13,01,03	1327
PEPSI BOTTLING GROUP INC 300	COM		713409100	307	11880 SH	DEFINED 01,03	11580
PEPSI BOTTLING GROUP INC 4420	COM		713409100	120	4654 SH	OTHER 01,03	234
PEPSI BOTTLING GROUP INC	COM		713409100	3161	122195 SH	DEFINED 05,01,03	122195
PEPSI BOTTLING GROUP INC	COM		713409100	128	4950 SH	OTHER 05,01,03	4950
PEPSI BOTTLING GROUP INC 1000	COM		713409100	26	1000 SH	OTHER 06,01,03	
PEPSI BOTTLING GROUP INC	COM		713409100	916	35400 SH	DEFINED 07,06,01,03	35400
PEPSIAMERICAS INC	COM		71343P200	119	8225 SH	DEFINED 01,03	8225
PEPSIAMERICAS INC 4412	COM		71343P200	290	20140 SH	OTHER 01,03	15728
PEPSIAMERICAS INC	COM		71343P200	1471	102001 SH	DEFINED 05,01,03	102001
PEPSIAMERICAS INC	COM		71343P200	1666	115500 SH	DEFINED 07,06,01,03	115500
PEPSICO INC 374673	COM		713448108	1054519	20476098 SH	DEFINED 01,03	20101425
PEPSICO INC 2669005	COM		713448108	250829	4870473 SH	OTHER 01,03	2201468
PEPSICO INC 740010	COM		713448108	54222	1052853 SH	DEFINED 05,01,03	312843
PEPSICO INC 209990	COM		713448108	50472	980032 SH	OTHER 05,01,03	770042
PEPSICO INC 298300	COM		713448108	15362	298300 SH	OTHER 06,01,03	
PEPSICO INC	COM		713448108	29210	567181 SH	DEFINED 07,06,01,03	567181
PEPSICO INC	COM		713448108	2349	45608 SH	DEFINED 08,09,03	45608
PEPSICO INC	COM		713448108	2575	50000 SH	DEFINED 08,09,03	50000
PEPSICO INC 710924	COM		713448108	359615	6982818 SH	DEFINED 11,06,01,03	6271894
PEPSICO INC	COM		713448108	237	4610 SH	DEFINED 13,01,03	4610
PER-SE TECHNOLOGIES INC	COM NEW		713569309	1732	143407 SH	DEFINED 01,03	143407
PEREGRINE SYSTEMS INC	NOTE	5.500%	71366QAC5	8120	10720000 PRN	DEFINED 08,09,03	10720000
PEREGRINE SYSTEMS INC 528	COM		71366Q101	5	528 SH	DEFINED 01,03	
PEREGRINE SYSTEMS INC 3572	COM		71366Q101	148	15595 SH	OTHER 01,03	12023
PEREGRINE SYSTEMS INC	COM		71366Q101	15	1600 SH	DEFINED 05,01,03	1600
PEREGRINE SYSTEMS INC	COM		71366Q101	1210	127121 SH	DEFINED 08,09,03	127121
PEREGRINE SYSTEMS INC	COM		71366Q101	2951	310000 SH	DEFINED 08,09,03	310000
PEREGRINE PHARMACEUTICALS IN	COM		713661106	33	15400 SH	DEFINED 01,03	15400
PERFORMANCE FOOD GROUP CO	NOTE	5.500%	713755AA4	2041	1680000 PRN	DEFINED 01,03	1680000
PERFORMANCE FOOD GROUP CO	NOTE	5.500%	713755AA4	8141	6700000 PRN	DEFINED 07,06,01,03	6700000
PERFORMANCE FOOD GROUP CO 31600	COM		713755106	1398	42800 SH	DEFINED 01,03	11200
PERFORMANCE FOOD GROUP CO	COM		713755106	4412	135075 SH	DEFINED 05,01,03	135075
PERFORMANCE FOOD GROUP CO 2700	COM		713755106	88	2700 SH	OTHER 06,01,03	
PERFORMANCE FOOD GROUP CO	COM		713755106	1767	54100 SH	DEFINED 07,06,01,03	54100
PERFORMANCE FOOD GROUP CO	COM		713755106	676	20700 SH	DEFINED 08,09,03	20700
PERFORMANCE FOOD GROUP CO	COM		713755106	146	4470 SH	DEFINED 11,01,03	4470
PERICOM SEMICONDUCTOR CORP 20280	COM		713831105	317	22400 SH	DEFINED 01,03	2120
PERICOM SEMICONDUCTOR CORP 220	COM		713831105	3	220 SH	OTHER 01,03	
PERICOM SEMICONDUCTOR CORP	COM		713831105	1235	87350 SH	DEFINED 05,01,03	87350
PERICOM SEMICONDUCTOR CORP	COM		713831105	441	31200 SH	DEFINED 07,06,01,03	31200
PERKINELMER INC 27600	COM		714046109	1243	67197 SH	DEFINED 01,03	39597
PERKINELMER INC 30138	COM		714046109	598	32338 SH	OTHER 01,03	2200
PERKINELMER INC	COM		714046109	2158	116655 SH	DEFINED 05,01,03	116655
PERKINELMER INC	COM		714046109	726	39225 SH	DEFINED 07,06,01,03	39225
PERKINELMER INC	COM		714046109	41	2200 SH	DEFINED 08,09,03	2200
PERRIGO CO	COM		714290103	42	3540 SH	DEFINED 01,03	3540
PERRIGO CO	COM		714290103	572	47865 SH	DEFINED 05,01,03	47865
PERRIGO CO	COM		714290103	650	54400 SH	DEFINED 07,06,01,03	54400
PETROLEO BRASILEIRO SA PETRO 840	SPONSORED AD		71654V101	39	1550 SH	DEFINED 01,03	710
PETROLEO BRASILEIRO SA PETRO 1680	SPONSORED AD		71654V101	69	2780 SH	OTHER 01,03	1100
PETROLEO BRASILEIRO SA PETRO 54400	SPONSORED AD		71654V101	1356	54400 SH	OTHER 06,01,03	
PETROLEO BRASILEIRO SA PETRO	SPONSORED AD		71654V408	818	30900 SH	DEFINED 01,03	30900
PETROLEO BRASILEIRO SA PETRO 1000	SPONSORED AD		71654V408	26	1000 SH	OTHER 01,03	
PETROLEO BRASILEIRO SA PETRO 149275	SPONSORED AD		71654V408	3951	149275 SH	OTHER 06,01,03	

PETROLEUM & RES CORP 1604	COM	716549100	51	2028 SH	DEFINED	01,03	424
PETROLEUM & RES CORP 5723	COM	716549100	210	8313 SH	OTHER	01,03	2590
PETROLEUM GEO-SVCS A/S	SPONSORED AD	716597109	104	16000 SH	DEFINED	17,16	16000
PETROQUEST ENERGY INC	COM	716748108	77	13400 SH	DEFINED	08,09,03	13400
PETSMART INC	COM	716768106	1121	82700 SH	DEFINED	01,03	82700
PETSMART INC 2000	COM	716768106	27	2000 SH	OTHER	01,03	
PETSMART INC	COM	716768106	1	45 SH	DEFINED	08,09,03	45
PETSMART INC	COM	716768106	983	72500 SH	CALL	DEFINED 08,09,03	72500
PFIZER INC 1140633	COM	717081103	702940	17688486 SH	DEFINED	01,03	16547853
PFIZER INC 3669391	COM	717081103	365028	9185398 SH	OTHER	01,03	5516007
PFIZER INC 2624619	COM	717081103	150587	3789315 SH	DEFINED	05,01,03	1164696
PFIZER INC 256131	COM	717081103	118781	2988950 SH	OTHER	05,01,03	2732819
PFIZER INC 801550	COM	717081103	31854	801550 SH	OTHER	06,01,03	
PFIZER INC	COM	717081103	83892	2111022 SH	DEFINED	07,06,01,03	2111022
PFIZER INC	COM	717081103	23437	589748 SH	DEFINED	08,09,03	589748
PFIZER INC	COM	717081103	8942	225000 SH	CALL	DEFINED 08,09,03	225000
PFIZER INC	COM	717081103	784	19732 SH	DEFINED	13,01,03	19732
PFIZER INC 1125	COM	717081103	69	1725 SH	OTHER	13,01,03	600
PHARMACEUTICAL PROD DEV INC 6700	COM	717124101	530	15200 SH	DEFINED	01,03	8500
PHARMACEUTICAL PROD DEV INC	COM	717124101	4229	121350 SH	DEFINED	05,01,03	121350
PHARMACEUTICAL PROD DEV INC	COM	717124101	2241	64300 SH	DEFINED	07,06,01,03	64300
PHARMACEUTICAL PROD DEV INC	COM	717124101	784	22500 SH	DEFINED	08,09,03	22500
PHARMACIA CORP 84400	COM	71713U102	193518	4292764 SH	DEFINED	01,03	4208364
PHARMACIA CORP 1131252	COM	71713U102	78849	1749084 SH	OTHER	01,03	617832
PHARMACIA CORP	COM	71713U102	37242	826136 SH	DEFINED	05,01,03	826136
PHARMACIA CORP	COM	71713U102	992	22000 SH	OTHER	05,01,03	22000
PHARMACIA CORP 315000	COM	71713U102	14200	315000 SH	OTHER	06,01,03	
PHARMACIA CORP	COM	71713U102	32809	727794 SH	DEFINED	07,06,01,03	727794
PHARMACIA CORP	COM	71713U102	76	1683 SH	DEFINED	08,09,03	1683
PHARMACIA CORP	COM	71713U102	5	105 SH	DEFINED	13,01,03	105
PHARMACIA CORP 700	COM	71713U102	32	700 SH	OTHER	13,01,03	
PHELPS DODGE CORP 457	COM	717265102	749	17783 SH	DEFINED	01,03	17326
PHELPS DODGE CORP 4126	COM	717265102	604	14347 SH	OTHER	01,03	10221
PHELPS DODGE CORP	COM	717265102	1417	33660 SH	DEFINED	05,01,03	33660
PHELPS DODGE CORP	COM	717265102	57	1350 SH	OTHER	05,01,03	1350
PHELPS DODGE CORP	COM	717265102	412	9775 SH	DEFINED	07,06,01,03	9775
PHELPS DODGE CORP	COM	717265102	211	5000 SH	DEFINED	08,09,03	5000
PHILADELPHIA CONS HLDG CORP	COM	717528103	1823	45800 SH	DEFINED	01,03	45800
PHILADELPHIA CONS HLDG CORP 4300	COM	717528103	193	4850 SH	OTHER	01,03	550
PHILADELPHIA CONS HLDG CORP	COM	717528103	2024	50850 SH	DEFINED	05,01,03	50850
PHILADELPHIA CONS HLDG CORP	COM	717528103	4578	115019 SH	DEFINED	07,06,01,03	115019
PHILADELPHIA SUBN CORP 2670	COM PAR \$0.5	718009608	389	16537 SH	DEFINED	01,03	13867
PHILADELPHIA SUBN CORP 3080	COM PAR \$0.5	718009608	72	3080 SH	OTHER	01,03	
PHILADELPHIA SUBN CORP	COM PAR \$0.5	718009608	3422	145600 SH	DEFINED	05,01,03	145600
PHILADELPHIA SUBN CORP 2312	COM PAR \$0.5	718009608	54	2312 SH	OTHER	06,01,03	
PHILADELPHIA SUBN CORP	COM PAR \$0.5	718009608	1983	84400 SH	DEFINED	07,06,01,03	84400
PHILIP MORRIS COS INC 204899	COM	718154107	241351	4582323 SH	DEFINED	01,03	4377424
PHILIP MORRIS COS INC 1534923	COM	718154107	155963	2961130 SH	OTHER	01,03	1426207
PHILIP MORRIS COS INC	COM	718154107	80240	1523449 SH	DEFINED	05,01,03	1523449
PHILIP MORRIS COS INC	COM	718154107	1980	37600 SH	OTHER	05,01,03	37600
PHILIP MORRIS COS INC 441175	COM	718154107	23237	441175 SH	OTHER	06,01,03	
PHILIP MORRIS COS INC	COM	718154107	64172	1218383 SH	DEFINED	07,06,01,03	1218383
PHILIP MORRIS COS INC	COM	718154107	5980	113541 SH	DEFINED	08,09,03	113541
PHILIP MORRIS COS INC	COM	718154107	3950	75000 SH	CALL	DEFINED 08,09,03	75000
PHILIP MORRIS COS INC	COM	718154107	11	200 SH	OTHER	13,01,03	200
PHILLIPS PETE CO 54044	COM	718507106	24701	393329 SH	DEFINED	01,03	339285
PHILLIPS PETE CO 96848	COM	718507106	9392	149559 SH	OTHER	01,03	52711
PHILLIPS PETE CO	COM	718507106	23283	370746 SH	DEFINED	05,01,03	370746
PHILLIPS PETE CO	COM	718507106	409	6520 SH	OTHER	05,01,03	6520
PHILLIPS PETE CO	COM	718507106	13332	212294 SH	DEFINED	07,06,01,03	212294

PHILLIPS PETE CO	COM	718507106	76	1215 SH	DEFINED 08,09,03	1215
PHILLIPS VAN HEUSEN CORP 7000	COM	718592108	212	15000 SH	DEFINED 01,03	8000
PHILLIPS VAN HEUSEN CORP	COM	718592108	961	68125 SH	DEFINED 05,01,03	68125
PHILLIPS VAN HEUSEN CORP	COM	718592108	483	34200 SH	DEFINED 07,06,01,03	34200
PHOENIX COS INC NEW 209 2501	COM	71902E109	1251	65143 SH	DEFINED 01,03	62433
PHOENIX COS INC NEW 2552	COM	71902E109	49	2552 SH	OTHER 01,03	
PHOENIX COS INC NEW	COM	71902E109	1344	70012 SH	DEFINED 05,01,03	70012
PHOENIX COS INC NEW 244100	COM	71902E109	4687	244100 SH	OTHER 06,01,03	
PHOENIX COS INC NEW	COM	71902E109	4617	240488 SH	DEFINED 07,06,01,03	240488
PHOENIX COS INC NEW	COM	71902E109	45	2325 SH	DEFINED 13,01,03	2325
PHOENIX TECHNOLOGY LTD	COM	719153108	5	400 SH	DEFINED 01,03	400
PHOENIX TECHNOLOGY LTD	COM	719153108	696	51025 SH	DEFINED 05,01,03	51025
PHOENIX TECHNOLOGY LTD	COM	719153108	425	31100 SH	DEFINED 07,06,01,03	31100
PHOTOELECTRON CORP	COM	719320103	27	10000 SH	DEFINED 01,03	10000
PHOTON DYNAMICS INC 1550	COM	719364101	263	5160 SH	DEFINED 01,03	3610
PHOTON DYNAMICS INC 750	COM	719364101	38	750 SH	OTHER 01,03	
PHOTON DYNAMICS INC	COM	719364101	1814	35650 SH	DEFINED 05,01,03	35650
PHOTON DYNAMICS INC	COM	719364101	1064	20900 SH	DEFINED 07,06,01,03	20900
PHOTON DYNAMICS INC	COM	719364101	712	14000 SH	DEFINED 08,09,03	14000
PHOTRONICS INC 12100	COM	719405102	691	20500 SH	DEFINED 01,03	8400
PHOTRONICS INC	COM	719405102	2572	76250 SH	DEFINED 05,01,03	76250
PHOTRONICS INC	COM	719405102	1292	38300 SH	DEFINED 07,06,01,03	38300
PIEDMONT NAT GAS INC	COM	720186105	892	25070 SH	DEFINED 01,03	25070
PIEDMONT NAT GAS INC 6440	COM	720186105	1630	45784 SH	OTHER 01,03	39344
PIEDMONT NAT GAS INC	COM	720186105	2342	65800 SH	DEFINED 05,01,03	65800
PIEDMONT NAT GAS INC	COM	720186105	1465	41150 SH	DEFINED 07,06,01,03	41150
PIER 1 IMPORTS INC 28700	COM	720279108	902	43820 SH	DEFINED 01,03	15120
PIER 1 IMPORTS INC	COM	720279108	5205	252800 SH	DEFINED 05,01,03	252800
PIER 1 IMPORTS INC	COM	720279108	2380	115600 SH	DEFINED 07,06,01,03	115600
PINNACLE ENTMT INC 12500	COM	723456109	101	12500 SH	DEFINED 01,03	
PINNACLE ENTMT INC	COM	723456109	652	80900 SH	DEFINED 05,01,03	80900
PINNACLE ENTMT INC	COM	723456109	254	31500 SH	DEFINED 07,06,01,03	31500
PINNACLE SYS INC	COM	723481107	22	2700 SH	DEFINED 01,03	2700
PINNACLE SYS INC	COM	723481107	920	115475 SH	DEFINED 05,01,03	115475
PINNACLE SYS INC	COM	723481107	563	70600 SH	DEFINED 07,06,01,03	70600
PINNACLE SYS INC	COM	723481107	6	802 SH	DEFINED 08,09,03	802
PINNACLE WEST CAP CORP 500	COM	723484101	553	12193 SH	DEFINED 01,03	11693
PINNACLE WEST CAP CORP 1419	COM	723484101	209	4619 SH	OTHER 01,03	3200
PINNACLE WEST CAP CORP	COM	723484101	1703	37555 SH	DEFINED 05,01,03	37555
PINNACLE WEST CAP CORP	COM	723484101	66	1450 SH	OTHER 05,01,03	1450
PINNACLE WEST CAP CORP 51925	COM	723484101	2355	51925 SH	OTHER 06,01,03	
PINNACLE WEST CAP CORP	COM	723484101	492	10850 SH	DEFINED 07,06,01,03	10850
PINNACLE WEST CAP CORP	COM	723484101	9	200 SH	DEFINED 08,09,03	200
PIONEER NAT RES CO	COM	723787107	217	9733 SH	DEFINED 01,03	9733
PIONEER NAT RES CO 6328	COM	723787107	176	7884 SH	OTHER 01,03	1556
PIONEER NAT RES CO	COM	723787107	1558	69893 SH	DEFINED 05,01,03	69893
PIONEER NAT RES CO	COM	723787107	1719	77125 SH	DEFINED 07,06,01,03	77125
PIONEER STD ELECTRS INC 5400	COM	723877106	184	13000 SH	DEFINED 01,03	7600
PIONEER STD ELECTRS INC	COM	723877106	1118	79000 SH	DEFINED 05,01,03	79000
PIONEER STD ELECTRS INC	COM	723877106	555	39200 SH	DEFINED 07,06,01,03	39200
PIONEER STD ELECTRS INC	COM	723877106	637	45000 SH	DEFINED 08,09,03	45000
PITNEY BOWES INC 60240	COM	724479100	9903	231371 SH	DEFINED 01,03	171131
PITNEY BOWES INC 35443	COM	724479100	9447	220720 SH	OTHER 01,03	185277
PITNEY BOWES INC	COM	724479100	4556	106445 SH	DEFINED 05,01,03	106445
PITNEY BOWES INC	COM	724479100	182	4250 SH	OTHER 05,01,03	4250
PITNEY BOWES INC	COM	724479100	1295	30250 SH	DEFINED 07,06,01,03	30250
PITNEY BOWES INC	COM	724479100	9	200 SH	DEFINED 08,09,03	200
PITTSTON CO	COM BRINKS G	725701106	121	4820 SH	DEFINED 01,03	4820
PITTSTON CO 408	COM BRINKS G	725701106	10	408 SH	OTHER 01,03	
PITTSTON CO	COM BRINKS G	725701106	889	35423 SH	DEFINED 05,01,03	35423
PITTSTON CO	COM BRINKS G	725701106	1010	40225 SH	DEFINED 07,06,01,03	40225
PLACER DOME INC 1000	COM	725906101	151	12354 SH	DEFINED 01,03	11354
PLACER DOME INC 14516	COM	725906101	235	19155 SH	OTHER 01,03	4639
PLACER DOME INC	COM	725906101	1716	140060 SH	DEFINED 05,01,03	140060
PLACER DOME INC	COM	725906101	69	5650 SH	OTHER 05,01,03	5650

PLACER DOME INC	COM	725906101	499	40750	SH	DEFINED	07,06,01,03	40750
PLACER DOME INC	COM	725906101	613	50000	SH	CALL	DEFINED 17,16	50000
PLAINS ALL AMERN PIPELINE L	UNIT LTD PAR	726503105	174	6900	SH	DEFINED	01,03	6900
PLAINS ALL AMERN PIPELINE L	UNIT LTD PAR	726503105	102	4045	SH	OTHER	01,03	2045
2000								
PLAINS ALL AMERN PIPELINE L	UNIT LTD PAR	726503105	119	4750	SH	DEFINED	08,09,03	4750
PLAINS RES INC	COM PAR \$0.1	726540503	429	17230	SH	DEFINED	01,03	15130
2100								
PLAINS RES INC	COM PAR \$0.1	726540503	149	6000	SH	OTHER	01,03	
6000								
PLAINS RES INC	COM PAR \$0.1	726540503	1761	70775	SH	DEFINED	05,01,03	70775
PLAINS RES INC	COM PAR \$0.1	726540503	719	28900	SH	DEFINED	07,06,01,03	28900
PLAINS RES INC	COM PAR \$0.1	726540503	333	13400	SH	DEFINED	08,09,03	13400
PLANAR SYS INC	COM	726900103	126	4800	SH	DEFINED	01,03	600
4200								
PLANAR SYS INC	COM	726900103	819	31200	SH	DEFINED	05,01,03	31200
PLANAR SYS INC	COM	726900103	410	15600	SH	DEFINED	07,06,01,03	15600
PLANTRONICS INC NEW	COM	727493108	381	18230	SH	DEFINED	01,03	15330
2900								
PLANTRONICS INC NEW	COM	727493108	44	2100	SH	OTHER	01,03	
2100								
PLANTRONICS INC NEW	COM	727493108	949	45371	SH	DEFINED	05,01,03	45371
PLANTRONICS INC NEW	COM	727493108	1773	84739	SH	DEFINED	07,06,01,03	84739
PLEXUS CORP	COM	729132100	954	40420	SH	DEFINED	01,03	34845
5575								
PLEXUS CORP	COM	729132100	47	2000	SH	OTHER	01,03	900
1100								
PLEXUS CORP	COM	729132100	2473	104794	SH	DEFINED	05,01,03	104794
PLEXUS CORP	COM	729132100	7107	301145	SH	DEFINED	07,06,01,03	301145
PLUM CREEK TIMBER CO INC	COM	729251108	2338	78689	SH	DEFINED	01,03	74738
3951								
PLUM CREEK TIMBER CO INC	COM	729251108	3445	115945	SH	OTHER	01,03	90780
25165								
PLUM CREEK TIMBER CO INC	COM	729251108	2415	81294	SH	DEFINED	05,01,03	81294
PLUM CREEK TIMBER CO INC	COM	729251108	92	3100	SH	OTHER	05,01,03	3100
PLUM CREEK TIMBER CO INC	COM	729251108	673	22650	SH	DEFINED	07,06,01,03	22650
PLUM CREEK TIMBER CO INC	COM	729251108	627	21110	SH	DEFINED	08,09,03	21110
POGO PRODUCING CO	COM	730448107	266	8384	SH	DEFINED	01,03	3984
2400 2000								
POGO PRODUCING CO	COM	730448107	63	2000	SH	OTHER	01,03	
2000								
POGO PRODUCING CO	COM	730448107	3492	110150	SH	DEFINED	05,01,03	110150
POGO PRODUCING CO	COM	730448107	2105	66400	SH	DEFINED	07,06,01,03	66400
POHANG IRON & STL LTD	SPONSORED AD	730450103	504	19273	SH	DEFINED	01,03	18099
1174								
POHANG IRON & STL LTD	SPONSORED AD	730450103	128	4880	SH	OTHER	01,03	1954
2926								
POHANG IRON & STL LTD	SPONSORED AD	730450103	1250	47800	SH	OTHER	06,01,03	
47800								
POHANG IRON & STL LTD	SPONSORED AD	730450103	21	800	SH	DEFINED	08,09,03	800
POLARIS INDS INC	COM	731068102	499	7831	SH	DEFINED	01,03	2931
4900								
POLARIS INDS INC	COM	731068102	191	3000	SH	OTHER	01,03	
3000								
POLARIS INDS INC	COM	731068102	4284	67250	SH	DEFINED	05,01,03	67250
POLARIS INDS INC	COM	731068102	1809	28400	SH	DEFINED	07,06,01,03	28400
POLYCOM INC	COM	73172K104	214	8705	SH	DEFINED	01,03	8705
POLYCOM INC	COM	73172K104	1	27	SH	OTHER	01,03	27
POLYCOM INC	COM	73172K104	123	5000	SH	CALL	DEFINED 01,03	5000
POLYCOM INC	COM	73172K104	418	17000	SH	PUT	DEFINED 01,03	17000
POLYCOM INC	COM	73172K104	1619	65805	SH	DEFINED	05,01,03	65805
POLYCOM INC	COM	73172K104	1819	73925	SH	DEFINED	07,06,01,03	73925
POLYCOM INC	COM	73172K104	1369	55650	SH	DEFINED	08,09,03	55650
POLYCOM INC	COM	73172K104	576	23400	SH	CALL	DEFINED 08,09,03	23400
POLYCOM INC	COM	73172K104	280	11400	SH	PUT	DEFINED 08,09,03	11400
POLYCOM INC	COM	73172K104	1417	57600	SH	DEFINED	17,16	57600
POLYMEDICA CORP	COM	731738100	148	5800	SH	DEFINED	01,03	3000
2800								
POLYMEDICA CORP	COM	731738100	646	25400	SH	DEFINED	05,01,03	25400
POLYMEDICA CORP	COM	731738100	382	15000	SH	DEFINED	07,06,01,03	15000
POLYONE CORP	COM	73179P106	553	45300	SH	DEFINED	01,03	6700
38600								
POLYONE CORP	COM	73179P106	3022	247725	SH	DEFINED	05,01,03	247725
POLYONE CORP	COM	73179P106	1414	115900	SH	DEFINED	07,06,01,03	115900
POPE & TALBOT INC	COM	732827100	218	14887	SH	DEFINED	01,03	14339
548								
POPE & TALBOT INC	COM	732827100	43	2912	SH	OTHER	01,03	
2912								
POPE & TALBOT INC	COM	732827100	493	33650	SH	DEFINED	05,01,03	33650
POPE & TALBOT INC	COM	732827100	283	19300	SH	DEFINED	07,06,01,03	19300
POPE RES DEL LTD PARTNERSHIP	DEPOSITRY RC	732857107	180	13565	SH	DEFINED	01,03	13565
POPE RES DEL LTD PARTNERSHIP	DEPOSITRY RC	732857107	7	500	SH	OTHER	01,03	500
POPULAR INC	COM	733174106	5889	201548	SH	DEFINED	01,03	196448
5100								
POPULAR INC	COM	733174106	207	7100	SH	OTHER	01,03	5100

2000									
PORTAL SOFTWARE INC	COM	736126103	24	12500	SH	OTHER	01,03		10000
2500									
PORTAL SOFTWARE INC	COM	736126103		200	SH	DEFINED	08,09,03		200
PORTAL SOFTWARE INC	COM	736126103	118	62000	SH	OTHER	16		
62000									
PORTUGAL TELECOM SGPS S A	SPONSORED AD	737273102	16	2141	SH	DEFINED	01,03		2141
PORTUGAL TELECOM SGPS S A	SPONSORED AD	737273102	41	5599	SH	OTHER	01,03		5599
PORTUGAL TELECOM SGPS S A	SPONSORED AD	737273102	2373	322000	SH	OTHER	06,01,03		
322000									
POST PPTYS INC	COM	737464107	177	5279	SH	DEFINED	01,03		5279
POST PPTYS INC	COM	737464107	54	1600	SH	OTHER	01,03		1100
500									
POTLATCH CORP	COM	737628107	706	20965	SH	DEFINED	01,03		4965
16000									
POTLATCH CORP	COM	737628107	919	27276	SH	OTHER	01,03		12276
15000									
POTLATCH CORP	COM	737628107	622	18455	SH	DEFINED	05,01,03		18455
POTLATCH CORP	COM	737628107	706	20950	SH	DEFINED	07,06,01,03		20950
POTOMAC ELEC PWR CO	COM	737679100	2378	101845	SH	DEFINED	01,03		98645
3200									
POTOMAC ELEC PWR CO	COM	737679100	2800	119912	SH	OTHER	01,03		66253
53659									
POTOMAC ELEC PWR CO	COM	737679100	1637	70097	SH	DEFINED	05,01,03		70097
POTOMAC ELEC PWR CO	COM	737679100	1859	79600	SH	DEFINED	07,06,01,03		79600
POTOMAC ELEC PWR CO	COM	737679100	1	54	SH	DEFINED	08,09,03		54
POWER INTEGRATIONS INC	COM	739276103	533	28000	SH	DEFINED	01,03		10600
17400									
POWER INTEGRATIONS INC	COM	739276103	1653	86750	SH	DEFINED	05,01,03		86750
POWER INTEGRATIONS INC	COM	739276103	657	34500	SH	DEFINED	07,06,01,03		34500
POWER-ONE INC	COM	739308104	4	537	SH	DEFINED	01,03		357
180									
POWER-ONE INC	COM	739308104	290	35460	SH	DEFINED	05,01,03		35460
POWER-ONE INC	COM	739308104	11	1350	SH	OTHER	05,01,03		1350
POWER-ONE INC	COM	739308104	80	9775	SH	DEFINED	07,06,01,03		9775
POWERWAVE TECHNOLOGIES INC	COM	739363109	134	10425	SH	DEFINED	01,03		10425
POWERWAVE TECHNOLOGIES INC	COM	739363109	1527	118678	SH	DEFINED	05,01,03		118678
POWERWAVE TECHNOLOGIES INC	COM	739363109	5792	450070	SH	DEFINED	07,06,01,03		450070
PRAXAIR INC	COM	74005P104	6185	103430	SH	DEFINED	01,03		76255
27175									
PRAXAIR INC	COM	74005P104	973	16277	SH	OTHER	01,03		7080
9197									
PRAXAIR INC	COM	74005P104	6870	114880	SH	DEFINED	05,01,03		114880
PRAXAIR INC	COM	74005P104	166	2775	SH	OTHER	05,01,03		2775
PRAXAIR INC	COM	74005P104	2401	40150	SH	DEFINED	07,06,01,03		40150
PRAXAIR INC	COM	74005P104	12	200	SH	DEFINED	08,09,03		200
PRE PAID LEGAL SVCS INC	COM	740065107	508	17800	SH	DEFINED	01,03		4200
13600									
PRE PAID LEGAL SVCS INC	COM	740065107	1895	66350	SH	DEFINED	05,01,03		66350
PRE PAID LEGAL SVCS INC	COM	740065107	754	26400	SH	DEFINED	07,06,01,03		26400
PRECISION CASTPARTS CORP	COM	740189105	179	5045	SH	DEFINED	01,03		4845
200									
PRECISION CASTPARTS CORP	COM	740189105	7	200	SH	OTHER	01,03		200
PRECISION CASTPARTS CORP	COM	740189105	1199	33861	SH	DEFINED	05,01,03		33861
PRECISION CASTPARTS CORP	COM	740189105	1362	38450	SH	DEFINED	07,06,01,03		38450
PRECISION DRILLING CORP	COM	74022D100	371	11600	SH	DEFINED	01,03		9275
2325									
PRECISION DRILLING CORP	COM	74022D100	33	1020	SH	OTHER	01,03		1020
PRECISION DRILLING CORP	COM	74022D100	1094	34237	SH	DEFINED	05,01,03		34237
PRECISION DRILLING CORP	COM	74022D100	3771	117988	SH	DEFINED	07,06,01,03		117988
PRESIDENTIAL LIFE CORP	COM	740884101	111	4900	SH	DEFINED	01,03		1400
3500									
PRESIDENTIAL LIFE CORP	COM	740884101	56	2447	SH	OTHER	01,03		
2447									
PRESIDENTIAL LIFE CORP	COM	740884101	1531	67275	SH	DEFINED	05,01,03		67275
PRESIDENTIAL LIFE CORP	COM	740884101	826	36300	SH	DEFINED	07,06,01,03		36300
PRESIDENTIAL LIFE CORP	COM	740884101	85	3750	SH	DEFINED	08,09,03		3750
PRESSTEK INC	COM	741113104	5	890	SH	DEFINED	01,03		890
PRESSTEK INC	COM	741113104	8	1400	SH	OTHER	01,03		1400
PRESSTEK INC	COM	741113104	64	11000	SH	DEFINED	08,09,03		11000
PRICE COMMUNICATIONS CORP	COM NEW	741437305	57	3230	SH	DEFINED	01,03		3230
PRICE COMMUNICATIONS CORP	COM NEW	741437305	632	35818	SH	DEFINED	05,01,03		35818
PRICE COMMUNICATIONS CORP	COM NEW	741437305	718	40700	SH	DEFINED	07,06,01,03		40700
PRICE COMMUNICATIONS CORP	COM NEW	741437305	1411	80000	SH	CALL	DEFINED 08,09,03		80000
PRICE COMMUNICATIONS CORP	COM NEW	741437305	353	20000	SH	PUT	DEFINED 08,09,03		20000
PRICE LEGACY CORP	COM	74144P106	75	23334	SH	OTHER	01,03		
23334									
PRICE LEGACY CORP	COM	74144P106	27	8400	SH	DEFINED	08,09,03		8400
PRICE T ROWE GROUP INC	COM	74144T108	8500	218346	SH	DEFINED	01,03		214651
3695									
PRICE T ROWE GROUP INC	COM	74144T108	679	17440	SH	OTHER	01,03		15150
2290									
PRICE T ROWE GROUP INC	COM	74144T108	2461	63215	SH	DEFINED	05,01,03		63215
PRICE T ROWE GROUP INC	COM	74144T108	83	2125	SH	OTHER	05,01,03		2125
PRICE T ROWE GROUP INC	COM	74144T108	596	15300	SH	DEFINED	07,06,01,03		15300

PRICELINE COM INC	COM	741503106	155	29600	SH	DEFINED 01,03	29600
PRICELINE COM INC	COM	741503106	31	5900	SH	DEFINED 05,01,03	5900
PRICELINE COM INC	COM	741503106	5230	1000000	SH	DEFINED 17,16	1000000
PRIDE INTL INC DEL 4925	COM	74153Q102	1823	114650	SH	DEFINED 01,03	109725
PRIDE INTL INC DEL	COM	74153Q102	3608	226944	SH	DEFINED 05,01,03	226944
PRIDE INTL INC DEL	COM	74153Q102	13718	862766	SH	DEFINED 07,06,01,03	862766
PRIMA ENERGY CORP 3900	COM PAR \$0.0	741901201	102	4100	SH	DEFINED 01,03	200
PRIMA ENERGY CORP	COM PAR \$0.0	741901201	815	32750	SH	DEFINED 05,01,03	32750
PRIMA ENERGY CORP	COM PAR \$0.0	741901201	391	15700	SH	DEFINED 07,06,01,03	15700
PRIME HOSPITALITY CORP 15900	COM	741917108	213	16200	SH	DEFINED 01,03	300
PRIME HOSPITALITY CORP	COM	741917108	1538	116975	SH	DEFINED 05,01,03	116975
PRIME HOSPITALITY CORP	COM	741917108	727	55300	SH	DEFINED 07,06,01,03	55300
PRIME HOSPITALITY CORP	COM	741917108	329	25000	SH PUT	DEFINED 08,09,03	25000
PRINCIPAL FINANCIAL GROUP IN 2172	COM	74251V102	636	25149	SH	DEFINED 01,03	22977
PRINCIPAL FINANCIAL GROUP IN 1889	COM	74251V102	48	1889	SH	OTHER 01,03	
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	51	2000	SH	DEFINED 08,09,03	2000
PRIORITY HEALTHCARE CORP 4556	CL B	74264T102	301	11575	SH	DEFINED 01,03	7019
PRIORITY HEALTHCARE CORP	CL B	74264T102	2596	99800	SH	DEFINED 05,01,03	99800
PRIORITY HEALTHCARE CORP	CL B	74264T102	1493	57400	SH	DEFINED 07,06,01,03	57400
PRIORITY HEALTHCARE CORP	CL B	74264T102	169	6500	SH	DEFINED 08,09,03	6500
PROCOM TECHNOLOGY INC 500	COM	74270W107	1	500	SH	DEFINED 01,03	
PROCOM TECHNOLOGY INC	COM	74270W107	16	10000	SH	DEFINED 08,09,03	10000
PROCTER & GAMBLE CO 379671	COM	742718109	507831	5636933	SH	DEFINED 01,03	5257262
PROCTER & GAMBLE CO 1606056	COM	742718109	532200	5907428	SH	OTHER 01,03	4301372
PROCTER & GAMBLE CO 467145	COM	742718109	57713	640619	SH	DEFINED 05,01,03	173474
PROCTER & GAMBLE CO 91855	COM	742718109	52342	581000	SH	OTHER 05,01,03	489145
PROCTER & GAMBLE CO 161200	COM	742718109	14523	161200	SH	OTHER 06,01,03	
PROCTER & GAMBLE CO	COM	742718109	31374	348250	SH	DEFINED 07,06,01,03	348250
PROCTER & GAMBLE CO	COM	742718109	4008	44488	SH	DEFINED 08,09,03	44488
PROCTER & GAMBLE CO	COM	742718109	342	3800	SH	DEFINED 11,01,03	3800
PROCTER & GAMBLE CO	COM	742718109	367	4075	SH	DEFINED 13,01,03	4075
PROCTER & GAMBLE CO 200	COM	742718109	81	900	SH	OTHER 13,01,03	700
PROCTER & GAMBLE CO	COM	742718109	3153	35000	SH CALL	DEFINED 17,16	35000
PROGRESS ENERGY INC 8672	COM	743263105	13354	266867	SH	DEFINED 01,03	258195
PROGRESS ENERGY INC 71727	COM	743263105	8788	175627	SH	OTHER 01,03	103900
PROGRESS ENERGY INC	COM	743263105	4665	93235	SH	DEFINED 05,01,03	93235
PROGRESS ENERGY INC	COM	743263105	178	3550	SH	OTHER 05,01,03	3550
PROGRESS ENERGY INC	COM	743263105	1359	27150	SH	DEFINED 07,06,01,03	27150
PROGRESS SOFTWARE CORP 21000	COM	743312100	425	23415	SH	DEFINED 01,03	2415
PROGRESS SOFTWARE CORP	COM	743312100	1952	107625	SH	DEFINED 05,01,03	107625
PROGRESS SOFTWARE CORP	COM	743312100	804	44300	SH	DEFINED 07,06,01,03	44300
PROGRESSIVE CORP OHIO 3200	COM	743315103	1141	6850	SH	DEFINED 01,03	3650
PROGRESSIVE CORP OHIO 6380	COM	743315103	1563	9380	SH	OTHER 01,03	3000
PROGRESSIVE CORP OHIO	COM	743315103	5419	32525	SH	DEFINED 05,01,03	32525
PROGRESSIVE CORP OHIO	COM	743315103	212	1275	SH	OTHER 05,01,03	1275
PROGRESSIVE CORP OHIO	COM	743315103	1516	9100	SH	DEFINED 07,06,01,03	9100
PROGRESSIVE CORP OHIO	COM	743315103	33	200	SH	DEFINED 08,09,03	200
PROLOGIS TR 1200	SH BEN INT	743410102	110	4724	SH	DEFINED 01,03	4724
PROLOGIS TR	SH BEN INT	743410102	301	12900	SH	OTHER 01,03	11700
PROSOFTTRAINING 6300	COM	743477101	19	14300	SH	DEFINED 01,03	8000
PROSOFTTRAINING	COM	743477101	34	25472	SH	DEFINED 05,01,03	25472
PROTECTION ONE INC	COM	743663304	7	2500	SH	DEFINED 01,03	2500
PROTECTION ONE INC	COM	743663304	21	7500	SH	DEFINED 08,09,03	7500
PROTECTIVE LIFE CORP	COM	743674103	334	10720	SH	DEFINED 01,03	10720
PROTECTIVE LIFE CORP	COM	743674103	265	8510	SH	OTHER 01,03	8510
PROTECTIVE LIFE CORP	COM	743674103	1438	46116	SH	DEFINED 05,01,03	46116
PROTECTIVE LIFE CORP	COM	743674103	7407	237550	SH	DEFINED 07,06,01,03	237550
PROTEIN DESIGN LABS INC 15000000	NOTE 5.500%	74369LAB9	12769	15000000	PRN	OTHER 16	
PROTEIN DESIGN LABS INC	COM	74369L103	178	10400	SH	DEFINED 01,03	10400
PROTEIN DESIGN LABS INC 1100	COM	74369L103	30	1750	SH	OTHER 01,03	650
PROTEIN DESIGN LABS INC	COM	74369L103	1395	81446	SH	DEFINED 05,01,03	81446
PROTEIN DESIGN LABS INC	COM	74369L103	1265	73835	SH	DEFINED 07,06,01,03	73835
PROTEIN DESIGN LABS INC	COM	74369L103	41	2409	SH	DEFINED 08,09,03	2409

