

Form 13F

Form 13F Cover Page

Report for the Quarter Ended March 31, 2004

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

Institutional Investment Manager Filing this Report:

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

Form 13F File Number: 028-00158

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

Person Signing this Report on Behalf of Reporting Manager:

Charles F. Bowman
Senior Vice President
704-387-1297

Signature, Place, and Date of Signing:

/s/ Charles F. Bowman
Charlotte, NC
May 13, 2004

Report Type:

13F HOLDINGS REPORT
 13F NOTICE
 13F COMBINATION REPORT

13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 8

Form 13F Information Table Entry Total: 11,364

Form 13F Information Table Value Total: \$93,530,383,000

List of Other Included Managers:

01. 028-10264 Bank of America, N.A.
05. 028-10267 Banc of America Capital Management, LLC
08. 028-10265 Banc of America Securities LLC
11. 028-06748 Marsico Capital Management LLC
13. 028-10270 Bank of America Trust Company of Delaware NA
17. 028-10269 NMS Services (Cayman) Inc.

18. Banc of America Investment Services, Inc
 19. 028-10637 Bank of America Strategic Solutions, Inc

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

DAIMLERCHRYSLER AG	ORD	D1668R123	669	16021	SH	DEFINED	01			1859
14162										
DAIMLERCHRYSLER AG	ORD	D1668R123	1320	31636	SH	OTHER	01			18798
12838										
DAIMLERCHRYSLER AG	ORD	D1668R123	497	11900	SH	DEFINED	08			11900
DAIMLERCHRYSLER AG	ORD	D1668R123	133	3196	SH	DEFINED	17			3196
DEUTSCHE BANK AG NAMEN	ORD	D18190898	42	500	SH	DEFINED	01			500
DEUTSCHE BANK AG NAMEN	ORD	D18190898	493	5900	SH	CALL	DEFINED	08		5900
DEUTSCHE BANK AG NAMEN	ORD	D18190898	50	603	SH	DEFINED	17			603
ACE LTD	ORD	G0070K103	1278	29967	SH	DEFINED	01			20667
9300										
ACE LTD	ORD	G0070K103	189	4435	SH	OTHER	01			1125
3310										
ACE LTD	ORD	G0070K103	48803	1143989	SH	DEFINED	05			1112789
31200										
ACE LTD	ORD	G0070K103	592	13872	SH	DEFINED	08			13872
ACE LTD	ORD	G0070K103	1256	29436	SH	DEFINED	17			29436
ACE LTD	ORD	G0070K103	42660	1000000	SH	OTHER	17			
1000000										
AMDOCS LTD	ORD	G02602103	5	189	SH	DEFINED	01			
189										
AMDOCS LTD	ORD	G02602103	56	2030	SH	OTHER	01			214
1816										
AMDOCS LTD	ORD	G02602103	409	14700	SH	DEFINED	08			14700
AMDOCS LTD	ORD	G02602103	445	16000	SH	CALL	DEFINED	08		16000
AMDOCS LTD	ORD	G02602103	579	20837	SH	DEFINED	17			20837
APEX SILVER MINES LTD	ORD	G04074103	229	10150	SH	DEFINED	01			10150
APEX SILVER MINES LTD	ORD	G04074103	29	1300	SH	DEFINED	08			1300
ARCH CAP GROUP LTD	ORD	G0450A105	13	300	SH	DEFINED	08			300
ARCH CAP GROUP LTD	ORD	G0450A105	495	11769	SH	DEFINED	17			11769
ACCENTURE LTD BERMUDA	CL A	G1150G111	37156	1498214	SH	DEFINED	01			1473997
24217										
ACCENTURE LTD BERMUDA	CL A	G1150G111	3012	121448	SH	OTHER	01			49439
72009										
ACCENTURE LTD BERMUDA	CL A	G1150G111	37353	1506177	SH	DEFINED	05			1506177
ACCENTURE LTD BERMUDA	CL A	G1150G111	226	9100	SH	CALL	DEFINED	08		9100
ACCENTURE LTD BERMUDA	CL A	G1150G111	6	260	SH	DEFINED	13			
260										
ACCENTURE LTD BERMUDA	CL A	G1150G111	719	28979	SH	DEFINED	17			28979
ACCENTURE LTD BERMUDA	CL A	G1150G111	50	2000	SH	DEFINED	18			
2000										
BUNGE LIMITED	COM	G16962105	21	520	SH	DEFINED	01			520
BUNGE LIMITED	COM	G16962105	8	200	SH	OTHER	01			200
BUNGE LIMITED	COM	G16962105	1237	30762	SH	DEFINED	17			30762
CHINADOTCOM CORP	CL A	G2108N109	4	500	SH	DEFINED	01			400
100										
CHINADOTCOM CORP	CL A	G2108N109	10620	1224953	SH	DEFINED	08			1224953
CHINADOTCOM CORP	CL A	G2108N109	788	90933	SH	DEFINED	17			90933
CONSOLIDATED WATER CO INC	ORD	G23773107	745	39514	SH	DEFINED	01			39514
COOPER INDS LTD	CL A	G24182100	104	1821	SH	DEFINED	01			1821

COOPER INDS LTD 17000	CL A	G24182100	6537	114322	SH	DEFINED 05	97322
COOPER INDS LTD	CL A	G24182100	219	3824	SH	DEFINED 08	3824
COOPER INDS LTD	CL A	G24182100	3997	69900	SH	CALL DEFINED 08	69900
COOPER INDS LTD	CL A	G24182100	63	1100	SH	DEFINED 17	1100
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	8882	249925	SH	DEFINED 05	249925
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	257	7230	SH	DEFINED 17	7230
EVEREST RE GROUP LTD	COM	G3223R108	350	4100	SH	DEFINED 01	4100
EVEREST RE GROUP LTD 175	COM	G3223R108	15	175	SH	OTHER 01	
EVEREST RE GROUP LTD	COM	G3223R108	9816	114887	SH	DEFINED 05	114887
EVEREST RE GROUP LTD	COM	G3223R108	395	4627	SH	DEFINED 17	4627
INGERSOLL-RAND COMPANY LTD 4600	CL A	G4776G101	1861	27511	SH	DEFINED 01	22911
INGERSOLL-RAND COMPANY LTD 19750	CL A	G4776G101	2105	31111	SH	OTHER 01	11361
INGERSOLL-RAND COMPANY LTD 19700	CL A	G4776G101	7274	107521	SH	DEFINED 05	87821
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	277	4100	SH	DEFINED 08	4100
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	527	7785	SH	DEFINED 17	7785
IPC HLDGS LTD	ORD	G4933P101	398	10100	SH	DEFINED 17	10100
KNIGHTSBRIDGE TANKERS LTD	ORD	G5299G106	64	3000	SH	DEFINED 01	3000
KNIGHTSBRIDGE TANKERS LTD 750	ORD	G5299G106	72	3400	SH	OTHER 01	2650
KNIGHTSBRIDGE TANKERS LTD 3500	ORD	G5299G106	74	3500	SH	DEFINED 18	
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	82	1818	SH	DEFINED 01	1818
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	11	235	SH	OTHER 01	235
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	6686	148705	SH	DEFINED 05	148705
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	922	20500	SH	DEFINED 17	20500
MAX RE CAPITAL LTD HAMILTON	SHS	G6052F103	692	30600	SH	DEFINED 17	30600
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	2160	58000	SH	DEFINED 08	58000
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	3549	95299	SH	DEFINED 17	95299
NABORS INDUSTRIES LTD	SHS	G6359F103		2	SH	DEFINED 01	2
NABORS INDUSTRIES LTD	SHS	G6359F103	44786	978936	SH	DEFINED 05	978936
NABORS INDUSTRIES LTD	SHS	G6359F103	110	2400	SH	DEFINED 08	2400
NABORS INDUSTRIES LTD	SHS	G6359F103	179	3912	SH	DEFINED 17	3912
NABORS INDUSTRIES LTD 2000	SHS	G6359F103	92	2000	SH	DEFINED 18	
NOBLE CORPORATION	SHS	G65422100	100	2591	SH	DEFINED 01	2591
NOBLE CORPORATION	SHS	G65422100	2705	70395	SH	DEFINED 05	70395
NOBLE CORPORATION	SHS	G65422100	121	3140	SH	DEFINED 17	3140
O2MICRO INTERNATIONAL LIMITE	ORD	G6797E106	265	15450	SH	DEFINED 17	15450
PARTNERRE LTD	COM	G6852T105	28	500	SH	DEFINED 01	500
PARTNERRE LTD 5050	COM	G6852T105	286	5060	SH	OTHER 01	10
PARTNERRE LTD	COM	G6852T105	6	100	SH	DEFINED 08	100
PARTNERRE LTD	COM	G6852T105	809	14340	SH	DEFINED 17	14340
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	54	1700	SH	DEFINED 05	1700
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	893	27875	SH	DEFINED 08	27875
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	943	29415	SH	DEFINED 17	29415
RADICA GAMES LTD 30000	ORD	G7342H107	453	50000	SH	DEFINED 01	20000
RADICA GAMES LTD 45000	ORD	G7342H107	1086	120000	SH	OTHER 01	75000
RENAISSANCE RE HLDGS LTD 200	COM	G7496G103	10	200	SH	DEFINED 01	
RENAISSANCE RE HLDGS LTD 1600 14600	COM	G7496G103	946	18200	SH	OTHER 01	2000
RENAISSANCE RE HLDGS LTD	COM	G7496G103	218	4200	SH	DEFINED 17	4200
SEAGATE TECHNOLOGY	SHS	G7945J104	1373	85124	SH	DEFINED 01	85124
SEAGATE TECHNOLOGY	SHS	G7945J104	477	29600	SH	DEFINED 08	29600
SEAGATE TECHNOLOGY	SHS	G7945J104	484	30000	SH	CALL DEFINED 08	30000
SEAGATE TECHNOLOGY	SHS	G7945J104	276	17082	SH	DEFINED 17	17082
SINA CORP	ORD	G81477104	1	25	SH	OTHER 01	25
SINA CORP	ORD	G81477104	2875	76000	SH	DEFINED 08	76000
SINA CORP	ORD	G81477104	8659	228900	SH	CALL DEFINED 08	228900
SINA CORP	ORD	G81477104	29	763	SH	DEFINED 17	763
UTI WORLDWIDE INC 680	ORD	G87210103	189	4231	SH	DEFINED 01	3551
UTI WORLDWIDE INC	ORD	G87210103	2992	66880	SH	DEFINED 05	66880
UTI WORLDWIDE INC	ORD	G87210103	956	21378	SH	DEFINED 17	21378
HILFIGER TOMMY CORP	ORD	G8915Z102	9	500	SH	DEFINED 01	500
HILFIGER TOMMY CORP	ORD	G8915Z102	2	100	SH	OTHER 01	100
HILFIGER TOMMY CORP	ORD	G8915Z102	893	52505	SH	DEFINED 17	52505
TRANSOCEAN INC 3629	ORD	G90078109	702	25164	SH	DEFINED 01	21535
TRANSOCEAN INC 15983	ORD	G90078109	819	29383	SH	OTHER 01	13400
TRANSOCEAN INC 82800	ORD	G90078109	6647	238315	SH	DEFINED 05	155515
TRANSOCEAN INC	ORD	G90078109	89	3200	SH	DEFINED 08	3200
TRANSOCEAN INC	ORD	G90078109	20309	728200	SH	CALL DEFINED 08	728200
TRANSOCEAN INC	ORD	G90078109	282	10100	SH	DEFINED 17	10100
GOLAR LNG LTD BERMUDA	SHS	G9456A100	215	14180	SH	DEFINED 17	14180

WEATHERFORD INTERNATIONAL LT	COM	G95089101	11431	271976	SH	DEFINED	05	271976
WEATHERFORD INTERNATIONAL LT	COM	G95089101	546	13000	SH	CALL	DEFINED	08
WEATHERFORD INTERNATIONAL LT	COM	G95089101	468	11140	SH	DEFINED	17	11140
WHITE MTNS INS GROUP LTD	COM	G9618E107	157	300	SH	OTHER	01	300
WHITE MTNS INS GROUP LTD	COM	G9618E107	787	1500	SH	DEFINED	08	1500
WHITE MTNS INS GROUP LTD	COM	G9618E107	20456	39000	SH	DEFINED	17	39000
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	17	450	SH	DEFINED	01	450
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	160	4300	SH	OTHER	01	
4300								
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	1548	41615	SH	DEFINED	17	41615
XL CAP LTD	CL A	G98255105	8601	113109	SH	DEFINED	01	102062
9782	1265							
XL CAP LTD	CL A	G98255105	2936	38616	SH	OTHER	01	
38616								
XL CAP LTD	CL A	G98255105	7177	94381	SH	DEFINED	05	94381
XL CAP LTD	CL A	G98255105	2484	32668	SH	DEFINED	08	32668
XL CAP LTD	CL A	G98255105	380	5000	SH	CALL	DEFINED	08
XL CAP LTD	CL A	G98255105	111	1459	SH	DEFINED	17	1459
ALCON INC	COM SHS	H01301102	41	650	SH	DEFINED	01	
650								
ALCON INC	COM SHS	H01301102	258	4070	SH	OTHER	01	1750
1600	720							
ALCON INC	COM SHS	H01301102	415	6552	SH	DEFINED	17	6552
ALCON INC	COM SHS	H01301102	1931	30506	SH	DEFINED	18	
30506								
UBS AG	NAMEN AKT	H8920M855	687	9217	SH	DEFINED	01	7882
1335								
UBS AG	NAMEN AKT	H8920M855	323	4330	SH	OTHER	01	3735
595								
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	59	2700	SH	DEFINED	08	2700
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	818	37192	SH	DEFINED	17	37192
SBS BROADCASTING SA	ORD	L8137F102	279	7800	SH	DEFINED	17	7800
AUDICODES LTD	ORD	M15342104	183	15750	SH	DEFINED	01	14255
1495								
AUDICODES LTD	ORD	M15342104	8	680	SH	OTHER	01	
680								
AUDICODES LTD	ORD	M15342104	2244	193421	SH	DEFINED	05	193421
AUDICODES LTD	ORD	M15342104	133	11453	SH	DEFINED	17	11453
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	298	13095	SH	DEFINED	01	12995
100								
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	64	2816	SH	OTHER	01	1436
1380								
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	6418	282100	SH	CALL	DEFINED	08
CHECK POINT SOFTWARE TECH LT	ORD	M22465104		7	SH	DEFINED	17	7
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	2284	100405	SH	DEFINED	18	
100405								
METALINK LTD	ORD	M69897102	279	35000	SH	DEFINED	18	
35000								
RETALIX LTD	ORD	M8215W109	167	8300	SH	DEFINED	08	8300
RETALIX LTD	ORD	M8215W109	167	8300	SH	DEFINED	17	8300
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E108	46	800	SH	DEFINED	01	800
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E108	41	700	SH	OTHER	01	700
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E108	4550	78459	SH	DEFINED	05	78459
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E108	6	100	SH	DEFINED	08	100
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E108	53	920	SH	DEFINED	17	920
TECNOMATIX TECHNOLOGIES LTD	ORD	M8743P105	960	70100	SH	DEFINED	17	70100
ASML HLDG NV	N Y SHS	N07059111	97	5300	SH	DEFINED	01	
5300								
ASML HLDG NV	N Y SHS	N07059111	4	230	SH	OTHER	01	
230								
ASML HLDG NV	N Y SHS	N07059111	7228	394300	SH	DEFINED	05	394300
ASML HLDG NV	N Y SHS	N07059111	12959	707000	SH	DEFINED	08	707000
ASML HLDG NV	N Y SHS	N07059111	706	38506	SH	DEFINED	17	38506
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	70	1595	SH	DEFINED	01	1595
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	120	2730	SH	OTHER	01	2730
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	39	879	SH	DEFINED	05	879
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	18	400	SH	DEFINED	08	400
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	22	500	SH	PUT	DEFINED	08
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	71578	1623077	SH	DEFINED	11	1208033
415044								
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	1551	35165	SH	DEFINED	17	35165
ASE TEST LTD	ORD	Y02516105	7	650	SH	OTHER	01	650
ASE TEST LTD	ORD	Y02516105	644	58531	SH	DEFINED	17	58531
FLEXTRONICS INTL LTD	ORD	Y2573F102	403	23582	SH	DEFINED	01	1132
22450								
FLEXTRONICS INTL LTD	ORD	Y2573F102	3704	216738	SH	OTHER	01	159738
57000								
FLEXTRONICS INTL LTD	ORD	Y2573F102	1372	80309	SH	DEFINED	05	80309
FLEXTRONICS INTL LTD	ORD	Y2573F102	675	39500	SH	DEFINED	17	39500
FLEXTRONICS INTL LTD	ORD	Y2573F102	168	9850	SH	DEFINED	18	
9850								
OMI CORP NEW	COM	Y6476W104	72	6300	SH	DEFINED	01	5800
500								
OMI CORP NEW	COM	Y6476W104	715	62500	SH	DEFINED	17	62500
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	1874	27200	SH	DEFINED	01	11700

15500									
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	193	2800	SH	OTHER	01		
2800									
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	2412	35000	SH	PUT	DEFINED	08	35000
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	462	6700	SH		DEFINED	17	6700
AAR CORP	COM	000361105	332	27050	SH		DEFINED	01	8947
18103									
AAR CORP	COM	000361105	7	597	SH	OTHER	01		
597									
AAR CORP	COM	000361105	1898	154525	SH		DEFINED	05	154525
AAR CORP	COM	000361105	66	5356	SH		DEFINED	08	5356
AAR CORP	COM	000361105	45	3700	SH		DEFINED	17	3700
ABC BANCORP	COM	000400101	18	957	SH	OTHER	01		957
ABC BANCORP	COM	000400101	120	6316	SH		DEFINED	08	6316
ABC BANCORP	COM	000400101	89	4700	SH		DEFINED	17	4700
A D C TELECOMMUNICATIONS	COM	000886101	124	42711	SH		DEFINED		42711
A D C TELECOMMUNICATIONS	COM	000886101	12484	4304941	SH		DEFINED	01	4286941
18000									
A D C TELECOMMUNICATIONS	COM	000886101	109	37425	SH	OTHER	01		32670
4755									
A D C TELECOMMUNICATIONS	COM	000886101	1045	360180	SH		DEFINED	05	360180
ADE CORP MASS	COM	00089C107	309	15700	SH		DEFINED	08	15700
ADE CORP MASS	COM	00089C107	291	14800	SH		DEFINED	17	14800
ACM INCOME FUND INC	COM	000912105	162	18490	SH		DEFINED	01	13490
5000									
ACM INCOME FUND INC	COM	000912105	296	33794	SH	OTHER	01		21703
12091									
ABN AMRO HLDG NV	SPONSORED AD	000937102	32	1418	SH		DEFINED	01	935
483									
ABN AMRO HLDG NV	SPONSORED AD	000937102	52	2310	SH	OTHER	01		759
1551									
ABN AMRO HLDG NV	SPONSORED AD	000937102	210	9359	SH		DEFINED	17	9359
ABM INDS INC	COM	000957100	65	3599	SH		DEFINED	01	
3599									
ABM INDS INC	COM	000957100	81000	4512519	SH	OTHER	01		1083599
24871 3404049									
ABM INDS INC	COM	000957100	3598	200425	SH		DEFINED	05	200425
ABM INDS INC	COM	000957100	9	500	SH		DEFINED	08	500
AFLAC INC	COM	001055102	15631	389409	SH		DEFINED	01	350019
39390									
AFLAC INC	COM	001055102	9050	225461	SH	OTHER	01		163069
62392									
AFLAC INC	COM	001055102	9721	242170	SH		DEFINED	05	242170
AFLAC INC	COM	001055102	769	19164	SH		DEFINED	08	19164
AFLAC INC	COM	001055102	243	6049	SH		DEFINED	17	6049
AGCO CORP	COM	001084102	151	7309	SH		DEFINED	01	7309
AGCO CORP	COM	001084102	1	50	SH	OTHER	01		
50									
AGCO CORP	COM	001084102	3307	159674	SH		DEFINED	05	159674
AGCO CORP	COM	001084102	464	22420	SH		DEFINED	17	22420
AGL RES INC	COM	001204106	488	16819	SH		DEFINED	01	15319
1500									
AGL RES INC	COM	001204106	523	18036	SH	OTHER	01		11408
6628									
AGL RES INC	COM	001204106	3883	133810	SH		DEFINED	05	133810
AES CORP	COM	00130H105	15493	1816250	SH		DEFINED	01	1800502
15748									
AES CORP	COM	00130H105	2126	249229	SH	OTHER	01		205971
43258									
AES CORP	COM	00130H105	17641	2068169	SH		DEFINED	05	2068169
AES CORP	COM	00130H105	734	86092	SH		DEFINED	08	86092
AES CORP	COM	00130H105	60	7000	SH		DEFINED	18	
7000									
AK STL HLDG CORP	COM	001547108	1	253	SH		DEFINED	01	253
AK STL HLDG CORP	COM	001547108	1	101	SH	OTHER	01		
101									
AK STL HLDG CORP	COM	001547108	73	12360	SH		DEFINED	08	12360
AMB PROPERTY CORP	COM	00163T109	4597	123670	SH		DEFINED	01	123670
AMB PROPERTY CORP	COM	00163T109	6298	169450	SH		DEFINED	05	169450
AMB PROPERTY CORP	COM	00163T109	3295	88645	SH		DEFINED	17	88645
AMLI RESIDENTIAL PPTYS TR	SH BEN INT	001735109	117	4150	SH		DEFINED	01	4150
AMLI RESIDENTIAL PPTYS TR	SH BEN INT	001735109	36	1290	SH	OTHER	01		
1290									
AMLI RESIDENTIAL PPTYS TR	SH BEN INT	001735109	90	3200	SH		DEFINED	08	3200
AMN HEALTHCARE SERVICES INC	COM	001744101	14898	811888	SH		DEFINED		811888
AMN HEALTHCARE SERVICES INC	COM	001744101	42	2300	SH		DEFINED	08	2300
AMN HEALTHCARE SERVICES INC	COM	001744101	81	4400	SH		DEFINED	17	4400
AMR CORP	COM	001765106	930	73026	SH		DEFINED		73026
AMR CORP	COM	001765106	56	4387	SH		DEFINED	01	4387
AMR CORP	COM	001765106	29	2268	SH	OTHER	01		2268
AMR CORP	COM	001765106	4039	317300	SH		DEFINED	05	317300
AMR CORP	COM	001765106	384	30175	SH		DEFINED	08	30175
AMR CORP	COM	001765106	624	49000	SH	CALL	DEFINED	08	49000
AMR CORP	COM	001765106	3	200	SH		DEFINED	11	200
AMR CORP	COM	001765106	492	38652	SH		DEFINED	17	38652

ATI TECHNOLOGIES INC	COM	001941103	108	6600	SH	DEFINED	08	6600	
ATI TECHNOLOGIES INC	COM	001941103	307	18793	SH	DEFINED	17	18793	
AT&T CORP 108500	COM NEW	001957505	14211	726137	SH	DEFINED	05	617637	
AT&T CORP	COM NEW	001957505	4585	234298	SH	DEFINED	08	234298	
AT&T CORP	COM NEW	001957505	2936	150000	SH	CALL	DEFINED	08	150000
AT&T CORP	COM NEW	001957505	920	47000	SH	DEFINED	17	47000	
AT&T CORP 3000	COM NEW	001957505	59	3000	SH	DEFINED	18		
ATMI INC 600	COM	00207R101	66	2500	SH	DEFINED	01	1900	
ATMI INC	COM	00207R101	3366	127900	SH	DEFINED	05	127900	
ATMI INC	COM	00207R101	87	3298	SH	DEFINED	08	3298	
ATMI INC	COM	00207R101	7	264	SH	DEFINED	17	264	
AT&T WIRELESS SVCS INC 17096	COM	00209A106	9302	683459	SH	DEFINED	01	666363	
AT&T WIRELESS SVCS INC 535864	COM	00209A106	8280	608355	SH	OTHER	01	72491	
AT&T WIRELESS SVCS INC	COM	00209A106	18789	1380563	SH	DEFINED	05	1380563	
AT&T WIRELESS SVCS INC	COM	00209A106	20252	1488043	SH	DEFINED	08	1488043	
AT&T WIRELESS SVCS INC	COM	00209A106	725	53300	SH	CALL	DEFINED	08	53300
AT&T WIRELESS SVCS INC	COM	00209A106	3471	255000	SH	PUT	DEFINED	08	255000
AT&T WIRELESS SVCS INC	COM	00209A106	1670	122726	SH	DEFINED	17	122726	
AT&T WIRELESS SVCS INC 5816	COM	00209A106	79	5816	SH	DEFINED	18		
AU OPTRONICS CORP	SPONSORED AD	002255107	20387	975465	SH	DEFINED	11	975465	
AXS-ONE INC	COM	002458107	426	119649	SH	DEFINED	17	119649	
AAIPHARMA INC	COM	00252W104	6	900	SH	DEFINED	01	900	
AAIPHARMA INC	COM	00252W104	138	20770	SH	DEFINED	08	20770	
AAIPHARMA INC	COM	00252W104	23	3500	SH	CALL	DEFINED	08	3500
AAIPHARMA INC	COM	00252W104	140	21119	SH	DEFINED	17	21119	
AASTROM BIOSCIENCES INC	COM	00253U107	47	35500	SH	OTHER	01	35500	
AARON RENTS INC 27700	COM	002535201	893	35862	SH	DEFINED	01	8162	
AARON RENTS INC 100	COM	002535201	2	100	SH	OTHER	01		
AARON RENTS INC	COM	002535201	3975	159712	SH	DEFINED	05	159712	
AARON RENTS INC	COM	002535201	259	10400	SH	DEFINED	17	10400	
ABBOTT LABS 270450	COM	002824100	120853	2940461	SH	DEFINED	01	2670011	
ABBOTT LABS 1338178	COM	002824100	119841	2915851	SH	OTHER	01	1577673	
ABBOTT LABS 187800	COM	002824100	69619	1693894	SH	DEFINED	05	1506094	
ABBOTT LABS	COM	002824100	3196	77769	SH	DEFINED	08	77769	
ABBOTT LABS	COM	002824100	2840	69100	SH	PUT	DEFINED	08	69100
ABBOTT LABS	COM	002824100	1	36	SH	DEFINED	11	36	
ABBOTT LABS	COM	002824100	8	200	SH	OTHER	13	200	
ABBOTT LABS	COM	002824100	8949	217743	SH	DEFINED	17	217743	
ABBOTT LABS 2000	COM	002824100	82	2000	SH	DEFINED	18		
ABERCROMBIE & FITCH CO 225	CL A	002896207	239	7075	SH	DEFINED	01	7075	
ABERCROMBIE & FITCH CO 225	CL A	002896207	8	249	SH	OTHER	01	24	
ABERCROMBIE & FITCH CO	CL A	002896207	6854	202541	SH	DEFINED	05	202541	
ABERCROMBIE & FITCH CO	CL A	002896207	15076	445500	SH	DEFINED	08	445500	
ABERCROMBIE & FITCH CO	CL A	002896207	1015	30000	SH	CALL	DEFINED	08	30000
ABERCROMBIE & FITCH CO	CL A	002896207	1252	37000	SH	DEFINED	17	37000	
ABERDEEN ASIA PACIFIC INCOM 8946	COM	003009107	89	13597	SH	DEFINED	01	4651	
ABERDEEN ASIA PACIFIC INCOM 6200	COM	003009107	283	43196	SH	OTHER	01	36996	
ABGENIX INC 1150	COM	00339B107	111	8325	SH	DEFINED	01	7175	
ABGENIX INC	COM	00339B107	1563	117305	SH	DEFINED	05	117305	
ABGENIX INC	COM	00339B107	182	13640	SH	DEFINED	08	13640	
ABGENIX INC	COM	00339B107	533	39979	SH	DEFINED	17	39979	
ABGENIX INC 2500	COM	00339B107	33	2500	SH	DEFINED	18		
ABIOMED INC	COM	003654100	328	40000	SH	CALL	DEFINED	08	40000
ABRAMS INDS INC	COM	003788106	550	144817	SH	DEFINED	01	144817	
ABRAXAS PETE CORP	COM	003830106	398	150200	SH	DEFINED	08	150200	
ACACIA RESH CORP	ACACIA TCH C	003881307	300	44517	SH	DEFINED	17	44517	
ACAMBIS PLC	SPONSORED AD	004286100	394	30000	SH	DEFINED	17	30000	
ACCREDITO HEALTH INC 3925 5400	COM	00437V104	558	14645	SH	DEFINED	01	5320	
ACCREDITO HEALTH INC 3750	COM	00437V104	143	3750	SH	OTHER	01		
ACCREDITO HEALTH INC	COM	00437V104	7867	206475	SH	DEFINED	05	206475	
ACCREDITO HEALTH INC	COM	00437V104	166	4350	SH	DEFINED	08	4350	
ACETO CORP 512	COM	004446100	41	2595	SH	DEFINED	01	2083	
ACETO CORP	COM	004446100	701	44595	SH	DEFINED	05	44595	
ACETO CORP	COM	004446100	41	2582	SH	DEFINED	08	2582	
ACTIVISION INC NEW	COM NEW	004930202	128	8112	SH	DEFINED	01	8112	

ACTIVISION INC NEW 875	COM NEW	004930202	14	875 SH	OTHER	01	
ACTIVISION INC NEW	COM NEW	004930202	4425	279710 SH	DEFINED	05	279710
ACTIVISION INC NEW	COM NEW	004930202	759	47975 SH	DEFINED	08	47975
ACTIVISION INC NEW	COM NEW	004930202	16	1000 SH	CALL	DEFINED	1000
ACTIVISION INC NEW	COM NEW	004930202	6	397 SH	DEFINED	11	397
ACTIVISION INC NEW	COM NEW	004930202	1114	70418 SH	DEFINED	17	70418
ACTIVISION INC NEW 56250	COM NEW	004930202	890	56250 SH	DEFINED	18	
ACTION PERFORMANCE COS INC 5000	COM	004933107	105	6850 SH	DEFINED	01	1850
ACTION PERFORMANCE COS INC	COM	004933107	1242	81325 SH	DEFINED	05	81325
ACTION PERFORMANCE COS INC	COM	004933107	443	28984 SH	DEFINED	08	28984
ACTEL CORP 13000	COM	004934105	485	21421 SH	DEFINED	01	8421
ACTEL CORP 200	COM	004934105	5	200 SH	OTHER	01	
ACTEL CORP	COM	004934105	2531	111850 SH	DEFINED	05	111850
ACTEL CORP	COM	004934105	139	6128 SH	DEFINED	08	6128
ACTEL CORP	COM	004934105	131	5774 SH	DEFINED	17	5774
ACTIVCARD CORP	COM	00506J107	22	3500 SH	DEFINED	05	3500
ACTIVCARD CORP	COM	00506J107	44	7080 SH	DEFINED	08	7080
ACTUATE CORP	COM	00508B102	18	5700 SH	DEFINED	08	5700
ACTUATE CORP	COM	00508B102	181	55906 SH	DEFINED	17	55906
ACTUANT CORP 1025	CL A NEW	00508X203	229	5850 SH	DEFINED	01	4825
ACTUANT CORP	CL A NEW	00508X203	3795	96731 SH	DEFINED	05	96731
ACTUANT CORP	CL A NEW	00508X203	157	4000 SH	DEFINED	08	4000
ACUITY BRANDS INC 19260	COM	00508Y102	726	30398 SH	DEFINED	01	11138
ACUITY BRANDS INC 10284	COM	00508Y102	246	10284 SH	OTHER	01	
ACUITY BRANDS INC	COM	00508Y102	4659	195100 SH	DEFINED	05	195100
ACUSPHERE INC	COM	00511R870	12193	1460180 SH	DEFINED		1460180
ACXIOM CORP	COM	005125109	176	8026 SH	DEFINED	01	8026
ACXIOM CORP 75	COM	005125109	2	75 SH	OTHER	01	
ACXIOM CORP	COM	005125109	3901	177621 SH	DEFINED	05	177621
ACXIOM CORP	COM	005125109	81	3670 SH	DEFINED	08	3670
ACXIOM CORP	COM	005125109	1122	51100 SH	DEFINED	17	51100
ADAMS EXPRESS CO	COM	006212104	132	10416 SH	DEFINED	01	10416
ADAMS EXPRESS CO 1130	COM	006212104	161	12661 SH	OTHER	01	11531
ADAPTEC INC 1100	COM	00651F108	239	27321 SH	DEFINED	01	26221
ADAPTEC INC 6000	COM	00651F108	53	6000 SH	OTHER	01	
ADAPTEC INC	COM	00651F108	4043	461475 SH	DEFINED	05	461475
ADAPTEC INC	COM	00651F108	6478	739448 SH	DEFINED	08	739448
ADAPTEC INC	COM	00651F108	88	10000 SH	DEFINED	17	10000
ADMINISTAFF INC 14300	COM	007094105	374	21464 SH	DEFINED	01	7164
ADMINISTAFF INC	COM	007094105	2160	123925 SH	DEFINED	05	123925
ADMINISTAFF INC	COM	007094105	343	19700 SH	DEFINED	08	19700
ADMINISTAFF INC	COM	007094105	343	19700 SH	DEFINED	17	19700
ADOBE SYS INC	COM	00724F101	2470	62862 SH	DEFINED	01	62862
ADOBE SYS INC 10685	COM	00724F101	488	12425 SH	OTHER	01	1740
ADOBE SYS INC	COM	00724F101	4972	126517 SH	DEFINED	05	126517
ADOBE SYS INC	COM	00724F101	85	2170 SH	DEFINED	17	2170
ADOLOR CORP	COM	00724X102	245	16242 SH	DEFINED	08	16242
ADSTAR INC 12000	COM	00737P104	28	12000 SH	OTHER	01	
ADTRAN INC	COM	00738A106	193	6441 SH	DEFINED	01	6441
ADTRAN INC 400	COM	00738A106	12	400 SH	OTHER	01	
ADTRAN INC	COM	00738A106	8740	291036 SH	DEFINED	05	291036
ADTRAN INC	COM	00738A106	997	33200 SH	DEFINED	08	33200
ADTRAN INC	COM	00738A106		11 SH	DEFINED	11	11
ADTRAN INC	COM	00738A106	77	2552 SH	DEFINED	17	2552
ADTRAN INC 7500	COM	00738A106	225	7500 SH	DEFINED	18	
ADVANCE AUTO PARTS INC	COM	00751Y106	4	100 SH	DEFINED	01	100
ADVANCE AUTO PARTS INC	COM	00751Y106	16	400 SH	DEFINED	05	400
ADVANCE AUTO PARTS INC	COM	00751Y106	183	4500 SH	DEFINED	08	4500
ADVANCE AUTO PARTS INC	COM	00751Y106	414	10190 SH	DEFINED	17	10190
ADVANCED DIGITAL INFORMATION	COM	007525108	152	13332 SH	DEFINED	08	13332
ADVANCED DIGITAL INFORMATION	COM	007525108	102	8921 SH	DEFINED	17	8921
ADVANCED MARKETING SVCS INC	COM	00753T105	7	675 SH	DEFINED	01	675
ADVANCED MARKETING SVCS INC	COM	00753T105	779	78725 SH	DEFINED	05	78725
ADVANCED FIBRE COMMUNICATION	COM	00754A105	1334	60372 SH	DEFINED	01	60372
ADVANCED FIBRE COMMUNICATION 325	COM	00754A105	121	5475 SH	OTHER	01	5150
ADVANCED FIBRE COMMUNICATION	COM	00754A105	4001	181141 SH	DEFINED	05	181141
ADVANCED FIBRE COMMUNICATION	COM	00754A105	1388	62850 SH	DEFINED	08	62850

AFFILIATED MANAGERS GROUP 750	COM	008252108	41	750 SH	OTHER	01		
AFFILIATED MANAGERS GROUP	COM	008252108	15416	282452 SH	DEFINED	05	282452	
AFFILIATED MANAGERS GROUP	COM	008252108	232	4258 SH	DEFINED	08	4258	
AFFILIATED MANAGERS GROUP	COM	008252108	71	1293 SH	DEFINED	17	1293	
AFFYMETRIX INC 507	COM	00826T108	365	10799 SH	DEFINED	01	10292	
AFFYMETRIX INC 2670	COM	00826T108	90	2670 SH	OTHER	01		
AFFYMETRIX INC	COM	00826T108	4655	137847 SH	DEFINED	05	137847	
AFFYMETRIX INC	COM	00826T108	10229	302900 SH	DEFINED	08	302900	
AFFYMETRIX INC	COM	00826T108	1084	32100 SH	PUT	DEFINED	08	32100
AFFYMETRIX INC	COM	00826T108	746	22100 SH	DEFINED	17	22100	
AFFORDABLE RESIDENTIAL CMTYS	COM	008273104	39	2100 SH	DEFINED	08	2100	
AFFORDABLE RESIDENTIAL CMTYS	COM	008273104	848	45813 SH	DEFINED	17	45813	
AGERE SYS INC 409	CL A	00845V100	44	13796 SH	DEFINED	01	13387	
AGERE SYS INC 566	CL A	00845V100	5	1502 SH	OTHER	01	936	
AGERE SYS INC	CL A	00845V100	11893	3705091 SH	DEFINED	05	3705091	
AGERE SYS INC	CL A	00845V100	1945	605877 SH	DEFINED	08	605877	
AGERE SYS INC	CL A	00845V100		10 SH	DEFINED	11	10	
AGERE SYS INC	CL A	00845V100	131	40763 SH	DEFINED	17	40763	
AGERE SYS INC 35000	CL A	00845V100	112	35000 SH	DEFINED	18		
AGERE SYS INC	CL B	00845V209	34	10804 SH	DEFINED	05	10804	
AGERE SYS INC	CL B	00845V209	130	41733 SH	DEFINED	08	41733	
AGERE SYS INC	CL B	00845V209	1	264 SH	DEFINED	11	264	
AGERE SYS INC	CL B	00845V209	154	49463 SH	DEFINED	17	49463	
AGILENT TECHNOLOGIES INC 129120	COM	00846U101	4084	129120 SH	DEFINED	01		
AGILENT TECHNOLOGIES INC 615496 80481	COM	00846U101	130775	4134521 SH	OTHER	01	3438544	
AGILENT TECHNOLOGIES INC	COM	00846U101	6711	212160 SH	DEFINED	05	212160	
AGILENT TECHNOLOGIES INC	COM	00846U101	835	26388 SH	DEFINED	08	26388	
AGILENT TECHNOLOGIES INC 130253	COM	00846U101	42754	1351680 SH	DEFINED	11	1221427	
AGILENT TECHNOLOGIES INC	COM	00846U101	1721	54425 SH	DEFINED	17	54425	
AGILENT TECHNOLOGIES INC 255	COM	00846U101	8	255 SH	DEFINED	18		
AGILE SOFTWARE CORP DEL	COM	00846X105	1	100 SH	OTHER	01	100	
AGILE SOFTWARE CORP DEL	COM	00846X105	86	9772 SH	DEFINED	08	9772	
AGILE SOFTWARE CORP DEL	COM	00846X105	384	43900 SH	DEFINED	17	43900	
AGILYSYS INC	COM	00847J105	2061	174850 SH	DEFINED	05	174850	
AGILYSYS INC	COM	00847J105	10	840 SH	DEFINED	08	840	
AGNICO EAGLE MINES LTD 1000	COM	008474108	134	9000 SH	DEFINED	01	8000	
AGNICO EAGLE MINES LTD 1650	COM	008474108	35	2350 SH	OTHER	01	700	
AGNICO EAGLE MINES LTD	COM	008474108	242	16200 SH	DEFINED	17	16200	
AGRIUM INC	COM	008916108	2	110 SH	DEFINED	05	110	
AGRIUM INC	COM	008916108	12	800 SH	DEFINED	08	800	
AGRIUM INC	COM	008916108	235	16000 SH	DEFINED	17	16000	
AIR METHODS CORP	COM PAR \$.06	009128307	5644	627080 SH	DEFINED	08	627080	
AIR METHODS CORP	COM PAR \$.06	009128307	3384	376000 SH	PUT	DEFINED	08	376000
AIR PRODS & CHEMS INC 22640	COM	009158106	6244	124583 SH	DEFINED	01	101943	
AIR PRODS & CHEMS INC 73341	COM	009158106	6566	131011 SH	OTHER	01	57670	
AIR PRODS & CHEMS INC	COM	009158106	6103	121762 SH	DEFINED	05	121762	
AIR PRODS & CHEMS INC	COM	009158106	320	6392 SH	DEFINED	08	6392	
AIR PRODS & CHEMS INC	COM	009158106	5	100 SH	DEFINED	17	100	
AIRGAS INC	COM	009363102	82	3860 SH	DEFINED	01	3860	
AIRGAS INC 250	COM	009363102	5	250 SH	OTHER	01		
AIRGAS INC	COM	009363102	7006	328900 SH	DEFINED	05	328900	
AIRTRAN HLDGS INC 2725	COM	00949P108	9079	764184 SH	DEFINED	01	761459	
AIRTRAN HLDGS INC	COM	00949P108	3299	277668 SH	DEFINED	05	277668	
AIRTRAN HLDGS INC	COM	00949P108	3753	315908 SH	DEFINED	08	315908	
AIRTRAN HLDGS INC	COM	00949P108	267	22500 SH	CALL	DEFINED	08	22500
AIRTRAN HLDGS INC	COM	00949P108	25	2080 SH	DEFINED	17	2080	
AKAMAI TECHNOLOGIES INC	COM	00971T101	632	48130 SH	DEFINED		48130	
AKAMAI TECHNOLOGIES INC	COM	00971T101	20	1510 SH	DEFINED	01	1510	
AKAMAI TECHNOLOGIES INC	COM	00971T101	1	50 SH	OTHER	01	50	
AKAMAI TECHNOLOGIES INC	COM	00971T101	504	38394 SH	DEFINED	08	38394	
AKAMAI TECHNOLOGIES INC	COM	00971T101	986	75000 SH	PUT	DEFINED	08	75000
AKAMAI TECHNOLOGIES INC	COM	00971T101	44	3328 SH	DEFINED	17	3328	
AKSYS LTD	COM	010196103	127	19624 SH	DEFINED	08	19624	
AKZO NOBEL NV 800	SPONSORED AD	010199305	39	1045 SH	DEFINED	01	245	
AKZO NOBEL NV 3815	SPONSORED AD	010199305	314	8492 SH	OTHER	01	4677	
ALAMOS HLDGS INC	COM	011589108	584	100000 SH	OTHER	01	100000	
ALAMOS HLDGS INC	COM	011589108	30	5065 SH	DEFINED	08	5065	

ALASKA AIR GROUP INC	COM	011659109	23	950 SH	DEFINED	01	950
ALASKA AIR GROUP INC 25	COM	011659109	13	514 SH	OTHER	01	489
ALASKA AIR GROUP INC	COM	011659109	1363	55291 SH	DEFINED	05	55291
ALASKA AIR GROUP INC	COM	011659109	154	6240 SH	DEFINED	08	6240
ALASKA AIR GROUP INC	COM	011659109	180	7300 SH	DEFINED	17	7300
ALBANY INTL CORP 19400	CL A	012348108	705	26225 SH	DEFINED	01	6825
ALBANY INTL CORP 75	CL A	012348108	2	75 SH	OTHER	01	
ALBANY INTL CORP	CL A	012348108	4298	159825 SH	DEFINED	05	159825
ALBANY MOLECULAR RESH INC	COM	012423109	46	3100 SH	DEFINED	08	3100
ALBANY MOLECULAR RESH INC	COM	012423109	191	12800 SH	DEFINED	17	12800
ALBEMARLE CORP	COM	012653101	543	18739 SH	DEFINED	01	18739
ALBEMARLE CORP 4100	COM	012653101	2585	89134 SH	OTHER	01	85034
ALBEMARLE CORP	COM	012653101	2488	85798 SH	DEFINED	05	85798
ALBEMARLE CORP	COM	012653101	156	5384 SH	DEFINED	08	5384
ALBERTO CULVER CO	COM	013068101	396	9037 SH	DEFINED	01	9037
ALBERTO CULVER CO 1687	COM	013068101	74	1687 SH	OTHER	01	
ALBERTO CULVER CO	COM	013068101	1858	42353 SH	DEFINED	05	42353
ALBERTO CULVER CO	COM	013068101	622	14181 SH	DEFINED	08	14181
ALBERTO CULVER CO	COM	013068101	2	35 SH	DEFINED	11	35
ALBERTSONS INC 11850	COM	013104104	2182	98503 SH	DEFINED	01	86653
ALBERTSONS INC 16648	COM	013104104	1684	76007 SH	OTHER	01	59359
ALBERTSONS INC 18600	COM	013104104	4635	209245 SH	DEFINED	05	190645
ALBERTSONS INC	COM	013104104	1962	88560 SH	DEFINED	08	88560
ALBERTSONS INC	COM	013104104	111	5010 SH	DEFINED	17	5010
ALCAN INC 900	COM	013716105	682	15216 SH	DEFINED	01	14316
ALCAN INC 1125	COM	013716105	179	3988 SH	OTHER	01	2863
ALCAN INC	COM	013716105	90	2000 SH	DEFINED	08	2000
ALCAN INC	COM	013716105	361	8060 SH	DEFINED	17	8060
ALCAN INC 500	COM	013716105	22	500 SH	DEFINED	18	
ALCOA INC	COM	013817101	3	100 SH	DEFINED		100
ALCOA INC 42197	COM	013817101	92989	2680575 SH	DEFINED	01	2638378
ALCOA INC 366256	COM	013817101	21003	605458 SH	OTHER	01	239202
ALCOA INC 107700	COM	013817101	23869	688065 SH	DEFINED	05	580365
ALCOA INC	COM	013817101	2141	61718 SH	DEFINED	08	61718
ALCOA INC	COM	013817101	19732	568800 SH	CALL PUT	DEFINED 08	568800
ALCOA INC	COM	013817101	2775	80000 SH	DEFINED	08	80000
ALCOA INC 310	COM	013817101	11	310 SH	DEFINED	13	
ALCOA INC	COM	013817101	5693	164109 SH	DEFINED	17	164109
ALCOA INC 600	COM	013817101	21	600 SH	DEFINED	18	
ALCATEL 1915	SPONSORED AD	013904305	42	2664 SH	DEFINED	01	749
ALCATEL 4210	SPONSORED AD	013904305	137	8658 SH	OTHER	01	4448
ALCATEL	SPONSORED AD	013904305	159	10000 SH	DEFINED	08	10000
ALCATEL	SPONSORED AD	013904305	421	26573 SH	DEFINED	17	26573
ALDERWOODS GROUP INC	COM	014383103	130	12500 SH	DEFINED	01	12500
ALDERWOODS GROUP INC	COM	014383103	72	6900 SH	DEFINED	08	6900
ALEXANDER & BALDWIN INC	COM	014482103	184	5575 SH	DEFINED	01	5575
ALEXANDER & BALDWIN INC 200	COM	014482103	7	200 SH	OTHER	01	
ALEXANDER & BALDWIN INC	COM	014482103	2855	86605 SH	DEFINED	05	86605
ALEXANDER & BALDWIN INC	COM	014482103	152	4597 SH	DEFINED	08	4597
ALEXANDERS INC	COM	014752109	173	1084 SH	DEFINED	08	1084
ALEXANDERS INC	COM	014752109	80	500 SH	DEFINED	17	500
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	2	30 SH	DEFINED	01	30
ALEXANDRIA REAL ESTATE EQ IN 400	COM	015271109	25	400 SH	OTHER	01	
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	355	5632 SH	DEFINED	08	5632
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	126	2000 SH	DEFINED	17	2000
ALIGN TECHNOLOGY INC	COM	016255101	1	60 SH	DEFINED	01	60
ALIGN TECHNOLOGY INC	COM	016255101	173	9112 SH	DEFINED	08	9112
ALIGN TECHNOLOGY INC	COM	016255101	285	15010 SH	DEFINED	17	15010
ALKERMES INC	NOTE	2.500% 01642TAE8	1907	1480000 PRN	DEFINED	17	1480000
ALKERMES INC 1000	COM	01642T108	16	1000 SH	OTHER	01	
ALKERMES INC	COM	01642T108	498	31134 SH	DEFINED	08	31134
ALLEGHANY CORP DEL 714	COM	017175100	177	714 SH	OTHER	01	
ALLEGHANY CORP DEL	COM	017175100	124	500 SH	DEFINED	08	500

ALLEGHANY CORP DEL	COM	017175100	124	500 SH	DEFINED 17	500
ALLEGHENY ENERGY INC 200	COM	017361106	324	23631 SH	DEFINED 01	23431
ALLEGHENY ENERGY INC 18878	COM	017361106	272	19874 SH	OTHER 01	996
ALLEGHENY ENERGY INC	COM	017361106	804	58640 SH	DEFINED 05	58640
ALLEGHENY ENERGY INC	COM	017361106	920	67082 SH	DEFINED 08	67082
ALLEGHENY ENERGY INC	COM	017361106	569	41500 SH	DEFINED 17	41500
ALLEGHENY TECHNOLOGIES INC 760	COM	01741R102	69	5669 SH	DEFINED 01	4909
ALLEGHENY TECHNOLOGIES INC 9072	COM	01741R102	110	9072 SH	OTHER 01	
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	450	37155 SH	DEFINED 05	37155
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	221	18288 SH	DEFINED 08	18288
ALLEGIANT BANCORP INC 10035 8377	COM	017476102	544	18412 SH	OTHER 01	
ALLEGIANT BANCORP INC	COM	017476102	71	2400 SH	DEFINED 08	2400
ALLERGAN INC 1061	COM	018490102	1201	14272 SH	DEFINED 01	13211
ALLERGAN INC 7734	COM	018490102	1026	12188 SH	OTHER 01	4454
ALLERGAN INC 13700	COM	018490102	11753	139649 SH	DEFINED 05	125949
ALLERGAN INC	COM	018490102	1692	20100 SH	DEFINED 08	20100
ALLERGAN INC	COM	018490102	2525	30000 SH	PUT DEFINED 08	30000
ALLERGAN INC	COM	018490102	627	7455 SH	DEFINED 17	7455
ALLETE INC	COM	018522102	453	12920 SH	DEFINED 01	12920
ALLETE INC 2792	COM	018522102	301	8592 SH	OTHER 01	5800
ALLETE INC	COM	018522102	6326	180280 SH	DEFINED 05	180280
ALLETE INC	COM	018522102	56	1600 SH	DEFINED 08	1600
ALLETE INC	COM	018522102	2607	74300 SH	DEFINED 17	74300
ALLIANCE CAP MGMT HLDG L P 200	UNIT LTD PAR	01855A101	754	20500 SH	DEFINED 01	20300
ALLIANCE CAP MGMT HLDG L P 15485	UNIT LTD PAR	01855A101	1151	31270 SH	OTHER 01	15785
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PAR	01855A101	147	4000 SH	PUT DEFINED 01	4000
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PAR	01855A101	121	3300 SH	DEFINED 08	3300
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PAR	01855A101	55	1500 SH	PUT DEFINED 08	1500
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PAR	01855A101	1828	49662 SH	DEFINED 17	49662
ALLIANCE GAMING CORP	COM NEW	01859P609	26	800 SH	DEFINED 01	800
ALLIANCE GAMING CORP	COM NEW	01859P609	569	17718 SH	DEFINED 08	17718
ALLIANCE SEMICONDUCTOR CORP	COM	01877H100	10	1250 SH	DEFINED 01	1250
ALLIANCE SEMICONDUCTOR CORP	COM	01877H100	1106	145275 SH	DEFINED 05	145275
ALLIANCE SEMICONDUCTOR CORP	COM	01877H100	3	400 SH	DEFINED 08	400
ALLIANCE RES PARTNER L P 1700	UT LTD PART	01877R108	68	1700 SH	DEFINED 01	
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	220	5500 SH	OTHER 01	5500
ALLIANCE WORLD DLR GV FD II 10000	COM	01879R106	158	12214 SH	OTHER 01	2214
ALLIANT ENERGY CORP 3464	COM	018802108	44173	1695058 SH	DEFINED 01	1691594
ALLIANT ENERGY CORP 1349	COM	018802108	259	9947 SH	OTHER 01	8598
ALLIANT ENERGY CORP	COM	018802108	5990	229836 SH	DEFINED 05	229836
ALLIANT TECHSYSTEMS INC 1559	COM	018804104	269	4952 SH	DEFINED 01	3393
ALLIANT TECHSYSTEMS INC 1041	COM	018804104	57	1041 SH	OTHER 01	
ALLIANT TECHSYSTEMS INC	COM	018804104	8856	162800 SH	DEFINED 05	162800
ALLIANT TECHSYSTEMS INC	COM	018804104	688	12655 SH	DEFINED 17	12655
ALLIED CAP CORP NEW 5500	COM	01903Q108	240	7919 SH	DEFINED 01	2419
ALLIED CAP CORP NEW 8400	COM	01903Q108	894	29508 SH	OTHER 01	21108
ALLIED CAP CORP NEW	COM	01903Q108	18	600 SH	DEFINED 05	600
ALLIED CAP CORP NEW	COM	01903Q108	36	1200 SH	DEFINED 08	1200
ALLIED CAP CORP NEW	COM	01903Q108	279	9200 SH	CALL DEFINED 08	9200
ALLIED CAP CORP NEW	COM	01903Q108	20	662 SH	DEFINED 17	662
ALLIED WASTE INDS INC 6050	COM PAR\$.01N	019589308	437	32797 SH	DEFINED 01	26747
ALLIED WASTE INDS INC 935	COM PAR\$.01N	019589308	12	935 SH	OTHER 01	
ALLIED WASTE INDS INC 157800	COM PAR\$.01N	019589308	4293	322510 SH	DEFINED 05	164710
ALLIED WASTE INDS INC	COM PAR\$.01N	019589308	1035	77748 SH	DEFINED 08	77748
ALLIED WASTE INDS INC	COM PAR\$.01N	019589308	22	1624 SH	DEFINED 17	1624
ALLIED WASTE INDS INC	PFD SR C CO	019589605	6940	95000 SH	DEFINED 01	95000
ALLIED WASTE INDS INC	PFD SR C CO	019589605	1977	27060 SH	DEFINED 05	27060
ALLMERICA FINL CORP 3094	COM	019754100	219	6331 SH	DEFINED 01	3237
ALLMERICA FINL CORP	COM	019754100	146	4239 SH	OTHER 01	4239
ALLMERICA FINL CORP	COM	019754100	3796	109867 SH	DEFINED 05	109867
ALLMERICA FINL CORP	COM	019754100	341	9880 SH	DEFINED 08	9880
ALLMERICA FINL CORP	COM	019754100	1997	57809 SH	DEFINED 17	57809

ALLOS THERAPEUTICS INC	COM	019777101	1540	320800	SH	CALL	DEFINED	08	320800
ALLSTATE CORP 17040	COM	020002101	20651	454270	SH		DEFINED	01	437230
ALLSTATE CORP 165628	COM	020002101	12761	280718	SH		OTHER	01	115090
ALLSTATE CORP 1300	COM	020002101	18378	404260	SH		DEFINED	05	402960
ALLSTATE CORP	COM	020002101	1527	33580	SH		DEFINED	08	33580
ALLSTATE CORP	COM	020002101	4846	106600	SH	CALL	DEFINED	08	106600
ALLSTATE CORP	COM	020002101	455	10000	SH	PUT	DEFINED	08	10000
ALLSTATE CORP	COM	020002101	6	130	SH		OTHER	13	130
ALLSTATE CORP	COM	020002101	8022	176473	SH		DEFINED	17	176473
ALLSTATE CORP 749300	COM	020002101	34063	749300	SH		OTHER	17	
ALLSTATE CORP	COM	020002101	9092	200000	SH	CALL	DEFINED	17	200000
ALLSTATE CORP	COM	020002101	9092	200000	SH	PUT	DEFINED	17	200000
ALLTEL CORP 117011	COM	020039103	7892	158190	SH		DEFINED	01	41179
ALLTEL CORP 44560	COM	020039103	6739	135080	SH		OTHER	01	90520
ALLTEL CORP	COM	020039103	8889	178172	SH		DEFINED	05	178172
ALLTEL CORP	COM	020039103	379	7603	SH		DEFINED	17	7603
ALPHARMA INC 18600	CL A	020813101	636	32413	SH		DEFINED	01	13813
ALPHARMA INC 75	CL A	020813101	1	75	SH		OTHER	01	
ALPHARMA INC	CL A	020813101	4571	233075	SH		DEFINED	05	233075
ALPHARMA INC	CL A	020813101	20	1008	SH		DEFINED	08	1008
ALTAIR NANOTECHNOLOGIES INC	COM	021373105	62	23986	SH		DEFINED	17	23986
ALTANA AKTIENGESELLSCHAFT	SPONSORED AD	02143N103	1998	32093	SH		DEFINED	08	32093
ALTERA CORP 14440	COM	021441100	789	38525	SH		DEFINED	01	24085
ALTERA CORP 3065	COM	021441100	154	7535	SH		OTHER	01	4470
ALTERA CORP 109900	COM	021441100	5965	291246	SH		DEFINED	05	181346
ALTERA CORP	COM	021441100	1294	63179	SH		DEFINED	17	63179
ALTIRIS INC	COM	02148M100	56	1990	SH		DEFINED	08	1990
ALTIRIS INC	COM	02148M100	702	25168	SH		DEFINED	17	25168
ALTRIA GROUP INC	COM	02209S103	1700906	31237948	SH		DEFINED	01	31237948
ALTRIA GROUP INC 260800	COM	02209S103	157682	2895900	SH		DEFINED	05	2635100
ALTRIA GROUP INC	COM	02209S103	5561	102132	SH		DEFINED	08	102132
ALTRIA GROUP INC	COM	02209S103	43059	790800	SH	PUT	DEFINED	08	790800
ALTRIA GROUP INC	COM	02209S103	3846	70640	SH		DEFINED	17	70640
ALTRIA GROUP INC 4000000	COM	02209S103	217800	4000000	SH		OTHER	17	
ALTRIA GROUP INC	COM	02209S103	9801	180000	SH	PUT	DEFINED	17	180000
ALTRIA GROUP INC 4498	COM	02209S103	245	4498	SH		DEFINED	18	
AMAZON COM INC	NOTE	4.750% 023135AF3	7	7000	PRN		DEFINED	01	7000
AMAZON COM INC	NOTE	4.750% 023135AF3	2547	2500000	PRN		DEFINED	08	2500000
AMAZON COM INC	NOTE	4.750% 023135AF3	814	799000	PRN		DEFINED	17	799000
AMAZON COM INC 36000	NOTE	4.750% 023135AF3	37	36000	PRN		DEFINED	18	
AMAZON COM INC 200	COM	023135106	1382	31921	SH		DEFINED	01	31721
AMAZON COM INC 650	COM	023135106	70	1617	SH		OTHER	01	967
AMAZON COM INC	COM	023135106	61	1400	SH		DEFINED	05	1400
AMAZON COM INC	COM	023135106	5855	135293	SH		DEFINED	08	135293
AMAZON COM INC	COM	023135106	15810	365300	SH	CALL	DEFINED	08	365300
AMAZON COM INC	COM	023135106	12984	300000	SH	PUT	DEFINED	08	300000
AMAZON COM INC	COM	023135106	48	1102	SH		DEFINED	11	1102
AMAZON COM INC	COM	023135106	5777	133482	SH		DEFINED	17	133482
AMBAC FINL GROUP INC 7800	COM	023139108	5537	75046	SH		DEFINED	01	67246
AMBAC FINL GROUP INC 19021	COM	023139108	1635	22162	SH		OTHER	01	3141
AMBAC FINL GROUP INC 23300	COM	023139108	7761	105188	SH		DEFINED	05	81888
AMBAC FINL GROUP INC	COM	023139108	282	3828	SH		DEFINED	08	3828
AMBAC FINL GROUP INC	COM	023139108	6981	94619	SH		DEFINED	11	94619
AMBAC FINL GROUP INC	COM	023139108	98	1329	SH		DEFINED	17	1329
AMBAC FINL GROUP INC 500	COM	023139108	37	500	SH		DEFINED	18	
AMERADA HESS CORP 300	COM	023551104	1870	28647	SH		DEFINED	01	28347
AMERADA HESS CORP 3330	COM	023551104	322	4930	SH		OTHER	01	1600
AMERADA HESS CORP 24600	COM	023551104	4798	73502	SH		DEFINED	05	48902
AMERADA HESS CORP	COM	023551104	2773	42480	SH		DEFINED	08	42480
AMERADA HESS CORP	COM	023551104	372	5700	SH		DEFINED	17	5700
AMERCO	COM	023586100	313	13243	SH		DEFINED	08	13243

AMEREN CORP 9500	COM	023608102	288940	6269030	SH	DEFINED	01	6259530	
AMEREN CORP 154985	COM	023608102	9922	215276	SH	OTHER	01	60291	
AMEREN CORP	COM	023608102	3931	85295	SH	DEFINED	05	85295	
AMEREN CORP	COM	023608102	2873	62330	SH	DEFINED	08	62330	
AMEREN CORP	COM	023608102	195	4240	SH	DEFINED	17	4240	
AMERICA ONLINE INC DEL	NOTE	02364JAC8	6	10000	PRN	OTHER	01	10000	
AMERICA ONLINE INC DEL	NOTE	02364JAC8	207	328000	PRN	DEFINED	17	328000	
AMERICA MOVIL S A DE C V 500	SPON ADR L S	02364W105	94	2424	SH	DEFINED	01	1924	
AMERICA MOVIL S A DE C V 12800	SPON ADR L S	02364W105	1022	26449	SH	OTHER	01	13649	
AMCORE FINL INC	COM	023912108	137	4600	SH	DEFINED	08	4600	
AMCORE FINL INC	COM	023912108	599	20175	SH	DEFINED	17	20175	
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	18	500	SH	DEFINED	05	500	
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	2079	56409	SH	DEFINED	08	56409	
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	1085	29450	SH	DEFINED	17	29450	
AMERICAN CAPITAL STRATEGIES	COM	024937104	82	2470	SH	DEFINED	01	2470	
AMERICAN CAPITAL STRATEGIES 5670	COM	024937104	508	15270	SH	OTHER	01	9600	
AMERICAN CAPITAL STRATEGIES	COM	024937104	50	1500	SH	DEFINED	05	1500	
AMERICAN CAPITAL STRATEGIES	COM	024937104	7	200	SH	DEFINED	08	200	
AMERICAN CAPITAL STRATEGIES	COM	024937104	831	25000	SH	CALL	DEFINED	08	25000
AMERICAN CAPITAL STRATEGIES	COM	024937104	517	15562	SH	DEFINED	17	15562	
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	186	6908	SH	DEFINED	01	6908	
AMERICAN EAGLE OUTFITTERS NE 3120	COM	02553E106	84	3120	SH	OTHER	01		
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	4023	149290	SH	DEFINED	05	149290	
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	343	12710	SH	DEFINED	17	12710	
AMERICAN ELEC PWR INC 26363	COM	025537101	136294	4140161	SH	DEFINED	01	4113798	
AMERICAN ELEC PWR INC 80184	COM	025537101	4517	137225	SH	OTHER	01	57041	
AMERICAN ELEC PWR INC 13500	COM	025537101	31256	949465	SH	DEFINED	05	935965	
AMERICAN ELEC PWR INC	COM	025537101	4115	125000	SH	DEFINED	08	125000	
AMERICAN ELEC PWR INC	COM	025537101	2190	66523	SH	DEFINED	17	66523	
AMERICAN EXPRESS CO	COM	025816109	5	100	SH	DEFINED		100	
AMERICAN EXPRESS CO 98958	COM	025816109	145811	2812167	SH	DEFINED	01	2713209	
AMERICAN EXPRESS CO 911546	COM	025816109	90914	1753404	SH	OTHER	01	841858	
AMERICAN EXPRESS CO 117200	COM	025816109	69943	1348940	SH	DEFINED	05	1231740	
AMERICAN EXPRESS CO	COM	025816109	3941	76008	SH	DEFINED	08	76008	
AMERICAN EXPRESS CO	COM	025816109	8555	165000	SH	CALL	DEFINED	08	165000
AMERICAN EXPRESS CO	COM	025816109	4858	93700	SH	PUT	DEFINED	08	93700
AMERICAN EXPRESS CO	COM	025816109	11	220	SH	DEFINED	13	220	
AMERICAN EXPRESS CO	COM	025816109	31	600	SH	OTHER	13	380	
AMERICAN EXPRESS CO	COM	025816109	83	1600	SH	DEFINED	17	1600	
AMERICAN EXPRESS CO 8386	COM	025816109	435	8386	SH	DEFINED	18		
AMERICAN FINL GROUP INC OHIO	COM	025932104	111	3727	SH	DEFINED	01	3727	
AMERICAN FINL GROUP INC OHIO 250	COM	025932104	7	250	SH	OTHER	01		
AMERICAN FINL GROUP INC OHIO	COM	025932104	4510	151203	SH	DEFINED	05	151203	
AMERICAN FINL GROUP INC OHIO	COM	025932104	478	16034	SH	DEFINED	17	16034	
AMERICAN FINL RLTY TR	COM	02607P305	569	33593	SH	DEFINED	01	33593	
AMERICAN FINL RLTY TR	COM	02607P305	774	45668	SH	DEFINED	17	45668	
AMERICAN FINL RLTY TR 6000	COM	02607P305	102	6000	SH	DEFINED	18		
AMERICAN GREETINGS CORP 2971	CL A	026375105	396	17407	SH	DEFINED	01	14436	
AMERICAN GREETINGS CORP 45654	CL A	026375105	1040	45654	SH	OTHER	01		
AMERICAN GREETINGS CORP 80000	CL A	026375105	2724	119610	SH	DEFINED	05	39610	
AMERICAN GREETINGS CORP	CL A	026375105	296	12984	SH	DEFINED	08	12984	
AMERICAN GREETINGS CORP	CL A	026375105	273	12000	SH	DEFINED	17	12000	
AMERICAN HEALTHWAYS INC 11000	COM	02649V104	345	14150	SH	DEFINED	01	3150	
AMERICAN HEALTHWAYS INC	COM	02649V104	3492	143100	SH	DEFINED	05	143100	
AMERICAN HEALTHWAYS INC	COM	02649V104	177	7274	SH	DEFINED	08	7274	
AMERICAN HEALTHWAYS INC	COM	02649V104	49	2012	SH	DEFINED	17	2012	
AMERICAN HOME MTG INVT CORP	COM	02660R107	1972	68475	SH	DEFINED	01	68475	
AMERICAN HOME MTG INVT CORP	COM	02660R107	110	3808	SH	DEFINED	08	3808	
AMERICAN HOME MTG INVT CORP	COM	02660R107	1972	68475	SH	DEFINED	17	68475	
AMERICAN INTL GROUP INC	DBC	026874AP2	1688	2500000	PRN	DEFINED	17	2500000	
AMERICAN INTL GROUP INC 30000000	DBC	026874AP2	20250	30000000	PRN	OTHER	17		
AMERICAN INTL GROUP INC	COM	026874107	5	75	SH	DEFINED		75	
AMERICAN INTL GROUP INC 164200	COM	026874107	338517	4744450	SH	DEFINED	01	4580250	

AMERICAN INTL GROUP INC 1511161	COM	026874107	200085	2804281 SH	OTHER	01	1293120	
AMERICAN INTL GROUP INC 223200	COM	026874107	142331	1994823 SH	DEFINED	05	1771623	
AMERICAN INTL GROUP INC	COM	026874107	7456	104500 SH	DEFINED	08	104500	
AMERICAN INTL GROUP INC	COM	026874107	29510	413600 SH	CALL	DEFINED	08	413600
AMERICAN INTL GROUP INC	COM	026874107	4995	70000 SH	PUT	DEFINED	08	70000
AMERICAN INTL GROUP INC	COM	026874107	23	320 SH	DEFINED	11	320	
AMERICAN INTL GROUP INC	COM	026874107	81	1130 SH	DEFINED	13	1130	
AMERICAN INTL GROUP INC 490	COM	026874107	61	858 SH	OTHER	13	368	
AMERICAN INTL GROUP INC	COM	026874107	32130	450315 SH	DEFINED	17	450315	
AMERICAN INTL GROUP INC 41527	COM	026874107	2963	41527 SH	DEFINED	18		
AMERICAN ITALIAN PASTA CO	CL A	027070101	139	3487 SH	DEFINED	01	3487	
AMERICAN ITALIAN PASTA CO 2100	CL A	027070101	92	2300 SH	OTHER	01	200	
AMERICAN ITALIAN PASTA CO	CL A	027070101	2967	74300 SH	DEFINED	05	74300	
AMERICAN ITALIAN PASTA CO	CL A	027070101	16	412 SH	DEFINED	08	412	
AMERICAN ITALIAN PASTA CO	CL A	027070101	232	5800 SH	DEFINED	17	5800	
AMERICAN MGMT SYS INC 8500	COM	027352103	233	12125 SH	DEFINED	01	3625	
AMERICAN MGMT SYS INC 475	COM	027352103	9	475 SH	OTHER	01		
AMERICAN MGMT SYS INC	COM	027352103	3619	188675 SH	DEFINED	05	188675	
AMERICAN MED SYS HLDGS INC 6300	COM	02744M108	257	9675 SH	DEFINED	01	3375	
AMERICAN MED SYS HLDGS INC	COM	02744M108	3763	141850 SH	DEFINED	05	141850	
AMERICAN MED SYS HLDGS INC	COM	02744M108	19	700 SH	DEFINED	08	700	
AMERICAN MED SYS HLDGS INC	COM	02744M108	7	281 SH	DEFINED	17	281	
AMERICAN PHARMACEUTICALS PTN	COM	02886P109	5215	111200 SH	CALL	DEFINED	08	111200
AMERICAN PHARMACEUTICALS PTN	COM	02886P109	160	3414 SH	DEFINED	17	3414	
AMERICAN PWR CONVERSION CORP	COM	029066107	392	17039 SH	DEFINED	01	17039	
AMERICAN PWR CONVERSION CORP 9650	COM	029066107	386	16790 SH	OTHER	01	7140	
AMERICAN PWR CONVERSION CORP	COM	029066107	2144	93265 SH	DEFINED	05	93265	
AMERICAN STD COS INC DEL	COM	029712106	479	4214 SH	DEFINED	01	4214	
AMERICAN STD COS INC DEL 1510	COM	029712106	173	1520 SH	OTHER	01	10	
AMERICAN STD COS INC DEL	COM	029712106	11970	105235 SH	DEFINED	05	105235	
AMERICAN STD COS INC DEL	COM	029712106	8593	75543 SH	DEFINED	08	75543	
AMERICAN STD COS INC DEL	COM	029712106	1269	11152 SH	DEFINED	17	11152	
AMERICAN STS WTR CO 1350	COM	029899101	92	3750 SH	DEFINED	01	2400	
AMERICAN STS WTR CO 1400	COM	029899101	34	1400 SH	OTHER	01		
AMERICAN STS WTR CO	COM	029899101	1581	64775 SH	DEFINED	05	64775	
AMERICAN STS WTR CO	COM	029899101	22	900 SH	DEFINED	08	900	
AMERICAN TOWER CORP	NOTE	5.000% 029912AF9	356	358000 PRN	DEFINED	17	358000	
AMERICAN TOWER CORP	NOTE	3.250% 029912AK8	298	240000 PRN	DEFINED	17	240000	
AMERICAN TOWER CORP	CL A	029912201	524	46195 SH	DEFINED	01	46195	
AMERICAN TOWER CORP	CL A	029912201	16	1400 SH	DEFINED	05	1400	
AMERICAN TOWER CORP	CL A	029912201	2660	234400 SH	DEFINED	08	234400	
AMERICAN TOWER CORP	CL A	029912201	686	60456 SH	DEFINED	17	60456	
AMERICREDIT CORP 21425	COM	03060R101	396	23271 SH	DEFINED	01	1846	
AMERICREDIT CORP 400	COM	03060R101	234	13725 SH	OTHER	01	13325	
AMERICREDIT CORP	COM	03060R101	5565	326785 SH	DEFINED	05	326785	
AMERICREDIT CORP	COM	03060R101	509	29897 SH	DEFINED	08	29897	
AMERICREDIT CORP	COM	03060R101	852	50000 SH	CALL	DEFINED	08	50000
AMERICREDIT CORP	COM	03060R101	1028	60384 SH	DEFINED	17	60384	
AMERICAS CAR MART INC	COM	03062T105	32	1195 SH	DEFINED	01	1195	
AMERICAS CAR MART INC	COM	03062T105	24	880 SH	DEFINED	08	880	
AMERICAS CAR MART INC	COM	03062T105	1088	40367 SH	DEFINED	17	40367	
AMERISTAR CASINOS INC	COM	03070Q101	410	12238 SH	DEFINED	08	12238	
AMERISOURCE HEALTH CORP	NOTE	5.000% 03071PAD4	1499	1305000 PRN	DEFINED	17	1305000	
AMERUS GROUP CO	COM	03072M108	92	2284 SH	DEFINED	01	2284	
AMERUS GROUP CO	COM	03072M108	3275	81172 SH	DEFINED	05	81172	
AMERUS GROUP CO	COM	03072M108	180	4460 SH	DEFINED	08	4460	
AMERISOURCEBERGEN CORP 2085	COM	03073E105	741	13558 SH	DEFINED	01	11473	
AMERISOURCEBERGEN CORP 35	COM	03073E105	2	35 SH	OTHER	01		
AMERISOURCEBERGEN CORP 29800	COM	03073E105	8325	152248 SH	DEFINED	05	122448	
AMERISOURCEBERGEN CORP	COM	03073E105	12778	233694 SH	DEFINED	08	233694	
AMERISOURCEBERGEN CORP	COM	03073E105	10936	200000 SH	PUT	DEFINED	08	200000
AMERISOURCEBERGEN CORP	COM	03073E105	1353	24739 SH	DEFINED	17	24739	
AMERISOURCEBERGEN CORP 12825	COM	03073E105	701	12825 SH	DEFINED	18		
AMERIGROUP CORP 8100 6175	COM	03073T102	824	18034 SH	DEFINED	01	3759	
AMERIGROUP CORP 3400	COM	03073T102	155	3400 SH	OTHER	01		

AMERIGROUP CORP	COM	03073T102	5124	112125	SH	DEFINED 05	112125
AMERIGROUP CORP	COM	03073T102	68	1478	SH	DEFINED 08	1478
AMERITRADE HLDG CORP NEW	COM	03074K100	18	1200	SH	DEFINED 05	1200
AMERITRADE HLDG CORP NEW	COM	03074K100	299	19400	SH	DEFINED 08	19400
AMERITRADE HLDG CORP NEW	COM	03074K100	3584	232700	SH	CALL DEFINED 08	232700
AMERITRADE HLDG CORP NEW	COM	03074K100	298	19367	SH	DEFINED 17	19367
AMERITRADE HLDG CORP NEW	COM	03074K100	14	890	SH	DEFINED 18	
890							
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	123	4100	SH	DEFINED 01	100
4000							
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	626	20950	SH	OTHER 01	19350
1600							
AMETEK INC NEW	COM	031100100	226	8825	SH	DEFINED 01	8825
AMETEK INC NEW	COM	031100100	75	2920	SH	OTHER 01	
2920							
AMETEK INC NEW	COM	031100100	3545	138273	SH	DEFINED 05	138273
AMETEK INC NEW	COM	031100100	78	3060	SH	DEFINED 08	3060
AMETEK INC NEW	COM	031100100	13	500	SH	DEFINED 13	500
AMGEN INC	NOTE	031162AE0	2547	3390000	PRN	DEFINED 08	3390000
AMGEN INC	NOTE	031162AE0	706	940000	PRN	DEFINED 17	940000
AMGEN INC	NOTE	031162AE0	41319	55000000	PRN	OTHER 17	
55000000							
AMGEN INC	COM	031162100	5	80	SH	DEFINED	80
AMGEN INC	COM	031162100	160732	2764090	SH	DEFINED 01	2665177
98913							
AMGEN INC	COM	031162100	60884	1047018	SH	OTHER 01	514854
532164							
AMGEN INC	COM	031162100	45957	790326	SH	DEFINED 05	732626
57700							
AMGEN INC	COM	031162100	6437	110697	SH	DEFINED 08	110697
AMGEN INC	COM	031162100	6583	113200	SH	CALL DEFINED 08	113200
AMGEN INC	COM	031162100	215	3700	SH	PUT DEFINED 08	3700
AMGEN INC	COM	031162100	55	940	SH	DEFINED 11	940
AMGEN INC	COM	031162100	39	665	SH	DEFINED 13	517
148							
AMGEN INC	COM	031162100	1	22	SH	OTHER 13	
22							
AMGEN INC	COM	031162100	1734	29819	SH	DEFINED 17	29819
AMGEN INC	COM	031162100	99	1702	SH	OTHER 17	
1702							
AMGEN INC	COM	031162100	596	10250	SH	DEFINED 18	
10250							
AMIS HLDGS INC	COM	031538101	128	7900	SH	DEFINED 08	7900
AMIS HLDGS INC	COM	031538101	905	55993	SH	DEFINED 17	55993
AMKOR TECHNOLOGY INC	NOTE	5.750% 031652AN0	199	200000	PRN	DEFINED 17	200000
AMKOR TECHNOLOGY INC	COM	031652100	44	3000	SH	OTHER 01	3000
AMKOR TECHNOLOGY INC	COM	031652100	13	900	SH	DEFINED 05	900
AMKOR TECHNOLOGY INC	COM	031652100	252	17200	SH	DEFINED 08	17200
AMKOR TECHNOLOGY INC	COM	031652100	680	46492	SH	DEFINED 17	46492
AMPHENOL CORP NEW	CL A	032095101	27	912	SH	DEFINED 01	912
AMPHENOL CORP NEW	CL A	032095101	59	2000	SH	OTHER 01	2000
AMPHENOL CORP NEW	CL A	032095101	13794	464460	SH	DEFINED 05	464460
AMPHENOL CORP NEW	CL A	032095101	157	5300	SH	DEFINED 08	5300
AMPHENOL CORP NEW	CL A	032095101	1188	40000	SH	PUT DEFINED 08	40000
AMPHENOL CORP NEW	CL A	032095101	519	17470	SH	DEFINED 17	17470
AMSOUTH BANCORPORATION	COM	032165102	165812	7052840	SH	DEFINED 01	7039158
13682							
AMSOUTH BANCORPORATION	COM	032165102	634	26987	SH	OTHER 01	17962
9025							
AMSOUTH BANCORPORATION	COM	032165102	3910	166330	SH	DEFINED 05	166330
AMSOUTH BANCORPORATION	COM	032165102	185	7856	SH	DEFINED 08	7856
AMSOUTH BANCORPORATION	COM	032165102	799	33981	SH	DEFINED 17	33981
AMSURG CORP	COM	03232P405	765	33696	SH	DEFINED 01	9546
24150							
AMSURG CORP	COM	03232P405	2	99	SH	OTHER 01	
99							
AMSURG CORP	COM	03232P405	3373	148538	SH	DEFINED 05	148538
AMSURG CORP	COM	03232P405	52	2286	SH	DEFINED 08	2286
AMSURG CORP	COM	03232P405	46	2029	SH	DEFINED 17	2029
AMYLIN PHARMACEUTICALS INC	COM	032346108	152	6400	SH	DEFINED 01	6400
AMYLIN PHARMACEUTICALS INC	COM	032346108	2547	107500	SH	CALL DEFINED 08	107500
AMYLIN PHARMACEUTICALS INC	COM	032346108	766	32315	SH	DEFINED 17	32315
ANADARKO PETE CORP	COM	032511107	4076	78592	SH	DEFINED 01	73695
4897							
ANADARKO PETE CORP	COM	032511107	5177	99836	SH	OTHER 01	43486
56350							
ANADARKO PETE CORP	COM	032511107	6341	122266	SH	DEFINED 05	122266
ANADARKO PETE CORP	COM	032511107	1937	37350	SH	DEFINED 08	37350
ANADARKO PETE CORP	COM	032511107	332	6395	SH	DEFINED 17	6395
ANADARKO PETE CORP	COM	032511107	140	2700	SH	DEFINED 18	
2700							
ANALOG DEVICES INC	COM	032654105	3298	68696	SH	DEFINED 01	65296
3400							
ANALOG DEVICES INC	COM	032654105	3972	82731	SH	OTHER 01	46452
36279							

ANALOG DEVICES INC	COM	032654105	8250	171845	SH	DEFINED 05	171845
ANALOG DEVICES INC	COM	032654105	1602	33365	SH	DEFINED 08	33365
ANALOG DEVICES INC	COM	032654105	658	13700	SH	DEFINED 17	13700
ANALOGIC CORP	COM PAR \$0.0	032657207	22	480	SH	DEFINED 01	480
ANALOGIC CORP	COM PAR \$0.0	032657207	2538	55800	SH	DEFINED 05	55800
ANALOGIC CORP	COM PAR \$0.0	032657207	21	460	SH	DEFINED 08	460
ANAREN INC	COM	032744104	115	7275	SH	DEFINED 01	5825
1450							
ANAREN INC	COM	032744104	2383	150234	SH	DEFINED 05	150234
ANAREN INC	COM	032744104	163	10278	SH	DEFINED 08	10278
ANCHOR BANCORP WIS INC	COM	032839102	248	9825	SH	DEFINED 01	3125
6700							
ANCHOR BANCORP WIS INC	COM	032839102	4	150	SH	OTHER 01	
150							
ANCHOR BANCORP WIS INC	COM	032839102	2645	104575	SH	DEFINED 05	104575
ANCHOR BANCORP WIS INC	COM	032839102	380	15025	SH	DEFINED 17	15025
ANCHOR GLASS CONTAINER CP NE	COM NEW	03304B300	2334	148823	SH	DEFINED 05	148823
ANCHOR GLASS CONTAINER CP NE	COM NEW	03304B300	14	900	SH	DEFINED 08	900
ANDREW CORP	NOTE 3.250%	034425AB4	202	130000	PRN	DEFINED 08	130000
ANDREW CORP	COM	034425108	172	9825	SH	DEFINED 01	9825
ANDREW CORP	COM	034425108	233	13301	SH	OTHER 01	12601
700							
ANDREW CORP	COM	034425108	1264	72245	SH	DEFINED 05	72245
ANDREW CORP	COM	034425108	792	45234	SH	DEFINED 08	45234
ANDREW CORP	COM	034425108	284	16200	SH	DEFINED 17	16200
ANDRX CORP DEL	ANDRX GROUP	034553107	39	1418	SH	DEFINED 01	1418
ANDRX CORP DEL	ANDRX GROUP	034553107	19	700	SH	DEFINED 05	700
ANDRX CORP DEL	ANDRX GROUP	034553107	588	21600	SH	DEFINED 08	21600
ANDRX CORP DEL	ANDRX GROUP	034553107	354	13008	SH	DEFINED 17	13008
ANGELICA CORP	COM	034663104	384	16837	SH	DEFINED 01	6837
10000							
ANGELICA CORP	COM	034663104	23	1025	SH	OTHER 01	
1025							
ANGELICA CORP	COM	034663104	1042	45650	SH	DEFINED 05	45650
ANGELICA CORP	COM	034663104	7	300	SH	DEFINED 08	300
ANGLO AMERN PLC	ADR	03485P102	182	7500	SH	DEFINED 01	7475
25							
ANGLO AMERN PLC	ADR	03485P102	178	7311	SH	OTHER 01	6403
908							
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	248	10175	SH	DEFINED 01	8725
1450							
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	3315	135755	SH	DEFINED 05	135755
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	7692	315000	SH	DEFINED 08	315000
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	50	2036	SH	DEFINED 17	2036
ANGLOGOLD HLDGS PLC	DBCX 2.375%	03512PAA7	5322	5250000	PRN	DEFINED 08	5250000
ANGLOGOLD HLDGS PLC	DBCX 2.375%	03512PAA7	2028	2000000	PRN	DEFINED 17	2000000
ANGLOGOLD LTD	SPONSORED AD	035128206	32	750	SH	DEFINED 01	250
500							
ANGLOGOLD LTD	SPONSORED AD	035128206	312	7385	SH	OTHER 01	6820
565							
ANGLOGOLD LTD	SPONSORED AD	035128206	3665	86700	SH CALL	DEFINED 08	86700
ANGLOGOLD LTD	SPONSORED AD	035128206	1057	25000	SH	DEFINED 17	25000
ANHEUSER BUSCH COS INC	COM	035229103	3	65	SH	DEFINED	65
ANHEUSER BUSCH COS INC	COM	035229103	276460	5420785	SH	DEFINED 01	5219398
201387							
ANHEUSER BUSCH COS INC	COM	035229103	587020	11510194	SH	OTHER 01	2046246
9463948							
ANHEUSER BUSCH COS INC	COM	035229103	24138	473298	SH	DEFINED 05	473298
ANHEUSER BUSCH COS INC	COM	035229103	1245	24408	SH	DEFINED 08	24408
ANHEUSER BUSCH COS INC	COM	035229103	308	6032	SH	DEFINED 11	6032
ANHEUSER BUSCH COS INC	COM	035229103	51	995	SH	DEFINED 13	995
ANHEUSER BUSCH COS INC	COM	035229103	33	651	SH	OTHER 13	121
530							
ANHEUSER BUSCH COS INC	COM	035229103	687	13461	SH	DEFINED 17	13461
ANHEUSER BUSCH COS INC	COM	035229103	198	3883	SH	DEFINED 18	
3883							
ANIXTER INTL INC	COM	035290105	73	2600	SH	DEFINED 01	2600
ANIXTER INTL INC	COM	035290105	1	25	SH	OTHER 01	
25							
ANIXTER INTL INC	COM	035290105	4266	151000	SH	DEFINED 05	151000
ANIXTER INTL INC	COM	035290105	90	3180	SH	DEFINED 08	3180
ANNALY MTG MGMT INC	COM	035710409	99	5063	SH	DEFINED 01	338
4725							
ANNALY MTG MGMT INC	COM	035710409	117	5970	SH	OTHER 01	5970
ANNALY MTG MGMT INC	COM	035710409	9	480	SH	DEFINED 05	480
ANNALY MTG MGMT INC	COM	035710409	4	200	SH	DEFINED 08	200
ANNNTAYLOR STORES CORP	COM	036115103	153	3575	SH	DEFINED 01	3575
ANNNTAYLOR STORES CORP	COM	036115103	6	150	SH	OTHER 01	
150							
ANNNTAYLOR STORES CORP	COM	036115103	4012	93740	SH	DEFINED 05	93740
ANNNTAYLOR STORES CORP	COM	036115103	524	12244	SH	DEFINED 17	12244
ANNNTAYLOR STORES CORP	COM	036115103	128	3000	SH	DEFINED 18	
3000							
ANSYS INC	COM	03662Q105	541	13610	SH	DEFINED 01	4269
9041	300						

ANSYS INC 559	COM	03662Q105	22	559 SH	OTHER	01	
ANSYS INC	COM	03662Q105	3654	91950 SH	DEFINED	05	91950
ANSYS INC	COM	03662Q105	44	1106 SH	DEFINED	08	1106
ANTHEM INC	COM	03674B104	1171	12922 SH	DEFINED	01	12922
ANTHEM INC 833	COM	03674B104	278	3064 SH	OTHER	01	2231
ANTHEM INC	COM	03674B104	5926	65385 SH	DEFINED	05	65385
ANTHEM INC	COM	03674B104	35276	389191 SH	DEFINED	08	389191
ANTHEM INC	COM	03674B104	3143	34674 SH	DEFINED	17	34674
ANTEON INTL CORP 825	COM	03674E108	194	6725 SH	DEFINED	01	5900
ANTEON INTL CORP 100	COM	03674E108	3	100 SH	OTHER	01	
ANTEON INTL CORP	COM	03674E108	2688	93056 SH	DEFINED	05	93056
ANTEON INTL CORP	COM	03674E108	109	3762 SH	DEFINED	08	3762
ANTEON INTL CORP	COM	03674E108	168	5800 SH	DEFINED	17	5800
ANTHRACITE CAP INC	COM	037023108	65	5100 SH	DEFINED	01	5100
ANTHRACITE CAP INC	COM	037023108	112	8800 SH	DEFINED	08	8800
ANTIGENICS INC DEL 1000	COM	037032109	11	1000 SH	DEFINED	01	
ANTIGENICS INC DEL	COM	037032109	141	13181 SH	OTHER	01	13181
ANTIGENICS INC DEL	COM	037032109	27	2504 SH	DEFINED	08	2504
AON CORP 1950	COM	037389103	3168	113509 SH	DEFINED	01	111559
AON CORP 57034	COM	037389103	3272	117249 SH	OTHER	01	60215
AON CORP	COM	037389103	4097	146802 SH	DEFINED	05	146802
AON CORP	COM	037389103	2016	72240 SH	DEFINED	08	72240
AON CORP	COM	037389103	460	16466 SH	DEFINED	17	16466
APACHE CORP	COM	037411105	4	100 SH	DEFINED		100
APACHE CORP 20879	COM	037411105	63614	1473571 SH	DEFINED	01	1452692
APACHE CORP 145131	COM	037411105	7349	170223 SH	OTHER	01	25092
APACHE CORP 62600	COM	037411105	19258	446107 SH	DEFINED	05	383507
APACHE CORP	COM	037411105	1908	44200 SH	DEFINED	08	44200
APACHE CORP 140	COM	037411105	6	140 SH	DEFINED	13	
APACHE CORP	COM	037411105	22	500 SH	DEFINED	17	500
APACHE CORP 38950	COM	037411105	1681	38950 SH	DEFINED	18	
APARTMENT INVT & MGMT CO	CL A	03748R101	413	13289 SH	DEFINED	01	13289
APARTMENT INVT & MGMT CO 5137	CL A	03748R101	261	8411 SH	OTHER	01	3274
APARTMENT INVT & MGMT CO	CL A	03748R101	1582	50895 SH	DEFINED	05	50895
APARTMENT INVT & MGMT CO	CL A	03748R101	302	9724 SH	DEFINED	08	9724
APARTMENT INVT & MGMT CO	CL A	03748R101	162	5216 SH	DEFINED	17	5216
APOGEE ENTERPRISES INC 5600	COM	037598109	101	8175 SH	DEFINED	01	2575
APOGEE ENTERPRISES INC	COM	037598109	1468	119225 SH	DEFINED	05	119225
APOGEE ENTERPRISES INC	COM	037598109	18	1500 SH	DEFINED	08	1500
APOGENT TECHNOLOGIES INC	DEBT	2.250% 03760AAE1	1088	1000000 PRN	DEFINED	08	1000000
APOGENT TECHNOLOGIES INC 9450	COM	03760A101	290	9450 SH	DEFINED	01	
APOGENT TECHNOLOGIES INC 705 13550	COM	03760A101	666	21705 SH	OTHER	01	7450
APOGENT TECHNOLOGIES INC	COM	03760A101	5658	184409 SH	DEFINED	05	184409
APOGENT TECHNOLOGIES INC	COM	03760A101	12	400 SH	DEFINED	08	400
APOLLO GROUP INC 7810	CL A	037604105	2888	33524 SH	DEFINED	01	25714
APOLLO GROUP INC 2852	CL A	037604105	246	2852 SH	OTHER	01	
APOLLO GROUP INC 24600	CL A	037604105	11485	133298 SH	DEFINED	05	108698
APOLLO GROUP INC	CL A	037604105	86	1000 SH	DEFINED	08	1000
APOLLO GROUP INC	CL A	037604105	385	4469 SH	DEFINED	17	4469
APPLE COMPUTER INC 6110	COM	037833100	1049	38809 SH	DEFINED	01	32699
APPLE COMPUTER INC 23565	COM	037833100	1107	40948 SH	OTHER	01	17383
APPLE COMPUTER INC	COM	037833100	4480	165684 SH	DEFINED	05	165684
APPLE COMPUTER INC	COM	037833100	32	1200 SH	DEFINED	08	1200
APPLE COMPUTER INC	COM	037833100	19198	710000 SH	CALL	DEFINED	710000
APPLE COMPUTER INC	COM	037833100	18	665 SH	DEFINED	11	665
APPLE COMPUTER INC	COM	037833100	230	8521 SH	DEFINED	17	8521
APPLE COMPUTER INC 1000	COM	037833100	27	1000 SH	DEFINED	18	
APPLEBEES INTL INC 300	COM	037899101	272	6585 SH	DEFINED	01	6285
APPLEBEES INTL INC 175	COM	037899101	662	16028 SH	OTHER	01	15853
APPLEBEES INTL INC	COM	037899101	4797	116200 SH	DEFINED	05	116200
APPLEBEES INTL INC	COM	037899101	29	700 SH	DEFINED	08	700

APPLEBEES INTL INC	COM	037899101	51	1229 SH	DEFINED 17	1229
APRIA HEALTHCARE GROUP INC 8859	COM	037933108	397	13254 SH	DEFINED 01	4395
APRIA HEALTHCARE GROUP INC 175	COM	037933108	151	5050 SH	OTHER 01	4875
APRIA HEALTHCARE GROUP INC	COM	037933108	3180	106218 SH	DEFINED 05	106218
APRIA HEALTHCARE GROUP INC	COM	037933108	94	3140 SH	DEFINED 08	3140
APRIA HEALTHCARE GROUP INC	COM	037933108	365	12200 SH	DEFINED 17	12200
APPLERA CORP	COM AP BIO G	038020103	1503	76007 SH	DEFINED 01	76007
APPLERA CORP 10090	COM AP BIO G	038020103	799	40391 SH	OTHER 01	30301
APPLERA CORP 98100	COM AP BIO G	038020103	4348	219815 SH	DEFINED 05	121715
APPLERA CORP	COM AP BIO G	038020103	244	12320 SH	DEFINED 08	12320
APPLERA CORP	COM AP BIO G	038020103	22	1124 SH	DEFINED 17	1124
APPLERA CORP 500	COM CE GEN G	038020202	47	3252 SH	DEFINED 01	2752
APPLERA CORP 4925	COM CE GEN G	038020202	115	7953 SH	OTHER 01	3028
APPLERA CORP	COM CE GEN G	038020202	8473	583974 SH	DEFINED 08	583974
APPLERA CORP	COM CE GEN G	038020202	784	54000 SH	DEFINED 17	54000
APPLERA CORP 3000	COM CE GEN G	038020202	44	3000 SH	DEFINED 18	
APPLICA INC 14400	COM	03815A106	270	24007 SH	DEFINED 01	9607
APPLICA INC	COM	03815A106	1209	107575 SH	DEFINED 05	107575
APPLICA INC	COM	03815A106	18	1600 SH	DEFINED 08	1600
APPLIED FILMS CORP 448	COM	038197109	93	3324 SH	DEFINED 01	2876
APPLIED FILMS CORP 100	COM	038197109	3	100 SH	OTHER 01	
APPLIED FILMS CORP	COM	038197109	1639	58498 SH	DEFINED 05	58498
APPLIED FILMS CORP	COM	038197109	379	13526 SH	DEFINED 08	13526
APPLIED FILMS CORP	COM	038197109	297	10600 SH	DEFINED 17	10600
APPLIED INDL TECHNOLOGIES IN 1100	COM	03820C105	52	2300 SH	DEFINED 01	1200
APPLIED INDL TECHNOLOGIES IN 125	COM	03820C105	3	125 SH	OTHER 01	
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	1844	81175 SH	DEFINED 05	81175
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	161	7100 SH	DEFINED 08	7100
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	132	5800 SH	DEFINED 17	5800
APPLIED MICRO CIRCUITS CORP	COM	03822W109	369	64655 SH	DEFINED 01	64655
APPLIED MICRO CIRCUITS CORP 2975	COM	03822W109	25	4425 SH	OTHER 01	1450
APPLIED MICRO CIRCUITS CORP	COM	03822W109	785	137525 SH	DEFINED 05	137525
APPLIED MICRO CIRCUITS CORP	COM	03822W109	37	6500 SH	DEFINED 08	6500
APPLIED MICRO CIRCUITS CORP	COM	03822W109	259	45410 SH	DEFINED 17	45410
APPLIED MATLS INC 39475	COM	038222105	5784	271156 SH	DEFINED 01	231681
APPLIED MATLS INC 102485	COM	038222105	4803	225185 SH	OTHER 01	122700
APPLIED MATLS INC	COM	038222105	17376	814642 SH	DEFINED 05	814642
APPLIED MATLS INC	COM	038222105	5567	261000 SH	DEFINED 08	261000
APPLIED MATLS INC	COM	038222105	10665	500000 SH	CALL PUT DEFINED 08	500000
APPLIED MATLS INC	COM	038222105	8	397 SH	DEFINED 11	397
APPLIED MATLS INC	COM	038222105	881	41294 SH	DEFINED 17	41294
APPLIED MATLS INC 68370	COM	038222105	1458	68370 SH	DEFINED 18	
APTARGROUP INC 5900	COM	038336103	578	15053 SH	DEFINED 01	9153
APTARGROUP INC 67476	COM	038336103	2591	67476 SH	OTHER 01	
APTARGROUP INC	COM	038336103	6013	156600 SH	DEFINED 05	156600
AQUA AMERICA INC	COM	03836W103	4151	191454 SH	DEFINED 05	191454
AQUA AMERICA INC	COM	03836W103		17 SH	DEFINED 11	17
AQUANTIVE INC	COM	03839G105	896	93346 SH	DEFINED	93346
AQUANTIVE INC	COM	03839G105	115	11996 SH	DEFINED 08	11996
AQUANTIVE INC	COM	03839G105	207	21597 SH	DEFINED 17	21597
AQUILA INC 1300	COM	03840P102	187	39766 SH	DEFINED 01	38466
AQUILA INC 1400	COM	03840P102	16	3462 SH	OTHER 01	2062
AQUILA INC	COM	03840P102	1904	404248 SH	DEFINED 05	404248
AQUILA INC	COM	03840P102	554	117690 SH	DEFINED 08	117690
AQUILA INC	COM	03840P102	2117	449414 SH	DEFINED 17	449414
AQUILA INC 2346	COM	03840P102	11	2346 SH	DEFINED 18	
ARAMARK CORP	CL B	038521100	38	1374 SH	DEFINED 01	1374
ARAMARK CORP	CL B	038521100	33	1200 SH	DEFINED 05	1200
ARAMARK CORP	CL B	038521100	77	2800 SH	DEFINED 08	2800
ARAMARK CORP	CL B	038521100	395	14400 SH	PUT DEFINED 08	14400
ARAMARK CORP	CL B	038521100	195	7125 SH	DEFINED 17	7125
ARBITRON INC 600	COM	03875Q108	76	1900 SH	DEFINED 01	1300
ARBITRON INC	COM	03875Q108	7	175 SH	OTHER 01	

175							
ARBITRON INC	COM	03875Q108	5155	128050	SH	DEFINED 05	128050
ARBITRON INC	COM	03875Q108	44	1100	SH	DEFINED 08	1100
ARBITRON INC	COM	03875Q108	372	9240	SH	DEFINED 17	9240
ARCH CHEMICALS INC	COM	03937R102	889	31487	SH	DEFINED 01	27827
3660							
ARCH CHEMICALS INC	COM	03937R102	9766	345943	SH	OTHER 01	56349
289594							
ARCH CHEMICALS INC	COM	03937R102	2637	93400	SH	DEFINED 05	93400
ARCH CHEMICALS INC	COM	03937R102	42	1500	SH	DEFINED 08	1500
ARCH COAL INC	COM	039380100	154	4897	SH	DEFINED 01	4897
ARCH COAL INC	COM	039380100	108	3442	SH	OTHER 01	307
3135							
ARCH COAL INC	COM	039380100	3507	111720	SH	DEFINED 05	111720
ARCH COAL INC	COM	039380100	171	5454	SH	DEFINED 08	5454
ARCH WIRELESS INC	CL A	039392709	32	1000	SH	DEFINED 08	1000
ARCH WIRELESS INC	CL A	039392709	601	18600	SH	DEFINED 17	18600
ARCHER DANIELS MIDLAND CO	COM	039483102	2702	160144	SH	DEFINED 01	158945
1199							
ARCHER DANIELS MIDLAND CO	COM	039483102	882	52286	SH	OTHER 01	11001
41285							
ARCHER DANIELS MIDLAND CO	COM	039483102	7923	469625	SH	DEFINED 05	324225
145400							
ARCHER DANIELS MIDLAND CO	COM	039483102	876	51932	SH	DEFINED 08	51932
ARCHER DANIELS MIDLAND CO	COM	039483102	38	2262	SH	DEFINED 13	2262
ARCHER DANIELS MIDLAND CO	COM	039483102	56	3300	SH	DEFINED 17	3300
ARCHSTONE SMITH TR	COM	039583109	763	25853	SH	DEFINED 01	16853
9000							
ARCHSTONE SMITH TR	COM	039583109	807	27335	SH	OTHER 01	18259
9076							
ARCHSTONE SMITH TR	COM	039583109	31021	1051216	SH	DEFINED 05	1051216
ARCHSTONE SMITH TR	COM	039583109	162	5500	SH	DEFINED 08	5500
ARCTIC CAT INC	COM	039670104	319	12550	SH	DEFINED 01	2250
10300							
ARCTIC CAT INC	COM	039670104	3	125	SH	OTHER 01	
125							
ARCTIC CAT INC	COM	039670104	2483	97825	SH	DEFINED 05	97825
ARCTIC CAT INC	COM	039670104	241	9500	SH	DEFINED 08	9500
ARCTIC CAT INC	COM	039670104	241	9500	SH	DEFINED 17	9500
ARDEN RLTY INC	COM	039793104	647	20020	SH	DEFINED 01	20020
ARDEN RLTY INC	COM	039793104	6	200	SH	OTHER 01	200
ARDEN RLTY INC	COM	039793104	6	200	SH	DEFINED 05	200
ARDEN RLTY INC	COM	039793104	61	1900	SH	DEFINED 08	1900
ARGOSY GAMING CO	COM	040228108	489	13750	SH	DEFINED 01	3950
9800							
ARGOSY GAMING CO	COM	040228108	4601	129425	SH	DEFINED 05	129425
ARGOSY GAMING CO	COM	040228108	56	1576	SH	DEFINED 08	1576
ARIAD PHARMACEUTICALS INC	COM	04033A100	96	10000	SH	DEFINED 01	10000
ARIAD PHARMACEUTICALS INC	COM	04033A100	66	6962	SH	DEFINED 08	6962
ARIAD PHARMACEUTICALS INC	COM	04033A100	386	40458	SH	DEFINED 17	40458
ARIBA INC	COM	04033V104	7	2300	SH	DEFINED 01	2300
ARIBA INC	COM	04033V104	2	859	SH	OTHER 01	859
ARIBA INC	COM	04033V104	337	119232	SH	DEFINED 08	119232
ARIBA INC	COM	04033V104	1	500	SH	DEFINED 18	
500							
ARKANSAS BEST CORP DEL	COM	040790107	413	15500	SH	DEFINED 01	4700
10800							
ARKANSAS BEST CORP DEL	COM	040790107	4	150	SH	OTHER 01	
150							
ARKANSAS BEST CORP DEL	COM	040790107	3051	114500	SH	DEFINED 05	114500
ARKANSAS BEST CORP DEL	COM	040790107	24	900	SH	DEFINED 08	900
ARKANSAS BEST CORP DEL	COM	040790107	32	1192	SH	DEFINED 17	1192
ARMOR HOLDINGS INC	COM	042260109	335	10120	SH	DEFINED 01	2420
7700							
ARMOR HOLDINGS INC	COM	042260109	5	150	SH	OTHER 01	
150							
ARMOR HOLDINGS INC	COM	042260109	4090	123575	SH	DEFINED 05	123575
ARMOR HOLDINGS INC	COM	042260109	37	1110	SH	DEFINED 08	1110
ARQULE INC	COM	04269E107	9	1470	SH	DEFINED 01	1470
ARQULE INC	COM	04269E107	8	1325	SH	OTHER 01	200
1125							
ARQULE INC	COM	04269E107	689	116050	SH	DEFINED 05	116050
ARRIS GROUP INC	COM	04269Q100	619	67709	SH	DEFINED 08	67709
ARRIS GROUP INC	COM	04269Q100	271	29627	SH	DEFINED 17	29627
ARRAY BIOPHARMA INC	COM	04269X105	745	82748	SH	OTHER 01	82748
ARRAY BIOPHARMA INC	COM	04269X105	23	2500	SH	DEFINED 08	2500
ARROW ELECTRS INC	COM	042735100	220	8650	SH	DEFINED 01	8650
ARROW ELECTRS INC	COM	042735100	8	300	SH	OTHER 01	
300							
ARROW ELECTRS INC	COM	042735100	5967	234377	SH	DEFINED 05	234377
ARROW ELECTRS INC	COM	042735100	265	10400	SH	DEFINED 08	10400
ARROW ELECTRS INC	COM	042735100	265	10400	SH	DEFINED 17	10400
ARTISAN COMPONENTS INC	COM	042923102	81	3620	SH	DEFINED 08	3620
ARTISAN COMPONENTS INC	COM	042923102	293	13149	SH	DEFINED 18	
13149							

ARTESYN TECHNOLOGIES INC 17400	COM	043127109	206	21675 SH	DEFINED 01	4275
ARTESYN TECHNOLOGIES INC	COM	043127109	1668	175200 SH	DEFINED 05	175200
ARTESYN TECHNOLOGIES INC	COM	043127109	15	1538 SH	DEFINED 08	1538
ARTHROCARE CORP 1000	COM	043136100	73	3150 SH	DEFINED 01	2150
ARTHROCARE CORP 125	COM	043136100	3	125 SH	OTHER 01	
ARTHROCARE CORP	COM	043136100	2011	86500 SH	DEFINED 05	86500
ARTHROCARE CORP	COM	043136100	147	6320 SH	DEFINED 08	6320
ARTHROCARE CORP	COM	043136100	41	1773 SH	DEFINED 17	1773
ARTS WAY MFG INC	COM	043168103	162	30000 SH	DEFINED 01	30000
ARVINMERITOR INC	COM	043353101	70	3534 SH	DEFINED 01	3534
ARVINMERITOR INC	COM	043353101	5	246 SH	OTHER 01	246
ARVINMERITOR INC	COM	043353101	2853	143876 SH	DEFINED 05	143876
ARVINMERITOR INC	COM	043353101	720	36300 SH	DEFINED 08	36300
ARVINMERITOR INC	COM	043353101	232	11700 SH	DEFINED 17	11700
ASCENTIAL SOFTWARE CORP	COM NEW	04362P207	2685	123035 SH	DEFINED 05	123035
ASCENTIAL SOFTWARE CORP	COM NEW	04362P207	171	7848 SH	DEFINED 08	7848
ASCENTIAL SOFTWARE CORP	COM NEW	04362P207	104	4779 SH	DEFINED 17	4779
ASHLAND INC 200	COM	044204105	1520	32686 SH	DEFINED 01	32486
ASHLAND INC 3190	COM	044204105	356	7650 SH	OTHER 01	4460
ASHLAND INC	COM	044204105	1503	32340 SH	DEFINED 05	32340
ASHLAND INC	COM	044204105	93	1995 SH	DEFINED 17	1995
ASHWORTH INC 2400	COM	04516H101	34	3875 SH	DEFINED 01	1475
ASHWORTH INC	COM	04516H101	517	59425 SH	DEFINED 05	59425
ASK JEEVES INC	NOTE	045174AB5	5753	2590000 PRN	DEFINED 17	2590000
ASK JEEVES INC 250	COM	045174109	45	1250 SH	DEFINED 01	1000
ASK JEEVES INC	COM	045174109	308	8612 SH	DEFINED 08	8612
ASK JEEVES INC	COM	045174109	2031	56830 SH	DEFINED 17	56830
ASPECT COMMUNICATIONS CORP	COM	04523Q102	4	270 SH	DEFINED 01	270
ASPECT COMMUNICATIONS CORP	COM	04523Q102	21	1344 SH	DEFINED 08	1344
ASPECT COMMUNICATIONS CORP	COM	04523Q102	841	53678 SH	DEFINED 17	53678
ASPEN TECHNOLOGY INC	COM	045327103	1	90 SH	OTHER 01	90
ASPEN TECHNOLOGY INC	COM	045327103	114	13944 SH	DEFINED 08	13944
ASPEN TECHNOLOGY INC	COM	045327103	110	13500 SH	CALL DEFINED 08	13500
ASPEN TECHNOLOGY INC	COM	045327103	449	55000 SH	PUT DEFINED 08	55000
ASPEN TECHNOLOGY INC	COM	045327103	649	79434 SH	DEFINED 17	79434
ASSOCIATED BANC CORP	COM	045487105	337	7533 SH	DEFINED 01	7533
ASSOCIATED BANC CORP 1007	COM	045487105	4387	97941 SH	OTHER 01	96934
ASSOCIATED BANC CORP	COM	045487105	6823	152326 SH	DEFINED 05	152326
ASSURANT INC	COM	04621X108	3190	126845 SH	DEFINED 17	126845
ASTEC INDS INC	COM	046224101	13	800 SH	DEFINED 01	800
ASTEC INDS INC 75	COM	046224101	1	75 SH	OTHER 01	
ASTEC INDS INC	COM	046224101	1313	81500 SH	DEFINED 05	81500
ASTORIA FINL CORP	COM	046265104	515	13547 SH	DEFINED 01	13547
ASTORIA FINL CORP 1180	COM	046265104	45	1180 SH	OTHER 01	
ASTORIA FINL CORP	COM	046265104	6293	165470 SH	DEFINED 05	165470
ASTORIA FINL CORP	COM	046265104	122	3200 SH	DEFINED 08	3200
ASTORIA FINL CORP	COM	046265104	1314	34548 SH	DEFINED 17	34548
ASTORIA FINL CORP	COM	046265104	38	1000 SH	PUT DEFINED 17	1000
ASTRAZENECA PLC 120	SPONSORED AD	046353108	48	1033 SH	DEFINED 01	913
ASTRAZENECA PLC 2100	SPONSORED AD	046353108	453	9697 SH	OTHER 01	7597
ASTRAZENECA PLC	SPONSORED AD	046353108	56	1200 SH	DEFINED 08	1200
ASTRAZENECA PLC	SPONSORED AD	046353108	2337	50000 SH	PUT DEFINED 08	50000
ASTRAZENECA PLC	SPONSORED AD	046353108	1170	25039 SH	DEFINED 17	25039
AT RD INC	COM	04648K105	72	5870 SH	DEFINED 08	5870
AT RD INC	COM	04648K105	55	4465 SH	DEFINED 17	4465
ASYST TECHNOLOGY CORP	COM	04648X107	1	115 SH	DEFINED 01	115
ASYST TECHNOLOGY CORP 7295	COM	04648X107	60	7305 SH	OTHER 01	10
ASYST TECHNOLOGY CORP	COM	04648X107	75	9172 SH	DEFINED 08	9172
ASYST TECHNOLOGY CORP	COM	04648X107	1481	180000 SH	CALL DEFINED 08	180000
ASYST TECHNOLOGY CORP	COM	04648X107	66	8050 SH	DEFINED 17	8050
ATHEROS COMMUNICATIONS INC	COM	04743P108	1032	59759 SH	DEFINED 05	59759
ATHEROS COMMUNICATIONS INC	COM	04743P108	17	1000 SH	DEFINED 08	1000
ATHEROGENICS INC	COM	047439104	605	26437 SH	DEFINED 01	26437
ATHEROGENICS INC 925	COM	047439104	23	1000 SH	OTHER 01	75
ATHEROGENICS INC	COM	047439104	2285	99934 SH	DEFINED 05	99934
ATHEROGENICS INC	COM	047439104	151	6588 SH	DEFINED 08	6588
ATLANTIC COAST AIRLINES HLDG 11200	COM	048396105	110	15325 SH	DEFINED 01	4125
ATLANTIC COAST AIRLINES HLDG	COM	048396105	1410	196150 SH	DEFINED 05	196150
ATLANTIC COAST AIRLINES HLDG	COM	048396105	24	3360 SH	DEFINED 08	3360
ATMEL CORP	COM	049513104	311	47850 SH	DEFINED 01	47850

