

Form 13F

Form 13F Cover Page

Report for the Quarter Ended March 30, 2002

Institutional Investment Manager Filing this Report:

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

Form 13F File Number: 28-158

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

Person Signing this Report on Behalf of Reporting Manager:

Amy S. Anderson
Assistant Vice President
704-388-8434

Signature, Place, and Date of Signing:

/Amy S. Anderson/
Charlotte, NC
April 22, 2002

Report Type:

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

13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 12

Form 13F Information Table Entry Total: 10,059

Form 13F Information Table Value Total: \$79,979,051,000

List of Other Included Managers:

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

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|------------------------------|-----------|-----------|-------|--------|----|-----------------------|--------|
| 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 | ORD | M8737E108 | 42 | 1470 | SH | DEFINED 01,03 | 970 |

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|------------------------------|---------------|-----------|-------|---------|----|---------|-------------|----------|--------|
| 500 | | | | | | | | | |
| 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 | ORD | M88258104 | 1571 | 54745 | SH | DEFINED | 01,03 | 47920 | |
| 2100 | 4725 | | | | | | | | |
| 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 | CL A | P74823108 | 78 | 4320 | SH | OTHER | 01,03 | 320 | |
| 4000 | | | | | | | | | |
| 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 | ORD | Y2573F102 | 408 | 22383 | SH | DEFINED | 01,03 | 16775 | |
| 5608 | | | | | | | | | |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 5548 | 303973 | SH | OTHER | 01,03 | 149760 | |
| 154213 | | | | | | | | | |
| 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 | ORD | Y2573F102 | 325 | 17800 | SH | OTHER | 16 | | |
| 17800 | | | | | | | | | |
| 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 | COM | 000361105 | 170 | 15792 | SH | DEFINED | 01,03 | 13592 | |
| 2200 | | | | | | | | | |
| 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 | COM | 000886101 | 564 | 138528 | SH | DEFINED | 01,03 | 138098 | |
| 430 | | | | | | | | | |
| A D C TELECOMMUNICATIONS | COM | 000886101 | 52 | 12690 | SH | OTHER | 01,03 | 10440 | |
| 2250 | | | | | | | | | |
| 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 | COM | 000912105 | 136 | 17650 | SH | DEFINED | 01,03 | 12650 | |
| 5000 | | | | | | | | | |
| ACM INCOME FUND INC | COM | 000912105 | 216 | 28047 | SH | OTHER | 01,03 | 12956 | |
| 15091 | | | | | | | | | |
| ABM INDS INC | COM | 000957100 | 323 | 8800 | SH | DEFINED | 01,03 | | |
| 8800 | | | | | | | | | |
| ABM INDS INC | COM | 000957100 | 83286 | 2269360 | SH | OTHER | 01,03 | 542300 | |
| 32036 | 1695024 | | | | | | | | |
| 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 | COM | 001055102 | 57470 | 1948123 | SH | DEFINED | 01,03 | 1870469 | |
| 77654 | | | | | | | | | |
| AFLAC INC | COM | 001055102 | 15822 | 536325 | SH | OTHER | 01,03 | 259967 | |
| 276358 | | | | | | | | | |
| 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 | COM | 001204106 | 801 | 34093 | SH | DEFINED | 01,03 | 33281 | |
| 812 | | | | | | | | | |
| AGL RES INC | COM | 001204106 | 1215 | 51698 | SH | OTHER | 01,03 | 23698 | |
| 28000 | | | | | | | | | |
| 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 | |

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|-----------------------------------|--------------|-----------|--------|---------|----|---------|------------------|---------|
| 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 | PUT | 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 | PUT | 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 70 | COM | 00246W103 | 1 | 70 | SH | OTHER | 01,03 | |

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|------------------------------|----------|-----------|--------|---------|----|---------|-------------|----------|--------|
| AXT INC | COM | 00246W103 | 593 | 55425 | SH | DEFINED | 05,01,03 | 55425 | |
| AXT INC | COM | 00246W103 | 7 | 675 | SH | OTHER | 06,01,03 | | |
| 675 | | | | | | | | | |
| AXT INC | COM | 00246W103 | 296 | 27700 | SH | DEFINED | 07,06,01,03 | 27700 | |
| AARON RENTS INC | COM | 002535201 | 178 | 7800 | SH | DEFINED | 01,03 | 2800 | |
| 5000 | | | | | | | | | |
| AARON RENTS INC | COM | 002535201 | 1118 | 48925 | SH | DEFINED | 05,01,03 | 48925 | |
| AARON RENTS INC | COM | 002535201 | 564 | 24700 | SH | DEFINED | 07,06,01,03 | 24700 | |
| ABBOTT LABS | COM | 002824100 | 220816 | 4198015 | SH | DEFINED | 01,03 | 3694056 | |
| 503959 | | | | | | | | | |
| ABBOTT LABS | COM | 002824100 | 190741 | 3626255 | SH | OTHER | 01,03 | 2238163 | |
| 1388092 | | | | | | | | | |
| ABBOTT LABS | COM | 002824100 | 1578 | 30000 | SH | PUT | DEFINED | 01,03 | 30000 |
| ABBOTT LABS | COM | 002824100 | 42262 | 803465 | SH | DEFINED | 05,01,03 | 803465 | |
| ABBOTT LABS | COM | 002824100 | 1378 | 26200 | SH | OTHER | 05,01,03 | 26200 | |
| ABBOTT LABS | COM | 002824100 | 6209 | 118050 | SH | OTHER | 06,01,03 | | |
| 118050 | | | | | | | | | |
| ABBOTT LABS | COM | 002824100 | 21953 | 417360 | SH | DEFINED | 07,06,01,03 | 417360 | |
| ABBOTT LABS | COM | 002824100 | 11197 | 212869 | SH | DEFINED | 08,09,03 | 212869 | |
| ABBOTT LABS | COM | 002824100 | 13124 | 249500 | SH | CALL | DEFINED | 08,09,03 | 249500 |
| ABBOTT LABS | COM | 002824100 | 13676 | 260000 | SH | PUT | DEFINED | 08,09,03 | 260000 |
| ABBOTT LABS | COM | 002824100 | 410 | 7800 | SH | DEFINED | 11,01,03 | 7800 | |
| ABBOTT LABS | COM | 002824100 | 16 | 300 | SH | OTHER | 13,01,03 | 300 | |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 4200 | 136376 | SH | DEFINED | 01,03 | 127277 | |
| 9099 | | | | | | | | | |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 146 | 4751 | SH | OTHER | 01,03 | 3441 | |
| 1310 | | | | | | | | | |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 8174 | 265377 | SH | DEFINED | 05,01,03 | 265377 | |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 13372 | 434164 | SH | DEFINED | 07,06,01,03 | 434164 | |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 16885 | 548200 | SH | DEFINED | 08,09,03 | 548200 | |
| ABERDEEN ASIA PACIFIC INCOM | COM | 003009107 | 58 | 13820 | SH | DEFINED | 01,03 | 6679 | |
| 7141 | | | | | | | | | |
| ABERDEEN ASIA PACIFIC INCOM | COM | 003009107 | 50 | 11825 | SH | OTHER | 01,03 | 8141 | |
| 3684 | | | | | | | | | |
| ABERDEEN AUSTRALIA EQTY FD I | COM | 003011103 | 86 | 14263 | SH | DEFINED | 01,03 | 14263 | |
| ABIOMED INC | COM | 003654100 | 11 | 1000 | SH | OTHER | 01,03 | | |
| 1000 | | | | | | | | | |
| ABIOMED INC | COM | 003654100 | 353 | 31800 | SH | DEFINED | 08,09,03 | 31800 | |
| ABRAMS INDS INC | COM | 003788106 | 1463 | 289634 | SH | DEFINED | 01,03 | 289634 | |
| ABRAMS INDS INC | COM | 003788106 | 1 | 213 | SH | OTHER | 01,03 | | |
| 213 | | | | | | | | | |
| ACCELERATED NETWORKS INC | COM | 00429P107 | 7 | 20000 | SH | OTHER | 01,03 | 20000 | |
| ACCREDO HEALTH INC | COM | 00437V104 | 789 | 13777 | SH | DEFINED | 01,03 | 9077 | |
| 4700 | | | | | | | | | |
| ACCREDO HEALTH INC | COM | 00437V104 | 3416 | 59650 | SH | DEFINED | 05,01,03 | 59650 | |
| ACCREDO HEALTH INC | COM | 00437V104 | 1850 | 32300 | SH | DEFINED | 07,06,01,03 | 32300 | |
| ACE CASH EXPRESS INC | COM | 004403101 | 134 | 14000 | SH | OTHER | 01,03 | 14000 | |
| ACKERLEY GROUP INC | COM | 004527107 | 4 | 200 | SH | DEFINED | 01,03 | 200 | |
| ACKERLEY GROUP INC | COM | 004527107 | 2243 | 125600 | SH | DEFINED | 17,16 | 125600 | |
| ACME COMMUNICATION INC | COM | 004631107 | 243 | 23500 | SH | DEFINED | 01,03 | 23500 | |
| ACTIVISION INC NEW | COM NEW | 004930202 | 142 | 4775 | SH | DEFINED | 01,03 | 4775 | |
| ACTIVISION INC NEW | COM NEW | 004930202 | 134 | 4500 | SH | OTHER | 01,03 | 4500 | |
| ACTIVISION INC NEW | COM NEW | 004930202 | 1057 | 35424 | SH | DEFINED | 05,01,03 | 35424 | |
| ACTIVISION INC NEW | COM NEW | 004930202 | 1200 | 40225 | SH | DEFINED | 07,06,01,03 | 40225 | |
| ACTION PERFORMANCE COS INC | COM | 004933107 | 581 | 11800 | SH | DEFINED | 01,03 | 3400 | |
| 8400 | | | | | | | | | |
| ACTION PERFORMANCE COS INC | COM | 004933107 | 2357 | 47850 | SH | DEFINED | 05,01,03 | 47850 | |
| ACTION PERFORMANCE COS INC | COM | 004933107 | 1059 | 21500 | SH | DEFINED | 07,06,01,03 | 21500 | |
| ACTION PERFORMANCE COS INC | COM | 004933107 | 493 | 10000 | SH | CALL | DEFINED | 08,09,03 | 10000 |
| ACTEL CORP | COM | 004934105 | 62 | 3000 | SH | DEFINED | 01,03 | | |
| 3000 | | | | | | | | | |
| ACTEL CORP | COM | 004934105 | 1005 | 48550 | SH | DEFINED | 05,01,03 | 48550 | |
| ACTEL CORP | COM | 004934105 | 615 | 29700 | SH | DEFINED | 07,06,01,03 | 29700 | |
| ACTEL CORP | COM | 004934105 | 197 | 9500 | SH | DEFINED | 08,09,03 | 9500 | |
| ACTUANT CORP | CL A NEW | 00508X203 | 666 | 15433 | SH | DEFINED | 01,03 | 13070 | |
| 418 1945 | | | | | | | | | |
| ACTUANT CORP | CL A NEW | 00508X203 | 86 | 1993 | SH | OTHER | 01,03 | | |
| 1993 | | | | | | | | | |
| ACTUANT CORP | CL A NEW | 00508X203 | 1797 | 41650 | SH | DEFINED | 05,01,03 | 41650 | |
| ACTUANT CORP | CL A NEW | 00508X203 | 6127 | 141996 | SH | DEFINED | 07,06,01,03 | 141996 | |
| ACTUANT CORP | CL A NEW | 00508X203 | 186 | 4300 | SH | DEFINED | 08,09,03 | 4300 | |
| ACUITY BRANDS INC | COM | 00508Y102 | 690 | 41767 | SH | DEFINED | 01,03 | 22256 | |
| 19112 399 | | | | | | | | | |
| ACUITY BRANDS INC | COM | 00508Y102 | 196 | 11832 | SH | OTHER | 01,03 | | |
| 11832 | | | | | | | | | |
| ACUITY BRANDS INC | COM | 00508Y102 | 1870 | 113150 | SH | DEFINED | 05,01,03 | 113150 | |
| ACUITY BRANDS INC | COM | 00508Y102 | 845 | 51100 | SH | DEFINED | 07,06,01,03 | 51100 | |
| ACXIOM CORP | COM | 005125109 | 196 | 11410 | SH | DEFINED | 01,03 | 11410 | |
| ACXIOM CORP | COM | 005125109 | 3 | 200 | SH | OTHER | 01,03 | 200 | |
| ACXIOM CORP | COM | 005125109 | 975 | 56874 | SH | DEFINED | 05,01,03 | 56874 | |
| ACXIOM CORP | COM | 005125109 | 1107 | 64575 | SH | DEFINED | 07,06,01,03 | 64575 | |
| ADAMS EXPRESS CO | COM | 006212104 | 269 | 19079 | SH | DEFINED | 01,03 | 19079 | |
| ADAMS EXPRESS CO | COM | 006212104 | 222 | 15752 | SH | OTHER | 01,03 | 5482 | |
| 10270 | | | | | | | | | |
| ADAPTEC INC | COM | 00651F108 | 663 | 49601 | SH | DEFINED | 01,03 | 30001 | |

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|--|--------------|------------------|--------|------------|---------|------------------|---------|
| 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 |

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|-------------------------------------|--------------|-----------|-------|--------|----|---------|-------------|--------|
| AKZO NOBEL NV | SPONSORED AD | 010199305 | 102 | 2165 | SH | DEFINED | 01,03 | 2165 |
| AKZO NOBEL NV 14297 | SPONSORED AD | 010199305 | 986 | 21020 | SH | OTHER | 01,03 | 6723 |
| 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 6600 | COM | 012653101 | 3188 | 115692 | SH | OTHER | 01,03 | 109092 |
| 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 990 | CL B CONV | 013068101 | 75 | 1390 | SH | OTHER | 01,03 | 400 |
| 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 9252 | COM | 013104104 | 6515 | 196588 | SH | DEFINED | 01,03 | 187336 |
| ALBERTSONS INC 29510 | COM | 013104104 | 3118 | 94099 | SH | OTHER | 01,03 | 64589 |
| 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 245400 | COM | 013104104 | 8133 | 245400 | SH | OTHER | 06,01,03 | |
| 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 900 | COM | 013716105 | 1126 | 28402 | SH | DEFINED | 01,03 | 27502 |
| ALCAN INC 1400 | COM | 013716105 | 188 | 4732 | SH | OTHER | 01,03 | 3332 |
| 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 108671 | COM | 013817101 | 35792 | 948393 | SH | DEFINED | 01,03 | 839722 |
| ALCOA INC 124173 | COM | 013817101 | 13968 | 370118 | SH | OTHER | 01,03 | 245945 |
| 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 1878 | SPONSORED AD | 013904305 | 109 | 7700 | SH | DEFINED | 01,03 | 5822 |
| ALCATEL 4516 | SPONSORED AD | 013904305 | 172 | 12137 | SH | OTHER | 01,03 | 7621 |
| 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 800 | COM | 01642T108 | 21 | 800 | SH | OTHER | 01,03 | |
| 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 | DEFINED | 08,09,03 | 26500 |
| ALLEGHANY CORP DEL 3060 | COM | 017175100 | 1280 | 6826 | SH | OTHER | 01,03 | 3766 |
| ALLEGHENY ENERGY INC 9990 | COM | 017361106 | 5159 | 124771 | SH | DEFINED | 01,03 | 114781 |
| ALLEGHENY ENERGY INC 94084 | COM | 017361106 | 5827 | 140931 | SH | OTHER | 01,03 | 46847 |
| 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 14267 | COM | 01741R102 | 281 | 17002 | SH | OTHER | 01,03 | 2735 |
| 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 |

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|-------------------------------------|---------------|--|-----------|------|------------|------|---------------------|--------|
| 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 8377 | COM | | 017476102 | 144 | 8377 SH | | DEFINED 01,03 | |
| ALLEGIANT BANCORP INC 11750 | COM | | 017476102 | 400 | 23257 SH | | OTHER 01,03 | 11507 |
| ALLEGIANT BANCORP INC | COM | | 017476102 | 169 | 9800 SH | | DEFINED 08,09,03 | 9800 |
| ALLEN TELECOM INC 3070 | COM | | 018091108 | 59 | 8770 SH | | DEFINED 01,03 | 5700 |
| ALLEN TELECOM INC 930 | COM | | 018091108 | 6 | 930 SH | | OTHER 01,03 | |
| 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 1050 | COM | | 018490102 | 527 | 8155 SH | | DEFINED 01,03 | 7105 |
| ALLERGAN INC 7182 | COM | | 018490102 | 967 | 14958 SH | | OTHER 01,03 | 7776 |
| 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 7532 | COM | | 018522102 | 478 | 16436 SH | | OTHER 01,03 | 8904 |
| 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 1700 | UNIT LTD PAR | | 01855A101 | 1252 | 26993 SH | | DEFINED 01,03 | 25293 |
| ALLIANCE CAP MGMT HLDG L P 22035 | UNIT LTD PAR | | 01855A101 | 1579 | 34035 SH | | OTHER 01,03 | 12000 |
| 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 5900 | COM | | 01877H100 | 143 | 12400 SH | | DEFINED 01,03 | 6500 |
| 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 300 | COM | | 01879R106 | 3 | 300 SH | | DEFINED 01,03 | |
| ALLIANCE WORLD DLR GV FD II 9700 | COM | | 01879R106 | 121 | 11714 SH | | OTHER 01,03 | 2014 |
| ALLIANT ENERGY CORP 8132 | COM | | 018802108 | 993 | 32870 SH | | DEFINED 01,03 | 24738 |
| ALLIANT ENERGY CORP 8044 | COM | | 018802108 | 922 | 30526 SH | | OTHER 01,03 | 22482 |
| ALLIANT ENERGY CORP | COM | | 018802108 | 1726 | 57116 SH | | DEFINED 05,01,03 | 57116 |
| ALLIANT ENERGY CORP 5800 | COM | | 018802108 | 175 | 5800 SH | | OTHER 06,01,03 | |
| 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 1015 | COM | | 018804104 | 141 | 1379 SH | | OTHER 01,03 | 364 |
| 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 9964 | COM | | 018804104 | 4332 | 42478 SH | | DEFINED 11,06,01,03 | 32514 |
| ALLIED CAP CORP NEW 3700 | COM | | 01903Q108 | 438 | 15912 SH | | DEFINED 01,03 | 12212 |
| ALLIED CAP CORP NEW 11213 | COM | | 01903Q108 | 653 | 23748 SH | | OTHER 01,03 | 12535 |
| ALLIED WASTE INDS INC 50000 | COM PAR\$.01N | | 019589308 | 1458 | 112160 SH | | DEFINED 01,03 | 62160 |
| ALLIED WASTE INDS INC 1210 | COM PAR\$.01N | | 019589308 | 1937 | 149002 SH | | OTHER 01,03 | 147792 |
| 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 3094 | COM | | 019754100 | 466 | 10368 SH | | DEFINED 01,03 | 7274 |
| 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 789 4075 | COM | | 019777101 | 332 | 47736 SH | | DEFINED 01,03 | 42872 |
| 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 |

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|--------------------------------------|--------------|-----------|-------|--------|-----|---------|------------------|--------|
| 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 79500 | SPON ADR L S | 02364W105 | 1579 | 79500 | SH | OTHER | 06,01,03 | |

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|------------------------------|------|---------|-----------|--------|----------|-----|---------|-------------|----------|-------|
| 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 | DBCV | | 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 | CALL | 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 | |

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|--------------------------------------|--------------|--------|-----------|--------|--------------|---------|------------------|----------|
| AMERICAN NATL INS CO 200 | COM | | 028591105 | 77 | 810 SH | OTHER | 01,03 | 610 |
| AMERICAN NATL INS CO 72200 | COM | | 028591105 | 6823 | 72200 SH | OTHER | 06,01,03 | |
| AMERICAN PWR CONVERSION CORP 330 | COM | | 029066107 | 2349 | 158913 SH | DEFINED | 01,03 | 158583 |
| AMERICAN PWR CONVERSION CORP 1920 | COM | | 029066107 | 257 | 17420 SH | OTHER | 01,03 | 15500 |
| 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 1500 | COM | | 029899101 | 215 | 6100 SH | DEFINED | 01,03 | 4600 |
| AMERICAN STS WTR CO 1800 | COM | | 029899101 | 63 | 1800 SH | OTHER | 01,03 | |
| 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 4300 | CL A | | 029912201 | 580 | 105490 SH | DEFINED | 01,03 | 101190 |
| 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 | PUT | DEFINED 08,09,03 | 29900 |
| AMERICAN WTR WKS INC 1100 | COM | | 030411102 | 2039 | 46542 SH | DEFINED | 01,03 | 45442 |
| AMERICAN WTR WKS INC 2300 | COM | | 030411102 | 775 | 17698 SH | OTHER | 01,03 | 15398 |
| AMERICAN WTR WKS INC | COM | | 030411102 | 2857 | 65220 SH | DEFINED | 05,01,03 | 65220 |
| AMERICAN WTR WKS INC 2100 | COM | | 030411102 | 92 | 2100 SH | OTHER | 06,01,03 | |
| 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 |
| AMERICREDIT CORP 16182 | 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 | CALL | DEFINED 08,09,03 | 20000 |
| AMERISTAR CASINOS INC 816 | COM | | 03070Q101 | 533 | 19414 SH | DEFINED | 01,03 | 18598 |
| 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 454 | COM | | 03072M108 | 698 | 18148 SH | DEFINED | 01,03 | 17694 |
| 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 350 | COM | | 03073E105 | 84 | 1227 SH | OTHER | 01,03 | 877 |
| 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 750 | UNIT L P INT | | 030975106 | 90 | 4200 SH | OTHER | 01,03 | 3450 |
| AMERIGAS PARTNERS L P | UNIT L P INT | | 030975106 | 1369 | 63565 SH | DEFINED | 08,09,03 | 63565 |
| AMETEK INC NEW 800 | COM | | 031100100 | 241 | 6475 SH | DEFINED | 01,03 | 5675 |
| AMETEK INC NEW 1825 | COM | | 031100100 | 98 | 2625 SH | OTHER | 01,03 | 800 |
| 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 142126 | COM | | 031162100 | 229051 | 3837992 SH | DEFINED | 01,03 | 3695866 |
| AMGEN INC 495326 | COM | | 031162100 | 59752 | 1001203 SH | OTHER | 01,03 | 505877 |
| AMGEN INC 409404 | COM | | 031162100 | 36503 | 611643 SH | DEFINED | 05,01,03 | 202239 |
| AMGEN INC 525596 | COM | | 031162100 | 56863 | 952800 SH | OTHER | 05,01,03 | 427204 |
| AMGEN INC 149850 | COM | | 031162100 | 8943 | 149850 SH | OTHER | 06,01,03 | |
| 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 | CALL | DEFINED 08,09,03 | 26400 |
| AMGEN INC | COM | | 031162100 | 2208 | 37000 SH | PUT | DEFINED 08,09,03 | 37000 |

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|------------------------------------|---------------|-----------|--------|----------|---------|---------------------|---------|
| 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 550 | COM | 035229103 | 42 | 810 | SH | OTHER 13,01,03 | 260 |

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|-----------------------------------|--------------|-----------|------|--------|----|----------------------|--------|
| 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 |
| ANN TAYLOR STORES CORP 4000 | COM | 036115103 | 328 | 7600 | SH | DEFINED 01,03 | 3600 |
| ANN TAYLOR STORES CORP | COM | 036115103 | 2858 | 66125 | SH | DEFINED 05,01,03 | 66125 |
| ANN TAYLOR STORES CORP | COM | 036115103 | 1560 | 36100 | SH | DEFINED 07,06,01,03 | 36100 |
| ANN TAYLOR 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 | 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 | CL A | 03748R101 | 70 | 1449 | SH | DEFINED 01,03 | 1449 |
| APARTMENT INVT & MGMT CO 2500 | 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 | PFD CONV CL | 03748R705 | 1178 | 41200 | SH | DEFINED 01,03 | 41200 |
| APARTMENT INVT & MGMT CO | PFD 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 | 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 |

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|------------------------------|-----|-----------|-----------|-------|---------|---------|-------------|-------------|----------|--------|
| 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 | COM | 037933108 | 36 | 1475 | SH | OTHER | 01,03 | 500 | | |
| 975 | | | | | | | | | | |
| 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 | COM | AP BIO G | 038020103 | 6153 | 275313 | SH | DEFINED | 01,03 | 235713 | |
| 39600 | | | | | | | | | | |
| APPLERA CORP | COM | AP BIO G | 038020103 | 1055 | 47221 | SH | OTHER | 01,03 | 45956 | |
| 1265 | | | | | | | | | | |
| 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 | COM | CE GEN G | 038020202 | 95 | 4635 | SH | DEFINED | 01,03 | 4135 | |
| 500 | | | | | | | | | | |
| APPLERA CORP | COM | CE GEN G | 038020202 | 327 | 15903 | SH | OTHER | 01,03 | 10978 | |
| 4925 | | | | | | | | | | |
| 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 | COM | | 03815A106 | 291 | 33800 | SH | DEFINED | 01,03 | 20400 | |
| 13400 | | | | | | | | | | |
| 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 | COM | | 03820C105 | 60 | 3100 | SH | DEFINED | 01,03 | 2865 | |
| 235 | | | | | | | | | | |
| 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 | COM | | 03822W109 | 1156 | 144532 | SH | DEFINED | 01,03 | 75332 | |
| 69200 | | | | | | | | | | |
| 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 | COM | | 038222105 | 12950 | 238613 | SH | DEFINED | 01,03 | 188163 | |
| 50450 | | | | | | | | | | |
| APPLIED MATLS INC | COM | | 038222105 | 7961 | 146698 | SH | OTHER | 01,03 | 81570 | |
| 65128 | | | | | | | | | | |
| 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 | COM | | 038336103 | 998 | 28478 | SH | DEFINED | 01,03 | 12178 | |
| 16300 | | | | | | | | | | |
| APTARGROUP INC | COM | | 038336103 | 3341 | 95326 | SH | OTHER | 01,03 | | |
| 95326 | | | | | | | | | | |
| 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 | COM | | 03937R102 | 1105 | 50097 | SH | DEFINED | 01,03 | 39187 | |
| 10910 | | | | | | | | | | |
| ARCH CHEMICALS INC | COM | | 03937R102 | 7718 | 350044 | SH | OTHER | 01,03 | 55861 | |
| 294183 | | | | | | | | | | |
| 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 | COM | | 039380100 | 189 | 8832 | SH | DEFINED | 01,03 | 8808 | |
| 24 | | | | | | | | | | |
| ARCH COAL INC | COM | | 039380100 | 34 | 1569 | SH | OTHER | 01,03 | 1069 | |
| 500 | | | | | | | | | | |
| 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 | COM | | 039483102 | 3330 | 239082 | SH | DEFINED | 01,03 | 229006 | |
| 10076 | | | | | | | | | | |
| ARCHER DANIELS MIDLAND CO | COM | | 039483102 | 925 | 66402 | SH | OTHER | 01,03 | 29589 | |
| 36813 | | | | | | | | | | |
| 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 | COM | | 039483102 | 8436 | 605605 | SH | OTHER | 06,01,03 | | |
| 605605 | | | | | | | | | | |
| 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 | COM | | 039583109 | 458 | 17097 | SH | DEFINED | 01,03 | 9472 | |

| | | | | | | | | |
|-----------------------------------|--------------|-----------|-------|--------|----|---------|------------------|--------|
| 7625 | | | | | | | | |
| 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 2000 | 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 | PUT | 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 | COM | 04523Q102 | 109 | 27850 | SH | DEFINED | 01,03 | |

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|-------------------------------------|--------------|-----------|-------|----------|-----|---------|------------------|---------|
| 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 |

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|-----------------------------------|--------------|------------------|--------|---------|-----|-----------------------|---------|
| 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 | COM | 055921100 | 232 | 11906 | SH | OTHER 01,03 | 606 |

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|--|--------------|-----------|---------|----------|----|---------------------|--|----------|
| 11300 | | | | | | | | |
| 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 2685 | COM | 06646R107 | 247 | 9381 | SH | DEFINED 01,03 | | 6696 |

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|----------------------------------|------|-----------|--------|---------|----|---------|------------------|---------|
| 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 | PUT | 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 | PUT | 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 |

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|-----------------------------|-----------|------------------|--------|---------|-----|---------------------|---------|
| 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 | | | | | | | |

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|------------------------------------|--------------|-----------|-------|-----------|---------|------------------|--------|
| BENCHMARK ELECTRS INC 6900 | COM | 08160H101 | 438 | 15650 SH | OTHER | 01,03 | 8750 |
| 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 20 | CL A | 084670108 | 17848 | 243 SH | DEFINED | 01,03 | 223 |
| BERKSHIRE HATHAWAY INC DEL 171 | CL A | 084670108 | 18877 | 257 SH | OTHER | 01,03 | 86 |
| BERKSHIRE HATHAWAY INC DEL | CL A | 084670108 | 147 | 2 SH | DEFINED | 08,09,03 | 2 |
| BERKSHIRE HATHAWAY INC DEL 322 | CL B | 084670207 | 33742 | 14243 SH | DEFINED | 01,03 | 13921 |
| BERKSHIRE HATHAWAY INC DEL 6344 | CL B | 084670207 | 24886 | 10505 SH | OTHER | 01,03 | 4161 |
| 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 18115 | COM | 086516101 | 15218 | 192144 SH | DEFINED | 01,03 | 174029 |
| BEST BUY INC 15522 | COM | 086516101 | 4012 | 50660 SH | OTHER | 01,03 | 35138 |
| 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 8210 | COM | 089302103 | 126 | 8991 SH | OTHER | 01,03 | 781 |
| 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 51800 | COM | 090578105 | 338 | 68850 SH | DEFINED | 01,03 | 17050 |
| 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 4630 25530 | COM | 090597105 | 5592 | 113986 SH | DEFINED | 01,03 | 83826 |
| BIOGEN INC 15009 | COM | 090597105 | 736 | 15009 SH | OTHER | 01,03 | |
| 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 2690 | COM | 090613100 | 144 | 5324 SH | OTHER | 01,03 | 2634 |
| 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 500 | DEPOSTRY RCP | 09067D201 | 120 | 1000 SH | OTHER | 01,03 | 500 |
| BIOTECH HOLDERS TR | DEPOSTRY RCP | 09067D201 | 24 | 200 SH | DEFINED | 08,09,03 | 200 |
| BIOVAIL CORP 100 | COM | 09067J109 | 223 | 4453 SH | DEFINED | 01,03 | 4353 |
| BIOVAIL CORP 4000 | COM | 09067J109 | 200 | 4000 SH | OTHER | 01,03 | |
| 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 7014 | COM | 091797100 | 452 | 9714 SH | DEFINED | 01,03 | 2700 |
| BLACK & DECKER CORP 40 30986 | COM | 091797100 | 2140 | 45977 SH | OTHER | 01,03 | 14951 |
| 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 10085 | COM | 091826107 | 911 | 18805 SH | DEFINED | 01,03 | 8720 |
| BLACK BOX CORP DEL 6500 | COM | 091826107 | 339 | 7000 SH | OTHER | 01,03 | 500 |
| 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 |

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|--------------------------------------|--------------|-----------|--------|------------|---------|------------------|---------|
| BLACK HILLS CORP | COM | 092113109 | 203 | 6055 SH | DEFINED | 01,03 | 6055 |
| BLACK HILLS CORP 12400 | COM | 092113109 | 728 | 21752 SH | OTHER | 01,03 | 9352 |
| 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 2459 | COM | 09247K109 | 102 | 6459 SH | OTHER | 01,03 | 4000 |
| 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 15125 | COM | 09247P108 | 166 | 17125 SH | OTHER | 01,03 | 2000 |
| BLACKROCK INSD MUN TERM TR I | COM | 092474105 | 207 | 19815 SH | DEFINED | 01,03 | 19815 |
| BLACKROCK INSD MUN TERM TR I 2500 | COM | 092474105 | 42 | 4000 SH | OTHER | 01,03 | 1500 |
| BLOCK H & R INC 29300 | COM | 093671105 | 4617 | 103878 SH | DEFINED | 01,03 | 74578 |
| BLOCK H & R INC 12870 | COM | 093671105 | 2188 | 49227 SH | OTHER | 01,03 | 36357 |
| 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 65876 | COM | 097023105 | 118917 | 2464595 SH | DEFINED | 01,03 | 2398719 |
| BOEING CO 267027 | COM | 097023105 | 30101 | 623856 SH | OTHER | 01,03 | 356829 |
| 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 430290 | COM | 097023105 | 20761 | 430290 SH | OTHER | 06,01,03 | |
| 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 625 | COM | 097023105 | 30 | 625 SH | OTHER | 13,01,03 | |
| 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 7585 | COM | 097383103 | 886 | 24437 SH | OTHER | 01,03 | 16852 |
| 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 3720 | COM | 099709107 | 89 | 3720 SH | OTHER | 01,03 | |
| 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 1035 | COM | 099724106 | 114 | 1815 SH | OTHER | 01,03 | 780 |
| 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 14800 | COM | 100582105 | 189 | 21900 SH | DEFINED | 01,03 | 7100 |
| 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 2375 | COM | 101119105 | 700 | 26175 SH | DEFINED | 01,03 | 23800 |
| 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 5150 | COM | 101121101 | 254 | 6450 SH | DEFINED | 01,03 | 1300 |
| 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 | COM | 101137107 | 1448 | 57720 SH | DEFINED | 01,03 | 40820 |

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|---------------------------------------|--------------|-----------|--------|----------|-----|---------|-------------|----------|-------|
| 16900 | | | | | | | | | |
| 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 | |