PROTEIN DESIGN LABS INC	COM	74369L103	1764	103000	SH	CALL	DEFINED	08,09,03	103000
PROVIDENT BANKSHARES CORP 1080	COM	743859100	647	26950	SH		DEFINED	01,03	25870
PROVIDENT BANKSHARES CORP 7920	COM	743859100	190	7920	SH		OTHER	01,03	
PROVIDENT BANKSHARES CORP	COM	743859100	1595	66450	SH		DEFINED	05,01,03	66450
PROVIDENT BANKSHARES CORP	COM	743859100	776	32335	SH		DEFINED	07,06,01,03	32335
PROVIDENT FINL GROUP INC	COM	743866105	16	565	SH		DEFINED	01,03	565
PROVIDENT FINL GROUP INC	COM	743866105	924	32078	SH		DEFINED	05,01,03	32078
PROVIDENT FINL GROUP INC	COM	743866105	1050	36475	SH		DEFINED	07,06,01,03	36475
PROVINCE HEALTHCARE CO 6600 4950	COM	743977100	2108	66350	SH		DEFINED	01,03	54800
PROVINCE HEALTHCARE CO	COM	743977100	6741	212191	SH		DEFINED	05,01,03	212191
PROVINCE HEALTHCARE CO	COM	743977100	16095	506609	SH		DEFINED	07,06,01,03	506609
PROVINCE HEALTHCARE CO	COM	743977100	95	3000	SH		DEFINED	08,09,03	3000
PROVIDIAN FINL CORP	COM	74406A102	1717	227466	SH		DEFINED	01,03	227466
PROVIDIAN FINL CORP 8501	COM	74406A102	371	49115	SH		OTHER	01,03	40614
PROVIDIAN FINL CORP	COM	74406A102	921	121993	SH		DEFINED	05,01,03	121993
PROVIDIAN FINL CORP	COM	74406A102	37	4925	SH		OTHER	05,01,03	4925
PROVIDIAN FINL CORP	COM	74406A102	266	35275	SH		DEFINED	07,06,01,03	35275
PROVIDIAN FINL CORP	COM	74406A102	535	70900	SH	CALL	DEFINED	08,09,03	70900
PROVIDIAN FINL CORP	COM	74406A102	10	1270	SH		DEFINED	13,01,03	1270
PROVIDIAN FINL CORP	COM	74406A102	453	60000	SH		DEFINED	17,16	60000
PRUDENTIAL FINL INC 18792	COM	744320102	3383	108959	SH		DEFINED	01,03	90167
PRUDENTIAL FINL INC 688	COM	744320102	344	11071	SH		OTHER	01,03	10383
PRUDENTIAL FINL INC	COM	744320102	4477	144184	SH		DEFINED	05,01,03	144184
PRUDENTIAL FINL INC 272000	COM	744320102	8446	272000	SH		OTHER	06,01,03	
PRUDENTIAL FINL INC	COM	744320102	6507	209556	SH		DEFINED	07,06,01,03	209556
PRUDENTIAL FINL INC	COM	744320102	632	20369	SH		DEFINED	08,09,03	20369
PRUDENTIAL FINL INC 18224	COM	744320102	6365	205000	SH		DEFINED	11,01,03	186776
PUBLIC SVC ENTERPRISE GROUP 15957	COM	744573106	2195	47917	SH		DEFINED	01,03	31960
PUBLIC SVC ENTERPRISE GROUP 5407	COM	744573106	1670	36461	SH		OTHER	01,03	31054
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	8512	185850	SH		DEFINED	05,01,03	185850
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	164	3575	SH		OTHER	05,01,03	3575
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	7930	173150	SH		DEFINED	07,06,01,03	173150
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	9	200	SH		DEFINED	08,09,03	200
PUGET ENERGY INC NEW 200	COM	745310102	602	28948	SH		DEFINED	01,03	28748
PUGET ENERGY INC NEW 5200	COM	745310102	659	31704	SH		OTHER	01,03	26504
PUGET ENERGY INC NEW	COM	745310102	1176	56564	SH		DEFINED	05,01,03	56564
PUGET ENERGY INC NEW	COM	745310102	1336	64250	SH		DEFINED	07,06,01,03	64250
PULTE HOMES INC	COM	745867101	339	7086	SH		DEFINED	01,03	7086
PULTE HOMES INC 970	COM	745867101	75	1570	SH		OTHER	01,03	600
PULTE HOMES INC	COM	745867101	1211	25315	SH		DEFINED	05,01,03	25315
PULTE HOMES INC	COM	745867101	35	725	SH		OTHER	05,01,03	725
PULTE HOMES INC	COM	745867101	359	7500	SH		DEFINED	07,06,01,03	7500
PULTE HOMES INC	COM	745867101	72	1500	SH		DEFINED	08,09,03	1500
PULTE HOMES INC	COM	745867101	957	20000	SH	CALL	DEFINED	08,09,03	20000
PUMATECH INC	COM	745887109		38	SH		DEFINED	01,03	38
PUMATECH INC	COM	745887109	156	117412	SH		DEFINED	08,09,03	117412
PUTNAM HIGH INCOME CONV&BD F	SH BEN INT	746779107	1	150	SH		DEFINED	01,03	150
PUTNAM HIGH INCOME CONV&BD F	SH BEN INT	746779107	91	12500	SH		OTHER	01,03	12500
PUTNAM HIGH YIELD MUN TR	SH BEN INT	746781103	27	3497	SH		DEFINED	01,03	3497
PUTNAM HIGH YIELD MUN TR 13925	SH BEN INT	746781103	134	17675	SH		OTHER	01,03	3750
PUTNAM MANAGED MUN INCOM TR	COM	746823103	50	6300	SH		DEFINED	01,03	6300
PUTNAM MANAGED MUN INCOM TR	COM	746823103	86	11000	SH		OTHER	01,03	11000
PUTNAM MUN BD FD INC	SH BEN INT	74683V100	9	783	SH		DEFINED	01,03	783
PUTNAM MUN BD FD INC	SH BEN INT	74683V100	142	11918	SH		OTHER	01,03	11918
PUTNAM PREMIER INCOME TR	SH BEN INT	746853100	20	3225	SH		DEFINED	01,03	3225
PUTNAM PREMIER INCOME TR 1142	SH BEN INT	746853100	94	15542	SH		OTHER	01,03	14400
QRS CORP 7350	COM	74726X105	113	9600	SH		DEFINED	01,03	2250
QRS CORP 2250	COM	74726X105	27	2250	SH		OTHER	01,03	
QRS CORP	COM	74726X105	641	54350	SH		DEFINED	05,01,03	54350
QRS CORP	COM	74726X105	232	19700	SH		DEFINED	07,06,01,03	19700
QLOGIC CORP 230	COM	747277101	2834	57221	SH		DEFINED	01,03	56991
QLOGIC CORP 110	COM	747277101	35	710	SH		OTHER	01,03	600
QLOGIC CORP	COM	747277101	2014	40680	SH		DEFINED	05,01,03	40680
QLOGIC CORP	COM	747277101	571	11525	SH		DEFINED	07,06,01,03	11525
QLOGIC CORP	COM	747277101	153	3083	SH		DEFINED	08,09,03	3083
QLOGIC CORP	COM	747277101	154	3100	SH		DEFINED	17,16	3100

QUAKER CHEM CORP 500	COM		747316107	56	2400 SH	DEFINED 01,03	1900
QUAKER CHEM CORP 1800	COM		747316107	42	1800 SH	OTHER 01,03	
QUAKER CHEM CORP	COM		747316107	527	22575 SH	DEFINED 05,01,03	22575
QUAKER CHEM CORP	COM		747316107	266	11400 SH	DEFINED 07,06,01,03	11400
QUALCOMM INC 45341	COM		747525103	67765	1800338 SH	DEFINED 01,03	1754997
QUALCOMM INC 99652	COM		747525103	9853	261768 SH	OTHER 01,03	162116
QUALCOMM INC	COM		747525103	17669	469410 SH	DEFINED 05,01,03	469410
QUALCOMM INC 121375	COM		747525103	4569	121375 SH	OTHER 06,01,03	
QUALCOMM INC	COM		747525103	10591	281368 SH	DEFINED 07,06,01,03	281368
QUALCOMM INC	COM		747525103	2346	62318 SH	DEFINED 08,09,03	62318
QUALCOMM INC	COM		747525103	53	1420 SH	DEFINED 13,01,03	1420
QUALCOMM INC	COM		747525103	1615	42900 SH	DEFINED 17,16	42900
QUANTA SVCS INC	NOTE	4.000%	74762EAA0	497	706000 PRN	DEFINED 08,09,03	706000
QUANTA SVCS INC	COM		74762E102	93	5355 SH	DEFINED 01,03	5355
QUANTA SVCS INC 5115	COM		74762E102	92	5315 SH	OTHER 01,03	200
QUANTA SVCS INC	COM		74762E102	722	41737 SH	DEFINED 05,01,03	41737
QUANTA SVCS INC	COM		74762E102	778	45025 SH	DEFINED 07,06,01,03	45025
QUANEX CORP 13200	COM		747620102	1851	52133 SH	DEFINED 01,03	38933
QUANEX CORP	COM		747620102	1677	47250 SH	DEFINED 05,01,03	47250
QUANEX CORP	COM		747620102	596	16800 SH	DEFINED 07,06,01,03	16800
QUANTUM CORP 9000	COM DSSG		747906204	168	21052 SH	DEFINED 01,03	12052
QUANTUM CORP	COM DSSG		747906204	66	8300 SH	OTHER 01,03	8300
QUANTUM CORP	COM DSSG		747906204	808	101560 SH	DEFINED 05,01,03	101560
QUANTUM CORP	COM DSSG		747906204	918	115375 SH	DEFINED 07,06,01,03	115375
QUEST DIAGNOSTICS INC	BCV	1.750%	74834LAF7	1971	1752000 PRN	DEFINED 08,09,03	1752000
QUEST DIAGNOSTICS INC 100	COM		74834L100	916	11062 SH	DEFINED 01,03	10962
QUEST DIAGNOSTICS INC 8150	COM		74834L100	876	10570 SH	OTHER 01,03	2420
QUEST DIAGNOSTICS INC	COM		74834L100	5205	62821 SH	DEFINED 05,01,03	62821
QUEST DIAGNOSTICS INC	COM		74834L100	5911	71350 SH	DEFINED 07,06,01,03	71350
QUEST DIAGNOSTICS INC	COM		74834L100	7297	88070 SH	DEFINED 08,09,03	88070
QUEST DIAGNOSTICS INC 249653	COM		74834L100	212907	2569793 SH	DEFINED 11,06,01,03	2320140
QUEST SOFTWARE INC	COM		74834T103	1141	75525 SH	DEFINED 01,03	75525
QUEST SOFTWARE INC	COM		74834T103	1907	126222 SH	DEFINED 05,01,03	126222
QUEST SOFTWARE INC	COM		74834T103	7418	490938 SH	DEFINED 07,06,01,03	490938
QUEST SOFTWARE INC	COM		74834T103	38	2500 SH	DEFINED 08,09,03	2500
QUESTAR CORP 10600	COM		748356102	2097	81577 SH	DEFINED 01,03	70977
QUESTAR CORP 3323	COM		748356102	743	28899 SH	OTHER 01,03	25576
QUESTAR CORP	COM		748356102	1366	53131 SH	DEFINED 05,01,03	53131
QUESTAR CORP	COM		748356102	1552	60350 SH	DEFINED 07,06,01,03	60350
QUICKLOGIC CORP	COM		74837P108	60	12114 SH	DEFINED 08,09,03	12114
QUIKSILVER INC 3500	COM		74838C106	89	4050 SH	DEFINED 01,03	550
QUIKSILVER INC	COM		74838C106	1027	46950 SH	DEFINED 05,01,03	46950
QUIKSILVER INC	COM		74838C106	628	28700 SH	DEFINED 07,06,01,03	28700
QUIDEL CORP	COM		74838J101	48	7250 SH	OTHER 01,03	7250
QUIDEL CORP	COM		74838J101	98	14900 SH	DEFINED 08,09,03	14900
QUINTILES TRANSNATIONAL CORP 400	COM		748767100	83	4660 SH	DEFINED 01,03	4260
QUINTILES TRANSNATIONAL CORP 740	COM		748767100	20	1140 SH	OTHER 01,03	400
QUINTILES TRANSNATIONAL CORP	COM		748767100	911	51330 SH	DEFINED 05,01,03	51330
QUINTILES TRANSNATIONAL CORP	COM		748767100	36	2000 SH	OTHER 05,01,03	2000
QUINTILES TRANSNATIONAL CORP	COM		748767100	264	14850 SH	DEFINED 07,06,01,03	14850
QUINTILES TRANSNATIONAL CORP	COM		748767100		18 SH	DEFINED 08,09,03	18
QWEST COMMUNICATIONS INTL IN 21963	COM		749121109	6106	742817 SH	DEFINED 01,03	720854
QWEST COMMUNICATIONS INTL IN 178442	COM		749121109	3818	464499 SH	OTHER 01,03	286057
QWEST COMMUNICATIONS INTL IN	COM		749121109	5932	721649 SH	DEFINED 05,01,03	721649
QWEST COMMUNICATIONS INTL IN	COM		749121109	229	27900 SH	OTHER 05,01,03	27900
QWEST COMMUNICATIONS INTL IN	COM		749121109	1698	206600 SH	DEFINED 07,06,01,03	206600
QWEST COMMUNICATIONS INTL IN	COM		749121109	128	15576 SH	DEFINED 08,09,03	15576
QUOVADX INC	COM		74913K106	101	12200 SH	DEFINED 08,09,03	12200
RAIT INVT TR	COM		749227104	121	6000 SH	DEFINED 01,03	6000
RAIT INVT TR	COM		749227104	30	1500 SH	OTHER 01,03	1500
RAIT INVT TR	COM		749227104	113	5600 SH	DEFINED 08,09,03	5600
R H DONNELLEY CORP 9240	COM NEW		74955W307	573	18829 SH	DEFINED 01,03	9589
R H DONNELLEY CORP 5851	COM NEW		74955W307	237	7780 SH	OTHER 01,03	1929
R H DONNELLEY CORP	COM NEW		74955W307	17	560 SH	DEFINED 05,01,03	560
R G S ENERGY GROUP INC	COM		74956K104	1072	27315 SH	DEFINED 01,03	14315

12782	218								
R G S ENERGY GROUP INC	COM		74956K104	69	1768 SH	OTHER	01,03		
1768									
R G S ENERGY GROUP INC	COM		74956K104	3906	99525 SH	DEFINED	05,01,03	99525	
R G S ENERGY GROUP INC	COM		74956K104	51	1300 SH	OTHER	06,01,03		
1300									
R G S ENERGY GROUP INC	COM		74956K104	1680	42800 SH	DEFINED	07,06,01,03	42800	
RLI CORP	COM		749607107	1026	19850 SH	DEFINED	05,01,03	19850	
RLI CORP	COM		749607107	631	12200 SH	DEFINED	07,06,01,03	12200	
RLI CORP	COM		749607107	10	200 SH	DEFINED	08,09,03	200	
RPM INC OHIO	COM		749685103	580	37289 SH	DEFINED	01,03	37289	
RPM INC OHIO	COM		749685103	683	43952 SH	OTHER	01,03	17127	
26825									
RPM INC OHIO	COM		749685103	1117	71808 SH	DEFINED	05,01,03	71808	
RPM INC OHIO	COM		749685103	1296	83325 SH	DEFINED	07,06,01,03	83325	
RSA SEC INC	COM		749719100	9	1010 SH	DEFINED	01,03	1010	
RSA SEC INC	COM		749719100	14	1500 SH	OTHER	01,03	1500	
RSA SEC INC	COM		749719100	330	36655 SH	DEFINED	05,01,03	36655	
RSA SEC INC	COM		749719100	375	41650 SH	DEFINED	07,06,01,03	41650	
RSA SEC INC	COM		749719100	4	400 SH	DEFINED	08,09,03	400	
RSA SEC INC	COM		749719100	32	3600 SH	CALL	DEFINED 08,09,03	3600	
RSA SEC INC	COM		749719100	45	5000 SH	PUT	DEFINED 08,09,03	5000	
RTI INTL METALS INC	COM		74973W107	118	10200 SH	DEFINED	01,03	400	
9800									
RTI INTL METALS INC	COM		74973W107	620	53700 SH	DEFINED	05,01,03	53700	
RTI INTL METALS INC	COM		74973W107	296	25600 SH	DEFINED	07,06,01,03	25600	
RF MICRODEVICES INC	NOTE	3.750%	749941AB6	1475	1738000 PRN	DEFINED	08,09,03	1738000	
RF MICRODEVICES INC	COM		749941100	4149	231790 SH	DEFINED	01,03	231790	
RF MICRODEVICES INC	COM		749941100	280	15620 SH	OTHER	01,03	5920	
9700									
RF MICRODEVICES INC	COM		749941100	2898	161912 SH	DEFINED	05,01,03	161912	
RF MICRODEVICES INC	COM		749941100	7514	419775 SH	DEFINED	07,06,01,03	419775	
RF MICRODEVICES INC	COM		749941100	931	52023 SH	DEFINED	08,09,03	52023	
RADIAN GROUP INC	COM		750236101	568	11583 SH	DEFINED	01,03	10563	
1020									
RADIAN GROUP INC	COM		750236101	3071	62580 SH	DEFINED	05,01,03	62580	
RADIAN GROUP INC	COM		750236101	3411	69500 SH	DEFINED	07,06,01,03	69500	
RADIAN GROUP INC	COM		750236101	1463	29800 SH	DEFINED	08,09,03	29800	
RADIANT SYSTEMS INC	COM		75025N102		50 SH	DEFINED	01,03	50	
RADIANT SYSTEMS INC	COM		75025N102	2	190 SH	OTHER	01,03	190	
RADIANT SYSTEMS INC	COM		75025N102	502	55450 SH	DEFINED	05,01,03	55450	
RADIANT SYSTEMS INC	COM		75025N102	307	33900 SH	DEFINED	07,06,01,03	33900	
RADIOLOGIX INC	COM		75040K109	240	20000 SH	OTHER	01,03	20000	
RADIOLOGIX INC	COM		75040K109	120	10000 SH	DEFINED	08,09,03	10000	
RADIO ONE INC	CL D NON VTG		75040P405	1799	87325 SH	DEFINED	01,03	86745	
580									
RADIO ONE INC	CL D NON VTG		75040P405	980	47558 SH	DEFINED	05,01,03	47558	
RADIO ONE INC	CL D NON VTG		75040P405	4758	230967 SH	DEFINED	07,06,01,03	230967	
RADIO ONE INC	CL D NON VTG		75040P405	144	7000 SH	DEFINED	08,09,03	7000	
RADIOSHACK CORP	COM		750438103	44048	1466319 SH	DEFINED	01,03	1391679	
74640									
RADIOSHACK CORP	COM		750438103	3719	123818 SH	OTHER	01,03	45820	
77998									
RADIOSHACK CORP	COM		750438103	8548	284565 SH	DEFINED	05,01,03	284565	
RADIOSHACK CORP	COM		750438103	96	3200 SH	OTHER	05,01,03	3200	
RADIOSHACK CORP	COM		750438103	1822	60650 SH	DEFINED	07,06,01,03	60650	
RADIOSHACK CORP	COM		750438103	172	5710 SH	DEFINED	08,09,03	5710	
RADIOSHACK CORP	COM		750438103	376	12500 SH	PUT	DEFINED 08,09,03	12500	
RADIOSHACK CORP	COM		750438103	6	200 SH	OTHER	13,01,03		
200									
RADISYS CORP	COM		750459109	8	450 SH	DEFINED	01,03	450	
RADISYS CORP	COM		750459109	633	35125 SH	DEFINED	05,01,03	35125	
RADISYS CORP	COM		750459109	387	21500 SH	DEFINED	07,06,01,03	21500	
RAILAMERICA INC	COM		750753105	486	46194 SH	DEFINED	01,03	43594	
2600									
RAILAMERICA INC	COM		750753105	53	5038 SH	OTHER	01,03	2346	
2692									
RAILAMERICA INC	COM		750753105	1962	186491 SH	DEFINED	05,01,03	186491	
RAILAMERICA INC	COM		750753105	464	44100 SH	DEFINED	07,06,01,03	44100	
RAINDANCE COMM	COM		75086X106	49	14100 SH	DEFINED	08,09,03	14100	
RAINBOW TECHNOLOGIES INC	COM		750862104	190	18930 SH	DEFINED	01,03	3630	
15300									
RAINBOW TECHNOLOGIES INC	COM		750862104	7	700 SH	OTHER	01,03		
700									
RAINBOW TECHNOLOGIES INC	COM		750862104	799	79450 SH	DEFINED	05,01,03	79450	
RAINBOW TECHNOLOGIES INC	COM		750862104	325	32300 SH	DEFINED	07,06,01,03	32300	
RAMBUS INC DEL	COM		750917106	32	4100 SH	DEFINED	01,03	4100	
RAMBUS INC DEL	COM		750917106	10	1300 SH	OTHER	01,03	1300	
RAMBUS INC DEL	COM		750917106	467	60000 SH	DEFINED	08,09,03	60000	
RALCORP HLDGS INC NEW	COM		751028101	4921	180914 SH	DEFINED	01,03	39865	
141049									
RALCORP HLDGS INC NEW	COM		751028101	29089	1069446 SH	OTHER	01,03	84917	
984529									
RALCORP HLDGS INC NEW	COM		751028101	2483	91300 SH	DEFINED	05,01,03	91300	
RALCORP HLDGS INC NEW	COM		751028101	30	1100 SH	OTHER	06,01,03		

1100									
RALCORP HLDGS INC NEW	COM	751028101	1006	37000	SH	DEFINED	07,06,01,03	37000	
RARE HOSPITALITY INTL INC	COM	753820109	815	32072	SH	DEFINED	01,03	23372	
5500 3200									
RARE HOSPITALITY INTL INC	COM	753820109	90	3535	SH	OTHER	01,03		
3535									
RARE HOSPITALITY INTL INC	COM	753820109	3426	134761	SH	DEFINED	05,01,03	134761	
RARE HOSPITALITY INTL INC	COM	753820109	7497	294942	SH	DEFINED	07,06,01,03	294942	
RARE HOSPITALITY INTL INC	COM	753820109	31	1200	SH	DEFINED	08,09,03	1200	
RARE HOSPITALITY INTL INC	COM	753820109	5465	215000	SH	DEFINED	17,16	215000	
RATIONAL SOFTWARE CORP	COM NEW	75409P202	1920	121281	SH	DEFINED	01,03	121281	
RATIONAL SOFTWARE CORP	COM NEW	75409P202	4	222	SH	OTHER	01,03	222	
RATIONAL SOFTWARE CORP	COM NEW	75409P202	1330	83990	SH	DEFINED	05,01,03	83990	
RATIONAL SOFTWARE CORP	COM NEW	75409P202	698	44125	SH	DEFINED	07,06,01,03	44125	
RATIONAL SOFTWARE CORP	COM NEW	75409P202	106	6689	SH	DEFINED	08,09,03	6689	
RATIONAL SOFTWARE CORP	COM NEW	75409P202	8121	513000	SH	CALL	DEFINED	08,09,03	513000
RATIONAL SOFTWARE CORP	COM NEW	75409P202	38	2400	SH	DEFINED	17,16	2400	
RAYMOND JAMES FINANCIAL INC	COM	754730109	722	21100	SH	DEFINED	01,03	6600	
13100 1400									
RAYMOND JAMES FINANCIAL INC	COM	754730109	48	1400	SH	OTHER	01,03		
1400									
RAYMOND JAMES FINANCIAL INC	COM	754730109	4409	128800	SH	DEFINED	05,01,03	128800	
RAYMOND JAMES FINANCIAL INC	COM	754730109	2057	60100	SH	DEFINED	07,06,01,03	60100	
RAYONIER INC	COM	754907103	260	4871	SH	DEFINED	01,03	2871	
2000									
RAYONIER INC	COM	754907103	414	7771	SH	OTHER	01,03	6496	
1275									
RAYONIER INC	COM	754907103	948	17792	SH	DEFINED	05,01,03	17792	
RAYONIER INC	COM	754907103	1078	20225	SH	DEFINED	07,06,01,03	20225	
RAYOVAC CORP	COM	755081106	106	6857	SH	DEFINED		6857	
RAYOVAC CORP	COM	755081106	59	3830	SH	OTHER	01,03		
3830									
RAYTHEON CO	COM NEW	755111507	19132	466070	SH	DEFINED	01,03	414649	
51421									
RAYTHEON CO	COM NEW	755111507	15126	368470	SH	OTHER	01,03	185219	
183251									
RAYTHEON CO	COM NEW	755111507	20227	492730	SH	DEFINED	05,01,03	492730	
RAYTHEON CO	COM NEW	755111507	251	6125	SH	OTHER	05,01,03	6125	
RAYTHEON CO	COM NEW	755111507	21305	519000	SH	DEFINED	07,06,01,03	519000	
RAYTHEON CO	COM NEW	755111507	1658	40400	SH	DEFINED	08,09,03	40400	
READ-RITE CORP	COM	755246105	82	26800	SH	DEFINED	01,03	1300	
25500									
READ-RITE CORP	COM	755246105	910	296400	SH	DEFINED	05,01,03	296400	
READ-RITE CORP	COM	755246105	457	149000	SH	DEFINED	07,06,01,03	149000	
READ-RITE CORP	COM	755246105	77	25000	SH	CALL	DEFINED	08,09,03	25000
READERS DIGEST ASSN INC	CL A NON VTG	755267101	80	3590	SH	DEFINED	01,03	3590	
READERS DIGEST ASSN INC	CL A NON VTG	755267101	14	620	SH	OTHER	01,03	620	
READERS DIGEST ASSN INC	CL A NON VTG	755267101	1456	64989	SH	DEFINED	05,01,03	64989	
READERS DIGEST ASSN INC	CL A NON VTG	755267101	1654	73800	SH	DEFINED	07,06,01,03	73800	
REALTY INCOME CORP	COM	756109104	211	6350	SH	DEFINED	01,03	6350	
REALTY INCOME CORP	COM	756109104	23	700	SH	OTHER	01,03	700	
REDBACK NETWORKS INC	COM	757209101	1	413	SH	DEFINED	01,03	413	
REDBACK NETWORKS INC	COM	757209101	1	200	SH	OTHER	01,03	200	
REDBACK NETWORKS INC	COM	757209101	56	16351	SH	DEFINED	08,09,03	16351	
REEBOK INTL LTD	DBCV 4.250%	758110A00	1013	980000	PRN	DEFINED	07,06,01,03	980000	
REEBOK INTL LTD	COM	758110100	625	23130	SH	DEFINED	01,03	23030	
100									
REEBOK INTL LTD	COM	758110100	34	1270	SH	OTHER	01,03	271	
999									
REEBOK INTL LTD	COM	758110100	702	25975	SH	DEFINED	05,01,03	25975	
REEBOK INTL LTD	COM	758110100	27	1000	SH	OTHER	05,01,03	1000	
REEBOK INTL LTD	COM	758110100	2279	84300	SH	DEFINED	07,06,01,03	84300	
REEBOK INTL LTD	COM	758110100	5	200	SH	DEFINED	08,09,03	200	
REGAL BELOIT CORP	COM	758750103	74	2900	SH	DEFINED	01,03	1500	
1400									
REGAL BELOIT CORP	COM	758750103	1332	52125	SH	DEFINED	05,01,03	52125	
REGAL BELOIT CORP	COM	758750103	772	30200	SH	DEFINED	07,06,01,03	30200	
REGENCY CTRS CORP	COM	758849103	6	200	SH	DEFINED	01,03	200	
REGENCY CTRS CORP	COM	758849103	406	14000	SH	OTHER	01,03	10000	
4000									
REGENERON PHARMACEUTICALS	COM	75886F107	32	1300	SH	DEFINED	01,03	1300	
REGENERON PHARMACEUTICALS	COM	75886F107	56	2250	SH	OTHER	01,03	2000	
250									
REGENERON PHARMACEUTICALS	COM	75886F107	2243	89775	SH	DEFINED	05,01,03	89775	
REGENERON PHARMACEUTICALS	COM	75886F107	1352	54100	SH	DEFINED	07,06,01,03	54100	
REGENERATION TECH INC DEL	COM	75886N100	387	53425	SH	DEFINED	08,09,03	53425	
REGIS CORP MINN	COM	758932107	1137	40500	SH	DEFINED	01,03	11530	
28970									
REGIS CORP MINN	COM	758932107	1	30	SH	OTHER	01,03		
30									
REGIS CORP MINN	COM	758932107	3735	133000	SH	DEFINED	05,01,03	133000	
REGIS CORP MINN	COM	758932107	81	2900	SH	OTHER	06,01,03		
2900									
REGIS CORP MINN	COM	758932107	1469	52300	SH	DEFINED	07,06,01,03	52300	
REGIONS FINL CORP	COM	758940100	2930	85284	SH	DEFINED	01,03	83984	

1300								
REGIONS FINL CORP 14761	COM	758940100	1209	35210 SH	OTHER	01,03		20449
REGIONS FINL CORP	COM	758940100	3867	112590 SH	DEFINED	05,01,03		112590
REGIONS FINL CORP	COM	758940100	135	3925 SH	OTHER	05,01,03		3925
REGIONS FINL CORP	COM	758940100	1031	30025 SH	DEFINED	07,06,01,03		30025
REGIONS FINL CORP	COM	758940100	7	200 SH	DEFINED	08,09,03		200
REHABCARE GROUP INC 3800	COM	759148109	177	6200 SH	DEFINED	01,03		2400
REHABCARE GROUP INC	COM	759148109	1243	43600 SH	DEFINED	05,01,03		43600
REHABCARE GROUP INC	COM	759148109	610	21400 SH	DEFINED	07,06,01,03		21400
REINSURANCE GROUP AMER INC	COM	759351109	152	4870 SH	DEFINED	01,03		4870
REINSURANCE GROUP AMER INC 3952	COM	759351109	152	4852 SH	OTHER	01,03		900
REINSURANCE GROUP AMER INC	COM	759351109	125	4000 SH	DEFINED	05,01,03		4000
REINSURANCE GROUP AMER INC	COM	759351109	125	4000 SH	DEFINED	07,06,01,03		4000
REINSURANCE GROUP AMER INC	PFD TR INC E	759351307	1093	23000 SH	DEFINED	01,03		23000
REINSURANCE GROUP AMER INC	PFD TR INC E	759351307	6175	130000 SH	DEFINED	07,06,01,03		130000
RELIANCE STEEL & ALUMINUM CO 12700	COM	759509102	541	19600 SH	DEFINED	01,03		6900
RELIANCE STEEL & ALUMINUM CO 2100	COM	759509102	58	2100 SH	OTHER	01,03		
RELIANCE STEEL & ALUMINUM CO	COM	759509102	2583	93625 SH	DEFINED	05,01,03		93625
RELIANCE STEEL & ALUMINUM CO	COM	759509102	1076	39000 SH	DEFINED	07,06,01,03		39000
RELIANT ENERGY INC 34147	COM	75952J108	2408	93358 SH	DEFINED	01,03		59211
RELIANT ENERGY INC 29997	COM	75952J108	2952	114449 SH	OTHER	01,03		84452
RELIANT ENERGY INC	COM	75952J108	3376	130915 SH	DEFINED	05,01,03		130915
RELIANT ENERGY INC	COM	75952J108	132	5125 SH	OTHER	05,01,03		5125
RELIANT ENERGY INC	COM	75952J108	954	37000 SH	DEFINED	07,06,01,03		37000
REMEC INC 8625	COM	759543101	459	49664 SH	DEFINED	01,03		41039
REMEC INC	COM	759543101	1580	170837 SH	DEFINED	05,01,03		170837
REMEC INC	COM	759543101	5566	601767 SH	DEFINED	07,06,01,03		601767
REMINGTON OIL & GAS CORP 20818	COM	759594302	794	39378 SH	DEFINED	01,03		18560
REMINGTON OIL & GAS CORP	COM	759594302	2013	99847 SH	DEFINED	05,01,03		99847
REMINGTON OIL & GAS CORP	COM	759594302	2217	109989 SH	DEFINED	07,06,01,03		109989
RENAISSANCE CAP GRWTH INCM I	COM	75966V105	289	26735 SH	DEFINED	01,03		26735
RENAL CARE GROUP INC 18372	COM	759930100	970	29575 SH	DEFINED	01,03		11203
RENAL CARE GROUP INC 4850	COM	759930100	159	4850 SH	OTHER	01,03		
RENAL CARE GROUP INC	COM	759930100	4407	134350 SH	DEFINED	05,01,03		134350
RENAL CARE GROUP INC	COM	759930100	1998	60900 SH	DEFINED	07,06,01,03		60900
RENT A CTR INC NEW 2050	COM	76009N100	841	16453 SH	DEFINED	01,03		14403
RENT A CTR INC NEW 9367	COM	76009N100	694	13575 SH	OTHER	01,03		4208
RENT A CTR INC NEW	COM	76009N100	1191	23309 SH	DEFINED	05,01,03		23309
RENT A CTR INC NEW	COM	76009N100	4138	81003 SH	DEFINED	07,06,01,03		81003
RENT WAY INC	COM	76009U104	338	40000 SH	DEFINED	01,03		40000
RENT WAY INC	COM	76009U104	17	2000 SH	DEFINED	08,09,03		2000
REPSOL YPF S A 2824	SPONSORED AD	76026T205	58	4570 SH	DEFINED	01,03		1746
REPSOL YPF S A 6226	SPONSORED AD	76026T205	139	10910 SH	OTHER	01,03		4684
REPSOL YPF S A	SPONSORED AD	76026T205		25 SH	DEFINED	05,01,03		25
REPSOL YPF S A 125000	SPONSORED AD	76026T205	1588	125000 SH	OTHER	06,01,03		
REPUBLIC SVCS INC	COM	760759100	4123	220710 SH	DEFINED	01,03		220710
REPUBLIC SVCS INC	COM	760759100	2769	148248 SH	DEFINED	05,01,03		148248
REPUBLIC SVCS INC	COM	760759100	5946	318325 SH	DEFINED	07,06,01,03		318325
RESEARCH FRONTIERS INC	COM	760911107	177	10020 SH	DEFINED	01,03		10020
RESEARCH FRONTIERS INC 200	COM	760911107	4	200 SH	OTHER	01,03		
RES-CARE INC	NOTE	6.000% 760943AC4	2727	3300000 PRN	DEFINED	08,09,03		3300000
RES-CARE INC	COM	760943100	92	11300 SH	DEFINED	08,09,03		11300
RESEARCH IN MOTION LTD	COM	760975102	92	3310 SH	DEFINED	01,03		3310
RESEARCH IN MOTION LTD	COM	760975102	1072	38596 SH	DEFINED	05,01,03		38596
RESEARCH IN MOTION LTD	COM	760975102	5688	204839 SH	DEFINED	07,06,01,03		204839
RESEARCH IN MOTION LTD	COM	760975102	2821	101580 SH	DEFINED	08,09,03		101580
RESMED INC 4500	COM	761152107	329	8200 SH	DEFINED	01,03		3700
RESMED INC	COM	761152107	2871	71550 SH	DEFINED	05,01,03		71550
RESMED INC	COM	761152107	1597	39800 SH	DEFINED	07,06,01,03		39800
RESPIRONICS INC 9600	COM	761230101	489	15100 SH	DEFINED	01,03		5500
RESPIRONICS INC	COM	761230101	2597	80150 SH	DEFINED	05,01,03		80150
RESPIRONICS INC	COM	761230101	1225	37800 SH	DEFINED	07,06,01,03		37800
RETEK INC	COM	76128Q109	54	2046 SH	DEFINED	01,03		2046
RETEK INC 761	COM	76128Q109	92	3500 SH	OTHER	01,03		2739
RETEK INC	COM	76128Q109	882	33614 SH	DEFINED	05,01,03		33614