ATMEL CORP 1175	COM	049513104	8	1175 SH	OTHER	01		
ATMEL CORP	COM	049513104	6366	979341 SH	DEFINED	05	979341	
ATMEL CORP	COM	049513104	558	85805 SH	DEFINED	17	85805	
ATMOS ENERGY CORP 2100	COM	049560105	372	14532 SH	DEFINED	01	12432	
ATMOS ENERGY CORP 6834	COM	049560105	175	6834 SH	OTHER	01		
ATMOS ENERGY CORP	COM	049560105	5680	222150 SH	DEFINED	05	222150	
ATMOS ENERGY CORP	COM	049560105	29	1150 SH	DEFINED	08	1150	
ATRIX LABS INC	COM	04962L101	111	4340 SH	DEFINED	08	4340	
ATRIX LABS INC	COM	04962L101	99	3879 SH	DEFINED	17	3879	
ATWOOD OCEANICS INC	COM	050095108	18	500 SH	DEFINED	01	500	
ATWOOD OCEANICS INC	COM	050095108	2038	57250 SH	DEFINED	05	57250	
ATWOOD OCEANICS INC	COM	050095108	4	100 SH	DEFINED	08	100	
AUDIOVOX CORP 2600	CL A	050757103	187	9325 SH	DEFINED	01	6725	
AUDIOVOX CORP 4700	CL A	050757103	94	4700 SH	OTHER	01		
AUDIOVOX CORP	CL A	050757103	2054	102700 SH	DEFINED	05	102700	
AUDIOVOX CORP	CL A	050757103	3	138 SH	DEFINED	08	138	
AUTHENTICDATE HLDG CORP	COM	052666104	552	41285 SH	DEFINED	08	41285	
AUTOBYTEL INC 1925	COM	05275N106	156	11807 SH	DEFINED	01	9882	
AUTOBYTEL INC	COM	05275N106	2533	191915 SH	DEFINED	05	191915	
AUTOBYTEL INC	COM	05275N106	127	9650 SH	DEFINED	08	9650	
AUTOBYTEL INC	COM	05275N106	103	7811 SH	DEFINED	17	7811	
AUTODESK INC	COM	052769106	276	8741 SH	DEFINED	01	8741	
AUTODESK INC 600	COM	052769106	38	1200 SH	OTHER	01	600	
AUTODESK INC	COM	052769106	1590	50440 SH	DEFINED	05	50440	
AUTODESK INC	COM	052769106	373	11828 SH	DEFINED	08	11828	
AUTODESK INC 1000	COM	052769106	32	1000 SH	DEFINED	18		
AUTOLIV INC	COM	052800109	80	1959 SH	DEFINED	01	1959	
AUTOLIV INC 345	COM	052800109	27	651 SH	OTHER	01	306	
AUTOLIV INC	COM	052800109	21	500 SH	DEFINED	05	500	
AUTOLIV INC	COM	052800109	12	300 SH	DEFINED	08	300	
AUTOLIV INC	COM	052800109	271	6600 SH	DEFINED	17	6600	
AUTOMATIC DATA PROCESSING IN 145287	COM	053015103	43507	1035890 SH	DEFINED	01	890603	
AUTOMATIC DATA PROCESSING IN 454793	COM	053015103	42612	1014566 SH	OTHER	01	559773	
AUTOMATIC DATA PROCESSING IN	COM	053015103	11117	264685 SH	DEFINED	05	264685	
AUTOMATIC DATA PROCESSING IN	COM	053015103	515	12252 SH	DEFINED	08	12252	
AUTOMATIC DATA PROCESSING IN	COM	053015103	2940	70000 SH	PUT	DEFINED	08	70000
AUTOMATIC DATA PROCESSING IN 795054	COM	053015103	137718	3279005 SH	DEFINED	11	2483951	
AUTOMATIC DATA PROCESSING IN 400	COM	053015103	17	400 SH	DEFINED	18		
AUTONATION INC	COM	05329W102	3441	201838 SH	DEFINED	01	201838	
AUTONATION INC 575	COM	05329W102	10	575 SH	OTHER	01		
AUTONATION INC	COM	05329W102	2222	130340 SH	DEFINED	05	130340	
AUTONATION INC	COM	05329W102	99	5800 SH	DEFINED	08	5800	
AUTONATION INC	COM	05329W102	254	14923 SH	DEFINED	17	14923	
AUTOZONE INC 3260 450	COM	053332102	2797	32538 SH	DEFINED	01	28828	
AUTOZONE INC 4005	COM	053332102	344	4005 SH	OTHER	01		
AUTOZONE INC 25500	COM	053332102	7481	87014 SH	DEFINED	05	61514	
AUTOZONE INC	COM	053332102	275	3200 SH	DEFINED	08	3200	
AUTOZONE INC	COM	053332102	18664	217100 SH	CALL	DEFINED	08	217100
AUTOZONE INC	COM	053332102	680	7904 SH	DEFINED	17	7904	
AVANEX CORP	COM	05348W109	16	3800 SH	DEFINED	01	3800	
AVANEX CORP	COM	05348W109		50 SH	OTHER	01	50	
AVANEX CORP	COM	05348W109	2862	662602 SH	DEFINED	08	662602	
AVANEX CORP	COM	05348W109	31	7120 SH	DEFINED	17	7120	
AVANEX CORP 4305	COM	05348W109	19	4305 SH	DEFINED	18		
AVALONBAY CMNTYS INC	COM	053484101	3046	56852 SH	DEFINED	01	56852	
AVALONBAY CMNTYS INC	COM	053484101	212	3957 SH	OTHER	01	3957	
AVALONBAY CMNTYS INC	COM	053484101	542	10115 SH	DEFINED	05	10115	
AVALONBAY CMNTYS INC	COM	053484101	118	2200 SH	DEFINED	08	2200	
AVALONBAY CMNTYS INC	COM	053484101	974	18175 SH	DEFINED	17	18175	
AVANT IMMUNOTHERAPEUTICS INC	COM	053491106	3	1000 SH	DEFINED	01	1000	
AVANT IMMUNOTHERAPEUTICS INC	COM	053491106	40	15342 SH	DEFINED	08	15342	
AVAYA INC 20000000	NOTE	053499AA7	12125	20000000 PRN	OTHER	17		
AVAYA INC 3286	COM	053499109	1288	81137 SH	DEFINED	01	77851	
AVAYA INC 16888	COM	053499109	349	21993 SH	OTHER	01	5105	

AVAYA INC 29700	COM	053499109	3694	232590	SH	DEFINED 05	202890
AVAYA INC	COM	053499109	46	2900	SH	DEFINED 08	2900
AVAYA INC	COM	053499109	2	100	SH	DEFINED 11	100
AVAYA INC	COM	053499109	167	10523	SH	DEFINED 17	10523
AVAYA INC 800	COM	053499109	13	800	SH	DEFINED 18	
AVENTIS 103	SPONSORED AD	053561106	8	103	SH	DEFINED 01	
AVENTIS 270	SPONSORED AD	053561106	82	1065	SH	OTHER 01	773
22							
AVENTIS	SPONSORED AD	053561106	555	7213	SH	DEFINED 08	7213
AVENTIS	SPONSORED AD	053561106	324	4210	SH	DEFINED 17	4210
AVERY DENNISON CORP 23425	COM	053611109	6852	110139	SH	DEFINED 01	86714
AVERY DENNISON CORP 33018	COM	053611109	7806	125486	SH	OTHER 01	92468
AVERY DENNISON CORP	COM	053611109	3245	52170	SH	DEFINED 05	52170
AVERY DENNISON CORP	COM	053611109	139	2228	SH	DEFINED 08	2228
AVERY DENNISON CORP	COM	053611109	22	350	SH	DEFINED 13	350
AVIALL INC NEW	COM	05366B102	284	18700	SH	DEFINED 08	18700
AVIALL INC NEW	COM	05366B102	196	12900	SH	DEFINED 17	12900
AVID TECHNOLOGY INC 10000	COM	05367P100	615	13326	SH	DEFINED 01	3326
AVID TECHNOLOGY INC 200	COM	05367P100	9	200	SH	OTHER 01	
AVID TECHNOLOGY INC	COM	05367P100	6288	136300	SH	DEFINED 05	136300
AVID TECHNOLOGY INC	COM	05367P100	94	2042	SH	DEFINED 08	2042
AVID TECHNOLOGY INC	COM	05367P100	211	4581	SH	DEFINED 17	4581
AVISTA CORP 7100	COM	05379B107	364	19240	SH	DEFINED 01	12140
AVISTA CORP 1550	COM	05379B107	29	1550	SH	OTHER 01	
AVISTA CORP	COM	05379B107	3878	204950	SH	DEFINED 05	204950
AVISTA CORP	COM	05379B107	43	2250	SH	DEFINED 08	2250
AVNET INC	DBC	2.000% 053807AL7	7110	6692000	PRN	DEFINED 08	6692000
AVNET INC	DBC	2.000% 053807AL7	797	750000	PRN	DEFINED 17	750000
AVNET INC 4304	COM	053807103	316	12913	SH	DEFINED 01	8609
AVNET INC 1050	COM	053807103	169	6904	SH	OTHER 01	5854
AVNET INC	COM	053807103	6119	249862	SH	DEFINED 05	249862
AVNET INC	COM	053807103	267	10900	SH	DEFINED 08	10900
AVNET INC	COM	053807103	316	12901	SH	DEFINED 17	12901
AVOCENT CORP 1160	COM	053893103	341	9244	SH	DEFINED 01	8084
AVOCENT CORP 200	COM	053893103	7	200	SH	OTHER 01	
AVOCENT CORP	COM	053893103	7967	216267	SH	DEFINED 05	216267
AVOCENT CORP	COM	053893103	283	7688	SH	DEFINED 17	7688
AVON PRODS INC 3943	COM	054303102	6188	81566	SH	DEFINED 01	77623
AVON PRODS INC 72108	COM	054303102	6039	79603	SH	OTHER 01	7495
AVON PRODS INC 39200	COM	054303102	13454	177325	SH	DEFINED 05	138125
AVON PRODS INC	COM	054303102	4144	54617	SH	DEFINED 08	54617
AVON PRODS INC 3350	COM	054303102	254	3350	SH	DEFINED 18	
AXCELIS TECHNOLOGIES INC	COM	054540109	113	10155	SH	DEFINED 01	10155
AXCELIS TECHNOLOGIES INC 24501	COM	054540109	411	37002	SH	OTHER 01	12501
AXCELIS TECHNOLOGIES INC	COM	054540109	4597	413442	SH	DEFINED 05	413442
AXCELIS TECHNOLOGIES INC	COM	054540109	105	9408	SH	DEFINED 08	9408
AXCELIS TECHNOLOGIES INC	COM	054540109	28	2495	SH	DEFINED 17	2495
AZTAR CORP 31200	COM	054802103	888	36225	SH	DEFINED 01	5025
AZTAR CORP	COM	054802103	4001	163225	SH	DEFINED 05	163225
AZTAR CORP	COM	054802103	47	1900	SH	DEFINED 08	1900
AZTAR CORP	COM	054802103	61	2500	SH	DEFINED 08	2500
AZTAR CORP	COM	054802103	331	13500	SH	DEFINED 17	13500
AXCAN PHARMA INC 1115	COM	054923107	86	4523	SH	DEFINED 01	3408
AXCAN PHARMA INC	COM	054923107	1651	86646	SH	DEFINED 05	86646
BB&T CORP 30098	COM	054937107	31396	889391	SH	DEFINED 01	859293
BB&T CORP 107451	COM	054937107	7767	220042	SH	OTHER 01	112591
BB&T CORP 84200	COM	054937107	17808	504487	SH	DEFINED 05	420287
BB&T CORP	COM	054937107	408	11557	SH	DEFINED 08	11557
BB&T CORP	COM	054937107	570	16135	SH	DEFINED 17	16135
BB&T CORP 6350	COM	054937107	224	6350	SH	DEFINED 18	
BEI TECHNOLOGIES INC	COM	05538P104	105	4725	SH	DEFINED 01	1325

3400								
BEI TECHNOLOGIES INC	COM	05538P104	1	50 SH	OTHER	01		
50								
BEI TECHNOLOGIES INC	COM	05538P104	1441	64600 SH	DEFINED	05	64600	
BEI TECHNOLOGIES INC	COM	05538P104	17	750 SH	DEFINED	08	750	
BISYS GROUP INC	NOTE	4.000% 055472AB0	201	200000 PRN	DEFINED	17	200000	
BISYS GROUP INC	COM	055472104	14231	849094 SH	DEFINED	01	849094	
BISYS GROUP INC	COM	055472104	67	3985 SH	OTHER	01	3160	
825								
BISYS GROUP INC	COM	055472104	4201	250678 SH	DEFINED	05	250678	
BISYS GROUP INC	COM	055472104	158	9400 SH	DEFINED	08	9400	
BISYS GROUP INC	COM	055472104	158	9400 SH	DEFINED	17	9400	
BKF CAP GROUP INC	COM	05548G102	242	9381 SH	OTHER	01	9381	
BKF CAP GROUP INC	COM	05548G102	99	3827 SH	DEFINED	17	3827	
BJS WHOLESALE CLUB INC	COM	05548J106	144	5650 SH	DEFINED	01	5650	
BJS WHOLESALE CLUB INC	COM	05548J106	3742	147032 SH	DEFINED	05	147032	
BJS WHOLESALE CLUB INC	COM	05548J106	181	7100 SH	DEFINED	17	7100	
BJ SVCS CO	NOTE	0.500% 055482AF0	12420	14633000 PRN	DEFINED	08	14633000	
BJ SVCS CO	NOTE	0.500% 055482AF0	849	1000000 PRN	DEFINED	17	1000000	
BJ SVCS CO	COM	055482103	420	9697 SH	DEFINED	01	9697	
BJ SVCS CO	COM	055482103	237	5480 SH	OTHER	01	4730	
750								
BJ SVCS CO	COM	055482103	8334	192604 SH	DEFINED	05	192604	
BJ SVCS CO	COM	055482103	104	2400 SH	DEFINED	08	2400	
BJ SVCS CO	COM	055482103	566	13080 SH	DEFINED	17	13080	
BJ SVCS CO	COM	055482103	294	6800 SH	DEFINED	18		
6800								
BOK FINL CORP	COM NEW	05561Q201	216	5267 SH	DEFINED	01	5267	
BOK FINL CORP	COM NEW	05561Q201	2040	49767 SH	OTHER	01	45968	
3799								
BOK FINL CORP	COM NEW	05561Q201	4	100 SH	DEFINED	05	100	
BOK FINL CORP	COM NEW	05561Q201	4	100 SH	DEFINED	08	100	
BP PLC	SPONSORED AD	055622104	160442	3133625 SH	DEFINED	01	2831987	
301638								
BP PLC	SPONSORED AD	055622104	190135	3713567 SH	OTHER	01	2144115	
1569452								
BP PLC	SPONSORED AD	055622104	47774	933086 SH	DEFINED	05	933086	
BP PLC	SPONSORED AD	055622104	20999	410134 SH	DEFINED	08	410134	
BP PLC	SPONSORED AD	055622104	3840	75000 SH	CALL	DEFINED	08	75000
BP PLC	SPONSORED AD	055622104	5	100 SH	OTHER	13	100	
BP PLC	SPONSORED AD	055622104	41	800 SH	DEFINED	18		
800								
BMC SOFTWARE INC	COM	055921100	4964	253894 SH	DEFINED	01	250694	
3200								
BMC SOFTWARE INC	COM	055921100	109	5595 SH	OTHER	01	3980	
1615								
BMC SOFTWARE INC	COM	055921100	1982	101380 SH	DEFINED	05	101380	
BMC SOFTWARE INC	COM	055921100	180	9224 SH	DEFINED	08	9224	
BMC SOFTWARE INC	COM	055921100	17	890 SH	DEFINED	17	890	
BAKER HUGHES INC	COM	057224107	10962	300504 SH	DEFINED	01	300204	
300								
BAKER HUGHES INC	COM	057224107	9130	250281 SH	OTHER	01	91028	
159253								
BAKER HUGHES INC	COM	057224107	5841	160125 SH	DEFINED	05	160125	
BAKER HUGHES INC	COM	057224107	184	5043 SH	DEFINED	17	5043	
BALDOR ELEC CO	COM	057741100	27	1175 SH	DEFINED	01	642	
533								
BALDOR ELEC CO	COM	057741100	24	1033 SH	OTHER	01	1033	
BALDOR ELEC CO	COM	057741100	3128	136125 SH	DEFINED	05	136125	
BALDOR ELEC CO	COM	057741100	62	2694 SH	DEFINED	08	2694	
BALL CORP	COM	058498106	261	3844 SH	DEFINED	01	3844	
BALL CORP	COM	058498106	213	3145 SH	OTHER	01		
3145								
BALL CORP	COM	058498106	1900	28029 SH	DEFINED	05	28029	
BALL CORP	COM	058498106	383	5648 SH	DEFINED	08	5648	
BALL CORP	COM	058498106	4541	67000 SH	CALL	DEFINED	08	67000
BALL CORP	COM	058498106	1127	16625 SH	DEFINED	17	16625	
BALLARD PWR SYS INC	COM	05858H104	28	2875 SH	DEFINED	01	2575	
300								
BALLARD PWR SYS INC	COM	05858H104	51	5263 SH	OTHER	01	1363	
3900								
BALLARD PWR SYS INC	COM	05858H104	25	2614 SH	DEFINED	17	2614	
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	38	6448 SH	DEFINED	01	4023	
2425								
BALLY TOTAL FITNESS HLDG COR	COM	05873K108		75 SH	OTHER	01		
75								
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	839	143225 SH	DEFINED	05	143225	
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	15	2500 SH	DEFINED	08	2500	
BANCFIRST CORP	COM	05945F103	222	4010 SH	OTHER	01		
4010								
BANCFIRST CORP	COM	05945F103	39	700 SH	DEFINED	08	700	
BANCO SANTANDER CENT HISPANO	ADR	05964H105	66	6000 SH	DEFINED	01	1808	
4192								
BANCO SANTANDER CENT HISPANO	ADR	05964H105	391	35584 SH	OTHER	01	35584	
BANCORP BK	COM	05969F104	94	5229 SH	DEFINED	05	5229	

BANCORP BK	COM	05969F104	11	600	SH	DEFINED	08	600	
BANCORP BK	COM	05969F104	2635	146363	SH	DEFINED	11	146363	
BANDAG INC	COM	059815100	40	810	SH	DEFINED	01	810	
BANDAG INC	COM	059815100	4	75	SH	OTHER	01		
75									
BANDAG INC	COM	059815100	1988	39936	SH	DEFINED	05	39936	
BANDAG INC	COM	059815100	35	710	SH	DEFINED	08	710	
BANK OF AMERICA CORPORATION	COM	060505104	631166	7794100	SH	DEFINED	01	6813626	
980474									
BANK OF AMERICA CORPORATION	COM	060505104	465574	5749250	SH	OTHER	01	3353913	
2395337									
BANK OF AMERICA CORPORATION	COM	060505104	52550	648930	SH	DEFINED	05	648930	
BANK OF AMERICA CORPORATION	COM	060505104	14	177	SH	DEFINED	11	177	
BANK OF AMERICA CORPORATION	COM	060505104	1031	12736	SH	DEFINED	18		
12736									
BANK HAWAII CORP	COM	062540109	5273	113808	SH	DEFINED	05	113808	
BANK HAWAII CORP	COM	062540109	125	2700	SH	DEFINED	17	2700	
BANK MONTREAL QUE	COM	063671101	596	14383	SH	DEFINED	01	14383	
BANK MONTREAL QUE	COM	063671101	319	7700	SH	DEFINED	17	7700	
BANK NEW YORK INC	COM	064057102	18480	586655	SH	DEFINED	01	569905	
16750									
BANK NEW YORK INC	COM	064057102	5960	189207	SH	OTHER	01	61558	
127649									
BANK NEW YORK INC	COM	064057102	18042	572758	SH	DEFINED	05	519058	
53700									
BANK NEW YORK INC	COM	064057102	890	28264	SH	DEFINED	08	28264	
BANK NEW YORK INC	COM	064057102	135	4301	SH	DEFINED	17	4301	
BANK NEW YORK INC	COM	064057102	32	1000	SH	DEFINED	18		
1000									
BANK ONE CORP	COM	06423A103	24207	443997	SH	DEFINED	01	339243	
104754									
BANK ONE CORP	COM	06423A103	21328	391197	SH	OTHER	01	278188	
113009									
BANK ONE CORP	COM	06423A103	33129	607649	SH	DEFINED	05	532549	
75100									
BANK ONE CORP	COM	06423A103	1497	27452	SH	DEFINED	08	27452	
BANK ONE CORP	COM	06423A103	5725	105000	SH	CALL	DEFINED	08	105000
BANK ONE CORP	COM	06423A103	676	12400	SH	PUT	DEFINED	08	12400
BANK ONE CORP	COM	06423A103	35	650	SH	OTHER	13	650	
BANK ONE CORP	COM	06423A103	1620	29715	SH	DEFINED	17	29715	
BANK ONE CORP	COM	06423A103	409	7500	SH	DEFINED	18		
7500									
BANK SOUTH CAROLINA CORP	COM	065066102	1963	143374	SH	OTHER	01	64702	
1474									
77198									
BANKATLANTIC BANCORP	CL A	065908501	58	3435	SH	DEFINED	01	3435	
BANKATLANTIC BANCORP	CL A	065908501	8	500	SH	OTHER	01	500	
BANKATLANTIC BANCORP	CL A	065908501	58	3400	SH	DEFINED	05	3400	
BANKATLANTIC BANCORP	CL A	065908501	132	7800	SH	DEFINED	08	7800	
BANKNORTH GROUP INC NEW	COM	06646R107	706	20747	SH	DEFINED	01	19162	
1585									
BANKNORTH GROUP INC NEW	COM	06646R107	313	9184	SH	OTHER	01	1934	
7250									
BANKNORTH GROUP INC NEW	COM	06646R107	11523	338504	SH	DEFINED	05	338504	
BANKNORTH GROUP INC NEW	COM	06646R107	17	500	SH	DEFINED	17	500	
BANKUNITED FINL CORP	CL A	06652B103	422	14195	SH	DEFINED	01	4095	
10100									
BANKUNITED FINL CORP	CL A	06652B103	25	825	SH	OTHER	01		
825									
BANKUNITED FINL CORP	CL A	06652B103	3887	130875	SH	DEFINED	05	130875	
BANKUNITED FINL CORP	CL A	06652B103	76	2552	SH	DEFINED	08	2552	
BANKUNITED FINL CORP	CL A	06652B103	318	10708	SH	DEFINED	17	10708	
BANNER CORP	COM	06652V109	186	6360	SH	DEFINED	08	6360	
BANNER CORP	COM	06652V109	138	4700	SH	DEFINED	17	4700	
BANTA CORP	COM	066821109	301	6500	SH	DEFINED	01	6500	
BANTA CORP	COM	066821109	6944	150000	SH	OTHER	01		
150000									
BANTA CORP	COM	066821109	2449	52906	SH	DEFINED	05	52906	
BANTA CORP	COM	066821109	127	2740	SH	DEFINED	08	2740	
BANTA CORP	COM	066821109	83	1800	SH	DEFINED	17	1800	
BARCLAYS PLC	ADR	06738E204	577	15960	SH	DEFINED	01	15032	
928									
BARCLAYS PLC	ADR	06738E204	1024	28344	SH	OTHER	01	28344	
BARD C R INC	COM	067383109	415	4248	SH	DEFINED	01	4248	
BARD C R INC	COM	067383109	397	4064	SH	OTHER	01	3889	
175									
BARD C R INC	COM	067383109	2378	24355	SH	DEFINED	05	24355	
BARD C R INC	COM	067383109	252	2580	SH	DEFINED	08	2580	
BARNES & NOBLE INC	COM	067774109	309	9493	SH	DEFINED	01	8293	
1200									
BARNES & NOBLE INC	COM	067774109	49	1500	SH	OTHER	01	1200	
300									
BARNES & NOBLE INC	COM	067774109	4666	143138	SH	DEFINED	05	143138	
BARNES & NOBLE INC	COM	067774109	489	15000	SH	DEFINED	08	15000	
BARNES & NOBLE INC	COM	067774109	446	13667	SH	DEFINED	17	13667	
BARNES GROUP INC	COM	067806109	341	12225	SH	DEFINED	01	2725	

9500							
BARNES GROUP INC	COM	067806109	2834	101600	SH	DEFINED 05	101600
BARNES GROUP INC	COM	067806109	126	4500	SH	DEFINED 08	4500
BARNES GROUP INC	COM	067806109	126	4500	SH	DEFINED 17	4500
BARRICK GOLD CORP	COM	067901108	128	5380	SH	DEFINED 01	5363
17							
BARRICK GOLD CORP	COM	067901108	312	13111	SH	OTHER 01	6511
6600							
BARRICK GOLD CORP	COM	067901108	19	800	SH	DEFINED 08	800
BARRICK GOLD CORP	COM	067901108	10	400	SH	DEFINED 11	400
BARRICK GOLD CORP	COM	067901108	2371	99700	SH	DEFINED 17	99700
BARR PHARMACEUTICALS INC	COM	068306109	539	11746	SH	DEFINED 01	11746
BARR PHARMACEUTICALS INC	COM	068306109	585	12741	SH	OTHER 01	12142
599							
BARR PHARMACEUTICALS INC	COM	068306109	19964	434946	SH	DEFINED 05	434946
BARR PHARMACEUTICALS INC	COM	068306109	168	3667	SH	DEFINED 08	3667
BARR PHARMACEUTICALS INC	COM	068306109	96	2096	SH	DEFINED 17	2096
BARRA INC	COM	068313105	202	5775	SH	DEFINED 01	2075
3700							
BARRA INC	COM	068313105	1	25	SH	OTHER 01	
25							
BARRA INC	COM	068313105	2878	82250	SH	DEFINED 05	82250
BARRA INC	COM	068313105	51	1444	SH	DEFINED 08	1444
BARRA INC	COM	068313105	133	3800	SH	DEFINED 17	3800
BASSETT FURNITURE INDS INC	COM	070203104	57	2870	SH	DEFINED 01	2870
BASSETT FURNITURE INDS INC	COM	070203104	1	50	SH	OTHER 01	
50							
BASSETT FURNITURE INDS INC	COM	070203104	952	48050	SH	DEFINED 05	48050
BASSETT FURNITURE INDS INC	COM	070203104	12	600	SH	DEFINED 08	600
BAUSCH & LOMB INC	COM	071707103	1143	19054	SH	DEFINED 01	18454
400							
200							
BAUSCH & LOMB INC	COM	071707103	220	3671	SH	OTHER 01	
3671							
BAUSCH & LOMB INC	COM	071707103	3588	59835	SH	DEFINED 05	27035
32800							
BAUSCH & LOMB INC	COM	071707103	5702	95080	SH	DEFINED 08	95080
BAUSCH & LOMB INC	COM	071707103	267	4460	SH	DEFINED 17	4460
BAXTER INTL INC	COM	071813109	20254	655675	SH	DEFINED 01	613388
42287							
BAXTER INTL INC	COM	071813109	30530	988331	SH	OTHER 01	738805
249526							
BAXTER INTL INC	COM	071813109	34926	1130672	SH	DEFINED 05	1122072
8600							
BAXTER INTL INC	COM	071813109	15080	488181	SH	DEFINED 08	488181
BAXTER INTL INC	COM	071813109	9332	302092	SH	DEFINED 17	302092
BAXTER INTL INC	COM	071813109	417	13500	SH	DEFINED 18	
13500							
BAY VIEW CAP CORP DEL	COM	07262L101	10	4357	SH	OTHER 01	4357
BAY VIEW CAP CORP DEL	COM	07262L101	28	12480	SH	DEFINED 08	12480
BEA SYS INC	COM	073325102	86	6795	SH	DEFINED 01	6795
BEA SYS INC	COM	073325102	216	17000	SH	OTHER 01	1000
16000							
BEA SYS INC	COM	073325102	38	3000	SH	DEFINED 05	3000
BEA SYS INC	COM	073325102	4075	320355	SH	DEFINED 08	320355
BEA SYS INC	COM	073325102	2290	180000	SH	CALL DEFINED 08	180000
BEA SYS INC	COM	073325102	37	2935	SH	DEFINED 17	2935
BEA SYS INC	COM	073325102	420	33000	SH	DEFINED 18	
33000							
BEAR STEARNS COS INC	COM	073902108	1409	16070	SH	DEFINED 01	15770
300							
BEAR STEARNS COS INC	COM	073902108	591	6744	SH	OTHER 01	1686
5058							
BEAR STEARNS COS INC	COM	073902108	6903	78732	SH	DEFINED 05	51932
26800							
BEAR STEARNS COS INC	COM	073902108	619	7060	SH	DEFINED 08	7060
BEAR STEARNS COS INC	COM	073902108	11837	135000	SH	CALL DEFINED 08	135000
BEAR STEARNS COS INC	COM	073902108	6576	75000	SH	PUT DEFINED 08	75000
BEAR STEARNS COS INC	COM	073902108	3099	35350	SH	DEFINED 17	35350
BEAR STEARNS COS INC	COM	073902108	863	9845	SH	DEFINED 18	
9845							
BEASLEY BROADCAST GROUP INC	CL A	074014101	96	5418	SH	DEFINED 08	5418
BEASLEY BROADCAST GROUP INC	CL A	074014101	83	4700	SH	DEFINED 17	4700
BEAZER HOMES USA INC	COM	07556Q105	172	1625	SH	DEFINED 01	1625
BEAZER HOMES USA INC	COM	07556Q105	48	450	SH	OTHER 01	125
325							
BEAZER HOMES USA INC	COM	07556Q105	3465	32718	SH	DEFINED 05	32718
BEAZER HOMES USA INC	COM	07556Q105	477	4500	SH	DEFINED 08	4500
BEAZER HOMES USA INC	COM	07556Q105	4671	44100	SH	CALL DEFINED 08	44100
BEAZER HOMES USA INC	COM	07556Q105	117	1102	SH	DEFINED 17	1102
BECKMAN COULTER INC	COM	075811109	357	6543	SH	DEFINED 01	6543
BECKMAN COULTER INC	COM	075811109	230	4208	SH	OTHER 01	2408
1800							
BECKMAN COULTER INC	COM	075811109	7000	128347	SH	DEFINED 05	128347
BECKMAN COULTER INC	COM	075811109	180	3300	SH	DEFINED 08	3300
BECKMAN COULTER INC	COM	075811109	598	10963	SH	DEFINED 17	10963

BECTON DICKINSON & CO 10804	COM	075887109	7754	159941	SH	DEFINED	01	149137	
BECTON DICKINSON & CO 58435	COM	075887109	7593	156616	SH	OTHER	01	98181	
BECTON DICKINSON & CO 40700	COM	075887109	8112	167324	SH	DEFINED	05	126624	
BECTON DICKINSON & CO BED BATH & BEYOND INC 3050	COM	075887109	234	4832	SH	DEFINED	08	4832	
BECTON DICKINSON & CO BED BATH & BEYOND INC 6802	COM	075896100	1389	33148	SH	DEFINED	01	30098	
BECTON DICKINSON & CO BED BATH & BEYOND INC 20200	COM	075896100	1523	36357	SH	OTHER	01	29555	
BECTON DICKINSON & CO BED BATH & BEYOND INC 20200	COM	075896100	9892	236084	SH	DEFINED	05	215884	
BECTON DICKINSON & CO BED BATH & BEYOND INC	COM	075896100	304	7250	SH	DEFINED	08	7250	
BECTON DICKINSON & CO BED BATH & BEYOND INC	COM	075896100	4542	108400	SH	CALL	DEFINED	08	108400
BECTON DICKINSON & CO BED BATH & BEYOND INC	COM	075896100	4	94	SH	DEFINED	11	94	
BECTON DICKINSON & CO BED BATH & BEYOND INC 9750	COM	075896100	409	9750	SH	DEFINED	18		
BEL FUSE INC 500	CL B	077347300	33	1000	SH	DEFINED	01	500	
BEL FUSE INC	CL B	077347300	1537	46850	SH	DEFINED	05	46850	
BEL FUSE INC	CL B	077347300	78	2388	SH	DEFINED	08	2388	
BEL FUSE INC	CL B	077347300	52	1600	SH	DEFINED	17	1600	
BELDEN INC 6200	COM	077459105	147	7725	SH	DEFINED	01	1525	
BELDEN INC	COM	077459105	2127	112125	SH	DEFINED	05	112125	
BELDEN INC	COM	077459105	23	1200	SH	DEFINED	08	1200	
BELL MICROPRODUCTS INC 9200	COM	078137106	112	15595	SH	DEFINED	01	6395	
BELL MICROPRODUCTS INC 125	COM	078137106	1	125	SH	OTHER	01		
BELL MICROPRODUCTS INC	COM	078137106	860	119825	SH	DEFINED	05	119825	
BELL MICROPRODUCTS INC	COM	078137106	16	2200	SH	DEFINED	08	2200	
BELLSOUTH CORP 219689	COM	079860102	72880	2631985	SH	DEFINED	01	2412296	
BELLSOUTH CORP 892452	COM	079860102	66797	2412312	SH	OTHER	01	1519860	
BELLSOUTH CORP 183900	COM	079860102	64218	2319179	SH	DEFINED	05	2135279	
BELLSOUTH CORP	COM	079860102	42	1515	SH	DEFINED	13	1515	
BELLSOUTH CORP	COM	079860102	3139	113376	SH	DEFINED	17	113376	
BELLSOUTH CORP 250000	COM	079860102	6923	250000	SH	OTHER	17		
BELO CORP 800	COM SER A	080555105	1503	54131	SH	DEFINED	01	53331	
BELO CORP 22300	COM SER A	080555105	887	31940	SH	OTHER	01	9640	
BELO CORP	COM SER A	080555105	6582	237115	SH	DEFINED	05	237115	
BELO CORP	COM SER A	080555105	42	1500	SH	DEFINED	17	1500	
BEMA GOLD CORP	COM	08135F107	37	10000	SH	OTHER	01	10000	
BEMA GOLD CORP	COM	08135F107	589	160000	SH	CALL	DEFINED	08	160000
BEMA GOLD CORP	COM	08135F107	13	3500	SH	DEFINED	17	3500	
BEMIS INC	COM	081437105	685	26342	SH	DEFINED	01	26342	
BEMIS INC 14300	COM	081437105	445	17100	SH	OTHER	01	2800	
BEMIS INC	COM	081437105	1279	49205	SH	DEFINED	05	49205	
BEMIS INC	COM	081437105	337	12960	SH	DEFINED	08	12960	
BENCHMARK ELECTRS INC 15300	COM	08160H101	677	21493	SH	DEFINED	01	6193	
BENCHMARK ELECTRS INC 250	COM	08160H101	8	250	SH	OTHER	01		
BENCHMARK ELECTRS INC	COM	08160H101	5727	181937	SH	DEFINED	05	181937	
BENCHMARK ELECTRS INC	COM	08160H101	211	6690	SH	DEFINED	08	6690	
BENCHMARK ELECTRS INC	COM	08160H101	528	16780	SH	DEFINED	17	16780	
BERKLEY W R CORP	COM	084423102	132	3301	SH	DEFINED	01	3301	
BERKLEY W R CORP 37500	COM	084423102	1502	37675	SH	OTHER	01	175	
BERKLEY W R CORP	COM	084423102	7339	184020	SH	DEFINED	05	184020	
BERKSHIRE HATHAWAY INC DEL 23	CL A	084670108	17447	187	SH	DEFINED	01	164	
BERKSHIRE HATHAWAY INC DEL 176	CL A	084670108	24351	261	SH	OTHER	01	85	
BERKSHIRE HATHAWAY INC DEL 266	CL B	084670207	28463	9149	SH	DEFINED	01	8883	
BERKSHIRE HATHAWAY INC DEL 4915	CL B	084670207	26714	8587	SH	OTHER	01	3672	
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	16	5	SH	DEFINED	05	5	
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	1335	429	SH	DEFINED	17	429	
BERKSHIRE HATHAWAY INC DEL 148	CL B	084670207	460	148	SH	DEFINED	18		
BERRY PETE CO	CL A	085789105	261	9566	SH	DEFINED	08	9566	
BERRY PETE CO	CL A	085789105	314	11500	SH	DEFINED	17	11500	
BEST BUY INC 16800	COM	086516101	5709	110384	SH	DEFINED	01	93584	
BEST BUY INC	COM	086516101	1766	34142	SH	OTHER	01	15575	

18567								
BEST BUY INC 57300	COM	086516101	12151	234939	SH		DEFINED 05	177639
BEST BUY INC	COM	086516101	11128	215161	SH		DEFINED 08	215161
BEST BUY INC	COM	086516101	1293	25000	SH	CALL	DEFINED 08	25000
BEST BUY INC	COM	086516101	233	4503	SH		DEFINED 11	4503
BEST BUY INC	COM	086516101	2801	54166	SH		DEFINED 17	54166
BEVERLY ENTERPRISES INC	COM NEW	087851309	93	14500	SH		OTHER 01	14500
BEVERLY ENTERPRISES INC	COM NEW	087851309	622	97238	SH		DEFINED 08	97238
BEVERLY ENTERPRISES INC	COM NEW	087851309	554	86500	SH		DEFINED 17	86500
BEVERLY ENTERPRISES INC 1830	COM NEW	087851309	12	1830	SH		DEFINED 18	
BIG LOTS INC	COM	089302103	93	6436	SH		DEFINED 01	6436
BIG LOTS INC 225	COM	089302103	15	1001	SH		OTHER 01	776
BIG LOTS INC	COM	089302103	793	54680	SH		DEFINED 05	54680
BIG LOTS INC	COM	089302103	71	4900	SH		DEFINED 08	4900
BIG LOTS INC	COM	089302103	318	21900	SH		DEFINED 17	21900
BINDVIEW DEV CORP	COM	090327107	5	1411	SH		DEFINED 01	1411
BINDVIEW DEV CORP	COM	090327107	25	7325	SH		OTHER 01	7325
BINDVIEW DEV CORP	COM	090327107	14	4000	SH		DEFINED 08	4000
BINDVIEW DEV CORP	COM	090327107	354	104202	SH		DEFINED 17	104202
BIO RAD LABS INC	CL A	090572207	457	8100	SH		DEFINED 08	8100
BIO RAD LABS INC	CL A	090572207	697	12365	SH		DEFINED 17	12365
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	15	2000	SH		DEFINED 01	2000
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	1	89	SH		DEFINED 05	89
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	81	10798	SH		DEFINED 08	10798
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	424	56442	SH		DEFINED 17	56442
BIOMARIN PHARMACEUTICAL INC 200	COM	09061G101	2	200	SH		DEFINED 18	
BIOMET INC 31673	COM	090613100	5075	132303	SH		DEFINED 01	100630
BIOMET INC 8827	COM	090613100	339	8827	SH		OTHER 01	
BIOMET INC 46700	COM	090613100	9723	253460	SH		DEFINED 05	206760
BIOMET INC	COM	090613100	66	1708	SH		DEFINED 08	1708
BIOMET INC	COM	090613100	467	12185	SH		DEFINED 17	12185
BIOGEN IDEC INC	COM	09062X103	13407	241137	SH		DEFINED 05	241137
BIOGEN IDEC INC	COM	09062X103	10569	190088	SH		DEFINED 08	190088
BIOGEN IDEC INC	COM	09062X103	8118	146000	SH	CALL	DEFINED 08	146000
BIOGEN IDEC INC	COM	09062X103	410	7372	SH		DEFINED 17	7372
BIOTECH HOLDERS TR 600	DEPOSTRY RCP	09067D201	6679	47000	SH		DEFINED 01	47000
BIOTECH HOLDERS TR	DEPOSTRY RCP	09067D201	114	800	SH		OTHER 01	200
BIOTECH HOLDERS TR	DEPOSTRY RCP	09067D201	57	400	SH		DEFINED 05	400
BIOTECH HOLDERS TR	DEPOSTRY RCP	09067D201	28420	200000	SH	CALL	DEFINED 08	200000
BIOTECH HOLDERS TR	DEPOSTRY RCP	09067D201	34104	240000	SH	PUT	DEFINED 08	240000
BIOTECH HOLDERS TR 340	DEPOSTRY RCP	09067D201	48	340	SH		DEFINED 18	
BIOVAIL CORP	COM	09067J109	11	716	SH		DEFINED 01	716
BIOVAIL CORP	COM	09067J109	134	8600	SH		DEFINED 08	8600
BIOVAIL CORP	COM	09067J109	1716	110000	SH	PUT	DEFINED 08	110000
BIOVAIL CORP	COM	09067J109	392	25116	SH		DEFINED 17	25116
BIOVERIS CORP	COM	090676107	12137	1024239	SH		DEFINED 01	1024239
BIOVERIS CORP	COM	090676107	153	12913	SH		DEFINED 08	12913
BIOSITE INC 400	COM	090945106	40	1250	SH		DEFINED 01	850
BIOSITE INC 200	COM	090945106	6	200	SH		OTHER 01	
BIOSITE INC	COM	090945106	2063	64525	SH		DEFINED 05	64525
BIOSITE INC	COM	090945106	17	526	SH		DEFINED 08	526
BIOSITE INC	COM	090945106	10	300	SH		DEFINED 17	300
BLACK & DECKER CORP	COM	091797100	858	15062	SH		DEFINED 01	15062
BLACK & DECKER CORP 55961	COM	091797100	3486	61215	SH		OTHER 01	5254
BLACK & DECKER CORP	COM	091797100	2139	37566	SH		DEFINED 05	37566
BLACK & DECKER CORP	COM	091797100	337	5920	SH		DEFINED 08	5920
BLACK & DECKER CORP	COM	091797100	1009	17715	SH		DEFINED 17	17715
BLACK BOX CORP DEL 1500	COM	091826107	457	8550	SH		DEFINED 01	7050
BLACK BOX CORP DEL 5100	COM	091826107	273	5100	SH		OTHER 01	
BLACK BOX CORP DEL	COM	091826107	4293	80325	SH		DEFINED 05	80325
BLACK BOX CORP DEL	COM	091826107	363	6800	SH		DEFINED 08	6800
BLACK BOX CORP DEL	COM	091826107	390	7300	SH		DEFINED 17	7300
BLACK HILLS CORP	COM	092113109	133	4180	SH		DEFINED 01	4180
BLACK HILLS CORP 975	COM	092113109	164	5149	SH		OTHER 01	4174
BLACK HILLS CORP	COM	092113109	2123	66616	SH		DEFINED 05	66616
BLACK HILLS CORP	COM	092113109	107	3370	SH		DEFINED 08	3370
BLACKROCK INVT QUALITY MUN T 4155	COM	09247D105	137	8951	SH		DEFINED 01	4796
BLACKROCK INVT QUALITY MUN T	COM	09247D105	64	4170	SH		OTHER 01	4170
BLACKROCK INCOME TR INC	COM	09247F100	47	6000	SH		DEFINED 01	6000

BLACKROCK INCOME TR INC	COM	09247F100	73	9284 SH	OTHER	01	9284	
BLACKROCK FL INSD MUN 2008 T	COM	09247H106	233	14016 SH	DEFINED	01	14016	
BLACKROCK FL INSD MUN 2008 T	COM	09247H106	70	4225 SH	OTHER	01	3600	
625								
BLACKROCK INSD MUN 2008 TRM	COM	09247K109	119	6826 SH	DEFINED	01	6826	
BLACKROCK INSD MUN 2008 TRM	COM	09247K109	151	8700 SH	OTHER	01	4000	
4700								
BLACKROCK MUN INCOME TR	SH BEN INT	09248F109	159	10783 SH	DEFINED	01	10783	
BLACKROCK MUN INCOME TR	SH BEN INT	09248F109	21	1400 SH	OTHER	01	1400	
BLAIR CORP	COM	092828102	117	4400 SH	DEFINED	08	4400	
BLAIR CORP	COM	092828102	85	3200 SH	DEFINED	17	3200	
BLOCK H & R INC	COM	093671105	4066	79673 SH	DEFINED	01	63128	
16545								
BLOCK H & R INC	COM	093671105	2612	51180 SH	OTHER	01	37490	
13690								
BLOCK H & R INC	COM	093671105	12614	247191 SH	DEFINED	05	212991	
34200								
BLOCK H & R INC	COM	093671105	439	8612 SH	DEFINED	08	8612	
BLOCK H & R INC	COM	093671105	2710	53100 SH	CALL	DEFINED	08	53100
BLOCK H & R INC	COM	093671105	857	16800 SH	DEFINED	17	16800	
BLOCKBUSTER INC	CL A	093679108	10	550 SH	DEFINED	01	550	
BLOCKBUSTER INC	CL A	093679108	9	500 SH	DEFINED	05	500	
BLOCKBUSTER INC	CL A	093679108	140	8000 SH	DEFINED	08	8000	
BLOCKBUSTER INC	CL A	093679108	44	2499 SH	DEFINED	17	2499	
BLUE COAT SYSTEMS INC	COM NEW	09534T508	86	1600 SH	DEFINED	08	1600	
BLUE COAT SYSTEMS INC	COM NEW	09534T508	32	600 SH	DEFINED	17	600	
BLUE COAT SYSTEMS INC	COM NEW	09534T508	484	9039 SH	DEFINED	18		
9039								
BLUEGREEN CORP	COM	096231105	206	15900 SH	DEFINED	08	15900	
BLYTH INC	COM	09643P108	234	7150 SH	DEFINED	01	7150	
BLYTH INC	COM	09643P108	4	125 SH	OTHER	01		
125								
BLYTH INC	COM	09643P108	3076	94147 SH	DEFINED	05	94147	
BOB EVANS FARMS INC	COM	096761101	242	7500 SH	DEFINED	01	7500	
BOB EVANS FARMS INC	COM	096761101	2320	71775 SH	DEFINED	05	71775	
BOB EVANS FARMS INC	COM	096761101	136	4198 SH	DEFINED	08	4198	
BOCA RESORTS INC	CL A	09688T106	370	21200 SH	DEFINED	01	21200	
BOCA RESORTS INC	CL A	09688T106	3	159 SH	OTHER	01	159	
BOCA RESORTS INC	CL A	09688T106	73	4200 SH	DEFINED	08	4200	
BOEING CO	COM	097023105	3	75 SH	DEFINED		75	
BOEING CO	COM	097023105	72763	1771689 SH	DEFINED	01	1729303	
42386								
BOEING CO	COM	097023105	24817	604253 SH	OTHER	01	342906	
261347								
BOEING CO	COM	097023105	43135	1050288 SH	DEFINED	05	1050288	
BOEING CO	COM	097023105	2018	49128 SH	DEFINED	08	49128	
BOEING CO	COM	097023105	990	24100 SH	PUT	DEFINED	08	24100
BOEING CO	COM	097023105	9	210 SH	DEFINED	13		
210								
BOEING CO	COM	097023105	5710	139030 SH	DEFINED	17	139030	
BOEING CO	COM	097023105	1623	39510 SH	DEFINED	18		
39510								
BOISE CASCADE CORP	COM	097383103	29534	852345 SH	DEFINED	01	852345	
BOISE CASCADE CORP	COM	097383103	784	22629 SH	OTHER	01	15328	
7301								
BOISE CASCADE CORP	COM	097383103	1436	41440 SH	DEFINED	05	41440	
BOISE CASCADE CORP	COM	097383103	1866	53856 SH	DEFINED	08	53856	
BOISE CASCADE CORP	COM	097383103	213	6142 SH	DEFINED	17	6142	
BOMBAY CO INC	COM	097924104	63	8080 SH	DEFINED	08	8080	
BOMBAY CO INC	COM	097924104	355	45200 SH	DEFINED	17	45200	
BORDERS GROUP INC	COM	099709107	210	8840 SH	DEFINED	01	8840	
BORDERS GROUP INC	COM	099709107	7	300 SH	OTHER	01		
300								
BORDERS GROUP INC	COM	099709107	3868	162951 SH	DEFINED	05	162951	
BORDERS GROUP INC	COM	099709107	945	39800 SH	DEFINED	17	39800	
BORG WARNER INC	COM	099724106	240	2833 SH	DEFINED	01	2208	
625								
BORG WARNER INC	COM	099724106	207	2437 SH	OTHER	01	2162	
275								
BORG WARNER INC	COM	099724106	4874	57460 SH	DEFINED	05	57460	
BORG WARNER INC	COM	099724106	34	400 SH	DEFINED	08	400	
BORG WARNER INC	COM	099724106	308	3630 SH	DEFINED	17	3630	
BORLAND SOFTWARE CORP	COM	099849101	177	19575 SH	DEFINED	01	17050	
2525								
BORLAND SOFTWARE CORP	COM	099849101	2252	249671 SH	DEFINED	05	249671	
BORLAND SOFTWARE CORP	COM	099849101	181	20098 SH	DEFINED	08	20098	
BORLAND SOFTWARE CORP	COM	099849101	677	75000 SH	CALL	DEFINED	08	75000
BORLAND SOFTWARE CORP	COM	099849101	9	1012 SH	DEFINED	17	1012	
BOSTON BEER INC	CL A	100557107	2	100 SH	DEFINED	01	100	
BOSTON BEER INC	CL A	100557107	269	14598 SH	DEFINED	08	14598	
BOSTON BEER INC	CL A	100557107	243	13200 SH	DEFINED	17	13200	
BOSTON COMMUNICATIONS GROUP	COM	100582105	73	6150 SH	DEFINED	01	1650	
4500								
BOSTON COMMUNICATIONS GROUP	COM	100582105	2	175 SH	OTHER	01		
175								

BOSTON COMMUNICATIONS GROUP	COM	100582105	929	78425	SH	DEFINED	05	78425	
BOSTON COMMUNICATIONS GROUP	COM	100582105	17	1448	SH	DEFINED	08	1448	
BOSTON PRIVATE FINL HLDGS IN 6000	COM	101119105	525	18755	SH	DEFINED	01	12755	
BOSTON PRIVATE FINL HLDGS IN 75	COM	101119105	2	75	SH	OTHER	01		
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	7660	273571	SH	DEFINED	05	273571	
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	57	2048	SH	DEFINED	08	2048	
BOSTON PROPERTIES INC 4595	COM	101121101	3352	61718	SH	DEFINED	01	57123	
BOSTON PROPERTIES INC 530	COM	101121101	900	16580	SH	OTHER	01	16050	
BOSTON PROPERTIES INC	COM	101121101	13815	254379	SH	DEFINED	05	254379	
BOSTON PROPERTIES INC	COM	101121101	201	3700	SH	DEFINED	08	3700	
BOSTON PROPERTIES INC	COM	101121101	3104	57149	SH	DEFINED	17	57149	
BOSTON SCIENTIFIC CORP 32750	COM	101137107	3934	92821	SH	DEFINED	01	60071	
BOSTON SCIENTIFIC CORP 21245	COM	101137107	2926	69038	SH	OTHER	01	47793	
BOSTON SCIENTIFIC CORP 23000	COM	101137107	17609	415495	SH	DEFINED	05	392495	
BOSTON SCIENTIFIC CORP	COM	101137107	7488	176680	SH	DEFINED	08	176680	
BOSTON SCIENTIFIC CORP	COM	101137107	6357	150000	SH	CALL	DEFINED	08	150000
BOSTON SCIENTIFIC CORP 7984445	COM	101137107	1352262	31908012	SH	DEFINED	11	23923567	
BOSTON SCIENTIFIC CORP	COM	101137107	1154	27230	SH	DEFINED	17	27230	
BOSTON SCIENTIFIC CORP 13000	COM	101137107	551	13000	SH	DEFINED	18		
BOWATER INC	COM	102183100	267	6118	SH	DEFINED	01	6118	
BOWATER INC 9400	COM	102183100	436	10000	SH	OTHER	01	600	
BOWATER INC	COM	102183100	87	2000	SH	CALL	DEFINED	01	2000
BOWATER INC	COM	102183100	175	4000	SH	PUT	DEFINED	01	4000
BOWATER INC	COM	102183100	5032	115333	SH	DEFINED	05	115333	
BOWATER INC	COM	102183100	127	2900	SH	DEFINED	08	2900	
BOWATER INC	COM	102183100	215	4938	SH	DEFINED	17	4938	
BOWNE & CO INC	COM	103043105	81	4725	SH	DEFINED	01	4725	
BOWNE & CO INC 25	COM	103043105	5	265	SH	OTHER	01	240	
BOWNE & CO INC	COM	103043105	2399	140315	SH	DEFINED	05	140315	
BOWNE & CO INC	COM	103043105	9	526	SH	DEFINED	08	526	
BOYD GAMING CORP 1300 900	COM	103304101	327	14275	SH	DEFINED	01	12075	
BOYD GAMING CORP 900	COM	103304101	21	900	SH	OTHER	01		
BOYD GAMING CORP	COM	103304101	8259	360819	SH	DEFINED	05	360819	
BOYD GAMING CORP	COM	103304101	30	1314	SH	DEFINED	08	1314	
BOYD GAMING CORP	COM	103304101	794	34700	SH	DEFINED	17	34700	
BRADLEY PHARMACEUTICALS INC	COM	104576103	90	3562	SH	DEFINED	08	3562	
BRADLEY PHARMACEUTICALS INC	COM	104576103	2770	110000	SH	CALL	DEFINED	08	110000
BRADLEY PHARMACEUTICALS INC	COM	104576103	65	2600	SH	DEFINED	17	2600	
BRADY CORP 5900	CL A	104674106	15498	406985	SH	DEFINED	01	401085	
BRADY CORP 1075	CL A	104674106	41	1075	SH	OTHER	01		
BRADY CORP	CL A	104674106	3972	104300	SH	DEFINED	05	104300	
BRADY CORP	CL A	104674106	3	84	SH	DEFINED	08	84	
BRADY CORP	CL A	104674106	267	7000	SH	DEFINED	17	7000	
BRANDYWINE RLTY TR	SH BEN INT N	105368203	608	19899	SH	DEFINED	01	19899	
BRANDYWINE RLTY TR	SH BEN INT N	105368203	159	5200	SH	DEFINED	08	5200	
BRASCAN CORP	CL A LTD VT	10549P606	227	5640	SH	DEFINED	01	5640	
BRASCAN CORP 300	CL A LTD VT	10549P606	29	730	SH	OTHER	01	430	
BRIGGS & STRATTON CORP 8400	COM	109043109	1038	15389	SH	DEFINED	01	6989	
BRIGGS & STRATTON CORP 3959	COM	109043109	267	3959	SH	OTHER	01		
BRIGGS & STRATTON CORP	COM	109043109	7155	106050	SH	DEFINED	05	106050	
BRIGGS & STRATTON CORP	COM	109043109	112	1660	SH	DEFINED	08	1660	
BRIGGS & STRATTON CORP	COM	109043109	399	5920	SH	DEFINED	17	5920	
BRIGHAM EXPLORATION CO	COM	109178103	1665	226517	SH	DEFINED	05	226517	
BRIGHAM EXPLORATION CO	COM	109178103	21	2800	SH	DEFINED	08	2800	
BRIGHT HORIZON FAMILY SOLUTI 995	COM	109195107	47	995	SH	DEFINED	01		
BRIGHT HORIZON FAMILY SOLUTI 955	COM	109195107	51	1075	SH	OTHER	01	120	
BRIGHT HORIZON FAMILY SOLUTI	COM	109195107	389	8247	SH	DEFINED	08	8247	
BRINKER INTL INC	DBC	109641AC4	10188	14249000	PRN	DEFINED	08	14249000	
BRINKER INTL INC	COM	109641100	358	9435	SH	DEFINED	01	9435	
BRINKER INTL INC 350	COM	109641100	39	1025	SH	OTHER	01	675	
BRINKER INTL INC	COM	109641100	15273	402667	SH	DEFINED	05	402667	
BRINKER INTL INC	COM	109641100	249	6560	SH	DEFINED	08	6560	
BRINKER INTL INC	COM	109641100	759	20000	SH	CALL	DEFINED	08	20000
BRINKER INTL INC	COM	109641100	52	1374	SH	DEFINED	17	1374	

BRINKER INTL INC 7500	COM	109641100	284	7500 SH	DEFINED 18	
BRINKS CO	COM	109696104	3100	112391 SH	DEFINED 05	112391
BRINKS CO	COM	109696104	203	7354 SH	DEFINED 08	7354
BRINKS CO	COM	109696104	28	1000 SH	DEFINED 17	1000
BRISTOL MYERS SQUIBB CO	DBC	110122AM0	3379	3350000 PRN	DEFINED 08	3350000
BRISTOL MYERS SQUIBB CO 299417	COM	110122108	164316	6781513 SH	DEFINED 01	6482096
BRISTOL MYERS SQUIBB CO 6882822	COM	110122108	222381	9177937 SH	OTHER 01	2295115
BRISTOL MYERS SQUIBB CO 197400	COM	110122108	40528	1672643 SH	DEFINED 05	1475243
BRISTOL MYERS SQUIBB CO	COM	110122108	4108	169546 SH	DEFINED 08	169546
BRISTOL MYERS SQUIBB CO	COM	110122108	5209	215000 SH	CALL DEFINED 08	215000
BRISTOL MYERS SQUIBB CO	COM	110122108	9843	406252 SH	DEFINED 17	406252
BRISTOL MYERS SQUIBB CO 2425	COM	110122108	59	2425 SH	DEFINED 18	
BRISTOL WEST HLDGS INC	COM	11037M105	1303	63853 SH	DEFINED 05	63853
BRISTOL WEST HLDGS INC	COM	11037M105	20	1000 SH	DEFINED 08	1000
BROADCOM CORP 675	CL A	111320107	693	17752 SH	DEFINED 01	17077
BROADCOM CORP 2660	CL A	111320107	188	4825 SH	OTHER 01	2165
BROADCOM CORP	CL A	111320107	5232	134110 SH	DEFINED 05	134110
BROADCOM CORP	CL A	111320107	1180	30256 SH	DEFINED 08	30256
BROADCOM CORP	CL A	111320107	3901	100000 SH	PUT DEFINED 08	100000
BROADCOM CORP	CL A	111320107	642	16447 SH	DEFINED 17	16447
BROADCOM CORP 33587	CL A	111320107	1310	33587 SH	DEFINED 18	
BROCADE COMMUNICATIONS SYS I	NOTE 2.000%	111621AB4	1000	1080000 PRN	DEFINED 17	1080000
BROCADE COMMUNICATIONS SYS I	COM	111621108	1	115 SH	DEFINED 01	115
BROCADE COMMUNICATIONS SYS I	COM	111621108	5	700 SH	OTHER 01	700
BROCADE COMMUNICATIONS SYS I	COM	111621108	17	2600 SH	DEFINED 05	2600
BROCADE COMMUNICATIONS SYS I	COM	111621108	2125	320049 SH	DEFINED 08	320049
BROCADE COMMUNICATIONS SYS I	COM	111621108	631	95100 SH	PUT DEFINED 08	95100
BROCADE COMMUNICATIONS SYS I	COM	111621108	190	28542 SH	DEFINED 17	28542
BROOKLINE BANCORP INC DEL	COM	11373M107	4041	253350 SH	DEFINED 05	253350
BROOKLINE BANCORP INC DEL	COM	11373M107	171	10700 SH	DEFINED 08	10700
BROOKS AUTOMATION INC	COM	114340102	4092	194500 SH	DEFINED 05	194500
BROOKS AUTOMATION INC	COM	114340102	371	17620 SH	DEFINED 08	17620
BROOKS AUTOMATION INC	COM	114340102	315	14955 SH	DEFINED 17	14955
BROOKSTONE INC	COM	114537103	305	11190 SH	DEFINED 08	11190
BROOKSTONE INC	COM	114537103	246	9000 SH	DEFINED 17	9000
BROOKTROUT INC 7800	COM	114580103	197	9950 SH	DEFINED 01	2150
BROOKTROUT INC 200	COM	114580103	4	200 SH	OTHER 01	
BROOKTROUT INC	COM	114580103	1216	61275 SH	DEFINED 05	61275
BROOKTROUT INC	COM	114580103	24	1200 SH	DEFINED 08	1200
BROWN & BROWN INC 4025	COM	115236101	275	7085 SH	DEFINED 01	3060
BROWN & BROWN INC	COM	115236101	109	2825 SH	OTHER 01	2825
BROWN & BROWN INC	COM	115236101	5519	142395 SH	DEFINED 05	142395
BROWN & BROWN INC	COM	115236101	136	3500 SH	DEFINED 08	3500
BROWN FORMAN CORP	CL A	115637100	2400	47530 SH	DEFINED 01	47530
BROWN FORMAN CORP 55	CL A	115637100	224	4441 SH	OTHER 01	4386
BROWN FORMAN CORP	CL A	115637100	33	652 SH	DEFINED 05	652
BROWN FORMAN CORP 550	CL B	115637209	2371	49738 SH	DEFINED 01	49188
BROWN FORMAN CORP	CL B	115637209	2754	57790 SH	DEFINED 05	57790
BROWN FORMAN CORP	CL B	115637209	165	3464 SH	DEFINED 08	3464
BROWN FORMAN CORP	CL B	115637209	5	100 SH	DEFINED 17	100
BROWN TOM INC 5180	COM NEW	115660201	325	8655 SH	DEFINED 01	3475
BROWN TOM INC 2210	COM NEW	115660201	83	2210 SH	OTHER 01	
BROWN TOM INC	COM NEW	115660201	7379	196250 SH	DEFINED 05	196250
BROWN TOM INC	COM NEW	115660201	98	2600 SH	DEFINED 08	2600
BROWN TOM INC	COM NEW	115660201	387	10300 SH	DEFINED 17	10300
BROWN SHOE INC NEW 8267	COM	115736100	608	16700 SH	DEFINED 01	8433
BROWN SHOE INC NEW 18438	COM	115736100	672	18438 SH	OTHER 01	
BROWN SHOE INC NEW	COM	115736100	3217	88300 SH	DEFINED 05	88300
BROWN SHOE INC NEW	COM	115736100	47	1300 SH	DEFINED 08	1300
BRUNSWICK CORP	COM	117043109	230	5627 SH	DEFINED 01	5627
BRUNSWICK CORP 70	COM	117043109	3	70 SH	OTHER 01	
BRUNSWICK CORP	COM	117043109	2481	60767 SH	DEFINED 05	60767
BRUNSWICK CORP	COM	117043109	131	3200 SH	DEFINED 08	3200
BRUNSWICK CORP	COM	117043109	20572	503834 SH	DEFINED 11	503834
BRUNSWICK CORP	COM	117043109	252	6179 SH	DEFINED 17	6179
BRUSH ENGINEERED MATLS INC 11500	COM	117421107	345	17000 SH	DEFINED 01	5500

BRUSH ENGINEERED MATLS INC 100	COM	117421107	2	100 SH	OTHER	01	
BRUSH ENGINEERED MATLS INC	COM	117421107	1597	78800 SH	DEFINED	05	78800
BUCKEYE PARTNERS L P 1000	UNIT LTD PAR	118230101	335	7750 SH	DEFINED	01	6750
BUCKEYE PARTNERS L P 8875	UNIT LTD PAR	118230101	716	16575 SH	OTHER	01	7700
BUCKEYE TECHNOLOGIES INC 9500	COM	118255108	135	13025 SH	DEFINED	01	3525
BUCKEYE TECHNOLOGIES INC 625	COM	118255108	6	625 SH	OTHER	01	
BUCKEYE TECHNOLOGIES INC	COM	118255108	1707	164750 SH	DEFINED	05	164750
BUCKEYE TECHNOLOGIES INC	COM	118255108	330	31900 SH	DEFINED	08	31900
BUCKEYE TECHNOLOGIES INC	COM	118255108	318	30700 SH	DEFINED	17	30700
BUCKLE INC	COM	118440106	258	8900 SH	DEFINED	08	8900
BUCKLE INC	COM	118440106	316	10900 SH	DEFINED	17	10900
BUILDING MATLS HLDG CORP 3300	COM	120113105	83	4775 SH	DEFINED	01	1475
BUILDING MATLS HLDG CORP 1125	COM	120113105	20	1125 SH	OTHER	01	
BUILDING MATLS HLDG CORP	COM	120113105	998	57125 SH	DEFINED	05	57125
BUILDING MATLS HLDG CORP	COM	120113105	16	900 SH	DEFINED	08	900
BURLINGTON COAT FACTORY 3900	COM	121579106	160	8100 SH	DEFINED	01	4200
BURLINGTON COAT FACTORY	COM	121579106	3759	189850 SH	DEFINED	05	189850
BURLINGTON NORTHN SANTA FE C 6344	COM	12189T104	7312	232137 SH	DEFINED	01	225793
BURLINGTON NORTHN SANTA FE C 140442	COM	12189T104	7449	236473 SH	OTHER	01	96031
BURLINGTON NORTHN SANTA FE C	COM	12189T104	5872	186415 SH	DEFINED	05	186415
BURLINGTON NORTHN SANTA FE C	COM	12189T104	212	6727 SH	DEFINED	08	6727
BURLINGTON NORTHN SANTA FE C	COM	12189T104	111	3522 SH	DEFINED	17	3522
BURLINGTON RES INC 23343	COM	122014103	5822	91504 SH	DEFINED	01	68161
BURLINGTON RES INC 37760	COM	122014103	3954	62138 SH	OTHER	01	24378
BURLINGTON RES INC	COM	122014103	5997	94252 SH	DEFINED	05	94252
BURLINGTON RES INC	COM	122014103	185	2900 SH	DEFINED	08	2900
BURLINGTON RES INC	COM	122014103	280	4400 SH	DEFINED	17	4400
BUSH INDS INC	CL A	123164105		1500 SH	DEFINED	01	1500
BUSH INDS INC	CL A	123164105	5	47100 SH	DEFINED	17	47100
BUTLER MFG CO DEL	COM	123655102	5	225 SH	DEFINED	01	225
BUTLER MFG CO DEL	COM	123655102	587	26125 SH	DEFINED	05	26125
C & F FINL CORP	COM	12466Q104	158	3866 SH	DEFINED	08	3866
C & F FINL CORP	COM	12466Q104	130	3200 SH	DEFINED	17	3200
C&D TECHNOLOGIES INC 13200 200	COM	124661109	282	16900 SH	DEFINED	01	3500
C&D TECHNOLOGIES INC 200	COM	124661109	3	200 SH	OTHER	01	
C&D TECHNOLOGIES INC	COM	124661109	1970	117900 SH	DEFINED	05	117900
C&D TECHNOLOGIES INC	COM	124661109	128	7658 SH	DEFINED	08	7658
C&D TECHNOLOGIES INC	COM	124661109	114	6800 SH	DEFINED	17	6800
CAE INC	COM	124765108	159	36400 SH	DEFINED	17	36400
CB BANCSHARES INC HAWAII	COM	124785106	56	800 SH	DEFINED	08	800
CB BANCSHARES INC HAWAII	COM	124785106	769	11002 SH	DEFINED	17	11002
CBL & ASSOC PPTYS INC 5800	COM	124830100	372	6068 SH	OTHER	01	268
CBL & ASSOC PPTYS INC	COM	124830100	6	100 SH	DEFINED	08	100
CBRL GROUP INC	COM	12489V106	188	4740 SH	DEFINED	01	4740
CBRL GROUP INC 1365	COM	12489V106	66	1665 SH	OTHER	01	300
CBRL GROUP INC	COM	12489V106	4071	102693 SH	DEFINED	05	102693
CBRL GROUP INC	COM	12489V106	983	24800 SH	DEFINED	08	24800
CBRL GROUP INC	COM	12489V106	2676	67500 SH	CALL	DEFINED	67500
CBRL GROUP INC	COM	12489V106	905	22839 SH	DEFINED	17	22839
C COR NET CORP 28525	COM	125010108	757	53975 SH	DEFINED	01	25450
C COR NET CORP 475	COM	125010108	7	475 SH	OTHER	01	
C COR NET CORP	COM	125010108	6906	492615 SH	DEFINED	05	492615
C COR NET CORP	COM	125010108	69	4910 SH	DEFINED	08	4910
C COR NET CORP	COM	125010108	41	2900 SH	DEFINED	17	2900
C D I CORP 2900	COM	125071100	123	3800 SH	DEFINED	01	900
C D I CORP 525	COM	125071100	17	525 SH	OTHER	01	
C D I CORP	COM	125071100	2677	82925 SH	DEFINED	05	82925
C D I CORP	COM	125071100	136	4200 SH	DEFINED	08	4200
C D I CORP	COM	125071100	136	4200 SH	DEFINED	17	4200
C D W CORP	COM	12512N105	18771	277643 SH	DEFINED	05	277643
C D W CORP	COM	12512N105	291	4300 SH	DEFINED	08	4300
C D W CORP	COM	12512N105	6761	100000 SH	CALL	DEFINED	100000
C D W CORP	COM	12512N105	491	7259 SH	DEFINED	17	7259
CEC ENTMT INC 23400	COM	125137109	1027	29597 SH	DEFINED	01	6197

CEC ENTMT INC	COM		125137109	6400	184450	SH	DEFINED	05	184450	
CEC ENTMT INC	COM		125137109	125	3600	SH	DEFINED	08	3600	
CEC ENTMT INC	COM		125137109	735	21180	SH	DEFINED	17	21180	
CH ENERGY GROUP INC	COM		12541M102	87	1775	SH	DEFINED	01	1775	
CH ENERGY GROUP INC	COM		12541M102	124	2525	SH	OTHER	01	825	
1700										
CH ENERGY GROUP INC	COM		12541M102	3196	65100	SH	DEFINED	05	65100	
CH ENERGY GROUP INC	COM		12541M102	44	900	SH	DEFINED	08	900	
C H ROBINSON WORLDWIDE INC	COM		12541W100	217	5225	SH	DEFINED	01	5225	
C H ROBINSON WORLDWIDE INC	COM		12541W100	32	760	SH	OTHER	01	460	
300										
C H ROBINSON WORLDWIDE INC	COM		12541W100	7281	175447	SH	DEFINED	05	175447	
C H ROBINSON WORLDWIDE INC	COM		12541W100	99	2388	SH	DEFINED	08	2388	
C H ROBINSON WORLDWIDE INC	COM		12541W100	369	8900	SH	DEFINED	17	8900	
CIGNA CORP	COM		125509109	3836	65003	SH	DEFINED	01	57606	
7397										
CIGNA CORP	COM		125509109	5723	96964	SH	OTHER	01	39405	
57559										
CIGNA CORP	COM		125509109	3915	66335	SH	DEFINED	05	66335	
CIGNA CORP	COM		125509109	5762	97636	SH	DEFINED	08	97636	
CIGNA CORP	COM		125509109	271	4596	SH	DEFINED	17	4596	
CIT GROUP INC	COM		125581108	13958	366820	SH	DEFINED	05	366820	
CIT GROUP INC	COM		125581108	1237	32500	SH	DEFINED	08	32500	
CIT GROUP INC	COM		125581108	1157	30409	SH	DEFINED	17	30409	
CIT GROUP INC	COM		125581108	118	3100	SH	DEFINED	18		
3100										
CKE RESTAURANTS INC	COM		12561E105	65	6600	SH	DEFINED	01	6600	
CKE RESTAURANTS INC	COM		12561E105	65	6600	SH	DEFINED	05	6600	
CKE RESTAURANTS INC	COM		12561E105	96	9714	SH	DEFINED	08	9714	
CLECO CORP NEW	COM		12561W105	321	16873	SH	DEFINED	01	16873	
CLECO CORP NEW	COM		12561W105	222	11678	SH	OTHER	01	2928	
8750										
CLECO CORP NEW	COM		12561W105	3713	195125	SH	DEFINED	05	195125	
CMGI INC	COM		125750109	34	14000	SH	DEFINED	01	14000	
CMGI INC	COM		125750109	208	85084	SH	DEFINED	08	85084	
CMGI INC	COM		125750109	399	162722	SH	DEFINED	17	162722	
CMS ENERGY CORP	COM		125896100	574	64181	SH	DEFINED	01	49051	
15130										
CMS ENERGY CORP	COM		125896100	101	11260	SH	OTHER	01		
11260										
CMS ENERGY CORP	COM		125896100	2697	301320	SH	DEFINED	05	101020	
200300										
CMS ENERGY CORP	COM		125896100	440	49208	SH	DEFINED	08	49208	
CMS ENERGY CORP	COM		125896100	179	20000	SH	DEFINED	17	20000	
CPI CORP	COM		125902106	183	9600	SH	DEFINED	01	3600	
6000										
CPI CORP	COM		125902106	760	39925	SH	DEFINED	05	39925	
CPI CORP	COM		125902106	120	6330	SH	DEFINED	08	6330	
CPI CORP	COM		125902106	103	5400	SH	DEFINED	17	5400	
CNET INC	NOTE	5.000%	125945AC9	396	400000	PRN	DEFINED	17	400000	
CSK AUTO CORP	COM		125965103	3	170	SH	DEFINED	01	170	
CSK AUTO CORP	COM		125965103	71	3915	SH	OTHER	01		
3915										
CSK AUTO CORP	COM		125965103	241	13300	SH	DEFINED	08	13300	
CSK AUTO CORP	COM		125965103	118	6500	SH	DEFINED	17	6500	
CNA FINL CORP	COM		126117100	58	2100	SH	OTHER	01	2100	
CNA FINL CORP	COM		126117100	36	1300	SH	DEFINED	08	1300	
CNA FINL CORP	COM		126117100	1378	50000	SH	CALL	DEFINED	08	50000
CNA FINL CORP	COM		126117100	225	8146	SH	DEFINED	17	8146	
CNF INC	COM		12612W104	65	1925	SH	DEFINED	01	1925	
CNF INC	COM		12612W104	10	300	SH	OTHER	01	300	
CNF INC	COM		12612W104	3471	103303	SH	DEFINED	05	103303	
CNF INC	COM		12612W104	19	575	SH	DEFINED	17	575	
CNET NETWORKS INC	COM		12613R104	6	548	SH	OTHER	01	548	
CNET NETWORKS INC	COM		12613R104	352	34006	SH	DEFINED	08	34006	
CNET NETWORKS INC	COM		12613R104	414	40000	SH	PUT	DEFINED	08	40000
CNOOC LTD	SPONSORED AD		126132109	3	70	SH	OTHER	01	60	
10										
CNOOC LTD	SPONSORED AD		126132109	22517	523645	SH	DEFINED	11	523645	
CNS INC	COM		126136100	151	14200	SH	DEFINED	08	14200	
CNS INC	COM		126136100	279	26200	SH	DEFINED	17	26200	
CSG SYS INTL INC	COM		126349109	93	5420	SH	DEFINED	01	5420	
CSG SYS INTL INC	COM		126349109	1862	108399	SH	DEFINED	05	108399	
CSG SYS INTL INC	COM		126349109	514	29898	SH	DEFINED	08	29898	
CSG SYS INTL INC	COM		126349109	384	22354	SH	DEFINED	17	22354	
CSX CORP	DBC		126408GA5	4169	5000000	PRN	DEFINED	17	5000000	
CSX CORP	COM		126408103	4944	163227	SH	DEFINED	01	144313	
18914										
CSX CORP	COM		126408103	2367	78141	SH	OTHER	01	50428	
27713										
CSX CORP	COM		126408103	24464	807648	SH	DEFINED	05	807648	
CSX CORP	COM		126408103	302	9962	SH	DEFINED	17	9962	
CTS CORP	COM		126501105	605	46422	SH	DEFINED	01	25122	
21300										
CTS CORP	COM		126501105	2225	170650	SH	DEFINED	05	170650	

CTS CORP	COM	126501105	46	3516 SH	DEFINED 08	3516
CUNO INC	COM	126583103	199	4438 SH	DEFINED 01	3858
480 100						
CUNO INC	COM	126583103	7	150 SH	OTHER 01	
150						
CUNO INC	COM	126583103	5139	114758 SH	DEFINED 05	114758
CVS CORP	COM	126650100	3192	90417 SH	DEFINED 01	90217
200						
CVS CORP	COM	126650100	1153	32671 SH	OTHER 01	7891
24780						
CVS CORP	COM	126650100	7477	211818 SH	DEFINED 05	205518
6300						
CVS CORP	COM	126650100	1966	55700 SH	DEFINED 08	55700
CVS CORP	COM	126650100	13605	385400 SH	CALL DEFINED 08	385400
CVS CORP	COM	126650100	1248	35355 SH	DEFINED 17	35355
CV THERAPEUTICS INC	COM	126667104	23	1500 SH	DEFINED 01	1500
CV THERAPEUTICS INC	COM	126667104	73	4852 SH	DEFINED 08	4852
CV THERAPEUTICS INC	COM	126667104	1475	97500 SH	CALL DEFINED 08	97500
CABLEVISION SYS CORP	CL A NY CABL	12686C109	37	1619 SH	DEFINED 01	1019
600						
CABLEVISION SYS CORP	CL A NY CABL	12686C109	27	1200 SH	DEFINED 05	1200
CABLEVISION SYS CORP	CL A NY CABL	12686C109	4594	200800 SH	DEFINED 08	200800
CABLE DESIGN TECHNOLOGIES CO	COM	126924109	404	42620 SH	DEFINED 01	36720
5900						
CABLE DESIGN TECHNOLOGIES CO	COM	126924109	9	1000 SH	OTHER 01	
1000						
CABLE DESIGN TECHNOLOGIES CO	COM	126924109	1768	186500 SH	DEFINED 05	186500
CABLE DESIGN TECHNOLOGIES CO	COM	126924109	39	4106 SH	DEFINED 08	4106
CABOT CORP	COM	127055101	200	6100 SH	DEFINED 01	6100
CABOT CORP	COM	127055101	14	425 SH	OTHER 01	200
225						
CABOT CORP	COM	127055101	4211	128374 SH	DEFINED 05	128374
CABOT CORP	COM	127055101	3	100 SH	DEFINED 08	100
CABOT CORP	COM	127055101	26	800 SH	DEFINED 17	800
CABOT MICROELECTRONICS CORP	COM	12709P103	136	3236 SH	DEFINED 01	636
2600						
CABOT MICROELECTRONICS CORP	COM	12709P103	66	1556 SH	OTHER 01	1481
75						
CABOT MICROELECTRONICS CORP	COM	12709P103	2163	51346 SH	DEFINED 05	51346
CABOT MICROELECTRONICS CORP	COM	12709P103	205	4876 SH	DEFINED 08	4876
CABOT MICROELECTRONICS CORP	COM	12709P103	211	5000 SH	CALL DEFINED 08	5000
CABOT MICROELECTRONICS CORP	COM	12709P103	1264	30000 SH	PUT DEFINED 08	30000
CABOT MICROELECTRONICS CORP	COM	12709P103	47	1108 SH	DEFINED 17	1108
CABOT OIL & GAS CORP	COM	127097103	234	7650 SH	DEFINED 01	1695
5955						
CABOT OIL & GAS CORP	COM	127097103	12	395 SH	OTHER 01	
395						
CABOT OIL & GAS CORP	COM	127097103	4303	140800 SH	DEFINED 05	140800
CABOT OIL & GAS CORP	COM	127097103	122	4000 SH	DEFINED 08	4000
CABOT OIL & GAS CORP	COM	127097103	122	4000 SH	DEFINED 17	4000
CACI INTL INC	CL A	127190304	387	9010 SH	DEFINED 01	7610
1400						
CACI INTL INC	CL A	127190304	725	16850 SH	OTHER 01	12850
4000						
CACI INTL INC	CL A	127190304	5295	123150 SH	DEFINED 05	123150
CACI INTL INC	CL A	127190304	284	6600 SH	DEFINED 08	6600
CACI INTL INC	CL A	127190304	361	8400 SH	DEFINED 17	8400
CADBURY SCHWEPPEES PLC	ADR	127209302	69	2134 SH	DEFINED 01	1744
390						
CADBURY SCHWEPPEES PLC	ADR	127209302	247	7690 SH	OTHER 01	5550
2140						
CADENCE DESIGN SYSTEM INC	COM	127387108	280	18975 SH	DEFINED 01	18975
CADENCE DESIGN SYSTEM INC	COM	127387108	50	3400 SH	OTHER 01	3400
CADENCE DESIGN SYSTEM INC	COM	127387108	8067	547274 SH	DEFINED 05	547274
CADENCE DESIGN SYSTEM INC	COM	127387108	543	36820 SH	DEFINED 08	36820
CADENCE DESIGN SYSTEM INC	COM	127387108	137	9285 SH	DEFINED 17	9285
CADMUS COMMUNICATIONS CORP	COM	127587103	4694	351353 SH	DEFINED 01	351353
CADMUS COMMUNICATIONS CORP	COM	127587103	59	4432 SH	OTHER 01	1500
2932						
CAESARS ENTMT INC	COM	127687101	8208	629475 SH	DEFINED 05	629475
CAESARS ENTMT INC	COM	127687101	301	23050 SH	DEFINED 17	23050
CAL DIVE INTL INC	COM	127914109	138	5350 SH	DEFINED 01	1650
3700						
CAL DIVE INTL INC	COM	127914109	4	150 SH	OTHER 01	
150						
CAL DIVE INTL INC	COM	127914109	4146	160700 SH	DEFINED 05	160700
CAL DIVE INTL INC	COM	127914109	52	2011 SH	DEFINED 08	2011
CALIFORNIA MICRO DEVICES COR	COM	130439102	19	1408 SH	DEFINED 08	1408
CALIFORNIA MICRO DEVICES COR	COM	130439102	134	10000 SH	DEFINED 18	
10000						
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	172	8600 SH	DEFINED 01	8600
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	68	3378 SH	DEFINED 08	3378
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	792	39580 SH	DEFINED 17	39580
CALIFORNIA WTR SVC GROUP	COM	130788102	306	10800 SH	OTHER 01	7600
3200						

CALIFORNIA WTR SVC GROUP	COM	130788102	83	2932 SH	DEFINED 08	2932
CALIFORNIA WTR SVC GROUP 1400	COM	130788102	40	1400 SH	DEFINED 18	
CALIPER LIFE SCIENCES INC	COM	130872104	465	67354 SH	DEFINED 17	67354
CALLAWAY GOLF CO	COM	131193104	63	3337 SH	DEFINED 01	3337
CALLAWAY GOLF CO 4855	COM	131193104	92	4855 SH	OTHER 01	
CALLAWAY GOLF CO	COM	131193104	2970	156504 SH	DEFINED 05	156504
CALLAWAY GOLF CO	COM	131193104	133	7020 SH	DEFINED 08	7020
CALLIDUS SOFTWARE INC	COM	13123E500	9	1000 SH	DEFINED 08	1000
CALLIDUS SOFTWARE INC	COM	13123E500	842	98900 SH	DEFINED 17	98900
CALPINE CORP 1000	COM	131347106	217	46450 SH	DEFINED 01	45450
CALPINE CORP 12460	COM	131347106	64	13684 SH	OTHER 01	1224
CALPINE CORP	COM	131347106	1042	223050 SH	DEFINED 05	223050
CALPINE CORP	COM	131347106	20	4372 SH	DEFINED 08	4372
CALPINE CORP	COM	131347106	1307	279900 SH	CALL DEFINED 08	279900
CALPINE CORP	COM	131347106	241	51500 SH	PUT DEFINED 08	51500
CALPINE CORP	COM	131347106	662	141800 SH	DEFINED 17	141800
CALPINE CORP 50	COM	131347106		50 SH	DEFINED 18	
CAMBIOR INC	COM	13201L103	2	500 SH	DEFINED 01	500
CAMBIOR INC	COM	13201L103	31	10000 SH	OTHER 01	10000
CAMBREX CORP	COM	132011107	25	925 SH	DEFINED 01	925
CAMBREX CORP	COM	132011107	2866	106525 SH	DEFINED 05	106525
CAMBREX CORP	COM	132011107	124	4600 SH	DEFINED 08	4600
CAMBREX CORP	COM	132011107	124	4600 SH	DEFINED 17	4600
CAMBRIDGE ANTIBODY TECH GP	SPONSORED AD	132148107	512	60000 SH	DEFINED 08	60000
CAMDEN PPTY TR	SH BEN INT	133131102	27	600 SH	DEFINED 01	600
CAMDEN PPTY TR 1000	SH BEN INT	133131102	50	1118 SH	OTHER 01	118
CAMDEN PPTY TR	SH BEN INT	133131102	2839	63165 SH	DEFINED 05	63165
CAMDEN PPTY TR	SH BEN INT	133131102	4	100 SH	DEFINED 08	100
CAMECO CORP 400	COM	13321L108	86	1730 SH	DEFINED 01	1330
CAMECO CORP	COM	13321L108	177	3556 SH	OTHER 01	3556
CAMPBELL SOUP CO 2322	COM	134429109	1372	50327 SH	DEFINED 01	48005
CAMPBELL SOUP CO 34511	COM	134429109	2269	83221 SH	OTHER 01	48710
CAMPBELL SOUP CO 89500	COM	134429109	7668	281200 SH	DEFINED 05	191700
CAMPBELL SOUP CO	COM	134429109	332	12172 SH	DEFINED 08	12172
CAMPBELL SOUP CO	COM	134429109	115	4220 SH	DEFINED 17	4220
CANADIAN NATL RY CO	COM	136375102	716	18199 SH	DEFINED 01	18199
CANADIAN NATL RY CO 3750	COM	136375102	217	5529 SH	OTHER 01	1779
CANADIAN NATL RY CO	COM	136375102	34	868 SH	DEFINED 17	868
CANDELA CORP	COM	136907102	338	24572 SH	DEFINED 08	24572
CANDELA CORP	COM	136907102	294	21400 SH	DEFINED 17	21400
CAPITAL AUTOMOTIVE REIT 3770	COM SH BEN I	139733109	268	7592 SH	DEFINED 01	3822
CAPITAL AUTOMOTIVE REIT 900	COM SH BEN I	139733109	144	4080 SH	OTHER 01	3180
CAPITAL AUTOMOTIVE REIT	COM SH BEN I	139733109	5133	145375 SH	DEFINED 05	145375
CAPITAL AUTOMOTIVE REIT	COM SH BEN I	139733109	63	1784 SH	DEFINED 08	1784
CAPITAL BK CORP	COM	139793103	169	10000 SH	DEFINED 01	10000
CAPITAL CORP OF THE WEST	COM	140065103	298	7615 SH	DEFINED 08	7615
CAPITAL CORP OF THE WEST	COM	140065103	247	6300 SH	DEFINED 17	6300
CAPITAL CROSSING BK	COM	140071101	310	4200 SH	DEFINED 08	4200
CAPITAL CROSSING BK	COM	140071101	281	3800 SH	DEFINED 17	3800
CAPITAL ONE FINL CORP	COM	14040H105	5908	78327 SH	DEFINED 01	78327
CAPITAL ONE FINL CORP 44920	COM	14040H105	6160	81668 SH	OTHER 01	36748
CAPITAL ONE FINL CORP 29800	COM	14040H105	11819	156692 SH	DEFINED 05	126892
CAPITAL ONE FINL CORP	COM	14040H105	2134	28292 SH	DEFINED 08	28292
CAPITAL ONE FINL CORP	COM	14040H105	7173	95100 SH	CALL DEFINED 08	95100
CAPITAL ONE FINL CORP	COM	14040H105	1886	25000 SH	PUT DEFINED 08	25000
CAPITAL ONE FINL CORP	COM	14040H105	15	203 SH	DEFINED 11	203
CAPITAL ONE FINL CORP	COM	14040H105	4298	56975 SH	DEFINED 17	56975
CAPITAL ONE FINL CORP 3018	COM	14040H105	228	3018 SH	OTHER 17	
CAPITOL BANCORP LTD	COM	14056D105	145	5340 SH	DEFINED 08	5340
CAPITOL BANCORP LTD	COM	14056D105	89	3300 SH	DEFINED 17	3300
CAPTARIS INC 16900	COM	14071N104	119	21650 SH	DEFINED 01	4750
CAPTARIS INC 725	COM	14071N104	4	725 SH	OTHER 01	
CAPTARIS INC	COM	14071N104	823	149575 SH	DEFINED 05	149575
CARBO CERAMICS INC 5300	COM	140781105	426	6775 SH	DEFINED 01	1475
CARBO CERAMICS INC 50	COM	140781105	3	50 SH	OTHER 01	

CARBO CERAMICS INC	COM	140781105	4504	71550	SH	DEFINED	05	71550
CARBO CERAMICS INC	COM	140781105	39	620	SH	DEFINED	08	620
CARAUSTAR INDS INC	COM	140909102	4443	381366	SH	DEFINED	01	381366
CARAUSTAR INDS INC	COM	140909102	65	5620	SH	OTHER	01	
5620								
CARAUSTAR INDS INC	COM	140909102	1355	116275	SH	DEFINED	05	116275
CARAUSTAR INDS INC	COM	140909102	24	2060	SH	DEFINED	08	2060
CARDIAC SCIENCE INC	COM NEW	141410209	46	10494	SH	DEFINED	08	10494
CARDINAL FINL CORP	COM	14149F109	48	5000	SH	DEFINED	01	5000
CARDINAL FINL CORP	COM	14149F109	96	10000	SH	OTHER	01	10000
CARDINAL FINL CORP	COM	14149F109	48	5000	SH	DEFINED	05	5000
CARDINAL HEALTH INC	COM	14149Y108	4	65	SH	DEFINED		65
CARDINAL HEALTH INC	COM	14149Y108	91425	1326928	SH	DEFINED	01	1307970
18958								
CARDINAL HEALTH INC	COM	14149Y108	17252	250395	SH	OTHER	01	136267
114128								
CARDINAL HEALTH INC	COM	14149Y108	14572	211490	SH	DEFINED	05	211490
CARDINAL HEALTH INC	COM	14149Y108	1085	15744	SH	DEFINED	08	15744
CARDINAL HEALTH INC	COM	14149Y108	3445	50000	SH	CALL	DEFINED	50000
CARDINAL HEALTH INC	COM	14149Y108	1378	20000	SH	PUT	DEFINED	20000
CARDINAL HEALTH INC	COM	14149Y108	10	140	SH	DEFINED	13	
140								
CARDINAL HEALTH INC	COM	14149Y108	4975	72207	SH	DEFINED	17	72207
CARDINAL HEALTH INC	COM	14149Y108	3725	54065	SH	DEFINED	18	
54065								
CAREER EDUCATION CORP	COM	141665109	546	9650	SH	DEFINED	01	5906
3744								
CAREER EDUCATION CORP	COM	141665109	251	4444	SH	OTHER	01	3744
700								
CAREER EDUCATION CORP	COM	141665109	22793	403064	SH	DEFINED	05	403064
CAREER EDUCATION CORP	COM	141665109	175	3100	SH	DEFINED	08	3100
CAREER EDUCATION CORP	COM	141665109	6927	122500	SH	CALL	DEFINED	122500
CAREER EDUCATION CORP	COM	141665109	1131	20000	SH	PUT	DEFINED	20000
CAREER EDUCATION CORP	COM	141665109	147	2600	SH	DEFINED	17	2600
CAREER EDUCATION CORP	COM	141665109	17	300	SH	CALL	DEFINED	300
CAREMARK RX INC	COM	141705103	3931	118221	SH	DEFINED	01	72471
45750								
CAREMARK RX INC	COM	141705103	459	13794	SH	OTHER	01	9057
4737								
CAREMARK RX INC	COM	141705103	6912	207875	SH	DEFINED	05	207875
CAREMARK RX INC	COM	141705103	17208	517539	SH	DEFINED	08	517539
CAREMARK RX INC	COM	141705103	499	15000	SH	CALL	DEFINED	15000
CAREMARK RX INC	COM	141705103	101	3048	SH	DEFINED	11	3048
CAREMARK RX INC	COM	141705103	2504	75321	SH	DEFINED	17	75321
CAREMARK RX INC	COM	141705103	151	4552	SH	DEFINED	18	
4552								
CARLISLE COS INC	COM	142339100	1066	18825	SH	DEFINED	01	18825
CARLISLE COS INC	COM	142339100	1365	24100	SH	OTHER	01	22000
2100								
CARLISLE COS INC	COM	142339100	3622	63931	SH	DEFINED	05	63931
CARMAX INC	COM	143130102	6299	215708	SH	DEFINED	05	215708
CARMAX INC	COM	143130102	262	8980	SH	DEFINED	08	8980
CARMAX INC	COM	143130102	5983	204900	SH	CALL	DEFINED	204900
CARMAX INC	COM	143130102	916	31382	SH	DEFINED	17	31382
CARMAX INC	COM	143130102	58	2000	SH	DEFINED	18	
2000								
CARMIKE CINEMAS INC	COM	143436400	68	1842	SH	DEFINED	01	1842
CARMIKE CINEMAS INC	COM	143436400	59	1600	SH	DEFINED	05	1600
CARMIKE CINEMAS INC	COM	143436400	14	372	SH	DEFINED	08	372
CARMIKE CINEMAS INC	COM	143436400	477	12833	SH	DEFINED	17	12833
CARNIVAL CORP	DBC	2.000% 143658AN2	9655	7506000	PRN	DEFINED	08	7506000
CARNIVAL CORP	NOTE	143658AS1	112809	143250000	PRN	OTHER	17	
143250000								
CARNIVAL CORP	PAIRED CTF	143658300	2	47	SH	DEFINED	01	47
CARNIVAL CORP	PAIRED CTF	143658300	40635	904800	SH	DEFINED	05	904800
CARNIVAL CORP	PAIRED CTF	143658300	1381	30760	SH	DEFINED	08	30760
CARNIVAL CORP	PAIRED CTF	143658300	341	7600	SH	CALL	DEFINED	7600
CARNIVAL CORP	PAIRED CTF	143658300	1325	29500	SH	DEFINED	17	29500
CARPENTER TECHNOLOGY CORP	COM	144285103	386	11749	SH	DEFINED	01	4849
6900								
CARPENTER TECHNOLOGY CORP	COM	144285103	3332	101334	SH	DEFINED	05	101334
CARPENTER TECHNOLOGY CORP	COM	144285103	553	16820	SH	DEFINED	08	16820
CARPENTER TECHNOLOGY CORP	COM	144285103	467	14200	SH	DEFINED	17	14200
CARRAMERICA RLTY CORP	COM	144418100	98	2900	SH	DEFINED	01	2900
CARRAMERICA RLTY CORP	COM	144418100	51	1500	SH	OTHER	01	
1500								
CARRAMERICA RLTY CORP	COM	144418100	54	1600	SH	DEFINED	08	1600
CARREKER CORP	COM	144433109	179	22650	SH	DEFINED	01	4550
18100								
CARREKER CORP	COM	144433109	5	600	SH	OTHER	01	
600								
CARREKER CORP	COM	144433109	914	115450	SH	DEFINED	05	115450
CARREKER CORP	COM	144433109	18	2300	SH	DEFINED	08	2300
CARREKER CORP	COM	144433109	1108	139870	SH	DEFINED	17	139870
CARREKER CORP	COM	144433109	1062	134120	SH	DEFINED	18	

134120							
CASCADE BANCORP	COM	147154108	4	180 SH	DEFINED 01		180
CASCADE BANCORP	COM	147154108	196	8477 SH	DEFINED 08		8477
CASCADE BANCORP	COM	147154108	139	6000 SH	DEFINED 17		6000
CASCADE NAT GAS CORP	COM	147339105	13	600 SH	DEFINED 01		600
CASCADE NAT GAS CORP	COM	147339105	546	25050 SH	OTHER 01		25000
50							
CASCADE NAT GAS CORP	COM	147339105	1006	46175 SH	DEFINED 05		46175
CASCADE NAT GAS CORP	COM	147339105	9	400 SH	DEFINED 08		400
CASEYS GEN STORES INC	COM	147528103	589	37025 SH	DEFINED 01		10425
26600							
CASEYS GEN STORES INC	COM	147528103	3849	242050 SH	DEFINED 05		242050
CASEYS GEN STORES INC	COM	147528103	52	3300 SH	DEFINED 08		3300
CASH AMER INTL INC	COM	14754D100	443	19225 SH	DEFINED 01		4525
14700							
CASH AMER INTL INC	COM	14754D100	2	100 SH	OTHER 01		
100							
CASH AMER INTL INC	COM	14754D100	3011	130625 SH	DEFINED 05		130625
CASH AMER INTL INC	COM	14754D100	55	2400 SH	DEFINED 08		2400
CASH AMER INTL INC	COM	14754D100	615	26697 SH	DEFINED 17		26697
CASS INFORMATION SYS INC	COM	14808P109	1400	41002 SH	OTHER 01		
41002							
CASTLE A M & CO	COM	148411101	5	575 SH	DEFINED 01		575
CASTLE A M & CO	COM	148411101	591	65325 SH	DEFINED 05		65325
CATALINA MARKETING CORP	COM	148867104	209	10800 SH	DEFINED 01		10800
CATALINA MARKETING CORP	COM	148867104	2157	111239 SH	DEFINED 05		111239
CATALINA MARKETING CORP	COM	148867104	196	10112 SH	DEFINED 08		10112
CATAPULT COMMUNICATIONS CORP	COM	149016107	62	3450 SH	DEFINED 01		850
2600							
CATAPULT COMMUNICATIONS CORP	COM	149016107	2	125 SH	OTHER 01		
125							
CATAPULT COMMUNICATIONS CORP	COM	149016107	996	55775 SH	DEFINED 05		55775
CATELLUS DEV CORP NEW	COM	149113102	8	300 SH	DEFINED 05		300
CATELLUS DEV CORP NEW	COM	149113102	127	4900 SH	DEFINED 08		4900
CATELLUS DEV CORP NEW	COM	149113102	122	4700 SH	DEFINED 17		4700
CATERPILLAR INC DEL	COM	149123101	18478	233690 SH	DEFINED 01		202312
31378							
CATERPILLAR INC DEL	COM	149123101	19055	240989 SH	OTHER 01		88537
152452							
CATERPILLAR INC DEL	COM	149123101	13622	172281 SH	DEFINED 05		172281
CATERPILLAR INC DEL	COM	149123101	2751	34786 SH	DEFINED 08		34786
CATERPILLAR INC DEL	COM	149123101	22266	281600 SH	CALL DEFINED 08		281600
CATERPILLAR INC DEL	COM	149123101	1313539	16612358 SH	DEFINED 11		12467379
4144979							
CATERPILLAR INC DEL	COM	149123101	72	911 SH	DEFINED 17		911
CATHAY GENERAL BANCORP	COM	149150104	276	4200 SH	DEFINED 01		4200
CATHAY GENERAL BANCORP	COM	149150104	175	2661 SH	DEFINED 08		2661
CATO CORP NEW	CL A	149205106	137	6825 SH	DEFINED 01		1425
5400							
CATO CORP NEW	CL A	149205106	1	25 SH	OTHER 01		
25							
CATO CORP NEW	CL A	149205106	1821	90700 SH	DEFINED 05		90700
CAVCO INDS INC DEL	COM	149568107	1	20 SH	DEFINED 05		20
CAVCO INDS INC DEL	COM	149568107	424	11500 SH	DEFINED 17		11500
CEDAR FAIR L P	DEPOSITRY UN	150185106	22731	650018 SH	DEFINED 01		650018
CEDAR FAIR L P	DEPOSITRY UN	150185106	695	19880 SH	OTHER 01		16750
3130							
CELADON GROUP INC	COM	150838100	374	22800 SH	DEFINED 08		22800
CELADON GROUP INC	COM	150838100	374	22800 SH	DEFINED 17		22800
CELL THERAPEUTICS INC	COM	150934107	127	15000 SH	OTHER 01		15000
CELL THERAPEUTICS INC	COM	150934107	40	4778 SH	DEFINED 08		4778
CELL THERAPEUTICS INC	COM	150934107	659	77865 SH	DEFINED 17		77865
CELESTICA INC	SUB VTG SHS	15101Q108	30	1823 SH	DEFINED 01		1823
CELESTICA INC	SUB VTG SHS	15101Q108	15	885 SH	OTHER 01		250
635							
CELESTICA INC	SUB VTG SHS	15101Q108	293	17878 SH	DEFINED 17		17878
CELESTICA INC	SUB VTG SHS	15101Q108	82	5000 SH	DEFINED 18		
5000							
CELGENE CORP	COM	151020104	231	4853 SH	DEFINED 01		4853
CELGENE CORP	COM	151020104	193	4057 SH	OTHER 01		4057
CELGENE CORP	COM	151020104	43	900 SH	DEFINED 05		900
CELGENE CORP	COM	151020104	9254	194200 SH	DEFINED 08		194200
CELGENE CORP	COM	151020104	477	10000 SH	CALL DEFINED 08		10000
CELGENE CORP	COM	151020104	24	500 SH	DEFINED 17		500
CELSION CORPORATION	COM	15117N107	17	13400 SH	DEFINED 08		13400
CEMEX S A	SPON ADR 5 O	151290889	552	18509 SH	DEFINED 01		17479
1030							
CEMEX S A	SPON ADR 5 O	151290889	113	3790 SH	OTHER 01		1405
2385							
CEMEX S A	SPON ADR 5 O	151290889	101	3400 SH	DEFINED 17		3400
CENDANT CORP	COM	151313103	3423	140349 SH	DEFINED 01		138969
1180 200							
CENDANT CORP	COM	151313103	882	36150 SH	OTHER 01		
36150							
CENDANT CORP	COM	151313103	13993	573705 SH	DEFINED 05		493705

80000								
CENDANT CORP	COM	151313103	958	39292	SH	DEFINED	08	39292
CENDANT CORP	COM	151313103	12317	505000	SH	CALL	DEFINED	08 505000
CENDANT CORP	COM	151313103	41	1700	SH	PUT	DEFINED	08 1700
CENDANT CORP	COM	151313103	1205	49401	SH	DEFINED	17	49401
CENTENNIAL COMMUNCTNS CORP N 2173	CL A NEW	15133V208	75	11036	SH	DEFINED	01	8863
CENTENNIAL COMMUNCTNS CORP N	CL A NEW	15133V208	1519	223649	SH	DEFINED	05	223649
CENTENNIAL COMMUNCTNS CORP N	CL A NEW	15133V208	15	2280	SH	DEFINED	08	2280
CENTENE CORP DEL 8624 1000	COM	15135B101	565	18477	SH	DEFINED	01	8853
CENTENE CORP DEL 1000	COM	15135B101	31	1000	SH	OTHER	01	
CENTENE CORP DEL	COM	15135B101	6010	196479	SH	DEFINED	05	196479
CENTENE CORP DEL	COM	15135B101	49	1614	SH	DEFINED	08	1614
CENTERPOINT ENERGY INC	COM	15189T107	68	5932	SH	DEFINED	01	5932
CENTERPOINT ENERGY INC	COM	15189T107	1633	142835	SH	DEFINED	05	142835
CENTERPOINT ENERGY INC	COM	15189T107	4017	351454	SH	DEFINED	08	351454
CENTERPOINT ENERGY INC	COM	15189T107	3520	308000	SH	DEFINED	17	308000
CENTEX CORP	COM	152312104	3256	60233	SH	DEFINED	01	60233
CENTEX CORP 4220	COM	152312104	2290	42360	SH	OTHER	01	38140
CENTEX CORP	COM	152312104	3157	58400	SH	DEFINED	05	58400
CENTEX CORP	COM	152312104	423	7832	SH	DEFINED	08	7832
CENTEX CORP	COM	152312104	33366	617200	SH	CALL	DEFINED	08 617200
CENTEX CORP	COM	152312104	322	5951	SH	DEFINED	17	5951
CENTILLIUM COMMUNICATIONS IN	COM	152319109	29	6384	SH	DEFINED	08	6384
CENTILLIUM COMMUNICATIONS IN	COM	152319109	10	2111	SH	DEFINED	17	2111
CENTILLIUM COMMUNICATIONS IN 40891	COM	152319109	185	40891	SH	DEFINED	18	
CENTRAL FGHT LINES INC NEV	COM	153491105	1198	91091	SH	DEFINED	05	91091
CENTRAL FGHT LINES INC NEV	COM	153491105	12	900	SH	DEFINED	08	900
CENTRAL FGHT LINES INC NEV	COM	153491105	101	7700	SH	DEFINED	17	7700
CENTRAL PKG CORP	COM	154785109	106	5300	SH	DEFINED	01	5300
CENTRAL PKG CORP	COM	154785109	3006	149700	SH	DEFINED	05	149700
CENTRAL VT PUB SVC CORP 3401	COM	155771108	172	7625	SH	DEFINED	01	4224
CENTRAL VT PUB SVC CORP 1199	COM	155771108	27	1199	SH	OTHER	01	
CENTRAL VT PUB SVC CORP	COM	155771108	1156	51375	SH	DEFINED	05	51375
CENTRAL VT PUB SVC CORP	COM	155771108	191	8500	SH	DEFINED	08	8500
CENTRAL VT PUB SVC CORP	COM	155771108	169	7500	SH	DEFINED	17	7500
CENTRAL VA BANKSHARES INC	COM	155792104	6	226	SH	DEFINED	01	226
CENTRAL VA BANKSHARES INC 1870	COM	155792104	386	13870	SH	OTHER	01	12000
CENTURY ALUM CO 11690	COM	156431108	474	16775	SH	DEFINED	01	5085
CENTURY ALUM CO 1210	COM	156431108	34	1210	SH	OTHER	01	
CENTURY ALUM CO	COM	156431108	2835	100415	SH	DEFINED	05	100415
CENTURY ALUM CO	COM	156431108	6	200	SH	DEFINED	08	200
CENTURY ALUM CO	COM	156431108	570	20200	SH	DEFINED	17	20200
CENTURYTEL INC 43317	COM	156700106	14706	534958	SH	DEFINED	01	491641
CENTURYTEL INC 67394	COM	156700106	3649	132734	SH	OTHER	01	65340
CENTURYTEL INC	COM	156700106	1861	67685	SH	DEFINED	05	67685
CENTURYTEL INC	COM	156700106	451	16400	SH	DEFINED	08	16400
CENTURYTEL INC 440	COM	156700106	12	440	SH	OTHER	13	
CENTURYTEL INC	COM	156700106	129	4700	SH	DEFINED	17	4700
CEPHALON INC	NOTE 2.500%	156708AE9	149	150000	PRN	DEFINED	08	150000
CEPHALON INC	NOTE 2.500%	156708AE9	2059	2080000	PRN	DEFINED	17	2080000
CEPHALON INC	COM	156708109	193	3358	SH	DEFINED	01	3358
CEPHALON INC 50	COM	156708109	3	50	SH	OTHER	01	
CEPHALON INC	COM	156708109	6620	115480	SH	DEFINED	05	115480
CEPHALON INC	COM	156708109	12440	216983	SH	DEFINED	08	216983
CEPHALON INC	COM	156708109	1147	20000	SH	CALL	DEFINED	08 20000
CEPHALON INC	COM	156708109	573	10000	SH	PUT	DEFINED	08 10000
CEPHALON INC	COM	156708109	287	5000	SH	DEFINED	17	5000
CERIDIAN CORP NEW 10125	COM	156779100	200	10125	SH	DEFINED	01	
CERIDIAN CORP NEW 250 19075	COM	156779100	529	26850	SH	OTHER	01	7525
CERIDIAN CORP NEW	COM	156779100	6129	310939	SH	DEFINED	05	310939
CERNER CORP 10000	COM	156782104	1137	25220	SH	DEFINED	01	15220
CERNER CORP 10600	COM	156782104	478	10600	SH	OTHER	01	
CERNER CORP	COM	156782104	7057	156475	SH	DEFINED	05	156475
CERNER CORP	COM	156782104	117	2592	SH	DEFINED	08	2592
CERNER CORP 2500	COM	156782104	113	2500	SH	DEFINED	18	
CERTEGY INC	COM	156880106	6606	188636	SH	DEFINED	01	

188636									
CERTEGY INC	COM	156880106	7391	211048	SH	OTHER	01		150860
27845 32343									
CERTEGY INC	COM	156880106	4686	133806	SH	DEFINED	05		133806
CERTEGY INC	COM	156880106	102	2900	SH	DEFINED	08		2900
CEVA INC	COM	157210105	30	3175	SH	DEFINED	08		3175
CEVA INC	COM	157210105	779	82153	SH	DEFINED	17		82153
CHAD THERAPEUTICS INC	COM	157228107	104	28800	SH	DEFINED	01		28800
CHAMPION ENTERPRISES INC	COM	158496109	159	15000	SH	DEFINED	01		5997
9003									
CHAMPION ENTERPRISES INC	COM	158496109	14	1297	SH	OTHER	01		
1297									
CHAMPION ENTERPRISES INC	COM	158496109	3198	301675	SH	DEFINED	05		301675
CHAMPION ENTERPRISES INC	COM	158496109	1170	110400	SH	DEFINED	17		110400
CHARLES RIV LABS INTL INC	COM	159864107	217	5075	SH	DEFINED	01		5075
CHARLES RIV LABS INTL INC	COM	159864107	27	625	SH	OTHER	01		
625									
CHARLES RIV LABS INTL INC	COM	159864107	4076	95125	SH	DEFINED	05		95125
CHARLES RIV LABS INTL INC	COM	159864107	63	1460	SH	DEFINED	08		1460
CHARTER ONE FINL INC	COM	160903100	4	125	SH	DEFINED			125
CHARTER ONE FINL INC	COM	160903100	4636	131097	SH	DEFINED	01		106479
24618									
CHARTER ONE FINL INC	COM	160903100	3633	102736	SH	OTHER	01		65999
36737									
CHARTER ONE FINL INC	COM	160903100	30250	855497	SH	DEFINED	05		855497
CHARTER ONE FINL INC	COM	160903100	291	8224	SH	DEFINED	08		8224
CHARTER ONE FINL INC	COM	160903100	458	12953	SH	DEFINED	17		12953
CHARTERMAC	SH BEN INT	160908109	197	7932	SH	DEFINED	08		7932
CHARTERMAC	SH BEN INT	160908109	738	29800	SH	DEFINED	17		29800
CHARMING SHOPPES INC	COM	161133103	443	56900	SH	DEFINED	08		56900
CHARTER COMMUNICATIONS INC D	CL A	16117M107	30	6430	SH	DEFINED	01		6430
CHARTER COMMUNICATIONS INC D	CL A	16117M107	329	69760	SH	OTHER	01		64760
5000									
CHARTER COMMUNICATIONS INC D	CL A	16117M107	29	6200	SH	DEFINED	05		6200
CHARTER COMMUNICATIONS INC D	CL A	16117M107	225	47700	SH	DEFINED	08		47700
CHARTER COMMUNICATIONS INC D	CL A	16117M107	15	3100	SH	DEFINED	18		
3100									
CHARTERED SEMICONDUCTOR MFG	ADR	16133R106	191	20300	SH	DEFINED	08		20300
CHATTEM INC	COM	162456107	2	90	SH	DEFINED	01		90
CHATTEM INC	COM	162456107	72	2786	SH	DEFINED	08		2786
CHATTEM INC	COM	162456107	2760	107500	SH	CALL	DEFINED	08	107500
CHECKERS DRIVE-IN RESTAURANT	COM NEW	162809305	391	32200	SH	DEFINED	08		32200
CHECKERS DRIVE-IN RESTAURANT	COM NEW	162809305	391	32200	SH	DEFINED	17		32200
CHECKFREE CORP NEW	COM	162813109	133612	4535358	SH	DEFINED			4535358
CHECKFREE CORP NEW	COM	162813109	223	7583	SH	DEFINED	01		7583
CHECKFREE CORP NEW	COM	162813109	69	2335	SH	OTHER	01		1885
450									
CHECKFREE CORP NEW	COM	162813109	4894	166137	SH	DEFINED	05		166137
CHECKPOINT SYS INC	COM	162825103	423	22375	SH	DEFINED	01		7375
15000									
CHECKPOINT SYS INC	COM	162825103	4	200	SH	OTHER	01		
200									
CHECKPOINT SYS INC	COM	162825103	2887	152775	SH	DEFINED	05		152775
CHECKPOINT SYS INC	COM	162825103	68	3616	SH	DEFINED	08		3616
CHEESECAKE FACTORY INC	COM	163072101	256	5550	SH	DEFINED	01		5150
400									
CHEESECAKE FACTORY INC	COM	163072101	28	600	SH	OTHER	01		400
200									
CHEESECAKE FACTORY INC	COM	163072101	12344	267773	SH	DEFINED	05		267773
CHEESECAKE FACTORY INC	COM	163072101	209	4540	SH	DEFINED	08		4540
CHEESECAKE FACTORY INC	COM	163072101	2190	47500	SH	CALL	DEFINED	08	47500
CHEESECAKE FACTORY INC	COM	163072101	452	9799	SH	DEFINED	17		9799
CHELSEA PPTY GROUP INC	COM	163421100	50	800	SH	DEFINED	01		800
CHELSEA PPTY GROUP INC	COM	163421100	88	1400	SH	OTHER	01		
1400									
CHELSEA PPTY GROUP INC	COM	163421100	6	100	SH	DEFINED	05		100
CHELSEA PPTY GROUP INC	COM	163421100	82	1300	SH	DEFINED	08		1300
CHENIERE ENERGY INC	COM NEW	16411R208	17	1000	SH	DEFINED	08		1000
CHENIERE ENERGY INC	COM NEW	16411R208	192	11070	SH	DEFINED	17		11070
CHEROKEE INC DEL NEW	COM	16444H102	210	8952	SH	DEFINED	08		8952
CHEROKEE INC DEL NEW	COM	16444H102	183	7800	SH	DEFINED	17		7800
CHESAPEAKE CORP	COM	165159104	941	39431	SH	DEFINED	01		39431
CHESAPEAKE CORP	COM	165159104	1473	61716	SH	OTHER	01		46716
15000									
CHESAPEAKE CORP	COM	165159104	2102	88050	SH	DEFINED	05		88050
CHESAPEAKE CORP	COM	165159104	322	13500	SH	DEFINED	08		13500
CHESAPEAKE CORP	COM	165159104	322	13500	SH	DEFINED	17		13500
CHESAPEAKE ENERGY CORP	COM	165167107	183	13674	SH	DEFINED	01		13674
CHESAPEAKE ENERGY CORP	COM	165167107	52	3900	SH	OTHER	01		2400
1500									
CHESAPEAKE ENERGY CORP	COM	165167107	47	3500	SH	DEFINED	05		3500
CHESAPEAKE ENERGY CORP	COM	165167107	17211	1284400	SH	DEFINED	08		1284400
CHESAPEAKE ENERGY CORP	COM	165167107	808	60277	SH	DEFINED	17		60277
CHESAPEAKE ENERGY CORP	PFD CONV 6%	165167701	666	8800	SH	DEFINED	08		8800
CHEVRONTXACO CORP	COM	166764100	1280	14580	SH	DEFINED			14580