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|--|--------------|-----------|-------|------------|---------|-------------|--------|
| 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 | COM | 124661109 | 789 | 37542 SH | DEFINED | 01,03 | 18746 |

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|-----------------------------------|--------------|-----------|-------|--------|----|---------|------------------|--------|--|
| 17246 | 1550 | | | | | | | | |
| 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 | CALL | 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 | SPONSORED AD | 126132109 | 1880 | 75800 | SH | OTHER | 06,01,03 | | |

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|------------------------------|--------------|-----------|-------|----------|-----|---------|-------------|----------|-------|
| 75800 | | | | | | | | | |
| CNOOC LTD | SPONSORED AD | 126132109 | 2225 | 89700 | SH | DEFINED | 11,06,01,03 | 89700 | |
| CSG SYS INTL INC | COM | 126349109 | 4152 | 145842 | SH | DEFINED | 01,03 | 142084 | |
| 3288 470 | | | | | | | | | |
| CSG SYS INTL INC | COM | 126349109 | 103 | 3625 | SH | OTHER | 01,03 | | |
| 3625 | | | | | | | | | |
| 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 | 62000000 | PRN | DEFINED | 17,16 | 62000000 | |
| CSX CORP | COM | 126408103 | 8767 | 230057 | SH | DEFINED | 01,03 | 210292 | |
| 19765 | | | | | | | | | |
| CSX CORP | COM | 126408103 | 5819 | 152682 | SH | OTHER | 01,03 | 77569 | |
| 75113 | | | | | | | | | |
| 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 | 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 | COM NEW | 126426402 | 176 | 11789 | SH | OTHER | 01,03 | | |
| 11789 | | | | | | | | | |
| CTS CORP | COM | 126501105 | 46 | 2800 | SH | DEFINED | 01,03 | 2800 | |
| CTS CORP | COM | 126501105 | 17 | 1056 | SH | OTHER | 01,03 | | |
| 1056 | | | | | | | | | |
| 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 | COM | 126583103 | 41 | 1100 | SH | DEFINED | 01,03 | 1000 | |
| 100 | | | | | | | | | |
| 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 | COM | 126650100 | 8043 | 234294 | SH | DEFINED | 01,03 | 232394 | |
| 1900 | | | | | | | | | |
| CVS CORP | COM | 126650100 | 2021 | 58859 | SH | OTHER | 01,03 | 30189 | |
| 28670 | | | | | | | | | |
| 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 | SPONSORED AD | 126830207 | 23 | 2360 | SH | DEFINED | 01,03 | 1860 | |
| 500 | | | | | | | | | |
| CABLE & WIRELESS PUB LTD CO | SPONSORED AD | 126830207 | 97 | 9875 | SH | OTHER | 01,03 | 6350 | |
| 3525 | | | | | | | | | |
| CABLEVISION SYS CORP | CL A NY CABL | 12686C109 | 7550 | 222057 | SH | DEFINED | 01,03 | 221307 | |
| 750 | | | | | | | | | |
| 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 | CL A NY CABL | 12686C109 | 6460 | 190000 | SH | OTHER | 06,01,03 | | |
| 190000 | | | | | | | | | |
| 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 | COM | 126924109 | 239 | 17880 | SH | DEFINED | 01,03 | 7180 | |
| 10700 | | | | | | | | | |
| CABLE DESIGN TECHNOLOGIES CO | COM | 126924109 | 4 | 300 | SH | OTHER | 01,03 | | |
| 300 | | | | | | | | | |
| 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 | CL A | 127097103 | 768 | 31000 | SH | DEFINED | 01,03 | 2645 | |
| 28355 | | | | | | | | | |
| CABOT OIL & GAS CORP | CL A | 127097103 | 6 | 245 | SH | OTHER | 01,03 | | |
| 245 | | | | | | | | | |
| 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 | CL A | 127190304 | 838 | 23880 | SH | DEFINED | 01,03 | 23380 | |
| 500 | | | | | | | | | |
| CACI INTL INC | CL A | 127190304 | 562 | 16000 | SH | OTHER | 01,03 | | |
| 16000 | | | | | | | | | |
| 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 | |

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|------------------------------------|--------------|-----------|-------|--------|----|---------|-------------|----------|--------|
| 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 | |

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| 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 | COM | 14040H105 | 59588 | 933253 SH | DEFINED | 11,01,03 | 710523 | |
| 222730 | | | | | | | | |
| 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 | COM | 14052H100 | 4 | 734 SH | OTHER | 01,03 | | |
| 734 | | | | | | | | |
| 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 | COM | 14067D102 | 57 | 17400 SH | OTHER | 16 | | |
| 17400 | | | | | | | | |
| CAPSTONE TURBINE CORP | COM | 14067D102 | | 15 SH | DEFINED | 17,16 | 15 | |
| CAPSTEAD MTG CORP | PFD B CV \$1. | 14067E308 | 36 | 3000 SH | DEFINED | 01,03 | 3000 | |
| CAPSTEAD MTG CORP | PFD B CV \$1. | 14067E308 | 101 | 8500 SH | OTHER | 01,03 | 8500 | |
| CAPTARIS INC | COM | 14071N104 | 73 | 21000 SH | DEFINED | 01,03 | 600 | |
| 20400 | | | | | | | | |
| CAPTARIS INC | COM | 14071N104 | 2 | 600 SH | OTHER | 01,03 | | |
| 600 | | | | | | | | |
| 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 | COM | 140781105 | 82 | 2000 SH | DEFINED | 01,03 | 200 | |
| 1800 | | | | | | | | |
| 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 | COM | 140909102 | 5082 | 486333 SH | DEFINED | 01,03 | 486033 | |
| 300 | | | | | | | | |
| 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 | COM | 14149Y108 | 21162 | 298525 SH | DEFINED | 01,03 | 293654 | |
| 4871 | | | | | | | | |
| CARDINAL HEALTH INC | COM | 14149Y108 | 8514 | 120102 SH | OTHER | 01,03 | 76907 | |
| 43195 | | | | | | | | |
| 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 | COM | 141665109 | 1588 | 40100 SH | DEFINED | 01,03 | 34800 | |
| 1500 3800 | | | | | | | | |
| 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 | COM | 141705103 | 1511 | 77473 SH | OTHER | 01,03 | 76704 | |
| 769 | | | | | | | | |
| 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 | COM | 143658102 | 18214 | 557865 SH | DEFINED | 01,03 | 535625 | |
| 22240 | | | | | | | | |
| CARNIVAL CORP | COM | 143658102 | 11586 | 354849 SH | OTHER | 01,03 | 207330 | |
| 147519 | | | | | | | | |
| 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 | COM | 144285103 | 434 | 15000 SH | OTHER | 01,03 | | |
| 15000 | | | | | | | | |
| 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 | COM | 144433109 | 40 | 4609 SH | OTHER | 01,03 | | |
| 4609 | | | | | | | | |
| 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 | |
| 150 | | | | | | | | |

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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 | 148411101 | 310 | 28575 SH | DEFINED | 05,01,03 | 28575 |
| CASTLE A M & CO | COM | 148411101 | 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 | 149111106 | 445 | 22632 SH | DEFINED | 01,03 | 3965 |
| CATELLUS DEV CORP | COM | 149111106 | 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 | COM | 152312104 | 5064 | 97516 SH | DEFINED | 01,03 | 97441 |

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|---------------------------------------|--------------|--------|-----------|--------|----------|-----|---------|-------------|----------|
| CHARTER ONE FINL INC 4645 | COM | | 160903100 | 645 | 20670 | SH | OTHER | 01,03 | 16025 |
| 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 2575 | 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 47112 | CL A | | 16117M107 | 5387 | 477135 | SH | DEFINED | 01,03 | 474560 |
| CHARTER COMMUNICATIONS INC D 47112 | CL A | | 16117M107 | 637 | 56383 | SH | OTHER | 01,03 | 9271 |
| 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 |
| CHARTER COMMUNICATIONS INC D 8398 | CL A | | 16117M107 | 3748 | 331978 | SH | DEFINED | 11,01,03 | 323580 |
| 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 13200 | COM | | 162825103 | 303 | 19000 | SH | DEFINED | 01,03 | 5800 |
| 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 9800 750 | COM | | 163072101 | 694 | 18800 | SH | DEFINED | 01,03 | 8250 |
| CHEESECAKE FACTORY INC 1700 | COM | | 163072101 | 63 | 1700 | SH | OTHER | 01,03 | |
| 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 1700 | COM | | 163596109 | 63 | 1700 | SH | DEFINED | 01,03 | |
| CHEMED CORP 100 | COM | | 163596109 | 4 | 100 | SH | OTHER | 01,03 | |
| 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 14900 | COM | | 165159104 | 1856 | 68366 | SH | OTHER | 01,03 | 53466 |
| 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 143324 | COM | | 166764100 | 313475 | 3472636 | SH | DEFINED | 01,03 | 3329312 |
| CHEVRONTEXACO CORP 621327 | COM | | 166764100 | 154229 | 1708534 | SH | OTHER | 01,03 | 1087207 |
| 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 159273 | COM | | 166764100 | 14378 | 159273 | SH | OTHER | 06,01,03 | |
| 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 300 | COM | | 166764100 | 45 | 500 | SH | OTHER | 13,01,03 | 200 |
| CHICOS FAS INC 11523 | COM | | 168615102 | 641 | 19031 | SH | DEFINED | 01,03 | 7508 |
| CHICOS FAS INC 377 | COM | | 168615102 | 13 | 377 | SH | OTHER | 01,03 | |
| 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 17200 | SPONSORED AD | | 16941M109 | 266 | 17200 | SH | OTHER | 06,01,03 | |
| CHIRON CORP | COM | | 170040109 | 565 | 12318 | SH | DEFINED | 01,03 | 12318 |
| CHIRON CORP 4018 | COM | | 170040109 | 345 | 7518 | SH | OTHER | 01,03 | 3500 |
| 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 31548 | COM | | 170388102 | 1817 | 31548 | SH | DEFINED | 01,03 | |

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|--------------------------------------|--------------|--------|-----------|--------|----------|-----|---------|------------------|----------|
| CHOICEPOINT INC 20997 47782 | COM | | 170388102 | 7050 | 122404 | SH | OTHER | 01,03 | 53625 |
| CHOICEPOINT INC | COM | | 170388102 | 2414 | 41911 | SH | DEFINED | 05,01,03 | 41911 |
| CHOICEPOINT INC | COM | | 170388102 | 2683 | 46575 | SH | DEFINED | 07,06,01,03 | 46575 |
| CHOICEPOINT INC | COM | | 170388102 | 4 | 75 | SH | DEFINED | 08,09,03 | 75 |
| CHRISTOPHER & BANKS CORP 7900 750 | COM | | 171046105 | 374 | 11400 | SH | DEFINED | 01,03 | 2750 |
| CHRISTOPHER & BANKS CORP | COM | | 171046105 | 2098 | 63875 | SH | DEFINED | 05,01,03 | 63875 |
| CHRISTOPHER & BANKS CORP | COM | | 171046105 | 1008 | 30700 | SH | DEFINED | 07,06,01,03 | 30700 |
| CHRISTOPHER & BANKS CORP | COM | | 171046105 | 7 | 200 | SH | DEFINED | 08,09,03 | 200 |
| CHROMAVISION MED SYS INC | COM | | 17111P104 | 217 | 44345 | SH | DEFINED | 01,03 | 44345 |
| CHUBB CORP 37595 | COM | | 171232101 | 11581 | 158424 | SH | DEFINED | 01,03 | 120829 |
| CHUBB CORP 59415 | COM | | 171232101 | 9735 | 133172 | SH | OTHER | 01,03 | 73757 |
| CHUBB CORP | COM | | 171232101 | 12335 | 168736 | SH | DEFINED | 05,01,03 | 168736 |
| CHUBB CORP | COM | | 171232101 | 221 | 3025 | SH | OTHER | 05,01,03 | 3025 |
| CHUBB CORP | COM | | 171232101 | 9942 | 136004 | SH | DEFINED | 07,06,01,03 | 136004 |
| CHUBB CORP | COM | | 171232101 | 29 | 400 | SH | DEFINED | 08,09,03 | 400 |
| CHUBB CORP | COM | | 171232101 | 1462 | 20000 | SH | CALL | DEFINED 08,09,03 | 20000 |
| CHURCH & DWIGHT INC | COM | | 171340102 | 2711 | 92025 | SH | DEFINED | 01,03 | 92025 |
| CHURCH & DWIGHT INC 400 | COM | | 171340102 | 404 | 13700 | SH | OTHER | 01,03 | 13300 |
| CHURCH & DWIGHT INC | COM | | 171340102 | 752 | 25513 | SH | DEFINED | 05,01,03 | 25513 |
| CHURCH & DWIGHT INC 2700 | COM | | 171340102 | 80 | 2700 | SH | OTHER | 06,01,03 | |
| CHURCH & DWIGHT INC | COM | | 171340102 | 854 | 28975 | SH | DEFINED | 07,06,01,03 | 28975 |
| CIBER INC 21500 | COM | | 17163B102 | 266 | 29100 | SH | DEFINED | 01,03 | 7600 |
| CIBER INC 1200 | COM | | 17163B102 | 11 | 1200 | SH | OTHER | 01,03 | |
| CIBER INC | COM | | 17163B102 | 1453 | 158750 | SH | DEFINED | 05,01,03 | 158750 |
| CIBER INC | COM | | 17163B102 | 700 | 76500 | SH | DEFINED | 07,06,01,03 | 76500 |
| CIBER INC | COM | | 17163B102 | 3 | 300 | SH | DEFINED | 08,09,03 | 300 |
| CIENA CORP | NOTE | 3.750% | 171779AA9 | 3209 | 5004000 | PRN | DEFINED | 08,09,03 | 5004000 |
| CIENA CORP 20057 | COM | | 171779101 | 10895 | 1210593 | SH | DEFINED | 01,03 | 1190536 |
| CIENA CORP 25206 | COM | | 171779101 | 1032 | 114634 | SH | OTHER | 01,03 | 89428 |
| CIENA CORP | COM | | 171779101 | 1633 | 181415 | SH | DEFINED | 05,01,03 | 181415 |
| CIENA CORP | COM | | 171779101 | 2084 | 231550 | SH | DEFINED | 07,06,01,03 | 231550 |
| CIENA CORP | COM | | 171779101 | 846 | 94007 | SH | DEFINED | 08,09,03 | 94007 |
| CIENA CORP | COM | | 171779101 | 39 | 4330 | SH | DEFINED | 13,01,03 | 4330 |
| CIENA CORP 6700 | COM | | 171779101 | 60 | 6700 | SH | OTHER | 16 | |
| CINCINNATI FINL CORP 2400 | COM | | 172062101 | 678 | 15533 | SH | DEFINED | 01,03 | 13133 |
| CINCINNATI FINL CORP 3400 | COM | | 172062101 | 235 | 5383 | SH | OTHER | 01,03 | 1983 |
| CINCINNATI FINL CORP | COM | | 172062101 | 3454 | 79120 | SH | DEFINED | 05,01,03 | 79120 |
| CINCINNATI FINL CORP | COM | | 172062101 | 121 | 2775 | SH | OTHER | 05,01,03 | 2775 |
| CINCINNATI FINL CORP | COM | | 172062101 | 963 | 22050 | SH | DEFINED | 07,06,01,03 | 22050 |
| CINCINNATI FINL CORP | COM | | 172062101 | 31 | 700 | SH | DEFINED | 08,09,03 | 700 |
| CINERGY CORP 8850 | COM | | 172474108 | 4395 | 122940 | SH | DEFINED | 01,03 | 114090 |
| CINERGY CORP 14944 | COM | | 172474108 | 1930 | 53994 | SH | OTHER | 01,03 | 39050 |
| CINERGY CORP | COM | | 172474108 | 2519 | 70475 | SH | DEFINED | 05,01,03 | 70475 |
| CINERGY CORP | COM | | 172474108 | 98 | 2750 | SH | OTHER | 05,01,03 | 2750 |
| CINERGY CORP | COM | | 172474108 | 737 | 20625 | SH | DEFINED | 07,06,01,03 | 20625 |
| CIRCUIT CITY STORE INC 80040 | CIRCT CITY G | | 172737108 | 12444 | 689808 | SH | DEFINED | 01,03 | 609768 |
| CIRCUIT CITY STORE INC 13350 | CIRCT CITY G | | 172737108 | 1085 | 60146 | SH | OTHER | 01,03 | 46796 |
| CIRCUIT CITY STORE INC | CIRCT CITY G | | 172737108 | 10042 | 556633 | SH | DEFINED | 05,01,03 | 556633 |
| CIRCUIT CITY STORE INC | CIRCT CITY G | | 172737108 | 64 | 3575 | SH | OTHER | 05,01,03 | 3575 |
| CIRCUIT CITY STORE INC 305000 | CIRCT CITY G | | 172737108 | 5502 | 305000 | SH | OTHER | 06,01,03 | |
| CIRCUIT CITY STORE INC | CIRCT CITY G | | 172737108 | 16568 | 918420 | SH | DEFINED | 07,06,01,03 | 918420 |
| CIRCUIT CITY STORE INC | CIRCT CITY G | | 172737108 | 58 | 3200 | SH | DEFINED | 08,09,03 | 3200 |
| CIRCUIT CITY STORE INC | CIRCT CITY G | | 172737108 | 802 | 44440 | SH | DEFINED | 17,16 | 44440 |
| CIRCUIT CITY STORE INC | CARMAX GROUP | | 172737306 | 65 | 2500 | SH | DEFINED | 01,03 | 2500 |
| CIRCUIT CITY STORE INC 500 | CARMAX GROUP | | 172737306 | 65 | 2500 | SH | OTHER | 01,03 | 2000 |
| CIRCUIT CITY STORE INC | CARMAX GROUP | | 172737306 | 128 | 4950 | SH | DEFINED | 08,09,03 | 4950 |
| CISCO SYS INC | COM | | 17275R102 | 1073 | 63397 | SH | DEFINED | | 63397 |
| CISCO SYS INC 920138 | COM | | 17275R102 | 366597 | 21653693 | SH | DEFINED | 01,03 | 20733555 |
| CISCO SYS INC 2253238 | COM | | 17275R102 | 105423 | 6226984 | SH | OTHER | 01,03 | 3973746 |
| CISCO SYS INC | COM | | 17275R102 | 1693 | 100000 | SH | CALL | DEFINED 01,03 | 100000 |
| CISCO SYS INC | COM | | 17275R102 | 2878 | 170000 | SH | PUT | DEFINED 01,03 | 170000 |
| CISCO SYS INC 2898788 | COM | | 17275R102 | 70956 | 4191119 | SH | DEFINED | 05,01,03 | 1292331 |
| CISCO SYS INC | COM | | 17275R102 | 55649 | 3287000 | SH | OTHER | 05,01,03 | 2898788 |

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|----------------------------|--------------|-----------|--------|----------|-----|---------|-------------|----------|
| 388212 | | | | | | | | |
| CISCO SYS INC | COM | 17275R102 | 10705 | 632325 | SH | OTHER | 06,01,03 | |
| 632325 | | | | | | | | |
| 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 |
| CISCO SYS INC | COM | 17275R102 | 2286 | 135000 | SH | PUT | DEFINED | 08,09,03 |
| CISCO SYS INC | COM | 17275R102 | 291 | 17165 | SH | DEFINED | 13,01,03 | 17165 |
| CISCO SYS INC | COM | 17275R102 | 83 | 4900 | SH | OTHER | 13,01,03 | 4200 |
| 700 | | | | | | | | |
| 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 | COM | 172908105 | 1915 | 38406 | SH | DEFINED | 01,03 | 29006 |
| 9400 | | | | | | | | |
| CINTAS CORP | COM | 172908105 | 569 | 11420 | SH | OTHER | 01,03 | 6300 |
| 5120 | | | | | | | | |
| 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 | COM | 172967101 | 669419 | 13518163 | SH | DEFINED | 01,03 | 12954495 |
| 563668 | | | | | | | | |
| CITIGROUP INC | COM | 172967101 | 216920 | 4380462 | SH | OTHER | 01,03 | 2868885 |
| 1511577 | | | | | | | | |
| CITIGROUP INC | COM | 172967101 | 154456 | 3119059 | SH | DEFINED | 05,01,03 | 1249393 |
| 1869666 | | | | | | | | |
| CITIGROUP INC | COM | 172967101 | 96929 | 1957366 | SH | OTHER | 05,01,03 | 1957366 |
| CITIGROUP INC | COM | 172967101 | 26771 | 540616 | SH | OTHER | 06,01,03 | |
| 540616 | | | | | | | | |
| 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 |
| CITIGROUP INC | COM | 172967101 | 506809 | 10234422 | SH | DEFINED | 11,01,03 | 9353311 |
| 881111 | | | | | | | | |
| CITIGROUP INC | COM | 172967101 | 628 | 12688 | SH | DEFINED | 13,01,03 | 12688 |
| CITIGROUP INC | COM | 172967101 | 87 | 1750 | SH | OTHER | 13,01,03 | 500 |
| 1250 | | | | | | | | |
| 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 | COM | 17453B101 | 452 | 42001 | SH | DEFINED | 01,03 | 33730 |
| 8271 | | | | | | | | |
| CITIZENS COMMUNICATIONS CO | COM | 17453B101 | 669 | 62255 | SH | OTHER | 01,03 | 18642 |
| 43613 | | | | | | | | |
| 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 | SDCV | 177376AB6 | 37575 | 90542000 | PRN | OTHER | 16 | |
| 90542000 | | | | | | | | |
| CITRIX SYS INC | COM | 177376100 | 4264 | 246760 | SH | DEFINED | 01,03 | 188825 |
| 57935 | | | | | | | | |
| CITRIX SYS INC | COM | 177376100 | 163 | 9430 | SH | OTHER | 01,03 | 3700 |
| 5730 | | | | | | | | |
| 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 | COM | 178566105 | 5742 | 109147 | SH | DEFINED | 01,03 | 97577 |
| 7570 4000 | | | | | | | | |
| CITY NATL CORP | COM | 178566105 | 20 | 380 | SH | OTHER | 01,03 | |
| 380 | | | | | | | | |
| 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 | COM | 179895107 | 375 | 11732 | SH | OTHER | 01,03 | 4632 |
| 7100 | | | | | | | | |
| 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 | COM | 180668105 | 86 | 3000 | SH | DEFINED | 01,03 | 1000 |
| 2000 | | | | | | | | |
| 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 |

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| 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 | COM | | 184502102 | 133834 | 2603269 | SH | DEFINED | 01,03 | 2558404 |
| 44865 | | | | | | | | | |
| CLEAR CHANNEL COMMUNICATIONS | COM | | 184502102 | 22812 | 443727 | SH | OTHER | 01,03 | 323683 |
| 120044 | | | | | | | | | |
| CLEAR CHANNEL COMMUNICATIONS | COM | | 184502102 | 1028 | 20000 | SH | PUT | DEFINED | 01,03 |
| CLEAR CHANNEL COMMUNICATIONS | COM | | 184502102 | 15904 | 309357 | SH | DEFINED | 05,01,03 | 109278 |
| 200079 | | | | | | | | | |
| CLEAR CHANNEL COMMUNICATIONS | COM | | 184502102 | 42609 | 828800 | SH | OTHER | 05,01,03 | 209879 |
| 618921 | | | | | | | | | |
| 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 |
| CLEAR CHANNEL COMMUNICATIONS | COM | | 184502102 | 1815 | 35300 | SH | DEFINED | 11,01,03 | 27900 |
| 7400 | | | | | | | | | |
| CLEAR CHANNEL COMMUNICATIONS | COM | | 184502102 | 154 | 3000 | SH | DEFINED | 13,01,03 | 3000 |
| CLEVELAND CLIFFS INC | COM | | 185896107 | 69 | 3118 | SH | DEFINED | 01,03 | 218 |
| 2900 | | | | | | | | | |
| 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 | COM | | 189054109 | 16397 | 375808 | SH | DEFINED | 01,03 | 334212 |
| 41596 | | | | | | | | | |
| CLOROX CO DEL | COM | | 189054109 | 11072 | 253769 | SH | OTHER | 01,03 | 173228 |
| 80541 | | | | | | | | | |
| 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 | COM | | 189054109 | 2163 | 49575 | SH | OTHER | 06,01,03 | |
| 49575 | | | | | | | | | |
| 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 |
| CLOROX CO DEL | COM | | 189054109 | 161 | 3700 | SH | PUT | DEFINED | 08,09,03 |
| 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 | COM | | 189754104 | 1411 | 27818 | SH | DEFINED | 11,01,03 | 21244 |
| 6574 | | | | | | | | | |
| COACHMEN INDS INC | COM | | 189873102 | 57 | 3500 | SH | DEFINED | 01,03 | |
| 3500 | | | | | | | | | |
| 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 | COM | | 191216100 | 454079 | 8688848 | SH | DEFINED | 01,03 | 7973778 |
| 715070 | | | | | | | | | |
| COCA COLA CO | COM | | 191216100 | 347996 | 6658930 | SH | OTHER | 01,03 | 3956933 |
| 2701997 | | | | | | | | | |
| COCA COLA CO | COM | | 191216100 | 68538 | 1311480 | SH | DEFINED | 05,01,03 | 404550 |
| 906930 | | | | | | | | | |
| COCA COLA CO | COM | | 191216100 | 50933 | 974600 | SH | OTHER | 05,01,03 | 949530 |
| 25070 | | | | | | | | | |
| COCA COLA CO | COM | | 191216100 | 7608 | 145575 | SH | OTHER | 06,01,03 | |
| 145575 | | | | | | | | | |
| 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 |
| COCA COLA CO | COM | | 191216100 | 314 | 6015 | SH | DEFINED | 13,01,03 | 6015 |
| COCA COLA CO | COM | | 191216100 | 55 | 1050 | SH | OTHER | 13,01,03 | 250 |
| 800 | | | | | | | | | |
| COCA COLA ENTERPRISES INC | COM | | 191219104 | 48795 | 2598220 | SH | DEFINED | 01,03 | 2598220 |
| COCA COLA ENTERPRISES INC | COM | | 191219104 | 155 | 8250 | SH | OTHER | 01,03 | 4600 |
| 3650 | | | | | | | | | |
| 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 | COM | | 192479103 | 437 | 12900 | SH | DEFINED | 01,03 | 12500 |
| 400 | | | | | | | | | |
| COHERENT INC | COM | | 192479103 | 244 | 7200 | SH | OTHER | 01,03 | 2100 |
| 5100 | | | | | | | | | |
| 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 | COM | 194162103 | 77736 | 1360210 | SH | DEFINED 01,03 | 1252407 |
| 107803 | | | | | | | |
| COLGATE PALMOLIVE CO | COM | 194162103 | 56491 | 988462 | SH | OTHER 01,03 | 494541 |
| 493921 | | | | | | | |
| 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 | COM | 195493309 | 45 | 3020 | SH | DEFINED 01,03 | 2770 |
| 250 | | | | | | | |
| COLONIAL BANCGROUP INC | COM | 195493309 | 93 | 6242 | SH | OTHER 01,03 | 5442 |
| 800 | | | | | | | |
| 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 | COM SH BEN I | 195872106 | 316 | 9178 | SH | DEFINED 01,03 | 5678 |
| 3500 | | | | | | | |
| 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 | COM | 198516106 | 677 | 20165 | SH | DEFINED 01,03 | 17565 |
| 800 | | | | | | | |
| 1800 | | | | | | | |
| 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 | CL A SPL | 200300200 | 115080 | 3618870 | SH | DEFINED 01,03 | 3542690 |
| 76180 | | | | | | | |
| COMCAST CORP | CL A SPL | 200300200 | 14066 | 442318 | SH | OTHER 01,03 | 247750 |
| 194568 | | | | | | | |
| 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 | CL A SPL | 200300200 | 3339 | 105000 | SH | OTHER 06,01,03 | |
| 105000 | | | | | | | |
| 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 | COM | 200336105 | 10 | 30494 | SH | OTHER 01,03 | 19634 |
| 10860 | | | | | | | |
| 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 | COM | 200340107 | 4712 | 75312 | SH | DEFINED 01,03 | 74582 |
| 730 | | | | | | | |
| COMERICA INC | COM | 200340107 | 1901 | 30389 | SH | OTHER 01,03 | 19071 |
| 11318 | | | | | | | |
| 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 | COM | 20038K109 | 39 | 30003 | SH | OTHER 01,03 | 30000 |
| 3 | | | | | | | |
| 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 | COM | 200525103 | 9652 | 218279 | SH | DEFINED 01,03 | 210750 |
| 7529 | | | | | | | |
| COMMERCE BANCSHARES INC | COM | 200525103 | 13716 | 310176 | SH | OTHER 01,03 | 119449 |
| 190727 | | | | | | | |
| COMMERCE BANCSHARES INC | COM | 200525103 | 83 | 1874 | SH | DEFINED 05,01,03 | 1874 |
| COMMERCIAL FEDERAL CORPORATI | COM | 201647104 | 382 | 14200 | SH | DEFINED 01,03 | 7900 |
| 6300 | | | | | | | |
| COMMERCIAL FEDERAL CORPORATI | COM | 201647104 | 46 | 1693 | SH | OTHER 01,03 | |
| 1693 | | | | | | | |
| 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 | COM | 201723103 | 1029 | 24500 | SH | DEFINED 01,03 | 5600 |
| 18900 | | | | | | | |
| 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 | | | | | | | |

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|--|---------------|------------------|-------|---------|-----|---------|------------------|---------|
| COMMODORE APPLIED TECH INC | COM | 202630109 | 7 | 60200 | SH | DEFINED | 01,03 | 60200 |
| COMMONWEALTH INDS INC DEL 11100 | COM | 203004106 | 82 | 11100 | SH | DEFINED | 01,03 | |
| 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 4125 | COM | 203372107 | 404 | 23215 | SH | DEFINED | 01,03 | 19090 |
| 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 10630 | COM | 203902101 | 512 | 19800 | SH | DEFINED | 01,03 | 9170 |
| COMMUNITY FIRST BANKSHARES I 70 | COM | 203902101 | 2 | 70 | SH | OTHER | 01,03 | |
| 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 111200 | SP ADR N-V P | 204409601 | 1657 | 111200 | SH | OTHER | 06,01,03 | |
| COMPANHIA PARANAENSE ENER G 64500 | SPON ADR PFD | 20441B407 | 503 | 64500 | SH | OTHER | 06,01,03 | |
| COMPANHIA DE BEBIDAS DAS AME | SPON ADR PFD | 20441W203 | 16 | 815 | SH | DEFINED | 01,03 | 815 |
| COMPANHIA DE BEBIDAS DAS AME 29754 | SPON ADR PFD | 20441W203 | 581 | 29754 | SH | OTHER | 06,01,03 | |
| COMPANHIA VALE DO RIO DOCE | SPON ADR PFD | 204412100 | 687 | 25940 | SH | DEFINED | 01,03 | 25940 |
| COMPANHIA VALE DO RIO DOCE 24200 | SPON ADR PFD | 204412100 | 641 | 24200 | SH | OTHER | 06,01,03 | |
| COMPASS BANCSHARES INC 3000 | COM | 20449H109 | 3178 | 102950 | SH | DEFINED | 01,03 | 99950 |
| 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 105135 | COM | 204493100 | 46582 | 4457569 | SH | DEFINED | 01,03 | 4352434 |
| COMPAQ COMPUTER CORP 85632 | COM | 204493100 | 3750 | 358887 | SH | OTHER | 01,03 | 273255 |
| 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 61439 | COM | 204912109 | 41818 | 1910387 | SH | DEFINED | 01,03 | 1848948 |
| COMPUTER ASSOC INTL INC 16221 | COM | 204912109 | 2246 | 102619 | SH | OTHER | 01,03 | 86398 |
| 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 1200 | COM | 205363104 | 1687 | 33233 | SH | DEFINED | 01,03 | 32033 |
| COMPUTER SCIENCES CORP 22950 | COM | 205363104 | 1738 | 34250 | SH | OTHER | 01,03 | 11300 |
| 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 8700 | COM | 205477102 | 55 | 9532 | SH | DEFINED | 01,03 | 832 |
| 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 20100 | COM | 205638109 | 627 | 48560 | SH | DEFINED | 01,03 | 28460 |
| COMPUWARE CORP 170 | COM | 205638109 | 2 | 170 | SH | OTHER | 01,03 | |
| 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 7190 | COM PAR \$0.1 | 205862402 | 4246 | 335114 | SH | DEFINED | 01,03 | 327924 |
| COMVERSE TECHNOLOGY INC 17758 | COM PAR \$0.1 | 205862402 | 229 | 18083 | SH | OTHER | 01,03 | 325 |
| 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 | COM | 205887102 | 64931 | 2677563 | SH | DEFINED | 01,03 | 2662763 |