RETEK INC	COM	76128Q109	991	37750	SH	DEFINED 07,06,01,03	37750
REUTERS GROUP PLC 3016	SPONSORED AD	76132M102	768	16267	SH	DEFINED 01,03	13251
REUTERS GROUP PLC 42381	SPONSORED AD	76132M102	3430	72679	SH	OTHER 01,03	30298
REYNOLDS & REYNOLDS CO 5855	CL A	761695105	176	5855	SH	DEFINED 01,03	
REYNOLDS & REYNOLDS CO 14833 10812	CL A	761695105	1143	38092	SH	OTHER 01,03	12447
REYNOLDS & REYNOLDS CO	CL A	761695105	1389	46293	SH	DEFINED 05,01,03	46293
REYNOLDS & REYNOLDS CO	CL A	761695105	1557	51900	SH	DEFINED 07,06,01,03	51900
REYNOLDS R J TOB HLDGS INC 800	COM	76182K105	1010	15600	SH	DEFINED 01,03	14800
REYNOLDS R J TOB HLDGS INC 1133	COM	76182K105	181	2794	SH	OTHER 01,03	1661
REYNOLDS R J TOB HLDGS INC	COM	76182K105	4005	61846	SH	DEFINED 05,01,03	61846
REYNOLDS R J TOB HLDGS INC 74300	COM	76182K105	4811	74300	SH	OTHER 06,01,03	
REYNOLDS R J TOB HLDGS INC	COM	76182K105	4474	69100	SH	DEFINED 07,06,01,03	69100
RICHFOOD HLDGS INC	*W EXP 03/04	763408119	13	26742	SH	DEFINED 08,09,03	26742
RIGGS NATL CORP WASH DC 5404	COM	766570105	155	10115	SH	DEFINED 01,03	4711
RIGGS NATL CORP WASH DC 2196	COM	766570105	34	2196	SH	OTHER 01,03	
RIGGS NATL CORP WASH DC	COM	766570105	1091	71050	SH	DEFINED 05,01,03	71050
RIGGS NATL CORP WASH DC	COM	766570105	540	35200	SH	DEFINED 07,06,01,03	35200
RITA MED SYS INC DEL	COM	76774E103	7284	750927	SH	DEFINED 01,03	750927
RITA MED SYS INC DEL	COM	76774E103	5	500	SH	DEFINED 08,09,03	500
RITE AID CORP	COM	767754104	164	47478	SH	DEFINED 01,03	47478
RITE AID CORP 4200	COM	767754104	108	31350	SH	OTHER 01,03	27150
RITE AID CORP	COM	767754104	13	3700	SH	DEFINED 05,01,03	3700
RITE AID CORP	COM	767754104	138	40000	SH	DEFINED 08,09,03	40000
RITE AID CORP	COM	767754104	240	69500	SH	CALL DEFINED 08,09,03	69500
RITE AID CORP	COM	767754104	3	1000	SH	DEFINED 13,01,03	1000
ROADWAY CORP 2620	COM	769742107	219	5924	SH	DEFINED 01,03	3304
ROADWAY CORP 1188	COM	769742107	44	1188	SH	OTHER 01,03	
ROADWAY CORP	COM	769742107	1450	39200	SH	DEFINED 05,01,03	39200
ROADWAY CORP	COM	769742107	888	24000	SH	DEFINED 07,06,01,03	24000
ROADWAY CORP	COM	769742107	740	20000	SH	CALL DEFINED 08,09,03	20000
ROANOKE ELEC STL CORP 10000	COM	769841107	134	10000	SH	DEFINED 01,03	
ROBBINS & MYERS INC 2000	COM	770196103	55	2000	SH	OTHER 01,03	
ROBBINS & MYERS INC	COM	770196103	654	23900	SH	DEFINED 05,01,03	23900
ROBBINS & MYERS INC	COM	770196103	402	14700	SH	DEFINED 07,06,01,03	14700
ROBERT HALF INTL INC 18400	COM	770323103	1776	60162	SH	DEFINED 01,03	41762
ROBERT HALF INTL INC 1380	COM	770323103	479	16230	SH	OTHER 01,03	14850
ROBERT HALF INTL INC	COM	770323103	3651	123665	SH	DEFINED 05,01,03	123665
ROBERT HALF INTL INC	COM	770323103	89	3025	SH	OTHER 05,01,03	3025
ROBERT HALF INTL INC	COM	770323103	1094	37075	SH	DEFINED 07,06,01,03	37075
ROBERT HALF INTL INC	COM	770323103	6	200	SH	DEFINED 08,09,03	200
ROCK-TENN CO	CL A	772739207	881	41076	SH	DEFINED 01,03	41076
ROCK-TENN CO	CL A	772739207	2	100	SH	DEFINED 08,09,03	100
ROCKWELL AUTOMATION INC 63854	COM	773903109	2958	147434	SH	DEFINED 01,03	83580
ROCKWELL AUTOMATION INC 51869	COM	773903109	3107	154863	SH	OTHER 01,03	102994
ROCKWELL AUTOMATION INC	COM	773903109	3052	152150	SH	DEFINED 05,01,03	152150
ROCKWELL AUTOMATION INC	COM	773903109	63	3150	SH	OTHER 05,01,03	3150
ROCKWELL AUTOMATION INC	COM	773903109	1374	68474	SH	DEFINED 07,06,01,03	68474
ROCKWELL AUTOMATION INC	COM	773903109	18	894	SH	OTHER 13,01,03	894
ROCKWELL COLLINS INC 35054	COM	774341101	2955	117166	SH	DEFINED 01,03	82112
ROCKWELL COLLINS INC 39108	COM	774341101	2816	111652	SH	OTHER 01,03	72544
ROCKWELL COLLINS INC	COM	774341101	2268	89915	SH	DEFINED 05,01,03	89915
ROCKWELL COLLINS INC	COM	774341101	79	3150	SH	OTHER 05,01,03	3150
ROCKWELL COLLINS INC	COM	774341101	698	27675	SH	DEFINED 07,06,01,03	27675
ROCKWELL COLLINS INC	COM	774341101	1542	61130	SH	DEFINED 08,09,03	61130
ROGERS COMMUNICATIONS INC	CL B	775109200	685	50000	SH	CALL DEFINED 17,16	50000
ROGERS CORP 4190	COM	775133101	226	6800	SH	DEFINED 01,03	2610
ROGERS CORP 210	COM	775133101	7	210	SH	OTHER 01,03	
ROGERS CORP	COM	775133101	1351	40675	SH	DEFINED 05,01,03	40675
ROGERS CORP	COM	775133101	644	19400	SH	DEFINED 07,06,01,03	19400
ROGERS CORP	COM	775133101	7	200	SH	DEFINED 08,09,03	200
ROHM & HAAS CO 34500	COM	775371107	7638	180696	SH	DEFINED 01,03	146196
ROHM & HAAS CO	COM	775371107	4129	97686	SH	OTHER 01,03	90978

6708									
ROHM & HAAS CO	COM	775371107	4504	106545	SH	DEFINED	05,01,03	106545	
ROHM & HAAS CO	COM	775371107	161	3800	SH	OTHER	05,01,03	3800	
ROHM & HAAS CO	COM	775371107	1156	27350	SH	DEFINED	07,06,01,03	27350	
ROHM & HAAS CO	COM	775371107	2959	70000	SH	CALL	DEFINED	08,09,03	70000
ROHM & HAAS CO	COM	775371107	845	20000	SH	PUT	DEFINED	08,09,03	20000
ROLLINS INC	COM	775711104	7	345	SH	DEFINED	01,03	345	
ROLLINS INC	COM	775711104	5	260	SH	OTHER	01,03	260	
ROLLINS INC	COM	775711104	414	19607	SH	DEFINED	05,01,03	19607	
ROLLINS INC	COM	775711104	470	22275	SH	DEFINED	07,06,01,03	22275	
ROPER INDS INC NEW 400	COM	776696106	357	7180	SH	DEFINED	01,03	6780	
ROPER INDS INC NEW 4200	COM	776696106	209	4200	SH	OTHER	01,03		
ROPER INDS INC NEW	COM	776696106	3524	70850	SH	DEFINED	05,01,03	70850	
ROPER INDS INC NEW	COM	776696106	1910	38400	SH	DEFINED	07,06,01,03	38400	
ROSLYN BANCORP INC	COM	778162107	88	4250	SH	DEFINED	01,03	4250	
ROSLYN BANCORP INC	COM	778162107	1187	57353	SH	DEFINED	05,01,03	57353	
ROSLYN BANCORP INC	COM	778162107	1349	65150	SH	DEFINED	07,06,01,03	65150	
ROSS STORES INC 960	COM	778296103	6141	162326	SH	DEFINED	01,03	161366	
ROSS STORES INC	COM	778296103	15	400	SH	OTHER	01,03	400	
ROSS STORES INC	COM	778296103	1962	51871	SH	DEFINED	05,01,03	51871	
ROSS STORES INC	COM	778296103	2230	58950	SH	DEFINED	07,06,01,03	58950	
ROUSE CO	COM	779273101	170	5501	SH	DEFINED	01,03	5501	
ROUSE CO 4200	COM	779273101	793	25587	SH	OTHER	01,03	21387	
ROUSE CO	PFD CONV SER	779273309	1343	30000	SH	DEFINED	01,03	30000	
ROUSE CO	PFD CONV SER	779273309	22	500	SH	OTHER	01,03	500	
ROWAN COS INC	COM	779382100	95	4116	SH	DEFINED	01,03	4116	
ROWAN COS INC 3360	COM	779382100	89	3860	SH	OTHER	01,03	500	
ROWAN COS INC	COM	779382100	966	41940	SH	DEFINED	05,01,03	41940	
ROWAN COS INC	COM	779382100	37	1625	SH	OTHER	05,01,03	1625	
ROWAN COS INC	COM	779382100	268	11625	SH	DEFINED	07,06,01,03	11625	
ROWAN COS INC	COM	779382100	35	1500	SH	DEFINED	08,09,03	1500	
ROXIO INC 7654	COM	780008108	483	21268	SH	DEFINED	01,03	13614	
ROXIO INC 4228	COM	780008108	96	4228	SH	OTHER	01,03		
ROXIO INC	COM	780008108	1368	60300	SH	DEFINED	05,01,03	60300	
ROXIO INC	COM	780008108	540	23800	SH	DEFINED	07,06,01,03	23800	
ROYAL APPLIANCE MFG CO 3500	COM	780076105	21	3900	SH	DEFINED	01,03	400	
ROYAL APPLIANCE MFG CO	COM	780076105	182	33950	SH	DEFINED	05,01,03	33950	
ROYAL APPLIANCE MFG CO	COM	780076105	91	17100	SH	DEFINED	07,06,01,03	17100	
ROYAL BK CDA MONTREAL QUE	COM	780087102	1571	47099	SH	DEFINED	01,03	47099	
ROYAL BK CDA MONTREAL QUE 6541	COM	780087102	603	18094	SH	OTHER	01,03	11553	
ROYAL CARIBBEAN CRUISES LTD 49000	NOTE	780153AK8	26	75000	PRN	OTHER	01,03	26000	
ROYAL CARIBBEAN CRUISES LTD	NOTE	780153AK8	1753	5082000	PRN	DEFINED	08,09,03	5082000	
ROYAL CARIBBEAN CRUISES LTD 113240000	NOTE	780153AK8	39068	113240000	PRN	OTHER	16		
ROYAL CARIBBEAN CRUISES LTD	NOTE	780153AM4	723	1947000	PRN	DEFINED	08,09,03	1947000	
ROYAL DUTCH PETE CO 157686	NY REG GLD1.	780257804	118288	2177609	SH	DEFINED	01,03	2019923	
ROYAL DUTCH PETE CO 614140	NY REG GLD1.	780257804	80899	1489306	SH	OTHER	01,03	875166	
ROYAL DUTCH PETE CO	NY REG GLD1.	780257804	65631	1208235	SH	DEFINED	05,01,03	1208235	
ROYAL DUTCH PETE CO	NY REG GLD1.	780257804	1999	36800	SH	OTHER	05,01,03	36800	
ROYAL DUTCH PETE CO 174900	NY REG GLD1.	780257804	9501	174900	SH	OTHER	06,01,03		
ROYAL DUTCH PETE CO	NY REG GLD1.	780257804	17646	324850	SH	DEFINED	07,06,01,03	324850	
ROYAL DUTCH PETE CO	NY REG GLD1.	780257804	2309	42500	SH	DEFINED	08,09,03	42500	
ROYAL DUTCH PETE CO	NY REG GLD1.	780257804	90	1650	SH	DEFINED	13,01,03	1650	
ROYAL DUTCH PETE CO	NY REG GLD1.	780257804	16	300	SH	OTHER	13,01,03	300	
ROYAL GOLD INC	COM	780287108	445	50000	SH	OTHER	01,03	50000	
ROYCE MICRO-CAP TR INC 19602	COM	780915104	236	19602	SH	OTHER	01,03		
RUBY TUESDAY INC 7804	COM	781182100	653	28092	SH	DEFINED	01,03	20288	
RUBY TUESDAY INC 11500	COM	781182100	301	12944	SH	OTHER	01,03	1444	
RUBY TUESDAY INC	COM	781182100	3650	156975	SH	DEFINED	05,01,03	156975	
RUBY TUESDAY INC	COM	781182100	1853	79700	SH	DEFINED	07,06,01,03	79700	
RUDDICK CORP	COM	781258108	2029	121951	SH	DEFINED	01,03	121951	
RUDDICK CORP	COM	781258108	33	2000	SH	OTHER	01,03	2000	
RUDDICK CORP	COM	781258108	504	30261	SH	DEFINED	05,01,03	30261	
RUDDICK CORP 2300	COM	781258108	38	2300	SH	OTHER	06,01,03		
RUDDICK CORP	COM	781258108	572	34350	SH	DEFINED	07,06,01,03	34350	
RUDOLPH TECHNOLOGIES INC 3700	COM	781270103	220	5100	SH	DEFINED	01,03	1400	
RUDOLPH TECHNOLOGIES INC	COM	781270103	1798	41650	SH	DEFINED	05,01,03	41650	

RUDOLPH TECHNOLOGIES INC	COM	781270103	863	20000	SH	DEFINED 07,06,01,03	20000
RUSS BERRIE & CO 6900	COM	782233100	225	7000	SH	DEFINED 01,03	100
RUSS BERRIE & CO	COM	782233100	1693	52575	SH	DEFINED 05,01,03	52575
RUSS BERRIE & CO	COM	782233100	802	24900	SH	DEFINED 07,06,01,03	24900
RUSSELL CORP	COM	782352108	39	2600	SH	DEFINED 01,03	2600
RUSSELL CORP	COM	782352108	964	64700	SH	DEFINED 05,01,03	64700
RUSSELL CORP	COM	782352108	589	39500	SH	DEFINED 07,06,01,03	39500
RYANAIR HLDGS PLC 203992	SPONSORED AD	783513104	6122	203992	SH	OTHER 06,01,03	
RYANAIR HLDGS PLC	SPONSORED AD	783513104	70	2332	SH	DEFINED 07,06,01,03	2332
RYANAIR HLDGS PLC 341101	SPONSORED AD	783513104	70745	2357386	SH	DEFINED 11,06,01,03	2016285
RYANS FAMILY STEAK HOUSE INC 31500	COM	783519101	1097	45694	SH	DEFINED 01,03	14194
RYANS FAMILY STEAK HOUSE INC	COM	783519101	2756	114825	SH	DEFINED 05,01,03	114825
RYANS FAMILY STEAK HOUSE INC	COM	783519101	905	37700	SH	DEFINED 07,06,01,03	37700
RYDER SYS INC	COM	783549108	119	4030	SH	DEFINED 01,03	4030
RYDER SYS INC	COM	783549108	29	981	SH	OTHER 01,03	981
RYDER SYS INC	COM	783549108	778	26345	SH	DEFINED 05,01,03	26345
RYDER SYS INC	COM	783549108	31	1050	SH	OTHER 05,01,03	1050
RYDER SYS INC	COM	783549108	222	7525	SH	DEFINED 07,06,01,03	7525
RYERSON TULL INC NEW 11100 100	COM	78375P107	243	22200	SH	DEFINED 01,03	11000
RYERSON TULL INC NEW 100	COM	78375P107	1	100	SH	OTHER 01,03	
RYERSON TULL INC NEW	COM	78375P107	748	68350	SH	DEFINED 05,01,03	68350
RYERSON TULL INC NEW	COM	78375P107	335	30600	SH	DEFINED 07,06,01,03	30600
RYLAND GROUP INC 1700	COM	783764103	367	4070	SH	DEFINED 01,03	2370
RYLAND GROUP INC	COM	783764103	2963	32850	SH	DEFINED 05,01,03	32850
RYLAND GROUP INC	COM	783764103	1479	16400	SH	DEFINED 07,06,01,03	16400
RYLAND GROUP INC	COM	783764103	361	4000	SH	DEFINED 08,09,03	4000
SBC COMMUNICATIONS INC 505986	COM	78387G103	395104	10552989	SH	DEFINED 01,03	10047003
SBC COMMUNICATIONS INC 2385109	COM	78387G103	192379	5138328	SH	OTHER 01,03	2753219
SBC COMMUNICATIONS INC	COM	78387G103	72237	1929420	SH	DEFINED 05,01,03	1929420
SBC COMMUNICATIONS INC	COM	78387G103	2164	57800	SH	OTHER 05,01,03	57800
SBC COMMUNICATIONS INC 798042	COM	78387G103	29879	798042	SH	OTHER 06,01,03	
SBC COMMUNICATIONS INC	COM	78387G103	37744	1008125	SH	DEFINED 07,06,01,03	1008125
SBC COMMUNICATIONS INC	COM	78387G103	3200	85473	SH	DEFINED 08,09,03	85473
SBC COMMUNICATIONS INC	COM	78387G103	1872	50000	SH CALL	DEFINED 08,09,03	50000
SBC COMMUNICATIONS INC	COM	78387G103	101	2700	SH	DEFINED 13,01,03	2700
SBC COMMUNICATIONS INC 350	COM	78387G103	22	600	SH	OTHER 13,01,03	250
SBC COMMUNICATIONS INC	COM	78387G103	936	25000	SH	DEFINED 17,16	25000
SBS TECHNOLOGIES INC	COM	78387P103	31	2400	SH	DEFINED 01,03	2400
SBS TECHNOLOGIES INC	COM	78387P103	415	32450	SH	DEFINED 05,01,03	32450
SBS TECHNOLOGIES INC	COM	78387P103	230	18000	SH	DEFINED 07,06,01,03	18000
SCI SYS INC	NOTE 3.000%	783890AF3	68	90000	PRN	DEFINED 01,03	90000
SCI SYS INC	NOTE 3.000%	783890AF3	2269	2995000	PRN	DEFINED 07,06,01,03	2995000
SCI SYS INC	NOTE 3.000%	783890AF3	30	40000	PRN	DEFINED 08,09,03	40000
SCM MICROSYSTEMS INC 300	COM	784018103	7	600	SH	DEFINED 01,03	300
SCM MICROSYSTEMS INC	COM	784018103	364	31150	SH	DEFINED 05,01,03	31150
SCM MICROSYSTEMS INC	COM	784018103	222	19000	SH	DEFINED 07,06,01,03	19000
SCPIE HLDGS INC 2200	COM	78402P104	53	3100	SH	DEFINED 01,03	900
SCPIE HLDGS INC	COM	78402P104	388	22850	SH	DEFINED 05,01,03	22850
SCPIE HLDGS INC	COM	78402P104	197	11600	SH	DEFINED 07,06,01,03	11600
SCP POOL CORP	COM	784028102	453	14440	SH	DEFINED 01,03	14440
SCP POOL CORP 2673	COM	784028102	436	13900	SH	OTHER 01,03	11227
SCP POOL CORP	COM	784028102	1599	50925	SH	DEFINED 05,01,03	50925
SCP POOL CORP	COM	784028102	967	30800	SH	DEFINED 07,06,01,03	30800
SEI INVESTMENTS CO	COM	784117103	396	9249	SH	DEFINED 01,03	9249
SEI INVESTMENTS CO	COM	784117103	360	8400	SH	OTHER 01,03	8400
SEI INVESTMENTS CO	COM	784117103	3017	70481	SH	DEFINED 05,01,03	70481
SEI INVESTMENTS CO	COM	784117103	3426	80025	SH	DEFINED 07,06,01,03	80025
SEMCO ENERGY INC	INCOME PRIDE	78412D307	1998	231500	SH	DEFINED 01,03	231500
SK TELECOM LTD 36	SPONSORED AD	78440P108	3	136	SH	DEFINED 01,03	100
SK TELECOM LTD	SPONSORED AD	78440P108	12	505	SH	OTHER 01,03	505
SK TELECOM LTD 63900	SPONSORED AD	78440P108	1572	63900	SH	OTHER 06,01,03	
SLI INC	COM	78442T108	172	67425	SH	DEFINED 05,01,03	67425
SLI INC	COM	78442T108	105	41300	SH	DEFINED 07,06,01,03	41300
SPDR TR 6450	UNIT SER 1	78462F103	15758	137601	SH	DEFINED 01,03	131151
SPDR TR 13490	UNIT SER 1	78462F103	4338	37880	SH	OTHER 01,03	24390
SPDR TR	UNIT SER 1	78462F103	16317	142480	SH	DEFINED 05,01,03	142480
SPDR TR	UNIT SER 1	78462F103	42372	370000	SH	DEFINED 07,06,01,03	370000

SPDR TR	UNIT SER 1	78462F103	3034	26493 SH	DEFINED 08,09,03	26493
SPSS INC	COM	78462K102	2306	131475 SH	DEFINED 01,03	131475
SPSS INC	COM	78462K102	592	33775 SH	DEFINED 05,01,03	33775
SPSS INC	COM	78462K102	363	20700 SH	DEFINED 07,06,01,03	20700
SPS TECHNOLOGIES INC 5070	COM	784626103	216	5100 SH	DEFINED 01,03	30
SPS TECHNOLOGIES INC 30	COM	784626103	1	30 SH	OTHER 01,03	
SPS TECHNOLOGIES INC	COM	784626103	1500	35405 SH	DEFINED 05,01,03	35405
SPS TECHNOLOGIES INC	COM	784626103	686	16200 SH	DEFINED 07,06,01,03	16200
SPX CORP	COM	784635104	481	3398 SH	DEFINED 01,03	3398
SPX CORP 777	COM	784635104	627	4430 SH	OTHER 01,03	3653
SPX CORP	COM	784635104	4622	32649 SH	DEFINED 05,01,03	32649
SPX CORP	COM	784635104	9181	64850 SH	DEFINED 07,06,01,03	64850
SPX CORP	COM	784635104	2718	19200 SH	DEFINED 17,16	19200
SM&A	COM	78465D105	219	73000 SH	DEFINED 17,16	73000
SABA SOFTWARE INC	COM	784932105	5965	1437410 SH	DEFINED 08,09,03	1437410
SWS GROUP INC 9500	COM	78503N107	391	19305 SH	DEFINED 01,03	9805
SWS GROUP INC 423	COM	78503N107	9	423 SH	OTHER 01,03	
SWS GROUP INC	COM	78503N107	1030	50875 SH	DEFINED 05,01,03	50875
SWS GROUP INC	COM	78503N107	431	21300 SH	DEFINED 07,06,01,03	21300
SABRE HLDGS CORP 8300	CL A	785905100	1365	29224 SH	DEFINED 01,03	20924
SABRE HLDGS CORP 8033	CL A	785905100	644	13777 SH	OTHER 01,03	5744
SABRE HLDGS CORP	CL A	785905100	3412	73055 SH	DEFINED 05,01,03	73055
SABRE HLDGS CORP	CL A	785905100	107	2300 SH	OTHER 05,01,03	2300
SABRE HLDGS CORP	CL A	785905100	944	20200 SH	DEFINED 07,06,01,03	20200
SAFECO CORP 554138	COM	786429100	28908	902262 SH	DEFINED 01,03	348124
SAFECO CORP 11100	COM	786429100	5602	174856 SH	OTHER 01,03	163756
SAFECO CORP	COM	786429100	1767	55165 SH	DEFINED 05,01,03	55165
SAFECO CORP	COM	786429100	70	2200 SH	OTHER 05,01,03	2200
SAFECO CORP	COM	786429100	508	15850 SH	DEFINED 07,06,01,03	15850
SAFEWAY INC 48529	COM NEW	786514208	59758	1327360 SH	DEFINED 01,03	1278831
SAFEWAY INC 57176	COM NEW	786514208	15655	347726 SH	OTHER 01,03	290550
SAFEWAY INC 181490	COM NEW	786514208	11863	263515 SH	DEFINED 05,01,03	82025
SAFEWAY INC 73510	COM NEW	786514208	11872	263700 SH	OTHER 05,01,03	190190
SAFEWAY INC	COM NEW	786514208	3925	87185 SH	DEFINED 07,06,01,03	87185
SAFEWAY INC	COM NEW	786514208	527	11701 SH	DEFINED 08,09,03	11701
SAFEWAY INC 250	COM NEW	786514208	11	250 SH	OTHER 13,01,03	
SAGENT TECHNOLOGY INC	COM	786693101	23	22950 SH	DEFINED 08,09,03	22950
ST JOE CO 450	COM	790148100	74	2450 SH	DEFINED 01,03	2000
ST JOE CO	COM	790148100	212	7050 SH	OTHER 01,03	7050
ST JUDE MED INC 5100	COM	790849103	2721	35270 SH	DEFINED 01,03	30170
ST JUDE MED INC 4555	COM	790849103	836	10840 SH	OTHER 01,03	6285
ST JUDE MED INC	COM	790849103	3717	48185 SH	DEFINED 05,01,03	48185
ST JUDE MED INC	COM	790849103	114	1475 SH	OTHER 05,01,03	1475
ST JUDE MED INC	COM	790849103	1188	15400 SH	DEFINED 07,06,01,03	15400
ST JUDE MED INC	COM	790849103	77	1000 SH	DEFINED 08,09,03	1000
ST MARY LD & EXPL CO	COM	792228108	451	20760 SH	DEFINED 01,03	20760
ST MARY LD & EXPL CO 16300	COM	792228108	699	32200 SH	OTHER 01,03	15900
ST MARY LD & EXPL CO	COM	792228108	1812	83475 SH	DEFINED 05,01,03	83475
ST MARY LD & EXPL CO	COM	792228108	745	34300 SH	DEFINED 07,06,01,03	34300
ST MARY LD & EXPL CO	COM	792228108	27	1235 SH	DEFINED 08,09,03	1235
ST PAUL COS INC 43960	COM	792860108	9376	204503 SH	DEFINED 01,03	160543
ST PAUL COS INC 99569	COM	792860108	7162	156197 SH	OTHER 01,03	56628
ST PAUL COS INC	COM	792860108	6725	146680 SH	DEFINED 05,01,03	146680
ST PAUL COS INC	COM	792860108	170	3700 SH	OTHER 05,01,03	3700
ST PAUL COS INC	COM	792860108	3770	82217 SH	DEFINED 07,06,01,03	82217
ST PAUL COS INC	COM	792860108	3	73 SH	DEFINED 08,09,03	73
ST PAUL COS INC	COM	792860108	1834	40000 SH	DEFINED 08,09,03	40000
ST PAUL COS INC	COM	792860108	917	20000 SH	DEFINED 08,09,03	20000
SAKS INC	COM	79377W108	74	5648 SH	DEFINED 01,03	5648
SAKS INC 410	COM	79377W108	5	410 SH	OTHER 01,03	
SAKS INC	COM	79377W108	1218	92608 SH	DEFINED 05,01,03	92608
SAKS INC	COM	79377W108	1383	105200 SH	DEFINED 07,06,01,03	105200
SALEM COMMUNICATIONS CORP DE	CL A	794093104	7	300 SH	DEFINED 01,03	300
SALEM COMMUNICATIONS CORP DE	CL A	794093104	232	9794 SH	DEFINED 05,01,03	9794

SALEM COMMUNICATIONS CORP DE	CL A	794093104	807	34053	SH	DEFINED 07,06,01,03	34053
SALEM COMMUNICATIONS CORP DE	CL A	794093104	26	1100	SH	DEFINED 08,09,03	1100
SALOMON BROTHERS FD INC	COM	795477108	1588	127113	SH	DEFINED 01,03	127113
SALOMON BROTHERS FD INC	COM	795477108	77	6131	SH	OTHER 01,03	3782
2349							
SALOMON BROS 2008 WORLDWIDE	COM	79548R103	21	2000	SH	DEFINED 01,03	
2000							
SALOMON BROS 2008 WORLDWIDE	COM	79548R103	318	31000	SH	OTHER 01,03	23000
8000							
SALTON INC	COM	795757103	126	6360	SH	DEFINED 01,03	6360
SALTON INC	COM	795757103	440	22175	SH	DEFINED 05,01,03	22175
SALTON INC	COM	795757103	268	13500	SH	DEFINED 07,06,01,03	13500
SAN PAOLO-IMI S P A	SPONSORED AD	799175104	24	1035	SH	DEFINED 01,03	1035
SAN PAOLO-IMI S P A	SPONSORED AD	799175104	26	1087	SH	OTHER 01,03	
1087							
SAN PAOLO-IMI S P A	SPONSORED AD	799175104	2260	96000	SH	OTHER 06,01,03	
96000							
SANDISK CORP	COM	80004C101	144	6645	SH	DEFINED 01,03	6645
SANDISK CORP	COM	80004C101	146	6750	SH	OTHER 01,03	1750
5000							
SANDISK CORP	COM	80004C101	976	44954	SH	DEFINED 05,01,03	44954
SANDISK CORP	COM	80004C101	1098	50600	SH	DEFINED 07,06,01,03	50600
SANDISK CORP	COM	80004C101	131	6050	SH	DEFINED 08,09,03	6050
SANDY SPRING BANCORP INC	COM	800363103	273	8403	SH	DEFINED 01,03	8403
SANDY SPRING BANCORP INC	COM	800363103	235	7234	SH	OTHER 01,03	7234
SANMINA SCI CORP	NOTE 4.250%	800907AB3	16498	17716000	PRN	DEFINED 08,09,03	17716000
SANMINA SCI CORP	SDCV	800907AD9	17383	48119000	PRN	DEFINED 08,09,03	48119000
SANMINA SCI CORP	COM	800907107	9833	836836	SH	DEFINED 01,03	813308
23528							
SANMINA SCI CORP	COM	800907107	1438	122395	SH	OTHER 01,03	72978
49417							
SANMINA SCI CORP	COM	800907107	4465	380030	SH	DEFINED 05,01,03	380030
SANMINA SCI CORP	COM	800907107	8122	691263	SH	DEFINED 07,06,01,03	691263
SANMINA SCI CORP	COM	800907107	753	64074	SH	DEFINED 08,09,03	64074
SANMINA SCI CORP	COM	800907107	183	15600	SH	OTHER 16	
15600							
SAP AKTIENGESELLSCHAFT	SPONSORED AD	803054204	606	16279	SH	DEFINED 01,03	16279
SAP AKTIENGESELLSCHAFT	SPONSORED AD	803054204	5	145	SH	OTHER 01,03	145
SAP AKTIENGESELLSCHAFT	SPONSORED AD	803054204		10	SH	DEFINED 05,01,03	10
SAP AKTIENGESELLSCHAFT	SPONSORED AD	803054204	1116	30000	SH	OTHER 06,01,03	
30000							
SAP AKTIENGESELLSCHAFT	SPONSORED AD	803054204	353	9500	SH CALL	DEFINED 08,09,03	9500
SAP AKTIENGESELLSCHAFT	SPONSORED AD	803054204	238	6400	SH PUT	DEFINED 08,09,03	6400
SAPIENT CORP	COM	803062108	18	3766	SH	DEFINED 01,03	3766
SAPIENT CORP	COM	803062108	256	53830	SH	DEFINED 05,01,03	53830
SAPIENT CORP	COM	803062108	74	15675	SH	DEFINED 07,06,01,03	15675
SARA LEE CORP	COM	803111103	17364	836438	SH	DEFINED 01,03	797360
39078							
SARA LEE CORP	COM	803111103	15395	741563	SH	OTHER 01,03	448430
293133							
SARA LEE CORP	COM	803111103	7210	347295	SH	DEFINED 05,01,03	347295
SARA LEE CORP	COM	803111103	281	13550	SH	OTHER 05,01,03	13550
SARA LEE CORP	COM	803111103	2023	97450	SH	DEFINED 07,06,01,03	97450
SARA LEE CORP	COM	803111103	156	7500	SH	DEFINED 08,09,03	7500
SATYAM COMPUTER SERVICES LTD	ADR	804098101	1384	110750	SH	DEFINED 08,09,03	110750
SAUL CTRS INC	COM	804395101	544	24500	SH	DEFINED 01,03	1000
23500							
SAUL CTRS INC	COM	804395101	22	1000	SH	OTHER 01,03	
1000							
SAVANNAH BANCORP INC	COM	804748101	302	14903	SH	DEFINED 01,03	
14903							
SAVANNAH BANCORP INC	COM	804748101	611	30134	SH	OTHER 01,03	28702
1432							
SAVIA S A DE C V	SPON ADR REP	805175106	907	737444	SH	DEFINED 17,16	737444
SAVVIS COMMUNICATIONS CORP	COM	805423100	22	28600	SH	OTHER 01,03	100
28500							
SAXON CAPITAL INC	COM	80556P302	12	810	SH	DEFINED 01,03	810
SAXON CAPITAL INC	COM	80556P302	71	4775	SH	OTHER 01,03	1600
3175							
SAXON CAPITAL INC	COM	80556P302	68	4600	SH	DEFINED 08,09,03	4600
SCANA CORP NEW	COM	80589M102	1893	61863	SH	DEFINED 01,03	56663
5200							
SCANA CORP NEW	COM	80589M102	2185	71407	SH	OTHER 01,03	36539
34868							
SCANA CORP NEW	COM	80589M102	2091	68333	SH	DEFINED 05,01,03	68333
SCANA CORP NEW	COM	80589M102	2375	77600	SH	DEFINED 07,06,01,03	77600
SCANSOFT INC	COM	80603P107	105	17900	SH	DEFINED 08,09,03	17900
SCHEIN HENRY INC	COM	806407102	229	5190	SH	DEFINED 01,03	5190
SCHEIN HENRY INC	COM	806407102	13	300	SH	OTHER 01,03	300
SCHEIN HENRY INC	COM	806407102	1231	27935	SH	DEFINED 05,01,03	27935
SCHEIN HENRY INC	COM	806407102	1393	31625	SH	DEFINED 07,06,01,03	31625
SCHEIN HENRY INC	COM	806407102	176	4000	SH	DEFINED 08,09,03	4000
SCHERING PLOUGH CORP	COM	806605101	137642	4397520	SH	DEFINED 01,03	4069886
327634							
SCHERING PLOUGH CORP	COM	806605101	76953	2458548	SH	OTHER 01,03	1597830

860718									
SCHERING PLOUGH CORP 805000	COM	806605101	41553	1327584	SH	DEFINED	05,01,03	522584	
SCHERING PLOUGH CORP	COM	806605101	25973	829800	SH	OTHER	05,01,03	829800	
SCHERING PLOUGH CORP 625700	COM	806605101	19584	625700	SH	OTHER	06,01,03		
SCHERING PLOUGH CORP	COM	806605101	30983	989871	SH	DEFINED	07,06,01,03	989871	
SCHERING PLOUGH CORP	COM	806605101	1573	50251	SH	DEFINED	08,09,03	50251	
SCHERING PLOUGH CORP	COM	806605101	94	3000	SH	DEFINED	13,01,03	3000	
SCHERING PLOUGH CORP 400	COM	806605101	45	1450	SH	OTHER	13,01,03	1050	
SCHLUMBERGER LTD 43811	COM	806857108	97074	1650364	SH	DEFINED	01,03	1606553	
SCHLUMBERGER LTD 244840	COM	806857108	33572	570756	SH	OTHER	01,03	325916	
SCHLUMBERGER LTD 182790	COM	806857108	15719	267231	SH	DEFINED	05,01,03	84441	
SCHLUMBERGER LTD 227210	COM	806857108	24697	419875	SH	OTHER	05,01,03	192665	
SCHLUMBERGER LTD	COM	806857108	6458	109801	SH	DEFINED	07,06,01,03	109801	
SCHLUMBERGER LTD	COM	806857108	1198	20375	SH	DEFINED	08,09,03	20375	
SCHLUMBERGER LTD	COM	806857108	4	75	SH	DEFINED	13,01,03	75	
SCHLUMBERGER LTD	COM	806857108	19	315	SH	OTHER	13,01,03	315	
SCHLUMBERGER LTD	COM	806857108	547	9300	SH	DEFINED	17,16	9300	
SCHOLASTIC CORP 740	COM	807066105	2882	53185	SH	DEFINED	01,03	52445	
SCHOLASTIC CORP	COM	807066105	1258	23214	SH	DEFINED	05,01,03	23214	
SCHOLASTIC CORP	COM	807066105	1429	26375	SH	DEFINED	07,06,01,03	26375	
SCHOOL SPECIALTY INC	NOTE	6.000% 807863AC9	164	150000	PRN	DEFINED	01,03	150000	
SCHOOL SPECIALTY INC	NOTE	6.000% 807863AC9	1059	970000	PRN	DEFINED	07,06,01,03	970000	
SCHOOL SPECIALTY INC 14870	COM	807863105	593	22200	SH	DEFINED	01,03	7330	
SCHOOL SPECIALTY INC 130	COM	807863105	3	130	SH	OTHER	01,03		
SCHOOL SPECIALTY INC	COM	807863105	1242	46475	SH	DEFINED	05,01,03	46475	
SCHOOL SPECIALTY INC	COM	807863105	593	22200	SH	DEFINED	07,06,01,03	22200	
SCHULMAN A INC	COM	808194104	3856	210802	SH	DEFINED	01,03	210802	
SCHULMAN A INC	COM	808194104	1855	101405	SH	OTHER	01,03	101405	
SCHULMAN A INC	COM	808194104	349	19055	SH	DEFINED	05,01,03	19055	
SCHULMAN A INC	COM	808194104	396	21650	SH	DEFINED	07,06,01,03	21650	
SCHULMAN A INC	COM	808194104	4	200	SH	DEFINED	08,09,03	200	
SCHWAB CHARLES CORP NEW 18200	COM	808513105	14264	1089662	SH	DEFINED	01,03	1071462	
SCHWAB CHARLES CORP NEW 101688	COM	808513105	8172	624322	SH	OTHER	01,03	522634	
SCHWAB CHARLES CORP NEW	COM	808513105	8355	638300	SH	DEFINED	05,01,03	638300	
SCHWAB CHARLES CORP NEW	COM	808513105	313	23875	SH	OTHER	05,01,03	23875	
SCHWAB CHARLES CORP NEW	COM	808513105	2423	185075	SH	DEFINED	07,06,01,03	185075	
SCHWAB CHARLES CORP NEW	COM	808513105	105	8010	SH	DEFINED	08,09,03	8010	
SCHWAB CHARLES CORP NEW 600	COM	808513105	17	1300	SH	OTHER	13,01,03	700	
SCHWAB CHARLES CORP NEW	COM	808513105	3	200	SH	DEFINED	17,16	200	
SCHWEITZER-MAUDUIT INTL INC 3171	COM	808541106	226	9081	SH	DEFINED	01,03	5910	
SCHWEITZER-MAUDUIT INTL INC 729	COM	808541106	18	729	SH	OTHER	01,03		
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	993	39950	SH	DEFINED	05,01,03	39950	
SCHWEITZER-MAUDUIT INTL INC 1700	COM	808541106	42	1700	SH	OTHER	06,01,03		
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	455	18300	SH	DEFINED	07,06,01,03	18300	
SCICLONE PHARMACEUTICALS INC	COM	80862K104	1316	302506	SH	DEFINED	08,09,03	302506	
SCIENTIFIC ATLANTA INC 21550	COM	808655104	2719	117710	SH	DEFINED	01,03	96160	
SCIENTIFIC ATLANTA INC 44160	COM	808655104	1356	58692	SH	OTHER	01,03	14532	
SCIENTIFIC ATLANTA INC	COM	808655104	1814	78539	SH	DEFINED	05,01,03	78539	
SCIENTIFIC ATLANTA INC	COM	808655104	545	23600	SH	DEFINED	07,06,01,03	23600	
SCIENTIFIC ATLANTA INC	COM	808655104	653	28288	SH	DEFINED	08,09,03	28288	
SCIENTIFIC GAMES CORP	CL A	80874P109	18	2100	SH	DEFINED	01,03	2100	
SCIENTIFIC GAMES CORP	CL A	80874P109	47	5600	SH	DEFINED	08,09,03	5600	
SCIENTIFIC GAMES CORP	CL A	80874P109	126	15000	SH	DEFINED	08,09,03	15000	
SCIENTIFIC LEARNING CORP	COM	808760102	14	11111	SH	DEFINED	08,09,03	11111	
SCOTTISH PWR PLC 234	SPON ADR FIN	81013T705	1046	51128	SH	DEFINED	01,03	50894	
SCOTTISH PWR PLC 33987	SPON ADR FIN	81013T705	1146	56017	SH	OTHER	01,03	22030	
SCOTTS CO 3640	CL A	810186106	377	8240	SH	DEFINED	01,03	4600	
SCOTTS CO 755	CL A	810186106	35	755	SH	OTHER	01,03		
SCOTTS CO	CL A	810186106	3289	71850	SH	DEFINED	05,01,03	71850	
SCOTTS CO	CL A	810186106	1692	36950	SH	DEFINED	07,06,01,03	36950	
SCOTTS CO	CL A	810186106	32	700	SH	DEFINED	08,09,03	700	
SCRIPPS E W CO OHIO 400	CL A	811054204	391	4760	SH	DEFINED	01,03	4360	