CHEVRONTEXACO CORP 112676	COM	166764100	290378	3308017	SH	DEFINED	01	3195341	
CHEVRONTEXACO CORP 719326	COM	166764100	148881	1696075	SH	OTHER	01	976749	
CHEVRONTEXACO CORP 109300	COM	166764100	93183	1061548	SH	DEFINED	05	952248	
CHEVRONTEXACO CORP	COM	166764100	2396	27300	SH	DEFINED	08	27300	
CHEVRONTEXACO CORP	COM	166764100	3292	37500	SH	CALL	DEFINED	08	37500
CHEVRONTEXACO CORP 134	COM	166764100	33	375	SH	DEFINED	13	241	
CHEVRONTEXACO CORP 341	COM	166764100	30	341	SH	OTHER	13		
CHEVRONTEXACO CORP	COM	166764100	194	2210	SH	DEFINED	17	2210	
CHEVRONTEXACO CORP 1780	COM	166764100	156	1780	SH	DEFINED	18		
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY	167250109	4334	155714	SH	DEFINED	05	155714	
CHICOS FAS INC 250	COM	168615102	564	12147	SH	DEFINED	01	11897	
CHICOS FAS INC 725	COM	168615102	358	7725	SH	OTHER	01	7000	
CHICOS FAS INC	COM	168615102	8404	181130	SH	DEFINED	05	181130	
CHICOS FAS INC	COM	168615102	274	5900	SH	DEFINED	08	5900	
CHICOS FAS INC	COM	168615102	742	16000	SH	CALL	DEFINED	08	16000
CHILDRENS PL RETAIL STORES I 10100	COM	168905107	506	16350	SH	DEFINED	01	6250	
CHILDRENS PL RETAIL STORES I 50	COM	168905107	2	50	SH	OTHER	01		
CHILDRENS PL RETAIL STORES I	COM	168905107	3741	120800	SH	DEFINED	05	120800	
CHILDRENS PL RETAIL STORES I	COM	168905107	74	2400	SH	DEFINED	08	2400	
CHILDRENS PL RETAIL STORES I	COM	168905107	54	1749	SH	DEFINED	17	1749	
CHINA FD INC 150	COM	169373107	267	8116	SH	OTHER	01	7966	
CHINA MOBILE HONG KONG LTD	SPONSORED AD	16941M109	441	30000	SH	DEFINED	08	30000	
CHINA MOBILE HONG KONG LTD	SPONSORED AD	16941M109	441	30000	SH	DEFINED	17	30000	
CHINA PETE & CHEM CORP	SPON ADR H S	16941R108	19	500	SH	DEFINED	01	500	
CHINA PETE & CHEM CORP 700	SPON ADR H S	16941R108	34	900	SH	OTHER	01	200	
CHINA PETE & CHEM CORP	SPON ADR H S	16941R108	146	3825	SH	DEFINED	17	3825	
CHINA UNICOM LTD	SPONSORED AD	16945R104	1	100	SH	DEFINED	01	100	
CHINA UNICOM LTD	SPONSORED AD	16945R104	233	25900	SH	DEFINED	08	25900	
CHIPPAC INC	CL A	169657103	77	9744	SH	DEFINED	08	9744	
CHIPPAC INC	CL A	169657103	791	100000	SH	CALL	DEFINED	08	100000
CHIPPAC INC	CL A	169657103	150	18946	SH	DEFINED	17	18946	
CHIQUITA BRANDS INTL INC	COM	170032809	133	6400	SH	DEFINED	08	6400	
CHIQUITA BRANDS INTL INC	COM	170032809	480	23025	SH	DEFINED	17	23025	
CHIRON CORP 20000000	NOTE	170040AE9	11700	20000000	PRN	OTHER	17		
CHIRON CORP	COM	170040109	432	9819	SH	DEFINED	01	9819	
CHIRON CORP 3983	COM	170040109	301	6833	SH	OTHER	01	2850	
CHIRON CORP	COM	170040109	3857	87645	SH	DEFINED	05	87645	
CHIRON CORP	COM	170040109	6356	144411	SH	DEFINED	08	144411	
CHIRON CORP	COM	170040109	624	14170	SH	DEFINED	17	14170	
CHITTENDEN CORP 2380	COM	170228100	189	5725	SH	DEFINED	01	3345	
CHITTENDEN CORP 70	COM	170228100	2	70	SH	OTHER	01		
CHITTENDEN CORP	COM	170228100	5003	151600	SH	DEFINED	05	151600	
CHITTENDEN CORP	COM	170228100	73	2200	SH	DEFINED	08	2200	
CHOICEPOINT INC 36322	COM	170388102	1381	36322	SH	DEFINED	01		
CHOICEPOINT INC 25052 68811	COM	170388102	5820	153047	SH	OTHER	01	59184	
CHOICEPOINT INC	COM	170388102	6912	181754	SH	DEFINED	05	181754	
CHOICEPOINT INC	COM	170388102	157	4140	SH	DEFINED	08	4140	
CHOICEPOINT INC	COM	170388102	49	1300	SH	DEFINED	17	1300	
CHORDIANT SOFTWARE INC	COM	170404107	42	8000	SH	DEFINED	08	8000	
CHORDIANT SOFTWARE INC	COM	170404107	1094	208706	SH	DEFINED	17	208706	
CHRISTOPHER & BANKS CORP 23300	COM	171046105	618	29264	SH	DEFINED	01	5964	
CHRISTOPHER & BANKS CORP	COM	171046105	3702	175388	SH	DEFINED	05	175388	
CHRISTOPHER & BANKS CORP	COM	171046105	43	2040	SH	DEFINED	08	2040	
CHRISTOPHER & BANKS CORP	COM	171046105	246	11673	SH	DEFINED	17	11673	
CHUBB CORP 18253	COM	171232101	10414	149758	SH	DEFINED	01	131505	
CHUBB CORP 70799	COM	171232101	9893	142270	SH	OTHER	01	71471	
CHUBB CORP 36900	COM	171232101	13805	198523	SH	DEFINED	05	161623	
CHUBB CORP	COM	171232101	3021	43448	SH	DEFINED	08	43448	
CHUBB CORP	COM	171232101	2	22	SH	DEFINED	17	22	
CHURCH & DWIGHT INC	COM	171340102	112	2585	SH	DEFINED	01	2585	
CHURCH & DWIGHT INC 2400	COM	171340102	407	9400	SH	OTHER	01	7000	
CHURCH & DWIGHT INC	COM	171340102	3684	85063	SH	DEFINED	05	85063	

CITIGROUP INC 1899720	COM	172967101	207476	4013081	SH	OTHER	01	2113361
CITIGROUP INC 330600	COM	172967101	295338	5712528	SH	DEFINED	05	5381928
CITIGROUP INC	COM	172967101	11840	229014	SH	DEFINED	08	229014
CITIGROUP INC 5953355	COM	172967101	1526100	29518383	SH	DEFINED	11	23565028
CITIGROUP INC 352	COM	172967101	96	1860	SH	DEFINED	13	1508
CITIGROUP INC 558	COM	172967101	29	558	SH	OTHER	13	
CITIGROUP INC	COM	172967101	22711	439289	SH	DEFINED	17	439289
CITIGROUP INC 76084	COM	172967101	3934	76084	SH	DEFINED	18	
CITIZENS BKG CORP MICH	COM	174420109	7	200	SH	DEFINED	01	200
CITIZENS BKG CORP MICH	COM	174420109	190	5836	SH	OTHER	01	5836
CITIZENS BKG CORP MICH	COM	174420109	255	7800	SH	DEFINED	08	7800
CITIZENS COMMUNICATIONS CO 8471	COM	17453B101	397	30687	SH	DEFINED	01	22216
CITIZENS COMMUNICATIONS CO 1000	COM	17453B101	113	8700	SH	OTHER	01	7700
CITIZENS COMMUNICATIONS CO	COM	17453B101	1851	143044	SH	DEFINED	05	143044
CITIZENS COMMUNICATIONS CO	COM	17453B101	35	2690	SH	DEFINED	08	2690
CITRIX SYS INC	COM	177376100	489	22614	SH	DEFINED	01	22614
CITRIX SYS INC 6570	COM	177376100	269	12430	SH	OTHER	01	5860
CITRIX SYS INC	COM	177376100	9568	442538	SH	DEFINED	05	442538
CITRIX SYS INC	COM	177376100	522	24126	SH	DEFINED	08	24126
CITRIX SYS INC	COM	177376100	974	45044	SH	DEFINED	17	45044
CITRIX SYS INC 12500	COM	177376100	270	12500	SH	DEFINED	18	
CITY NATL CORP 1072	COM	178566105	759	12663	SH	DEFINED	01	11591
CITY NATL CORP 870	COM	178566105	52	870	SH	OTHER	01	
CITY NATL CORP	COM	178566105	15428	257565	SH	DEFINED	05	257565
CITY NATL CORP	COM	178566105	418	6975	SH	DEFINED	17	6975
CLAIRES STORES INC	COM	179584107	210	10100	SH	DEFINED	01	10100
CLAIRES STORES INC 400	COM	179584107	8	400	SH	OTHER	01	
CLAIRES STORES INC	COM	179584107	4238	203339	SH	DEFINED	05	203339
CLAIRES STORES INC	COM	179584107	37	1780	SH	DEFINED	08	1780
CLAIRES STORES INC	COM	179584107	406	19492	SH	DEFINED	17	19492
CLAIRES STORES INC 1000	COM	179584107	21	1000	SH	DEFINED	18	
CLARCOR INC 10445	COM	179895107	653	14800	SH	DEFINED	01	4355
CLARCOR INC 155	COM	179895107	7	155	SH	OTHER	01	
CLARCOR INC	COM	179895107	4955	112235	SH	DEFINED	05	112235
CLARCOR INC	COM	179895107	182	4112	SH	DEFINED	08	4112
CLARCOR INC	COM	179895107	106	2400	SH	DEFINED	17	2400
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	4	100	SH	DEFINED		100
CLEAR CHANNEL COMMUNICATIONS 91351	COM	184502102	130732	3086933	SH	DEFINED	01	2995582
CLEAR CHANNEL COMMUNICATIONS 305030	COM	184502102	31907	753417	SH	OTHER	01	448387
CLEAR CHANNEL COMMUNICATIONS 34800	COM	184502102	54255	1281098	SH	DEFINED	05	1246298
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	979	23124	SH	DEFINED	08	23124
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	15377	363100	SH	CALL	DEFINED	363100
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	5	123	SH	DEFINED	11	123
CLEAR CHANNEL COMMUNICATIONS 156	COM	184502102	21	500	SH	DEFINED	13	344
CLEAR CHANNEL COMMUNICATIONS 44	COM	184502102	2	44	SH	OTHER	13	
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	66	1551	SH	DEFINED	17	1551
CLEAR CHANNEL COMMUNICATIONS 7567	COM	184502102	320	7567	SH	DEFINED	18	
CLEVELAND CLIFFS INC	COM	185896107	32	493	SH	DEFINED	01	493
CLEVELAND CLIFFS INC 25	COM	185896107	2	25	SH	OTHER	01	
CLEVELAND CLIFFS INC	COM	185896107	2840	43400	SH	DEFINED	05	43400
CLEVELAND CLIFFS INC	COM	185896107	22	334	SH	DEFINED	08	334
CLOROX CO DEL 8196	COM	189054109	13425	274481	SH	DEFINED	01	266285
CLOROX CO DEL 118422	COM	189054109	9894	202298	SH	OTHER	01	83876
CLOROX CO DEL 48700	COM	189054109	12302	251530	SH	DEFINED	05	202830
CLOROX CO DEL	COM	189054109	4716	96420	SH	DEFINED	08	96420
CLOROX CO DEL	COM	189054109	102	2094	SH	DEFINED	17	2094
CLOROX CO DEL 33791	COM	189054109	1653	33791	SH	DEFINED	18	
COACH INC	COM	189754104	1298	31655	SH	DEFINED	01	31655

COACH INC 1750	COM	189754104	163	3978 SH	OTHER	01	2228
COACH INC	COM	189754104	20780	506958 SH	DEFINED	05	506958
COACH INC	COM	189754104	499	12180 SH	DEFINED	08	12180
COACH INC	COM	189754104	1197	29200 SH	DEFINED	17	29200
COACHMEN INDS INC	COM	189873102	9	550 SH	DEFINED	01	550
COACHMEN INDS INC 25	COM	189873102		25 SH	OTHER	01	
COACHMEN INDS INC	COM	189873102	1070	64125 SH	DEFINED	05	64125
COCA COLA BOTTLING CO CONS	COM	191098102	163	3187 SH	DEFINED	01	3187
COCA COLA BOTTLING CO CONS 1200	COM	191098102	61	1200 SH	OTHER	01	
COCA COLA BOTTLING CO CONS	COM	191098102	37	732 SH	DEFINED	08	732
COCA COLA CO	COM	191216100	6	110 SH	DEFINED		110
COCA COLA CO 593898	COM	191216100	350901	6976162 SH	DEFINED	01	6382264
COCA COLA CO 2080085	COM	191216100	260802	5184930 SH	OTHER	01	3104845
COCA COLA CO 159100	COM	191216100	79273	1575997 SH	DEFINED	05	1416897
COCA COLA CO	COM	191216100	7554	150172 SH	DEFINED	08	150172
COCA COLA CO 300	COM	191216100	15	300 SH	DEFINED	13	
COCA COLA CO 500	COM	191216100	25	500 SH	OTHER	13	
COCA COLA CO	COM	191216100	166	3300 SH	DEFINED	17	3300
COCA COLA CO 52828	COM	191216100	2657	52828 SH	DEFINED	18	
COCA COLA ENTERPRISES INC	COM	191219104	38991	1613187 SH	DEFINED	01	1613187
COCA COLA ENTERPRISES INC 233	COM	191219104	117	4833 SH	OTHER	01	4600
COCA COLA ENTERPRISES INC	COM	191219104	5199	215100 SH	DEFINED	05	215100
COCA COLA ENTERPRISES INC	COM	191219104	1598	66116 SH	DEFINED	08	66116
COCA COLA ENTERPRISES INC	COM	191219104	156	6454 SH	DEFINED	17	6454
COEUR D ALENE MINES CORP IDA	COM	192108108	97	13790 SH	DEFINED	01	13790
COEUR D ALENE MINES CORP IDA 3127	COM	192108108	60	8502 SH	OTHER	01	5375
COEUR D ALENE MINES CORP IDA	COM	192108108	1874	267646 SH	DEFINED	05	267646
COEUR D ALENE MINES CORP IDA	COM	192108108	331	47324 SH	DEFINED	08	47324
COEUR D ALENE MINES CORP IDA	COM	192108108		9 SH	DEFINED	17	9
COGNEX CORP 6648	COM	192422103	545	16405 SH	DEFINED	01	9757
COGNEX CORP 1200	COM	192422103	40	1200 SH	OTHER	01	
COGNEX CORP	COM	192422103	9165	275647 SH	DEFINED	05	275647
COGNEX CORP	COM	192422103	113	3386 SH	DEFINED	08	3386
COGNOS INC	COM	19244C109	3	100 SH	DEFINED	01	100
COGNOS INC	COM	19244C109	64	2050 SH	OTHER	01	2050
COGNOS INC	COM	19244C109	180	5800 SH	DEFINED	08	5800
COGNOS INC	COM	19244C109	1553	50000 SH	DEFINED	08	50000
COGNOS INC	COM	19244C109	1009	32472 SH	DEFINED	17	32472
COGNIZANT TECHNOLOGY SOLUTIO 628 687	CL A	192446102	692	15300 SH	DEFINED	01	13985
COGNIZANT TECHNOLOGY SOLUTIO 525	CL A	192446102	24	525 SH	OTHER	01	
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	20742	458383 SH	DEFINED	05	458383
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	154	3400 SH	DEFINED	08	3400
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	134	2959 SH	DEFINED	17	2959
COHERENT INC 2450	COM	192479103	337	12810 SH	DEFINED	01	10360
COHERENT INC 2850	COM	192479103	75	2850 SH	OTHER	01	
COHERENT INC	COM	192479103	3411	129750 SH	DEFINED	05	129750
COHERENT INC	COM	192479103	51	1949 SH	DEFINED	08	1949
COHERENT INC	COM	192479103	37	1417 SH	DEFINED	17	1417
COHU INC	COM	192576106	18	940 SH	DEFINED	01	940
COHU INC	COM	192576106	1661	88475 SH	DEFINED	05	88475
COINSTAR INC 7000	COM	19259P300	146	9250 SH	DEFINED	01	2250
COINSTAR INC	COM	19259P300	1448	91700 SH	DEFINED	05	91700
COINSTAR INC	COM	19259P300	49	3082 SH	DEFINED	08	3082
COINSTAR INC	COM	19259P300	17	1101 SH	DEFINED	17	1101
COLGATE PALMOLIVE CO 57564	COM	194162103	39609	718861 SH	DEFINED	01	661297
COLGATE PALMOLIVE CO 391525	COM	194162103	41180	747368 SH	OTHER	01	355843
COLGATE PALMOLIVE CO 66700	COM	194162103	19046	345658 SH	DEFINED	05	278958
COLGATE PALMOLIVE CO	COM	194162103	1918	34804 SH	DEFINED	08	34804
COLGATE PALMOLIVE CO 40378	COM	194162103	2225	40378 SH	DEFINED	18	
COLLINS & AIKMAN CORP NEW	COM NEW	194830204	42	7591 SH	DEFINED	05	7591
COLLINS & AIKMAN CORP NEW	COM NEW	194830204	28	5100 SH	DEFINED	08	5100
COLONIAL BANCGROUP INC 350	COM	195493309	360	19485 SH	DEFINED	01	19135

COLONIAL BANCGROUP INC 2210	COM	195493309	50	2680	SH	OTHER	01	470	
COLONIAL BANCGROUP INC	COM	195493309	4926	266292	SH	DEFINED	05	266292	
COLONIAL BANCGROUP INC	COM	195493309	316	17100	SH	DEFINED	08	17100	
COLONIAL BANCGROUP INC	COM	195493309	490	26500	SH	CALL	DEFINED	08	26500
COLONIAL BANCGROUP INC	COM	195493309	333	18000	SH	PUT	DEFINED	08	18000
COLONIAL PPTYS TR 6800	COM SH BEN I	195872106	417	10225	SH	DEFINED	01	3425	
COLONIAL PPTYS TR 1900	COM SH BEN I	195872106	78	1900	SH	OTHER	01		
COLONIAL PPTYS TR	COM SH BEN I	195872106	4687	114875	SH	DEFINED	05	114875	
COLONIAL PPTYS TR	COM SH BEN I	195872106	45	1100	SH	DEFINED	08	1100	
COLUMBIA BANCORP	COM	197227101	123	3960	SH	DEFINED	01	3960	
COLUMBIA BANCORP	COM	197227101	266	8563	SH	OTHER	01	8563	
COLUMBIA BANCORP	COM	197227101	88	2826	SH	DEFINED	08	2826	
COLUMBIA BANCORP	COM	197227101	56	1800	SH	DEFINED	17	1800	
COLUMBIA BANCORP ORE	COM	197231103	72	4400	SH	DEFINED	01	4400	
COLUMBIA BANCORP ORE	COM	197231103	69	4234	SH	DEFINED	08	4234	
COLUMBIA BANCORP ORE	COM	197231103	44	2700	SH	DEFINED	17	2700	
COLUMBIA BKG SYS INC	COM	197236102	346	12350	SH	DEFINED	08	12350	
COLUMBIA BKG SYS INC	COM	197236102	277	9900	SH	DEFINED	17	9900	
COLUMBIA SPORTSWEAR CO	COM	198516106	48	875	SH	DEFINED	01	875	
COLUMBIA SPORTSWEAR CO 665	COM	198516106	37	665	SH	OTHER	01		
COLUMBIA SPORTSWEAR CO	COM	198516106	3287	59348	SH	DEFINED	05	59348	
COLUMBIA SPORTSWEAR CO	COM	198516106	28	500	SH	DEFINED	08	500	
COMCAST CORP NEW 66800	CL A	20030N101	35381	1230225	SH	DEFINED	05	1163425	
COMCAST CORP NEW	CL A	20030N101	348	12108	SH	DEFINED	08	12108	
COMCAST CORP NEW	CL A	20030N101	1240	43101	SH	DEFINED	17	43101	
COMCAST CORP NEW 47730	CL A	20030N101	1373	47730	SH	DEFINED	18		
COMCAST CORP NEW	CL A SPL	20030N200	41517	1490743	SH	DEFINED	05	1490743	
COMCAST CORP NEW	CL A SPL	20030N200	22801	818700	SH	CALL	DEFINED	08	818700
COMCAST CORP NEW	CL A SPL	20030N200	2543	91300	SH	PUT	DEFINED	08	91300
COMCAST CORP NEW 4178651	CL A SPL	20030N200	593467	21309403	SH	DEFINED	11	17130752	
COMCAST CORP NEW	CL A SPL	20030N200	426	15303	SH	DEFINED	17	15303	
COMCAST CORP NEW	CL A SPL	20030N200	2785	100000	SH	CALL	DEFINED	17	100000
COMCAST CORP NEW 19690	CL A SPL	20030N200	548	19690	SH	DEFINED	18		
COMCAST HOLDINGS CORP	ZONES CV2% P	200300507	23373	577100	SH	DEFINED	08	577100	
COMERICA INC 7180	COM	200340107	62705	1154365	SH	DEFINED	01	1147185	
COMERICA INC 17203	COM	200340107	1742	32068	SH	OTHER	01	14865	
COMERICA INC 43300	COM	200340107	30546	562342	SH	DEFINED	05	519042	
COMERICA INC	COM	200340107	636	11712	SH	DEFINED	08	11712	
COMERICA INC	COM	200340107	27	500	SH	DEFINED	11	500	
COMERICA INC	COM	200340107	1669	30719	SH	DEFINED	17	30719	
COMFORCE CORP	COM	20038K109	51	30000	SH	OTHER	01	30000	
COMMERCE BANCORP INC NJ 4675	COM	200519106	698	10595	SH	DEFINED	01	5920	
COMMERCE BANCORP INC NJ	COM	200519106	168	2550	SH	OTHER	01	2550	
COMMERCE BANCORP INC NJ	COM	200519106	10357	157203	SH	DEFINED	05	157203	
COMMERCE BANCORP INC NJ	COM	200519106	2750	41750	SH	DEFINED	08	41750	
COMMERCE BANCSHARES INC 6742	COM	200525103	11326	237403	SH	DEFINED	01	230661	
COMMERCE BANCSHARES INC 151171	COM	200525103	12544	262913	SH	OTHER	01	111742	
COMMERCE BANCSHARES INC	COM	200525103	72	1500	SH	DEFINED	05	1500	
COMMERCE BANCSHARES INC	COM	200525103	10	200	SH	DEFINED	08	200	
COMMERCE BANCSHARES INC	COM	200525103	157	3283	SH	DEFINED	17	3283	
COMMERCE GROUP INC MASS	COM	200641108	2	50	SH	DEFINED	01	50	
COMMERCE GROUP INC MASS	COM	200641108	206	4300	SH	DEFINED	08	4300	
COMMERCIAL CAP BANCORP INC	COM	20162L105	46	2008	SH	DEFINED	08	2008	
COMMERCIAL CAP BANCORP INC	COM	20162L105	1844	80453	SH	DEFINED	17	80453	
COMMERCIAL FEDERAL CORPORATI 8700	COM	201647104	337	12200	SH	DEFINED	01	3500	
COMMERCIAL FEDERAL CORPORATI	COM	201647104	5185	187875	SH	DEFINED	05	187875	
COMMERCIAL FEDERAL CORPORATI	COM	201647104	69	2500	SH	DEFINED	08	2500	
COMMERCIAL METALS CO 13300	COM	201723103	561	17625	SH	DEFINED	01	4325	
COMMERCIAL METALS CO	COM	201723103	4165	130800	SH	DEFINED	05	130800	
COMMERCIAL METALS CO	COM	201723103	16	500	SH	DEFINED	08	500	
COMMERCIAL NET LEASE RLTY IN	COM	202218103	75	3800	SH	DEFINED	01	3800	
COMMERCIAL NET LEASE RLTY IN 2500	COM	202218103	677	34266	SH	OTHER	01	31766	
COMMERCIAL NET LEASE RLTY IN	COM	202218103	4081	206625	SH	DEFINED	05	206625	
COMMERCIAL NET LEASE RLTY IN	COM	202218103	162	8200	SH	DEFINED	08	8200	
COMMONWEALTH INDS INC DEL 12400	COM	203004106	106	14575	SH	DEFINED	01	2175	
COMMONWEALTH INDS INC DEL	COM	203004106	574	79200	SH	DEFINED	05	79200	
COMMONWEALTH TEL ENTERPRISES	COM	203349105	146	3550	SH	DEFINED	01	1550	

CONAGRA FOODS INC 181547	COM	205887102	7149	265369 SH	OTHER	01	83822
CONAGRA FOODS INC 100200	COM	205887102	10452	387957 SH	DEFINED	05	287757
CONAGRA FOODS INC	COM	205887102	445	16504 SH	DEFINED	08	16504
CONAGRA FOODS INC	COM	205887102	360	13365 SH	DEFINED	17	13365
CONAGRA FOODS INC 4000	COM	205887102	108	4000 SH	DEFINED	18	
CONCEPTUS INC	COM	206016107	196	16414 SH	DEFINED	08	16414
CONCORD CAMERA CORP 1300	COM	206156101	16	2525 SH	DEFINED	01	1225
CONCORD CAMERA CORP 150	COM	206156101	1	150 SH	OTHER	01	
CONCORD CAMERA CORP	COM	206156101	738	117500 SH	DEFINED	05	117500
CONCORD CAMERA CORP	COM	206156101	13	2124 SH	DEFINED	08	2124
CONCORD CAMERA CORP	COM	206156101	3	519 SH	DEFINED	17	519
CONCORD COMMUNICATIONS INC 3400	COM	206186108	96	6594 SH	DEFINED	01	3194
CONCORD COMMUNICATIONS INC 250	COM	206186108	4	250 SH	OTHER	01	
CONCORD COMMUNICATIONS INC	COM	206186108	1143	78100 SH	DEFINED	05	78100
CONCORD COMMUNICATIONS INC	COM	206186108	59	4066 SH	DEFINED	08	4066
CONCORD COMMUNICATIONS INC	COM	206186108	880	60141 SH	DEFINED	17	60141
CONCUR TECHNOLOGIES INC	COM	206708109	11	1000 SH	OTHER	01	1000
CONCUR TECHNOLOGIES INC	COM	206708109	53	4742 SH	DEFINED	08	4742
CONCUR TECHNOLOGIES INC 35126	COM	206708109	393	35126 SH	DEFINED	18	
CONCURRENT COMPUTER CORP NEW	COM	206710204		100 SH	DEFINED	01	100
CONCURRENT COMPUTER CORP NEW	COM	206710204	46	13226 SH	DEFINED	08	13226
CONEXANT SYSTEMS INC	COM	207142100	227	37036 SH	DEFINED	01	37036
CONEXANT SYSTEMS INC 900	COM	207142100	124	20218 SH	OTHER	01	19318
CONEXANT SYSTEMS INC	COM	207142100	1	100 SH	DEFINED	05	100
CONEXANT SYSTEMS INC	COM	207142100	333	54316 SH	DEFINED	08	54316
CONEXANT SYSTEMS INC	COM	207142100	1158	188962 SH	DEFINED	17	188962
CONEXANT SYSTEMS INC 1125	COM	207142100	7	1125 SH	DEFINED	18	
CONMED CORP 10900	COM	207410101	422	14300 SH	DEFINED	01	3400
CONMED CORP 50	COM	207410101	1	50 SH	OTHER	01	
CONMED CORP	COM	207410101	3873	131125 SH	DEFINED	05	131125
CONMED CORP	COM	207410101	529	17900 SH	DEFINED	08	17900
CONMED CORP	COM	207410101	455	15400 SH	DEFINED	17	15400
CONNETICS CORP 1620	COM	208192104	178	8097 SH	DEFINED	01	6477
CONNETICS CORP	COM	208192104	3643	165440 SH	DEFINED	05	165440
CONNETICS CORP	COM	208192104	118	5346 SH	DEFINED	08	5346
CONNETICS CORP	COM	208192104	172	7810 SH	DEFINED	17	7810
CONNS INC	COM	208242107	25	1600 SH	DEFINED	08	1600
CONNS INC	COM	208242107	267	16950 SH	DEFINED	17	16950
CONOCOPHILLIPS	COM	20825C104	921	13194 SH	DEFINED	01	13194
CONOCOPHILLIPS 69900	COM	20825C104	72805	1042896 SH	DEFINED	05	972996
CONOCOPHILLIPS	COM	20825C104	14109	202100 SH	DEFINED	08	202100
CONOCOPHILLIPS	COM	20825C104	3491	50000 SH	CALL	DEFINED	50000
CONOCOPHILLIPS	COM	20825C104	325	4650 SH	DEFINED	17	4650
CONOCOPHILLIPS 654	COM	20825C104	46	654 SH	DEFINED	18	
CONSECO INC	COM NEW	208464883	887	38300 SH	CALL	DEFINED	38300
CONSECO INC	COM NEW	208464883	3395	146610 SH	DEFINED	17	146610
CONSOL ENERGY INC	COM	20854P109	28	1050 SH	DEFINED	01	1050
CONSOL ENERGY INC	COM	20854P109	3	100 SH	DEFINED	05	100
CONSOL ENERGY INC	COM	20854P109	3	100 SH	DEFINED	08	100
CONSOL ENERGY INC	COM	20854P109	571	21300 SH	DEFINED	17	21300
CONSOLIDATED EDISON INC 6544	COM	209115104	267566	6067267 SH	DEFINED	01	6060723
CONSOLIDATED EDISON INC 44280	COM	209115104	4550	103180 SH	OTHER	01	58900
CONSOLIDATED EDISON INC	COM	209115104	5643	127960 SH	DEFINED	05	127960
CONSOLIDATED EDISON INC	COM	209115104	4	100 SH	DEFINED	08	100
CONSOLIDATED EDISON INC	COM	209115104	237	5376 SH	DEFINED	17	5376
CONSOLIDATED GRAPHICS INC 7600	COM	209341106	489	12715 SH	DEFINED	01	5115
CONSOLIDATED GRAPHICS INC 50	COM	209341106	2	50 SH	OTHER	01	
CONSOLIDATED GRAPHICS INC	COM	209341106	2426	63100 SH	DEFINED	05	63100
CONSOLIDATED TOMOKA LD CO 500	COM	210226106	65	1743 SH	DEFINED	01	1243
CONSOLIDATED TOMOKA LD CO 1757	COM	210226106	525	14147 SH	OTHER	01	12390
CONSOLIDATED TOMOKA LD CO	COM	210226106	34	903 SH	DEFINED	08	903
CONSTELLATION BRANDS INC	CL A	21036P108	193	6016 SH	DEFINED	01	6016
CONSTELLATION BRANDS INC	CL A	21036P108	18	550 SH	OTHER	01	550
CONSTELLATION BRANDS INC	CL A	21036P108	7061	219957 SH	DEFINED	05	219957

CONSTELLATION BRANDS INC	CL A	21036P108	3924	122228	SH	DEFINED	08	122228	
CONSTELLATION BRANDS INC	CL A	21036P108	2568	80000	SH	CALL	DEFINED	08	80000
CONSTELLATION BRANDS INC	CL A	21036P108	513	15978	SH	DEFINED	17	15978	
CONSTELLATION BRANDS INC	CL A	21036P108	55	1700	SH	DEFINED	18		
1700									
CONSTELLATION ENERGY GROUP I	COM	210371100	6849	171429	SH	DEFINED	01	163014	
8415									
CONSTELLATION ENERGY GROUP I	COM	210371100	5653	141490	SH	OTHER	01	103635	
37855									
CONSTELLATION ENERGY GROUP I	COM	210371100	3144	78695	SH	DEFINED	05	78695	
CONSTELLATION ENERGY GROUP I	COM	210371100	3994	99976	SH	DEFINED	08	99976	
CONSTELLATION ENERGY GROUP I	COM	210371100	338	8460	SH	DEFINED	17	8460	
CONTINENTAL AIRLS INC	CL B	210795308	11	900	SH	DEFINED	05	900	
CONTINENTAL AIRLS INC	CL B	210795308	144	11479	SH	DEFINED	08	11479	
CONTINENTAL AIRLS INC	CL B	210795308	627	50000	SH	CALL	DEFINED	08	50000
CONTINENTAL AIRLS INC	CL B	210795308	11273	899649	SH	DEFINED	17	899649	
CONTINENTAL AIRLS INC	CL B	210795308	31	2500	SH	DEFINED	18		
2500									
CONVERGYS CORP	COM	212485106	1167	76808	SH	DEFINED	01	52898	
23910									
CONVERGYS CORP	COM	212485106	91	5990	SH	OTHER	01		
5990									
CONVERGYS CORP	COM	212485106	3461	227717	SH	DEFINED	05	106517	
121200									
CONVERGYS CORP	COM	212485106	84	5536	SH	DEFINED	08	5536	
CONVERGYS CORP	COM	212485106	1520	100000	SH	CALL	DEFINED	08	100000
CONVERGYS CORP	COM	212485106	32	2114	SH	DEFINED	17	2114	
COOPER CAMERON CORP	DBC	1.750% 216640AB8	9938	10000000	PRN	OTHER	17		
10000000									
COOPER CAMERON CORP	COM	216640102	161	3655	SH	DEFINED	01	2155	
1500									
COOPER CAMERON CORP	COM	216640102	316	7185	SH	OTHER	01	4139	
3046									
COOPER CAMERON CORP	COM	216640102	4953	112448	SH	DEFINED	05	112448	
COOPER CAMERON CORP	COM	216640102	1	23	SH	DEFINED	17	23	
COOPER COS INC	COM NEW	216648402	886	16405	SH	DEFINED	01	11776	
4629									
COOPER COS INC	COM NEW	216648402	221	4100	SH	OTHER	01		
4100									
COOPER COS INC	COM NEW	216648402	10068	186451	SH	DEFINED	05	186451	
COOPER COS INC	COM NEW	216648402	246	4550	SH	DEFINED	08	4550	
COOPER COS INC	COM NEW	216648402	32	600	SH	DEFINED	17	600	
COOPER TIRE & RUBR CO	COM	216831107	253	12579	SH	DEFINED	01	12579	
COOPER TIRE & RUBR CO	COM	216831107	49	2440	SH	OTHER	01	170	
2270									
COOPER TIRE & RUBR CO	COM	216831107	769	38175	SH	DEFINED	05	38175	
COOPER TIRE & RUBR CO	COM	216831107	285	14152	SH	DEFINED	08	14152	
COORS ADOLPH CO	CL B	217016104	207	2981	SH	DEFINED	01	2981	
COORS ADOLPH CO	CL B	217016104	61	875	SH	OTHER	01	875	
COORS ADOLPH CO	CL B	217016104	1187	17095	SH	DEFINED	05	17095	
COORS ADOLPH CO	CL B	217016104	361	5200	SH	DEFINED	08	5200	
COORS ADOLPH CO	CL B	217016104	410	5900	SH	DEFINED	17	5900	
COPART INC	COM	217204106	374	17229	SH	DEFINED	01		
17229									
COPART INC	COM	217204106	210	9674	SH	OTHER	01	9229	
445									
COPART INC	COM	217204106	4004	184265	SH	DEFINED	05	184265	
COPART INC	COM	217204106	268	12340	SH	DEFINED	08	12340	
COPPER MTN NETWORKS INC	COM NEW	217510205	3	300	SH	DEFINED	08	300	
COPPER MTN NETWORKS INC	COM NEW	217510205	366	32579	SH	DEFINED	17	32579	
CORINTHIAN COLLEGES INC	COM	218868107	339	10272	SH	DEFINED	01	10272	
CORINTHIAN COLLEGES INC	COM	218868107	48	1440	SH	OTHER	01	840	
600									
CORINTHIAN COLLEGES INC	COM	218868107	6135	185855	SH	DEFINED	05	185855	
CORINTHIAN COLLEGES INC	COM	218868107	284	8600	SH	DEFINED	08	8600	
CORINTHIAN COLLEGES INC	COM	218868107	173	5246	SH	DEFINED	17	5246	
CORINTHIAN COLLEGES INC	COM	218868107	234	7080	SH	DEFINED	18		
7080									
CORIXA CORP	NOTE	4.250% 21887FAC4	748	746000	PRN	DEFINED	17	746000	
CORIXA CORP	COM	21887F100	10446	1632189	SH	DEFINED		1632189	
CORIXA CORP	COM	21887F100	6	1003	SH	DEFINED	01	1003	
CORIXA CORP	COM	21887F100	8	1200	SH	OTHER	01	1200	
CORIXA CORP	COM	21887F100	48	7454	SH	DEFINED	08	7454	
CORIO INC	COM	218875102	17	4300	SH	DEFINED	08	4300	
CORIO INC	COM	218875102	569	142575	SH	DEFINED	17	142575	
CORN PRODS INTL INC	COM	219023108	683	17074	SH	DEFINED	01	14754	
2320									
CORN PRODS INTL INC	COM	219023108	509	12724	SH	OTHER	01	875	
11849									
CORN PRODS INTL INC	COM	219023108	12979	324474	SH	DEFINED	05	324474	
CORN PRODS INTL INC	COM	219023108	88	2200	SH	DEFINED	08	2200	
CORNERSTONE RLTY INCOME TR I	COM	21922V102	30	3250	SH	DEFINED	01	3250	
CORNERSTONE RLTY INCOME TR I	COM	21922V102	248	26550	SH	OTHER	01	23000	
3550									
CORNERSTONE RLTY INCOME TR I	COM	21922V102	100	10700	SH	DEFINED	08	10700	

CORNING INC	NOTE	3.500%	219350AK1	2556	1995000	PRN	DEFINED	08	1995000
CORNING INC	COM		219350105	5363	479712	SH	DEFINED	01	429447
30793 19472									
CORNING INC	COM		219350105	2682	239888	SH	OTHER	01	
239888									
CORNING INC	COM		219350105	12309	1101001	SH	DEFINED	05	858301
242700									
CORNING INC	COM		219350105	593	53000	SH	DEFINED	08	53000
CORNING INC	COM		219350105	197	17581	SH	DEFINED	17	17581
CORNING INC	COM		219350105	671	60000	SH	DEFINED	18	
60000									
CORPORATE EXECUTIVE BRD CO	COM		21988R102	5	100	SH	DEFINED	01	100
CORPORATE EXECUTIVE BRD CO	COM		21988R102	33	700	SH	DEFINED	05	700
CORPORATE EXECUTIVE BRD CO	COM		21988R102	127	2700	SH	DEFINED	08	2700
CORPORATE EXECUTIVE BRD CO	COM		21988R102	122	2600	SH	DEFINED	17	2600
CORRECTIONAL PPTYS TR	COM		22025E104	91	2950	SH	DEFINED	01	1850
1100									
CORRECTIONAL PPTYS TR	COM		22025E104	92	3000	SH	OTHER	01	3000
CORRECTIONAL PPTYS TR	COM		22025E104	129	4200	SH	DEFINED	08	4200
CORRECTIONAL PPTYS TR	COM		22025E104	71	2300	SH	DEFINED	17	2300
CORRECTIONS CORP AMER NEW	COM NEW		22025Y407	1	21	SH	DEFINED	01	21
CORRECTIONS CORP AMER NEW	COM NEW		22025Y407	23	657	SH	OTHER	01	35
622									
CORRECTIONS CORP AMER NEW	COM NEW		22025Y407	242	6800	SH	DEFINED	08	6800
CORVEL CORP	COM		221006109	4	105	SH	DEFINED	01	105
CORVEL CORP	COM		221006109	306	8464	SH	DEFINED	08	8464
CORVEL CORP	COM		221006109	261	7200	SH	DEFINED	17	7200
CORVIS CORP	COM		221009103	72	37448	SH	DEFINED		37448
CORVIS CORP	COM		221009103	29	15000	SH	DEFINED	01	15000
CORVIS CORP	COM		221009103	145	75422	SH	DEFINED	08	75422
CORVIS CORP	COM		221009103	18	9192	SH	DEFINED	17	9192
COST PLUS INC CALIF	COM		221485105	212	5075	SH	DEFINED	01	1975
3100									
COST PLUS INC CALIF	COM		221485105	8	200	SH	OTHER	01	
200									
COST PLUS INC CALIF	COM		221485105	3967	95025	SH	DEFINED	05	95025
COST PLUS INC CALIF	COM		221485105	91	2176	SH	DEFINED	08	2176
COST PLUS INC CALIF	COM		221485105	188	4501	SH	DEFINED	17	4501
COSTCO WHSL CORP NEW	COM		22160K105	5056	134422	SH	DEFINED	01	108172
26250									
COSTCO WHSL CORP NEW	COM		22160K105	3981	105841	SH	OTHER	01	88811
17030									
COSTCO WHSL CORP NEW	COM		22160K105	8148	216645	SH	DEFINED	05	216645
COSTCO WHSL CORP NEW	COM		22160K105	5143	136754	SH	DEFINED	08	136754
COSTCO WHSL CORP NEW	COM		22160K105	5792	154000	SH	CALL	DEFINED	154000
COSTCO WHSL CORP NEW	COM		22160K105	2283	60700	SH	PUT	DEFINED	60700
COSTCO WHSL CORP NEW	COM		22160K105	75	1987	SH	DEFINED	18	
1987									
COUNTRYWIDE FINANCIAL CORP	COM		222372104	14939	155777	SH	DEFINED	01	135713
19465 599									
COUNTRYWIDE FINANCIAL CORP	COM		222372104	436	4546	SH	OTHER	01	
4546									
COUNTRYWIDE FINANCIAL CORP	COM		222372104	15417	160756	SH	DEFINED	05	141656
19100									
COUNTRYWIDE FINANCIAL CORP	COM		222372104	4521	47146	SH	DEFINED	08	47146
COUNTRYWIDE FINANCIAL CORP	COM		222372104	1170	12200	SH	PUT	DEFINED	12200
COUNTRYWIDE FINANCIAL CORP	COM		222372104	658404	6865528	SH	DEFINED	11	5739660
1125868									
COUNTRYWIDE FINANCIAL CORP	COM		222372104	6896	71904	SH	DEFINED	17	71904
COUSINS PPTYS INC	COM		222795106	2620	79905	SH	DEFINED	01	79905
COUSINS PPTYS INC	COM		222795106	730	22250	SH	OTHER	01	8000
14250									
COUSINS PPTYS INC	COM		222795106	46	1400	SH	DEFINED	08	1400
COVANSYS CORP	COM		22281W103	9	752	SH	DEFINED	01	752
COVANSYS CORP	COM		22281W103	13	1100	SH	DEFINED	08	1100
COVANSYS CORP	COM		22281W103	116	10000	SH	DEFINED	17	10000
COVANCE INC	COM		222816100	161	4675	SH	DEFINED	01	2550
2125									
COVANCE INC	COM		222816100	827	24025	SH	OTHER	01	11675
12350									
COVANCE INC	COM		222816100	4475	129940	SH	DEFINED	05	129940
COVANCE INC	COM		222816100	431	12508	SH	DEFINED	08	12508
COVENTRY HEALTH CARE INC	COM		222862104	423	10000	SH	DEFINED		10000
COVENTRY HEALTH CARE INC	COM		222862104	569	13441	SH	DEFINED	01	13441
COVENTRY HEALTH CARE INC	COM		222862104	13	300	SH	OTHER	01	
300									
COVENTRY HEALTH CARE INC	COM		222862104	7926	187242	SH	DEFINED	05	187242
COVENTRY HEALTH CARE INC	COM		222862104	565	13350	SH	DEFINED	08	13350
COVENTRY HEALTH CARE INC	COM		222862104	964	22763	SH	DEFINED	17	22763
COX COMMUNICATIONS INC NEW	CL A		224044107	3403	107695	SH	DEFINED	01	103366
4329									
COX COMMUNICATIONS INC NEW	CL A		224044107	637	20165	SH	OTHER	01	10319
9846									
COX COMMUNICATIONS INC NEW	CL A		224044107	54	1700	SH	DEFINED	05	1700
COX COMMUNICATIONS INC NEW	CL A		224044107	3302	104500	SH	DEFINED	08	104500

COX COMMUNICATIONS INC NEW	CL A	224044107	1	31	SH	DEFINED	17	31
COX COMMUNICATIONS INC NEW 3400	CL A	224044107	107	3400	SH	OTHER	17	
COX COMMUNICATIONS INC NEW	CL A	224044107	316	10000	SH	PUT	DEFINED	17
COX COMMUNICATIONS INC NEW 2500	CL A	224044107	79	2500	SH		DEFINED	18
CP SHIPS LTD	COM	22409V102	18	1050	SH		DEFINED	01
CP SHIPS LTD 711	COM	22409V102	33	1923	SH		OTHER	01
CP SHIPS LTD	COM	22409V102	26	1500	SH		DEFINED	08
CP SHIPS LTD	COM	22409V102	202	11800	SH		DEFINED	17
CRANE CO	COM	224399105	135	4077	SH		DEFINED	01
CRANE CO 5308	COM	224399105	240	7258	SH		OTHER	01
CRANE CO	COM	224399105	946	28665	SH		DEFINED	05
CRANE CO	COM	224399105	56	1700	SH		DEFINED	08
CRAY INC	COM	225223106	1143	172324	SH		DEFINED	01
CRAY INC	COM	225223106	86	13020	SH		DEFINED	08
CRAY INC	COM	225223106	15	2292	SH		DEFINED	17
CREDENCE SYS CORP	NOTE	1.500% 225302AF5	2679	2051000	PRN		DEFINED	17
CREDENCE SYS CORP	COM	225302108	109	9194	SH		DEFINED	01
CREDENCE SYS CORP 250	COM	225302108	74	6250	SH		OTHER	01
CREDENCE SYS CORP	COM	225302108	1622	136553	SH		DEFINED	05
CREDENCE SYS CORP	COM	225302108	106	8886	SH		DEFINED	08
CREDENCE SYS CORP	COM	225302108	100	8454	SH		DEFINED	17
CREE INC	COM	225447101	193	8675	SH		DEFINED	01
CREE INC 125	COM	225447101	10	450	SH		OTHER	01
CREE INC	COM	225447101	3409	153337	SH		DEFINED	05
CREE INC	COM	225447101	90	4060	SH		DEFINED	08
CREE INC	COM	225447101	71	3200	SH		DEFINED	17
CRESCENT REAL ESTATE EQUITIE	PFD CV A	6.7 225756204	408	17858	SH		DEFINED	01
CRESCENT REAL ESTATE EQUITIE 8600	PFD CV A	6.7 225756204	196	8600	SH		OTHER	01
CRESCENT REAL ESTATE EQUITIE	PFD CV A	6.7 225756204	408	17858	SH		DEFINED	17
CRIIMI MAE INC	COM NEW	226603504	509	45656	SH		DEFINED	01
CRIIMI MAE INC	COM NEW	226603504	25	2200	SH		DEFINED	08
CROMPTON CORP	COM	227116100	70	10900	SH		DEFINED	01
CROMPTON CORP 1875	COM	227116100	15	2337	SH		OTHER	01
CROMPTON CORP	COM	227116100	1514	237367	SH		DEFINED	05
CROMPTON CORP	COM	227116100	128	20006	SH		DEFINED	08
CROSS A T CO	CL A	227478104	3	525	SH		DEFINED	01
CROSS A T CO	CL A	227478104	404	62000	SH		DEFINED	05
CROSS CTRY HEALTHCARE INC	COM	227483104	2232	133975	SH		DEFINED	05
CROSS CTRY HEALTHCARE INC	COM	227483104	390	23400	SH		DEFINED	08
CROSS CTRY HEALTHCARE INC	COM	227483104	394	23679	SH		DEFINED	17
CROSSROADS SYS INC	COM	22765D100	26	10852	SH		DEFINED	
CROWN CASTLE INTL CORP	COM	228227104	908	71896	SH		DEFINED	
CROWN CASTLE INTL CORP 8450	COM	228227104	109	8640	SH		OTHER	01
CROWN CASTLE INTL CORP	COM	228227104	4355	344789	SH		DEFINED	05
CROWN CASTLE INTL CORP	COM	228227104	1643	130100	SH		DEFINED	08
CROWN CASTLE INTL CORP	COM	228227104	186	14709	SH		DEFINED	17
CROWN HOLDINGS INC	COM	228368106	51	5500	SH		DEFINED	05
CROWN HOLDINGS INC	COM	228368106	1443	154800	SH		DEFINED	08
CROWN HOLDINGS INC	COM	228368106	39	4200	SH		DEFINED	17
CRYOLIFE INC	COM	228903100	186	31268	SH		DEFINED	01
CRYOLIFE INC	COM	228903100	571	95900	SH		DEFINED	05
CRYOLIFE INC	COM	228903100	270	45460	SH		DEFINED	08
CRYOLIFE INC	COM	228903100	168	28300	SH		DEFINED	17
CRYPTOLOGIC INC	COM	228906103	36	2400	SH		DEFINED	08
CRYPTOLOGIC INC	COM	228906103	430	28820	SH		DEFINED	17
CRYSTALLEX INTL CORP	COM	22942F101	31	10000	SH		OTHER	01
CUBIC CORP 5100	COM	229669106	567	21790	SH		DEFINED	01
CUBIC CORP 1050	COM	229669106	27	1050	SH		OTHER	01
CUBIC CORP	COM	229669106	2967	114100	SH		DEFINED	05
CULLEN FROST BANKERS INC	COM	229899109	118	2750	SH		DEFINED	01
CULLEN FROST BANKERS INC 175	COM	229899109	324	7575	SH		OTHER	01
CULLEN FROST BANKERS INC	COM	229899109	4595	107450	SH		DEFINED	05
CULLEN FROST BANKERS INC	COM	229899109	26	600	SH		DEFINED	08
CULLEN FROST BANKERS INC	COM	229899109	697	16300	SH		DEFINED	17
CULP INC	COM	230215105	185	18000	SH		DEFINED	08
CULP INC	COM	230215105	185	18000	SH		DEFINED	17
CUMMINS INC 1815 350	COM	231021106	550	9403	SH		DEFINED	01
CUMMINS INC 5250	COM	231021106	307	5250	SH		OTHER	01
CUMMINS INC	COM	231021106	1604	27449	SH		DEFINED	05
CUMMINS INC	COM	231021106	1873	32044	SH		DEFINED	08
CUMULUS MEDIA INC	CL A	231082108	16797	840250	SH		DEFINED	

CUMULUS MEDIA INC	CL A	231082108	4	208 SH	DEFINED 01	208
CUMULUS MEDIA INC	CL A	231082108	366	18311 SH	DEFINED 05	18311
CUMULUS MEDIA INC	CL A	231082108	10326	516560 SH	DEFINED 11	516560
CURAGEN CORP	COM	23126R101	50	8005 SH	DEFINED 01	8005
CURAGEN CORP	COM	23126R101	48	7752 SH	DEFINED 08	7752
CURAGEN CORP	COM	23126R101	140	22500 SH	DEFINED 17	22500
CURATIVE HEALTH SRVCS INC	COM	23126W100	757	56525 SH	DEFINED 05	56525
CURATIVE HEALTH SRVCS INC	COM	23126W100	9	636 SH	DEFINED 08	636
CURTISS WRIGHT CORP	COM	231561101	227	4850 SH	DEFINED 01	4850
CURTISS WRIGHT CORP	COM	231561101	173	3700 SH	OTHER 01	300
3400						
CURTISS WRIGHT CORP	COM	231561101	4209	89800 SH	DEFINED 05	89800
CURTISS WRIGHT CORP	COM	231561101	37	800 SH	DEFINED 08	800
CURTISS WRIGHT CORP	COM	231561101	192	4100 SH	DEFINED 17	4100
CYBERGUARD CORP	COM	231910100		15 SH	DEFINED 01	15
CYBERGUARD CORP	COM	231910100	1	60 SH	OTHER 01	
60						
CYBERGUARD CORP	COM	231910100	23	2368 SH	DEFINED 08	2368
CYBERGUARD CORP	COM	231910100	161	16362 SH	DEFINED 17	16362
CYBERONICS INC	COM	23251P102	10	430 SH	DEFINED 01	430
CYBERONICS INC	COM	23251P102	91	3810 SH	DEFINED 08	3810
CYBERONICS INC	COM	23251P102	299	12500 SH	CALL DEFINED 08	12500
CYBERONICS INC	COM	23251P102	618	25800 SH	DEFINED 17	25800
CYMER INC	COM	232572107	745	19305 SH	DEFINED 01	10430
8875						
CYMER INC	COM	232572107	16	425 SH	OTHER 01	
425						
CYMER INC	COM	232572107	13131	340100 SH	DEFINED 05	340100
CYMER INC	COM	232572107	150	3882 SH	DEFINED 08	3882
CYMER INC	COM	232572107	36	930 SH	DEFINED 17	930
CYPRESS SEMICONDUCTOR CORP	NOTE	3.750% 232806AF6	1005	1000000 PRN	DEFINED 08	1000000
CYPRESS SEMICONDUCTOR CORP	NOTE	1.250% 232806AH2	9096	6141000 PRN	DEFINED 08	6141000
CYPRESS SEMICONDUCTOR CORP	NOTE	1.250% 232806AH2	1185	800000 PRN	DEFINED 17	800000
CYPRESS SEMICONDUCTOR CORP	COM	232806109	262	12811 SH	DEFINED 01	12811
CYPRESS SEMICONDUCTOR CORP	COM	232806109	29	1400 SH	OTHER 01	400
1000						
CYPRESS SEMICONDUCTOR CORP	COM	232806109	5129	250584 SH	DEFINED 05	250584
CYPRESS SEMICONDUCTOR CORP	COM	232806109	111	5427 SH	DEFINED 17	5427
CYPRESS SEMICONDUCTOR CORP	COM	232806109	147	7200 SH	DEFINED 18	
7200						
CYTEC INDS INC	COM	232820100	160	4507 SH	DEFINED 01	4507
CYTEC INDS INC	COM	232820100	114	3218 SH	OTHER 01	2209
1009						
CYTEC INDS INC	COM	232820100	2886	81122 SH	DEFINED 05	81122
CYTEC INDS INC	COM	232820100	11	300 SH	DEFINED 08	300
CYTEC INDS INC	COM	232820100	39	1100 SH	DEFINED 17	1100
D & K HEALTHCARE RES INC	COM	232861104	1896	185000 SH	OTHER 01	
185000						
D & K HEALTHCARE RES INC	COM	232861104	25	2408 SH	DEFINED 08	2408
D & K HEALTHCARE RES INC	COM	232861104	122	11900 SH	DEFINED 17	11900
CYTYC CORP	COM	232946103	176	7903 SH	DEFINED 01	7903
CYTYC CORP	COM	232946103	70	3160 SH	OTHER 01	
3160						
CYTYC CORP	COM	232946103	5057	227292 SH	DEFINED 05	227292
CYTYC CORP	COM	232946103	644	28958 SH	DEFINED 08	28958
CYTYC CORP	COM	232946103	275	12339 SH	DEFINED 17	12339
DJ ORTHOPEDICS INC	COM	23325G104	474	18334 SH	DEFINED 08	18334
DJ ORTHOPEDICS INC	COM	23325G104	434	16800 SH	DEFINED 17	16800
DNP SELECT INCOME FD	COM	23325P104	438	38449 SH	DEFINED 01	31145
7304						
DNP SELECT INCOME FD	COM	23325P104	501	43916 SH	OTHER 01	28414
15502						
DPL INC	COM	233293109	40313	2150023 SH	DEFINED 01	2146673
3350						
DPL INC	COM	233293109	1263	67360 SH	OTHER 01	57899
9461						
DPL INC	COM	233293109	4956	264343 SH	DEFINED 05	264343
DPL INC	COM	233293109	206	11000 SH	DEFINED 08	11000
DPL INC	COM	233293109	918	48944 SH	DEFINED 17	48944
DRS TECHNOLOGIES INC	COM	23330X100	195	6975 SH	DEFINED 01	1975
5000						
DRS TECHNOLOGIES INC	COM	23330X100	3237	115700 SH	DEFINED 05	115700
DRS TECHNOLOGIES INC	COM	23330X100	28	1000 SH	DEFINED 08	1000
D R HORTON INC	COM	23331A109	1610	45453 SH	DEFINED 01	37766
7687						
D R HORTON INC	COM	23331A109	263	7422 SH	OTHER 01	6922
500						
D R HORTON INC	COM	23331A109	17119	483174 SH	DEFINED 05	483174
D R HORTON INC	COM	23331A109	778	21961 SH	DEFINED 17	21961
DSP GROUP INC	COM	23332B106	342	13275 SH	DEFINED 01	3955
9320						
DSP GROUP INC	COM	23332B106	12	480 SH	OTHER 01	
480						
DSP GROUP INC	COM	23332B106	3250	125975 SH	DEFINED 05	125975
DSP GROUP INC	COM	23332B106	101	3922 SH	DEFINED 08	3922

DELL INC	COM	24702R101	1714	50967	SH	DEFINED	08	50967	
DELL INC	COM	24702R101	62611	1862300	SH	CALL	DEFINED	08	1862300
DELL INC	COM	24702R101	6724	200000	SH	PUT	DEFINED	08	200000
DELL INC	COM	24702R101	382677	11382410	SH		DEFINED	11	8987575
2394835									
DELL INC	COM	24702R101	1937	57602	SH		DEFINED	17	57602
DELL INC	COM	24702R101	455	13525	SH		DEFINED	18	
13525									
DELPHI CORP	COM	247126105	837	84043	SH		DEFINED	01	79525
4518									
DELPHI CORP	COM	247126105	571	57351	SH		OTHER	01	21059
36292									
DELPHI CORP	COM	247126105	2615	262540	SH		DEFINED	05	262540
DELPHI CORP	COM	247126105	4877	489676	SH		DEFINED	08	489676
DELPHI CORP	COM	247126105	402	40400	SH		DEFINED	17	40400
DELPHI FINL GROUP INC	CL A	247131105	979	23301	SH		DEFINED	01	6701
16600									
DELPHI FINL GROUP INC	CL A	247131105	3	75	SH		OTHER	01	
75									
DELPHI FINL GROUP INC	CL A	247131105	6315	150275	SH		DEFINED	05	150275
DELTA & PINE LD CO	COM	247357106	305	12209	SH		DEFINED	01	11813
396									
DELTA & PINE LD CO	COM	247357106	8	304	SH		OTHER	01	
304									
DELTA & PINE LD CO	COM	247357106	5787	231924	SH		DEFINED	05	231924
DELTA & PINE LD CO	COM	247357106	79	3150	SH		DEFINED	08	3150
DELTA AIR LINES INC DEL	COM	247361108	288	36386	SH		DEFINED	01	26286
10100									
DELTA AIR LINES INC DEL	COM	247361108	40	4995	SH		OTHER	01	3280
1715									
DELTA AIR LINES INC DEL	COM	247361108	9759	1232258	SH		DEFINED	05	1232258
DELTA AIR LINES INC DEL	COM	247361108	2245	283517	SH		DEFINED	08	283517
DELTA AIR LINES INC DEL	COM	247361108	396	50000	SH	PUT	DEFINED	08	50000
DELTA APPAREL INC	COM	247368103	1	40	SH		DEFINED	01	
40									
DELTA APPAREL INC	COM	247368103	1717	86294	SH		OTHER	01	40
86254									
DELTIC TIMBER CORP	COM	247850100	26	725	SH		DEFINED	01	725
DELTIC TIMBER CORP	COM	247850100	1756	49500	SH		DEFINED	05	49500
DELTIC TIMBER CORP	COM	247850100	71	2000	SH		DEFINED	08	2000
DELTIC TIMBER CORP	COM	247850100	46	1300	SH		DEFINED	17	1300
DELTA WOODSIDE INDS INC NEW	COM NEW	247909203		50	SH		DEFINED	01	
50									
DELTA WOODSIDE INDS INC NEW	COM NEW	247909203	257	107867	SH		OTHER	01	50
107817									
DELUXE CORP	COM	248019101	462	11510	SH		DEFINED	01	11510
DELUXE CORP	COM	248019101	657	16390	SH		OTHER	01	12555
3835									
DELUXE CORP	COM	248019101	981	24465	SH		DEFINED	05	24465
DELUXE CORP	COM	248019101	43	1080	SH		DEFINED	08	1080
DELUXE CORP	COM	248019101	938	23400	SH		DEFINED	17	23400
DENDRITE INTL INC	COM	248239105	327	20450	SH		DEFINED	01	4650
15800									
DENDRITE INTL INC	COM	248239105	2	150	SH		OTHER	01	
150									
DENDRITE INTL INC	COM	248239105	2869	179175	SH		DEFINED	05	179175
DENDRITE INTL INC	COM	248239105	402	25098	SH		DEFINED	17	25098
DENTSPLY INTL INC NEW	COM	249030107	690	15571	SH		DEFINED	01	15571
DENTSPLY INTL INC NEW	COM	249030107	168	3797	SH		OTHER	01	3150
647									
DENTSPLY INTL INC NEW	COM	249030107	13220	298224	SH		DEFINED	05	298224
DENTSPLY INTL INC NEW	COM	249030107	932	21034	SH		DEFINED	17	21034
DEPARTMENT 56 INC	COM	249509100	205	13875	SH		DEFINED	01	3375
10500									
DEPARTMENT 56 INC	COM	249509100	994	67275	SH		DEFINED	05	67275
DEPARTMENT 56 INC	COM	249509100	12	800	SH		DEFINED	08	800
DEPARTMENT 56 INC	COM	249509100	7	500	SH		DEFINED	17	500
DEUTSCHE TELEKOM AG	SPONSORED AD	251566105	197	10893	SH		DEFINED	01	8254
2639									
DEUTSCHE TELEKOM AG	SPONSORED AD	251566105	200	11079	SH		OTHER	01	7350
3729									
DEUTSCHE TELEKOM AG	SPONSORED AD	251566105	88	4860	SH		DEFINED	18	
4860									
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	378	9345	SH		DEFINED	01	9345
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	676	16731	SH		OTHER	01	14871
1860									
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	133	3300	SH		DEFINED	08	3300
DEVON ENERGY CORP NEW	COM	25179M103	9418	161957	SH		DEFINED	01	133346
28388									
223									
DEVON ENERGY CORP NEW	COM	25179M103	1187	20412	SH		OTHER	01	
20412									
DEVON ENERGY CORP NEW	COM	25179M103	11688	201000	SH		DEFINED	05	166500
34500									
DEVON ENERGY CORP NEW	COM	25179M103	221	3800	SH		DEFINED	08	3800
DEVON ENERGY CORP NEW	COM	25179M103	10548	181400	SH	CALL	DEFINED	08	181400

DEVON ENERGY CORP NEW	COM	25179M103	755	12990	SH	DEFINED	17	12990
DEVRY INC DEL	COM	251893103	128	4242	SH	DEFINED	01	2842
1400								
DEVRY INC DEL	COM	251893103	56	1850	SH	OTHER	01	1400
450								
DEVRY INC DEL	COM	251893103	4411	146293	SH	DEFINED	05	146293
DEVRY INC DEL	COM	251893103	112	3700	SH	DEFINED	08	3700
DIAGEO P L C	SPON ADR NEW	25243Q205	537	10150	SH	DEFINED	01	
10150								
DIAGEO P L C	SPON ADR NEW	25243Q205	873	16501	SH	OTHER	01	3441
110 12950								
DIAGEO P L C	SPON ADR NEW	25243Q205	42652	806576	SH	DEFINED	05	806576
DIAGNOSTIC PRODS CORP	COM	252450101	465	10735	SH	DEFINED	01	2935
7800								
DIAGNOSTIC PRODS CORP	COM	252450101	2	50	SH	OTHER	01	
50								
DIAGNOSTIC PRODS CORP	COM	252450101	5549	128150	SH	DEFINED	05	128150
DIAGNOSTIC PRODS CORP	COM	252450101	205	4734	SH	DEFINED	08	4734
DIAGNOSTIC PRODS CORP	COM	252450101	121	2800	SH	DEFINED	17	2800
DIAMOND OFFSHORE DRILLING IN	DBC	25271CAC6	11600	20000000	PRN	DEFINED	01	20000000
DIAMOND OFFSHORE DRILLING IN	DBC	1.500% 25271CAE2	3	3000	PRN	DEFINED	01	3000
DIAMOND OFFSHORE DRILLING IN	DBC	1.500% 25271CAE2	23938	25000000	PRN	OTHER	17	
25000000								
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	189	7800	SH	OTHER	01	300
7500								
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	7	300	SH	DEFINED	05	300
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	1284	53100	SH	DEFINED	08	53100
DIAMONDS TR	UNIT SER 1	252787106	52971	509728	SH	DEFINED	01	509228
500								
DIAMONDS TR	UNIT SER 1	252787106	2775	26705	SH	OTHER	01	22652
4053								
DIAMONDS TR	UNIT SER 1	252787106	27019	260000	SH	PUT	DEFINED	08
DIAMONDS TR	UNIT SER 1	252787106	769	7400	SH	DEFINED	18	260000
7400								
DICKS SPORTING GOODS INC	COM	253393102	154	2646	SH	DEFINED	08	2646
DICKS SPORTING GOODS INC	COM	253393102	610	10500	SH	CALL	DEFINED	08
DIEBOLD INC	COM	253651103	442	9175	SH	DEFINED	01	1788
7387								
DIEBOLD INC	COM	253651103	812	16872	SH	OTHER	01	12487
4385								
DIEBOLD INC	COM	253651103	7292	151531	SH	DEFINED	05	151531
DIEBOLD INC	COM	253651103	410	8520	SH	DEFINED	08	8520
DIEBOLD INC	COM	253651103	588	12212	SH	DEFINED	17	12212
DIGENE CORP	COM	253752109	221	6417	SH	DEFINED	01	5535
882								
DIGENE CORP	COM	253752109	3086	89752	SH	DEFINED	05	89752
DIGENE CORP	COM	253752109	156	4546	SH	DEFINED	08	4546
DIGI INTL INC	COM	253798102	352	35650	SH	DEFINED	01	5950
29700								
DIGI INTL INC	COM	253798102	1164	117950	SH	DEFINED	05	117950
DIGI INTL INC	COM	253798102	215	21800	SH	DEFINED	08	21800
DIGI INTL INC	COM	253798102	316	32000	SH	DEFINED	17	32000
DIGIMARC CORP	COM	253807101	25	2032	SH	DEFINED	08	2032
DIGIMARC CORP	COM	253807101	326	26314	SH	DEFINED	17	26314
DIGITAL INSIGHT CORP	COM	25385P106	1555	75070	SH	DEFINED	01	75070
DIGITAL INSIGHT CORP	COM	25385P106	3	150	SH	OTHER	01	150
DIGITAL INSIGHT CORP	COM	25385P106	166	7988	SH	DEFINED	08	7988
DIGITAL INSIGHT CORP	COM	25385P106	2	77	SH	DEFINED	17	77
DIGITAL INSIGHT CORP	COM	25385P106	549	26500	SH	DEFINED	18	
26500								
DIGITAL INSIGHT CORP	COM	25385P106	26	1274	SH	DEFINED	19	1274
DIGITAL RIV INC	COM	25388B104	12	500	SH	DEFINED	01	500
DIGITAL RIV INC	COM	25388B104	174	7416	SH	DEFINED	08	7416
DIGITAL RIV INC	COM	25388B104	327	13917	SH	DEFINED	17	13917
DIGITAS INC	COM	25388K104	108	10455	SH	DEFINED	01	8810
1645								
DIGITAS INC	COM	25388K104	1827	177570	SH	DEFINED	05	177570
DIGITAS INC	COM	25388K104	270	26278	SH	DEFINED	08	26278
DIGITAS INC	COM	25388K104	389	37795	SH	DEFINED	17	37795
DIGITAS INC	COM	25388K104	16	1600	SH	DEFINED	18	
1600								
DIGITAL THEATER SYS INC	COM	25389G102	293	11441	SH	DEFINED	05	11441
DIGITAL THEATER SYS INC	COM	25389G102	23	900	SH	DEFINED	08	900
DIGITAL THEATER SYS INC	COM	25389G102	8181	319587	SH	DEFINED	11	319587
DIGITAL THEATER SYS INC	COM	25389G102	1008	39370	SH	DEFINED	17	39370
DIME CMNTY BANCSHARES	COM	253922108	479	23549	SH	DEFINED	01	6149
17400								
DIME CMNTY BANCSHARES	COM	253922108	3711	182337	SH	DEFINED	05	182337
DIME CMNTY BANCSHARES	COM	253922108	3	153	SH	DEFINED	08	153
DILLARDS INC	CL A	254067101	69	3599	SH	DEFINED	01	3599
DILLARDS INC	CL A	254067101	4	200	SH	OTHER	01	
200								
DILLARDS INC	CL A	254067101	744	38855	SH	DEFINED	05	38855
DILLARDS INC	CL A	254067101	61	3200	SH	DEFINED	08	3200
DILLARDS INC	CL A	254067101	46	2400	SH	DEFINED	17	2400

DIME BANCORP INC NEW 4472	*W EXP 99/99	25429Q110	1	5000 SH	DEFINED 01	528
DIME BANCORP INC NEW	*W EXP 99/99	25429Q110	1	5972 SH	OTHER 01	5972
DIMON INC 13600	COM	254394109	228	32125 SH	DEFINED 01	18525
DIMON INC 300	COM	254394109	2	300 SH	OTHER 01	
DIMON INC	COM	254394109	1405	197850 SH	DEFINED 05	197850
DIMON INC	COM	254394109	23	3200 SH	DEFINED 08	3200
DIONEX CORP 4125	COM	254546104	677	12825 SH	DEFINED 01	8700
DIONEX CORP 1275	COM	254546104	67	1275 SH	OTHER 01	
DIONEX CORP	COM	254546104	8657	164047 SH	DEFINED 05	164047
DIONEX CORP	COM	254546104	7	134 SH	DEFINED 08	134
DIRECT GEN CORP	COM	25456W204	33	900 SH	DEFINED 08	900
DIRECT GEN CORP	COM	25456W204	641	17710 SH	DEFINED 17	17710
DISCOVERY PARTNERS INTL INC	COM	254675101	1	150 SH	DEFINED 01	150
DISCOVERY PARTNERS INTL INC	COM	254675101	202	32800 SH	DEFINED 08	32800
DISCOVERY PARTNERS INTL INC	COM	254675101	202	32800 SH	DEFINED 17	32800
DISNEY WALT CO	NOTE 2.125%	254687AU0	8840	8000000 PRN	DEFINED 01	8000000
DISNEY WALT CO 179636	COM DISNEY	254687106	30116	1205113 SH	DEFINED 01	1025477
DISNEY WALT CO 787217	COM DISNEY	254687106	41608	1664967 SH	OTHER 01	877750
DISNEY WALT CO	COM DISNEY	254687106	50793	2032533 SH	DEFINED 05	2032533
DISNEY WALT CO	COM DISNEY	254687106	21850	874340 SH	DEFINED 08	874340
DISNEY WALT CO	COM DISNEY	254687106	950	38000 SH	CALL DEFINED 08	38000
DISNEY WALT CO 4134211	COM DISNEY	254687106	530711	21236930 SH	DEFINED 11	17102719
DISNEY WALT CO	COM DISNEY	254687106	573	22935 SH	DEFINED 17	22935
DISNEY WALT CO 45851	COM DISNEY	254687106	1146	45851 SH	DEFINED 18	
DITECH COMMUNICATIONS CORP	COM	25500M103	1	89 SH	DEFINED 01	89
DITECH COMMUNICATIONS CORP	COM	25500M103	5	275 SH	OTHER 01	275
DITECH COMMUNICATIONS CORP	COM	25500M103	82	4900 SH	DEFINED 08	4900
DITECH COMMUNICATIONS CORP	COM	25500M103	274	16440 SH	DEFINED 17	16440
DIXIE GROUP INC	CL A	255519100	32	2916 SH	DEFINED 01	2916
DIXIE GROUP INC	CL A	255519100	207	18954 SH	DEFINED 17	18954
DOBSON COMMUNICATIONS CORP	CL A	256069105	16	5400 SH	DEFINED 08	5400
DOBSON COMMUNICATIONS CORP	CL A	256069105	202	69853 SH	DEFINED 17	69853
DOBSON COMMUNICATIONS CORP	CL A	256069105	1156	400000 SH	DEFINED 19	400000
DOLLAR GEN CORP 46050	COM	256669102	4713	245466 SH	DEFINED 01	199416
DOLLAR GEN CORP 12851	COM	256669102	247	12851 SH	OTHER 01	
DOLLAR GEN CORP 111000	COM	256669102	16510	859873 SH	DEFINED 05	748873
DOLLAR GEN CORP	COM	256669102	1210	63000 SH	DEFINED 08	63000
DOLLAR GEN CORP	COM	256669102	528	27500 SH	PUT DEFINED 08	27500
DOLLAR GEN CORP	COM	256669102	690	35943 SH	DEFINED 17	35943
DOLLAR TREE STORES INC 6275	COM	256747106	590	19114 SH	DEFINED 01	12839
DOLLAR TREE STORES INC 325	COM	256747106	126	4075 SH	OTHER 01	3750
DOLLAR TREE STORES INC	COM	256747106	7397	239694 SH	DEFINED 05	239694
DOLLAR TREE STORES INC	COM	256747106	1443	46753 SH	DEFINED 08	46753
DOLLAR TREE STORES INC	COM	256747106	540	17500 SH	CALL DEFINED 08	17500
DOLLAR TREE STORES INC	COM	256747106	4320	140000 SH	PUT DEFINED 08	140000
DOLLAR TREE STORES INC	COM	256747106	322	10449 SH	DEFINED 17	10449
DOMINION HOMES INC	COM	257386102	289	7589 SH	DEFINED 08	7589
DOMINION HOMES INC	COM	257386102	266	7000 SH	DEFINED 17	7000
DOMINION RES INC VA NEW	COM	25746U109	3	50 SH	DEFINED	50
DOMINION RES INC VA NEW 15343	COM	25746U109	22452	349171 SH	DEFINED 01	333828
DOMINION RES INC VA NEW 94303	COM	25746U109	19386	301487 SH	OTHER 01	207184
DOMINION RES INC VA NEW	COM	25746U109	1415	22000 SH	CALL DEFINED 01	22000
DOMINION RES INC VA NEW	COM	25746U109	3215	50000 SH	PUT DEFINED 01	50000
DOMINION RES INC VA NEW	COM	25746U109	20743	322591 SH	DEFINED 05	322591
DOMINION RES INC VA NEW	COM	25746U109	3401	52900 SH	DEFINED 08	52900
DOMINION RES INC VA NEW	COM	25746U109	21	320 SH	DEFINED 17	320
DOMINION RES INC VA NEW 6500	COM	25746U109	418	6500 SH	DEFINED 18	
DONALDSON INC	COM	257651109	103	3900 SH	DEFINED 01	3900
DONALDSON INC 350	COM	257651109	29	1094 SH	OTHER 01	744
DONALDSON INC	COM	257651109	4786	180415 SH	DEFINED 05	180415
DONALDSON INC	COM	257651109	150	5660 SH	DEFINED 08	5660
DONALDSON INC	COM	257651109	53	2000 SH	DEFINED 17	2000
DONNELLEY R R & SONS CO 900	COM	257867101	1474	48718 SH	DEFINED 01	47818
DONNELLEY R R & SONS CO 27661	COM	257867101	1207	39886 SH	OTHER 01	12225
DONNELLEY R R & SONS CO	COM	257867101	5527	182710 SH	DEFINED 05	108910

73800							
DONNELLEY R R & SONS CO	COM	257867101	1718	56777 SH	DEFINED 08		56777
DONNELLEY R R & SONS CO	COM	257867101	1361	45000 SH PUT	DEFINED 08		45000
DONNELLEY R R & SONS CO	COM	257867101	720	23805 SH	DEFINED 17		23805
DORAL FINL CORP	COM	25811P100	201	5703 SH	DEFINED 01		
5703							
DORAL FINL CORP	COM	25811P100	133	3775 SH	OTHER 01		2603
1172							
DORAL FINL CORP	COM	25811P100	14	400 SH	DEFINED 05		400
DORAL FINL CORP	COM	25811P100	5	150 SH	DEFINED 08		150
DORAL FINL CORP	COM	25811P100		12 SH	DEFINED 11		12
DORAL FINL CORP	COM	25811P100	1456	41362 SH	DEFINED 17		41362
DOT HILL SYS CORP	COM	25848T109	87	8646 SH	DEFINED 08		8646
DOT HILL SYS CORP	COM	25848T109	210	20910 SH	DEFINED 17		20910
DOUBLECLICK INC	COM	258609304	7	608 SH	DEFINED 01		608
DOUBLECLICK INC	COM	258609304	5	400 SH	OTHER 01		
400							
DOUBLECLICK INC	COM	258609304	6	500 SH	DEFINED 05		500
DOUBLECLICK INC	COM	258609304	131	11650 SH	DEFINED 08		11650
DOUBLECLICK INC	COM	258609304	233	20707 SH	DEFINED 17		20707
DOV PHARMACEUTICAL INC	COM	259858108	37	2380 SH	DEFINED 08		2380
DOV PHARMACEUTICAL INC	COM	259858108	401	25862 SH	DEFINED 17		25862
DOVER CORP	COM	260003108	4757	122710 SH	DEFINED 01		109730
12980							
DOVER CORP	COM	260003108	54041	1393875 SH	OTHER 01		972828
421047							
DOVER CORP	COM	260003108	3717	95885 SH	DEFINED 05		95885
DOVER CORP	COM	260003108	165	4252 SH	DEFINED 08		4252
DOVER CORP	COM	260003108	226	5819 SH	DEFINED 17		5819
DOVER DOWNS GAMING & ENTMT I	COM	260095104	146	13604 SH	DEFINED 08		13604
DOVER DOWNS GAMING & ENTMT I	COM	260095104	129	12000 SH	DEFINED 17		12000
DOW CHEM CO	COM	260543103	29326	728053 SH	DEFINED 01		657503
70550							
DOW CHEM CO	COM	260543103	32580	808833 SH	OTHER 01		401861
406972							
DOW CHEM CO	COM	260543103	47949	1190397 SH	DEFINED 05		1190397
DOW CHEM CO	COM	260543103	808	20068 SH	DEFINED 08		20068
DOW CHEM CO	COM	260543103	542	13457 SH	DEFINED 17		13457
DOW JONES & CO INC	COM	260561105	366	7649 SH	DEFINED 01		7649
DOW JONES & CO INC	COM	260561105	116	2415 SH	OTHER 01		600
1815							
DOW JONES & CO INC	COM	260561105	3820	79728 SH	DEFINED 05		79728
DOW JONES & CO INC	COM	260561105	277	5788 SH	DEFINED 08		5788
DOW JONES & CO INC	COM	260561105	66	1372 SH	DEFINED 17		1372
DOWNNEY FINL CORP	COM	261018105	1629	30788 SH	DEFINED 01		21988
8800							
DOWNNEY FINL CORP	COM	261018105	5	100 SH	OTHER 01		
100							
DOWNNEY FINL CORP	COM	261018105	6622	125175 SH	DEFINED 05		125175
DOWNNEY FINL CORP	COM	261018105	664	12557 SH	DEFINED 17		12557
DRESS BARN INC	COM	261570105	338	19250 SH	DEFINED 01		3950
15300							
DRESS BARN INC	COM	261570105	2346	133725 SH	DEFINED 05		133725
DREW INDS INC	COM NEW	26168L205	244	6952 SH	DEFINED 08		6952
DREW INDS INC	COM NEW	26168L205	200	5700 SH	DEFINED 17		5700
DREYERS GRAND ICE CREAM HL I	COM A CALL P	261877104		1 SH	DEFINED 01		1
DREYERS GRAND ICE CREAM HL I	COM A CALL P	261877104	153	1930 SH	DEFINED 08		1930
DREYERS GRAND ICE CREAM HL I	COM A CALL P	261877104	197865	2500500 SH	DEFINED 17		2500500
DREYFUS STRATEGIC MUNS INC	COM	261932107	23	2450 SH	DEFINED 01		
2450							
DREYFUS STRATEGIC MUNS INC	COM	261932107	303	31605 SH	OTHER 01		13968
1139 16498							
DREYFUS STRATEGIC MUN BD FD	COM	26202F107	520	56994 SH	DEFINED 01		56994
DREYFUS STRATEGIC MUN BD FD	COM	26202F107	109	11999 SH	OTHER 01		5469
6530							
DRIL-QUIP INC	COM	262037104	10	625 SH	DEFINED 01		625
DRIL-QUIP INC	COM	262037104	1174	71425 SH	DEFINED 05		71425
DRIL-QUIP INC	COM	262037104	327	19900 SH	DEFINED 08		19900
DRIL-QUIP INC	COM	262037104	327	19900 SH	DEFINED 17		19900
DRUGSTORE COM INC	COM	262241102	1	100 SH	DEFINED 01		100
DRUGSTORE COM INC	COM	262241102	3	500 SH	OTHER 01		500
DRUGSTORE COM INC	COM	262241102	103	19202 SH	DEFINED 08		19202
DRUGSTORE COM INC	COM	262241102	68	12700 SH	DEFINED 17		12700
DSL NET INC	COM	262506108	14	30000 SH	OTHER 01		30000
DU PONT E I DE NEMOURS & CO	COM	263534109	88728	2101575 SH	DEFINED 01		1992505
109070							
DU PONT E I DE NEMOURS & CO	COM	263534109	49974	1183654 SH	OTHER 01		670955
512699							
DU PONT E I DE NEMOURS & CO	COM	263534109	19865	470505 SH	DEFINED 05		470505
DU PONT E I DE NEMOURS & CO	COM	263534109	2910	68918 SH	DEFINED 08		68918
DU PONT E I DE NEMOURS & CO	COM	263534109	378	8957 SH	DEFINED 13		8957
DU PONT E I DE NEMOURS & CO	COM	263534109	4386	103881 SH	DEFINED 17		103881
DU PONT E I DE NEMOURS & CO	COM	263534109	7916	187500 SH	CALL DEFINED 17		187500
DU PONT E I DE NEMOURS & CO	COM	263534109	7916	187500 SH	PUT DEFINED 17		187500
DUANE READE INC	NOTE 2.148%	263578AC0	1610	2830000 PRN	DEFINED 08		2830000

DUANE READE INC	COM	263578106	15	875	SH	DEFINED	01	875	
DUANE READE INC	COM	263578106	1709	100875	SH	DEFINED	05	100875	
DUANE READE INC	COM	263578106	169	10000	SH	CALL	DEFINED	08	10000
DUANE READE INC	COM	263578106	125	7400	SH	DEFINED	17	7400	
DUCOMMUN INC DEL	COM	264147109	122	5200	SH	DEFINED	08	5200	
DUCOMMUN INC DEL	COM	264147109	93	4000	SH	DEFINED	17	4000	
DUFF & PHELPS UTIL CORP BD T	COM	26432K108	37	2452	SH	DEFINED	01	2452	
DUFF & PHELPS UTIL CORP BD T	COM	26432K108	129	8524	SH	OTHER	01	2831	
5693									
DUKE ENERGY CORP	COM	264399106	370158	16378670	SH	DEFINED	01	16337913	
40757									
DUKE ENERGY CORP	COM	264399106	7593	335977	SH	OTHER	01	177936	
158041									
DUKE ENERGY CORP	COM	264399106	25179	1114104	SH	DEFINED	05	1114104	
DUKE ENERGY CORP	COM	264399106	1512	66924	SH	DEFINED	08	66924	
DUKE ENERGY CORP	COM	264399106	63	2808	SH	DEFINED	17	2808	
DUKE REALTY CORP	COM NEW	264411505	617	17775	SH	DEFINED	01	17775	
DUKE REALTY CORP	COM NEW	264411505	936	26971	SH	OTHER	01	20412	
6559									
DUKE REALTY CORP	COM NEW	264411505	139	4000	SH	DEFINED	08	4000	
DUN & BRADSTREET CORP DEL NE	COM	26483E100	2959	55307	SH	DEFINED	01	54982	
325									
DUN & BRADSTREET CORP DEL NE	COM	26483E100	3380	63186	SH	OTHER	01	56473	
6713									
DUN & BRADSTREET CORP DEL NE	COM	26483E100	8089	151190	SH	DEFINED	05	151190	
DUN & BRADSTREET CORP DEL NE	COM	26483E100	260	4860	SH	DEFINED	08	4860	
DUN & BRADSTREET CORP DEL NE	COM	26483E100	161	3009	SH	DEFINED	17	3009	
DURA AUTOMOTIVE SYSTEMS CORP	CL A	265903104	37	2800	SH	DEFINED	08	2800	
DURA AUTOMOTIVE SYSTEMS CORP	CL A	265903104	197	15000	SH	DEFINED	17	15000	
DUPONT PHOTOMASKS INC	COM	26613X101	227	9750	SH	DEFINED	01	1950	
7800									
DUPONT PHOTOMASKS INC	COM	26613X101	1976	84975	SH	DEFINED	05	84975	
DUPONT PHOTOMASKS INC	COM	26613X101	12	500	SH	DEFINED	08	500	
DUQUESNE LT HLDGS INC	COM	266233105	41925	2150000	SH	DEFINED	01	2150000	
DUQUESNE LT HLDGS INC	COM	266233105	3048	156302	SH	DEFINED	05	156302	
DURBAN ROODEPOORT DEEP LTD	SPONSORED AD	266597301	1	300	SH	DEFINED	01	300	
DURBAN ROODEPOORT DEEP LTD	SPONSORED AD	266597301	37	10528	SH	DEFINED	17	10528	
DURECT CORP	COM	266605104	22	6388	SH	DEFINED	08	6388	
DURECT CORP	COM	266605104	31	9200	SH	DEFINED	18		
9200									
DYAX CORP	COM	26746E103	242	23478	SH	DEFINED		23478	
DYAX CORP	COM	26746E103	27	2667	SH	DEFINED	01	2667	
DYAX CORP	COM	26746E103	23	2200	SH	DEFINED	08	2200	
DYCOM INDS INC	COM	267475101	203	7671	SH	DEFINED	01	7671	
DYCOM INDS INC	COM	267475101	5	200	SH	OTHER	01		
200									
DYCOM INDS INC	COM	267475101	2651	99973	SH	DEFINED	05	99973	
DYCOM INDS INC	COM	267475101	172	6480	SH	DEFINED	08	6480	
DYNAVAX TECHNOLOGIES CORP	COM	268158102	9188	1212194	SH	DEFINED		1212194	
DYNAVAX TECHNOLOGIES CORP	COM	268158102	14	1800	SH	DEFINED	08	1800	
DYNEGY INC NEW	CL A	26816Q101	178	44936	SH	DEFINED	01	39406	
5530									
DYNEGY INC NEW	CL A	26816Q101	31	7868	SH	OTHER	01		
7868									
DYNEGY INC NEW	CL A	26816Q101	746	188480	SH	DEFINED	05	188480	
DYNEGY INC NEW	CL A	26816Q101	1113	281100	SH	DEFINED	08	281100	
DYNEGY INC NEW	CL A	26816Q101	198	50000	SH	DEFINED	17	50000	
EGL INC	COM	268484102	35	1975	SH	DEFINED	01	1975	
EGL INC	COM	268484102	4	200	SH	OTHER	01		
200									
EGL INC	COM	268484102	3510	195550	SH	DEFINED	05	195550	
EGL INC	COM	268484102	72	3991	SH	DEFINED	08	3991	
EGL INC	COM	268484102	147	8168	SH	DEFINED	17	8168	
E-LOAN INC	COM	26861P107	31	9848	SH	DEFINED	08	9848	
E-LOAN INC	COM	26861P107	30	9701	SH	DEFINED	17	9701	
E M C CORP MASS	NOTE	4.500% 268648AG7	12816	10625000	PRN	OTHER	17		
10625000									
E M C CORP MASS	COM	268648102	18991	1395389	SH	DEFINED	01	1273584	
121805									
E M C CORP MASS	COM	268648102	11775	865191	SH	OTHER	01	569226	
295965									
E M C CORP MASS	COM	268648102	16671	1224943	SH	DEFINED	05	1133543	
91400									
E M C CORP MASS	COM	268648102	1451	106612	SH	DEFINED	08	106612	
E M C CORP MASS	COM	268648102	681	50000	SH	CALL	DEFINED	08	50000
E M C CORP MASS	COM	268648102	126	9252	SH	DEFINED	11	9252	
E M C CORP MASS	COM	268648102	8	620	SH	DEFINED	13	620	
E M C CORP MASS	COM	268648102	38	2800	SH	OTHER	13	2800	
E M C CORP MASS	COM	268648102	6237	458230	SH	DEFINED	17	458230	
E M C CORP MASS	COM	268648102	668	49050	SH	DEFINED	18		
49050									
EMS TECHNOLOGIES INC	COM	26873N108	52	2700	SH	DEFINED	01	2700	
EMS TECHNOLOGIES INC	COM	26873N108	192	10000	SH	OTHER	01	10000	
EMS TECHNOLOGIES INC	COM	26873N108	52	2700	SH	DEFINED	05	2700	
EMS TECHNOLOGIES INC	COM	26873N108	136	7075	SH	DEFINED	08	7075	

EMS TECHNOLOGIES INC	COM	26873N108	105	5500 SH	DEFINED 17	5500
ENSCO INTL INC 9300	COM	26874Q100	580	20600 SH	DEFINED 01	11300
ENSCO INTL INC 2350	COM	26874Q100	87	3099 SH	OTHER 01	749
ENSCO INTL INC	COM	26874Q100	28447	1009822 SH	DEFINED 05	1009822
ENSCO INTL INC	COM	26874Q100	963	34170 SH	DEFINED 08	34170
ENSCO INTL INC	COM	26874Q100	293	10400 SH	CALL DEFINED 08	10400
ENSCO INTL INC	COM	26874Q100	422	14985 SH	DEFINED 17	14985
ENSCO INTL INC 6600	COM	26874Q100	186	6600 SH	DEFINED 18	
EOG RES INC 1205 4300	COM	26875P101	4026	87732 SH	DEFINED 01	82227
EOG RES INC 24565	COM	26875P101	1127	24565 SH	OTHER 01	
EOG RES INC 34900	COM	26875P101	10399	226609 SH	DEFINED 05	191709
EOG RES INC	COM	26875P101	1960	42700 SH	DEFINED 08	42700
EOG RES INC	COM	26875P101	83	1800 SH	DEFINED 17	1800
E PIPHANY INC	COM	26881V100	38	5300 SH	DEFINED 01	5300
E PIPHANY INC	COM	26881V100	3	410 SH	OTHER 01	410
E PIPHANY INC	COM	26881V100	38	5300 SH	DEFINED 05	5300
E PIPHANY INC	COM	26881V100	83	11448 SH	DEFINED 08	11448
E PIPHANY INC	COM	26881V100	26	3665 SH	DEFINED 17	3665
EPIQ SYS INC 4161	COM	26882D109	218	13385 SH	DEFINED 01	9224
EPIQ SYS INC	COM	26882D109	4083	250503 SH	DEFINED 05	250503
EPIQ SYS INC	COM	26882D109	129	7916 SH	DEFINED 08	7916
EPIQ SYS INC	COM	26882D109	117	7200 SH	DEFINED 17	7200
ESS TECHNOLOGY INC 12700	COM	269151106	358	24400 SH	DEFINED 01	11700
ESS TECHNOLOGY INC	COM	269151106	2516	171650 SH	DEFINED 05	171650
ESS TECHNOLOGY INC	COM	269151106	45	3096 SH	DEFINED 08	3096
ESS TECHNOLOGY INC	COM	269151106	21	1451 SH	DEFINED 17	1451
E TRADE FINANCIAL CORP	COM	269246104	429	32131 SH	DEFINED 01	32131
E TRADE FINANCIAL CORP 1485	COM	269246104	20	1485 SH	OTHER 01	
E TRADE FINANCIAL CORP	COM	269246104	8673	649685 SH	DEFINED 05	649685
E TRADE FINANCIAL CORP	COM	269246104	8832	661580 SH	DEFINED 08	661580
E TRADE FINANCIAL CORP	COM	269246104	3312	248103 SH	DEFINED 17	248103
E TRADE FINANCIAL CORP 3000	COM	269246104	40	3000 SH	DEFINED 18	
EAGLE BROADBAND INC	COM	269437109	18	15100 SH	DEFINED 08	15100
EAGLE MATERIALS INC	COM	26969P108	3	51 SH	DEFINED 01	51
EAGLE MATERIALS INC	COM	26969P108	1	16 SH	DEFINED 05	16
EAGLE MATERIALS INC	COM	26969P108	434	7369 SH	DEFINED 08	7369
EAGLE MATERIALS INC	COM	26969P108	300	5100 SH	DEFINED 17	5100
EARTHLINK INC	COM	270321102	1	100 SH	DEFINED 01	100
EARTHLINK INC 200	COM	270321102	2	200 SH	OTHER 01	
EARTHLINK INC	COM	270321102	372	41970 SH	DEFINED 08	41970
EARTHLINK INC	COM	270321102	302	33996 SH	DEFINED 17	33996
EAST WEST BANCORP INC 9800 2300	COM	27579R104	822	14675 SH	DEFINED 01	2575
EAST WEST BANCORP INC 2375	COM	27579R104	133	2375 SH	OTHER 01	
EAST WEST BANCORP INC	COM	27579R104	6105	109025 SH	DEFINED 05	109025
EAST WEST BANCORP INC	COM	27579R104	56	1001 SH	DEFINED 08	1001
EAST WEST BANCORP INC	COM	27579R104	202	3600 SH	DEFINED 17	3600
EASTGROUP PPTY INC	COM	277276101	266	7500 SH	DEFINED 01	7500
EASTGROUP PPTY INC	COM	277276101	10	280 SH	OTHER 01	280
EASTGROUP PPTY INC	COM	277276101	249	7000 SH	DEFINED 08	7000
EASTGROUP PPTY INC	COM	277276101	128	3600 SH	DEFINED 17	3600
EASTMAN CHEM CO 11949	COM	277432100	121125	2837992 SH	DEFINED 01	2826043
EASTMAN CHEM CO 20613	COM	277432100	2220	52014 SH	OTHER 01	31401
EASTMAN CHEM CO	COM	277432100	33561	786334 SH	DEFINED 05	786334
EASTMAN CHEM CO	COM	277432100	9126	213820 SH	DEFINED 08	213820
EASTMAN CHEM CO	COM	277432100	1280	30002 SH	DEFINED 17	30002
EASTMAN CHEM CO 562810	COM	277432100	24021	562810 SH	OTHER 17	
EASTMAN KODAK CO 8125	COM	277461109	4019	153576 SH	DEFINED 01	145451
EASTMAN KODAK CO 59970	COM	277461109	4620	176544 SH	OTHER 01	116574
EASTMAN KODAK CO	COM	277461109	3548	135590 SH	DEFINED 05	135590
EASTMAN KODAK CO	COM	277461109	1563	59720 SH	DEFINED 08	59720
EASTMAN KODAK CO	COM	277461109	7448	284600 SH	CALL DEFINED 08	284600
EASTMAN KODAK CO	COM	277461109	508	19400 SH	DEFINED 17	19400
EASTMAN KODAK CO 24575	COM	277461109	643	24575 SH	DEFINED 18	
EATON CORP 1300	COM	278058102	5980	106428 SH	DEFINED 01	105128
EATON CORP	COM	278058102	8539	151965 SH	OTHER 01	44814

107151								
EATON CORP 41400	COM	278058102	8675	154392	SH	DEFINED	05	112992
EATON CORP	COM	278058102	551	9800	SH	DEFINED	08	9800
EATON CORP	COM	278058102	481	8567	SH	DEFINED	17	8567
EATON VANCE CORP	COM NON VTG	278265103	229	6008	SH	DEFINED	01	6008
EATON VANCE CORP 250	COM NON VTG	278265103	95	2500	SH	OTHER	01	2250
EATON VANCE CORP	COM NON VTG	278265103	5423	142270	SH	DEFINED	05	142270
EATON VANCE CORP	COM NON VTG	278265103	116	3050	SH	DEFINED	08	3050
EATON VANCE CORP	COM NON VTG	278265103	15	400	SH	DEFINED	17	400
EATON VANCE CORP	COM NON VTG	278265103	95	2500	SH	CALL	DEFINED	2500
EBAY INC 5130	COM	278642103	5095	73540	SH	DEFINED	01	68410
EBAY INC 11730	COM	278642103	1547	22332	SH	OTHER	01	10602
EBAY INC 4300	COM	278642103	21540	310915	SH	DEFINED	05	306615
EBAY INC	COM	278642103	2402	34664	SH	DEFINED	08	34664
EBAY INC	COM	278642103	11	162	SH	DEFINED	11	162
EBAY INC	COM	278642103	7	100	SH	DEFINED	17	100
EBOOKERS PLC	SPONSORED AD	278725106	326	29650	SH	DEFINED	08	29650
EBOOKERS PLC	SPONSORED AD	278725106	3	300	SH	DEFINED	17	300
ECHELON CORP	COM	27874N105	53	4735	SH	OTHER	01	4735
ECHELON CORP	COM	27874N105	66	5858	SH	DEFINED	08	5858
ECHOSTAR COMMUNICATIONS NEW 25000000	NOTE 5.750%	278762AG4	25906	25000000	PRN	OTHER	17	
ECHOSTAR COMMUNICATIONS NEW 365000	NOTE 5.750%	278762AG4	378	365000	PRN	DEFINED	18	
ECHOSTAR COMMUNICATIONS NEW 66925	CL A	278762109	4004	122268	SH	DEFINED	01	55343
ECHOSTAR COMMUNICATIONS NEW 1500	CL A	278762109	100	3050	SH	OTHER	01	1550
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	59	1800	SH	DEFINED	05	1800
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	7906	241404	SH	DEFINED	08	241404
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	1474	45000	SH	CALL	DEFINED	45000
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	16	497	SH	DEFINED	11	497
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	1662	50760	SH	DEFINED	17	50760
ECHOSTAR COMMUNICATIONS NEW 262216	CL A	278762109	8588	262216	SH	DEFINED	18	
ECLIPSYS CORP	COM	278856109	1349	100100	SH	DEFINED	01	100100
ECLIPSYS CORP 1600	COM	278856109	24	1750	SH	OTHER	01	150
ECLIPSYS CORP	COM	278856109	773	57322	SH	DEFINED	08	57322
ECOLAB INC 700	COM	278865100	1560	54676	SH	DEFINED	01	53976
ECOLAB INC 20600	COM	278865100	1152	40380	SH	OTHER	01	19780
ECOLAB INC	COM	278865100	9777	342677	SH	DEFINED	05	342677
ECOLAB INC	COM	278865100	298	10432	SH	DEFINED	08	10432
ECOLAB INC 4150	COM	278865100	118	4150	SH	DEFINED	18	
EDISON INTL	COM	281020107	1578	64984	SH	DEFINED	01	64984
EDISON INTL 18995	COM	281020107	916	37710	SH	OTHER	01	18715
EDISON INTL 18600	COM	281020107	4200	172905	SH	DEFINED	05	154305
EDISON INTL	COM	281020107	83	3400	SH	DEFINED	08	3400
EDISON INTL	COM	281020107	734	30200	SH	DEFINED	17	30200
EDO CORP	COM	281347104	17	700	SH	DEFINED	01	700
EDO CORP 175	COM	281347104	4	175	SH	OTHER	01	
EDO CORP	COM	281347104	1963	81500	SH	DEFINED	05	81500
EDO CORP	COM	281347104	40	1680	SH	DEFINED	08	1680
EDUCATION MGMT CORP 1484	COM	28139T101	541	16996	SH	DEFINED	01	15512
EDUCATION MGMT CORP 250	COM	28139T101	8	250	SH	OTHER	01	
EDUCATION MGMT CORP	COM	28139T101	9683	304220	SH	DEFINED	05	304220
EDUCATION MGMT CORP	COM	28139T101	234	7360	SH	DEFINED	08	7360
EDUCATION MGMT CORP	COM	28139T101	300	9416	SH	DEFINED	17	9416
EDWARDS LIFESCIENCES CORP 950	COM	28176E108	538	16836	SH	DEFINED	01	15886
EDWARDS LIFESCIENCES CORP 4525	COM	28176E108	2047	64077	SH	OTHER	01	59552
EDWARDS LIFESCIENCES CORP	COM	28176E108	3938	123260	SH	DEFINED	05	123260
EDWARDS LIFESCIENCES CORP	COM	28176E108	227	7100	SH	DEFINED	08	7100
EDWARDS LIFESCIENCES CORP	COM	28176E108	206	6435	SH	DEFINED	17	6435
EDWARDS AG INC 3937	COM	281760108	3571	91282	SH	DEFINED	01	87345
EDWARDS AG INC 16944	COM	281760108	1204	30788	SH	OTHER	01	13844
EDWARDS AG INC	COM	281760108	6530	166923	SH	DEFINED	05	166923
EDWARDS AG INC	COM	281760108	489	12500	SH	DEFINED	17	12500
EFUNDS CORP	COM	28224R101	405	24672	SH	DEFINED	01	7802

16870								
EFUNDS CORP	COM	28224R101	7	412	SH	OTHER	01	
412								
EFUNDS CORP	COM	28224R101	3460	210950	SH	DEFINED	05	210950
EFUNDS CORP	COM	28224R101	66	4000	SH	DEFINED	08	4000
EFUNDS CORP	COM	28224R101	96	5861	SH	DEFINED	17	5861
EFUNDS CORP	COM	28224R101	34	2051	SH	DEFINED	18	
2051								
EL PASO CORP	COM	28336L109	4114	578609	SH	DEFINED	01	577259
1350								
EL PASO CORP	COM	28336L109	455	63981	SH	OTHER	01	31280
32701								
EL PASO CORP	COM	28336L109	2113	297177	SH	DEFINED	05	297177
EL PASO CORP	COM	28336L109	7973	1121400	SH	DEFINED	08	1121400
EL PASO CORP	COM	28336L109	4213	592500	SH	DEFINED	17	592500
EL PASO ELEC CO	COM NEW	283677854	367	26525	SH	DEFINED	01	4525
22000								
EL PASO ELEC CO	COM NEW	283677854	3151	227675	SH	DEFINED	05	227675
EL PASO ELEC CO	COM NEW	283677854	119	8600	SH	DEFINED	08	8600
EL PASO ENERGY CAP TR I	PFD CV TR SE	283678209	202	6320	SH	DEFINED	18	
6320								
ELAN PLC	ADR	284131208	793	38475	SH	DEFINED	01	37475
1000								
ELAN PLC	ADR	284131208	265	12841	SH	OTHER	01	6341
6500								
ELAN PLC	ADR	284131208	889	43131	SH	DEFINED	08	43131
ELAN PLC	ADR	284131208	3712	180000	SH	CALL	DEFINED	180000
ELAN PLC	ADR	284131208	41	2000	SH	DEFINED	18	
2000								
ELECTRO RENT CORP	COM	285218103	6	600	SH	DEFINED	01	600
ELECTRO RENT CORP	COM	285218103	152	14900	SH	DEFINED	08	14900
ELECTRO RENT CORP	COM	285218103	120	11800	SH	DEFINED	17	11800
ELECTRO SCIENTIFIC INDS	COM	285229100	98	4150	SH	DEFINED	01	3750
400								
ELECTRO SCIENTIFIC INDS	COM	285229100	9	400	SH	OTHER	01	400
ELECTRO SCIENTIFIC INDS	COM	285229100	2781	118150	SH	DEFINED	05	118150
ELECTRO SCIENTIFIC INDS	COM	285229100	77	3271	SH	DEFINED	08	3271
ELECTRONIC ARTS INC	COM	285512109	14113	262612	SH	DEFINED	01	252172
7510 2930								
ELECTRONIC ARTS INC	COM	285512109	2612	48600	SH	OTHER	01	
48600								
ELECTRONIC ARTS INC	COM	285512109	17911	333285	SH	DEFINED	05	333285
ELECTRONIC ARTS INC	COM	285512109	429	7976	SH	DEFINED	08	7976
ELECTRONIC ARTS INC	COM	285512109	610272	11356008	SH	DEFINED	11	7390414
3965594								
ELECTRONIC ARTS INC	COM	285512109	31	580	SH	DEFINED	13	580
ELECTRONIC ARTS INC	COM	285512109	537	10000	SH	DEFINED	17	10000
ELECTRONIC DATA SYS NEW	NOTE	3.875% 285661AF1	395	400000	PRN	DEFINED	17	400000
ELECTRONIC DATA SYS NEW	COM	285661104	2481	128224	SH	DEFINED	01	125727
2497								
ELECTRONIC DATA SYS NEW	COM	285661104	676	34938	SH	OTHER	01	2948
31990								
ELECTRONIC DATA SYS NEW	COM	285661104	6653	343814	SH	DEFINED	05	254214
89600								
ELECTRONIC DATA SYS NEW	COM	285661104	262	13556	SH	DEFINED	08	13556
ELECTRONIC DATA SYS NEW	COM	285661104	1389	71800	SH	CALL	DEFINED	71800
ELECTRONIC DATA SYS NEW	COM	285661104	1451	75000	SH	PUT	DEFINED	75000
ELECTRONIC DATA SYS NEW	COM	285661104	249	12882	SH	DEFINED	17	12882
ELECTRONIC DATA SYS NEW	COM	285661104	159	8200	SH	DEFINED	18	
8200								
ELECTRONICS BOUTIQUE HLDGS C	COM	286045109	328	11200	SH	DEFINED	01	3100
8100								
ELECTRONICS BOUTIQUE HLDGS C	COM	286045109	3272	111550	SH	DEFINED	05	111550
ELECTRONICS BOUTIQUE HLDGS C	COM	286045109	60	2040	SH	DEFINED	08	2040
ELECTRONICS FOR IMAGING INC	COM	286082102		20	SH	DEFINED	01	20
ELECTRONICS FOR IMAGING INC	COM	286082102	74	3000	SH	OTHER	01	3000
ELECTRONICS FOR IMAGING INC	COM	286082102	215	8760	SH	DEFINED	08	8760
ELECTRONICS FOR IMAGING INC	COM	286082102	47	1922	SH	DEFINED	17	1922
ELIZABETH ARDEN INC	COM	28660G106	21	1000	SH	DEFINED	01	1000
ELIZABETH ARDEN INC	COM	28660G106	61	2872	SH	DEFINED	08	2872
ELIZABETH ARDEN INC	COM	28660G106	367	17400	SH	DEFINED	17	17400
ELKCORP	COM	287456107	2209	81550	SH	DEFINED	05	81550
ELKCORP	COM	287456107	53	1956	SH	DEFINED	08	1956
EMCOR GROUP INC	COM	29084Q100	24	650	SH	DEFINED	01	650
EMCOR GROUP INC	COM	29084Q100	2276	62025	SH	DEFINED	05	62025
EMCOR GROUP INC	COM	29084Q100	196	5336	SH	DEFINED	08	5336
EMCOR GROUP INC	COM	29084Q100	279	7600	SH	DEFINED	17	7600
EMERSON ELEC CO	COM	291011104	42847	715069	SH	DEFINED	01	637477
77592								
EMERSON ELEC CO	COM	291011104	62096	1036319	SH	OTHER	01	435886
600433								
EMERSON ELEC CO	COM	291011104	14468	241453	SH	DEFINED	05	241453
EMERSON ELEC CO	COM	291011104	458	7640	SH	DEFINED	08	7640
EMERSON ELEC CO	COM	291011104	29618	494300	SH	CALL	DEFINED	494300
EMERSON ELEC CO	COM	291011104	864	14413	SH	DEFINED	17	14413