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|------------------------------|------|--------|-----------|-------|---------|-----|---------|------------------|---------|
| 14800 | | | | | | | | | |
| CONAGRA FOODS INC | COM | | 205887102 | 7064 | 291280 | SH | OTHER | 01,03 | 32145 |
| 259135 | | | | | | | | | |
| 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 | COM | | 205887102 | 6812 | 280900 | SH | OTHER | 06,01,03 | |
| 280900 | | | | | | | | | |
| 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 | COM | | 206186108 | 85 | 4000 | SH | DEFINED | 01,03 | 1900 |
| 2100 | | | | | | | | | |
| 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 | COM | | 206197105 | 87505 | 2631742 | SH | DEFINED | 01,03 | 2611428 |
| 20314 | | | | | | | | | |
| CONCORD EFS INC | COM | | 206197105 | 14436 | 434159 | SH | OTHER | 01,03 | 159485 |
| 274674 | | | | | | | | | |
| 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 | COM | | 206197105 | 14298 | 430000 | SH | OTHER | 06,01,03 | |
| 430000 | | | | | | | | | |
| 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 | COM | | 206710204 | 44 | 5270 | SH | DEFINED | 01,03 | 3420 |
| 1850 | | | | | | | | | |
| 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 | COM | | 206829103 | 494 | 19834 | SH | OTHER | 01,03 | 15103 |
| 4731 | | | | | | | | | |
| CONNECTIV INC | COM | | 206829103 | 1440 | 57870 | SH | DEFINED | 05,01,03 | 57870 |
| CONNECTIV INC | COM | | 206829103 | 169 | 6800 | SH | OTHER | 06,01,03 | |
| 6800 | | | | | | | | | |
| 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 | COM | | 207142100 | 493 | 40934 | SH | DEFINED | 01,03 | 9237 |
| 31697 | | | | | | | | | |
| CONEXANT SYSTEMS INC | COM | | 207142100 | 1056 | 87629 | SH | OTHER | 01,03 | 71313 |
| 16316 | | | | | | | | | |
| 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 | COM | | 207410101 | 151 | 6050 | SH | DEFINED | 01,03 | 650 |
| 5400 | | | | | | | | | |
| 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 | COM | | 208464107 | 700 | 193363 | SH | DEFINED | 01,03 | 192363 |
| 1000 | | | | | | | | | |
| CONSECO INC | COM | | 208464107 | 200 | 55233 | SH | OTHER | 01,03 | 53093 |
| 2140 | | | | | | | | | |
| 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 | COM | | 209115104 | 6797 | 162180 | SH | DEFINED | 01,03 | 153481 |
| 8699 | | | | | | | | | |
| CONSOLIDATED EDISON INC | COM | | 209115104 | 5238 | 124984 | SH | OTHER | 01,03 | 80650 |
| 44334 | | | | | | | | | |
| 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 | CL A | | 21036P108 | 1997 | 36334 | SH | DEFINED | 01,03 | 26954 |
| 7430 1950 | | | | | | | | | |
| CONSTELLATION BRANDS INC | CL A | | 21036P108 | 14 | 250 | SH | OTHER | 01,03 | |

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|------------------------------|--------------|------------------|--------|----------|-----|---------------------|----------|
| 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 |
| 1300 | | | | | | | |

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|------------------------------------|--------------|-----------|-------|-----------|---------|------------------|--------|
| CREE INC 400 | COM | 225447101 | 43 | 3125 SH | OTHER | 01,03 | 2725 |
| CREE INC | COM | 225447101 | 650 | 47677 SH | DEFINED | 05,01,03 | 47677 |
| CREE INC | COM | 225447101 | 734 | 53825 SH | DEFINED | 07,06,01,03 | 53825 |
| CREE INC | COM | 225447101 | 20 | 1500 SH | DEFINED | 08,09,03 | 1500 |
| CRIMI MAE INC | COM NEW | 226603504 | 155 | 43699 SH | DEFINED | 01,03 | 43699 |
| CRITICAL PATH INC | COM | 22674V100 | 82 | 37800 SH | DEFINED | 08,09,03 | 37800 |
| CROMPTON CORP 277 | COM | 227116100 | 22 | 1772 SH | DEFINED | 01,03 | 1495 |
| CROMPTON CORP | COM | 227116100 | 6 | 462 SH | OTHER | 01,03 | 462 |
| CROMPTON CORP | COM | 227116100 | 910 | 73717 SH | DEFINED | 05,01,03 | 73717 |
| CROMPTON CORP | COM | 227116100 | 1034 | 83750 SH | DEFINED | 07,06,01,03 | 83750 |
| CROSS A T CO 100 | CL A | 227478104 | 1 | 100 SH | DEFINED | 01,03 | |
| CROSS A T CO | CL A | 227478104 | 255 | 36900 SH | DEFINED | 05,01,03 | 36900 |
| CROSS A T CO | CL A | 227478104 | 144 | 20800 SH | DEFINED | 07,06,01,03 | 20800 |
| CROSS CTRY INC | COM | 22748P105 | 504 | 18650 SH | DEFINED | 08,09,03 | 18650 |
| CROSSROADS SYS INC | COM | 22765D100 | 136 | 38262 SH | DEFINED | | 38262 |
| CROWN CASTLE INTL CORP | COM | 228227104 | 172 | 26092 SH | DEFINED | | 26092 |
| CROWN CASTLE INTL CORP 100 | COM | 228227104 | 1 | 100 SH | DEFINED | 01,03 | |
| CROWN CASTLE INTL CORP 4000 | COM | 228227104 | 108 | 16290 SH | OTHER | 01,03 | 12290 |
| CROWN CORK & SEAL INC | COM | 228255105 | 2 | 170 SH | DEFINED | 01,03 | 170 |
| CROWN CORK & SEAL INC 30000 | COM | 228255105 | 342 | 38177 SH | OTHER | 01,03 | 8177 |
| CROWN CORK & SEAL INC | COM | 228255105 | 5 | 600 SH | DEFINED | 08,09,03 | 600 |
| CROWN PAC PARTNERS L P | UNIT LTD PAR | 228439105 | 5 | 750 SH | DEFINED | 01,03 | 750 |
| CROWN PAC PARTNERS L P 500 | UNIT LTD PAR | 228439105 | 79 | 12500 SH | OTHER | 01,03 | 12000 |
| CRYOLIFE INC 800 | COM | 228903100 | 29 | 1400 SH | DEFINED | 01,03 | 600 |
| CRYOLIFE INC | COM | 228903100 | 849 | 40600 SH | DEFINED | 05,01,03 | 40600 |
| CRYOLIFE INC | COM | 228903100 | 489 | 23400 SH | DEFINED | 07,06,01,03 | 23400 |
| CRYOLIFE INC | COM | 228903100 | 17 | 800 SH | DEFINED | 08,09,03 | 800 |
| CUBIC CORP | COM | 229669106 | 232 | 3550 SH | DEFINED | 01,03 | 3550 |
| CUBIC CORP | COM | 229669106 | 13 | 200 SH | DEFINED | 08,09,03 | 200 |
| CULLEN FROST BANKERS INC 500 | COM | 229899109 | 929 | 25907 SH | DEFINED | 01,03 | 25407 |
| CULLEN FROST BANKERS INC 5900 | COM | 229899109 | 364 | 10154 SH | OTHER | 01,03 | 4254 |
| CULLEN FROST BANKERS INC | COM | 229899109 | 4149 | 115675 SH | DEFINED | 05,01,03 | 115675 |
| CULLEN FROST BANKERS INC | COM | 229899109 | 2278 | 63500 SH | DEFINED | 07,06,01,03 | 63500 |
| CUMMINS INC 310 | COM | 231021106 | 81 | 1710 SH | DEFINED | 01,03 | 1400 |
| CUMMINS INC 40 | COM | 231021106 | 28 | 600 SH | OTHER | 01,03 | 560 |
| CUMMINS INC | COM | 231021106 | 835 | 17690 SH | DEFINED | 05,01,03 | 17690 |
| CUMMINS INC | COM | 231021106 | 33 | 700 SH | OTHER | 05,01,03 | 700 |
| CUMMINS INC | COM | 231021106 | 242 | 5125 SH | DEFINED | 07,06,01,03 | 5125 |
| CUMMINS INC | COM | 231021106 | 128 | 2700 SH | DEFINED | 08,09,03 | 2700 |
| CUMULUS MEDIA INC | CL A | 231082108 | 15060 | 841350 SH | DEFINED | 01,03 | 841350 |
| CURATIVE HEALTH SVCS INC 8500 | COM | 231264102 | 400 | 37500 SH | DEFINED | 01,03 | 29000 |
| CURATIVE HEALTH SVCS INC | COM | 231264102 | 361 | 33850 SH | DEFINED | 05,01,03 | 33850 |
| CURATIVE HEALTH SVCS INC | COM | 231264102 | 121 | 11300 SH | DEFINED | 07,06,01,03 | 11300 |
| CURTISS WRIGHT CORP | COM | 231561101 | 120 | 1800 SH | OTHER | 01,03 | 1800 |
| CURTISS WRIGHT CORP | COM | 231561101 | 1353 | 20350 SH | DEFINED | 05,01,03 | 20350 |
| CURTISS WRIGHT CORP | COM | 231561101 | 831 | 12500 SH | DEFINED | 07,06,01,03 | 12500 |
| CURTISS WRIGHT CORP 465 | CL B | 231561408 | 30 | 465 SH | DEFINED | 01,03 | |
| CURTISS WRIGHT CORP 1543 3535 | CL B | 231561408 | 405 | 6211 SH | OTHER | 01,03 | 1133 |
| CURTISS WRIGHT CORP | CL B | 231561408 | 2 | 32 SH | DEFINED | 05,01,03 | 32 |
| CYGNUS INC 4600 | COM | 232560102 | 21 | 5350 SH | DEFINED | 01,03 | 750 |
| CYGNUS INC | COM | 232560102 | 328 | 84000 SH | DEFINED | 05,01,03 | 84000 |
| CYGNUS INC | COM | 232560102 | 180 | 46000 SH | DEFINED | 07,06,01,03 | 46000 |
| CYLINK CORP | COM | 232565101 | 920 | 601440 SH | DEFINED | 01,03 | 601440 |
| CYMER INC 3400 1475 | COM | 232572107 | 982 | 19775 SH | DEFINED | 01,03 | 14900 |
| CYMER INC | COM | 232572107 | 5792 | 116640 SH | DEFINED | 05,01,03 | 116640 |
| CYMER INC | COM | 232572107 | 9612 | 193560 SH | DEFINED | 07,06,01,03 | 193560 |
| CYMER INC | COM | 232572107 | 7464 | 150300 SH | CALL | DEFINED 08,09,03 | 150300 |
| CYPRESS SEMICONDUCTOR CORP | COM | 232806109 | 110 | 4780 SH | DEFINED | 01,03 | 4780 |
| CYPRESS SEMICONDUCTOR CORP 1500 | COM | 232806109 | 44 | 1900 SH | OTHER | 01,03 | 400 |
| CYPRESS SEMICONDUCTOR CORP | COM | 232806109 | 1863 | 80983 SH | DEFINED | 05,01,03 | 80983 |
| CYPRESS SEMICONDUCTOR CORP | COM | 232806109 | 2050 | 89125 SH | DEFINED | 07,06,01,03 | 89125 |
| CYPRESS SEMICONDUCTOR CORP | COM | 232806109 | 170 | 7400 SH | DEFINED | 08,09,03 | 7400 |
| CYPRESS SEMICONDUCTOR CORP | COM | 232806109 | 81 | 3500 SH | DEFINED | 17,16 | 3500 |
| CYTEC INDS INC | COM | 232820100 | 276 | 9079 SH | DEFINED | 01,03 | 9079 |
| CYTEC INDS INC 1886 | COM | 232820100 | 101 | 3316 SH | OTHER | 01,03 | 1430 |
| CYTEC INDS INC | COM | 232820100 | 800 | 26297 SH | DEFINED | 05,01,03 | 26297 |

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|-----------------------------------|-----|-----------|-------|---------|----|----------------------|---------|
| 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 | COM | 233293109 | 70640 | 2764764 | SH | DEFINED 01,03 | 304016 |
| 4537 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 | COM | 235851102 | 30802 | 433706 | SH | OTHER 01,03 | 20009 |
| 411087 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 | PUT DEFINED 08,09,03 | 20000 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 1043 | 25693 | SH | DEFINED 01,03 | 25693 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 4217 | 103904 | SH | OTHER 01,03 | 6728 |

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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 2900 | COM | 248019101 | 3142 | 67929 SH | DEFINED | 01,03 | 65029 |
| DELUXE CORP 5700 | COM | 248019101 | 830 | 17950 SH | OTHER | 01,03 | 12250 |
| 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 2370 | UNIT SER 1 | 252787106 | 547 | 5275 SH | OTHER | 01,03 | 2905 |

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|----------------------------|--------------|-----------|-------|---------|----|---------------------|---------|
| DIAMONDS TR | UNIT SER 1 | 252787106 | 34950 | 337000 | SH | DEFINED 08,09,03 | 337000 |
| DIEBOLD INC | COM | 253651103 | 508 | 12470 | SH | DEFINED 01,03 | 3133 |
| 9337 | | | | | | | |
| DIEBOLD INC | COM | 253651103 | 811 | 19903 | SH | OTHER 01,03 | 14618 |
| 5285 | | | | | | | |
| DIEBOLD INC | COM | 253651103 | 1930 | 47363 | SH | DEFINED 05,01,03 | 47363 |
| DIEBOLD INC | COM | 253651103 | 2156 | 52925 | SH | DEFINED 07,06,01,03 | 52925 |
| DIGENE CORP | COM | 253752109 | 4 | 100 | SH | DEFINED 01,03 | 100 |
| DIGENE CORP | COM | 253752109 | 846 | 23666 | SH | DEFINED 08,09,03 | 23666 |
| DIGENE CORP | COM | 253752109 | 1287 | 36000 | SH | DEFINED 17,16 | 36000 |
| DIGI INTL INC | COM | 253798102 | 45 | 8300 | SH | DEFINED 01,03 | |
| 8300 | | | | | | | |
| DIGI INTL INC | COM | 253798102 | 291 | 53425 | SH | DEFINED 05,01,03 | 53425 |
| DIGI INTL INC | COM | 253798102 | 147 | 27000 | SH | DEFINED 07,06,01,03 | 27000 |
| DIGITAL INSIGHT CORP | COM | 25385P106 | 94 | 3400 | SH | DEFINED 01,03 | 3400 |
| DIGITAL INSIGHT CORP | COM | 25385P106 | 4 | 150 | SH | OTHER 01,03 | 150 |
| DIGITAL INSIGHT CORP | COM | 25385P106 | 2845 | 103271 | SH | DEFINED 08,09,03 | 103271 |
| DIGITAS INC | COM | 25388K104 | 64 | 11600 | SH | DEFINED 08,09,03 | 11600 |
| DIME CMNTY BANCSHARES | COM | 253922108 | 288 | 9350 | SH | DEFINED 01,03 | 6650 |
| 2700 | | | | | | | |
| DIME CMNTY BANCSHARES | COM | 253922108 | 1253 | 40675 | SH | DEFINED 05,01,03 | 40675 |
| DIME CMNTY BANCSHARES | COM | 253922108 | 656 | 21300 | SH | DEFINED 07,06,01,03 | 21300 |
| DIME CMNTY BANCSHARES | COM | 253922108 | 6 | 200 | SH | DEFINED 08,09,03 | 200 |
| DILLARDS INC | CL A | 254067101 | 118 | 4928 | SH | DEFINED 01,03 | 4928 |
| DILLARDS INC | CL A | 254067101 | 83 | 3460 | SH | OTHER 01,03 | 2300 |
| 1160 | | | | | | | |
| DILLARDS INC | CL A | 254067101 | 870 | 36445 | SH | DEFINED 05,01,03 | 36445 |
| DILLARDS INC | CL A | 254067101 | 35 | 1475 | SH | OTHER 05,01,03 | 1475 |
| DILLARDS INC | CL A | 254067101 | 7533 | 315700 | SH | OTHER 06,01,03 | |
| 315700 | | | | | | | |
| DILLARDS INC | CL A | 254067101 | 248 | 10375 | SH | DEFINED 07,06,01,03 | 10375 |
| DILLARDS INC | CL A | 254067101 | 5 | 200 | SH | DEFINED 08,09,03 | 200 |
| DILLARDS INC | CL A | 254067101 | 716 | 30000 | SH | DEFINED 08,09,03 | 30000 |
| DIME BANCORP INC NEW | *W EXP 99/99 | 25429Q110 | | 1660 | SH | DEFINED 01,03 | |
| 1660 | | | | | | | |
| DIME BANCORP INC NEW | *W EXP 99/99 | 25429Q110 | 1 | 5972 | SH | OTHER 01,03 | 3160 |
| 2812 | | | | | | | |
| DIME BANCORP INC NEW | *W EXP 99/99 | 25429Q110 | | 3630 | SH | DEFINED 05,01,03 | 3630 |
| DIMON INC | COM | 254394109 | 188 | 27200 | SH | DEFINED 01,03 | 27200 |
| DIMON INC | COM | 254394109 | 283 | 41000 | SH | OTHER 01,03 | 19400 |
| 21600 | | | | | | | |
| DIMON INC | COM | 254394109 | 931 | 134925 | SH | DEFINED 05,01,03 | 134925 |
| DIMON INC | COM | 254394109 | 14 | 2100 | SH | OTHER 06,01,03 | |
| 2100 | | | | | | | |
| DIMON INC | COM | 254394109 | 381 | 55200 | SH | DEFINED 07,06,01,03 | 55200 |
| DIONEX CORP | COM | 254546104 | 591 | 24281 | SH | DEFINED 01,03 | 22681 |
| 100 1500 | | | | | | | |
| DIONEX CORP | COM | 254546104 | 29 | 1200 | SH | OTHER 01,03 | |
| 1200 | | | | | | | |
| DIONEX CORP | COM | 254546104 | 2280 | 93728 | SH | DEFINED 05,01,03 | 93728 |
| DIONEX CORP | COM | 254546104 | 4348 | 178719 | SH | DEFINED 07,06,01,03 | 178719 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 68677 | 2975596 | SH | DEFINED 01,03 | 2627794 |
| 347802 | | | | | | | |
| DISNEY WALT CO | COM DISNEY | 254687106 | 53314 | 2309983 | SH | OTHER 01,03 | 1286548 |
| 1023435 | | | | | | | |
| DISNEY WALT CO | COM DISNEY | 254687106 | 23858 | 1033729 | SH | DEFINED 05,01,03 | 1033729 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 812 | 35200 | SH | OTHER 05,01,03 | 35200 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 7447 | 322650 | SH | DEFINED 07,06,01,03 | 322650 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 857 | 37117 | SH | DEFINED 08,09,03 | 37117 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 7 | 300 | SH | DEFINED 13,01,03 | 300 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 5 | 232 | SH | OTHER 13,01,03 | 232 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 346 | 15000 | SH | DEFINED 16 | 15000 |
| DIVINE INC | CL A | 255402109 | 141 | 282767 | SH | DEFINED 01,03 | 282767 |
| DIVINE INC | CL A | 255402109 | 4 | 7056 | SH | OTHER 01,03 | 7056 |
| DOCUCORP INTL INC | COM | 255911109 | 340 | 45000 | SH | DEFINED 01,03 | 45000 |
| DOCUCORP INTL INC | COM | 255911109 | 2 | 200 | SH | DEFINED 08,09,03 | 200 |
| DOBSON COMMUNICATIONS CORP | CL A | 256069105 | 221 | 70000 | SH | DEFINED 01,03 | 70000 |
| DOLE FOOD INC | COM | 256605106 | 308 | 9940 | SH | DEFINED 01,03 | 9940 |
| DOLE FOOD INC | COM | 256605106 | 37 | 1200 | SH | OTHER 01,03 | 1200 |
| DOLE FOOD INC | COM | 256605106 | 1130 | 36450 | SH | DEFINED 05,01,03 | 36450 |
| DOLE FOOD INC | COM | 256605106 | 25 | 800 | SH | OTHER 06,01,03 | |
| 800 | | | | | | | |
| DOLE FOOD INC | COM | 256605106 | 1283 | 41400 | SH | DEFINED 07,06,01,03 | 41400 |
| DOLE FOOD INC | COM | 256605106 | 1254 | 40437 | SH | DEFINED 08,09,03 | 40437 |
| DOLLAR GEN CORP | COM | 256669102 | 4506 | 276798 | SH | DEFINED 01,03 | 267948 |
| 8850 | | | | | | | |
| DOLLAR GEN CORP | COM | 256669102 | 638 | 39214 | SH | OTHER 01,03 | 32113 |
| 7101 | | | | | | | |
| DOLLAR GEN CORP | COM | 256669102 | 2681 | 164660 | SH | DEFINED 05,01,03 | 164660 |
| DOLLAR GEN CORP | COM | 256669102 | 93 | 5700 | SH | OTHER 05,01,03 | 5700 |
| DOLLAR GEN CORP | COM | 256669102 | 776 | 47675 | SH | DEFINED 07,06,01,03 | 47675 |
| DOLLAR GEN CORP | COM | 256669102 | 755 | 46375 | SH | DEFINED 08,09,03 | 46375 |
| DOLLAR TREE STORES INC | COM | 256747106 | 513 | 15644 | SH | DEFINED 01,03 | 12644 |
| 3000 | | | | | | | |
| DOLLAR TREE STORES INC | COM | 256747106 | 27 | 808 | SH | OTHER 01,03 | 808 |

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|---|------------|-----------|--------|---------|----|---------------------|---------|
| 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 |
| DOWNNEY FINL CORP 6600 | COM | 261018105 | 1205 | 26418 | SH | DEFINED 01,03 | 19818 |
| DOWNNEY FINL CORP | COM | 261018105 | 3144 | 68950 | SH | DEFINED 05,01,03 | 68950 |
| DOWNNEY 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 |

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|---------------------------------------|--------------|-----------|--------|----------|----|---------|-------------|----------|
| 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 2700 | COM | 26874Q100 | 123 | 4091 | SH | OTHER | 01,03 | 1391 |

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|-----------------------------------|--------------|-----------|-------|--------|----|-----------------------|--------|
| 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 397 | SPONSORED AD | 26874R108 | 171 | 2367 | SH | DEFINED 01,03 | 1970 |
| ENI S P A 1138 | SPONSORED AD | 26874R108 | 125 | 1735 | SH | OTHER 01,03 | 597 |
| ENI S P A 57000 | SPONSORED AD | 26874R108 | 4107 | 57000 | SH | OTHER 06,01,03 | |
| EOG RES INC 13300 | COM | 26875P101 | 2528 | 62332 | SH | DEFINED 01,03 | 49032 |
| EOG RES INC 26460 | COM | 26875P101 | 1760 | 43385 | SH | OTHER 01,03 | 16925 |
| 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 100 | COM | 26881V100 | 4 | 510 | SH | OTHER 01,03 | 410 |
| 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 9100 | COM | 269151106 | 496 | 23900 | SH | DEFINED 01,03 | 14800 |
| 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 200 | COM | 270321102 | 2 | 200 | SH | OTHER 01,03 | |
| 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 2900 | COM | 27579R104 | 337 | 11500 | SH | DEFINED 01,03 | 8600 |
| EAST WEST BANCORP INC 10700 | COM | 27579R104 | 671 | 22900 | SH | OTHER 01,03 | 12200 |
| 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 4000 | COM | 277196101 | 163 | 9615 | SH | OTHER 01,03 | 5615 |
| EASTMAN CHEM CO 3681 | COM | 277432100 | 990 | 20287 | SH | DEFINED 01,03 | 16606 |
| EASTMAN CHEM CO 14661 | COM | 277432100 | 2427 | 49754 | SH | OTHER 01,03 | 35093 |
| 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 16707 | COM | 277461109 | 4766 | 152919 | SH | DEFINED 01,03 | 136212 |
| EASTMAN KODAK CO 79338 | COM | 277461109 | 7498 | 240555 | SH | OTHER 01,03 | 161217 |
| 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 274200 | COM | 277461109 | 8547 | 274200 | SH | OTHER 06,01,03 | |
| 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 700 | COM | 278058102 | 4976 | 61446 | SH | DEFINED 01,03 | 60746 |
| EATON CORP 60274 | COM | 278058102 | 7310 | 90270 | SH | OTHER 01,03 | 29996 |
| 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 300 | COM | 278642103 | 309 | 5448 | SH | DEFINED 01,03 | 5148 |
| EBAY INC 4731 | COM | 278642103 | 455 | 8036 | SH | OTHER 01,03 | 3305 |
| EBAY INC | COM | 278642103 | 57 | 1005 | SH | DEFINED 05,01,03 | 1005 |
| EBAY INC | COM | 278642103 | 427 | 7532 | SH | DEFINED 08,09,03 | 7532 |

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|---------------------------------------|--------------|-----------|-------|----------|-----|-----------------------|----------|
| EL PASO ELEC CO 1600 | COM NEW | 283677854 | 52 | 3300 | SH | DEFINED 01,03 | 1700 |
| 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 12650 | COM | 28368B102 | 1261 | 33650 | SH | OTHER 01,03 | 21000 |
| 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 14000 | NOTE | 284129AC7 | 10 | 20000 | PRN | OTHER 01,03 | 6000 |
| ELAN FIN CORP LTD | NOTE | 284129AC7 | 10222 | 21023000 | PRN | DEFINED 08,09,03 | 21023000 |
| ELAN PLC 2700 | ADR | 284131208 | 315 | 22630 | SH | DEFINED 01,03 | 19930 |
| ELAN PLC 5417 | ADR | 284131208 | 265 | 19058 | SH | OTHER 01,03 | 13641 |
| 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 5300 | COM | 284155108 | 394 | 9217 | SH | DEFINED 01,03 | 3917 |
| 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 6600 | COM | 284443108 | 175 | 7900 | SH | DEFINED 01,03 | 1300 |
| 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 4700 1100 | COM | 285229100 | 441 | 12025 | SH | DEFINED 01,03 | 6225 |
| ELECTRO SCIENTIFIC INDS 2300 | COM | 285229100 | 84 | 2300 | SH | OTHER 01,03 | |
| 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 7600 | COM | 285324109 | 128 | 7600 | SH | DEFINED 01,03 | |
| 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 11500 | COM | 285512109 | 44439 | 730897 | SH | DEFINED 01,03 | 719397 |
| ELECTRONIC ARTS INC 38951 | COM | 285512109 | 4018 | 66091 | SH | OTHER 01,03 | 27140 |
| 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 | 285661AB0 | 197 | 250000 | PRN | DEFINED 08,09,03 | 250000 |
| ELECTRONIC DATA SYS NEW 43567 | COM | 285661104 | 15647 | 269828 | SH | DEFINED 01,03 | 226261 |
| ELECTRONIC DATA SYS NEW 56246 | COM | 285661104 | 11279 | 194499 | SH | OTHER 01,03 | 138253 |
| 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 75233 | SP ADR PFD S | 29081M102 | 1518 | 75233 | SH | OTHER 06,01,03 | |
| EMBRAER-EMPRESA BRASILEIRA D 9361 | SP ADR PFD S | 29081M102 | 17379 | 861189 | SH | DEFINED 11,06,01,03 | 851828 |
| EMCOR GROUP INC 6500 | COM | 29084Q100 | 505 | 8700 | SH | DEFINED 01,03 | 2200 |
| 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 8833 | COM | 290885102 | 160 | 13251 | SH | OTHER 01,03 | 4418 |
| EMERGING MKTS INCOME FD 8333 | COM | 290918101 | 184 | 12500 | SH | OTHER 01,03 | 4167 |
| EMERGING MKTS INCM FD II 18911 | COM | 290920107 | 207 | 16120 | SH | DEFINED 01,03 | 16120 |
| EMERGING MKTS INCM FD II | COM | 290920107 | 388 | 30176 | SH | OTHER 01,03 | 11265 |
| EMERSON ELEC CO 87869 | COM | 291011104 | 66376 | 1156578 | SH | DEFINED 01,03 | 1068709 |
| EMERSON ELEC CO 685634 | COM | 291011104 | 73407 | 1279097 | SH | OTHER 01,03 | 593463 |
| 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 |

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|------------------------------|--------------|-----------|-------|---------|----|---------|-------------|--------|------|
| 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 | |
| ENTERGY CORP NEW | COM | 29364G103 | 1320 | 30409 | SH | DEFINED | 01,03 | 19409 | |
| 11000 | | | | | | | | | |
| ENTERGY CORP NEW | COM | 29364G103 | 624 | 14369 | SH | OTHER | 01,03 | 6905 | |
| 7464 | | | | | | | | | |
| ENTERGY CORP NEW | COM | 29364G103 | 4664 | 107430 | SH | DEFINED | 05,01,03 | 107430 | |
| ENTERGY CORP NEW | COM | 29364G103 | 165 | 3800 | SH | OTHER | 05,01,03 | 3800 | |
| ENTERGY 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 | |

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|------------------------------|--------------|-----------|-------|-------------|---------|-------------|----------|-------|
| 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 | COM | 294100102 | 395 | 19509 SH | DEFINED | 01,03 | 16309 | |
| 3200 | | | | | | | | |
| ENZO BIOCHEM INC | COM | 294100102 | | 7 SH | OTHER | 01,03 | | |
| 7 | | | | | | | | |
| 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 | | |
| 7200 | | | | | | | | |
| 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 | COM | 29442R105 | 51 | 66000 SH | OTHER | 01,03 | | |
| 66000 | | | | | | | | |
| EQUIFAX INC | COM | 294429105 | 13097 | 438033 SH | DEFINED | 01,03 | 4600 | |
| 433433 | | | | | | | | |
| EQUIFAX INC | COM | 294429105 | 14882 | 497718 SH | OTHER | 01,03 | 389933 | |
| 84096 23689 | | | | | | | | |
| 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 | COM | 294549100 | 639 | 18347 SH | DEFINED | 01,03 | 16323 | |
| 2024 | | | | | | | | |
| EQUITABLE RES INC | COM | 294549100 | 479 | 13774 SH | OTHER | 01,03 | 10064 | |
| 3710 | | | | | | | | |
| EQUITABLE RES INC | COM | 294549100 | 1452 | 41720 SH | DEFINED | 05,01,03 | 41720 | |
| EQUITABLE RES INC | COM | 294549100 | 91 | 2600 SH | OTHER | 06,01,03 | | |
| 2600 | | | | | | | | |
| EQUITABLE RES INC | COM | 294549100 | 1649 | 47375 SH | DEFINED | 07,06,01,03 | 47375 | |
| EQUITY INCOME FD | UT 1 EX SR-A | 294700703 | 1038 | 9613 SH | DEFINED | 01,03 | 9151 | |
| 462 | | | | | | | | |
| EQUITY INCOME FD | UT 1 EX SR-A | 294700703 | 2037 | 18866 SH | OTHER | 01,03 | 15991 | |
| 2875 | | | | | | | | |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 5272 | 175805 SH | DEFINED | 01,03 | 92977 | |
| 6553 76275 | | | | | | | | |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 137 | 4569 SH | OTHER | 01,03 | | |
| 4569 | | | | | | | | |
| 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 | COM | 294741103 | 9164 | 305554 SH | DEFINED | 11,06,01,03 | 295848 | |
| 9706 | | | | | | | | |
| EQUITY RESIDENTIAL PPTYS TR | SH BEN INT | 29476L107 | 1144 | 39796 SH | DEFINED | 01,03 | 35596 | |
| 4200 | | | | | | | | |
| EQUITY RESIDENTIAL PPTYS TR | SH BEN INT | 29476L107 | 422 | 14668 SH | OTHER | 01,03 | 2986 | |
| 11682 | | | | | | | | |
| 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 | PFD CV 1/10 | 29476L859 | 19 | 750 SH | OTHER | 01,03 | 250 | |
| 500 | | | | | | | | |
| EQUITY RESIDENTIAL PPTYS TR | PFD CV 1/10 | 29476L859 | 4613 | 181200 SH | DEFINED | 07,06,01,03 | 181200 | |
| ERICSSON L M TEL CO | ADR CL B SEK | 294821400 | 3232 | 773130 SH | DEFINED | 01,03 | 750430 | |
| 22700 | | | | | | | | |
| ERICSSON L M TEL CO | ADR CL B SEK | 294821400 | 5045 | 1207010 SH | OTHER | 01,03 | 1004757 | |
| 202253 | | | | | | | | |
| 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 | COM | 296315104 | 11 | 277 SH | OTHER | 01,03 | | |
| 277 | | | | | | | | |
| ESCO TECHNOLOGIES INC | COM | 296315104 | 4 | 100 SH | DEFINED | 08,09,03 | 100 | |
| ESTERLINE TECHNOLOGIES CORP | COM | 297425100 | 143 | 7022 SH | DEFINED | 01,03 | 6822 | |
| 200 | | | | | | | | |
| ESTERLINE TECHNOLOGIES CORP | COM | 297425100 | 24 | 1195 SH | OTHER | 01,03 | | |
| 1195 | | | | | | | | |
| 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 | SPONSORED AD | 29759W101 | 179 | 3908 SH | DEFINED | 01,03 | 3208 | |
| 700 | | | | | | | | |
| ETABLISSEMENTS DELHAIZE FRER | SPONSORED AD | 29759W101 | 32 | 700 SH | OTHER | 01,03 | 700 | |
| ETHAN ALLEN INTERIORS INC | COM | 297602104 | 8990 | 236217 SH | DEFINED | 01,03 | 216833 | |
| 17360 2024 | | | | | | | | |
| ETHAN ALLEN INTERIORS INC | COM | 297602104 | 555 | 14573 SH | OTHER | 01,03 | | |
| 14573 | | | | | | | | |
| 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 | COM | 297659104 | 26 | 22650 SH | DEFINED | 01,03 | 21954 | |