SCRIPPS E W CO OHIO 1000	CL A	811054204	297	3616 SH	OTHER	01,03	2616
SCUDDER MUN INCOME TR	COM SH BEN I	81118R604	169	15831 SH	DEFINED	01,03	15831
SCUDDER MUN INCOME TR 3900	COM SH BEN I	81118R604	79	7346 SH	OTHER	01,03	3446
SEACOR SMIT INC	NOTE 5.375%	811904AE1	28	24000 PRN	DEFINED	01,03	24000
SEACOR SMIT INC	NOTE 5.375%	811904AE1	1110	966000 PRN	DEFINED	07,06,01,03	966000
SEACOR SMIT INC	COM	811904101	162	3300 SH	DEFINED	01,03	3300
SEACOR SMIT INC	COM	811904101	1992	40650 SH	DEFINED	05,01,03	40650
SEACOR SMIT INC	COM	811904101	1215	24800 SH	DEFINED	07,06,01,03	24800
SEALED AIR CORP NEW 1407	COM	81211K100	4787	101682 SH	DEFINED	01,03	100275
SEALED AIR CORP NEW 3640	COM	81211K100	473	10050 SH	OTHER	01,03	6410
SEALED AIR CORP NEW	COM	81211K100	2155	45770 SH	DEFINED	05,01,03	45770
SEALED AIR CORP NEW	COM	81211K100	68	1450 SH	OTHER	05,01,03	1450
SEALED AIR CORP NEW	COM	81211K100	490	10400 SH	DEFINED	07,06,01,03	10400
SEALED AIR CORP NEW	COM	81211K100		10 SH	DEFINED	08,09,03	10
SEALED AIR CORP NEW 95	PFD CV A \$2	81211K209	1556	33947 SH	DEFINED	01,03	33852
SEALED AIR CORP NEW 243	PFD CV A \$2	81211K209	93	2039 SH	OTHER	01,03	1796
SEALED AIR CORP NEW	PFD CV A \$2	81211K209	7529	164211 SH	DEFINED	07,06,01,03	164211
SEALED AIR CORP NEW	PFD CV A \$2	81211K209	11545	251808 SH	DEFINED	08,09,03	251808
SEALED AIR CORP NEW 225000	PFD CV A \$2	81211K209	10316	225000 SH	OTHER	16	
SEALED AIR CORP NEW	PFD CV A \$2	81211K209	3439	75000 SH	DEFINED	17,16	75000
SEARS ROEBUCK & CO 8721	COM	812387108	25477	496928 SH	DEFINED	01,03	488207
SEARS ROEBUCK & CO 61604	COM	812387108	6936	135289 SH	OTHER	01,03	73685
SEARS ROEBUCK & CO	COM	812387108	7221	140840 SH	DEFINED	05,01,03	140840
SEARS ROEBUCK & CO	COM	812387108	290	5650 SH	OTHER	05,01,03	5650
SEARS ROEBUCK & CO 300525	COM	812387108	15408	300525 SH	OTHER	06,01,03	
SEARS ROEBUCK & CO	COM	812387108	22542	439675 SH	DEFINED	07,06,01,03	439675
SEARS ROEBUCK & CO	COM	812387108	5	100 SH	OTHER	13,01,03	100
SEATTLE GENETICS INC	COM	812578102	10714	2040816 SH	DEFINED	01,03	2040816
SECTOR SPDR TR	SBI INT-TECH	81369Y803	794	36630 SH	DEFINED	01,03	36630
SECTOR SPDR TR	SBI INT-TECH	81369Y803	54	2500 SH	OTHER	01,03	2500
SECURITY CAP GROUP INC	CL B	81413P204	371	14550 SH	DEFINED	01,03	14550
SECURITY CAP GROUP INC 3500	CL B	81413P204	89	3500 SH	OTHER	01,03	
SECURITY CAP GROUP INC	CL B	81413P204	990	38880 SH	DEFINED	05,01,03	38880
SECURITY CAP GROUP INC	CL B	81413P204	459	18021 SH	DEFINED	07,06,01,03	18021
SECURITY CAP GROUP INC	CL B	81413P204	9067	356000 SH	DEFINED	17,16	356000
SEITEL INC 30800	COM NEW	816074306	322	35200 SH	DEFINED	01,03	4400
SEITEL INC 500	COM NEW	816074306	5	500 SH	OTHER	01,03	
SEITEL INC	COM NEW	816074306	979	106950 SH	DEFINED	05,01,03	106950
SEITEL INC	COM NEW	816074306	283	30900 SH	DEFINED	07,06,01,03	30900
SEITEL INC	COM NEW	816074306	87	9500 SH	DEFINED	08,09,03	9500
SELECT MEDICAL CORP	COM	816196109	34	2120 SH	DEFINED	01,03	2120
SELECT MEDICAL CORP	COM	816196109	16	1000 SH	DEFINED	08,09,03	1000
SELECT MEDICAL CORP	COM	816196109	504	31500 SH	CALL DEFINED	08,09,03	31500
SELECTIVE INS GROUP INC	COM	816300107	12	445 SH	DEFINED	01,03	445
SELECTIVE INS GROUP INC	COM	816300107		15 SH	OTHER	01,03	15
SELECTIVE INS GROUP INC	COM	816300107	1380	51700 SH	DEFINED	05,01,03	51700
SELECTIVE INS GROUP INC	COM	816300107	841	31500 SH	DEFINED	07,06,01,03	31500
SELIGMAN SELECT MUN FD INC	COM	816344105	107	10567 SH	DEFINED	01,03	10567
SELIGMAN SELECT MUN FD INC	COM	816344105	54	5361 SH	OTHER	01,03	5361
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	2327	50000 SH	CALL DEFINED	01,03	50000
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	6980	150000 SH	PUT DEFINED	01,03	150000
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	5118	110000 SH	CALL DEFINED	08,09,03	110000
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	4653	100000 SH	PUT DEFINED	08,09,03	100000
SEMTECH CORP	NOTE 4.500%	816850AD3	1157	1055000 PRN	DEFINED	08,09,03	1055000
SEMTECH CORP	COM	816850101	104	2860 SH	DEFINED	01,03	2860
SEMTECH CORP	COM	816850101	37	1000 SH	OTHER	01,03	1000
SEMTECH CORP	COM	816850101	1700	46570 SH	DEFINED	05,01,03	46570
SEMTECH CORP	COM	816850101	1905	52200 SH	DEFINED	07,06,01,03	52200
SEMTECH CORP	COM	816850101	214	5860 SH	DEFINED	08,09,03	5860
SEMTECH CORP	COM	816850101	1303	35700 SH	CALL DEFINED	08,09,03	35700
SEMTECH CORP	COM	816850101	1037	28400 SH	PUT DEFINED	08,09,03	28400
SEMPRA ENERGY 40152	COM	816851109	3429	136326 SH	DEFINED	01,03	96174
SEMPRA ENERGY 8376	COM	816851109	1411	56110 SH	OTHER	01,03	47734
SEMPRA ENERGY	COM	816851109	2279	90604 SH	DEFINED	05,01,03	90604
SEMPRA ENERGY	COM	816851109	89	3550 SH	OTHER	05,01,03	3550
SEMPRA ENERGY	COM	816851109	646	25700 SH	DEFINED	07,06,01,03	25700
SEMPRA ENERGY	COM	816851109	5	200 SH	DEFINED	08,09,03	200
SEMITOOL INC 62000	COM	816909105	3347	257300 SH	DEFINED	01,03	195300
SEMITOOL INC	COM	816909105	26	2000 SH	OTHER	01,03	

2000								
SENSIENT TECHNOLOGIES CORP	COM	81725T100	3322	144293	SH	DEFINED 01,03		144293
SENSIENT TECHNOLOGIES CORP	COM	81725T100	288	12500	SH	OTHER 01,03		12500
SENSIENT TECHNOLOGIES CORP	COM	81725T100	710	30863	SH	DEFINED 05,01,03		30863
SENSIENT TECHNOLOGIES CORP	COM	81725T100	807	35075	SH	DEFINED 07,06,01,03		35075
SEPRACOR INC	COM	817315104	31	1616	SH	DEFINED 01,03		1616
SEPRACOR INC	COM	817315104	21	1100	SH	OTHER 01,03		1100
SEPRACOR INC	COM	817315104	999	51517	SH	DEFINED 05,01,03		51517
SEPRACOR INC	COM	817315104	6	300	SH	OTHER 06,01,03		
300								
SEPRACOR INC	COM	817315104	1120	57725	SH	DEFINED 07,06,01,03		57725
SEPRACOR INC	COM	817315104	41	2101	SH	DEFINED 08,09,03		2101
SEPRACOR INC	COM	817315104	155	8000	SH	CALL DEFINED 08,09,03		8000
SEQUA CORPORATION	CL A	817320104	13	256	SH	DEFINED 01,03		256
SEQUA CORPORATION	CL A	817320104	353	6766	SH	DEFINED 05,01,03		6766
SEQUA CORPORATION	CL A	817320104	402	7700	SH	DEFINED 07,06,01,03		7700
SERONO S A	SPONSORED AD	81752M101	2778	124000	SH	DEFINED 08,09,03		124000
SERONO S A	SPONSORED AD	81752M101	1770	79000	SH	CALL DEFINED 08,09,03		79000
SERVICE CORP INTL	COM	817565104	17	3130	SH	DEFINED 01,03		3130
SERVICE CORP INTL	COM	817565104	71	13392	SH	OTHER 01,03		10892
2500								
SERVICE CORP INTL	COM	817565104	14	2700	SH	DEFINED 05,01,03		2700
SERVICE CORP INTL	COM	817565104	6705	1265000	SH	OTHER 06,01,03		
1265000								
SERVICEMASTER CO	COM	81760N109	627	45587	SH	DEFINED 01,03		33437
12150								
SERVICEMASTER CO	COM	81760N109	223	16200	SH	OTHER 01,03		16200
724 SOLUTIONS INC	COM	81788Q100	3401	2656861	SH	DEFINED		2656861
724 SOLUTIONS INC	COM	81788Q100	1	539	SH	DEFINED 08,09,03		539
SHAW GROUP INC	NOTE	820280AC9	26263	47860000	PRN	DEFINED 08,09,03		47860000
SHAW GROUP INC	COM	820280105	98	3550	SH	DEFINED 01,03		3250
300								
SHAW GROUP INC	COM	820280105	2	75	SH	OTHER 01,03		75
SHAW GROUP INC	COM	820280105	3096	112575	SH	DEFINED 05,01,03		112575
SHAW GROUP INC	COM	820280105	1361	49500	SH	DEFINED 07,06,01,03		49500
SHAW GROUP INC	COM	820280105	701	25500	SH	DEFINED 08,09,03		25500
SHAW GROUP INC	COM	820280105	1100	40000	SH	CALL DEFINED 08,09,03		40000
SHAW GROUP INC	COM	820280105	2063	75000	SH	PUT DEFINED 08,09,03		75000
SHELL TRANS & TRADING PLC	NEW YRK SH N	822703609	2551	57611	SH	DEFINED 01,03		57611
SHELL TRANS & TRADING PLC	NEW YRK SH N	822703609	1452	32801	SH	OTHER 01,03		25795
7006								
SHELL TRANS & TRADING PLC	NEW YRK SH N	822703609		10	SH	DEFINED 05,01,03		10
SHELL TRANS & TRADING PLC	NEW YRK SH N	822703609	44	1000	SH	DEFINED 08,09,03		1000
SHERWIN WILLIAMS CO	COM	824348106	2269	79672	SH	DEFINED 01,03		66872
12800								
SHERWIN WILLIAMS CO	COM	824348106	869	30512	SH	OTHER 01,03		24920
5592								
SHERWIN WILLIAMS CO	COM	824348106	1908	66995	SH	DEFINED 05,01,03		66995
SHERWIN WILLIAMS CO	COM	824348106	77	2700	SH	OTHER 05,01,03		2700
SHERWIN WILLIAMS CO	COM	824348106	8319	292100	SH	OTHER 06,01,03		
292100								
SHERWIN WILLIAMS CO	COM	824348106	546	19175	SH	DEFINED 07,06,01,03		19175
SHIRE PHARMACEUTICALS GRP PL	SPONSORED AD	82481R106	992	42263	SH	DEFINED 01,03		38202
661 3400								
SHIRE PHARMACEUTICALS GRP PL	SPONSORED AD	82481R106	18	766	SH	OTHER 01,03		
766								
SHIRE PHARMACEUTICALS GRP PL	SPONSORED AD	82481R106	3557	151566	SH	DEFINED 05,01,03		151566
SHIRE PHARMACEUTICALS GRP PL	SPONSORED AD	82481R106	13791	587584	SH	DEFINED 07,06,01,03		587584
SHOPKO STORES INC	COM	824911101	177	9800	SH	DEFINED 01,03		9800
SHOPKO STORES INC	COM	824911101	1051	58050	SH	DEFINED 05,01,03		58050
SHOPKO STORES INC	COM	824911101	644	35600	SH	DEFINED 07,06,01,03		35600
SHOLODGE INC	COM	825034101	562	100000	SH	OTHER 01,03		
100000								
SHOP AT HOME INC	COM NEW	825066301	45	16325	SH	DEFINED 08,09,03		16325
SHUFFLE MASTER INC	COM	825549108	1379	66760	SH	DEFINED 01,03		60049
2611 4100								
SHUFFLE MASTER INC	COM	825549108	3569	172734	SH	DEFINED 05,01,03		172734
SHUFFLE MASTER INC	COM	825549108	12319	596293	SH	DEFINED 07,06,01,03		596293
SHUFFLE MASTER INC	COM	825549108	207	10000	SH	PUT DEFINED 08,09,03		10000
SHURGARD STORAGE CTRS INC	COM	82567D104	279	8243	SH	DEFINED 01,03		2493
5750								
SHURGARD STORAGE CTRS INC	COM	82567D104	582	17175	SH	OTHER 01,03		
17175								
SHURGARD STORAGE CTRS INC	COM	82567D104	2512	74100	SH	DEFINED 05,01,03		74100
SHURGARD STORAGE CTRS INC	COM	82567D104	1363	40200	SH	DEFINED 07,06,01,03		40200
SIEBEL SYS INC	COM	826170102	6382	195710	SH	DEFINED 01,03		193460
2250								
SIEBEL SYS INC	COM	826170102	1568	48095	SH	OTHER 01,03		37560
10535								
SIEBEL SYS INC	COM	826170102	1794	55000	SH	CALL DEFINED 01,03		55000
SIEBEL SYS INC	COM	826170102	2348	72000	SH	PUT DEFINED 01,03		72000
SIEBEL SYS INC	COM	826170102	8093	248184	SH	DEFINED 05,01,03		248184
SIEBEL SYS INC	COM	826170102	8453	259225	SH	DEFINED 07,06,01,03		259225
SIEBEL SYS INC	COM	826170102	2989	91666	SH	DEFINED 08,09,03		91666
SIEBEL SYS INC	COM	826170102	1304	40000	SH	PUT DEFINED 08,09,03		40000

SIEBEL SYS INC 319410	COM	826170102	207974	6377625	SH	DEFINED 11,06,01,03	6058215
SIEBEL SYS INC	COM	826170102	326	10000	SH	DEFINED 17,16	10000
SIERRA HEALTH SVCS INC 8800	COM	826322109	136	10400	SH	DEFINED 01,03	1600
SIERRA HEALTH SVCS INC	COM	826322109	932	71225	SH	DEFINED 05,01,03	71225
SIERRA HEALTH SVCS INC	COM	826322109	450	34400	SH	DEFINED 07,06,01,03	34400
SIERRA PAC RES NEW	COM	826428104	163	10780	SH	DEFINED 01,03	10780
SIERRA PAC RES NEW 320	COM	826428104	52	3419	SH	OTHER 01,03	3099
SIERRA PAC RES NEW	COM	826428104	1005	66593	SH	DEFINED 05,01,03	66593
SIERRA PAC RES NEW	COM	826428104	1142	75650	SH	DEFINED 07,06,01,03	75650
SIGMA ALDRICH CORP 17400	COM	826552101	5503	117192	SH	DEFINED 01,03	99792
SIGMA ALDRICH CORP 243579	COM	826552101	14460	307919	SH	OTHER 01,03	64340
SIGMA ALDRICH CORP	COM	826552101	3433	73100	SH	DEFINED 05,01,03	73100
SIGMA ALDRICH CORP	COM	826552101	61	1300	SH	OTHER 05,01,03	1300
SIGMA ALDRICH CORP	COM	826552101	949	20200	SH	DEFINED 07,06,01,03	20200
SIGMA ALDRICH CORP	COM	826552101	399	8500	SH	DEFINED 08,09,03	8500
SILICON LABORATORIES INC	COM	826919102	597	16911	SH	DEFINED	16911
SILICON LABORATORIES INC	COM	826919102	28	800	SH	DEFINED 01,03	800
SILICON LABORATORIES INC	COM	826919102	1	20	SH	OTHER 01,03	20
SILICON LABORATORIES INC	COM	826919102	353	10000	SH	CALL DEFINED 08,09,03	10000
SILICON VY BANCSHARES	COM	827064106	467	15430	SH	DEFINED 01,03	15430
SILICON VY BANCSHARES 350	COM	827064106	107	3550	SH	OTHER 01,03	3200
SILICON VY BANCSHARES	COM	827064106	912	30139	SH	DEFINED 05,01,03	30139
SILICON VY BANCSHARES	COM	827064106	1036	34250	SH	DEFINED 07,06,01,03	34250
SIMMONS 1ST NATL CORP	CL A \$5 PAR	828730200	676	20763	SH	DEFINED 01,03	20763
SIMMONS 1ST NATL CORP	CL A \$5 PAR	828730200	35	1067	SH	OTHER 01,03	1067
SIMON PPTY GROUP INC NEW 5400	COM	828806109	557	17055	SH	DEFINED 01,03	11655
SIMON PPTY GROUP INC NEW 2060	COM	828806109	93	2860	SH	OTHER 01,03	800
SIMON PPTY GROUP INC NEW	COM	828806109	1805	55323	SH	DEFINED 07,06,01,03	55323
SIMON PPTY GROUP INC NEW	COM	828806109	26	800	SH	DEFINED 08,09,03	800
SIMON PPTY GROUP INC NEW	PF D CV B 6.5	828806406	8800	100000	SH	DEFINED 08,09,03	100000
SIMPSON MANUFACTURING CO INC 1700	COM	829073105	208	3400	SH	DEFINED 01,03	1700
SIMPSON MANUFACTURING CO INC	COM	829073105	1671	27325	SH	DEFINED 05,01,03	27325
SIMPSON MANUFACTURING CO INC	COM	829073105	923	15100	SH	DEFINED 07,06,01,03	15100
SIMULA INC	COM	829206101	41	10700	SH	OTHER 01,03	10700
SIRENZA MICRODEVICES INC	COM	82966T106	4	800	SH	DEFINED 01,03	800
SIRENZA MICRODEVICES INC	COM	82966T106	292	53800	SH	DEFINED 08,09,03	53800
SIRIUS SATELLITE RADIO INC	COM	82966U103	46	8600	SH	DEFINED 01,03	8600
SIRIUS SATELLITE RADIO INC 1800	COM	82966U103	10	1800	SH	OTHER 01,03	
SIPEX CORP 1875	COM	829909100	499	44952	SH	DEFINED 01,03	43077
SIPEX CORP	COM	829909100	1589	143114	SH	DEFINED 05,01,03	143114
SIPEX CORP	COM	829909100	5611	505475	SH	DEFINED 07,06,01,03	505475
SIX FLAGS INC	COM	83001P109	23	1310	SH	DEFINED 01,03	1310
SIX FLAGS INC	COM	83001P109	1077	60295	SH	DEFINED 05,01,03	60295
SIX FLAGS INC	COM	83001P109	1223	68475	SH	DEFINED 07,06,01,03	68475
SKYLINE CORP 2000	COM	830830105	65	2100	SH	DEFINED 01,03	100
SKYLINE CORP 100	COM	830830105	3	100	SH	OTHER 01,03	
SKYLINE CORP	COM	830830105	643	20700	SH	DEFINED 05,01,03	20700
SKYLINE CORP	COM	830830105	320	10300	SH	DEFINED 07,06,01,03	10300
SKYWEST INC 13400 2250	COM	830879102	1539	61750	SH	DEFINED 01,03	46100
SKYWEST INC	COM	830879102	6375	255701	SH	DEFINED 05,01,03	255701
SKYWEST INC	COM	830879102	12186	488824	SH	DEFINED 07,06,01,03	488824
SKYWEST INC 130206	COM	830879102	38064	1526825	SH	DEFINED 11,06,01,03	1396619
SMARTFORCE PUB LTD CO	SPONSORED AD	83170A206	2	200	SH	DEFINED 01,03	200
SMARTFORCE PUB LTD CO	SPONSORED AD	83170A206	5	500	SH	OTHER 01,03	500
SMARTFORCE PUB LTD CO	SPONSORED AD	83170A206	1545	147125	SH	DEFINED 08,09,03	147125
SMARTFORCE PUB LTD CO	SPONSORED AD	83170A206	4883	465000	SH	PUT DEFINED 08,09,03	465000
SMITH A O 12700	COM	831865209	323	12700	SH	DEFINED 01,03	
SMITH A O	COM	831865209	1788	70275	SH	DEFINED 05,01,03	70275
SMITH A O	COM	831865209	751	29500	SH	DEFINED 07,06,01,03	29500
SMITH INTL INC 610 1480	COM	832110100	4455	65755	SH	DEFINED 01,03	63665
SMITH INTL INC 4490	COM	832110100	304	4490	SH	OTHER 01,03	
SMITH INTL INC	COM	832110100	3261	48139	SH	DEFINED 05,01,03	48139
SMITH INTL INC	COM	832110100	8040	118671	SH	DEFINED 07,06,01,03	118671
SMITH INTL INC	COM	832110100	370	5460	SH	DEFINED 08,09,03	5460
SMITHFIELD FOODS INC 2000	COM	832248108	357	13668	SH	DEFINED 01,03	11668
SMITHFIELD FOODS INC	COM	832248108	762	29200	SH	OTHER 01,03	29200

SMITHFIELD FOODS INC	COM	832248108	1905	72983	SH	DEFINED	05,01,03	72983
SMITHFIELD FOODS INC 4100	COM	832248108	107	4100	SH	OTHER	06,01,03	
SMITHFIELD FOODS INC	COM	832248108	2158	82700	SH	DEFINED	07,06,01,03	82700
SMUCKER J M CO	COM	832696306	86	2530	SH	DEFINED	01,03	2530
SMUCKER J M CO	COM	832696306	170	5033	SH	OTHER	01,03	5033
SMUCKER J M CO	COM	832696306	548	16204	SH	DEFINED	05,01,03	16204
SMUCKER J M CO	COM	832696306	613	18150	SH	DEFINED	07,06,01,03	18150
SMURFIT-STONE CONTAINER CORP	COM	832727101	29	1701	SH	DEFINED	01,03	1701
SMURFIT-STONE CONTAINER CORP 15000	COM	832727101	259	15099	SH	OTHER	01,03	99
SMURFIT-STONE CONTAINER CORP	COM	832727101	14	800	SH	DEFINED	05,01,03	800
SMURFIT-STONE CONTAINER CORP	COM	832727101	130	7579	SH	DEFINED	08,09,03	7579
SNAP ON INC	COM	833034101	748	21970	SH	DEFINED	01,03	18000
SNAP ON INC 3970	COM	833034101	757	22225	SH	OTHER	01,03	9670
SNAP ON INC 12555	COM	833034101	851	24980	SH	DEFINED	05,01,03	24980
SNAP ON INC	COM	833034101	34	1000	SH	OTHER	05,01,03	1000
SNAP ON INC	COM	833034101	244	7175	SH	DEFINED	07,06,01,03	7175
SOLA INTL INC	COM	834092108	340	23100	SH	DEFINED	01,03	5200
SOLA INTL INC 17900	COM	834092108	1169	79400	SH	DEFINED	05,01,03	79400
SOLA INTL INC	COM	834092108	445	30200	SH	DEFINED	07,06,01,03	30200
SOLECTRON CORP	NOTE	834182AK3	4173	7728000	PRN	DEFINED	08,09,03	7728000
SOLECTRON CORP 30000	NOTE	834182AL1	20	45000	PRN	OTHER	01,03	15000
SOLECTRON CORP	NOTE	834182AL1	25370	56222000	PRN	DEFINED	08,09,03	56222000
SOLECTRON CORP	COM	834182107	689	88350	SH	DEFINED	01,03	88350
SOLECTRON CORP 6160	COM	834182107	92	11815	SH	OTHER	01,03	5655
SOLECTRON CORP	COM	834182107	2811	360395	SH	DEFINED	05,01,03	360395
SOLECTRON CORP	COM	834182107	794	101825	SH	DEFINED	07,06,01,03	101825
SOLECTRON CORP	COM	834182107	623	79925	SH	DEFINED	08,09,03	79925
SOLUTIA INC	COM	834376105	1004	115369	SH	DEFINED	01,03	110435
SOLUTIA INC 4934	COM	834376105	1183	135991	SH	OTHER	01,03	30280
SOLUTIA INC 105711	COM	834376105	615	70644	SH	DEFINED	05,01,03	70644
SOLUTIA INC	COM	834376105	674	77525	SH	DEFINED	07,06,01,03	77525
SOMERA COMMUNICATION	COM	834458101	2	313	SH	DEFINED	01,03	313
SOMERA COMMUNICATION	COM	834458101	4392	600000	SH	DEFINED	17,16	600000
SONERA GROUP PLC	SPONSORED AD	835433202	3	545	SH	OTHER	01,03	545
SONERA GROUP PLC	SPONSORED AD	835433202	123	24962	SH	DEFINED	08,09,03	24962
SONIC AUTOMOTIVE INC	CL A	83545G102	93	3095	SH	DEFINED	01,03	3095
SONIC AUTOMOTIVE INC 3250	CL A	83545G102	147	4900	SH	OTHER	01,03	1650
SONIC CORP 18150 1350	COM	835451105	578	22500	SH	DEFINED	01,03	3000
SONIC CORP 1350	COM	835451105	35	1350	SH	OTHER	01,03	
SONIC CORP	COM	835451105	2939	114300	SH	DEFINED	05,01,03	114300
SONIC CORP	COM	835451105	1270	49400	SH	DEFINED	07,06,01,03	49400
SONIC CORP	COM	835451105	43	1687	SH	DEFINED	08,09,03	1687
SONOCO PRODS CO 2310	COM	835495102	19804	692206	SH	DEFINED	01,03	689896
SONOCO PRODS CO 5800	COM	835495102	997	34858	SH	OTHER	01,03	29058
SONOCO PRODS CO	COM	835495102	1784	62348	SH	DEFINED	05,01,03	62348
SONOCO PRODS CO	COM	835495102	2026	70825	SH	DEFINED	07,06,01,03	70825
SONOSITE INC	COM	83568G104	4	220	SH	DEFINED	01,03	220
SONOSITE INC	COM	83568G104	202	10392	SH	OTHER	01,03	10392
SONY CORP 4265	ADR NEW	835699307	221	4265	SH	DEFINED	01,03	
SONY CORP 820 355	ADR NEW	835699307	522	10100	SH	OTHER	01,03	8925
SONY CORP	ADR NEW	835699307	641	12400	SH	DEFINED	08,09,03	12400
SOTHEBYS HLDGS INC	CL A	835898107	15	905	SH	DEFINED	01,03	905
SOTHEBYS HLDGS INC	CL A	835898107	642	39998	SH	DEFINED	05,01,03	39998
SOTHEBYS HLDGS INC	CL A	835898107	729	45425	SH	DEFINED	07,06,01,03	45425
SONUS NETWORKS INC	COM	835916107		45	SH	DEFINED	01,03	45
SONUS NETWORKS INC	COM	835916107	2	903	SH	OTHER	01,03	903
SONUS NETWORKS INC	COM	835916107	1676	639822	SH	DEFINED	08,09,03	639822
SONUS NETWORKS INC	COM	835916107	8463	3230000	SH	DEFINED	08,09,03	3230000
SOURCECORP 11883	COM	836167106	455	15420	SH	DEFINED	01,03	3537
SOURCECORP 3355	COM	836167106	99	3355	SH	OTHER	01,03	
SOURCECORP	COM	836167106	1617	54825	SH	DEFINED	05,01,03	54825
SOURCECORP	COM	836167106	647	21925	SH	DEFINED	07,06,01,03	21925
SOURCECORP	COM	836167106	369	12500	SH	DEFINED	08,09,03	12500
SOUTH FINL GROUP INC	COM	837841105	5125	251823	SH	DEFINED	01,03	251823
SOUTH FINL GROUP INC	COM	837841105	1700	83550	SH	DEFINED	05,01,03	83550
SOUTH FINL GROUP INC	COM	837841105	1040	51100	SH	DEFINED	07,06,01,03	51100
SOUTH STR FINL CORP	COM	840468102	214	30200	SH	DEFINED	01,03	30200

SOUTHERN CO 97905	COM	842587107	49775	1878998	SH	DEFINED 01,03	1781093
SOUTHERN CO 164773	COM	842587107	12481	471146	SH	OTHER 01,03	306373
SOUTHERN CO	COM	842587107	16020	604760	SH	DEFINED 05,01,03	604760
SOUTHERN CO	COM	842587107	313	11800	SH	OTHER 05,01,03	11800
SOUTHERN CO	COM	842587107	3654	137950	SH	DEFINED 07,06,01,03	137950
SOUTHERN CO	COM	842587107	630	23800	SH	DEFINED 08,09,03	23800
SOUTHERN CO	COM	842587107	53	2000	SH	DEFINED 13,01,03	2000
SOUTHERN UN CO NEW	COM	844030106	8	441	SH	DEFINED 01,03	441
SOUTHERN UN CO NEW	COM	844030106	1935	105600	SH	DEFINED 05,01,03	105600
SOUTHERN UN CO NEW	COM	844030106	1182	64500	SH	DEFINED 07,06,01,03	64500
SOUTHTRUST CORP 29700	COM	844730101	5966	225998	SH	DEFINED 01,03	196298
SOUTHTRUST CORP 28866	COM	844730101	1221	46247	SH	OTHER 01,03	17381
SOUTHTRUST CORP	COM	844730101	5826	220700	SH	DEFINED 05,01,03	220700
SOUTHTRUST CORP	COM	844730101	154	5850	SH	OTHER 05,01,03	5850
SOUTHTRUST CORP	COM	844730101	4475	169500	SH	DEFINED 07,06,01,03	169500
SOUTHTRUST CORP	COM	844730101	26	1000	SH	DEFINED 13,01,03	1000
SOUTHWEST AIRLS CO 210339	COM	844741108	71862	3713815	SH	DEFINED 01,03	3503476
SOUTHWEST AIRLS CO 296090	COM	844741108	18372	949469	SH	OTHER 01,03	653379
SOUTHWEST AIRLS CO	COM	844741108	6576	339827	SH	DEFINED 05,01,03	339827
SOUTHWEST AIRLS CO	COM	844741108	254	13125	SH	OTHER 05,01,03	13125
SOUTHWEST AIRLS CO	COM	844741108	1841	95150	SH	DEFINED 07,06,01,03	95150
SOUTHWEST AIRLS CO	COM	844741108	5557	287195	SH	DEFINED 08,09,03	287195
SOUTHWEST AIRLS CO 1392545	COM	844741108	307095	15870529	SH	DEFINED 11,06,01,03	14477984
SOUTHWEST AIRLS CO	COM	844741108	18	955	SH	DEFINED 13,01,03	955
SOUTHWEST BANCORPORATION TEX 700	COM	84476R109	53	1600	SH	DEFINED 01,03	900
SOUTHWEST BANCORPORATION TEX	COM	84476R109	2275	68250	SH	DEFINED 05,01,03	68250
SOUTHWEST BANCORPORATION TEX	COM	84476R109	1357	40700	SH	DEFINED 07,06,01,03	40700
SOUTHWEST GAS CORP 13450	COM	844895102	430	17219	SH	DEFINED 01,03	3769
SOUTHWEST GAS CORP 1000	COM	844895102	25	1000	SH	OTHER 01,03	
SOUTHWEST GAS CORP	COM	844895102	2184	87350	SH	DEFINED 05,01,03	87350
SOUTHWEST GAS CORP	COM	844895102	1003	40100	SH	DEFINED 07,06,01,03	40100
SOUTHWESTERN ENERGY CO 3276	COM	845467109	162	12900	SH	DEFINED 01,03	9624
SOUTHWESTERN ENERGY CO 6024	COM	845467109	76	6024	SH	OTHER 01,03	
SOUTHWESTERN ENERGY CO	COM	845467109	869	69100	SH	DEFINED 05,01,03	69100
SOUTHWESTERN ENERGY CO	COM	845467109	391	31100	SH	DEFINED 07,06,01,03	31100
SOVEREIGN BANCORP INC	COM	845905108	333	23715	SH	DEFINED 01,03	23715
SOVEREIGN BANCORP INC 53000	COM	845905108	1134	80727	SH	OTHER 01,03	27727
SOVEREIGN BANCORP INC	COM	845905108	2362	168144	SH	DEFINED 05,01,03	168144
SOVEREIGN BANCORP INC	COM	845905108	2669	189950	SH	DEFINED 07,06,01,03	189950
SOVEREIGN BANCORP INC	UNIT 11/12/2	845905306	512	6400	SH	DEFINED 01,03	6400
SOVEREIGN BANCORP INC	UNIT 11/12/2	845905306	8911	111400	SH	DEFINED 07,06,01,03	111400
SPACELABS MED INC	COM	846247104	62	4395	SH	DEFINED 01,03	4395
SPACELABS MED INC 3000	COM	846247104	59	4180	SH	OTHER 01,03	1180
SPACELABS MED INC	COM	846247104	375	26700	SH	DEFINED 05,01,03	26700
SPACELABS MED INC	COM	846247104	170	12100	SH	DEFINED 07,06,01,03	12100
SPACELABS MED INC	COM	846247104	66	4700	SH	DEFINED 08,09,03	4700
SPECTRIAN CORP 127 3450	COM	847608106	545	38078	SH	DEFINED 01,03	34501
SPECTRIAN CORP	COM	847608106	1377	96131	SH	DEFINED 05,01,03	96131
SPECTRIAN CORP	COM	847608106	4724	329866	SH	DEFINED 07,06,01,03	329866
SPEECHWORKS INTL INC 1300	COM	84764M101	11441	1459272	SH	DEFINED 01,03	1457972
SPEECHWORKS INTL INC 2800	COM	84764M101	189	24100	SH	OTHER 01,03	21300
SPHERION CORP 18890	COM	848420105	251	22690	SH	DEFINED 01,03	3800
SPHERION CORP	COM	848420105	1659	150125	SH	DEFINED 05,01,03	150125
SPHERION CORP	COM	848420105	798	72200	SH	DEFINED 07,06,01,03	72200
SPORTSLINE COM INC	COM	848934105	81	25000	SH	DEFINED 01,03	25000
SPORTSLINE COM INC	COM	848934105	1	180	SH	DEFINED 08,09,03	180
SPORTS AUTH INC	COM	849176102	225	19568	SH	DEFINED 01,03	19568
SPORTS AUTH INC	COM	849176102	2	200	SH	OTHER 01,03	200
SPORTS AUTH INC	COM	849176102	59	5100	SH	DEFINED 08,09,03	5100
SPRINT CORP 60014	COM FON GROU	852061100	18505	1210273	SH	DEFINED 01,03	1150259
SPRINT CORP 251252	COM FON GROU	852061100	8095	529420	SH	OTHER 01,03	278168
SPRINT CORP	COM FON GROU	852061100	7477	488981	SH	DEFINED 05,01,03	488981
SPRINT CORP	COM FON GROU	852061100	234	15275	SH	OTHER 05,01,03	15275
SPRINT CORP 679200	COM FON GROU	852061100	10385	679200	SH	OTHER 06,01,03	