EMERSON ELEC CO 8075	COM	291011104	484	8075 SH	DEFINED	18		
EMMIS COMMUNICATIONS CORP	CL A	291525103	112	4709 SH	DEFINED	01	4709	
EMMIS COMMUNICATIONS CORP 200	CL A	291525103	5	200 SH	OTHER	01		
EMMIS COMMUNICATIONS CORP	CL A	291525103	2785	116955 SH	DEFINED	05	116955	
EMMIS COMMUNICATIONS CORP	CL A	291525103	171	7168 SH	DEFINED	08	7168	
EMMIS COMMUNICATIONS CORP	CL A	291525103	13	551 SH	DEFINED	17	551	
EMPIRE DIST ELEC CO	COM	291641108	61	2700 SH	DEFINED	01	2700	
EMPIRE DIST ELEC CO 200	COM	291641108	246	10850 SH	OTHER	01	10650	
EMPIRE DIST ELEC CO	COM	291641108	95	4200 SH	DEFINED	08	4200	
EMULEX CORP	COM NEW	292475209	47	2190 SH	DEFINED	01	2190	
EMULEX CORP	COM NEW	292475209	19	910 SH	OTHER	01	910	
EMULEX CORP	COM NEW	292475209	4	200 SH	DEFINED	05	200	
EMULEX CORP	COM NEW	292475209	1276	59939 SH	DEFINED	08	59939	
EMULEX CORP	COM NEW	292475209	3300	155000 SH	PUT	DEFINED	08	155000
EMULEX CORP	COM NEW	292475209	754	35404 SH	DEFINED	17	35404	
ENBRIDGE INC	COM	29250N105	6	150 SH	OTHER	01	150	
ENBRIDGE INC	COM	29250N105	305	7500 SH	DEFINED	17	7500	
ENBRIDGE ENERGY PARTNERS L P 100	COM	29250R106	431	8430 SH	DEFINED	01	8330	
ENBRIDGE ENERGY PARTNERS L P 12300	COM	29250R106	747	14600 SH	OTHER	01	2300	
ENCANA CORP 200	COM	292505104	486	11260 SH	DEFINED	01	11060	
ENCANA CORP 4312	COM	292505104	427	9906 SH	OTHER	01	5594	
ENCORE ACQUISITION CO	COM	29255W100	244	8800 SH	DEFINED		8800	
ENCORE ACQUISITION CO 4700	COM	29255W100	186	6700 SH	DEFINED	01	2000	
ENCORE ACQUISITION CO	COM	29255W100	55	2000 SH	OTHER	01	2000	
ENCORE ACQUISITION CO	COM	29255W100	55	2000 SH	DEFINED	05	2000	
ENCORE ACQUISITION CO	COM	29255W100	44	1600 SH	DEFINED	08	1600	
ENCORE WIRE CORP	COM	292562105	325	8734 SH	DEFINED	08	8734	
ENCORE WIRE CORP	COM	292562105	249	6700 SH	DEFINED	17	6700	
ENDESA S A 50	SPONSORED AD	29258N107	199	10900 SH	DEFINED	01	10850	
ENDESA S A	SPONSORED AD	29258N107	302	16586 SH	OTHER	01	16586	
ENDO PHARMACEUTICALS HLDGS I 25000	COM	29264F205	855	35000 SH	DEFINED	01	10000	
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	6049	247701 SH	DEFINED	05	247701	
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	803	32900 SH	DEFINED	08	32900	
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	366	15000 SH	PUT	DEFINED	08	15000
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	527	21574 SH	DEFINED	17	21574	
ENERGEN CORP 14120	COM	29265N108	1216	29475 SH	DEFINED	01	15355	
ENERGEN CORP 1867	COM	29265N108	77	1867 SH	OTHER	01		
ENERGEN CORP	COM	29265N108	9878	239477 SH	DEFINED	05	239477	
ENERGEN CORP	COM	29265N108	101	2450 SH	DEFINED	08	2450	
ENERGY EAST CORP 325	COM	29266M109	393	15478 SH	DEFINED	01	15153	
ENERGY EAST CORP 7240	COM	29266M109	376	14846 SH	OTHER	01	7606	
ENERGY EAST CORP	COM	29266M109	7699	303596 SH	DEFINED	05	303596	
ENERGIZER HLDGS INC 264767	COM	29266R108	23511	503549 SH	DEFINED	01	238782	
ENERGIZER HLDGS INC 2043289	COM	29266R108	98604	2111895 SH	OTHER	01	68606	
ENERGIZER HLDGS INC	COM	29266R108	7920	169626 SH	DEFINED	05	169626	
ENERGIZER HLDGS INC	COM	29266R108	559	11969 SH	DEFINED	08	11969	
ENERGIZER HLDGS INC	COM	29266R108	93	2000 SH	PUT	DEFINED	08	2000
ENERGIZER HLDGS INC	COM	29266R108	126	2700 SH	DEFINED	17	2700	
ENERPLUS RES FD 500	UNIT TR G NE	29274D604	454	15500 SH	DEFINED	01	15000	
ENERPLUS RES FD 6450	UNIT TR G NE	29274D604	408	13905 SH	OTHER	01	7455	
ENGELHARD CORP 200	COM	292845104	246	8228 SH	DEFINED	01	8028	
ENGELHARD CORP	COM	292845104	1854	62015 SH	DEFINED	05	62015	
ENGELHARD CORP	COM	292845104	536	17932 SH	DEFINED	08	17932	
ENGELHARD CORP	COM	292845104	30	1000 SH	DEFINED	17	1000	
ENGINEERED SUPPORT SYS INC 9000	COM	292866100	623	12764 SH	DEFINED	01	3764	
ENGINEERED SUPPORT SYS INC 350	COM	292866100	17	350 SH	OTHER	01		
ENGINEERED SUPPORT SYS INC	COM	292866100	5618	115105 SH	DEFINED	05	115105	
ENGINEERED SUPPORT SYS INC	COM	292866100	54	1108 SH	DEFINED	08	1108	
ENGINEERED SUPPORT SYS INC	COM	292866100	171	3500 SH	DEFINED	17	3500	
ENESCO GROUP INC 7400	COM	292973104	92	8000 SH	DEFINED	01	600	
ENESCO GROUP INC 750	COM	292973104	9	750 SH	OTHER	01		
ENESCO GROUP INC	COM	292973104	762	66250 SH	DEFINED	05	66250	

ENPRO INDS INC	COM	29355X107	72	3800	SH	DEFINED	08	3800	
ENPRO INDS INC	COM	29355X107	352	18600	SH	DEFINED	17	18600	
ENTEGRIS INC	COM	29362U104	132	10410	SH	DEFINED	08	10410	
ENTEGRIS INC	COM	29362U104	69	5411	SH	DEFINED	17	5411	
ENTERASYS NETWORKS INC	COM	293637104	8	2965	SH	DEFINED	01	2965	
ENTERASYS NETWORKS INC	COM	293637104	2	600	SH	OTHER	01		
600									
ENTERASYS NETWORKS INC	COM	293637104	105	41698	SH	DEFINED	08	41698	
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	93	2063	SH	DEFINED	01	2063	
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	6	140	SH	OTHER	01	140	
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	13008	287353	SH	DEFINED	05	287353	
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	272	6000	SH	DEFINED	17	6000	
ENERGY CORP NEW	COM	29364G103	1460	24538	SH	DEFINED	01	22788	
1750									
ENERGY CORP NEW	COM	29364G103	991	16658	SH	OTHER	01	6464	
10194									
ENERGY CORP NEW	COM	29364G103	6542	109949	SH	DEFINED	05	109949	
ENERGY CORP NEW	COM	29364G103	179	3001	SH	DEFINED	17	3001	
ENTERPRISE PRODS PARTNERS L	COM	293792107	89	3800	SH	DEFINED	01	3800	
ENTERPRISE PRODS PARTNERS L	COM	293792107	637	27145	SH	OTHER	01	15300	
11845									
ENTREMED INC	COM	29382F103	81	23400	SH	DEFINED	01	23400	
ENTREMED INC	COM	29382F103	668	192000	SH	DEFINED	08	192000	
ENTREMED INC	COM	29382F103	348	100000	SH	PUT	DEFINED	08	100000
ENTRAVISION COMMUNICATIONS C	CL A	29382R107	465	51815	SH	DEFINED	01	51815	
ENTRAVISION COMMUNICATIONS C	CL A	29382R107	1	100	SH	DEFINED	08	100	
ENTRUST INC	COM	293848107	45	10286	SH	DEFINED	08	10286	
ENZON PHARMACEUTICALS INC	COM	293904108	6	400	SH	DEFINED	01	400	
ENZON PHARMACEUTICALS INC	COM	293904108	9469	613650	SH	DEFINED	08	613650	
ENZON PHARMACEUTICALS INC	COM	293904108	47	3055	SH	DEFINED	17	3055	
ENZO BIOCHEM INC	COM	294100102	67	3967	SH	DEFINED	01	3967	
ENZO BIOCHEM INC	COM	294100102	3	200	SH	OTHER	01		
200									
ENZO BIOCHEM INC	COM	294100102	2089	124101	SH	DEFINED	05	124101	
ENZO BIOCHEM INC	COM	294100102	29	1724	SH	DEFINED	08	1724	
EON LABS INC	COM	29412E100	7	100	SH	DEFINED	05	100	
EON LABS INC	COM	29412E100	76	1126	SH	DEFINED	08	1126	
EON LABS INC	COM	29412E100	168	2500	SH	PUT	DEFINED	08	2500
EON LABS INC	COM	29412E100	329	4903	SH	DEFINED	17	4903	
EON LABS INC	COM	29412E100	1174	17500	SH	DEFINED	18		
17500									
EPICOR SOFTWARE CORP	COM	29426L108	17	1265	SH	DEFINED	01	1265	
EPICOR SOFTWARE CORP	COM	29426L108	102	7742	SH	DEFINED	08	7742	
EPICOR SOFTWARE CORP	COM	29426L108	28	2131	SH	DEFINED	17	2131	
EPLUS INC	COM	294268107	292	22500	SH	DEFINED	08	22500	
EPLUS INC	COM	294268107	1100	84800	SH	DEFINED	17	84800	
EQUIDYNE CORP	COM	29442R105	40	66000	SH	OTHER	01	66000	
EQUIFAX INC	COM	294429105	11987	464265	SH	DEFINED	01	6977	
457288									
EQUIFAX INC	COM	294429105	12160	470936	SH	OTHER	01	396671	
74265									
EQUIFAX INC	COM	294429105	2811	108850	SH	DEFINED	05	65950	
42900									
EQUIFAX INC	COM	294429105	71	2736	SH	DEFINED	08	2736	
EQUIFAX INC	COM	294429105	702	27200	SH	DEFINED	17	27200	
EQUINIX INC	COM NEW	29444U502	72	2000	SH	DEFINED	08	2000	
EQUINIX INC	COM NEW	29444U502	613	16933	SH	DEFINED	17	16933	
EQUITABLE RES INC	COM	294549100	532	11967	SH	DEFINED	01	9943	
2024									
EQUITABLE RES INC	COM	294549100	421	9469	SH	OTHER	01	7574	
1895									
EQUITABLE RES INC	COM	294549100	5710	128544	SH	DEFINED	05	128544	
EQUITABLE RES INC	COM	294549100	120	2700	SH	DEFINED	08	2700	
EQUITABLE RES INC	COM	294549100	94	2126	SH	DEFINED	17	2126	
EQUITY INCOME FD	UT 1 EX SR-A	294700703	1021	12303	SH	DEFINED	01	12303	
EQUITY INCOME FD	UT 1 EX SR-A	294700703	830	9994	SH	OTHER	01	7095	
2899									
EQUITY INNS INC	COM	294703103	76	8300	SH	DEFINED	01	8300	
EQUITY INNS INC	COM	294703103	6	683	SH	OTHER	01	683	
EQUITY INNS INC	COM	294703103	69	7500	SH	DEFINED	08	7500	
EQUITY OFFICE PROPERTIES TRU	COM	294741103	1902	65823	SH	DEFINED	01	50148	
15675									
EQUITY OFFICE PROPERTIES TRU	COM	294741103	654	22623	SH	OTHER	01	7197	
15426									
EQUITY OFFICE PROPERTIES TRU	COM	294741103	40022	1385338	SH	DEFINED	05	1319938	
65400									
EQUITY OFFICE PROPERTIES TRU	COM	294741103	836	28936	SH	DEFINED	08	28936	
EQUITY OFFICE PROPERTIES TRU	COM	294741103	924	32000	SH	CALL	DEFINED	08	32000
EQUITY OFFICE PROPERTIES TRU	COM	294741103	9	325	SH	DEFINED	17	325	
EQUITY RESIDENTIAL	SH BEN INT	29476L107	784	26265	SH	DEFINED	01	26265	
EQUITY RESIDENTIAL	SH BEN INT	29476L107	959	32139	SH	OTHER	01	16784	
15355									
EQUITY RESIDENTIAL	SH BEN INT	29476L107	4623	154865	SH	DEFINED	05	131665	
23200									
EQUITY RESIDENTIAL	SH BEN INT	29476L107	528	17704	SH	DEFINED	08	17704	

ERESEARCHTECHNOLOGY INC	COM	29481V108	157	5598 SH	DEFINED 08	5598
ERESEARCHTECHNOLOGY INC	COM	29481V108	71	2549 SH	DEFINED 17	2549
ERICSSON L M TEL CO	ADR B SEK 10	294821608	962	34654 SH	DEFINED 17	34654
ERICSSON L M TEL CO	ADR B SEK 10	294821608	89	3200 SH	DEFINED 18	
3200						
ESCO TECHNOLOGIES INC	COM	296315104	963	20873 SH	DEFINED 01	20873
ESCO TECHNOLOGIES INC	COM	296315104	11	240 SH	OTHER 01	
240						
ESCO TECHNOLOGIES INC	COM	296315104	116	2512 SH	DEFINED 08	2512
ESSEX PPTY TR INC	COM	297178105	98	1502 SH	DEFINED 01	1502
ESSEX PPTY TR INC	COM	297178105	59	900 SH	OTHER 01	575
325						
ESSEX PPTY TR INC	COM	297178105	6165	94125 SH	DEFINED 05	94125
ESSEX PPTY TR INC	COM	297178105	72	1100 SH	DEFINED 08	1100
ESTERLINE TECHNOLOGIES CORP	COM	297425100	277	11142 SH	DEFINED 01	6642
4500						
ESTERLINE TECHNOLOGIES CORP	COM	297425100	70	2800 SH	OTHER 01	
2800						
ESTERLINE TECHNOLOGIES CORP	COM	297425100	2359	94925 SH	DEFINED 05	94925
ESTERLINE TECHNOLOGIES CORP	COM	297425100	152	6100 SH	DEFINED 08	6100
ESTERLINE TECHNOLOGIES CORP	COM	297425100	119	4800 SH	DEFINED 17	4800
ETHAN ALLEN INTERIORS INC	COM	297602104	691	16750 SH	DEFINED 01	13480
3270						
ETHAN ALLEN INTERIORS INC	COM	297602104	179	4330 SH	OTHER 01	
4330						
ETHAN ALLEN INTERIORS INC	COM	297602104	9124	221140 SH	DEFINED 05	221140
ETHAN ALLEN INTERIORS INC	COM	297602104	132	3200 SH	DEFINED 08	3200
ETHAN ALLEN INTERIORS INC	COM	297602104	120	2900 SH	DEFINED 17	2900
ETHYL CORP	COM NEW	297659609	235	11872 SH	DEFINED 08	11872
ETHYL CORP	COM NEW	297659609	178	9000 SH	DEFINED 17	9000
EVERGREEN RES INC	COM NO PAR	299900308	64	1850 SH	DEFINED 01	1850
EVERGREEN RES INC	COM NO PAR	299900308	76	2200 SH	OTHER 01	2200
EVERGREEN RES INC	COM NO PAR	299900308	6105	177725 SH	DEFINED 05	177725
EVERGREEN RES INC	COM NO PAR	299900308	259	7546 SH	DEFINED 08	7546
EVERGREEN RES INC	COM NO PAR	299900308	219	6380 SH	DEFINED 17	6380
EVOLVING SYS INC	COM	30049R100	170	20550 SH	DEFINED	20550
EVOLVING SYS INC	COM	30049R100	73	8774 SH	DEFINED 17	8774
EXACT SCIENCES CORP	COM	30063P105	139	17777 SH	DEFINED 01	15481
2296						
EXACT SCIENCES CORP	COM	30063P105	1857	236822 SH	DEFINED 05	236822
EXACT SCIENCES CORP	COM	30063P105	32	4098 SH	DEFINED 08	4098
EXAR CORP	COM	300645108	189	10260 SH	DEFINED 01	4000
6260						
EXAR CORP	COM	300645108	12	640 SH	OTHER 01	
640						
EXAR CORP	COM	300645108	3260	177175 SH	DEFINED 05	177175
EXAR CORP	COM	300645108	71	3872 SH	DEFINED 08	3872
EXAR CORP	COM	300645108	45	2470 SH	DEFINED 17	2470
EXCHANGE NATL BANCSHARES INC	COM	301309100	188	5985 SH	OTHER 01	
5985						
EXCHANGE NATL BANCSHARES INC	COM	301309100	26	812 SH	DEFINED 08	812
EXELON CORP	COM	30161N101	4079	59221 SH	DEFINED 01	58077
1144						
EXELON CORP	COM	30161N101	3351	48664 SH	OTHER 01	1163
47501						
EXELON CORP	COM	30161N101	11664	169363 SH	DEFINED 05	169363
EXELON CORP	COM	30161N101	869	12625 SH	DEFINED 17	12625
EXEGENICS INC	COM	301610101	45	50000 SH	DEFINED 01	50000
EXPEDITORS INTL WASH INC	COM	302130109	369	9369 SH	DEFINED 01	
9369						
EXPEDITORS INTL WASH INC	COM	302130109	748	19000 SH	OTHER 01	11544
350 7106						
EXPEDITORS INTL WASH INC	COM	302130109	15284	388307 SH	DEFINED 05	388307
EXPEDITORS INTL WASH INC	COM	302130109	130	3300 SH	DEFINED 08	3300
EXPEDITORS INTL WASH INC	COM	302130109	169	4300 SH	DEFINED 17	4300
EXPRESSJET HOLDINGS INC	CL A	30218U108	85	6824 SH	DEFINED 08	6824
EXPRESSJET HOLDINGS INC	CL A	30218U108	167	13400 SH	DEFINED 17	13400
EXPRESS SCRIPTS INC	COM	302182100	825	11061 SH	DEFINED 01	8161
2900						
EXPRESS SCRIPTS INC	COM	302182100	2270	30450 SH	OTHER 01	3875
26575						
EXPRESS SCRIPTS INC	COM	302182100	11320	151846 SH	DEFINED 05	151846
EXPRESS SCRIPTS INC	COM	302182100	564	7566 SH	DEFINED 08	7566
EXPRESS SCRIPTS INC	COM	302182100	1901	25500 SH	CALL DEFINED 08	25500
EXPRESS SCRIPTS INC	COM	302182100	1836	24625 SH	DEFINED 17	24625
EXPRESS SCRIPTS INC	COM	302182100	1542	20680 SH	DEFINED 18	
20680						
EXTENDED STAY AMER INC	COM	30224P101	158	8136 SH	DEFINED 01	8136
EXTENDED STAY AMER INC	COM	30224P101	3896	201118 SH	DEFINED 05	201118
EXTENDICARE INC CDA	SUB VTG SH	30224T871	226	19700 SH	DEFINED 17	19700
EXTREME NETWORKS INC	NOTE 3.500%	30226DAB2	3090	3190000 PRN	DEFINED 08	3190000
EXTREME NETWORKS INC	NOTE 3.500%	30226DAB2	153	158000 PRN	DEFINED 17	158000
EXTREME NETWORKS INC	COM	30226D106	231	31975 SH	DEFINED 01	31975
EXTREME NETWORKS INC	COM	30226D106	45	6200 SH	OTHER 01	6200
EXTREME NETWORKS INC	COM	30226D106	95	13204 SH	DEFINED 08	13204

FAIRCHILD SEMICONDUCTOR INTL 170	COM	303726103	28	1170	SH	OTHER	01	1000	
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	24236	1008591	SH	DEFINED	05	1008591	
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	7	300	SH	DEFINED	11	300	
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	1242	51686	SH	DEFINED	17	51686	
FAIRFAX FINL HLDGS LTD	SUB VTG	303901102	264	1700	SH	DEFINED	08	1700	
FALCON FINL INVT TR	COM	306032103	178	19200	SH	DEFINED	08	19200	
FALCON PRODS INC	COM	306075102	398	104800	SH	OTHER	01	104800	
FALCONSTOR SOFTWARE INC	COM	306137100	135	18186	SH	DEFINED	08	18186	
FAMILY DLR STORES INC 1260 436610	COM	307000109	527024	14659913	SH	DEFINED	01	14222043	
FAMILY DLR STORES INC 5665	COM	307000109	204	5665	SH	OTHER	01		
FAMILY DLR STORES INC 33500	COM	307000109	4580	127394	SH	DEFINED	05	93894	
FAMILY DLR STORES INC	COM	307000109	377	10500	SH	DEFINED	17	10500	
FASTENAL CO 1300	COM	311900104	495	9225	SH	DEFINED	01	7925	
FASTENAL CO 250	COM	311900104	40	750	SH	OTHER	01	500	
FASTENAL CO	COM	311900104	8464	157654	SH	DEFINED	05	157654	
FASTENAL CO	COM	311900104	220	4100	SH	DEFINED	08	4100	
FASTENAL CO	COM	311900104	5369	100000	SH	PUT	DEFINED	08	100000
FASTENAL CO	COM	311900104	714	13300	SH	DEFINED	17	13300	
FAUQUIER BANKSHARES INC VA	COM	312059108	1126	48000	SH	DEFINED	01	48000	
FEDDERS CORP 5200	COM NEW	313135501	42	7300	SH	DEFINED	01	2100	
FEDDERS CORP	COM NEW	313135501	744	130275	SH	DEFINED	05	130275	
FEDERAL AGRIC MTG CORP	CL C	313148306	42	1618	SH	DEFINED	08	1618	
FEDERAL AGRIC MTG CORP	CL C	313148306	811	30930	SH	DEFINED	17	30930	
FEDERAL HOME LN MTG CORP 27410	COM	313400301	36089	611058	SH	DEFINED	01	583648	
FEDERAL HOME LN MTG CORP 192099	COM	313400301	17201	291246	SH	OTHER	01	99147	
FEDERAL HOME LN MTG CORP	COM	313400301	3544	60000	SH	CALL	DEFINED	01	60000
FEDERAL HOME LN MTG CORP	COM	313400301	3544	60000	SH	PUT	DEFINED	01	60000
FEDERAL HOME LN MTG CORP 21500	COM	313400301	42881	726059	SH	DEFINED	05	704559	
FEDERAL HOME LN MTG CORP	COM	313400301	40583	687144	SH	DEFINED	08	687144	
FEDERAL HOME LN MTG CORP	COM	313400301	5286	89500	SH	PUT	DEFINED	08	89500
FEDERAL HOME LN MTG CORP	COM	313400301	3892	65902	SH	DEFINED	17	65902	
FEDERAL HOME LN MTG CORP 6500000	COM	313400301	383890	6500000	SH	OTHER	17		
FEDERAL HOME LN MTG CORP	COM	313400301	413	7000	SH	CALL	DEFINED	17	7000
FEDERAL HOME LN MTG CORP	COM	313400301	3053	51700	SH	PUT	DEFINED	17	51700
FEDERAL HOME LN MTG CORP 100	COM	313400301	6	100	SH	DEFINED	18		
FEDERAL NATL MTG ASSN	COM	313586109	4	60	SH	DEFINED		60	
FEDERAL NATL MTG ASSN 50860	COM	313586109	200087	2691147	SH	DEFINED	01	2640287	
FEDERAL NATL MTG ASSN 481189	COM	313586109	79608	1070714	SH	OTHER	01	589525	
FEDERAL NATL MTG ASSN	COM	313586109	10037	135000	SH	CALL	DEFINED	01	135000
FEDERAL NATL MTG ASSN	COM	313586109	4089	55000	SH	PUT	DEFINED	01	55000
FEDERAL NATL MTG ASSN	COM	313586109	36627	492627	SH	DEFINED	05	492627	
FEDERAL NATL MTG ASSN	COM	313586109	2628	35348	SH	DEFINED	08	35348	
FEDERAL NATL MTG ASSN	COM	313586109	16825	226300	SH	CALL	DEFINED	08	226300
FEDERAL NATL MTG ASSN	COM	313586109	2565	34500	SH	PUT	DEFINED	08	34500
FEDERAL NATL MTG ASSN 2908534	COM	313586109	958421	12890670	SH	DEFINED	11	9982136	
FEDERAL NATL MTG ASSN 123	COM	313586109	12	160	SH	DEFINED	13	37	
FEDERAL NATL MTG ASSN 287	COM	313586109	21	287	SH	OTHER	13		
FEDERAL NATL MTG ASSN	COM	313586109	2768	37228	SH	DEFINED	17	37228	
FEDERAL NATL MTG ASSN 6600	COM	313586109	491	6600	SH	DEFINED	18		
FEDERAL REALTY INVT TR 3886	SH BEN INT N	313747206	2944	63724	SH	DEFINED	01	59838	
FEDERAL REALTY INVT TR 1100 8378	SH BEN INT N	313747206	617	13364	SH	OTHER	01	3886	
FEDERAL REALTY INVT TR	SH BEN INT N	313747206	5	100	SH	DEFINED	08	100	
FEDERAL REALTY INVT TR	SH BEN INT N	313747206	2765	59838	SH	DEFINED	17	59838	
FEDERAL SIGNAL CORP 38400	COM	313855108	779	39225	SH	DEFINED	01	825	
FEDERAL SIGNAL CORP 3297	COM	313855108	227	11413	SH	OTHER	01	8116	
FEDERAL SIGNAL CORP	COM	313855108	1973	99383	SH	DEFINED	05	99383	
FEDERAL SIGNAL CORP	COM	313855108	176	8854	SH	DEFINED	08	8854	
FEDERATED DEPT STORES INC DE 29636 1050	COM	31410H101	4701	86981	SH	DEFINED	01	56295	
FEDERATED DEPT STORES INC DE 6124	COM	31410H101	331	6124	SH	OTHER	01		
FEDERATED DEPT STORES INC DE 46100	COM	31410H101	11430	211467	SH	DEFINED	05	165367	

FEDERATED DEPT STORES INC DE	COM	31410H101	1053	19480	SH	DEFINED 08	19480
FEDERATED DEPT STORES INC DE	COM	31410H101	797	14753	SH	DEFINED 17	14753
FEDERATED DEPT STORES INC DE	COM	31410H101	19	350	SH	DEFINED 18	
350							
FEDERATED INVS INC PA	CL B	314211103	202	6426	SH	DEFINED 01	6276
150							
FEDERATED INVS INC PA	CL B	314211103	9	285	SH	OTHER 01	
285							
FEDERATED INVS INC PA	CL B	314211103	1579	50225	SH	DEFINED 05	50225
FEDERATED INVS INC PA	CL B	314211103	375	11928	SH	DEFINED 08	11928
FEDERATED INVS INC PA	CL B	314211103	1142	36323	SH	DEFINED 17	36323
FEDEX CORP	COM	31428X106	13482	179376	SH	DEFINED 01	178301
1075							
FEDEX CORP	COM	31428X106	5380	71587	SH	OTHER 01	24978
46609							
FEDEX CORP	COM	31428X106	10779	143414	SH	DEFINED 05	143414
FEDEX CORP	COM	31428X106	167	2220	SH	DEFINED 08	2220
FEDEX CORP	COM	31428X106	17828	237200	SH	CALL DEFINED 08	237200
FEDEX CORP	COM	31428X106	670332	8918733	SH	DEFINED 11	7292238
1626495							
FEDEX CORP	COM	31428X106	266	3535	SH	DEFINED 17	3535
FERRO CORP	COM	315405100	46	1777	SH	DEFINED 01	1777
FERRO CORP	COM	315405100	71	2713	SH	OTHER 01	2713
FERRO CORP	COM	315405100	2236	85501	SH	DEFINED 05	85501
FERRO CORP	COM	315405100	158	6050	SH	DEFINED 08	6050
FIDELITY NATL FINL INC	COM	316326107	1184	29909	SH	DEFINED 01	17416
12493							
FIDELITY NATL FINL INC	COM	316326107	1279	32310	SH	OTHER 01	13565
18745							
FIDELITY NATL FINL INC	COM	316326107	13420	338888	SH	DEFINED 05	338888
FIDELITY NATL FINL INC	COM	316326107	154	3900	SH	DEFINED 08	3900
FIDELITY NATL FINL INC	COM	316326107	2614	66000	SH	CALL DEFINED 08	66000
FIDELITY NATL FINL INC	COM	316326107	3570	90150	SH	DEFINED 17	90150
FIFTH THIRD BANCORP	COM	316773100	20125	363462	SH	DEFINED 01	254718
108744							
FIFTH THIRD BANCORP	COM	316773100	12940	233704	SH	OTHER 01	133843
99861							
FIFTH THIRD BANCORP	COM	316773100	17778	321074	SH	DEFINED 05	321074
FIFTH THIRD BANCORP	COM	316773100	1518	27412	SH	DEFINED 08	27412
FIFTH THIRD BANCORP	COM	316773100	10	175	SH	DEFINED 13	175
FIFTH THIRD BANCORP	COM	316773100	417	7539	SH	DEFINED 17	7539
FIFTH THIRD BANCORP	COM	316773100	221	4000	SH	DEFINED 18	
4000							
FILENET CORP	COM	316869106	417	15650	SH	DEFINED 01	4850
10800							
FILENET CORP	COM	316869106	32	1200	SH	OTHER 01	
1200							
FILENET CORP	COM	316869106	4443	166725	SH	DEFINED 05	166725
FILENET CORP	COM	316869106	202	7572	SH	DEFINED 08	7572
FILENET CORP	COM	316869106	686	25738	SH	DEFINED 17	25738
FINANCIAL FED CORP	COM	317492106	221	6605	SH	DEFINED 01	2205
4400							
FINANCIAL FED CORP	COM	317492106	2697	80675	SH	DEFINED 05	80675
FINANCIAL FED CORP	COM	317492106	13	392	SH	DEFINED 08	392
FINDWHAT COM	COM	317794105	52	2392	SH	DEFINED 08	2392
FINDWHAT COM	COM	317794105	291	13452	SH	DEFINED 17	13452
FINISAR	COM	31787A101	15	7000	SH	DEFINED 01	7000
FINISAR	COM	31787A101	69	31736	SH	DEFINED 08	31736
FINISAR	COM	31787A101	24	11099	SH	DEFINED 17	11099
FINLAY ENTERPRISES INC	COM NEW	317884203	101	5600	SH	DEFINED 08	5600
FINLAY ENTERPRISES INC	COM NEW	317884203	81	4500	SH	DEFINED 17	4500
FINISH LINE INC	CL A	317923100	59	1600	SH	DEFINED 01	1600
FINISH LINE INC	CL A	317923100	59	1600	SH	DEFINED 05	1600
FINISH LINE INC	CL A	317923100	659	17911	SH	DEFINED 08	17911
FINISH LINE INC	CL A	317923100	2	48	SH	DEFINED 17	48
FINISH LINE INC	CL A	317923100	571	15500	SH	DEFINED 18	
15500							
FIRST AMERN CORP CALIF	COM	318522307	574	18881	SH	DEFINED 01	18881
FIRST AMERN CORP CALIF	COM	318522307	7	225	SH	OTHER 01	
225							
FIRST AMERN CORP CALIF	COM	318522307	4960	163065	SH	DEFINED 05	163065
FIRST AMERN CORP CALIF	COM	318522307	498	16384	SH	DEFINED 17	16384
FIRST BANCORP P R	COM	318672102	473	11375	SH	DEFINED 01	3675
7700							
FIRST BANCORP P R	COM	318672102	2	50	SH	OTHER 01	
50							
FIRST BANCORP P R	COM	318672102	7271	174775	SH	DEFINED 05	174775
FIRST CHARTER CORP	COM	319439105	917	43372	SH	DEFINED 01	42022
1350							
FIRST CHARTER CORP	COM	319439105	36	1710	SH	OTHER 01	1710
FIRST CHARTER CORP	COM	319439105	116	5500	SH	DEFINED 08	5500
FIRST COMWLTH FINL CORP PA	COM	319829107	250	16940	SH	DEFINED 01	16940
FIRST COMWLTH FINL CORP PA	COM	319829107	163	11000	SH	DEFINED 08	11000
FIRST CMNTY BANCSHARES INC N	COM	31983A103	169	5520	SH	DEFINED 08	5520
FIRST CMNTY BANCSHARES INC N	COM	31983A103	116	3800	SH	DEFINED 17	3800

FIRST DATA CORP	COM	319963104	3	75 SH	DEFINED		75
FIRST DATA CORP 145261	COM	319963104	139301	3304112 SH	DEFINED 01		3158851
FIRST DATA CORP 485084	COM	319963104	51567	1223116 SH	OTHER 01		738032
FIRST DATA CORP	COM	319963104	17080	405117 SH	DEFINED 05		405117
FIRST DATA CORP	COM	319963104	5359	127119 SH	DEFINED 08		127119
FIRST DATA CORP	COM	319963104	379	9000 SH	CALL DEFINED 08		9000
FIRST DATA CORP 129	COM	319963104	6	150 SH	DEFINED 13		21
FIRST DATA CORP 421	COM	319963104	18	421 SH	OTHER 13		
FIRST DATA CORP	COM	319963104	12113	287317 SH	DEFINED 17		287317
FIRST DATA CORP 1500	COM	319963104	63	1500 SH	DEFINED 18		
FIRST FINL BANCORP OH	COM	320209109	56	3000 SH	DEFINED 01		3000
FIRST FINL BANCORP OH	COM	320209109	139	7500 SH	OTHER 01		7500
FIRST FINL BANCORP OH	COM	320209109	113	6084 SH	DEFINED 08		6084
FIRST HORIZON PHARMACEUTICAL	COM	32051K106	1	45 SH	DEFINED 01		45
FIRST HORIZON PHARMACEUTICAL	COM	32051K106	51	3240 SH	DEFINED 08		3240
FIRST HORIZON PHARMACEUTICAL	COM	32051K106	738	46800 SH	DEFINED 17		46800
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	40	1000 SH	DEFINED 01		1000
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	230	5814 SH	OTHER 01		5814
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	280	7100 SH	DEFINED 08		7100
FIRST MIDWEST BANCORP DEL	COM	320867104	3250	94987 SH	DEFINED 01		94987
FIRST MIDWEST BANCORP DEL 16018	COM	320867104	1636	47818 SH	OTHER 01		31800
FIRST MIDWEST BANCORP DEL	COM	320867104	7007	204750 SH	DEFINED 05		204750
FIRST HEALTH GROUP CORP 10625	COM	320960107	318	14562 SH	DEFINED 01		3937
FIRST HEALTH GROUP CORP 350	COM	320960107	144	6575 SH	OTHER 01		6225
FIRST HEALTH GROUP CORP	COM	320960107	7332	335385 SH	DEFINED 05		335385
FIRST HEALTH GROUP CORP	COM	320960107	61	2800 SH	DEFINED 08		2800
FIRST NATL BANKSHRS FL INC N	COM	321100109	1646	93674 SH	DEFINED 05		93674
FIRST NATL BANKSHRS FL INC N	COM	321100109	2	100 SH	DEFINED 08		100
FIRST NIAGARA FINL GP INC	COM	33582V108	42	3100 SH	DEFINED 05		3100
FIRST NIAGARA FINL GP INC	COM	33582V108	202	14800 SH	DEFINED 08		14800
FIRST NIAGARA FINL GP INC	COM	33582V108	19	1415 SH	DEFINED 17		1415
FIRST REP BK SAN FRANCISCO 4600	COM	336158100	535	13883 SH	DEFINED 01		9283
FIRST REP BK SAN FRANCISCO 50	COM	336158100	2	50 SH	OTHER 01		
FIRST REP BK SAN FRANCISCO	COM	336158100	2505	64975 SH	DEFINED 05		64975
FIRST SOUTH BANCORP INC VA	COM	33646W100	538	13900 SH	DEFINED 01		13900
FIRST SOUTH BANCORP INC VA	COM	33646W100	20	511 SH	DEFINED 08		511
FIRST TENN NATL CORP	COM	337162101	27249	571261 SH	DEFINED 01		571261
FIRST TENN NATL CORP 2045	COM	337162101	570	11950 SH	OTHER 01		9905
FIRST TENN NATL CORP	COM	337162101	2843	59592 SH	DEFINED 05		59592
FIRST TENN NATL CORP	COM	337162101	822	17232 SH	DEFINED 08		17232
FIRST TENN NATL CORP	COM	337162101	191	4000 SH	DEFINED 17		4000
FISERV INC 2037	COM	337738108	571	15973 SH	DEFINED 01		13936
FISERV INC 1455	COM	337738108	148	4129 SH	OTHER 01		2674
FISERV INC	COM	337738108	6073	169766 SH	DEFINED 05		169766
FISERV INC	COM	337738108	504	14100 SH	DEFINED 08		14100
FISERV INC	COM	337738108	328	9171 SH	DEFINED 17		9171
FISERV INC 600	COM	337738108	21	600 SH	DEFINED 18		
FISHER COMMUNICATIONS INC 381104	COM	337756209	40071	817776 SH	DEFINED 01		436672
FISHER COMMUNICATIONS INC 5748	COM	337756209	3033	61908 SH	OTHER 01		56160
FISHER COMMUNICATIONS INC	COM	337756209	50	1020 SH	DEFINED 08		1020
FIRSTFED FINL CORP 8600	COM	337907109	2103	45598 SH	DEFINED 01		36998
FIRSTFED FINL CORP 275	COM	337907109	13	275 SH	OTHER 01		
FIRSTFED FINL CORP	COM	337907109	3681	79800 SH	DEFINED 05		79800
FIRSTFED FINL CORP	COM	337907109	32	700 SH	DEFINED 08		700
FIRSTFED FINL CORP	COM	337907109	375	8120 SH	DEFINED 17		8120
FIRSTMERIT CORP	COM	337915102	20269	778065 SH	DEFINED 01		778065
FIRSTMERIT CORP 1200	COM	337915102	31	1200 SH	OTHER 01		
FIRSTMERIT CORP	COM	337915102	4607	176854 SH	DEFINED 05		176854
FIRSTMERIT CORP	COM	337915102	211	8097 SH	DEFINED 17		8097
FIRSTFED AMER BANCORP INC	COM	337929103	1207	43300 SH	DEFINED 01		43300
FIRSTFED AMER BANCORP INC	COM	337929103	81	2900 SH	DEFINED 08		2900
FLAGSTAR BANCORP INC 20700	COM	337930101	735	28650 SH	DEFINED 01		7950
FLAGSTAR BANCORP INC 1600	COM	337930101	41	1600 SH	OTHER 01		
FLAGSTAR BANCORP INC	COM	337930101	6992	272600 SH	DEFINED 05		272600

FLAGSTAR BANCORP INC	COM	337930101	3011	117400	SH	DEFINED 08	117400
FIRSTENERGY CORP 8378	COM	337932107	1775	45427	SH	DEFINED 01	37049
FIRSTENERGY CORP 16446	COM	337932107	672	17195	SH	OTHER 01	749
FIRSTENERGY CORP	COM	337932107	40955	1047983	SH	DEFINED 05	1047983
FIRSTENERGY CORP	COM	337932107	94	2400	SH	DEFINED 08	2400
FIRSTENERGY CORP 100	COM	337932107	4	100	SH	DEFINED 18	
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	30	545	SH	DEFINED 01	545
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	33	600	SH	DEFINED 05	600
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	111731	2030000	SH	DEFINED 08	2030000
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	2803	50930	SH	DEFINED 17	50930
FLAG FINL CORP	COM	33832H107	240	18730	SH	DEFINED 01	18730
FLAG FINL CORP	COM	33832H107	17	1352	SH	DEFINED 08	1352
FLEETBOSTON FINL CORP 17880	COM	339030108	6832	152168	SH	DEFINED 01	134288
FLEETBOSTON FINL CORP 67771	COM	339030108	7197	160287	SH	OTHER 01	92516
FLEETBOSTON FINL CORP	COM	339030108	21435	477405	SH	DEFINED 05	477405
FLEETBOSTON FINL CORP	COM	339030108	144	3200	SH	DEFINED 08	3200
FLEETBOSTON FINL CORP 800	COM	339030108	36	800	SH	DEFINED 18	
FLEETWOOD ENTERPRISES INC	COM	339099103	17	1375	SH	DEFINED 01	1375
FLEETWOOD ENTERPRISES INC 75	COM	339099103	1	75	SH	OTHER 01	
FLEETWOOD ENTERPRISES INC	COM	339099103	1962	159800	SH	DEFINED 05	159800
FLEETWOOD ENTERPRISES INC	COM	339099103	40	3296	SH	DEFINED 08	3296
FLEETWOOD ENTERPRISES INC	COM	339099103	1266	103101	SH	DEFINED 17	103101
FLORIDA BANKS INC	COM	340560101	224	10000	SH	DEFINED 01	10000
FLORIDA EAST COAST INDS 69	COM	340632108	18	500	SH	DEFINED 01	431
FLORIDA EAST COAST INDS	COM	340632108	152	4255	SH	OTHER 01	4255
FLORIDA EAST COAST INDS	COM	340632108	97	2700	SH	DEFINED 08	2700
FLORIDA ROCK INDS INC 21550	COM	341140101	1204	28572	SH	DEFINED 01	7022
FLORIDA ROCK INDS INC 600	COM	341140101	25	600	SH	OTHER 01	
FLORIDA ROCK INDS INC	COM	341140101	8594	203900	SH	DEFINED 05	203900
FLORIDA ROCK INDS INC	COM	341140101	55	1300	SH	DEFINED 17	1300
FLUOR CORP NEW	COM	343412102	774	20000	SH	DEFINED 01	20000
FLUOR CORP NEW 5943	COM	343412102	345	8929	SH	OTHER 01	2986
FLUOR CORP NEW	COM	343412102	1524	39390	SH	DEFINED 05	39390
FLUOR CORP NEW	COM	343412102	309	7988	SH	DEFINED 08	7988
FLUOR CORP NEW	COM	343412102	47	1211	SH	DEFINED 17	1211
FLOWERS FOODS INC 24200	COM	343498101	1210	46094	SH	DEFINED 01	21894
FLOWERS FOODS INC	COM	343498101	5493	209325	SH	DEFINED 05	209325
FLOWERVE CORP	COM	34354P105	86	4100	SH	DEFINED 01	4100
FLOWERVE CORP 375	COM	34354P105	30	1425	SH	OTHER 01	1050
FLOWERVE CORP	COM	34354P105	2398	114469	SH	DEFINED 05	114469
FLOWERVE CORP	COM	34354P105	156	7440	SH	DEFINED 08	7440
FLUSHING FINL CORP	COM	343873105	369	20400	SH	DEFINED 08	20400
FLUSHING FINL CORP	COM	343873105	322	17800	SH	DEFINED 17	17800
FOOT LOCKER INC	COM	344849104	5811	225235	SH	DEFINED 01	225235
FOOT LOCKER INC 2000	COM	344849104	70	2700	SH	OTHER 01	700
FOOT LOCKER INC	COM	344849104	52	2000	SH	DEFINED 05	2000
FOOT LOCKER INC	COM	344849104	397	15400	SH	DEFINED 08	15400
FOOT LOCKER INC	COM	344849104	33	1281	SH	DEFINED 17	1281
FOOT LOCKER INC 23000	COM	344849104	593	23000	SH	DEFINED 18	
FOOTHILL INDPT BANCORP	COM	344905104	13	604	SH	DEFINED 01	604
FOOTHILL INDPT BANCORP	COM	344905104	20	915	SH	DEFINED 08	915
FOOTHILL INDPT BANCORP	COM	344905104	178	8087	SH	DEFINED 17	8087
FORBES MEDI-TECH INC	COM	344907100	35	4800	SH	DEFINED 08	4800
FORBES MEDI-TECH INC	COM	344907100	266	36430	SH	DEFINED 17	36430
FORD MTR CO DEL 34445	COM PAR \$0.0	345370860	7832	577188	SH	DEFINED 01	542743
FORD MTR CO DEL 210244	COM PAR \$0.0	345370860	5793	426917	SH	OTHER 01	216673
FORD MTR CO DEL	COM PAR \$0.0	345370860	12772	941214	SH	DEFINED 05	941214
FORD MTR CO DEL	COM PAR \$0.0	345370860	2676	197218	SH	DEFINED 08	197218
FORD MTR CO DEL	COM PAR \$0.0	345370860	900	66300	SH	CALL DEFINED 08	66300
FORD MTR CO CAP TR II	PFD TR CV6.5	345395206	357	6730	SH	DEFINED 01	6730
FORD MTR CO CAP TR II	PFD TR CV6.5	345395206	85	1600	SH	OTHER 01	1600
FORD MTR CO CAP TR II	PFD TR CV6.5	345395206	6072	114467	SH	DEFINED 05	114467
FOREST LABS INC 425	COM	345838106	3703	51704	SH	DEFINED 01	51279
FOREST LABS INC 8568	COM	345838106	1692	23625	SH	OTHER 01	15057
FOREST LABS INC	COM	345838106	12400	173130	SH	DEFINED 05	173130
FOREST LABS INC	COM	345838106	11650	162660	SH	DEFINED 08	162660

FOREST LABS INC 2512034	COM	345838106	938470	13103467	SH	DEFINED 11	10591433
FOREST LABS INC	COM	345838106	287	4004	SH	DEFINED 17	4004
FOREST OIL CORP	COM PAR \$0.0	346091705	309	12250	SH	DEFINED 01	12250
FOREST OIL CORP	COM PAR \$0.0	346091705	1	40	SH	OTHER 01	40
FOREST OIL CORP	COM PAR \$0.0	346091705	2792	110570	SH	DEFINED 05	110570
FOREST OIL CORP	COM PAR \$0.0	346091705	198	7840	SH	DEFINED 08	7840
FOREST OIL CORP	COM PAR \$0.0	346091705	666	26391	SH	DEFINED 17	26391
FORTUNE BRANDS INC 4150	COM	349631101	11404	148816	SH	DEFINED 01	144666
FORTUNE BRANDS INC 33383	COM	349631101	7454	97271	SH	OTHER 01	63888
FORTUNE BRANDS INC	COM	349631101	5274	68830	SH	DEFINED 05	68830
FORTUNE BRANDS INC	COM	349631101	368	4804	SH	DEFINED 08	4804
FORTUNE BRANDS INC	COM	349631101	130	1700	SH	DEFINED 17	1700
FORWARD AIR CORP 11900	COM	349853101	517	15740	SH	DEFINED 01	3840
FORWARD AIR CORP 175	COM	349853101	6	175	SH	OTHER 01	
FORWARD AIR CORP	COM	349853101	3303	100475	SH	DEFINED 05	100475
FOSSIL INC 8400	COM	349882100	402	12075	SH	DEFINED 01	3675
FOSSIL INC 200	COM	349882100	7	200	SH	OTHER 01	
FOSSIL INC	COM	349882100	6573	197625	SH	DEFINED 05	197625
FOSSIL INC	COM	349882100	11	337	SH	DEFINED 08	337
FOUNDRY NETWORKS INC	COM	35063R100	17	997	SH	DEFINED 01	997
FOUNDRY NETWORKS INC	COM	35063R100	18	1040	SH	OTHER 01	1040
FOUNDRY NETWORKS INC	COM	35063R100	70	4100	SH	DEFINED 08	4100
FOUNDRY NETWORKS INC	COM	35063R100	278	16192	SH	DEFINED 17	16192
4 KIDS ENTMT INC 15700	COM	350865101	447	19975	SH	DEFINED 01	4275
4 KIDS ENTMT INC	COM	350865101	1594	71275	SH	DEFINED 05	71275
4 KIDS ENTMT INC	COM	350865101	363	16242	SH	DEFINED 08	16242
4 KIDS ENTMT INC	COM	350865101	1094	48908	SH	DEFINED 17	48908
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	548	10323	SH	DEFINED 01	10323
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	7	140	SH	OTHER 01	140
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	53	1000	SH	DEFINED 08	1000
FOUR SEASONS HOTEL INC 1122957	LTD VTG SH	35100E104	320343	6032817	SH	DEFINED 11	4909860
FOX ENTMT GROUP INC	CL A	35138T107	50	1830	SH	DEFINED 01	1830
FOX ENTMT GROUP INC 3500	CL A	35138T107	111	4100	SH	OTHER 01	600
FOX ENTMT GROUP INC	CL A	35138T107	30	1100	SH	DEFINED 05	1100
FOX ENTMT GROUP INC	CL A	35138T107	11	400	SH	DEFINED 08	400
FOX ENTMT GROUP INC	CL A	35138T107	278	10248	SH	DEFINED 17	10248
FRANKLIN RES INC 754	COM	354613101	6154	110532	SH	DEFINED 01	109778
FRANKLIN RES INC 27272	COM	354613101	2228	40023	SH	OTHER 01	12751
FRANKLIN RES INC	COM	354613101	9532	171188	SH	DEFINED 05	171188
FRANKLIN RES INC	COM	354613101	521	9364	SH	DEFINED 08	9364
FRANKLIN RES INC	COM	354613101	379	6800	SH	PUT DEFINED 08	6800
FRANKLIN RES INC	COM	354613101	1124	20182	SH	DEFINED 17	20182
FREDS INC 6275	CL A	356108100	797	32892	SH	DEFINED 01	26617
FREDS INC 150	CL A	356108100	4	150	SH	OTHER 01	
FREDS INC	CL A	356108100	6500	268390	SH	DEFINED 05	268390
FREDS INC	CL A	356108100	205	8484	SH	DEFINED 08	8484
FREDS INC	CL A	356108100	491	20290	SH	DEFINED 17	20290
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS INC	COM	356602102	99	12006	SH	DEFINED 08	12006
FREEMARKETS INC	COM	356602102	1908	231830	SH	DEFINED 17	231830
FREEMARKETS							

FRISCHS RESTAURANTS INC	COM	358748101	238	8651 SH	OTHER	01	8651
FRONTIER AIRLINES INC NEW 19799	COM	359065109	360	34569 SH	DEFINED	01	14770
FRONTIER AIRLINES INC NEW 401	COM	359065109	4	401 SH	OTHER	01	
FRONTIER AIRLINES INC NEW	COM	359065109	1709	164025 SH	DEFINED	05	164025
FRONTIER AIRLINES INC NEW	COM	359065109	17	1600 SH	DEFINED	08	1600
FRONTIER OIL CORP 1500	COM	35914P105	171	8825 SH	DEFINED	01	7325
FRONTIER OIL CORP	COM	35914P105	2126	109675 SH	DEFINED	05	109675
FRONTIER OIL CORP	COM	35914P105	50	2570 SH	DEFINED	08	2570
FUELCELL ENERGY INC	COM	35952H106	43	3200 SH	DEFINED	01	3200
FUELCELL ENERGY INC	COM	35952H106	24	1803 SH	OTHER	01	1803
FUELCELL ENERGY INC	COM	35952H106	112	8280 SH	DEFINED	08	8280
FUELCELL ENERGY INC	COM	35952H106	13	926 SH	DEFINED	17	926
FULLER H B CO 6400	COM	359694106	390	13725 SH	DEFINED	01	7325
FULLER H B CO 4970	COM	359694106	141	4970 SH	OTHER	01	
FULLER H B CO	COM	359694106	3561	125200 SH	DEFINED	05	125200
FURNITURE BRANDS INTL INC	COM	360921100	212	6576 SH	DEFINED	01	6576
FURNITURE BRANDS INTL INC 3271	COM	360921100	105	3271 SH	OTHER	01	
FURNITURE BRANDS INTL INC	COM	360921100	3726	115729 SH	DEFINED	05	115729
FURNITURE BRANDS INTL INC	COM	360921100	94	2925 SH	DEFINED	17	2925
G & K SVCS INC 5100	CL A	361268105	664	17850 SH	DEFINED	01	12750
G & K SVCS INC	CL A	361268105	3422	91950 SH	DEFINED	05	91950
G & K SVCS INC	CL A	361268105	13	343 SH	DEFINED	08	343
GATX CORP	COM	361448103	163	7350 SH	DEFINED	01	7350
GATX CORP 23000	COM	361448103	514	23180 SH	OTHER	01	180
GATX CORP	COM	361448103	2338	105442 SH	DEFINED	05	105442
GATX CORP	COM	361448103	79	3567 SH	DEFINED	08	3567
GATX CORP	COM	361448103	2103	94840 SH	DEFINED	17	94840
GTC BIOTHERAPEUTICS INC	COM	36238T104	13	5854 SH	DEFINED	08	5854
GTC BIOTHERAPEUTICS INC	COM	36238T104	372	169272 SH	DEFINED	17	169272
GABELLI EQUITY TR INC	COM	362397101	21	2400 SH	DEFINED	01	2400
GABELLI EQUITY TR INC	COM	362397101	210	24435 SH	OTHER	01	24435
GABLES RESIDENTIAL TR 2604	SH BEN INT	362418105	371	10226 SH	DEFINED	01	7622
GABLES RESIDENTIAL TR 2996	SH BEN INT	362418105	109	2996 SH	OTHER	01	
GABLES RESIDENTIAL TR	SH BEN INT	362418105	4267	117700 SH	DEFINED	05	117700
GABLES RESIDENTIAL TR	SH BEN INT	362418105	36	1000 SH	DEFINED	08	1000
GALLAGHER ARTHUR J & CO 700	COM	363576109	428	13144 SH	DEFINED	01	12444
GALLAGHER ARTHUR J & CO 1700	COM	363576109	306	9400 SH	OTHER	01	7700
GALLAGHER ARTHUR J & CO	COM	363576109	6097	187200 SH	DEFINED	05	187200
GALLAGHER ARTHUR J & CO	COM	363576109	193	5940 SH	DEFINED	08	5940
GALLAHER GROUP PLC 4140	SPONSORED AD	363595109	4968	103433 SH	DEFINED	01	99293
GALLAHER GROUP PLC 31069	SPONSORED AD	363595109	3696	76961 SH	OTHER	01	45892
GANNETT INC	COM	364730101	4	50 SH	DEFINED		50
GANNETT INC 53479	COM	364730101	148092	1680195 SH	DEFINED	01	1626716
GANNETT INC 225446	COM	364730101	45231	513169 SH	OTHER	01	287723
GANNETT INC	COM	364730101	14113	160122 SH	DEFINED	05	160122
GANNETT INC	COM	364730101	929	10536 SH	DEFINED	08	10536
GANNETT INC	COM	364730101	829	9400 SH	CALL	DEFINED	9400
GANNETT INC 94	COM	364730101	21	235 SH	DEFINED	13	141
GANNETT INC 16	COM	364730101	1	16 SH	OTHER	13	
GANNETT INC	COM	364730101	29	327 SH	DEFINED	17	327
GAP INC DEL 16525	COM	364760108	4161	189810 SH	DEFINED	01	173285
GAP INC DEL 94366	COM	364760108	2892	131922 SH	OTHER	01	37556
GAP INC DEL 77200	COM	364760108	12619	575674 SH	DEFINED	05	498474
GAP INC DEL	COM	364760108	5918	269988 SH	DEFINED	08	269988
GAP INC DEL	COM	364760108	630	28741 SH	DEFINED	17	28741
GAP INC DEL 3425	COM	364760108	75	3425 SH	DEFINED	18	
GARDNER DENVER INC 5376	COM	365558105	288	10630 SH	DEFINED	01	5254
GARDNER DENVER INC 349	COM	365558105	9	349 SH	OTHER	01	
GARDNER DENVER INC	COM	365558105	2328	85950 SH	DEFINED	05	85950
GARDNER DENVER INC	COM	365558105	206	7600 SH	DEFINED	08	7600
GARDNER DENVER INC	COM	365558105	190	7000 SH	DEFINED	17	7000

GENERAL ELEC CO	COM	369604103	7223	236660	SH	DEFINED 17	236660
GENERAL ELEC CO 127086	COM	369604103	3879	127086	SH	DEFINED 18	
GENERAL GROWTH PPTYS INC	COM	370021107	3453	98232	SH	DEFINED 01	98232
GENERAL GROWTH PPTYS INC	COM	370021107	53	1500	SH	DEFINED 05	1500
GENERAL GROWTH PPTYS INC	COM	370021107	302	8600	SH	DEFINED 08	8600
GENERAL GROWTH PPTYS INC	COM	370021107	1613	45876	SH	DEFINED 17	45876
GENERAL MLS INC	DBC	370334AU8	496	700000	PRN	DEFINED 17	700000
GENERAL MLS INC 30000000	DBC	370334AU8	21263	30000000	PRN	OTHER 17	
GENERAL MLS INC 55670	COM	370334104	16246	348038	SH	DEFINED 01	292368
GENERAL MLS INC 547882	COM	370334104	36414	780081	SH	OTHER 01	232199
GENERAL MLS INC	COM	370334104	8242	176565	SH	DEFINED 05	176565
GENERAL MLS INC	COM	370334104	2978	63796	SH	DEFINED 08	63796
GENERAL MLS INC	COM	370334104	4242	90880	SH	DEFINED 17	90880
GENERAL MLS INC 2000	COM	370334104	93	2000	SH	DEFINED 18	
GENERAL MTRS CORP 21857	COM	370442105	283835	6026219	SH	DEFINED 01	6004362
GENERAL MTRS CORP 126993	COM	370442105	11547	245164	SH	OTHER 01	118171
GENERAL MTRS CORP	COM	370442105	19846	421360	SH	DEFINED 05	421360
GENERAL MTRS CORP	COM	370442105	2603	55256	SH	DEFINED 08	55256
GENERAL MTRS CORP	COM	370442105	9	200	SH	DEFINED 11	200
GENERAL MTRS CORP	COM	370442105	804	17073	SH	DEFINED 17	17073
GENERAL MTRS CORP	DEB SR CV C	370442717	68135	2225900	SH	DEFINED 08	2225900
GENERAL MTRS CORP	DEB SR CV C	370442717	1609	52577	SH	DEFINED 17	52577
GENERAL MTRS CORP	DEB SR CONV	370442733	6	250	SH	DEFINED 01	250
GENERAL MTRS CORP 900	DEB SR CONV	370442733	23	900	SH	OTHER 01	
GENERAL MTRS CORP	DEB SR CONV	370442733	10767	422230	SH	DEFINED 08	422230
GENERAL MTRS CORP	DEB SR CONV	370442733	11016	432000	SH	DEFINED 17	432000
GENESCO INC	SDCV 4.125%	371532AN2	860	650000	PRN	DEFINED 08	650000
GENESCO INC 8200	COM	371532102	264	11375	SH	DEFINED 01	3175
GENESCO INC	COM	371532102	2262	97600	SH	DEFINED 05	97600
GENESCO INC	COM	371532102	1398	60300	SH	DEFINED 17	60300
GENESIS MICROCHIP INC DEL	COM	37184C103	409	24428	SH	DEFINED 08	24428
GENESIS MICROCHIP INC DEL	COM	37184C103	250	14900	SH	DEFINED 17	14900
GENESIS HEALTHCARE CORP	COM	37184D101	2486	102100	SH	DEFINED 08	102100
GENESIS HEALTHCARE CORP	COM	37184D101	746	30626	SH	DEFINED 17	30626
GENTEX CORP	COM	371901109	271	6260	SH	DEFINED 01	6260
GENTEX CORP 250	COM	371901109	629	14512	SH	OTHER 01	14262
GENTEX CORP	COM	371901109	6951	160276	SH	DEFINED 05	160276
GENTEX CORP	COM	371901109	82	1900	SH	DEFINED 08	1900
GENTEX CORP	COM	371901109	91	2100	SH	DEFINED 17	2100
GENTA INC	COM NEW	37245M207	25	2400	SH	DEFINED 01	2400
GENTA INC	COM NEW	37245M207	258	24526	SH	DEFINED 08	24526
GENTA INC	COM NEW	37245M207	234	22299	SH	DEFINED 17	22299
GENTA INC	COM NEW	37245M207	217	20700	SH	DEFINED 17	20700
GENUINE PARTS CO 3633	COM	372460105	17512	535220	SH	DEFINED 01	531587
GENUINE PARTS CO 73712	COM	372460105	4935	150810	SH	OTHER 01	77098
GENUINE PARTS CO	COM	372460105	2667	81505	SH	DEFINED 05	81505
GENUINE PARTS CO	COM	372460105	587	17944	SH	DEFINED 08	17944
GENUS INC	COM	372461103	65	17146	SH	DEFINED 17	17146
GENTIVA HEALTH SERVICES INC	COM	37247A102	14	885	SH	DEFINED 01	885
GENTIVA HEALTH SERVICES INC	COM	37247A102	122	7888	SH	DEFINED 08	7888
GENTIVA HEALTH SERVICES INC	COM	37247A102	468	30212	SH	DEFINED 17	30212
GENZYME CORP	SDCV 3.000%	372917AK0	5044	5000000	PRN	DEFINED 08	5000000
GENZYME CORP 28500000	SDCV 3.000%	372917AK0	28749	28500000	PRN	OTHER 17	
GENZYME CORP 1059000	SDCV 3.000%	372917AK0	1068	1059000	PRN	DEFINED 18	
GENZYME CORP 8169	COM GENL DIV	372917104	1252	26758	SH	DEFINED 01	18589
GENZYME CORP 9826	COM GENL DIV	372917104	1206	25778	SH	OTHER 01	15952
GENZYME CORP	COM GENL DIV	372917104	5186	110850	SH	DEFINED 05	110850
GENZYME CORP	COM GENL DIV	372917104	8481	181294	SH	DEFINED 08	181294
GENZYME CORP	COM GENL DIV	372917104	1062	22692	SH	DEFINED 17	22692
GEORGIA GULF CORP 4500	COM PAR \$0.0	373200203	234	7775	SH	DEFINED 01	3275
GEORGIA GULF CORP 25	COM PAR \$0.0	373200203	1	25	SH	OTHER 01	
GEORGIA GULF CORP	COM PAR \$0.0	373200203	4300	142625	SH	DEFINED 05	142625
GEORGIA GULF CORP	COM PAR \$0.0	373200203	74	2444	SH	DEFINED 08	2444
GEORGIA GULF CORP	COM PAR \$0.0	373200203	175	5800	SH	DEFINED 17	5800
GEORGIA PAC CORP 2357	COM	373298108	5943	176401	SH	DEFINED 01	174044
GEORGIA PAC CORP	COM	373298108	3402	100993	SH	OTHER 01	36457

64536								
GEORGIA PAC CORP 39700	COM	373298108	6278	186335	SH	DEFINED	05	146635
GEORGIA PAC CORP	COM	373298108	210	6232	SH	DEFINED	08	6232
GEORGIA PAC CORP	COM	373298108	842	25000	SH	CALL	DEFINED	08
GEORGIA PAC CORP	COM	373298108	239	7091	SH	DEFINED	17	7091
GERBER SCIENTIFIC INC 17820	COM	373730100	171	25100	SH	DEFINED	01	7280
GERBER SCIENTIFIC INC 780	COM	373730100	5	780	SH	OTHER	01	
GERBER SCIENTIFIC INC	COM	373730100	764	112280	SH	DEFINED	05	112280
GERBER SCIENTIFIC INC	COM	373730100	3	500	SH	DEFINED	08	500
GERON CORP	COM	374163103	11	1200	SH	DEFINED	01	1200
GERON CORP	COM	374163103	14	1518	SH	OTHER	01	1518
GERON CORP	COM	374163103	3026	321902	SH	DEFINED	08	321902
GERON CORP	COM	374163103	470	50000	SH	CALL	DEFINED	08
GERON CORP	COM	374163103	616	65500	SH	DEFINED	17	65500
GETTY IMAGES INC	COM	374276103	61	1128	SH	DEFINED	01	1128
GETTY IMAGES INC	COM	374276103	22	400	SH	DEFINED	05	400
GETTY IMAGES INC	COM	374276103	5	100	SH	DEFINED	08	100
GETTY IMAGES INC	COM	374276103	513	9500	SH	PUT	DEFINED	08
GETTY RLTY CORP NEW	COM	374297109	8	300	SH	OTHER	01	300
GETTY RLTY CORP NEW	COM	374297109	274	10308	SH	DEFINED	08	10308
GILEAD SCIENCES INC 1000	COM	375558103	1050	18928	SH	DEFINED	01	17928
GILEAD SCIENCES INC 4925	COM	375558103	342	6175	SH	OTHER	01	1250
GILEAD SCIENCES INC	COM	375558103	30279	546054	SH	DEFINED	05	546054
GILEAD SCIENCES INC	COM	375558103	11043	199159	SH	DEFINED	08	199159
GILEAD SCIENCES INC	COM	375558103	3	50	SH	DEFINED	11	50
GILEAD SCIENCES INC	COM	375558103	1181	21306	SH	DEFINED	17	21306
GILLETTE CO 74681	COM	375766102	23562	602615	SH	DEFINED	01	527934
GILLETTE CO 171098	COM	375766102	20807	532148	SH	OTHER	01	361050
GILLETTE CO 110600	COM	375766102	25947	663598	SH	DEFINED	05	552998
GILLETTE CO	COM	375766102	1224	31292	SH	DEFINED	08	31292
GILLETTE CO	COM	375766102	2170	55500	SH	CALL	DEFINED	08
GILLETTE CO	COM	375766102	20	500	SH	OTHER	13	500
GILLETTE CO	COM	375766102	2	43	SH	DEFINED	17	43
GILLETTE CO 3000	COM	375766102	117	3000	SH	DEFINED	18	
GLAMIS GOLD LTD	COM	376775102	14	800	SH	DEFINED	01	800
GLAMIS GOLD LTD	COM	376775102	9	500	SH	OTHER	01	500
GLAMIS GOLD LTD	COM	376775102	238	13200	SH	DEFINED	17	13200
GLATFELTER	COM	377316104	18	1575	SH	DEFINED	01	1575
GLATFELTER	COM	377316104	1019	90676	SH	DEFINED	05	90676
GLATFELTER	COM	377316104	137	12230	SH	DEFINED	08	12230
GLATFELTER	COM	377316104	107	9500	SH	DEFINED	17	9500
GLAXOSMITHKLINE PLC 19352	SPONSORED AD	37733W105	12285	307517	SH	DEFINED	01	288165
GLAXOSMITHKLINE PLC 234949	SPONSORED AD	37733W105	16140	404001	SH	OTHER	01	169052
GLAXOSMITHKLINE PLC	SPONSORED AD	37733W105	8	200	SH	DEFINED	08	200
GLAXOSMITHKLINE PLC	SPONSORED AD	37733W105	1034	25891	SH	DEFINED	17	25891
GLENBOROUGH RLTY TR INC 6900	COM	37803P105	269	12025	SH	DEFINED	01	5125
GLENBOROUGH RLTY TR INC 500	COM	37803P105	11	500	SH	OTHER	01	
GLENBOROUGH RLTY TR INC	COM	37803P105	3040	136025	SH	DEFINED	05	136025
GLENBOROUGH RLTY TR INC	PFD CV SER A	37803P204	207	8190	SH	DEFINED	01	8190
GLENBOROUGH RLTY TR INC	PFD CV SER A	37803P204	207	8190	SH	DEFINED	17	8190
GLIMCHER RLTY TR 5000	SH BEN INT	379302102	276	10176	SH	OTHER	01	5176
GLIMCHER RLTY TR	SH BEN INT	379302102	163	6018	SH	DEFINED	08	6018
GLOBAL HIGH INCOME DLR FD IN 15000	COM	37933G108	12	666	SH	DEFINED	01	666
GLOBAL HIGH INCOME DLR FD IN 15000	COM	37933G108	273	15000	SH	OTHER	01	
GLOBAL INDS LTD	COM	379336100	127	21600	SH	DEFINED	17	21600
GLOBAL IMAGING SYSTEMS 7801 3250	COM	37934A100	600	18065	SH	DEFINED	01	7014
GLOBAL IMAGING SYSTEMS 2574	COM	37934A100	86	2574	SH	OTHER	01	
GLOBAL IMAGING SYSTEMS	COM	37934A100	6271	188772	SH	DEFINED	05	188772
GLOBAL IMAGING SYSTEMS	COM	37934A100	135	4066	SH	DEFINED	08	4066
GLOBAL IMAGING SYSTEMS	COM	37934A100	323	9723	SH	DEFINED	17	9723
GLOBAL PMTS INC 14700	COM	37940X102	1578	34996	SH	DEFINED	01	20296
GLOBAL PMTS INC 150	COM	37940X102	7	150	SH	OTHER	01	
GLOBAL PMTS INC	COM	37940X102	7631	169275	SH	DEFINED	05	169275
GLOBAL POWER EQUIPMENT INC	COM	37941P108	368	43680	SH	DEFINED	08	43680
GLOBAL POWER EQUIPMENT INC	COM	37941P108	223	26500	SH	DEFINED	17	26500
GOLD BANC CORP INC	COM	379907108	2563	157228	SH	DEFINED	01	157228

GOLD BANC CORP INC	COM	379907108	2655	162900	SH	DEFINED	05	162900
GOLD BANC CORP INC	COM	379907108	106	6500	SH	DEFINED	08	6500
GOLD FIELDS LTD NEW	SPONSORED AD	38059T106	6	425	SH	DEFINED	01	425
GOLD FIELDS LTD NEW 3633	SPONSORED AD	38059T106	114	8633	SH	OTHER	01	5000
GOLD FIELDS LTD NEW	SPONSORED AD	38059T106	270	20505	SH	DEFINED	17	20505
GOLDCORP INC NEW 1000	COM	380956409	25	1700	SH	DEFINED	01	700
GOLDCORP INC NEW	COM	380956409	148	10000	SH	OTHER	01	10000
GOLDCORP INC NEW	COM	380956409	1989	134300	SH	DEFINED	08	134300
GOLDCORP INC NEW	COM	380956409	764	51600	SH	DEFINED	17	51600
GOLDEN STAR RES LTD CDA	COM	38119T104	11	1500	SH	DEFINED	08	1500
GOLDEN STAR RES LTD CDA	COM	38119T104	239	33390	SH	DEFINED	17	33390
GOLDEN WEST FINL CORP DEL	COM	381317106	1588	14185	SH	DEFINED	01	14185
GOLDEN WEST FINL CORP DEL 915	COM	381317106	1681	15019	SH	OTHER	01	14104
GOLDEN WEST FINL CORP DEL	COM	381317106	9420	84149	SH	DEFINED	05	84149
GOLDEN WEST FINL CORP DEL	COM	381317106	881	7872	SH	DEFINED	08	7872
GOLDMAN SACHS GROUP INC 3345	COM	38141G104	13892	133126	SH	DEFINED	01	129781
GOLDMAN SACHS GROUP INC 20655	COM	38141G104	6230	59705	SH	OTHER	01	39050
GOLDMAN SACHS GROUP INC 48600	COM	38141G104	68075	652375	SH	DEFINED	05	603775
GOLDMAN SACHS GROUP INC	COM	38141G104	2138	20488	SH	DEFINED	08	20488
GOLDMAN SACHS GROUP INC	COM	38141G104	39851	381900	SH	CALL	DEFINED	381900
GOLDMAN SACHS GROUP INC	COM	38141G104	14703	140900	SH	PUT	DEFINED	140900
GOLDMAN SACHS GROUP INC 561554	COM	38141G104	324138	3106257	SH	DEFINED	11	2544703
GOLDMAN SACHS GROUP INC	COM	38141G104	908	8700	SH	DEFINED	17	8700
GOLDMAN SACHS GROUP INC	COM	38141G104	4383	42000	SH	CALL	DEFINED	42000
GOLDMAN SACHS GROUP INC	COM	38141G104	3339	32000	SH	PUT	DEFINED	32000
GOLDMAN SACHS GROUP INC 8724	COM	38141G104	910	8724	SH	DEFINED	18	
GOODRICH CORP 20425	COM	382388106	5333	189972	SH	DEFINED	01	169547
GOODRICH CORP 11205	COM	382388106	504	17955	SH	OTHER	01	6750
GOODRICH CORP	COM	382388106	24282	865035	SH	DEFINED	05	865035
GOODRICH CORP	COM	382388106	55	1964	SH	DEFINED	08	1964
GOODRICH CORP	COM	382388106	118	4200	SH	DEFINED	17	4200
GOODYEAR TIRE & RUBR CO 3830	COM	382550101	7271	851406	SH	DEFINED	01	847576
GOODYEAR TIRE & RUBR CO 13233	COM	382550101	288	33670	SH	OTHER	01	20437
GOODYEAR TIRE & RUBR CO	COM	382550101	694	81220	SH	DEFINED	05	81220
GOODYEAR TIRE & RUBR CO	COM	382550101	83	9662	SH	DEFINED	08	9662
GOODYEAR TIRE & RUBR CO	COM	382550101	1366	160000	SH	CALL	DEFINED	160000
GOODYEAR TIRE & RUBR CO	COM	382550101	14	1638	SH	DEFINED	17	1638
GOODYS FAMILY CLOTHING INC 21129	COM	382588101	391	27375	SH	DEFINED	01	6246
GOODYS FAMILY CLOTHING INC 871	COM	382588101	12	871	SH	OTHER	01	
GOODYS FAMILY CLOTHING INC	COM	382588101	2152	150825	SH	DEFINED	05	150825
GOODYS FAMILY CLOTHING INC	COM	382588101	121	8500	SH	DEFINED	17	8500
GORMAN RUPP CO 236039	COM	383082104	6113	236039	SH	OTHER	01	
GORMAN RUPP CO	COM	383082104	35	1348	SH	DEFINED	08	1348
GOTTSCHALKS INC	COM	383485109	62	11100	SH	DEFINED	17	11100
GOVERNMENT PPTYS TR INC	COM	38374W107	429	32610	SH	DEFINED	05	32610
GOVERNMENT PPTYS TR INC	COM	38374W107	12250	930114	SH	DEFINED	11	930114
GOVERNMENT PPTYS TR INC	COM	38374W107	573	43500	SH	DEFINED	17	43500
GRACE W R & CO DEL NEW	COM	38388F108	54	17286	SH	DEFINED	01	17286
GRACE W R & CO DEL NEW 1333	COM	38388F108	4	1333	SH	OTHER	01	
GRACE W R & CO DEL NEW	COM	38388F108	38	12200	SH	DEFINED	08	12200
GRACO INC	COM	384109104	142	4874	SH	DEFINED	01	4874
GRACO INC 262	COM	384109104	8	262	SH	OTHER	01	
GRACO INC	COM	384109104	3170	108886	SH	DEFINED	05	108886
GRACO INC	COM	384109104	12	400	SH	DEFINED	08	400
GRAFTECH INTL LTD	COM	384313102	69	4600	SH	DEFINED	05	4600
GRAFTECH INTL LTD	COM	384313102	289	19312	SH	DEFINED	08	19312
GRAINGER W W INC 91458	COM	384802104	4475	93235	SH	DEFINED	01	1777
GRAINGER W W INC 4308 1092683	COM	384802104	58801	1225018	SH	OTHER	01	128027
GRAINGER W W INC	COM	384802104	2062	42966	SH	DEFINED	05	42966
GRAINGER W W INC	COM	384802104	298	6200	SH	DEFINED	08	6200
GRAINGER W W INC	COM	384802104	202	4200	SH	DEFINED	17	4200
GRANITE CONSTR INC	COM	387328107	89	3725	SH	DEFINED	01	3725
GRANITE CONSTR INC	COM	387328107	2044	86008	SH	DEFINED	05	86008
GRANITE CONSTR INC	COM	387328107	79	3330	SH	DEFINED	08	3330
GRANT PRIDECO INC	COM	38821G101	75	4825	SH	DEFINED	01	4825
GRANT PRIDECO INC	COM	38821G101	59	3835	SH	OTHER	01	2660

GUIDANT CORP	COM		401698105	6675	105328	SH	DEFINED	08	105328
GUIDANT CORP	COM		401698105	6337	100000	SH PUT	DEFINED	08	100000
GUIDANT CORP	COM		401698105	35	550	SH	DEFINED	13	550
GUIDANT CORP	COM		401698105	1354	21374	SH	DEFINED	17	21374
GUIDANT CORP 6485	COM		401698105	411	6485	SH	DEFINED	18	
GUILFORD PHARMACEUTICALS INC	COM		401829106	167	23000	SH	DEFINED	01	23000
GUILFORD PHARMACEUTICALS INC	COM		401829106	35	4844	SH	DEFINED	08	4844
GUILFORD PHARMACEUTICALS INC	COM		401829106	591	81198	SH	DEFINED	17	81198
GUITAR CTR MGMT INC 1000000	NOTE	4.000%	402040AC3	1304	1000000	PRN	OTHER	17	
GUITAR CTR MGMT INC 7200	COM		402040109	399	10745	SH	DEFINED	01	3545
GUITAR CTR MGMT INC	COM		402040109	3897	104925	SH	DEFINED	05	104925
GUITAR CTR MGMT INC	COM		402040109	121	3252	SH	DEFINED	08	3252
GUITAR CTR MGMT INC	COM		402040109	1118	30100	SH	DEFINED	17	30100
GYMBOREE CORP 11000	COM		403777105	254	15175	SH	DEFINED	01	4175
GYMBOREE CORP 75	COM		403777105	1	75	SH	OTHER	01	
GYMBOREE CORP	COM		403777105	2247	133975	SH	DEFINED	05	133975
GYMBOREE CORP	COM		403777105	35	2100	SH	DEFINED	08	2100
GYMBOREE CORP	COM		403777105	180	10716	SH	DEFINED	17	10716
HCA INC 39750	COM		404119109	11939	293926	SH	DEFINED	01	254176
HCA INC 12570	COM		404119109	1199	29526	SH	OTHER	01	16956
HCA INC	COM		404119109	9545	234975	SH	DEFINED	05	234975
HCA INC	COM		404119109	1665	40988	SH	DEFINED	08	40988
HCA INC	COM		404119109	15777	388400	SH CALL	DEFINED	08	388400
HCA INC	COM		404119109	1219	30000	SH PUT	DEFINED	08	30000
HCA INC	COM		404119109	2108	51885	SH	DEFINED	17	51885
HCC INS HLDGS INC	NOTE	2.000%	404132AA0	468	409000	PRN	DEFINED	08	409000
HCC INS HLDGS INC	COM		404132102	243	7510	SH	DEFINED	01	7510
HCC INS HLDGS INC 2615	COM		404132102	85	2615	SH	OTHER	01	
HCC INS HLDGS INC	COM		404132102	4286	132581	SH	DEFINED	05	132581
HNC SOFTWARE INC	NOTE	5.250%	40425PAC1	1099	1000000	PRN	DEFINED	08	1000000
HNC SOFTWARE INC	NOTE	5.250%	40425PAC1	1099	1000000	PRN	DEFINED	17	1000000
HRPT PPTYS TR	COM SH BEN I		40426W101	2111	186837	SH	DEFINED	01	186837
HRPT PPTYS TR 3000	COM SH BEN I		40426W101	75	6664	SH	OTHER	01	3664
HRPT PPTYS TR	COM SH BEN I		40426W101	12	1100	SH	DEFINED	05	1100
HRPT PPTYS TR	COM SH BEN I		40426W101	5	400	SH	DEFINED	08	400
HRPT PPTYS TR	COM SH BEN I		40426W101	1691	149648	SH	DEFINED	17	149648
HSBC HLDGS PLC 394	SPON ADR NEW		404280406	8682	116064	SH	DEFINED	01	115670
HSBC HLDGS PLC 61427	SPON ADR NEW		404280406	8628	115342	SH	OTHER	01	53915
HSBC HLDGS PLC	SPON ADR NEW		404280406	255	3414	SH	DEFINED	05	3414
HSBC HLDGS PLC	SPON ADR NEW		404280406	4344	58078	SH	DEFINED	08	58078
HSBC HLDGS PLC	SPON ADR NEW		404280406	12	160	SH	DEFINED	13	160
HSBC HLDGS PLC	SPON ADR NEW		404280406	1516	20273	SH	DEFINED	17	20273
HSBC HLDGS PLC 7596	SPON ADR NEW		404280406	568	7596	SH	DEFINED	18	
HAEMONETICS CORP 1500	COM		405024100	145	4600	SH	DEFINED	01	3100
HAEMONETICS CORP 100	COM		405024100	3	100	SH	OTHER	01	
HAEMONETICS CORP	COM		405024100	3245	103175	SH	DEFINED	05	103175
HAEMONETICS CORP	COM		405024100	1	18	SH	DEFINED	08	18
HAGGAR CORP 1700	COM		405173105	57	2850	SH	DEFINED	01	1150
HAGGAR CORP 175	COM		405173105	4	175	SH	OTHER	01	
HAGGAR CORP	COM		405173105	590	29500	SH	DEFINED	05	29500
HAIN CELESTIAL GROUP INC 200	COM		405217100	329	14876	SH	DEFINED	01	14676
HAIN CELESTIAL GROUP INC 4200	COM		405217100	291	13155	SH	OTHER	01	8955
HAIN CELESTIAL GROUP INC	COM		405217100	3262	147650	SH	DEFINED	05	147650
HAIN CELESTIAL GROUP INC	COM		405217100	42	1912	SH	DEFINED	17	1912
HALLIBURTON CO	NOTE	3.125%	406216AM3	9716	8656000	PRN	DEFINED	08	8656000
HALLIBURTON CO 200	COM		406216101	12403	408138	SH	DEFINED	01	407938
HALLIBURTON CO 46268	COM		406216101	1928	63427	SH	OTHER	01	17159
HALLIBURTON CO	COM		406216101	6269	206290	SH	DEFINED	05	206290
HALLIBURTON CO	COM		406216101	389	12800	SH	DEFINED	08	12800
HALLIBURTON CO	COM		406216101	23930	787439	SH	DEFINED	17	787439
HALLIBURTON CO 3250	COM		406216101	99	3250	SH	DEFINED	18	
HANCOCK FABRICS INC	COM		409900107	21	1323	SH	DEFINED	01	1323
HANCOCK FABRICS INC	COM		409900107	1245	78325	SH	DEFINED	05	78325
HANCOCK FABRICS INC	COM		409900107	5	294	SH	DEFINED	08	294

HANCOCK JOHN FINL SVCS INC 332 5845	COM	41014S106	8399	192244	SH	DEFINED 01	186067
HANCOCK JOHN FINL SVCS INC 4809	COM	41014S106	210	4809	SH	OTHER 01	
HANCOCK JOHN FINL SVCS INC	COM	41014S106	14125	323305	SH	DEFINED 05	323305
HANCOCK JOHN FINL SVCS INC	COM	41014S106	779	17837	SH	DEFINED 08	17837
HANDLEMAN CO DEL	COM	410252100	12	500	SH	DEFINED 01	500
HANDLEMAN CO DEL	COM	410252100	2248	93900	SH	DEFINED 08	93900
HANDLEMAN CO DEL	COM	410252100	41	1700	SH	DEFINED 17	1700
HANOVER COMPRESSOR CO	COM	410768105	136	11249	SH	DEFINED 01	11249
HANOVER COMPRESSOR CO 175	COM	410768105	2	175	SH	OTHER 01	
HANOVER COMPRESSOR CO	COM	410768105	1843	152440	SH	DEFINED 05	152440
HANOVER COMPRESSOR CO	COM	410768105	296	24500	SH	DEFINED 08	24500
HANOVER COMPRESSOR CO	COM	410768105	129	10700	SH	DEFINED 17	10700
HANOVER COMPRESSOR CO 400	COM	410768105	5	400	SH	DEFINED 18	
HARBOR FLA BANCSHARES INC 700	COM	411901101	366	12647	SH	DEFINED 01	11947
HARBOR FLA BANCSHARES INC	COM	411901101	20	700	SH	OTHER 01	700
HARBOR FLA BANCSHARES INC	COM	411901101	128	4434	SH	DEFINED 08	4434
HARLAND JOHN H CO 26400	COM	412693103	3710	119200	SH	DEFINED 01	92800
HARLAND JOHN H CO 3027	COM	412693103	94	3027	SH	OTHER 01	
HARLAND JOHN H CO	COM	412693103	4379	140700	SH	DEFINED 05	140700
HARLAND JOHN H CO	COM	412693103	58	1848	SH	DEFINED 08	1848
HARLAND JOHN H CO	COM	412693103	190	6100	SH	DEFINED 17	6100
HARLEY DAVIDSON INC	COM	412822108	2	45	SH	DEFINED	45
HARLEY DAVIDSON INC 17159	COM	412822108	62152	1165213	SH	DEFINED 01	1148054
HARLEY DAVIDSON INC 126315	COM	412822108	14232	266824	SH	OTHER 01	140509
HARLEY DAVIDSON INC 10800	COM	412822108	8461	158620	SH	DEFINED 05	147820
HARLEY DAVIDSON INC	COM	412822108	653	12244	SH	DEFINED 08	12244
HARLEY DAVIDSON INC	COM	412822108	5595	104900	SH	CALL DEFINED 08	104900
HARLEY DAVIDSON INC	COM	412822108	18	333	SH	DEFINED 11	333
HARLEY DAVIDSON INC 32	COM	412822108	4	80	SH	DEFINED 13	48
HARLEY DAVIDSON INC 48	COM	412822108	3	48	SH	OTHER 13	
HARLEY DAVIDSON INC 1500	COM	412822108	80	1500	SH	DEFINED 18	
HARLEYSVILLE NATL CORP PA	COM	412850109	75	2703	SH	DEFINED 01	2703
HARLEYSVILLE NATL CORP PA	COM	412850109	131	4691	SH	DEFINED 08	4691
HARMAN INTL INDS INC	COM	413086109	842	10582	SH	DEFINED 01	10582
HARMAN INTL INDS INC 600	COM	413086109	416	5220	SH	OTHER 01	4620
HARMAN INTL INDS INC	COM	413086109	11134	139879	SH	DEFINED 05	139879
HARMAN INTL INDS INC	COM	413086109	24	300	SH	DEFINED 08	300
HARMAN INTL INDS INC	COM	413086109	6272	78793	SH	DEFINED 11	78793
HARMAN INTL INDS INC	COM	413086109	494	6200	SH	DEFINED 17	6200
HARMONIC INC	COM	413160102	130	13350	SH	DEFINED 01	13350
HARMONIC INC 2500	COM	413160102	38	3946	SH	OTHER 01	1446
HARMONIC INC	COM	413160102	2831	291550	SH	DEFINED 05	291550
HARMONIC INC	COM	413160102	50	5162	SH	DEFINED 08	5162
HARMONY GOLD MNG LTD	SPONSORED AD	413216300	3	200	SH	DEFINED 01	200
HARMONY GOLD MNG LTD 330	SPONSORED AD	413216300	10	630	SH	OTHER 01	300
HARMONY GOLD MNG LTD	SPONSORED AD	413216300	614	39781	SH	DEFINED 17	39781
HAROLDS STORES INC	COM	413353103	35	12400	SH	DEFINED 01	12400
HARRAHS ENTMT INC 14291 300	COM	413619107	2555	46549	SH	DEFINED 01	31958
HARRAHS ENTMT INC 3464	COM	413619107	190	3464	SH	OTHER 01	
HARRAHS ENTMT INC	COM	413619107	8763	159644	SH	DEFINED 05	159644
HARRAHS ENTMT INC	COM	413619107	5743	104628	SH	DEFINED 08	104628
HARRAHS ENTMT INC	COM	413619107	133	2415	SH	DEFINED 17	2415
HARRAHS ENTMT INC 2580	COM	413619107	142	2580	SH	DEFINED 18	
HARRIS CORP DEL	COM	413875105	879	18150	SH	DEFINED 01	18150
HARRIS CORP DEL 1400	COM	413875105	678	14000	SH	OTHER 01	12600
HARRIS CORP DEL	COM	413875105	16712	345215	SH	DEFINED 05	345215
HARRIS CORP DEL	COM	413875105	107	2200	SH	DEFINED 08	2200
HARRIS CORP DEL	COM	413875105	290	6000	SH	DEFINED 17	6000
HARRIS INTERACTIVE INC	COM	414549105	2909	349274	SH	DEFINED 05	349274
HARRIS INTERACTIVE INC	COM	414549105	72	8628	SH	DEFINED 08	8628
HARSCO CORP 200	COM	415864107	336	7375	SH	DEFINED 01	7175
HARSCO CORP 5041	COM	415864107	284	6243	SH	OTHER 01	1202
HARSCO CORP	COM	415864107	4017	88288	SH	DEFINED 05	88288

HARTE-HANKS INC	COM	416196103	169	7200 SH	DEFINED	01	7200	
HARTE-HANKS INC	COM	416196103	8	325 SH	OTHER	01		
325								
HARTE-HANKS INC	COM	416196103	4240	181024 SH	DEFINED	05	181024	
HARTE-HANKS INC	COM	416196103	141	6040 SH	DEFINED	08	6040	
HARTFORD FINL SVCS GROUP INC	COM	416515104	3	50 SH	DEFINED		50	
HARTFORD FINL SVCS GROUP INC	COM	416515104	75379	1183339 SH	DEFINED	01	1140704	
42635								
HARTFORD FINL SVCS GROUP INC	COM	416515104	16438	258054 SH	OTHER	01	121965	
136089								
HARTFORD FINL SVCS GROUP INC	COM	416515104	50435	791761 SH	DEFINED	05	777561	
14200								
HARTFORD FINL SVCS GROUP INC	COM	416515104	642	10072 SH	DEFINED	08	10072	
HARTFORD FINL SVCS GROUP INC	COM	416515104	9	140 SH	DEFINED	13		
140								
HARTFORD FINL SVCS GROUP INC	COM	416515104	19	300 SH	OTHER	13		
300								
HARTFORD FINL SVCS GROUP INC	COM	416515104	26618	417859 SH	DEFINED	17	417859	
HASBRO INC	COM	418056107	1367	62863 SH	DEFINED	01	48550	
13638	675							
HASBRO INC	COM	418056107	147	6762 SH	OTHER	01		
6762								
HASBRO INC	COM	418056107	3877	178241 SH	DEFINED	05	128941	
49300								
HASBRO INC	COM	418056107	390	17942 SH	DEFINED	08	17942	
HASBRO INC	COM	418056107	227	10423 SH	DEFINED	17	10423	
HAVERTY FURNITURE INC	COM	419596101	1630	76600 SH	DEFINED	01	59100	
11000	6500							
HAVERTY FURNITURE INC	COM	419596101	979	46025 SH	OTHER	01		
46025								
HAVERTY FURNITURE INC	COM	419596101	2208	103775 SH	DEFINED	05	103775	
HAVERTY FURNITURE INC	COM	419596101	334	15700 SH	DEFINED	08	15700	
HAVERTY FURNITURE INC	COM	419596101	330	15500 SH	DEFINED	17	15500	
HAVERTY FURNITURE INC	CL A	419596200	1194	55284 SH	DEFINED	01	4500	
50784								
HAVERTY FURNITURE INC	CL A	419596200	4558	211004 SH	OTHER	01		
211004								
HAWAIIAN ELEC INDUSTRIES	COM	419870100	52116	1005325 SH	DEFINED	01	1004325	
1000								
HAWAIIAN ELEC INDUSTRIES	COM	419870100	380	7326 SH	OTHER	01	6926	
400								
HAWAIIAN ELEC INDUSTRIES	COM	419870100	4278	82518 SH	DEFINED	05	82518	
HAWAIIAN ELEC INDUSTRIES	COM	419870100	50	965 SH	DEFINED	17	965	
HAYES LEMMERZ INTL INC	COM NEW	420781304	57	3725 SH	DEFINED	08	3725	
HAYES LEMMERZ INTL INC	COM NEW	420781304	1249	81130 SH	DEFINED	17	81130	
HEALTH CARE PPTY INVS INC	COM	421915109	571	20188 SH	DEFINED	01	19744	
444								
HEALTH CARE PPTY INVS INC	COM	421915109	1037	36642 SH	OTHER	01	22226	
14416								
HEALTH CARE PPTY INVS INC	COM	421915109	23	800 SH	DEFINED	05	800	
HEALTH CARE PPTY INVS INC	COM	421915109	105	3700 SH	DEFINED	08	3700	
HEALTH MGMT ASSOC INC NEW	CL A	421933102	665	28664 SH	DEFINED	01	25679	
2985								
HEALTH MGMT ASSOC INC NEW	CL A	421933102	176	7595 SH	OTHER	01		
7595								
HEALTH MGMT ASSOC INC NEW	CL A	421933102	10340	445517 SH	DEFINED	05	445517	
HEALTH MGMT ASSOC INC NEW	CL A	421933102	532	22928 SH	DEFINED	08	22928	
HEALTH MGMT ASSOC INC NEW	CL A	421933102	279	12000 SH	CALL	DEFINED	08	12000
HEALTH MGMT ASSOC INC NEW	CL A	421933102	759	32709 SH	DEFINED	17	32709	
HEALTHCARE RLTY TR	COM	421946104	78	1821 SH	DEFINED	01	1821	
HEALTHCARE RLTY TR	COM	421946104	160	3751 SH	OTHER	01	3351	
400								
HEALTHCARE RLTY TR	COM	421946104	4	100 SH	DEFINED	08	100	
HEADWATERS INC	COM	42210P102	2	75 SH	DEFINED	01		
75								
HEADWATERS INC	COM	42210P102	117	4560 SH	OTHER	01	75	
4160	325							
HEADWATERS INC	COM	42210P102	3520	137400 SH	DEFINED	05	137400	
HEADWATERS INC	COM	42210P102	160	6260 SH	DEFINED	08	6260	
HEADWATERS INC	COM	42210P102	136	5324 SH	DEFINED	17	5324	
HEALTH CARE REIT INC	COM	42217K106	1292	31813 SH	DEFINED	01	31813	
HEALTH CARE REIT INC	COM	42217K106	416	10250 SH	OTHER	01	9450	
800								
HEALTH CARE REIT INC	COM	42217K106	369	9100 SH	DEFINED	08	9100	
HEALTH CARE REIT INC	COM	42217K106	1221	30063 SH	DEFINED	17	30063	
HEALTHEXTRAS INC	COM	422211102	22214	1935000 SH	DEFINED	01	1935000	
HEALTHEXTRAS INC	COM	422211102	36	3130 SH	DEFINED	08	3130	
HEALTHEXTRAS INC	COM	422211102	350	30450 SH	DEFINED	17	30450	
HEALTH NET INC	COM	42222G108	458	18363 SH	DEFINED	01	18363	
HEALTH NET INC	COM	42222G108	38	1505 SH	OTHER	01	1505	
HEALTH NET INC	COM	42222G108	11566	463945 SH	DEFINED	05	463945	
HEALTH NET INC	COM	42222G108	618	24800 SH	DEFINED	08	24800	
HEALTH NET INC	COM	42222G108	1197	48000 SH	PUT	DEFINED	08	48000
HEALTH NET INC	COM	42222G108	1638	65694 SH	DEFINED	17	65694	
HEALTHSTREAM INC	COM	42222N103	86	37500 SH	DEFINED	01	37500	

HEARTLAND EXPRESS INC 10581	COM	422347104	392	17201 SH	DEFINED 01	6620
HEARTLAND EXPRESS INC 2095	COM	422347104	48	2095 SH	OTHER 01	
HEARTLAND EXPRESS INC	COM	422347104	5017	220127 SH	DEFINED 05	220127
HEARTLAND EXPRESS INC	COM	422347104	25	1086 SH	DEFINED 08	1086
HEARTLAND EXPRESS INC	COM	422347104	167	7309 SH	DEFINED 17	7309
HECLA MNG CO	COM	422704106	4	500 SH	DEFINED 01	500
HECLA MNG CO 1000	COM	422704106	24	2900 SH	OTHER 01	1900
HECLA MNG CO	COM	422704106	193	22924 SH	DEFINED 08	22924
HEIDRICK & STRUGGLES INTL IN 3100	COM	422819102	106	4450 SH	DEFINED 01	1350
HEIDRICK & STRUGGLES INTL IN 100	COM	422819102	2	100 SH	OTHER 01	
HEIDRICK & STRUGGLES INTL IN	COM	422819102	1874	78325 SH	DEFINED 05	78325
HEIDRICK & STRUGGLES INTL IN	COM	422819102	22	924 SH	DEFINED 08	924
HEINZ H J CO	COM	423074103	17294	463776 SH	DEFINED 01	423133
HEINZ H J CO 40643	COM	423074103	16526	443168 SH	OTHER 01	300057
HEINZ H J CO 143111	COM	423074103	10173	272801 SH	DEFINED 05	204001
HEINZ H J CO 68800	COM	423074103	405	10856 SH	DEFINED 08	10856
HEINZ H J CO	COM	423074103	290	7771 SH	DEFINED 17	7771
HELIX TECHNOLOGY CORP	COM	423319102	30	1225 SH	DEFINED 01	1225
HELIX TECHNOLOGY CORP	COM	423319102	2615	107850 SH	DEFINED 05	107850
HELIX TECHNOLOGY CORP	COM	423319102	416	17168 SH	DEFINED 08	17168
HELIX TECHNOLOGY CORP	COM	423319102	752	30994 SH	DEFINED 17	30994
HELMERICH & PAYNE INC	COM	423452101	155	5415 SH	DEFINED 01	5415
HELMERICH & PAYNE INC 100	COM	423452101	3	100 SH	OTHER 01	
HELMERICH & PAYNE INC	COM	423452101	2984	104171 SH	DEFINED 05	104171
HELMERICH & PAYNE INC	COM	423452101	3	100 SH	DEFINED 08	100
HELMERICH & PAYNE INC	COM	423452101	229	8000 SH	DEFINED 17	8000
HENRY JACK & ASSOC INC	COM	426281101	190	9940 SH	DEFINED 01	9940
HENRY JACK & ASSOC INC 20425	COM	426281101	563	29425 SH	OTHER 01	9000
HENRY JACK & ASSOC INC	COM	426281101	3561	186150 SH	DEFINED 05	186150
HENRY JACK & ASSOC INC	COM	426281101	120	6270 SH	DEFINED 08	6270
HERCULES INC	COM	427056106	122	10663 SH	DEFINED 01	10663
HERCULES INC	COM	427056106	34	3000 SH	OTHER 01	3000
HERCULES INC	COM	427056106	588	51195 SH	DEFINED 05	51195
HERCULES INC	COM	427056106	257	22400 SH	DEFINED 08	22400
HERCULES INC	COM	427056106	195	17016 SH	DEFINED 17	17016
HERSHEY FOODS CORP 2570	COM	427866108	6784	81881 SH	DEFINED 01	79311
HERSHEY FOODS CORP 33297	COM	427866108	9989	120570 SH	OTHER 01	87273
HERSHEY FOODS CORP 22400	COM	427866108	8084	97572 SH	DEFINED 05	75172
HERSHEY FOODS CORP	COM	427866108	348	4200 SH	DEFINED 08	4200
HERSHEY FOODS CORP	COM	427866108	582	7025 SH	DEFINED 17	7025
HEWITT ASSOCS INC	COM	42822Q100	7117	222350 SH	DEFINED 05	222350
HEWITT ASSOCS INC	COM	42822Q100	236	7369 SH	DEFINED 17	7369
HEWLETT PACKARD CO 2043898	COM	428236103	46762	2047356 SH	DEFINED 01	3458
HEWLETT PACKARD CO 1502708 17703143	COM	428236103	502405	21996713 SH	OTHER 01	2790862
HEWLETT PACKARD CO	COM	428236103	2284	100000 SH	CALL DEFINED 01	100000
HEWLETT PACKARD CO 355300	COM	428236103	103170	4517056 SH	DEFINED 05	4161756
HEWLETT PACKARD CO	COM	428236103	4839	211869 SH	DEFINED 08	211869
HEWLETT PACKARD CO	COM	428236103	15988	700000 SH	CALL DEFINED 08	700000
HEWLETT PACKARD CO	COM	428236103	4568	200000 SH	PUT DEFINED 08	200000
HEWLETT PACKARD CO	COM	428236103	18	784 SH	DEFINED 17	784
HEWLETT PACKARD CO 1342	COM	428236103	31	1342 SH	DEFINED 18	
HEXCEL CORP NEW	COM	428291108	33	4600 SH	DEFINED 08	4600
HEXCEL CORP NEW	COM	428291108	424	58176 SH	DEFINED 17	58176
HI / FN INC	COM	428358105	3	253 SH	DEFINED 01	253
HI / FN INC	COM	428358105	38	3316 SH	OTHER 01	3316
HI / FN INC	COM	428358105	1645	142544 SH	DEFINED 08	142544
HI-TECH PHARMACAL INC	COM	42840B101	20	1004 SH	DEFINED 08	1004
HI-TECH PHARMACAL INC	COM	42840B101	257	13160 SH	DEFINED 17	13160
HIBBETT SPORTING GOODS INC 550	COM	428565105	114	3000 SH	DEFINED 01	2450
HIBBETT SPORTING GOODS INC	COM	428565105	2239	58714 SH	DEFINED 05	58714
HIBBETT SPORTING GOODS INC	COM	428565105	166	4350 SH	DEFINED 08	4350
HIBBETT SPORTING GOODS INC	COM	428565105	53	1400 SH	DEFINED 17	1400
HIBERNIA CORP	CL A	428656102	323	13730 SH	DEFINED 01	13730
HIBERNIA CORP 1100	CL A	428656102	275	11693 SH	OTHER 01	10593
HIBERNIA CORP	CL A	428656102	7728	328987 SH	DEFINED 05	328987
HIBERNIA CORP	CL A	428656102	786	33450 SH	DEFINED 17	33450

HIGHLAND HOSPITALITY CORP	COM		430141101	209	17800	SH	DEFINED	08	17800
HIGHWOODS PPTYS INC	COM		431284108	593	22618	SH	DEFINED	01	22618
HIGHWOODS PPTYS INC	COM		431284108	89	3400	SH	OTHER	01	1300
2100									
HIGHWOODS PPTYS INC	COM		431284108	2884	110040	SH	DEFINED	05	110040
HIGHWOODS PPTYS INC	COM		431284108	202	7700	SH	DEFINED	08	7700
HILB ROGAL & HAMILTON CO	COM		431294107	67	1769	SH	DEFINED	01	1769
HILB ROGAL & HAMILTON CO	COM		431294107	192	5040	SH	OTHER	01	3250
1790									
HILB ROGAL & HAMILTON CO	COM		431294107	5658	148500	SH	DEFINED	05	148500
HILB ROGAL & HAMILTON CO	COM		431294107	110	2890	SH	DEFINED	08	2890
HILLENBRAND INDS INC	COM		431573104	716	10550	SH	DEFINED	01	10550
HILLENBRAND INDS INC	COM		431573104	158	2332	SH	OTHER	01	2182
150									
HILLENBRAND INDS INC	COM		431573104	8738	128711	SH	DEFINED	05	128711
HILLENBRAND INDS INC	COM		431573104	621	9150	SH	DEFINED	08	9150
HILLENBRAND INDS INC	COM		431573104	407	6000	SH	DEFINED	17	6000
HILTON HOTELS CORP	NOTE	3.375%	432848A22	2681	2500000	PRN	DEFINED	17	2500000
HILTON HOTELS CORP	COM		432848109	4115	253238	SH	DEFINED	01	253238
HILTON HOTELS CORP	COM		432848109	132	8136	SH	OTHER	01	4144
3992									
HILTON HOTELS CORP	COM		432848109	4068	250323	SH	DEFINED	05	193523
56800									
HILTON HOTELS CORP	COM		432848109	220	13564	SH	DEFINED	08	13564
HILTON HOTELS CORP	COM		432848109	9	541	SH	DEFINED	11	541
HILTON HOTELS CORP	COM		432848109	2740	168591	SH	DEFINED	17	168591
HITACHI LIMITED	ADR	10 COM	433578507	16	200	SH	DEFINED	01	
200									
HITACHI LIMITED	ADR	10 COM	433578507	217	2800	SH	OTHER	01	540
1716									
544									
HOLLINGER INTL INC	CL	A	435569108	487	24616	SH	DEFINED	08	24616
HOLLINGER INTL INC	CL	A	435569108	1792	90500	SH	DEFINED	08	90500
HOLLINGER INTL INC	CL	A	435569108	1216	61438	SH	DEFINED	17	61438
HOLLYWOOD ENTMT CORP	COM		436141105	93	6835	SH	DEFINED	01	6835
HOLLYWOOD ENTMT CORP	COM		436141105	13	977	SH	DEFINED	05	977
HOLLYWOOD ENTMT CORP	COM		436141105	1003	73978	SH	DEFINED	08	73978
HOLLYWOOD ENTMT CORP	COM		436141105	576	42500	SH	DEFINED	08	42500
HOLLYWOOD ENTMT CORP	COM		436141105	167	12300	SH	DEFINED	17	12300
HOLLYWOOD ENTMT CORP	COM		436141105	14	1000	SH	DEFINED	18	
1000									
HOLLYWOOD MEDIA CORP	COM		436233100	241	67228	SH	DEFINED	17	67228
HOLOGIC INC	COM		436440101	17	825	SH	DEFINED	01	825
HOLOGIC INC	COM		436440101	1	50	SH	OTHER	01	
50									
HOLOGIC INC	COM		436440101	1688	83375	SH	DEFINED	05	83375
HOLOGIC INC	COM		436440101	51	2530	SH	DEFINED	08	2530
HOME DEPOT INC	COM		437076102	6	160	SH	DEFINED		160
HOME DEPOT INC	COM		437076102	235304	6298295	SH	DEFINED	01	6150592
147703									
HOME DEPOT INC	COM		437076102	103637	2774019	SH	OTHER	01	1674360
1099659									
HOME DEPOT INC	COM		437076102	54941	1470589	SH	DEFINED	05	1282589
188000									
HOME DEPOT INC	COM		437076102	12707	340128	SH	DEFINED	08	340128
HOME DEPOT INC	COM		437076102	3646	97600	SH	DEFINED	08	97600
HOME DEPOT INC	COM		437076102	29	770	SH	DEFINED	13	770
HOME DEPOT INC	COM		437076102	52	1380	SH	OTHER	13	330
1050									
HOME DEPOT INC	COM		437076102	92	2465	SH	DEFINED	17	2465
HOME DEPOT INC	COM		437076102	3985	106664	SH	DEFINED	18	
106664									
HOME PROPERTIES INC	COM		437306103	10	250	SH	DEFINED	01	250
HOME PROPERTIES INC	COM		437306103	25	619	SH	OTHER	01	244
375									
HOME PROPERTIES INC	COM		437306103	232	5700	SH	DEFINED	08	5700
HOMESTORE INC	COM		437852106	2538	600000	SH	DEFINED		600000
HOMESTORE INC	COM		437852106	14	3300	SH	DEFINED	01	3300
HOMESTORE INC	COM		437852106	68	16100	SH	DEFINED	08	16100
HOMESTORE INC	COM		437852106	41	9697	SH	DEFINED	17	9697
HON INDS INC	COM		438092108	489	13150	SH	DEFINED	01	13150
HON INDS INC	COM		438092108	136	3665	SH	OTHER	01	440
3225									
HON INDS INC	COM		438092108	4498	121052	SH	DEFINED	05	121052
HON INDS INC	COM		438092108	124	3350	SH	DEFINED	08	3350
HON INDS INC	COM		438092108	249	6700	SH	DEFINED	17	6700
HONDA MOTOR LTD	AMERN	SHS	438128308	238	10300	SH	DEFINED	01	9820
480									
HONDA MOTOR LTD	AMERN	SHS	438128308	421	18204	SH	OTHER	01	16404
1800									
HONEYWELL INTL INC	COM		438516106	6	165	SH	DEFINED		165
HONEYWELL INTL INC	COM		438516106	132539	3915492	SH	DEFINED	01	3838802
76690									
HONEYWELL INTL INC	COM		438516106	44466	1313612	SH	OTHER	01	699299
614313									
HONEYWELL INTL INC	COM		438516106	80286	2371819	SH	DEFINED	05	2371819

HONEYWELL INTL INC	COM		438516106	1740	51400 SH	DEFINED 08	51400
HONEYWELL INTL INC 1515804	COM		438516106	226703	6697278 SH	DEFINED 11	5181474
HONEYWELL INTL INC 230	COM		438516106	8	230 SH	DEFINED 13	
HONEYWELL INTL INC 500	COM		438516106	17	500 SH	OTHER 13	
HONEYWELL INTL INC	COM		438516106	2381	70352 SH	DEFINED 17	70352
HONEYWELL INTL INC	COM		438516106	8463	250000 SH	CALL DEFINED 17	250000
HONEYWELL INTL INC	COM		438516106	8463	250000 SH	PUT DEFINED 17	250000
HOOPER HOLMES INC 7100	COM		439104100	303	48525 SH	DEFINED 01	41425
HOOPER HOLMES INC	COM		439104100	1691	271025 SH	DEFINED 05	271025
HOOPER HOLMES INC	COM		439104100	20	3128 SH	DEFINED 08	3128
HORACE MANN EDUCATORS CORP N	COM		440327104	31	1975 SH	DEFINED 01	1975
HORACE MANN EDUCATORS CORP N	COM		440327104	1391	88475 SH	DEFINED 05	88475
HORACE MANN EDUCATORS CORP N	COM		440327104	74	4730 SH	DEFINED 08	4730
HORMEL FOODS CORP	COM		440452100	404	13773 SH	DEFINED 01	13773
HORMEL FOODS CORP 8000	COM		440452100	264	9000 SH	OTHER 01	1000
HORMEL FOODS CORP	COM		440452100	8431	287439 SH	DEFINED 05	287439
HORMEL FOODS CORP	COM		440452100	176	6010 SH	DEFINED 08	6010
HOSPITALITY PPTYS TR 13825	COM SH BEN I		44106M102	641	13825 SH	DEFINED 01	
HOSPITALITY PPTYS TR 1405 1175	COM SH BEN I		44106M102	813	17512 SH	OTHER 01	14932
HOSPITALITY PPTYS TR	COM SH BEN I		44106M102	6492	139924 SH	DEFINED 05	139924
HOST MARRIOTT CORP NEW 50	COM		44107P104	3270	255901 SH	DEFINED 01	255851
HOST MARRIOTT CORP NEW 1630	COM		44107P104	80	6276 SH	OTHER 01	4646
HOST MARRIOTT CORP NEW	COM		44107P104	46	3600 SH	DEFINED 05	3600
HOST MARRIOTT CORP NEW	COM		44107P104	111	8700 SH	DEFINED 08	8700
HOST MARRIOTT CORP NEW	COM		44107P104	3181	248890 SH	DEFINED 17	248890
HOT TOPIC INC 18875	COM		441339108	715	27031 SH	DEFINED 01	8156
HOT TOPIC INC 300	COM		441339108	8	300 SH	OTHER 01	
HOT TOPIC INC	COM		441339108	5663	214111 SH	DEFINED 05	214111
HOT TOPIC INC	COM		441339108	249	9426 SH	DEFINED 08	9426
HOT TOPIC INC	COM		441339108	529	20000 SH	PUT DEFINED 08	20000
HOT TOPIC INC	COM		441339108	317	11981 SH	DEFINED 17	11981
HOUSTON EXPL CO	COM		442120101	186	4160 SH	DEFINED 01	4160
HOUSTON EXPL CO	COM		442120101	107	2400 SH	DEFINED 08	2400
HOVNIANIAN ENTERPRISES INC	CL A		442487203	232	5370 SH	DEFINED 01	5370
HOVNIANIAN ENTERPRISES INC 150	CL A		442487203	6	150 SH	OTHER 01	
HOVNIANIAN ENTERPRISES INC	CL A		442487203	5456	126450 SH	DEFINED 05	126450
HOVNIANIAN ENTERPRISES INC	CL A		442487203	1514	35082 SH	DEFINED 08	35082
HOVNIANIAN ENTERPRISES INC	CL A		442487203	604	14000 SH	CALL DEFINED 08	14000
HOVNIANIAN ENTERPRISES INC	CL A		442487203	43	994 SH	DEFINED 17	994
HUBBELL INC	CL A		443510102	302	7761 SH	DEFINED 01	7761
HUBBELL INC 1888	CL A		443510102	74	1888 SH	OTHER 01	
HUBBELL INC	CL B		443510201	378	9430 SH	DEFINED 01	9430
HUBBELL INC 12630	CL B		443510201	527	13141 SH	OTHER 01	511
HUBBELL INC	CL B		443510201	4986	124248 SH	DEFINED 05	124248
HUBBELL INC	CL B		443510201	157	3900 SH	DEFINED 08	3900
HUBBELL INC	CL B		443510201	72	1800 SH	DEFINED 17	1800
HUDSON CITY BANCORP	COM		443683107	8	200 SH	DEFINED 08	200
HUDSON CITY BANCORP	COM		443683107	227	6025 SH	DEFINED 17	6025
HUDSON RIV BANCORP INC	COM		444128102	445	21600 SH	DEFINED 08	21600
HUDSON RIV BANCORP INC	COM		444128102	330	16000 SH	DEFINED 17	16000
HUDSON UNITED BANCORP	COM		444165104	408	10728 SH	DEFINED 01	10728
HUDSON UNITED BANCORP 4895	COM		444165104	300	7895 SH	OTHER 01	3000
HUDSON UNITED BANCORP	COM		444165104	7177	188625 SH	DEFINED 05	188625
HUFFY CORP	COM		444356109	2	575 SH	DEFINED 01	575
HUFFY CORP	COM		444356109	260	66725 SH	DEFINED 05	66725
HUGHES SUPPLY INC 3700	COM		444482103	308	5875 SH	DEFINED 01	2175
HUGHES SUPPLY INC	COM		444482103	6659	127075 SH	DEFINED 05	127075
HUGHES SUPPLY INC	COM		444482103	89	1700 SH	DEFINED 08	1700
HUGHES SUPPLY INC	COM		444482103	230	4385 SH	DEFINED 17	4385
HUMANA INC 32400 300	COM		444859102	1968	103495 SH	DEFINED 01	70795
HUMANA INC 6911	COM		444859102	131	6911 SH	OTHER 01	
HUMANA INC 97200	COM		444859102	5248	275908 SH	DEFINED 05	178708
HUMANA INC	COM		444859102	1088	57208 SH	DEFINED 08	57208
HUMANA INC	COM		444859102	968	50884 SH	DEFINED 17	50884
HUMAN GENOME SCIENCES INC	NOTE	3.750%	444903AH1	356	368000 PRN	DEFINED 17	368000
HUMAN GENOME SCIENCES INC	COM		444903108	90	7200 SH	DEFINED 01	6400