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|--------------------------|------------|-----------|---------|-------------|--------------|-------------|----------|--|
| 696 | | | | | | | | |
| 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 | COM NO PAR | 299900308 | 590 | 14160 SH | DEFINED | 01,03 | 10537 | |
| 3623 | | | | | | | | |
| EVERGREEN RES INC | COM NO PAR | 299900308 | 304 | 7300 SH | OTHER | 01,03 | | |
| 7300 | | | | | | | | |
| 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 | COM | 30063P105 | 282 | 28983 SH | DEFINED | 01,03 | 26633 | |
| 1000 1350 | | | | | | | | |
| 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 | COM | 300645108 | 514 | 25010 SH | DEFINED | 01,03 | 9560 | |
| 15450 | | | | | | | | |
| EXAR CORP | COM | 300645108 | 34 | 1650 SH | OTHER | 01,03 | | |
| 1650 | | | | | | | | |
| 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 | COM | 30161N101 | 3202 | 60457 SH | DEFINED | 01,03 | 56385 | |
| 4072 | | | | | | | | |
| EXELON CORP | COM | 30161N101 | 3011 | 56851 SH | OTHER | 01,03 | 7801 | |
| 49050 | | | | | | | | |
| 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 | COM | 30161N101 | 12882 | 243200 SH | OTHER | 06,01,03 | | |
| 243200 | | | | | | | | |
| 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 | COM | 302130109 | 564 | 9245 SH | DEFINED | 01,03 | 8945 | |
| 300 | | | | | | | | |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 31 | 500 SH | OTHER | 01,03 | 167 | |
| 333 | | | | | | | | |
| 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 | COM | 302182100 | 6143 | 106661 SH | DEFINED | 01,03 | 106436 | |
| 225 | | | | | | | | |
| EXPRESS SCRIPTS INC | COM | 302182100 | 2020 | 35075 SH | OTHER | 01,03 | 59 | |
| 35016 | | | | | | | | |
| 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 | COM | 30226D106 | 6 | 600 SH | OTHER | 01,03 | 200 | |
| 400 | | | | | | | | |
| 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 | COM | 30231G102 | 1198255 | 27338695 SH | DEFINED | 01,03 | 25325824 | |
| 2012871 | | | | | | | | |
| EXXON MOBIL CORP | COM | 30231G102 | 979959 | 22358175 SH | OTHER | 01,03 | 12063642 | |
| 10294533 | | | | | | | | |
| EXXON MOBIL CORP | COM | 30231G102 | 169759 | 3873122 SH | DEFINED | 05,01,03 | 2268122 | |
| 1605000 | | | | | | | | |
| EXXON MOBIL CORP | COM | 30231G102 | 75475 | 1722000 SH | OTHER | 05,01,03 | 1722000 | |
| EXXON MOBIL CORP | COM | 30231G102 | 27754 | 633218 SH | OTHER | 06,01,03 | | |
| 633218 | | | | | | | | |
| 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 | COM | 30231G102 | 151 | 3452 SH | OTHER | 13,01,03 | 1960 | |
| 1492 | | | | | | | | |
| F&M BANCORP MD | COM | 302367107 | 455 | 16840 SH | DEFINED | 01,03 | 16840 | |
| F&M BANCORP MD | COM | 302367107 | 83 | 3082 SH | OTHER | 01,03 | 1657 | |
| 1425 | | | | | | | | |
| 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 | COM | 30249U101 | 68 | 3420 SH | DEFINED | 01,03 | | |

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|------------------------------------|---------|-----------|--------|----------|----|---------|------------------|----------|
| 3420 | | | | | | | | |
| 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 | COM | 313586109 | 13112 | 164150 | SH | OTHER | 06,01,03 | |

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|------------------------------|--------------|-----------|--------|---------|----|---------------------|---------|
| 164150 | | | | | | | |
| 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 | COM | 313586109 | 418138 | 5234576 | SH | DEFINED 11,06,01,03 | 4809255 |
| 425321 | | | | | | | |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 148 | 1850 | SH | DEFINED 13,01,03 | 1850 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 76 | 950 | SH | OTHER 13,01,03 | 300 |
| 650 | | | | | | | |
| FEDERAL REALTY INVT TR | SH BEN INT N | 313747206 | 197 | 7686 | SH | DEFINED 01,03 | |
| 7686 | | | | | | | |
| FEDERAL REALTY INVT TR | SH BEN INT N | 313747206 | 600 | 23364 | SH | OTHER 01,03 | 16286 |
| 1100 5978 | | | | | | | |
| FEDERAL SIGNAL CORP | COM | 313855108 | 3701 | 156044 | SH | DEFINED 01,03 | 5115 |
| 150929 | | | | | | | |
| 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 | COM | 31410H101 | 1318 | 32255 | SH | DEFINED 01,03 | 31155 |
| 1100 | | | | | | | |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 439 | 10754 | SH | OTHER 01,03 | 4284 |
| 6470 | | | | | | | |
| 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 | COM | 31428X106 | 45600 | 784856 | SH | DEFINED 01,03 | 752831 |
| 32025 | | | | | | | |
| FEDEX CORP | COM | 31428X106 | 12500 | 215150 | SH | OTHER 01,03 | 130560 |
| 84590 | | | | | | | |
| 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 | COM | 31428X106 | 1561 | 26875 | SH | OTHER 06,01,03 | |
| 26875 | | | | | | | |
| 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 | COM | 31428X106 | 212498 | 3657454 | SH | DEFINED 11,06,01,03 | 3281179 |
| 376275 | | | | | | | |
| FELCOR LODGING TR INC | COM | 31430F101 | 142 | 6700 | SH | DEFINED 01,03 | 6700 |
| FELCOR LODGING TR INC | COM | 31430F101 | 174 | 8204 | SH | OTHER 01,03 | 304 |
| 7900 | | | | | | | |
| 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 | COM | 316326107 | 1162 | 44047 | SH | OTHER 01,03 | 5358 |
| 38689 | | | | | | | |
| 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 | COM | 316773100 | 14524 | 215236 | SH | DEFINED 01,03 | 111751 |
| 103485 | | | | | | | |
| FIFTH THIRD BANCORP | COM | 316773100 | 13311 | 197257 | SH | OTHER 01,03 | 146016 |
| 51241 | | | | | | | |
| 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 | COM | 316869106 | 291 | 17000 | SH | DEFINED 01,03 | 4600 |
| 12400 | | | | | | | |
| FILENET CORP | COM | 316869106 | 26 | 1500 | SH | OTHER 01,03 | |
| 1500 | | | | | | | |
| 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 | COM | 317492106 | 95 | 2900 | SH | DEFINED 01,03 | 2700 |
| 200 | | | | | | | |
| 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 | COM | 318522307 | 586 | 27520 | SH | DEFINED 01,03 | 7000 |
| 20520 | | | | | | | |
| FIRST AMERN CORP CALIF | COM | 318522307 | 4 | 200 | SH | OTHER 01,03 | |
| 200 | | | | | | | |
| FIRST AMERN CORP CALIF | COM | 318522307 | 3229 | 151750 | SH | DEFINED 05,01,03 | 151750 |

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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 13000 | SPON ADR UNI | 344419106 | 4244 | 90000 SH | DEFINED | 01,03 | 90000 |
| FOMENTO ECONOMICO MEXICANO S | 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 | PUT | 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 | COM | | 356602102 | 10 | 450 | SH | OTHER | 01,03 | | |

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|----------|------------------------------|--------------|-----------|-------|------------|---------|------------------|---------|
| 450 | FREEMONT-MCMORAN COPPER & GO | CL B | 35671D857 | 205 | 11617 SH | DEFINED | 01,03 | 7490 |
| 4127 | FREEMONT-MCMORAN COPPER & GO | CL B | 35671D857 | 421 | 23911 SH | OTHER | 01,03 | 20071 |
| 3840 | FREEMONT-MCMORAN COPPER & GO | CL B | 35671D857 | 1130 | 64105 SH | DEFINED | 05,01,03 | 64105 |
| | FREEMONT-MCMORAN COPPER & GO | CL B | 35671D857 | 44 | 2475 SH | OTHER | 05,01,03 | 2475 |
| | FREEMONT-MCMORAN COPPER & GO | CL B | 35671D857 | 315 | 17875 SH | DEFINED | 07,06,01,03 | 17875 |
| | FREEMONT-MCMORAN COPPER & GO | CL B | 35671D857 | 28 | 1600 SH | DEFINED | 08,09,03 | 1600 |
| | FREEMONT-MCMORAN COPPER & GO | CL B | 35671D857 | 88 | 5000 SH | CALL | DEFINED 08,09,03 | 5000 |
| | FREEMONT-MCMORAN COPPER & GO | CL B | 35671D857 | 44 | 2500 SH | PUT | DEFINED 08,09,03 | 2500 |
| | FREEMONT-MCMORAN COPPER & GO | CL B | 35671D857 | 21 | 1206 SH | DEFINED | 13,01,03 | 1206 |
| | FREMONT GEN CORP | COM | 357288109 | 366 | 60000 SH | DEFINED | 01,03 | 15300 |
| 44700 | 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 | COM | 359065109 | 114 | 6200 SH | DEFINED | 01,03 | 4300 |
| 1900 | 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 | COM | 359694106 | 305 | 10200 SH | OTHER | 01,03 | 900 |
| 9300 | 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 | COM | 360271100 | 362 | 14456 SH | DEFINED | 01,03 | 4456 |
| 10000 | FULTON FINL CORP PA | COM | 360271100 | 43 | 1722 SH | OTHER | 01,03 | 1722 |
| | FURNITURE BRANDS INTL INC | COM | 360921100 | 414 | 11370 SH | DEFINED | 01,03 | 10582 |
| 788 | FURNITURE BRANDS INTL INC | COM | 360921100 | 7 | 203 SH | OTHER | 01,03 | |
| 203 | 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 | CL A | 361268105 | 1278 | 34300 SH | DEFINED | 01,03 | 29200 |
| 5100 | 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 | SPONSORED AD | 363595109 | 3801 | 123166 SH | DEFINED | 01,03 | 98351 |
| 24815 | GALLAHER GROUP PLC | SPONSORED AD | 363595109 | 3935 | 127501 SH | OTHER | 01,03 | 86789 |
| 40712 | GALLAHER GROUP PLC | SPONSORED AD | 363595109 | 2 | 80 SH | DEFINED | 05,01,03 | 80 |
| | GANNETT INC | COM | 364730101 | 75653 | 994121 SH | DEFINED | 01,03 | 908571 |
| 85550 | GANNETT INC | COM | 364730101 | 23922 | 314354 SH | OTHER | 01,03 | 191420 |
| 122934 | 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 | COM | 364730101 | 19 | 250 SH | OTHER | 13,01,03 | |
| 250 | GAP INC DEL | COM | 364760108 | 6401 | 425610 SH | DEFINED | 01,03 | 369135 |
| 56475 | GAP INC DEL | COM | 364760108 | 2553 | 169753 SH | OTHER | 01,03 | 103983 |
| 65770 | 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 | COM | 365558105 | 114 | 4633 SH | DEFINED | 01,03 | 771 |
| 3712 150 | GARDNER DENVER INC | COM | 365558105 | 10 | 411 SH | OTHER | 01,03 | |

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|---------------------------|---------|-----------|---------|----------|----|-----------------------|--|----------|
| 411 | | | | | | | | |
| 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 | CL B | 366651206 | 308 | 23725 | SH | DEFINED 01,03 | | 11695 |
| 12030 | | | | | | | | |
| GARTNER INC | CL B | 366651206 | 107 | 8241 | SH | OTHER 01,03 | | 1083 |
| 7158 | | | | | | | | |
| 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 | COM | 367626108 | 100 | 15746 | SH | DEFINED 01,03 | | 15046 |
| 700 | | | | | | | | |
| GATEWAY INC | COM | 367626108 | 28 | 4390 | SH | OTHER 01,03 | | 2608 |
| 1782 | | | | | | | | |
| 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 | COM | 367626108 | 3792 | 600000 | SH | OTHER 16 | | |
| 600000 | | | | | | | | |
| 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 | COM | 368682100 | 41 | 2623 | SH | DEFINED 01,03 | | 1923 |
| 700 | | | | | | | | |
| GENCORP INC | COM | 368682100 | 24 | 1554 | SH | OTHER 01,03 | | |
| 1554 | | | | | | | | |
| 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 | COM NEW | 368710406 | 123483 | 2447631 | SH | DEFINED 01,03 | | 2412715 |
| 34916 | | | | | | | | |
| GENENTECH INC | COM NEW | 368710406 | 19179 | 380150 | SH | OTHER 01,03 | | 229448 |
| 150702 | | | | | | | | |
| GENENTECH INC | COM NEW | 368710406 | 4394 | 87092 | SH | DEFINED 05,01,03 | | 87092 |
| GENENTECH INC | COM NEW | 368710406 | 9644 | 191150 | SH | OTHER 06,01,03 | | |
| 191150 | | | | | | | | |
| 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 | COM | 368802104 | 419 | 12693 | SH | OTHER 01,03 | | 4943 |
| 7750 | | | | | | | | |
| 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 | CL A | 369385109 | 160 | 18400 | SH | DEFINED 01,03 | | 5400 |
| 13000 | | | | | | | | |
| 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 | COM | 369550108 | 12893 | 137228 | SH | DEFINED 01,03 | | 135473 |
| 1755 | | | | | | | | |
| GENERAL DYNAMICS CORP | COM | 369550108 | 2284 | 24306 | SH | OTHER 01,03 | | 7190 |
| 17116 | | | | | | | | |
| GENERAL DYNAMICS CORP | COM | 369550108 | 8272 | 88050 | SH | DEFINED 05,01,03 | | 24885 |
| 63165 | | | | | | | | |
| GENERAL DYNAMICS CORP | COM | 369550108 | 30860 | 328475 | SH | OTHER 05,01,03 | | 66640 |
| 261835 | | | | | | | | |
| GENERAL DYNAMICS CORP | COM | 369550108 | 4740 | 50450 | SH | OTHER 06,01,03 | | |
| 50450 | | | | | | | | |
| 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 | COM | 369550108 | 396275 | 4217935 | SH | DEFINED 11,06,01,03 | | 3828780 |
| 389155 | | | | | | | | |
| GENERAL ELEC CO | COM | 369604103 | 1436370 | 38354340 | SH | DEFINED 01,03 | | 35913197 |
| 2441143 | | | | | | | | |
| GENERAL ELEC CO | COM | 369604103 | 965630 | 25784506 | SH | OTHER 01,03 | | 14673865 |
| 11110641 | | | | | | | | |
| GENERAL ELEC CO | COM | 369604103 | 200893 | 5364311 | SH | DEFINED 05,01,03 | | 2798311 |
| 2566000 | | | | | | | | |
| GENERAL ELEC CO | COM | 369604103 | 102441 | 2735400 | SH | OTHER 05,01,03 | | 2735400 |
| GENERAL ELEC CO | COM | 369604103 | 31178 | 832525 | SH | OTHER 06,01,03 | | |
| 832525 | | | | | | | | |
| 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 | COM | 369604103 | 138 | 3675 | SH | OTHER 13,01,03 | | 2175 |

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|------------------------------|--------------|-----------|--------|----------|-----|-----------------------|--|----------|
| 1500 | | | | | | | | |
| 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 | COM | 370334104 | 336742 | 6893385 | SH | DEFINED 01,03 | | 6812497 |
| 80888 | | | | | | | | |
| GENERAL MLS INC | COM | 370334104 | 46246 | 946691 | SH | OTHER 01,03 | | 275586 |
| 671105 | | | | | | | | |
| 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 | COM | 370334104 | 2828 | 57900 | SH | OTHER 06,01,03 | | |
| 57900 | | | | | | | | |
| 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 | COM | 370442105 | 19973 | 330411 | SH | DEFINED 01,03 | | 305331 |
| 25080 | | | | | | | | |
| GENERAL MTRS CORP | COM | 370442105 | 24374 | 403212 | SH | OTHER 01,03 | | 236036 |
| 167176 | | | | | | | | |
| 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 | COM | 370442105 | 2825 | 46725 | SH | OTHER 06,01,03 | | |
| 46725 | | | | | | | | |
| 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 | COM | 370442105 | 425542 | 7039566 | SH | DEFINED 11,06,01,03 | | 6410140 |
| 629426 | | | | | | | | |
| 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 | DEB SR CONV | 370442741 | 19 | 700 | SH | OTHER 01,03 | | 230 |
| 470 | | | | | | | | |
| 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 | CL H NEW | 370442832 | 829 | 50403 | SH | DEFINED 01,03 | | 49187 |
| 1216 | | | | | | | | |
| GENERAL MTRS CORP | CL H NEW | 370442832 | 909 | 55235 | SH | OTHER 01,03 | | 49056 |
| 6179 | | | | | | | | |
| 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 | COM | 371532102 | 121 | 4400 | SH | DEFINED 01,03 | | 3200 |
| 1200 | | | | | | | | |
| 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 | COM | 371901109 | 402 | 13562 | SH | OTHER 01,03 | | 11402 |
| 2160 | | | | | | | | |
| 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 | COM | 372460105 | 10741 | 292122 | SH | DEFINED 01,03 | | 288489 |
| 3633 | | | | | | | | |
| GENUINE PARTS CO | COM | 372460105 | 7500 | 203970 | SH | OTHER 01,03 | | 88944 |
| 115026 | | | | | | | | |
| 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 | 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 | | |
| 340900 | | | | | | | | |
| 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 | COM GENL DIV | 372917104 | 5442 | 124615 | SH | DEFINED 01,03 | | 120945 |
| 3670 | | | | | | | | |
| GENZYME CORP | COM GENL DIV | 372917104 | 881 | 20165 | SH | OTHER 01,03 | | 15785 |
| 4380 | | | | | | | | |
| 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 | COM BIOSURGE | 372917708 | 1 | 131 | SH | DEFINED 01,03 | | |
| 131 | | | | | | | | |
| GENZYME CORP | COM BIOSURGE | 372917708 | 10 | 1425 | SH | OTHER 01,03 | | 1065 |

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|---------------------------------------|-----|-----------|--------|------------|---------|------------------|---------|
| GOLDMAN SACHS GROUP INC 9714 | COM | 38141G104 | 4127 | 45723 SH | OTHER | 01,03 | 36009 |
| 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 221618 | COM | 38141G104 | 246301 | 2729094 SH | DEFINED | 11,06,01,03 | 2507476 |
| 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 13025 | COM | 382388106 | 1572 | 49694 SH | DEFINED | 01,03 | 36669 |
| GOODRICH CORP 17040 | COM | 382388106 | 1130 | 35725 SH | OTHER | 01,03 | 18685 |
| 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 21165 | COM | 382550101 | 2261 | 88408 SH | DEFINED | 01,03 | 67243 |
| GOODYEAR TIRE & RUBR CO 15813 | COM | 382550101 | 1172 | 45822 SH | OTHER | 01,03 | 30009 |
| 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 378700 | COM | 382550101 | 9683 | 378700 SH | OTHER | 06,01,03 | |
| 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 1483 | COM | 38388F108 | 2 | 704 SH | DEFINED | 01,03 | 704 |
| GRACE W R & CO DEL NEW | COM | 38388F108 | 4 | 1617 SH | OTHER | 01,03 | 134 |
| GRACE W R & CO DEL NEW | COM | 38388F108 | 73 | 33074 SH | DEFINED | 08,09,03 | 33074 |
| GRACO INC 16400 5700 | COM | 384109104 | 1270 | 31100 SH | DEFINED | 01,03 | 9000 |
| GRACO INC 5700 | COM | 384109104 | 233 | 5700 SH | OTHER | 01,03 | |
| 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 108160 | COM | 384802104 | 6256 | 111260 SH | DEFINED | 01,03 | 3100 |
| GRAINGER W W INC 5583 1076534 | COM | 384802104 | 68892 | 1225181 SH | OTHER | 01,03 | 143064 |
| 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 13700 | COM | 390064103 | 578 | 20715 SH | DEFINED | 01,03 | 7015 |
| 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 7140 | COM | 390568103 | 235 | 8340 SH | OTHER | 01,03 | 1200 |
| 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 260500 | COM | 390568103 | 7338 | 260500 SH | OTHER | 06,01,03 | |
| 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 4260 | COM | 391164100 | 1049 | 42048 SH | DEFINED | 01,03 | 37788 |
| GREAT PLAINS ENERGY INC 24443 | COM | 391164100 | 1165 | 46713 SH | OTHER | 01,03 | 22270 |
| 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 1400 | COM | 393154109 | 59 | 3208 SH | DEFINED | 01,03 | 1808 |

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| 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 |

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|------------------------------------|-------------|-----------|-------|-------------|-----------------------|---------|
| 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 | CALL 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 | PUT 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 | CALL DEFINED 08,09,03 | 37000 |
| HARLEY DAVIDSON INC | COM | 412822108 | 276 | 5000 SH | PUT 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 | PUT 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 |

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|------------------------------|------|-----------|-------|--------|----|---------|-------------|----------|--------|
| 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 | PUT | 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 | |

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|--|------------|-----------|--------|----------|-----|---------------------|---------|
| HEINZ H J CO 40092 | COM | 423074103 | 23954 | 577209 | SH | DEFINED 01,03 | 537117 |
| HEINZ H J CO 138820 | COM | 423074103 | 14442 | 347989 | SH | OTHER 01,03 | 209169 |
| 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 1500 | COM | 423319102 | 76 | 3000 | SH | DEFINED 01,03 | 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 903 | COM | 423452101 | 325 | 8105 | SH | DEFINED 01,03 | 7202 |
| 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 650 | COM | 426281101 | 613 | 27635 | SH | DEFINED 01,03 | 26985 |
| HENRY JACK & ASSOC INC 19600 | COM | 426281101 | 643 | 29000 | SH | OTHER 01,03 | 9400 |
| 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 300 | COM | 427056106 | 342 | 25723 | SH | DEFINED 01,03 | 25423 |
| HERCULES INC 19380 | COM | 427056106 | 403 | 30296 | SH | OTHER 01,03 | 10916 |
| 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 24270 | COM | 427866108 | 11693 | 170607 | SH | DEFINED 01,03 | 146337 |
| HERSHEY FOODS CORP 43050 | COM | 427866108 | 11023 | 160824 | SH | OTHER 01,03 | 117774 |
| 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 2775343 | COM | 428236103 | 222785 | 12418343 | SH | DEFINED 01,03 | 9643000 |
| HEWLETT PACKARD CO 3715623 40869254 | COM | 428236103 | 869863 | 48487332 | SH | OTHER 01,03 | 3902455 |
| HEWLETT PACKARD CO | COM | 428236103 | 18062 | 1006775 | SH | DEFINED 05,01,03 | 1006775 |
| HEWLETT PACKARD CO 510600 | COM | 428236103 | 9160 | 510600 | SH | OTHER 06,01,03 | |
| 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 2600 | COM | 431284108 | 129 | 4600 | SH | OTHER 01,03 | 2000 |
| HIGHWOODS PPTYS INC | COM | 431284108 | 28 | 1000 | SH | DEFINED 08,09,03 | 1000 |
| HILB ROGAL & HAMILTON CO 15450 | COM | 431294107 | 825 | 26450 | SH | DEFINED 01,03 | 11000 |
| HILB ROGAL & HAMILTON CO 2250 | COM | 431294107 | 70 | 2250 | SH | OTHER 01,03 | |
| 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 1919 | COM | 431573104 | 784 | 12729 | SH | DEFINED 01,03 | 10810 |
| 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 5947 | COM | 432848109 | 307 | 21497 | SH | OTHER 01,03 | 15550 |
| 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 550 | CL A | 43357B104 | 453 | 15570 | SH | DEFINED 01,03 | 15020 |
| 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 | ADR 10 COM | 433578507 | 51 | 700 | SH | DEFINED 01,03 | 326 |

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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 | COM | | 441339108 | 141 | 6762 SH | DEFINED | 01,03 | 5862 |
| 900 | | | | | | | | |
| HOT TOPIC INC | COM | | 441339108 | 31 | 1500 SH | OTHER | 01,03 | |
| 1500 | | | | | | | | |
| 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 | COM | | 441815107 | 92483 | 1628228 SH | DEFINED | 01,03 | 1607794 |
| 20434 | | | | | | | | |
| HOUSEHOLD INTL INC | COM | | 441815107 | 37175 | 654493 SH | OTHER | 01,03 | 405190 |
| 249303 | | | | | | | | |
| HOUSEHOLD INTL INC | COM | | 441815107 | 18834 | 331579 SH | DEFINED | 05,01,03 | 109829 |
| 221750 | | | | | | | | |
| HOUSEHOLD INTL INC | COM | | 441815107 | 53176 | 936200 SH | OTHER | 05,01,03 | 229750 |
| 706450 | | | | | | | | |
| HOUSEHOLD INTL INC | COM | | 441815107 | 17506 | 308200 SH | OTHER | 06,01,03 | |
| 308200 | | | | | | | | |
| 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 | COM | | 441815107 | 112106 | 1973700 SH | OTHER | 16 | |
| 1973700 | | | | | | | | |
| HUBBELL INC | CL A | | 443510102 | 548 | 17333 SH | DEFINED | 01,03 | 17333 |
| HUBBELL INC | CL A | | 443510102 | 41 | 1300 SH | OTHER | 01,03 | |
| 1300 | | | | | | | | |
| HUBBELL INC | CL B | | 443510201 | 1213 | 36871 SH | DEFINED | 01,03 | 36871 |
| HUBBELL INC | CL B | | 443510201 | 490 | 14886 SH | OTHER | 01,03 | 2546 |
| 12340 | | | | | | | | |
| 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 | COM | | 444165104 | 608 | 19100 SH | DEFINED | 01,03 | 8800 |
| 10300 | | | | | | | | |
| HUDSON UNITED BANCORP | COM | | 444165104 | 256 | 8053 SH | OTHER | 01,03 | |
| 8053 | | | | | | | | |
| 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 | COM | | 444356109 | 39 | 5800 SH | DEFINED | 01,03 | 1700 |
| 4100 | | | | | | | | |
| 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 | COM | | 444482103 | 744 | 19100 SH | DEFINED | 01,03 | 6000 |
| 13100 | | | | | | | | |
| 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 | COM | | 444859102 | 142 | 10506 SH | DEFINED | 01,03 | 10206 |
| 300 | | | | | | | | |
| HUMANA INC | COM | | 444859102 | 46 | 3426 SH | OTHER | 01,03 | 1624 |
| 1802 | | | | | | | | |
| 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 | COM | | 444903108 | 640 | 29371 SH | DEFINED | 01,03 | 28451 |
| 920 | | | | | | | | |
| HUMAN GENOME SCIENCES INC | COM | | 444903108 | 231 | 10600 SH | OTHER | 01,03 | 2290 |
| 8310 | | | | | | | | |
| 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 | COM | | 445658107 | 96 | 3365 SH | DEFINED | 01,03 | 2565 |
| 800 | | | | | | | | |
| 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 | COM | | 446150104 | 1509 | 76623 SH | DEFINED | 01,03 | 63172 |
| 13451 | | | | | | | | |
| HUNTINGTON BANCSHARES INC | COM | | 446150104 | 505 | 25635 SH | OTHER | 01,03 | 14915 |
| 10720 | | | | | | | | |
| 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 | COM | | 448407106 | 554 | 25700 SH | DEFINED | 01,03 | 6530 |
| 19170 | | | | | | | | |
| HUTCHINSON TECHNOLOGY INC | COM | | 448407106 | 14 | 630 SH | OTHER | 01,03 | |
| 630 | | | | | | | | |
| 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 |
| ICN PHARMACEUTICALS INC NEW | COM | | 448924100 | 363 | 11431 SH | DEFINED | 01,03 | 11431 |

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|--------------------------------------|--------------|-----------|-------|-------------|---------|------------------|---------|
| ICN PHARMACEUTICALS INC NEW 400 | COM | 448924100 | 62 | 1951 SH | OTHER | 01,03 | 1551 |
| ICN PHARMACEUTICALS INC NEW | COM | 448924100 | 1716 | 54056 SH | DEFINED | 05,01,03 | 54056 |
| ICN PHARMACEUTICALS INC NEW | COM | 448924100 | 1919 | 60450 SH | DEFINED | 07,06,01,03 | 60450 |
| ICN PHARMACEUTICALS INC NEW | COM | 448924100 | 89 | 2800 SH | CALL | DEFINED 08,09,03 | 2800 |
| ICN PHARMACEUTICALS INC NEW | COM | 448924100 | 997 | 31400 SH | PUT | DEFINED 08,09,03 | 31400 |
| HYPERCOM CORP | COM | 44913M105 | 131 | 22600 SH | DEFINED | 05,01,03 | 22600 |
| HYPERCOM CORP | COM | 44913M105 | 87 | 15079 SH | DEFINED | 07,06,01,03 | 15079 |
| HYPERCOM CORP | COM | 44913M105 | 44 | 7522 SH | DEFINED | 08,09,03 | 7522 |
| HYPERION SOLUTIONS CORP 2100 3550 | COM | 44914M104 | 1071 | 39650 SH | DEFINED | 01,03 | 34000 |
| HYPERION SOLUTIONS CORP | COM | 44914M104 | 4333 | 160429 SH | DEFINED | 05,01,03 | 160429 |
| HYPERION SOLUTIONS CORP | COM | 44914M104 | 9865 | 365236 SH | DEFINED | 07,06,01,03 | 365236 |
| ICICI LTD 44200 | SPONSORED AD | 44926P202 | 359 | 44200 SH | OTHER | 06,01,03 | |
| ICOS CORP 1300 | COM | 449295104 | 438 | 9525 SH | DEFINED | 01,03 | 8225 |
| ICOS CORP 500 | COM | 449295104 | 23 | 500 SH | OTHER | 01,03 | |
| ICOS CORP | COM | 449295104 | 90 | 1967 SH | DEFINED | 08,09,03 | 1967 |
| ICOS CORP | COM | 449295104 | 239 | 5200 SH | CALL | DEFINED 08,09,03 | 5200 |
| IDEC PHARMACEUTICALS CORP | NOTE | 449370AC9 | 13069 | 5000000 PRN | DEFINED | 08,09,03 | 5000000 |
| IDEC PHARMACEUTICALS CORP | COM | 449370105 | 961 | 14950 SH | DEFINED | 01,03 | 14950 |
| IDEC PHARMACEUTICALS CORP 700 | COM | 449370105 | 107 | 1660 SH | OTHER | 01,03 | 960 |
| IDEC PHARMACEUTICALS CORP | COM | 449370105 | 6456 | 100407 SH | DEFINED | 05,01,03 | 100407 |
| IDEC PHARMACEUTICALS CORP | COM | 449370105 | 7268 | 113025 SH | DEFINED | 07,06,01,03 | 113025 |
| IDEC PHARMACEUTICALS CORP | COM | 449370105 | 2645 | 41129 SH | DEFINED | 08,09,03 | 41129 |
| IGEN INC | COM | 449536101 | 4299 | 113500 SH | DEFINED | 08,09,03 | 113500 |
| IGEN INC | COM | 449536101 | 7084 | 187000 SH | PUT | DEFINED 08,09,03 | 187000 |
| IHOP CORP 2100 | COM | 449623107 | 273 | 8100 SH | DEFINED | 01,03 | 6000 |
| IHOP CORP 600 | COM | 449623107 | 20 | 600 SH | OTHER | 01,03 | |
| IHOP CORP | COM | 449623107 | 1496 | 44375 SH | DEFINED | 05,01,03 | 44375 |
| IHOP CORP | COM | 449623107 | 860 | 25500 SH | DEFINED | 07,06,01,03 | 25500 |
| IMC GLOBAL INC 33 | COM | 449669100 | 24 | 1597 SH | DEFINED | 01,03 | 1564 |
| IMC GLOBAL INC | COM | 449669100 | 13 | 886 SH | OTHER | 01,03 | 886 |
| IMC GLOBAL INC | COM | 449669100 | 1106 | 74971 SH | DEFINED | 05,01,03 | 74971 |
| IMC GLOBAL INC | COM | 449669100 | 1256 | 85125 SH | DEFINED | 07,06,01,03 | 85125 |
| IMC GLOBAL INC | COM | 449669100 | 4 | 257 SH | DEFINED | 13,01,03 | 257 |
| IMCO RECYCLING INC 2700 | COM | 449681105 | 24 | 2700 SH | DEFINED | 01,03 | |
| IMCO RECYCLING INC | COM | 449681105 | 311 | 34925 SH | DEFINED | 05,01,03 | 34925 |
| IMCO RECYCLING INC | COM | 449681105 | 162 | 18200 SH | DEFINED | 07,06,01,03 | 18200 |
| IMS HEALTH INC 125800 | COM | 449934108 | 5027 | 223914 SH | DEFINED | 01,03 | 98114 |
| IMS HEALTH INC 68862 | COM | 449934108 | 5476 | 243920 SH | OTHER | 01,03 | 175058 |
| IMS HEALTH INC | COM | 449934108 | 5293 | 235775 SH | DEFINED | 05,01,03 | 235775 |
| IMS HEALTH INC | COM | 449934108 | 114 | 5075 SH | OTHER | 05,01,03 | 5075 |
| IMS HEALTH INC | COM | 449934108 | 1369 | 60975 SH | DEFINED | 07,06,01,03 | 60975 |
| IMS HEALTH INC | COM | 449934108 | 615 | 27400 SH | DEFINED | 08,09,03 | 27400 |
| ITC DELTACOM INC 1000 | COM | 45031T104 | | 1000 SH | DEFINED | 01,03 | |
| ITC DELTACOM INC 6354 | COM | 45031T104 | 3 | 9468 SH | OTHER | 01,03 | 3114 |
| ISTAR FINL INC | COM | 45031U101 | 22 | 760 SH | DEFINED | 01,03 | 760 |
| ISTAR FINL INC 690 | COM | 45031U101 | 111 | 3837 SH | OTHER | 01,03 | 3147 |
| ISTAR FINL INC | COM | 45031U101 | 17 | 600 SH | DEFINED | 05,01,03 | 600 |
| ISTAR FINL INC | COM | 45031U101 | 491 | 17000 SH | DEFINED | 08,09,03 | 17000 |
| ISTA PHARMACEUTICALS INC | COM | 45031X105 | 37 | 40000 SH | DEFINED | 08,09,03 | 40000 |
| ITT EDUCATIONAL SERVICES INC 9100 | COM | 45068B109 | 617 | 13700 SH | DEFINED | 01,03 | 4600 |
| ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 2868 | 63725 SH | DEFINED | 05,01,03 | 63725 |
| ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 1287 | 28600 SH | DEFINED | 07,06,01,03 | 28600 |
| ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 45 | 1000 SH | DEFINED | 08,09,03 | 1000 |
| IBASIS INC | COM | 450732102 | 44 | 51250 SH | DEFINED | 01,03 | 51250 |
| IBIS TECHNOLOGY CORP | COM | 450909106 | 244 | 16600 SH | DEFINED | 08,09,03 | 16600 |
| ITT INDS INC IND 10382 | COM | 450911102 | 2601 | 41253 SH | DEFINED | 01,03 | 30871 |
| ITT INDS INC IND 14460 | COM | 450911102 | 3714 | 58916 SH | OTHER | 01,03 | 44456 |
| ITT INDS INC IND | COM | 450911102 | 2445 | 38782 SH | DEFINED | 05,01,03 | 38782 |
| ITT INDS INC IND | COM | 450911102 | 96 | 1525 SH | OTHER | 05,01,03 | 1525 |
| ITT INDS INC IND | COM | 450911102 | 692 | 10975 SH | DEFINED | 07,06,01,03 | 10975 |
| IDACORP INC | COM | 451107106 | 512 | 12650 SH | DEFINED | 01,03 | 12650 |
| IDACORP INC 5268 | COM | 451107106 | 418 | 10332 SH | OTHER | 01,03 | 5064 |
| IDACORP INC | COM | 451107106 | 990 | 24444 SH | DEFINED | 05,01,03 | 24444 |
| IDACORP INC 3200 | COM | 451107106 | 130 | 3200 SH | OTHER | 06,01,03 | |
| IDACORP INC | COM | 451107106 | 1125 | 27775 SH | DEFINED | 07,06,01,03 | 27775 |