SPRINT CORP	COM FON GROU	852061100	2677	175105	SH	DEFINED	07,06,01,03	175105
SPRINT CORP	COM FON GROU	852061100	2	123	SH	DEFINED	08,09,03	123
SPRINT CORP	COM FON GROU	852061100	3	190	SH	OTHER	13,01,03	190
SPRINT CORP 42503	PCS COM SER	852061506	28276	2747896	SH	DEFINED	01,03	2705393
SPRINT CORP 350525	PCS COM SER	852061506	7484	727304	SH	OTHER	01,03	376779
SPRINT CORP	PCS COM SER	852061506	4387	426343	SH	DEFINED	05,01,03	426343
SPRINT CORP	PCS COM SER	852061506	166	16150	SH	OTHER	05,01,03	16150
SPRINT CORP	PCS COM SER	852061506	1262	122675	SH	DEFINED	07,06,01,03	122675
SPRINT CORP	PCS COM SER	852061506	25	2400	SH	DEFINED	08,09,03	2400
SPRINT CORP	PCS COM SER	852061506	9	880	SH	DEFINED	13,01,03	880
SPRINT CORP 800	PCS COM SER	852061506	16	1510	SH	OTHER	13,01,03	710
SPRINT CORP	EQUITY UNIT	852061605	3069	220000	SH	CALL	DEFINED 08,09,03	220000
SPRINT CORP	EQUITY UNIT	852061605	1046	75000	SH	PUT	DEFINED 08,09,03	75000
SPRINT CORP	EQUITY UNIT	852061605	3488	250000	SH	DEFINED	17,16	250000
STAGE STORES INC	*W EXP 08/23	85254C123	583	38763	SH	DEFINED	08,09,03	38763
STAGE STORES INC	*W EXP 08/23	85254C131	337	29169	SH	DEFINED	08,09,03	29169
STANCORP FINL GROUP INC	COM	852891100	165	2995	SH	DEFINED	01,03	2995
STANCORP FINL GROUP INC	COM	852891100	1074	19525	SH	DEFINED	05,01,03	19525
STANCORP FINL GROUP INC	COM	852891100	1220	22175	SH	DEFINED	07,06,01,03	22175
STANDARD MICROSYSTEMS CORP 4100	COM	853626109	94	4100	SH	DEFINED	01,03	
STANDARD MICROSYSTEMS CORP	COM	853626109	914	39725	SH	DEFINED	05,01,03	39725
STANDARD MICROSYSTEMS CORP	COM	853626109	458	19900	SH	DEFINED	07,06,01,03	19900
STANDARD MTR PRODS INC 10300	COM	853666105	150	10300	SH	DEFINED	01,03	
STANDARD MTR PRODS INC	COM	853666105	627	42950	SH	DEFINED	05,01,03	42950
STANDARD MTR PRODS INC	COM	853666105	225	15400	SH	DEFINED	07,06,01,03	15400
STANDARD PAC CORP NEW	COM	85375C101	6	200	SH	DEFINED	01,03	200
STANDARD PAC CORP NEW	COM	85375C101	56	2000	SH	OTHER	01,03	2000
STANDARD PAC CORP NEW	COM	85375C101	1669	59400	SH	DEFINED	05,01,03	59400
STANDARD PAC CORP NEW	COM	85375C101	1023	36400	SH	DEFINED	07,06,01,03	36400
STANDARD REGISTER CO 1600	COM	853887107	112	4000	SH	DEFINED	01,03	2400
STANDARD REGISTER CO 11148	COM	853887107	313	11148	SH	OTHER	01,03	
STANDARD REGISTER CO	COM	853887107	1747	62125	SH	DEFINED	05,01,03	62125
STANDARD REGISTER CO	COM	853887107	979	34825	SH	DEFINED	07,06,01,03	34825
STANDARD REGISTER CO	COM	853887107	6	200	SH	DEFINED	08,09,03	200
STANDEX INTL CORP 1900	COM	854231107	78	3200	SH	DEFINED	01,03	1300
STANDEX INTL CORP 1200	COM	854231107	29	1200	SH	OTHER	01,03	
STANDEX INTL CORP	COM	854231107	731	29925	SH	DEFINED	05,01,03	29925
STANDEX INTL CORP	COM	854231107	369	15100	SH	DEFINED	07,06,01,03	15100
STANLEY WKS	COM	854616109	383	8285	SH	DEFINED	01,03	8285
STANLEY WKS 5667	COM	854616109	425	9180	SH	OTHER	01,03	3513
STANLEY WKS	COM	854616109	1698	36705	SH	DEFINED	05,01,03	36705
STANLEY WKS	COM	854616109	68	1475	SH	OTHER	05,01,03	1475
STANLEY WKS	COM	854616109	488	10550	SH	DEFINED	07,06,01,03	10550
STANLEY WKS	COM	854616109	1295	28000	SH	CALL	DEFINED 08,09,03	28000
STAPLES INC 26500	COM	855030102	9121	456744	SH	DEFINED	01,03	430244
STAPLES INC 15496	COM	855030102	1428	71521	SH	OTHER	01,03	56025
STAPLES INC	COM	855030102	9556	478537	SH	DEFINED	05,01,03	478537
STAPLES INC	COM	855030102	157	7875	SH	OTHER	05,01,03	7875
STAPLES INC 230000	COM	855030102	4593	230000	SH	OTHER	06,01,03	
STAPLES INC	COM	855030102	18884	945625	SH	DEFINED	07,06,01,03	945625
STAPLES INC	COM	855030102	209	10468	SH	DEFINED	08,09,03	10468
STARBUCKS CORP 12180	COM	855244109	8439	364862	SH	DEFINED	01,03	352682
STARBUCKS CORP 3850	COM	855244109	3231	139668	SH	OTHER	01,03	135818
STARBUCKS CORP	COM	855244109	3980	172060	SH	DEFINED	05,01,03	172060
STARBUCKS CORP	COM	855244109	152	6550	SH	OTHER	05,01,03	6550
STARBUCKS CORP	COM	855244109	1098	47450	SH	DEFINED	07,06,01,03	47450
STARBUCKS CORP	COM	855244109	425	18392	SH	DEFINED	08,09,03	18392
STARBUCKS CORP 161920	COM	855244109	17000	734962	SH	DEFINED	11,06,01,03	573042
STARTEK INC 4000	COM	85569C107	111	4800	SH	DEFINED	01,03	800
STARTEK INC	COM	85569C107	719	31075	SH	DEFINED	05,01,03	31075
STARTEK INC	COM	85569C107	403	17400	SH	DEFINED	07,06,01,03	17400
STATE BANCORP INC N.Y 7223	COM	855716106	121	7223	SH	OTHER	01,03	
STATE BANCORP INC N.Y	COM	855716106	67	4000	SH	DEFINED	08,09,03	4000
STARWOOD HOTELS&RESORTS WRLD 28204	PAIRED CTF	85590A203	40673	1081439	SH	DEFINED	01,03	1053235
STARWOOD HOTELS&RESORTS WRLD 37668	PAIRED CTF	85590A203	3405	90528	SH	OTHER	01,03	52860

STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	13074	347612	SH	DEFINED	05,01,03	347612	
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	129	3425	SH	OTHER	05,01,03	3425	
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	15044	400000	SH	OTHER	06,01,03		
400000									
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	33889	901066	SH	DEFINED	07,06,01,03	901066	
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	192	5100	SH	DEFINED	08,09,03	5100	
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	752	20000	SH	PUT	DEFINED	08,09,03	20000
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	52	1395	SH	DEFINED	13,01,03	1395	
STATE STR CORP	COM	857477103	24080	434813	SH	DEFINED	01,03	434613	
200									
STATE STR CORP	COM	857477103	14924	269479	SH	OTHER	01,03	193912	
75567									
STATE STR CORP	COM	857477103	8429	152210	SH	DEFINED	05,01,03	152210	
STATE STR CORP	COM	857477103	310	5600	SH	OTHER	05,01,03	5600	
STATE STR CORP	COM	857477103	2232	40300	SH	DEFINED	07,06,01,03	40300	
STATE STR CORP	COM	857477103	22	400	SH	DEFINED	08,09,03	400	
STATEN IS BANCORP INC	COM	857550107	693	35200	SH	DEFINED	01,03	9190	
26010									
STATEN IS BANCORP INC	COM	857550107	2	90	SH	OTHER	01,03		
90									
STATEN IS BANCORP INC	COM	857550107	3453	175450	SH	DEFINED	05,01,03	175450	
STATEN IS BANCORP INC	COM	857550107	1537	78100	SH	DEFINED	07,06,01,03	78100	
STATION CASINOS INC	COM	857689103	657	39489	SH	DEFINED	01,03	32850	
714 5925									
STATION CASINOS INC	COM	857689103	1986	119303	SH	DEFINED	05,01,03	119303	
STATION CASINOS INC	COM	857689103	6923	415797	SH	DEFINED	07,06,01,03	415797	
STEAK N SHAKE CO	COM	857873103	226	16114	SH	DEFINED	01,03	4314	
11800									
STEAK N SHAKE CO	COM	857873103	1081	76925	SH	DEFINED	05,01,03	76925	
STEAK N SHAKE CO	COM	857873103	483	34400	SH	DEFINED	07,06,01,03	34400	
STEEL DYNAMICS INC	COM	858119100	34	2100	SH	DEFINED	01,03		
2100									
STEEL DYNAMICS INC	COM	858119100	1579	96225	SH	DEFINED	05,01,03	96225	
STEEL DYNAMICS INC	COM	858119100	930	56700	SH	DEFINED	07,06,01,03	56700	
STEEL TECHNOLOGIES INC	COM	858147101	31	3600	SH	DEFINED	01,03		
3600									
STEEL TECHNOLOGIES INC	COM	858147101	221	25850	SH	DEFINED	05,01,03	25850	
STEEL TECHNOLOGIES INC	COM	858147101	101	11800	SH	DEFINED	07,06,01,03	11800	
STEIN MART INC	COM	858375108	150	15000	SH	DEFINED	01,03	4500	
10500									
STEIN MART INC	COM	858375108	1018	101700	SH	DEFINED	05,01,03	101700	
STEIN MART INC	COM	858375108	511	51000	SH	DEFINED	07,06,01,03	51000	
STERLING BANCSHARES INC	COM	858907108	372	27852	SH	DEFINED	01,03	27852	
STERLING BANCSHARES INC	COM	858907108	1142	85525	SH	DEFINED	05,01,03	85525	
STERLING BANCSHARES INC	COM	858907108	700	52400	SH	DEFINED	07,06,01,03	52400	
STERIS CORP	COM	859152100	127	6095	SH	DEFINED	01,03	6095	
STERIS CORP	COM	859152100	945	45305	SH	DEFINED	05,01,03	45305	
STERIS CORP	COM	859152100	1073	51450	SH	DEFINED	07,06,01,03	51450	
STET HELLAS COMMUNICATIONS S	ADR	859823106	90	13000	SH	OTHER	06,01,03		
13000									
STEWART & STEVENSON SVCS INC	COM	860342104	56	2875	SH	DEFINED	01,03	2875	
STEWART & STEVENSON SVCS INC	COM	860342104	58	3015	SH	OTHER	01,03		
3015									
STEWART & STEVENSON SVCS INC	COM	860342104	359	18550	SH	DEFINED	05,01,03	18550	
STEWART & STEVENSON SVCS INC	COM	860342104	408	21100	SH	DEFINED	07,06,01,03	21100	
STEWART ENTERPRISES INC	CL A	860370105	557	93300	SH	DEFINED	01,03	2700	
90600									
STEWART ENTERPRISES INC	CL A	860370105	541	90600	SH	OTHER	01,03	90600	
STEWART ENTERPRISES INC	CL A	860370105	597	100000	SH	DEFINED	08,09,03	100000	
STEWART INFORMATION SVCS COR	COM	860372101	134	6700	SH	DEFINED	01,03	6700	
STEWART INFORMATION SVCS COR	COM	860372101	720	35975	SH	DEFINED	05,01,03	35975	
STEWART INFORMATION SVCS COR	COM	860372101	438	21900	SH	DEFINED	07,06,01,03	21900	
STILLWATER MNG CO	COM	86074Q102	3	170	SH	DEFINED	01,03	70	
100									
STILLWATER MNG CO	COM	86074Q102	48	2550	SH	OTHER	01,03	1350	
1200									
STILLWATER MNG CO	COM	86074Q102	1524	80825	SH	DEFINED	05,01,03	80825	
STILLWATER MNG CO	COM	86074Q102	903	47900	SH	DEFINED	07,06,01,03	47900	
STILLWATER MNG CO	COM	86074Q102	298	15800	SH	DEFINED	08,09,03	15800	
STILWELL FINL INC	COM	860831106	4308	175923	SH	DEFINED	01,03	155923	
20000									
STILWELL FINL INC	COM	860831106	3271	133548	SH	OTHER	01,03	12590	
120958									
STILWELL FINL INC	COM	860831106	2395	97780	SH	DEFINED	05,01,03	97780	
STILWELL FINL INC	COM	860831106	92	3775	SH	OTHER	05,01,03	3775	
STILWELL FINL INC	COM	860831106	673	27475	SH	DEFINED	07,06,01,03	27475	
STILWELL FINL INC	COM	860831106	73	3000	SH	DEFINED	08,09,03	3000	
STONE ENERGY CORP	COM	861642106	194	5001	SH	DEFINED	01,03	5001	
STONE ENERGY CORP	COM	861642106	2053	52975	SH	DEFINED	05,01,03	52975	
STONE ENERGY CORP	COM	861642106	1259	32500	SH	DEFINED	07,06,01,03	32500	
STORAGE USA INC	COM	861907103	85	2000	SH	DEFINED	01,03	2000	
STORAGE USA INC	COM	861907103	128	3000	SH	OTHER	01,03	3000	
STORAGE USA INC	COM	861907103	4965	116580	SH	OTHER	16		
116580									
STORAGE USA INC	COM	861907103	3484	81800	SH	DEFINED	17,16	81800	

STORA ENSO CORP 2534	SPON ADR REP	86210M106	86	6702 SH	DEFINED	01,03	4168	
STORA ENSO CORP 40063	SPON ADR REP	86210M106	1364	105986 SH	OTHER	01,03	65923	
STORA ENSO CORP	SPON ADR REP	86210M106	24	1847 SH	DEFINED	05,01,03	1847	
STORAGENETWORKS INC	COM	86211E103	463	132555 SH	DEFINED		132555	
STORAGENETWORKS INC	COM	86211E103	105	30000 SH	DEFINED	01,03	30000	
STORAGENETWORKS INC	COM	86211E103	175	50000 SH	DEFINED	08,09,03	50000	
STORAGE TECHNOLOGY CORP	COM PAR \$0.1	862111200	309	14405 SH	DEFINED	01,03	14405	
STORAGE TECHNOLOGY CORP	COM PAR \$0.1	862111200	1473	68718 SH	DEFINED	05,01,03	68718	
STORAGE TECHNOLOGY CORP	COM PAR \$0.1	862111200	1671	77950 SH	DEFINED	07,06,01,03	77950	
STRATOS LIGHTWAVE INC 2400	COM	863100103	11	2400 SH	DEFINED	01,03		
STRATOS LIGHTWAVE INC 4800	COM	863100103	33	7500 SH	OTHER	01,03	2700	
STRATOS LIGHTWAVE INC	COM	863100103	601	136050 SH	DEFINED	05,01,03	136050	
STRATOS LIGHTWAVE INC	COM	863100103	375	84885 SH	DEFINED	07,06,01,03	84885	
STRAYER ED INC	COM	863236105	5	100 SH	DEFINED	01,03	100	
STRAYER ED INC	COM	863236105	638	13000 SH	OTHER	01,03	13000	
STRIDE RITE CORP	COM	863314100	699	84775 SH	DEFINED	05,01,03	84775	
STRIDE RITE CORP	COM	863314100	427	51800 SH	DEFINED	07,06,01,03	51800	
STRYKER CORP 2200	COM	863667101	2284	37860 SH	DEFINED	01,03	35660	
STRYKER CORP 7490	COM	863667101	1667	27639 SH	OTHER	01,03	20149	
STRYKER CORP	COM	863667101	6236	103365 SH	DEFINED	05,01,03	103365	
STRYKER CORP	COM	863667101	204	3375 SH	OTHER	05,01,03	3375	
STRYKER CORP	COM	863667101	1695	28100 SH	DEFINED	07,06,01,03	28100	
STURM RUGER & CO INC 1600	COM	864159108	21	1600 SH	DEFINED	01,03		
STURM RUGER & CO INC	COM	864159108	731	56650 SH	DEFINED	05,01,03	56650	
STURM RUGER & CO INC	COM	864159108	430	33300 SH	DEFINED	07,06,01,03	33300	
SUN LIFE FINL SVCS CDA INC 15148	COM	866796105	2963	136718 SH	DEFINED	01,03	121570	
SUN LIFE FINL SVCS CDA INC 12227	COM	866796105	670	30932 SH	OTHER	01,03	18705	
SUN MICROSYSTEMS INC 448389	COM	866810104	66612	7552409 SH	DEFINED	01,03	7104020	
SUN MICROSYSTEMS INC 495242	COM	866810104	24611	2790318 SH	OTHER	01,03	2295076	
SUN MICROSYSTEMS INC	COM	866810104	44	5000 SH	PUT	DEFINED	01,03	5000
SUN MICROSYSTEMS INC 1156950	COM	866810104	15489	1756157 SH	DEFINED	05,01,03	599207	
SUN MICROSYSTEMS INC 1050050	COM	866810104	19466	2207000 SH	OTHER	05,01,03	1156950	
SUN MICROSYSTEMS INC 675000	COM	866810104	5954	675000 SH	OTHER	06,01,03		
SUN MICROSYSTEMS INC	COM	866810104	12445	1410950 SH	DEFINED	07,06,01,03	1410950	
SUN MICROSYSTEMS INC	COM	866810104	3906	442855 SH	DEFINED	08,09,03	442855	
SUN MICROSYSTEMS INC	COM	866810104	2646	300000 SH	PUT	DEFINED	08,09,03	300000
SUN MICROSYSTEMS INC	COM	866810104	172	19450 SH	DEFINED	13,01,03	19450	
SUN MICROSYSTEMS INC	COM	866810104	6	700 SH	OTHER	13,01,03	700	
SUNCOR ENERGY INC 250	COM	867229106	1663	46000 SH	DEFINED	01,03	45750	
SUNCOR ENERGY INC	COM	867229106	17	460 SH	OTHER	01,03	460	
SUNGARD DATA SYS INC 8600	COM	867363103	9732	295190 SH	DEFINED	01,03	286590	
SUNGARD DATA SYS INC 6200	COM	867363103	485	14706 SH	OTHER	01,03	8506	
SUNGARD DATA SYS INC	COM	867363103	13623	413179 SH	DEFINED	05,01,03	413179	
SUNGARD DATA SYS INC	COM	867363103	34613	1049831 SH	DEFINED	07,06,01,03	1049831	
SUNOCO LOGISTICS PRTRNS L P	COM UNITS	86764L108	144	6500 SH	DEFINED	01,03	6500	
SUNOCO LOGISTICS PRTRNS L P	COM UNITS	86764L108	255	11500 SH	OTHER	01,03	11500	
SUNOCO LOGISTICS PRTRNS L P	COM UNITS	86764L108	350	15780 SH	DEFINED	08,09,03	15780	
SUNOCO INC 9374	COM	86764P109	479	11974 SH	DEFINED	01,03	2600	
SUNOCO INC 2616	COM	86764P109	840	21002 SH	OTHER	01,03	17451	
SUNOCO INC	COM	86764P109	1353	33805 SH	DEFINED	05,01,03	33805	
SUNOCO INC	COM	86764P109	58	1450 SH	OTHER	05,01,03	1450	
SUNOCO INC	COM	86764P109	375	9375 SH	DEFINED	07,06,01,03	9375	
SUNOCO INC	COM	86764P109	4161	104000 SH	DEFINED	08,09,03	104000	
SUNRISE ASSISTED LIVING INC 3600	COM	86768K106	273	10000 SH	DEFINED	01,03	6400	
SUNRISE ASSISTED LIVING INC 6000	COM	86768K106	164	6000 SH	OTHER	01,03		
SUNRISE ASSISTED LIVING INC	COM	86768K106	1581	58000 SH	DEFINED	05,01,03	58000	
SUNRISE ASSISTED LIVING INC	COM	86768K106	744	27300 SH	DEFINED	07,06,01,03	27300	
SUNRISE ASSISTED LIVING INC	COM	86768K106	232	8500 SH	DEFINED	08,09,03	8500	
SUNRISE ASSISTED LIVING INC	COM	86768K106	954	35000 SH	PUT	DEFINED	08,09,03	35000
SUNTRUST BKS INC 61176	COM	867914103	39467	591450 SH	DEFINED	01,03	530274	
SUNTRUST BKS INC 110063	COM	867914103	42155	631730 SH	OTHER	01,03	521667	
SUNTRUST BKS INC	COM	867914103	10325	154735 SH	DEFINED	05,01,03	154735	

SUNTRUST BKS INC	COM	867914103	335	5025 SH	OTHER	05,01,03	5025
SUNTRUST BKS INC	COM	867914103	3590	53800 SH	DEFINED	07,06,01,03	53800
SUNTRUST BKS INC	COM	867914103	13	200 SH	DEFINED	08,09,03	200
SUNTRUST BKS INC	COM	867914103	27	400 SH	DEFINED	13,01,03	400
SUPERCONDUCTOR TECHNOLOGIES 480200	COM	867931107	2305	480200 SH	OTHER	16	
SUPERIOR INDS INTL INC	COM	868168105	14	295 SH	DEFINED	01,03	295
SUPERIOR INDS INTL INC	COM	868168105	824	16894 SH	DEFINED	05,01,03	16894
SUPERIOR INDS INTL INC	COM	868168105	935	19175 SH	DEFINED	07,06,01,03	19175
SUPERTEX INC	COM	868532102	537	25250 SH	DEFINED	05,01,03	25250
SUPERTEX INC	COM	868532102	327	15400 SH	DEFINED	07,06,01,03	15400
SUPERVALU INC 200	COM	868536103	439	17005 SH	DEFINED	01,03	16805
SUPERVALU INC 447	COM	868536103	39	1522 SH	OTHER	01,03	1075
SUPERVALU INC	COM	868536103	1465	56800 SH	DEFINED	05,01,03	56800
SUPERVALU INC	COM	868536103	59	2275 SH	OTHER	05,01,03	2275
SUPERVALU INC	COM	868536103	424	16425 SH	DEFINED	07,06,01,03	16425
SUPERVALU INC	COM	868536103	173	6700 SH	DEFINED	08,09,03	6700
SUREWEST COMMUNICATIONS	COM	868733106	28	489 SH	DEFINED	01,03	489
SUREWEST COMMUNICATIONS	COM	868733106	63	1120 SH	OTHER	01,03	1120
SUREWEST COMMUNICATIONS	COM	868733106	781	13800 SH	DEFINED	08,09,03	13800
SURMODICS INC 2900	COM	868873100	234	5370 SH	DEFINED	01,03	2470
SURMODICS INC	COM	868873100	1655	37950 SH	DEFINED	05,01,03	37950
SURMODICS INC	COM	868873100	911	20900 SH	DEFINED	07,06,01,03	20900
SUSQUEHANNA BANCSHARES INC P 2730	COM	869099101	333	13600 SH	DEFINED	01,03	10870
SUSQUEHANNA BANCSHARES INC P 70	COM	869099101	2	70 SH	OTHER	01,03	
SUSQUEHANNA BANCSHARES INC P	COM	869099101	2069	84500 SH	DEFINED	05,01,03	84500
SUSQUEHANNA BANCSHARES INC P	COM	869099101	1192	48700 SH	DEFINED	07,06,01,03	48700
SWIFT ENERGY CO 260	COM	870738101	6	300 SH	DEFINED	01,03	40
SWIFT ENERGY CO 40	COM	870738101	1	40 SH	OTHER	01,03	
SWIFT ENERGY CO	COM	870738101	1049	53250 SH	DEFINED	05,01,03	53250
SWIFT ENERGY CO	COM	870738101	603	30600 SH	DEFINED	07,06,01,03	30600
SWIFT TRANSN CO	COM	870756103	119	5425 SH	DEFINED	01,03	5425
SWIFT TRANSN CO	COM	870756103	838	38250 SH	OTHER	01,03	38250
SWIFT TRANSN CO	COM	870756103	1218	55586 SH	DEFINED	05,01,03	55586
SWIFT TRANSN CO	COM	870756103	1384	63150 SH	DEFINED	07,06,01,03	63150
SWIFT TRANSN CO	COM	870756103	219	10000 SH	CALL	DEFINED 08,09,03	10000
SWISS HELVETIA FD INC 11734	COM	870875101	135	11752 SH	OTHER	01,03	18
SYBASE INC	COM	871130100	560	32065 SH	DEFINED	01,03	32065
SYBASE INC	COM	871130100	4	208 SH	OTHER	01,03	208
SYBASE INC	COM	871130100	1157	66239 SH	DEFINED	05,01,03	66239
SYBASE INC	COM	871130100	1278	73150 SH	DEFINED	07,06,01,03	73150
SYBASE INC	COM	871130100	128	7300 SH	CALL	DEFINED 08,09,03	7300
SYBRON DENTAL SPECIALTIES IN 700	COM	871142105	36	1800 SH	DEFINED	01,03	1100
SYBRON DENTAL SPECIALTIES IN	COM	871142105	1554	77316 SH	DEFINED	05,01,03	77316
SYBRON DENTAL SPECIALTIES IN	COM	871142105	941	46800 SH	DEFINED	07,06,01,03	46800
SYCAMORE NETWORKS INC	COM	871206108	24	6057 SH	DEFINED	01,03	6057
SYCAMORE NETWORKS INC 4100	COM	871206108	52	13184 SH	OTHER	01,03	9084
SYCAMORE NETWORKS INC	COM	871206108	5	1300 SH	DEFINED	05,01,03	1300
SYCAMORE NETWORKS INC	COM	871206108	8	1900 SH	DEFINED	08,09,03	1900
SYKES ENTERPRISES INC 135528	COM	871237103	4210	434423 SH	DEFINED	01,03	298895
SYKES ENTERPRISES INC	COM	871237103	254	26215 SH	DEFINED	05,01,03	26215
SYKES ENTERPRISES INC	COM	871237103	289	29800 SH	DEFINED	07,06,01,03	29800
SYLVAN LEARNING SYS INC	COM	871399101	34	1200 SH	DEFINED	01,03	1200
SYLVAN LEARNING SYS INC	COM	871399101	714	25265 SH	DEFINED	05,01,03	25265
SYLVAN LEARNING SYS INC	COM	871399101	811	28725 SH	DEFINED	07,06,01,03	28725
SYMANTEC CORP	COM	871503108	2126	51600 SH	DEFINED	01,03	51600
SYMANTEC CORP	COM	871503108	67	1620 SH	OTHER	01,03	1620
SYMANTEC CORP	COM	871503108	3940	95599 SH	DEFINED	05,01,03	95599
SYMANTEC CORP	COM	871503108	4344	105400 SH	DEFINED	07,06,01,03	105400
SYMANTEC CORP	COM	871503108	178	4324 SH	DEFINED	08,09,03	4324
SYMANTEC CORP	COM	871503108	2287	55500 SH	CALL	DEFINED 08,09,03	55500
SYMANTEC CORP	COM	871503108	4319	104800 SH	PUT	DEFINED 08,09,03	104800
SYMANTEC CORP	COM	871503108	19501	473200 SH	DEFINED	17,16	473200
SYMBOL TECHNOLOGIES INC 2752	COM	871508107	2342	208355 SH	DEFINED	01,03	205603
SYMBOL TECHNOLOGIES INC 8788	COM	871508107	137	12211 SH	OTHER	01,03	3423
SYMBOL TECHNOLOGIES INC	COM	871508107	2713	241328 SH	DEFINED	05,01,03	241328
SYMBOL TECHNOLOGIES INC	COM	871508107	8886	790537 SH	DEFINED	07,06,01,03	790537
SYMBOL TECHNOLOGIES INC	COM	871508107	14724	1309949 SH	DEFINED	17,16	1309949
SYMMETRICOM INC 6900	COM	871543104	43	6900 SH	DEFINED	01,03	
SYMMETRICOM INC	COM	871543104	279	45100 SH	DEFINED	05,01,03	45100
SYMMETRICOM INC	COM	871543104	171	27600 SH	DEFINED	07,06,01,03	27600

TRW INC	COM	872649108	2812	54630	SH	DEFINED	05,01,03	54630	
TRW INC	COM	872649108	111	2150	SH	OTHER	05,01,03	2150	
TRW INC	COM	872649108	807	15675	SH	DEFINED	07,06,01,03	15675	
TRW INC	COM	872649108	772	15000	SH	DEFINED	17,16	15000	
TMP WORLDWIDE INC	COM	872941109	41	1195	SH	DEFINED	01,03	1195	
TMP WORLDWIDE INC	COM	872941109	6	170	SH	OTHER	01,03		
170									
TMP WORLDWIDE INC	COM	872941109	1725	50045	SH	DEFINED	05,01,03	50045	
TMP WORLDWIDE INC	COM	872941109	63	1825	SH	OTHER	05,01,03	1825	
TMP WORLDWIDE INC	COM	872941109	473	13725	SH	DEFINED	07,06,01,03	13725	
TMP WORLDWIDE INC	COM	872941109	178	5159	SH	DEFINED	08,09,03	5159	
TMP WORLDWIDE INC	COM	872941109	172	5000	SH	CALL	DEFINED	08,09,03	5000
TVIA INC	COM	87307P101	290	157700	SH	DEFINED	08,09,03	157700	
TXU CORP	COM	873168108	15032	275765	SH	DEFINED	01,03	265591	
10174									
TXU CORP	COM	873168108	8732	160196	SH	OTHER	01,03	70551	
89645									
TXU CORP	COM	873168108	6144	112716	SH	DEFINED	05,01,03	112716	
TXU CORP	COM	873168108	241	4425	SH	OTHER	05,01,03	4425	
TXU CORP	COM	873168108	1793	32901	SH	DEFINED	07,06,01,03	32901	
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	136	6560	SH	DEFINED	01,03	6560	
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	43	2069	SH	OTHER	01,03	2069	
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	1	25	SH	DEFINED	05,01,03	25	
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	560	26972	SH	OTHER	06,01,03		
26972									
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	7263	350000	SH	CALL	DEFINED	08,09,03	350000
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	388	18700	SH	DEFINED	17,16	18700	
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	53	2630	SH	DEFINED	01,03	2630	
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	48	2400	SH	OTHER	01,03	2400	
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	2197	109325	SH	DEFINED	05,01,03	109325	
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	915	45500	SH	DEFINED	07,06,01,03	45500	
TALBOTS INC	COM	874161102	173	4883	SH	DEFINED	01,03	4883	
TALBOTS INC	COM	874161102	5	150	SH	OTHER	01,03	150	
TALBOTS INC	COM	874161102	604	17076	SH	DEFINED	05,01,03	17076	
TALBOTS INC	COM	874161102	3102	87621	SH	DEFINED	07,06,01,03	87621	
TALBOTS INC	COM	874161102	1416	40000	SH	DEFINED	08,09,03	40000	
TALX CORP	COM	874918105	149	9290	SH	DEFINED	01,03	215	
9075									
TALX CORP	COM	874918105	160	10000	SH	OTHER	01,03	1000	
9000									
TARGET CORP	COM	87612E106	217218	5037524	SH	DEFINED	01,03	4908545	
128979									
TARGET CORP	COM	87612E106	76528	1774770	SH	OTHER	01,03	894332	
880438									
TARGET CORP	COM	87612E106	20624	478292	SH	DEFINED	05,01,03	163982	
314310									
TARGET CORP	COM	87612E106	65909	1528500	SH	OTHER	05,01,03	329810	
1198690									
TARGET CORP	COM	87612E106	12246	284000	SH	OTHER	06,01,03		
284000									
TARGET CORP	COM	87612E106	21882	507468	SH	DEFINED	07,06,01,03	507468	
TARGET CORP	COM	87612E106	1169	27120	SH	DEFINED	08,09,03	27120	
TARGET CORP	COM	87612E106	539	12500	SH	CALL	DEFINED	08,09,03	12500
TARGET CORP	COM	87612E106	914	21200	SH	PUT	DEFINED	08,09,03	21200
TARGET CORP	COM	87612E106	280	6500	SH	DEFINED	13,01,03	6500	
TARGET CORP	COM	87612E106	43	1000	SH	OTHER	13,01,03	500	
500									
TASTY BAKING CO	COM	876553306	181	10000	SH	OTHER	01,03		
10000									
TASTY BAKING CO	COM	876553306	76	4200	SH	DEFINED	08,09,03	4200	
TEAMSTAFF INC	COM NEW	87815U204	45	9000	SH	DEFINED	01,03	9000	
TEAMSTAFF INC	COM NEW	87815U204	15	3000	SH	OTHER	01,03	3000	
TECH DATA CORP	COM	878237106	510	11110	SH	DEFINED	01,03	11110	
TECH DATA CORP	COM	878237106	23	500	SH	OTHER	01,03	500	
TECH DATA CORP	COM	878237106	1697	36975	SH	DEFINED	05,01,03	36975	
TECH DATA CORP	COM	878237106	1875	40850	SH	DEFINED	07,06,01,03	40850	
TECH DATA CORP	COM	878237106	1941	42300	SH	DEFINED	08,09,03	42300	
TECHNE CORP	COM	878377100	720	26100	SH	DEFINED	01,03	22550	
3550									
TECHNE CORP	COM	878377100	971	35220	SH	OTHER	01,03	11550	
23670									
TECHNE CORP	COM	878377100	3268	118525	SH	DEFINED	05,01,03	118525	
TECHNE CORP	COM	878377100	1414	51300	SH	DEFINED	07,06,01,03	51300	
TECHNITROL INC	COM	878555101	155	6500	SH	DEFINED	01,03	1900	
4600									
TECHNITROL INC	COM	878555101	1773	74350	SH	DEFINED	05,01,03	74350	
TECHNITROL INC	COM	878555101	994	41700	SH	DEFINED	07,06,01,03	41700	
TECUMSEH PRODS CO	CL A	878895200	14	260	SH	DEFINED	01,03	260	
TECUMSEH PRODS CO	CL A	878895200	8	150	SH	OTHER	01,03		
150									
TECUMSEH PRODS CO	CL A	878895200	642	12045	SH	DEFINED	05,01,03	12045	
TECUMSEH PRODS CO	CL A	878895200	2628	49300	SH	OTHER	06,01,03		
49300									
TECUMSEH PRODS CO	CL A	878895200	730	13700	SH	DEFINED	07,06,01,03	13700	
TEKELEC	COM	879101103	168	14650	SH	DEFINED	01,03	14650	

TEKELEC	COM	879101103	1703	148569	SH	DEFINED 05,01,03	148569
TEKELEC	COM	879101103	6621	577786	SH	DEFINED 07,06,01,03	577786
TEKELEC	COM	879101103	678	59200	SH	DEFINED 08,09,03	59200
TEKTRONIX INC	COM	879131100	107	4520	SH	DEFINED 01,03	4520
TEKTRONIX INC	COM	879131100	192	8108	SH	OTHER 01,03	5408
2700							
TEKTRONIX INC	COM	879131100	1003	42380	SH	DEFINED 05,01,03	42380
TEKTRONIX INC	COM	879131100	270	11425	SH	DEFINED 07,06,01,03	11425
TEKTRONIX INC	COM	879131100	331	14000	SH	DEFINED 08,09,03	14000
TELAXIS COMMUNICATIONS CORP	COM	879202109	55	50511	SH	DEFINED 01,03	50511
TELE CENTRO OESTE CELULAR S	SPON ADR PFD	87923P105	236	39200	SH	OTHER 06,01,03	
39200							
TELE NORTE CELULAR PART S A	SPON ADR PFD	87924Y105	1614	101200	SH	DEFINED 08,09,03	101200
TELE NORTE LESTE PART S A	SPON ADR PFD	879246106		17	SH	DEFINED 01,03	17
TELE NORTE LESTE PART S A	SPON ADR PFD	879246106	7	585	SH	OTHER 01,03	585
TELE NORTE LESTE PART S A	SPON ADR PFD	879246106	2288	182200	SH	OTHER 06,01,03	
182200							
TELE NORTE LESTE PART S A	SPON ADR PFD	879246106		29	SH	DEFINED 08,09,03	29
TELECOMUNICACOES BRASILEIRAS	SPONSORED AD	879287308	45	1368	SH	DEFINED 01,03	769
599							
TELECOMUNICACOES BRASILEIRAS	SPONSORED AD	879287308	376	11370	SH	OTHER 01,03	9699
1671							
TELECOMUNICACOES BRASILEIRAS	SPONSORED AD	879287308		10	SH	DEFINED 05,01,03	10
TELECOMUNICACOES BRASILEIRAS	SPONSORED AD	879287308	46	1400	SH	OTHER 06,01,03	
1400							
TELECOMUNICACOES BRASILEIRAS	SPONSORED AD	879287308	8	252	SH	DEFINED 08,09,03	252
TELEDYNE TECHNOLOGIES INC	COM	879360105	114	6882	SH	DEFINED 01,03	3143
3739							
TELEDYNE TECHNOLOGIES INC	COM	879360105	85	5102	SH	OTHER 01,03	
5102							
TELEDYNE TECHNOLOGIES INC	COM	879360105	1244	75006	SH	DEFINED 05,01,03	75006
TELEDYNE TECHNOLOGIES INC	COM	879360105	666	40150	SH	DEFINED 07,06,01,03	40150
TELEFLEX INC	COM	879369106	279	5095	SH	DEFINED 01,03	2045
3050							
TELEFLEX INC	COM	879369106	692	12650	SH	OTHER 01,03	10650
2000							
TELEFLEX INC	COM	879369106	1386	25347	SH	DEFINED 05,01,03	25347
TELEFLEX INC	COM	879369106	1574	28800	SH	DEFINED 07,06,01,03	28800
TELEFONICA S A	SPONSORED AD	879382208	1047	31615	SH	DEFINED 01,03	30896
719							
TELEFONICA S A	SPONSORED AD	879382208	903	27265	SH	OTHER 01,03	24454
2811							
TELEFONICA S A	SPONSORED AD	879382208		10	SH	DEFINED 05,01,03	10
TELEFONICA S A	SPONSORED AD	879382208	144	4344	SH	DEFINED 08,09,03	4344
TELEFONICA S A	SPONSORED AD	879382208	4	117	SH	DEFINED 13,01,03	117
TELEFONOS DE MEXICO S A	DBCV 4.250%	879403AD5	1612	1160000	PRN	DEFINED 01,03	1160000
TELEFONOS DE MEXICO S A	DBCV 4.250%	879403AD5	28	20000	PRN	OTHER 01,03	7000
13000							
TELEFONOS DE MEXICO S A	DBCV 4.250%	879403AD5	5706	4105000	PRN	DEFINED 07,06,01,03	4105000
TELEFONOS DE MEXICO S A	SPON ADR ORD	879403780	249	6155	SH	DEFINED 01,03	5387
768							
TELEFONOS DE MEXICO S A	SPON ADR ORD	879403780	1562	38669	SH	OTHER 01,03	21822
16847							
TELEFONOS DE MEXICO S A	SPON ADR ORD	879403780	7023	173886	SH	OTHER 06,01,03	
173886							
TELEFONOS DE MEXICO S A	SPON ADR ORD	879403780	10	250	SH	DEFINED 13,01,03	250
TELEPHONE & DATA SYS INC	COM	879433100	3243	36745	SH	DEFINED 01,03	36745
TELEPHONE & DATA SYS INC	COM	879433100	3452	39116	SH	DEFINED 05,01,03	39116
TELEPHONE & DATA SYS INC	COM	879433100	3830	43400	SH	DEFINED 07,06,01,03	43400
TELEPHONE & DATA SYS INC	COM	879433100	18	200	SH	DEFINED 08,09,03	200
TELLABS INC	COM	879664100	3305	315637	SH	DEFINED 01,03	227907
87730							
TELLABS INC	COM	879664100	592	56496	SH	OTHER 01,03	49271
7225							
TELLABS INC	COM	879664100	3492	333555	SH	DEFINED 05,01,03	333555
TELLABS INC	COM	879664100	1121	107075	SH	DEFINED 07,06,01,03	107075
TELLABS INC	COM	879664100	710	67840	SH	DEFINED 08,09,03	67840
TELLABS INC	COM	879664100	209	20000	SH	DEFINED 08,09,03	20000
TELLABS INC	COM	879664100	209	20000	SH	DEFINED 08,09,03	20000
TELLABS INC	COM	879664100	6	600	SH	OTHER 13,01,03	600
TEMPLE INLAND INC	COM	879868107	1057	18642	SH	DEFINED 01,03	18642
TEMPLE INLAND INC	COM	879868107	1089	19201	SH	OTHER 01,03	14306
4895							
TEMPLE INLAND INC	COM	879868107	1203	21210	SH	DEFINED 05,01,03	21210
TEMPLE INLAND INC	COM	879868107	48	850	SH	OTHER 05,01,03	850
TEMPLE INLAND INC	COM	879868107	347	6125	SH	DEFINED 07,06,01,03	6125
TELETECH HOLDINGS INC	COM	879939106	12444	926596	SH	DEFINED 01,03	926596
TEMPLETON EMERG MKTS INCOME	COM	880192109	180	15306	SH	DEFINED 01,03	15306
TEMPLETON EMERG MKTS INCOME	COM	880192109	21	1757	SH	OTHER 01,03	653
1104							
TEMPLETON GLOBAL INCOME FD I	COM	880198106	138	20156	SH	DEFINED 01,03	20156
TEMPLETON GLOBAL INCOME FD I	COM	880198106	159	23083	SH	OTHER 01,03	5
23078							
TENET HEALTHCARE CORP	COM	88033G100	16976	253303	SH	DEFINED 01,03	246893
6410							