800								
HUMAN GENOME SCIENCES INC 5600	COM	444903108	165	13200 SH	OTHER	01		7600
HUMAN GENOME SCIENCES INC HUNT J B TRANS SVCS INC 1600	COM	444903108	9322	744000 SH	DEFINED	08		744000
HUNT J B TRANS SVCS INC 300	COM	445658107	257	9123 SH	DEFINED	01		7523
HUNT J B TRANS SVCS INC 300	COM	445658107	8	300 SH	OTHER	01		
HUNT J B TRANS SVCS INC	COM	445658107	4688	166477 SH	DEFINED	05		166477
HUNT J B TRANS SVCS INC	COM	445658107	371	13171 SH	DEFINED	17		13171
HUNTINGTON BANCSHARES INC 15201	COM	446150104	1830	83089 SH	DEFINED	01		67888
HUNTINGTON BANCSHARES INC 13035	COM	446150104	592	26856 SH	OTHER	01		13821
HUNTINGTON BANCSHARES INC	COM	446150104	2407	109240 SH	DEFINED	05		109240
HUNTINGTON BANCSHARES INC	COM	446150104	526	23892 SH	DEFINED	08		23892
HUNTINGTON BANCSHARES INC	COM	446150104	141	6409 SH	DEFINED	17		6409
HUTCHINSON TECHNOLOGY INC 16970	COM	448407106	621	22125 SH	DEFINED	01		5155
HUTCHINSON TECHNOLOGY INC 830	COM	448407106	23	830 SH	OTHER	01		
HUTCHINSON TECHNOLOGY INC	COM	448407106	3469	123625 SH	DEFINED	05		123625
HUTCHINSON TECHNOLOGY INC	COM	448407106	87	3098 SH	DEFINED	08		3098
HUTCHINSON TECHNOLOGY INC	COM	448407106	71	2547 SH	DEFINED	17		2547
HYDRIL 1400	COM	448774109	103	3926 SH	DEFINED	01		2526
HYDRIL	COM	448774109	2492	95125 SH	DEFINED	05		95125
HYDRIL	COM	448774109	176	6700 SH	DEFINED	17		6700
IDT CORP 3300	COM	448947101	66	3300 SH	OTHER	01		
IDT CORP	COM	448947101	12	600 SH	DEFINED	05		600
IDT CORP	COM	448947101	129	6500 SH	DEFINED	08		6500
IDT CORP	COM	448947101	125	6300 SH	DEFINED	17		6300
IDT CORP 5100	CL B	448947309	103	5100 SH	OTHER	01		
IDT CORP	CL B	448947309	770	38200 SH	DEFINED	17		38200
HYPERCOM CORP	COM	44913M105	340	42810 SH	DEFINED	08		42810
HYPERCOM CORP	COM	44913M105	1667	209900 SH	DEFINED	17		209900
HYPERION SOLUTIONS CORP 13400	COM	44914M104	995	24000 SH	DEFINED	01		10600
HYPERION SOLUTIONS CORP 200	COM	44914M104	8	200 SH	OTHER	01		
HYPERION SOLUTIONS CORP	COM	44914M104	16679	402395 SH	DEFINED	05		402395
HYPERION SOLUTIONS CORP	COM	44914M104	425	10260 SH	DEFINED	08		10260
HYPERION SOLUTIONS CORP	COM	44914M104	203	4900 SH	DEFINED	17		4900
ICOS CORP 500	COM	449295104	102	2750 SH	DEFINED	01		2250
ICOS CORP 2000	COM	449295104	74	2000 SH	OTHER	01		
ICOS CORP	COM	449295104	22	600 SH	DEFINED	05		600
ICOS CORP	COM	449295104	18	500 SH	DEFINED	08		500
ICOS CORP	COM	449295104	3693	100000 SH	CALL	DEFINED	08	100000
ICOS CORP	COM	449295104	3693	100000 SH	PUT	DEFINED	08	100000
ICOS CORP	COM	449295104	172	4663 SH	DEFINED	17		4663
ICU MED INC 4354	COM	44930G107	179	5909 SH	DEFINED	01		1555
ICU MED INC 2300	COM	44930G107	79	2612 SH	OTHER	01		312
ICU MED INC	COM	44930G107	1749	57575 SH	DEFINED	05		57575
ICU MED INC	COM	44930G107	165	5432 SH	DEFINED	08		5432
ICU MED INC	COM	44930G107	96	3145 SH	DEFINED	17		3145
IDEC PHARMACEUTICALS CORP	NOTE	449370AC9	11244	5000000 PRN	DEFINED	08		5000000
IDX SYS CORP	COM	449491109	530	15308 SH	DEFINED	08		15308
IDX SYS CORP	COM	449491109	401	11600 SH	DEFINED	17		11600
IHOP CORP 15800	COM	449623107	728	21150 SH	DEFINED	01		5350
IHOP CORP 625	COM	449623107	22	625 SH	OTHER	01		
IHOP CORP	COM	449623107	3555	103225 SH	DEFINED	05		103225
IHOP CORP	COM	449623107	26	748 SH	DEFINED	08		748
IMC GLOBAL INC 622	COM	449669100	171	11950 SH	DEFINED	01		11328
IMC GLOBAL INC 1412	COM	449669100	20	1412 SH	OTHER	01		
IMC GLOBAL INC	COM	449669100	5556	388508 SH	DEFINED	05		388508
IMC GLOBAL INC	COM	449669100	392	27412 SH	DEFINED	08		27412
IMC GLOBAL INC	COM	449669100	72	5000 SH	CALL	DEFINED	08	5000
IMC GLOBAL INC	COM	449669100	309	21600 SH	DEFINED	17		21600
IMCO RECYCLING INC 3200	COM	449681105	41	4350 SH	DEFINED	01		1150
IMCO RECYCLING INC 400	COM	449681105	4	400 SH	OTHER	01		
IMCO RECYCLING INC	COM	449681105	621	65975 SH	DEFINED	05		65975
I-MANY INC	COM	44973Q103	938	852568 SH	DEFINED	17		852568
IMS HEALTH INC	COM	449934108	2092	89960 SH	DEFINED	01		89560

400								
IMS HEALTH INC	COM	449934108	4379	188270	SH	OTHER	01	163756
24514								
IMS HEALTH INC	COM	449934108	5018	215725	SH	DEFINED	05	125725
90000								
IMS HEALTH INC	COM	449934108	103	4428	SH	DEFINED	08	4428
IMS HEALTH INC	COM	449934108	336	14457	SH	DEFINED	17	14457
IRSA INVERSIONES Y REP S A	GLOBL DEP RC	450047204	186	18800	SH	DEFINED	08	18800
ISTAR FINL INC	COM	45031U101	3737	88347	SH	DEFINED	01	83907
4440								
ISTAR FINL INC	COM	45031U101	225	5326	SH	OTHER	01	4636
690								
ISTAR FINL INC	COM	45031U101	17	400	SH	DEFINED	05	400
ISTAR FINL INC	COM	45031U101	55	1300	SH	DEFINED	08	1300
ISTAR FINL INC	COM	45031U101	3538	83651	SH	DEFINED	17	83651
ITT EDUCATIONAL SERVICES INC	COM	45068B109	138	4435	SH	DEFINED	01	4435
ITT EDUCATIONAL SERVICES INC	COM	45068B109	8	250	SH	OTHER	01	50
200								
ITT EDUCATIONAL SERVICES INC	COM	45068B109	2951	94595	SH	DEFINED	05	94595
ITT EDUCATIONAL SERVICES INC	COM	45068B109	125	4000	SH	DEFINED	08	4000
ITT EDUCATIONAL SERVICES INC	COM	45068B109	574	18384	SH	DEFINED	17	18384
IBERIABANK CORP	COM	450828108	145	2456	SH	DEFINED	08	2456
IBERIABANK CORP	COM	450828108	77	1300	SH	DEFINED	17	1300
IBIS TECHNOLOGY CORP	COM	450909106	291	25000	SH	DEFINED	08	25000
ITT INDS INC IND	COM	450911102	3653	47854	SH	DEFINED	01	37472
10382								
ITT INDS INC IND	COM	450911102	2634	34503	SH	OTHER	01	21024
13479								
ITT INDS INC IND	COM	450911102	3471	45469	SH	DEFINED	05	45469
ITT INDS INC IND	COM	450911102	154	2024	SH	DEFINED	08	2024
ITT INDS INC IND	COM	450911102	381	4990	SH	DEFINED	17	4990
IAMGOLD CORP	COM	450913108	2	300	SH	DEFINED	01	300
IAMGOLD CORP	COM	450913108	65	10000	SH	OTHER	01	10000
ICICI BK LTD	ADR	45104G104	24025	1506298	SH	DEFINED	11	1506298
IDACORP INC	COM	451107106	89	2975	SH	DEFINED	01	2975
IDACORP INC	COM	451107106	316	10583	SH	OTHER	01	5865
4718								
IDACORP INC	COM	451107106	2363	79041	SH	DEFINED	05	79041
IDACORP INC	COM	451107106	117	3910	SH	DEFINED	08	3910
IDEX CORP	COM	45167R104	484	11125	SH	DEFINED	01	3325
7800								
IDEX CORP	COM	45167R104	5	125	SH	OTHER	01	
125								
IDEX CORP	COM	45167R104	6399	147175	SH	DEFINED	05	147175
IDEXX LABS INC	COM	45168D104	1041	18300	SH	DEFINED	01	4500
13800								
IDEXX LABS INC	COM	45168D104	24	425	SH	OTHER	01	
425								
IDEXX LABS INC	COM	45168D104	8963	157600	SH	DEFINED	05	157600
IDEXX LABS INC	COM	45168D104	34	600	SH	DEFINED	08	600
IDEXX LABS INC	COM	45168D104	410	7207	SH	DEFINED	17	7207
IKON OFFICE SOLUTIONS INC	COM	451713101	25	1934	SH	DEFINED	01	1934
IKON OFFICE SOLUTIONS INC	COM	451713101	10	800	SH	DEFINED	05	800
IKON OFFICE SOLUTIONS INC	COM	451713101	1258	98300	SH	DEFINED	08	98300
IKON OFFICE SOLUTIONS INC	COM	451713101	216	16875	SH	DEFINED	17	16875
IDENTIX INC	COM	451906101	27	4612	SH	DEFINED	01	4612
IDENTIX INC	COM	451906101	108	18782	SH	DEFINED	08	18782
ILEX ONCOLOGY INC	COM	451923106	422	17633	SH	DEFINED		17633
ILEX ONCOLOGY INC	COM	451923106	12	500	SH	DEFINED	01	500
ILEX ONCOLOGY INC	COM	451923106	157	6572	SH	DEFINED	08	6572
ILEX ONCOLOGY INC	COM	451923106	2990	125000	SH	CALL	DEFINED	125000
ILEX ONCOLOGY INC	COM	451923106	9	362	SH	DEFINED	17	362
ILLINOIS TOOL WKS INC	COM	452308109	41228	520360	SH	DEFINED	01	504501
15859								
ILLINOIS TOOL WKS INC	COM	452308109	21332	269240	SH	OTHER	01	141450
127790								
ILLINOIS TOOL WKS INC	COM	452308109	16450	207620	SH	DEFINED	05	168120
39500								
ILLINOIS TOOL WKS INC	COM	452308109	500	6312	SH	DEFINED	08	6312
ILLINOIS TOOL WKS INC	COM	452308109	48	610	SH	DEFINED	13	610
ILLINOIS TOOL WKS INC	COM	452308109	578	7300	SH	DEFINED	17	7300
ILOG S A	SPONSORED AD	452360100	451	42987	SH	DEFINED	17	42987
IMATION CORP	COM	45245A107	117	3108	SH	DEFINED	01	2948
160								
IMATION CORP	COM	45245A107	210	5579	SH	OTHER	01	1288
4291								
IMATION CORP	COM	45245A107	2754	73208	SH	DEFINED	05	73208
IMCLONE SYS INC	NOTE	5.500% 45245WAD1	1872	1800000	PRN	DEFINED	17	1800000
IMCLONE SYS INC	COM	45245W109	440	8668	SH	DEFINED	01	8668
IMCLONE SYS INC	COM	45245W109	709	13964	SH	OTHER	01	
13964								
IMCLONE SYS INC	COM	45245W109	306	6033	SH	DEFINED	05	6033
IMCLONE SYS INC	COM	45245W109	424	8345	SH	DEFINED	08	8345
IMCLONE SYS INC	COM	45245W109	20067	395400	SH	CALL	DEFINED	395400
IMCLONE SYS INC	COM	45245W109	3045	60000	SH	PUT	DEFINED	60000

IMCLONE SYS INC	COM	45245W109	10639	209637	SH	DEFINED 11	209637
IMCLONE SYS INC	COM	45245W109	370	7300	SH	DEFINED 17	7300
IMAGISTICS INTERNATIONAL INC 10736 2560	COM	45247T104	901	20448	SH	DEFINED 01	7152
IMAGISTICS INTERNATIONAL INC 4960	COM	45247T104	218	4960	SH	OTHER 01	
IMAGISTICS INTERNATIONAL INC	COM	45247T104	3608	81912	SH	DEFINED 05	81912
IMMERSION CORP 45537	COM	452521107	346	45537	SH	DEFINED 18	
IMMUCOR INC 3300	COM	452526106	84	4654	SH	DEFINED 01	1354
IMMUCOR INC	COM	452526106	1500	82775	SH	DEFINED 05	82775
IMMUCOR INC	COM	452526106	192	10580	SH	DEFINED 08	10580
IMMUCOR INC	COM	452526106	163	8978	SH	DEFINED 17	8978
IMPAC MTG HLDGS INC	COM	45254P102	112	4100	SH	DEFINED 01	4100
IMPAC MTG HLDGS INC	COM	45254P102	313	11500	SH	DEFINED 08	11500
IMPAC MTG HLDGS INC	COM	45254P102	824	30300	SH	DEFINED 17	30300
IMPERIAL OIL LTD	COM NEW	453038408	377	8400	SH	DEFINED 01	8400
IMPERIAL OIL LTD 1584	COM NEW	453038408	248	5534	SH	OTHER 01	3950
IMPERIAL OIL LTD	COM NEW	453038408	67	1500	SH	DEFINED 08	1500
IMPERIAL SUGAR CO NEW	COM NEW	453096208	296	24630	SH	DEFINED 17	24630
INAMED CORP 11200	COM	453235103	792	14862	SH	DEFINED 01	3662
INAMED CORP 175	COM	453235103	9	175	SH	OTHER 01	
INAMED CORP	COM	453235103	8292	155625	SH	DEFINED 05	155625
INAMED CORP	COM	453235103	3286	61680	SH	DEFINED 08	61680
INAMED CORP	COM	453235103	3197	60000	SH	PUT DEFINED 08	60000
INAMED CORP	COM	453235103		6	SH	DEFINED 11	6
INAMED CORP	COM	453235103	164	3075	SH	DEFINED 17	3075
INCO LTD 1000	COM	453258402	163	4700	SH	DEFINED 01	3700
INCO LTD	COM	453258402	104	3000	SH	OTHER 01	3000
INCO LTD	COM	453258402	1465	42300	SH	DEFINED 08	42300
INCO LTD	COM	453258402	121	3500	SH	CALL DEFINED 08	3500
INCO LTD	COM	453258402	2629	75921	SH	DEFINED 17	75921
INCYTE CORP	COM	45337C102	472	56750	SH	DEFINED 08	56750
INCYTE CORP	COM	45337C102	891	107204	SH	DEFINED 17	107204
INDEPENDENCE CMNTY BK CORP	COM	453414104	111	2725	SH	DEFINED 01	2725
INDEPENDENCE CMNTY BK CORP	COM	453414104	4	105	SH	OTHER 01	105
INDEPENDENCE CMNTY BK CORP	COM	453414104	4593	112707	SH	DEFINED 05	112707
INDEPENDENCE CMNTY BK CORP	COM	453414104	528	12954	SH	DEFINED 17	12954
INDEPENDENCE FED SVGS BK	COM	453432106	253	12100	SH	DEFINED 01	12100
INDEPENDENT BANK CORP MASS 600	COM	453836108	61	2000	SH	DEFINED 01	1400
INDEPENDENT BANK CORP MASS	COM	453836108	18	600	SH	OTHER 01	600
INDEPENDENT BANK CORP MASS	COM	453836108	61	2000	SH	DEFINED 05	2000
INDEPENDENT BANK CORP MASS	COM	453836108	68	2244	SH	DEFINED 08	2244
INDEVUS PHARMACEUTICALS INC	NOTE 6.250%	454072AB5	232	186000	PRN	DEFINED 17	186000
INDEVUS PHARMACEUTICALS INC	COM	454072109	44	7330	SH	DEFINED 08	7330
INDEVUS PHARMACEUTICALS INC 10000	COM	454072109	61	10000	SH	DEFINED 18	
INDUS INTL INC	COM	45578L100	337	99878	SH	DEFINED 17	99878
INDYMAC BANCORP INC	COM	456607100	116	3193	SH	DEFINED 01	3193
INDYMAC BANCORP INC	COM	456607100	4191	115491	SH	DEFINED 05	115491
INDYMAC BANCORP INC	COM	456607100	7	200	SH	DEFINED 08	200
INFOCROSSING INC	COM	45664X109	12	900	SH	DEFINED 08	900
INFOCROSSING INC	COM	45664X109	221	16315	SH	DEFINED 17	16315
INFOCUS CORP	COM	45665B106	644	68830	SH	DEFINED 08	68830
INFOCUS CORP	COM	45665B106	982	105000	SH	CALL DEFINED 08	105000
INFOCUS CORP	COM	45665B106	50	5359	SH	DEFINED 17	5359
INFINITY PPTY & CAS CORP	COM	45665Q103	72	2300	SH	DEFINED 08	2300
INFINITY PPTY & CAS CORP	COM	45665Q103	848	26991	SH	DEFINED 17	26991
INFORMATICA CORP	COM	45666Q102	165	19222	SH	DEFINED 08	19222
INFORMATICA CORP	COM	45666Q102	33	3793	SH	DEFINED 17	3793
INFONET SVCS CORP	CL B	45666T106	25	12700	SH	DEFINED 08	12700
INFORMATION HLDGS INC	COM	456727106	34	1650	SH	DEFINED 01	1650
INFORMATION HLDGS INC	COM	456727106	1778	86250	SH	DEFINED 05	86250
INFORMATION HLDGS INC	COM	456727106	159	7706	SH	DEFINED 08	7706
INFORMATION HLDGS INC	COM	456727106	155	7500	SH	DEFINED 17	7500
INFORTE CORP	COM	45677R107	208	20800	SH	DEFINED 08	20800
INFORTE CORP	COM	45677R107	208	20800	SH	DEFINED 17	20800
INFOSPACE INC	COM NEW	45678T201	9700	249542	SH	DEFINED 08	249542
INFOSPACE INC	COM NEW	45678T201	669	17200	SH	DEFINED 17	17200
INFOUSA INC NEW	COM	456818301	37	3523	SH	DEFINED 01	3523
INFOUSA INC NEW	COM	456818301	560	53312	SH	DEFINED 08	53312
INFOUSA INC NEW	COM	456818301	496	47200	SH	DEFINED 17	47200
ING GROUP N V 991	SPONSORED AD	456837103	32	1442	SH	DEFINED 01	451
ING GROUP N V 3418	SPONSORED AD	456837103	367	16654	SH	OTHER 01	13236
INGRAM MICRO INC 15500	CL A	457153104	375	20700	SH	DEFINED 01	5200
INGRAM MICRO INC	CL A	457153104	110	6100	SH	OTHER 01	6100

INGRAM MICRO INC	CL A	457153104	5166	285425	SH	DEFINED	05	285425
INGRAM MICRO INC	CL A	457153104	311	17200	SH	DEFINED	08	17200
INGRAM MICRO INC	CL A	457153104	304	16800	SH	DEFINED	17	16800
INKINE PHARMACEUTICALS INC	COM	457214104	26	5100	SH	DEFINED	08	5100
INKINE PHARMACEUTICALS INC	COM	457214104	182	35000	SH	DEFINED	17	35000
INSIGHT ENTERPRISES INC	COM	45765U103	604	31375	SH	DEFINED	01	7375
24000								
INSIGHT ENTERPRISES INC	COM	45765U103	3	175	SH	OTHER	01	
175								
INSIGHT ENTERPRISES INC	COM	45765U103	4151	215750	SH	DEFINED	05	215750
INSIGHT ENTERPRISES INC	COM	45765U103	44	2294	SH	DEFINED	08	2294
INSIGHT ENTERPRISES INC	COM	45765U103	651	33847	SH	DEFINED	17	33847
INPUT/OUTPUT INC	COM	457652105	16	2030	SH	DEFINED	01	2030
INPUT/OUTPUT INC	COM	457652105	117	15046	SH	OTHER	01	2000
13046								
INPUT/OUTPUT INC	COM	457652105	1641	211725	SH	DEFINED	05	211725
INPUT/OUTPUT INC	COM	457652105	95	12300	SH	DEFINED	08	12300
INSITUFORM TECHNOLOGIES INC	CL A	457667103	191	12215	SH	DEFINED	01	10615
1600								
INSITUFORM TECHNOLOGIES INC	CL A	457667103	40	2590	SH	OTHER	01	
2590								
INSITUFORM TECHNOLOGIES INC	CL A	457667103	1747	111800	SH	DEFINED	05	111800
INSPIRE PHARMACEUTICALS INC	COM	457733103	209	16213	SH	DEFINED	01	16213
INSPIRE PHARMACEUTICALS INC	COM	457733103	1009	78340	SH	DEFINED	08	78340
INSPIRE PHARMACEUTICALS INC	COM	457733103	2061	160000	SH	PUT	DEFINED	160000
INSPIRE PHARMACEUTICALS INC	COM	457733103	7	515	SH	DEFINED	17	515
INSTINET GROUP INC	COM	457750107	71	10000	SH	DEFINED	01	10000
INSTINET GROUP INC	COM	457750107	6	800	SH	DEFINED	05	800
INSTINET GROUP INC	COM	457750107	2	300	SH	DEFINED	08	300
INSTINET GROUP INC	COM	457750107	158	22400	SH	DEFINED	17	22400
INSURANCE AUTO AUCTIONS INC	COM	457875102	6	400	SH	DEFINED	01	400
INSURANCE AUTO AUCTIONS INC	COM	457875102	5	350	SH	OTHER	01	
350								
INSURANCE AUTO AUCTIONS INC	COM	457875102	692	47600	SH	DEFINED	05	47600
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	146	4775	SH	DEFINED	01	2075
2700								
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	5	150	SH	OTHER	01	
150								
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	3574	117175	SH	DEFINED	05	117175
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	106	3474	SH	DEFINED	08	3474
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	325	10652	SH	DEFINED	17	10652
INTEGRATED ELECTRICAL SVC	COM	45811E103	1650	146800	SH	DEFINED	01	146800
INTEGRATED ELECTRICAL SVC	COM	45811E103	415	36916	SH	DEFINED	08	36916
INTEGRATED ELECTRICAL SVC	COM	45811E103	339	30200	SH	DEFINED	17	30200
INTEGRATED CIRCUIT SYS INC	COM	45811K208	384	15350	SH	DEFINED	01	10450
4900								
INTEGRATED CIRCUIT SYS INC	COM	45811K208	74	2975	SH	OTHER	01	1800
1175								
INTEGRATED CIRCUIT SYS INC	COM	45811K208	6157	245997	SH	DEFINED	05	245997
INTEGRATED CIRCUIT SYS INC	COM	45811K208		14	SH	DEFINED	08	14
INTEGRATED CIRCUIT SYS INC	COM	45811K208	261	10442	SH	DEFINED	17	10442
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	323	21565	SH	DEFINED	01	10265
11300								
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	8	500	SH	OTHER	01	
500								
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	8058	537192	SH	DEFINED	05	537192
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	713	47500	SH	DEFINED	17	47500
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	5	321	SH	DEFINED	18	
321								
INTELIDATA TECHNOLOGIES CORP	COM	45814T107	1	650	SH	OTHER	01	650
INTELIDATA TECHNOLOGIES CORP	COM	45814T107	13	10592	SH	DEFINED	08	10592
INTEL CORP	COM	458140100	7	240	SH	DEFINED		240
INTEL CORP	COM	458140100	368236	13538079	SH	DEFINED	01	12694713
843366								
INTEL CORP	COM	458140100	202541	7446344	SH	OTHER	01	4639120
2807224								
INTEL CORP	COM	458140100	119599	4397038	SH	DEFINED	05	3592538
804500								
INTEL CORP	COM	458140100	117	4300	SH	DEFINED	08	4300
INTEL CORP	COM	458140100	2040	75000	SH	CALL	DEFINED	75000
INTEL CORP	COM	458140100	272	10001	SH	DEFINED	11	10001
INTEL CORP	COM	458140100	73	2695	SH	DEFINED	13	2695
INTEL CORP	COM	458140100	78	2856	SH	OTHER	13	1586
1270								
INTEL CORP	COM	458140100	5512	202630	SH	DEFINED	17	202630
INTEL CORP	COM	458140100	3021	111056	SH	DEFINED	18	
111056								
INTELLISYNC CORP	COM	458176104	38	11612	SH	DEFINED	08	11612
INTELLISYNC CORP	COM	458176104	74	22595	SH	DEFINED	17	22595
INTER TEL INC	COM	458372109	416	13800	SH	DEFINED	01	3600
10200								
INTER TEL INC	COM	458372109	5	150	SH	OTHER	01	
150								
INTER TEL INC	COM	458372109	3419	113475	SH	DEFINED	05	113475
INTER TEL INC	COM	458372109	312	10355	SH	DEFINED	08	10355

INTL PAPER CO 28604	COM		460146103	16172	382667	SH	DEFINED	01	354063	
INTL PAPER CO 135893	COM		460146103	12990	307386	SH	OTHER	01	171493	
INTL PAPER CO	COM		460146103	40508	958554	SH	DEFINED	05	958554	
INTL PAPER CO	COM		460146103	1588	37586	SH	DEFINED	08	37586	
INTL PAPER CO	COM		460146103	4226	100000	SH	CALL	DEFINED	08	100000
INTL PAPER CO	COM		460146103	4226	100000	SH	PUT	DEFINED	08	100000
INTL PAPER CO	COM		460146103	99	2335	SH	DEFINED	17	2335	
INTERNATIONAL RECTIFIER CORP	NOTE	4.250%	460254AE5	1744	1733000	PRN	DEFINED	08	1733000	
INTERNATIONAL RECTIFIER CORP	NOTE	4.250%	460254AE5	326	324000	PRN	DEFINED	17	324000	
INTERNATIONAL RECTIFIER CORP	COM		460254105	265	5760	SH	DEFINED	01	5760	
INTERNATIONAL RECTIFIER CORP 400	COM		460254105	64	1400	SH	OTHER	01	1000	
INTERNATIONAL RECTIFIER CORP	COM		460254105	6297	136925	SH	DEFINED	05	136925	
INTERNATIONAL RECTIFIER CORP	COM		460254105	9	200	SH	DEFINED	08	200	
INTERNATIONAL RECTIFIER CORP	COM		460254105	1373	29846	SH	DEFINED	17	29846	
INTERNATIONAL SPEEDWAY CORP	CL A		460335201	436	9275	SH	DEFINED	01	9275	
INTERNATIONAL SPEEDWAY CORP 200	CL A		460335201	14	300	SH	OTHER	01	100	
INTERNATIONAL SPEEDWAY CORP	CL A		460335201	5191	110450	SH	DEFINED	05	110450	
INTERNATIONAL SPEEDWAY CORP	CL A		460335201	145	3080	SH	DEFINED	08	3080	
INTERNATIONAL SPEEDWAY CORP	CL A		460335201	613	13049	SH	DEFINED	17	13049	
INTERNET CAP GROUP INC	COM		46059C106	1	1300	SH	DEFINED	01	1300	
INTERNET CAP GROUP INC 6000	COM		46059C106	2	6000	SH	OTHER	01		
INTERNET CAP GROUP INC	COM		46059C106	116	289410	SH	DEFINED	17	289410	
INTERNET INFRASTRUCTR HOLDS	DEPOSTRY RCP		46059V104	169	42000	SH	DEFINED	08	42000	
INTERNET HOLDRS TR	DEPOSIT RCPT		46059W102	102	2000	SH	DEFINED	08	2000	
INTERNET HOLDRS TR	DEPOSIT RCPT		46059W102	2800	55000	SH	CALL	DEFINED	08	55000
INTERNET HOLDRS TR	DEPOSIT RCPT		46059W102	2800	55000	SH	PUT	DEFINED	08	55000
INTERNET SEC SYS INC	COM		46060X107	48	2700	SH	DEFINED	01	2700	
INTERNET SEC SYS INC 175	COM		46060X107	11	605	SH	OTHER	01	430	
INTERNET SEC SYS INC	COM		46060X107	1819	103122	SH	DEFINED	05	103122	
INTERNET SEC SYS INC	COM		46060X107	536	30382	SH	DEFINED	08	30382	
INTERNET SEC SYS INC	COM		46060X107	38	2153	SH	DEFINED	17	2153	
INTERNET SEC SYS INC 2000	COM		46060X107	35	2000	SH	DEFINED	18		
INTERSIL CORP	CL A		46069S109	442	19824	SH	DEFINED	01	19824	
INTERSIL CORP 275	CL A		46069S109	28	1275	SH	OTHER	01	1000	
INTERSIL CORP	CL A		46069S109	6436	288602	SH	DEFINED	05	288602	
INTERSIL CORP	CL A		46069S109	294	13169	SH	DEFINED	17	13169	
INTERPUBLIC GROUP COS INC	NOTE	4.500%	460690AT7	4223	2790000	PRN	DEFINED	17	2790000	
INTERPUBLIC GROUP COS INC 1350	COM		460690100	716	46546	SH	DEFINED	01	45196	
INTERPUBLIC GROUP COS INC 15083	COM		460690100	513	33335	SH	OTHER	01	18252	
INTERPUBLIC GROUP COS INC	COM		460690100	3047	198130	SH	DEFINED	05	198130	
INTERPUBLIC GROUP COS INC	COM		460690100	13312	865524	SH	DEFINED	08	865524	
INTERPUBLIC GROUP COS INC	COM		460690100	123	8015	SH	DEFINED	17	8015	
INTERSTATE BAKERIES CORP DEL	COM		46072H108	40	3500	SH	DEFINED	01	3500	
INTERSTATE BAKERIES CORP DEL	COM		46072H108	1056	92911	SH	DEFINED	05	92911	
INTERSTATE BAKERIES CORP DEL	COM		46072H108	105	9260	SH	DEFINED	08	9260	
INTERSTATE BAKERIES CORP DEL	COM		46072H108	309	27218	SH	DEFINED	17	27218	
INTRAWEST CORPORATION	COM NEW		460915200	5	300	SH	OTHER	01	300	
INTRAWEST CORPORATION	COM NEW		460915200	233	13700	SH	DEFINED	17	13700	
INTERTAPE POLYMER GROUP INC	COM		460919103	167	17000	SH	DEFINED	17	17000	
INTERWOVEN INC	COM NEW		46114T508	115	11490	SH	DEFINED	08	11490	
INTERWOVEN INC	COM NEW		46114T508	84	8474	SH	DEFINED	17	8474	
INTEVAC INC	COM		461148108	9	900	SH	DEFINED	08	900	
INTEVAC INC	COM		461148108	25	2410	SH	DEFINED	17	2410	
INTEVAC INC 28500	COM		461148108	294	28500	SH	DEFINED	18		
INTRADO INC 6200	COM		46117A100	161	8300	SH	DEFINED	01	2100	
INTRADO INC 250	COM		46117A100	5	250	SH	OTHER	01		
INTRADO INC	COM		46117A100	1492	77025	SH	DEFINED	05	77025	
INTRADO INC	COM		46117A100	58	2990	SH	DEFINED	08	2990	
INTRADO INC	COM		46117A100	39	2011	SH	DEFINED	17	2011	
INTUIT 16175	COM		461202103	2773	62134	SH	DEFINED	01	43859	
INTUIT 12365	COM	2100	461202103	552	12365	SH	OTHER	01		
INTUIT 18500	COM		461202103	10056	225318	SH	DEFINED	05	206818	
INTUIT	COM		461202103	219	4900	SH	DEFINED	08	4900	
INTUIT	COM		461202103	130	2905	SH	DEFINED	17	2905	
INVACARE CORP 7900	COM		461203101	763	16900	SH	DEFINED	01	8000	
INVACARE CORP 1050	COM		461203101	47	1050	SH	OTHER	01		
INVACARE CORP	COM		461203101	6199	137325	SH	DEFINED	05	137325	

INVACARE CORP	COM	461203101	415	9200	SH	DEFINED	08	9200
INVACARE CORP	COM	461203101	456	10100	SH	DEFINED	17	10100
INVERNESS MED INNOVATIONS IN	COM	46126P106	1	58	SH	DEFINED	01	58
INVERNESS MED INNOVATIONS IN	COM	46126P106	1	48	SH	OTHER	01	48
INVERNESS MED INNOVATIONS IN	COM	46126P106	40	2208	SH	DEFINED	08	2208
INVERNESS MED INNOVATIONS IN	COM	46126P106	304	16630	SH	DEFINED	17	16630
INVESTMENT GRADE MUN INCOME	COM	461368102	69	4497	SH	DEFINED	01	4497
INVESTMENT GRADE MUN INCOME	COM	461368102	91	5870	SH	OTHER	01	990
4880								
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	26	1675	SH	DEFINED	01	1675
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	2953	193000	SH	DEFINED	05	193000
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	304	19846	SH	DEFINED	08	19846
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	1278	83500	SH	CALL	DEFINED	83500
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	115	7500	SH	DEFINED	17	7500
INVESTORS REAL ESTATE TR	SH BEN INT	461730103	101	10315	SH	DEFINED	08	10315
INVITROGEN CORP	NOTE 2.250%	46185RAD2	27616	25570000	PRN	OTHER	17	
25570000								
INVITROGEN CORP	COM	46185R100	103	1440	SH	DEFINED	01	1440
INVITROGEN CORP	COM	46185R100	36	500	SH	OTHER	01	500
INVITROGEN CORP	COM	46185R100	7002	97666	SH	DEFINED	05	97666
INVITROGEN CORP	COM	46185R100	7549	105300	SH	DEFINED	08	105300
INVITROGEN CORP	COM	46185R100	1193	16644	SH	DEFINED	17	16644
INVISION TECHNOLOGIES INC	COM	461851107	497	10000	SH	DEFINED	01	2300
7700								
INVISION TECHNOLOGIES INC	COM	461851107	11	225	SH	OTHER	01	
225								
INVISION TECHNOLOGIES INC	COM	461851107	3838	77275	SH	DEFINED	05	77275
INVISION TECHNOLOGIES INC	COM	461851107	209	4210	SH	DEFINED	08	4210
INVISION TECHNOLOGIES INC	COM	461851107	1863	37500	SH	CALL	DEFINED	37500
INVESTORS FINL SERVICES CORP	COM	461915100	200	4840	SH	DEFINED	01	4840
INVESTORS FINL SERVICES CORP	COM	461915100	1990	48200	SH	OTHER	01	
48200								
INVESTORS FINL SERVICES CORP	COM	461915100	5650	136842	SH	DEFINED	05	136842
INVESTORS FINL SERVICES CORP	COM	461915100	194	4688	SH	DEFINED	08	4688
INVESTORS FINL SERVICES CORP	COM	461915100	5	125	SH	DEFINED	17	125
IOMEGA CORP	COM NEW	462030305	1	100	SH	DEFINED	01	
100								
IOMEGA CORP	COM NEW	462030305	58	10326	SH	DEFINED	08	10326
IONICS INC	COM	462218108	86	3045	SH	DEFINED	01	3045
IONICS INC	COM	462218108	86	3035	SH	OTHER	01	
3035								
IONICS INC	COM	462218108	2648	93225	SH	DEFINED	05	93225
IONICS INC	COM	462218108	63	2217	SH	DEFINED	08	2217
IPASS INC	COM	46261V108	93	8475	SH	DEFINED	08	8475
IPASS INC	COM	46261V108	94	8580	SH	DEFINED	17	8580
IRON MTN INC PA	COM	462846106	179	4000	SH	DEFINED	01	4000
IRON MTN INC PA	COM	462846106	18	400	SH	DEFINED	05	400
IRON MTN INC PA	COM	462846106	9	200	SH	DEFINED	08	200
IRON MTN INC PA	COM	462846106	834	18682	SH	DEFINED	17	18682
IRWIN FINL CORP	COM	464119106	343	12700	SH	DEFINED	01	2900
9800								
IRWIN FINL CORP	COM	464119106	3411	126425	SH	DEFINED	05	126425
IRWIN FINL CORP	COM	464119106	111	4100	SH	DEFINED	08	4100
IRWIN FINL CORP	COM	464119106	111	4100	SH	DEFINED	17	4100
ISHARES INC	MSCI JAPAN	464286848	302	27800	SH	DEFINED	01	26900
900								
ISHARES INC	MSCI JAPAN	464286848	354	32590	SH	OTHER	01	
32590								
ISHARES INC	MSCI JAPAN	464286848	2106	193790	SH	DEFINED	18	
193790								
ISHARES TR	S&P 100 IDX	464287101	1386	25000	SH	DEFINED	08	25000
ISHARES TR	S&P 500 INDE	464287200	9651	85237	SH	DEFINED	01	
85237								
ISHARES TR	S&P 500 INDE	464287200	26513	234156	SH	OTHER	01	85237
285 148634								
ISHARES TR	MSCI EAFE ID	464287465	30074	212386	SH	DEFINED	01	211631
755								
ISHARES TR	MSCI EAFE ID	464287465	4441	31364	SH	OTHER	01	12344
19020								
ISHARES TR	S&P MIDCAP 4	464287507	4157	34369	SH	DEFINED	01	34304
65								
ISHARES TR	S&P MIDCAP 4	464287507	86	710	SH	OTHER	01	
710								
ISHARES TR	GLMN SCHS SO	464287515	663	17515	SH	DEFINED	18	
17515								
ISHARES TR	GLDM SCHS SE	464287523	2127	34500	SH	DEFINED	08	34500
ISHARES TR	GLDM SCHS NE	464287531	10051	320697	SH	DEFINED	08	320697
ISHARES TR	GLDM SACHS T	464287549	4884	107800	SH	DEFINED	08	107800
ISHARES TR	RUSSELL1000V	464287598	5596	93415	SH	DEFINED	01	84090
9325								
ISHARES TR	RUSSELL1000V	464287598	1376	22972	SH	OTHER	01	18490
4482								
ISHARES TR	RUSSELL1000V	464287598	386	6445	SH	DEFINED	05	6445
ISHARES TR	RUSSELL1000V	464287598	3243	54134	SH	DEFINED	08	54134
ISHARES TR	RUSSELL1000G	464287614	11403	242100	SH	DEFINED	08	242100

ISHARES TR		RUSSELL 1000	464287622	2144	35445	SH	DEFINED	01	35445
ISHARES TR		RUSSELL 1000	464287622	244	4040	SH	OTHER	01	2030
2010									
ISHARES TR		RUSL 2000 VA	464287630	4952	28933	SH	DEFINED	01	25858
3075									
ISHARES TR		RUSL 2000 VA	464287630	783	4575	SH	OTHER	01	3916
659									
ISHARES TR		RUSL 2000 VA	464287630	23186	135469	SH	DEFINED	08	135469
ISHARES TR		RUSL 2000 GR	464287648	1468	23491	SH	DEFINED	01	23491
ISHARES TR		RUSL 2000 GR	464287648	282	4510	SH	OTHER	01	1385
3125									
ISHARES TR		RUSL 2000 GR	464287648	23276	372422	SH	DEFINED	08	372422
ISHARES TR		RUSL 2000 GR	464287648	50	800	SH	DEFINED	18	
800									
ISHARES TR		RUSSELL 2000	464287655	6720	57139	SH	DEFINED	01	57139
ISHARES TR		RUSSELL 2000	464287655	1664	14146	SH	OTHER	01	2255
11891									
ISHARES TR		RUSSELL 2000	464287655	1202	10225	SH	DEFINED	05	10225
ISHARES TR		DJ US UTILS	464287697	5187	86500	SH	DEFINED	08	86500
ISHARES TR		S&P MIDCP VA	464287705	1087	9400	SH	DEFINED	01	9400
ISHARES TR		S&P MIDCP VA	464287705	39771	344040	SH	DEFINED	08	344040
ISHARES TR		DJ US TELECO	464287713	2379	110000	SH	DEFINED	08	110000
ISHARES TR		DJ US TECH S	464287721	269	5660	SH	DEFINED	01	5660
ISHARES TR		DJ US TECH S	464287721	14	300	SH	OTHER	01	300
ISHARES TR		DJ US TECH S	464287721	132	2785	SH	DEFINED	18	
2785									
ISHARES TR		DJ US HEALTH	464287762	20021	348800	SH	DEFINED	08	348800
ISHARES TR		S&P SMLCAP 6	464287804	2933	20597	SH	DEFINED	01	
20597									
ISHARES TR		S&P SMLCAP 6	464287804	5461	38350	SH	OTHER	01	26552
2095	9703								
ISHARES TR		S&P SMLCAP 6	464287804	19053	133800	SH	DEFINED	08	133800
ISHARES TR		DJ US BAS MA	464287838	947	21300	SH	DEFINED	18	
21300									
ISHARES TR		S&P SMLCP VA	464287879	524	4900	SH	DEFINED	01	4900
ISHARES TR		S&P SMLCP VA	464287879	7222	67500	SH	DEFINED	17	67500
ISLE OF CAPRI CASINOS INC		COM	464592104	75	3000	SH	DEFINED	01	3000
ISLE OF CAPRI CASINOS INC		COM	464592104	75	2978	SH	DEFINED	08	2978
ISLE OF CAPRI CASINOS INC		COM	464592104	407	16200	SH	DEFINED	17	16200
ITRON INC		COM	465741106	198	10625	SH	DEFINED	01	2625
8000									
ITRON INC		COM	465741106	34	1805	SH	OTHER	01	
1805									
ITRON INC		COM	465741106	1700	91325	SH	DEFINED	05	91325
ITRON INC		COM	465741106	49	2628	SH	DEFINED	08	2628
ITRON INC		COM	465741106	53	2823	SH	DEFINED	17	2823
IVAX CORP		COM	465823102	435	19092	SH	DEFINED	01	19092
IVAX CORP		COM	465823102	659	28957	SH	OTHER	01	26382
2575									
IVAX CORP		COM	465823102	9292	408101	SH	DEFINED	05	408101
IVAX CORP		COM	465823102	672	29500	SH	DEFINED	08	29500
IVAX CORP		COM	465823102	2235	98162	SH	DEFINED	17	98162
J & J SNACK FOODS CORP		COM	466032109	385	8525	SH	DEFINED	01	2625
5900									
J & J SNACK FOODS CORP		COM	466032109	2007	44425	SH	DEFINED	05	44425
J & J SNACK FOODS CORP		COM	466032109	68	1500	SH	DEFINED	08	1500
J & J SNACK FOODS CORP		COM	466032109	59	1300	SH	DEFINED	17	1300
JDS UNIPHASE CORP		COM	46612J101	526	129199	SH	DEFINED	01	128699
500									
JDS UNIPHASE CORP		COM	46612J101	361	88585	SH	OTHER	01	67880
20705									
JDS UNIPHASE CORP		COM	46612J101	2596	637725	SH	DEFINED	05	637725
JDS UNIPHASE CORP		COM	46612J101	241	59100	SH	DEFINED	08	59100
JDS UNIPHASE CORP		COM	46612J101	256	62935	SH	DEFINED	17	62935
JDS UNIPHASE CORP		COM	46612J101	257	63250	SH	DEFINED	18	
63250									
JDA SOFTWARE GROUP INC		COM	46612K108	329	22625	SH	DEFINED	01	8625
14000									
JDA SOFTWARE GROUP INC		COM	46612K108	1	75	SH	OTHER	01	
75									
JDA SOFTWARE GROUP INC		COM	46612K108	1960	134700	SH	DEFINED	05	134700
JDA SOFTWARE GROUP INC		COM	46612K108	28	1910	SH	DEFINED	08	1910
JDA SOFTWARE GROUP INC		COM	46612K108	31	2117	SH	DEFINED	17	2117
J JILL GROUP INC		COM	466189107	33	1600	SH	DEFINED	01	1600
J JILL GROUP INC		COM	466189107	1688	82225	SH	DEFINED	05	82225
J JILL GROUP INC		COM	466189107	41	2002	SH	DEFINED	08	2002
JLG INDS INC		COM	466210101	493	34456	SH	DEFINED	01	10456
24000									
JLG INDS INC		COM	466210101	14	1000	SH	OTHER	01	
1000									
JLG INDS INC		COM	466210101	2917	203975	SH	DEFINED	05	203975
JLG INDS INC		COM	466210101	92	6400	SH	DEFINED	08	6400
JLG INDS INC		COM	466210101	39	2700	SH	DEFINED	17	2700
JMAR TECHNOLOGIES INC		COM	466212107	19	8500	SH	DEFINED	01	8500
JMAR TECHNOLOGIES INC		COM	466212107	16	7000	SH	OTHER	01	7000

J P MORGAN CHASE & CO 80996	COM	46625H100	114793	2736431 SH	DEFINED 01	2655435
J P MORGAN CHASE & CO 521749	COM	46625H100	47797	1139391 SH	OTHER 01	617642
J P MORGAN CHASE & CO 198800	COM	46625H100	79941	1905615 SH	DEFINED 05	1706815
J P MORGAN CHASE & CO	COM	46625H100	4731	112768 SH	DEFINED 08	112768
J P MORGAN CHASE & CO	COM	46625H100	3356	80000 SH	CALL DEFINED 08	80000
J P MORGAN CHASE & CO	COM	46625H100	4237	101000 SH	PUT DEFINED 08	101000
J P MORGAN CHASE & CO 1124370	COM	46625H100	228246	5440904 SH	DEFINED 11	4316534
J P MORGAN CHASE & CO	COM	46625H100	17929	427381 SH	DEFINED 17	427381
J P MORGAN CHASE & CO 2357720	COM	46625H100	98906	2357720 SH	OTHER 17	
J P MORGAN CHASE & CO 51143	COM	46625H100	2145	51143 SH	DEFINED 18	
J2 GLOBAL COMMUNICATIONS INC 10700	COM NEW	46626E205	308	13625 SH	DEFINED 01	2925
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	2374	105141 SH	DEFINED 05	105141
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	128	5678 SH	DEFINED 08	5678
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	226	10000 SH	DEFINED 17	10000
JABIL CIRCUIT INC	NOTE 1.750%	466313AA1	10075	10000000 PRN	DEFINED 17	10000000
JABIL CIRCUIT INC 40000000	NOTE 1.750%	466313AA1	40300	40000000 PRN	OTHER 17	
JABIL CIRCUIT INC	COM	466313103	252	8550 SH	DEFINED 01	8550
JABIL CIRCUIT INC 2885	COM	466313103	121	4115 SH	OTHER 01	1230
JABIL CIRCUIT INC	COM	466313103	2606	88535 SH	DEFINED 05	88535
JABIL CIRCUIT INC	COM	466313103	465	15784 SH	DEFINED 08	15784
JABIL CIRCUIT INC	COM	466313103	681	23136 SH	DEFINED 17	23136
JACK IN THE BOX INC 11800	COM	466367109	424	17000 SH	DEFINED 01	5200
JACK IN THE BOX INC	COM	466367109	3951	158225 SH	DEFINED 05	158225
JACK IN THE BOX INC	COM	466367109	65	2600 SH	DEFINED 08	2600
JACOBS ENGR GROUP INC DEL	COM	469814107	1112	24930 SH	DEFINED 01	24930
JACOBS ENGR GROUP INC DEL 3400	COM	469814107	239	5350 SH	OTHER 01	1950
JACOBS ENGR GROUP INC DEL	COM	469814107	13893	311492 SH	DEFINED 05	311492
JACOBS ENGR GROUP INC DEL	COM	469814107	109	2440 SH	DEFINED 08	2440
JACOBS ENGR GROUP INC DEL	COM	469814107	373	8355 SH	DEFINED 17	8355
JACUZZI BRANDS INC	COM	469865109	360	38400 SH	DEFINED 08	38400
JACUZZI BRANDS INC	COM	469865109	230	24500 SH	DEFINED 17	24500
JAKKS PAC INC 2900	COM	47012E106	121	8041 SH	DEFINED 01	5141
JAKKS PAC INC 175	COM	47012E106	3	175 SH	OTHER 01	
JAKKS PAC INC	COM	47012E106	1583	105625 SH	DEFINED 05	105625
JAKKS PAC INC	COM	47012E106	30	2000 SH	DEFINED 08	2000
JANUS CAP GROUP INC	COM	47102X105	74	4547 SH	DEFINED 01	4547
JANUS CAP GROUP INC 63000	COM	47102X105	2944	179735 SH	DEFINED 05	116735
JANUS CAP GROUP INC	COM	47102X105	505	30829 SH	DEFINED 08	30829
JANUS CAP GROUP INC	COM	47102X105	164	10000 SH	CALL DEFINED 08	10000
JANUS CAP GROUP INC	COM	47102X105	127	7728 SH	DEFINED 17	7728
JARDEN CORP	COM	471109108	203	5728 SH	DEFINED 08	5728
JEFFERIES GROUP INC NEW	COM	472319102	152	4300 SH	DEFINED 01	4300
JEFFERIES GROUP INC NEW 300	COM	472319102	11	300 SH	OTHER 01	
JEFFERIES GROUP INC NEW	COM	472319102	4584	129759 SH	DEFINED 05	129759
JEFFERIES GROUP INC NEW	COM	472319102	113	3200 SH	DEFINED 08	3200
JEFFERIES GROUP INC NEW	COM	472319102	15784	446771 SH	DEFINED 11	446771
JEFFERIES GROUP INC NEW	COM	472319102	194	5495 SH	DEFINED 17	5495
JEFFERSON PILOT CORP 34085	COM	475070108	219462	3989488 SH	DEFINED 01	3955403
JEFFERSON PILOT CORP 645165	COM	475070108	57221	1040201 SH	OTHER 01	395036
JEFFERSON PILOT CORP	COM	475070108	3700	67265 SH	DEFINED 05	67265
JEFFERSON PILOT CORP	COM	475070108	283	5136 SH	DEFINED 08	5136
JETBLUE AWYS CORP	NOTE 3.500%	477143AB7	1228	1213000 PRN	DEFINED 17	1213000
JETBLUE AWYS CORP 6550	COM	477143101	1088	43093 SH	DEFINED 01	36543
JETBLUE AWYS CORP 2364	COM	477143101	233	9214 SH	OTHER 01	6850
JETBLUE AWYS CORP	COM	477143101	5354	212041 SH	DEFINED 05	212041
JETBLUE AWYS CORP	COM	477143101	5	200 SH	DEFINED 08	200
JETBLUE AWYS CORP	COM	477143101	28	1102 SH	DEFINED 11	1102
JETBLUE AWYS CORP	COM	477143101	57710	2285554 SH	DEFINED 17	2285554
JO-ANN STORES INC	COM	47758P307	2746	97901 SH	DEFINED 05	97901
JO-ANN STORES INC	COM	47758P307	84	3000 SH	DEFINED 08	3000
JOHNSON & JOHNSON	COM	478160104	6	125 SH	DEFINED	125
JOHNSON & JOHNSON 270896	COM	478160104	355751	7014019 SH	DEFINED 01	6743123
JOHNSON & JOHNSON 1742958	COM	478160104	193525	3815552 SH	OTHER 01	2072594
JOHNSON & JOHNSON	COM	478160104	8191	161500 SH	CALL DEFINED 01	161500

JOHNSON & JOHNSON	COM		478160104	8399	165600	SH	PUT	DEFINED	01	165600
JOHNSON & JOHNSON 329900	COM		478160104	104213	2054669	SH		DEFINED	05	1724769
JOHNSON & JOHNSON	COM		478160104	7038	138764	SH		DEFINED	08	138764
JOHNSON & JOHNSON	COM		478160104	5072	100000	SH	CALL	DEFINED	08	100000
JOHNSON & JOHNSON	COM		478160104	14	285	SH		DEFINED	11	285
JOHNSON & JOHNSON 232	COM		478160104	20	385	SH		DEFINED	13	153
JOHNSON & JOHNSON 358	COM		478160104	18	358	SH		OTHER	13	
JOHNSON & JOHNSON	COM		478160104	6039	119061	SH		DEFINED	17	119061
JOHNSON & JOHNSON 63834	COM		478160104	3238	63834	SH		DEFINED	18	
JOHNSON CTLS INC 6640	COM		478366107	15144	256026	SH		DEFINED	01	249386
JOHNSON CTLS INC 62388	COM		478366107	9254	156456	SH		OTHER	01	94068
JOHNSON CTLS INC	COM		478366107	5207	88035	SH		DEFINED	05	88035
JOHNSON CTLS INC	COM		478366107	111	1880	SH		DEFINED	08	1880
JOHNSON CTLS INC	COM		478366107	160	2700	SH		DEFINED	17	2700
JOHNSON CTLS INC 2700	COM		478366107	160	2700	SH		DEFINED	18	
JONES APPAREL GROUP INC 170	COM		480074103	380	10521	SH		DEFINED	01	10351
JONES APPAREL GROUP INC 1000	COM		480074103	36	1000	SH		OTHER	01	
JONES APPAREL GROUP INC 55100	COM		480074103	4142	114585	SH		DEFINED	05	59485
JONES APPAREL GROUP INC	COM		480074103	225	6232	SH		DEFINED	08	6232
JONES APPAREL GROUP INC	COM		480074103	150	4152	SH		DEFINED	17	4152
JONES LANG LASALLE INC	COM		48020Q107	334	13000	SH		DEFINED	08	13000
JOS A BANK CLOTHIERS INC 1165	COM		480838101	211	5825	SH		DEFINED	01	4660
JOS A BANK CLOTHIERS INC	COM		480838101	4337	119663	SH		DEFINED	05	119663
JOS A BANK CLOTHIERS INC	COM		480838101	51	1394	SH		DEFINED	08	1394
JOS A BANK CLOTHIERS INC	COM		480838101	31	858	SH		DEFINED	17	858
JOY GLOBAL INC	COM		481165108	47	1664	SH		DEFINED	01	1664
JOY GLOBAL INC	COM		481165108	42	1500	SH		DEFINED	05	1500
JOY GLOBAL INC	COM		481165108	257	9174	SH		DEFINED	08	9174
JUNIPER NETWORKS INC	NOTE	4.750%	48203RAA2	7076	6997000	PRN		DEFINED	08	6997000
JUNIPER NETWORKS INC	NOTE	4.750%	48203RAA2	64	63000	PRN		DEFINED	17	63000
JUNIPER NETWORKS INC 1170	COM		48203R104	190	7302	SH		DEFINED	01	6132
JUNIPER NETWORKS INC 2000	COM		48203R104	96	3695	SH		OTHER	01	1695
JUNIPER NETWORKS INC	COM		48203R104	75	2900	SH		DEFINED	05	2900
JUNIPER NETWORKS INC	COM		48203R104	10123	389035	SH		DEFINED	08	389035
JUNIPER NETWORKS INC	COM		48203R104	506	19431	SH		DEFINED	17	19431
JUNIPER NETWORKS INC 1700	COM		48203R104	44	1700	SH		DEFINED	18	
JUNO LTG INC	COM NEW		482047206	1127	40000	SH		DEFINED	08	40000
JUPITERMEDIA CORP	COM		48207D101	51	4400	SH		DEFINED	08	4400
JUPITERMEDIA CORP	COM		48207D101	740	64401	SH		DEFINED	17	64401
KLA-TENCOR CORP	COM		482480100	542	10779	SH		DEFINED	01	10779
KLA-TENCOR CORP 2470	COM		482480100	319	6335	SH		OTHER	01	3865
KLA-TENCOR CORP	COM		482480100	9926	197424	SH		DEFINED	05	197424
KLA-TENCOR CORP	COM		482480100	314	6246	SH		DEFINED	08	6246
KLA-TENCOR CORP	COM		482480100	774	15390	SH		DEFINED	17	15390
K-SWISS INC 5200	CL A		482686102	305	12475	SH		DEFINED	01	7275
K-SWISS INC 4150	CL A		482686102	102	4150	SH		OTHER	01	
K-SWISS INC	CL A		482686102	3808	155600	SH		DEFINED	05	155600
K-SWISS INC	CL A		482686102	567	23176	SH		DEFINED	08	23176
K-SWISS INC	CL A		482686102	228	9320	SH		DEFINED	17	9320
K2 INC 21000	COM		482732104	417	26005	SH		DEFINED	01	5005
K2 INC 25	COM		482732104		25	SH		OTHER	01	
K2 INC	COM		482732104	2495	155675	SH		DEFINED	05	155675
K2 INC	COM		482732104	35	2200	SH		DEFINED	08	2200
K V PHARMACEUTICAL CO	NOTE	2.500%	482740AC1	4063	3300000	PRN		DEFINED	08	3300000
K V PHARMACEUTICAL CO	CL B CONV		482740107	7515	273470	SH		DEFINED	01	273470
K V PHARMACEUTICAL CO	CL A		482740206	162	6610	SH		DEFINED	01	6610
K V PHARMACEUTICAL CO	CL A		482740206	7	300	SH		OTHER	01	300
K V PHARMACEUTICAL CO	CL A		482740206	163	6626	SH		DEFINED	08	6626
KADANT INC 25 100	COM		48282T104	5	221	SH		OTHER	01	96
KADANT INC	COM		48282T104	165	7926	SH		DEFINED	08	7926
KADANT INC	COM		48282T104	125	6000	SH		DEFINED	17	6000
KAMAN CORP 8354	CL A		483548103	143	9600	SH		DEFINED	01	1246
KAMAN CORP 446	CL A		483548103	7	446	SH		OTHER	01	

KAMAN CORP	CL A	483548103	1486	99850 SH	DEFINED 05	99850
KAMAN CORP	CL A	483548103	10	700 SH	DEFINED 08	700
KANE PIPE LINE PARTNERS L P 1400	SR PREF UNIT	484169107	75	1400 SH	DEFINED 01	
KANE PIPE LINE PARTNERS L P 7733 12600	SR PREF UNIT	484169107	1190	22233 SH	OTHER 01	1900
KANE SERVICES LLC 300	COM	484173109	10	300 SH	DEFINED 01	
KANE SERVICES LLC 2700	COM	484173109	429	13000 SH	OTHER 01	10300
KANE SERVICES LLC 35525	COM	484173109	1172	35525 SH	DEFINED 18	
KANSAS CITY LIFE INS CO	COM	484836101	954	22300 SH	DEFINED 01	22300
KANSAS CITY LIFE INS CO	COM	484836101	128	3000 SH	OTHER 01	3000
KANSAS CITY LIFE INS CO	COM	484836101	24	550 SH	DEFINED 08	550
KANSAS CITY LIFE INS CO 1000	COM	484836101	43	1000 SH	DEFINED 18	
KANSAS CITY SOUTHERN	COM NEW	485170302	372	26729 SH	DEFINED 01	26729
KANSAS CITY SOUTHERN 28661	COM NEW	485170302	398	28661 SH	OTHER 01	
KANSAS CITY SOUTHERN	COM NEW	485170302	3563	256350 SH	DEFINED 05	256350
KANSAS CITY SOUTHERN	COM NEW	485170302	150	10800 SH	DEFINED 08	10800
KANSAS CITY SOUTHERN	COM NEW	485170302	83	6000 SH	DEFINED 17	6000
KAYDON CORP	COM	486587108	3507	127400 SH	DEFINED 01	127400
KAYDON CORP	COM	486587108	3221	117000 SH	DEFINED 05	117000
KAYDON CORP	COM	486587108	16	566 SH	DEFINED 08	566
KB HOME 495	COM	48666K109	259	3205 SH	DEFINED 01	2710
KB HOME 700	COM	48666K109	88	1095 SH	OTHER 01	395
KB HOME	COM	48666K109	1789	22135 SH	DEFINED 05	22135
KB HOME	COM	48666K109	23255	287812 SH	DEFINED 08	287812
KB HOME	COM	48666K109	13776	170500 SH	CALL DEFINED 08	170500
KB HOME	COM	48666K109	4444	55000 SH	PUT DEFINED 08	55000
KB HOME	COM	48666K109	396	4900 SH	DEFINED 17	4900
KEANE INC	SDCV 2.000%	486665AB8	619	559000 PRN	DEFINED 17	559000
KEANE INC 200	COM	486665102	41	2625 SH	DEFINED 01	2425
KEANE INC 200	COM	486665102	3	200 SH	OTHER 01	
KEANE INC	COM	486665102	2088	132673 SH	DEFINED 05	132673
KEANE INC	COM	486665102	41	2621 SH	DEFINED 08	2621
KEITHLEY INSTRS INC 800	COM	487584104	45	2175 SH	DEFINED 01	1375
KEITHLEY INSTRS INC 175	COM	487584104	4	175 SH	OTHER 01	
KEITHLEY INSTRS INC	COM	487584104	1404	67775 SH	DEFINED 05	67775
KEITHLEY INSTRS INC	COM	487584104	36	1756 SH	DEFINED 08	1756
KELLOGG CO 17289	COM	487836108	6129	156202 SH	DEFINED 01	138913
KELLOGG CO 87583	COM	487836108	7827	199467 SH	OTHER 01	111884
KELLOGG CO 53500	COM	487836108	9786	249401 SH	DEFINED 05	195901
KELLOGG CO	COM	487836108	471	12004 SH	DEFINED 08	12004
KELLOGG CO	COM	487836108	3089	78725 SH	DEFINED 17	78725
KELLWOOD CO 15500	COM	488044108	728	18551 SH	DEFINED 01	3051
KELLWOOD CO 1100	COM	488044108	43	1100 SH	OTHER 01	
KELLWOOD CO	COM	488044108	4914	125200 SH	DEFINED 05	125200
KELLWOOD CO	COM	488044108	204	5200 SH	DEFINED 08	5200
KELLWOOD CO	COM	488044108	118	3000 SH	DEFINED 17	3000
KELLY SVCS INC	CL A	488152208	157	5295 SH	DEFINED 01	5295
KELLY SVCS INC 150	CL A	488152208	8	260 SH	OTHER 01	110
KELLY SVCS INC	CL A	488152208	2135	72091 SH	DEFINED 05	72091
KELLY SVCS INC	CL A	488152208	35	1168 SH	DEFINED 08	1168
KEMET CORP	COM	488360108	131	9150 SH	DEFINED 01	9150
KEMET CORP	COM	488360108	72	5000 SH	OTHER 01	5000
KEMET CORP	COM	488360108	2595	180953 SH	DEFINED 05	180953
KEMET CORP	COM	488360108	144	10040 SH	DEFINED 08	10040
KEMET CORP	COM	488360108	121	8450 SH	DEFINED 17	8450
KENAMETAL INC	COM	489170100	124	3000 SH	DEFINED 01	3000
KENAMETAL INC 150	COM	489170100	6	150 SH	OTHER 01	
KENAMETAL INC	COM	489170100	3164	76656 SH	DEFINED 05	76656
KENAMETAL INC	COM	489170100	158	3830 SH	DEFINED 08	3830
KENAMETAL INC	COM	489170100	252	6100 SH	DEFINED 17	6100
KERR MCGEE CORP 1950	COM	492386107	31750	616497 SH	DEFINED 01	614547
KERR MCGEE CORP 38837	COM	492386107	2168	42104 SH	OTHER 01	3267
KERR MCGEE CORP	COM	492386107	2435	47290 SH	DEFINED 05	47290
KERR MCGEE CORP	COM	492386107	31	600 SH	DEFINED 08	600

KERR MCGEE CORP	COM	492386107	358	6950 SH	DEFINED 17	6950
KERYX BIOPHARMACEUTICALS INC	COM	492515101	101	6600 SH	DEFINED 08	6600
KERYX BIOPHARMACEUTICALS INC	COM	492515101	551	36088 SH	DEFINED 17	36088
KEYCORP NEW 14556	COM	493267108	156727	5174225 SH	DEFINED 01	5159669
KEYCORP NEW 35083	COM	493267108	2875	94910 SH	OTHER 01	59827
KEYCORP NEW 83400	COM	493267108	9405	310483 SH	DEFINED 05	227083
KEYCORP NEW	COM	493267108	1010	33340 SH	DEFINED 08	33340
KEYCORP NEW	COM	493267108	2248	74220 SH	DEFINED 17	74220
KEYNOTE SYS INC	COM	493308100	26	1982 SH	DEFINED 01	1982
KEYNOTE SYS INC 500	COM	493308100	6	500 SH	OTHER 01	
KEYNOTE SYS INC	COM	493308100	264	20414 SH	DEFINED 08	20414
KEYNOTE SYS INC	COM	493308100	183	14200 SH	DEFINED 17	14200
KEYSPAN CORP 7155 1200	COM	49337W100	4458	116647 SH	DEFINED 01	108292
KEYSPAN CORP 21409	COM	49337W100	818	21409 SH	OTHER 01	
KEYSPAN CORP 8600	COM	49337W100	4338	113500 SH	DEFINED 05	104900
KEYSPAN CORP	COM	49337W100	3667	95940 SH	DEFINED 08	95940
KEYSPAN CORP	COM	49337W100	11	300 SH	DEFINED 11	300
KEYSPAN CORP	COM	49337W100	129	3375 SH	DEFINED 17	3375
KEYSPAN CORP 88	COM	49337W100	3	88 SH	DEFINED 18	
KEYSTONE PPTY TR CORP	COM	493596100	97	4000 SH	OTHER 01	4000
KEYSTONE PPTY TR CORP	COM	493596100	231	9500 SH	DEFINED 08	9500
KEYSTONE PPTY TR CORP	COM	493596100	131	5400 SH	DEFINED 17	5400
KILROY RLTY CORP 4500	COM	49427F108	284	8000 SH	DEFINED 01	3500
KILROY RLTY CORP 50	COM	49427F108	2	50 SH	OTHER 01	
KILROY RLTY CORP	COM	49427F108	4311	121425 SH	DEFINED 05	121425
KIMBERLY CLARK CORP 51351	COM	494368103	45877	727046 SH	DEFINED 01	675695
KIMBERLY CLARK CORP 330763	COM	494368103	47216	748279 SH	OTHER 01	417516
KIMBERLY CLARK CORP 60700	COM	494368103	28485	451431 SH	DEFINED 05	390731
KIMBERLY CLARK CORP	COM	494368103	3650	57846 SH	DEFINED 08	57846
KIMBERLY CLARK CORP	COM	494368103	51	804 SH	DEFINED 17	804
KIMBERLY CLARK CORP 1250	COM	494368103	79	1250 SH	DEFINED 18	
KIMCO REALTY CORP	COM	49446R109	482	9455 SH	DEFINED 01	9455
KIMCO REALTY CORP 500	COM	49446R109	25	500 SH	OTHER 01	
KIMCO REALTY CORP	COM	49446R109	10	200 SH	DEFINED 05	200
KIMCO REALTY CORP	COM	49446R109	224	4400 SH	DEFINED 08	4400
KINDER MORGAN INC KANS 2050	COM	49455P101	1979	31397 SH	DEFINED 01	29347
KINDER MORGAN INC KANS 2048	COM	49455P101	194	3073 SH	OTHER 01	1025
KINDER MORGAN INC KANS	COM	49455P101	3633	57655 SH	DEFINED 05	57655
KINDER MORGAN INC KANS	COM	49455P101	4200	66647 SH	DEFINED 08	66647
KINDER MORGAN INC KANS	COM	49455P101	1576	25000 SH	CALL DEFINED 08	25000
KINDER MORGAN INC KANS	COM	49455P101	232	3675 SH	DEFINED 17	3675
KINDER MORGAN ENERGY PARTNER 4390	UT LTD PARTN	494550106	2560	56783 SH	DEFINED 01	52393
KINDER MORGAN ENERGY PARTNER 53845	UT LTD PARTN	494550106	3173	70365 SH	OTHER 01	16520
KINDER MORGAN ENERGY PARTNER	UT LTD PARTN	494550106	50	1100 SH	DEFINED 08	1100
KINDRED HEALTHCARE INC	COM	494580103	111	2200 SH	DEFINED 08	2200
KINDRED HEALTHCARE INC	COM	494580103	784	15581 SH	DEFINED 17	15581
KINETIC CONCEPTS INC	COM NEW	49460W208	1039	23162 SH	DEFINED 05	23162
KINETIC CONCEPTS INC	COM NEW	49460W208	5831	130000 SH	DEFINED 11	130000
KING PHARMACEUTICALS INC 8460 700	COM	495582108	4754	282282 SH	DEFINED 01	273122
KING PHARMACEUTICALS INC 23401	COM	495582108	394	23401 SH	OTHER 01	
KING PHARMACEUTICALS INC 119600	COM	495582108	5251	311846 SH	DEFINED 05	192246
KING PHARMACEUTICALS INC	COM	495582108	608	36128 SH	DEFINED 08	36128
KING PHARMACEUTICALS INC	COM	495582108	722	42862 SH	DEFINED 17	42862
KIRBY CORP 11700	COM	497266106	12197	360956 SH	DEFINED 01	349256
KIRBY CORP 100	COM	497266106	3	100 SH	OTHER 01	
KIRBY CORP	COM	497266106	3825	113200 SH	DEFINED 05	113200
KIRBY CORP	COM	497266106	129	3814 SH	DEFINED 08	3814
KIRBY CORP	COM	497266106	128	3800 SH	DEFINED 17	3800
KMART HLDG CORPORATION	COM	498780105	28035	675869 SH	DEFINED 08	675869
KMART HLDG CORPORATION	COM	498780105	5434	131000 SH	CALL DEFINED 08	131000
KMART HLDG CORPORATION	COM	498780105	880	21221 SH	DEFINED 17	21221

KNIGHT RIDDER INC 400	COM	499040103	1100	15015 SH	DEFINED 01	14615
KNIGHT RIDDER INC 3300	COM	499040103	1099	15000 SH	OTHER 01	11700
KNIGHT RIDDER INC	COM	499040103	2784	38000 SH	DEFINED 05	38000
KNIGHT RIDDER INC	COM	499040103	652	8900 SH	DEFINED 08	8900
KNIGHT RIDDER INC	COM	499040103	255	3486 SH	DEFINED 17	3486
KNIGHT TRADING GROUP INC	COM	499063105	212	16800 SH	DEFINED 08	16800
KNIGHT TRADING GROUP INC	COM	499063105	1126	89068 SH	DEFINED 17	89068
KNIGHT TRADING GROUP INC 1035	COM	499063105	13	1035 SH	DEFINED 18	
KNIGHT TRANSN INC 14700	COM	499064103	487	20384 SH	DEFINED 01	5684
KNIGHT TRANSN INC 500	COM	499064103	12	500 SH	OTHER 01	
KNIGHT TRANSN INC	COM	499064103	4015	168145 SH	DEFINED 05	168145
KNIGHT TRANSN INC	COM	499064103	232	9700 SH	DEFINED 17	9700
KOGER EQUITY INC	COM	500228101	129	5506 SH	DEFINED 01	5506
KOGER EQUITY INC	COM	500228101	80	3420 SH	OTHER 01	3420
KOGER EQUITY INC	COM	500228101	300	12800 SH	DEFINED 08	12800
KOGER EQUITY INC	COM	500228101	228	9700 SH	DEFINED 17	9700
KOHL'S CORP	COM	500255104	4	75 SH	DEFINED	75
KOHL'S CORP 7247	COM	500255104	56706	1173304 SH	DEFINED 01	1166057
KOHL'S CORP 78379	COM	500255104	6240	129108 SH	OTHER 01	50729
KOHL'S CORP	COM	500255104	8139	168409 SH	DEFINED 05	168409
KOHL'S CORP	COM	500255104	6325	130861 SH	DEFINED 08	130861
KOHL'S CORP	COM	500255104	4591	95000 SH	CALL DEFINED 08	95000
KOHL'S CORP	COM	500255104	4	84 SH	DEFINED 11	84
KOHL'S CORP 160	COM	500255104	8	160 SH	DEFINED 13	
KOHL'S CORP 350	COM	500255104	17	350 SH	OTHER 13	
KOHL'S CORP	COM	500255104	630	13032 SH	DEFINED 17	13032
KOHL'S CORP 4315	COM	500255104	209	4315 SH	DEFINED 18	
KONINKLIJKE AHOLD N V 2071	SPON ADR NEW	500467303	17	2071 SH	DEFINED 01	
KONINKLIJKE AHOLD N V 7790 2084	SPON ADR NEW	500467303	117	14185 SH	OTHER 01	4311
KONINKLIJKE PHILIPS ELECTRS 1829	NY REG SH NE	500472303	550	18984 SH	DEFINED 01	17155
KONINKLIJKE PHILIPS ELECTRS 3075	NY REG SH NE	500472303	742	25605 SH	OTHER 01	22530
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NE	500472303	22340	770890 SH	DEFINED 08	770890
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NE	500472303	11	393 SH	DEFINED 17	393
KOOKMIN BK NEW 30400	SPONSORED AD	50049M109	2122	52455 SH	DEFINED 01	22055
KOOKMIN BK NEW 280	SPONSORED AD	50049M109	11	280 SH	OTHER 01	
KOPIN CORP 15200	COM	500600101	125	21700 SH	DEFINED 01	6500
KOPIN CORP	COM	500600101	1766	305450 SH	DEFINED 05	305450
KOPIN CORP	COM	500600101	24	4182 SH	DEFINED 08	4182
KOREA ELECTRIC PWR 150	SPONSORED AD	500631106	2	150 SH	DEFINED 01	
KOREA ELECTRIC PWR 5957 2188	SPONSORED AD	500631106	102	9930 SH	OTHER 01	1785
KOREA ELECTRIC PWR	SPONSORED AD	500631106	1325	128400 SH	DEFINED 08	128400
KOREA ELECTRIC PWR	SPONSORED AD	500631106	1325	128400 SH	DEFINED 17	128400
KOREA FD 500	COM	500634100	280	13161 SH	DEFINED 01	12661
KOSAN BIOSCIENCES INC	COM	50064W107	282	26516 SH	DEFINED 08	26516
KOSAN BIOSCIENCES INC	COM	50064W107	651	61286 SH	DEFINED 17	61286
KORN FERRY INTL	COM NEW	500643200	26	1625 SH	DEFINED 01	1625
KORN FERRY INTL 525	COM NEW	500643200	8	525 SH	OTHER 01	
KORN FERRY INTL	COM NEW	500643200	1247	77931 SH	DEFINED 05	77931
KORN FERRY INTL	COM NEW	500643200	154	9638 SH	DEFINED 08	9638
KORN FERRY INTL	COM NEW	500643200	91	5700 SH	DEFINED 17	5700
KOS PHARMACEUTICALS INC	COM	500648100	94	2302 SH	DEFINED 08	2302
KOS PHARMACEUTICALS INC	COM	500648100	407	10000 SH	CALL DEFINED 08	10000
KOS PHARMACEUTICALS INC	COM	500648100	757	18591 SH	DEFINED 17	18591
KRAFT FOODS INC 400	CL A	50075N104	212	6629 SH	DEFINED 01	6229
KRAFT FOODS INC 9040	CL A	50075N104	402	12573 SH	OTHER 01	3533
KRAFT FOODS INC	CL A	50075N104	93	2910 SH	DEFINED 05	2910
KRAFT FOODS INC	CL A	50075N104	3156	98600 SH	DEFINED 08	98600
KRAFT FOODS INC	CL A	50075N104	19	581 SH	DEFINED 17	581
KRAFT FOODS INC 5750	CL A	50075N104	184	5750 SH	DEFINED 18	
KRISPY KREME DOUGHNUTS INC 200	COM	501014104	262	7642 SH	DEFINED 01	7442

KRISPY KREME DOUGHNUTS INC 1100	COM		501014104	88	2550 SH	OTHER	01	1450
KRISPY KREME DOUGHNUTS INC	COM		501014104	4350	126665 SH	DEFINED	05	126665
KRISPY KREME DOUGHNUTS INC	COM		501014104	216	6280 SH	DEFINED	08	6280
KRISPY KREME DOUGHNUTS INC	COM		501014104	6353	185000 SH	CALL	DEFINED	185000
KRISPY KREME DOUGHNUTS INC	COM		501014104	137	3989 SH	DEFINED	17	3989
KROGER CO 79798 6000	COM		501044101	7004	420895 SH	DEFINED	01	335097
KROGER CO 52302	COM		501044101	870	52302 SH	OTHER	01	
KROGER CO 151200	COM		501044101	23899	1436214 SH	DEFINED	05	1285014
KROGER CO	COM		501044101	1946	116924 SH	DEFINED	08	116924
KROGER CO	COM		501044101	264	15889 SH	DEFINED	17	15889
KROLL INC 12400	COM		501049100	452	16825 SH	DEFINED	01	4425
KROLL INC 275	COM		501049100	7	275 SH	OTHER	01	
KROLL INC	COM		501049100	4963	184825 SH	DEFINED	05	184825
KROLL INC	COM		501049100	88	3276 SH	DEFINED	08	3276
KROLL INC	COM		501049100	12	449 SH	DEFINED	17	449
KRONOS INC 11100	COM		501052104	468	14375 SH	DEFINED	01	3275
KRONOS INC 125	COM		501052104	4	125 SH	OTHER	01	
KRONOS INC	COM		501052104	4485	137862 SH	DEFINED	05	137862
KRONOS INC	COM		501052104	271	8316 SH	DEFINED	08	8316
KRONOS INC	COM		501052104	566	17411 SH	DEFINED	17	17411
KULICKE & SOFFA INDS INC 13900	COM		501242101	220	18800 SH	DEFINED	01	4900
KULICKE & SOFFA INDS INC	COM		501242101	2622	224075 SH	DEFINED	05	224075
KULICKE & SOFFA INDS INC	COM		501242101	287	24540 SH	DEFINED	08	24540
KULICKE & SOFFA INDS INC	COM		501242101	561	47938 SH	DEFINED	17	47938
KYPHON INC	COM		501577100	124	5166 SH	DEFINED		5166
KYPHON INC	COM		501577100	1731	72405 SH	DEFINED	05	72405
KYPHON INC	COM		501577100	410	17132 SH	DEFINED	08	17132
KYPHON INC	COM		501577100	1674	70000 SH	CALL	DEFINED	70000
KYPHON INC	COM		501577100	389	16260 SH	DEFINED	17	16260
LNR PPTY CORP	NOTE	5.500%	501940AF7	1106	795000 PRN	DEFINED	08	795000
LSI LOGIC CORP	NOTE	4.000%	502161AG7	10418	10617000 PRN	DEFINED	08	10617000
LSI LOGIC CORP	NOTE	4.000%	502161AJ1	5822	5107000 PRN	DEFINED	08	5107000
LSI LOGIC CORP 7000	COM		502161102	326	34944 SH	DEFINED	01	27944
LSI LOGIC CORP 8020	COM		502161102	277	29620 SH	OTHER	01	21600
LSI LOGIC CORP 35000	COM		502161102	2085	223245 SH	DEFINED	05	188245
LSI LOGIC CORP	COM		502161102	66	7077 SH	DEFINED	08	7077
LSI LOGIC CORP	COM		502161102	80	8582 SH	DEFINED	17	8582
LTC PPTYS INC	COM		502175102	80	4400 SH	DEFINED	01	4400
LTC PPTYS INC	COM		502175102	283	15600 SH	DEFINED	08	15600
LTC PPTYS INC	COM		502175102	244	13500 SH	DEFINED	17	13500
LTX CORP	NOTE	4.250%	502392AE3	970	980000 PRN	DEFINED	17	980000
LTX CORP 1348	COM		502392103	255	16952 SH	DEFINED	01	15604
LTX CORP 668	COM		502392103	10	668 SH	OTHER	01	
LTX CORP	COM		502392103	5066	336147 SH	DEFINED	05	336147
LTX CORP	COM		502392103	153	10170 SH	DEFINED	08	10170
LTX CORP	COM		502392103	234	15523 SH	DEFINED	17	15523
L-3 COMMUNICATIONS HLDGS INC 2000	COM		502424104	438	7360 SH	DEFINED	01	5360
L-3 COMMUNICATIONS HLDGS INC 900	COM		502424104	348	5850 SH	OTHER	01	4950
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	13020	218893 SH	DEFINED	05	218893
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	1	11 SH	DEFINED	08	11
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	3694	62100 SH	CALL	DEFINED	62100
LA JOLLA PHARMACEUTICAL CO	COM		503459109	28	10088 SH	DEFINED	08	10088
LA QUINTA CORP	PAIRED CTF		50419U202	1282	170002 SH	DEFINED	01	170002
LA QUINTA CORP	PAIRED CTF		50419U202	63	8400 SH	DEFINED	05	8400
LA QUINTA CORP	PAIRED CTF		50419U202	225	29900 SH	DEFINED	08	29900
LA QUINTA CORP	PAIRED CTF		50419U202	1355	179702 SH	DEFINED	17	179702
LA Z BOY INC	COM		505336107	67	3095 SH	DEFINED	01	3095
LA Z BOY INC	COM		505336107	174	7982 SH	OTHER	01	7982
LA Z BOY INC	COM		505336107	4728	217302 SH	DEFINED	05	217302
LA Z BOY INC	COM		505336107	459	21100 SH	DEFINED	17	21100
LABONE INC NEW	COM		50540L105	1071	35100 SH	DEFINED	01	35100
LABONE INC NEW 2775	COM		50540L105	85	2775 SH	OTHER	01	
LABONE INC NEW	COM		50540L105	172	5642 SH	DEFINED	08	5642
LABONE INC NEW	COM		50540L105	122	4000 SH	DEFINED	17	4000
LABORATORY CORP AMER HLDGS 2093	COM NEW		50540R409	82	2093 SH	DEFINED	01	
LABORATORY CORP AMER HLDGS 1000 2382	COM NEW		50540R409	292	7450 SH	OTHER	01	4068

LABORATORY CORP AMER HLDGS	COM NEW	50540R409	55	1400	SH	DEFINED 05	1400
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	3513	89504	SH	DEFINED 08	89504
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	314	8000	SH	DEFINED 17	8000
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	1540	39225	SH	DEFINED 18	
39225							
LABOR READY INC	COM NEW	505401208	217	16075	SH	DEFINED 01	3775
12300							
LABOR READY INC	COM NEW	505401208	6	475	SH	OTHER 01	
475							
LABOR READY INC	COM NEW	505401208	2485	183775	SH	DEFINED 05	183775
LABOR READY INC	COM NEW	505401208	41	3038	SH	DEFINED 08	3038
LABRANCHE & CO INC	COM	505447102	25	2225	SH	DEFINED 01	2225
LABRANCHE & CO INC	COM	505447102	1388	123816	SH	DEFINED 05	123816
LABRANCHE & CO INC	COM	505447102	122	10900	SH	DEFINED 08	10900
LABRANCHE & CO INC	COM	505447102	617	55000	SH PUT	DEFINED 08	55000
LABRANCHE & CO INC	COM	505447102	168	15000	SH	DEFINED 17	15000
LABRANCHE & CO INC	COM	505447102	56	5000	SH PUT	DEFINED 17	5000
LACLEDE GROUP INC	COM	505597104	1381	45563	SH	DEFINED 01	42563
3000							
LACLEDE GROUP INC	COM	505597104	1520	50160	SH	OTHER 01	10059
40101							
LACLEDE GROUP INC	COM	505597104	2396	79075	SH	DEFINED 05	79075
LACLEDE GROUP INC	COM	505597104	15	500	SH	DEFINED 08	500
LAFARGE NORTH AMERICA INC	COM	505862102	33	800	SH	DEFINED 01	800
LAFARGE NORTH AMERICA INC	COM	505862102	137	3380	SH	OTHER 01	3380
LAFARGE NORTH AMERICA INC	COM	505862102	4	90	SH	DEFINED 05	90
LAFARGE NORTH AMERICA INC	COM	505862102	4	100	SH	DEFINED 08	100
LAFARGE NORTH AMERICA INC	COM	505862102	210	5168	SH	DEFINED 17	5168
LAIDLAW INTL INC	COM	50730R102	57	3900	SH	DEFINED 05	3900
LAIDLAW INTL INC	COM	50730R102	4426	304218	SH	DEFINED 08	304218
LAIDLAW INTL INC	COM	50730R102	849	58375	SH	DEFINED 17	58375
LAM RESEARCH CORP	COM	512807108	495	19723	SH	DEFINED 01	19723
LAM RESEARCH CORP	COM	512807108	40	1600	SH	OTHER 01	1125
475							
LAM RESEARCH CORP	COM	512807108	11565	460378	SH	DEFINED 05	460378
LAM RESEARCH CORP	COM	512807108	550	21905	SH	DEFINED 08	21905
LAM RESEARCH CORP	COM	512807108	679	27013	SH	DEFINED 17	27013
LAMAR ADVERTISING CO	CL A	512815101	7	171	SH	DEFINED 01	171
LAMAR ADVERTISING CO	CL A	512815101	52	1300	SH	DEFINED 05	1300
LAMAR ADVERTISING CO	CL A	512815101	174	4301	SH	DEFINED 17	4301
LANCASTER COLONY CORP	COM	513847103	302	7475	SH	DEFINED 01	7475
LANCASTER COLONY CORP	COM	513847103	2993	74079	SH	DEFINED 05	74079
LANCASTER COLONY CORP	COM	513847103	97	2400	SH	DEFINED 08	2400
LANCASTER COLONY CORP	COM	513847103	182	4500	SH	DEFINED 17	4500
LANCE INC	COM	514606102	1721	105178	SH	DEFINED 01	105178
LANCE INC	COM	514606102	597	36510	SH	OTHER 01	20660
15850							
LANCE INC	COM	514606102	2156	131775	SH	DEFINED 05	131775
LANCE INC	COM	514606102	226	13800	SH	DEFINED 08	13800
LANCE INC	COM	514606102	218	13300	SH	DEFINED 17	13300
LANDAMERICA FINL GROUP INC	COM	514936103	887	19597	SH	DEFINED 01	18984
613							
LANDAMERICA FINL GROUP INC	COM	514936103	402	8887	SH	OTHER 01	
8887							
LANDAMERICA FINL GROUP INC	COM	514936103	3926	86750	SH	DEFINED 05	86750
LANDAMERICA FINL GROUP INC	COM	514936103	77	1700	SH	DEFINED 08	1700
LANDAMERICA FINL GROUP INC	COM	514936103	86	1900	SH	DEFINED 17	1900
LANDRYS RESTAURANTS INC	COM	51508L103	295	9875	SH	DEFINED 01	2775
7100							
LANDRYS RESTAURANTS INC	COM	51508L103	6	200	SH	OTHER 01	
200							
LANDRYS RESTAURANTS INC	COM	51508L103	3628	121625	SH	DEFINED 05	121625
LANDRYS RESTAURANTS INC	COM	51508L103	57	1900	SH	DEFINED 08	1900
LANDSTAR SYS INC	COM	515098101	53	1290	SH	DEFINED 01	1290
LANDSTAR SYS INC	COM	515098101	6	150	SH	OTHER 01	
150							
LANDSTAR SYS INC	COM	515098101	5019	122575	SH	DEFINED 05	122575
LANDSTAR SYS INC	COM	515098101	2657	64876	SH	DEFINED 08	64876
LATTICE SEMICONDUCTOR CORP	NOTE	518415AE4	743	740000	PRN	DEFINED 17	740000
LATTICE SEMICONDUCTOR CORP	COM	518415104	174	19983	SH	DEFINED 01	19983
LATTICE SEMICONDUCTOR CORP	COM	518415104		25	SH	OTHER 01	
25							
LATTICE SEMICONDUCTOR CORP	COM	518415104	2039	233567	SH	DEFINED 05	233567
LATTICE SEMICONDUCTOR CORP	COM	518415104	118	13548	SH	DEFINED 08	13548
LAUDER ESTEE COS INC	CL A	518439104	1070	24138	SH	DEFINED 01	21538
2600							
LAUDER ESTEE COS INC	CL A	518439104	939	21166	SH	OTHER 01	17021
4145							
LAUDER ESTEE COS INC	CL A	518439104	88	1974	SH	DEFINED 05	1974
LAUDER ESTEE COS INC	CL A	518439104	13	300	SH	DEFINED 08	300
LAUDER ESTEE COS INC	CL A	518439104	22	500	SH	DEFINED 13	500
LAUDER ESTEE COS INC	CL A	518439104	243	5475	SH	DEFINED 17	5475
LAWSON PRODS INC	COM	520776105	96	2950	SH	DEFINED 01	750
2200							
LAWSON PRODS INC	COM	520776105	1362	41900	SH	DEFINED 05	41900

LAWSON SOFTWARE INC 3525	COM	520780107	213	25611 SH	DEFINED 01	22086
LAWSON SOFTWARE INC	COM	520780107	2955	355968 SH	DEFINED 05	355968
LAWSON SOFTWARE INC	COM	520780107	65	7800 SH	DEFINED 08	7800
LAWSON SOFTWARE INC	COM	520780107	557	67142 SH	DEFINED 17	67142
LAYNE CHRISTENSEN CO	COM	521050104	2111	143933 SH	DEFINED 01	143933
LEAR CORP	COM	521865105	4	60 SH	DEFINED	60
LEAR CORP 7702	COM	521865105	62442	1007772 SH	DEFINED 01	1000070
LEAR CORP 74877	COM	521865105	8574	138380 SH	OTHER 01	63503
LEAR CORP	COM	521865105	9255	149367 SH	DEFINED 05	149367
LEAR CORP 130	COM	521865105	8	130 SH	DEFINED 13	
LEAR CORP	COM	521865105	81	1300 SH	DEFINED 17	1300
LEE ENTERPRISES INC 500	COM	523768109	131	2910 SH	DEFINED 01	2410
LEE ENTERPRISES INC 175	COM	523768109	30	675 SH	OTHER 01	500
LEE ENTERPRISES INC	COM	523768109	4265	94390 SH	DEFINED 05	94390
LEGGETT & PLATT INC 46202	COM	524660107	32067	1352464 SH	DEFINED 01	1306262
LEGGETT & PLATT INC 1665	COM	524660107	6078	256350 SH	OTHER 01	254685
LEGGETT & PLATT INC	COM	524660107	2150	90690 SH	DEFINED 05	90690
LEGGETT & PLATT INC	COM	524660107	164	6916 SH	DEFINED 08	6916
LEGG MASON INC	COM	524901105	649	7000 SH	DEFINED 01	7000
LEGG MASON INC 1350	COM	524901105	206	2216 SH	OTHER 01	866
LEGG MASON INC	COM	524901105	22183	239094 SH	DEFINED 05	239094
LEGG MASON INC	COM	524901105	283	3050 SH	DEFINED 08	3050
LEHMAN BROS HLDGS INC 4315	COM	524908100	5291	63843 SH	DEFINED 01	59528
LEHMAN BROS HLDGS INC 19416	COM	524908100	5238	63209 SH	OTHER 01	43793
LEHMAN BROS HLDGS INC 23500	COM	524908100	26996	325761 SH	DEFINED 05	302261
LEHMAN BROS HLDGS INC	COM	524908100	1270	15329 SH	DEFINED 08	15329
LEHMAN BROS HLDGS INC	COM	524908100	2	19 SH	DEFINED 11	19
LEHMAN BROS HLDGS INC	COM	524908100	1171	14128 SH	DEFINED 17	14128
LENNAR CORP	CL A	526057104	3235	59866 SH	DEFINED 01	59866
LENNAR CORP 1850	CL A	526057104	128	2378 SH	OTHER 01	528
LENNAR CORP	CL A	526057104	17495	323798 SH	DEFINED 05	323798
LENNAR CORP	CL A	526057104	1205	22300 SH	DEFINED 08	22300
LENNAR CORP 3845300	CL A	526057104	673713	12469232 SH	DEFINED 11	8623932
LENNAR CORP	CL A	526057104	1279	23675 SH	DEFINED 17	23675
LENNAR CORP 3400	CL A	526057104	184	3400 SH	OTHER 17	
LENNAR CORP	CL B	526057302	407	8000 SH	DEFINED 08	8000
LENNAR CORP 141300	CL B	526057302	27810	546251 SH	DEFINED 11	404951
LENNAR CORP 340	CL B	526057302	17	340 SH	OTHER 17	
LENNOX INTL INC 9800	COM	526107107	774	41700 SH	DEFINED 01	31900
LENNOX INTL INC	COM	526107107	4638	250050 SH	DEFINED 05	250050
LENNOX INTL INC	COM	526107107	45	2400 SH	DEFINED 08	2400
LENNOX INTL INC	COM	526107107	241	13000 SH	DEFINED 17	13000
LEUCADIA NATL CORP 2800	COM	527288104	150	2818 SH	DEFINED 01	18
LEUCADIA NATL CORP 175	COM	527288104	163	3055 SH	OTHER 01	2880
LEUCADIA NATL CORP	COM	527288104	7686	144258 SH	DEFINED 05	144258
LEUCADIA NATL CORP	COM	527288104	405	7600 SH	DEFINED 08	7600
LEUCADIA NATL CORP	COM	527288104	373	7000 SH	DEFINED 17	7000
LEVEL 3 COMMUNICATIONS INC	NOTE	6.000% 52729NAG5	244	400000 PRN	DEFINED 17	400000
LEVEL 3 COMMUNICATIONS INC	NOTE	2.875% 52729NBA7	2425	2900000 PRN	DEFINED 17	2900000
LEVEL 3 COMMUNICATIONS INC 376250	COM	52729N100	1976	494110 SH	DEFINED 01	117860
LEVEL 3 COMMUNICATIONS INC 750	COM	52729N100	288	72116 SH	OTHER 01	71366
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	12	3000 SH	DEFINED 05	3000
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	4935	1233821 SH	DEFINED 08	1233821
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	377	94345 SH	DEFINED 17	94345
LEVEL 3 COMMUNICATIONS INC 2300	COM	52729N100	9	2300 SH	DEFINED 18	
LEVITT CORP	CL A	52742P108	57	2325 SH	DEFINED 05	2325
LEVITT CORP	CL A	52742P108	211	8600 SH	DEFINED 08	8600
LEVITT CORP	CL A	52742P108	810	33050 SH	DEFINED 17	33050
LEXAR MEDIA INC 3000	COM	52886P104	50	3000 SH	OTHER 01	
LEXAR MEDIA INC	COM	52886P104	205	12372 SH	DEFINED 08	12372
LEXAR MEDIA INC	COM	52886P104	33	2000 SH	DEFINED 18	

2000								
LEXICON GENETICS INC	COM	528872104	8	1260	SH	OTHER	01	1260
LEXICON GENETICS INC	COM	528872104	224	35800	SH	DEFINED	08	35800
LEXICON GENETICS INC	COM	528872104	185	29500	SH	DEFINED	17	29500
LEXINGTON CORP PPTYS TR	COM	529043101	435	19948	SH	DEFINED	01	19948
LEXINGTON CORP PPTYS TR	COM	529043101	44	2000	SH	OTHER	01	2000
LEXINGTON CORP PPTYS TR	COM	529043101	2068	94900	SH	DEFINED	05	94900
LEXINGTON CORP PPTYS TR	COM	529043101	20	900	SH	DEFINED	08	900
LEXINGTON CORP PPTYS TR	COM	529043101	353	16213	SH	DEFINED	17	16213
LEXMARK INTL NEW	CL A	529771107	927	10077	SH	DEFINED	01	10077
LEXMARK INTL NEW	CL A	529771107	144	1570	SH	OTHER	01	10
1560								
LEXMARK INTL NEW	CL A	529771107	6053	65794	SH	DEFINED	05	57394
8400								
LEXMARK INTL NEW	CL A	529771107	1990	21632	SH	DEFINED	08	21632
LIBBEY INC	COM	529898108	12	475	SH	DEFINED	01	475
LIBBEY INC	COM	529898108	1456	56150	SH	DEFINED	05	56150
LIBBEY INC	COM	529898108	5	194	SH	DEFINED	08	194
LIBERTY ALL STAR EQUITY FD	SH BEN INT	530158104	76	7584	SH	DEFINED	01	7584
LIBERTY ALL STAR EQUITY FD	SH BEN INT	530158104	63	6276	SH	OTHER	01	6276
LIBERTY CORP S C	COM	530370105	572	12356	SH	DEFINED	01	12356
LIBERTY CORP S C	COM	530370105	418	9030	SH	OTHER	01	9030
LIBERTY CORP S C	COM	530370105	134	2900	SH	DEFINED	08	2900
LIBERTY MEDIA CORP	DEB 4.000%	530715AG6	63410	83848000	PRN	DEFINED	08	83848000
LIBERTY MEDIA CORP NEW	COM SER A	530718105	16317	1490178	SH	DEFINED	01	886504
593730 9944								
LIBERTY MEDIA CORP NEW	COM SER A	530718105	15303	1397518	SH	OTHER	01	
1397518								
LIBERTY MEDIA CORP NEW	COM SER A	530718105	242	22065	SH	DEFINED	05	22065
LIBERTY MEDIA CORP NEW	COM SER A	530718105	76	6900	SH	DEFINED	08	6900
LIBERTY MEDIA CORP NEW	COM SER A	530718105	3480	317800	SH CALL	DEFINED	08	317800
LIBERTY MEDIA CORP NEW	COM SER A	530718105		41	SH	DEFINED	11	41
LIBERTY MEDIA CORP NEW	COM SER A	530718105	12071	1102402	SH	DEFINED	17	1102402
LIBERTY MEDIA CORP NEW	COM SER A	530718105	1701	155380	SH	DEFINED	18	
155380								
LIBERTY PPTY TR	SH BEN INT	531172104	187	4150	SH	DEFINED	01	4150
LIBERTY PPTY TR	SH BEN INT	531172104	126	2803	SH	OTHER	01	286
2517								
LIBERTY PPTY TR	SH BEN INT	531172104	7799	173300	SH	DEFINED	05	173300
LIBERTY PPTY TR	SH BEN INT	531172104	59	1300	SH	DEFINED	08	1300
LIFEPOINT INC	COM	53215R100	8	20900	SH	DEFINED	08	20900
LIFEPOINT HOSPITALS INC	COM	53219L109	361	11165	SH	DEFINED	01	10155
1010								
LIFEPOINT HOSPITALS INC	COM	53219L109	7	227	SH	OTHER	01	52
175								
LIFEPOINT HOSPITALS INC	COM	53219L109	2525	78092	SH	DEFINED	05	78092
LIFEPOINT HOSPITALS INC	COM	53219L109	307	9490	SH	DEFINED	08	9490
LIFEPOINT HOSPITALS INC	COM	53219L109	627	19400	SH	DEFINED	17	19400
LIGAND PHARMACEUTICALS INC	CL B	53220K207	20	1000	SH	DEFINED	01	1000
LIGAND PHARMACEUTICALS INC	CL B	53220K207	4	200	SH	OTHER	01	200
LIGAND PHARMACEUTICALS INC	CL B	53220K207	1507	74954	SH	DEFINED	08	74954
LIGAND PHARMACEUTICALS INC	CL B	53220K207	756	37617	SH	DEFINED	17	37617
LIGHTBRIDGE INC	COM	532226107	83	14058	SH	DEFINED	08	14058
LIGHTBRIDGE INC	COM	532226107	52	8800	SH	DEFINED	17	8800
LILLY ELI & CO	COM	532457108	5	75	SH	DEFINED		75
LILLY ELI & CO	COM	532457108	146131	2184313	SH	DEFINED	01	2093010
91303								
LILLY ELI & CO	COM	532457108	71988	1076047	SH	OTHER	01	595496
480551								
LILLY ELI & CO	COM	532457108	10035	150000	SH CALL	DEFINED	01	150000
LILLY ELI & CO	COM	532457108	41697	623280	SH	DEFINED	05	555580
67700								
LILLY ELI & CO	COM	532457108	2925	43720	SH	DEFINED	08	43720
LILLY ELI & CO	COM	532457108	32112	480000	SH CALL	DEFINED	08	480000
LILLY ELI & CO	COM	532457108	26426	395000	SH PUT	DEFINED	08	395000
LILLY ELI & CO	COM	532457108	239288	3576797	SH	DEFINED	11	3011874
564923								
LILLY ELI & CO	COM	532457108	41	610	SH	DEFINED	13	330
280								
LILLY ELI & CO	COM	532457108	6200	92670	SH	DEFINED	17	92670
LILLY ELI & CO	COM	532457108	5018	75000	SH CALL	DEFINED	17	75000
LILLY ELI & CO	COM	532457108	5018	75000	SH PUT	DEFINED	17	75000
LILLY ELI & CO	COM	532457108	2949	44086	SH	DEFINED	18	
44086								
LIMITED BRANDS INC	COM	532716107	1891	94537	SH	DEFINED	01	33287
61250								
LIMITED BRANDS INC	COM	532716107	985	49272	SH	OTHER	01	43977
5295								
LIMITED BRANDS INC	COM	532716107	72970	3648491	SH	DEFINED	05	3648491
LIMITED BRANDS INC	COM	532716107	302	15100	SH	DEFINED	08	15100
LIMITED BRANDS INC	COM	532716107	283	14146	SH	DEFINED	17	14146
LIN TV CORP	CL A	532774106	11338	476190	SH	DEFINED		476190
LIN TV CORP	CL A	532774106	231	9700	SH	DEFINED	08	9700
LIN TV CORP	CL A	532774106	102	4300	SH	DEFINED	17	4300
LINCARE HLDGS INC	DBCV 3.000%	532791AB6	6554	6473000	PRN	DEFINED	08	6473000

LINCARE HLDGS INC 1900	COM	532791100	428	13632 SH	DEFINED 01	11732
LINCARE HLDGS INC 300	COM	532791100	136	4325 SH	OTHER 01	4025
LINCARE HLDGS INC	COM	532791100	11006	350503 SH	DEFINED 05	350503
LINCARE HLDGS INC	COM	532791100	279	8900 SH	DEFINED 08	8900
LINCARE HLDGS INC	COM	532791100	13031	415000 SH	CALL DEFINED 08	415000
LINCARE HLDGS INC	COM	532791100	13031	415000 SH	PUT DEFINED 08	415000
LINCARE HLDGS INC	COM	532791100	25	790 SH	DEFINED 17	790
LINCARE HLDGS INC 410	COM	532791100	13	410 SH	DEFINED 18	
LINCOLN ELEC HLDGS INC	COM	533900106	170	6026 SH	DEFINED 08	6026
LINCOLN ELEC HLDGS INC	COM	533900106	37	1300 SH	DEFINED 17	1300
LINCOLN NATL CORP IND 5780	COM	534187109	8338	176205 SH	DEFINED 01	170425
LINCOLN NATL CORP IND 36824	COM	534187109	8743	184772 SH	OTHER 01	147948
LINCOLN NATL CORP IND 5100	COM	534187109	4358	92100 SH	DEFINED 05	87000
LINCOLN NATL CORP IND	COM	534187109	2632	55612 SH	DEFINED 08	55612
LINCOLN NATL CORP IND	COM	534187109	238	5039 SH	DEFINED 17	5039
LINDSAY MFG CO	COM	535555106	179	7425 SH	DEFINED 01	7425
LINDSAY MFG CO	COM	535555106	1168	48500 SH	DEFINED 05	48500
LINDSAY MFG CO	COM	535555106	22	926 SH	DEFINED 08	926
LINEAR TECHNOLOGY CORP 1200	COM	535678106	2087	56256 SH	DEFINED 01	55056
LINEAR TECHNOLOGY CORP 29150	COM	535678106	2151	57984 SH	OTHER 01	28834
LINEAR TECHNOLOGY CORP	COM	535678106	10344	278884 SH	DEFINED 05	278884
LINEAR TECHNOLOGY CORP	COM	535678106	57	1530 SH	DEFINED 11	1530
LINEAR TECHNOLOGY CORP	COM	535678106	51	1373 SH	DEFINED 17	1373
LINENS N THINGS INC 11300	COM	535679104	556	15700 SH	DEFINED 01	4400
LINENS N THINGS INC 1075	COM	535679104	38	1075 SH	OTHER 01	
LINENS N THINGS INC	COM	535679104	6867	193925 SH	DEFINED 05	193925
LINENS N THINGS INC	COM	535679104	141	3984 SH	DEFINED 08	3984
LINENS N THINGS INC	COM	535679104	8853	250000 SH	CALL DEFINED 08	250000
LINENS N THINGS INC	COM	535679104	20	553 SH	DEFINED 17	553
LIONS GATE ENTMNT CORP	COM NEW	535919203	445	71250 SH	DEFINED 17	71250
LIONBRIDGE TECHNOLOGIES INC	COM	536252109	20	2045 SH	DEFINED 01	2045
LIONBRIDGE TECHNOLOGIES INC	COM	536252109	63	6478 SH	DEFINED 08	6478
LIONBRIDGE TECHNOLOGIES INC	COM	536252109	36	3720 SH	DEFINED 17	3720
LITHIA MTRS INC	CL A	536797103	416	15034 SH	DEFINED 08	15034
LITHIA MTRS INC	CL A	536797103	617	22300 SH	DEFINED 17	22300
LIZ CLAIBORNE INC 100	COM	539320101	1795	48935 SH	DEFINED 01	48835
LIZ CLAIBORNE INC 8025	COM	539320101	402	10953 SH	OTHER 01	2928
LIZ CLAIBORNE INC	COM	539320101	2439	66472 SH	DEFINED 05	66472
LIZ CLAIBORNE INC	COM	539320101	460	12528 SH	DEFINED 08	12528
LIZ CLAIBORNE INC	COM	539320101	365	9953 SH	DEFINED 17	9953
LOCKHEED MARTIN CORP	COM	539830109	2	50 SH	DEFINED	50
LOCKHEED MARTIN CORP 20867	COM	539830109	104751	2295168 SH	DEFINED 01	2274301
LOCKHEED MARTIN CORP 347204	COM	539830109	29153	638767 SH	OTHER 01	291563
LOCKHEED MARTIN CORP	COM	539830109	41647	912511 SH	DEFINED 05	912511
LOCKHEED MARTIN CORP	COM	539830109	545	11948 SH	DEFINED 08	11948
LOCKHEED MARTIN CORP	COM	539830109	115	2517 SH	DEFINED 11	2517
LOCKHEED MARTIN CORP 137	COM	539830109	8	170 SH	DEFINED 13	33
LOCKHEED MARTIN CORP 333	COM	539830109	15	333 SH	OTHER 13	
LOCKHEED MARTIN CORP	COM	539830109	343	7520 SH	DEFINED 17	7520
LOCKHEED MARTIN CORP 21359	COM	539830109	975	21359 SH	DEFINED 18	
LOEWS CORP 1050000	NOTE	3.125% 540424AL2	1036	1050000 PRN	DEFINED 18	
LOEWS CORP 825	COM	540424108	1525	25819 SH	DEFINED 01	24994
LOEWS CORP 5460	COM	540424108	584	9885 SH	OTHER 01	4425
LOEWS CORP 41000	COM	540424108	7523	127375 SH	DEFINED 05	86375
LOEWS CORP	COM	540424108	595	10080 SH	DEFINED 08	10080
LOEWS CORP	COM	540424108	233	3939 SH	DEFINED 17	3939
LOEWS CORP	CAROLNA GP S	540424207	60	2200 SH	OTHER 01	2200
LOEWS CORP	CAROLNA GP S	540424207	11	400 SH	DEFINED 05	400
LOEWS CORP	CAROLNA GP S	540424207	3	100 SH	DEFINED 08	100
LOEWS CORP	CAROLNA GP S	540424207	345	12600 SH	DEFINED 17	12600
LOGITECH INTERNATIONAL S A	SPONSORED AD	541419107	2552	55768 SH	DEFINED 08	55768
LONE STAR STEAKHOUSE SALOON 16000	COM	542307103	577	19750 SH	DEFINED 01	3750
LONE STAR STEAKHOUSE SALOON	COM	542307103	37	1275 SH	OTHER 01	