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| 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 |

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|------------------------------|--------------|-----------|--------|----------|----|---------------------|----------|
| 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 | 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 | | | | | | | |

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|--|------|--------|-----------|-------|---------|-----|---------|-------------|----------|--------|
| INTL PAPER CO | DBCV | | 460146BM4 | 2704 | 5315000 | PRN | DEFINED | 08,09,03 | 5315000 | |
| INTL PAPER CO 77288 | COM | | 460146103 | 34868 | 810700 | SH | DEFINED | 01,03 | 733412 | |
| INTL PAPER CO 186246 | COM | | 460146103 | 20739 | 482187 | SH | OTHER | 01,03 | 295941 | |
| INTL PAPER CO | COM | | 460146103 | 22164 | 515319 | SH | DEFINED | 05,01,03 | 515319 | |
| INTL PAPER CO | COM | | 460146103 | 358 | 8325 | SH | OTHER | 05,01,03 | 8325 | |
| INTL PAPER CO | COM | | 460146103 | 17001 | 395273 | SH | DEFINED | 07,06,01,03 | 395273 | |
| INTL PAPER CO | COM | | 460146103 | 254 | 5900 | SH | DEFINED | 08,09,03 | 5900 | |
| INTL PAPER CO | COM | | 460146103 | 6021 | 140000 | SH | CALL | DEFINED | 08,09,03 | 140000 |
| INTL PAPER CO 220 | COM | | 460146103 | 9 | 220 | SH | OTHER | 13,01,03 | | |
| INTERNATIONAL RECTIFIER CORP | NOTE | 4.250% | 460254AE5 | 1138 | 1229000 | PRN | DEFINED | 08,09,03 | 1229000 | |
| INTERNATIONAL RECTIFIER CORP 400 | COM | | 460254105 | 342 | 7532 | SH | DEFINED | 01,03 | 7132 | |
| INTERNATIONAL RECTIFIER CORP 300 | COM | | 460254105 | 32 | 700 | SH | OTHER | 01,03 | 400 | |
| INTERNATIONAL RECTIFIER CORP | COM | | 460254105 | 1883 | 41471 | SH | DEFINED | 05,01,03 | 41471 | |
| INTERNATIONAL RECTIFIER CORP | COM | | 460254105 | 2134 | 47000 | SH | DEFINED | 07,06,01,03 | 47000 | |
| INTERNATIONAL RECTIFIER CORP | COM | | 460254105 | 309 | 6800 | SH | DEFINED | 08,09,03 | 6800 | |
| INTERNATIONAL SPEEDWAY CORP | CL A | | 460335201 | 429 | 9393 | SH | DEFINED | 01,03 | 9393 | |
| INTERNATIONAL SPEEDWAY CORP | CL A | | 460335201 | 5 | 100 | SH | OTHER | 01,03 | 100 | |
| INTERNATIONAL SPEEDWAY CORP | CL A | | 460335201 | 1585 | 34686 | SH | DEFINED | 05,01,03 | 34686 | |
| INTERNATIONAL SPEEDWAY CORP | CL A | | 460335201 | 1801 | 39400 | SH | DEFINED | 07,06,01,03 | 39400 | |
| INTERNET CAP GROUP INC | COM | | 46059C106 | 5 | 7777 | SH | DEFINED | 01,03 | 7777 | |
| INTERNET CAP GROUP INC 1750 | COM | | 46059C106 | 1 | 1950 | SH | OTHER | 01,03 | 200 | |
| INTERNET CAP GROUP INC | COM | | 46059C106 | 23 | 36599 | SH | DEFINED | 08,09,03 | 36599 | |
| INTERNET SEC SYS INC | COM | | 46060X107 | 46 | 2000 | SH | DEFINED | 01,03 | 2000 | |
| INTERNET SEC SYS INC | COM | | 46060X107 | 11 | 500 | SH | OTHER | 01,03 | 500 | |
| INTERNET SEC SYS INC | COM | | 46060X107 | 712 | 31174 | SH | DEFINED | 05,01,03 | 31174 | |
| INTERNET SEC SYS INC | COM | | 46060X107 | 809 | 35400 | SH | DEFINED | 07,06,01,03 | 35400 | |
| INTERSIL CORP | CL A | | 46069S109 | 3045 | 107417 | SH | DEFINED | 01,03 | 107417 | |
| INTERSIL CORP | CL A | | 46069S109 | 28 | 1000 | SH | OTHER | 01,03 | 1000 | |
| INTERSIL CORP | CL A | | 46069S109 | 6 | 200 | SH | DEFINED | 05,01,03 | 200 | |
| INTERSIL CORP | CL A | | 46069S109 | 4204 | 148300 | SH | DEFINED | 08,09,03 | 148300 | |
| INTERSIL CORP | CL A | | 46069S109 | 14 | 500 | SH | CALL | DEFINED | 08,09,03 | 500 |
| INTERSIL CORP | CL A | | 46069S109 | 5883 | 207500 | SH | PUT | DEFINED | 08,09,03 | 207500 |
| INTERPUBLIC GROUP COS INC | NOTE | 1.870% | 460690AJ9 | 1648 | 2000000 | PRN | DEFINED | 07,06,01,03 | 2000000 | |
| INTERPUBLIC GROUP COS INC 6930 | COM | | 460690100 | 19210 | 560375 | SH | DEFINED | 01,03 | 553445 | |
| INTERPUBLIC GROUP COS INC 34648 | COM | | 460690100 | 2591 | 75582 | SH | OTHER | 01,03 | 40934 | |
| INTERPUBLIC GROUP COS INC | COM | | 460690100 | 7491 | 218530 | SH | DEFINED | 05,01,03 | 218530 | |
| INTERPUBLIC GROUP COS INC | COM | | 460690100 | 215 | 6275 | SH | OTHER | 05,01,03 | 6275 | |
| INTERPUBLIC GROUP COS INC 192325 | COM | | 460690100 | 6593 | 192325 | SH | OTHER | 06,01,03 | | |
| INTERPUBLIC GROUP COS INC | COM | | 460690100 | 15531 | 453050 | SH | DEFINED | 07,06,01,03 | 453050 | |
| INTERPUBLIC GROUP COS INC | COM | | 460690100 | 2 | 62 | SH | DEFINED | 08,09,03 | 62 | |
| INTERPUBLIC GROUP COS INC | COM | | 460690100 | 14 | 400 | SH | OTHER | 13,01,03 | 400 | |
| INTERSTATE BAKERIES CORP DEL 1900 | COM | | 46072H108 | 122 | 5040 | SH | DEFINED | 01,03 | 3140 | |
| INTERSTATE BAKERIES CORP DEL | COM | | 46072H108 | 61 | 2525 | SH | OTHER | 01,03 | 2525 | |
| INTERSTATE BAKERIES CORP DEL | COM | | 46072H108 | 799 | 33020 | SH | DEFINED | 05,01,03 | 33020 | |
| INTERSTATE BAKERIES CORP DEL 1800 | COM | | 46072H108 | 44 | 1800 | SH | OTHER | 06,01,03 | | |
| INTERSTATE BAKERIES CORP DEL | COM | | 46072H108 | 908 | 37500 | SH | DEFINED | 07,06,01,03 | 37500 | |
| INTERWOVEN INC | COM | | 46114T102 | 190 | 38096 | SH | DEFINED | 01,03 | 38096 | |
| INTERWOVEN INC 658 | COM | | 46114T102 | 5 | 940 | SH | OTHER | 01,03 | 282 | |
| INTERWOVEN INC | COM | | 46114T102 | 553 | 110624 | SH | DEFINED | 05,01,03 | 110624 | |
| INTERWOVEN INC | COM | | 46114T102 | 1856 | 371155 | SH | DEFINED | 07,06,01,03 | 371155 | |
| INTERWOVEN INC | COM | | 46114T102 | 13 | 2600 | SH | DEFINED | 17,16 | 2600 | |
| INTERVOICE-BRITE INC 25100 | COM | | 461142101 | 212 | 33081 | SH | DEFINED | 01,03 | 7981 | |
| INTERVOICE-BRITE INC | COM | | 461142101 | 715 | 111650 | SH | DEFINED | 05,01,03 | 111650 | |
| INTERVOICE-BRITE INC | COM | | 461142101 | 268 | 41800 | SH | DEFINED | 07,06,01,03 | 41800 | |
| INTRABIOTICS PHARMACEUTICALS | COM | | 46116T100 | 5 | 1500 | SH | OTHER | 01,03 | 1500 | |
| INTRABIOTICS PHARMACEUTICALS | COM | | 46116T100 | 58 | 16700 | SH | DEFINED | 08,09,03 | 16700 | |
| INTROGEN THERAPEUTICS INC 1000 1600 | COM | | 46119F107 | 143 | 30400 | SH | DEFINED | 01,03 | 27800 | |
| INTROGEN THERAPEUTICS INC | COM | | 46119F107 | 328 | 69716 | SH | DEFINED | 05,01,03 | 69716 | |
| INTROGEN THERAPEUTICS INC | COM | | 46119F107 | 1071 | 227384 | SH | DEFINED | 07,06,01,03 | 227384 | |
| INTUIT 5605 1250 | COM | | 461202103 | 4004 | 104382 | SH | DEFINED | 01,03 | 97527 | |
| INTUIT 2565 | COM | | 461202103 | 98 | 2565 | SH | OTHER | 01,03 | | |
| INTUIT | COM | | 461202103 | 4401 | 114738 | SH | DEFINED | 05,01,03 | 114738 | |
| INTUIT | COM | | 461202103 | 5508 | 143587 | SH | DEFINED | 07,06,01,03 | 143587 | |
| INTUIT | COM | | 461202103 | 421 | 10979 | SH | DEFINED | 08,09,03 | 10979 | |
| INVACARE CORP 2200 1000 | COM | | 461203101 | 436 | 11597 | SH | DEFINED | 01,03 | 8397 | |
| INVACARE CORP 1000 | COM | | 461203101 | 38 | 1000 | SH | OTHER | 01,03 | | |
| INVACARE CORP | COM | | 461203101 | 2816 | 74900 | SH | DEFINED | 05,01,03 | 74900 | |

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|---------------------------------------|--------------|--------|-----------|-------|----------|-----|---------|-------------|----------|-------|
| 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 | |

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|-----------------------------------|------|------------------|--------|----------|-----|-----------------------|----------|
| 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 | 20000 | SH | PUT DEFINED 08,09,03 | 20000 |
| 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 | COM | 478160104 | 536799 | 8264797 | SH | DEFINED 01,03 | 7855677 |

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|--------------------------------------|--------------|--------|-----------|--------|---------|-----|---------|------------------|---------|
| 409120 | | | | | | | | | |
| 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 |
| KANEB PIPE LINE PARTNERS L P | SR PREF UNIT | | 484169107 | 98 | 2400 | SH | DEFINED | 01,03 | 2400 |
| KANEB PIPE LINE PARTNERS L P | SR PREF UNIT | | 484169107 | 106 | 2600 | SH | OTHER | 01,03 | |

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|------------------------------|--------------|------------------|-------|---------|-----|---------|-------------|---------|
| 2600 | | | | | | | | |
| 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 | COM NEW | 485170302 | 599 | 37581 | SH | OTHER | 01,03 | 3437 |
| 34144 | | | | | | | | |
| 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 | COM | 48666K109 | 140 | 3230 | SH | DEFINED | 01,03 | 360 |
| 2870 | | | | | | | | |
| KB HOME | COM | 48666K109 | 26 | 605 | SH | OTHER | 01,03 | 495 |
| 110 | | | | | | | | |
| 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 | DEFINED | 08,09,03 | 15000 |
| KEANE INC | COM | 486665102 | 243 | 14263 | SH | DEFINED | 01,03 | 14063 |
| 200 | | | | | | | | |
| 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 | COM | 487584104 | 115 | 5250 | SH | DEFINED | 01,03 | 150 |
| 5100 | | | | | | | | |
| 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 | COM | 487836108 | 6651 | 198132 | SH | DEFINED | 01,03 | 159282 |
| 38850 | | | | | | | | |
| KELLOGG CO | COM | 487836108 | 7997 | 238216 | SH | OTHER | 01,03 | 113183 |
| 125033 | | | | | | | | |
| 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 | COM | 487836108 | 2274 | 67725 | SH | OTHER | 06,01,03 | |
| 67725 | | | | | | | | |
| 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 | COM | 488044108 | 134 | 5500 | SH | DEFINED | 01,03 | 1000 |
| 4500 | | | | | | | | |
| KELLWOOD CO | COM | 488044108 | 12 | 500 | SH | OTHER | 01,03 | |
| 500 | | | | | | | | |
| 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 | COM | 488360108 | 366 | 18905 | SH | DEFINED | 01,03 | 17905 |
| 1000 | | | | | | | | |
| KEMET CORP | COM | 488360108 | 97 | 5000 | SH | OTHER | 01,03 | 4500 |
| 500 | | | | | | | | |
| 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 |
| KENNAME TAL INC | COM | 489170100 | 100 | 2480 | SH | DEFINED | 01,03 | 2480 |
| KENNAME TAL INC | COM | 489170100 | 819 | 20269 | SH | DEFINED | 05,01,03 | 20269 |
| KENNAME TAL 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 | COM | 492386107 | 4108 | 65362 | SH | DEFINED | 01,03 | 59812 |
| 5550 | | | | | | | | |
| KERR MCGEE CORP | COM | 492386107 | 2619 | 41675 | SH | OTHER | 01,03 | 32314 |
| 9361 | | | | | | | | |
| 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 | COM | 493138101 | 212 | 11200 | SH | DEFINED | 01,03 | 4000 |
| 7200 | | | | | | | | |
| 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 | COM | 49326R104 | 8536 | 1859799 | SH | OTHER | 16 | |
| 1859799 | | | | | | | | |
| KEYCORP NEW | COM | 493267108 | 4964 | 186264 | SH | DEFINED | 01,03 | 171704 |
| 14560 | | | | | | | | |
| KEYCORP NEW | COM | 493267108 | 3760 | 141072 | SH | OTHER | 01,03 | 107831 |
| 33241 | | | | | | | | |
| 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 | COM | 49337W100 | 546 | 14995 | SH | OTHER | 01,03 | 11463 |

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|---------------------------------------|--------------|-----------|-------|---------|----|-----------------------|--|---------|
| 3532 | | | | | | | | |
| 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 | NY REG SH NE | 500472303 | 1393 | 46082 | SH | DEFINED 01,03 | | 44263 |

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|------------------------------|--------------|-----------|-------|---------|-----|---------|------------------|--|---------|
| 1819 | | | | | | | | | |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NE | 500472303 | 1017 | 33666 | SH | OTHER | 01,03 | | 32691 |
| 975 | | | | | | | | | |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NE | 500472303 | | 10 | SH | DEFINED | 05,01,03 | | 10 |
| KOPIN CORP | COM | 500600101 | 262 | 28800 | SH | DEFINED | 01,03 | | 8700 |
| 19700 | 400 | | | | | | | | |
| KOPIN CORP | COM | 500600101 | 4 | 400 | SH | OTHER | 01,03 | | |
| 400 | | | | | | | | | |
| 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 | SPONSORED AD | 50063P103 | 68 | 2835 | SH | OTHER | 01,03 | | 2340 |
| 495 | | | | | | | | | |
| KOREA TELECOM | SPONSORED AD | 50063P103 | 5276 | 220000 | SH | OTHER | 06,01,03 | | |
| 220000 | | | | | | | | | |
| KOREA ELECTRIC PWR | SPONSORED AD | 500631106 | 40 | 3749 | SH | DEFINED | 01,03 | | 1411 |
| 2338 | | | | | | | | | |
| KOREA ELECTRIC PWR | SPONSORED AD | 500631106 | 105 | 9930 | SH | OTHER | 01,03 | | 3973 |
| 5957 | | | | | | | | | |
| KOREA ELECTRIC PWR | SPONSORED AD | 500631106 | 3569 | 338600 | SH | OTHER | 06,01,03 | | |
| 338600 | | | | | | | | | |
| KOREA FD | COM | 500634100 | 410 | 23161 | SH | DEFINED | 01,03 | | 22661 |
| 500 | | | | | | | | | |
| 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 | CL A | 50075N104 | 254 | 6566 | SH | DEFINED | 01,03 | | 6166 |
| 400 | | | | | | | | | |
| KRAFT FOODS INC | CL A | 50075N104 | 151 | 3914 | SH | OTHER | 01,03 | | 1914 |
| 2000 | | | | | | | | | |
| 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 | COM | 501014104 | 69 | 1700 | SH | OTHER | 01,03 | | 100 |
| 1600 | | | | | | | | | |
| KROGER CO | COM | 501044101 | 4187 | 188966 | SH | DEFINED | 01,03 | | 176006 |
| 12960 | | | | | | | | | |
| KROGER CO | COM | 501044101 | 1891 | 85315 | SH | OTHER | 01,03 | | 59475 |
| 25840 | | | | | | | | | |
| 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 | COM | 501044101 | 4751 | 214400 | SH | OTHER | 06,01,03 | | |
| 214400 | | | | | | | | | |
| 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 | COM | 501049100 | 260 | 15600 | SH | DEFINED | 01,03 | | 3900 |
| 11700 | | | | | | | | | |
| 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 | COM | 501052104 | 517 | 11000 | SH | DEFINED | 01,03 | | 4600 |
| 6400 | | | | | | | | | |
| 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 | COM | 501242101 | 150 | 7200 | SH | DEFINED | 01,03 | | 3250 |
| 3950 | | | | | | | | | |
| KULICKE & SOFFA INDS INC | COM | 501242101 | 1 | 50 | SH | OTHER | 01,03 | | |
| 50 | | | | | | | | | |
| 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 | CALL | DEFINED 08,09,03 | | 25000 |
| LSI LOGIC CORP | NOTE 4.000% | 502161AE2 | 1301 | 1515000 | PRN | DEFINED | 08,09,03 | | 1515000 |
| LSI LOGIC CORP | COM | 502161102 | 1298 | 76345 | SH | DEFINED | 01,03 | | 70029 |
| 6316 | | | | | | | | | |
| LSI LOGIC CORP | COM | 502161102 | 414 | 24361 | SH | OTHER | 01,03 | | 20961 |
| 3400 | | | | | | | | | |
| 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 | CALL | 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 | COM | 502392103 | 413 | 15202 | SH | DEFINED | 01,03 | | 15002 |
| 200 | | | | | | | | | |
| 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 | COM | 502424104 | 124 | 1110 | SH | OTHER | 01,03 | | 510 |
| 600 | | | | | | | | | |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 2865 | 25580 | SH | DEFINED | 05,01,03 | | 25580 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 1896 | 16932 | SH | OTHER | 06,01,03 | | |

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|------------------------------|--------------|--------|-----------|-------|---------|-----|---------|-------------|-------------|---------|
| 16932 | | | | | | | | | | |
| 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 | COM | | 502424104 | 52933 | 472616 | SH | | DEFINED | 11,06,01,03 | 404884 |
| 67732 | | | | | | | | | | |
| 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 | COM | | 505336107 | 215 | 7830 | SH | | OTHER | 01,03 | 1530 |
| 6300 | | | | | | | | | | |
| 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 | COM | | 50540L105 | 62 | 3565 | SH | | OTHER | 01,03 | |
| 3565 | | | | | | | | | | |
| 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 | COM NEW | | 50540R409 | 147 | 1538 | SH | | OTHER | 01,03 | 1038 |
| 500 | | | | | | | | | | |
| 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 | COM NEW | | 505401208 | 207 | 26500 | SH | | DEFINED | 01,03 | 5100 |
| 21400 | | | | | | | | | | |
| 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 | COM | | 505597104 | 995 | 42701 | SH | | DEFINED | 01,03 | 39701 |
| 3000 | | | | | | | | | | |
| LACLEDE GROUP INC | COM | | 505597104 | 1839 | 78944 | SH | | OTHER | 01,03 | 6478 |
| 72466 | | | | | | | | | | |
| 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 | COM | | 512807108 | 554 | 18900 | SH | | OTHER | 16 | |
| 18900 | | | | | | | | | | |
| 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 | COM | | 514606102 | 565 | 39512 | SH | | OTHER | 01,03 | 35060 |
| 4452 | | | | | | | | | | |
| 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 | COM | | 514936103 | 308 | 8893 | SH | | OTHER | 01,03 | 4187 |
| 4706 | | | | | | | | | | |
| 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 | COM | | 51508L103 | 691 | 30100 | SH | | DEFINED | 01,03 | 8600 |
| 21500 | | | | | | | | | | |
| 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 | COM | | 515086106 | 45 | 1000 | SH | | OTHER | 01,03 | |
| 1000 | | | | | | | | | | |
| 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 | COM | | 515098101 | 353 | 3800 | SH | | DEFINED | 01,03 | |
| 3800 | | | | | | | | | | |
| 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 |

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|----------------------------|------|--------|-----------|--------|----------|-----|---------|-------------|----------|--------|
| 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 | DBCV | | 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 | |

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|---|------------|--------|-----------|--------|---------|-----|---------|------------------|---------|
| LEVEL 3 COMMUNICATIONS INC 9004000 | NOTE | 6.000% | 52729NAG5 | 2319 | 9004000 | PRN | OTHER | 16 | |
| LEVEL 3 COMMUNICATIONS INC | NOTE | 6.000% | 52729NAG5 | 1288 | 5000000 | PRN | DEFINED | 17,16 | 5000000 |
| LEVEL 3 COMMUNICATIONS INC 334570 | COM | | 52729N100 | 1191 | 334570 | SH | DEFINED | 01,03 | |
| LEVEL 3 COMMUNICATIONS INC 750 99060 | COM | | 52729N100 | 438 | 123130 | SH | OTHER | 01,03 | 23320 |
| 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 205 | CL A | | 529771107 | 597 | 10435 | SH | DEFINED | 01,03 | 10230 |
| LEXMARK INTL NEW 310 | CL A | | 529771107 | 62 | 1080 | SH | OTHER | 01,03 | 770 |
| 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 | 47000 |
| LEXMARK INTL NEW | CL A | | 529771107 | 1921 | 33600 | SH | PUT | DEFINED 08,09,03 | 33600 |
| LIBBEY INC 3400 | COM | | 529898108 | 196 | 5100 | SH | DEFINED | 01,03 | 1700 |
| LIBBEY INC 500 | COM | | 529898108 | 19 | 500 | SH | OTHER | 01,03 | |
| 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 559076 2350 | COM SER A | | 530718105 | 23823 | 1884719 | SH | DEFINED | 01,03 | 1323293 |
| LIBERTY MEDIA CORP NEW 2803042 | COM SER A | | 530718105 | 35430 | 2803042 | SH | OTHER | 01,03 | |
| 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 2063 | COM | | 53219L109 | 226 | 6109 | SH | DEFINED | 01,03 | 4046 |
| 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 114897 | COM | | 532457108 | 189127 | 2481986 | SH | DEFINED | 01,03 | 2367089 |
| LILLY ELI & CO 399549 | COM | | 532457108 | 76064 | 998211 | SH | OTHER | 01,03 | 598662 |
| 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 101075 | COM | | 532457108 | 7702 | 101075 | SH | OTHER | 06,01,03 | |
| 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 | 200000 |
| LILLY ELI & CO | COM | | 532457108 | 5715 | 75000 | SH | PUT | DEFINED 08,09,03 | 75000 |
| LILLY ELI & CO | COM | | 532457108 | 190 | 2490 | SH | DEFINED | 13,01,03 | 2490 |
| LILLY ELI & CO 280 | COM | | 532457108 | 42 | 555 | SH | OTHER | 13,01,03 | 275 |
| LIMITED INC 6000 | COM | | 532716107 | 1275 | 71206 | SH | DEFINED | 01,03 | 65206 |
| LIMITED INC 1168 | COM | | 532716107 | 71 | 3988 | SH | OTHER | 01,03 | 2820 |
| 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 1040 | COM | | 532791100 | 4278 | 157737 | SH | DEFINED | 01,03 | 156697 |
| LINCARE HLDGS INC 1429 | COM | | 532791100 | 58 | 2150 | SH | OTHER | 01,03 | 721 |
| 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 28720 | COM | | 533900106 | 821 | 28720 | SH | OTHER | 01,03 | |
| LINCOLN ELEC HLDGS INC | COM | | 533900106 | 17 | 600 | SH | DEFINED | 08,09,03 | 600 |
| LINCOLN NATL CORP IND 7530 | COM | | 534187109 | 18220 | 359164 | SH | DEFINED | 01,03 | 351634 |
| LINCOLN NATL CORP IND 50130 | COM | | 534187109 | 10478 | 206540 | SH | OTHER | 01,03 | 156410 |
| 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 |

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|--------------------------------------|--------------|-----------|--------|----------|----|-----------------------|----------|
| 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 | CALL 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 | CALL DEFINED 08,09,03 | 50000 |
| LIZ CLAIBORNE INC | COM | 539320101 | 1134 | 40000 | SH | PUT 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 | CALL DEFINED 08,09,03 | 185500 |
| LOEWS CORP | CAROLNA GP S | 540424207 | 5563 | 185500 | SH | PUT 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 |

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|-----------------------------------|------|------------------|--------|----------|-----|---------|-------------|----------|
| 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 | 8800000 | PRN | DEFINED | 08,09,03 | 8800000 |
| LOWES COS INC 80226 | COM | 548661107 | 85543 | 1966947 | SH | DEFINED | 01,03 | 1886721 |
| LOWES COS INC 303937 | COM | 548661107 | 17848 | 410387 | SH | OTHER | 01,03 | 106450 |
| LOWES COS INC 277340 | COM | 548661107 | 17627 | 405305 | SH | DEFINED | 05,01,03 | 127965 |
| LOWES COS INC 445660 | COM | 548661107 | 32020 | 736250 | SH | OTHER | 05,01,03 | 290590 |
| LOWES COS INC 99400 | COM | 548661107 | 4323 | 99400 | SH | OTHER | 06,01,03 | |
| 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 640528 | COM | 548661107 | 299179 | 6879267 | SH | DEFINED | 11,06,01,03 | 6238739 |
| LOWES COS INC | COM | 548661107 | 65 | 1500 | SH | DEFINED | 13,01,03 | 1500 |
| LUBRIZOL CORP 740 | COM | 549271104 | 691 | 19855 | SH | DEFINED | 01,03 | 19115 |
| LUBRIZOL CORP 6200 | COM | 549271104 | 264 | 7600 | SH | OTHER | 01,03 | 1400 |
| LUBRIZOL CORP | COM | 549271104 | 1177 | 33837 | SH | DEFINED | 05,01,03 | 33837 |
| LUBRIZOL CORP 152600 | COM | 549271104 | 5309 | 152600 | SH | OTHER | 06,01,03 | |
| 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 169608 | COM | 549463107 | 5234 | 1106518 | SH | DEFINED | 01,03 | 936910 |
| LUCENT TECHNOLOGIES INC 379740 | COM | 549463107 | 4233 | 894923 | SH | OTHER | 01,03 | 515183 |
| 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 37400 | COM | 549463107 | 177 | 37400 | SH | OTHER | 16 | |
| LUFKIN INDS INC | COM | 549764108 | 424 | 15700 | SH | DEFINED | 01,03 | 15700 |
| LUFKIN INDS INC 14000 | COM | 549764108 | 945 | 35000 | SH | OTHER | 01,03 | 21000 |
| 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 24500 | COM | 552078107 | 450 | 27100 | SH | DEFINED | 01,03 | 2600 |
| 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 1529 | COM | 55261F104 | 787 | 9793 | SH | DEFINED | 01,03 | 8264 |
| M & T BK CORP 3075 | COM | 55261F104 | 951 | 11834 | SH | OTHER | 01,03 | 8759 |
| 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 5196 | COM | 55261R108 | 391 | 11092 | SH | DEFINED | 01,03 | 5896 |
| MAF BANCORP INC 504 | COM | 55261R108 | 18 | 504 | SH | OTHER | 01,03 | |
| 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 77831 | COM | 55262C100 | 6236 | 114031 | SH | OTHER | 01,03 | 36200 |
| 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 76300 | COM | 55262L100 | 74351 | 1927689 | SH | DEFINED | 01,03 | 1851389 |
| MBNA CORP 105338 | COM | 55262L100 | 17665 | 458010 | SH | OTHER | 01,03 | 352672 |
| MBNA CORP 355557 | COM | 55262L100 | 24097 | 624768 | SH | DEFINED | 05,01,03 | 269211 |
| MBNA CORP 1631443 | COM | 55262L100 | 77205 | 2001675 | SH | OTHER | 05,01,03 | 370232 |
| MBNA CORP 249025 | COM | 55262L100 | 9605 | 249025 | SH | OTHER | 06,01,03 | |
| 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 405604 | COM | 55262L100 | 48049 | 1245766 | SH | DEFINED | 11,06,01,03 | 840162 |
| MBNA CORP 500 | COM | 55262L100 | 35 | 900 | SH | OTHER | 13,01,03 | 400 |

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|------------------------------------|-------------|-----------|-------|---------|------|---------------------|---------|
| 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 3800 | COM | 552676108 | 313 | 7239 | SH | DEFINED 01,03 | 3439 |
| 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 195980 | COM | 552676108 | 61029 | 1412710 | SH | DEFINED 11,06,01,03 | 1216730 |
| MDU RES GROUP INC | COM | 552690109 | 350 | 11285 | SH | DEFINED 01,03 | 11285 |
| MDU RES GROUP INC 11099 | COM | 552690109 | 511 | 16499 | SH | OTHER 01,03 | 5400 |
| 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 14687 | SH BEN INT | 552737108 | 90 | 14687 | SH | DEFINED 01,03 | |
| MFS MULTIMARKET INCOME TR 11390 | SH BEN INT | 552737108 | 285 | 46190 | SH | OTHER 01,03 | 34800 |
| MFS MUN INCOME TR 500 | SH BEN INT | 552738106 | 180 | 24000 | SH | DEFINED 01,03 | 23500 |
| MFS MUN INCOME TR 27700 | SH BEN INT | 552738106 | 260 | 34700 | SH | OTHER 01,03 | 7000 |
| MGIC INVT CORP WIS 12575 | COM | 552848103 | 5188 | 75813 | SH | DEFINED 01,03 | 63238 |
| MGIC INVT CORP WIS 20116 | COM | 552848103 | 2249 | 32866 | SH | OTHER 01,03 | 12750 |
| 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 371150 | COM | 552953101 | 65197 | 1799535 | SH | DEFINED 11,06,01,03 | 1428385 |
| 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 348 | ADR | 55309W101 | 33 | 3347 | SH | DEFINED 01,03 | 2999 |
| MMO2 PLC 892 | ADR | 55309W101 | 76 | 7784 | SH | OTHER 01,03 | 6892 |
| 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 2500 | COM | 55347W105 | 56 | 4500 | SH | DEFINED 01,03 | 2000 |
| 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 | CALL | DEFINED 08,09,03 | 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 825 | COM | 555904101 | 293 | 11005 | SH | DEFINED 01,03 | 10180 |
| 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 250 | COM | 556100105 | 352 | 17225 | SH | DEFINED 01,03 | 16975 |
| 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 4000 | COM | 559424106 | 47 | 4000 | SH | DEFINED 01,03 | |
| 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 600 | COM | 562567107 | 302 | 9844 | SH | DEFINED 01,03 | 9244 |

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|------------------------------------|------|------------------|--------|-------------|---------|------------------|---------|
| 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 |