TENET HEALTHCARE CORP 6019	COM		88033G100	1240	18496	SH	OTHER	01,03	12477
TENET HEALTHCARE CORP	COM		88033G100	10306	153775	SH	DEFINED	05,01,03	153775
TENET HEALTHCARE CORP	COM		88033G100	375	5600	SH	OTHER	05,01,03	5600
TENET HEALTHCARE CORP 75925	COM		88033G100	5088	75925	SH	OTHER	06,01,03	
TENET HEALTHCARE CORP	COM		88033G100	4245	63338	SH	DEFINED	07,06,01,03	63338
TENET HEALTHCARE CORP	COM		88033G100	6851	102223	SH	DEFINED	08,09,03	102223
TENET HEALTHCARE CORP 897031	COM		88033G100	860961	12846327	SH	DEFINED	11,01,03	11949296
TENET HEALTHCARE CORP 1974500	COM		88033G100	132331	1974500	SH	OTHER	16	
TENNECO AUTOMOTIVE INC 163	COM		880349105	27	6784	SH	DEFINED	01,03	6621
TENNECO AUTOMOTIVE INC 617	COM		880349105	8	1991	SH	OTHER	01,03	1374
TENNECO AUTOMOTIVE INC	COM		880349105	38	9400	SH	DEFINED	08,09,03	9400
TERADYNE INC 21725	COM		880770102	1221	30965	SH	DEFINED	01,03	9240
TERADYNE INC 430	COM		880770102	17	430	SH	OTHER	01,03	
TERADYNE INC	COM		880770102	11343	287682	SH	DEFINED	05,01,03	287682
TERADYNE INC	COM		880770102	12810	324868	SH	DEFINED	07,06,01,03	324868
TERADYNE INC	COM		880770102	3675	93200	SH	DEFINED	08,09,03	93200
TERADYNE INC	COM		880770102	205	5200	SH	DEFINED	17,16	5200
TERAYON COMMUNICATION SYS	COM		880775101	585	68954	SH	DEFINED		68954
TERAYON COMMUNICATION SYS 400	COM		880775101	28	3272	SH	DEFINED	01,03	2872
TERAYON COMMUNICATION SYS	COM		880775101	28	3310	SH	OTHER	01,03	3310
TERAYON COMMUNICATION SYS	COM		880775101	11	1300	SH	DEFINED	05,01,03	1300
TERRA NETWORKS S A	SPONSORED AD		88100W103	95	12188	SH	DEFINED	01,03	12188
TERRA NETWORKS S A	SPONSORED AD		88100W103	14	1763	SH	OTHER	01,03	1763
TERRA NETWORKS S A	SPONSORED AD		88100W103	1	107	SH	DEFINED	08,09,03	107
TERRA NITROGEN CO L P 12950 7000	COM UNIT		881005201	134	19950	SH	OTHER	01,03	
TERREMARK WORLDWIDE INC	COM		881448104	7	15000	SH	DEFINED	01,03	15000
TETRA TECHNOLOGIES INC DEL 9000	COM		88162F105	424	14600	SH	DEFINED	01,03	5600
TETRA TECHNOLOGIES INC DEL	COM		88162F105	1086	37375	SH	DEFINED	05,01,03	37375
TETRA TECHNOLOGIES INC DEL	COM		88162F105	505	17400	SH	DEFINED	07,06,01,03	17400
TETRA TECH INC NEW 27200	COM		88162G103	581	40650	SH	DEFINED	01,03	13450
TETRA TECH INC NEW	COM		88162G103	2196	153675	SH	DEFINED	05,01,03	153675
TETRA TECH INC NEW	COM		88162G103	926	64800	SH	DEFINED	07,06,01,03	64800
TEVA PHARMACEUTICAL INDS LTD	ADR		881624209	16	300	SH	DEFINED	01,03	300
TEVA PHARMACEUTICAL INDS LTD 20850	ADR		881624209	1160	21210	SH	OTHER	01,03	360
TEVA PHARMACEUTICAL INDS LTD	ADR		881624209	244	4460	SH	DEFINED	08,09,03	4460
TEVA PHARMACEUTICAL FIN LLC	DBC	1.500%	88163VAB5	197	200000	PRN	DEFINED	01,03	200000
TEXAS INDS INC 6500	COM		882491103	3018	73260	SH	DEFINED	01,03	66760
TEXAS INDS INC 4000	COM		882491103	165	4000	SH	OTHER	01,03	
TEXAS INDS INC	COM		882491103	2092	50775	SH	DEFINED	05,01,03	50775
TEXAS INDS INC	COM		882491103	1067	25900	SH	DEFINED	07,06,01,03	25900
TEXAS INSTRS INC 78376	COM		882508104	168777	5098995	SH	DEFINED	01,03	5020619
TEXAS INSTRS INC 599256	COM		882508104	42125	1272656	SH	OTHER	01,03	673400
TEXAS INSTRS INC	COM		882508104	1655	50000	SH	CALL	DEFINED 01,03	50000
TEXAS INSTRS INC	COM		882508104	1655	50000	SH	PUT	DEFINED 01,03	50000
TEXAS INSTRS INC	COM		882508104	27180	821143	SH	DEFINED	05,01,03	821143
TEXAS INSTRS INC 111500	COM		882508104	3691	111500	SH	OTHER	06,01,03	
TEXAS INSTRS INC	COM		882508104	12618	381218	SH	DEFINED	07,06,01,03	381218
TEXAS INSTRS INC	COM		882508104	3828	115656	SH	DEFINED	08,09,03	115656
TEXAS INSTRS INC	COM		882508104	1324	40000	SH	CALL	DEFINED 08,09,03	40000
TEXAS INSTRS INC	COM		882508104	10758	325000	SH	PUT	DEFINED 08,09,03	325000
TEXAS INSTRS INC	COM		882508104	68	2050	SH	DEFINED	13,01,03	2050
TEXAS INSTRS INC	COM		882508104	15	450	SH	OTHER	13,01,03	450
TEXAS INSTRS INC	COM		882508104	407	12300	SH	DEFINED	17,16	12300
TEXTRON INC 48580	COM		883203101	9637	188599	SH	DEFINED	01,03	140019
TEXTRON INC 18704	COM		883203101	1921	37586	SH	OTHER	01,03	18882
TEXTRON INC	COM		883203101	11163	218457	SH	DEFINED	05,01,03	218457
TEXTRON INC	COM		883203101	124	2425	SH	OTHER	05,01,03	2425
TEXTRON INC	COM		883203101	2076	40625	SH	DEFINED	07,06,01,03	40625
THERAGENICS CORP 3400	COM		883375107	59	6000	SH	DEFINED	01,03	2600
THERAGENICS CORP	COM		883375107	613	61900	SH	DEFINED	05,01,03	61900
THERAGENICS CORP	COM		883375107	363	36700	SH	DEFINED	07,06,01,03	36700
THERAGENICS CORP	COM		883375107	198	20000	SH	CALL	DEFINED 08,09,03	20000
THERMA-WAVE INC 1500	COM		88343A108	58	4000	SH	DEFINED	01,03	2500

THERMA-WAVE INC 1200	COM	88343A108	17	1200 SH	OTHER	01,03	
THERMA-WAVE INC	COM	88343A108	917	63475 SH	DEFINED	05,01,03	63475
THERMA-WAVE INC	COM	88343A108	516	35700 SH	DEFINED	07,06,01,03	35700
THERMO ELECTRON CORP 1600	COM	883556102	709	34203 SH	DEFINED	01,03	32603
THERMO ELECTRON CORP 20662	COM	883556102	849	40946 SH	OTHER	01,03	20284
THERMO ELECTRON CORP	COM	883556102	2026	97745 SH	DEFINED	05,01,03	97745
THERMO ELECTRON CORP	COM	883556102	461	22250 SH	DEFINED	07,06,01,03	22250
THERMO ELECTRON CORP	COM	883556102	35	1690 SH	DEFINED	08,09,03	1690
THESTREET COM 1850000	COM	88368Q103	4810	1850000 SH	OTHER	16	
THOMAS & BETTS CORP	COM	884315102	44	2071 SH	DEFINED	01,03	2071
THOMAS & BETTS CORP 1760	COM	884315102	39	1820 SH	OTHER	01,03	60
THOMAS & BETTS CORP	COM	884315102	531	25090 SH	DEFINED	05,01,03	25090
THOMAS & BETTS CORP	COM	884315102	21	1000 SH	OTHER	05,01,03	1000
THOMAS & BETTS CORP	COM	884315102	153	7225 SH	DEFINED	07,06,01,03	7225
THOMAS & BETTS CORP	COM	884315102	4	200 SH	DEFINED	08,09,03	200
THOMAS INDS INC 2043 1700	COM	884425109	163	5560 SH	DEFINED	01,03	1817
THOMAS INDS INC 1857	COM	884425109	54	1857 SH	OTHER	01,03	
THOMAS INDS INC	COM	884425109	1097	37500 SH	DEFINED	05,01,03	37500
THOMAS INDS INC	COM	884425109	550	18800 SH	DEFINED	07,06,01,03	18800
THOR INDS INC 9100	COM	885160101	544	11500 SH	DEFINED	01,03	2400
THOR INDS INC 53200	COM	885160101	2516	53200 SH	OTHER	01,03	
THOR INDS INC	COM	885160101	2081	44000 SH	DEFINED	05,01,03	44000
THOR INDS INC	COM	885160101	828	17500 SH	DEFINED	07,06,01,03	17500
THOR INDS INC	COM	885160101	9	200 SH	DEFINED	08,09,03	200
THORATEC CORP	COM NEW	885175307	20	1850 SH	DEFINED	01,03	1850
THORATEC CORP	COM NEW	885175307	3	240 SH	OTHER	01,03	240
THORATEC CORP	COM NEW	885175307	274	25000 SH	CALL DEFINED	08,09,03	25000
THORNBURG MTG INC	COM	885218107	226	11300 SH	DEFINED	01,03	11300
THORNBURG MTG INC 29525	COM	885218107	659	32900 SH	OTHER	01,03	3375
THORNBURG MTG INC	COM	885218107	14	700 SH	DEFINED	08,09,03	700
3COM CORP 1450	COM	885535104	1109	181476 SH	DEFINED	01,03	180026
3COM CORP 11115	COM	885535104	690	112999 SH	OTHER	01,03	101884
3COM CORP	COM	885535104	1419	232161 SH	DEFINED	05,01,03	232161
3COM CORP	COM	885535104	1594	260950 SH	DEFINED	07,06,01,03	260950
3COM CORP	COM	885535104	172	28200 SH	DEFINED	08,09,03	28200
THREE FIVE SYS INC 2400	COM	88554L108	63	4250 SH	DEFINED	01,03	1850
THREE FIVE SYS INC	COM	88554L108	690	46550 SH	DEFINED	05,01,03	46550
THREE FIVE SYS INC	COM	88554L108	391	26400 SH	DEFINED	07,06,01,03	26400
THREE FIVE SYS INC	COM	88554L108	59	3999 SH	DEFINED	13,01,03	3999
TIBCO SOFTWARE INC	COM	88632Q103	6	500 SH	DEFINED	01,03	500
TIBCO SOFTWARE INC	COM	88632Q103	5	400 SH	DEFINED	05,01,03	400
TIBCO SOFTWARE INC	COM	88632Q103	123	10500 SH	DEFINED	08,09,03	10500
TICKETMASTER	CL B	88633P203	27	900 SH	DEFINED	01,03	900
TICKETMASTER	CL B	88633P203	24	820 SH	OTHER	01,03	820
TICKETMASTER	CL B	88633P203	71	2400 SH	DEFINED	05,01,03	2400
TICKETMASTER	CL B	88633P203	849	28711 SH	DEFINED	08,09,03	28711
TIDEWATER INC	COM	886423102	322	7595 SH	DEFINED	01,03	7595
TIDEWATER INC 750	COM	886423102	286	6750 SH	OTHER	01,03	6000
TIDEWATER INC	COM	886423102	1673	39509 SH	DEFINED	05,01,03	39509
TIDEWATER INC	COM	886423102	1899	44850 SH	DEFINED	07,06,01,03	44850
TIER TECHNOLOGIES INC 1562	CL B	88650Q100	696	39418 SH	DEFINED	01,03	37856
TIER TECHNOLOGIES INC	CL B	88650Q100	2092	118513 SH	DEFINED	05,01,03	118513
TIER TECHNOLOGIES INC	CL B	88650Q100	7608	431035 SH	DEFINED	07,06,01,03	431035
TIER TECHNOLOGIES INC	CL B	88650Q100	98	5544 SH	DEFINED	08,09,03	5544
TIFFANY & CO NEW 300	COM	886547108	705	19825 SH	DEFINED	01,03	19525
TIFFANY & CO NEW 1790	COM	886547108	356	10000 SH	OTHER	01,03	8210
TIFFANY & CO NEW	COM	886547108	5384	151445 SH	DEFINED	05,01,03	151445
TIFFANY & CO NEW	COM	886547108	90	2525 SH	OTHER	05,01,03	2525
TIFFANY & CO NEW	COM	886547108	10074	283367 SH	DEFINED	07,06,01,03	283367
TIFFANY & CO NEW	COM	886547108	44	1240 SH	DEFINED	08,09,03	1240
TIFFANY & CO NEW 1262008	COM	886547108	657692	18500466 SH	DEFINED	11,06,01,03	17238458
TIMBERLAND CO 1300	CL A	887100105	252	5975 SH	DEFINED	01,03	4675
TIMBERLAND CO	CL A	887100105	1070	25314 SH	DEFINED	05,01,03	25314
TIMBERLAND CO	CL A	887100105	1216	28775 SH	DEFINED	07,06,01,03	28775
TIME WARNER TELECOM INC 155	CL A	887319101	231	37995 SH	DEFINED	01,03	37840

TIME WARNER TELECOM INC	CL A	887319101	2	260	SH	OTHER	01,03	260
TIME WARNER TELECOM INC	CL A	887319101	341	56157	SH	DEFINED	05,01,03	56157
TIME WARNER TELECOM INC	CL A	887319101	1798	295768	SH	DEFINED	07,06,01,03	295768
TIMKEN CO 400	COM	887389104	202	8740	SH	DEFINED	01,03	8340
TIMKEN CO 700	COM	887389104	134	5800	SH	OTHER	01,03	5100
TIMKEN CO	COM	887389104	2801	121300	SH	DEFINED	05,01,03	121300
TIMKEN CO	COM	887389104	1709	74000	SH	DEFINED	07,06,01,03	74000
TIPPERARY CORP	COM PAR \$0.0	888002300	80	50000	SH	DEFINED	01,03	50000
TITAN CORP 5085	COM	888266103	178	8605	SH	DEFINED	01,03	3520
TITAN CORP	COM	888266103	1031	49919	SH	DEFINED	05,01,03	49919
TITAN CORP	COM	888266103	1161	56200	SH	DEFINED	07,06,01,03	56200
TITAN CORP	COM	888266103	394	19100	SH	DEFINED	08,09,03	19100
TITAN INTL INC ILL 3600	COM	88830M102	18	3600	SH	DEFINED	01,03	
TITAN INTL INC ILL	COM	88830M102	223	43775	SH	DEFINED	05,01,03	43775
TITAN INTL INC ILL	COM	88830M102	130	25500	SH	DEFINED	07,06,01,03	25500
TOLL BROTHERS INC	WHEN ISSUED	889478103	87	1750	SH	DEFINED	01,03	1750
TOLL BROTHERS INC	WHEN ISSUED	889478103	95	1900	SH	OTHER	01,03	1900
TOLL BROTHERS INC	WHEN ISSUED	889478103	3538	70975	SH	DEFINED	05,01,03	70975
TOLL BROTHERS INC	WHEN ISSUED	889478103	2159	43300	SH	DEFINED	07,06,01,03	43300
TOLLGRADE COMMUNICATIONS INC 11300	COM	889542106	733	29900	SH	DEFINED	01,03	18600
TOLLGRADE COMMUNICATIONS INC	COM	889542106	2151	87758	SH	DEFINED	05,01,03	87758
TOLLGRADE COMMUNICATIONS INC	COM	889542106	4058	165567	SH	DEFINED	07,06,01,03	165567
TOO INC 8374 3100	COM	890333107	1291	43786	SH	DEFINED	01,03	32312
TOO INC 156	COM	890333107	5	156	SH	OTHER	01,03	
TOO INC	COM	890333107	4628	156947	SH	DEFINED	05,01,03	156947
TOO INC	COM	890333107	9560	324170	SH	DEFINED	07,06,01,03	324170
TOOTSIE ROLL INDS INC	COM	890516107	88	1923	SH	DEFINED	01,03	1923
TOOTSIE ROLL INDS INC 3441	COM	890516107	722	15692	SH	OTHER	01,03	12251
TOOTSIE ROLL INDS INC	COM	890516107	1550	33700	SH	DEFINED	05,01,03	33700
TOOTSIE ROLL INDS INC	COM	890516107	1773	38550	SH	DEFINED	07,06,01,03	38550
TORCHMARK CORP 508	COM	891027104	1765	43815	SH	DEFINED	01,03	43307
TORCHMARK CORP 11900	COM	891027104	3614	89704	SH	OTHER	01,03	77804
TORCHMARK CORP	COM	891027104	2365	58700	SH	DEFINED	05,01,03	58700
TORCHMARK CORP	COM	891027104	87	2150	SH	OTHER	05,01,03	2150
TORCHMARK CORP	COM	891027104	620	15400	SH	DEFINED	07,06,01,03	15400
TORO CO	COM	891092108	36	600	SH	DEFINED	01,03	600
TORO CO	COM	891092108	1506	25275	SH	DEFINED	05,01,03	25275
TORO CO	COM	891092108	906	15200	SH	DEFINED	07,06,01,03	15200
TORONTO DOMINION BK ONT	COM NEW	891160509	1956	71331	SH	DEFINED	01,03	71331
TORONTO DOMINION BK ONT	COM NEW	891160509	8	306	SH	OTHER	01,03	306
TOTAL ENTMT RESTAURANT CORP	COM	89150E100	1091	135500	SH	DEFINED	01,03	135500
TOTAL ENTMT RESTAURANT CORP	COM	89150E100	44	5500	SH	DEFINED	08,09,03	5500
TOTAL RENAL CARE HLDGS INC	NOTE 7.000%	89151AAC1	1340	1345000	PRN	DEFINED	08,09,03	1345000
TOTAL FINA ELF S A 461	SPONSORED AD	89151E109	196	2562	SH	DEFINED	01,03	2101
TOTAL FINA ELF S A 1005	SPONSORED AD	89151E109	357	4661	SH	OTHER	01,03	3656
TOTAL FINA ELF S A	SPONSORED AD	89151E109	1	15	SH	DEFINED	05,01,03	15
TOUCH AMERICA HLDGS INC 1800	COM	891539108	7	1800	SH	OTHER	06,01,03	
TOUCH AMERICA HLDGS INC	COM	891539108	463	121600	SH	DEFINED	08,09,03	121600
TOWER AUTOMOTIVE INC 2480	COM	891707101	1779	127180	SH	DEFINED	01,03	124700
TOWER AUTOMOTIVE INC	COM	891707101	1620	115825	SH	DEFINED	05,01,03	115825
TOWER AUTOMOTIVE INC	COM	891707101	832	59500	SH	DEFINED	07,06,01,03	59500
TOTAL SYS SVCS INC	COM	891906109	7009	278675	SH	DEFINED	01,03	278675
TOTAL SYS SVCS INC 4000	COM	891906109	277	11000	SH	OTHER	01,03	7000
TOWN & CTRY TR 1400 10878	SH BEN INT	892081100	271	12278	SH	OTHER	01,03	
TOYMAX INTERNATIONAL INC	COM	892268103	202	45000	SH	DEFINED	17,16	45000
TOYOTA MOTOR CORP	SP ADR REP2C	892331307	24	406	SH	DEFINED	01,03	406
TOYOTA MOTOR CORP	SP ADR REP2C	892331307	439	7544	SH	OTHER	01,03	7544
TOYOTA MOTOR CORP	SP ADR REP2C	892331307	1	20	SH	DEFINED	05,01,03	20
TOYS R US INC 161588	COM	892335100	5251	292378	SH	DEFINED	01,03	130790
TOYS R US INC 22903	COM	892335100	747	41604	SH	OTHER	01,03	18701
TOYS R US INC	COM	892335100	6941	386460	SH	DEFINED	05,01,03	386460
TOYS R US INC	COM	892335100	61	3400	SH	OTHER	05,01,03	3400
TOYS R US INC 486690	COM	892335100	8741	486690	SH	OTHER	06,01,03	
TOYS R US INC	COM	892335100	5295	294849	SH	DEFINED	07,06,01,03	294849
TOYS R US INC	COM	892335100	4	200	SH	DEFINED	08,09,03	200
TOYS R US INC	COM	892335100	494	27500	SH CALL	DEFINED	08,09,03	27500

TOYS R US INC	COM	892335100	181	10100	SH	PUT	DEFINED 08,09,03	10100
TRAMMELL CROW CO 1034 3700	COM	89288R106	569	39210	SH		DEFINED 01,03	34476
TRAMMELL CROW CO	COM	89288R106	1594	109955	SH		DEFINED 05,01,03	109955
TRAMMELL CROW CO	COM	89288R106	5572	384305	SH		DEFINED 07,06,01,03	384305
TRANSACTION SYS ARCHITECTS	CL A	893416107	7	605	SH		DEFINED 01,03	605
TRANSACTION SYS ARCHITECTS	CL A	893416107	263	23028	SH		DEFINED 05,01,03	23028
TRANSACTION SYS ARCHITECTS	CL A	893416107	298	26175	SH		DEFINED 07,06,01,03	26175
TRANSATLANTIC HLDGS INC	COM	893521104	28	337	SH		DEFINED 01,03	337
TRANSATLANTIC HLDGS INC	COM	893521104	386	4700	SH		OTHER 01,03	4700
TRANSATLANTIC HLDGS INC	COM	893521104	1	10	SH		DEFINED 08,09,03	10
TRANSMETA CORP DEL	COM	89376R109	251	64714	SH		DEFINED	64714
TRANSMETA CORP DEL	COM	89376R109		100	SH		DEFINED 01,03	100
TRANSMETA CORP DEL	COM	89376R109		100	SH		OTHER 01,03	100
TRANSMETA CORP DEL	COM	89376R109		100	SH		DEFINED 08,09,03	100
TRANSOCEAN SEDCO FOREX INC	DBC	1.500% 893830AD1	4501	5050000	PRN		DEFINED 07,06,01,03	5050000
TRANSWITCH CORP	COM	894065101	40	12250	SH		DEFINED 01,03	12250
TRANSWITCH CORP	COM	894065101	3	1000	SH		OTHER 01,03	1000
TRANSWITCH CORP	COM	894065101	195	59665	SH		DEFINED 05,01,03	59665
TRANSWITCH CORP	COM	894065101	221	67750	SH		DEFINED 07,06,01,03	67750
TRANSWITCH CORP	COM	894065101	19	5900	SH		DEFINED 08,09,03	5900
TREDEGAR CORP	COM	894650100	147	7845	SH		DEFINED 01,03	7845
TREDEGAR CORP 1440	COM	894650100	1960	104805	SH		OTHER 01,03	103365
TREDEGAR CORP	COM	894650100	1510	80750	SH		DEFINED 05,01,03	80750
TREDEGAR CORP	COM	894650100	883	47200	SH		DEFINED 07,06,01,03	47200
TRI CONTL CORP 19989	COM	895436103	1300	67177	SH		DEFINED 01,03	47188
TRI CONTL CORP 4234	COM	895436103	127	6588	SH		OTHER 01,03	2354
TRIAD HOSPITALS INC 581 4913	COM	89579K109	1435	41725	SH		DEFINED 01,03	36231
TRIAD HOSPITALS INC 940	COM	89579K109	32	940	SH		OTHER 01,03	
TRIAD HOSPITALS INC	COM	89579K109	5089	148024	SH		DEFINED 05,01,03	148024
TRIAD HOSPITALS INC	COM	89579K109	13208	384180	SH		DEFINED 07,06,01,03	384180
TRIAD GTY INC	COM	895925105	167	3849	SH		DEFINED 01,03	3849
TRIAD GTY INC 500	COM	895925105	33	750	SH		OTHER 01,03	250
TRIAD GTY INC	COM	895925105	1098	25248	SH		DEFINED 05,01,03	25248
TRIAD GTY INC	COM	895925105	3845	88454	SH		DEFINED 07,06,01,03	88454
TRIARC COS INC 10000000	SDCV	895927AB7	3663	10000000	PRN		OTHER 16	
TRIARC COS INC	CL A	895927101	1145	41175	SH		DEFINED 05,01,03	41175
TRIARC COS INC	CL A	895927101	701	25200	SH		DEFINED 07,06,01,03	25200
TRICON GLOBAL RESTAURANTS 12188	COM	895953107	63527	1080759	SH		DEFINED 01,03	1068571
TRICON GLOBAL RESTAURANTS 144454	COM	895953107	12026	204591	SH		OTHER 01,03	60137
TRICON GLOBAL RESTAURANTS	COM	895953107	3675	62525	SH		DEFINED 05,01,03	62525
TRICON GLOBAL RESTAURANTS	COM	895953107	148	2525	SH		OTHER 05,01,03	2525
TRICON GLOBAL RESTAURANTS 36600	COM	895953107	2151	36600	SH		OTHER 06,01,03	
TRICON GLOBAL RESTAURANTS	COM	895953107	1064	18100	SH		DEFINED 07,06,01,03	18100
TRICON GLOBAL RESTAURANTS	COM	895953107	59	1000	SH		DEFINED 08,09,03	1000
TRICON GLOBAL RESTAURANTS	COM	895953107	829	14100	SH		DEFINED 11,01,03	14100
TRICON GLOBAL RESTAURANTS	COM	895953107	18	300	SH		DEFINED 13,01,03	300
TRIBUNE CO NEW 13015	COM	896047107	47400	1042684	SH		DEFINED 01,03	1029669
TRIBUNE CO NEW 61649	COM	896047107	28335	623301	SH		OTHER 01,03	561652
TRIBUNE CO NEW	COM	896047107	5948	130835	SH		DEFINED 05,01,03	130835
TRIBUNE CO NEW	COM	896047107	234	5150	SH		OTHER 05,01,03	5150
TRIBUNE CO NEW	COM	896047107	1681	36975	SH		DEFINED 07,06,01,03	36975
TRIBUNE CO NEW	COM	896047107	9	200	SH		DEFINED 13,01,03	200
TRIBUNE CO NEW 800	COM	896047107	48	1060	SH		OTHER 13,01,03	260
TRIGON HEALTHCARE INC 2650	COM	89618L100	6149	83293	SH		DEFINED 01,03	80643
TRIGON HEALTHCARE INC 99	COM	89618L100	118	1599	SH		OTHER 01,03	1500
TRIGON HEALTHCARE INC	COM	89618L100	5531	74928	SH		DEFINED 05,01,03	74928
TRIGON HEALTHCARE INC	COM	89618L100	7761	105131	SH		DEFINED 07,06,01,03	105131
TRIGON HEALTHCARE INC	COM	89618L100	11	150	SH		DEFINED 08,09,03	150
TRIMBLE NAVIGATION LTD 5600	COM	896239100	210	12600	SH		DEFINED 01,03	7000
TRIMBLE NAVIGATION LTD 3270	COM	896239100	54	3270	SH		OTHER 01,03	
TRIMBLE NAVIGATION LTD	COM	896239100	1001	60200	SH		DEFINED 05,01,03	60200
TRIMBLE NAVIGATION LTD	COM	896239100	512	30800	SH		DEFINED 07,06,01,03	30800
TRIMBLE NAVIGATION LTD	COM	896239100	17	1000	SH		DEFINED 08,09,03	1000
TRIMERIS INC	COM	896263100	28	650	SH		DEFINED 01,03	650
TRIMERIS INC	COM	896263100	5	125	SH		OTHER 01,03	125
TRIMERIS INC	COM	896263100	1940	44900	SH	PUT	DEFINED 08,09,03	44900
TRINITY INDS INC	COM	896522109	48	1955	SH		DEFINED 01,03	1955

TRINITY INDS INC	COM	896522109	355	14600	SH	OTHER	01,03	14600
TRINITY INDS INC	COM	896522109	697	28689	SH	DEFINED	05,01,03	28689
TRINITY INDS INC	COM	896522109	793	32600	SH	DEFINED	07,06,01,03	32600
TRINITY INDS INC	COM	896522109	851	35000	SH	DEFINED	08,09,03	35000
TRIQUINT SEMICONDUCTOR INC 4112	COM	89674K103	376	31294	SH	DEFINED	01,03	27182
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	7	550	SH	OTHER	01,03	550
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	1695	141110	SH	DEFINED	05,01,03	141110
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	3617	301148	SH	DEFINED	07,06,01,03	301148
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	105	8751	SH	DEFINED	08,09,03	8751
TRIUMPH GROUP INC NEW 405 1150	COM	896818101	600	15303	SH	DEFINED	01,03	13748
TRIUMPH GROUP INC NEW	COM	896818101	2924	74580	SH	DEFINED	05,01,03	74580
TRIUMPH GROUP INC NEW	COM	896818101	6552	167133	SH	DEFINED	07,06,01,03	167133
TRIZETTO GROUP INC	COM	896882107	1460	120167	SH	DEFINED	01,03	120167
TRUSTCO BK CORP N Y	COM	898349105	1260	97564	SH	DEFINED	01,03	97564
TRUSTCO BK CORP N Y	COM	898349105	1860	144050	SH	DEFINED	05,01,03	144050
TRUSTCO BK CORP N Y	COM	898349105	1137	88100	SH	DEFINED	07,06,01,03	88100
TUPPERWARE CORP 1681	COM	899896104	81	3581	SH	DEFINED	01,03	1900
TUPPERWARE CORP 8344 7794	COM	899896104	629	27665	SH	OTHER	01,03	11527
TUPPERWARE CORP	COM	899896104	571	25090	SH	DEFINED	05,01,03	25090
TUPPERWARE CORP	COM	899896104	23	1000	SH	OTHER	05,01,03	1000
TUPPERWARE CORP 133500	COM	899896104	3037	133500	SH	OTHER	06,01,03	
TUPPERWARE CORP	COM	899896104	164	7200	SH	DEFINED	07,06,01,03	7200
TUPPERWARE CORP	COM	899896104	5	200	SH	DEFINED	08,09,03	200
TURKISH INVT FD INC 10000	COM	900145103	60	10000	SH	OTHER	01,03	
TV AZTECA S A DE C V	SPONSORED AD	901145102	829	94168	SH	DEFINED	01,03	94168
TV AZTECA S A DE C V 48200	SPONSORED AD	901145102	424	48200	SH	OTHER	06,01,03	
TWEETER HOME ENTMT GROUP INC	COM	901167106	1004	51367	SH	DEFINED	01,03	51367
21ST CENTY INS GROUP	COM	90130N103	280	15482	SH	OTHER	01,03	15482
TYCO INTL LTD NEW 16000	NOTE	902124AC0	17	25000	PRN	OTHER	01,03	9000
TYCO INTL LTD NEW	NOTE	902124AC0	67125	100000000	PRN	DEFINED	17,16	100000000
TYCO INTL LTD NEW 117062	COM	902124106	28624	885629	SH	DEFINED	01,03	768567
TYCO INTL LTD NEW 540919	COM	902124106	33126	1024923	SH	OTHER	01,03	484004
TYCO INTL LTD NEW	COM	902124106	36094	1116763	SH	DEFINED	05,01,03	1116763
TYCO INTL LTD NEW	COM	902124106	1099	34000	SH	OTHER	05,01,03	34000
TYCO INTL LTD NEW 45300	COM	902124106	1464	45300	SH	OTHER	06,01,03	
TYCO INTL LTD NEW	COM	902124106	9257	286425	SH	DEFINED	07,06,01,03	286425
TYCO INTL LTD NEW	COM	902124106	1285	39752	SH	DEFINED	08,09,03	39752
TYCO INTL LTD NEW	COM	902124106	5869	181600	SH	DEFINED	08,09,03	181600
TYCO INTL LTD NEW	COM	902124106	6390	197700	SH	DEFINED	08,09,03	197700
TYCO INTL LTD NEW	COM	902124106	32	1000	SH	DEFINED	13,01,03	1000
TYCO INTL LTD NEW 500	COM	902124106	16	500	SH	OTHER	13,01,03	
TYLER TECHNOLOGIES INC	COM	902252105	9	1600	SH	OTHER	01,03	1600
TYLER TECHNOLOGIES INC	COM	902252105	103	17900	SH	DEFINED	08,09,03	17900
TYSON FOODS INC 500	CL A	902494103	1167	93470	SH	DEFINED	01,03	92970
TYSON FOODS INC 1350	CL A	902494103	145	11606	SH	OTHER	01,03	10256
TYSON FOODS INC	CL A	902494103	2882	230902	SH	DEFINED	05,01,03	230902
TYSON FOODS INC 9500	CL A	902494103	119	9500	SH	OTHER	06,01,03	
TYSON FOODS INC	CL A	902494103	3273	262250	SH	DEFINED	07,06,01,03	262250
TYSON FOODS INC	CL A	902494103	524	42000	SH	DEFINED	08,09,03	42000
UAL CORP	COM PAR \$0.0	902549500	60	3654	SH	DEFINED	01,03	3654
UAL CORP 250	COM PAR \$0.0	902549500	48	2921	SH	OTHER	01,03	2671
UAL CORP	COM PAR \$0.0	902549500	980	60000	SH	DEFINED	08,09,03	60000
UCAR INTL INC	COM	90262K109	25	1740	SH	DEFINED	01,03	1740
UCAR INTL INC	COM	90262K109	517	36376	SH	DEFINED	05,01,03	36376
UCAR INTL INC	COM	90262K109	586	41300	SH	DEFINED	07,06,01,03	41300
UCBH HOLDINGS INC 6220	COM	90262T308	230	6400	SH	DEFINED	01,03	180
UCBH HOLDINGS INC 180	COM	90262T308	6	180	SH	OTHER	01,03	
UCBH HOLDINGS INC	COM	90262T308	1860	51700	SH	DEFINED	05,01,03	51700
UCBH HOLDINGS INC	COM	90262T308	867	24100	SH	DEFINED	07,06,01,03	24100
UGI CORP NEW 3884 400	COM	902681105	645	20593	SH	DEFINED	01,03	16309
UGI CORP NEW 1516	COM	902681105	48	1516	SH	OTHER	01,03	
UGI CORP NEW	COM	902681105	2009	64090	SH	DEFINED	05,01,03	64090
UGI CORP NEW 3100	COM	902681105	97	3100	SH	OTHER	06,01,03	
UGI CORP NEW	COM	902681105	1062	33900	SH	DEFINED	07,06,01,03	33900

UICI	COM	902737105	115	6074	SH	DEFINED	01,03	6074
UICI	COM	902737105	1478	78000	SH	DEFINED	05,01,03	78000
UICI	COM	902737105	1114	58800	SH	DEFINED	07,06,01,03	58800
UIL HLDG CORP 3190	COM	902748102	374	6430	SH	DEFINED	01,03	3240
UIL HLDG CORP 1040	COM	902748102	60	1040	SH	OTHER	01,03	
UIL HLDG CORP	COM	902748102	2054	35360	SH	DEFINED	05,01,03	35360
UIL HLDG CORP 1100	COM	902748102	64	1100	SH	OTHER	06,01,03	
UIL HLDG CORP	COM	902748102	1028	17700	SH	DEFINED	07,06,01,03	17700
UMB FINL CORP	COM	902788108	81	1890	SH	DEFINED	01,03	1890
UMB FINL CORP 14702	COM	902788108	894	20847	SH	OTHER	01,03	6145
UST INC 54025	COM	902911106	8994	231036	SH	DEFINED	01,03	177011
UST INC 44232	COM	902911106	3894	100034	SH	OTHER	01,03	55802
UST INC	COM	902911106	14151	363500	SH	DEFINED	05,01,03	363500
UST INC	COM	902911106	110	2825	SH	OTHER	05,01,03	2825
UST INC 221900	COM	902911106	8639	221900	SH	OTHER	06,01,03	
UST INC	COM	902911106	12486	320720	SH	DEFINED	07,06,01,03	320720
UST INC	COM	902911106	188	4830	SH	DEFINED	08,09,03	4830
US BANCORP DEL	COM NEW	902973304	19392	859200	SH	DEFINED		859200
US BANCORP DEL 335039	COM NEW	902973304	29917	1325506	SH	DEFINED	01,03	990467
US BANCORP DEL 752399	COM NEW	902973304	36165	1602369	SH	OTHER	01,03	849970
US BANCORP DEL	COM NEW	902973304	37961	1681942	SH	DEFINED	05,01,03	1681942
US BANCORP DEL	COM NEW	902973304	766	33950	SH	OTHER	05,01,03	33950
US BANCORP DEL	COM NEW	902973304	29661	1314157	SH	DEFINED	07,06,01,03	1314157
US BANCORP DEL	COM NEW	902973304	726	32146	SH	DEFINED	08,09,03	32146
US BANCORP DEL	COM NEW	902973304	973	43100	SH	CALL	DEFINED 08,09,03	43100
USA NETWORKS INC	COM	902984103	1	40	SH	DEFINED	01,03	40
USA NETWORKS INC 500	COM	902984103	79	2500	SH	OTHER	01,03	2000
USA NETWORKS INC	COM	902984103	95	3000	SH	DEFINED	05,01,03	3000
USA NETWORKS INC	COM	902984103	368	11580	SH	DEFINED	08,09,03	11580
USA NETWORKS INC	COM	902984103	1191	37500	SH	CALL	DEFINED 08,09,03	37500
USA NETWORKS INC	COM	902984103	1191	37500	SH	PUT	DEFINED 08,09,03	37500
URS CORP NEW 2900	COM	903236107	235	7400	SH	DEFINED	01,03	4500
URS CORP NEW	COM	903236107	1453	45850	SH	DEFINED	05,01,03	45850
URS CORP NEW	COM	903236107	713	22500	SH	DEFINED	07,06,01,03	22500
URS CORP NEW	COM	903236107	6	200	SH	DEFINED	08,09,03	200
US LEC CORP	CL A	90331S109	193	54373	SH	DEFINED	01,03	54373
US LEC CORP	CL A	90331S109	5	1300	SH	DEFINED	08,09,03	1300
USEC INC	COM	90333E108	61	9470	SH	DEFINED	01,03	9470
USEC INC	COM	90333E108	6	1000	SH	OTHER	01,03	1000
US ONCOLOGY INC 35800 7725	COM	90338W103	1537	174461	SH	DEFINED	01,03	130936
US ONCOLOGY INC	COM	90338W103	4290	486963	SH	DEFINED	05,01,03	486963
US ONCOLOGY INC	COM	90338W103	7933	900417	SH	DEFINED	07,06,01,03	900417
US ONCOLOGY INC	COM	90338W103	203	23000	SH	DEFINED	08,09,03	23000
UBIQUITEL INC	COM	903474302	1	600	SH	OTHER	01,03	600
UBIQUITEL INC	COM	903474302	25	10000	SH	DEFINED	08,09,03	10000
ULTIMATE ELECTRS INC 200	COM	903849107	6	200	SH	DEFINED	01,03	
ULTIMATE ELECTRS INC	COM	903849107	629	22425	SH	DEFINED	05,01,03	22425
ULTIMATE ELECTRS INC	COM	903849107	387	13800	SH	DEFINED	07,06,01,03	13800
USA ED INC 3112	COM	90390U102	69153	707084	SH	DEFINED	01,03	703972
USA ED INC 31270	COM	90390U102	4959	50709	SH	OTHER	01,03	19439
USA ED INC	COM	90390U102	196	2000	SH	CALL	DEFINED 01,03	2000
USA ED INC 65720	COM	90390U102	11613	118739	SH	DEFINED	05,01,03	53019
USA ED INC 234280	COM	90390U102	29614	302800	SH	OTHER	05,01,03	68520
USA ED INC 192725	COM	90390U102	18849	192725	SH	OTHER	06,01,03	
USA ED INC	COM	90390U102	26173	267613	SH	DEFINED	07,06,01,03	267613
USA ED INC	COM	90390U102	1283	13119	SH	DEFINED	08,09,03	13119
USA ED INC 585876	COM	90390U102	721184	7374072	SH	DEFINED	11,01,03	6788196
USA ED INC 500000	COM	90390U102	48900	500000	SH	OTHER	16	
USA ED INC	COM	90390U102	1164	11900	SH	DEFINED	17,16	11900
ULTRATECH STEPPER INC 13010	COM	904034105	390	18750	SH	DEFINED	01,03	5740
ULTRATECH STEPPER INC 4325	COM	904034105	90	4325	SH	OTHER	01,03	
ULTRATECH STEPPER INC	COM	904034105	1494	71850	SH	DEFINED	05,01,03	71850
ULTRATECH STEPPER INC	COM	904034105	578	27800	SH	DEFINED	07,06,01,03	27800