1275							
LONE STAR STEAKHOUSE SALOON	COM	542307103	3034	103950	SH	DEFINED 05	103950
LONE STAR STEAKHOUSE SALOON	COM	542307103	26	900	SH	DEFINED 08	900
LONE STAR TECHNOLOGIES INC	COM	542312103	248	14025	SH	DEFINED 01	14025
LONE STAR TECHNOLOGIES INC	COM	542312103	2090	118275	SH	DEFINED 05	118275
LONE STAR TECHNOLOGIES INC	COM	542312103	108	6132	SH	DEFINED 08	6132
LONGS DRUG STORES CORP	COM	543162101	105	5550	SH	DEFINED 01	5550
LONGS DRUG STORES CORP	COM	543162101	47	2500	SH	OTHER 01	
2500							
LONGS DRUG STORES CORP	COM	543162101	1462	77620	SH	DEFINED 05	77620
LONGS DRUG STORES CORP	COM	543162101	166	8830	SH	DEFINED 08	8830
LONGS DRUG STORES CORP	COM	543162101	109	5800	SH	DEFINED 17	5800
LONGVIEW FIBRE CO	COM	543213102	206	18482	SH	DEFINED 01	18482
LONGVIEW FIBRE CO	COM	543213102	734	65738	SH	OTHER 01	33850
31888							
LONGVIEW FIBRE CO	COM	543213102	1181	105814	SH	DEFINED 05	105814
LONGVIEW FIBRE CO	COM	543213102	66	5940	SH	DEFINED 08	5940
LOOKSMART LTD	COM	543442107	31	15702	SH	DEFINED 08	15702
LOUISIANA PAC CORP	COM	546347105	562	21797	SH	DEFINED 01	21797
LOUISIANA PAC CORP	COM	546347105	214	8306	SH	OTHER 01	1189
7117							
LOUISIANA PAC CORP	COM	546347105	1586	61482	SH	DEFINED 05	61482
LOUISIANA PAC CORP	COM	546347105	941	36460	SH	DEFINED 08	36460
LOUISIANA PAC CORP	COM	546347105	235	9100	SH	DEFINED 17	9100
LOUISIANA PAC CORP	COM	546347105	5	200	SH	DEFINED 18	
200							
LOWES COS INC	NOTE	548661CF2	10907	11791000	PRN	DEFINED 08	11791000
LOWES COS INC	NOTE	0.861% 548661CG0	3295	3083000	PRN	DEFINED 08	3083000
LOWES COS INC	COM	548661107	56031	998245	SH	DEFINED 01	967200
31045							
LOWES COS INC	COM	548661107	19772	352248	SH	OTHER 01	132119
220129							
LOWES COS INC	COM	548661107	28134	501233	SH	DEFINED 05	421433
79800							
LOWES COS INC	COM	548661107	5583	99468	SH	DEFINED 08	99468
LOWES COS INC	COM	548661107	12871	229300	SH	CALL DEFINED 08	229300
LOWES COS INC	COM	548661107	799496	14243656	SH	DEFINED 11	11229209
3014447							
LOWES COS INC	COM	548661107	155	2765	SH	DEFINED 17	2765
LOWES COS INC	COM	548661107	281	5000	SH	DEFINED 18	
5000							
LUBRIZOL CORP	COM	549271104	777	24690	SH	DEFINED 01	23950
740							
LUBRIZOL CORP	COM	549271104	170	5400	SH	OTHER 01	1000
4400							
LUBRIZOL CORP	COM	549271104	3366	106893	SH	DEFINED 05	106893
LUBYS INC	COM	549282101	1	200	SH	DEFINED 01	200
LUBYS INC	COM	549282101	92	15500	SH	DEFINED 17	15500
LUCENT TECHNOLOGIES INC	DBCV	2.750% 549463AG2	28522	19062000	PRN	DEFINED 08	19062000
LUCENT TECHNOLOGIES INC	DBCV	2.750% 549463AH0	12660	8070000	PRN	DEFINED 08	8070000
LUCENT TECHNOLOGIES INC	COM	549463107	3702	900620	SH	DEFINED 01	798500
102120							
LUCENT TECHNOLOGIES INC	COM	549463107	1715	417336	SH	OTHER 01	207200
210136							
LUCENT TECHNOLOGIES INC	COM	549463107	7750	1885530	SH	DEFINED 05	1885530
LUCENT TECHNOLOGIES INC	COM	549463107	14	3400	SH	DEFINED 08	3400
LUCENT TECHNOLOGIES INC	COM	549463107	674	164000	SH	CALL DEFINED 08	164000
LUCENT TECHNOLOGIES INC	COM	549463107	4	1000	SH	DEFINED 11	1000
LUCENT TECHNOLOGIES INC	COM	549463107	189	46064	SH	DEFINED 17	46064
LUCENT TECHNOLOGIES INC	COM	549463107	136	33170	SH	DEFINED 18	
33170							
LUFKIN INDS INC	COM	549764108	5	151	SH	DEFINED 01	151
LUFKIN INDS INC	COM	549764108	163	5250	SH	DEFINED 08	5250
LUFKIN INDS INC	COM	549764108	137	4400	SH	DEFINED 17	4400
LUMINEX CORP DEL	COM	55027E102	3	322	SH	DEFINED 01	322
LUMINEX CORP DEL	COM	55027E102	260	28752	SH	DEFINED 08	28752
LUMINEX CORP DEL	COM	55027E102	339	37500	SH	DEFINED 17	37500
LUMINENT MTG CAP INC	COM	550278303	932	65889	SH	DEFINED 01	65889
LUMINENT MTG CAP INC	COM	550278303	23	1600	SH	DEFINED 08	1600
LUMINENT MTG CAP INC	COM	550278303	932	65889	SH	DEFINED 17	65889
LYDALL INC DEL	COM	550819106	19	1875	SH	DEFINED 01	1375
500							
LYDALL INC DEL	COM	550819106	684	67100	SH	DEFINED 05	67100
LYDALL INC DEL	COM	550819106	3	282	SH	DEFINED 08	282
LYONDELL CHEMICAL CO	COM	552078107	61755	4161375	SH	DEFINED 01	4161375
LYONDELL CHEMICAL CO	COM	552078107	2	125	SH	OTHER 01	
125							
LYONDELL CHEMICAL CO	COM	552078107	5448	367109	SH	DEFINED 05	367109
LYONDELL CHEMICAL CO	COM	552078107	2983	201000	SH	DEFINED 08	201000
LYONDELL CHEMICAL CO	COM	552078107	698	47013	SH	DEFINED 17	47013
M & T BK CORP	COM	55261F104	1293	14386	SH	DEFINED 01	14386
M & T BK CORP	COM	55261F104	956	10645	SH	OTHER 01	5220
5425							
M & T BK CORP	COM	55261F104	8387	93345	SH	DEFINED 05	66845
26500							

M & T BK CORP	COM	55261F104	540	6014 SH	DEFINED 08	6014
M & T BK CORP	COM	55261F104	137	1526 SH	DEFINED 17	1526
MAF BANCORP INC	COM	55261R108	395	9087 SH	DEFINED 01	4691
4396						
MAF BANCORP INC	COM	55261R108	22	504 SH	OTHER 01	
504						
MAF BANCORP INC	COM	55261R108	6250	143800 SH	DEFINED 05	143800
MAF BANCORP INC	COM	55261R108	74	1700 SH	DEFINED 08	1700
MBIA INC	COM	55262C100	4121	65721 SH	DEFINED 01	65071
650						
MBIA INC	COM	55262C100	3785	60364 SH	OTHER 01	14900
45464						
MBIA INC	COM	55262C100	7864	125425 SH	DEFINED 05	88925
36500						
MBIA INC	COM	55262C100	2014	32124 SH	DEFINED 08	32124
MBIA INC	COM	55262C100	125	2000 SH	PUT DEFINED 08	2000
MBIA INC	COM	55262C100	130	2073 SH	DEFINED 17	2073
MBNA CORP	COM	55262L100	4	150 SH	DEFINED	150
MBNA CORP	COM	55262L100	109317	3956451 SH	DEFINED 01	3838928
117523						
MBNA CORP	COM	55262L100	27745	1004171 SH	OTHER 01	494380
509791						
MBNA CORP	COM	55262L100	27055	979187 SH	DEFINED 05	831187
148000						
MBNA CORP	COM	55262L100	1629	58960 SH	DEFINED 08	58960
MBNA CORP	COM	55262L100	26	930 SH	DEFINED 13	723
207						
MBNA CORP	COM	55262L100	3	123 SH	OTHER 13	
123						
MBNA CORP	COM	55262L100	835	30236 SH	DEFINED 17	30236
MBNA CORP	COM	55262L100	33	1200 SH	DEFINED 18	
1200						
MB FINANCIAL INC NEW	COM	55264U108	949	24350 SH	DEFINED 01	24350
MB FINANCIAL INC NEW	COM	55264U108	110	2813 SH	DEFINED 08	2813
M D C HLDGS INC	COM	552676108	1095	15551 SH	DEFINED 01	6766
5033 3752						
M D C HLDGS INC	COM	552676108	154	2192 SH	OTHER 01	
2192						
M D C HLDGS INC	COM	552676108	9997	142001 SH	DEFINED 05	142001
M D C HLDGS INC	COM	552676108	144933	2058704 SH	DEFINED 11	1492427
566277						
M D C HLDGS INC	COM	552676108	20	286 SH	DEFINED 17	286
MDS INC	COM	55269P302	224	13391 SH	DEFINED 17	13391
MDU RES GROUP INC	COM	552690109	396	16862 SH	DEFINED 01	16862
MDU RES GROUP INC	COM	552690109	528	22498 SH	OTHER 01	10875
11623						
MDU RES GROUP INC	COM	552690109	5697	242522 SH	DEFINED 05	242522
MEMC ELECTR MATLS INC	COM	552715104	10	1100 SH	DEFINED 01	1100
MEMC ELECTR MATLS INC	COM	552715104	9	1000 SH	OTHER 01	1000
MEMC ELECTR MATLS INC	COM	552715104	1324	144700 SH	DEFINED 08	144700
MEMC ELECTR MATLS INC	COM	552715104	632	69124 SH	DEFINED 17	69124
MFA MTG INVTs INC	COM	55272X102	118	11700 SH	DEFINED 08	11700
MFS INTER INCOME TR	SH BEN INT	55273C107	211	30288 SH	DEFINED 01	30288
MFS INTER INCOME TR	SH BEN INT	55273C107	133	19081 SH	OTHER 01	19081
MFS MULTIMARKET INCOME TR	SH BEN INT	552737108	55	8642 SH	DEFINED 01	
8642						
MFS MULTIMARKET INCOME TR	SH BEN INT	552737108	278	43477 SH	OTHER 01	21642
700 21135						
MFS MUN INCOME TR	SH BEN INT	552738106	38	4700 SH	DEFINED 01	4700
MFS MUN INCOME TR	SH BEN INT	552738106	272	33700 SH	OTHER 01	4000
29700						
MGIC INVT CORP WIS	COM	552848103	6064	94418 SH	DEFINED 01	89418
5000						
MGIC INVT CORP WIS	COM	552848103	1663	25895 SH	OTHER 01	750
25145						
MGIC INVT CORP WIS	COM	552848103	6199	96516 SH	DEFINED 05	63316
33200						
MGIC INVT CORP WIS	COM	552848103	346	5392 SH	DEFINED 08	5392
MGIC INVT CORP WIS	COM	552848103	5697	88700 SH	CALL DEFINED 08	88700
MGIC INVT CORP WIS	COM	552848103	2248	35000 SH	PUT DEFINED 08	35000
MGIC INVT CORP WIS	COM	552848103	475	7393 SH	DEFINED 17	7393
MGI PHARMA INC	COM	552880106	691	11280 SH	DEFINED 01	2980
8300						
MGI PHARMA INC	COM	552880106	8	125 SH	OTHER 01	
125						
MGI PHARMA INC	COM	552880106	9368	152925 SH	DEFINED 05	152925
MGI PHARMA INC	COM	552880106	94	1534 SH	DEFINED 08	1534
MGI PHARMA INC	COM	552880106	143	2328 SH	DEFINED 17	2328
MGI PHARMA INC	COM	552880106	227	3700 SH	DEFINED 18	
3700						
MGM MIRAGE	COM	552953101	95	2100 SH	DEFINED 01	1400
700						
MGM MIRAGE	COM	552953101	82	1800 SH	OTHER 01	900
900						
MGM MIRAGE	COM	552953101	27	600 SH	DEFINED 05	600

MGM MIRAGE	COM	552953101	9	200 SH	DEFINED 08	200
MGM MIRAGE	COM	552953101	249	5500 SH	CALL DEFINED 08	5500
MKS INSTRUMENT INC 975	COM	55306N104	211	8800 SH	DEFINED 01	7825
MKS INSTRUMENT INC	COM	55306N104	6634	276311 SH	DEFINED 05	276311
MKS INSTRUMENT INC	COM	55306N104	118	4894 SH	DEFINED 08	4894
MKS INSTRUMENT INC 10000	COM	55306N104	240	10000 SH	DEFINED 18	
MPS GROUP INC	COM	553409103	152	13625 SH	DEFINED 01	13625
MPS GROUP INC 475	COM	553409103	5	475 SH	OTHER 01	
MPS GROUP INC	COM	553409103	2474	222502 SH	DEFINED 05	222502
MPS GROUP INC	COM	553409103	94	8480 SH	DEFINED 08	8480
MRO SOFTWARE INC 755	COM	55347W105	33	2875 SH	DEFINED 01	2120
MRO SOFTWARE INC 395	COM	55347W105	5	395 SH	OTHER 01	
MRO SOFTWARE INC	COM	55347W105	1189	102325 SH	DEFINED 05	102325
MRO SOFTWARE INC	COM	55347W105	118	10149 SH	DEFINED 08	10149
MRO SOFTWARE INC	COM	55347W105	110	9500 SH	DEFINED 17	9500
MRV COMMUNICATIONS INC	COM	553477100	2	500 SH	DEFINED 01	500
MRV COMMUNICATIONS INC	COM	553477100	68	20300 SH	DEFINED 08	20300
MSC SOFTWARE CORP	COM	553531104	4	500 SH	OTHER 01	500
MSC SOFTWARE CORP	COM	553531104	41	4666 SH	DEFINED 08	4666
MSC SOFTWARE CORP	COM	553531104	141	16000 SH	DEFINED 17	16000
MTR GAMING GROUP INC	COM	553769100	233	23030 SH	DEFINED 08	23030
MTR GAMING GROUP INC	COM	553769100	187	18500 SH	DEFINED 17	18500
MTC TECHNOLOGIES INC	COM	55377A106	1161	46222 SH	DEFINED 05	46222
MTC TECHNOLOGIES INC	COM	55377A106	35	1376 SH	DEFINED 08	1376
MTS SYS CORP	COM	553777103	590	21234 SH	DEFINED 08	21234
MTS SYS CORP	COM	553777103	461	16600 SH	DEFINED 17	16600
MTI TECHNOLOGY CORP	COM	553903105	107	30000 SH	DEFINED 01	30000
MACDERMID INC 3700	COM	554273102	193	5475 SH	DEFINED 01	1775
MACDERMID INC 125	COM	554273102	4	125 SH	OTHER 01	
MACDERMID INC	COM	554273102	4558	129525 SH	DEFINED 05	129525
MACDERMID INC	COM	554273102	120	3400 SH	DEFINED 08	3400
MACDERMID INC	COM	554273102	120	3400 SH	DEFINED 17	3400
MACERICH CO	COM	554382101	92	1700 SH	DEFINED 01	1700
MACERICH CO	COM	554382101	140	2600 SH	DEFINED 08	2600
MACK CALI RLTY CORP 246	COM	554489104	691	15396 SH	DEFINED 01	15150
MACK CALI RLTY CORP	COM	554489104	240	5350 SH	OTHER 01	5350
MACK CALI RLTY CORP	COM	554489104	5601	124725 SH	DEFINED 05	124725
MACROVISION CORP	COM	555904101	105	5575 SH	DEFINED 01	5575
MACROVISION CORP 200	COM	555904101	6	300 SH	OTHER 01	100
MACROVISION CORP	COM	555904101	1915	101352 SH	DEFINED 05	101352
MACROVISION CORP	COM	555904101	156	8274 SH	DEFINED 08	8274
MACROVISION CORP	COM	555904101	576	30500 SH	DEFINED 17	30500
MACROMEDIA INC 250	COM	556100105	233	11602 SH	DEFINED 01	11352
MACROMEDIA INC 225	COM	556100105	45	2235 SH	OTHER 01	2010
MACROMEDIA INC	COM	556100105	2812	140097 SH	DEFINED 05	140097
MACROMEDIA INC	COM	556100105	2	100 SH	DEFINED 08	100
MACROMEDIA INC	COM	556100105	2462	122677 SH	DEFINED 17	122677
MADDEN STEVEN LTD	COM	556269108	101	5057 SH	DEFINED 01	5057
MADDEN STEVEN LTD	COM	556269108	37	1830 SH	DEFINED 08	1830
MADDEN STEVEN LTD	COM	556269108	82	4100 SH	DEFINED 17	4100
MAGELLAN HEALTH SVCS INC	COM NEW	559079207	111	3961 SH	DEFINED 08	3961
MAGELLAN HEALTH SVCS INC	COM NEW	559079207	747	26589 SH	DEFINED 17	26589
MAGELLAN PETE CORP	COM	559091301		2 SH	OTHER 01	2
MAGELLAN PETE CORP	COM	559091301	37	22400 SH	DEFINED 08	22400
MAGMA DESIGN AUTOMATION	COM	559181102	178	8512 SH	DEFINED 08	8512
MAGMA DESIGN AUTOMATION	COM	559181102	356	17048 SH	DEFINED 17	17048
MAGNETEK INC	COM	559424106	68	9037 SH	DEFINED 01	9037
MAGNETEK INC	COM	559424106	889	117600 SH	DEFINED 05	117600
MAGNUM HUNTER RES INC	COM PAR \$0.0	55972F203	127	12500 SH	DEFINED 08	12500
MAGNUM HUNTER RES INC	COM PAR \$0.0	55972F203	130	12800 SH	DEFINED 17	12800
MAIN STR BKS INC NEW	COM	56034R102	225	8221 SH	DEFINED 01	8221
MAIN STR BKS INC NEW	COM	56034R102	71	2599 SH	DEFINED 08	2599
MANDALAY RESORT GROUP	COM	562567107	993	17350 SH	DEFINED 01	17350
MANDALAY RESORT GROUP 800	COM	562567107	63	1100 SH	OTHER 01	300
MANDALAY RESORT GROUP	COM	562567107	8239	143882 SH	DEFINED 05	143882
MANDALAY RESORT GROUP 546407	COM	562567107	179126	3128284 SH	DEFINED 11	2581877
MANDALAY RESORT GROUP	COM	562567107	1690	29520 SH	DEFINED 17	29520
MANDALAY RESORT GROUP 19360	COM	562567107	1109	19360 SH	DEFINED 18	
MANHATTAN ASSOCS INC 11025	COM	562750109	533	19160 SH	DEFINED 01	8135
MANHATTAN ASSOCS INC	COM	562750109	11	400 SH	OTHER 01	

400							
MANHATTAN ASSOCS INC	COM	562750109	6651	239068	SH	DEFINED 05	239068
MANHATTAN ASSOCS INC	COM	562750109	58	2094	SH	DEFINED 08	2094
MANHATTAN ASSOCS INC	COM	562750109	25	890	SH	DEFINED 17	890
MANITOWOC INC	COM	563571108	96	3250	SH	DEFINED 01	1825
1425							
MANITOWOC INC	COM	563571108	20	675	SH	OTHER 01	
675							
MANITOWOC INC	COM	563571108	3246	109725	SH	DEFINED 05	109725
MANITOWOC INC	COM	563571108	70	2374	SH	DEFINED 08	2374
MANITOWOC INC	COM	563571108	805	27225	SH	DEFINED 17	27225
MANOR CARE INC NEW	COM	564055101	2685	76070	SH	DEFINED 01	75070
1000							
MANOR CARE INC NEW	COM	564055101	55	1550	SH	OTHER 01	
1550							
MANOR CARE INC NEW	COM	564055101	3154	89360	SH	DEFINED 05	58860
30500							
MANOR CARE INC NEW	COM	564055101	651	18433	SH	DEFINED 08	18433
MANOR CARE INC NEW	COM	564055101	657	18615	SH	DEFINED 17	18615
MANPOWER INC	COM	56418H100	243	5225	SH	DEFINED 01	5225
MANPOWER INC	COM	56418H100	8	175	SH	OTHER 01	
175							
MANPOWER INC	COM	56418H100	8557	184025	SH	DEFINED 05	184025
MANPOWER INC	COM	56418H100	184	3960	SH	DEFINED 08	3960
MANPOWER INC	COM	56418H100	1070	23000	SH	CALL DEFINED 08	23000
MANPOWER INC	COM	56418H100	170	3657	SH	DEFINED 17	3657
MANTECH INTL CORP	CL A	564563104	2896	141325	SH	DEFINED 05	141325
MANTECH INTL CORP	CL A	564563104	54	2640	SH	DEFINED 08	2640
MANTECH INTL CORP	CL A	564563104	377	18400	SH	DEFINED 17	18400
MANUFACTURED HOME CMNTYS INC	COM	564682102	4	100	SH	DEFINED 01	100
MANUFACTURED HOME CMNTYS INC	COM	564682102	18	500	SH	OTHER 01	500
MANUFACTURED HOME CMNTYS INC	COM	564682102	225	6372	SH	DEFINED 08	6372
MANUFACTURED HOME CMNTYS INC	COM	564682102	127	3600	SH	DEFINED 17	3600
MANULIFE FINL CORP	COM	56501R106	6954	187183	SH	DEFINED 01	176844
10339							
MANULIFE FINL CORP	COM	56501R106	868	23359	SH	OTHER 01	12896
10463							
MANULIFE FINL CORP	COM	56501R106	81	2171	SH	DEFINED 17	2171
MANUGISTICS GROUP INC	NOTE	5.000% 565011AB9	394	400000	PRN	DEFINED 17	400000
MANUGISTICS GROUP INC	COM	565011103	34	5000	SH	OTHER 01	5000
MANUGISTICS GROUP INC	COM	565011103	94	13682	SH	DEFINED 08	13682
MANUGISTICS GROUP INC	COM	565011103	3	500	SH	DEFINED 17	500
MAPINFO CORP	COM	565105103	270	21050	SH	DEFINED 01	4580
16470							
MAPINFO CORP	COM	565105103	8	605	SH	OTHER 01	
605							
MAPINFO CORP	COM	565105103	1144	89275	SH	DEFINED 05	89275
MARATHON OIL CORP	COM	565849106	3147	93464	SH	DEFINED 01	76339
13850	3275						
MARATHON OIL CORP	COM	565849106	997	29606	SH	OTHER 01	
29606							
MARATHON OIL CORP	COM	565849106	11883	352922	SH	DEFINED 05	315222
37700							
MARATHON OIL CORP	COM	565849106	6623	196707	SH	DEFINED 08	196707
MARATHON OIL CORP	COM	565849106	972	28863	SH	DEFINED 17	28863
MARCUS CORP	COM	566330106	84	4850	SH	DEFINED 01	4850
MARCUS CORP	COM	566330106	7	415	SH	OTHER 01	365
50							
MARCUS CORP	COM	566330106	2172	125200	SH	DEFINED 05	125200
MARCUS CORP	COM	566330106	220	12700	SH	DEFINED 08	12700
MARCUS CORP	COM	566330106	366	21100	SH	DEFINED 17	21100
MARIMBA INC	COM	56781Q109	753	127866	SH	DEFINED 17	127866
MARKEL CORP	COM	570535104	381	1324	SH	DEFINED 01	1274
50							
MARKEL CORP	COM	570535104	72	250	SH	OTHER 01	50
200							
MARKETWATCH COM INC	COM	570619106	56	4004	SH	DEFINED 08	4004
MARKETWATCH COM INC	COM	570619106	254	18209	SH	DEFINED 17	18209
MARSH & MCLENNAN COS INC	COM	571748102	49591	1071085	SH	DEFINED 01	929802
141283							
MARSH & MCLENNAN COS INC	COM	571748102	42281	913197	SH	OTHER 01	426829
486368							
MARSH & MCLENNAN COS INC	COM	571748102	14084	304186	SH	DEFINED 05	304186
MARSH & MCLENNAN COS INC	COM	571748102	1965	42436	SH	DEFINED 08	42436
MARSH & MCLENNAN COS INC	COM	571748102	93	2000	SH	CALL DEFINED 08	2000
MARSH & MCLENNAN COS INC	COM	571748102	19	400	SH	DEFINED 13	400
MARSH & MCLENNAN COS INC	COM	571748102	1100	23751	SH	DEFINED 17	23751
MARSH & MCLENNAN COS INC	COM	571748102	6945	150000	SH	OTHER 17	
150000							
MARSHALL & ILSLEY CORP	COM	571834100	1731	45785	SH	DEFINED 01	35754
10031							
MARSHALL & ILSLEY CORP	COM	571834100	4590	121409	SH	OTHER 01	
121409							
MARSHALL & ILSLEY CORP	COM	571834100	10002	264540	SH	DEFINED 05	204640
59900							

MARSHALL & ILSLEY CORP	COM	571834100	220	5824 SH	DEFINED 08	5824
MARSHALL & ILSLEY CORP	COM	571834100	143	3779 SH	DEFINED 17	3779
MARRIOTT INTL INC NEW 700	CL A	571903202	1830	43001 SH	DEFINED 01	42301
MARRIOTT INTL INC NEW 9865	CL A	571903202	1261	29635 SH	OTHER 01	19770
MARRIOTT INTL INC NEW	CL A	571903202	4667	109690 SH	DEFINED 05	109690
MARRIOTT INTL INC NEW	CL A	571903202	706	16592 SH	DEFINED 08	16592
MARRIOTT INTL INC NEW	CL A	571903202	370	8700 SH	DEFINED 17	8700
MARTEK BIOSCIENCES CORP 1075	COM	572901106	327	5733 SH	DEFINED 01	4658
MARTEK BIOSCIENCES CORP	COM	572901106	6356	111585 SH	DEFINED 05	111585
MARTEK BIOSCIENCES CORP	COM	572901106	247	4332 SH	DEFINED 08	4332
MARTEK BIOSCIENCES CORP	COM	572901106	62	1082 SH	DEFINED 17	1082
MARTEK BIOSCIENCES CORP 1000	COM	572901106	57	1000 SH	DEFINED 18	
MARTIN MARIETTA MATLS INC	COM	573284106	212	4594 SH	DEFINED 01	4594
MARTIN MARIETTA MATLS INC 1264	COM	573284106	63	1364 SH	OTHER 01	100
MARTIN MARIETTA MATLS INC	COM	573284106	4739	102656 SH	DEFINED 05	102656
MARVEL ENTERPRISES INC	COM	57383M108	23	1192 SH	DEFINED 01	1192
MARVEL ENTERPRISES INC	COM	57383M108	52	2700 SH	OTHER 01	2700
MARVEL ENTERPRISES INC	COM	57383M108	9	450 SH	DEFINED 05	450
MARVEL ENTERPRISES INC	COM	57383M108	2	100 SH	DEFINED 08	100
MARVEL ENTERPRISES INC	COM	57383M108	2495	130000 SH	CALL DEFINED 08	130000
MARVEL ENTERPRISES INC	COM	57383M108	761	39645 SH	DEFINED 17	39645
MASCO CORP	NOTE	574599AW6	7169	15585000 PRN	DEFINED 08	15585000
MASCO CORP	NOTE	574599AW6	2300	5000000 PRN	DEFINED 17	5000000
MASCO CORP 28355	COM	574599106	9943	326635 SH	DEFINED 01	298280
MASCO CORP 55901	COM	574599106	8593	282295 SH	OTHER 01	226394
MASCO CORP 60100	COM	574599106	8611	282870 SH	DEFINED 05	222770
MASCO CORP	COM	574599106	1356	44552 SH	DEFINED 08	44552
MASCO CORP	COM	574599106	12	381 SH	DEFINED 17	381
MASONITE INTL CORP	COM	575384102	1675	59810 SH	DEFINED 17	59810
MASSBANK CORP READ MASS	COM	576152102	302	7613 SH	DEFINED 08	7613
MASSBANK CORP READ MASS	COM	576152102	52	1300 SH	DEFINED 17	1300
MASSEY ENERGY CORP 14026	COM	576206106	694	31450 SH	DEFINED 01	17424
MASSEY ENERGY CORP 4480	COM	576206106	99	4480 SH	OTHER 01	
MASSEY ENERGY CORP	COM	576206106	7300	330750 SH	DEFINED 05	330750
MASSEY ENERGY CORP	COM	576206106	26	1200 SH	DEFINED 08	1200
MASSEY ENERGY CORP	COM	576206106	44	2000 SH	DEFINED 17	2000
MASSMUTUAL CORPORATE INVS IN	COM	576292106	401	16700 SH	DEFINED 01	16700
MASSMUTUAL CORPORATE INVS IN	COM	576292106	14	600 SH	OTHER 01	600
MASTEC INC	COM	576323109	14	1500 SH	DEFINED 01	1500
MASTEC INC	COM	576323109	36	3800 SH	DEFINED 08	3800
MASTEC INC	COM	576323109	853	90100 SH	DEFINED 17	90100
MATERIAL SCIENCES CORP 700	COM	576674105	13	1200 SH	DEFINED 01	500
MATERIAL SCIENCES CORP	COM	576674105	648	58900 SH	DEFINED 05	58900
MATRIA HEALTHCARE INC	COM NEW	576817209	44	1750 SH	DEFINED 01	1750
MATRIA HEALTHCARE INC	COM NEW	576817209	268	10548 SH	DEFINED 08	10548
MATRIA HEALTHCARE INC	COM NEW	576817209	223	8800 SH	DEFINED 17	8800
MATRIXONE INC	COM	57685P304	2019	278071 SH	DEFINED	278071
MATRIXONE INC	COM	57685P304	67	9252 SH	DEFINED 08	9252
MATRIX SVC CO	COM	576853105	149	11000 SH	DEFINED 08	11000
MATRIX SVC CO	COM	576853105	153	11332 SH	DEFINED 17	11332
MATTEL INC 2810	COM	577081102	1765	95722 SH	DEFINED 01	92912
MATTEL INC 11907	COM	577081102	921	49920 SH	OTHER 01	38013
MATTEL INC	COM	577081102	4429	240198 SH	DEFINED 05	240198
MATTEL INC	COM	577081102	2520	136676 SH	DEFINED 08	136676
MATTEL INC	COM	577081102	787	42700 SH	CALL DEFINED 08	42700
MATTEL INC	COM	577081102	7921	429575 SH	DEFINED 17	429575
MATTEL INC 20275	COM	577081102	374	20275 SH	DEFINED 18	
MATTHEWS INTL CORP	CL A	577128101	16	480 SH	DEFINED 01	480
MATTHEWS INTL CORP	CL A	577128101	583	17564 SH	DEFINED 08	17564
MATTHEWS INTL CORP	CL A	577128101	392	11800 SH	DEFINED 17	11800
MATTSON TECHNOLOGY INC	COM	577223100	242	20254 SH	DEFINED 08	20254
MATTSON TECHNOLOGY INC	COM	577223100	160	13404 SH	DEFINED 17	13404
MAXCOR FINL GROUP INC	COM	57772G100	490	41368 SH	DEFINED 17	41368
MAXIM INTEGRATED PRODS INC 2700	COM	57772K101	2024	43097 SH	DEFINED 01	40397
MAXIM INTEGRATED PRODS INC 7448	COM	57772K101	382	8126 SH	OTHER 01	678
MAXIM INTEGRATED PRODS INC 41300	COM	57772K101	14410	306788 SH	DEFINED 05	265488
MAXIM INTEGRATED PRODS INC 1512451	COM	57772K101	403225	8584732 SH	DEFINED 11	7072281

MAXIM INTEGRATED PRODS INC	COM	57772K101	3434	73111 SH	DEFINED 17	73111
MAXTOR CORP	NOTE 6.800%	577729AC0	5949	4750000 PRN	DEFINED 08	4750000
MAXTOR CORP	COM NEW	577729205	15	1845 SH	DEFINED 01	1070
775						
MAXTOR CORP	COM NEW	577729205	31	3753 SH	OTHER 01	3753
MAXTOR CORP	COM NEW	577729205	8	1000 SH	DEFINED 05	1000
MAXTOR CORP	COM NEW	577729205	715	87700 SH	DEFINED 08	87700
MAXTOR CORP	COM NEW	577729205	621	76200 SH	PUT DEFINED 08	76200
MAXTOR CORP	COM NEW	577729205	265	32467 SH	DEFINED 17	32467
MAXWELL SHOE INC	CL A	577766108	232	10300 SH	DEFINED 08	10300
MAXWELL SHOE INC	CL A	577766108	180	8000 SH	DEFINED 17	8000
MAXYGEN INC	COM	577776107	158	16702 SH	DEFINED 08	16702
MAXYGEN INC	COM	577776107	120	12700 SH	DEFINED 17	12700
MAY DEPT STORES CO	COM	577778103	18727	541567 SH	DEFINED 01	479454
62113						
MAY DEPT STORES CO	COM	577778103	35062	1013940 SH	OTHER 01	274981
738959						
MAY DEPT STORES CO	COM	577778103	54084	1564015 SH	DEFINED 05	1493715
70300						
MAY DEPT STORES CO	COM	577778103	2093	60530 SH	DEFINED 08	60530
MAY DEPT STORES CO	COM	577778103	692	20000 SH	PUT DEFINED 08	20000
MAY DEPT STORES CO	COM	577778103	24	700 SH	DEFINED 11	700
MAY DEPT STORES CO	COM	577778103	287	8310 SH	DEFINED 17	8310
MAY DEPT STORES CO	COM	577778103	41	1200 SH	DEFINED 18	
1200						
MAVERICK TUBE CORP	COM	577914104	205	8700 SH	DEFINED 01	7275
1425						
MAVERICK TUBE CORP	COM	577914104	4	150 SH	OTHER 01	
150						
MAVERICK TUBE CORP	COM	577914104	7569	321400 SH	DEFINED 05	321400
MAVERICK TUBE CORP	COM	577914104	63	2666 SH	DEFINED 08	2666
MAVERICK TUBE CORP	COM	577914104	548	23250 SH	DEFINED 17	23250
MAXIMUS INC	COM	577933104	657	18775 SH	DEFINED 01	5475
13300						
MAXIMUS INC	COM	577933104	3	75 SH	OTHER 01	
75						
MAXIMUS INC	COM	577933104	3610	103150 SH	DEFINED 05	103150
MAXIMUS INC	COM	577933104	34	966 SH	DEFINED 08	966
MAYTAG CORP	COM	578592107	268	8475 SH	DEFINED 01	4833
3642						
MAYTAG CORP	COM	578592107	437	13855 SH	OTHER 01	7987
5868						
MAYTAG CORP	COM	578592107	1166	36945 SH	DEFINED 05	36945
MAYTAG CORP	COM	578592107	89	2820 SH	DEFINED 08	2820
MAYTAG CORP	COM	578592107	341	10791 SH	DEFINED 17	10791
MCCORMICK & CO INC	COM NON VTG	579780206	2962	88376 SH	DEFINED 01	75376
13000						
MCCORMICK & CO INC	COM NON VTG	579780206	1844	55016 SH	OTHER 01	36346
18670						
MCCORMICK & CO INC	COM NON VTG	579780206	11824	352749 SH	DEFINED 05	352749
MCCORMICK & CO INC	COM NON VTG	579780206	595	17746 SH	DEFINED 08	17746
MCCORMICK & CO INC	COM NON VTG	579780206	70	2100 SH	DEFINED 17	2100
MCDATA CORP	NOTE 2.250%	580031AD4	14348	13780000 PRN	DEFINED 08	13780000
MCDATA CORP	CL B	580031102	1	200 SH	DEFINED 08	200
MCDATA CORP	CL B	580031102	263	38264 SH	DEFINED 17	38264
MCDATA CORP	CL A	580031201	8996	1277821 SH	DEFINED 01	1276494
1327						
MCDATA CORP	CL A	580031201	26	3697 SH	OTHER 01	2629
1068						
MCDATA CORP	CL A	580031201	1706	242303 SH	DEFINED 05	242303
MCDATA CORP	CL A	580031201	647	91932 SH	DEFINED 08	91932
MCDATA CORP	CL A	580031201	1	103 SH	OTHER 13	103
MCDATA CORP	CL A	580031201	23	3330 SH	DEFINED 17	3330
MCDERMOTT INTL INC	COM	580037109	87	10333 SH	DEFINED 01	10333
MCDERMOTT INTL INC	COM	580037109		40 SH	OTHER 01	30
10						
MCDERMOTT INTL INC	COM	580037109	3	400 SH	DEFINED 05	400
MCDERMOTT INTL INC	COM	580037109	1	100 SH	DEFINED 08	100
MCDONALDS CORP	COM	580135101	80770	2827091 SH	DEFINED 01	2711582
115509						
MCDONALDS CORP	COM	580135101	40792	1427800 SH	OTHER 01	635627
792173						
MCDONALDS CORP	COM	580135101	58030	2031152 SH	DEFINED 05	1887752
143400						
MCDONALDS CORP	COM	580135101	9935	347740 SH	DEFINED 08	347740
MCDONALDS CORP	COM	580135101	4494	157288 SH	DEFINED 11	157288
MCDONALDS CORP	COM	580135101	8	290 SH	DEFINED 13	
290						
MCDONALDS CORP	COM	580135101	4893	171256 SH	DEFINED 17	171256
MCDONALDS CORP	COM	580135101	143	5000 SH	DEFINED 18	
5000						
MCG CAPITAL CORP	COM	58047P107	121	5982 SH	DEFINED 01	
5982						
MCG CAPITAL CORP	COM	58047P107	117	5775 SH	OTHER 01	857
4918						

MCG CAPITAL CORP	COM	58047P107	103	5100 SH	DEFINED 08	5100
MCGRAW HILL COS INC 8750	COM	580645109	34627	454787 SH	DEFINED 01	446037
MCGRAW HILL COS INC 136859	COM	580645109	19094	250778 SH	OTHER 01	113919
MCGRAW HILL COS INC 33400	COM	580645109	14194	186424 SH	DEFINED 05	153024
MCGRAW HILL COS INC	COM	580645109	846	11116 SH	DEFINED 08	11116
MCGRAW HILL COS INC	COM	580645109	396	5200 SH	DEFINED 17	5200
MCGRAW HILL COS INC 1965	COM	580645109	150	1965 SH	DEFINED 18	
MCKESSON CORP 32473	COM	58155Q103	1147	38110 SH	DEFINED 01	5637
MCKESSON CORP 2125 23827	COM	58155Q103	1820	60493 SH	OTHER 01	34541
MCKESSON CORP	COM	58155Q103	4174	138707 SH	DEFINED 05	138707
MCKESSON CORP	COM	58155Q103	4757	158108 SH	DEFINED 08	158108
MCKESSON CORP	COM	58155Q103	1128	37500 SH	CALL DEFINED 08	37500
MCKESSON CORP	COM	58155Q103	4929	163799 SH	DEFINED 17	163799
MCKESSON CORP 18700	COM	58155Q103	563	18700 SH	DEFINED 18	
MCLEODUSA INC	CL A	582266706	17	11526 SH	DEFINED 08	11526
MEADE INSTRUMENTS CORP	COM	583062104	3	725 SH	DEFINED 01	725
MEADE INSTRUMENTS CORP 800	COM	583062104	5	1145 SH	OTHER 01	345
MEADE INSTRUMENTS CORP	COM	583062104	334	82600 SH	DEFINED 05	82600
MEADWESTVACO CORP 11375	COM	583334107	4725	167013 SH	DEFINED 01	155638
MEADWESTVACO CORP 29467	COM	583334107	2459	86927 SH	OTHER 01	57460
MEADWESTVACO CORP 22200	COM	583334107	3293	116388 SH	DEFINED 05	94188
MEADWESTVACO CORP	COM	583334107	164	5784 SH	DEFINED 08	5784
MEADWESTVACO CORP	COM	583334107	183	6455 SH	DEFINED 17	6455
MEDAREX INC	COM	583916101	74	8250 SH	DEFINED 01	8250
MEDAREX INC 650	COM	583916101	16	1800 SH	OTHER 01	1150
MEDAREX INC	COM	583916101	90	10000 SH	DEFINED 08	10000
MEDAREX INC	COM	583916101	224	25007 SH	DEFINED 17	25007
MEDALLION FINL CORP	COM	583928106	22	2500 SH	DEFINED 08	2500
MEDALLION FINL CORP	COM	583928106	2021	233608 SH	DEFINED 17	233608
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	179	5257 SH	DEFINED 01	5257
MEDCO HEALTH SOLUTIONS INC 69500	COM	58405U102	7598	223485 SH	DEFINED 05	153985
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	324	9536 SH	DEFINED 08	9536
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	7	212 SH	DEFINED 11	212
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	1160	34125 SH	DEFINED 17	34125
MEDCO HEALTH SOLUTIONS INC 3927	COM	58405U102	134	3927 SH	DEFINED 18	
MEDIA GEN INC 300	CL A	584404107	745	11075 SH	DEFINED 01	10775
MEDIA GEN INC 1075	CL A	584404107	242	3590 SH	OTHER 01	2515
MEDIA GEN INC	CL A	584404107	3284	48810 SH	DEFINED 05	48810
MEDIA GEN INC	CL A	584404107	54	800 SH	DEFINED 08	800
MEDIACOM COMMUNICATIONS CORP 18500	CL A	58446K105	148	18500 SH	OTHER 01	
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	690	86037 SH	DEFINED 08	86037
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	151	18800 SH	DEFINED 17	18800
MEDICAL STAFFING NETWK HLDGS	COM	58463F104	17	2160 SH	DEFINED 08	2160
MEDICAL STAFFING NETWK HLDGS	COM	58463F104	105	13400 SH	DEFINED 17	13400
MEDICINES CO	COM	584688105	16	485 SH	DEFINED 01	485
MEDICINES CO	COM	584688105	351	10904 SH	DEFINED 08	10904
MEDICINES CO	COM	584688105	309	9578 SH	DEFINED 17	9578
MEDICIS PHARMACEUTICAL CORP 4900	CL A NEW	584690309	456	11400 SH	DEFINED 01	6500
MEDICIS PHARMACEUTICAL CORP 2500	CL A NEW	584690309	100	2500 SH	OTHER 01	
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	9444	236089 SH	DEFINED 05	236089
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	3800	95000 SH	CALL DEFINED 08	95000
MEDIMMUNE INC 300	COM	584699102	2434	105441 SH	DEFINED 01	105141
MEDIMMUNE INC 8555	COM	584699102	291	12601 SH	OTHER 01	4046
MEDIMMUNE INC	COM	584699102	2675	115900 SH	DEFINED 05	115900
MEDIMMUNE INC	COM	584699102	8095	350721 SH	DEFINED 08	350721
MEDIMMUNE INC	COM	584699102	1673	72500 SH	CALL DEFINED 08	72500
MEDIMMUNE INC	COM	584699102	351	15200 SH	DEFINED 17	15200
MEDIMMUNE INC 600	COM	584699102	14	600 SH	DEFINED 18	
MEDSOURCE TECHNOLOGIES INC	COM	58505Y103	389	65688 SH	DEFINED 17	65688
MEDTRONIC INC	DBCV 1.250%	585055AB2	3258	3152000 PRN	DEFINED 08	3152000
MEDTRONIC INC	DBCV 1.250%	585055AB2	5169	5000000 PRN	DEFINED 17	5000000
MEDTRONIC INC 10000000	DBCV 1.250%	585055AB2	10338	10000000 PRN	OTHER 17	

MEDTRONIC INC	COM	585055106	1463	30639	SH	DEFINED		30639
MEDTRONIC INC 81071	COM	585055106	169252	3544537	SH	DEFINED	01	3463466
MEDTRONIC INC 520380	COM	585055106	51950	1087965	SH	OTHER	01	567585
MEDTRONIC INC 28500	COM	585055106	34013	712318	SH	DEFINED	05	683818
MEDTRONIC INC	COM	585055106	22610	473503	SH	DEFINED	08	473503
MEDTRONIC INC	COM	585055106	955	20000	SH	CALL	DEFINED 08	20000
MEDTRONIC INC	COM	585055106	6914	144800	SH	PUT	DEFINED 08	144800
MEDTRONIC INC 2571571	COM	585055106	657266	13764733	SH	DEFINED	11	11193162
MEDTRONIC INC 136	COM	585055106	10	200	SH	DEFINED	13	64
MEDTRONIC INC 364	COM	585055106	17	364	SH	OTHER	13	
MEDTRONIC INC	COM	585055106	1440	30153	SH	DEFINED	17	30153
MEDTRONIC INC 2038	COM	585055106	97	2038	SH	OTHER	17	
MEDTRONIC INC 21800	COM	585055106	1041	21800	SH	DEFINED	18	
MELLON FINL CORP 35800	COM	58551A108	13076	417910	SH	DEFINED	01	382110
MELLON FINL CORP 72756	COM	58551A108	12078	385988	SH	OTHER	01	313232
MELLON FINL CORP	COM	58551A108	47256	1510274	SH	DEFINED	05	1510274
MELLON FINL CORP	COM	58551A108	321	10244	SH	DEFINED	08	10244
MELLON FINL CORP	COM	58551A108	493	15743	SH	DEFINED	17	15743
MEMBERWORKS INC 2700	COM	586002107	146	4175	SH	DEFINED	01	1475
MEMBERWORKS INC 125	COM	586002107	4	125	SH	OTHER	01	
MEMBERWORKS INC	COM	586002107	1584	45225	SH	DEFINED	05	45225
MEMBERWORKS INC	COM	586002107	28	801	SH	DEFINED	08	801
MENS WEARHOUSE INC 8425 2500	COM	587118100	413	15549	SH	DEFINED	01	4624
MENS WEARHOUSE INC 1525	COM	587118100	41	1525	SH	OTHER	01	
MENS WEARHOUSE INC	COM	587118100	4328	162875	SH	DEFINED	05	162875
MENS WEARHOUSE INC	COM	587118100	67	2526	SH	DEFINED	08	2526
MENS WEARHOUSE INC	COM	587118100	263	9900	SH	DEFINED	17	9900
MENTOR CORP MINN 10100	COM	587188103	446	14810	SH	DEFINED	01	4710
MENTOR CORP MINN 650	COM	587188103	20	650	SH	OTHER	01	
MENTOR CORP MINN	COM	587188103	5786	192225	SH	DEFINED	05	192225
MENTOR CORP MINN	COM	587188103	26	866	SH	DEFINED	08	866
MENTOR GRAPHICS CORP	NOTE	6.875% 587200AB2	628	559000	PRN	DEFINED	17	559000
MENTOR GRAPHICS CORP 700	COM	587200106	72	4050	SH	DEFINED	01	3350
MENTOR GRAPHICS CORP	COM	587200106	13	750	SH	OTHER	01	750
MENTOR GRAPHICS CORP	COM	587200106	2517	141247	SH	DEFINED	05	141247
MENTOR GRAPHICS CORP	COM	587200106	573	32150	SH	DEFINED	08	32150
MENTOR GRAPHICS CORP	COM	587200106	240	13479	SH	DEFINED	17	13479
MERCANTILE BANKSHARES CORP	COM	587405101	3435	80021	SH	DEFINED	01	80021
MERCANTILE BANKSHARES CORP 13109	COM	587405101	6818	158821	SH	OTHER	01	145712
MERCANTILE BANKSHARES CORP	COM	587405101	7139	166305	SH	DEFINED	05	166305
MERCANTILE BANKSHARES CORP	COM	587405101	4	100	SH	DEFINED	08	100
MERCANTILE BANKSHARES CORP	COM	587405101	596	13879	SH	DEFINED	17	13879
MERCER INTL INC	SH BEN INT	588056101	384	40400	SH	DEFINED	17	40400
MERCK & CO INC	COM	589331107	3	60	SH	DEFINED		60
MERCK & CO INC 436178	COM	589331107	148785	3366941	SH	DEFINED	01	2930763
MERCK & CO INC 1918781	COM	589331107	165950	3755377	SH	OTHER	01	1836596
MERCK & CO INC	COM	589331107	5608	126900	SH	CALL	DEFINED 01	126900
MERCK & CO INC	COM	589331107	5564	125900	SH	PUT	DEFINED 01	125900
MERCK & CO INC 117500	COM	589331107	87460	1979184	SH	DEFINED	05	1861684
MERCK & CO INC	COM	589331107	16402	371173	SH	DEFINED	08	371173
MERCK & CO INC	COM	589331107	2673	60500	SH	CALL	DEFINED 08	60500
MERCK & CO INC	COM	589331107	13699	310000	SH	PUT	DEFINED 08	310000
MERCK & CO INC	COM	589331107	4	100	SH	DEFINED	11	100
MERCK & CO INC	COM	589331107	6	130	SH	DEFINED	13	130
MERCK & CO INC 130	COM	589331107	46	1030	SH	OTHER	13	900
MERCK & CO INC	COM	589331107	6324	143111	SH	DEFINED	17	143111
MERCK & CO INC	COM	589331107	3093	70000	SH	CALL	DEFINED 17	70000
MERCK & CO INC	COM	589331107	3093	70000	SH	PUT	DEFINED 17	70000
MERCK & CO INC 32631	COM	589331107	1442	32631	SH	DEFINED	18	
MERCURY COMPUTER SYS 3100	COM	589378108	116	4560	SH	DEFINED	01	1460
MERCURY COMPUTER SYS	COM	589378108	4	150	SH	OTHER	01	

150								
MERCURY COMPUTER SYS	COM	589378108	2267	88975 SH	DEFINED 05		88975	
MERCURY COMPUTER SYS	COM	589378108	68	2664 SH	DEFINED 08		2664	
MERCURY COMPUTER SYS	COM	589378108	37	1444 SH	DEFINED 17		1444	
MERCURY INTERACTIVE CORP	NOTE	4.750% 589405AB5	827	820000 PRN	DEFINED 08		820000	
MERCURY INTERACTIVE CORP	NOTE	589405AD1	2480	2257000 PRN	DEFINED 08		2257000	
MERCURY INTERACTIVE CORP	COM	589405109	267	5965 SH	DEFINED 01		5620	
345								
MERCURY INTERACTIVE CORP	COM	589405109	29	640 SH	OTHER 01			
640								
MERCURY INTERACTIVE CORP	COM	589405109	1835	40957 SH	DEFINED 05		40957	
MERCURY INTERACTIVE CORP	COM	589405109	2073	46273 SH	DEFINED 08		46273	
MERCURY INTERACTIVE CORP	COM	589405109	8499	189700 SH	CALL DEFINED 08		189700	
MERCURY INTERACTIVE CORP	COM	589405109	4467	99700 SH	PUT DEFINED 08		99700	
MERCURY INTERACTIVE CORP	COM	589405109	215	4806 SH	DEFINED 17		4806	
MEREDITH CORP	COM	589433101	1456	28790 SH	DEFINED 01		28690	
100								
MEREDITH CORP	COM	589433101	160	3160 SH	OTHER 01		2960	
200								
MEREDITH CORP	COM	589433101	1202	23765 SH	DEFINED 05		23765	
MEREDITH CORP	COM	589433101	90	1780 SH	DEFINED 08		1780	
MEREDITH CORP	COM	589433101	602	11900 SH	DEFINED 17		11900	
MERISTAR HOSPITALITY CORP	COM	58984Y103	42	6070 SH	OTHER 01			
6070								
MERISTAR HOSPITALITY CORP	COM	58984Y103	65	9400 SH	DEFINED 08		9400	
MERIT MED SYS INC	COM	589889104	517	23872 SH	DEFINED 01		14571	
9301								
MERIT MED SYS INC	COM	589889104	6908	319224 SH	DEFINED 05		319224	
MERIT MED SYS INC	COM	589889104	87	4040 SH	DEFINED 08		4040	
MERIT MED SYS INC	COM	589889104	25	1160 SH	DEFINED 17		1160	
MERITAGE CORP	COM	59001A102	90	1215 SH	DEFINED 01		615	
600								
MERITAGE CORP	COM	59001A102	4065	54750 SH	DEFINED 05		54750	
MERITAGE CORP	COM	59001A102	128	1730 SH	DEFINED 08		1730	
MERRILL LYNCH & CO INC	COM	590188108	6	100 SH	DEFINED		100	
MERRILL LYNCH & CO INC	COM	590188108	242093	4064691 SH	DEFINED 01		4001563	
63128								
MERRILL LYNCH & CO INC	COM	590188108	68022	1142083 SH	OTHER 01		481546	
660537								
MERRILL LYNCH & CO INC	COM	590188108	65420	1098385 SH	DEFINED 05		1034485	
63900								
MERRILL LYNCH & CO INC	COM	590188108	3509	58908 SH	DEFINED 08		58908	
MERRILL LYNCH & CO INC	COM	590188108	3633	61000 SH	CALL DEFINED 08		61000	
MERRILL LYNCH & CO INC	COM	590188108	2382	40000 SH	PUT DEFINED 08		40000	
MERRILL LYNCH & CO INC	COM	590188108	1003491	16848401 SH	DEFINED 11		13217039	
3631362								
MERRILL LYNCH & CO INC	COM	590188108	68	1145 SH	DEFINED 13		1026	
119								
MERRILL LYNCH & CO INC	COM	590188108	8	131 SH	OTHER 13			
131								
MERRILL LYNCH & CO INC	COM	590188108	11341	190421 SH	DEFINED 17		190421	
MERRILL LYNCH & CO INC	COM	590188108	859	14427 SH	DEFINED 18			
14427								
MESA AIR GROUP INC	COM	590479101	218	26425 SH	DEFINED 01		5276	
21149								
MESA AIR GROUP INC	COM	590479101	3	351 SH	OTHER 01			
351								
MESA AIR GROUP INC	COM	590479101	1260	152700 SH	DEFINED 05		152700	
MESA AIR GROUP INC	COM	590479101	228	27674 SH	DEFINED 08		27674	
MESA AIR GROUP INC	COM	590479101	520	62994 SH	DEFINED 17		62994	
METHANEX CORP	COM	59151K108	439	39200 SH	DEFINED 17		39200	
METHODE ELECTRS INC	COM	591520200	290	22475 SH	DEFINED 01		5575	
16900								
METHODE ELECTRS INC	COM	591520200	1	50 SH	OTHER 01			
50								
METHODE ELECTRS INC	COM	591520200	2103	163025 SH	DEFINED 05		163025	
METHODE ELECTRS INC	COM	591520200		17 SH	DEFINED 08		17	
METLIFE INC	COM	59156R108	3085	86473 SH	DEFINED 01		81348	
907 4218								
METLIFE INC	COM	59156R108	431	12069 SH	OTHER 01			
12069								
METLIFE INC	COM	59156R108	15490	434132 SH	DEFINED 05		380032	
54100								
METLIFE INC	COM	59156R108	1271	35628 SH	DEFINED 08		35628	
METLIFE INC	COM	59156R108	205	5747 SH	DEFINED 17		5747	
METLIFE INC	COM	59156R108	123	3460 SH	OTHER 17			
3460								
METLIFE INC	COM	59156R108	125	3500 SH	DEFINED 18			
3500								
METRIS COS INC	COM	591598107	383	47625 SH	DEFINED 01		47625	
METRIS COS INC	COM	591598107	2	300 SH	OTHER 01		300	
METRIS COS INC	COM	591598107	40	5000 SH	DEFINED 08		5000	
METRO GOLDWYN MAYER INC	COM	591610100	1	55 SH	DEFINED 01		55	
METRO GOLDWYN MAYER INC	COM	591610100	14	800 SH	DEFINED 05		800	
METRO GOLDWYN MAYER INC	COM	591610100	3812	219100 SH	DEFINED 08		219100	

METRO GOLDWYN MAYER INC	COM		591610100	485	27892	SH	DEFINED	17	27892	
MICHAELS STORES INC	COM		594087108	367	7550	SH	DEFINED	01	3100	
4450										
MICHAELS STORES INC	COM		594087108	246	5050	SH	OTHER	01	4600	
450										
MICHAELS STORES INC	COM		594087108	6860	141099	SH	DEFINED	05	141099	
MICHAELS STORES INC	COM		594087108	219	4500	SH	DEFINED	08	4500	
MICHAELS STORES INC	COM		594087108	181	3725	SH	DEFINED	17	3725	
MICREL INC	COM		594793101	67	5025	SH	DEFINED	01	5025	
MICREL INC	COM		594793101	7	500	SH	OTHER	01	500	
MICREL INC	COM		594793101	2554	190855	SH	DEFINED	05	190855	
MICREL INC	COM		594793101	205	15332	SH	DEFINED	08	15332	
MICREL INC	COM		594793101	10	717	SH	DEFINED	17	717	
MICROS SYS INC	COM		594901100	567	12550	SH	DEFINED	01	6750	
5800										
MICROS SYS INC	COM		594901100	16	350	SH	OTHER	01		
350										
MICROS SYS INC	COM		594901100	3725	82450	SH	DEFINED	05	82450	
MICROS SYS INC	COM		594901100	86	1914	SH	DEFINED	08	1914	
MICROSOFT CORP	COM		594918104	9	350	SH	DEFINED		350	
MICROSOFT CORP	COM		594918104	449158	18016765	SH	DEFINED	01	17189805	
826960										
MICROSOFT CORP	COM		594918104	197318	7914882	SH	OTHER	01	4736327	
3178555										
MICROSOFT CORP	COM		594918104	157294	6309445	SH	DEFINED	05	5670945	
638500										
MICROSOFT CORP	COM		594918104	20693	830059	SH	DEFINED	08	830059	
MICROSOFT CORP	COM		594918104	38268	1535000	SH	CALL	DEFINED	08	1535000
MICROSOFT CORP	COM		594918104	23	941	SH	DEFINED	11	941	
MICROSOFT CORP	COM		594918104	76	3030	SH	DEFINED	13	2505	
525										
MICROSOFT CORP	COM		594918104	27	1075	SH	OTHER	13		
1075										
MICROSOFT CORP	COM		594918104	9284	372413	SH	DEFINED	17	372413	
MICROSOFT CORP	COM		594918104	5041	202203	SH	DEFINED	18		
202203										
MICROSTRATEGY INC	CL A NEW		594972408	178	3338	SH	DEFINED	08	3338	
MICROSTRATEGY INC	CL A NEW		594972408	46	865	SH	DEFINED	17	865	
MICROCHIP TECHNOLOGY INC	COM		595017104	634	24004	SH	DEFINED	01	24004	
MICROCHIP TECHNOLOGY INC	COM		595017104	573	21675	SH	OTHER	01	16875	
4800										
MICROCHIP TECHNOLOGY INC	COM		595017104	16804	636023	SH	DEFINED	05	636023	
MICROCHIP TECHNOLOGY INC	COM		595017104	766	29000	SH	DEFINED	08	29000	
MICROCHIP TECHNOLOGY INC	COM		595017104	125	4736	SH	DEFINED	17	4736	
MICROCHIP TECHNOLOGY INC	COM		595017104	66	2500	SH	DEFINED	18		
2500										
MICROMUSE INC	COM		595094103	43	5564	SH	DEFINED	01	5564	
MICROMUSE INC	COM		595094103	67	8644	SH	DEFINED	08	8644	
MICROMUSE INC	COM		595094103	865	110958	SH	DEFINED	17	110958	
MICROMUSE INC	COM		595094103	117	15000	SH	DEFINED	18		
15000										
MICRON TECHNOLOGY INC	NOTE	2.500%	595112AG8	1019	662000	PRN	DEFINED	17	662000	
MICRON TECHNOLOGY INC	COM		595112103	496	29674	SH	DEFINED	01	27924	
1750										
MICRON TECHNOLOGY INC	COM		595112103	724	43310	SH	OTHER	01	6140	
37170										
MICRON TECHNOLOGY INC	COM		595112103	4516	270250	SH	DEFINED	05	270250	
MICRON TECHNOLOGY INC	COM		595112103	18041	1079661	SH	DEFINED	08	1079661	
MICRON TECHNOLOGY INC	COM		595112103	3581	214300	SH	CALL	DEFINED	08	214300
MICRON TECHNOLOGY INC	COM		595112103	6684	400000	SH	PUT	DEFINED	08	400000
MICRON TECHNOLOGY INC	COM		595112103	3276	196041	SH	DEFINED	17	196041	
MICROSEMI CORP	COM		595137100	1035	75641	SH	DEFINED	01	47381	
28260										
MICROSEMI CORP	COM		595137100	29	2140	SH	OTHER	01		
2140										
MICROSEMI CORP	COM		595137100	8478	619730	SH	DEFINED	05	619730	
MICROSEMI CORP	COM		595137100	278	20316	SH	DEFINED	08	20316	
MICROSEMI CORP	COM		595137100	243	17762	SH	DEFINED	17	17762	
MID-AMER APT CMNTYS INC	COM		59522J103	45	1200	SH	DEFINED	01	650	
550										
MID-AMER APT CMNTYS INC	COM		59522J103	150	4050	SH	OTHER	01	2950	
1100										
MID-AMER APT CMNTYS INC	COM		59522J103	104	2800	SH	DEFINED	08	2800	
MID-STATE BANCSHARES	COM		595440108	120	5000	SH	DEFINED	01	5000	
MID-STATE BANCSHARES	COM		595440108	389	16200	SH	DEFINED	08	16200	
MID-STATE BANCSHARES	COM		595440108	283	11800	SH	DEFINED	17	11800	
MIDAS GROUP INC	COM		595626102	271	13913	SH	DEFINED	01	7346	
6567										
MIDAS GROUP INC	COM		595626102	8	433	SH	OTHER	01		
433										
MIDAS GROUP INC	COM		595626102	1311	67400	SH	DEFINED	05	67400	
MIDAS GROUP INC	COM		595626102	18	900	SH	DEFINED	08	900	
MIDCAP SPDR TR	UNIT SER 1		595635103	8965	81128	SH	DEFINED	01		
81128										
MIDCAP SPDR TR	UNIT SER 1		595635103	12339	111666	SH	OTHER	01	81591	

26123	3952								
MIDWEST AIR GROUP INC	COM	597911106	694	157657	SH	DEFINED	19	157657	
MIDWAY GAMES INC	COM	598148104	15	2000	SH	DEFINED	01	2000	
MIDWAY GAMES INC	COM	598148104	15	2000	SH	OTHER	01	2000	
MIDWAY GAMES INC	COM	598148104	1681	230875	SH	DEFINED	05	230875	
MIDWAY GAMES INC	COM	598148104	16	2160	SH	DEFINED	08	2160	
MIDWAY GAMES INC	COM	598148104	66	9000	SH	CALL	DEFINED	08	9000
MILACRON INC	COM	598709103	80	23082	SH	DEFINED	01	23082	
MILACRON INC	COM	598709103	499	143850	SH	DEFINED	05	143850	
MILACRON INC	COM	598709103	22	6200	SH	DEFINED	08	6200	
MILLENNIUM PHARMACEUTICALS I 2000	COM	599902103	2063	122064	SH	DEFINED	01	120064	
MILLENNIUM PHARMACEUTICALS I 7468	COM	599902103	266	15718	SH	OTHER	01	8250	
MILLENNIUM PHARMACEUTICALS I	COM	599902103	16474	974785	SH	DEFINED	05	974785	
MILLENNIUM PHARMACEUTICALS I	COM	599902103	11791	697676	SH	DEFINED	08	697676	
MILLENNIUM PHARMACEUTICALS I	COM	599902103	10647	630000	SH	CALL	DEFINED	08	630000
MILLENNIUM PHARMACEUTICALS I	COM	599902103	163	9628	SH	DEFINED	17	9628	
MILLENNIUM PHARMACEUTICALS I 20000	COM	599902103	338	20000	SH	DEFINED	18		
MILLENNIUM CHEMICALS INC	COM	599903101	86	5727	SH	DEFINED	01	5727	
MILLENNIUM CHEMICALS INC	COM	599903101	3	185	SH	OTHER	01	185	
MILLENNIUM CHEMICALS INC	COM	599903101	72	4800	SH	DEFINED	05	4800	
MILLENNIUM CHEMICALS INC	COM	599903101	169	11300	SH	DEFINED	08	11300	
MILLEA HOLDINGS INC 195	ADR	60032R106	15	195	SH	DEFINED	01		
MILLEA HOLDINGS INC 790 265	ADR	60032R106	227	2921	SH	OTHER	01	1866	
MILLER HERMAN INC	COM	600544100	1485	55830	SH	DEFINED	01	55830	
MILLER HERMAN INC 1580	COM	600544100	42	1580	SH	OTHER	01		
MILLER HERMAN INC	COM	600544100	4041	151923	SH	DEFINED	05	151923	
MILLER HERMAN INC	COM	600544100	180	6760	SH	DEFINED	08	6760	
MILLER HERMAN INC	COM	600544100	31	1156	SH	DEFINED	17	1156	
MILLIPORE CORP 50	COM	601073109	514	9999	SH	DEFINED	01	9949	
MILLIPORE CORP 175	COM	601073109	12	225	SH	OTHER	01	50	
MILLIPORE CORP	COM	601073109	1172	22805	SH	DEFINED	05	22805	
MILLIPORE CORP	COM	601073109	78	1512	SH	DEFINED	08	1512	
MILLS CORP	COM	601148109	123	2300	SH	DEFINED	01	2300	
MILLS CORP 2000	COM	601148109	149	2800	SH	OTHER	01	800	
MILLS CORP	COM	601148109	11	200	SH	DEFINED	05	200	
MILLS CORP	COM	601148109	59	1100	SH	DEFINED	08	1100	
MINDSPEED TECHNOLOGIES INC	COM	602682106	470	71932	SH	DEFINED	08	71932	
MINE SAFETY APPLIANCES CO	COM	602720104	102	3600	SH	DEFINED	08	3600	
MINE SAFETY APPLIANCES CO	COM	602720104	99	3500	SH	DEFINED	17	3500	
MINERALS TECHNOLOGIES INC	COM	603158106	107	1875	SH	DEFINED	01	1875	
MINERALS TECHNOLOGIES INC 75	COM	603158106	4	75	SH	OTHER	01		
MINERALS TECHNOLOGIES INC	COM	603158106	2409	42194	SH	DEFINED	05	42194	
MINERALS TECHNOLOGIES INC	COM	603158106	111	1940	SH	DEFINED	08	1940	
MISSION RESOURCES CORP	COM	605109107	3475	1069233	SH	DEFINED		1069233	
MISSION WEST PPTYS INC	COM	605203108	138	10436	SH	DEFINED	08	10436	
MISSION WEST PPTYS INC	COM	605203108	103	7800	SH	DEFINED	17	7800	
MISSION WEST PPTYS INC 3000	COM	605203108	40	3000	SH	DEFINED	18		
MITSUBISHI TOKYO FINL GROUP 580	SPONSORED AD	606816106	6	580	SH	DEFINED	01		
MITSUBISHI TOKYO FINL GROUP 7541 3767	SPONSORED AD	606816106	134	13538	SH	OTHER	01	2230	
MITSUBISHI TOKYO FINL GROUP	SPONSORED AD	606816106	120	12099	SH	DEFINED	05	12099	
MITSUBISHI TOKYO FINL GROUP	SPONSORED AD	606816106	3425	344887	SH	DEFINED	11	344887	
MOBIUS MGMT SYSTEMS INC	COM	606925105	18	1950	SH	DEFINED	01	1950	
MOBIUS MGMT SYSTEMS INC	COM	606925105	11	1244	SH	DEFINED	08	1244	
MOBIUS MGMT SYSTEMS INC	COM	606925105	651	71262	SH	DEFINED	17	71262	
MOBILE MINI INC 11200	COM	60740F105	237	13675	SH	DEFINED	01	2475	
MOBILE MINI INC 50	COM	60740F105	1	50	SH	OTHER	01		
MOBILE MINI INC	COM	60740F105	1158	66950	SH	DEFINED	05	66950	
MOBILE TELESYSTEMS OJSC	SPONSORED AD	607409109	7	50	SH	OTHER	01	50	
MOBILE TELESYSTEMS OJSC	SPONSORED AD	607409109	25987	197619	SH	DEFINED	11	197619	
MODINE MFG CO	COM	607828100	33	1275	SH	DEFINED	01	1275	
MODINE MFG CO	COM	607828100	1853	71105	SH	DEFINED	05	71105	
MODINE MFG CO	COM	607828100	57	2190	SH	DEFINED	08	2190	
MOHAWK INDS INC	COM	608190104	555	6735	SH	DEFINED	01	6735	
MOHAWK INDS INC 500	COM	608190104	57	697	SH	OTHER	01	197	
MOHAWK INDS INC	COM	608190104	19643	238527	SH	DEFINED	05	238527	
MOLECULAR DEVICES CORP	COM	60851C107	340	18064	SH	DEFINED	08	18064	
MOLECULAR DEVICES CORP	COM	60851C107	292	15500	SH	DEFINED	17	15500	
MOLINA HEALTHCARE INC	COM	60855R100	41	1400	SH	DEFINED	05	1400	
MOLINA HEALTHCARE INC	COM	60855R100	416	14200	SH	DEFINED	08	14200	

MOLEX INC 31377	COM	608554101	3253	107057	SH	DEFINED	01	75680	
MOLEX INC 5800	COM	608554101	176	5800	SH	OTHER	01		
MOLEX INC 10700	COM	608554101	5141	169160	SH	DEFINED	05	158460	
MOLEX INC	COM	608554101	122	4000	SH	DEFINED	08	4000	
MOLEX INC	COM	608554101	204	6718	SH	DEFINED	17	6718	
MONACO COACH CORP 14000	COM	60886R103	537	20044	SH	DEFINED	01	6044	
MONACO COACH CORP 75	COM	60886R103	2	75	SH	OTHER	01		
MONACO COACH CORP	COM	60886R103	3603	134450	SH	DEFINED	05	134450	
MONACO COACH CORP	COM	60886R103	137	5100	SH	DEFINED	08	5100	
MONSANTO CO NEW 21963	COM	61166W101	11804	321908	SH	DEFINED	01	299945	
MONSANTO CO NEW 118736	COM	61166W101	6514	177650	SH	OTHER	01	58914	
MONSANTO CO NEW 51000	COM	61166W101	7365	200842	SH	DEFINED	05	149842	
MONSANTO CO NEW	COM	61166W101	502	13700	SH	DEFINED	08	13700	
MONSANTO CO NEW 544269	COM	61166W101	87393	2383231	SH	DEFINED	11	1838962	
MONSTER WORLDWIDE INC	COM	611742107	57	2179	SH	DEFINED	01	2179	
MONSTER WORLDWIDE INC	COM	611742107	1669	63706	SH	DEFINED	05	63706	
MONSTER WORLDWIDE INC	COM	611742107	92	3496	SH	DEFINED	08	3496	
MONSTER WORLDWIDE INC	COM	611742107	288	11000	SH	CALL	DEFINED	08	11000
MONSTER WORLDWIDE INC	COM	611742107	8	312	SH	DEFINED	11	312	
MONSTER WORLDWIDE INC	COM	611742107	4	169	SH	DEFINED	17	169	
MONY GROUP INC 126	COM	615337102	251	7979	SH	DEFINED	01	7853	
MONY GROUP INC 581	COM	615337102	19	605	SH	OTHER	01	24	
MONY GROUP INC	COM	615337102	3073	97741	SH	DEFINED	05	97741	
MOODYS CORP 650	COM	615369105	6043	85352	SH	DEFINED	01	84702	
MOODYS CORP 14887	COM	615369105	10934	154431	SH	OTHER	01	139544	
MOODYS CORP	COM	615369105	4992	70505	SH	DEFINED	05	70505	
MOODYS CORP	COM	615369105	5969	84304	SH	DEFINED	08	84304	
MOOG INC 5000	CL A	615394202	242	7082	SH	DEFINED	01	2082	
MOOG INC 675	CL A	615394202	23	675	SH	OTHER	01		
MOOG INC	CL A	615394202	3830	112262	SH	DEFINED	05	112262	
MOOG INC	CL A	615394202	164	4800	SH	DEFINED	08	4800	
MORGAN STANLEY 67622	COM NEW	617446448	63564	1109323	SH	DEFINED	01	1041701	
MORGAN STANLEY 252612	COM NEW	617446448	40783	711747	SH	OTHER	01	459135	
MORGAN STANLEY 106800	COM NEW	617446448	42530	742238	SH	DEFINED	05	635438	
MORGAN STANLEY	COM NEW	617446448	2497	43576	SH	DEFINED	08	43576	
MORGAN STANLEY	COM NEW	617446448	8899	155300	SH	CALL	DEFINED	08	155300
MORGAN STANLEY	COM NEW	617446448	1719	30000	SH	PUT	DEFINED	08	30000
MORGAN STANLEY 267137	COM NEW	617446448	132008	2303799	SH	DEFINED	11	2036662	
MORGAN STANLEY	COM NEW	617446448	21	360	SH	OTHER	13	360	
MORGAN STANLEY	COM NEW	617446448	5428	94733	SH	DEFINED	17	94733	
MORGAN STANLEY	COM NEW	617446448	8710	152000	SH	CALL	DEFINED	17	152000
MORGAN STANLEY 8800	COM NEW	617446448	504	8800	SH	DEFINED	18		
MORGAN STANLEY	MUN INCOME I	61745P437	26	2903	SH	DEFINED	01	2903	
MORGAN STANLEY	MUN INCOME I	61745P437	177	19800	SH	OTHER	01	19800	
MORGAN STANLEY 2200	MUN INCM OPP	61745P452	17	2200	SH	DEFINED	01		
MORGAN STANLEY 17125 2800	MUN INCM OPP	61745P452	168	22125	SH	OTHER	01	2200	
MORGAN STANLEY	QULTY MUN SE	61745P585	5	333	SH	DEFINED	01	333	
MORGAN STANLEY	QULTY MUN SE	61745P585	217	14667	SH	OTHER	01	14667	
MORGAN STANLEY	QLT MUN INV	61745P668	638	43296	SH	DEFINED	01	43296	
MORGAN STANLEY	QLT MUN INV	61745P668	7	500	SH	OTHER	01	500	
MORGAN STANLEY	QUALT MUN IN	61745P734	395	27080	SH	DEFINED	01	27080	
MORGAN STANLEY 1000	QUALT MUN IN	61745P734	63	4334	SH	OTHER	01	3334	
MORGAN STANLEY 1093	INSD MUN INC	61745P791	152	10117	SH	DEFINED	01	9024	
MORGAN STANLEY	INSD MUN INC	61745P791	304	20239	SH	OTHER	01	20239	
MORGAN STANLEY	INSD MUN BD	61745P817	620	40876	SH	DEFINED	01	40876	
MOTOROLA INC 184670	COM	620076109	20927	1189022	SH	DEFINED	01	1004352	
MOTOROLA INC 614856	COM	620076109	26440	1502267	SH	OTHER	01	887411	
MOTOROLA INC 158800	COM	620076109	25100	1426146	SH	DEFINED	05	1267346	

MOTOROLA INC	COM	620076109	14920	847728 SH	DEFINED 08	847728
MOTOROLA INC	COM	620076109	142029	8069809 SH	DEFINED 11	6269447
1800362						
MOTOROLA INC	COM	620076109	2696	153198 SH	DEFINED 17	153198
MOVIE GALLERY INC	COM	624581104	356	18190 SH	DEFINED 01	4675
7540 5975						
MOVIE GALLERY INC	COM	624581104	78	3985 SH	OTHER 01	
3985						
MOVIE GALLERY INC	COM	624581104	2832	144575 SH	DEFINED 05	144575
MOVIE GALLERY INC	COM	624581104	55	2790 SH	DEFINED 08	2790
MOVIE GALLERY INC	COM	624581104	528	26947 SH	DEFINED 17	26947
MUELLER INDS INC	COM	624756102	214	6310 SH	DEFINED 01	2410
3900						
MUELLER INDS INC	COM	624756102	14	425 SH	OTHER 01	
425						
MUELLER INDS INC	COM	624756102	5074	149290 SH	DEFINED 05	149290
MUELLER INDS INC	COM	624756102	108	3172 SH	DEFINED 08	3172
MULTIMEDIA GAMES INC	COM	625453105	556	22470 SH	DEFINED 08	22470
MUNIHOLDINGS CALIF INSD FD I	COM	625933106	256	17110 SH	DEFINED 01	17110
MUNIASSETS FD INC	COM	62618Q106	12	1000 SH	DEFINED 01	1000
MUNIASSETS FD INC	COM	62618Q106	143	11800 SH	OTHER 01	11800
MUNICIPAL ADVANTAGE FD INC	COM	626189104	1	102 SH	DEFINED 01	102
MUNICIPAL ADVANTAGE FD INC	COM	626189104	491	33845 SH	OTHER 01	22000
11845						
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	110	4296 SH	DEFINED 01	4296
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	92	3596 SH	OTHER 01	3096
500						
MUNIHOLDINGS FLA INSD FD	COM	62624W105	177	11604 SH	DEFINED 01	11604
MUNIHOLDINGS FLA INSD FD	COM	62624W105	67	4404 SH	OTHER 01	3104
1300						
MUNIENHANCED FD INC	COM	626243109	77	6851 SH	DEFINED 01	6851
MUNIENHANCED FD INC	COM	626243109	74	6600 SH	OTHER 01	6600
MUNIYIELD CALIF INS FD	COM	62629L104	114	8005 SH	DEFINED 01	8005
MUNIYIELD CALIF INS FD	COM	62629L104	255	17840 SH	OTHER 01	17840
MUNIVEST FD II INC	COM	62629P105	99	6500 SH	DEFINED 01	6500
MUNIVEST FD II INC	COM	62629P105	262	17180 SH	OTHER 01	15280
1900						
MUNIVEST FD INC	COM	626295109	24	2500 SH	DEFINED 01	2500
MUNIVEST FD INC	COM	626295109	96	10000 SH	OTHER 01	7000
3000						
MUNIYIELD FLA FD	COM	626297105	119	8032 SH	DEFINED 01	8032
MUNIYIELD FLA FD	COM	626297105	35	2385 SH	OTHER 01	2385
MUNIYIELD INSD FD INC	COM	62630E107	344	22451 SH	DEFINED 01	22451
MUNIYIELD INSD FD INC	COM	62630E107	97	6364 SH	OTHER 01	3396
2968						
MUNIYIELD QUALITY FD INC	COM	626302103	104	6959 SH	DEFINED 01	6959
MUNIYIELD QUALITY FD INC	COM	626302103	112	7465 SH	OTHER 01	7180
285						
MURPHY OIL CORP	COM	626717102	2050	32556 SH	DEFINED 01	32556
MURPHY OIL CORP	COM	626717102	1732	27510 SH	OTHER 01	10420
17090						
MURPHY OIL CORP	COM	626717102	12020	190880 SH	DEFINED 05	190880
MURPHY OIL CORP	COM	626717102	503	7990 SH	DEFINED 08	7990
MURPHY OIL CORP	COM	626717102	6423	102000 SH	CALL DEFINED 08	102000
MURPHY OIL CORP	COM	626717102	301	4780 SH	DEFINED 17	4780
MYERS INDS INC	COM	628464109	75	6075 SH	DEFINED 01	1275
4800						
MYERS INDS INC	COM	628464109	1532	124518 SH	DEFINED 05	124518
MYLAN LABS INC	COM	628530107	945	41559 SH	DEFINED 01	36497
5062						
MYLAN LABS INC	COM	628530107	883	38865 SH	OTHER 01	34822
4043						
MYLAN LABS INC	COM	628530107	12668	557311 SH	DEFINED 05	557311
MYLAN LABS INC	COM	628530107	16581	729491 SH	DEFINED 08	729491
MYLAN LABS INC	COM	628530107	153	6734 SH	DEFINED 17	6734
NBTY INC	COM	628782104	707	19010 SH	DEFINED 01	6110
9100 3800						
NBTY INC	COM	628782104	78	2100 SH	OTHER 01	
2100						
NBTY INC	COM	628782104	10637	286100 SH	DEFINED 05	286100
NBTY INC	COM	628782104	290	7806 SH	DEFINED 08	7806
NBTY INC	COM	628782104	658	17700 SH	DEFINED 17	17700
NCO GROUP INC	COM	628858102	246	10525 SH	DEFINED 01	3725
6800						
NCO GROUP INC	COM	628858102	2	100 SH	OTHER 01	
100						
NCO GROUP INC	COM	628858102	2852	122125 SH	DEFINED 05	122125
NCO GROUP INC	COM	628858102	2816	120580 SH	DEFINED 17	120580
NCR CORP NEW	COM	62886E108	926	21009 SH	DEFINED 01	20100
909						
NCR CORP NEW	COM	62886E108	155	3515 SH	OTHER 01	2117
1398						
NCR CORP NEW	COM	62886E108	12891	292585 SH	DEFINED 05	245685
46900						
NCR CORP NEW	COM	62886E108	569	12924 SH	DEFINED 08	12924

NCR CORP NEW	COM	62886E108	690	15660	SH	DEFINED	17	15660	
NASB FINL INC	COM	628968109	248	6222	SH	OTHER	01	6222	
NASB FINL INC	COM	628968109	21	528	SH	DEFINED	08	528	
NII HLDGS INC	CL B NEW	62913F201	281	8020	SH	DEFINED	08	8020	
NII HLDGS INC	CL B NEW	62913F201	1052	30000	SH	CALL	DEFINED	08	30000
NII HLDGS INC	CL B NEW	62913F201	442	12600	SH	DEFINED	17	12600	
NIC INC	COM	62914B100	36	5942	SH	DEFINED	08	5942	
NIC INC	COM	62914B100	228	37760	SH	DEFINED	17	37760	
NN INC	COM	629337106	32	2700	SH	DEFINED	01	2700	
NN INC	COM	629337106	12	1000	SH	OTHER	01	1000	
NN INC	COM	629337106	235	20123	SH	DEFINED	08	20123	
NN INC	COM	629337106	172	14700	SH	DEFINED	17	14700	
NPS PHARMACEUTICALS INC	COM	62936P103	148	5172	SH	DEFINED	08	5172	
NPS PHARMACEUTICALS INC	COM	62936P103	5647	198000	SH	CALL	DEFINED	08	198000
NPS PHARMACEUTICALS INC	COM	62936P103	1021	35800	SH	PUT	DEFINED	08	35800
NPS PHARMACEUTICALS INC	COM	62936P103	51	1800	SH	DEFINED	17	1800	
NPS PHARMACEUTICALS INC	COM	62936P103	46	1600	SH	CALL	DEFINED	17	1600
NSD BANCORP INC	COM	62938D108	803	33725	SH	DEFINED	01	33725	
NTL INC DEL	COM	62940M104	42	700	SH	DEFINED	05	700	
NTL INC DEL	COM	62940M104	3644	61209	SH	DEFINED	08	61209	
NTL INC DEL	COM	62940M104	36527	613589	SH	DEFINED	11	613589	
NTN COMMUNICATIONS INC	COM NEW	629410309	493	170000	SH	DEFINED	01	170000	
NUI CORP	COM	629431107	91	5404	SH	DEFINED	01	1604	
3800									
NUI CORP	COM	629431107	1120	66225	SH	DEFINED	05	66225	
NUI CORP	COM	629431107	19	1150	SH	DEFINED	08	1150	
NVR INC	COM	62944T105	1560	3392	SH	DEFINED	01	1020	
1993	379								
NVR INC	COM	62944T105	130	282	SH	OTHER	01		
282									
NVR INC	COM	62944T105	13386	29100	SH	DEFINED	05	29100	
NVR INC	COM	62944T105	138	300	SH	DEFINED	08	300	
NVR INC	COM	62944T105	425	923	SH	DEFINED	17	923	
NVE CORP	COM NEW	629445206	1445	30300	SH	DEFINED	08	30300	
NWH INC	COM	62946E106	1035	51525	SH	DEFINED	18		
51525									
NYMAGIC INC	COM	629484106	58	2300	SH	DEFINED	01	2300	
NYMAGIC INC	COM	629484106	58	2300	SH	DEFINED	05	2300	
NYMAGIC INC	COM	629484106	190	7502	SH	DEFINED	08	7502	
NYMAGIC INC	COM	629484106	180	7100	SH	DEFINED	17	7100	
NABI BIOPHARMACEUTICALS	COM	629519109	142	9118	SH	DEFINED	08	9118	
NABI BIOPHARMACEUTICALS	COM	629519109	427	27412	SH	DEFINED	17	27412	
NABORS INDS INC	DBCV	629568AF3	13250	20000000	PRN	DEFINED	17	20000000	
NABORS INDS INC	DBCV	629568AF3	13250	20000000	PRN	OTHER	17		
20000000									
NANOGEN INC	COM	630075109	16	2100	SH	DEFINED	08	2100	
NANOGEN INC	COM	630075109	113	15000	SH	CALL	DEFINED	08	15000
NASDAQ 100 TR	UNIT SER 1	631100104	3568	99554	SH	DEFINED	01	98754	
800									
NASDAQ 100 TR	UNIT SER 1	631100104	763	21297	SH	OTHER	01	20597	
700									
NASDAQ 100 TR	UNIT SER 1	631100104	90	2500	SH	DEFINED	08	2500	
NASDAQ 100 TR	UNIT SER 1	631100104	68003	1897400	SH	CALL	DEFINED	08	1897400
NASDAQ 100 TR	UNIT SER 1	631100104	83830	2339000	SH	PUT	DEFINED	08	2339000
NASDAQ 100 TR	UNIT SER 1	631100104	14534	405538	SH	DEFINED	17	405538	
NASH FINCH CO	COM	631158102	331	13925	SH	DEFINED	01	3225	
10700									
NASH FINCH CO	COM	631158102	52	2200	SH	OTHER	01		
2200									
NASH FINCH CO	COM	631158102	1444	60750	SH	DEFINED	05	60750	
NASH FINCH CO	COM	631158102	5	196	SH	DEFINED	08	196	
NASH FINCH CO	COM	631158102	452	19000	SH	DEFINED	17	19000	
NATIONAL AUSTRALIA BK LTD	SPONSORED AD	632525408	72	606	SH	DEFINED	01	606	
NATIONAL AUSTRALIA BK LTD	SPONSORED AD	632525408	571	4820	SH	OTHER	01	4820	
NATIONAL AUSTRALIA BK LTD	SPONSORED AD	632525408		3	SH	DEFINED	11	3	
NATIONAL CITY CORP	COM	635405103	25796	725028	SH	DEFINED	01	614122	
110906									
NATIONAL CITY CORP	COM	635405103	19578	550246	SH	OTHER	01	538619	
11627									
NATIONAL CITY CORP	COM	635405103	10177	286045	SH	DEFINED	05	286045	
NATIONAL CITY CORP	COM	635405103	1126	31656	SH	DEFINED	08	31656	
NATIONAL CITY CORP	COM	635405103	783	22000	SH	CALL	DEFINED	08	22000
NATIONAL CITY CORP	COM	635405103	395	11094	SH	DEFINED	17	11094	
NATIONAL COMMERCE FINL CORP	COM	63545P104	5294	185030	SH	DEFINED	01	185030	
NATIONAL COMMERCE FINL CORP	COM	63545P104	362	12660	SH	OTHER	01	8125	
4535									
NATIONAL COMMERCE FINL CORP	COM	63545P104	12208	426702	SH	DEFINED	05	426702	
NATIONAL COMMERCE FINL CORP	COM	63545P104	155	5425	SH	DEFINED	17	5425	
NATIONAL FUEL GAS CO N J	COM	636180101	61986	2519741	SH	DEFINED	01	2518741	
1000									
NATIONAL FUEL GAS CO N J	COM	636180101	299	12145	SH	OTHER	01	5350	
6795									
NATIONAL FUEL GAS CO N J	COM	636180101	4207	171005	SH	DEFINED	05	171005	
NATIONAL FUEL GAS CO N J	COM	636180101	7	300	SH	DEFINED	08	300	
NATIONAL GRID TRANSCO PLC	SPONSORED AD	636274102	282	7013	SH	DEFINED	01	3528	

NELSON THOMAS INC 675	COM	640376109	18	675 SH	OTHER	01	
NELSON THOMAS INC	COM	640376109	2022	74275 SH	DEFINED	05	74275
NELSON THOMAS INC	COM	640376109	260	9552 SH	DEFINED	08	9552
NELSON THOMAS INC	COM	640376109	253	9300 SH	DEFINED	17	9300
NEORX CORP	COM	PAR \$0.0 640520300	427	97500 SH	DEFINED	08	97500
NEOWARE SYS INC	COM	64065P102	1531	148682 SH	DEFINED	05	148682
NEOWARE SYS INC	COM	64065P102	33	3242 SH	DEFINED	08	3242
NEOPHARM INC	COM	640919106	130	6942 SH	DEFINED	08	6942
NEOPHARM INC	COM	640919106	152	8100 SH	DEFINED	17	8100
NETBANK INC	COM	640933107	9	700 SH	DEFINED	01	700
NETBANK INC	COM	640933107	106	8652 SH	DEFINED	08	8652
NETBANK INC	COM	640933107	33	2711 SH	DEFINED	17	2711
NETWORKS ASSOCS INC	COM	640938106	293	16275 SH	DEFINED	01	16275
NETWORKS ASSOCS INC 500	COM	640938106	23	1260 SH	OTHER	01	760
NETWORKS ASSOCS INC	COM	640938106	6184	343545 SH	DEFINED	05	343545
NETWORKS ASSOCS INC	COM	640938106	813	45140 SH	DEFINED	08	45140
NETWORKS ASSOCS INC	COM	640938106	2880	160000 SH	CALL	DEFINED 08	160000
NETWORKS ASSOCS INC	COM	640938106	1168	64900 SH	DEFINED	17	64900
NETWORKS ASSOCS INC 27500	COM	640938106	495	27500 SH	DEFINED	18	
NETFLIX COM INC	COM	64110L106	166	4870 SH	DEFINED	08	4870
NETFLIX COM INC	COM	64110L106	1280	37500 SH	CALL	DEFINED 08	37500
NETFLIX COM INC	COM	64110L106	1427	41832 SH	DEFINED	17	41832
NETFLIX COM INC 3500	COM	64110L106	119	3500 SH	DEFINED	18	
NETEGRITY INC 20700	COM	64110P107	464	54598 SH	DEFINED	01	33898
NETEGRITY INC 1000	COM	64110P107	9	1000 SH	OTHER	01	
NETEGRITY INC	COM	64110P107	1521	178950 SH	DEFINED	05	178950
NETEGRITY INC	COM	64110P107	58	6850 SH	DEFINED	08	6850
NETEGRITY INC	COM	64110P107	16	1847 SH	DEFINED	17	1847
NETEASE COM INC	SPONSORED AD	64110W102	4516	90700 SH	DEFINED	08	90700
NETEASE COM INC	SPONSORED AD	64110W102	2490	50000 SH	PUT	DEFINED 08	50000
NETEASE COM INC	SPONSORED AD	64110W102		3 SH	DEFINED	17	3
NETIQ CORP 68	COM	64115P102	1	68 SH	DEFINED	01	
NETIQ CORP 1055	COM	64115P102	19	1357 SH	OTHER	01	302
NETIQ CORP	COM	64115P102	485	34700 SH	DEFINED	08	34700
NETIQ CORP	COM	64115P102	425	30400 SH	DEFINED	17	30400
NETSCOUT SYS INC	COM	64115T104	2	250 SH	DEFINED	01	250
NETSCOUT SYS INC	COM	64115T104	3	450 SH	OTHER	01	450
NETSCOUT SYS INC	COM	64115T104	31	4022 SH	DEFINED	08	4022
NETSCOUT SYS INC	COM	64115T104	348	45200 SH	DEFINED	17	45200
NETRATINGS INC	COM	64116M108	119	10792 SH	DEFINED	08	10792
NETRATINGS INC	COM	64116M108	96	8700 SH	DEFINED	17	8700
NETSCREEN TECHNOLOGIES INC	COM	64117V107	217	5952 SH	DEFINED	01	5952
NETSCREEN TECHNOLOGIES INC	COM	64117V107	15	400 SH	DEFINED	05	400
NETSCREEN TECHNOLOGIES INC	COM	64117V107	328	9000 SH	DEFINED	08	9000
NETWORK APPLIANCE INC 5200	COM	64120L104	676	31390 SH	DEFINED	01	26190
NETWORK APPLIANCE INC 5655	COM	64120L104	619	28740 SH	OTHER	01	23085
NETWORK APPLIANCE INC	COM	64120L104	10537	489408 SH	DEFINED	05	489408
NETWORK APPLIANCE INC	COM	64120L104	1035	48052 SH	DEFINED	08	48052
NETWORK EQUIP TECHNOLOGIES 7600	COM	641208103	104	10450 SH	DEFINED	01	2850
NETWORK EQUIP TECHNOLOGIES	COM	641208103	1058	106000 SH	DEFINED	05	106000
NETWORK EQUIP TECHNOLOGIES	COM	641208103	7	656 SH	DEFINED	08	656
NETWORK EQUIP TECHNOLOGIES	COM	641208103	164	16460 SH	DEFINED	17	16460
NETWORK ENGINES INC	COM	64121A107	46	12108 SH	DEFINED	17	12108
NEUROBIOLOGICAL TECHNOLOGIES	COM	64124W106	192	40320 SH	DEFINED	17	40320
NEUROCRINE BIOSCIENCES INC	COM	64125C109	24	400 SH	DEFINED	08	400
NEUROCRINE BIOSCIENCES INC	COM	64125C109	6323	107000 SH	CALL	DEFINED 08	107000
NEUROCRINE BIOSCIENCES INC	COM	64125C109	2819	47700 SH	PUT	DEFINED 08	47700
NEUROCRINE BIOSCIENCES INC	COM	64125C109	5	90 SH	DEFINED	11	90
NEW CENTURY FINANCIAL CORP 9900	COM	64352D101	720	14833 SH	DEFINED	01	4933
NEW CENTURY FINANCIAL CORP 75	COM	64352D101	4	75 SH	OTHER	01	
NEW CENTURY FINANCIAL CORP	COM	64352D101	7529	155037 SH	DEFINED	05	155037
NEW CENTURY FINANCIAL CORP	COM	64352D101	216	4453 SH	DEFINED	08	4453
NEW CENTURY FINANCIAL CORP	COM	64352D101	1748	36000 SH	CALL	DEFINED 08	36000
NEW CENTURY FINANCIAL CORP	COM	64352D101	2617	53888 SH	DEFINED	17	53888
NEW ENGLAND BUSINESS SVC INC 8240	COM	643872104	358	10575 SH	DEFINED	01	2335
NEW ENGLAND BUSINESS SVC INC 210	COM	643872104	7	210 SH	OTHER	01	
NEW ENGLAND BUSINESS SVC INC	COM	643872104	2105	62185 SH	DEFINED	05	62185
NEW ENGLAND BUSINESS SVC INC	COM	643872104	8	226 SH	DEFINED	08	226
NEW FRONTIER MEDIA INC	COM	644398109	350	45135 SH	DEFINED	17	45135
NEW JERSEY RES	COM	646025106	192	5075 SH	DEFINED	01	4370

305	400												
NEW JERSEY RES		COM	646025106	77	2045	SH	OTHER	01					
2045													
NEW JERSEY RES		COM	646025106	4476	118400	SH	DEFINED	05		118400			
NEW JERSEY RES		COM	646025106	105	2782	SH	DEFINED	08		2782			
NEW JERSEY RES		COM	646025106	45	1200	SH	DEFINED	17		1200			
NEW PLAN EXCEL RLTY TR INC		NOTE	3.750% 648053AB2	3151	2945000	PRN	DEFINED	08		2945000			
NEW PLAN EXCEL RLTY TR INC		COM	648053106	419	15325	SH	DEFINED	01		15325			
NEW PLAN EXCEL RLTY TR INC		COM	648053106	883	32290	SH	OTHER	01		6870			
25420													
NEW PLAN EXCEL RLTY TR INC		COM	648053106	5647	206480	SH	DEFINED	05		206480			
NEW YORK CMNTY BANCORP INC		COM	649445103	1262	36828	SH	DEFINED	01		36828			
NEW YORK CMNTY BANCORP INC		COM	649445103	650	18952	SH	OTHER	01		17777			
1175													
NEW YORK CMNTY BANCORP INC		COM	649445103	19226	560860	SH	DEFINED	05		560860			
NEW YORK CMNTY BANCORP INC		COM	649445103	935	27269	SH	DEFINED	08		27269			
NEW YORK CMNTY BANCORP INC		COM	649445103	346	10086	SH	DEFINED	17		10086			
NEW YORK TIMES CO		CL A	650111107	2364	53485	SH	DEFINED	01		52385			
1100													
NEW YORK TIMES CO		CL A	650111107	404	9145	SH	OTHER	01		7315			
1830													
NEW YORK TIMES CO		CL A	650111107	3120	70585	SH	DEFINED	05		70585			
NEW YORK TIMES CO		CL A	650111107	1612	36472	SH	DEFINED	08		36472			
NEW YORK TIMES CO		CL A	650111107	127	2864	SH	DEFINED	17		2864			
NEWCASTLE INVT CORP		COM	65105M108	479	14200	SH	DEFINED	08		14200			
NEWCASTLE INVT CORP		COM	65105M108	169	5000	SH	DEFINED	18					
5000													
NEWELL RUBBERMAID INC		COM	651229106	1316	56724	SH	DEFINED	01		35974			
20750													
NEWELL RUBBERMAID INC		COM	651229106	4638	199912	SH	OTHER	01		177029			
22883													
NEWELL RUBBERMAID INC		COM	651229106	2980	128455	SH	DEFINED	05		128455			
NEWELL RUBBERMAID INC		COM	651229106	226	9736	SH	DEFINED	08		9736			
NEWELL RUBBERMAID INC		COM	651229106	49	2116	SH	DEFINED	17		2116			
NEWFIELD EXPL CO		COM	651290108	2055	42878	SH	DEFINED	01		9178			
33700													
NEWFIELD EXPL CO		COM	651290108	53	1100	SH	OTHER	01					
1100													
NEWFIELD EXPL CO		COM	651290108	7247	151193	SH	DEFINED	05		151193			
NEWFIELD EXPL CO		COM	651290108	173	3600	SH	DEFINED	08		3600			
NEWFIELD EXPL CO		COM	651290108	439	9150	SH	DEFINED	17		9150			
NEWMONT MINING CORP		COM	651639106	2793	59901	SH	DEFINED	01		59301			
600													
NEWMONT MINING CORP		COM	651639106	1602	34366	SH	OTHER	01		10278			
24088													
NEWMONT MINING CORP		COM	651639106	12794	274383	SH	DEFINED	05		221683			
52700													
NEWMONT MINING CORP		COM	651639106	3303	70844	SH	DEFINED	08		70844			
NEWMONT MINING CORP		COM	651639106	9482	203342	SH	DEFINED	17		203342			
NEWMONT MINING CORP		COM	651639106	233	5000	SH	DEFINED	18					
5000													
NEWPORT CORP		COM	651824104	62	3714	SH	DEFINED	01		2814			
900													
NEWPORT CORP		COM	651824104	15	900	SH	OTHER	01		900			
NEWPORT CORP		COM	651824104	1350	80768	SH	DEFINED	05		80768			
NEWPORT CORP		COM	651824104	78	4694	SH	DEFINED	08		4694			
NEWPORT CORP		COM	651824104	41	2464	SH	DEFINED	17		2464			
NEWS AMER INC		NOTE	652482AZ3	1040	1800000	PRN	DEFINED	17		1800000			
NEWS CORP LTD		ADR NEW	652487703	39	1085	SH	DEFINED	01		1075			
10													
NEWS CORP LTD		ADR NEW	652487703	92	2550	SH	OTHER	01		2550			
NEWS CORP LTD		ADR NEW	652487703	4	100	SH	DEFINED	08		100			
NEWS CORP LTD		ADR NEW	652487703	43800	1217330	SH	DEFINED	11		1217330			
NEWS CORP LTD		ADR NEW	652487703	938	26083	SH	DEFINED	17		26083			
NEWS CORP LTD		ADR NEW	652487703	217	6025	SH	DEFINED	18					
6025													
NEWS CORP LTD		SP ADR PFD	652487802	16	500	SH	DEFINED	05		500			
NEWS CORP LTD		SP ADR PFD	652487802	17282	544999	SH	DEFINED	08		544999			
NEWS CORP LTD		SP ADR PFD	652487802	536	16900	SH	DEFINED	08	CALL	16900			
NEWS CORP LTD		SP ADR PFD	652487802	1624	51200	SH	DEFINED	17		51200			
NEWS CORP LTD		SP ADR PFD	652487802	158550	5000000	SH	OTHER	17					
5000000													
NEXTEL COMMUNICATIONS INC		NOTE	5.250% 65332VAY9	90	90000	PRN	DEFINED	01		90000			
NEXTEL COMMUNICATIONS INC		NOTE	5.250% 65332VAY9	20	20000	PRN	OTHER	01					
20000													
NEXTEL COMMUNICATIONS INC		NOTE	5.250% 65332VAY9	7502	7465000	PRN	DEFINED	08		7465000			
NEXTEL COMMUNICATIONS INC		NOTE	6.000% 65332VBC6	1018	920000	PRN	DEFINED	08		920000			
NEXTEL COMMUNICATIONS INC		NOTE	6.000% 65332VBC6	1018	920000	PRN	DEFINED	17		920000			
NEXTEL COMMUNICATIONS INC		CL A	65332V103	5880	238437	SH	DEFINED	01		214758			
23279	400												
NEXTEL COMMUNICATIONS INC		CL A	65332V103	1241	50311	SH	OTHER	01					
50311													
NEXTEL COMMUNICATIONS INC		CL A	65332V103	19918	807703	SH	DEFINED	05		666503			
141200													
NEXTEL COMMUNICATIONS INC		CL A	65332V103	12179	493890	SH	DEFINED	08		493890			

NEXTEL COMMUNICATIONS INC	CL A	65332V103	1480	60000	SH	PUT	DEFINED	08	60000
NEXTEL COMMUNICATIONS INC 4413390	CL A	65332V103	541611	21963141	SH		DEFINED	11	17549751
NEXTEL COMMUNICATIONS INC	CL A	65332V103	946	38346	SH		DEFINED	17	38346
NEXTEL PARTNERS INC 5200	CL A	65333F107	66	5200	SH		DEFINED	01	
NEXTEL PARTNERS INC 4200	CL A	65333F107	137	10825	SH		OTHER	01	6625
NEXTEL PARTNERS INC	CL A	65333F107	9	700	SH		DEFINED	05	700
NEXTEL PARTNERS INC	CL A	65333F107	1	100	SH		DEFINED	08	100
NEXEN INC	COM	65334H102	5	120	SH		OTHER	01	120
NEXEN INC	COM	65334H102	214	5500	SH		DEFINED	17	5500
NEXSTAR BROADCASTING GROUP I	CL A	65336K103	15928	1362528	SH		DEFINED		1362528
NEXSTAR BROADCASTING GROUP I	CL A	65336K103	278	23748	SH		DEFINED	08	23748
NEXSTAR BROADCASTING GROUP I 3500	CL A	65336K103	41	3500	SH		DEFINED	18	
NICOR INC 2200	COM	654086107	46878	1330619	SH		DEFINED	01	1328419
NICOR INC 3713	COM	654086107	517	14686	SH		OTHER	01	10973
NICOR INC	COM	654086107	727	20635	SH		DEFINED	05	20635
NICOR INC	COM	654086107	97	2762	SH		DEFINED	08	2762
NIKE INC 1575	CL B	654106103	18887	242543	SH		DEFINED	01	240968
NIKE INC 4448	CL B	654106103	1566	20108	SH		OTHER	01	15660
NIKE INC	CL B	654106103	9610	123405	SH		DEFINED	05	123405
NIKE INC	CL B	654106103	973	12500	SH		DEFINED	08	12500
NIKE INC	CL B	654106103	8371	107500	SH	CALL	DEFINED	08	107500
NIKE INC 1388482	CL B	654106103	524232	6732145	SH		DEFINED	11	5343663
NIKE INC	CL B	654106103	454	5833	SH		DEFINED	17	5833
NIKE INC 4350	CL B	654106103	339	4350	SH		DEFINED	18	
99 CENTS ONLY STORES	COM	65440K106	74	3050	SH		DEFINED	01	3050
99 CENTS ONLY STORES	COM	65440K106	3666	150137	SH		DEFINED	05	150137
99 CENTS ONLY STORES	COM	65440K106	7	300	SH		DEFINED	17	300
NIPPON TELEG & TEL CORP 1412	SPONSORED AD	654624105	76	2675	SH		DEFINED	01	1263
NIPPON TELEG & TEL CORP 3883	SPONSORED AD	654624105	216	7615	SH		OTHER	01	3732
NISOURCE INC 7700	COM	65473P105	84726	3987128	SH		DEFINED	01	3979428
NISOURCE INC 45318	COM	65473P105	1156	54381	SH		OTHER	01	9063
NISOURCE INC 47200	COM	65473P105	5411	254635	SH		DEFINED	05	207435
NISOURCE INC	COM	65473P105	55	2600	SH		DEFINED	08	2600
NISOURCE INC	COM	65473P105	359	16889	SH		DEFINED	17	16889
NOKIA CORP 25835	SPONSORED AD	654902204	5856	288775	SH		DEFINED	01	262940
NOKIA CORP 72002	SPONSORED AD	654902204	5104	251669	SH		OTHER	01	179667
NOKIA CORP	SPONSORED AD	654902204	129297	6375600	SH		DEFINED	08	6375600
NOKIA CORP	SPONSORED AD	654902204	2028	100000	SH	PUT	DEFINED	08	100000
NOKIA CORP	SPONSORED AD	654902204	8	400	SH		DEFINED	11	400
NOKIA CORP	SPONSORED AD	654902204	77258	3809551	SH		DEFINED	17	3809551
NOKIA CORP 12875	SPONSORED AD	654902204	261	12875	SH		DEFINED	18	
NOBLE ENERGY INC	COM	655044105	5561	118073	SH		DEFINED	05	118073
NOBLE ENERGY INC	COM	655044105	129	2740	SH		DEFINED	17	2740
NORANDA INC	COM	655422103	43	2400	SH		DEFINED	01	2400
NORANDA INC	COM	655422103	535	29800	SH		DEFINED	17	29800
NORDSON CORP	COM	655663102	49	1300	SH		DEFINED	01	1300
NORDSON CORP 125	COM	655663102	5	125	SH		OTHER	01	
NORDSON CORP	COM	655663102	2685	71672	SH		DEFINED	05	71672
NORDSON CORP	COM	655663102	263	7028	SH		DEFINED	08	7028
NORDSON CORP	COM	655663102	2	65	SH		DEFINED	17	65
NORDSTROM INC 600	COM	655664100	19561	490261	SH		DEFINED	01	489661
NORDSTROM INC 59905	COM	655664100	7500	187966	SH		OTHER	01	128061
NORDSTROM INC	COM	655664100	5715	143223	SH		DEFINED	05	143223
NORDSTROM INC	COM	655664100	4525	113400	SH		DEFINED	08	113400
NORDSTROM INC	COM	655664100	399	10000	SH	CALL	DEFINED	08	10000
NORDSTROM INC	COM	655664100	399	10000	SH	PUT	DEFINED	08	10000
NORDSTROM INC	COM	655664100	3	74	SH		DEFINED	11	74
NORDSTROM INC	COM	655664100	955	23929	SH		DEFINED	17	23929
NORDSTROM INC 550	COM	655664100	22	550	SH		DEFINED	18	
NORFOLK SOUTHERN CORP 17048	COM	655844108	11685	528954	SH		DEFINED	01	511906
NORFOLK SOUTHERN CORP 157057	COM	655844108	11523	521644	SH		OTHER	01	364587

NORFOLK SOUTHERN CORP	COM	655844108	4087	184995	SH	DEFINED	05	184995	
NORFOLK SOUTHERN CORP	COM	655844108	163	7380	SH	DEFINED	08	7380	
NORFOLK SOUTHERN CORP	COM	655844108	567	25647	SH	DEFINED	17	25647	
NORTEL NETWORKS CORP NEW 40000000	NOTE	4.250% 656568AB8	40600	40000000	PRN	OTHER	17		
NORTEL NETWORKS CORP NEW 28542	COM	656568102	1081	182022	SH	DEFINED	01	153480	
NORTEL NETWORKS CORP NEW 51870	COM	656568102	895	150666	SH	OTHER	01	98796	
NORTEL NETWORKS CORP NEW	COM	656568102	594	100000	SH	DEFINED	08	100000	
NORTEL NETWORKS CORP NEW	COM	656568102	297	50000	SH	CALL	DEFINED	08	50000
NORTEL NETWORKS CORP NEW	COM	656568102	6	1000	SH	DEFINED	13	1000	
NORTEL NETWORKS CORP NEW	COM	656568102	380	63963	SH	DEFINED	17	63963	
NORTEL NETWORKS CORP NEW 100000	COM	656568102	594	100000	SH	DEFINED	18		
NORTH AMERN SCIENTIFIC INC	COM	65715D100	10	1000	SH	OTHER	01	1000	
NORTH AMERN SCIENTIFIC INC	COM	65715D100	400	40032	SH	DEFINED	17	40032	
NORTH FORK BANCORPORATION NY 2050	COM	659424105	956	22583	SH	DEFINED	01	20533	
NORTH FORK BANCORPORATION NY	COM	659424105	87	2050	SH	OTHER	01	2050	
NORTH FORK BANCORPORATION NY	COM	659424105	3186	75287	SH	DEFINED	05	75287	
NORTH FORK BANCORPORATION NY	COM	659424105	346	8172	SH	DEFINED	08	8172	
NORTH FORK BANCORPORATION NY	COM	659424105	848	20026	SH	DEFINED	17	20026	
NORTHEAST UTILS	COM	664397106	212	11375	SH	DEFINED	01	11375	
NORTHEAST UTILS 928	COM	664397106	66	3554	SH	OTHER	01	2626	
NORTHEAST UTILS	COM	664397106	4963	266125	SH	DEFINED	05	266125	
NORTHEAST UTILS	COM	664397106	151	8100	SH	DEFINED	17	8100	
NORTHERN BORDER PARTNERS L P 1088	UNIT	LTD PAR 664785102	411	9764	SH	DEFINED	01	8676	
NORTHERN BORDER PARTNERS L P 15098	UNIT	LTD PAR 664785102	1250	29686	SH	OTHER	01	14588	
NORTHERN TR CORP 700	COM	665859104	5665	121586	SH	DEFINED	01	120886	
NORTHERN TR CORP 66137	COM	665859104	5245	112588	SH	OTHER	01	46451	
NORTHERN TR CORP	COM	665859104	6075	130386	SH	DEFINED	05	130386	
NORTHERN TR CORP	COM	665859104	245	5256	SH	DEFINED	08	5256	
NORTHERN TR CORP	COM	665859104	787	16900	SH	DEFINED	17	16900	
NORTHERN TR CORP 975	COM	665859104	45	975	SH	DEFINED	18		
NORTHFIELD LABS INC	COM	666135108	21	1300	SH	DEFINED	08	1300	
NORTHFIELD LABS INC	COM	666135108	403	25000	SH	CALL	DEFINED	08	25000
NORTHFIELD LABS INC	COM	666135108	81	5000	SH	PUT	DEFINED	08	5000
NORTHGATE EXPL LTD	COM	666416102	49	20000	SH	OTHER	01	20000	
NORTHGATE EXPL LTD	COM	666416102	193	78000	SH	DEFINED	17	78000	
NORTHROP GRUMMAN CORP 8739	COM	666807102	11675	118622	SH	DEFINED	01	109883	
NORTHROP GRUMMAN CORP 41798	COM	666807102	6456	65593	SH	OTHER	01	23795	
NORTHROP GRUMMAN CORP 29500	COM	666807102	32575	330977	SH	DEFINED	05	301477	
NORTHROP GRUMMAN CORP	COM	666807102	628	6380	SH	DEFINED	08	6380	
NORTHROP GRUMMAN CORP	COM	666807102	551	5595	SH	DEFINED	17	5595	
NORTHROP GRUMMAN CORP 750000	COM	666807102	73815	750000	SH	OTHER	17		
NORTHWEST AIRLS CORP	CL A	667280101	177	17500	SH	DEFINED	01	17500	
NORTHWEST AIRLS CORP	CL A	667280101	45	4500	SH	DEFINED	05	4500	
NORTHWEST AIRLS CORP	CL A	667280101	585	57892	SH	DEFINED	08	57892	
NORTHWEST AIRLS CORP	CL A	667280101	556	55002	SH	DEFINED	17	55002	
NORTHWEST NAT GAS CO	COM	667655104	232	7433	SH	DEFINED	01	7433	
NORTHWEST NAT GAS CO 9499	COM	667655104	489	15636	SH	OTHER	01	6137	
NORTHWEST NAT GAS CO	COM	667655104	3340	106890	SH	DEFINED	05	106890	
NORTHWEST NAT GAS CO	COM	667655104	5	150	SH	DEFINED	08	150	
NOVAGOLD RES INC	COM NEW	66987E206	2	400	SH	DEFINED	01	400	
NOVAGOLD RES INC	COM NEW	66987E206	50	10000	SH	OTHER	01	10000	
NOVARTIS A G 115	SPONSORED AD	66987V109	113	2664	SH	DEFINED	01	2549	
NOVARTIS A G 5566	SPONSORED AD	66987V109	413	9686	SH	OTHER	01	4120	
NOVARTIS A G	SPONSORED AD	66987V109	307	7212	SH	DEFINED	17	7212	
NU HORIZONS ELECTRS CORP	COM	669908105	106	10000	SH	OTHER	01	10000	
NOVASTAR FINL INC 1290	COM	669947400	85	1290	SH	DEFINED	01		
NOVASTAR FINL INC 1600	COM	669947400	180	2725	SH	OTHER	01	365	
NOVASTAR FINL INC	COM	669947400	441	6682	SH	DEFINED	08	6682	
NUANCE COMMUNICATIONS INC	COM	669967101	158	24000	SH	DEFINED	01	24000	
NUANCE COMMUNICATIONS INC 40000	COM	669967101	263	40000	SH	DEFINED	18		
NOVELL INC 8500	COM	670006105	583	51202	SH	DEFINED	01	42702	
NOVELL INC 7245	COM	670006105	82	7245	SH	OTHER	01		