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|--------------------------------------|---------|-----------|-------|---------|----|---------|-------------|----------|--------|
| 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 | COM | 577933104 | 535 | 17405 | SH | DEFINED | 01,03 | 6389 | |

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|--------------------------------|-------------|-----------|--------|---------|----|---------|-------------|---------|
| 11016 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 |

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|-----------------------------|----------|------------------|--------|----------|-----|---------|-------------|----------|-------|
| 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 | DBCVCV | 1.250% 585055AB2 | 41656 | 41040000 | PRN | DEFINED | 08,09,03 | 41040000 | |
| MEDTRONIC INC | DBCVCV | 1.250% 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 | |

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|---------------------------------------|------|---------|-----------|--------|----------|-----|------|---------|-------------|----------|
| 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 20100 | COM | | 594087108 | 1217 | 32200 | SH | | DEFINED | 01,03 | 12100 |

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|------------------------------------|------------|-----------|--------|-------------|---------|------------------|----------|
| 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 |

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|--|--------------|-----------|--------|---------|----|-----------------------|---------|
| 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 | COM | 608554101 | 1294 | 37312 | SH | DEFINED 01,03 | 11630 |

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|------------------------------|------|--------------|-----------|--------|---------|-----|---------|-------------|----------|---------|--|--|--|
| 25682 | | | | | | | | | | | | | |
| MOLEX INC | | COM | 608554101 | 471 | 13575 | SH | OTHER | 01,03 | | 8317 | | | |
| 5258 | | | | | | | | | | | | | |
| 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 | | CL A | 608554200 | 101 | 3302 | SH | DEFINED | 01,03 | | | | | |
| 3302 | | | | | | | | | | | | | |
| MOLEX INC | | CL A | 608554200 | 213 | 6971 | SH | OTHER | 01,03 | | 1902 | | | |
| 4288 | 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 | | COM | 60886R103 | 391 | 16100 | SH | DEFINED | 01,03 | | 6500 | | | |
| 9600 | | | | | | | | | | | | | |
| 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 | | COM | 615337102 | 297 | 7358 | SH | DEFINED | 01,03 | | 7232 | | | |
| 126 | | | | | | | | | | | | | |
| 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 | | COM | 615369105 | 6317 | 153694 | SH | DEFINED | 01,03 | | 106844 | | | |
| 46850 | | | | | | | | | | | | | |
| MOODYS CORP | | COM | 615369105 | 7600 | 184916 | SH | OTHER | 01,03 | | 146748 | | | |
| 38168 | | | | | | | | | | | | | |
| 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 | | COM | 61744H105 | 25 | 3000 | SH | DEFINED | 01,03 | | 3000 | | | |
| MORGAN STANLEY EMER MKTS DEB | | COM | 61744H105 | 160 | 19581 | SH | OTHER | 01,03 | | 933 | | | |
| 18648 | | | | | | | | | | | | | |
| MORGAN STANLEY DEAN WITTER&C | | COM NEW | 617446448 | 231398 | 4037656 | SH | DEFINED | 01,03 | | 3864017 | | | |
| 173639 | | | | | | | | | | | | | |
| MORGAN STANLEY DEAN WITTER&C | | COM NEW | 617446448 | 73374 | 1280305 | SH | OTHER | 01,03 | | 909156 | | | |
| 371149 | | | | | | | | | | | | | |
| 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 | | COM NEW | 617446448 | 10162 | 177325 | SH | OTHER | 06,01,03 | | | | | |
| 177325 | | | | | | | | | | | | | |
| 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 | | COM NEW | 617446448 | 82 | 1425 | SH | OTHER | 13,01,03 | | 525 | | | |
| 900 | | | | | | | | | | | | | |
| 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 | | MUN INCM OPP | 61745P452 | 16 | 2000 | SH | DEFINED | 01,03 | | | | | |
| 2000 | | | | | | | | | | | | | |
| MORGAN STANLEY | | MUN INCM OPP | 61745P452 | 175 | 22125 | SH | OTHER | 01,03 | | 2000 | | | |
| 17125 | 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 | | QLT MUN INV | 61745P668 | 77 | 5597 | SH | DEFINED | 01,03 | | 701 | | | |
| 4896 | | | | | | | | | | | | | |
| MORGAN STANLEY | | QLT MUN INV | 61745P668 | 106 | 7728 | SH | OTHER | 01,03 | | 7728 | | | |
| MORGAN STANLEY | | QUALT MUN IN | 61745P734 | 23 | 1700 | SH | DEFINED | 01,03 | | | | | |
| 1700 | | | | | | | | | | | | | |
| MORGAN STANLEY | | QUALT MUN IN | 61745P734 | 125 | 9139 | SH | OTHER | 01,03 | | 6061 | | | |
| 3078 | | | | | | | | | | | | | |
| 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 | | COM | 620076109 | 31141 | 2193029 | SH | DEFINED | 01,03 | | 1819784 | | | |
| 373245 | | | | | | | | | | | | | |
| MOTOROLA INC | | COM | 620076109 | 32291 | 2273981 | SH | OTHER | 01,03 | | 1362555 | | | |
| 911426 | | | | | | | | | | | | | |
| MOTOROLA INC | | COM | 620076109 | 17775 | 1251726 | SH | DEFINED | 05,01,03 | | 370805 | | | |
| 880921 | | | | | | | | | | | | | |
| MOTOROLA INC | | COM | 620076109 | 16415 | 1156000 | SH | OTHER | 05,01,03 | | 880921 | | | |
| 275079 | | | | | | | | | | | | | |
| MOTOROLA INC | | COM | 620076109 | 11682 | 822680 | SH | OTHER | 06,01,03 | | | | | |
| 822680 | | | | | | | | | | | | | |
| 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 | | COM | 620076109 | 398 | 28000 | SH | OTHER | 16 | | | | | |
| 28000 | | | | | | | | | | | | | |
| MOTOROLA INC | | COM | 620076109 | 74 | 5200 | SH | DEFINED | 17,16 | | 5200 | | | |
| MOVIE STAR INC | | COM | 624591103 | 9 | 20000 | SH | DEFINED | 01,03 | | 20000 | | | |

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|-------------------------------------|---------|-----------|------|-------------|-----------------------|---------|
| MUELLER INDS INC 8980 1250 | COM | 624756102 | 795 | 22708 SH | DEFINED 01,03 | 12478 |
| 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 40400 | COM | 626189104 | 794 | 62400 SH | OTHER 01,03 | 22000 |
| MUNI HOLDINGS FLA INSD FD 4337 | COM | 62624W105 | 57 | 4337 SH | DEFINED 01,03 | |
| MUNI HOLDINGS FLA INSD FD 5744 | COM | 62624W105 | 173 | 13185 SH | OTHER 01,03 | 7441 |
| 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 3000 | COM | 626295109 | 80 | 9500 SH | OTHER 01,03 | 6500 |
| MUNIYIELD INSD FD INC | COM | 62630E107 | 489 | 36081 SH | DEFINED 01,03 | 36081 |
| MUNIYIELD INSD FD INC 2968 | COM | 62630E107 | 476 | 35145 SH | OTHER 01,03 | 32177 |
| MURPHY OIL CORP 270 | COM | 626717102 | 5725 | 59634 SH | DEFINED 01,03 | 59634 |
| MURPHY OIL CORP 16474 | COM | 626717102 | 2213 | 23050 SH | OTHER 01,03 | 6576 |
| 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 6100 | COM | 628464109 | 88 | 6100 SH | DEFINED 01,03 | |
| 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 10250 | COM | 628530107 | 771 | 26155 SH | DEFINED 01,03 | 15905 |
| MYLAN LABS INC 400 | COM | 628530107 | 606 | 20555 SH | OTHER 01,03 | 20155 |
| 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 16000 | COM | 628782104 | 401 | 23500 SH | DEFINED 01,03 | 7500 |
| 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 3422 | COM | 62886E108 | 1294 | 28914 SH | DEFINED 01,03 | 25492 |
| NCR CORP NEW 4205 | COM | 62886E108 | 407 | 9095 SH | OTHER 01,03 | 4890 |
| NCR CORP NEW | COM | 62886E108 | 1950 | 43580 SH | DEFINED 05,01,03 | 43580 |
| NCR CORP NEW 61200 | COM | 62886E108 | 2739 | 61200 SH | OTHER 06,01,03 | |
| 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 4300 1000 | COM | 629431107 | 135 | 5429 SH | DEFINED 01,03 | 129 |
| NUI CORP 2975 | COM | 629431107 | 74 | 2975 SH | OTHER 01,03 | |
| 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 1500 500 | COM | 62944T105 | 969 | 3070 SH | DEFINED 01,03 | 1070 |
| 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 | 629568AD8 | 5612 | 8600000 PRN | DEFINED 08,09,03 | 8600000 |
| NABORS INDS INC | COM | 629568106 | 6236 | 147587 SH | DEFINED 01,03 | 134076 |

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|------------------------------|--------------|-----------|-------|---------|----|---------|------------------|---------|--|
| 13511 | | | | | | | | | |
| NABORS INDS INC | COM | 629568106 | 350 | 8282 | SH | OTHER | 01,03 | 2852 | |
| 5430 | | | | | | | | | |
| 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 | UNIT SER 1 | 631100104 | 4460 | 123687 | SH | DEFINED | 01,03 | 123087 | |
| 600 | | | | | | | | | |
| NASDAQ 100 TR | UNIT SER 1 | 631100104 | 1854 | 51412 | SH | OTHER | 01,03 | 46932 | |
| 4480 | | | | | | | | | |
| 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 | CALL | DEFINED 08,09,03 | 2300000 | |
| NASDAQ 100 TR | UNIT SER 1 | 631100104 | 3606 | 100000 | SH | PUT | DEFINED 08,09,03 | 100000 | |
| NASH FINCH CO | COM | 631158102 | 392 | 14400 | SH | DEFINED | 01,03 | 5200 | |
| 9200 | | | | | | | | | |
| NASH FINCH CO | COM | 631158102 | 109 | 4000 | SH | OTHER | 01,03 | | |
| 4000 | | | | | | | | | |
| 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 | COM | 635405103 | 32475 | 1055740 | SH | DEFINED | 01,03 | 951296 | |
| 104444 | | | | | | | | | |
| NATIONAL CITY CORP | COM | 635405103 | 28863 | 938332 | SH | OTHER | 01,03 | 931670 | |
| 6662 | | | | | | | | | |
| 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 | COM | 63545P104 | 8487 | 305276 | SH | DEFINED | 01,03 | 295876 | |
| 9400 | | | | | | | | | |
| NATIONAL COMMERCE FINL CORP | COM | 63545P104 | 354 | 12744 | SH | OTHER | 01,03 | 6009 | |
| 6735 | | | | | | | | | |
| 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 | COM | 636180101 | 494 | 20281 | SH | DEFINED | 01,03 | 18281 | |
| 2000 | | | | | | | | | |
| NATIONAL FUEL GAS CO N J | COM | 636180101 | 597 | 24506 | SH | OTHER | 01,03 | 16648 | |
| 7858 | | | | | | | | | |
| 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 | COM | 63623G109 | 23 | 3100 | SH | OTHER | 01,03 | 300 | |
| 2800 | | | | | | | | | |
| NATIONAL GRID GROUP PLC | SPONSORED AD | 636274102 | 1076 | 32890 | SH | DEFINED | 01,03 | 32890 | |
| NATIONAL GRID GROUP PLC | SPONSORED AD | 636274102 | 152 | 4637 | SH | OTHER | 01,03 | | |
| 4637 | | | | | | | | | |
| 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 | COM | 636518102 | 407 | 9725 | SH | DEFINED | 01,03 | 9385 | |
| 340 | | | | | | | | | |
| 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 | COM | 637215104 | 17 | 600 | SH | DEFINED | 01,03 | | |
| 600 | | | | | | | | | |
| 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 | COM | 637640103 | 205 | 6073 | SH | DEFINED | 01,03 | 5573 | |
| 500 | | | | | | | | | |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 616 | 18275 | SH | OTHER | 01,03 | 6500 | |
| 11775 | | | | | | | | | |
| 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 | COM | 638583104 | 92 | 9139 | SH | DEFINED | 01,03 | 6639 | |
| 2500 | | | | | | | | | |
| NATIONS GOVT INCOME TERM 200 | COM | 638583104 | 14 | 1370 | SH | OTHER | 01,03 | | |
| 1370 | | | | | | | | | |
| NATIONS GOVT INCOME 2004 | COM | 638584102 | 22 | 2200 | SH | DEFINED | 01,03 | 2200 | |
| NATIONS GOVT INCOME 2004 | COM | 638584102 | 185 | 18369 | SH | OTHER | 01,03 | | |
| 18369 | | | | | | | | | |
| NATIONWIDE HEALTH PPTYS INC | COM | 638620104 | 114 | 5650 | SH | DEFINED | 01,03 | 5650 | |
| NATIONWIDE HEALTH PPTYS INC | COM | 638620104 | 222 | 11000 | SH | OTHER | 01,03 | 10200 | |
| 800 | | | | | | | | | |
| NATURES SUNSHINE PRODUCTS IN | COM | 639027101 | 142 | 12700 | SH | DEFINED | 01,03 | | |
| 12700 | | | | | | | | | |
| 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 | COM | 639089101 | 146 | 9600 | SH | DEFINED | 01,03 | 2600 | |

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|------------------------------|------|-----------|------|---------|----|---------|-------------|
| 7000 | | | | | | | |
| NAUTICA ENTERPRISES INC | COM | 639089101 | 5 | 300 | SH | OTHER | 01,03 |
| 300 | | | | | | | |
| NAUTICA ENTERPRISES INC | COM | 639089101 | 1392 | 91850 | SH | DEFINED | 05,01,03 |
| NAUTICA ENTERPRISES INC | COM | 639089101 | 623 | 41100 | SH | DEFINED | 07,06,01,03 |
| NAUTICA ENTERPRISES INC | COM | 639089101 | 481 | 31700 | SH | DEFINED | 08,09,03 |
| NAVISTAR INTL CORP NEW | COM | 63934E108 | 234 | 5272 | SH | DEFINED | 01,03 |
| NAVISTAR INTL CORP NEW | COM | 63934E108 | 567 | 12806 | SH | OTHER | 01,03 |
| 7096 | | | | | | | |
| NAVISTAR INTL CORP NEW | COM | 63934E108 | 1203 | 27160 | SH | DEFINED | 05,01,03 |
| NAVISTAR INTL CORP NEW | COM | 63934E108 | 45 | 1025 | SH | OTHER | 05,01,03 |
| NAVISTAR INTL CORP NEW | COM | 63934E108 | 329 | 7425 | SH | DEFINED | 07,06,01,03 |
| NAVISTAR INTL CORP NEW | COM | 63934E108 | 4027 | 90900 | SH | DEFINED | 08,09,03 |
| NAVIGANT INTL INC | COM | 63935R108 | 1 | 92 | SH | OTHER | 01,03 |
| NAVIGANT INTL INC | COM | 63935R108 | 145 | 10000 | SH | DEFINED | 08,09,03 |
| NDCHEALTH CORP | COM | 639480102 | 2649 | 72800 | SH | DEFINED | 05,01,03 |
| NDCHEALTH CORP | COM | 639480102 | 1536 | 42200 | SH | DEFINED | 07,06,01,03 |
| NEIMAN MARCUS GROUP INC | CL A | 640204202 | 142 | 4120 | SH | DEFINED | 01,03 |
| NEIMAN MARCUS GROUP INC | CL A | 640204202 | 196 | 5682 | SH | OTHER | 01,03 |
| NEIMAN MARCUS GROUP INC | CL A | 640204202 | 1072 | 31126 | SH | DEFINED | 05,01,03 |
| NEIMAN MARCUS GROUP INC | CL A | 640204202 | 1218 | 35350 | SH | DEFINED | 07,06,01,03 |
| NEIMAN MARCUS GROUP INC | CL A | 640204202 | 10 | 285 | SH | DEFINED | 08,09,03 |
| NELSON THOMAS INC | COM | 640376109 | 2560 | 210700 | SH | DEFINED | 01,03 |
| 4600 | | | | | | | |
| NELSON THOMAS INC | COM | 640376109 | 455 | 37475 | SH | DEFINED | 05,01,03 |
| NELSON THOMAS INC | COM | 640376109 | 216 | 17800 | SH | DEFINED | 07,06,01,03 |
| NELSON THOMAS INC | COM | 640376109 | 57 | 4700 | SH | DEFINED | 08,09,03 |
| NETWORKS ASSOCS INC | COM | 640938106 | 652 | 26953 | SH | DEFINED | 01,03 |
| NETWORKS ASSOCS INC | COM | 640938106 | 38 | 1570 | SH | OTHER | 01,03 |
| NETWORKS ASSOCS INC | COM | 640938106 | 2238 | 92489 | SH | DEFINED | 05,01,03 |
| NETWORKS ASSOCS INC | COM | 640938106 | 2523 | 104250 | SH | DEFINED | 07,06,01,03 |
| NETWORKS ASSOCS INC | COM | 640938106 | 48 | 2000 | SH | DEFINED | 08,09,03 |
| NET2PHONE | COM | 64108N106 | 5083 | 1000500 | SH | DEFINED | 01,03 |
| NET2PHONE | COM | 64108N106 | 5080 | 1000000 | SH | OTHER | 16 |
| 1000000 | | | | | | | |
| NETEGRITY INC | COM | 64110P107 | 79 | 5350 | SH | DEFINED | 01,03 |
| 2300 | | | | | | | |
| NETEGRITY INC | COM | 64110P107 | 1075 | 72700 | SH | DEFINED | 05,01,03 |
| NETEGRITY INC | COM | 64110P107 | 620 | 41900 | SH | DEFINED | 07,06,01,03 |
| NETRO CORP | COM | 64114R109 | 1 | 330 | SH | OTHER | 01,03 |
| NETRO CORP | COM | 64114R109 | 232 | 82876 | SH | DEFINED | 08,09,03 |
| NETRATINGS INC | COM | 64116M108 | 194 | 16000 | SH | DEFINED | 08,09,03 |
| NETWORK APPLIANCE INC | COM | 64120L104 | 2274 | 111575 | SH | DEFINED | 01,03 |
| 5100 | | | | | | | |
| NETWORK APPLIANCE INC | COM | 64120L104 | 743 | 36478 | SH | OTHER | 01,03 |
| 2094 | | | | | | | |
| NETWORK APPLIANCE INC | COM | 64120L104 | 2917 | 143135 | SH | DEFINED | 05,01,03 |
| NETWORK APPLIANCE INC | COM | 64120L104 | 844 | 41425 | SH | DEFINED | 07,06,01,03 |
| NETWORK APPLIANCE INC | COM | 64120L104 | 317 | 15570 | SH | DEFINED | 08,09,03 |
| NETWORK EQUIP TECHNOLOGIES | COM | 641208103 | 11 | 2100 | SH | DEFINED | 01,03 |
| 2100 | | | | | | | |
| NETWORK EQUIP TECHNOLOGIES | COM | 641208103 | 230 | 44725 | SH | DEFINED | 05,01,03 |
| NETWORK EQUIP TECHNOLOGIES | COM | 641208103 | 141 | 27400 | SH | DEFINED | 07,06,01,03 |
| NETWORK EQUIP TECHNOLOGIES | COM | 641208103 | 380 | 73700 | SH | DEFINED | 08,09,03 |
| NEUBERGER BERMAN INC | COM | 641234109 | 183 | 3905 | SH | DEFINED | 01,03 |
| NEUBERGER BERMAN INC | COM | 641234109 | 2150 | 45899 | SH | DEFINED | 05,01,03 |
| NEUBERGER BERMAN INC | COM | 641234109 | 2443 | 52150 | SH | DEFINED | 07,06,01,03 |
| NEUROCRINE BIOSCIENCES INC | COM | 64125C109 | 626 | 15414 | SH | DEFINED | 01,03 |
| 550 | | | | | | | |
| NEUROCRINE BIOSCIENCES INC | COM | 64125C109 | 1768 | 43563 | SH | DEFINED | 05,01,03 |
| NEUROCRINE BIOSCIENCES INC | COM | 64125C109 | 6027 | 148486 | SH | DEFINED | 07,06,01,03 |
| NEW ENGLAND BUSINESS SVC INC | COM | 643872104 | 139 | 5400 | SH | DEFINED | 01,03 |
| 4400 | | | | | | | |
| NEW ENGLAND BUSINESS SVC INC | COM | 643872104 | 664 | 25875 | SH | DEFINED | 05,01,03 |
| NEW ENGLAND BUSINESS SVC INC | COM | 643872104 | 406 | 15800 | SH | DEFINED | 07,06,01,03 |
| NEW FOCUS INC | COM | 644383101 | 110 | 36728 | SH | DEFINED | 08,09,03 |
| NEW JERSEY RES | COM | 646025106 | 893 | 29525 | SH | DEFINED | 01,03 |
| 7766 | | | | | | | |
| NEW JERSEY RES | COM | 646025106 | 137 | 4534 | SH | OTHER | 01,03 |
| 4534 | | | | | | | |
| NEW JERSEY RES | COM | 646025106 | 2156 | 71300 | SH | DEFINED | 05,01,03 |
| NEW JERSEY RES | COM | 646025106 | 86 | 2850 | SH | OTHER | 06,01,03 |
| 2850 | | | | | | | |
| NEW JERSEY RES | COM | 646025106 | 1004 | 33200 | SH | DEFINED | 07,06,01,03 |
| NEW PLAN EXCEL RLTY TR INC | COM | 648053106 | 552 | 27532 | SH | DEFINED | 01,03 |
| NEW PLAN EXCEL RLTY TR INC | COM | 648053106 | 634 | 31600 | SH | OTHER | 01,03 |
| 27600 | | | | | | | |
| NEW PLAN EXCEL RLTY TR INC | COM | 648053106 | 1221 | 60898 | SH | DEFINED | 05,01,03 |
| NEW PLAN EXCEL RLTY TR INC | COM | 648053106 | 1387 | 69175 | SH | DEFINED | 07,06,01,03 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 413 | 14946 | SH | DEFINED | 01,03 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 1845 | 66717 | SH | DEFINED | 05,01,03 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 2096 | 75800 | SH | DEFINED | 07,06,01,03 |
| NEW YORK TIMES CO | CL A | 650111107 | 3611 | 75459 | SH | DEFINED | 01,03 |
| 10900 | | | | | | | |
| NEW YORK TIMES CO | CL A | 650111107 | 362 | 7570 | SH | OTHER | 01,03 |

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|-------------------------------------|---------------|-----------|------|---------|---------|---------------------|--|---------|
| 3830 | | | | | | | | |
| 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 | 2000000 | PRN | DEFINED 17,16 | | 2000000 |
| 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 897 | SPONSORED AD | 654624105 | 82 | 4225 | SH | DEFINED 01,03 | | 3328 |

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|---|---------------------|------------------------|----------|-------------|----------|---------|-------------------|-------------|
| 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 | 3800 |
| 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 | 210000 |
| 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 | 108000 |
| NORTH FORK BANCORPORATION NY 500 | 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 | COM | 665859104 | 21535 | 358266 | SH | DEFINED | 01,03 | 341016 |

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|-------------------------------|--------------|-----------|-------|----------|-----|---------|------------------|--------|
| 17250 | | | | | | | | |
| 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 | COM | 670509108 | 4 | 300 | SH | OTHER | 01,03 | |

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|-------------------------------------|-------------|-----------|-------|--------|----|---------------------|--------|
| NUVEEN INSD MUN OPPORTUNITY | COM | 670984103 | 956 | 65384 | SH | DEFINED 01,03 | 65384 |
| NUVEEN INSD MUN OPPORTUNITY 2700 | COM | 670984103 | 196 | 13390 | SH | OTHER 01,03 | 10690 |
| NUVEEN PREMIER INSD MUN INCO | COM | 670987106 | 197 | 13241 | SH | DEFINED 01,03 | 13241 |
| NUVEEN PREMIER INSD MUN INCO | COM | 670987106 | 102 | 6900 | SH | OTHER 01,03 | 6900 |
| NUVEEN PREMIER MUN INCOME FD | COM | 670988104 | 205 | 14533 | SH | DEFINED 01,03 | 14533 |
| NUVEEN PREMIER MUN INCOME FD 333 | COM | 670988104 | 29 | 2033 | SH | OTHER 01,03 | 1700 |
| NUVEEN INSD FLA PREM INCOME | COM | 67101V108 | 347 | 23817 | SH | DEFINED 01,03 | 23817 |
| NUVEEN INSD FLA PREM INCOME 8483 | COM | 67101V108 | 243 | 16685 | SH | OTHER 01,03 | 8202 |
| OSI PHARMACEUTICALS INC 500 1100 | COM | 671040103 | 591 | 15100 | SH | DEFINED 01,03 | 13500 |
| OSI PHARMACEUTICALS INC | COM | 671040103 | 1383 | 35325 | SH | DEFINED 05,01,03 | 35325 |
| OSI PHARMACEUTICALS INC | COM | 671040103 | 4568 | 116675 | SH | DEFINED 07,06,01,03 | 116675 |
| OTG SOFTWARE INC | COM | 671059103 | 37 | 4253 | SH | DEFINED 01,03 | 4253 |
| OTG SOFTWARE INC | COM | 671059103 | 366 | 42456 | SH | DEFINED 05,01,03 | 42456 |
| OTG SOFTWARE INC | COM | 671059103 | 1046 | 121259 | SH | DEFINED 07,06,01,03 | 121259 |
| OTG SOFTWARE INC | COM | 671059103 | 218 | 25316 | SH | DEFINED 17,16 | 25316 |
| OAK TECHNOLOGY INC | COM | 671802106 | 800 | 53750 | SH | DEFINED 01,03 | 53750 |
| OAK TECHNOLOGY INC 1700 | COM | 671802106 | 52 | 3510 | SH | OTHER 01,03 | 1810 |
| OAK TECHNOLOGY INC | COM | 671802106 | 2075 | 139472 | SH | DEFINED 05,01,03 | 139472 |
| OAK TECHNOLOGY INC | COM | 671802106 | 6982 | 469228 | SH | DEFINED 07,06,01,03 | 469228 |
| OCCIDENTAL PETE CORP DEL 26400 | COM | 674599105 | 4474 | 153487 | SH | DEFINED 01,03 | 127087 |
| OCCIDENTAL PETE CORP DEL 25411 | COM | 674599105 | 1661 | 56980 | SH | OTHER 01,03 | 31569 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 13377 | 458899 | SH | DEFINED 05,01,03 | 458899 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 186 | 6375 | SH | OTHER 05,01,03 | 6375 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 14057 | 482221 | SH | DEFINED 07,06,01,03 | 482221 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 6 | 200 | SH | DEFINED 08,09,03 | 200 |
| OCEAN ENERGY INC DEL | COM | 67481E106 | 460 | 23261 | SH | DEFINED 01,03 | 23261 |
| OCEAN ENERGY INC DEL 6500 | COM | 67481E106 | 139 | 7040 | SH | OTHER 01,03 | 540 |
| OCEAN ENERGY INC DEL | COM | 67481E106 | 2357 | 119100 | SH | DEFINED 05,01,03 | 119100 |
| OCEAN ENERGY INC DEL | COM | 67481E106 | 2520 | 127325 | SH | DEFINED 07,06,01,03 | 127325 |
| OCEAN ENERGY INC DEL | COM | 67481E106 | 537 | 27140 | SH | DEFINED 08,09,03 | 27140 |
| OCEANEERING INTL INC 1500 | COM | 675232102 | 84 | 2900 | SH | DEFINED 01,03 | 1400 |
| OCEANEERING INTL INC 700 | COM | 675232102 | 20 | 700 | SH | OTHER 01,03 | |
| OCEANEERING INTL INC | COM | 675232102 | 1502 | 51800 | SH | DEFINED 05,01,03 | 51800 |
| OCEANEERING INTL INC | COM | 675232102 | 850 | 29300 | SH | DEFINED 07,06,01,03 | 29300 |
| OCEANEERING INTL INC | COM | 675232102 | 6 | 200 | SH | DEFINED 08,09,03 | 200 |
| OFFICE DEPOT INC 15937 | COM | 676220106 | 519 | 26137 | SH | DEFINED 01,03 | 10200 |
| OFFICE DEPOT INC 25783 32730 | COM | 676220106 | 1686 | 84912 | SH | OTHER 01,03 | 26399 |
| OFFICE DEPOT INC | COM | 676220106 | 2660 | 134027 | SH | DEFINED 05,01,03 | 134027 |
| OFFICE DEPOT INC | COM | 676220106 | 102 | 5125 | SH | OTHER 05,01,03 | 5125 |
| OFFICE DEPOT INC | COM | 676220106 | 756 | 38100 | SH | DEFINED 07,06,01,03 | 38100 |
| OFFSHORE LOGISTICS INC 12100 | COM | 676255102 | 539 | 25020 | SH | DEFINED 01,03 | 12920 |
| OFFSHORE LOGISTICS INC | COM | 676255102 | 1465 | 68000 | SH | DEFINED 05,01,03 | 68000 |
| OFFSHORE LOGISTICS INC | COM | 676255102 | 595 | 27600 | SH | DEFINED 07,06,01,03 | 27600 |
| OHIO CAS CORP 690 | COM | 677240103 | 13 | 690 | SH | DEFINED 01,03 | |
| OHIO CAS CORP 11704 15210 | COM | 677240103 | 583 | 30804 | SH | OTHER 01,03 | 3890 |
| OHIO CAS CORP | COM | 677240103 | 744 | 39274 | SH | DEFINED 05,01,03 | 39274 |
| OHIO CAS CORP | COM | 677240103 | 845 | 44600 | SH | DEFINED 07,06,01,03 | 44600 |
| OLD NATL BANCORP IND | COM | 680033107 | 7 | 281 | SH | DEFINED 01,03 | 281 |
| OLD NATL BANCORP IND 3273 | COM | 680033107 | 1567 | 64007 | SH | OTHER 01,03 | 60734 |
| OLD REP INTL CORP | COM | 680223104 | 834 | 26095 | SH | DEFINED 01,03 | 26095 |
| OLD REP INTL CORP | COM | 680223104 | 277 | 8655 | SH | OTHER 01,03 | 8655 |
| OLD REP INTL CORP | COM | 680223104 | 2557 | 79989 | SH | DEFINED 05,01,03 | 79989 |
| OLD REP INTL CORP | COM | 680223104 | 2817 | 88125 | SH | DEFINED 07,06,01,03 | 88125 |
| OLIN CORP 21820 | COM PAR \$1 | 680665205 | 1920 | 102123 | SH | DEFINED 01,03 | 80303 |
| OLIN CORP 670582 | COM PAR \$1 | 680665205 | 14780 | 786180 | SH | OTHER 01,03 | 115598 |
| OLIN CORP | COM PAR \$1 | 680665205 | 540 | 28738 | SH | DEFINED 05,01,03 | 28738 |
| OLIN CORP | COM PAR \$1 | 680665205 | 605 | 32200 | SH | DEFINED 07,06,01,03 | 32200 |
| OMNICARE INC | COM | 681904108 | 192 | 7400 | SH | DEFINED 01,03 | 7400 |
| OMNICARE INC 4070 | COM | 681904108 | 105 | 4070 | SH | OTHER 01,03 | |
| OMNICARE INC | COM | 681904108 | 1578 | 60934 | SH | DEFINED 05,01,03 | 60934 |
| OMNICARE INC | COM | 681904108 | 1792 | 69225 | SH | DEFINED 07,06,01,03 | 69225 |
| OMNICOM GROUP INC 2380 | COM | 681919106 | 12446 | 131848 | SH | DEFINED 01,03 | 129468 |
| OMNICOM GROUP INC 19082 | COM | 681919106 | 4586 | 48584 | SH | OTHER 01,03 | 29502 |
| OMNICOM GROUP INC | COM | 681919106 | 7709 | 81665 | SH | DEFINED 05,01,03 | 81665 |

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|---|------------|-----------|-------|---------|----|---------|------------------|---------|
| 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 |

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|-------------------------------------|------|--------|-----------|-------|---------|-----|---------|-------------|---------|
| 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 40781 | COM | | 693506107 | 5230 | 95245 | SH | OTHER | 01,03 | 54464 |

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|------------------------------|--------------|-----------|--------|---------|----|-----------------------|---------|
| 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 |

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|--------------------------------------|------|-----------|------|-----------|---------|------------------|--------|
| 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 | CALL | DEFINED 08,09,03 | 10000 |
| PATHMARK STORES INC NEW | COM | 70322A101 | 240 | 10000 SH | 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 |

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|--------------------------------------|-------------|-----------|-------|-----------|-----------------|-------------|--------|
| 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 |
| PEMCO 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 | CALL DEFINED | 08,09,03 | 75000 |
| PENNEY J C INC | COM | 708160106 | 623 | 30100 SH | PUT 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 | COM | 709323109 | 124 | 5775 SH | OTHER | 01,03 | 3208 |
| PENNZOIL-QUAKER STATE COMPAN 32 | 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 |

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| 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 | COM | | 716549100 | 51 | 2028 SH | DEFINED 01,03 | 424 |