UNIBANCO-UNIAO DE BANCOS BRA 495	GDR REP PFD	90458E107	12	495 SH	OTHER	01,03	
UNIBANCO-UNIAO DE BANCOS BRA 18700	GDR REP PFD	90458E107	457	18700 SH	OTHER	06,01,03	
UNIFI INC	COM	904677101	51	5415 SH	DEFINED	01,03	5415
UNIFI INC 4050	COM	904677101	38	4050 SH	OTHER	01,03	
UNIFI INC	COM	904677101	330	35114 SH	DEFINED	05,01,03	35114
UNIFI INC	COM	904677101	375	39900 SH	DEFINED	07,06,01,03	39900
UNILAB CORP NEW 680 1300	COM NEW	904763208	484	19677 SH	DEFINED	01,03	17697
UNILAB CORP NEW 20	COM NEW	904763208		20 SH	OTHER	01,03	
UNILAB CORP NEW	COM NEW	904763208	1204	48972 SH	DEFINED	05,01,03	48972
UNILAB CORP NEW	COM NEW	904763208	3978	161793 SH	DEFINED	07,06,01,03	161793
UNILAB CORP NEW	COM NEW	904763208	160	6500 SH	DEFINED	08,09,03	6500
UNILEVER PLC 660	SPON ADR NEW	904767704	138	4361 SH	DEFINED	01,03	3701
UNILEVER PLC 4601	SPON ADR NEW	904767704	175	5506 SH	OTHER	01,03	905
UNILEVER N V 1697	N Y SHS NEW	904784709	3565	62772 SH	DEFINED	01,03	61075
UNILEVER N V 7907	N Y SHS NEW	904784709	2047	36046 SH	OTHER	01,03	28139
UNILEVER N V	N Y SHS NEW	904784709	14024	246905 SH	DEFINED	05,01,03	246905
UNILEVER N V	N Y SHS NEW	904784709	559	9850 SH	OTHER	05,01,03	9850
UNILEVER N V 114500	N Y SHS NEW	904784709	6504	114500 SH	OTHER	06,01,03	
UNILEVER N V	N Y SHS NEW	904784709	4051	71325 SH	DEFINED	07,06,01,03	71325
UNILEVER N V	N Y SHS NEW	904784709	761	13392 SH	DEFINED	08,09,03	13392
UNILEVER N V 280358	N Y SHS NEW	904784709	103629	1824459 SH	DEFINED	11,01,03	1544101
UNION PAC CORP 24972	COM	907818108	20548	330675 SH	DEFINED	01,03	305703
UNION PAC CORP 240305	COM	907818108	25378	408401 SH	OTHER	01,03	168096
UNION PAC CORP	COM	907818108	13566	218309 SH	DEFINED	05,01,03	218309
UNION PAC CORP	COM	907818108	266	4275 SH	OTHER	05,01,03	4275
UNION PAC CORP	COM	907818108	9537	153476 SH	DEFINED	07,06,01,03	153476
UNION PAC CORP 26204	COM	907818108	14622	235315 SH	DEFINED	11,06,01,03	209111
UNION PLANTERS CORP 33245	COM	908068109	4865	102667 SH	DEFINED	01,03	69422
UNION PLANTERS CORP 20211	COM	908068109	2559	53990 SH	OTHER	01,03	33779
UNION PLANTERS CORP	COM	908068109	2761	58260 SH	DEFINED	05,01,03	58260
UNION PLANTERS CORP	COM	908068109	113	2375 SH	OTHER	05,01,03	2375
UNION PLANTERS CORP	COM	908068109	808	17050 SH	DEFINED	07,06,01,03	17050
UNION PLANTERS CORP	COM	908068109	9	200 SH	DEFINED	08,09,03	200
UNIONBANCAL CORP	COM	908906100	46	1040 SH	DEFINED	01,03	1040
UNIONBANCAL CORP	COM	908906100	167	3800 SH	OTHER	01,03	3800
UNISOURCE ENERGY CORP 18492	COM	909205106	397	19400 SH	DEFINED	01,03	908
UNISOURCE ENERGY CORP 208	COM	909205106	4	208 SH	OTHER	01,03	
UNISOURCE ENERGY CORP	COM	909205106	2223	108675 SH	DEFINED	05,01,03	108675
UNISOURCE ENERGY CORP	COM	909205106	849	41500 SH	DEFINED	07,06,01,03	41500
UNISYS CORP	COM	909214108	357	28292 SH	DEFINED	01,03	28292
UNISYS CORP 30800	COM	909214108	477	37804 SH	OTHER	01,03	7004
UNISYS CORP	COM	909214108	1784	141260 SH	DEFINED	05,01,03	141260
UNISYS CORP 783100	COM	909214108	9891	783100 SH	OTHER	06,01,03	
UNISYS CORP	COM	909214108	506	40025 SH	DEFINED	07,06,01,03	40025
UNISYS CORP	COM	909214108	4	300 SH	CALL	DEFINED 08,09,03	300
UNISYS CORP 215000	COM	909214108	2715	215000 SH	OTHER	16	
UNIT CORP	COM	909218109	42	2320 SH	DEFINED	01,03	2320
UNIT CORP	COM	909218109	6	350 SH	OTHER	01,03	350
UNIT CORP	COM	909218109	1332	72825 SH	DEFINED	05,01,03	72825
UNIT CORP	COM	909218109	816	44600 SH	DEFINED	07,06,01,03	44600
UNIT CORP	COM	909218109	4	200 SH	DEFINED	08,09,03	200
UNITED AUTO GROUP INC	COM	909440109	5	200 SH	DEFINED	01,03	200
UNITED AUTO GROUP INC	COM	909440109	284	12600 SH	DEFINED	08,09,03	12600
UNITED BANKSHARES INC WEST V 11743 2457	COM	909907107	3798	128618 SH	DEFINED	01,03	114418
UNITED BANKSHARES INC WEST V 2457	COM	909907107	73	2457 SH	OTHER	01,03	
UNITED BANKSHARES INC WEST V	COM	909907107	3252	110125 SH	DEFINED	05,01,03	110125
UNITED BANKSHARES INC WEST V	COM	909907107	1577	53400 SH	DEFINED	07,06,01,03	53400
UNITED DOMINION REALTY TR IN 3746	COM	910197102	1844	116429 SH	DEFINED	01,03	112683
UNITED DOMINION REALTY TR IN 14846	COM	910197102	1186	74892 SH	OTHER	01,03	60046
UNITED DOMINION REALTY TR IN	COM	910197102	48	3000 SH	OTHER	13,01,03	3000

UNITED MICROELECTRONICS CORP	SPONSORED AD	910873207	116	10930	SH	DEFINED 01,03	10930
UNITED MICROELECTRONICS CORP	SPONSORED AD	910873207	547	51400	SH	DEFINED 08,09,03	51400
UNITED NATL BANCORP N J	COM	910909100	1183	51000	SH	DEFINED 01,03	49500
1500							
UNITED NATL BANCORP N J	COM	910909100	275	11861	SH	OTHER 01,03	11861
UNITED NAT FOODS INC	COM	911163103	135	5400	SH	DEFINED 01,03	3650
1750							
UNITED NAT FOODS INC	COM	911163103	6	250	SH	OTHER 01,03	
250							
UNITED NAT FOODS INC	COM	911163103	1094	43925	SH	DEFINED 05,01,03	43925
UNITED NAT FOODS INC	COM	911163103	20	800	SH	OTHER 06,01,03	
800							
UNITED NAT FOODS INC	COM	911163103	578	23200	SH	DEFINED 07,06,01,03	23200
UNITED PAN-EUROPE COMMUNCTN	SPON ADR A S	911300200	6	38640	SH	DEFINED 01,03	38640
UNITED PARCEL SERVICE INC	NOTE 1.750%	911312AB2	2423	2396000	PRN	DEFINED 01,03	2396000
UNITED PARCEL SERVICE INC	NOTE 1.750%	911312AB2	6593	6520000	PRN	DEFINED 07,06,01,03	6520000
UNITED PARCEL SERVICE INC	CL B	911312106	85056	1398950	SH	DEFINED 01,03	1390330
8620							
UNITED PARCEL SERVICE INC	CL B	911312106	40682	669114	SH	OTHER 01,03	632926
36188							
UNITED PARCEL SERVICE INC	CL B	911312106	975	16031	SH	DEFINED 07,06,01,03	16031
UNITED PARCEL SERVICE INC	CL B	911312106	23	385	SH	DEFINED 08,09,03	385
UNITED PARCEL SERVICE INC	CL B	911312106	7357	120996	SH	DEFINED 13,01,03	120996
UNITED RENTALS INC	COM	911363109	1309	47619	SH	DEFINED	47619
UNITED RENTALS INC	COM	911363109	418	15220	SH	DEFINED 01,03	15220
UNITED RENTALS INC	COM	911363109	335	12175	SH	OTHER 01,03	4092
8083							
UNITED RENTALS INC	COM	911363109	1314	47820	SH	DEFINED 05,01,03	47820
UNITED RENTALS INC	COM	911363109	1493	54325	SH	DEFINED 07,06,01,03	54325
UNITED RENTALS INC	COM	911363109	30	1100	SH	DEFINED 08,09,03	1100
UNITED STATES CELLULAR CORP	COM	911684108	29	700	SH	OTHER 01,03	500
200							
UNITED STATES CELLULAR CORP	COM	911684108	16	400	SH	DEFINED 05,01,03	400
UNITED STATES CELLULAR CORP	COM	911684108	1197	29200	SH	DEFINED 08,09,03	29200
US AIRWAYS GROUP INC	COM	911905107	22	3479	SH	DEFINED 01,03	3479
US AIRWAYS GROUP INC	COM	911905107	10	1580	SH	OTHER 01,03	
1580							
US AIRWAYS GROUP INC	COM	911905107	187	28965	SH	DEFINED 05,01,03	28965
US AIRWAYS GROUP INC	COM	911905107	7	1150	SH	OTHER 05,01,03	1150
US AIRWAYS GROUP INC	COM	911905107	55	8450	SH	DEFINED 07,06,01,03	8450
US AIRWAYS GROUP INC	COM	911905107	1	100	SH	DEFINED 13,01,03	100
UNITED STATES STL CORP NEW	COM	912909108	93	5102	SH	DEFINED 01,03	2500
2602							
UNITED STATES STL CORP NEW	COM	912909108	145	8015	SH	OTHER 01,03	4727
1000 2288							
UNITED STATES STL CORP NEW	COM	912909108	808	44510	SH	DEFINED 05,01,03	44510
UNITED STATES STL CORP NEW	COM	912909108	28	1525	SH	OTHER 05,01,03	1525
UNITED STATES STL CORP NEW	COM	912909108	5287	291300	SH	OTHER 06,01,03	
291300							
UNITED STATES STL CORP NEW	COM	912909108	201	11075	SH	DEFINED 07,06,01,03	11075
UNITED STATES STL CORP NEW	COM	912909108	4	200	SH	DEFINED 08,09,03	200
UNITED STATIONERS INC	COM	913004107	949	24910	SH	DEFINED 01,03	12810
12100							
UNITED STATIONERS INC	COM	913004107	96	2515	SH	OTHER 01,03	
2515							
UNITED STATIONERS INC	COM	913004107	3517	92300	SH	DEFINED 05,01,03	92300
UNITED STATIONERS INC	COM	913004107	1596	41900	SH	DEFINED 07,06,01,03	41900
UNITED TECHNOLOGIES CORP	COM	913017109	210133	2831983	SH	DEFINED 01,03	2747569
84414							
UNITED TECHNOLOGIES CORP	COM	913017109	61172	824415	SH	OTHER 01,03	405101
419314							
UNITED TECHNOLOGIES CORP	COM	913017109	37835	509901	SH	DEFINED 05,01,03	208274
301627							
UNITED TECHNOLOGIES CORP	COM	913017109	67234	906125	SH	OTHER 05,01,03	309752
596373							
UNITED TECHNOLOGIES CORP	COM	913017109	12373	166750	SH	OTHER 06,01,03	
166750							
UNITED TECHNOLOGIES CORP	COM	913017109	38047	512759	SH	DEFINED 07,06,01,03	512759
UNITED TECHNOLOGIES CORP	COM	913017109	696	9376	SH	DEFINED 08,09,03	9376
UNITED TECHNOLOGIES CORP	COM	913017109	207	2785	SH	DEFINED 13,01,03	2785
UNITED TECHNOLOGIES CORP	COM	913017109	11	150	SH	OTHER 13,01,03	
150							
UNITEDHEALTH GROUP INC	COM	91324P102	8492	111123	SH	DEFINED 01,03	89023
22100							
UNITEDHEALTH GROUP INC	COM	91324P102	1071	14016	SH	OTHER 01,03	2500
11516							
UNITEDHEALTH GROUP INC	COM	91324P102	11967	156600	SH	DEFINED 05,01,03	53155
103445							
UNITEDHEALTH GROUP INC	COM	91324P102	33661	440475	SH	OTHER 05,01,03	108920
331555							
UNITEDHEALTH GROUP INC	COM	91324P102	6543	85625	SH	OTHER 06,01,03	
85625							
UNITEDHEALTH GROUP INC	COM	91324P102	4421	57845	SH	DEFINED 07,06,01,03	57845
UNITEDHEALTH GROUP INC	COM	91324P102	785327	10276456	SH	DEFINED 11,06,01,03	9530135
746321							

UNITRIN INC 12621	COM		913275103	507	12621 SH	DEFINED	01,03	
UNITRIN INC 23795 64989	COM		913275103	4492	111741 SH	OTHER	01,03	22957
UNITRIN INC	COM		913275103	1792	44579 SH	DEFINED	05,01,03	44579
UNITRIN INC	COM		913275103	2012	50050 SH	DEFINED	07,06,01,03	50050
UNIVERSAL ACCESS GLOBAL HLDG	COM		91336M105	8	5500 SH	OTHER	01,03	5500
UNIVERSAL ACCESS GLOBAL HLDG	COM		91336M105	130	86250 SH	DEFINED	08,09,03	86250
UNIVERSAL CORP VA	COM		913456109	1742	44252 SH	DEFINED	01,03	44252
UNIVERSAL CORP VA 2962	COM		913456109	2411	61262 SH	OTHER	01,03	58300
UNIVERSAL CORP VA	COM		913456109	677	17207 SH	DEFINED	05,01,03	17207
UNIVERSAL CORP VA 700	COM		913456109	28	700 SH	OTHER	06,01,03	
UNIVERSAL CORP VA	COM		913456109	769	19550 SH	DEFINED	07,06,01,03	19550
UNIVERSAL FST PRODS INC 8500	COM		913543104	251	10500 SH	DEFINED	01,03	2000
UNIVERSAL FST PRODS INC	COM		913543104	1298	54350 SH	DEFINED	05,01,03	54350
UNIVERSAL FST PRODS INC	COM		913543104	585	24500 SH	DEFINED	07,06,01,03	24500
UNIVERSAL HEALTH RLTY INCM T 400	SH BEN INT		91359E105	10	400 SH	OTHER	01,03	
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT		91359E105	665	27700 SH	DEFINED	08,09,03	27700
UNIVERSAL HLTH SVCS INC	DBCV		913903AL4	1361	2452000 PRN	DEFINED	08,09,03	2452000
UNIVERSAL HLTH SVCS INC 1100	CL B		913903100	360	8735 SH	DEFINED	01,03	7635
UNIVERSAL HLTH SVCS INC 880	CL B		913903100	106	2580 SH	OTHER	01,03	1700
UNIVERSAL HLTH SVCS INC	CL B		913903100	1678	40681 SH	DEFINED	05,01,03	40681
UNIVERSAL HLTH SVCS INC	CL B		913903100	1830	44375 SH	DEFINED	07,06,01,03	44375
UNIVISION COMMUNICATIONS INC 5800 700	CL A		914906102	7510	178804 SH	DEFINED	01,03	172304
UNIVISION COMMUNICATIONS INC 1450	CL A		914906102	61	1450 SH	OTHER	01,03	
UNIVISION COMMUNICATIONS INC	CL A		914906102	10500	250000 SH	CALL	DEFINED 01,03	250000
UNIVISION COMMUNICATIONS INC	CL A		914906102	5303	126266 SH	DEFINED	05,01,03	126266
UNIVISION COMMUNICATIONS INC	CL A		914906102	151	3600 SH	OTHER	05,01,03	3600
UNIVISION COMMUNICATIONS INC	CL A		914906102	7095	168934 SH	DEFINED	07,06,01,03	168934
UNIVISION COMMUNICATIONS INC	CL A		914906102	8	200 SH	DEFINED	08,09,03	200
UNIVISION COMMUNICATIONS INC	CL A		914906102	4200	100000 SH	DEFINED	17,16	100000
UNIVISION COMMUNICATIONS INC	CL A		914906102	4200	100000 SH	PUT	DEFINED 17,16	100000
UNOCAL CORP 23560	COM		915289102	6286	161396 SH	DEFINED	01,03	137836
UNOCAL CORP 45300	COM		915289102	3984	102297 SH	OTHER	01,03	56997
UNOCAL CORP	COM		915289102	5343	137180 SH	DEFINED	05,01,03	137180
UNOCAL CORP	COM		915289102	164	4200 SH	OTHER	05,01,03	4200
UNOCAL CORP	COM		915289102	6788	174271 SH	DEFINED	07,06,01,03	174271
UNOCAL CORP	COM		915289102	8	200 SH	DEFINED	08,09,03	200
UNUMPROVIDENT CORP 2300	COM		91529Y106	3743	134016 SH	DEFINED	01,03	131716
UNUMPROVIDENT CORP 16204	COM		91529Y106	1011	36209 SH	OTHER	01,03	20005
UNUMPROVIDENT CORP	COM		91529Y106	3330	119240 SH	DEFINED	05,01,03	119240
UNUMPROVIDENT CORP	COM		91529Y106	116	4150 SH	OTHER	05,01,03	4150
UNUMPROVIDENT CORP	COM		91529Y106	875	31325 SH	DEFINED	07,06,01,03	31325
UNUMPROVIDENT CORP	COM		91529Y106	6	200 SH	DEFINED	08,09,03	200
USFREIGHTWAYS CORP 9300	COM		916906100	452	12745 SH	DEFINED	01,03	3445
USFREIGHTWAYS CORP	COM		916906100	2461	69450 SH	DEFINED	05,01,03	69450
USFREIGHTWAYS CORP	COM		916906100	1159	32700 SH	DEFINED	07,06,01,03	32700
USFREIGHTWAYS CORP	COM		916906100	709	20000 SH	CALL	DEFINED 08,09,03	20000
UTSTARCOM INC	COM		918076100	58	2230 SH	DEFINED	01,03	2230
UTSTARCOM INC 1800	COM		918076100	71	2700 SH	OTHER	01,03	900
UTSTARCOM INC	COM		918076100	3	100 SH	DEFINED	05,01,03	100
UTSTARCOM INC	COM		918076100	1780	67862 SH	DEFINED	08,09,03	67862
UTSTARCOM INC	COM		918076100	262	10000 SH	PUT	DEFINED 08,09,03	10000
VCA ANTECH INC 2100 3400	COM		918194101	735	54458 SH	DEFINED	01,03	48958
VCA ANTECH INC	COM		918194101	1897	140520 SH	DEFINED	05,01,03	140520
VCA ANTECH INC	COM		918194101	6132	454205 SH	DEFINED	07,06,01,03	454205
VCA ANTECH INC	COM		918194101	99	7317 SH	DEFINED	08,09,03	7317
V F CORP 8260	COM		918204108	1776	41068 SH	DEFINED	01,03	32808
V F CORP 4562	COM		918204108	1424	32929 SH	OTHER	01,03	28367
V F CORP	COM		918204108	2638	61000 SH	DEFINED	05,01,03	61000
V F CORP	COM		918204108	83	1925 SH	OTHER	05,01,03	1925
V F CORP	COM		918204108	851	19675 SH	DEFINED	07,06,01,03	19675
VALASSIS COMMUNICATIONS INC	COM		918866104	1782	46140 SH	DEFINED	01,03	46140
VALASSIS COMMUNICATIONS INC	COM		918866104	1350	34951 SH	DEFINED	05,01,03	34951
VALASSIS COMMUNICATIONS INC	COM		918866104	1533	39675 SH	DEFINED	07,06,01,03	39675
VALENCE TECHNOLOGY INC 12030	COM		918914102	63	20600 SH	DEFINED	01,03	8570
VALENCE TECHNOLOGY INC	COM		918914102	20	6470 SH	OTHER	01,03	

6470								
VALENCE TECHNOLOGY INC	COM	918914102	386	126675	SH	DEFINED 05,01,03	126675	
VALENCE TECHNOLOGY INC	COM	918914102	172	56300	SH	DEFINED 07,06,01,03	56300	
VALENTIS INC	COM	91913E104	2	741	SH	OTHER 01,03	741	
VALENTIS INC	COM	91913E104	29	10200	SH	DEFINED 08,09,03	10200	
VALERO L P	COM UT LTD P	91913W104	11	300	SH	DEFINED 01,03	300	
VALERO L P	COM UT LTD P	91913W104	152	4000	SH	OTHER 01,03		
4000								
VALERO L P	COM UT LTD P	91913W104	61	1600	SH	DEFINED 08,09,03	1600	
VALERO ENERGY CORP NEW	COM	91913Y100	5545	111975	SH	DEFINED 01,03	111665	
310								
VALERO ENERGY CORP NEW	COM	91913Y100	551	11122	SH	OTHER 01,03	6026	
5096								
VALERO ENERGY CORP NEW	COM	91913Y100	3501	70702	SH	DEFINED 05,01,03	70702	
VALERO ENERGY CORP NEW	COM	91913Y100	3900	78750	SH	DEFINED 07,06,01,03	78750	
VALMONT INDS INC	COM	920253101	134	7500	SH	DEFINED 01,03	7500	
VALMONT INDS INC	COM	920253101	6	350	SH	OTHER 01,03	350	
VALMONT INDS INC	COM	920253101	886	49525	SH	DEFINED 05,01,03	49525	
VALMONT INDS INC	COM	920253101	542	30300	SH	DEFINED 07,06,01,03	30300	
VALSPAR CORP	COM	920355104	102	2170	SH	DEFINED 01,03	2170	
VALSPAR CORP	COM	920355104	1546	32846	SH	DEFINED 05,01,03	32846	
VALSPAR CORP	COM	920355104	1729	36750	SH	DEFINED 07,06,01,03	36750	
VALUECLICK INC	COM	92046N102	428	162210	SH	DEFINED 01,03	162210	
VALUECLICK INC	COM	92046N102	62	23400	SH	DEFINED 08,09,03	23400	
VAN KAMPEN MUN INCOME TR	COM	920909108	59	7000	SH	DEFINED 01,03	7000	
VAN KAMPEN MUN INCOME TR	COM	920909108	82	9800	SH	OTHER 01,03	7800	
2000								
VAN KAMPEN CALIF MUN TR	SH BEN INT	920910106	116	12300	SH	OTHER 01,03	12300	
VAN KAMPEN MUN TR	SH BEN INT	920919107	219	16086	SH	DEFINED 01,03	16086	
VAN KAMPEN MUN TR	SH BEN INT	920919107	43	3200	SH	OTHER 01,03	2400	
800								
VAN KAMPEN TR INSD MUNS	COM	920928108	191	12441	SH	DEFINED 01,03	12441	
VAN KAMPEN TR INSD MUNS	COM	920928108	75	4898	SH	OTHER 01,03	4185	
713								
VAN KAMPEN TR INVT GRADE MUN	COM	920929106	258	17500	SH	DEFINED 01,03	17500	
VAN KAMPEN TR INVT GRADE MUN	COM	920929106	63	4250	SH	OTHER 01,03	700	
3550								
VAN KAMPEN TR INVT FLA MUNS	COM	920932100	185	12600	SH	DEFINED 01,03	12600	
VAN KAMPEN TR INVT FLA MUNS	COM	920932100	23	1600	SH	OTHER 01,03		
1600								
VAN KAMPEN SENIOR INCOME TR	COM	920961109	285	39000	SH	DEFINED 01,03	39000	
VAN KAMPEN SENIOR INCOME TR	COM	920961109	161	22000	SH	OTHER 01,03	22000	
VAN KAMPEN ADVANTAGE MUN INC	SH BEN INT	921124103	176	11965	SH	DEFINED 01,03	11965	
VANS INC	COM	921930103	565	48211	SH	DEFINED 01,03	43316	
1795 3100								
VANS INC	COM	921930103	1418	121081	SH	DEFINED 05,01,03	121081	
VANS INC	COM	921930103	4926	420661	SH	DEFINED 07,06,01,03	420661	
VARCO INTL INC DEL	COM	922122106	136	6750	SH	DEFINED 01,03	6750	
VARCO INTL INC DEL	COM	922122106	1259	62615	SH	DEFINED 05,01,03	62615	
VARCO INTL INC DEL	COM	922122106	1430	71125	SH	DEFINED 07,06,01,03	71125	
VARCO INTL INC DEL	COM	922122106	804	40000	SH	DEFINED 08,09,03	40000	
VARIAN MED SYS INC	COM	92220P105	1037	25350	SH	DEFINED 01,03	12150	
13200								
VARIAN MED SYS INC	COM	92220P105	286	7000	SH	OTHER 01,03		
7000								
VARIAN MED SYS INC	COM	92220P105	6891	168475	SH	DEFINED 05,01,03	168475	
VARIAN MED SYS INC	COM	92220P105	3407	83300	SH	DEFINED 07,06,01,03	83300	
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	806	17910	SH	DEFINED 01,03	6780	
11130								
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	75	1670	SH	OTHER 01,03		
1670								
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	4109	91300	SH	DEFINED 05,01,03	91300	
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	1827	40600	SH	DEFINED 07,06,01,03	40600	
VASOMEDICAL INC	COM	922321104	6	2000	SH	OTHER 01,03		
2000								
VASOMEDICAL INC	COM	922321104	57	20000	SH	DEFINED 08,09,03	20000	
VASTERA INC	COM	92239N109	21	1400	SH	DEFINED 01,03	1400	
VASTERA INC	COM	92239N109	715	48225	SH	DEFINED 08,09,03	48225	
VECTREN CORP	COM	92240G101	363	14127	SH	DEFINED 01,03	11996	
2131								
VECTREN CORP	COM	92240G101	606	23586	SH	OTHER 01,03	20390	
3196								
VECTREN CORP	COM	92240G101	1138	44295	SH	DEFINED 05,01,03	44295	
VECTREN CORP	COM	92240G101	1289	50175	SH	DEFINED 07,06,01,03	50175	
VEECO INSTRS INC DEL	COM	922417100	221	6300	SH	DEFINED 01,03	2600	
3700								
VEECO INSTRS INC DEL	COM	922417100	35	1000	SH	OTHER 01,03		
1000								
VEECO INSTRS INC DEL	COM	922417100	2329	66550	SH	DEFINED 05,01,03	66550	
VEECO INSTRS INC DEL	COM	922417100	1246	35600	SH	DEFINED 07,06,01,03	35600	
VEECO INSTRS INC DEL	COM	922417100	35	1000	SH	DEFINED 08,09,03	1000	
VEECO INSTRS INC DEL	COM	922417100	9254	264400	SH	DEFINED 17,16	264400	
VERITY INC	COM	92343C106	96	5435	SH	DEFINED 01,03	2165	
3270								
VERITY INC	COM	92343C106	11	630	SH	OTHER 01,03		

630								
VERITY INC	COM	92343C106	1341	75825	SH	DEFINED 05,01,03		75825
VERITY INC	COM	92343C106	764	43200	SH	DEFINED 07,06,01,03		43200
VERITY INC	COM	92343C106	21	1165	SH	DEFINED 08,09,03		1165
VERISIGN INC	COM	92343E102	4457	165081	SH	DEFINED 01,03		160299
4782								
VERISIGN INC	COM	92343E102	835	30925	SH	OTHER 01,03		13780
17145								
VERISIGN INC	COM	92343E102	46	1705	SH	DEFINED 05,01,03		1705
VERISIGN INC	COM	92343E102	254	9401	SH	DEFINED 08,09,03		9401
VERITAS DGC INC	COM	92343P107	95	5600	SH	DEFINED 01,03		3590
2010								
VERITAS DGC INC	COM	92343P107	40	2340	SH	OTHER 01,03		
2340								
VERITAS DGC INC	COM	92343P107	1135	67100	SH	DEFINED 05,01,03		67100
VERITAS DGC INC	COM	92343P107	648	38300	SH	DEFINED 07,06,01,03		38300
VERITAS SOFTWARE CORP / VERI	NOTE	1.856% 92343RAA1	9135	7116000	PRN	DEFINED 17,16		7116000
VERIZON COMMUNICATIONS	COM	92343V104	324978	7049417	SH	DEFINED 01,03		6758419
290998								
VERIZON COMMUNICATIONS	COM	92343V104	158001	3427358	SH	OTHER 01,03		2014818
1412540								
VERIZON COMMUNICATIONS	COM	92343V104	74794	1622431	SH	DEFINED 05,01,03		1622431
VERIZON COMMUNICATIONS	COM	92343V104	2130	46200	SH	OTHER 05,01,03		46200
VERIZON COMMUNICATIONS	COM	92343V104	25562	554480	SH	OTHER 06,01,03		
554480								
VERIZON COMMUNICATIONS	COM	92343V104	45396	984720	SH	DEFINED 07,06,01,03		984720
VERIZON COMMUNICATIONS	COM	92343V104	7902	171420	SH	DEFINED 08,09,03		171420
VERIZON COMMUNICATIONS	COM	92343V104	692	15000	SH	DEFINED 08,09,03	CALL	15000
VERIZON COMMUNICATIONS	COM	92343V104	211	4587	SH	DEFINED 13,01,03		4587
VERIZON COMMUNICATIONS	COM	92343V104	7	150	SH	OTHER 13,01,03		150
VERITAS SOFTWARE CO	COM	923436109	20444	466441	SH	DEFINED 01,03		456298
10143								
VERITAS SOFTWARE CO	COM	923436109	3796	86606	SH	OTHER 01,03		54201
32405								
VERITAS SOFTWARE CO	COM	923436109	9762	222719	SH	DEFINED 05,01,03		222719
VERITAS SOFTWARE CO	COM	923436109	2614	59643	SH	DEFINED 07,06,01,03		59643
VERITAS SOFTWARE CO	COM	923436109	2793	63724	SH	DEFINED 08,09,03		63724
VERITAS SOFTWARE CO	COM	923436109	16	375	SH	DEFINED 13,01,03		375
VERITAS SOFTWARE CO	COM	923436109	96	2200	SH	DEFINED 17,16		2200
VERIZON GLOBAL FDG CORP	NOTE	92344GAN6	32100	60000000	PRN	DEFINED 17,16		60000000
VERTEX PHARMACEUTICALS INC	COM	92532F100	92	3294	SH	DEFINED 01,03		3294
VERTEX PHARMACEUTICALS INC	COM	92532F100	49	1750	SH	OTHER 01,03		1750
VERTEX PHARMACEUTICALS INC	COM	92532F100	1362	48892	SH	DEFINED 05,01,03		48892
VERTEX PHARMACEUTICALS INC	COM	92532F100	1548	55550	SH	DEFINED 07,06,01,03		55550
VIAD CORP	COM	92552R109	265	9450	SH	DEFINED 01,03		9450
VIAD CORP	COM	92552R109	276	9864	SH	OTHER 01,03		7324
2540								
VIAD CORP	COM	92552R109	1672	59712	SH	DEFINED 05,01,03		59712
VIAD CORP	COM	92552R109	1845	65900	SH	DEFINED 07,06,01,03		65900
VIASAT INC	COM	92552V100	439	31290	SH	DEFINED 01,03		13430
17860								
VIASAT INC	COM	92552V100	17	1240	SH	OTHER 01,03		
1240								
VIASAT INC	COM	92552V100	1186	84575	SH	DEFINED 05,01,03		84575
VIASAT INC	COM	92552V100	450	32100	SH	DEFINED 07,06,01,03		32100
VIACOM INC	CL A	925524100	3662	75348	SH	DEFINED 01,03		74948
400								
VIACOM INC	CL A	925524100	660	13577	SH	OTHER 01,03		5817
7760								
VIACOM INC	CL A	925524100	1642	33790	SH	DEFINED 08,09,03		33790
VIACOM INC	CL B	925524308	243489	5033884	SH	DEFINED 01,03		4991195
42689								
VIACOM INC	CL B	925524308	31333	647787	SH	OTHER 01,03		494439
153348								
VIACOM INC	CL B	925524308	41958	867429	SH	DEFINED 05,01,03		264352
603077								
VIACOM INC	CL B	925524308	53838	1113050	SH	OTHER 05,01,03		633377
479673								
VIACOM INC	CL B	925524308	7680	158767	SH	OTHER 06,01,03		
158767								
VIACOM INC	CL B	925524308	11872	245444	SH	DEFINED 07,06,01,03		245444
VIACOM INC	CL B	925524308	25663	530549	SH	DEFINED 08,09,03		530549
VIACOM INC	CL B	925524308	1359	28100	SH	DEFINED 11,01,03		28100
VIACOM INC	CL B	925524308	232	4790	SH	DEFINED 13,01,03		4790
VIACOM INC	CL B	925524308	17	350	SH	OTHER 13,01,03		350
VIACOM INC	CL B	925524308	508	10500	SH	DEFINED 16		10500
VIASYSTEMS GROUP INC	COM	92553H100		100	SH	DEFINED 01,03		100
VIASYSTEMS GROUP INC	COM	92553H100	4	14000	SH	DEFINED 08,09,03		14000
VIASYS HEALTHCARE INC	COM NEW	92553Q209	274	12176	SH	DEFINED 01,03		10571
1505	100							
VIASYS HEALTHCARE INC	COM NEW	92553Q209	90	4018	SH	OTHER 01,03		
4018								
VIASYS HEALTHCARE INC	COM NEW	92553Q209	1337	59446	SH	DEFINED 05,01,03		59446
VIASYS HEALTHCARE INC	COM NEW	92553Q209	724	32200	SH	DEFINED 07,06,01,03		32200
VIASYS HEALTHCARE INC	COM NEW	92553Q209	2	111	SH	DEFINED 08,09,03		111

VICAL INC 1083 3175	COM	925602104	434	46963 SH	DEFINED 01,03	42705
VICAL INC	COM	925602104	919	99364 SH	DEFINED 05,01,03	99364
VICAL INC	COM	925602104	2942	318054 SH	DEFINED 07,06,01,03	318054
VICOR CORP 9900	COM	925815102	176	10400 SH	DEFINED 01,03	500
VICOR CORP 3000	COM	925815102	51	3000 SH	OTHER 01,03	
VICOR CORP	COM	925815102	1601	94750 SH	DEFINED 05,01,03	94750
VICOR CORP	COM	925815102	886	52400 SH	DEFINED 07,06,01,03	52400
VIGNETTE CORP	COM	926734104	406	118110 SH	DEFINED 01,03	118110
VIGNETTE CORP	COM	926734104	6	1600 SH	DEFINED 05,01,03	1600
VIGNETTE CORP	COM	926734104	27	7900 SH	DEFINED 08,09,03	7900
VINTAGE PETE INC 28700	COM	927460105	488	33200 SH	DEFINED 01,03	4500
VINTAGE PETE INC	COM	927460105	2098	142750 SH	DEFINED 05,01,03	142750
VINTAGE PETE INC	COM	927460105	1173	79775 SH	DEFINED 07,06,01,03	79775
VION PHARMACEUTICALS INC	COM	927624106	4	1000 SH	DEFINED 01,03	1000
VION PHARMACEUTICALS INC	COM	927624106	200	48900 SH	DEFINED 08,09,03	48900
VIRAGE LOGIC CORP 582	COM	92763R104	209	13694 SH	DEFINED 01,03	13112
VIRAGE LOGIC CORP	COM	92763R104	608	39897 SH	DEFINED 05,01,03	39897
VIRAGE LOGIC CORP	COM	92763R104	2191	143850 SH	DEFINED 07,06,01,03	143850
VIRGINIA COMM BANCORP INC 16305	COM	92778Q109	393	16305 SH	OTHER 01,03	
VIOPHARMA INC 100	COM	928241108	11	2150 SH	DEFINED 01,03	2050
VIOPHARMA INC	COM	928241108	1	120 SH	OTHER 01,03	120
VIOPHARMA INC	COM	928241108	312	61300 SH	DEFINED 08,09,03	61300
VIOPHARMA INC	COM	928241108	76	15000 SH	CALL PUT DEFINED 08,09,03	15000
VIOPHARMA INC	COM	928241108	341	67000 SH	DEFINED 08,09,03	67000
VISHAY INTERTECHNOLOGY INC	COM	928298108	2813	138286 SH	DEFINED 01,03	138286
VISHAY INTERTECHNOLOGY INC 395	COM	928298108	55	2689 SH	OTHER 01,03	2294
VISHAY INTERTECHNOLOGY INC	COM	928298108	2149	105654 SH	DEFINED 05,01,03	105654
VISHAY INTERTECHNOLOGY INC	COM	928298108	2412	118563 SH	DEFINED 07,06,01,03	118563
VISTEON CORP	COM	92839U107	1	81 SH	DEFINED	81
VISTEON CORP 3774	COM	92839U107	509	30737 SH	DEFINED 01,03	26963
VISTEON CORP 9745	COM	92839U107	353	21309 SH	OTHER 01,03	11564
VISTEON CORP	COM	92839U107	926	55926 SH	DEFINED 05,01,03	55926
VISTEON CORP	COM	92839U107	37	2250 SH	OTHER 05,01,03	2250
VISTEON CORP	COM	92839U107	268	16175 SH	DEFINED 07,06,01,03	16175
VISX INC DEL	COM	92844S105	44	2480 SH	DEFINED 01,03	2480
VISX INC DEL	COM	92844S105	633	35825 SH	DEFINED 05,01,03	35825
VISX INC DEL	COM	92844S105	719	40725 SH	DEFINED 07,06,01,03	40725
VISUAL NETWORKS INC 7800	COM	928444108	23	7800 SH	DEFINED 01,03	
VISUAL NETWORKS INC	COM	928444108	189	64450 SH	DEFINED 05,01,03	64450
VISUAL NETWORKS INC	COM	928444108	116	39400 SH	DEFINED 07,06,01,03	39400
VISUAL NETWORKS INC	COM	928444108	1	231 SH	DEFINED 08,09,03	231
VITAL IMAGES INC 2000	COM	92846N104	18	2000 SH	DEFINED 01,03	
VITAL IMAGES INC 13000	COM	92846N104	116	13000 SH	OTHER 01,03	
VITAL SIGNS INC 3635	COM	928469105	495	13419 SH	DEFINED 01,03	9784
VITAL SIGNS INC 1055	COM	928469105	39	1055 SH	OTHER 01,03	
VITAL SIGNS INC	COM	928469105	2395	64935 SH	DEFINED 05,01,03	64935
VITAL SIGNS INC	COM	928469105	4677	126816 SH	DEFINED 07,06,01,03	126816
VITALWORKS INC	COM	928483106	1	102 SH	DEFINED 01,03	102
VITALWORKS INC	COM	928483106	105	17900 SH	DEFINED 08,09,03	17900
VITESSE SEMICONDUCTOR CORP	COM	928497106	479	48883 SH	DEFINED 01,03	48883
VITESSE SEMICONDUCTOR CORP 160	COM	928497106	12	1225 SH	OTHER 01,03	1065
VITESSE SEMICONDUCTOR CORP	COM	928497106	1150	117307 SH	DEFINED 05,01,03	117307
VITESSE SEMICONDUCTOR CORP	COM	928497106	1828	186518 SH	DEFINED 07,06,01,03	186518
VITESSE SEMICONDUCTOR CORP	COM	928497106	181	18472 SH	DEFINED 08,09,03	18472
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	100	2602 SH	DEFINED 01,03	2602
VIVENDI UNIVERSAL 4800	SPON ADR NEW	92851S204	326	8480 SH	OTHER 01,03	3680
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	173	4500 SH	DEFINED 08,09,03	4500
VIVUS INC	COM	928551100	131	14800 SH	DEFINED 01,03	14800
VIVUS INC	COM	928551100	90	10200 SH	DEFINED 08,09,03	10200
VODAFONE GROUP PLC NEW 23890	SPONSORED AD	92857W100	6245	338861 SH	DEFINED 01,03	314971
VODAFONE GROUP PLC NEW 337536	SPONSORED AD	92857W100	11302	613253 SH	OTHER 01,03	275717
VODAFONE GROUP PLC NEW 1700	SPONSORED AD	92857W100	31	1700 SH	DEFINED 05,01,03	
VODAFONE GROUP PLC NEW 998300	SPONSORED AD	92857W100	18430	1000000 SH	OTHER 05,01,03	1700
VODAFONE GROUP PLC NEW	SPONSORED AD	92857W100	1725	93610 SH	DEFINED 08,09,03	93610