NOVELL INC	COM	670006105	2565	225365	SH	DEFINED	05	225365	
NOVELL INC	COM	670006105	383	33696	SH	DEFINED	08	33696	
NOVELL INC	COM	670006105	569	50000	SH	CALL	DEFINED	08	50000
NOVELL INC	COM	670006105	1138	100000	SH	PUT	DEFINED	08	100000
NOVELL INC	COM	670006105	135	11846	SH	DEFINED	17	11846	
NOVELLUS SYS INC	COM	670008101	231	7306	SH	DEFINED	01	7306	
NOVELLUS SYS INC	COM	670008101	50	1580	SH	OTHER	01	1000	
580									
NOVELLUS SYS INC	COM	670008101	2145	67725	SH	DEFINED	05	67725	
NOVELLUS SYS INC	COM	670008101	3260	102935	SH	DEFINED	08	102935	
NOVELLUS SYS INC	COM	670008101	3642	115000	SH	PUT	DEFINED	08	115000
NOVELLUS SYS INC	COM	670008101	1833	57879	SH	DEFINED	17	57879	
NOVELLUS SYS INC	COM	670008101	301	9500	SH	DEFINED	18		
9500									
NOVEN PHARMACEUTICALS INC	COM	670009109	58	2700	SH	DEFINED	01	1800	
900									
NOVEN PHARMACEUTICALS INC	COM	670009109	4	200	SH	OTHER	01		
200									
NOVEN PHARMACEUTICALS INC	COM	670009109	2010	93625	SH	DEFINED	05	93625	
NOVEN PHARMACEUTICALS INC	COM	670009109	164	7628	SH	DEFINED	08	7628	
NOVEN PHARMACEUTICALS INC	COM	670009109	859	40000	SH	PUT	DEFINED	08	40000
NOVO-NORDISK A S	ADR	670100205	186	4000	SH	DEFINED	01	4000	
NOVO-NORDISK A S	ADR	670100205	568	12239	SH	OTHER	01	12239	
NU SKIN ENTERPRISES INC	CL A	67018T105	2	75	SH	DEFINED	01	75	
NU SKIN ENTERPRISES INC	CL A	67018T105	92	4541	SH	OTHER	01		
4541									
NU SKIN ENTERPRISES INC	CL A	67018T105	189	9390	SH	DEFINED	08	9390	
NU SKIN ENTERPRISES INC	CL A	67018T105	1030	51100	SH	DEFINED	17	51100	
NSTAR	COM	67019E107	519	10232	SH	DEFINED	01	9632	
600									
NSTAR	COM	67019E107	290	5710	SH	OTHER	01	2300	
3410									
NSTAR	COM	67019E107	5573	109872	SH	DEFINED	05	109872	
NSTAR	COM	67019E107	20	400	SH	DEFINED	08	400	
NUCOR CORP	COM	670346105	2515	40914	SH	DEFINED	01	32388	
8526									
NUCOR CORP	COM	670346105	2646	43044	SH	OTHER	01	18149	
24895									
NUCOR CORP	COM	670346105	28469	463065	SH	DEFINED	05	459765	
3300									
NUCOR CORP	COM	670346105	382	6220	SH	DEFINED	08	6220	
NUEVO ENERGY CO	COM	670509108	646	19828	SH	DEFINED	01	8428	
11400									
NUEVO ENERGY CO	COM	670509108	20	625	SH	OTHER	01		
625									
NUEVO ENERGY CO	COM	670509108	3094	95025	SH	DEFINED	05	95025	
NUEVO ENERGY CO	COM	670509108	440	13500	SH	DEFINED	08	13500	
NUEVO ENERGY CO	COM	670509108	397	12200	SH	DEFINED	17	12200	
NUVEEN INSD PREM INCOME MUN	COM	6706D8104	206	13802	SH	DEFINED	01	13802	
NUVEEN INSD PREM INCOME MUN	COM	6706D8104	28	1854	SH	OTHER	01	1120	
734									
NUVEEN PREM INCOME MUN FD 4	COM	6706K4105	144	10654	SH	DEFINED	01	10654	
NUVEEN PREM INCOME MUN FD 4	COM	6706K4105	710	52645	SH	OTHER	01	47200	
5445									
NUVEEN MO PREM INCOME MUN FD	SH BEN INT	67060Q108	1088	59698	SH	DEFINED	01	59698	
NUVEEN MO PREM INCOME MUN FD	SH BEN INT	67060Q108	152	8318	SH	OTHER	01		
8318									
NUTRACEUTICAL INTL CORP	COM	67060Y101	19	900	SH	DEFINED	08	900	
NUTRACEUTICAL INTL CORP	COM	67060Y101	286	13200	SH	DEFINED	17	13200	
NUVEEN SELECT MAT MUN FD	SH BEN INT	67061T101	70	7000	SH	DEFINED	01	7000	
NUVEEN SELECT MAT MUN FD	SH BEN INT	67061T101	50	4993	SH	OTHER	01	1665	
3328									
NUVEEN INSD CA PREM INCOME 2	COM	67061U108	105	6600	SH	DEFINED	01	6600	
NUVEEN INSD CA PREM INCOME 2	COM	67061U108	63	4000	SH	OTHER	01		
4000									
NUVEEN INVT QUALITY MUN FD I	COM	67062E103	202	12706	SH	DEFINED	01	12706	
NUVEEN INVT QUALITY MUN FD I	COM	67062E103	130	8140	SH	OTHER	01	4673	
3467									
NUVEEN MUN ADVANTAGE FD INC	COM	67062H106	249	15324	SH	DEFINED	01	13924	
1400									
NUVEEN MUN ADVANTAGE FD INC	COM	67062H106	334	20534	SH	OTHER	01	11038	
9496									
NUVEEN MUN INCOME FD INC	COM	67062J102	141	13400	SH	DEFINED	01	13400	
NUVEEN INSD QUALITY MUN FD I	COM	67062N103	387	22916	SH	DEFINED	01	13816	
9100									
NUVEEN INSD QUALITY MUN FD I	COM	67062N103	212	12535	SH	OTHER	01	9360	
3175									
NUVEEN PERFORMANCE PLUS MUN	COM	67062P108	631	40680	SH	DEFINED	01	38980	
1700									
NUVEEN PERFORMANCE PLUS MUN	COM	67062P108	532	34288	SH	OTHER	01	28650	
5638									
NUVEEN PREM INCOME MUN FD	COM	67062T100	443	29648	SH	DEFINED	01	29648	
NUVEEN PREM INCOME MUN FD	COM	67062T100	199	13302	SH	OTHER	01	11302	
2000									
NUVEEN MUN MKT OPPORTUNITY F	COM	67062W103	286	18965	SH	DEFINED	01	18965	

NUVEEN MUN MKT OPPORTUNITY F 2500	COM	67062W103	165	10934	SH	OTHER	01	8434
NUVEEN PREM INCOME MUN FD 2	COM	67063W102	90	6000	SH	DEFINED	01	6000
NUVEEN PREM INCOME MUN FD 2 467	COM	67063W102	760	50667	SH	OTHER	01	50200
NUVEEN VA PREM INCOME MUN FD	COM	67064R102	37	2063	SH	DEFINED	01	2063
NUVEEN VA PREM INCOME MUN FD 1107	COM	67064R102	210	11728	SH	OTHER	01	10621
NVIDIA CORP 400	COM	67066G104	281	10647	SH	DEFINED	01	10247
NVIDIA CORP 1260	COM	67066G104	37	1399	SH	OTHER	01	139
NVIDIA CORP	COM	67066G104	2037	77173	SH	DEFINED	05	77173
NVIDIA CORP	COM	67066G104	48	1800	SH	DEFINED	08	1800
NUVEEN CA DIVIDEND ADV MUN F	COM SHS	67066Y105	149	9610	SH	DEFINED	01	9610
NUVEEN CA DIVIDEND ADV MUN F	COM SHS	67066Y105	37	2400	SH	OTHER	01	2400
NUVEEN CA DIV ADVANTG MUN FD	COM	67069X104	158	11000	SH	DEFINED	01	11000
NUVEEN DIV ADVANTAGE MUN FD	COM	67070F100	345	22001	SH	DEFINED	01	22001
NUVEEN DIV ADVANTAGE MUN FD 334	COM	67070F100	5	334	SH	OTHER	01	
NYFIX INC 5600	COM	670712108	47	9025	SH	DEFINED	01	3425
NYFIX INC	COM	670712108	706	136725	SH	DEFINED	05	136725
NYFIX INC	COM	670712108	6	1162	SH	DEFINED	08	1162
O CHARLEYS INC 6700	COM	670823103	154	8450	SH	DEFINED	01	1750
O CHARLEYS INC	COM	670823103	1730	94775	SH	DEFINED	05	94775
O CHARLEYS INC	COM	670823103	27	1470	SH	DEFINED	08	1470
O CHARLEYS INC	COM	670823103	418	22880	SH	DEFINED	17	22880
OGE ENERGY CORP 2758	COM	670837103	37654	1424134	SH	DEFINED	01	1421376
OGE ENERGY CORP 79281	COM	670837103	3096	117089	SH	OTHER	01	37808
OGE ENERGY CORP	COM	670837103	4795	181343	SH	DEFINED	05	181343
OM GROUP INC 15500	COM	670872100	872	28668	SH	DEFINED	01	13168
OM GROUP INC 150	COM	670872100	5	150	SH	OTHER	01	
OM GROUP INC	COM	670872100	4002	131650	SH	DEFINED	05	131650
OM GROUP INC	COM	670872100	164	5400	SH	DEFINED	08	5400
OM GROUP INC 480	COM	670872100	15	480	SH	DEFINED	18	
NUVEEN MUN VALUE FD INC 6666	COM	670928100	521	54693	SH	DEFINED	01	48027
NUVEEN MUN VALUE FD INC 11535	COM	670928100	2505	262844	SH	OTHER	01	251309
NUVEEN FLA INVT QUALITY MUN 9500	COM	670970102	19	1100	SH	DEFINED	01	1100
NUVEEN FLA INVT QUALITY MUN 9500	COM	670970102	301	17688	SH	OTHER	01	8188
NUVEEN SELECT QUALITY MUN FD	COM	670973106	576	37025	SH	DEFINED	01	37025
NUVEEN SELECT QUALITY MUN FD	COM	670973106	218	14000	SH	OTHER	01	14000
NUVEEN QUALITY INCOME MUN FD	COM	670977107	1305	85096	SH	DEFINED	01	85096
NUVEEN QUALITY INCOME MUN FD 8275	COM	670977107	536	34950	SH	OTHER	01	26675
NUVEEN TEX QUALITY INCOME MU 11341	COM	670983105	278	17756	SH	DEFINED	01	17756
NUVEEN TEX QUALITY INCOME MU 11341	COM	670983105	227	14516	SH	OTHER	01	3175
NUVEEN INSD MUN OPPORTUNITY 1394	COM	670984103	1297	79317	SH	DEFINED	01	79317
NUVEEN INSD MUN OPPORTUNITY 1394	COM	670984103	220	13469	SH	OTHER	01	12075
NUVEEN CALIF QUALITY INCM MU	COM	670985100	76	4874	SH	DEFINED	01	4874
NUVEEN CALIF QUALITY INCM MU	COM	670985100	250	16000	SH	OTHER	01	16000
NUVEEN PREMIER INSD MUN INCO 3500	COM	670987106	246	14994	SH	DEFINED	01	14994
NUVEEN PREMIER INSD MUN INCO 3500	COM	670987106	140	8550	SH	OTHER	01	5050
NUVEEN PREMIER MUN INCOME FD 799	COM	670988104	126	8105	SH	DEFINED	01	8105
NUVEEN PREMIER MUN INCOME FD 799	COM	670988104	32	2033	SH	OTHER	01	1234
NUVEEN INSD FLA PREM INCOME 7883	COM	67101V108	165	9795	SH	DEFINED	01	9795
NUVEEN INSD FLA PREM INCOME 7883	COM	67101V108	544	32351	SH	OTHER	01	24468
OSI PHARMACEUTICALS INC	COM	671040103	63	1634	SH	DEFINED	01	1634
OSI PHARMACEUTICALS INC	COM	671040103	5545	144396	SH	DEFINED	08	144396
OSI PHARMACEUTICALS INC	COM	671040103	9504	247500	SH	CALL	DEFINED	247500
OSI PHARMACEUTICALS INC	COM	671040103	7100	184900	SH	PUT	DEFINED	184900
OAKLEY INC	COM	673662102	85	5708	SH	DEFINED	08	5708
OAKLEY INC	COM	673662102	303	20420	SH	DEFINED	17	20420
OCCIDENTAL PETE CORP DEL 12100	COM	674599105	5792	125779	SH	DEFINED	01	113679
OCCIDENTAL PETE CORP DEL 48037	COM	674599105	2719	59048	SH	OTHER	01	11011
OCCIDENTAL PETE CORP DEL 7600	COM	674599105	39112	849345	SH	DEFINED	05	841745
OCCIDENTAL PETE CORP DEL	COM	674599105	1360	29527	SH	DEFINED	08	29527
OCCIDENTAL PETE CORP DEL	COM	674599105	3983	86500	SH	CALL	DEFINED	86500

OCCIDENTAL PETE CORP DEL	COM	674599105	2083	45236 SH	DEFINED 17	45236
OCCIDENTAL PETE CORP DEL 850	COM	674599105	39	850 SH	DEFINED 18	
OCEANEERING INTL INC 250	COM	675232102	180	5925 SH	DEFINED 01	5675
OCEANEERING INTL INC 775	COM	675232102	24	775 SH	OTHER 01	
OCEANEERING INTL INC	COM	675232102	6072	199422 SH	DEFINED 05	199422
OCEANEERING INTL INC	COM	675232102	320	10500 SH	DEFINED 08	10500
OCEANEERING INTL INC	COM	675232102	423	13900 SH	DEFINED 17	13900
OCTEL CORP	COM	675727101	3	100 SH	DEFINED 01	100
OCTEL CORP	COM	675727101	9	300 SH	OTHER 01	300
OCTEL CORP	COM	675727101	188	6300 SH	DEFINED 08	6300
OCTEL CORP	COM	675727101	134	4500 SH	DEFINED 17	4500
OCWEN FINL CORP	COM	675746101	1	112 SH	DEFINED 01	112
OCWEN FINL CORP 7133	COM	675746101	69	7133 SH	OTHER 01	
OCWEN FINL CORP	COM	675746101	66	6800 SH	DEFINED 08	6800
OCWEN FINL CORP	COM	675746101	317	32800 SH	DEFINED 17	32800
ODYSSEY HEALTHCARE INC 18200	COM	67611V101	430	22787 SH	DEFINED 01	4587
ODYSSEY HEALTHCARE INC	COM	67611V101	3158	167425 SH	DEFINED 05	167425
ODYSSEY HEALTHCARE INC	COM	67611V101	102	5408 SH	DEFINED 08	5408
ODYSSEY HEALTHCARE INC	COM	67611V101	59	3134 SH	DEFINED 17	3134
ODYSSEY RE HLDGS CORP	COM	67612W108	1007	37300 SH	DEFINED 08	37300
ODYSSEY RE HLDGS CORP	COM	67612W108	19	700 SH	DEFINED 17	700
OFFICE DEPOT INC 18525	COM	676220106	463	24583 SH	DEFINED 01	6058
OFFICE DEPOT INC 2475 23775	COM	676220106	842	44727 SH	OTHER 01	18477
OFFICE DEPOT INC	COM	676220106	2741	145667 SH	DEFINED 05	145667
OFFICE DEPOT INC	COM	676220106	1078	57300 SH	DEFINED 08	57300
OFFICE DEPOT INC	COM	676220106	192	10200 SH	DEFINED 17	10200
OFFICE DEPOT INC 10925	COM	676220106	206	10925 SH	DEFINED 18	
OFFSHORE LOGISTICS INC 5600	COM	676255102	161	7000 SH	DEFINED 01	1400
OFFSHORE LOGISTICS INC 375	COM	676255102	9	375 SH	OTHER 01	
OFFSHORE LOGISTICS INC	COM	676255102	2149	93250 SH	DEFINED 05	93250
OFFSHORE LOGISTICS INC	COM	676255102	43	1872 SH	DEFINED 08	1872
OHIO CAS CORP 4203	COM	677240103	84	4203 SH	DEFINED 01	
OHIO CAS CORP 3410 11697	COM	677240103	386	19310 SH	OTHER 01	4203
OHIO CAS CORP	COM	677240103	2523	126233 SH	DEFINED 05	126233
OHIO CAS CORP	COM	677240103	126	6300 SH	DEFINED 08	6300
OHIO CAS CORP	COM	677240103	56	2805 SH	DEFINED 17	2805
OIL SVC HOLDRS TR	DEPOSTRY RCP	678002106	21	300 SH	DEFINED 01	300
OIL SVC HOLDRS TR	DEPOSTRY RCP	678002106	625	8900 SH	DEFINED 08	8900
OIL SVC HOLDRS TR	DEPOSTRY RCP	678002106	351	5000 SH	CALL DEFINED 08	5000
OIL SVC HOLDRS TR	DEPOSTRY RCP	678002106	3069	43700 SH	DEFINED 17	43700
OLD NATL BANCORP IND	COM	680033107	1487	65783 SH	OTHER 01	65783
OLD NATL BANCORP IND	COM	680033107	5	200 SH	DEFINED 08	200
OLD REP INTL CORP	COM	680223104	500	20339 SH	DEFINED 01	20339
OLD REP INTL CORP 4825	COM	680223104	423	17237 SH	OTHER 01	12412
OLD REP INTL CORP	COM	680223104	9267	377340 SH	DEFINED 05	377340
OLD REP INTL CORP	COM	680223104	858	34936 SH	DEFINED 17	34936
OLD SECOND BANCORP INC ILL	COM	680277100	138	2676 SH	DEFINED 08	2676
OLD SECOND BANCORP INC ILL	COM	680277100	67	1300 SH	DEFINED 17	1300
OLIN CORP 7320	COM PAR \$1	680665205	1213	67941 SH	DEFINED 01	60621
OLIN CORP 704210	COM PAR \$1	680665205	14707	823928 SH	OTHER 01	119718
OLIN CORP	COM PAR \$1	680665205	2555	143135 SH	DEFINED 05	143135
OLIN CORP	COM PAR \$1	680665205	174	9738 SH	DEFINED 08	9738
OMNICARE INC	COM	681904108	307	6926 SH	DEFINED 01	6926
OMNICARE INC 2450	COM	681904108	109	2450 SH	OTHER 01	
OMNICARE INC	COM	681904108	9447	213101 SH	DEFINED 05	213101
OMNICARE INC	COM	681904108	483	10900 SH	DEFINED 08	10900
OMNICARE INC	COM	681904108	10	225 SH	DEFINED 11	225
OMNICARE INC	COM	681904108	1485	33507 SH	DEFINED 17	33507
OMNICOM GROUP INC 10000000	NOTE	681919AK2	10075	10000000 PRN	OTHER 17	
OMNICOM GROUP INC	COM	681919106	4095	51029 SH	DEFINED 01	51029
OMNICOM GROUP INC 13207	COM	681919106	2517	31365 SH	OTHER 01	18158
OMNICOM GROUP INC	COM	681919106	7180	89465 SH	DEFINED 05	89465
OMNICOM GROUP INC	COM	681919106	550	6848 SH	DEFINED 08	6848
OMNICOM GROUP INC	COM	681919106	80	1000 SH	CALL DEFINED 08	1000
OMNICOM GROUP INC	COM	681919106	1300	16200 SH	PUT DEFINED 08	16200
OMNICOM GROUP INC	COM	681919106	145	1805 SH	DEFINED 17	1805
OMEGA HEALTHCARE INVS INC	COM	681936100	54	5000 SH	DEFINED 01	5000

OMEGA HEALTHCARE INVS INC	COM	681936100	204	18750 SH	OTHER	01	18750
OMEGA HEALTHCARE INVS INC	COM	681936100	38	3500 SH	DEFINED	08	3500
OMNIVISION TECHNOLOGIES INC 1175	COM	682128103	249	9116 SH	DEFINED	01	7941
OMNIVISION TECHNOLOGIES INC	COM	682128103	3264	119503 SH	DEFINED	05	119503
OMNIVISION TECHNOLOGIES INC	COM	682128103	629	23032 SH	DEFINED	08	23032
OMNIVISION TECHNOLOGIES INC	COM	682128103	508	18600 SH	DEFINED	17	18600
OMNOVA SOLUTIONS INC	COM	682129101	7	1425 SH	DEFINED	01	1425
OMNOVA SOLUTIONS INC 3150	COM	682129101	17	3150 SH	OTHER	01	
OMNOVA SOLUTIONS INC	COM	682129101	868	165325 SH	DEFINED	05	165325
OMNICELL INC	COM	68213N109	177	8954 SH	DEFINED		8954
OMNICELL INC	COM	68213N109	73	3694 SH	DEFINED	08	3694
OMNICELL INC	COM	68213N109	194	9775 SH	DEFINED	17	9775
ON ASSIGNMENT INC 5820	COM	682159108	46	8200 SH	DEFINED	01	2380
ON ASSIGNMENT INC 180	COM	682159108	1	180 SH	OTHER	01	
ON ASSIGNMENT INC	COM	682159108	615	109975 SH	DEFINED	05	109975
ON ASSIGNMENT INC	COM	682159108	144	25700 SH	DEFINED	17	25700
ON SEMICONDUCTOR CORP	COM	682189105	62	8232 SH	DEFINED	08	8232
ON SEMICONDUCTOR CORP	COM	682189105	151	20019 SH	DEFINED	17	20019
1 800 FLOWERS COM	CL A	68243Q106	42	4362 SH	DEFINED	08	4362
1 800 FLOWERS COM	CL A	68243Q106	186	19500 SH	DEFINED	17	19500
ONEOK INC NEW	COM	682680103	152	6752 SH	DEFINED	01	6752
ONEOK INC NEW 200	COM	682680103	5	200 SH	OTHER	01	
ONEOK INC NEW	COM	682680103	4787	212304 SH	DEFINED	05	212304
ONEOK INC NEW	COM	682680103	2190	97100 SH	DEFINED	08	97100
ONEOK INC NEW	COM	682680103	907	40212 SH	DEFINED	17	40212
ONYX PHARMACEUTICALS INC	COM	683399109	20	500 SH	DEFINED	01	500
ONYX PHARMACEUTICALS INC	COM	683399109	34	830 SH	OTHER	01	830
ONYX PHARMACEUTICALS INC	COM	683399109	1340	33098 SH	DEFINED	08	33098
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED AD	68370R109	426	4100 SH	DEFINED	01	4100
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED AD	68370R109	31	300 SH	DEFINED	08	300
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED AD	68370R109	1051	10111 SH	DEFINED	17	10111
OPEN SOLUTIONS INC	COM	68371P102	7	300 SH	DEFINED	08	300
OPEN SOLUTIONS INC	COM	68371P102	521	23629 SH	DEFINED	17	23629
OPEN TEXT CORP	COM	683715106	76	2560 SH	DEFINED	01	2560
OPEN TEXT CORP	COM	683715106	118	3960 SH	OTHER	01	3960
OPEN TEXT CORP	COM	683715106	250	8397 SH	DEFINED	17	8397
OPENWAVE SYS INC	COM NEW	683718308	199	14948 SH	DEFINED	08	14948
OPENWAVE SYS INC	COM NEW	683718308	197	14772 SH	DEFINED	17	14772
OPENWAVE SYS INC 1968	COM NEW	683718308	26	1968 SH	DEFINED	18	
OPLINK COMMUNICATIONS INC	COM	68375Q106	48	19086 SH	DEFINED	08	19086
OPLINK COMMUNICATIONS INC	COM	68375Q106	2166	869708 SH	DEFINED	17	869708
OPNET TECHNOLOGIES INC 1103	COM	683757108	124	8339 SH	DEFINED	01	7236
OPNET TECHNOLOGIES INC 50	COM	683757108	1	50 SH	OTHER	01	
OPNET TECHNOLOGIES INC	COM	683757108	1843	123603 SH	DEFINED	05	123603
OPNET TECHNOLOGIES INC	COM	683757108	33	2244 SH	DEFINED	08	2244
OPSWARE INC	COM	68383A101	82	10850 SH	DEFINED	08	10850
OPSWARE INC	COM	68383A101	15	1935 SH	DEFINED	17	1935
OPTIMAL ROBOTICS CORP	CL A NEW	68388R208	375	51800 SH	DEFINED	17	51800
ORACLE CORP 238233	COM	68389X105	33033	2752749 SH	DEFINED	01	2514516
ORACLE CORP 712457	COM	68389X105	16052	1337652 SH	OTHER	01	625195
ORACLE CORP 633800	COM	68389X105	43673	3639439 SH	DEFINED	05	3005639
ORACLE CORP	COM	68389X105	661	55073 SH	DEFINED	08	55073
ORACLE CORP	COM	68389X105	7681	640100 SH	CALL	DEFINED	640100
ORACLE CORP	COM	68389X105	22	1830 SH	DEFINED	11	1830
ORACLE CORP	COM	68389X105	9620	801685 SH	DEFINED	17	801685
ORACLE CORP 547639	COM	68389X105	6572	547639 SH	DEFINED	18	
OPPENHEIMER MULTI-SECTOR INC	SH BEN INT	683933105	51	5902 SH	DEFINED	01	5902
OPPENHEIMER MULTI-SECTOR INC 10405	SH BEN INT	683933105	186	21605 SH	OTHER	01	11200
OPTION CARE INC	COM	683948103	236	20574 SH	DEFINED	08	20574
OPTION CARE INC	COM	683948103	361	31400 SH	DEFINED	17	31400
ORBITAL SCIENCES CORP	COM	685564106	70	5600 SH	OTHER	01	5600
ORBITAL SCIENCES CORP	COM	685564106	114	9112 SH	DEFINED	08	9112
ORCHID BIOSCIENCES INC	COM	68571P100	5	2819 SH	DEFINED	01	2819
ORCHID BIOSCIENCES INC 564	COM	68571P100	2	1127 SH	OTHER	01	563
ORCHID BIOSCIENCES INC	COM	68571P100	21	10700 SH	DEFINED	17	10700
O REILLY AUTOMOTIVE INC 13400	COM	686091109	5127	128052 SH	DEFINED	01	114652
O REILLY AUTOMOTIVE INC 925	COM	686091109	343	8575 SH	OTHER	01	7650
O REILLY AUTOMOTIVE INC	COM	686091109	4517	112820 SH	DEFINED	05	112820
O REILLY AUTOMOTIVE INC	COM	686091109	76	1900 SH	DEFINED	08	1900

O REILLY AUTOMOTIVE INC	COM	686091109	74	1856 SH	DEFINED 17	1856
O REILLY AUTOMOTIVE INC 155	COM	686091109	6	155 SH	DEFINED 18	
ORIENTAL FINL GROUP INC 550	COM	68618W100	65	2050 SH	DEFINED 01	1500
ORIENTAL FINL GROUP INC	COM	68618W100	48	1500 SH	DEFINED 05	1500
ORIENTAL FINL GROUP INC	COM	68618W100	92	2882 SH	DEFINED 08	2882
ORPHAN MED INC	COM	687303107	588	50942 SH	DEFINED 17	50942
ORTHOLOGIC CORP	COM	68750J107	1758	226844 SH	DEFINED 08	226844
ORTHOLOGIC CORP	COM	68750J107	100	12947 SH	DEFINED 17	12947
ORTHODONTIC CTRS AMER INC 2675 7375	COM	68750P103	119	15123 SH	DEFINED 01	5073
ORTHODONTIC CTRS AMER INC 3925	COM	68750P103	31	3925 SH	OTHER 01	
ORTHODONTIC CTRS AMER INC	COM	68750P103	1708	216175 SH	DEFINED 05	216175
ORTHODONTIC CTRS AMER INC	COM	68750P103	29	3700 SH	DEFINED 08	3700
OSHKOSH B GOSH INC	CL A	688222207	10	425 SH	DEFINED 01	425
OSHKOSH B GOSH INC	CL A	688222207	85	3625 SH	OTHER 01	3625
OSHKOSH B GOSH INC	CL A	688222207	1146	48950 SH	DEFINED 05	48950
OSHKOSH B GOSH INC	CL A	688222207	5	219 SH	DEFINED 08	219
OSHKOSH TRUCK CORP 9400	COM	688239201	725	13025 SH	DEFINED 01	3625
OSHKOSH TRUCK CORP 700	COM	688239201	39	700 SH	OTHER 01	
OSHKOSH TRUCK CORP	COM	688239201	8585	154125 SH	DEFINED 05	154125
OSHKOSH TRUCK CORP	COM	688239201	719	12916 SH	DEFINED 08	12916
OSHKOSH TRUCK CORP	COM	688239201	250	4490 SH	DEFINED 17	4490
OSTEOTECH INC 8500	COM	688582105	72	11100 SH	DEFINED 01	2600
OSTEOTECH INC 1600	COM	688582105	10	1600 SH	OTHER 01	
OSTEOTECH INC	COM	688582105	506	78150 SH	DEFINED 05	78150
OSTEOTECH INC	COM	688582105	113	17439 SH	DEFINED 08	17439
OSTEOTECH INC	COM	688582105	94	14500 SH	DEFINED 17	14500
OTTER TAIL CORP	COM	689648103	98	3700 SH	DEFINED 01	3700
OTTER TAIL CORP 200	COM	689648103	154	5844 SH	OTHER 01	5644
OTTER TAIL CORP	COM	689648103	4	135 SH	DEFINED 05	135
OTTER TAIL CORP	COM	689648103	120	4533 SH	DEFINED 08	4533
OUTBACK STEAKHOUSE INC	COM	689899102	293	6020 SH	DEFINED 01	6020
OUTBACK STEAKHOUSE INC 750	COM	689899102	51	1050 SH	OTHER 01	300
OUTBACK STEAKHOUSE INC	COM	689899102	7568	155392 SH	DEFINED 05	155392
OUTBACK STEAKHOUSE INC	COM	689899102	539	11060 SH	DEFINED 08	11060
OUTBACK STEAKHOUSE INC	COM	689899102	28	585 SH	DEFINED 17	585
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	230	6300 SH	DEFINED 01	6300
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	2968	81317 SH	DEFINED 05	81317
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	23	630 SH	DEFINED 08	630
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	285	7800 SH	DEFINED 17	7800
OVERSTOCK COM INC DEL	COM	690370101	61	1960 SH	DEFINED 08	1960
OVERSTOCK COM INC DEL	COM	690370101	386	12500 SH	DEFINED 17	12500
OWENS & MINOR INC NEW 7800	COM	690732102	688	27184 SH	DEFINED 01	19384
OWENS & MINOR INC NEW 5000	COM	690732102	127	5000 SH	OTHER 01	
OWENS & MINOR INC NEW	COM	690732102	4278	169075 SH	DEFINED 05	169075
OWENS & MINOR INC NEW	COM	690732102	472	18650 SH	DEFINED 08	18650
OWENS & MINOR INC NEW	COM	690732102	382	15100 SH	DEFINED 17	15100
OWENS ILL INC	COM NEW	690768403	1253	89400 SH	DEFINED 01	89400
OWENS ILL INC	COM NEW	690768403	17	1200 SH	DEFINED 05	1200
OWENS ILL INC	COM NEW	690768403	59	4200 SH	DEFINED 08	4200
OXFORD HEALTH PLANS INC 1200	COM	691471106	419	8571 SH	DEFINED 01	7371
OXFORD HEALTH PLANS INC 275	COM	691471106	145	2975 SH	OTHER 01	2700
OXFORD HEALTH PLANS INC	COM	691471106	8410	172163 SH	DEFINED 05	172163
OXFORD HEALTH PLANS INC	COM	691471106	183	3740 SH	DEFINED 08	3740
OXFORD HEALTH PLANS INC	COM	691471106	1563	32000 SH	DEFINED 17	32000
OXFORD INDS INC	COM	691497309	503	10890 SH	DEFINED 01	10890
OXFORD INDS INC 8500	COM	691497309	1001	21664 SH	OTHER 01	13164
OXFORD INDS INC	COM	691497309	3505	75875 SH	DEFINED 05	75875
OXFORD INDS INC	COM	691497309	5	100 SH	DEFINED 08	100
PC-TEL INC	COM	69325Q105	11	1025 SH	DEFINED 01	1025
PC-TEL INC 125	COM	69325Q105	1	125 SH	OTHER 01	
PC-TEL INC	COM	69325Q105	876	84825 SH	DEFINED 05	84825
PC-TEL INC	COM	69325Q105	22	2098 SH	DEFINED 08	2098
PDF SOLUTIONS INC	COM	693282105	71	6152 SH	DEFINED	6152
PDF SOLUTIONS INC	COM	693282105	41	3554 SH	DEFINED 08	3554
PDF SOLUTIONS INC 31451	COM	693282105	363	31451 SH	DEFINED 18	
PG&E CORP 44664	COM	69331C108	36895	1273566 SH	DEFINED 01	1228902
PG&E CORP	COM	69331C108	478	16507 SH	OTHER 01	

16507								
PG&E CORP 24000	COM	69331C108	18543	640061	SH		DEFINED 05	616061
PG&E CORP	COM	69331C108	8908	307500	SH		DEFINED 08	307500
PG&E CORP	COM	69331C108	695	24000	SH	PUT	DEFINED 08	24000
PG&E CORP	COM	69331C108	6938	239492	SH		DEFINED 17	239492
PFF BANCORP INC	COM	69331W104	76	2000	SH		DEFINED 08	2000
PFF BANCORP INC	COM	69331W104	308	8065	SH		DEFINED 17	8065
P F CHANGS CHINA BISTRO INC	COM	69333Y108	45	900	SH		DEFINED 01	900
P F CHANGS CHINA BISTRO INC 100	COM	69333Y108	65	1300	SH		OTHER 01	1200
P F CHANGS CHINA BISTRO INC	COM	69333Y108	5296	105200	SH		DEFINED 05	105200
P F CHANGS CHINA BISTRO INC	COM	69333Y108	359	7132	SH		DEFINED 08	7132
P F CHANGS CHINA BISTRO INC	COM	69333Y108	29	571	SH		DEFINED 17	571
PMC-SIERRA INC	COM	69344F106	638	37593	SH		DEFINED	37593
PMC-SIERRA INC 28726	COM	69344F106	1624	95671	SH		DEFINED 01	66945
PMC-SIERRA INC 5699	COM	69344F106	97	5699	SH		OTHER 01	
PMC-SIERRA INC 115400	COM	69344F106	4356	256660	SH		DEFINED 05	141260
PMC-SIERRA INC	COM	69344F106	120	7100	SH		DEFINED 08	7100
PMC-SIERRA INC	COM	69344F106	99	5831	SH		DEFINED 17	5831
PMI GROUP INC	DBCV	2.500% 69344MAE1	2873	2624000	PRN		DEFINED 08	2624000
PMI GROUP INC 20000000	DBCV	2.500% 69344MAE1	21900	20000000	PRN		OTHER 17	
PMI GROUP INC	COM	69344M101	408	10908	SH		DEFINED 01	10908
PMI GROUP INC 5075	COM	69344M101	190	5075	SH		OTHER 01	
PMI GROUP INC	COM	69344M101	11734	314084	SH		DEFINED 05	314084
PMI GROUP INC	COM	69344M101	336	9000	SH		DEFINED 08	9000
PMI GROUP INC	COM	69344M101	1029	27533	SH		DEFINED 17	27533
PNC FINL SVCS GROUP INC 1630	COM	693475105	5330	96166	SH		DEFINED 01	94536
PNC FINL SVCS GROUP INC 45442	COM	693475105	4242	76545	SH		OTHER 01	31103
PNC FINL SVCS GROUP INC 7600	COM	693475105	7894	142439	SH		DEFINED 05	134839
PNC FINL SVCS GROUP INC	COM	693475105	1364	24604	SH		DEFINED 08	24604
PNC FINL SVCS GROUP INC	COM	693475105	4	80	SH		DEFINED 11	80
PNC FINL SVCS GROUP INC	COM	693475105	1836	33134	SH		DEFINED 17	33134
POSCO 400	SPONSORED AD	693483109	31	870	SH		OTHER 01	470
POSCO	SPONSORED AD	693483109	9212	260300	SH		DEFINED 08	260300
POSCO	SPONSORED AD	693483109	2123	60000	SH	CALL	DEFINED 08	60000
POSCO	SPONSORED AD	693483109	144	4058	SH		DEFINED 17	4058
PNM RES INC	COM	69349H107	220	7320	SH		DEFINED 01	7320
PNM RES INC 3212	COM	69349H107	344	11462	SH		OTHER 01	8250
PNM RES INC	COM	69349H107	2506	83387	SH		DEFINED 05	83387
PNM RES INC	COM	69349H107	127	4230	SH		DEFINED 08	4230
PPG INDS INC 9900	COM	693506107	14198	243537	SH		DEFINED 01	233637
PPG INDS INC 57471	COM	693506107	4536	77799	SH		OTHER 01	20328
PPG INDS INC 6900	COM	693506107	44942	770872	SH		DEFINED 05	763972
PPG INDS INC	COM	693506107	215	3694	SH		DEFINED 08	3694
PPG INDS INC	COM	693506107	375	6440	SH		DEFINED 17	6440
PPL CORP 4025	COM	69351T106	60093	1317818	SH		DEFINED 01	1313793
PPL CORP 11580	COM	69351T106	928	20343	SH		OTHER 01	8763
PPL CORP	COM	69351T106	6162	135135	SH		DEFINED 05	135135
PPL CORP	COM	69351T106	83	1812	SH		DEFINED 08	1812
PPL CORP	COM	69351T106	170	3725	SH		DEFINED 17	3725
PPL CORP 5200	COM	69351T106	237	5200	SH		DEFINED 18	
PRG-SCHULTZ INTERNATIONAL IN 1550	COM	69357C107	10	2200	SH		DEFINED 01	2200
PRG-SCHULTZ INTERNATIONAL IN	COM	69357C107	7	1550	SH		OTHER 01	
PRG-SCHULTZ INTERNATIONAL IN	COM	69357C107	1112	254350	SH		DEFINED 05	254350
PRG-SCHULTZ INTERNATIONAL IN	COM	69357C107	2	481	SH		DEFINED 17	481
PSS WORLD MED INC 4575	COM	69366A100	51	4575	SH		DEFINED 01	
PSS WORLD MED INC 2000	COM	69366A100	34	3075	SH		OTHER 01	1075
PSS WORLD MED INC	COM	69366A100	146	13074	SH		DEFINED 08	13074
PSS WORLD MED INC	COM	69366A100	261	23336	SH		DEFINED 17	23336
PSS WORLD MED INC 39000	COM	69366A100	436	39000	SH		DEFINED 18	
PTEK HLDGS INC	COM	69366M104	174	18936	SH		DEFINED 08	18936
PTEK HLDGS INC	COM	69366M104	169	18421	SH		DEFINED 17	18421
PACCAR INC 307038	COM	693718108	462823	8257319	SH		DEFINED 01	7950281

PACCAR INC 13484	COM	693718108	14779	263673	SH	OTHER	01	250189	
PACCAR INC 22800	COM	693718108	6631	118302	SH	DEFINED	05	95502	
PACCAR INC	COM	693718108	297	5300	SH	DEFINED	08	5300	
PACCAR INC	COM	693718108	15453	275700	SH	CALL	DEFINED	08	275700
PACCAR INC	COM	693718108	13082	233402	SH	DEFINED	11	233402	
PACCAR INC	COM	693718108	598	10672	SH	DEFINED	17	10672	
PACIFIC CAP BANCORP NEW	COM	69404P101	915	23056	SH	DEFINED	01	23056	
PACIFIC CAP BANCORP NEW 1821	COM	69404P101	667	16821	SH	OTHER	01	15000	
PACIFIC CAP BANCORP NEW	COM	69404P101	238	6007	SH	DEFINED	08	6007	
PACIFIC SUNWEAR CALIF INC 24600	COM	694873100	827	33484	SH	DEFINED	01	8884	
PACIFIC SUNWEAR CALIF INC 250	COM	694873100	6	250	SH	OTHER	01		
PACIFIC SUNWEAR CALIF INC	COM	694873100	8591	347655	SH	DEFINED	05	347655	
PACIFIC SUNWEAR CALIF INC	COM	694873100	168	6786	SH	DEFINED	08	6786	
PACIFIC SUNWEAR CALIF INC	COM	694873100	536	21686	SH	DEFINED	17	21686	
PACIFICARE HEALTH SYS DEL	COM	695112102	319	8066	SH	DEFINED	01	8066	
PACIFICARE HEALTH SYS DEL 350	COM	695112102	20	498	SH	OTHER	01	148	
PACIFICARE HEALTH SYS DEL	COM	695112102	6868	173655	SH	DEFINED	05	173655	
PACIFICARE HEALTH SYS DEL	COM	695112102	479	12100	SH	DEFINED	08	12100	
PACIFICARE HEALTH SYS DEL	COM	695112102	1582	40000	SH	CALL	DEFINED	08	40000
PACIFICARE HEALTH SYS DEL	COM	695112102	5379	136007	SH	DEFINED	17	136007	
PACKAGING CORP AMER	COM	695156109	92	4075	SH	DEFINED	01	4075	
PACKAGING CORP AMER 375	COM	695156109	8	375	SH	OTHER	01		
PACKAGING CORP AMER	COM	695156109	4931	218574	SH	DEFINED	05	218574	
PACKAGING CORP AMER	COM	695156109	68	3000	SH	CALL	DEFINED	08	3000
PACKETEER INC 595	COM	695210104	169	12835	SH	DEFINED	01	12240	
PACKETEER INC 1155	COM	695210104	15	1155	SH	OTHER	01		
PACKETEER INC	COM	695210104	2358	178629	SH	DEFINED	05	178629	
PACKETEER INC	COM	695210104	54	4117	SH	DEFINED	08	4117	
PACKETEER INC	COM	695210104	76	5747	SH	DEFINED	17	5747	
PACTIV CORP	COM	695257105	262	11786	SH	DEFINED	01	11786	
PACTIV CORP 3218	COM	695257105	120	5381	SH	OTHER	01	2163	
PACTIV CORP	COM	695257105	1651	74180	SH	DEFINED	05	74180	
PACTIV CORP	COM	695257105	136	6090	SH	DEFINED	08	6090	
PACTIV CORP	COM	695257105	497	22332	SH	DEFINED	17	22332	
PALATIN TECHNOLOGIES INC	COM NEW	696077304	2247	538960	SH	DEFINED	08	538960	
PALL CORP	COM	696429307	484	21343	SH	DEFINED	01	21343	
PALL CORP 24525	COM	696429307	564	24859	SH	OTHER	01	334	
PALL CORP 63500	COM	696429307	8406	370482	SH	DEFINED	05	306982	
PALL CORP	COM	696429307	169	7432	SH	DEFINED	08	7432	
PALL CORP	COM	696429307	366	16132	SH	DEFINED	17	16132	
PALMONE INC	COM	69713P107	56	2600	SH	DEFINED	05	2600	
PALMONE INC	COM	69713P107	1032	48240	SH	DEFINED	08	48240	
PALMONE INC	COM	69713P107	9	437	SH	DEFINED	17	437	
PAN AMERICAN SILVER CORP	COM	697900108	6	350	SH	DEFINED	01	350	
PAN AMERICAN SILVER CORP	COM	697900108	7	400	SH	DEFINED	08	400	
PAN AMERICAN SILVER CORP	COM	697900108	1782	100000	SH	CALL	DEFINED	08	100000
PAN AMERICAN SILVER CORP	COM	697900108	1782	100000	SH	PUT	DEFINED	08	100000
PAN AMERICAN SILVER CORP	COM	697900108	187	10500	SH	DEFINED	17	10500	
PANAMSAT CORP NEW	COM	697933109	4	160	SH	OTHER	01	160	
PANAMSAT CORP NEW	COM	697933109	2	100	SH	DEFINED	08	100	
PANAMSAT CORP NEW	COM	697933109	4529	185000	SH	CALL	DEFINED	08	185000
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	77	1486	SH	DEFINED	01	1486	
PAN PACIFIC RETAIL PPTYS INC 930	COM	69806L104	48	930	SH	OTHER	01		
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	94	1800	SH	DEFINED	08	1800	
PANERA BREAD CO 7050 200	CL A	69840W108	474	12175	SH	DEFINED	01	4925	
PANERA BREAD CO 1750	CL A	69840W108	68	1750	SH	OTHER	01		
PANERA BREAD CO	CL A	69840W108	5134	131950	SH	DEFINED	05	131950	
PANERA BREAD CO	CL A	69840W108	243	6234	SH	DEFINED	08	6234	
PANERA BREAD CO	CL A	69840W108	227	5831	SH	DEFINED	17	5831	
PAPA JOHNS INTL INC 7600	COM	698813102	356	10550	SH	DEFINED	01	2950	
PAPA JOHNS INTL INC	COM	698813102	2930	86800	SH	DEFINED	05	86800	
PAPA JOHNS INTL INC	COM	698813102	77	2283	SH	DEFINED	08	2283	
PAPA JOHNS INTL INC	COM	698813102	42	1233	SH	DEFINED	17	1233	
PARALLEL PETE CORP DEL	COM	699157103	134	29999	SH	DEFINED	01	29999	
PARAMETRIC TECHNOLOGY CORP	COM	699173100	66	14655	SH	DEFINED	01	14655	
PARAMETRIC TECHNOLOGY CORP	COM	699173100	4	800	SH	OTHER	01	800	
PARAMETRIC TECHNOLOGY CORP	COM	699173100	526	116390	SH	DEFINED	05	116390	
PARAMETRIC TECHNOLOGY CORP	COM	699173100	299	66134	SH	DEFINED	08	66134	
PARAMETRIC TECHNOLOGY CORP	COM	699173100	11	2481	SH	DEFINED	17	2481	

PAREXEL INTL CORP 8200	COM	699462107	210	11725 SH	DEFINED 01	3525
PAREXEL INTL CORP	COM	699462107	2106	117650 SH	DEFINED 05	117650
PAREXEL INTL CORP	COM	699462107	18	1029 SH	DEFINED 08	1029
PARK ELECTROCHEMICAL CORP 3190	COM	700416209	101	4000 SH	DEFINED 01	810
PARK ELECTROCHEMICAL CORP 35	COM	700416209	1	35 SH	OTHER 01	
PARK ELECTROCHEMICAL CORP	COM	700416209	2136	84425 SH	DEFINED 05	84425
PARK ELECTROCHEMICAL CORP	COM	700416209	44	1756 SH	DEFINED 08	1756
PARKER DRILLING CO	COM	701081101	15	3700 SH	DEFINED 01	3700
PARKER DRILLING CO	COM	701081101	63	15200 SH	DEFINED 08	15200
PARKER HANNIFIN CORP 575	COM	701094104	3235	57250 SH	DEFINED 01	56675
PARKER HANNIFIN CORP 7575	COM	701094104	784	13880 SH	OTHER 01	6305
PARKER HANNIFIN CORP 20000	COM	701094104	4661	82497 SH	DEFINED 05	62497
PARKER HANNIFIN CORP	COM	701094104	134	2364 SH	DEFINED 08	2364
PARKER HANNIFIN CORP	COM	701094104	359	6350 SH	DEFINED 17	6350
PARKWAY PPTYS INC	COM	70159Q104	374	8000 SH	DEFINED 01	8000
PARKWAY PPTYS INC	COM	70159Q104	304	6500 SH	DEFINED 08	6500
PARKWAY PPTYS INC	COM	70159Q104	220	4700 SH	DEFINED 17	4700
PATHMARK STORES INC NEW	COM	70322A101	317	39700 SH	DEFINED 08	39700
PATHMARK STORES INC NEW	COM	70322A101	277	34700 SH	DEFINED 17	34700
PATINA OIL & GAS CORP 9200	COM	703224105	483	18412 SH	DEFINED 01	9212
PATINA OIL & GAS CORP 250	COM	703224105	7	250 SH	OTHER 01	
PATINA OIL & GAS CORP	COM	703224105	7661	291861 SH	DEFINED 05	291861
PATINA OIL & GAS CORP	COM	703224105	75	2846 SH	DEFINED 08	2846
PATINA OIL & GAS CORP	COM	703224105	449	17100 SH	DEFINED 17	17100
PATTERSON DENTAL CO 1800	COM	703412106	5027	73359 SH	DEFINED 01	71559
PATTERSON DENTAL CO 1225	COM	703412106	84	1225 SH	OTHER 01	
PATTERSON DENTAL CO	COM	703412106	9712	141737 SH	DEFINED 05	141737
PATTERSON DENTAL CO	COM	703412106	7	100 SH	DEFINED 08	100
PATTERSON DENTAL CO	COM	703412106	48	700 SH	DEFINED 17	700
PATTERSON UTI ENERGY INC	COM	703481101	2224	62815 SH	DEFINED 01	62815
PATTERSON UTI ENERGY INC 75	COM	703481101	18	503 SH	OTHER 01	428
PATTERSON UTI ENERGY INC	COM	703481101	6083	171780 SH	DEFINED 05	171780
PATTERSON UTI ENERGY INC	COM	703481101	864	24394 SH	DEFINED 08	24394
PATTERSON UTI ENERGY INC	COM	703481101	1186	33500 SH	CALL DEFINED 08	33500
PATTERSON UTI ENERGY INC	COM	703481101	522	14750 SH	DEFINED 17	14750
PATTERSON UTI ENERGY INC 2731	COM	703481101	97	2731 SH	OTHER 17	
PATTERSON UTI ENERGY INC 53155	COM	703481101	1882	53155 SH	DEFINED 18	
PAXAR CORP	COM	704227107	52	3500 SH	DEFINED 01	3500
PAXAR CORP 9800	COM	704227107	149	10112 SH	OTHER 01	312
PAXAR CORP	COM	704227107	2429	164650 SH	DEFINED 05	164650
PAXAR CORP	COM	704227107	111	7500 SH	DEFINED 17	7500
PAXSON COMMUNICATIONS CORP	COM	704231109	39	9980 SH	DEFINED 01	9980
PAXSON COMMUNICATIONS CORP	COM	704231109	23	5922 SH	DEFINED 08	5922
PAYCHEX INC 1450	COM	704326107	1804	50661 SH	DEFINED 01	49211
PAYCHEX INC 13790	COM	704326107	1340	37641 SH	OTHER 01	23851
PAYCHEX INC	COM	704326107	5954	167260 SH	DEFINED 05	167260
PAYLESS SHOESOURCE INC	COM	704379106	88	6333 SH	DEFINED 01	6333
PAYLESS SHOESOURCE INC 25137	COM	704379106	639	45803 SH	OTHER 01	20666
PAYLESS SHOESOURCE INC	COM	704379106	1968	140976 SH	DEFINED 05	140976
PEABODY ENERGY CORP	COM	704549104	234	5040 SH	DEFINED 01	5040
PEABODY ENERGY CORP 300	COM	704549104	84	1800 SH	OTHER 01	1500
PEABODY ENERGY CORP	COM	704549104	5925	127395 SH	DEFINED 05	127395
PEABODY ENERGY CORP	COM	704549104	205	4400 SH	DEFINED 17	4400
PEAPACK-GLADSTONE FINL CORP 42400	COM	704699107	1436	42400 SH	OTHER 01	
PEAPACK-GLADSTONE FINL CORP	COM	704699107	47	1376 SH	DEFINED 08	1376
PEDIATRIX MED GROUP 5425 5050	COM	705324101	874	13867 SH	DEFINED 01	3392
PEDIATRIX MED GROUP 2775	COM	705324101	175	2775 SH	OTHER 01	
PEDIATRIX MED GROUP	COM	705324101	6623	105125 SH	DEFINED 05	105125
PEDIATRIX MED GROUP	COM	705324101	139	2200 SH	DEFINED 08	2200
PEDIATRIX MED GROUP	COM	705324101	6	100 SH	DEFINED 17	100
PEGASUS SOLUTIONS INC 3373	COM	705906105	79	6800 SH	DEFINED 01	3427
PEGASUS SOLUTIONS INC 1227	COM	705906105	14	1227 SH	OTHER 01	

PEPSI BOTTLING GROUP INC 470	COM	713409100	14	470 SH	OTHER	01	
PEPSI BOTTLING GROUP INC	COM	713409100	3821	128449 SH	DEFINED	05	128449
PEPSI BOTTLING GROUP INC	COM	713409100	473	15900 SH	DEFINED	08	15900
PEPSI BOTTLING GROUP INC	COM	713409100	193	6502 SH	DEFINED	17	6502
PEPSIAMERICAS INC	COM	71343P200	176	8612 SH	DEFINED	01	8612
PEPSIAMERICAS INC 500	COM	71343P200	354	17330 SH	OTHER	01	16830
PEPSIAMERICAS INC	COM	71343P200	6177	302508 SH	DEFINED	05	302508
PEPSICO INC	COM	713448108	4	80 SH	DEFINED		80
PEPSICO INC 253113	COM	713448108	993005	18440196 SH	DEFINED	01	18187083
PEPSICO INC 2016216	COM	713448108	244267	4536066 SH	OTHER	01	2519850
PEPSICO INC 123900	COM	713448108	78625	1460079 SH	DEFINED	05	1336179
PEPSICO INC	COM	713448108	3256	60472 SH	DEFINED	08	60472
PEPSICO INC 2592897	COM	713448108	710457	13193256 SH	DEFINED	11	10600359
PEPSICO INC 112	COM	713448108	77	1430 SH	DEFINED	13	1318
PEPSICO INC 48	COM	713448108	3	48 SH	OTHER	13	
PEPSICO INC 5845	COM	713448108	315	5845 SH	DEFINED	18	
PER-SE TECHNOLOGIES INC	COM NEW	713569309	69	6171 SH	DEFINED	01	6171
PER-SE TECHNOLOGIES INC	COM NEW	713569309	199	17792 SH	DEFINED	08	17792
PER-SE TECHNOLOGIES INC	COM NEW	713569309	138	12300 SH	DEFINED	17	12300
PEREGRINE PHARMACEUTICALS IN	COM	713661106	1	400 SH	DEFINED	01	400
PEREGRINE PHARMACEUTICALS IN	COM	713661106	60	24378 SH	DEFINED	08	24378
PERFORMANCE FOOD GROUP CO 4400 800	COM	713755106	313	9105 SH	DEFINED	01	3905
PERFORMANCE FOOD GROUP CO 800	COM	713755106	27	800 SH	OTHER	01	
PERFORMANCE FOOD GROUP CO	COM	713755106	6618	192650 SH	DEFINED	05	192650
PERFORMANCE FOOD GROUP CO	COM	713755106	251	7300 SH	DEFINED	08	7300
PERFORMANCE FOOD GROUP CO	COM	713755106	384	11179 SH	DEFINED	17	11179
PERICOM SEMICONDUCTOR CORP 2830	COM	713831105	47	4100 SH	DEFINED	01	1270
PERICOM SEMICONDUCTOR CORP 95	COM	713831105	1	95 SH	OTHER	01	
PERICOM SEMICONDUCTOR CORP	COM	713831105	1219	106800 SH	DEFINED	05	106800
PERICOM SEMICONDUCTOR CORP	COM	713831105	7	600 SH	DEFINED	08	600
PERKINELMER INC 27650	COM	714046109	1554	75107 SH	DEFINED	01	47457
PERKINELMER INC 11883	COM	714046109	246	11883 SH	OTHER	01	
PERKINELMER INC 87000	COM	714046109	10735	518844 SH	DEFINED	05	431844
PERKINELMER INC	COM	714046109	143	6932 SH	DEFINED	08	6932
PERKINELMER INC	COM	714046109	48	2300 SH	DEFINED	17	2300
PEROT SYS CORP	CL A	714265105	4	300 SH	DEFINED	05	300
PEROT SYS CORP	CL A	714265105	368	27688 SH	DEFINED	08	27688
PEROT SYS CORP	CL A	714265105	266	20000 SH	DEFINED	17	20000
PERRIGO CO	COM	714290103	172	8600 SH	DEFINED	01	8600
PERRIGO CO 675	COM	714290103	14	675 SH	OTHER	01	
PERRIGO CO	COM	714290103	2912	145242 SH	DEFINED	05	145242
PERRIGO CO	COM	714290103	559	27858 SH	DEFINED	08	27858
PERRIGO CO	COM	714290103	1045	52100 SH	DEFINED	17	52100
PETCO ANIMAL SUPPLIES	COM NEW	716016209	113	4000 SH	DEFINED	01	4000
PETCO ANIMAL SUPPLIES	COM NEW	716016209	68	2400 SH	OTHER	01	2400
PETCO ANIMAL SUPPLIES	COM NEW	716016209	3	100 SH	DEFINED	05	100
PETCO ANIMAL SUPPLIES	COM NEW	716016209	320	11364 SH	DEFINED	08	11364
PETCO ANIMAL SUPPLIES	COM NEW	716016209	305	10811 SH	DEFINED	17	10811
PETROCHINA CO LTD	SPONSORED A	71646E100	48	930 SH	DEFINED	01	930
PETROCHINA CO LTD	SPONSORED A	71646E100	10	200 SH	OTHER	01	200
PETROCHINA CO LTD	SPONSORED A	71646E100	1533	30000 SH	DEFINED	08	30000
PETROKAZAKHSTAN INC	COM	71649P102	470	16700 SH	DEFINED	08	16700
PETROLEUM & RES CORP 630	COM	716549100	107	4560 SH	DEFINED	01	3930
PETROLEUM & RES CORP 3977	COM	716549100	113	4793 SH	OTHER	01	816
PETSMART INC	COM	716768106	3272	120945 SH	DEFINED	01	120945
PETSMART INC 2575	COM	716768106	70	2575 SH	OTHER	01	
PETSMART INC	COM	716768106	8055	297780 SH	DEFINED	05	297780
PFIZER INC	COM	717081103	10	290 SH	DEFINED		290
PFIZER INC 933819	COM	717081103	630148	17978549 SH	DEFINED	01	17044730
PFIZER INC 4797873	COM	717081103	356839	10180864 SH	OTHER	01	5382991
PFIZER INC	COM	717081103	7963	227200 SH	CALL	DEFINED 01	227200
PFIZER INC	COM	717081103	1753	50000 SH	PUT	DEFINED 01	50000
PFIZER INC	COM	717081103	210136	5995321 SH	DEFINED	05	5296721

698600									
PFIZER INC	COM	717081103	15743	449166	SH	DEFINED	08	449166	
PFIZER INC	COM	717081103	24097	687500	SH	CALL	DEFINED	08	687500
PFIZER INC	COM	717081103	5258	150000	SH	PUT	DEFINED	08	150000
PFIZER INC	COM	717081103	163	4639	SH	DEFINED	11	4639	
PFIZER INC	COM	717081103	260	7432	SH	DEFINED	13	7132	
300									
PFIZER INC	COM	717081103	35	985	SH	OTHER	13		
985									
PFIZER INC	COM	717081103	17164	489693	SH	DEFINED	17	489693	
PFIZER INC	COM	717081103	4434	126500	SH	CALL	DEFINED	17	126500
PFIZER INC	COM	717081103	4857	138584	SH	DEFINED	18		
138584									
PHARMACEUTICAL HLDRS TR	DEPOSITRY RC	71712A206	3934	51500	SH	DEFINED	01	51500	
PHARMACEUTICAL HLDRS TR	DEPOSITRY RC	71712A206	2576	33731	SH	DEFINED	08	33731	
PHARMACEUTICAL HLDRS TR	DEPOSITRY RC	71712A206	3819	50000	SH	PUT	DEFINED	08	50000
PHARMACEUTICAL HLDRS TR	DEPOSITRY RC	71712A206	1695	22194	SH	DEFINED	17	22194	
PHARMACEUTICAL HLDRS TR	DEPOSITRY RC	71712A206	1390	18200	SH	DEFINED	18		
18200									
PHARMACEUTICAL PROD DEV INC	COM	717124101	703	23660	SH	DEFINED	01	7860	
10200 5600									
PHARMACEUTICAL PROD DEV INC	COM	717124101	97	3275	SH	OTHER	01		
3275									
PHARMACEUTICAL PROD DEV INC	COM	717124101	7279	245000	SH	DEFINED	05	245000	
PHARMACEUTICAL PROD DEV INC	COM	717124101	520	17500	SH	DEFINED	08	17500	
PHARMACEUTICAL PROD DEV INC	COM	717124101	1486	50000	SH	CALL	DEFINED	08	50000
PHARMACEUTICAL PROD DEV INC	COM	717124101	2258	76000	SH	PUT	DEFINED	08	76000
PHARMACEUTICAL PROD DEV INC	COM	717124101	487	16400	SH	DEFINED	17	16400	
PHARMACEUTICAL RES INC	COM	717125108	181	3185	SH	DEFINED	01	3185	
PHARMACEUTICAL RES INC	COM	717125108	7624	134084	SH	DEFINED	05	134084	
PHARMACEUTICAL RES INC	COM	717125108	671	11800	SH	DEFINED	08	11800	
PHARMACEUTICAL RES INC	COM	717125108	2326	40913	SH	DEFINED	17	40913	
PHARMACEUTICAL RES INC	COM	717125108	489	8600	SH	CALL	DEFINED	17	8600
PHARMOS CORP	COM NEW	717139208	45	11200	SH	DEFINED	08	11200	
PHARMOS CORP	COM NEW	717139208	242	60000	SH	DEFINED	17	60000	
PHELPS DODGE CORP	COM	717265102	680	8328	SH	DEFINED	01	8128	
200									
PHELPS DODGE CORP	COM	717265102	656	8028	SH	OTHER	01	4824	
3204									
PHELPS DODGE CORP	COM	717265102	5912	72400	SH	DEFINED	05	44800	
27600									
PHELPS DODGE CORP	COM	717265102	9020	110456	SH	DEFINED	08	110456	
PHELPS DODGE CORP	COM	717265102	4655	57000	SH	PUT	DEFINED	08	57000
PHELPS DODGE CORP	COM	717265102	3376	41340	SH	DEFINED	17	41340	
PHILADELPHIA CONS HLDG CORP	COM	717528103	541	9335	SH	DEFINED	01	9085	
250									
PHILADELPHIA CONS HLDG CORP	COM	717528103	368	6350	SH	OTHER	01		
6350									
PHILADELPHIA CONS HLDG CORP	COM	717528103	5812	100200	SH	DEFINED	05	100200	
PHILADELPHIA CONS HLDG CORP	COM	717528103	42	732	SH	DEFINED	08	732	
PHILLIPS VAN HEUSEN CORP	COM	718592108	287	15520	SH	DEFINED	01	4720	
10800									
PHILLIPS VAN HEUSEN CORP	COM	718592108	3	150	SH	OTHER	01		
150									
PHILLIPS VAN HEUSEN CORP	COM	718592108	2514	135900	SH	DEFINED	05	135900	
PHILLIPS VAN HEUSEN CORP	COM	718592108	30	1600	SH	DEFINED	08	1600	
PHOENIX COS INC NEW	COM	71902E109	54	4056	SH	DEFINED	01	3755	
301									
PHOENIX COS INC NEW	COM	71902E109	8	575	SH	OTHER	01	301	
274									
PHOENIX COS INC NEW	COM	71902E109	231	17200	SH	DEFINED	08	17200	
PHOENIX COS INC NEW	CORPORATE UN	71902E406	11903	287100	SH	DEFINED	08	287100	
PHOENIX TECHNOLOGY LTD	COM	719153108	5	875	SH	DEFINED	01	875	
PHOENIX TECHNOLOGY LTD	COM	719153108	544	100875	SH	DEFINED	05	100875	
PHOTON DYNAMICS INC	COM	719364101	62	1900	SH	DEFINED	01	900	
1000									
PHOTON DYNAMICS INC	COM	719364101	5	150	SH	OTHER	01		
150									
PHOTON DYNAMICS INC	COM	719364101	2225	68200	SH	DEFINED	05	68200	
PHOTON DYNAMICS INC	COM	719364101	149	4554	SH	DEFINED	08	4554	
PHOTON DYNAMICS INC	COM	719364101	150	4587	SH	DEFINED	17	4587	
PHOTON DYNAMICS INC	COM	719364101	702	21500	SH	DEFINED	18		
21500									
PHOTON DYNAMICS INC	COM	719364101	245	7500	SH	PUT	DEFINED	18	
7500									
PHOTRONICS INC	COM	719405102	432	24386	SH	DEFINED	01	8186	
16200									
PHOTRONICS INC	COM	719405102	2667	150700	SH	DEFINED	05	150700	
PHOTRONICS INC	COM	719405102	45	2552	SH	DEFINED	08	2552	
PHOTRONICS INC	COM	719405102	57	3236	SH	DEFINED	17	3236	
PIEDMONT NAT GAS INC	COM	720186105	602	14251	SH	DEFINED	01	13651	
600									
PIEDMONT NAT GAS INC	COM	720186105	2105	49849	SH	OTHER	01	42174	
7675									
PIEDMONT NAT GAS INC	COM	720186105	6634	157125	SH	DEFINED	05	157125	

PIER 1 IMPORTS INC	COM	720279108	166	7015 SH	DEFINED	01	7015
PIER 1 IMPORTS INC	COM	720279108	15	650 SH	OTHER	01	
650							
PIER 1 IMPORTS INC	COM	720279108	4364	184155 SH	DEFINED	05	184155
PIER 1 IMPORTS INC	COM	720279108	96	4040 SH	DEFINED	08	4040
PIER 1 IMPORTS INC	COM	720279108	56	2365 SH	DEFINED	17	2365
PINNACLE AIRL CORP	COM	723443107	27	2000 SH	DEFINED	08	2000
PINNACLE AIRL CORP	COM	723443107	274	20578 SH	DEFINED	17	20578
PINNACLE ENTMT INC	COM	723456109	100	7275 SH	DEFINED	01	1975
5300							
PINNACLE ENTMT INC	COM	723456109	1	50 SH	OTHER	01	
50							
PINNACLE ENTMT INC	COM	723456109	2070	149975 SH	DEFINED	05	149975
PINNACLE ENTMT INC	COM	723456109	22	1600 SH	DEFINED	08	1600
PINNACLE SYS INC	COM	723481107	27	3011 SH	DEFINED	01	3011
PINNACLE SYS INC	COM	723481107	3	350 SH	OTHER	01	
350							
PINNACLE SYS INC	COM	723481107	2601	289968 SH	DEFINED	05	289968
PINNACLE SYS INC	COM	723481107	26	2934 SH	DEFINED	08	2934
PINNACLE SYS INC	COM	723481107	39	4320 SH	DEFINED	17	4320
PINNACLE WEST CAP CORP	COM	723484101	386	9805 SH	DEFINED	01	9805
PINNACLE WEST CAP CORP	COM	723484101	366	9294 SH	OTHER	01	5290
4004							
PINNACLE WEST CAP CORP	COM	723484101	1795	45625 SH	DEFINED	05	45625
PINNACLE WEST CAP CORP	COM	723484101	33	850 SH	DEFINED	08	850
PINNACLE WEST CAP CORP	COM	723484101	79	2000 SH	DEFINED	17	2000
PIONEER NAT RES CO	COM	723787107	1305	40388 SH	DEFINED	01	22988
17400							
PIONEER NAT RES CO	COM	723787107	70	2182 SH	OTHER	01	
2182							
PIONEER NAT RES CO	COM	723787107	8020	248298 SH	DEFINED	05	248298
PIONEER NAT RES CO	COM	723787107	3886	120300 SH	DEFINED	08	120300
PIONEER NAT RES CO	COM	723787107	549	17002 SH	DEFINED	17	17002
PIPER JAFFRAY COS	COM	724078100	5	99 SH	DEFINED	01	99
PIPER JAFFRAY COS	COM	724078100	4646	85803 SH	DEFINED	05	85803
PIPER JAFFRAY COS	COM	724078100	8	148 SH	DEFINED	08	148
PIPER JAFFRAY COS	COM	724078100	19	350 SH	DEFINED	17	350
PITNEY BOWES INC	COM	724479100	5673	133145 SH	DEFINED	01	72680
60465							
PITNEY BOWES INC	COM	724479100	7368	172906 SH	OTHER	01	155956
16950							
PITNEY BOWES INC	COM	724479100	7011	164532 SH	DEFINED	05	164532
PITNEY BOWES INC	COM	724479100	1187	27860 SH	DEFINED	08	27860
PIXAR	COM	725811103	978	15175 SH	DEFINED	01	15175
PIXAR	COM	725811103	64	1000 SH	OTHER	01	1000
PIXAR	COM	725811103	230	3565 SH	DEFINED	05	3565
PIXAR	COM	725811103	1605	24900 SH	DEFINED	08	24900
PIXAR	COM	725811103	2636	40900 SH	DEFINED	08	40900
PIXAR	COM	725811103	5999	93069 SH	DEFINED	11	93069
PIXAR	COM	725811103	424	6585 SH	DEFINED	17	6585
PLACER DOME INC	COM	725906101	18	1021 SH	DEFINED	01	
1021							
PLACER DOME INC	COM	725906101	305	16955 SH	OTHER	01	3875
12986	94						
PLACER DOME INC	COM	725906101	1629	90631 SH	DEFINED	08	90631
PLACER DOME INC	COM	725906101	226	12558 SH	DEFINED	17	12558
PLAINS ALL AMERN PIPELINE L	UNIT LTD PAR	726503105	693	19850 SH	DEFINED	01	18850
1000							
PLAINS ALL AMERN PIPELINE L	UNIT LTD PAR	726503105	543	15555 SH	OTHER	01	5245
10310							
PLAINS ALL AMERN PIPELINE L	UNIT LTD PAR	726503105	21	600 SH	DEFINED	08	600
PLAINS RES INC	COM PAR \$0.1	726540503	15	850 SH	DEFINED	01	850
PLAINS RES INC	COM PAR \$0.1	726540503	1773	97550 SH	DEFINED	05	97550
PLAINS RES INC	COM PAR \$0.1	726540503	33	1816 SH	DEFINED	08	1816
PLANAR SYS INC	COM	726900103	181	12725 SH	DEFINED	01	2025
10700							
PLANAR SYS INC	COM	726900103	983	68950 SH	DEFINED	05	68950
PLANAR SYS INC	COM	726900103	249	17476 SH	DEFINED	08	17476
PLANAR SYS INC	COM	726900103	262	18421 SH	DEFINED	17	18421
PLANTRONICS INC NEW	COM	727493108	296	8075 SH	DEFINED	01	8075
PLANTRONICS INC NEW	COM	727493108	9	250 SH	OTHER	01	
250							
PLANTRONICS INC NEW	COM	727493108	3483	95141 SH	DEFINED	05	95141
PLANTRONICS INC NEW	COM	727493108	526	14368 SH	DEFINED	08	14368
PLANTRONICS INC NEW	COM	727493108	315	8600 SH	DEFINED	17	8600
PLAYBOY ENTERPRISES INC	CL B	728117300	21	1500 SH	DEFINED	01	1500
PLAYBOY ENTERPRISES INC	CL B	728117300	1	105 SH	OTHER	01	
105							
PLAYBOY ENTERPRISES INC	CL B	728117300	193	13798 SH	DEFINED	08	13798
PLAYBOY ENTERPRISES INC	CL B	728117300	287	20500 SH	DEFINED	17	20500
PLEXUS CORP	COM	729132100	182	10243 SH	DEFINED	01	8948
1295							
PLEXUS CORP	COM	729132100	3897	219066 SH	DEFINED	05	219066
PLEXUS CORP	COM	729132100	90	5068 SH	DEFINED	08	5068
PLEXUS CORP	COM	729132100	49	2754 SH	DEFINED	17	2754

PLUM CREEK TIMBER CO INC 31122	COM	729251108	1704	52459 SH	DEFINED 01	21337
PLUM CREEK TIMBER CO INC 30029	COM	729251108	3153	97065 SH	OTHER 01	67036
PLUM CREEK TIMBER CO INC	COM	729251108	2820	86810 SH	DEFINED 05	86810
PLUM CREEK TIMBER CO INC	COM	729251108	217	6680 SH	DEFINED 08	6680
POGO PRODUCING CO	COM	730448107	453	9885 SH	DEFINED 01	9885
POGO PRODUCING CO 2675	COM	730448107	123	2675 SH	OTHER 01	
POGO PRODUCING CO	COM	730448107	6081	132575 SH	DEFINED 05	132575
POGO PRODUCING CO	COM	730448107	486	10600 SH	DEFINED 17	10600
POGO PRODUCING CO 6270	COM	730448107	288	6270 SH	DEFINED 18	
POLARIS INDS INC 7100	COM	731068102	613	13480 SH	DEFINED 01	6380
POLARIS INDS INC 5104	COM	731068102	232	5104 SH	OTHER 01	
POLARIS INDS INC	COM	731068102	8657	190525 SH	DEFINED 05	190525
POLARIS INDS INC	COM	731068102	32	700 SH	DEFINED 08	700
POLARIS INDS INC	COM	731068102	187	4126 SH	DEFINED 17	4126
POLO RALPH LAUREN CORP	CL A	731572103	64	1870 SH	DEFINED 01	1870
POLO RALPH LAUREN CORP	CL A	731572103	85	2480 SH	OTHER 01	2480
POLO RALPH LAUREN CORP	CL A	731572103	3	100 SH	DEFINED 05	100
POLO RALPH LAUREN CORP	CL A	731572103	3	100 SH	DEFINED 08	100
POLO RALPH LAUREN CORP	CL A	731572103	426	12440 SH	DEFINED 17	12440
POLYCOM INC	COM	73172K104	270	12708 SH	DEFINED 01	12708
POLYCOM INC	COM	73172K104	4383	206533 SH	DEFINED 05	206533
POLYCOM INC	COM	73172K104	809	38125 SH	DEFINED 17	38125
POLYMEDICA CORP 14100	COM	731738100	512	19104 SH	DEFINED 01	5004
POLYMEDICA CORP 100	COM	731738100	3	100 SH	OTHER 01	
POLYMEDICA CORP	COM	731738100	3305	123325 SH	DEFINED 05	123325
POLYMEDICA CORP	COM	731738100	458	17086 SH	DEFINED 08	17086
POLYMEDICA CORP	COM	731738100	445	16592 SH	DEFINED 17	16592
POLYONE CORP	COM	73179P106	22	3275 SH	DEFINED 01	3275
POLYONE CORP 375	COM	73179P106	2	375 SH	OTHER 01	
POLYONE CORP	COM	73179P106	2520	378925 SH	DEFINED 05	378925
POLYONE CORP	COM	73179P106	44	6550 SH	DEFINED 08	6550
POMEROY IT SOLUTIONS INC	COM	731822102	154	10600 SH	DEFINED 08	10600
POMEROY IT SOLUTIONS INC	COM	731822102	128	8800 SH	DEFINED 17	8800
POPE & TALBOT INC	COM	732827100	33	1893 SH	DEFINED 01	1893
POPE & TALBOT INC 3490	COM	732827100	69	4030 SH	OTHER 01	540
POPE & TALBOT INC	COM	732827100	1121	65190 SH	DEFINED 05	65190
POPE & TALBOT INC	COM	732827100	22	1300 SH	DEFINED 08	1300
POPULAR INC 2344	COM	733174106	101	2344 SH	DEFINED 01	
POPULAR INC 3000 2756	COM	733174106	349	8100 SH	OTHER 01	2344
POPULAR INC	COM	733174106	13	300 SH	DEFINED 05	300
POPULAR INC	COM	733174106	9	200 SH	DEFINED 08	200
POPULAR INC	COM	733174106	568	13178 SH	DEFINED 17	13178
PORTAL SOFTWARE INC	COM NEW	736126301		73 SH	DEFINED 05	73
PORTAL SOFTWARE INC	COM NEW	736126301	40	5970 SH	DEFINED 08	5970
PORTAL SOFTWARE INC	COM NEW	736126301	44	6532 SH	DEFINED 17	6532
POSSIS MEDICAL INC 625	COM	737407106	18	625 SH	DEFINED 01	
POSSIS MEDICAL INC 150 500	COM	737407106	64	2267 SH	OTHER 01	1617
POSSIS MEDICAL INC	COM	737407106	2065	73425 SH	DEFINED 05	73425
POSSIS MEDICAL INC	COM	737407106	52	1842 SH	DEFINED 08	1842
POST PPTYS INC	COM	737464107	76	2650 SH	DEFINED 01	2650
POST PPTYS INC	COM	737464107	3	100 SH	OTHER 01	100
POST PPTYS INC	COM	737464107	170	5900 SH	DEFINED 08	5900
POTLATCH CORP 16000	COM	737628107	894	21935 SH	DEFINED 01	5935
POTLATCH CORP 15506	COM	737628107	851	20884 SH	OTHER 01	5378
POTLATCH CORP	COM	737628107	2427	59559 SH	DEFINED 05	59559
POTLATCH CORP	COM	737628107	124	3040 SH	DEFINED 08	3040
POTLATCH CORP	COM	737628107	57	1400 SH	DEFINED 17	1400
POWER INTEGRATIONS INC 9600	COM	739276103	368	12575 SH	DEFINED 01	2975
POWER INTEGRATIONS INC 200	COM	739276103	6	200 SH	OTHER 01	
POWER INTEGRATIONS INC	COM	739276103	3906	133575 SH	DEFINED 05	133575
POWER INTEGRATIONS INC	COM	739276103	77	2650 SH	DEFINED 08	2650
POWER-ONE INC 460	COM	739308104	277	25088 SH	DEFINED 01	24628
POWER-ONE INC 275	COM	739308104	3	275 SH	OTHER 01	
POWER-ONE INC	COM	739308104	423	38230 SH	DEFINED 05	38230
POWER-ONE INC	COM	739308104	139	12586 SH	DEFINED 08	12586

POWER-ONE INC	COM	739308104	136	12279 SH	DEFINED 17	12279
POWERWAVE TECHNOLOGIES INC	COM	739363109	85	10885 SH	DEFINED 01	10885
POWERWAVE TECHNOLOGIES INC 11365	COM	739363109	91	11715 SH	OTHER 01	350
POWERWAVE TECHNOLOGIES INC	COM	739363109	1022	131018 SH	DEFINED 05	131018
POWERWAVE TECHNOLOGIES INC	COM	739363109	91	11662 SH	DEFINED 08	11662
POWERWAVE TECHNOLOGIES INC	COM	739363109	63	8025 SH	DEFINED 17	8025
PRAECIS PHARMACEUTICALS INC	COM	739421105	59	10000 SH	DEFINED 01	10000
PRAECIS PHARMACEUTICALS INC	COM	739421105	35	5900 SH	DEFINED 08	5900
PRAECIS PHARMACEUTICALS INC	COM	739421105	101	17095 SH	DEFINED 17	17095
PRAXAIR INC 2300	COM	74005P104	2342	63094 SH	DEFINED 01	60794
PRAXAIR INC 14894	COM	74005P104	1758	47349 SH	OTHER 01	32455
PRAXAIR INC	COM	74005P104	5680	153025 SH	DEFINED 05	153025
PRAXAIR INC	COM	74005P104	394	10616 SH	DEFINED 08	10616
PRAXAIR INC	COM	74005P104	222	5985 SH	DEFINED 11	5985
PRAXAIR INC 100	COM	74005P104	4	100 SH	DEFINED 18	
PRE PAID LEGAL SVCS INC 3400	COM	740065107	123	5025 SH	DEFINED 01	1625
PRE PAID LEGAL SVCS INC 125	COM	740065107	3	125 SH	OTHER 01	
PRE PAID LEGAL SVCS INC	COM	740065107	1846	75425 SH	DEFINED 05	75425
PRE PAID LEGAL SVCS INC	COM	740065107	92	3742 SH	DEFINED 08	3742
PRECISION CASTPARTS CORP 800	COM	740189105	308	6987 SH	DEFINED 01	6187
PRECISION CASTPARTS CORP 175	COM	740189105	43	975 SH	OTHER 01	800
PRECISION CASTPARTS CORP	COM	740189105	5950	135138 SH	DEFINED 05	135138
PRECISION CASTPARTS CORP	COM	740189105	426	9674 SH	DEFINED 17	9674
PRECISION DRILLING CORP	COM	74022D100	12	250 SH	DEFINED 01	250
PRECISION DRILLING CORP	COM	74022D100	48	1020 SH	OTHER 01	1020
PRECISION DRILLING CORP	COM	74022D100	98	2100 SH	DEFINED 08	2100
PRECISION DRILLING CORP	COM	74022D100	219	4700 SH	DEFINED 17	4700
PRENTISS PPTYs TR	SH BEN INT	740706106	55	1500 SH	DEFINED 01	1500
PRENTISS PPTYs TR	SH BEN INT	740706106	2986	80924 SH	DEFINED 05	80924
PRENTISS PPTYs TR	SH BEN INT	740706106	229	6200 SH	DEFINED 08	6200
PRESIDENTIAL LIFE CORP 8400	COM	740884101	195	13050 SH	DEFINED 01	4650
PRESIDENTIAL LIFE CORP	COM	740884101	1909	127950 SH	DEFINED 05	127950
PRESIDENTIAL LIFE CORP	COM	740884101	15	1000 SH	DEFINED 08	1000
PRESIDENTIAL LIFE CORP	COM	740884101	15	1000 SH	DEFINED 17	1000
PRESSTEK INC	COM	741113104	3	290 SH	DEFINED 01	290
PRESSTEK INC	COM	741113104	11	983 SH	OTHER 01	983
PRESSTEK INC	COM	741113104	118	10754 SH	DEFINED 08	10754
PRESSTEK INC	COM	741113104	49	4500 SH	DEFINED 17	4500
PRICE COMMUNICATIONS CORP	COM NEW	741437305	77	4925 SH	DEFINED 01	4925
PRICE COMMUNICATIONS CORP	COM NEW	741437305	1757	112013 SH	DEFINED 05	112013
PRICE COMMUNICATIONS CORP	COM NEW	741437305	99	6280 SH	DEFINED 08	6280
PRICE COMMUNICATIONS CORP	COM NEW	741437305	196	12500 SH	CALL DEFINED 08	12500
PRICE T ROWE GROUP INC 1150	COM	74144T108	578	10738 SH	DEFINED 01	9588
PRICE T ROWE GROUP INC 650	COM	74144T108	331	6150 SH	OTHER 01	5500
PRICE T ROWE GROUP INC	COM	74144T108	3183	59135 SH	DEFINED 05	59135
PRICE T ROWE GROUP INC	COM	74144T108	249	4632 SH	DEFINED 08	4632
PRICE T ROWE GROUP INC	COM	74144T108	16	300 SH	DEFINED 17	300
PRICELINE COM INC	COM NEW	741503403	202	7490 SH	DEFINED 08	7490
PRICELINE COM INC	COM NEW	741503403	3779	140167 SH	DEFINED 17	140167
PRIDE INTL INC DEL 13100	COM	74153Q102	468	27457 SH	DEFINED 01	14357
PRIDE INTL INC DEL 425	COM	74153Q102	7	425 SH	OTHER 01	
PRIDE INTL INC DEL	COM	74153Q102	20938	1227326 SH	DEFINED 05	1227326
PRIDE INTL INC DEL	COM	74153Q102	227	13324 SH	DEFINED 17	13324
PRIME MED SVCS INC NEW	COM	74156D108	462	84000 SH	DEFINED	84000
PRIME MED SVCS INC NEW 2867	COM	74156D108	16	2867 SH	OTHER 01	
PRIME MED SVCS INC NEW 2839	COM	74156D108	16	2839 SH	DEFINED 18	
PRIMEDIA INC	COM	74157K101	65	24000 SH	DEFINED 08	24000
PRIMA ENERGY CORP 1100	COM PAR \$0.0	741901201	54	1550 SH	DEFINED 01	450
PRIMA ENERGY CORP 25	COM PAR \$0.0	741901201	1	25 SH	OTHER 01	
PRIMA ENERGY CORP	COM PAR \$0.0	741901201	1844	53375 SH	DEFINED 05	53375
PRIMA ENERGY CORP	COM PAR \$0.0	741901201	6	166 SH	DEFINED 08	166
PRIME HOSPITALITY CORP 1500	COM	741917108	42	3700 SH	DEFINED 01	2200
PRIME HOSPITALITY CORP	COM	741917108	2122	186500 SH	DEFINED 05	186500
PRIMUS TELECOMMUNICATIONS GR	COM	741929103	10	1170 SH	DEFINED 01	1170
PRIMUS TELECOMMUNICATIONS GR	COM	741929103	105	12400 SH	DEFINED 08	12400
PRIMUS TELECOMMUNICATIONS GR	COM	741929103	29	3408 SH	DEFINED 17	3408
PRINCETON REVIEW INC	COM	742352107	31	3548 SH	DEFINED 08	3548

PRINCETON REVIEW INC	COM	742352107	72	8250 SH	DEFINED 17	8250
PRINCIPAL FINANCIAL GROUP IN 2766	COM	74251V102	1468	41207 SH	DEFINED 01	38441
PRINCIPAL FINANCIAL GROUP IN 7454	COM	74251V102	284	7970 SH	OTHER 01	516
PRINCIPAL FINANCIAL GROUP IN 69600	COM	74251V102	8345	234215 SH	DEFINED 05	164615
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	742	20816 SH	DEFINED 08	20816
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	15	409 SH	DEFINED 17	409
PRIORITY HEALTHCARE CORP 3500	CL B	74264T102	141	6620 SH	DEFINED 01	3120
PRIORITY HEALTHCARE CORP	CL B	74264T102	3953	185600 SH	DEFINED 05	185600
PRIORITY HEALTHCARE CORP	CL B	74264T102	164	7716 SH	DEFINED 08	7716
PRIORITY HEALTHCARE CORP	CL B	74264T102	4671	219310 SH	DEFINED 17	219310
PROASSURANCE CORP	COM	74267C106	875	24996 SH	DEFINED 08	24996
PROCTER & GAMBLE CO	COM	742718109	7	65 SH	DEFINED	65
PROCTER & GAMBLE CO 1233386	COM	742718109	404275	3854641 SH	DEFINED 01	2621255
PROCTER & GAMBLE CO 1397746	COM	742718109	649505	6192838 SH	OTHER 01	4795092
PROCTER & GAMBLE CO 82400	COM	742718109	81032	772621 SH	DEFINED 05	690221
PROCTER & GAMBLE CO	COM	742718109	11783	112344 SH	DEFINED 08	112344
PROCTER & GAMBLE CO	COM	742718109	15250	145400 SH	CALL DEFINED 08	145400
PROCTER & GAMBLE CO 1717828	COM	742718109	920426	8775994 SH	DEFINED 11	7058166
PROCTER & GAMBLE CO	COM	742718109	127	1210 SH	DEFINED 13	1210
PROCTER & GAMBLE CO 110	COM	742718109	35	330 SH	OTHER 13	220
PROCTER & GAMBLE CO	COM	742718109	1221	11646 SH	DEFINED 17	11646
PROCTER & GAMBLE CO 29103	COM	742718109	3052	29103 SH	DEFINED 18	
PROGRESS ENERGY INC 3692	COM	743263105	55778	1184750 SH	DEFINED 01	1181058
PROGRESS ENERGY INC 50065	COM	743263105	5937	126108 SH	OTHER 01	76043
PROGRESS ENERGY INC	COM	743263105	5375	114175 SH	DEFINED 05	114175
PROGRESS SOFTWARE CORP 21126	COM	743312100	733	30548 SH	DEFINED 01	9422
PROGRESS SOFTWARE CORP 200	COM	743312100	5	200 SH	OTHER 01	
PROGRESS SOFTWARE CORP	COM	743312100	6442	268535 SH	DEFINED 05	268535
PROGRESS SOFTWARE CORP	COM	743312100	54	2234 SH	DEFINED 08	2234
PROGRESSIVE CORP OHIO 9840	COM	743315103	3212	36666 SH	DEFINED 01	26826
PROGRESSIVE CORP OHIO 23105	COM	743315103	2538	28975 SH	OTHER 01	5870
PROGRESSIVE CORP OHIO 4700	COM	743315103	10866	124037 SH	DEFINED 05	119337
PROGRESSIVE CORP OHIO	COM	743315103	971	11088 SH	DEFINED 08	11088
PROGRESSIVE CORP OHIO	COM	743315103	9	100 SH	DEFINED 17	100
PROLOGIS	SH BEN INT	743410102	1414	39420 SH	DEFINED 01	39420
PROLOGIS 3889	SH BEN INT	743410102	470	13107 SH	OTHER 01	9218
PROLOGIS	SH BEN INT	743410102	6076	169377 SH	DEFINED 05	169377
PROLOGIS	SH BEN INT	743410102	395	11012 SH	DEFINED 08	11012
PROLOGIS	SH BEN INT	743410102	330	9205 SH	DEFINED 17	9205
PROTECTIVE LIFE CORP	COM	743674103	372	9930 SH	DEFINED 01	9930
PROTECTIVE LIFE CORP 125	COM	743674103	323	8635 SH	OTHER 01	8510
PROTECTIVE LIFE CORP	COM	743674103	5383	143751 SH	DEFINED 05	143751
PROTEIN DESIGN LABS INC	COM	74369L103	364	15300 SH	DEFINED 01	15300
PROTEIN DESIGN LABS INC 1900	COM	74369L103	91	3800 SH	OTHER 01	1900
PROTEIN DESIGN LABS INC	COM	74369L103	10435	438066 SH	DEFINED 05	438066
PROTEIN DESIGN LABS INC	COM	74369L103	10144	425870 SH	DEFINED 08	425870
PROTEIN DESIGN LABS INC	COM	74369L103	2382	100000 SH	CALL DEFINED 08	100000
PROTEIN DESIGN LABS INC	COM	74369L103	441	18500 SH	DEFINED 17	18500
PROVIDENT BANCORP INC DEL	COM	74383A109	37	3126 SH	DEFINED 08	3126
PROVIDENT BANCORP INC DEL	COM	74383A109	296	24957 SH	DEFINED 17	24957
PROVIDENT BANKSHARES CORP 490	COM	743859100	457	14574 SH	DEFINED 01	14084
PROVIDENT BANKSHARES CORP 8710	COM	743859100	273	8710 SH	OTHER 01	
PROVIDENT BANKSHARES CORP	COM	743859100	3527	112385 SH	DEFINED 05	112385
PROVIDENT BANKSHARES CORP	COM	743859100	60	1900 SH	DEFINED 08	1900
PROVIDENT FINL SVCS INC	COM	74386T105	164	8800 SH	DEFINED 08	8800
PROVIDENT FINL SVCS INC	COM	74386T105	224	12000 SH	DEFINED 17	12000
PROVIDENT FINL GROUP INC	COM	743866105	75	1870 SH	DEFINED 01	1870
PROVIDENT FINL GROUP INC 200	COM	743866105	8	200 SH	OTHER 01	
PROVIDENT FINL GROUP INC	COM	743866105	4069	101262 SH	DEFINED 05	101262
PROVINCE HEALTHCARE CO 21600	COM	743977100	847	53250 SH	DEFINED 01	31650
PROVINCE HEALTHCARE CO	COM	743977100	4	250 SH	OTHER 01	

250								
PROVINCE HEALTHCARE CO	COM	743977100	9143	575010	SH	DEFINED 05		575010
PROVINCE HEALTHCARE CO	COM	743977100	51	3228	SH	DEFINED 08		3228
PROVINCE HEALTHCARE CO	COM	743977100	778	48900	SH	DEFINED 17		48900
PROVIDIAN FINL CORP	NOTE	74406AAB8	248	500000	PRN	DEFINED 08		500000
PROVIDIAN FINL CORP	NOTE	4.000% 74406AAC6	9971	8370000	PRN	DEFINED 08		8370000
PROVIDIAN FINL CORP	NOTE	4.000% 74406AAC6	477	400000	PRN	DEFINED 17		400000
PROVIDIAN FINL CORP	COM	74406A102	1939	148036	SH	DEFINED 01		148036
PROVIDIAN FINL CORP	COM	74406A102	356	27193	SH	OTHER 01		3503
23690								
PROVIDIAN FINL CORP	COM	74406A102	4435	338576	SH	DEFINED 05		181876
156700								
PROVIDIAN FINL CORP	COM	74406A102	325	24808	SH	DEFINED 08		24808
PROVIDIAN FINL CORP	COM	74406A102	1463	111700	SH	CALL DEFINED 08		111700
PROVIDIAN FINL CORP	COM	74406A102	354	27000	SH	PUT DEFINED 08		27000
PROVIDIAN FINL CORP	COM	74406A102	3260	248874	SH	DEFINED 17		248874
PROXIM CORP	CL A	744283102	531	300000	SH	DEFINED		300000
PROXIM CORP	CL A	744283102	44	24986	SH	DEFINED 08		24986
PROXIM CORP	CL A	744283102	42	23990	SH	DEFINED 17		23990
PRUDENTIAL FINL INC	COM	744320102	4904	109518	SH	DEFINED 01		92661
16375 482								
PRUDENTIAL FINL INC	COM	744320102	879	19624	SH	OTHER 01		
19624								
PRUDENTIAL FINL INC	COM	744320102	17691	395075	SH	DEFINED 05		321675
73400								
PRUDENTIAL FINL INC	COM	744320102	869	19404	SH	DEFINED 08		19404
PRUDENTIAL FINL INC	COM	744320102	3302	73745	SH	DEFINED 17		73745
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	377799	8041701	SH	DEFINED 01		8035633
6068								
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	1323	28171	SH	OTHER 01		22579
5592								
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	5383	114581	SH	DEFINED 05		114581
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	738	15700	SH	DEFINED 08		15700
PUBLIC STORAGE INC	COM	74460D109	295	6058	SH	DEFINED 01		6058
PUBLIC STORAGE INC	COM	74460D109	136	2799	SH	OTHER 01		2199
600								
PUBLIC STORAGE INC	COM	74460D109	29	600	SH	DEFINED 05		600
PUBLIC STORAGE INC	COM	74460D109	165	3400	SH	DEFINED 08		3400
PUBLIC STORAGE INC	COM	74460D109	5	95	SH	DEFINED 11		95
PUGET ENERGY INC NEW	COM	745310102	334	14948	SH	DEFINED 01		14448
500								
PUGET ENERGY INC NEW	COM	745310102	467	20869	SH	OTHER 01		16444
4425								
PUGET ENERGY INC NEW	COM	745310102	4366	195172	SH	DEFINED 05		195172
PUGET ENERGY INC NEW	COM	745310102	123	5500	SH	DEFINED 08		5500
PUGET ENERGY INC NEW	COM	745310102	123	5500	SH	DEFINED 17		5500
PULITZER INC	COM	745769109	13	266	SH	DEFINED 01		
266								
PULITZER INC	COM	745769109	243	5028	SH	OTHER 01		856
1957 2215								
PULITZER INC	COM	745769109	154	3200	SH	DEFINED 08		3200
PULITZER INC	COM	745769109	116	2400	SH	DEFINED 17		2400
PULTE HOMES INC	COM	745867101	4161	74831	SH	DEFINED 01		74831
PULTE HOMES INC	COM	745867101	219	3940	SH	OTHER 01		2460
1480								
PULTE HOMES INC	COM	745867101	5572	100218	SH	DEFINED 05		60918
39300								
PULTE HOMES INC	COM	745867101	9837	176932	SH	DEFINED 08		176932
PULTE HOMES INC	COM	745867101	3614	65000	SH	PUT DEFINED 08		65000
PULTE HOMES INC	COM	745867101	1985	35704	SH	DEFINED 17		35704
PUTNAM HIGH INCOME BOND FD	SH BEN INT	746779107	99	12500	SH	OTHER 01		12500
PUTNAM HIGH YIELD MUN TR	SH BEN INT	746781103	28	4001	SH	DEFINED 01		4001
PUTNAM HIGH YIELD MUN TR	SH BEN INT	746781103	74	10500	SH	OTHER 01		500
10000								
PUTNAM MASTER INCOME TR	SH BEN INT	74683K104	9	1275	SH	DEFINED 01		1275
PUTNAM MASTER INCOME TR	SH BEN INT	74683K104	132	19843	SH	OTHER 01		13800
6043								
PUTNAM MUN BD FD INC	SH BEN INT	74683V100	16	1178	SH	DEFINED 01		1178
PUTNAM MUN BD FD INC	SH BEN INT	74683V100	160	11752	SH	OTHER 01		11752
QLT INC	COM	746927102	10	400	SH	DEFINED 01		400
QLT INC	COM	746927102	13	500	SH	OTHER 01		
500								
QLT INC	COM	746927102	1050	41100	SH	DEFINED 08		41100
QLT INC	COM	746927102	324	12700	SH	CALL DEFINED 08		12700
QLT INC	COM	746927102	2260	88500	SH	PUT DEFINED 08		88500
QRS CORP	COM	74726X105	56	9975	SH	DEFINED 01		2868
7107								
QRS CORP	COM	74726X105	1	193	SH	OTHER 01		
193								
QRS CORP	COM	74726X105	418	74275	SH	DEFINED 05		74275
QAD INC	COM	74727D108	30	2244	SH	DEFINED 08		2244
QAD INC	COM	74727D108	679	51183	SH	DEFINED 17		51183
QLOGIC CORP	COM	747277101	223	6750	SH	DEFINED 01		6650
100								
QLOGIC CORP	COM	747277101	42	1280	SH	OTHER 01		

1280								
QLOGIC CORP	COM	747277101	4112	124600	SH	DEFINED	05	124600
QLOGIC CORP	COM	747277101	1905	57714	SH	DEFINED	17	57714
QUAKER CITY BANCORP INC	COM	74731K106	141	2596	SH	DEFINED	08	2596
QUAKER CITY BANCORP INC	COM	74731K106	87	1600	SH	DEFINED	17	1600
QUAKER CHEM CORP	COM	747316107	11	450	SH	DEFINED	01	450
QUAKER CHEM CORP	COM	747316107	46	1800	SH	OTHER	01	1800
QUAKER CHEM CORP	COM	747316107	1006	39625	SH	DEFINED	05	39625
QUAKER CHEM CORP	COM	747316107	18	710	SH	DEFINED	08	710
QUAKER FABRIC CORP NEW	COM	747399103	143	15900	SH	DEFINED	17	15900
QUALCOMM INC	COM	747525103	59150	892295	SH	DEFINED	01	872460
19835								
QUALCOMM INC	COM	747525103	19576	295302	SH	OTHER	01	148588
146714								
QUALCOMM INC	COM	747525103	27848	420090	SH	DEFINED	05	388990
31100								
QUALCOMM INC	COM	747525103	20	300	SH	DEFINED	08	300
QUALCOMM INC	COM	747525103	1674250	25256452	SH	DEFINED	11	19160377
6096075								
QUALCOMM INC	COM	747525103	44	670	SH	DEFINED	13	670
QUALCOMM INC	COM	747525103	10900	164436	SH	DEFINED	17	164436
QUALCOMM INC	COM	747525103	623	9400	SH	DEFINED	18	
9400								
QUANTA SVCS INC	NOTE	4.000% 74762EAA0	755	800000	PRN	DEFINED	17	800000
QUANTA SVCS INC	COM	74762E102	257	36289	SH	DEFINED	01	36289
QUANTA SVCS INC	COM	74762E102	80	11285	SH	OTHER	01	200
11085								
QUANTA SVCS INC	COM	74762E102	1710	241477	SH	DEFINED	05	241477
QUANTA SVCS INC	COM	74762E102	337	47650	SH	DEFINED	08	47650
QUANTA SVCS INC	COM	74762E102	704	99500	SH	DEFINED	17	99500
QUANEX CORP	COM	747620102	619	14575	SH	DEFINED	01	6445
8130								
QUANEX CORP	COM	747620102	152	3570	SH	OTHER	01	
3570								
QUANEX CORP	COM	747620102	3187	75000	SH	DEFINED	05	75000
QUANEX CORP	COM	747620102	136	3200	SH	DEFINED	08	3200
QUANEX CORP	COM	747620102	123	2900	SH	DEFINED	17	2900
QUANTUM CORP	COM DSSG	747906204	38	10200	SH	DEFINED	01	7400
2800								
QUANTUM CORP	COM DSSG	747906204	16	4300	SH	OTHER	01	3300
1000								
QUANTUM CORP	COM DSSG	747906204	1380	372846	SH	DEFINED	05	372846
QUANTUM CORP	COM DSSG	747906204	82	22202	SH	DEFINED	08	22202
QUANTUM CORP	COM DSSG	747906204	73	19650	SH	DEFINED	17	19650
QUEST DIAGNOSTICS INC	DCV	1.750% 74834LAF7	2407	2255000	PRN	DEFINED	08	2255000
QUEST DIAGNOSTICS INC	COM	74834L100	940	11344	SH	DEFINED	01	11244
100								
QUEST DIAGNOSTICS INC	COM	74834L100	1533	18503	SH	OTHER	01	3218
15285								
QUEST DIAGNOSTICS INC	COM	74834L100	13318	160792	SH	DEFINED	05	160792
QUEST DIAGNOSTICS INC	COM	74834L100	634	7660	SH	DEFINED	08	7660
QUEST DIAGNOSTICS INC	COM	74834L100	24890	300500	SH	DEFINED	08	300500
QUEST DIAGNOSTICS INC	COM	74834L100	184802	2231104	SH	DEFINED	11	1503526
727578								
QUEST DIAGNOSTICS INC	COM	74834L100	337	4066	SH	DEFINED	17	4066
QUEST DIAGNOSTICS INC	COM	74834L100	1764	21300	SH	DEFINED	18	
21300								
QUEST SOFTWARE INC	COM	74834T103	97	5937	SH	DEFINED	01	5937
QUEST SOFTWARE INC	COM	74834T103	9572	585438	SH	DEFINED	05	585438
QUEST SOFTWARE INC	COM	74834T103	241	14761	SH	DEFINED	08	14761
QUESTAR CORP	COM	748356102	1823	50016	SH	DEFINED	01	38616
11400								
QUESTAR CORP	COM	748356102	980	26899	SH	OTHER	01	26276
623								
QUESTAR CORP	COM	748356102	6282	172394	SH	DEFINED	05	172394
QUESTAR CORP	COM	748356102	379	10400	SH	DEFINED	17	10400
QUICKLOGIC CORP	COM	74837P108	46	12114	SH	DEFINED	18	
12114								
QUICKSILVER RESOURCES INC	COM	74837R104	43	1100	SH	DEFINED	01	1100
QUICKSILVER RESOURCES INC	COM	74837R104	43	1100	SH	DEFINED	05	1100
QUICKSILVER RESOURCES INC	COM	74837R104	695	17940	SH	DEFINED	08	17940
QUICKSILVER RESOURCES INC	COM	74837R104	775	20000	SH	DEFINED	08	20000
QUIKSILVER INC	COM	74838C106	393	18000	SH	DEFINED	01	7000
11000								
QUIKSILVER INC	COM	74838C106	4	175	SH	OTHER	01	
175								
QUIKSILVER INC	COM	74838C106	5336	244200	SH	DEFINED	05	244200
QUIKSILVER INC	COM	74838C106	123	5614	SH	DEFINED	08	5614
QUIKSILVER INC	COM	74838C106	769	35210	SH	DEFINED	17	35210
QUIDEL CORP	COM	74838J101	33	5000	SH	OTHER	01	5000
QUIDEL CORP	COM	74838J101	65	9810	SH	DEFINED	08	9810
QUIDEL CORP	COM	74838J101	278	42200	SH	DEFINED	17	42200
QWEST COMMUNICATIONS INTL IN	COM	749121109	1108	257079	SH	DEFINED	01	238795
18284								
QWEST COMMUNICATIONS INTL IN	COM	749121109	435	100843	SH	OTHER	01	49402

51441									
QWEST COMMUNICATIONS INTL IN	COM		749121109	3557	825180	SH	DEFINED 05		825180
QWEST COMMUNICATIONS INTL IN	COM		749121109	4	1000	SH	DEFINED 11		1000
QWEST COMMUNICATIONS INTL IN	COM		749121109	48	11223	SH	DEFINED 17		11223
R & G FINANCIAL CORP	CL B		749136107	203	5868	SH	DEFINED 08		5868
R & G FINANCIAL CORP	CL B		749136107	456	13200	SH	DEFINED 17		13200
RAIT INVT TR	COM		749227104	30	1000	SH	DEFINED 01		1000
RAIT INVT TR	COM		749227104	92	3100	SH	OTHER 01		1000
2100									
RAIT INVT TR	COM		749227104	123	4154	SH	DEFINED 08		4154
RCN CORP	COM		749361101	3	10222	SH	DEFINED 08		10222
RC2 CORP	COM		749388104	233	8486	SH	DEFINED 08		8486
RC2 CORP	COM		749388104	165	6000	SH	DEFINED 17		6000
R H DONNELLEY CORP	COM NEW		74955W307	487	10431	SH	DEFINED 01		10431
R H DONNELLEY CORP	COM NEW		74955W307	58	1233	SH	OTHER 01		365
868									
R H DONNELLEY CORP	COM NEW		74955W307	3795	81258	SH	DEFINED 05		81258
R H DONNELLEY CORP	COM NEW		74955W307	243	5200	SH	DEFINED 08		5200
RLI CORP	COM		749607107	359	9300	SH	DEFINED 01		3000
6300									
RLI CORP	COM		749607107	3	75	SH	OTHER 01		
75									
RLI CORP	COM		749607107	4353	112775	SH	DEFINED 05		112775
RPM INTL INC	COM		749685103	184	11150	SH	DEFINED 01		11150
RPM INTL INC	COM		749685103	518	31288	SH	OTHER 01		6250
25038									
RPM INTL INC	COM		749685103	3987	241053	SH	DEFINED 05		241053
RPM INTL INC	COM		749685103	263	15900	SH	DEFINED 17		15900
RSA SEC INC	COM		749719100	289	15371	SH	DEFINED 01		15371
RSA SEC INC	COM		749719100	7	395	SH	OTHER 01		170
225									
RSA SEC INC	COM		749719100	2342	124652	SH	DEFINED 05		124652
RSA SEC INC	COM		749719100	140	7430	SH	DEFINED 08		7430
RSA SEC INC	COM		749719100	608	32357	SH	DEFINED 17		32357
RTI INTL METALS INC	COM		74973W107	173	10950	SH	DEFINED 01		1050
9900									
RTI INTL METALS INC	COM		74973W107	1495	94450	SH	DEFINED 05		94450
RTI INTL METALS INC	COM		74973W107	32	2000	SH	DEFINED 08		2000
RF MICRODEVICES INC	NOTE	3.750%	749941AB6	5169	5175000	PRN	DEFINED 08		5175000
RF MICRODEVICES INC	NOTE	1.500%	749941AE0	2608	1928000	PRN	DEFINED 17		1928000
RF MICRODEVICES INC	COM		749941100	229	27100	SH	DEFINED 01		25725
1375									
RF MICRODEVICES INC	COM		749941100	15	1750	SH	OTHER 01		
1750									
RF MICRODEVICES INC	COM		749941100	4492	530995	SH	DEFINED 05		530995
RF MICRODEVICES INC	COM		749941100	4297	507885	SH	DEFINED 08		507885
RF MICRODEVICES INC	COM		749941100	154	18195	SH	DEFINED 17		18195
RADIAN GROUP INC	DBC	2.250%	750236AF8	2648	2606000	PRN	DEFINED 08		2606000
RADIAN GROUP INC	COM		750236101	588	13800	SH	DEFINED 01		13800
RADIAN GROUP INC	COM		750236101	8321	195318	SH	DEFINED 05		195318
RADIAN GROUP INC	COM		750236101	115	2700	SH	DEFINED 08		2700
RADIAN GROUP INC	COM		750236101	2218	52054	SH	DEFINED 17		52054
RADIAN GROUP INC	COM		750236101	13	300	SH	DEFINED 18		
300									
RADIANT SYSTEMS INC	COM		75025N102	334	55075	SH	DEFINED 01		55075
RADIANT SYSTEMS INC	COM		75025N102	2	330	SH	OTHER 01		330
RADIANT SYSTEMS INC	COM		75025N102	647	106540	SH	DEFINED 05		106540
RADIANT SYSTEMS INC	COM		75025N102	5	784	SH	DEFINED 08		784
RADIO ONE INC	CL D NON VTG		75040P405	327	17675	SH	DEFINED 01		14375
3300									
RADIO ONE INC	CL D NON VTG		75040P405	6306	340854	SH	DEFINED 05		340854
RADIO ONE INC	CL D NON VTG		75040P405	2	100	SH	DEFINED 08		100
RADIOSHACK CORP	COM		750438103	10496	316541	SH	DEFINED 01		315641
900									
RADIOSHACK CORP	COM		750438103	1622	48924	SH	OTHER 01		18329
30595									
RADIOSHACK CORP	COM		750438103	5719	172455	SH	DEFINED 05		109155
63300									
RADIOSHACK CORP	COM		750438103	86	2600	SH	DEFINED 08		2600
RADIOSHACK CORP	COM		750438103	454	13700	SH	DEFINED 17		13700
RADISYS CORP	COM		750459109	216	10350	SH	DEFINED 01		2550
7800									
RADISYS CORP	COM		750459109	1	50	SH	OTHER 01		
50									
RADISYS CORP	COM		750459109	1759	84150	SH	DEFINED 05		84150
RADISYS CORP	COM		750459109	46	2200	SH	DEFINED 08		2200
RADISYS CORP	COM		750459109	36	1739	SH	DEFINED 17		1739
RAILAMERICA INC	COM		750753105	375	31079	SH	DEFINED 01		29420
1659									
RAILAMERICA INC	COM		750753105	894	74190	SH	DEFINED 05		74190
RAILAMERICA INC	COM		750753105	66	5500	SH	DEFINED 08		5500
RAILAMERICA INC	COM		750753105	181	15022	SH	DEFINED 17		15022
RAINIER PAC FINL GROUP INC	COM		75087U101	307	19030	SH	DEFINED 17		19030
RAMBUS INC DEL	COM		750917106	94	3370	SH	DEFINED 01		3370
RAMBUS INC DEL	COM		750917106	31	1100	SH	OTHER 01		1100