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|-----------------------------|---------------|-----------|--------|-------------|---------|------------------|--|----------|
| 1604 | | | | | | | | |
| PETROLEUM & RES CORP | COM | 716549100 | 210 | 8313 SH | OTHER | 01,03 | | 2590 |
| 5723 | | | | | | | | |
| 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 | COM | 716768106 | 27 | 2000 SH | OTHER | 01,03 | | |
| 2000 | | | | | | | | |
| 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 | COM | 717081103 | 702940 | 17688486 SH | DEFINED | 01,03 | | 16547853 |
| 1140633 | | | | | | | | |
| PFIZER INC | COM | 717081103 | 365028 | 9185398 SH | OTHER | 01,03 | | 5516007 |
| 3669391 | | | | | | | | |
| PFIZER INC | COM | 717081103 | 150587 | 3789315 SH | DEFINED | 05,01,03 | | 1164696 |
| 2624619 | | | | | | | | |
| PFIZER INC | COM | 717081103 | 118781 | 2988950 SH | OTHER | 05,01,03 | | 2732819 |
| 256131 | | | | | | | | |
| PFIZER INC | COM | 717081103 | 31854 | 801550 SH | OTHER | 06,01,03 | | |
| 801550 | | | | | | | | |
| 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 | COM | 717081103 | 69 | 1725 SH | OTHER | 13,01,03 | | 600 |
| 1125 | | | | | | | | |
| PHARMACEUTICAL PROD DEV INC | COM | 717124101 | 530 | 15200 SH | DEFINED | 01,03 | | 8500 |
| 6700 | | | | | | | | |
| 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 | COM | 71713U102 | 193518 | 4292764 SH | DEFINED | 01,03 | | 4208364 |
| 84400 | | | | | | | | |
| PHARMACIA CORP | COM | 71713U102 | 78849 | 1749084 SH | OTHER | 01,03 | | 617832 |
| 1131252 | | | | | | | | |
| 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 | COM | 71713U102 | 14200 | 315000 SH | OTHER | 06,01,03 | | |
| 315000 | | | | | | | | |
| 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 | COM | 71713U102 | 32 | 700 SH | OTHER | 13,01,03 | | |
| 700 | | | | | | | | |
| PHELPS DODGE CORP | COM | 717265102 | 749 | 17783 SH | DEFINED | 01,03 | | 17326 |
| 457 | | | | | | | | |
| PHELPS DODGE CORP | COM | 717265102 | 604 | 14347 SH | OTHER | 01,03 | | 10221 |
| 4126 | | | | | | | | |
| 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 | COM | 717528103 | 193 | 4850 SH | OTHER | 01,03 | | 550 |
| 4300 | | | | | | | | |
| 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 | COM PAR \$0.5 | 718009608 | 389 | 16537 SH | DEFINED | 01,03 | | 13867 |
| 2670 | | | | | | | | |
| PHILADELPHIA SUBN CORP | COM PAR \$0.5 | 718009608 | 72 | 3080 SH | OTHER | 01,03 | | |
| 3080 | | | | | | | | |
| PHILADELPHIA SUBN CORP | COM PAR \$0.5 | 718009608 | 3422 | 145600 SH | DEFINED | 05,01,03 | | 145600 |
| PHILADELPHIA SUBN CORP | COM PAR \$0.5 | 718009608 | 54 | 2312 SH | OTHER | 06,01,03 | | |
| 2312 | | | | | | | | |
| PHILADELPHIA SUBN CORP | COM PAR \$0.5 | 718009608 | 1983 | 84400 SH | DEFINED | 07,06,01,03 | | 84400 |
| PHILIP MORRIS COS INC | COM | 718154107 | 241351 | 4582323 SH | DEFINED | 01,03 | | 4377424 |
| 204899 | | | | | | | | |
| PHILIP MORRIS COS INC | COM | 718154107 | 155963 | 2961130 SH | OTHER | 01,03 | | 1426207 |
| 1534923 | | | | | | | | |
| 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 | COM | 718154107 | 23237 | 441175 SH | OTHER | 06,01,03 | | |
| 441175 | | | | | | | | |
| 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 | COM | 718507106 | 24701 | 393329 SH | DEFINED | 01,03 | | 339285 |
| 54044 | | | | | | | | |
| PHILLIPS PETE CO | COM | 718507106 | 9392 | 149559 SH | OTHER | 01,03 | | 52711 |
| 96848 | | | | | | | | |
| 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 |

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|----------------------------------|--------------|-----------|------|-----------|---------------------|--------|
| 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 |

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|------------------------------|---------------|-----------|------|-----------|------|---------------------|--------|
| 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 | | | | | | | |

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|-------------------------------------|--------------|-----------|------|-----------|---------|------------------|--------|
| PORTAL SOFTWARE INC 2500 | COM | 736126103 | 24 | 12500 SH | OTHER | 01,03 | 10000 |
| PORTAL SOFTWARE INC | COM | 736126103 | | 200 SH | DEFINED | 08,09,03 | 200 |
| PORTAL SOFTWARE INC 62000 | COM | 736126103 | 118 | 62000 SH | OTHER | 16 | |
| 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 322000 | SPONSORED AD | 737273102 | 2373 | 322000 SH | OTHER | 06,01,03 | |
| POST PPTYS INC | COM | 737464107 | 177 | 5279 SH | DEFINED | 01,03 | 5279 |
| POST PPTYS INC 500 | COM | 737464107 | 54 | 1600 SH | OTHER | 01,03 | 1100 |
| POTLATCH CORP 16000 | COM | 737628107 | 706 | 20965 SH | DEFINED | 01,03 | 4965 |
| POTLATCH CORP 15000 | COM | 737628107 | 919 | 27276 SH | OTHER | 01,03 | 12276 |
| 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 3200 | COM | 737679100 | 2378 | 101845 SH | DEFINED | 01,03 | 98645 |
| POTOMAC ELEC PWR CO 53659 | COM | 737679100 | 2800 | 119912 SH | OTHER | 01,03 | 66253 |
| 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 17400 | COM | 739276103 | 533 | 28000 SH | DEFINED | 01,03 | 10600 |
| 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 180 | COM | 739308104 | 4 | 537 SH | DEFINED | 01,03 | 357 |
| 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 27175 | COM | 74005P104 | 6185 | 103430 SH | DEFINED | 01,03 | 76255 |
| PRAXAIR INC 9197 | COM | 74005P104 | 973 | 16277 SH | OTHER | 01,03 | 7080 |
| 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 13600 | COM | 740065107 | 508 | 17800 SH | DEFINED | 01,03 | 4200 |
| 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 200 | COM | 740189105 | 179 | 5045 SH | DEFINED | 01,03 | 4845 |
| 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 2325 | COM | 74022D100 | 371 | 11600 SH | DEFINED | 01,03 | 9275 |
| 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 3500 | COM | 740884101 | 111 | 4900 SH | DEFINED | 01,03 | 1400 |
| PRESIDENTIAL LIFE CORP 2447 | COM | 740884101 | 56 | 2447 SH | OTHER | 01,03 | |
| 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 23334 | COM | 74144P106 | 75 | 23334 SH | OTHER | 01,03 | |
| PRICE LEGACY CORP | COM | 74144P106 | 27 | 8400 SH | DEFINED | 08,09,03 | 8400 |
| PRICE T ROWE GROUP INC 3695 | COM | 74144T108 | 8500 | 218346 SH | DEFINED | 01,03 | 214651 |
| PRICE T ROWE GROUP INC 2290 | COM | 74144T108 | 679 | 17440 SH | OTHER | 01,03 | 15150 |
| 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 |

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|--------------------------------------|---------------|-----------|--------|----------|---------|---------------------|---------|
| 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 | SH BEN INT | 743410102 | 110 | 4724 | SH | DEFINED 01,03 | 4724 |
| PROLOGIS TR 1200 | 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 |

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|--------------------------------------|------------|-----------|-------|-----------|-----------------------|--------|
| 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 | COM | 747316107 | 56 | 2400 SH | DEFINED 01,03 | 1900 |

| | | | | | | | | |
|------------------------------|------|--------|-----------|--------|---------|-----|---------|-------------|
| 500 | | | | | | | | |
| QUAKER CHEM CORP | COM | | 747316107 | 42 | 1800 | SH | OTHER | 01,03 |
| 1800 | | | | | | | | |
| 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 | COM | | 747525103 | 67765 | 1800338 | SH | DEFINED | 01,03 |
| 1754997 | | | | | | | | |
| 45341 | | | | | | | | |
| QUALCOMM INC | COM | | 747525103 | 9853 | 261768 | SH | OTHER | 01,03 |
| 162116 | | | | | | | | |
| 99652 | | | | | | | | |
| QUALCOMM INC | COM | | 747525103 | 17669 | 469410 | SH | DEFINED | 05,01,03 |
| 469410 | | | | | | | | |
| QUALCOMM INC | COM | | 747525103 | 4569 | 121375 | SH | OTHER | 06,01,03 |
| 121375 | | | | | | | | |
| 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 | COM | | 74762E102 | 92 | 5315 | SH | OTHER | 01,03 |
| 200 | | | | | | | | |
| 5115 | | | | | | | | |
| 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 | COM | | 747620102 | 1851 | 52133 | SH | DEFINED | 01,03 |
| 38933 | | | | | | | | |
| 13200 | | | | | | | | |
| 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 | COM | DSSG | 747906204 | 168 | 21052 | SH | DEFINED | 01,03 |
| 12052 | | | | | | | | |
| 9000 | | | | | | | | |
| 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 | DBCV | 1.750% | 74834LAF7 | 1971 | 1752000 | PRN | DEFINED | 08,09,03 |
| 1752000 | | | | | | | | |
| QUEST DIAGNOSTICS INC | COM | | 74834L100 | 916 | 11062 | SH | DEFINED | 01,03 |
| 10962 | | | | | | | | |
| 100 | | | | | | | | |
| QUEST DIAGNOSTICS INC | COM | | 74834L100 | 876 | 10570 | SH | OTHER | 01,03 |
| 2420 | | | | | | | | |
| 8150 | | | | | | | | |
| 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 | COM | | 74834L100 | 212907 | 2569793 | SH | DEFINED | 11,06,01,03 |
| 2320140 | | | | | | | | |
| 249653 | | | | | | | | |
| 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 | COM | | 748356102 | 2097 | 81577 | SH | DEFINED | 01,03 |
| 70977 | | | | | | | | |
| 10600 | | | | | | | | |
| QUESTAR CORP | COM | | 748356102 | 743 | 28899 | SH | OTHER | 01,03 |
| 25576 | | | | | | | | |
| 3323 | | | | | | | | |
| 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 | COM | | 74838C106 | 89 | 4050 | SH | DEFINED | 01,03 |
| 550 | | | | | | | | |
| 3500 | | | | | | | | |
| 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 | COM | | 748767100 | 83 | 4660 | SH | DEFINED | 01,03 |
| 4260 | | | | | | | | |
| 400 | | | | | | | | |
| QUINTILES TRANSNATIONAL CORP | COM | | 748767100 | 20 | 1140 | SH | OTHER | 01,03 |
| 400 | | | | | | | | |
| 740 | | | | | | | | |
| 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 | COM | | 749121109 | 6106 | 742817 | SH | DEFINED | 01,03 |
| 720854 | | | | | | | | |
| 21963 | | | | | | | | |
| QWEST COMMUNICATIONS INTL IN | COM | | 749121109 | 3818 | 464499 | SH | OTHER | 01,03 |
| 286057 | | | | | | | | |
| 178442 | | | | | | | | |
| 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 | COM | NEW | 74955W307 | 573 | 18829 | SH | DEFINED | 01,03 |
| 9589 | | | | | | | | |
| 9240 | | | | | | | | |
| R H DONNELLEY CORP | COM | NEW | 74955W307 | 237 | 7780 | SH | OTHER | 01,03 |
| 1929 | | | | | | | | |
| 5851 | | | | | | | | |
| 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 | | | | | | | | |

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|-----------------------------------|--------------|---------------------|-------|-------------|-----------------|-------------|---------|
| R G S ENERGY GROUP INC 1768 | COM | 74956K104 | 69 | 1768 SH | OTHER | 01,03 | |
| R G S ENERGY GROUP INC | COM | 74956K104 | 3906 | 99525 SH | DEFINED | 05,01,03 | 99525 |
| R G S ENERGY GROUP INC 1300 | COM | 74956K104 | 51 | 1300 SH | OTHER | 06,01,03 | |
| 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 26825 | COM | 749685103 | 683 | 43952 SH | OTHER | 01,03 | 17127 |
| 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 9800 | COM | 74973W107 | 118 | 10200 SH | DEFINED | 01,03 | 400 |
| 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 9700 | COM | 749941100 | 280 | 15620 SH | OTHER | 01,03 | 5920 |
| 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 1020 | COM | 750236101 | 568 | 11583 SH | DEFINED | 01,03 | 10563 |
| 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 580 | CL D NON VTG | 75040P405 | 1799 | 87325 SH | DEFINED | 01,03 | 86745 |
| 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 |
| RADIO SHACK CORP 74640 | COM | 750438103 | 44048 | 1466319 SH | DEFINED | 01,03 | 1391679 |
| RADIO SHACK CORP 77998 | COM | 750438103 | 3719 | 123818 SH | OTHER | 01,03 | 45820 |
| RADIO SHACK CORP | COM | 750438103 | 8548 | 284565 SH | DEFINED | 05,01,03 | 284565 |
| RADIO SHACK CORP | COM | 750438103 | 96 | 3200 SH | OTHER | 05,01,03 | 3200 |
| RADIO SHACK CORP | COM | 750438103 | 1822 | 60650 SH | DEFINED | 07,06,01,03 | 60650 |
| RADIO SHACK CORP | COM | 750438103 | 172 | 5710 SH | DEFINED | 08,09,03 | 5710 |
| RADIO SHACK CORP | COM | 750438103 | 376 | 12500 SH | PUT DEFINED | 08,09,03 | 12500 |
| RADIO SHACK CORP 200 | COM | 750438103 | 6 | 200 SH | OTHER | 13,01,03 | |
| 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 2600 | COM | 750753105 | 486 | 46194 SH | DEFINED | 01,03 | 43594 |
| RAILAMERICA INC 2692 | COM | 750753105 | 53 | 5038 SH | OTHER | 01,03 | 2346 |
| 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 |
| RAINANCE COMM | COM | 75086X106 | 49 | 14100 SH | DEFINED | 08,09,03 | 14100 |
| RAINBOW TECHNOLOGIES INC 15300 | COM | 750862104 | 190 | 18930 SH | DEFINED | 01,03 | 3630 |
| RAINBOW TECHNOLOGIES INC 700 | COM | 750862104 | 7 | 700 SH | OTHER | 01,03 | |
| 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 141049 | COM | 751028101 | 4921 | 180914 SH | DEFINED | 01,03 | 39865 |
| RALCORP HLDGS INC NEW 984529 | COM | 751028101 | 29089 | 1069446 SH | OTHER | 01,03 | 84917 |
| RALCORP HLDGS INC NEW | COM | 751028101 | 2483 | 91300 SH | DEFINED | 05,01,03 | 91300 |
| RALCORP HLDGS INC NEW 1100 | COM | 751028101 | 30 | 1100 SH | OTHER | 06,01,03 | |

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|---|--------------|------------------|-------|--------|-----|---------|------------------|--------|
| RALCORP HLDGS INC NEW | COM | 751028101 | 1006 | 37000 | SH | DEFINED | 07,06,01,03 | 37000 |
| RARE HOSPITALITY INTL INC 5500 3200 | COM | 753820109 | 815 | 32072 | SH | DEFINED | 01,03 | 23372 |
| RARE HOSPITALITY INTL INC 3535 | COM | 753820109 | 90 | 3535 | SH | OTHER | 01,03 | |
| 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 13100 1400 | COM | 754730109 | 722 | 21100 | SH | DEFINED | 01,03 | 6600 |
| RAYMOND JAMES FINANCIAL INC 1400 | COM | 754730109 | 48 | 1400 | SH | OTHER | 01,03 | |
| 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 2000 | COM | 754907103 | 260 | 4871 | SH | DEFINED | 01,03 | 2871 |
| RAYONIER INC 1275 | COM | 754907103 | 414 | 7771 | SH | OTHER | 01,03 | 6496 |
| 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 3830 | COM | 755081106 | 59 | 3830 | SH | OTHER | 01,03 | |
| RAYTHEON CO 51421 | COM NEW | 755111507 | 19132 | 466070 | SH | DEFINED | 01,03 | 414649 |
| RAYTHEON CO 183251 | COM NEW | 755111507 | 15126 | 368470 | SH | OTHER | 01,03 | 185219 |
| 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 25500 | COM | 755246105 | 82 | 26800 | SH | DEFINED | 01,03 | 1300 |
| 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 | DBC | 4.250% 758110AEO | 1013 | 980000 | PRN | DEFINED | 07,06,01,03 | 980000 |
| REEBOK INTL LTD 100 | COM | 758110100 | 625 | 23130 | SH | DEFINED | 01,03 | 23030 |
| REEBOK INTL LTD 999 | COM | 758110100 | 34 | 1270 | SH | OTHER | 01,03 | 271 |
| 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 1400 | COM | 758750103 | 74 | 2900 | SH | DEFINED | 01,03 | 1500 |
| 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 4000 | COM | 758849103 | 406 | 14000 | SH | OTHER | 01,03 | 10000 |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 32 | 1300 | SH | DEFINED | 01,03 | 1300 |
| REGENERON PHARMACEUTICALS 250 | COM | 75886F107 | 56 | 2250 | SH | OTHER | 01,03 | 2000 |
| 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 28970 | COM | 758932107 | 1137 | 40500 | SH | DEFINED | 01,03 | 11530 |
| REGIS CORP MINN 30 | COM | 758932107 | 1 | 30 | SH | OTHER | 01,03 | |
| REGIS CORP MINN | COM | 758932107 | 3735 | 133000 | SH | DEFINED | 05,01,03 | 133000 |
| REGIS CORP MINN 2900 | COM | 758932107 | 81 | 2900 | SH | OTHER | 06,01,03 | |
| REGIS CORP MINN | COM | 758932107 | 1469 | 52300 | SH | DEFINED | 07,06,01,03 | 52300 |
| REGIONS FINL CORP 1300 | COM | 758940100 | 2930 | 85284 | SH | DEFINED | 01,03 | 83984 |

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|---------------------------------------|--------------|------------------|------|-------------|---------|-------------|---------|
| 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 |

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|---------------------------------------|--------------|-----------|------|--------|----|-----------------------|--------|
| 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 6708 | COM | 775371107 | 4129 | 97686 | SH | OTHER 01,03 | 90978 |

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|--|--------------|-----------|--------|-----------|-----|---------|-------------|----------|-------|
| 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 | |

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|---------------------------------------|--------------|--------|-----------|--------|-------------|-----------------------|----------|
| 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 |

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|-------------------------------|---------|-----------|-------|---------|----|-----------------------|---------|
| 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 | COM | 784635104 | 627 | 4430 | SH | OTHER 01,03 | 3653 |
| 777 | | | | | | | |
| 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 | CALL DEFINED 08,09,03 | 40000 |
| ST PAUL COS INC | COM | 792860108 | 917 | 20000 | SH | PUT 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 |

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|------------------------------|--------------|------------------|--------|--------------|---------|-------------|----------|
| 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 |
| SAP AKTIENGESELLSCHAFT | SPONSORED AD | 803054204 | 238 | 6400 SH | PUT | DEFINED | 08,09,03 |
| 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 | | | | | | | |

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|-------------------------------------|------|---------|-----------|-------|---------|------|---------|-------------|---------|
| 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 | CALL | 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 | CL A | | 811054204 | 297 | 3616 | SH | OTHER | 01,03 | 2616 |

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|------------------------------|--------------|-----------|--------|----------|-----|---------|-------------|----------|-------|
| 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 | COM | 826170102 | 207974 | 6377625 | SH | DEFINED | 11,06,01,03 | 6058215 | |

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|------------------------------|---------------|-----------|-------|---------|----|-----------------------|---------|
| 319410 | | | | | | | |
| SIEBEL SYS INC | COM | 826170102 | 326 | 10000 | SH | DEFINED 17,16 | 10000 |
| SIERRA HEALTH SVCS INC | COM | 826322109 | 136 | 10400 | SH | DEFINED 01,03 | 1600 |
| 8800 | | | | | | | |
| 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 | COM | 826428104 | 52 | 3419 | SH | OTHER 01,03 | 3099 |
| 320 | | | | | | | |
| 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 | COM | 826552101 | 5503 | 117192 | SH | DEFINED 01,03 | 99792 |
| 17400 | | | | | | | |
| SIGMA ALDRICH CORP | COM | 826552101 | 14460 | 307919 | SH | OTHER 01,03 | 64340 |
| 243579 | | | | | | | |
| 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 | COM | 827064106 | 107 | 3550 | SH | OTHER 01,03 | 3200 |
| 350 | | | | | | | |
| 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 | COM | 828806109 | 557 | 17055 | SH | DEFINED 01,03 | 11655 |
| 5400 | | | | | | | |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 93 | 2860 | SH | OTHER 01,03 | 800 |
| 2060 | | | | | | | |
| 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 | COM | 829073105 | 208 | 3400 | SH | DEFINED 01,03 | 1700 |
| 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 | COM | 82966U103 | 10 | 1800 | SH | OTHER 01,03 | |
| 1800 | | | | | | | |
| SIPEX CORP | COM | 829909100 | 499 | 44952 | SH | DEFINED 01,03 | 43077 |
| 1875 | | | | | | | |
| 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 | COM | 830830105 | 65 | 2100 | SH | DEFINED 01,03 | 100 |
| 2000 | | | | | | | |
| SKYLINE CORP | COM | 830830105 | 3 | 100 | SH | OTHER 01,03 | |
| 100 | | | | | | | |
| 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 | COM | 830879102 | 1539 | 61750 | SH | DEFINED 01,03 | 46100 |
| 13400 2250 | | | | | | | |
| 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 | COM | 830879102 | 38064 | 1526825 | SH | DEFINED 11,06,01,03 | 1396619 |
| 130206 | | | | | | | |
| 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 | DEFINED 08,09,03 | 465000 |
| SMITH A O | COM | 831865209 | 323 | 12700 | SH | DEFINED 01,03 | |
| 12700 | | | | | | | |
| 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 | COM | 832110100 | 4455 | 65755 | SH | DEFINED 01,03 | 63665 |
| 610 1480 | | | | | | | |
| SMITH INTL INC | COM | 832110100 | 304 | 4490 | SH | OTHER 01,03 | |
| 4490 | | | | | | | |
| 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 | COM | 832248108 | 357 | 13668 | SH | DEFINED 01,03 | 11668 |
| 2000 | | | | | | | |
| 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 |

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|---------------------------------------|--------------|-----------|-------|--------------|---------|-------------|----------|
| 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 3970 | COM | 833034101 | 748 | 21970 SH | DEFINED | 01,03 | 18000 |
| SNAP ON INC 12555 | COM | 833034101 | 757 | 22225 SH | OTHER | 01,03 | 9670 |
| SNAP ON INC | 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 17900 | COM | 834092108 | 340 | 23100 SH | DEFINED | 01,03 | 5200 |
| SOLA INTL INC | 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 4934 | COM | 834376105 | 1004 | 115369 SH | DEFINED | 01,03 | 110435 |
| SOLUTIA INC 105711 | COM | 834376105 | 1183 | 135991 SH | OTHER | 01,03 | 30280 |
| SOLUTIA INC | 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 | PUT | DEFINED | 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 | COM | 842587107 | 49775 | 1878998 SH | DEFINED | 01,03 | 1781093 |

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|-------------------------------------|--------------|-----------|--------|----------|----|---------|-------------|----------|
| 97905 | | | | | | | | |
| 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 |

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|---------------------------------------|--------------|-----------|-------|------------|---------|------------------|---------|
| 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 |

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|------------------------------|------|--------------|-----------|-------|--------|----|---------|-------------|--------|
| 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 | 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 | | SPON ADR REP | 86210M106 | 86 | 6702 | SH | DEFINED | 01,03 | 4168 |

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|-------------------------------------|---------------|-----------|-------|---------|----|---------|-------------|----------|---------|
| 2534 | | | | | | | | | |
| 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 935 | 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 |

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|---------------------------------------|-----|-----------|-------|---------|----|-----------------------|---------|
| 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 |
| SYMXX TECHNOLOGIES | COM | 871558108 | 223 | 10775 | SH | OTHER 01,03 | 10775 |

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|---------------------------------------|--------------|-----------|-------|---------|----|---------------------|---------|
| SYMYX TECHNOLOGIES | COM | 87155S108 | 47 | 2270 | SH | DEFINED 07,06,01,03 | 2270 |
| SYMYX TECHNOLOGIES | COM | 87155S108 | 1341 | 64958 | SH | DEFINED 11,06,01,03 | 64958 |
| SYNAVANT INC 6190 | COM | 87157A105 | 21 | 6190 | SH | DEFINED 01,03 | |
| SYNAVANT INC 2669 3230 | COM | 87157A105 | 53 | 15582 | SH | OTHER 01,03 | 9683 |
| SYNCOR INTL CORP DEL | COM | 87157J106 | 51 | 1880 | SH | DEFINED 01,03 | 1880 |
| SYNCOR INTL CORP DEL | COM | 87157J106 | 1364 | 50050 | SH | DEFINED 05,01,03 | 50050 |
| SYNCOR INTL CORP DEL | COM | 87157J106 | 834 | 30600 | SH | DEFINED 07,06,01,03 | 30600 |
| SYNOPSYS INC | COM | 871607107 | 528 | 9565 | SH | DEFINED 01,03 | 9565 |
| SYNOPSYS INC | COM | 871607107 | 2179 | 39509 | SH | DEFINED 05,01,03 | 39509 |
| SYNOPSYS INC | COM | 871607107 | 2474 | 44850 | SH | DEFINED 07,06,01,03 | 44850 |
| SYNOPSYS INC | COM | 871607107 | 90 | 1639 | SH | DEFINED 08,09,03 | 1639 |
| SYNOVUS FINL CORP 60000 | COM | 87161C105 | 4065 | 133382 | SH | DEFINED 01,03 | 73382 |
| SYNOVUS FINL CORP 42140 | COM | 87161C105 | 5221 | 171296 | SH | OTHER 01,03 | 129156 |
| SYNOVUS FINL CORP | COM | 87161C105 | 4096 | 134375 | SH | DEFINED 05,01,03 | 134375 |
| SYNOVUS FINL CORP | COM | 87161C105 | 152 | 5000 | SH | OTHER 05,01,03 | 5000 |
| SYNOVUS FINL CORP | COM | 87161C105 | 1285 | 42150 | SH | DEFINED 07,06,01,03 | 42150 |
| SYNTROLEUM CORP 2100 | COM | 871630109 | 153 | 25672 | SH | DEFINED 01,03 | 23572 |
| SYNTROLEUM CORP 4758 | COM | 871630109 | 41 | 6858 | SH | OTHER 01,03 | 2100 |
| SYPRIS SOLUTIONS INC 1134 | COM | 871655106 | 402 | 26773 | SH | DEFINED 01,03 | 25639 |
| SYPRIS SOLUTIONS INC | COM | 871655106 | 1138 | 75738 | SH | DEFINED 05,01,03 | 75738 |
| SYPRIS SOLUTIONS INC | COM | 871655106 | 3960 | 263506 | SH | DEFINED 07,06,01,03 | 263506 |
| SYPRIS SOLUTIONS INC | COM | 871655106 | 20 | 1306 | SH | DEFINED 08,09,03 | 1306 |
| SYSCO CORP 222865 | COM | 871829107 | 90485 | 3034379 | SH | DEFINED 01,03 | 2811514 |
| SYSCO CORP 288146 | COM | 871829107 | 45165 | 1514590 | SH | OTHER 01,03 | 1226444 |
| SYSCO CORP | COM | 871829107 | 10266 | 344270 | SH | DEFINED 05,01,03 | 344270 |
| SYSCO CORP | COM | 871829107 | 346 | 11600 | SH | OTHER 05,01,03 | 11600 |
| SYSCO CORP | COM | 871829107 | 3502 | 117425 | SH | DEFINED 07,06,01,03 | 117425 |
| SYSCO CORP | COM | 871829107 | 3 | 115 | SH | DEFINED 08,09,03 | 115 |
| SYSCO CORP | COM | 871829107 | 152 | 5095 | SH | DEFINED 13,01,03 | 5095 |
| SYSTEMS & COMPUTER TECHNOLOG 13100 | COM | 871873105 | 244 | 18500 | SH | DEFINED 01,03 | 5400 |
| SYSTEMS & COMPUTER TECHNOLOG | COM | 871873105 | 1232 | 93425 | SH | DEFINED 05,01,03 | 93425 |
| SYSTEMS & COMPUTER TECHNOLOG | COM | 871873105 | 539 | 40900 | SH | DEFINED 07,06,01,03 | 40900 |
| TBC CORP | COM | 872180104 | 116 | 8000 | SH | DEFINED 01,03 | 8000 |
| TBC CORP | COM | 872180104 | 615 | 42400 | SH | DEFINED 05,01,03 | 42400 |
| TBC CORP | COM | 872180104 | 377 | 26000 | SH | DEFINED 07,06,01,03 | 26000 |
| TCF FINL CORP 995 | COM | 872275102 | 15819 | 300682 | SH | DEFINED 01,03 | 299687 |
| TCF FINL CORP 5040 | COM | 872275102 | 315 | 5990 | SH | OTHER 01,03 | 950 |
| TCF FINL CORP | COM | 872275102 | 2956 | 56187 | SH | DEFINED 05,01,03 | 56187 |
| TCF FINL CORP | COM | 872275102 | 18717 | 355775 | SH | DEFINED 07,06,01,03 | 355775 |
| TCF FINL CORP | COM | 872275102 | 5 | 100 | SH | DEFINED 13,01,03 | 100 |
| TCW CONV SECS FD INC | COM | 872340104 | 195 | 22323 | SH | DEFINED 01,03 | 22323 |
| TCW CONV SECS FD INC 3300 | COM | 872340104 | 72 | 8250 | SH | OTHER 01,03 | 4950 |
| TECO ENERGY INC 47987 | COM | 872375100 | 8842 | 308827 | SH | DEFINED 01,03 | 260840 |
| TECO ENERGY INC 66198 | COM | 872375100 | 6425 | 224411 | SH | OTHER 01,03 | 158213 |
| TECO ENERGY INC | COM | 872375100 | 1710 | 59720 | SH | DEFINED 05,01,03 | 59720 |
| TECO ENERGY INC | COM | 872375100 | 66 | 2300 | SH | OTHER 05,01,03 | 2300 |
| TECO ENERGY INC | COM | 872375100 | 2230 | 77874 | SH | DEFINED 07,06,01,03 | 77874 |
| TEPPCO PARTNERS L P 4300 | UT LTD PARTN | 872384102 | 417 | 13300 | SH | DEFINED 01,03 | 13300 |
| TEPPCO PARTNERS L P 4300 | UT LTD PARTN | 872384102 | 274 | 8725 | SH | OTHER 01,03 | 4425 |
| TEPPCO PARTNERS L P | UT LTD PARTN | 872384102 | 501 | 15990 | SH | DEFINED 08,09,03 | 15990 |
| TEPPCO PARTNERS L P | UT LTD PARTN | 872384102 | 28 | 900 | SH | OTHER 13,01,03 | 900 |
| THQ INC 2300 | COM NEW | 872443403 | 236 | 4800 | SH | DEFINED 01,03 | 2500 |
| THQ INC | COM NEW | 872443403 | 2656 | 54100 | SH | DEFINED 05,01,03 | 54100 |
| THQ INC | COM NEW | 872443403 | 1498 | 30500 | SH | DEFINED 07,06,01,03 | 30500 |
| TJX COS INC NEW 24970 | COM | 872540109 | 10629 | 265668 | SH | DEFINED 01,03 | 240698 |
| TJX COS INC NEW 9000 | COM | 872540109 | 1560 | 38989 | SH | OTHER 01,03 | 29989 |
| TJX COS INC NEW | COM | 872540109 | 6496 | 162355 | SH | DEFINED 05,01,03 | 162355 |
| TJX COS INC NEW | COM | 872540109 | 193 | 4825 | SH | OTHER 05,01,03 | 4825 |
| TJX COS INC NEW | COM | 872540109 | 1818 | 45450 | SH | DEFINED 07,06,01,03 | 45450 |
| TJX COS INC NEW | COM | 872540109 | 8 | 200 | SH | DEFINED 08,09,03 | 200 |
| TRC COS INC | COM | 872625108 | 2211 | 90050 | SH | DEFINED 17,16 | 90050 |
| TRW INC 15400 | COM | 872649108 | 66985 | 1301437 | SH | DEFINED 01,03 | 1286037 |
| TRW INC 92153 | COM | 872649108 | 7526 | 146223 | SH | OTHER 01,03 | 54070 |
| TRW INC | COM | 872649108 | 2812 | 54630 | SH | DEFINED 05,01,03 | 54630 |