VOLT INFORMATION SCIENCES IN 3900	COM	928703107	73	3900	SH	DEFINED 01,03	
VOLT INFORMATION SCIENCES IN	COM	928703107	701	37600	SH	DEFINED 05,01,03	37600
VOLT INFORMATION SCIENCES IN	COM	928703107	352	18900	SH	DEFINED 07,06,01,03	18900
VORNADO RLTY TR	SH BEN INT	929042109	73	1650	SH	DEFINED 01,03	1650
VORNADO RLTY TR 410	SH BEN INT	929042109	280	6340	SH	OTHER 01,03	5930
VORNADO RLTY TR	SH BEN INT	929042109	33	750	SH	DEFINED 08,09,03	750
VOTORANTIM CELULOSE E PAPEL 15700	SPONSORED AD	92906P106	294	15700	SH	OTHER 06,01,03	
VULCAN MATLS CO 97800	COM	929160109	9577	201446	SH	DEFINED 01,03	103646
VULCAN MATLS CO 24000	COM	929160109	1652	34750	SH	OTHER 01,03	10750
VULCAN MATLS CO	COM	929160109	2794	58770	SH	DEFINED 05,01,03	58770
VULCAN MATLS CO	COM	929160109	83	1750	SH	OTHER 05,01,03	1750
VULCAN MATLS CO	COM	929160109	826	17375	SH	DEFINED 07,06,01,03	17375
VULCAN MATLS CO	COM	929160109		10	SH	DEFINED 08,09,03	10
WCI CMNTYS INC	COM	92923C104	53	2172	SH	DEFINED 07,06,01,03	2172
WCI CMNTYS INC	COM	92923C104	359	14700	SH	DEFINED 08,09,03	14700
WCI CMNTYS INC	COM	92923C104	1464	60000	SH	DEFINED 11,06,01,03	60000
WD-40 CO 400	COM	929236107	2932	97332	SH	DEFINED 01,03	96932
WD-40 CO	COM	929236107	48	1600	SH	OTHER 01,03	1600
WD-40 CO	COM	929236107	958	31800	SH	DEFINED 05,01,03	31800
WD-40 CO	COM	929236107	587	19500	SH	DEFINED 07,06,01,03	19500
WGL HLDGS INC 1700	COM	92924F106	543	20219	SH	DEFINED 01,03	18519
WGL HLDGS INC 1000	COM	92924F106	516	19199	SH	OTHER 01,03	18199
WGL HLDGS INC	COM	92924F106	851	31681	SH	DEFINED 05,01,03	31681
WGL HLDGS INC	COM	92924F106	966	35975	SH	DEFINED 07,06,01,03	35975
W-H ENERGY SVCS INC	COM	92925E108	43	2000	SH	OTHER 01,03	2000
W-H ENERGY SVCS INC	COM	92925E108	111	5120	SH	DEFINED 05,01,03	5120
W-H ENERGY SVCS INC	COM	92925E108	1022	47334	SH	DEFINED 07,06,01,03	47334
WMS INDS INC 21500	COM	929297109	532	28000	SH	DEFINED 01,03	6500
WMS INDS INC	COM	929297109	1971	103750	SH	DEFINED 05,01,03	103750
WMS INDS INC	COM	929297109	756	39800	SH	DEFINED 07,06,01,03	39800
W P CAREY & CO LLC	COM	92930Y107	32	1384	SH	DEFINED 01,03	1384
W P CAREY & CO LLC 3113	COM	92930Y107	277	11930	SH	OTHER 01,03	8817
WPS RESOURCES CORP	COM	92931B106	500	12673	SH	DEFINED 01,03	12673
WPS RESOURCES CORP 10200	COM	92931B106	583	14772	SH	OTHER 01,03	4572
WPS RESOURCES CORP	COM	92931B106	793	20107	SH	DEFINED 05,01,03	20107
WPS RESOURCES CORP	COM	92931B106	900	22825	SH	DEFINED 07,06,01,03	22825
WABASH NATL CORP 5800	COM	929566107	68	6900	SH	DEFINED 01,03	1100
WABASH NATL CORP	COM	929566107	562	56775	SH	DEFINED 05,01,03	56775
WABASH NATL CORP	COM	929566107	281	28400	SH	DEFINED 07,06,01,03	28400
WABTEC CORP 15600	COM	929740108	370	24700	SH	DEFINED 01,03	9100
WABTEC CORP 4500	COM	929740108	302	20120	SH	OTHER 01,03	15620
WACHOVIA CORP 2ND NEW 78431	COM	929903102	78197	2108871	SH	DEFINED 01,03	2030440
WACHOVIA CORP 2ND NEW 355015	COM	929903102	66641	1797220	SH	OTHER 01,03	1442205
WACHOVIA CORP 2ND NEW	COM	929903102	30400	819845	SH	DEFINED 05,01,03	819845
WACHOVIA CORP 2ND NEW	COM	929903102	895	24150	SH	OTHER 05,01,03	24150
WACHOVIA CORP 2ND NEW 191475	COM	929903102	7100	191475	SH	OTHER 06,01,03	
WACHOVIA CORP 2ND NEW	COM	929903102	18720	504850	SH	DEFINED 07,06,01,03	504850
WACHOVIA CORP 2ND NEW	COM	929903102	512	13800	SH	DEFINED 08,09,03	13800
WACHOVIA CORP 2ND NEW	COM	929903102	85	2300	SH	DEFINED 17,16	2300
WADDELL & REED FINL INC	CL A	930059100	524	17187	SH	DEFINED 01,03	17187
WADDELL & REED FINL INC 496	CL A	930059100	101	3326	SH	OTHER 01,03	2830
WADDELL & REED FINL INC	CL A	930059100	3263	107067	SH	DEFINED 05,01,03	107067
WADDELL & REED FINL INC	CL A	930059100	9691	317962	SH	DEFINED 07,06,01,03	317962
WADDELL & REED FINL INC	CL A	930059100	137	4500	SH	DEFINED 08,09,03	4500
WAL MART STORES INC 286737	COM	931142103	603793	9849797	SH	DEFINED 01,03	9563060
WAL MART STORES INC 2447217	COM	931142103	271382	4427120	SH	OTHER 01,03	1979903
WAL MART STORES INC 1667175	COM	931142103	146179	2384650	SH	DEFINED 05,01,03	717475
WAL MART STORES INC 54825	COM	931142103	110217	1798000	SH	OTHER 05,01,03	1743175
WAL MART STORES INC 429825	COM	931142103	26348	429825	SH	OTHER 06,01,03	
WAL MART STORES INC	COM	931142103	80676	1316083	SH	DEFINED 07,06,01,03	1316083
WAL MART STORES INC	COM	931142103	6550	106848	SH	DEFINED 08,09,03	106848
WAL MART STORES INC	COM	931142103	351435	5733040	SH	DEFINED 11,01,03	5171024

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WAL MART STORES INC	COM	931142103	474	7730 SH	DEFINED	13,01,03	7730	
WAL MART STORES INC	COM	931142103	96	1565 SH	OTHER	13,01,03	1165	
400								
WALGREEN CO	COM	931422109	68927	1758781 SH	DEFINED	01,03	1659401	
99380								
WALGREEN CO	COM	931422109	56998	1454411 SH	OTHER	01,03	739819	
714592								
WALGREEN CO	COM	931422109	17631	449885 SH	DEFINED	05,01,03	449885	
WALGREEN CO	COM	931422109	688	17550 SH	OTHER	05,01,03	17550	
WALGREEN CO	COM	931422109	4969	126800 SH	DEFINED	07,06,01,03	126800	
WALGREEN CO	COM	931422109	803	20480 SH	DEFINED	08,09,03	20480	
WALGREEN CO	COM	931422109	127	3250 SH	DEFINED	13,01,03	3250	
WALLACE COMPUTER SERVICES IN	COM	932270101	171	8470 SH	DEFINED	01,03	8470	
WALLACE COMPUTER SERVICES IN	COM	932270101	1	70 SH	OTHER	01,03	70	
WALLACE COMPUTER SERVICES IN	COM	932270101	540	26746 SH	DEFINED	05,01,03	26746	
WALLACE COMPUTER SERVICES IN	COM	932270101	613	30350 SH	DEFINED	07,06,01,03	30350	
WASHINGTON FED INC	COM	938824109	1707	71292 SH	DEFINED	01,03	47187	
24105								
WASHINGTON FED INC	COM	938824109	218	9095 SH	OTHER	01,03		
9095								
WASHINGTON FED INC	COM	938824109	4254	177675 SH	DEFINED	05,01,03	177675	
WASHINGTON FED INC	COM	938824109	1879	78500 SH	DEFINED	07,06,01,03	78500	
WASHINGTON MUT INC	COM	939322103	41554	1254274 SH	DEFINED	01,03	1197144	
57130								
WASHINGTON MUT INC	COM	939322103	8097	244410 SH	OTHER	01,03	169461	
74949								
WASHINGTON MUT INC	COM	939322103	16410	495334 SH	DEFINED	05,01,03	495334	
WASHINGTON MUT INC	COM	939322103	547	16500 SH	OTHER	05,01,03	16500	
WASHINGTON MUT INC	COM	939322103	4701	141900 SH	DEFINED	07,06,01,03	141900	
WASHINGTON MUT INC	COM	939322103	90	2715 SH	DEFINED	08,09,03	2715	
WASHINGTON MUT INC	COM	939322103	69118	2086275 SH	DEFINED	11,01,03	1895318	
190957								
WASHINGTON MUT INC	COM	939322103	99	3000 SH	DEFINED	13,01,03	3000	
WASHINGTON POST CO	CL B	939640108	1433	2361 SH	DEFINED	01,03	2211	
150								
WASHINGTON POST CO	CL B	939640108	73902	121743 SH	OTHER	01,03	121573	
170								
WASHINGTON POST CO	CL B	939640108	3813	6282 SH	DEFINED	05,01,03	6282	
WASHINGTON POST CO	CL B	939640108	4264	7025 SH	DEFINED	07,06,01,03	7025	
WASHINGTON POST CO	CL B	939640108	72	119 SH	DEFINED	08,09,03	119	
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	971	33767 SH	DEFINED	01,03	19067	
14700								
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	1486	51681 SH	OTHER	01,03	45687	
5994								
WASTE CONNECTIONS INC	COM	941053100	107	3180 SH	DEFINED	01,03	3180	
WASTE CONNECTIONS INC	COM	941053100	1858	55450 SH	DEFINED	05,01,03	55450	
WASTE CONNECTIONS INC	COM	941053100	1136	33900 SH	DEFINED	07,06,01,03	33900	
WASTE MGMT INC DEL	COM	94106L109	22846	838398 SH	DEFINED	01,03	782518	
55880								
WASTE MGMT INC DEL	COM	94106L109	3754	137772 SH	OTHER	01,03	63745	
74027								
WASTE MGMT INC DEL	COM	94106L109	1106	40600 SH	PUT	DEFINED	01,03	40600
WASTE MGMT INC DEL	COM	94106L109	10879	399220 SH	DEFINED	05,01,03	399220	
WASTE MGMT INC DEL	COM	94106L109	294	10775 SH	OTHER	05,01,03	10775	
WASTE MGMT INC DEL	COM	94106L109	7126	261500 SH	OTHER	06,01,03		
261500								
WASTE MGMT INC DEL	COM	94106L109	3019	110782 SH	DEFINED	07,06,01,03	110782	
WASTE MGMT INC DEL	COM	94106L109	240	8800 SH	DEFINED	08,09,03	8800	
WASTE MGMT INC DEL	COM	94106L109	2998	110000 SH	DEFINED	11,06,01,03	110000	
WATERS CORP	COM	941848103	499	17845 SH	DEFINED	01,03	17845	
WATERS CORP	COM	941848103	162	5800 SH	OTHER	01,03	4300	
1500								
WATERS CORP	COM	941848103	2654	94895 SH	DEFINED	05,01,03	94895	
WATERS CORP	COM	941848103	6132	219225 SH	DEFINED	07,06,01,03	219225	
WATERS CORP	COM	941848103	8	300 SH	DEFINED	08,09,03	300	
WATSCO INC	COM	942622200	121	6800 SH	DEFINED	01,03		
6800								
WATSCO INC	COM	942622200	1172	65650 SH	DEFINED	05,01,03	65650	
WATSCO INC	COM	942622200	589	33000 SH	DEFINED	07,06,01,03	33000	
WATSON PHARMACEUTICALS INC	COM	942683103	7070	260966 SH	DEFINED	01,03	258866	
2100								
WATSON PHARMACEUTICALS INC	COM	942683103	786	29025 SH	OTHER	01,03	17315	
11710								
WATSON PHARMACEUTICALS INC	COM	942683103	2551	94162 SH	DEFINED	05,01,03	94162	
WATSON PHARMACEUTICALS INC	COM	942683103	49	1825 SH	OTHER	05,01,03	1825	
WATSON PHARMACEUTICALS INC	COM	942683103	7176	264888 SH	DEFINED	07,06,01,03	264888	
WATSON PHARMACEUTICALS INC	COM	942683103	87	3200 SH	DEFINED	08,09,03	3200	
WATSON PHARMACEUTICALS INC	COM	942683103	8	300 SH	OTHER	13,01,03		
300								
WATTS INDS INC	CL A	942749102	900	53600 SH	DEFINED	05,01,03	53600	
WATTS INDS INC	CL A	942749102	551	32800 SH	DEFINED	07,06,01,03	32800	
WAUSAU-MOSINEE PAPER CORP	COM	943315101	21	1677 SH	DEFINED	01,03	1677	
WAUSAU-MOSINEE PAPER CORP	COM	943315101	64	5000 SH	OTHER	01,03	5000	
WAUSAU-MOSINEE PAPER CORP	COM	943315101	429	33613 SH	DEFINED	05,01,03	33613	

WAUSAU-MOSINEE PAPER CORP	COM	943315101	487	38175	SH	DEFINED 07,06,01,03	38175
WAVECOM S A	SPONSORED AD	943531103	594	22400	SH	DEFINED 08,09,03	22400
WEATHERFORD INTL INC	DBC	947074AB6	4489	7000000	PRN	DEFINED 08,09,03	7000000
WEATHERFORD INTL INC	COM	947074100	2920	61314	SH	DEFINED 01,03	61314
WEATHERFORD INTL INC	COM	947074100	131	2755	SH	OTHER 01,03	2755
WEATHERFORD INTL INC	COM	947074100	4899	102862	SH	DEFINED 05,01,03	102862
WEATHERFORD INTL INC	COM	947074100	10585	222233	SH	DEFINED 07,06,01,03	222233
WEATHERFORD INTL INC	COM	947074100	29	600	SH	DEFINED 08,09,03	600
WEBMETHODS INC	COM	94768C108	237	13739	SH	DEFINED 01,03	13739
WEBMETHODS INC	COM	94768C108	60	3500	SH	OTHER 01,03	3500
WEBMETHODS INC	COM	94768C108	9	500	SH	DEFINED 08,09,03	500
WEBMD CORP	COM	94769M105	321	41791	SH	DEFINED 01,03	41624
167							
WEBMD CORP	COM	94769M105	140	18167	SH	OTHER 01,03	18167
WEBMD CORP	COM	94769M105	22	2900	SH	DEFINED 05,01,03	2900
WEBMD CORP	COM	94769M105	770	100307	SH	DEFINED 08,09,03	100307
WEBMD CORP	COM	94769M105	180	23500	SH	DEFINED 08,09,03	23500
WEBMD CORP	COM	94769M105	8	1000	SH	DEFINED 13,01,03	1000
WEBSTER FINL CORP CONN	COM	947890109	88	2360	SH	DEFINED 01,03	2360
WEBSTER FINL CORP CONN	COM	947890109	180	4820	SH	OTHER 01,03	990
3830							
WEBSTER FINL CORP CONN	COM	947890109	1203	32149	SH	DEFINED 05,01,03	32149
WEBSTER FINL CORP CONN	COM	947890109	1366	36500	SH	DEFINED 07,06,01,03	36500
WEGENER CORP	COM	948585104	12	11000	SH	DEFINED 01,03	11000
WEINGARTEN RLTY INVS	SH BEN INT	948741103	411	7995	SH	DEFINED 01,03	7995
WEINGARTEN RLTY INVS	SH BEN INT	948741103	529	10293	SH	OTHER 01,03	5493
4800							
WEINGARTEN RLTY INVS	SH BEN INT	948741103	80	1560	SH	DEFINED 08,09,03	1560
WELLMAN INC	COM	949702104	304	18470	SH	DEFINED 01,03	9520
8950							
WELLMAN INC	COM	949702104	11	650	SH	OTHER 01,03	
650							
WELLMAN INC	COM	949702104	1315	79925	SH	DEFINED 05,01,03	79925
WELLMAN INC	COM	949702104	646	39300	SH	DEFINED 07,06,01,03	39300
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	8619	135377	SH	DEFINED 01,03	101355
34022							
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	1237	19426	SH	OTHER 01,03	15066
4360							
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	4938	77555	SH	DEFINED 05,01,03	77555
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	140	2200	SH	OTHER 05,01,03	2200
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	1910	30000	SH	DEFINED 07,06,01,03	30000
WELLS FARGO & CO NEW	COM	949746101	235517	4767554	SH	DEFINED 01,03	4078500
689054							
WELLS FARGO & CO NEW	COM	949746101	98047	1984754	SH	OTHER 01,03	1342657
642097							
WELLS FARGO & CO NEW	COM	949746101	44424	899275	SH	DEFINED 05,01,03	899275
WELLS FARGO & CO NEW	COM	949746101	1442	29200	SH	OTHER 05,01,03	29200
WELLS FARGO & CO NEW	COM	949746101	13187	266950	SH	DEFINED 07,06,01,03	266950
WELLS FARGO & CO NEW	COM	949746101	7484	151508	SH	DEFINED 08,09,03	151508
WELLS FARGO & CO NEW	COM	949746101	152	3075	SH	DEFINED 13,01,03	3075
WELLS FARGO & CO NEW	COM	949746101	58	1175	SH	OTHER 13,01,03	675
500							
WENDYS FING I	TECONS SER A	950588202	793	11800	SH	DEFINED 01,03	11800
WENDYS FING I	TECONS SER A	950588202	1350	20100	SH	DEFINED 07,06,01,03	20100
WENDYS FING I	TECONS SER A	950588202	652	9714	SH	DEFINED 08,09,03	9714
WENDYS INTL INC	COM	950590109	776	22179	SH	DEFINED 01,03	13479
8700							
WENDYS INTL INC	COM	950590109	871	24906	SH	OTHER 01,03	9386
15520							
WENDYS INTL INC	COM	950590109	1607	45940	SH	DEFINED 05,01,03	45940
WENDYS INTL INC	COM	950590109	68	1950	SH	OTHER 05,01,03	1950
WENDYS INTL INC	COM	950590109	475	13575	SH	DEFINED 07,06,01,03	13575
WENDYS INTL INC	COM	950590109	7	200	SH	DEFINED 08,09,03	200
WERNER ENTERPRISES INC	COM	950755108	772	36832	SH	DEFINED 01,03	22764
14068							
WERNER ENTERPRISES INC	COM	950755108	147	6998	SH	OTHER 01,03	
6998							
WERNER ENTERPRISES INC	COM	950755108	3468	165557	SH	DEFINED 05,01,03	165557
WERNER ENTERPRISES INC	COM	950755108	1643	78410	SH	DEFINED 07,06,01,03	78410
WESBANCO INC	COM	950810101	1812	75800	SH	OTHER 01,03	
75800							
WEST COAST BANCORP ORE NEW	COM	952145100	302	20000	SH	DEFINED 01,03	20000
WESTAMERICA BANCORPORATION	COM	957090103	35	820	SH	DEFINED 01,03	820
WESTAMERICA BANCORPORATION	COM	957090103	1054	24654	SH	DEFINED 05,01,03	24654
WESTAMERICA BANCORPORATION	COM	957090103	1095	25625	SH	DEFINED 07,06,01,03	25625
WESTERN DIGITAL CORP	COM	958102105	9	1500	SH	DEFINED 01,03	1500
WESTERN DIGITAL CORP	COM	958102105	153	24530	SH	DEFINED 08,09,03	24530
WESTERN GAS RES INC	COM	958259103	55	1475	SH	DEFINED 01,03	1475
WESTERN GAS RES INC	COM	958259103	19	500	SH	OTHER 01,03	500
WESTERN GAS RES INC	COM	958259103	794	21333	SH	DEFINED 05,01,03	21333
WESTERN GAS RES INC	COM	958259103	901	24200	SH	DEFINED 07,06,01,03	24200
WESTERN RES INC	COM	959425109	1761	102711	SH	DEFINED 01,03	97011
5700							
WESTERN RES INC	COM	959425109	914	53317	SH	OTHER 01,03	25130
28187							

WESTERN RES INC	COM	959425109	784	45735	SH	DEFINED 05,01,03	45735
WESTERN RES INC	COM	959425109	891	51950	SH	DEFINED 07,06,01,03	51950
WESTERN RES INC	COM	959425109	1	30	SH	DEFINED 08,09,03	30
WESTERN WIRELESS CORP	CL A	95988E204	1401	160345	SH	DEFINED 01,03	160345
WESTERN WIRELESS CORP 3489	CL A	95988E204	68	7814	SH	OTHER 01,03	4325
WESTERN WIRELESS CORP	CL A	95988E204	17	1900	SH	DEFINED 05,01,03	1900
WESTERN WIRELESS CORP	CL A	95988E204	52	6000	SH	DEFINED 08,09,03	6000
WESTWOOD ONE INC	COM	961815107	414	10800	SH	DEFINED 01,03	10800
WESTWOOD ONE INC	COM	961815107	9	240	SH	OTHER 01,03	240
WESTWOOD ONE INC	COM	961815107	2688	70091	SH	DEFINED 05,01,03	70091
WESTWOOD ONE INC	COM	961815107	3049	79500	SH	DEFINED 07,06,01,03	79500
WET SEAL INC	CL A	961840105	106	3050	SH	DEFINED 01,03	3050
WET SEAL INC 600	CL A	961840105	22	640	SH	OTHER 01,03	40
WET SEAL INC	CL A	961840105	1507	43200	SH	DEFINED 05,01,03	43200
WET SEAL INC	CL A	961840105	862	24700	SH	DEFINED 07,06,01,03	24700
WET SEAL INC	CL A	961840105	7	200	SH	DEFINED 08,09,03	200
WEYERHAEUSER CO 160600	COM	962166104	19798	314950	SH	DEFINED 01,03	154350
WEYERHAEUSER CO 411207	COM	962166104	31213	496546	SH	OTHER 01,03	85339
WEYERHAEUSER CO	COM	962166104	5973	95025	SH	DEFINED 05,01,03	95025
WEYERHAEUSER CO	COM	962166104	233	3700	SH	OTHER 05,01,03	3700
WEYERHAEUSER CO	COM	962166104	1718	27325	SH	DEFINED 07,06,01,03	27325
WEYERHAEUSER CO	COM	962166104	13	200	SH	DEFINED 08,09,03	200
WEYERHAEUSER CO	COM	962166104	33	528	SH	DEFINED 13,01,03	528
WEYERHAEUSER CO	COM	962166104	503	8000	SH	DEFINED 17,16	8000
WHIRLPOOL CORP 23875	COM	963320106	8389	111044	SH	DEFINED 01,03	87169
WHIRLPOOL CORP 25804	COM	963320106	2967	39268	SH	OTHER 01,03	13464
WHIRLPOOL CORP	COM	963320106	7852	103925	SH	DEFINED 05,01,03	103925
WHIRLPOOL CORP	COM	963320106	87	1150	SH	OTHER 05,01,03	1150
WHIRLPOOL CORP 17325	COM	963320106	1309	17325	SH	OTHER 06,01,03	
WHIRLPOOL CORP	COM	963320106	1760	23300	SH	DEFINED 07,06,01,03	23300
WHIRLPOOL CORP	COM	963320106	8	110	SH	DEFINED 13,01,03	110
WHITNEY HLDG CORP 3288	COM	966612103	442	8858	SH	DEFINED 01,03	5570
WHITNEY HLDG CORP 1012	COM	966612103	50	1012	SH	OTHER 01,03	
WHITNEY HLDG CORP	COM	966612103	3040	60975	SH	DEFINED 05,01,03	60975
WHITNEY HLDG CORP	COM	966612103	1630	32700	SH	DEFINED 07,06,01,03	32700
WHOLE FOODS MKT INC 800	COM	966837106	1349	29520	SH	DEFINED 01,03	28720
WHOLE FOODS MKT INC 23950	COM	966837106	1633	35750	SH	OTHER 01,03	11800
WHOLE FOODS MKT INC	COM	966837106	6518	142650	SH	DEFINED 05,01,03	142650
WHOLE FOODS MKT INC	COM	966837106	3148	68900	SH	DEFINED 07,06,01,03	68900
WILLIAMS COS INC DEL 17700	COM	969457100	10465	444196	SH	DEFINED 01,03	426496
WILLIAMS COS INC DEL 139982	COM	969457100	7083	300629	SH	OTHER 01,03	160647
WILLIAMS COS INC DEL	COM	969457100	5432	230547	SH	DEFINED 05,01,03	230547
WILLIAMS COS INC DEL	COM	969457100	197	8350	SH	OTHER 05,01,03	8350
WILLIAMS COS INC DEL	COM	969457100	1533	65075	SH	DEFINED 07,06,01,03	65075
WILLIAMS COS INC DEL	COM	969457100	3456	146700	SH	DEFINED 08,09,03	146700
WILLIAMS COS INC DEL	COM	969457100	5	200	SH	DEFINED 13,01,03	200
WILLIAMS SONOMA INC	COM	969904101	826	17955	SH	DEFINED 01,03	17955
WILLIAMS SONOMA INC	COM	969904101	147	3200	SH	OTHER 01,03	3200
WILLIAMS SONOMA INC	COM	969904101	1711	37202	SH	DEFINED 05,01,03	37202
WILLIAMS SONOMA INC	COM	969904101	1942	42225	SH	DEFINED 07,06,01,03	42225
WILLIAMS SONOMA INC	COM	969904101	34	750	SH	DEFINED 08,09,03	750
WILMINGTON TRUST CORP	COM	971807102	681	10116	SH	DEFINED 01,03	10116
WILMINGTON TRUST CORP 375	COM	971807102	2004	29775	SH	OTHER 01,03	29400
WILMINGTON TRUST CORP	COM	971807102	1434	21306	SH	DEFINED 05,01,03	21306
WILMINGTON TRUST CORP	COM	971807102	1629	24200	SH	DEFINED 07,06,01,03	24200
WIND RIVER SYSTEMS INC	COM	973149107	317	23295	SH	DEFINED 01,03	23295
WIND RIVER SYSTEMS INC	COM	973149107	2	150	SH	OTHER 01,03	150
WIND RIVER SYSTEMS INC	COM	973149107	696	51194	SH	DEFINED 05,01,03	51194
WIND RIVER SYSTEMS INC	COM	973149107	786	57825	SH	DEFINED 07,06,01,03	57825
WIND RIVER SYSTEMS INC	COM	973149107	2	150	SH	DEFINED 08,09,03	150
WINN DIXIE STORES INC	COM	974280109	2687	167528	SH	DEFINED 01,03	167528
WINN DIXIE STORES INC 17559	COM	974280109	584	36437	SH	OTHER 01,03	18878
WINN DIXIE STORES INC	COM	974280109	966	60230	SH	DEFINED 05,01,03	60230
WINN DIXIE STORES INC	COM	974280109	39	2425	SH	OTHER 05,01,03	2425
WINN DIXIE STORES INC	COM	974280109	280	17450	SH	DEFINED 07,06,01,03	17450
WINN DIXIE STORES INC	COM	974280109	209	13000	SH	DEFINED 08,09,03	13000
WINNEBAGO INDS INC 9100	COM	974637100	583	13875	SH	DEFINED 01,03	4775
WINNEBAGO INDS INC	COM	974637100	2435	58000	SH	DEFINED 05,01,03	58000
WINNEBAGO INDS INC	COM	974637100	1075	25600	SH	DEFINED 07,06,01,03	25600

WINSTON HOTELS INC	COM	97563A102	529	56300	SH	DEFINED	01,03	56300
WINSTON HOTELS INC	COM	97563A102	38	4000	SH	OTHER	01,03	4000
WINTRUST FINANCIAL CORP	COM	97650W108	6758	294196	SH	DEFINED		294196
WINTRUST FINANCIAL CORP	COM	97650W108	45	1950	SH	DEFINED	01,03	1950
WIPRO LTD	SPON	ADR 1 S 97651M109	357	9600	SH	OTHER	06,01,03	
9600								
WISCONSIN ENERGY CORP	COM	976657106	6370	256019	SH	DEFINED	01,03	252232
3787								
WISCONSIN ENERGY CORP	COM	976657106	8411	338067	SH	OTHER	01,03	77774
260293								
WISCONSIN ENERGY CORP	COM	976657106	1891	75997	SH	DEFINED	05,01,03	75997
WISCONSIN ENERGY CORP	COM	976657106	95	3800	SH	OTHER	06,01,03	
3800								
WISCONSIN ENERGY CORP	COM	976657106	2148	86325	SH	DEFINED	07,06,01,03	86325
WISCONSIN ENERGY CORP	COM	976657106	3	135	SH	DEFINED	08,09,03	135
WOLVERINE TUBE INC	COM	978093102	37	4200	SH	DEFINED	01,03	
4200								
WOLVERINE TUBE INC	COM	978093102	246	28300	SH	DEFINED	05,01,03	28300
WOLVERINE TUBE INC	COM	978093102	131	15000	SH	DEFINED	07,06,01,03	15000
WOLVERINE WORLD WIDE INC	COM	978097103	873	48652	SH	DEFINED	01,03	17752
30900								
WOLVERINE WORLD WIDE INC	COM	978097103	2460	137025	SH	DEFINED	05,01,03	137025
WOLVERINE WORLD WIDE INC	COM	978097103	923	51400	SH	DEFINED	07,06,01,03	51400
WOMEN FIRST HEALTHCARE	COM	978150100	547	55300	SH	DEFINED	01,03	53100
2200								
WOMEN FIRST HEALTHCARE	COM	978150100	1402	141789	SH	DEFINED	05,01,03	141789
WOMEN FIRST HEALTHCARE	COM	978150100	919	92935	SH	DEFINED	07,06,01,03	92935
WOMEN FIRST HEALTHCARE	COM	978150100	49	4974	SH	DEFINED	08,09,03	4974
WOODWARD GOVERNOR CO	COM	980745103	530	7700	SH	DEFINED	01,03	270
7305								
125								
WOODWARD GOVERNOR CO	COM	980745103	13	195	SH	OTHER	01,03	
195								
WOODWARD GOVERNOR CO	COM	980745103	2403	34925	SH	DEFINED	05,01,03	34925
WOODWARD GOVERNOR CO	COM	980745103	963	14000	SH	DEFINED	07,06,01,03	14000
WORLDCOM INC GA NEW	WRLDCOM	GP C 98157D106	8698	1290469	SH	DEFINED	01,03	917008
373461								
WORLDCOM INC GA NEW	WRLDCOM	GP C 98157D106	3758	557523	SH	OTHER	01,03	326916
230607								
WORLDCOM INC GA NEW	WRLDCOM	GP C 98157D106	9586	1422186	SH	DEFINED	05,01,03	1422186
WORLDCOM INC GA NEW	WRLDCOM	GP C 98157D106	331	49100	SH	OTHER	05,01,03	49100
WORLDCOM INC GA NEW	WRLDCOM	GP C 98157D106	2696	399975	SH	DEFINED	07,06,01,03	399975
WORLDCOM INC GA NEW	WRLDCOM	GP C 98157D106	1319	195672	SH	DEFINED	08,09,03	195672
WORLDCOM INC GA NEW	WRLDCOM	GP C 98157D106	6	900	SH	DEFINED	13,01,03	900
WORLDCOM INC GA NEW	WRLDCOM	GP C 98157D106	4	524	SH	OTHER	13,01,03	
524								
WORLDCOM INC GA NEW	MCI	GROUP CO 98157D304	191	32295	SH	DEFINED	01,03	
32295								
WORLDCOM INC GA NEW	MCI	GROUP CO 98157D304	452	76401	SH	OTHER	01,03	29159
6468								
40774								
WORLDCOM INC GA NEW	MCI	GROUP CO 98157D304		8	SH	DEFINED	05,01,03	8
WORLDCOM INC GA NEW	MCI	GROUP CO 98157D304	6	983	SH	DEFINED	08,09,03	983
WORLDCOM INC GA NEW	MCI	GROUP CO 98157D304		36	SH	DEFINED	13,01,03	36
WORLDCOM INC GA NEW	MCI	GROUP CO 98157D304		20	SH	OTHER	13,01,03	
20								
WORTHINGTON INDS INC	COM	981811102	132	8570	SH	DEFINED	01,03	2800
5770								
WORTHINGTON INDS INC	COM	981811102	397	25868	SH	OTHER	01,03	9338
11050								
5480								
WORTHINGTON INDS INC	COM	981811102	568	36960	SH	DEFINED	05,01,03	36960
WORTHINGTON INDS INC	COM	981811102	23	1475	SH	OTHER	05,01,03	1475
WORTHINGTON INDS INC	COM	981811102	163	10600	SH	DEFINED	07,06,01,03	10600
WORTHINGTON INDS INC	COM	981811102	3	200	SH	DEFINED	08,09,03	200
WRIGHT MED GROUP INC	COM	98235T107	492	24499	SH	DEFINED	01,03	23555
944								
WRIGHT MED GROUP INC	COM	98235T107	1255	62458	SH	DEFINED	05,01,03	62458
WRIGHT MED GROUP INC	COM	98235T107	4316	214817	SH	DEFINED	07,06,01,03	214817
WRIGHT MED GROUP INC	COM	98235T107	233	11600	SH	DEFINED	08,09,03	11600
WRIGLEY WM JR CO	COM	982526105	8791	164901	SH	DEFINED	01,03	129769
35132								
WRIGLEY WM JR CO	COM	982526105	7406	138917	SH	OTHER	01,03	124975
13942								
WRIGLEY WM JR CO	COM	982526105	6576	123355	SH	DEFINED	05,01,03	123355
WRIGLEY WM JR CO	COM	982526105	208	3900	SH	OTHER	05,01,03	3900
WRIGLEY WM JR CO	COM	982526105	283	5300	SH	OTHER	06,01,03	
5300								
WRIGLEY WM JR CO	COM	982526105	2003	37575	SH	DEFINED	07,06,01,03	37575
WYETH	COM	983024100	31776	484020	SH	DEFINED	05,01,03	
484020								
WYETH	COM	983024100	43158	657400	SH	OTHER	05,01,03	506420
150980								
WYETH	COM	983024100	5736	87375	SH	OTHER	06,01,03	
87375								
WYETH	COM	983024100	12776	194605	SH	DEFINED	07,06,01,03	194605
WYETH	COM	983024100	96	1462	SH	DEFINED	08,09,03	1462
WYETH	COM	983024100	657	10000	SH	DEFINED	17,16	10000

ZIMMER HLDGS INC 782367	COM	98956P102	34384	1009815	SH	OTHER	01,03	227448
ZIMMER HLDGS INC	COM	98956P102	9033	265274	SH	DEFINED	05,01,03	265274
ZIMMER HLDGS INC	COM	98956P102	112	3300	SH	OTHER	05,01,03	3300
ZIMMER HLDGS INC	COM	98956P102	9687	284488	SH	DEFINED	07,06,01,03	284488
ZIMMER HLDGS INC	COM	98956P102	50	1470	SH	DEFINED	08,09,03	1470
ZIMMER HLDGS INC	COM	98956P102	16	456	SH	DEFINED	13,01,03	456
ZIMMER HLDGS INC	COM	98956P102	1	30	SH	OTHER	13,01,03	30
ZIONS BANCORPORATION	COM	989701107	4889	82493	SH	DEFINED	01,03	82493
ZIONS BANCORPORATION 760	COM	989701107	149	2510	SH	OTHER	01,03	1750
ZIONS BANCORPORATION	COM	989701107	2403	40545	SH	DEFINED	05,01,03	40545
ZIONS BANCORPORATION	COM	989701107	90	1525	SH	OTHER	05,01,03	1525
ZIONS BANCORPORATION	COM	989701107	674	11375	SH	DEFINED	07,06,01,03	11375
ZIONS BANCORPORATION	COM	989701107	1980	33400	SH	DEFINED	16	33400
ZIXIT CORP 3700	COM	98974P100	459	70436	SH	DEFINED	01,03	66736
ZIXIT CORP	COM	98974P100	273	41900	SH	DEFINED	05,01,03	41900
ZIXIT CORP	COM	98974P100	141	21700	SH	DEFINED	07,06,01,03	21700
ZORAN CORP	COM	98975F101	31	700	SH	DEFINED	01,03	700
ZORAN CORP	COM	98975F101	196	4496	SH	DEFINED	11,01,03	4496
ZOLTEK COS INC 26600	COM	98975W104	52	26600	SH	OTHER	01,03	
ZWEIG FD	COM	989834106	176	20844	SH	DEFINED	01,03	20844
ZWEIG FD 1500	COM	989834106	20	2414	SH	OTHER	01,03	914

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