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|---------------------------------------|--------------|-----------|--------|---------|----|---------|------------------|---------|
| 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 170 | COM | 872941109 | 6 | 170 | SH | OTHER | 01,03 | |
| 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 10174 | COM | 873168108 | 15032 | 275765 | SH | DEFINED | 01,03 | 265591 |
| TXU CORP 89645 | COM | 873168108 | 8732 | 160196 | SH | OTHER | 01,03 | 70551 |
| 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 26972 | SPONSORED AD | 874039100 | 560 | 26972 | SH | OTHER | 06,01,03 | |
| 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 9075 | COM | 874918105 | 149 | 9290 | SH | DEFINED | 01,03 | 215 |
| TALX CORP 9000 | COM | 874918105 | 160 | 10000 | SH | OTHER | 01,03 | 1000 |
| TARGET CORP 128979 | COM | 87612E106 | 217218 | 5037524 | SH | DEFINED | 01,03 | 4908545 |
| TARGET CORP 880438 | COM | 87612E106 | 76528 | 1774770 | SH | OTHER | 01,03 | 894332 |
| TARGET CORP 314310 | COM | 87612E106 | 20624 | 478292 | SH | DEFINED | 05,01,03 | 163982 |
| TARGET CORP 1198690 | COM | 87612E106 | 65909 | 1528500 | SH | OTHER | 05,01,03 | 329810 |
| TARGET CORP 284000 | COM | 87612E106 | 12246 | 284000 | SH | OTHER | 06,01,03 | |
| 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 500 | COM | 87612E106 | 43 | 1000 | SH | OTHER | 13,01,03 | 500 |
| TASTY BAKING CO 10000 | COM | 876553306 | 181 | 10000 | SH | OTHER | 01,03 | |
| 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 3550 | COM | 878377100 | 720 | 26100 | SH | DEFINED | 01,03 | 22550 |
| TECHNE CORP 23670 | COM | 878377100 | 971 | 35220 | SH | OTHER | 01,03 | 11550 |
| 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 4600 | COM | 878555101 | 155 | 6500 | SH | DEFINED | 01,03 | 1900 |
| 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 150 | CL A | 878895200 | 8 | 150 | SH | OTHER | 01,03 | |
| TECUMSEH PRODS CO | CL A | 878895200 | 642 | 12045 | SH | DEFINED | 05,01,03 | 12045 |
| TECUMSEH PRODS CO 49300 | CL A | 878895200 | 2628 | 49300 | SH | OTHER | 06,01,03 | |
| 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 |

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|------------------------------|--------------|-----------|-------|---------|-----|-----------------------|---------|
| 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 | CALL DEFINED 08,09,03 | 20000 |
| TELLABS INC | COM | 879664100 | 209 | 20000 | SH | PUT 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 | COM | 88033G100 | 1240 | 18496 | SH | OTHER 01,03 | 12477 |

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|------------------------------|--------------|------------------|--------|----------|-----|---------|-------------|----------|--------|
| 6019 | | | | | | | | | |
| 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 | COM | 88033G100 | 5088 | 75925 | SH | OTHER | 06,01,03 | | |
| 75925 | | | | | | | | | |
| 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 | COM | 88033G100 | 860961 | 12846327 | SH | DEFINED | 11,01,03 | 11949296 | |
| 897031 | | | | | | | | | |
| TENET HEALTHCARE CORP | COM | 88033G100 | 132331 | 1974500 | SH | OTHER | 16 | | |
| 1974500 | | | | | | | | | |
| TENNECO AUTOMOTIVE INC | COM | 880349105 | 27 | 6784 | SH | DEFINED | 01,03 | 6621 | |
| 163 | | | | | | | | | |
| TENNECO AUTOMOTIVE INC | COM | 880349105 | 8 | 1991 | SH | OTHER | 01,03 | 1374 | |
| 617 | | | | | | | | | |
| TENNECO AUTOMOTIVE INC | COM | 880349105 | 38 | 9400 | SH | DEFINED | 08,09,03 | 9400 | |
| TERADYNE INC | COM | 880770102 | 1221 | 30965 | SH | DEFINED | 01,03 | 9240 | |
| 21725 | | | | | | | | | |
| TERADYNE INC | COM | 880770102 | 17 | 430 | SH | OTHER | 01,03 | | |
| 430 | | | | | | | | | |
| 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 | COM | 880775101 | 28 | 3272 | SH | DEFINED | 01,03 | 2872 | |
| 400 | | | | | | | | | |
| 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 | COM UNIT | 881005201 | 134 | 19950 | SH | OTHER | 01,03 | | |
| 12950 | 7000 | | | | | | | | |
| TERREMARK WORLDWIDE INC | COM | 881448104 | 7 | 15000 | SH | DEFINED | 01,03 | 15000 | |
| TETRA TECHNOLOGIES INC DEL | COM | 88162F105 | 424 | 14600 | SH | DEFINED | 01,03 | 5600 | |
| 9000 | | | | | | | | | |
| 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 | COM | 88162G103 | 581 | 40650 | SH | DEFINED | 01,03 | 13450 | |
| 27200 | | | | | | | | | |
| 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 | ADR | 881624209 | 1160 | 21210 | SH | OTHER | 01,03 | 360 | |
| 20850 | | | | | | | | | |
| 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 | COM | 882491103 | 3018 | 73260 | SH | DEFINED | 01,03 | 66760 | |
| 6500 | | | | | | | | | |
| TEXAS INDS INC | COM | 882491103 | 165 | 4000 | SH | OTHER | 01,03 | | |
| 4000 | | | | | | | | | |
| 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 | COM | 882508104 | 168777 | 5098995 | SH | DEFINED | 01,03 | 5020619 | |
| 78376 | | | | | | | | | |
| TEXAS INSTRS INC | COM | 882508104 | 42125 | 1272656 | SH | OTHER | 01,03 | 673400 | |
| 599256 | | | | | | | | | |
| 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 | COM | 882508104 | 3691 | 111500 | SH | OTHER | 06,01,03 | | |
| 111500 | | | | | | | | | |
| 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 | COM | 883203101 | 9637 | 188599 | SH | DEFINED | 01,03 | 140019 | |
| 48580 | | | | | | | | | |
| TEXTRON INC | COM | 883203101 | 1921 | 37586 | SH | OTHER | 01,03 | 18882 | |
| 18704 | | | | | | | | | |
| 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 | COM | 883375107 | 59 | 6000 | SH | DEFINED | 01,03 | 2600 | |
| 3400 | | | | | | | | | |
| 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 | COM | 88343A108 | 58 | 4000 | SH | DEFINED | 01,03 | 2500 | |
| 1500 | | | | | | | | | |
| THERMA-WAVE INC | COM | 88343A108 | 17 | 1200 | SH | OTHER | 01,03 | | |

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|--|---------|-----------|--------|----------|----|-----------------------|--|----------|
| 1200 | | | | | | | | |
| 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 3COM CORP 1450 | COM | 885218107 | 14 | 700 | SH | DEFINED 08,09,03 | | 700 |
| 3COM CORP 11115 | COM | 885535104 | 1109 | 181476 | SH | DEFINED 01,03 | | 180026 |
| 3COM CORP | 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 |

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|------------------------------|---------------|-----------|------|-------------|-----------------------|---------|
| 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 | COM | 887389104 | 202 | 8740 SH | DEFINED 01,03 | 8340 |
| 400 | | | | | | |
| TIMKEN CO | COM | 887389104 | 134 | 5800 SH | OTHER 01,03 | 5100 |
| 700 | | | | | | |
| 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 | COM | 888266103 | 178 | 8605 SH | DEFINED 01,03 | 3520 |
| 5085 | | | | | | |
| 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 | COM | 88830M102 | 18 | 3600 SH | DEFINED 01,03 | |
| 3600 | | | | | | |
| 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 | COM | 889542106 | 733 | 29900 SH | DEFINED 01,03 | 18600 |
| 11300 | | | | | | |
| 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 | COM | 890333107 | 1291 | 43786 SH | DEFINED 01,03 | 32312 |
| 8374 3100 | | | | | | |
| TOO INC | COM | 890333107 | 5 | 156 SH | OTHER 01,03 | |
| 156 | | | | | | |
| 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 | COM | 890516107 | 722 | 15692 SH | OTHER 01,03 | 12251 |
| 3441 | | | | | | |
| 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 | COM | 891027104 | 1765 | 43815 SH | DEFINED 01,03 | 43307 |
| 508 | | | | | | |
| TORCHMARK CORP | COM | 891027104 | 3614 | 89704 SH | OTHER 01,03 | 77804 |
| 11900 | | | | | | |
| 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 | SPONSORED AD | 89151E109 | 196 | 2562 SH | DEFINED 01,03 | 2101 |
| 461 | | | | | | |
| TOTAL FINA ELF S A | SPONSORED AD | 89151E109 | 357 | 4661 SH | OTHER 01,03 | 3656 |
| 1005 | | | | | | |
| TOTAL FINA ELF S A | SPONSORED AD | 89151E109 | 1 | 15 SH | DEFINED 05,01,03 | 15 |
| TOUCH AMERICA HLDGS INC | COM | 891539108 | 7 | 1800 SH | OTHER 06,01,03 | |
| 1800 | | | | | | |
| TOUCH AMERICA HLDGS INC | COM | 891539108 | 463 | 121600 SH | DEFINED 08,09,03 | 121600 |
| TOWER AUTOMOTIVE INC | COM | 891707101 | 1779 | 127180 SH | DEFINED 01,03 | 124700 |
| 2480 | | | | | | |
| 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 | COM | 891906109 | 277 | 11000 SH | OTHER 01,03 | 7000 |
| 4000 | | | | | | |
| TOWN & CTRY TR | SH BEN INT | 892081100 | 271 | 12278 SH | OTHER 01,03 | |
| 1400 10878 | | | | | | |
| 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 | COM | 892335100 | 5251 | 292378 SH | DEFINED 01,03 | 130790 |
| 161588 | | | | | | |
| TOYS R US INC | COM | 892335100 | 747 | 41604 SH | OTHER 01,03 | 18701 |
| 22903 | | | | | | |
| 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 | COM | 892335100 | 8741 | 486690 SH | OTHER 06,01,03 | |
| 486690 | | | | | | |
| 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 |

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|-------------------------------------|------|------------------|-------|--------------|----------------------|---------|
| 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 |

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|------------------------------------|---------------|-----------|-------|-----------|-----|-----------------------|-----------|
| 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 | CALL DEFINED 08,09,03 | 181600 |
| TYCO INTL LTD NEW | COM | 902124106 | 6390 | 197700 | SH | PUT 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 | PUT 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 |

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|--------------------------------|-------------|-----------|--------|---------|----|-----------------------|---------|
| 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 | GDR REP PFD | 90458E107 | 12 | 495 | SH | OTHER 01,03 | |

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| 495 | | | | | | | | | |
| 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 | |

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|---|--------------|-----------|--------|----------|-----|---------------------|---------|
| UNITED MICROELECTRONICS CORP | SPONSORED AD | 910873207 | 547 | 51400 | SH | DEFINED 08,09,03 | 51400 |
| UNITED NATL BANCORP N J 1500 | COM | 910909100 | 1183 | 51000 | SH | DEFINED 01,03 | 49500 |
| UNITED NATL BANCORP N J | COM | 910909100 | 275 | 11861 | SH | OTHER 01,03 | 11861 |
| UNITED NAT FOODS INC 1750 | COM | 911163103 | 135 | 5400 | SH | DEFINED 01,03 | 3650 |
| UNITED NAT FOODS INC 250 | COM | 911163103 | 6 | 250 | SH | OTHER 01,03 | |
| UNITED NAT FOODS INC | COM | 911163103 | 1094 | 43925 | SH | DEFINED 05,01,03 | 43925 |
| UNITED NAT FOODS INC 800 | COM | 911163103 | 20 | 800 | SH | OTHER 06,01,03 | |
| 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 8620 | CL B | 911312106 | 85056 | 1398950 | SH | DEFINED 01,03 | 1390330 |
| UNITED PARCEL SERVICE INC 36188 | CL B | 911312106 | 40682 | 669114 | SH | OTHER 01,03 | 632926 |
| 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 8083 | COM | 911363109 | 335 | 12175 | SH | OTHER 01,03 | 4092 |
| 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 200 | COM | 911684108 | 29 | 700 | SH | OTHER 01,03 | 500 |
| 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 1580 | COM | 911905107 | 10 | 1580 | SH | OTHER 01,03 | |
| 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 2602 | COM | 912909108 | 93 | 5102 | SH | DEFINED 01,03 | 2500 |
| UNITED STATES STL CORP NEW 1000 2288 | COM | 912909108 | 145 | 8015 | SH | OTHER 01,03 | 4727 |
| 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 291300 | COM | 912909108 | 5287 | 291300 | SH | OTHER 06,01,03 | |
| 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 12100 | COM | 913004107 | 949 | 24910 | SH | DEFINED 01,03 | 12810 |
| UNITED STATIONERS INC 2515 | COM | 913004107 | 96 | 2515 | SH | OTHER 01,03 | |
| 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 84414 | COM | 913017109 | 210133 | 2831983 | SH | DEFINED 01,03 | 2747569 |
| UNITED TECHNOLOGIES CORP 419314 | COM | 913017109 | 61172 | 824415 | SH | OTHER 01,03 | 405101 |
| UNITED TECHNOLOGIES CORP 301627 | COM | 913017109 | 37835 | 509901 | SH | DEFINED 05,01,03 | 208274 |
| UNITED TECHNOLOGIES CORP 596373 | COM | 913017109 | 67234 | 906125 | SH | OTHER 05,01,03 | 309752 |
| UNITED TECHNOLOGIES CORP 166750 | COM | 913017109 | 12373 | 166750 | SH | OTHER 06,01,03 | |
| 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 150 | COM | 913017109 | 11 | 150 | SH | OTHER 13,01,03 | |
| UNITEDHEALTH GROUP INC 22100 | COM | 91324P102 | 8492 | 111123 | SH | DEFINED 01,03 | 89023 |
| UNITEDHEALTH GROUP INC 11516 | COM | 91324P102 | 1071 | 14016 | SH | OTHER 01,03 | 2500 |
| UNITEDHEALTH GROUP INC 103445 | COM | 91324P102 | 11967 | 156600 | SH | DEFINED 05,01,03 | 53155 |
| UNITEDHEALTH GROUP INC 331555 | COM | 91324P102 | 33661 | 440475 | SH | OTHER 05,01,03 | 108920 |
| UNITEDHEALTH GROUP INC 85625 | COM | 91324P102 | 6543 | 85625 | SH | OTHER 06,01,03 | |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 4421 | 57845 | SH | DEFINED 07,06,01,03 | 57845 |
| UNITEDHEALTH GROUP INC 746321 | COM | 91324P102 | 785327 | 10276456 | SH | DEFINED 11,06,01,03 | 9530135 |
| UNITRIN INC | COM | 913275103 | 507 | 12621 | SH | DEFINED 01,03 | |

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|------------------------------|--------------|-----------|------|--------|----|---------------------|--------|
| 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 | | | | | | | |

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|-----------------------------------|---------|------------------|--------|----------|-----|-----------------------|----------|
| 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 4782 | COM | 92343E102 | 4457 | 165081 | SH | DEFINED 01,03 | 160299 |
| VERISIGN INC 17145 | COM | 92343E102 | 835 | 30925 | SH | OTHER 01,03 | 13780 |
| 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 2010 | COM | 92343P107 | 95 | 5600 | SH | DEFINED 01,03 | 3590 |
| VERITAS DGC INC 2340 | COM | 92343P107 | 40 | 2340 | SH | OTHER 01,03 | |
| 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 290998 | COM | 92343V104 | 324978 | 7049417 | SH | DEFINED 01,03 | 6758419 |
| VERIZON COMMUNICATIONS 1412540 | COM | 92343V104 | 158001 | 3427358 | SH | OTHER 01,03 | 2014818 |
| 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 554480 | COM | 92343V104 | 25562 | 554480 | SH | OTHER 06,01,03 | |
| 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 | CALL DEFINED 08,09,03 | 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 10143 | COM | 923436109 | 20444 | 466441 | SH | DEFINED 01,03 | 456298 |
| VERITAS SOFTWARE CO 32405 | COM | 923436109 | 3796 | 86606 | SH | OTHER 01,03 | 54201 |
| 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 2540 | COM | 92552R109 | 276 | 9864 | SH | OTHER 01,03 | 7324 |
| 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 17860 | COM | 92552V100 | 439 | 31290 | SH | DEFINED 01,03 | 13430 |
| VIASAT INC 1240 | COM | 92552V100 | 17 | 1240 | SH | OTHER 01,03 | |
| 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 400 | CL A | 925524100 | 3662 | 75348 | SH | DEFINED 01,03 | 74948 |
| VIACOM INC 7760 | CL A | 925524100 | 660 | 13577 | SH | OTHER 01,03 | 5817 |
| VIACOM INC | CL A | 925524100 | 1642 | 33790 | SH | DEFINED 08,09,03 | 33790 |
| VIACOM INC 42689 | CL B | 925524308 | 243489 | 5033884 | SH | DEFINED 01,03 | 4991195 |
| VIACOM INC 153348 | CL B | 925524308 | 31333 | 647787 | SH | OTHER 01,03 | 494439 |
| VIACOM INC 603077 | CL B | 925524308 | 41958 | 867429 | SH | DEFINED 05,01,03 | 264352 |
| VIACOM INC 479673 | CL B | 925524308 | 53838 | 1113050 | SH | OTHER 05,01,03 | 633377 |
| VIACOM INC 158767 | CL B | 925524308 | 7680 | 158767 | SH | OTHER 06,01,03 | |
| 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 1505 100 | COM NEW | 92553Q209 | 274 | 12176 | SH | DEFINED 01,03 | 10571 |
| VIASYS HEALTHCARE INC 4018 | COM NEW | 92553Q209 | 90 | 4018 | SH | OTHER 01,03 | |
| 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 | COM | 925602104 | 434 | 46963 | SH | DEFINED 01,03 | 42705 |

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|------------------------------|------|--------------|-----------|-------|---------|----|-----------------------|--------|
| 1083 | 3175 | | | | | | | |
| 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 | | COM | 925815102 | 176 | 10400 | SH | DEFINED 01,03 | 500 |
| 9900 | | | | | | | | |
| VICOR CORP | | COM | 925815102 | 51 | 3000 | SH | OTHER 01,03 | |
| 3000 | | | | | | | | |
| 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 | | COM | 927460105 | 488 | 33200 | SH | DEFINED 01,03 | 4500 |
| 28700 | | | | | | | | |
| 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 | | COM | 92763R104 | 209 | 13694 | SH | DEFINED 01,03 | 13112 |
| 582 | | | | | | | | |
| 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 | | COM | 92778Q109 | 393 | 16305 | SH | OTHER 01,03 | |
| 16305 | | | | | | | | |
| VIOPHARMA INC | | COM | 928241108 | 11 | 2150 | SH | DEFINED 01,03 | 2050 |
| 100 | | | | | | | | |
| 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 DEFINED 08,09,03 | 15000 |
| VIOPHARMA INC | | COM | 928241108 | 341 | 67000 | SH | PUT DEFINED 08,09,03 | 67000 |
| VISHAY INTERTECHNOLOGY INC | | COM | 928298108 | 2813 | 138286 | SH | DEFINED 01,03 | 138286 |
| VISHAY INTERTECHNOLOGY INC | | COM | 928298108 | 55 | 2689 | SH | OTHER 01,03 | 2294 |
| 395 | | | | | | | | |
| 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 | | COM | 92839U107 | 509 | 30737 | SH | DEFINED 01,03 | 26963 |
| 3774 | | | | | | | | |
| VISTEON CORP | | COM | 92839U107 | 353 | 21309 | SH | OTHER 01,03 | 11564 |
| 9745 | | | | | | | | |
| 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 | | COM | 928444108 | 23 | 7800 | SH | DEFINED 01,03 | |
| 7800 | | | | | | | | |
| 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 | | COM | 92846N104 | 18 | 2000 | SH | DEFINED 01,03 | |
| 2000 | | | | | | | | |
| VITAL IMAGES INC | | COM | 92846N104 | 116 | 13000 | SH | OTHER 01,03 | |
| 13000 | | | | | | | | |
| VITAL SIGNS INC | | COM | 928469105 | 495 | 13419 | SH | DEFINED 01,03 | 9784 |
| 3635 | | | | | | | | |
| VITAL SIGNS INC | | COM | 928469105 | 39 | 1055 | SH | OTHER 01,03 | |
| 1055 | | | | | | | | |
| 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 | | COM | 928497106 | 12 | 1225 | SH | OTHER 01,03 | 1065 |
| 160 | | | | | | | | |
| 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 | | SPON ADR NEW | 92851S204 | 326 | 8480 | SH | OTHER 01,03 | 3680 |
| 4800 | | | | | | | | |
| 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 | | SPONSORED AD | 92857W100 | 6245 | 338861 | SH | DEFINED 01,03 | 314971 |
| 23890 | | | | | | | | |
| VODAFONE GROUP PLC NEW | | SPONSORED AD | 92857W100 | 11302 | 613253 | SH | OTHER 01,03 | 275717 |
| 337536 | | | | | | | | |
| VODAFONE GROUP PLC NEW | | SPONSORED AD | 92857W100 | 31 | 1700 | SH | DEFINED 05,01,03 | |
| 1700 | | | | | | | | |
| VODAFONE GROUP PLC NEW | | SPONSORED AD | 92857W100 | 18430 | 1000000 | SH | OTHER 05,01,03 | 1700 |
| 998300 | | | | | | | | |
| VODAFONE GROUP PLC NEW | | SPONSORED AD | 92857W100 | 1725 | 93610 | SH | DEFINED 08,09,03 | 93610 |
| VOLT INFORMATION SCIENCES IN | | COM | 928703107 | 73 | 3900 | SH | DEFINED 01,03 | |

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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 | |

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| 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 |

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| 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 375 | COM | 971807102 | 681 | 10116 | SH | DEFINED 01,03 | 10116 |
| WILMINGTON TRUST CORP | 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 |

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|------------------------------------|--------------|-----------|-------|------------|---------|-------------|---------|
| 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 9600 | SPON ADR 1 S | 97651M109 | 357 | 9600 SH | OTHER | 06,01,03 | |
| WISCONSIN ENERGY CORP 3787 | COM | 976657106 | 6370 | 256019 SH | DEFINED | 01,03 | 252232 |
| WISCONSIN ENERGY CORP 260293 | COM | 976657106 | 8411 | 338067 SH | OTHER | 01,03 | 77774 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 1891 | 75997 SH | DEFINED | 05,01,03 | 75997 |
| WISCONSIN ENERGY CORP 3800 | COM | 976657106 | 95 | 3800 SH | OTHER | 06,01,03 | |
| 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 4200 | COM | 978093102 | 37 | 4200 SH | DEFINED | 01,03 | |
| 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 30900 | COM | 978097103 | 873 | 48652 SH | DEFINED | 01,03 | 17752 |
| 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 2200 | COM | 978150100 | 547 | 55300 SH | DEFINED | 01,03 | 53100 |
| 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 7305 125 | COM | 980745103 | 530 | 7700 SH | DEFINED | 01,03 | 270 |
| WOODWARD GOVERNOR CO 195 | COM | 980745103 | 13 | 195 SH | OTHER | 01,03 | |
| 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 373461 | WRLDCOM GP C | 98157D106 | 8698 | 1290469 SH | DEFINED | 01,03 | 917008 |
| WORLDCOM INC GA NEW 230607 | WRLDCOM GP C | 98157D106 | 3758 | 557523 SH | OTHER | 01,03 | 326916 |
| 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 524 | WRLDCOM GP C | 98157D106 | 4 | 524 SH | OTHER | 13,01,03 | |
| WORLDCOM INC GA NEW 32295 | MCI GROUP CO | 98157D304 | 191 | 32295 SH | DEFINED | 01,03 | |
| WORLDCOM INC GA NEW 6468 40774 | MCI GROUP CO | 98157D304 | 452 | 76401 SH | OTHER | 01,03 | 29159 |
| 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 20 | MCI GROUP CO | 98157D304 | | 20 SH | OTHER | 13,01,03 | |
| WORTHINGTON INDS INC 5770 | COM | 981811102 | 132 | 8570 SH | DEFINED | 01,03 | 2800 |
| WORTHINGTON INDS INC 11050 5480 | COM | 981811102 | 397 | 25868 SH | OTHER | 01,03 | 9338 |
| 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 944 | COM | 98235T107 | 492 | 24499 SH | DEFINED | 01,03 | 23555 |
| 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 35132 | COM | 982526105 | 8791 | 164901 SH | DEFINED | 01,03 | 129769 |
| WRIGLEY WM JR CO 13942 | COM | 982526105 | 7406 | 138917 SH | OTHER | 01,03 | 124975 |
| 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 5300 | COM | 982526105 | 283 | 5300 SH | OTHER | 06,01,03 | |
| WRIGLEY WM JR CO | COM | 982526105 | 2003 | 37575 SH | DEFINED | 07,06,01,03 | 37575 |
| WYETH 484020 | COM | 983024100 | 31776 | 484020 SH | DEFINED | 05,01,03 | |
| WYETH 150980 | COM | 983024100 | 43158 | 657400 SH | OTHER | 05,01,03 | 506420 |
| WYETH 87375 | COM | 983024100 | 5736 | 87375 SH | OTHER | 06,01,03 | |
| 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 |
| WYNDHAM INTL INC | CL A | 983101106 | 306 | 340214 SH | DEFINED | 01,03 | 340214 |

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|--------------------------------------|------|-----------|-------|---------|----|---------|------------------|---------|
| WYNDHAM INTL INC 1073 | CL A | 983101106 | 1 | 1124 | SH | OTHER | 01,03 | 51 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 949 | 68930 | SH | DEFINED | 01,03 | 68930 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 7 | 540 | SH | OTHER | 01,03 | 540 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 4 | 300 | SH | DEFINED | 08,09,03 | 300 |
| XTO ENERGY CORP 38095 | COM | 98385X106 | 1629 | 81250 | SH | DEFINED | 01,03 | 43155 |
| XTO ENERGY CORP 3105 | COM | 98385X106 | 62 | 3105 | SH | OTHER | 01,03 | |
| XTO ENERGY CORP | COM | 98385X106 | 6701 | 334200 | SH | DEFINED | 05,01,03 | 334200 |
| XTO ENERGY CORP | COM | 98385X106 | 3066 | 152900 | SH | DEFINED | 07,06,01,03 | 152900 |
| XTO ENERGY CORP | COM | 98385X106 | 534 | 26625 | SH | DEFINED | 08,09,03 | 26625 |
| X-RITE INC | COM | 983857103 | 345 | 43125 | SH | DEFINED | 05,01,03 | 43125 |
| X-RITE INC | COM | 983857103 | 211 | 26400 | SH | DEFINED | 07,06,01,03 | 26400 |
| XCEL ENERGY INC 1611 | COM | 98389B100 | 3997 | 157691 | SH | DEFINED | 01,03 | 156080 |
| XCEL ENERGY INC 92614 | COM | 98389B100 | 5077 | 200269 | SH | OTHER | 01,03 | 107655 |
| XCEL ENERGY INC | COM | 98389B100 | 4517 | 178185 | SH | DEFINED | 05,01,03 | 178185 |
| XCEL ENERGY INC | COM | 98389B100 | 150 | 5925 | SH | OTHER | 05,01,03 | 5925 |
| XCEL ENERGY INC | COM | 98389B100 | 1159 | 45725 | SH | DEFINED | 07,06,01,03 | 45725 |
| XCEL ENERGY INC | COM | 98389B100 | 5 | 200 | SH | DEFINED | 08,09,03 | 200 |
| XILINX INC 43132 | COM | 983919101 | 85462 | 2144045 | SH | DEFINED | 01,03 | 2100913 |
| XILINX INC 627910 | COM | 983919101 | 37361 | 937300 | SH | OTHER | 01,03 | 309390 |
| XILINX INC | COM | 983919101 | 6545 | 164191 | SH | DEFINED | 05,01,03 | 164191 |
| XILINX INC | COM | 983919101 | 5375 | 134859 | SH | DEFINED | 07,06,01,03 | 134859 |
| XILINX INC | COM | 983919101 | 1155 | 28979 | SH | DEFINED | 08,09,03 | 28979 |
| XILINX INC | COM | 983919101 | 174 | 4360 | SH | DEFINED | 13,01,03 | 4360 |
| XILINX INC | COM | 983919101 | 207 | 5200 | SH | DEFINED | 17,16 | 5200 |
| XEROX CORP 44200 | COM | 984121103 | 1311 | 121996 | SH | DEFINED | 01,03 | 77796 |
| XEROX CORP 25674 | COM | 984121103 | 1112 | 103464 | SH | OTHER | 01,03 | 77790 |
| XEROX CORP | COM | 984121103 | 3382 | 314605 | SH | DEFINED | 05,01,03 | 314605 |
| XEROX CORP 1208800 | COM | 984121103 | 12995 | 1208800 | SH | OTHER | 06,01,03 | |
| XEROX CORP | COM | 984121103 | 961 | 89350 | SH | DEFINED | 07,06,01,03 | 89350 |
| XEROX CORP | COM | 984121103 | 1530 | 142350 | SH | DEFINED | 08,09,03 | 142350 |
| XEROX CORP | COM | 984121103 | 2918 | 271400 | SH | CALL | DEFINED 08,09,03 | 271400 |
| XEROX CORP | COM | 984121103 | 2795 | 260000 | SH | PUT | DEFINED 08,09,03 | 260000 |
| YAHOO INC 2800 | COM | 984332106 | 1486 | 80441 | SH | DEFINED | 01,03 | 77641 |
| YAHOO INC 2170 | COM | 984332106 | 222 | 12026 | SH | OTHER | 01,03 | 9856 |
| YAHOO INC | COM | 984332106 | 4608 | 249490 | SH | DEFINED | 05,01,03 | 249490 |
| YAHOO INC | COM | 984332106 | 1333 | 72175 | SH | DEFINED | 07,06,01,03 | 72175 |
| YAHOO INC | COM | 984332106 | 1173 | 63527 | SH | DEFINED | 08,09,03 | 63527 |
| YAHOO INC | COM | 984332106 | 8 | 450 | SH | OTHER | 13,01,03 | 450 |
| YAHOO INC | COM | 984332106 | 1 | 50 | SH | DEFINED | 17,16 | 50 |
| YELLOW CORP 9200 | COM | 985509108 | 587 | 22250 | SH | DEFINED | 01,03 | 13050 |
| YELLOW CORP 200 | COM | 985509108 | 5 | 200 | SH | OTHER | 01,03 | |
| YELLOW CORP | COM | 985509108 | 1740 | 65950 | SH | DEFINED | 05,01,03 | 65950 |
| YELLOW CORP | COM | 985509108 | 808 | 30600 | SH | DEFINED | 07,06,01,03 | 30600 |
| YORK INTL CORP NEW 600 | COM | 986670107 | 525 | 14620 | SH | DEFINED | 01,03 | 14020 |
| YORK INTL CORP NEW 6900 | COM | 986670107 | 255 | 7100 | SH | OTHER | 01,03 | 200 |
| YORK INTL CORP NEW | COM | 986670107 | 911 | 25375 | SH | DEFINED | 05,01,03 | 25375 |
| YORK INTL CORP NEW | COM | 986670107 | 1035 | 28825 | SH | DEFINED | 07,06,01,03 | 28825 |
| YOUTHSTREAM MEDIA NETWORKS I | COM | 987819109 | 31 | 54580 | SH | DEFINED | 17,16 | 54580 |
| Z TEL TECHNOLOGIES INC | COM | 988792107 | 4099 | 2009500 | SH | DEFINED | 01,03 | 2009500 |
| Z TEL TECHNOLOGIES INC | COM | 988792107 | 1 | 700 | SH | DEFINED | 08,09,03 | 700 |
| ZALE CORP NEW 23300 | COM | 988858106 | 1417 | 34895 | SH | DEFINED | 01,03 | 11595 |
| ZALE CORP NEW 900 | COM | 988858106 | 37 | 900 | SH | OTHER | 01,03 | |
| ZALE CORP NEW | COM | 988858106 | 4580 | 112800 | SH | DEFINED | 05,01,03 | 112800 |
| ZALE CORP NEW | COM | 988858106 | 1750 | 43100 | SH | DEFINED | 07,06,01,03 | 43100 |
| ZI CORP 12000 | COM | 988918108 | 72 | 13000 | SH | OTHER | 01,03 | 1000 |
| ZEBRA TECHNOLOGIES CORP 8950 1875 | CL A | 989207105 | 1312 | 24250 | SH | DEFINED | 01,03 | 13425 |
| ZEBRA TECHNOLOGIES CORP | CL A | 989207105 | 5316 | 98273 | SH | DEFINED | 05,01,03 | 98273 |
| ZEBRA TECHNOLOGIES CORP | CL A | 989207105 | 5268 | 97402 | SH | DEFINED | 07,06,01,03 | 97402 |
| ZENITH NATL INS CORP 1100 | COM | 989390109 | 32 | 1100 | SH | DEFINED | 01,03 | |
| ZENITH NATL INS CORP | COM | 989390109 | 1097 | 37575 | SH | DEFINED | 05,01,03 | 37575 |
| ZENITH NATL INS CORP | COM | 989390109 | 634 | 21700 | SH | DEFINED | 07,06,01,03 | 21700 |
| ZIMMER HLDGS INC 47104 | COM | 98956P102 | 12626 | 370815 | SH | DEFINED | 01,03 | 323711 |
| ZIMMER HLDGS INC | COM | 98956P102 | 34384 | 1009815 | SH | OTHER | 01,03 | 227448 |

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|----------------------|-----|-----------|------|--------|----|---------------------|--------|
| 782367 | | | | | | | |
| 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 | COM | 989701107 | 149 | 2510 | SH | OTHER 01,03 | 1750 |
| 760 | | | | | | | |
| 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 | COM | 98974P100 | 459 | 70436 | SH | DEFINED 01,03 | 66736 |
| 3700 | | | | | | | |
| 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 | COM | 98975W104 | 52 | 26600 | SH | OTHER 01,03 | |
| 26600 | | | | | | | |
| ZWEIG FD | COM | 989834106 | 176 | 20844 | SH | DEFINED 01,03 | 20844 |
| ZWEIG FD | COM | 989834106 | 20 | 2414 | SH | OTHER 01,03 | 914 |
| 1500 | | | | | | | |

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