RAMBUS INC DEL	COM	750917106	20	700 SH	DEFINED 05	700
RAMBUS INC DEL	COM	750917106	55	1950 SH	DEFINED 08	1950
RAMBUS INC DEL	COM	750917106	375	13400 SH	CALL DEFINED 08	13400
RAMBUS INC DEL	COM	750917106	52	1841 SH	DEFINED 17	1841
RALCORP HLDGS INC NEW 11434 91492	COM	751028101	4456	146425 SH	DEFINED 01	43499
RALCORP HLDGS INC NEW 612689	COM	751028101	18644	612689 SH	OTHER 01	
RALCORP HLDGS INC NEW	COM	751028101	4113	135150 SH	DEFINED 05	135150
RALCORP HLDGS INC NEW	COM	751028101	116	3800 SH	DEFINED 08	3800
RALCORP HLDGS INC NEW	COM	751028101	40	1300 SH	DEFINED 17	1300
RAMCO-GERSHENSON PPTYS TR	COM SH BEN I	751452202	597	21177 SH	DEFINED 01	21177
RAMCO-GERSHENSON PPTYS TR	COM SH BEN I	751452202	56	2000 SH	DEFINED 08	2000
RAMCO-GERSHENSON PPTYS TR	COM SH BEN I	751452202	597	21177 SH	DEFINED 17	21177
RARE HOSPITALITY INTL INC 14475	COM	753820109	739	26630 SH	DEFINED 01	12155
RARE HOSPITALITY INTL INC 100	COM	753820109	3	100 SH	OTHER 01	
RARE HOSPITALITY INTL INC	COM	753820109	7879	283934 SH	DEFINED 05	283934
RARE HOSPITALITY INTL INC	COM	753820109	78	2806 SH	DEFINED 08	2806
RARE HOSPITALITY INTL INC	COM	753820109	28	998 SH	DEFINED 17	998
RAYMOND JAMES FINANCIAL INC 750	COM	754730109	266	10702 SH	DEFINED 01	9952
RAYMOND JAMES FINANCIAL INC 300	COM	754730109	7	300 SH	OTHER 01	
RAYMOND JAMES FINANCIAL INC	COM	754730109	3773	151849 SH	DEFINED 05	151849
RAYONIER INC 3334	COM	754907103	351	8025 SH	DEFINED 01	4691
RAYONIER INC 611	COM	754907103	334	7635 SH	OTHER 01	7024
RAYONIER INC	COM	754907103	3053	69857 SH	DEFINED 05	69857
RAYONIER INC	COM	754907103	6	137 SH	DEFINED 17	137
RAYOVAC CORP	COM	755081106	5	160 SH	DEFINED 01	160
RAYOVAC CORP 2870	COM	755081106	82	2870 SH	OTHER 01	
RAYOVAC CORP	COM	755081106	1039	36330 SH	DEFINED 08	36330
RAYOVAC CORP	COM	755081106	1720	60136 SH	DEFINED 17	60136
RAYTHEON CO 14811	COM NEW	755111507	8378	267331 SH	DEFINED 01	252520
RAYTHEON CO 160336	COM NEW	755111507	9164	292414 SH	OTHER 01	132078
RAYTHEON CO 11700	COM NEW	755111507	6509	207675 SH	DEFINED 05	195975
RAYTHEON CO	COM NEW	755111507	218	6940 SH	DEFINED 08	6940
READERS DIGEST ASSN INC	COM	755267101	53	3750 SH	DEFINED 01	3750
READERS DIGEST ASSN INC	COM	755267101	9	620 SH	OTHER 01	620
READERS DIGEST ASSN INC	COM	755267101	2889	205182 SH	DEFINED 05	205182
READERS DIGEST ASSN INC	COM	755267101	90	6360 SH	DEFINED 08	6360
REALNETWORKS INC	COM	75605L104		48 SH	DEFINED 01	48
REALNETWORKS INC	COM	75605L104	6	1000 SH	DEFINED 05	1000
REALNETWORKS INC	COM	75605L104	1820	303400 SH	DEFINED 08	303400
REALNETWORKS INC	COM	75605L104	56	9395 SH	DEFINED 17	9395
REALTY INCOME CORP	COM	756109104	167	3750 SH	DEFINED 01	3750
REALTY INCOME CORP 200	COM	756109104	58	1300 SH	OTHER 01	1100
REALTY INCOME CORP	COM	756109104	4	100 SH	DEFINED 08	100
RECKSON ASSOCS RLTY CORP	COM	75621K106	1368	48598 SH	DEFINED 01	48598
RECKSON ASSOCS RLTY CORP 1650	COM	75621K106	46	1650 SH	OTHER 01	
RECKSON ASSOCS RLTY CORP	COM	75621K106	307	10900 SH	DEFINED 08	10900
RECKSON ASSOCS RLTY CORP	COM	75621K106	1275	45298 SH	DEFINED 17	45298
RECKSON ASSOCS RLTY CORP	PFD CV SER A	75621K205	481	18142 SH	DEFINED 01	18142
RECKSON ASSOCS RLTY CORP	PFD CV SER A	75621K205	481	18142 SH	DEFINED 17	18142
RECKSON ASSOCS RLTY CORP 264600	PFD CV SER A	75621K205	7012	264600 SH	OTHER 17	
RED HAT INC	COM	756577102	86	3745 SH	DEFINED 01	3745
RED HAT INC	COM	756577102	100	4350 SH	OTHER 01	4350
RED HAT INC	COM	756577102	21	900 SH	DEFINED 05	900
RED HAT INC	COM	756577102	4525	196300 SH	DEFINED 08	196300
RED HAT INC	COM	756577102	270	11720 SH	DEFINED 17	11720
RED HAT INC 48800	COM	756577102	1125	48800 SH	DEFINED 18	
RED ROBIN GOURMET BURGERS IN	COM	75689M101	5045	177753 SH	DEFINED 05	177753
RED ROBIN GOURMET BURGERS IN	COM	75689M101	63	2224 SH	DEFINED 08	2224
REDBACK NETWORKS INC	COM NEW	757209507	3	403 SH	DEFINED 08	403
REDBACK NETWORKS INC	COM NEW	757209507	681	108055 SH	DEFINED 17	108055
REDBACK NETWORKS INC 77500	COM NEW	757209507	488	77500 SH	DEFINED 18	
REDENVELOPE INC	COM	75733R601	52	5880 SH	DEFINED	5880
REDENVELOPE INC	COM	75733R601	100	11229 SH	DEFINED 17	11229
REDWOOD TR INC 900	COM	758075402	136	2192 SH	DEFINED 01	1292
REDWOOD TR INC	COM	758075402	37	600 SH	OTHER 01	600
REDWOOD TR INC	COM	758075402	155	2500 SH	DEFINED 08	2500
REDWOOD TR INC	COM	758075402	2052	33000 SH	CALL DEFINED 08	33000

REDWOOD TR INC	COM	758075402	12	200	SH	PUT	DEFINED	08	200
REDWOOD TR INC	COM	758075402		7	SH		DEFINED	11	7
REDWOOD TR INC	COM	758075402	4379	70430	SH		DEFINED	17	70430
REEBOK INTL LTD	COM	758110100	172	4150	SH		DEFINED	01	4150
REEBOK INTL LTD 554	COM	758110100	34	825	SH		OTHER	01	271
REEBOK INTL LTD	COM	758110100	1147	27740	SH		DEFINED	05	27740
REEBOK INTL LTD	COM	758110100	1468	35500	SH		DEFINED	08	35500
REEBOK INTL LTD	COM	758110100	103	2500	SH	CALL	DEFINED	08	2500
REEBOK INTL LTD	COM	758110100	1154	27900	SH		DEFINED	17	27900
REGAL BELOIT CORP 1400	COM	758750103	80	4020	SH		DEFINED	01	2620
REGAL BELOIT CORP	COM	758750103	2102	105225	SH		DEFINED	05	105225
REGAL BELOIT CORP	COM	758750103	12292	615200	SH		DEFINED	08	615200
REGENCY CTRS CORP	COM	758849103	2130	45580	SH		DEFINED	01	45580
REGENCY CTRS CORP	COM	758849103	467	10000	SH		OTHER	01	10000
REGENCY CTRS CORP	COM	758849103	5	100	SH		DEFINED	05	100
REGENCY CTRS CORP	COM	758849103	5	100	SH		DEFINED	08	100
REGENCY CTRS CORP	COM	758849103	2102	44980	SH		DEFINED	17	44980
REGENERON PHARMACEUTICALS	NOTE	5.500% 75886FAB3	2085	2155000	PRN		DEFINED	17	2155000
REGENERON PHARMACEUTICALS	COM	75886F107	54	3975	SH		DEFINED	01	3975
REGENERON PHARMACEUTICALS 250	COM	75886F107	31	2250	SH		OTHER	01	2000
REGENERON PHARMACEUTICALS	COM	75886F107	3102	228450	SH		DEFINED	05	228450
REGENERATION TECH INC DEL	COM	75886N100	2306	203130	SH		DEFINED	01	203130
REGENERATION TECH INC DEL	COM	75886N100	55	4848	SH		DEFINED	08	4848
REGIS CORP MINN	COM	758932107	235	5295	SH		DEFINED	01	5295
REGIS CORP MINN 150	COM	758932107	35	780	SH		OTHER	01	630
REGIS CORP MINN	COM	758932107	4154	93475	SH		DEFINED	05	93475
REGIS CORP MINN	COM	758932107	202	4550	SH		DEFINED	17	4550
REGIONS FINL CORP 18432	COM	758940100	21023	575646	SH		DEFINED	01	557214
REGIONS FINL CORP 38764	COM	758940100	1416	38764	SH		OTHER	01	
REGIONS FINL CORP 32700	COM	758940100	7617	208561	SH		DEFINED	05	175861
REGIONS FINL CORP	COM	758940100	808	22124	SH		DEFINED	08	22124
REGIONS FINL CORP	COM	758940100	122	3353	SH		DEFINED	17	3353
REGIONAL BK HOLDERS TR	DEPOSITRY RC	75902E100	13	100	SH		DEFINED	01	100
REGIONAL BK HOLDERS TR	DEPOSITRY RC	75902E100	5439	40791	SH		DEFINED	08	40791
REHABCARE GROUP INC 5900	COM	759148109	143	7175	SH		DEFINED	01	1275
REHABCARE GROUP INC	COM	759148109	1385	69650	SH		DEFINED	05	69650
REHABCARE GROUP INC	COM	759148109	23	1162	SH		DEFINED	08	1162
REHABCARE GROUP INC	COM	759148109	139	7000	SH		DEFINED	17	7000
REINSURANCE GROUP AMER INC	COM	759351109	9	230	SH		DEFINED	01	230
REINSURANCE GROUP AMER INC 112	COM	759351109	41	1012	SH		OTHER	01	900
REINSURANCE GROUP AMER INC	COM	759351109	4	100	SH		DEFINED	05	100
REINSURANCE GROUP AMER INC	COM	759351109	4	100	SH		DEFINED	08	100
REINSURANCE GROUP AMER INC	COM	759351109	523	12771	SH		DEFINED	17	12771
RELIANCE STEEL & ALUMINUM CO 6800	COM	759509102	406	11550	SH		DEFINED	01	4750
RELIANCE STEEL & ALUMINUM CO 2100	COM	759509102	74	2100	SH		OTHER	01	
RELIANCE STEEL & ALUMINUM CO	COM	759509102	4904	139525	SH		DEFINED	05	139525
RELIANCE STEEL & ALUMINUM CO	COM	759509102	46	1300	SH		DEFINED	08	1300
RELIANT RES INC	NOTE	5.000% 75952BAD7	925	760000	PRN		DEFINED	17	760000
RELIANT RES INC 2498	COM	75952B105	71	8690	SH		DEFINED	01	6192
RELIANT RES INC 11892	COM	75952B105	167	20299	SH		OTHER	01	8407
RELIANT RES INC	COM	75952B105	21	2500	SH		DEFINED	05	2500
RELIANT RES INC	COM	75952B105	3791	461800	SH		DEFINED	08	461800
RELIANT RES INC	COM	75952B105	599	72900	SH		DEFINED	17	72900
REMEC INC 3150	COM	759543101	123	16187	SH		DEFINED	01	13037
REMEC INC	COM	759543101	2457	323262	SH		DEFINED	05	323262
REMEC INC	COM	759543101	89	11776	SH		DEFINED	08	11776
REMEC INC	COM	759543101	38	5000	SH	PUT	DEFINED	08	5000
REMEC INC	COM	759543101	54	7099	SH		DEFINED	17	7099
REMINGTON OIL & GAS CORP 12185	COM	759594302	388	19660	SH		DEFINED	01	7475
REMINGTON OIL & GAS CORP 25	COM	759594302		25	SH		OTHER	01	
REMINGTON OIL & GAS CORP	COM	759594302	4458	225717	SH		DEFINED	05	225717
REMINGTON OIL & GAS CORP	COM	759594302	13	658	SH		DEFINED	08	658
RENAL CARE GROUP INC 17625 4275	COM	759930100	1288	28139	SH		DEFINED	01	6239
RENAL CARE GROUP INC 2650	COM	759930100	121	2650	SH		OTHER	01	
RENAL CARE GROUP INC	COM	759930100	9499	207575	SH		DEFINED	05	207575
RENT A CTR INC NEW 21354	COM	76009N100	704	21354	SH		DEFINED	01	

RENT A CTR INC NEW 7550 1510	COM	76009N100	704	21364	SH	OTHER	01	12304
RENT A CTR INC NEW	COM	76009N100	5553	168466	SH	DEFINED	05	168466
RENT A CTR INC NEW	COM	76009N100	7	200	SH	DEFINED	08	200
RENT A CTR INC NEW	COM	76009N100	444	13462	SH	DEFINED	17	13462
REPSOL YPF S A 1320	SPONSORED AD	76026T205	27	1320	SH	DEFINED	01	
REPSOL YPF S A 4926 151	SPONSORED AD	76026T205	157	7567	SH	OTHER	01	2490
REPSOL YPF S A	SPONSORED AD	76026T205	33	1600	SH	DEFINED	08	1600
REPUBLIC BANCORP INC 7900	COM	760282103	177	12582	SH	DEFINED	01	4682
REPUBLIC BANCORP INC	COM	760282103	3687	262430	SH	DEFINED	05	262430
REPUBLIC BANCORP INC	COM	760282103	27	1923	SH	DEFINED	08	1923
REPUBLIC SVCS INC	COM	760759100	495	18295	SH	DEFINED	01	18295
REPUBLIC SVCS INC 825	COM	760759100	26	975	SH	OTHER	01	150
REPUBLIC SVCS INC	COM	760759100	8923	329640	SH	DEFINED	05	329640
REPUBLIC SVCS INC	COM	760759100	68	2500	SH	DEFINED	17	2500
RESEARCH IN MOTION LTD 340	COM	760975102	32	340	SH	DEFINED	01	
RESEARCH IN MOTION LTD 860	COM	760975102	210	2250	SH	OTHER	01	1390
RESEARCH IN MOTION LTD	COM	760975102	37	400	SH	DEFINED	08	400
RESEARCH IN MOTION LTD 5000	COM	760975102	467	5000	SH	DEFINED	18	
RESTORATION HARDWARE INC DEL	COM	760981100	19	3800	SH	DEFINED	08	3800
RESTORATION HARDWARE INC DEL	COM	760981100	180	36000	SH	DEFINED	17	36000
RESMED INC 4900	COM	761152107	343	7600	SH	DEFINED	01	2700
RESMED INC 125	COM	761152107	6	125	SH	OTHER	01	
RESMED INC	COM	761152107	6564	145250	SH	DEFINED	05	145250
RESMED INC	COM	761152107	50	1100	SH	DEFINED	08	1100
RESOURCES CONNECTION INC	COM	76122Q105	230	5204	SH	DEFINED	08	5204
RESPIRONICS INC 18089	COM	761230101	1871	34631	SH	DEFINED	01	16542
RESPIRONICS INC 350	COM	761230101	19	350	SH	OTHER	01	
RESPIRONICS INC	COM	761230101	25460	471313	SH	DEFINED	05	471313
RESPIRONICS INC	COM	761230101	313	5800	SH	DEFINED	17	5800
RETAIL HOLDRS TR	DEP RCPT	76127U101	122	1300	SH	DEFINED	08	1300
RETAIL HOLDRS TR	DEP RCPT	76127U101	10313	110000	SH	CALL	DEFINED	110000
RETAIL HOLDRS TR	DEP RCPT	76127U101	2109	22500	SH	PUT	DEFINED	22500
RETEK INC	COM	76128Q109	16	2150	SH	DEFINED	01	2150
RETEK INC	COM	76128Q109	856	113181	SH	DEFINED	05	113181
RETEK INC	COM	76128Q109	129	17070	SH	DEFINED	08	17070
RETEK INC	COM	76128Q109	752	99509	SH	DEFINED	17	99509
REUTERS GROUP PLC	SPONSORED AD	76132M102	216	5051	SH	DEFINED	01	5051
REUTERS GROUP PLC 22386	SPONSORED AD	76132M102	1529	35766	SH	OTHER	01	13380
REWARDS NETWORK INC	COM	761557107	998	99775	SH	DEFINED	05	99775
REWARDS NETWORK INC	COM	761557107	14	1390	SH	DEFINED	08	1390
REWARDS NETWORK INC	COM	761557107	54	5361	SH	DEFINED	17	5361
REX STORES CORP	COM	761624105	120	7612	SH	DEFINED	08	7612
REX STORES CORP	COM	761624105	99	6300	SH	DEFINED	17	6300
REYNOLDS & REYNOLDS CO 9905	CL A	761695105	281	9905	SH	DEFINED	01	
REYNOLDS & REYNOLDS CO 6650 16095	CL A	761695105	899	31650	SH	OTHER	01	8905
REYNOLDS & REYNOLDS CO	CL A	761695105	3955	139204	SH	DEFINED	05	139204
REYNOLDS & REYNOLDS CO	CL A	761695105	393	13850	SH	DEFINED	08	13850
REYNOLDS & REYNOLDS CO	CL A	761695105	284	10000	SH	DEFINED	17	10000
REYNOLDS R J TOB HLDGS INC 27312 400	COM	76182K105	229459	3792707	SH	DEFINED	01	3764995
REYNOLDS R J TOB HLDGS INC 5821	COM	76182K105	352	5821	SH	OTHER	01	
REYNOLDS R J TOB HLDGS INC 34300	COM	76182K105	9146	151170	SH	DEFINED	05	116870
REYNOLDS R J TOB HLDGS INC	COM	76182K105	278	4600	SH	DEFINED	08	4600
REYNOLDS R J TOB HLDGS INC	COM	76182K105	908	15000	SH	CALL	DEFINED	15000
REYNOLDS R J TOB HLDGS INC	COM	76182K105	1670	27600	SH	PUT	DEFINED	27600
REYNOLDS R J TOB HLDGS INC	COM	76182K105	630	10419	SH	DEFINED	17	10419
RICHARDSON ELECTRS LTD	COM	763165107	214	17675	SH	DEFINED	08	17675
RICHARDSON ELECTRS LTD	COM	763165107	204	16800	SH	DEFINED	17	16800
RIGGS NATL CORP WASH DC 11600	COM	766570105	305	17736	SH	DEFINED	01	6136
RIGGS NATL CORP WASH DC 350	COM	766570105	6	350	SH	OTHER	01	
RIGGS NATL CORP WASH DC	COM	766570105	2308	134050	SH	DEFINED	05	134050
RITA MED SYS INC DEL	COM	76774E103	1846	332018	SH	DEFINED		332018
RITE AID CORP	COM	767754104	160	29489	SH	DEFINED	01	29489
RITE AID CORP 4200	COM	767754104	50	9150	SH	OTHER	01	4950
RITE AID CORP	COM	767754104	20	3700	SH	DEFINED	05	3700

RITE AID CORP	COM	767754104	406	74600 SH	DEFINED 08	74600
RITE AID CORP	COM	767754104	33	6147 SH	DEFINED 17	6147
ROBBINS & MYERS INC 2500	COM	770196103	104	4825 SH	DEFINED 01	2325
ROBBINS & MYERS INC 1000	COM	770196103	22	1000 SH	OTHER 01	
ROBBINS & MYERS INC	COM	770196103	1286	59675 SH	DEFINED 05	59675
ROBERT HALF INTL INC	COM	770323103	361	15265 SH	DEFINED 01	15265
ROBERT HALF INTL INC 695	COM	770323103	344	14550 SH	OTHER 01	13855
ROBERT HALF INTL INC	COM	770323103	1911	80925 SH	DEFINED 05	80925
ROBERT HALF INTL INC	COM	770323103	46	1944 SH	DEFINED 08	1944
ROBERT HALF INTL INC	COM	770323103	9	368 SH	DEFINED 11	368
ROBERT HALF INTL INC	COM	770323103	67	2846 SH	DEFINED 17	2846
ROCK-TENN CO 6100	CL A	772739207	279	19350 SH	DEFINED 01	13250
ROCK-TENN CO	CL A	772739207	2129	147650 SH	DEFINED 05	147650
ROCKWELL AUTOMATION INC 255	COM	773903109	4477	129129 SH	DEFINED 01	128874
ROCKWELL AUTOMATION INC 59305	COM	773903109	2919	84199 SH	OTHER 01	24894
ROCKWELL AUTOMATION INC	COM	773903109	4935	142332 SH	DEFINED 05	142332
ROCKWELL AUTOMATION INC	COM	773903109	182	5248 SH	DEFINED 08	5248
ROCKWELL AUTOMATION INC	COM	773903109	264	7603 SH	DEFINED 17	7603
ROCKWELL COLLINS INC 255	COM	774341101	1635	51734 SH	DEFINED 01	51479
ROCKWELL COLLINS INC 26210	COM	774341101	1863	58942 SH	OTHER 01	32732
ROCKWELL COLLINS INC	COM	774341101	6963	220293 SH	DEFINED 05	220293
ROCKWELL COLLINS INC	COM	774341101	95	3012 SH	DEFINED 08	3012
ROCKWELL COLLINS INC	COM	774341101	301	9528 SH	DEFINED 17	9528
ROGERS CORP 5040	COM	775133101	335	6275 SH	DEFINED 01	1235
ROGERS CORP 210	COM	775133101	11	210 SH	OTHER 01	
ROGERS CORP	COM	775133101	3852	72175 SH	DEFINED 05	72175
ROGERS CORP	COM	775133101	83	1554 SH	DEFINED 08	1554
ROHM & HAAS CO 34500	COM	775371107	5166	129675 SH	DEFINED 01	95175
ROHM & HAAS CO 25576	COM	775371107	3295	82716 SH	OTHER 01	57140
ROHM & HAAS CO	COM	775371107	5047	126684 SH	DEFINED 05	126684
ROHM & HAAS CO	COM	775371107	391	9824 SH	DEFINED 08	9824
ROHM & HAAS CO	COM	775371107	29	734 SH	DEFINED 17	734
ROLLINS INC	COM	775711104	45	1750 SH	DEFINED 01	1750
ROLLINS INC 200	COM	775711104	15	590 SH	OTHER 01	390
ROLLINS INC	COM	775711104	2407	93422 SH	DEFINED 05	93422
ROLLINS INC	COM	775711104	175	6810 SH	DEFINED 08	6810
ROLLINS INC	COM	775711104	101	3900 SH	DEFINED 17	3900
ROPER INDS INC NEW 500	COM	776696106	481	9960 SH	DEFINED 01	9460
ROPER INDS INC NEW 6350	COM	776696106	306	6350 SH	OTHER 01	
ROPER INDS INC NEW	COM	776696106	7432	154025 SH	DEFINED 05	154025
ROPER INDS INC NEW	COM	776696106	170	3530 SH	DEFINED 08	3530
ROPER INDS INC NEW	COM	776696106	58	1200 SH	DEFINED 17	1200
ROSS STORES INC	COM	778296103	611	19940 SH	DEFINED 01	19940
ROSS STORES INC 1150	COM	778296103	38	1250 SH	OTHER 01	100
ROSS STORES INC	COM	778296103	19253	628554 SH	DEFINED 05	628554
ROSS STORES INC	COM	778296103	420	13700 SH	DEFINED 08	13700
ROSS STORES INC	COM	778296103	153	5000 SH	CALL DEFINED 08	5000
ROSS STORES INC	COM	778296103	359	11722 SH	DEFINED 17	11722
ROTO ROOTER INC NEW	COM	778787101	2065	40850 SH	DEFINED 05	40850
ROTO ROOTER INC NEW	COM	778787101	42	836 SH	DEFINED 08	836
ROTO ROOTER INC NEW	COM	778787101	354	6995 SH	DEFINED 17	6995
ROUSE CO	COM	779273101	2883	53778 SH	DEFINED 01	53778
ROUSE CO 309062	COM	779273101	16835	314092 SH	OTHER 01	5030
ROUSE CO	COM	779273101	16	300 SH	DEFINED 05	300
ROUSE CO	COM	779273101	139	2600 SH	DEFINED 08	2600
ROUSE CO	COM	779273101	1210	22575 SH	DEFINED 17	22575
ROWAN COS INC	COM	779382100	137	6476 SH	DEFINED 01	6476
ROWAN COS INC 3435	COM	779382100	95	4482 SH	OTHER 01	1047
ROWAN COS INC	COM	779382100	1029	48790 SH	DEFINED 05	48790
ROWAN COS INC	COM	779382100	110	5200 SH	DEFINED 08	5200
ROWAN COS INC	COM	779382100	424	20082 SH	DEFINED 17	20082
ROXIO INC	COM	780008108	49	10916 SH	DEFINED 01	10916
ROXIO INC	COM	780008108		82 SH	OTHER 01	82
ROXIO INC	COM	780008108	619	138525 SH	DEFINED 05	138525
ROXIO INC	COM	780008108	19	4200 SH	DEFINED 08	4200
ROXIO INC	COM	780008108	39	8703 SH	DEFINED 17	8703
ROYAL BK CDA MONTREAL QUE	COM	780087102	1862	39045 SH	DEFINED 01	39045

ROYAL BK CDA MONTREAL QUE 2000	COM	780087102	239	5014 SH	OTHER	01	3014
ROYAL BK SCOTLAND GROUP PLC	SP ADR PREF	780097705	29	1000 SH	DEFINED	01	1000
ROYAL BK SCOTLAND GROUP PLC 7478	SP ADR PREF	780097705	234	8078 SH	OTHER	01	600
ROYAL CARIBBEAN CRUISES LTD 113240000	NOTE	780153AK8	60442	113240000 PRN	OTHER	17	
ROYAL CARIBBEAN CRUISES LTD	NOTE	780153AM4	14196	19995000 PRN	DEFINED	08	19995000
ROYAL DUTCH PETE CO 51537	NY REG EUR	780257804	45731	961149 SH	DEFINED	01	909612
ROYAL DUTCH PETE CO 479759	NY REG EUR	780257804	55328	1162836 SH	OTHER	01	683077
ROYAL DUTCH PETE CO	NY REG EUR	780257804	7	140 SH	DEFINED	11	140
ROYAL DUTCH PETE CO	NY REG EUR	780257804	10	200 SH	DEFINED	17	200
ROYAL DUTCH PETE CO 850	NY REG EUR	780257804	40	850 SH	DEFINED	18	
ROYAL GOLD INC	COM	780287108	28	1561 SH	DEFINED	01	1561
ROYAL GOLD INC	COM	780287108	66	3754 SH	DEFINED	08	3754
ROYAL GOLD INC	COM	780287108	2214	125000 SH	CALL	DEFINED	125000
ROYAL GOLD INC	COM	780287108	2230	125900 SH	PUT	DEFINED	125900
RUBY TUESDAY INC 7804	COM	781182100	333	10365 SH	DEFINED	01	2561
RUBY TUESDAY INC 200	COM	781182100	257	8004 SH	OTHER	01	7804
RUBY TUESDAY INC	COM	781182100	4454	138540 SH	DEFINED	05	138540
RUBY TUESDAY INC	COM	781182100	71	2200 SH	DEFINED	08	2200
RUBY TUESDAY INC	COM	781182100	10	321 SH	DEFINED	17	321
RUDDICK CORP	COM	781258108	2212	109311 SH	DEFINED	01	109311
RUDDICK CORP	COM	781258108	40	2000 SH	OTHER	01	2000
RUDDICK CORP	COM	781258108	1944	96028 SH	DEFINED	05	96028
RUDDICK CORP	COM	781258108	62	3040 SH	DEFINED	08	3040
RUDOLPH TECHNOLOGIES INC 5700	COM	781270103	154	8196 SH	DEFINED	01	2496
RUDOLPH TECHNOLOGIES INC 75	COM	781270103	1	75 SH	OTHER	01	
RUDOLPH TECHNOLOGIES INC	COM	781270103	1367	72975 SH	DEFINED	05	72975
RUDOLPH TECHNOLOGIES INC	COM	781270103	10	544 SH	DEFINED	08	544
RUDOLPH TECHNOLOGIES INC	COM	781270103	333	17781 SH	DEFINED	17	17781
RUSS BERRIE & CO 7000	COM	782233100	289	8250 SH	DEFINED	01	1250
RUSS BERRIE & CO 25	COM	782233100	1	25 SH	OTHER	01	
RUSS BERRIE & CO	COM	782233100	3314	94675 SH	DEFINED	05	94675
RUSS BERRIE & CO	COM	782233100	322	9200 SH	DEFINED	17	9200
RUSSELL CORP 22500	COM	782352108	505	27650 SH	DEFINED	01	5150
RUSSELL CORP 50	COM	782352108	1	50 SH	OTHER	01	
RUSSELL CORP	COM	782352108	2883	157900 SH	DEFINED	05	157900
RUSSELL CORP	COM	782352108	7	400 SH	DEFINED	08	400
RYANAIR HLDGS PLC	SPONSORED AD	783513104	31	900 SH	DEFINED	01	900
RYANAIR HLDGS PLC	SPONSORED AD	783513104	3824	111852 SH	DEFINED	05	111852
RYANAIR HLDGS PLC	SPONSORED AD	783513104	37	1092 SH	DEFINED	11	1092
RYANAIR HLDGS PLC	SPONSORED AD	783513104	499	14600 SH	DEFINED	17	14600
RYANS FAMILY STEAK HOUSE INC 15700 14100	COM	783519101	678	39483 SH	DEFINED	01	9683
RYANS FAMILY STEAK HOUSE INC 15150	COM	783519101	260	15150 SH	OTHER	01	
RYANS FAMILY STEAK HOUSE INC	COM	783519101	3526	205225 SH	DEFINED	05	205225
RYANS FAMILY STEAK HOUSE INC	COM	783519101	62	3600 SH	DEFINED	08	3600
RYDER SYS INC	COM	783549108	243	6269 SH	DEFINED	01	6269
RYDER SYS INC 50800	COM	783549108	3192	82427 SH	DEFINED	05	31627
RYDER SYS INC	COM	783549108	1683	43456 SH	DEFINED	08	43456
RYDER SYS INC	COM	783549108	10	261 SH	DEFINED	17	261
RYERSON TULL INC NEW	COM	78375P107	235	17918 SH	DEFINED	01	17918
RYERSON TULL INC NEW	COM	78375P107	8	620 SH	OTHER	01	620
RYERSON TULL INC NEW	COM	78375P107	1352	103270 SH	DEFINED	05	103270
RYERSON TULL INC NEW	COM	78375P107	23	1770 SH	DEFINED	08	1770
RYLAND GROUP INC 8800	COM	783764103	1117	12580 SH	DEFINED	01	3780
RYLAND GROUP INC 175	COM	783764103	16	175 SH	OTHER	01	
RYLAND GROUP INC	COM	783764103	13807	155433 SH	DEFINED	05	155433
RYLAND GROUP INC	COM	783764103	1457	16400 SH	DEFINED	08	16400
RYLAND GROUP INC	COM	783764103	355	4000 SH	CALL	DEFINED	4000
RYLAND GROUP INC	COM	783764103	666	7500 SH	PUT	DEFINED	7500
SBC COMMUNICATIONS INC	COM	78387G103	147	6000 SH	DEFINED		6000
SBC COMMUNICATIONS INC 245393	COM	78387G103	133630	5445380 SH	DEFINED	01	5199987
SBC COMMUNICATIONS INC 1829520	COM	78387G103	86621	3529791 SH	OTHER	01	1700271
SBC COMMUNICATIONS INC	COM	78387G103	3804	155000 SH	CALL	DEFINED	155000
SBC COMMUNICATIONS INC	COM	78387G103	5522	225000 SH	PUT	DEFINED	225000
SBC COMMUNICATIONS INC	COM	78387G103	68856	2805870 SH	DEFINED	05	2717170

SRA INTL INC	CL A	78464R105	186	5048 SH	DEFINED 08	5048
SRA INTL INC	CL A	78464R105	126	3400 SH	DEFINED 17	3400
SRA INTL INC	CL A	78464R105	1	20 SH	DEFINED 18	
20						
SWS GROUP INC	COM	78503N107	452	25246 SH	DEFINED 01	4046
21200						
SWS GROUP INC	COM	78503N107	11	623 SH	OTHER 01	
623						
SWS GROUP INC	COM	78503N107	1644	91775 SH	DEFINED 05	91775
SWS GROUP INC	COM	78503N107	342	19100 SH	DEFINED 08	19100
SWS GROUP INC	COM	78503N107	331	18500 SH	DEFINED 17	18500
SABRE HLDGS CORP	CL A	785905100	323	13038 SH	DEFINED 01	13038
SABRE HLDGS CORP	CL A	785905100	50	2005 SH	OTHER 01	894
1111						
SABRE HLDGS CORP	CL A	785905100	1570	63285 SH	DEFINED 05	63285
SABRE HLDGS CORP	CL A	785905100	77	3104 SH	DEFINED 08	3104
SABRE HLDGS CORP	CL A	785905100	11	452 SH	DEFINED 17	452
SAFECO CORP	COM	786429100	37531	870394 SH	DEFINED 01	317806
552588						
SAFECO CORP	COM	786429100	6209	143997 SH	OTHER 01	134230
9767						
SAFECO CORP	COM	786429100	2806	65085 SH	DEFINED 05	65085
SAFECO CORP	COM	786429100	3303	76609 SH	DEFINED 08	76609
SAFEGUARD SCIENTIFICS INC	COM	786449108	11	3000 SH	DEFINED 01	3000
SAFEGUARD SCIENTIFICS INC	COM	786449108	4	1060 SH	OTHER 01	60
1000						
SAFEGUARD SCIENTIFICS INC	COM	786449108	82	22100 SH	DEFINED 08	22100
SAFENET INC	COM	78645R107	1129	30071 SH	DEFINED	30071
SAFENET INC	COM	78645R107	168	4464 SH	DEFINED 08	4464
SAFENET INC	COM	78645R107	24	632 SH	DEFINED 17	632
SAFETY INS GROUP INC	COM	78648T100	32	1700 SH	DEFINED 08	1700
SAFETY INS GROUP INC	COM	78648T100	629	33159 SH	DEFINED 17	33159
SAFEWAY INC	COM NEW	786514208	2061	100143 SH	DEFINED 01	80468
19675						
SAFEWAY INC	COM NEW	786514208	1257	61101 SH	OTHER 01	49957
11144						
SAFEWAY INC	COM NEW	786514208	4326	210191 SH	DEFINED 05	210191
SAFEWAY INC	COM NEW	786514208	1488	72280 SH	DEFINED 08	72280
SAFEWAY INC	COM NEW	786514208	2007	97500 SH	DEFINED 17	97500
SAFEWAY INC	COM NEW	786514208	1410	68510 SH	DEFINED 18	
68510						
ST JOE CO	COM	790148100	309	7594 SH	DEFINED 01	6844
750						
ST JOE CO	COM	790148100	39	950 SH	OTHER 01	950
ST JOE CO	COM	790148100	4	100 SH	DEFINED 05	100
ST JOE CO	COM	790148100	183	4500 SH	DEFINED 08	4500
ST JOE CO	COM	790148100	65	1594 SH	DEFINED 17	1594
ST JUDE MED INC	COM	790849103	1147	15902 SH	DEFINED 01	15902
ST JUDE MED INC	COM	790849103	1325	18374 SH	OTHER 01	10309
8065						
ST JUDE MED INC	COM	790849103	5886	81640 SH	DEFINED 05	81640
ST JUDE MED INC	COM	790849103	6492	90040 SH	DEFINED 08	90040
ST JUDE MED INC	COM	790849103	127038	1761969 SH	DEFINED 11	1331974
429995						
ST JUDE MED INC	COM	790849103	1003	13906 SH	DEFINED 17	13906
ST MARY LD & EXPL CO	COM	792228108	695	20785 SH	DEFINED 01	5485
14100 1200						
ST MARY LD & EXPL CO	COM	792228108	48	1450 SH	OTHER 01	
1450						
ST MARY LD & EXPL CO	COM	792228108	4254	127250 SH	DEFINED 05	127250
ST MARY LD & EXPL CO	COM	792228108	193	5786 SH	DEFINED 08	5786
ST PAUL COS INC	COM	792860108	6463	161529 SH	DEFINED 01	153521
8008						
ST PAUL COS INC	COM	792860108	4649	116207 SH	OTHER 01	11607
104600						
ST PAUL COS INC	COM	792860108	8057	201363 SH	DEFINED 05	157263
44100						
ST PAUL COS INC	COM	792860108	764	19092 SH	DEFINED 08	19092
ST PAUL COS INC	COM	792860108	587	14674 SH	DEFINED 17	14674
ST PAUL COS INC	EQUITY UNIT	792860306	4246	57395 SH	DEFINED 17	57395
SAKS INC	COM	79377W108	206	11700 SH	DEFINED 01	11290
410						
SAKS INC	COM	79377W108	7	400 SH	OTHER 01	
400						
SAKS INC	COM	79377W108	4993	283685 SH	DEFINED 05	283685
SAKS INC	COM	79377W108	1067	60600 SH	DEFINED 08	60600
SALOMON BROTHERS FD INC	COM	795477108	341	28067 SH	DEFINED 01	28067
SALOMON BROTHERS FD INC	COM	795477108	45	3672 SH	OTHER 01	
3672						
SALOMON BROS 2008 WORLDWIDE	COM	79548R103	64	5700 SH	DEFINED 01	
5700						
SALOMON BROS 2008 WORLDWIDE	COM	79548R103	273	24200 SH	OTHER 01	19900
4300						
SALTON INC	COM	795757103	185	19790 SH	DEFINED 01	6390
13400						

SALTON INC	COM	795757103	565	60300	SH	DEFINED 05	60300
SALTON INC	COM	795757103	454	48500	SH	DEFINED 08	48500
SANDERSON FARMS INC	COM	800013104	1	15	SH	DEFINED 01	15
SANDERSON FARMS INC	COM	800013104	396	10776	SH	DEFINED 08	10776
SANDERSON FARMS INC	COM	800013104	469	12770	SH	DEFINED 17	12770
SANDISK CORP	COM	80004C101	430	15176	SH	DEFINED 01	15176
SANDISK CORP	COM	80004C101	125	4400	SH	OTHER 01	3000
1400							
SANDISK CORP	COM	80004C101	9348	329623	SH	DEFINED 05	329623
SANDISK CORP	COM	80004C101	564	19894	SH	DEFINED 08	19894
SANDISK CORP	COM	80004C101	2403	84739	SH	DEFINED 17	84739
SANDISK CORP	COM	80004C101	596	21000	SH	DEFINED 18	
21000							
SANDY SPRING BANCORP INC	COM	800363103	305	8403	SH	DEFINED 01	8403
SANDY SPRING BANCORP INC	COM	800363103	262	7234	SH	OTHER 01	7234
SANDY SPRING BANCORP INC	COM	800363103	100	2754	SH	DEFINED 08	2754
SANFILIPPO JOHN B & SON INC	COM	800422107	169	4600	SH	DEFINED 08	4600
SANFILIPPO JOHN B & SON INC	COM	800422107	364	9930	SH	DEFINED 17	9930
SANMINA SCI CORP	SDCV	800907AD9	18601	35685000	PRN	DEFINED 08	35685000
SANMINA SCI CORP	COM	800907107	748	67752	SH	DEFINED 01	62562
4532 658							
SANMINA SCI CORP	COM	800907107	140	12673	SH	OTHER 01	
12673							
SANMINA SCI CORP	COM	800907107	5325	482375	SH	DEFINED 05	288775
193600							
SANMINA SCI CORP	COM	800907107	345	31247	SH	DEFINED 08	31247
SANMINA SCI CORP	COM	800907107	935	84696	SH	DEFINED 17	84696
SAP AKTIENGESELLSCHAFT	SPONSORED AD	803054204	14	350	SH	DEFINED 01	240
110							
SAP AKTIENGESELLSCHAFT	SPONSORED AD	803054204	214	5455	SH	OTHER 01	455
5000							
SAP AKTIENGESELLSCHAFT	SPONSORED AD	803054204	912	23200	SH	DEFINED 08	23200
SAP AKTIENGESELLSCHAFT	SPONSORED AD	803054204	3892	99000	SH	DEFINED 08	99000
SAP AKTIENGESELLSCHAFT	SPONSORED AD	803054204	2415	61437	SH	DEFINED 17	61437
SAPIENT CORP	COM	803062108	1	170	SH	DEFINED 01	170
SAPIENT CORP	COM	803062108	65	10850	SH	DEFINED 08	10850
SAPIENT CORP	COM	803062108	75	12390	SH	DEFINED 17	12390
SARA LEE CORP	COM	803111103	12903	590271	SH	DEFINED 01	578493
11778							
SARA LEE CORP	COM	803111103	13077	598222	SH	OTHER 01	356288
241934							
SARA LEE CORP	COM	803111103	8158	373215	SH	DEFINED 05	373215
SARA LEE CORP	COM	803111103	510	23318	SH	DEFINED 08	23318
SARA LEE CORP	COM	803111103	34	1550	SH	DEFINED 18	
1550							
SAUL CTRS INC	COM	804395101	748	24500	SH	DEFINED 01	1000
23500							
SAUL CTRS INC	COM	804395101	31	1000	SH	OTHER 01	
1000							
SAUL CTRS INC	COM	804395101	61	2000	SH	DEFINED 08	2000
SAVANNAH BANCORP INC	COM	804748101	479	17575	SH	DEFINED 01	
17575							
SAVANNAH BANCORP INC	COM	804748101	1066	39146	SH	OTHER 01	37453
1300 393							
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	1025	267525	SH	DEFINED 05	267525
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	16	4206	SH	DEFINED 08	4206
SAVVIS COMMUNICATIONS CORP	COM	805423100	52	25000	SH	DEFINED 01	25000
SAVVIS COMMUNICATIONS CORP	COM	805423100		100	SH	OTHER 01	100
SAVVIS COMMUNICATIONS CORP	COM	805423100	7	3500	SH	DEFINED 08	3500
SAXON CAPITAL INC	COM	80556P302	110	3859	SH	DEFINED 01	
3859							
SAXON CAPITAL INC	COM	80556P302	113	3995	SH	OTHER 01	559
3436							
SAXON CAPITAL INC	COM	80556P302	144	5066	SH	DEFINED 08	5066
SAXON CAPITAL INC	COM	80556P302	1580	55651	SH	DEFINED 17	55651
SCANA CORP NEW	COM	80589M102	160694	4545809	SH	DEFINED 01	4541809
4000							
SCANA CORP NEW	COM	80589M102	1386	39216	SH	OTHER 01	26804
12412							
SCANA CORP NEW	COM	80589M102	8144	230372	SH	DEFINED 05	230372
SCANA CORP NEW	COM	80589M102	35	1000	SH	DEFINED 08	1000
SCANSOFT INC	COM	80603P107	5766	1038855	SH	DEFINED	1038855
SCANSOFT INC	COM	80603P107		50	SH	DEFINED 01	50
SCANSOFT INC	COM	80603P107	38	6912	SH	OTHER 01	166
6746							
SCANSOFT INC	COM	80603P107	84	15118	SH	DEFINED 08	15118
SCANSOFT INC	COM	80603P107	104	18766	SH	DEFINED 17	18766
SCANSOURCE INC	COM	806037107	5252	109578	SH	DEFINED 01	109578
SCANSOURCE INC	COM	806037107	117	2438	SH	DEFINED 08	2438
SCANSOURCE INC	COM	806037107	161	3350	SH	DEFINED 17	3350
SCHEIN HENRY INC	COM	806407102	331	4650	SH	DEFINED 01	4650
SCHEIN HENRY INC	COM	806407102	11	150	SH	OTHER 01	
150							
SCHEIN HENRY INC	COM	806407102	6475	90825	SH	DEFINED 05	90825
SCHEIN HENRY INC	COM	806407102	21	300	SH	DEFINED 08	300

SCHEIN HENRY INC	COM		806407102	71	1000	SH	DEFINED	17	1000	
SCHERING PLOUGH CORP 141074	COM		806605101	20234	1247462	SH	DEFINED	01	1106388	
SCHERING PLOUGH CORP 553586	COM		806605101	23421	1443941	SH	OTHER	01	890355	
SCHERING PLOUGH CORP	COM		806605101	11282	695565	SH	DEFINED	05	695565	
SCHERING PLOUGH CORP	COM		806605101	6214	383091	SH	DEFINED	08	383091	
SCHERING PLOUGH CORP	COM		806605101	6	350	SH	OTHER	13	350	
SCHERING PLOUGH CORP	COM		806605101	3879	239129	SH	DEFINED	17	239129	
SCHERING PLOUGH CORP	COM		806605101	3244	200000	SH	PUT	DEFINED	17	200000
SCHERING PLOUGH CORP 4194	COM		806605101	68	4194	SH	DEFINED	18		
SCHLUMBERGER LTD	DBC	2.125%	806857AD0	274	253000	PRN	DEFINED	08	253000	
SCHLUMBERGER LTD 33065	COM		806857108	43615	683090	SH	DEFINED	01	650025	
SCHLUMBERGER LTD 196862	COM		806857108	26782	419446	SH	OTHER	01	222584	
SCHLUMBERGER LTD	COM		806857108	17819	279077	SH	DEFINED	05	279077	
SCHLUMBERGER LTD	COM		806857108	13914	217919	SH	DEFINED	08	217919	
SCHLUMBERGER LTD	COM		806857108	3193	50000	SH	CALL	DEFINED	08	50000
SCHLUMBERGER LTD	COM		806857108	5300	83000	SH	PUT	DEFINED	08	83000
SCHLUMBERGER LTD	COM		806857108	20	315	SH	OTHER	13	315	
SCHLUMBERGER LTD	COM		806857108	1752	27442	SH	DEFINED	17	27442	
SCHLUMBERGER LTD 7959	COM		806857108	508	7959	SH	DEFINED	18		
SCHOLASTIC CORP	COM		807066105	176	6456	SH	DEFINED	01	6456	
SCHOLASTIC CORP	COM		807066105	2225	81650	SH	DEFINED	05	81650	
SCHOLASTIC CORP	COM		807066105	10	360	SH	DEFINED	08	360	
SCHOLASTIC CORP	COM		807066105	8	305	SH	DEFINED	17	305	
SCHOOL SPECIALTY INC 7770	COM		807863105	447	12575	SH	DEFINED	01	4805	
SCHOOL SPECIALTY INC 130	COM		807863105	5	130	SH	OTHER	01		
SCHOOL SPECIALTY INC	COM		807863105	3114	87550	SH	DEFINED	05	87550	
SCHOOL SPECIALTY INC	COM		807863105	42	1172	SH	DEFINED	08	1172	
SCHOOL SPECIALTY INC	COM		807863105	20	558	SH	DEFINED	17	558	
SCHULMAN A INC	COM		808194104	4096	208470	SH	DEFINED	01	208470	
SCHULMAN A INC	COM		808194104	1993	101405	SH	OTHER	01	101405	
SCHULMAN A INC	COM		808194104	2442	124250	SH	DEFINED	05	124250	
SCHULMAN A INC	COM		808194104	6	314	SH	DEFINED	08	314	
SCHWAB CHARLES CORP NEW 8779 500	COM		808513105	6589	567538	SH	DEFINED	01	558259	
SCHWAB CHARLES CORP NEW 142516	COM		808513105	1655	142516	SH	OTHER	01		
SCHWAB CHARLES CORP NEW 31200	COM		808513105	10035	864320	SH	DEFINED	05	833120	
SCHWAB CHARLES CORP NEW	COM		808513105	576	49580	SH	DEFINED	08	49580	
SCHWAB CHARLES CORP NEW	COM		808513105	18	1536	SH	DEFINED	17	1536	
SCHWAB CHARLES CORP NEW 2200	COM		808513105	26	2200	SH	DEFINED	18		
SCHWEITZER-MAUDUIT INTL INC 5481	COM		808541106	257	7945	SH	DEFINED	01	2464	
SCHWEITZER-MAUDUIT INTL INC 619	COM		808541106	20	619	SH	OTHER	01		
SCHWEITZER-MAUDUIT INTL INC	COM		808541106	2255	69825	SH	DEFINED	05	69825	
SCHWEITZER-MAUDUIT INTL INC	COM		808541106	37	1136	SH	DEFINED	08	1136	
SCIENTIFIC ATLANTA INC 17480 13000	COM		808655104	3977	122976	SH	DEFINED	01	92496	
SCIENTIFIC ATLANTA INC 14283	COM		808655104	462	14283	SH	OTHER	01		
SCIENTIFIC ATLANTA INC 40400	COM		808655104	5261	162677	SH	DEFINED	05	122277	
SCIENTIFIC ATLANTA INC	COM		808655104	323	10000	SH	DEFINED	08	10000	
SCIENTIFIC ATLANTA INC	COM		808655104	11319	350000	SH	CALL	DEFINED	08	350000
SCIENTIFIC ATLANTA INC	COM		808655104	456	14100	SH	DEFINED	17	14100	
SCIENTIFIC GAMES CORP	CL A		80874P109	8	410	SH	DEFINED	01	410	
SCIENTIFIC GAMES CORP	CL A		80874P109	188	10016	SH	DEFINED	08	10016	
SCIENTIFIC GAMES CORP	CL A		80874P109	1093	58369	SH	DEFINED	17	58369	
SCOTTISH PWR PLC 116	SPON	ADR FIN	81013T705	310	10895	SH	DEFINED	01	10779	
SCOTTISH PWR PLC 6878	SPON	ADR FIN	81013T705	415	14606	SH	OTHER	01	7728	
SCOTTS CO	CL A		810186106	144	2240	SH	DEFINED	01	2240	
SCOTTS CO 100	CL A		810186106	6	100	SH	OTHER	01		
SCOTTS CO	CL A		810186106	4340	67655	SH	DEFINED	05	67655	
SCOTTS CO	CL A		810186106	197	3075	SH	DEFINED	17	3075	
SCRIPPS E W CO OHIO	CL A		811054204	20	200	SH	DEFINED	01	200	
SCRIPPS E W CO OHIO	CL A		811054204	322	3180	SH	OTHER	01	3180	
SCRIPPS E W CO OHIO	CL A		811054204	8762	86663	SH	DEFINED	05	86663	
SCRIPPS E W CO OHIO	CL A		811054204	20	200	SH	DEFINED	08	200	
SCUDDER MUN INCOME TR	COM	SH BEN I	81118R604	111	8908	SH	DEFINED	01	8908	
SCUDDER MUN INCOME TR 3900	COM	SH BEN I	81118R604	110	8846	SH	OTHER	01	4946	
SEACOAST FINL SVCS CORP	COM		81170Q106	205	6112	SH	DEFINED	01	2472	

3640								
SEACOAST FINL SVCS CORP	COM	81170Q106	9	260	SH	OTHER	01	
260								
SEACOAST FINL SVCS CORP	COM	81170Q106	3737	111560	SH	DEFINED	05	111560
SEACOAST FINL SVCS CORP	COM	81170Q106	75	2238	SH	DEFINED	08	2238
SEACOR HOLDINGS INC	COM	811904101	28	675	SH	DEFINED	01	675
SEACOR HOLDINGS INC	COM	811904101	3170	77175	SH	DEFINED	05	77175
SEACOR HOLDINGS INC	COM	811904101	58	1400	SH	DEFINED	08	1400
SEALED AIR CORP NEW	COM	81211K100	1775	35689	SH	DEFINED	01	35689
SEALED AIR CORP NEW	COM	81211K100	623	12535	SH	OTHER	01	5925
6610								
SEALED AIR CORP NEW	COM	81211K100	2029	40810	SH	DEFINED	05	40810
SEALED AIR CORP NEW	COM	81211K100	189	3800	SH	DEFINED	08	3800
SEALED AIR CORP NEW	COM	81211K100	840	16900	SH	CALL	DEFINED	16900
SEALED AIR CORP NEW	COM	81211K100	55	1112	SH	DEFINED	17	1112
SEARS ROEBUCK & CO	COM	812387108	10572	246098	SH	DEFINED	01	236373
9725								
SEARS ROEBUCK & CO	COM	812387108	4136	96287	SH	OTHER	01	13457
82830								
SEARS ROEBUCK & CO	COM	812387108	12027	279963	SH	DEFINED	05	225563
54400								
SEARS ROEBUCK & CO	COM	812387108	5625	130932	SH	DEFINED	08	130932
SEARS ROEBUCK & CO	COM	812387108	1074	25000	SH	CALL	DEFINED	25000
SEARS ROEBUCK & CO	COM	812387108	4296	100000	SH	PUT	DEFINED	100000
SEARS ROEBUCK & CO	COM	812387108	18	419	SH	DEFINED	11	419
SEARS ROEBUCK & CO	COM	812387108	2	50	SH	OTHER	13	50
SEARS ROEBUCK & CO	COM	812387108	1828	42554	SH	DEFINED	17	42554
SEATTLE GENETICS INC	COM	812578102	246	29900	SH	DEFINED		29900
SEATTLE GENETICS INC	COM	812578102	73	8854	SH	DEFINED	08	8854
SELECT SECTOR SPDR TR	SBI	MATERIAL 81369Y100	1040	39785	SH	DEFINED	18	
39785								
SELECT SECTOR SPDR TR	SBI	HEALTHCA 81369Y209	4201	140347	SH	DEFINED	08	140347
SELECT SECTOR SPDR TR	SBI	INT-TECH 81369Y803	38	1875	SH	DEFINED	01	1875
SELECT SECTOR SPDR TR	SBI	INT-TECH 81369Y803	558	27700	SH	OTHER	01	4000
23700								
SELECT SECTOR SPDR TR	SBI	INT-UTIL 81369Y886	146	6000	SH	DEFINED	01	6000
SELECT SECTOR SPDR TR	SBI	INT-UTIL 81369Y886	291	11950	SH	OTHER	01	11950
SELECT SECTOR SPDR TR	SBI	INT-UTIL 81369Y886	3416	140450	SH	DEFINED	08	140450
SELECT SECTOR SPDR TR	SBI	INT-UTIL 81369Y886	1929	79300	SH	DEFINED	17	79300
SECURE COMPUTING CORP	COM	813705100	281	17246	SH	DEFINED	01	17246
SECURE COMPUTING CORP	COM	813705100	40	2461	SH	OTHER	01	389
2072								
SECURE COMPUTING CORP	COM	813705100	3400	208361	SH	DEFINED	05	208361
SECURE COMPUTING CORP	COM	813705100	114	6992	SH	DEFINED	08	6992
SEEBEYOND TECHNOLOGIES CORP	COM	815704101	914	225579	SH	DEFINED		225579
SEEBEYOND TECHNOLOGIES CORP	COM	815704101	40	9862	SH	DEFINED	08	9862
SEEBEYOND TECHNOLOGIES CORP	COM	815704101	889	219522	SH	DEFINED	17	219522
SELECT COMFORT CORP	COM	81616X103	396	14335	SH	DEFINED	01	3635
10700								
SELECT COMFORT CORP	COM	81616X103	1	50	SH	OTHER	01	
50								
SELECT COMFORT CORP	COM	81616X103	4563	165373	SH	DEFINED	05	165373
SELECT COMFORT CORP	COM	81616X103	124	4494	SH	DEFINED	08	4494
SELECT COMFORT CORP	COM	81616X103	12166	440967	SH	DEFINED	11	440967
SELECT MEDICAL CORP	COM	816196109	329	19720	SH	DEFINED		19720
SELECT MEDICAL CORP	COM	816196109	1094	65504	SH	DEFINED	08	65504
SELECT MEDICAL CORP	COM	816196109	427	25550	SH	DEFINED	17	25550
SELECT MEDICAL CORP	COM	816196109	282	16860	SH	DEFINED	18	
16860								
SELECTIVE INS GROUP INC	COM	816300107	298	8510	SH	DEFINED	01	3125
5385								
SELECTIVE INS GROUP INC	COM	816300107	4	115	SH	OTHER	01	
115								
SELECTIVE INS GROUP INC	COM	816300107	4192	119525	SH	DEFINED	05	119525
SELECTIVE INS GROUP INC	COM	816300107	46	1310	SH	DEFINED	08	1310
SELIGMAN SELECT MUN FD INC	COM	816344105	118	10567	SH	DEFINED	01	10567
SELIGMAN SELECT MUN FD INC	COM	816344105	70	6270	SH	OTHER	01	6270
SEMICONDUCTOR HLDRS TR	DEP	RCPT 816636203	158	4000	SH	DEFINED	01	4000
SEMICONDUCTOR HLDRS TR	DEP	RCPT 816636203	80216	2030779	SH	DEFINED	08	2030779
SEMICONDUCTOR HLDRS TR	DEP	RCPT 816636203	27255	690000	SH	CALL	DEFINED	690000
SEMICONDUCTOR HLDRS TR	DEP	RCPT 816636203	19987	506000	SH	PUT	DEFINED	506000
SEMICONDUCTOR HLDRS TR	DEP	RCPT 816636203	7410	187600	SH	DEFINED	17	187600
SEMTECH CORP	COM	816850101	379	16597	SH	DEFINED	01	16597
SEMTECH CORP	COM	816850101	96	4200	SH	OTHER	01	3257
943								
SEMTECH CORP	COM	816850101	5420	237397	SH	DEFINED	05	237397
SEMTECH CORP	COM	816850101	348	15260	SH	DEFINED	08	15260
SEMTECH CORP	COM	816850101	5	227	SH	DEFINED	17	227
SEMPRA ENERGY	COM	816851109	4644	146041	SH	DEFINED	01	113489
32552								
SEMPRA ENERGY	COM	816851109	1427	44867	SH	OTHER	01	38572
6295								
SEMPRA ENERGY	COM	816851109	3450	108505	SH	DEFINED	05	108505
SEMPRA ENERGY	COM	816851109	444	13974	SH	DEFINED	08	13974
SEMPRA ENERGY	COM	816851109	223	7025	SH	DEFINED	17	7025

SEMPRA ENERGY		INCOME EQTY	816851208	949	32500	SH	DEFINED	08	32500	
SEMITOOL INC		COM	816909105	1477	116700	SH	DEFINED	01	65700	
51000										
SEMITOOL INC		COM	816909105	9	700	SH	OTHER	01		
700										
SEMITOOL INC		COM	816909105	41	3228	SH	DEFINED	08	3228	
SEMITOOL INC		COM	816909105	304	24000	SH	DEFINED	17	24000	
SENIOR HSG PPTYS TR		SH BEN INT	81721M109	36	1860	SH	DEFINED	01	1860	
SENIOR HSG PPTYS TR		SH BEN INT	81721M109	9	466	SH	OTHER	01	366	
100										
SENIOR HSG PPTYS TR		SH BEN INT	81721M109	177	9100	SH	DEFINED	08	9100	
SENSIENT TECHNOLOGIES CORP		COM	81725T100	1507	80725	SH	DEFINED	01	80725	
SENSIENT TECHNOLOGIES CORP		COM	81725T100	75	4000	SH	OTHER	01	4000	
SENSIENT TECHNOLOGIES CORP		COM	81725T100	1850	99076	SH	DEFINED	05	99076	
SENSIENT TECHNOLOGIES CORP		COM	81725T100	249	13338	SH	DEFINED	08	13338	
SENSIENT TECHNOLOGIES CORP		COM	81725T100	118	6300	SH	DEFINED	17	6300	
SEPRACOR INC		SDCV 5.000%	817315AL8	1005	985000	PRN	DEFINED	17	985000	
SEPRACOR INC		COM	817315104	256	5332	SH	DEFINED	01	5332	
SEPRACOR INC		COM	817315104	63	1300	SH	OTHER	01	1000	
300										
SEPRACOR INC		COM	817315104	8486	176431	SH	DEFINED	05	176431	
SEPRACOR INC		COM	817315104	12024	249983	SH	DEFINED	08	249983	
SEPRACOR INC		COM	817315104	9620	200000	SH	CALL	DEFINED	08	200000
SEPRACOR INC		COM	817315104	21092	438500	SH	PUT	DEFINED	08	438500
SEPRACOR INC		COM	817315104	279	5800	SH	DEFINED	17	5800	
SEQUA CORPORATION		CL A	817320104	20	400	SH	DEFINED	01	400	
SEQUA CORPORATION		CL A	817320104	1068	21629	SH	DEFINED	05	21629	
SEQUA CORPORATION		CL A	817320104	128	2600	SH	DEFINED	08	2600	
SEQUA CORPORATION		CL A	817320104	128	2600	SH	DEFINED	17	2600	
SERENA SOFTWARE INC		COM	817492101	189	9290	SH	DEFINED	01	4080	
5210										
SERENA SOFTWARE INC		COM	817492101	10	490	SH	OTHER	01		
490										
SERENA SOFTWARE INC		COM	817492101	3442	169125	SH	DEFINED	05	169125	
SERENA SOFTWARE INC		COM	817492101	247	12124	SH	DEFINED	08	12124	
SERENA SOFTWARE INC		COM	817492101	293	14411	SH	DEFINED	17	14411	
SERVICE CORP INTL		COM	817565104	71	9475	SH	DEFINED	01	9475	
SERVICE CORP INTL		COM	817565104	87	11617	SH	OTHER	01	9117	
2500										
SERVICE CORP INTL		COM	817565104	15	2000	SH	DEFINED	05	2000	
SERVICE CORP INTL		COM	817565104	7	900	SH	DEFINED	08	900	
SERVICEMASTER CO		COM	81760N109	128	10625	SH	DEFINED	01		
10625										
SERVICEMASTER CO		COM	81760N109	165	13750	SH	OTHER	01	12225	
1525										
SERVICEMASTER CO		COM	81760N109	26	2205	SH	DEFINED	05	2205	
SERVICEMASTER CO		COM	81760N109	8	700	SH	DEFINED	08	700	
SERVICEMASTER CO		COM	81760N109	548	45630	SH	DEFINED	17	45630	
SHAW COMMUNICATIONS INC		CL B CONV	82028K200	274	16800	SH	DEFINED	17	16800	
SHAW GROUP INC		COM	820280105	83	7675	SH	DEFINED	01	2975	
4700										
SHAW GROUP INC		COM	820280105	3	275	SH	OTHER	01		
275										
SHAW GROUP INC		COM	820280105	2768	255325	SH	DEFINED	05	255325	
SHAW GROUP INC		COM	820280105	56	5200	SH	DEFINED	08	5200	
SHAW GROUP INC		COM	820280105	271	25000	SH	CALL	DEFINED	08	25000
SHAW GROUP INC		COM	820280105	245	22620	SH	DEFINED	17	22620	
SHELL TRANS & TRADING PLC		ADR NY SHS N	822703609	846	21200	SH	DEFINED	01	21190	
10										
SHELL TRANS & TRADING PLC		ADR NY SHS N	822703609	1204	30170	SH	OTHER	01	26115	
4055										
SHERWIN WILLIAMS CO		COM	824348106	8280	215452	SH	DEFINED	01	215452	
SHERWIN WILLIAMS CO		COM	824348106	1069	27805	SH	OTHER	01	20148	
7657										
SHERWIN WILLIAMS CO		COM	824348106	2944	76607	SH	DEFINED	05	76607	
SHERWIN WILLIAMS CO		COM	824348106	573	14904	SH	DEFINED	08	14904	
SHERWIN WILLIAMS CO		COM	824348106	796	20700	SH	DEFINED	17	20700	
SHIRE PHARMACEUTICALS GRP PL		SPONSORED AD	82481R106	12	400	SH	DEFINED	01	400	
SHIRE PHARMACEUTICALS GRP PL		SPONSORED AD	82481R106	49	1686	SH	OTHER	01	539	
1147										
SHIRE PHARMACEUTICALS GRP PL		SPONSORED AD	82481R106	82	2805	SH	DEFINED	05	2805	
SHIRE PHARMACEUTICALS GRP PL		SPONSORED AD	82481R106	32	1100	SH	DEFINED	08	1100	
SHIRE PHARMACEUTICALS GRP PL		SPONSORED AD	82481R106	1466	50000	SH	CALL	DEFINED	08	50000
SHIRE PHARMACEUTICALS GRP PL		SPONSORED AD	82481R106	22	740	SH	DEFINED	17	740	
SHOPKO STORES INC		COM	824911101	157	10750	SH	DEFINED	01	3050	
7700										
SHOPKO STORES INC		COM	824911101	4	250	SH	OTHER	01		
250										
SHOPKO STORES INC		COM	824911101	1895	129600	SH	DEFINED	05	129600	
SHOPKO STORES INC		COM	824911101	87	5925	SH	DEFINED	17	5925	
SHOLODGE INC		COM	825034101	560	100000	SH	OTHER	01		
100000										
SHUFFLE MASTER INC		COM	825549108	515	11080	SH	DEFINED	01	5763	
5317										
SHUFFLE MASTER INC		COM	825549108	5	100	SH	OTHER	01		

100								
SHUFFLE MASTER INC	COM		825549108	7859	169050 SH	DEFINED 05		169050
SHUFFLE MASTER INC	COM		825549108	88	1884 SH	DEFINED 08		1884
SHURGARD STORAGE CTRS INC	COM		82567D104	391	9808 SH	DEFINED 01		4958
4850								
SHURGARD STORAGE CTRS INC	COM		82567D104	376	9425 SH	OTHER 01		
9425								
SHURGARD STORAGE CTRS INC	COM		82567D104	7736	193875 SH	DEFINED 05		193875
SHURGARD STORAGE CTRS INC	COM		82567D104	539	13500 SH	DEFINED 08		13500
SIEBEL SYS INC	COM		826170102	1059	91804 SH	DEFINED 01		72371
19433								
SIEBEL SYS INC	COM		826170102	383	33187 SH	OTHER 01		
33187								
SIEBEL SYS INC	COM		826170102	5674	492132 SH	DEFINED 05		300532
191600								
SIEBEL SYS INC	COM		826170102	417	36200 SH	DEFINED 08		36200
SIEBEL SYS INC	COM		826170102	1646	142800 SH	CALL DEFINED 08		142800
SIEBEL SYS INC	COM		826170102	5	430 SH	DEFINED 11		430
SIEBEL SYS INC	COM		826170102	1200	104110 SH	DEFINED 17		104110
SIEBEL SYS INC	COM		826170102	282	24500 SH	DEFINED 18		
24500								
SIERRA HEALTH SVCS INC	DBC	2.250%	826322AB5	6859	3280000 PRN	DEFINED 08		3280000
SIERRA HEALTH SVCS INC	COM		826322109	379	10400 SH	DEFINED 01		3200
7200								
SIERRA HEALTH SVCS INC	COM		826322109	5	125 SH	OTHER 01		
125								
SIERRA HEALTH SVCS INC	COM		826322109	4440	121975 SH	DEFINED 05		121975
SIERRA HEALTH SVCS INC	COM		826322109	497	13654 SH	DEFINED 08		13654
SIERRA HEALTH SVCS INC	COM		826322109	750	20600 SH	DEFINED 17		20600
SIERRA PAC RES NEW	COM		826428104	62	8360 SH	DEFINED 01		8360
SIERRA PAC RES NEW	COM		826428104	26	3486 SH	OTHER 01		2216
1270								
SIERRA PAC RES NEW	COM		826428104	1796	242746 SH	DEFINED 05		242746
SIERRA PAC RES NEW	COM		826428104	202	27360 SH	DEFINED 08		27360
SIERRA PAC RES NEW	COM		826428104	74	10000 SH	DEFINED 17		10000
SIGMA ALDRICH CORP	COM		826552101	4271	77116 SH	DEFINED 01		76416
700								
SIGMA ALDRICH CORP	COM		826552101	13755	248375 SH	OTHER 01		34271
214104								
SIGMA ALDRICH CORP	COM		826552101	1911	34507 SH	DEFINED 05		34507
SIGMA ALDRICH CORP	COM		826552101	233	4200 SH	DEFINED 08		4200
SIGMA ALDRICH CORP	COM		826552101	3323	60000 SH	CALL DEFINED 08		60000
SIGMA ALDRICH CORP	COM		826552101	2012	36336 SH	DEFINED 17		36336
SILICON LABORATORIES INC	COM		826919102	185	3500 SH	DEFINED 01		3500
SILICON LABORATORIES INC	COM		826919102	16	302 SH	OTHER 01		152
150								
SILICON LABORATORIES INC	COM		826919102	5625	106365 SH	DEFINED 05		106365
SILICON IMAGE INC	COM		82705T102	715	69144 SH	DEFINED 08		69144
SILICON GRAPHICS INC	COM		827056102	193	75832 SH	DEFINED 01		75832
SILICON GRAPHICS INC	COM		827056102	102	40103 SH	DEFINED 08		40103
SILICON STORAGE TECHNOLOGY I	COM		827057100	12	900 SH	DEFINED 01		600
300								
SILICON STORAGE TECHNOLOGY I	COM		827057100	17	1330 SH	OTHER 01		1330
SILICON STORAGE TECHNOLOGY I	COM		827057100	504	38984 SH	DEFINED 08		38984
SILICON STORAGE TECHNOLOGY I	COM		827057100	474	36612 SH	DEFINED 17		36612
SILICON VY BANCSHARES	COM		827064106	88	2700 SH	DEFINED 01		2700
SILICON VY BANCSHARES	COM		827064106	2340	72136 SH	DEFINED 05		72136
SILICON VY BANCSHARES	COM		827064106	105	3230 SH	DEFINED 08		3230
SILICON VY BANCSHARES	COM		827064106	97	3005 SH	DEFINED 17		3005
SILICONIX INC	COM NEW		827079203	14	300 SH	OTHER 01		300
SILICONIX INC	COM NEW		827079203	256	5526 SH	DEFINED 08		5526
SILICONIX INC	COM NEW		827079203	199	4300 SH	DEFINED 17		4300
SIMMONS 1ST NATL CORP	CL A \$1 PAR		828730200	511	18554 SH	DEFINED 01		18554
SIMMONS 1ST NATL CORP	CL A \$1 PAR		828730200	59	2134 SH	OTHER 01		2134
SIMMONS 1ST NATL CORP	CL A \$1 PAR		828730200	345	12523 SH	DEFINED 08		12523
SIMMONS 1ST NATL CORP	CL A \$1 PAR		828730200	303	11000 SH	DEFINED 17		11000
SIMON PPTY GROUP INC NEW	COM		828806109	4209	72017 SH	DEFINED 01		70917
1100								
SIMON PPTY GROUP INC NEW	COM		828806109	497	8497 SH	OTHER 01		5462
3035								
SIMON PPTY GROUP INC NEW	COM		828806109	9551	163427 SH	DEFINED 05		163427
SIMON PPTY GROUP INC NEW	COM		828806109	692	11848 SH	DEFINED 08		11848
SIMON PPTY GROUP INC NEW	COM		828806109	1859	31807 SH	DEFINED 17		31807
SIMPSON MANUFACTURING CO INC	COM		829073105	467	9550 SH	DEFINED 01		2450
7100								
SIMPSON MANUFACTURING CO INC	COM		829073105	100	2050 SH	OTHER 01		
2050								
SIMPSON MANUFACTURING CO INC	COM		829073105	5136	104925 SH	DEFINED 05		104925
SIMPSON MANUFACTURING CO INC	COM		829073105	135	2762 SH	DEFINED 18		
2762								
SINCLAIR BROADCAST GROUP INC	CL A		829226109	3	230 SH	DEFINED 01		230
SINCLAIR BROADCAST GROUP INC	CL A		829226109	101	8100 SH	OTHER 01		
8100								
SINCLAIR BROADCAST GROUP INC	CL A		829226109	98	7860 SH	DEFINED 08		7860
SINCLAIR BROADCAST GROUP INC	PF	CV EXCH	829226505	729	15685 SH	DEFINED 18		

15685							
SIRIUS SATELLITE RADIO INC	COM	82966U103	351	103095 SH	DEFINED 01		103095
SIRIUS SATELLITE RADIO INC	COM	82966U103	64	18750 SH	OTHER 01		10200
8550							
SIRIUS SATELLITE RADIO INC	COM	82966U103	23	6900 SH	DEFINED 05		6900
SIRIUS SATELLITE RADIO INC	COM	82966U103	7	2100 SH	DEFINED 08		2100
SIRIUS SATELLITE RADIO INC	COM	82966U103	326	95928 SH	DEFINED 17		95928
SIRIUS SATELLITE RADIO INC	COM	82966U103	17	5000 SH	DEFINED 18		
5000							
SIX FLAGS INC	COM	83001P109	471	59952 SH	DEFINED 01		59952
SIX FLAGS INC	COM	83001P109	1506	191841 SH	DEFINED 05		191841
SIX FLAGS INC	COM	83001P109	85	10870 SH	DEFINED 08		10870
SKYLINE CORP	COM	830830105	23	600 SH	DEFINED 01		400
200							
SKYLINE CORP	COM	830830105	4	100 SH	OTHER 01		
100							
SKYLINE CORP	COM	830830105	1336	34650 SH	DEFINED 05		34650
SKYLINE CORP	COM	830830105	12	300 SH	DEFINED 08		300
SKYWEST INC	COM	830879102	423	21910 SH	DEFINED 01		7203
14707							
SKYWEST INC	COM	830879102	4	193 SH	OTHER 01		
193							
SKYWEST INC	COM	830879102	4943	255850 SH	DEFINED 05		255850
SKYWEST INC	COM	830879102	97	5034 SH	DEFINED 08		5034
SKYWORKS SOLUTIONS INC	NOTE	4.750% 83088MAB8	3881	2611000 PRN	DEFINED 17		2611000
SKYWORKS SOLUTIONS INC	COM	83088M102	7606	651745 SH	DEFINED 05		651745
SKYWORKS SOLUTIONS INC	COM	83088M102	1472	126153 SH	DEFINED 08		126153
SKYWORKS SOLUTIONS INC	COM	83088M102	315	26976 SH	DEFINED 17		26976
SKILLSOFT PLC	SPONSORED AD	830928107	40	3100 SH	DEFINED 08		3100
SKILLSOFT PLC	SPONSORED AD	830928107	287	22500 SH	DEFINED 18		
22500							
SMITH A O	COM	831865209	415	14350 SH	DEFINED 01		2650
11700							
SMITH A O	COM	831865209	3761	129925 SH	DEFINED 05		129925
SMITH A O	COM	831865209	119	4100 SH	DEFINED 08		4100
SMITH A O	COM	831865209	119	4100 SH	DEFINED 17		4100
SMITH INTL INC	COM	832110100	796	14870 SH	DEFINED 01		13620
1250							
SMITH INTL INC	COM	832110100	181	3375 SH	OTHER 01		2450
925							
SMITH INTL INC	COM	832110100	16200	302756 SH	DEFINED 05		302756
SMITHFIELD FOODS INC	COM	832248108	202	7450 SH	DEFINED 01		5450
2000							
SMITHFIELD FOODS INC	COM	832248108	22	800 SH	OTHER 01		800
SMITHFIELD FOODS INC	COM	832248108	6235	229915 SH	DEFINED 05		229915
SMITHFIELD FOODS INC	COM	832248108	7	240 SH	DEFINED 08		240
SMITHFIELD FOODS INC	COM	832248108	50	1860 SH	DEFINED 17		1860
SMUCKER J M CO	COM NEW	832696405	5494	104090 SH	DEFINED 05		104090
SMUCKER J M CO	COM NEW	832696405		8 SH	DEFINED 11		8
SMUCKER J M CO	COM NEW	832696405	2	32 SH	DEFINED 18		
32							
SMURFIT-STONE CONTAINER CORP	COM	832727101	2	100 SH	DEFINED 01		100
SMURFIT-STONE CONTAINER CORP	COM	832727101	352	20000 SH	OTHER 01		
20000							
SMURFIT-STONE CONTAINER CORP	COM	832727101	70	3955 SH	DEFINED 05		3955
SMURFIT-STONE CONTAINER CORP	COM	832727101	37	2121 SH	DEFINED 17		2121
SNAP ON INC	COM	833034101	239	7391 SH	DEFINED 01		6211
1180							
SNAP ON INC	COM	833034101	178	5515 SH	OTHER 01		
5515							
SNAP ON INC	COM	833034101	874	27010 SH	DEFINED 05		27010
SNAP ON INC	COM	833034101	69	2148 SH	DEFINED 08		2148
SOFTWARE HOLDERS TR	DEPOSITRY RC	83404B103	7532	213613 SH	DEFINED 08		213613
SOHU COM INC	COM	83408W103	1379	55390 SH	DEFINED 08		55390
SOHU COM INC	COM	83408W103	62	2505 SH	DEFINED 17		2505
SOLA INTL INC	COM	834092108	422	18150 SH	DEFINED 01		5429
12721							
SOLA INTL INC	COM	834092108	19	829 SH	OTHER 01		
829							
SOLA INTL INC	COM	834092108	3436	147800 SH	DEFINED 05		147800
SOLA INTL INC	COM	834092108	405	17400 SH	DEFINED 08		17400
SOLA INTL INC	COM	834092108	367	15800 SH	DEFINED 17		15800
SOLECTRON CORP	NOTE	834182AL1	20139	34723000 PRN	DEFINED 08		34723000
SOLECTRON CORP	COM	834182107	484	87439 SH	DEFINED 01		61139
26300							
SOLECTRON CORP	COM	834182107	153	27610 SH	OTHER 01		24515
3095							
SOLECTRON CORP	COM	834182107	23104	4177879 SH	DEFINED 05		4177879
SOLECTRON CORP	COM	834182107	278	50280 SH	DEFINED 08		50280
SOLECTRON CORP	COM	834182107	90	16241 SH	DEFINED 17		16241
SOLECTRON CORP	COM	834182107	83	14950 SH	DEFINED 18		
14950							
SOMERA COMMUNICATION	COM	834458101	616	400000 SH	DEFINED 17		400000
SONIC AUTOMOTIVE INC	CL A	83545G102	91	3638 SH	DEFINED 01		
3638							

SONIC AUTOMOTIVE INC 4800 1587	CL A	83545G102	192	7675 SH	OTHER	01	1288
SONIC AUTOMOTIVE INC	CL A	83545G102	880	35144 SH	DEFINED	08	35144
SONIC AUTOMOTIVE INC	CL A	83545G102	401	16000 SH	DEFINED	17	16000
SONIC INNOVATIONS INC	COM	83545M109	298	24594 SH	OTHER	01	24594
SONIC INNOVATIONS INC	COM	83545M109	22	1800 SH	DEFINED	08	1800
SONIC CORP 10950 750	COM	835451105	575	16735 SH	DEFINED	01	5035
SONIC CORP 750	COM	835451105	26	750 SH	OTHER	01	
SONIC CORP	COM	835451105	5985	174075 SH	DEFINED	05	174075
SONIC CORP	COM	835451105	78	2278 SH	DEFINED	08	2278
SONIC CORP	COM	835451105	71	2060 SH	DEFINED	17	2060
SONIC SOLUTIONS	COM	835460106	58	3012 SH	DEFINED	08	3012
SONIC SOLUTIONS	COM	835460106	4814	250069 SH	DEFINED	17	250069
SONICWALL INC	COM	835470105	43	4820 SH	DEFINED	01	4820
SONICWALL INC 11965	COM	835470105	108	11965 SH	OTHER	01	
SONICWALL INC	COM	835470105	41	4600 SH	DEFINED	05	4600
SONICWALL INC	COM	835470105	130	14396 SH	DEFINED	08	14396
SONICWALL INC	COM	835470105	92	10182 SH	DEFINED	17	10182
SONOCO PRODS CO	COM	835495102	16065	661657 SH	DEFINED	01	661657
SONOCO PRODS CO	COM	835495102	412	16988 SH	OTHER	01	16988
SONOCO PRODS CO	COM	835495102	4909	202175 SH	DEFINED	05	202175
SONOSITE INC	COM	83568G104	4	170 SH	DEFINED	01	170
SONOSITE INC	COM	83568G104	192	9000 SH	OTHER	01	9000
SONOSITE INC	COM	83568G104	57	2682 SH	DEFINED	08	2682
SONY CORP 1540	ADR NEW	835699307	146	3500 SH	DEFINED	01	1960
SONY CORP 420	ADR NEW	835699307	299	7160 SH	OTHER	01	6740
SONY CORP 100	ADR NEW	835699307	4	100 SH	DEFINED	18	
SOTHEBYS HLDGS INC	CL A	835898107	43	3368 SH	DEFINED	01	3368
SOTHEBYS HLDGS INC 106	CL A	835898107	2	181 SH	OTHER	01	75
SOTHEBYS HLDGS INC	CL A	835898107	1642	127777 SH	DEFINED	05	127777
SOTHEBYS HLDGS INC	CL A	835898107	160	12474 SH	DEFINED	08	12474
SONUS NETWORKS INC	COM	835916107	98	25885 SH	DEFINED	01	25885
SONUS NETWORKS INC	COM	835916107	453	119475 SH	DEFINED	08	119475
SONUS NETWORKS INC	COM	835916107	1624	428400 SH	CALL PUT	DEFINED 08	428400
SONUS NETWORKS INC	COM	835916107	37	9700 SH	DEFINED	08	9700
SOURCE INTERLINK COS INC	COM NEW	836151209	83	6668 SH	DEFINED	08	6668
SOURCE INTERLINK COS INC	COM NEW	836151209	54	4300 SH	DEFINED	17	4300
SOURCECORP 13670	COM	836167106	463	17475 SH	DEFINED	01	3805
SOURCECORP 280	COM	836167106	7	280 SH	OTHER	01	
SOURCECORP	COM	836167106	2058	77650 SH	DEFINED	05	77650
SOURCECORP	COM	836167106	225	8500 SH	DEFINED	08	8500
SOURCECORP	COM	836167106	204	7700 SH	DEFINED	17	7700
SOUTH FINL GROUP INC 6102	COM	837841105	2737	92501 SH	DEFINED	01	86399
SOUTH FINL GROUP INC 504	COM	837841105	15	504 SH	OTHER	01	
SOUTH FINL GROUP INC	COM	837841105	9930	335588 SH	DEFINED	05	335588
SOUTH FINL GROUP INC	COM	837841105	148	5000 SH	DEFINED	08	5000
SOUTH FINL GROUP INC	COM	837841105	7017	237145 SH	DEFINED	11	237145
SOUTH FINL GROUP INC	COM	837841105	28	963 SH	DEFINED	17	963
SOUTH JERSEY INDS INC	COM	838518108	372	9100 SH	DEFINED	08	9100
SOUTH JERSEY INDS INC	COM	838518108	237	5800 SH	DEFINED	17	5800
SOUTH STR FINL CORP	COM	840468102	297	28400 SH	DEFINED	01	28400
SOUTHERN CO 67363	COM	842587107	213274	6992583 SH	DEFINED	01	6925220
SOUTHERN CO 754298	COM	842587107	52871	1733474 SH	OTHER	01	979176
SOUTHERN CO	COM	842587107	10507	344483 SH	DEFINED	05	344483
SOUTHERN CO	COM	842587107	4575	150000 SH	CALL PUT	DEFINED 08	150000
SOUTHERN CO	COM	842587107	4575	150000 SH	DEFINED	08	150000
SOUTHERN CO	COM	842587107	5	167 SH	DEFINED	11	167
SOUTHERN CO	COM	842587107	3	89 SH	OTHER	13	89
SOUTHERN CO	COM	842587107	121	3981 SH	DEFINED	17	3981
SOUTHERN UN CO NEW 860	COM	844030106	86	4540 SH	DEFINED	01	3680
SOUTHERN UN CO NEW 515	COM	844030106	10	515 SH	OTHER	01	
SOUTHERN UN CO NEW	COM	844030106	5782	305114 SH	DEFINED	05	305114
SOUTHERN UN CO NEW	COM	844030106	3137	165520 SH	DEFINED	08	165520
SOUTHERN UN CO NEW	COM	844030106	2173	114678 SH	DEFINED	17	114678
SOUTHTRUST CORP 25455 3000	COM	844730101	4770	143798 SH	DEFINED	01	115343
SOUTHTRUST CORP 36190	COM	844730101	1200	36190 SH	OTHER	01	
SOUTHTRUST CORP 25100	COM	844730101	7983	240675 SH	DEFINED	05	215575

SOUTHTRUST CORP	COM	844730101	404	12184	SH	DEFINED	08	12184	
SOUTHTRUST CORP	COM	844730101	3128	94300	SH	CALL	DEFINED	08	94300
SOUTHTRUST CORP	COM	844730101	2144	64622	SH	DEFINED	17	64622	
SOUTHWEST AIRLS CO 191104	COM	844741108	18879	1328555	SH	DEFINED	01	1137451	
SOUTHWEST AIRLS CO 190930	COM	844741108	9831	691831	SH	OTHER	01	500901	
SOUTHWEST AIRLS CO	COM	844741108	5416	381115	SH	DEFINED	05	381115	
SOUTHWEST AIRLS CO	COM	844741108	988	69563	SH	DEFINED	08	69563	
SOUTHWEST AIRLS CO	COM	844741108	58	4084	SH	DEFINED	17	4084	
SOUTHWEST AIRLS CO 43664	COM	844741108	620	43664	SH	DEFINED	18		
SOUTHWEST BANCORPORATION TEX 7000	COM	84476R109	830	21994	SH	DEFINED	01	14994	
SOUTHWEST BANCORPORATION TEX	COM	84476R109	5702	151125	SH	DEFINED	05	151125	
SOUTHWEST BANCORPORATION TEX	COM	84476R109	93	2452	SH	DEFINED	08	2452	
SOUTHWEST BANCORPORATION TEX	COM	84476R109	39	1041	SH	DEFINED	17	1041	
SOUTHWEST GAS CORP 12300	COM	844895102	428	18294	SH	DEFINED	01	5994	
SOUTHWEST GAS CORP 1400	COM	844895102	33	1400	SH	OTHER	01		
SOUTHWEST GAS CORP	COM	844895102	3702	158225	SH	DEFINED	05	158225	
SOUTHWEST GAS CORP	COM	844895102	49	2100	SH	DEFINED	08	2100	
SOUTHWESTERN ENERGY CO 17846	COM	845467109	764	31675	SH	DEFINED	01	13829	
SOUTHWESTERN ENERGY CO 5554	COM	845467109	134	5554	SH	OTHER	01		
SOUTHWESTERN ENERGY CO	COM	845467109	4144	171800	SH	DEFINED	05	171800	
SOUTHWESTERN ENERGY CO	COM	845467109	67	2758	SH	DEFINED	08	2758	
SOUTHWESTERN ENERGY CO	COM	845467109	349	14475	SH	DEFINED	17	14475	
SOVEREIGN BANCORP INC	COM	845905108	536	25038	SH	DEFINED	01	25038	
SOVEREIGN BANCORP INC 8300	COM	845905108	360	16810	SH	OTHER	01	8510	
SOVEREIGN BANCORP INC	COM	845905108	13621	635887	SH	DEFINED	05	635887	
SOVEREIGN BANCORP INC	COM	845905108	848	39600	SH	CALL	DEFINED	08	39600
SOVEREIGN BANCORP INC	COM	845905108	2173	101462	SH	DEFINED	17	101462	
SOVRAN SELF STORAGE INC	COM	84610H108	8	200	SH	OTHER	01	200	
SOVRAN SELF STORAGE INC	COM	84610H108	315	7550	SH	DEFINED	08	7550	
SOVRAN SELF STORAGE INC	COM	84610H108	230	5500	SH	DEFINED	17	5500	
SPAIN FD	COM	846330108	2	208	SH	DEFINED	01	208	
SPAIN FD	COM	846330108	204	20000	SH	OTHER	01	20000	
SPECTRALINK CORP 1574	COM	847580107	194	11355	SH	DEFINED	01	9781	
SPECTRALINK CORP	COM	847580107	2725	159751	SH	DEFINED	05	159751	
SPECTRALINK CORP	COM	847580107	56	3254	SH	DEFINED	08	3254	
SPECTRALINK CORP	COM	847580107	1424	83457	SH	DEFINED	17	83457	
SPECTRASITE INC	COM	84761M104	2054	55352	SH	DEFINED	17	55352	
SPHERION CORP 11900	COM	848420105	147	14350	SH	DEFINED	01	2450	
SPHERION CORP	COM	848420105	2544	248675	SH	DEFINED	05	248675	
SPHERION CORP	COM	848420105	48	4700	SH	DEFINED	08	4700	
SPINNAKER EXPL CO 10236	COM	84855W109	533	14850	SH	DEFINED	01	4614	
SPINNAKER EXPL CO 2564	COM	84855W109	92	2564	SH	OTHER	01		
SPINNAKER EXPL CO	COM	84855W109	5299	147525	SH	DEFINED	05	147525	
SPINNAKER EXPL CO	COM	84855W109	244	6800	SH	DEFINED	08	6800	
SPINNAKER EXPL CO	COM	84855W109	311	8650	SH	DEFINED	17	8650	
SPINNAKER EXPL CO 7200	COM	84855W109	259	7200	SH	DEFINED	18		
SPORTSLINE COM INC	COM	848934105	33	25000	SH	DEFINED	01	25000	
SPORTS AUTH INC NEW	COM	84917U109	431	10749	SH	DEFINED	05	10749	
SPORTS AUTH INC NEW	COM	84917U109	274	6830	SH	DEFINED	08	6830	
SPORTS AUTH INC NEW	COM	84917U109	281	7000	SH	CALL	DEFINED	08	7000
SPORTS AUTH INC NEW	COM	84917U109	12288	306582	SH	DEFINED	11	306582	
SPORTS AUTH INC NEW	COM	84917U109	116	2900	SH	DEFINED	17	2900	
SPRINT CORP 24874	COM FON GROU	852061100	45190	2451993	SH	DEFINED	01	2427119	
SPRINT CORP 243777	COM FON GROU	852061100	5367	291235	SH	OTHER	01	47458	
SPRINT CORP 158300	COM FON GROU	852061100	15484	840167	SH	DEFINED	05	681867	
SPRINT CORP	COM FON GROU	852061100	42	2300	SH	DEFINED	08	2300	
SPRINT CORP	COM FON GROU	852061100	2990	162210	SH	DEFINED	17	162210	
SPRINT CORP 7406	PCS COM SER	852061506	2414	262405	SH	DEFINED	01	254999	
SPRINT CORP 78691	PCS COM SER	852061506	1323	143826	SH	OTHER	01	65135	
SPRINT CORP	PCS COM SER	852061506	4489	487913	SH	DEFINED	05	487913	
SPRINT CORP	PCS COM SER	852061506	41	4500	SH	DEFINED	08	4500	
SPRINT CORP	PCS COM SER	852061506	983	106800	SH	DEFINED	17	106800	
SS&C TECHNOLOGIES INC	COM	85227Q100	6	240	SH	DEFINED	01	240	
SS&C TECHNOLOGIES INC	COM	85227Q100	299	12250	SH	DEFINED	08	12250	
SS&C TECHNOLOGIES INC	COM	85227Q100	395	16182	SH	DEFINED	17	16182	
STAGE STORES INC	COM NEW	85254C305	128	3300	SH	DEFINED	08	3300	

STAGE STORES INC	COM NEW	85254C305	79	2029 SH	DEFINED 17	2029
STAMPS COM INC	COM	852857101	30	5000 SH	DEFINED 01	5000
STAMPS COM INC	COM	852857101	153	25500 SH	DEFINED 08	25500
STAMPS COM INC	COM	852857101	112	18700 SH	DEFINED 17	18700
STANCORP FINL GROUP INC	COM	852891100	125	1910 SH	DEFINED 01	1910
STANCORP FINL GROUP INC 913	COM	852891100	60	913 SH	OTHER 01	
STANCORP FINL GROUP INC	COM	852891100	4012	61489 SH	DEFINED 05	61489
STANCORP FINL GROUP INC	COM	852891100	611	9365 SH	DEFINED 17	9365
STANDARD COML CORP	COM	853258101	200	10758 SH	DEFINED 08	10758
STANDARD COML CORP	COM	853258101	263	14200 SH	DEFINED 17	14200
STANDARD MICROSYSTEMS CORP 8980	COM	853626109	343	12850 SH	DEFINED 01	3870
STANDARD MICROSYSTEMS CORP 145	COM	853626109	4	145 SH	OTHER 01	
STANDARD MICROSYSTEMS CORP	COM	853626109	2238	83720 SH	DEFINED 05	83720
STANDARD MICROSYSTEMS CORP	COM	853626109	98	3654 SH	DEFINED 08	3654
STANDARD MICROSYSTEMS CORP	COM	853626109	78	2900 SH	DEFINED 17	2900
STANDARD MTR PRODS INC 3300	COM	853666105	72	4600 SH	DEFINED 01	1300
STANDARD MTR PRODS INC	COM	853666105	1317	84000 SH	DEFINED 05	84000
STANDARD PAC CORP NEW 2300	COM	85375C101	365	6075 SH	DEFINED 01	3775
STANDARD PAC CORP NEW 1150	COM	85375C101	69	1150 SH	OTHER 01	
STANDARD PAC CORP NEW	COM	85375C101	8457	140950 SH	DEFINED 05	140950
STANDARD PAC CORP NEW	COM	85375C101	84	1400 SH	DEFINED 08	1400
STANDARD PAC CORP NEW	COM	85375C101	4	61 SH	DEFINED 17	61
STANDARD REGISTER CO 3800	COM	853887107	122	7625 SH	DEFINED 01	3825
STANDARD REGISTER CO 8425	COM	853887107	135	8425 SH	OTHER 01	
STANDARD REGISTER CO	COM	853887107	1948	121500 SH	DEFINED 05	121500
STANDARD REGISTER CO	COM	853887107	119	7400 SH	DEFINED 08	7400
STANDARD REGISTER CO	COM	853887107	119	7400 SH	DEFINED 17	7400
STANDEX INTL CORP 2100	COM	854231107	98	3625 SH	DEFINED 01	1525
STANDEX INTL CORP 1025	COM	854231107	28	1025 SH	OTHER 01	
STANDEX INTL CORP	COM	854231107	1482	54900 SH	DEFINED 05	54900
STANLEY WKS	COM	854616109	635	14888 SH	DEFINED 01	14888
STANLEY WKS 2500	COM	854616109	483	11313 SH	OTHER 01	8813
STANLEY WKS	COM	854616109	6575	154042 SH	DEFINED 05	154042
STANLEY WKS	COM	854616109	128	2988 SH	DEFINED 08	2988
STANLEY WKS	COM	854616109	343	8025 SH	DEFINED 17	8025
STAPLES INC 20445 1000	COM	855030102	3482	137518 SH	DEFINED 01	116073
STAPLES INC 24545	COM	855030102	621	24545 SH	OTHER 01	
STAPLES INC 101000	COM	855030102	16138	637381 SH	DEFINED 05	536381
STAPLES INC	COM	855030102	638	25200 SH	DEFINED 08	25200
STAPLES INC	COM	855030102	4	145 SH	DEFINED 11	145
STAPLES INC	COM	855030102	33	1300 SH	DEFINED 17	1300
STARBUCKS CORP 10500	COM	855244109	6349	167653 SH	DEFINED 01	157153
STARBUCKS CORP 9080	COM	855244109	3618	95538 SH	OTHER 01	86458
STARBUCKS CORP 15200	COM	855244109	12901	340658 SH	DEFINED 05	325458
STARBUCKS CORP	COM	855244109	8	200 SH	DEFINED 08	200
STARBUCKS CORP 104153	COM	855244109	16654	439761 SH	DEFINED 11	335608
STARBUCKS CORP	COM	855244109	116	3063 SH	DEFINED 17	3063
STARTEK INC 7000	COM	85569C107	334	9200 SH	DEFINED 01	2200
STARTEK INC 50	COM	85569C107	2	50 SH	OTHER 01	
STARTEK INC	COM	85569C107	2378	65425 SH	DEFINED 05	65425
STARTEK INC	COM	85569C107	172	4726 SH	DEFINED 08	4726
STARTEK INC	COM	85569C107	145	4000 SH	DEFINED 17	4000
STARWOOD HOTELS&RESORTS WRLD	NOTE 3.500%	85590AAJ3	21651	20330000 PRN	DEFINED 08	20330000
STARWOOD HOTELS&RESORTS WRLD 2000000	NOTE 3.500%	85590AAJ3	2130	2000000 PRN	OTHER 17	
STARWOOD HOTELS&RESORTS WRLD 13514	PAIRED CTF	85590A203	8425	208021 SH	DEFINED 01	194507
STARWOOD HOTELS&RESORTS WRLD 34809	PAIRED CTF	85590A203	2666	65824 SH	OTHER 01	31015
STARWOOD HOTELS&RESORTS WRLD 20400	PAIRED CTF	85590A203	32998	814772 SH	DEFINED 05	794372
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	4129	101952 SH	DEFINED 08	101952
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	1823	45000 SH PUT	DEFINED 08	45000
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	814	20100 SH	DEFINED 17	20100
STATE STR CORP	COM	857477103	11781	226001 SH	DEFINED 01	226001

STATE STR CORP 103583	COM	857477103	11904	228355	SH	OTHER	01	124772
STATE STR CORP	COM	857477103	11524	221059	SH	DEFINED	05	221059
STATE STR CORP	COM	857477103	613	11752	SH	DEFINED	08	11752
STATE STR CORP	COM	857477103	443	8495	SH	DEFINED	17	8495
STATE STR CORP 1400	COM	857477103	73	1400	SH	DEFINED	18	
STATEN IS BANCORP INC 23710	COM	857550107	736	29600	SH	DEFINED	01	5890
STATEN IS BANCORP INC 315	COM	857550107	8	315	SH	OTHER	01	
STATEN IS BANCORP INC	COM	857550107	6584	264625	SH	DEFINED	05	264625
STATEN IS BANCORP INC	COM	857550107	17	700	SH	DEFINED	08	700
STATION CASINOS INC	COM	857689103	11	250	SH	DEFINED	01	250
STATION CASINOS INC	COM	857689103	4	100	SH	DEFINED	05	100
STATION CASINOS INC	COM	857689103	4	100	SH	DEFINED	08	100
STATION CASINOS INC 5000	COM	857689103	221	5000	SH	DEFINED	18	
STEAK N SHAKE CO 9600	COM	857873103	263	13675	SH	DEFINED	01	4075
STEAK N SHAKE CO	COM	857873103	2388	124050	SH	DEFINED	05	124050
STEAK N SHAKE CO	COM	857873103	225	11702	SH	DEFINED	08	11702
STEAK N SHAKE CO	COM	857873103	198	10300	SH	DEFINED	17	10300
STEEL DYNAMICS INC 11500	COM	858119100	432	17440	SH	DEFINED	01	5940
STEEL DYNAMICS INC	COM	858119100	5265	212450	SH	DEFINED	05	212450
STEEL DYNAMICS INC	COM	858119100	66	2677	SH	DEFINED	17	2677
STEEL TECHNOLOGIES INC 9500	COM	858147101	225	11650	SH	DEFINED	01	2150
STEEL TECHNOLOGIES INC	COM	858147101	1123	58125	SH	DEFINED	05	58125
STEEL TECHNOLOGIES INC	COM	858147101	14	700	SH	DEFINED	08	700
STEIN MART INC	COM	858375108	21	1500	SH	DEFINED	01	1500
STEIN MART INC	COM	858375108	2373	172300	SH	DEFINED	05	172300
STEIN MART INC	COM	858375108	124	9000	SH	DEFINED	17	9000
STELLENT INC	COM	85856W105	1	70	SH	DEFINED	01	70
STELLENT INC	COM	85856W105	2	250	SH	OTHER	01	250
STELLENT INC	COM	85856W105	171	22918	SH	DEFINED	08	22918
STELLENT INC	COM	85856W105	307	41156	SH	DEFINED	17	41156
STEMCELLS INC	COM	85857R105	1260	750000	SH	DEFINED	08	750000
STERLING BANCSHARES INC 10300	COM	858907108	179	13400	SH	DEFINED	01	3100
STERLING BANCSHARES INC	COM	858907108	2633	196675	SH	DEFINED	05	196675
STERLING BANCSHARES INC	COM	858907108	28	2074	SH	DEFINED	08	2074
STERICYCLE INC 288 300	COM	858912108	440	9173	SH	DEFINED	01	8585
STERICYCLE INC 300	COM	858912108	14	300	SH	OTHER	01	
STERICYCLE INC	COM	858912108	10527	219505	SH	DEFINED	05	219505
STERICYCLE INC	COM	858912108	14	300	SH	DEFINED	08	300
STERICYCLE INC	COM	858912108	729	15200	SH	DEFINED	17	15200
STERIS CORP 1550	COM	859152100	199	7715	SH	DEFINED	01	6165
STERIS CORP 200	COM	859152100	45	1750	SH	OTHER	01	1550
STERIS CORP	COM	859152100	3737	144830	SH	DEFINED	05	144830
STERIS CORP	COM	859152100	58	2250	SH	DEFINED	08	2250
STERIS CORP	COM	859152100	116	4486	SH	DEFINED	17	4486
STERLING FINL CORP	COM	859317109	199	7728	SH	DEFINED	08	7728
STERLING FINL CORP	COM	859317109	123	4800	SH	DEFINED	17	4800
STERLING FINL CORP WASH	COM	859319105	1581	43025	SH	DEFINED	05	43025
STERLING FINL CORP WASH	COM	859319105	132	3600	SH	DEFINED	08	3600
STEWART & STEVENSON SVCS INC 800	COM	860342104	63	4325	SH	DEFINED	01	3525
STEWART & STEVENSON SVCS INC	COM	860342104	1727	118150	SH	DEFINED	05	118150
STEWART & STEVENSON SVCS INC	COM	860342104	83	5656	SH	DEFINED	08	5656
STEWART ENTERPRISES INC	CL A	860370105	62	8500	SH	DEFINED	01	8500
STEWART ENTERPRISES INC	CL A	860370105	4	600	SH	OTHER	01	600
STEWART ENTERPRISES INC	CL A	860370105	55	7500	SH	DEFINED	05	7500
STEWART ENTERPRISES INC	CL A	860370105	130	17900	SH	DEFINED	08	17900
STEWART ENTERPRISES INC	CL A	860370105	660	90800	SH	DEFINED	17	90800
STEWART INFORMATION SVCS COR 10200	COM	860372101	648	16486	SH	DEFINED	01	6286
STEWART INFORMATION SVCS COR	COM	860372101	3312	84275	SH	DEFINED	05	84275
STEWART INFORMATION SVCS COR	COM	860372101	318	8100	SH	DEFINED	08	8100
STEWART INFORMATION SVCS COR	COM	860372101	267	6800	SH	DEFINED	17	6800
STILLWATER MNG CO	COM	86074Q102	68	4358	SH	DEFINED	01	4358
STILLWATER MNG CO	COM	86074Q102	5	349	SH	OTHER	01	349
STILLWATER MNG CO	COM	86074Q102	1974	125705	SH	DEFINED	08	125705
STMICROELECTRONICS N V	NY REGISTRY	861012102	57	2400	SH	DEFINED	01	2400
STMICROELECTRONICS N V	NY REGISTRY	861012102		15	SH	OTHER	01	15
STMICROELECTRONICS N V	NY REGISTRY	861012102	3949	167350	SH	DEFINED	08	167350
STMICROELECTRONICS N V	NY REGISTRY	861012102	171	7237	SH	DEFINED	17	7237
STONE ENERGY CORP 24300	COM	861642106	1720	34770	SH	DEFINED	01	10470
STONE ENERGY CORP	COM	861642106	78	1570	SH	OTHER	01	

1570							
STONE ENERGY CORP	COM	861642106	6542	132275	SH	DEFINED 05	132275
STONE ENERGY CORP	COM	861642106	173	3500	SH	DEFINED 08	3500
STONE ENERGY CORP	COM	861642106	21	420	SH	DEFINED 18	
420							
STONERIDGE INC	COM	86183P102	136	9448	SH	DEFINED 08	9448
STONERIDGE INC	COM	86183P102	101	7000	SH	DEFINED 17	7000
STONEPATH GROUP INC	COM	861837102	283	72829	SH	DEFINED 17	72829
STORA ENSO CORP	SPON ADR REP	86210M106	996	78771	SH	OTHER 01	54462
21859 2450							
STORAGE TECHNOLOGY CORP	COM PAR \$0.1	862111200	228	8200	SH	DEFINED 01	8200
STORAGE TECHNOLOGY CORP	COM PAR \$0.1	862111200	42	1500	SH	OTHER 01	750
750							
STORAGE TECHNOLOGY CORP	COM PAR \$0.1	862111200	6397	229845	SH	DEFINED 05	229845
STORAGE TECHNOLOGY CORP	COM PAR \$0.1	862111200	267	9600	SH	DEFINED 08	9600
STORAGE TECHNOLOGY CORP	COM PAR \$0.1	862111200	2688	96600	SH CALL	DEFINED 08	96600
STORAGE TECHNOLOGY CORP	COM PAR \$0.1	862111200	622	22350	SH	DEFINED 17	22350
STRATASYS INC	COM	862685104	31	1642	SH	DEFINED 08	1642
STRATASYS INC	COM	862685104	27	1422	SH	DEFINED 17	1422
STRATASYS INC	COM	862685104	219	11500	SH	DEFINED 18	
11500							
STRATEGIC GLOBAL INCOME FD	COM	862719101	194	12852	SH	DEFINED 01	12852
STRATEX NETWORKS INC	COM	86279T109	92	19296	SH	DEFINED 08	19296
STRATEX NETWORKS INC	COM	86279T109	89	18704	SH	DEFINED 17	18704
STRAYER ED INC	COM	863236105	12	100	SH	DEFINED 01	100
STRAYER ED INC	COM	863236105	414	3537	SH	DEFINED 08	3537
STRAYER ED INC	COM	863236105	129	1100	SH	DEFINED 17	1100
STRIDE RITE CORP	COM	863314100	195	18364	SH	DEFINED 01	11064
7300							
STRIDE RITE CORP	COM	863314100	2	150	SH	OTHER 01	
150							
STRIDE RITE CORP	COM	863314100	1853	174650	SH	DEFINED 05	174650
STRIDE RITE CORP	COM	863314100	327	30800	SH	DEFINED 08	30800
STRIDE RITE CORP	COM	863314100	316	29800	SH	DEFINED 17	29800
STRYKER CORP	COM	863667101	4504	50871	SH	DEFINED 01	50871
STRYKER CORP	COM	863667101	2295	25922	SH	OTHER 01	8522
17400							
STRYKER CORP	COM	863667101	13350	150794	SH	DEFINED 05	118494
32300							
STRYKER CORP	COM	863667101	424	4784	SH	DEFINED 08	4784
STRYKER CORP	COM	863667101	319	3600	SH	DEFINED 11	3600
STRYKER CORP	COM	863667101	883	9979	SH	DEFINED 17	9979
STURM RUGER & CO INC	COM	864159108	13	950	SH	DEFINED 01	950
STURM RUGER & CO INC	COM	864159108	1502	111175	SH	DEFINED 05	111175
STURM RUGER & CO INC	COM	864159108	2	160	SH	DEFINED 08	160
SUBURBAN PROPANE PARTNERS L	UNIT LTD PAR	864482104	116	3425	SH	DEFINED 01	3425
SUBURBAN PROPANE PARTNERS L	UNIT LTD PAR	864482104	107	3150	SH	OTHER 01	2700
450							
SUFFOLK BANCORP	COM	864739107	178	5190	SH	DEFINED 08	5190
SUFFOLK BANCORP	COM	864739107	99	2900	SH	DEFINED 17	2900
SUMMIT PPTYS INC	COM	866239106	14	600	SH	DEFINED 01	600
SUMMIT PPTYS INC	COM	866239106	84	3534	SH	OTHER 01	
3534							
SUMMIT PPTYS INC	COM	866239106	122	5100	SH	DEFINED 08	5100
SUN LIFE FINL INC	COM	866796105	1930	71847	SH	DEFINED 01	56699
15148							
SUN LIFE FINL INC	COM	866796105	658	24510	SH	OTHER 01	14538
9972							
SUN MICROSYSTEMS INC	COM	866810104	4889	1172303	SH	DEFINED 01	868278
304025							
SUN MICROSYSTEMS INC	COM	866810104	5459	1309033	SH	OTHER 01	1124568
184465							
SUN MICROSYSTEMS INC	COM	866810104	6116	1466725	SH	DEFINED 05	1466725
SUN MICROSYSTEMS INC	COM	866810104	2424	581193	SH	DEFINED 08	581193
SUN MICROSYSTEMS INC	COM	866810104	834	200000	SH PUT	DEFINED 08	200000
SUN MICROSYSTEMS INC	COM	866810104	9	2253	SH	DEFINED 17	2253
SUN MICROSYSTEMS INC	COM	866810104	462	110819	SH	DEFINED 18	
110819							
SUN HEALTHCARE GROUP INC	COM NEW	866933401	710	62326	SH	DEFINED 08	62326
SUNCOR ENERGY INC	COM	867229106	2547	93115	SH	DEFINED 01	39115
54000							
SUNCOR ENERGY INC	COM	867229106	153	5600	SH	OTHER 01	5400
200							
SUNCOR ENERGY INC	COM	867229106	3638	133000	SH	DEFINED 08	133000
SUNCOR ENERGY INC	COM	867229106	6222	227500	SH CALL	DEFINED 08	227500
SUNGARD DATA SYS INC	COM	867363103	1023	37347	SH	DEFINED 01	27047
10300							
SUNGARD DATA SYS INC	COM	867363103	566	20666	SH	OTHER 01	9900
10766							
SUNGARD DATA SYS INC	COM	867363103	4600	167901	SH	DEFINED 05	142401
25500							
SUNGARD DATA SYS INC	COM	867363103	360	13140	SH	DEFINED 08	13140
SUNGARD DATA SYS INC	COM	867363103	1617	59000	SH CALL	DEFINED 08	59000
SUNGARD DATA SYS INC	COM	867363103	129	4712	SH	DEFINED 17	4712
SUNGARD DATA SYS INC	COM	867363103	22	800	SH	DEFINED 18	

SYBASE INC	COM	871130100	4219	200980	SH	DEFINED	05	200980	
SYBASE INC	COM	871130100	423	20144	SH	DEFINED	08	20144	
SYBRON DENTAL SPECIALTIES IN 13200	COM	871142105	506	18575	SH	DEFINED	01	5375	
SYBRON DENTAL SPECIALTIES IN 150	COM	871142105	4	150	SH	OTHER	01		
SYBRON DENTAL SPECIALTIES IN	COM	871142105	4654	170775	SH	DEFINED	05	170775	
SYBRON DENTAL SPECIALTIES IN	COM	871142105	585	21454	SH	DEFINED	08	21454	
SYBRON DENTAL SPECIALTIES IN	COM	871142105	861	31600	SH	DEFINED	17	31600	
SYCAMORE NETWORKS INC	COM	871206108	3	700	SH	DEFINED	01	700	
SYCAMORE NETWORKS INC	COM	871206108	9	2236	SH	OTHER	01	2236	
SYCAMORE NETWORKS INC	COM	871206108	88	21542	SH	DEFINED	08	21542	
SYCAMORE NETWORKS INC	COM	871206108	34	8259	SH	DEFINED	17	8259	
SYKES ENTERPRISES INC 101885	COM	871237103	830	139505	SH	DEFINED	01	37620	
SYKES ENTERPRISES INC	COM	871237103	12	2000	SH	OTHER	01	2000	
SYKES ENTERPRISES INC	COM	871237103	61	10182	SH	DEFINED	08	10182	
SYLVAN LEARNING SYS INC	COM	871399101	63	1795	SH	DEFINED	01	1795	
SYLVAN LEARNING SYS INC 125	COM	871399101	4	125	SH	OTHER	01		
SYLVAN LEARNING SYS INC	COM	871399101	3169	90252	SH	DEFINED	05	90252	
SYLVAN LEARNING SYS INC	COM	871399101	153	4358	SH	DEFINED	08	4358	
SYLVAN LEARNING SYS INC	COM	871399101	117	3334	SH	DEFINED	17	3334	
SYMANTEC CORP	NOTE	3.000% 871503AB4	3860	1419000	PRN	DEFINED	08	1419000	
SYMANTEC CORP	COM	871503108	1121	24204	SH	DEFINED	01	24204	
SYMANTEC CORP 5475	COM	871503108	284	6126	SH	OTHER	01	651	
SYMANTEC CORP 3500	COM	871503108	16430	354855	SH	DEFINED	05	351355	
SYMANTEC CORP	COM	871503108	8651	186852	SH	DEFINED	08	186852	
SYMANTEC CORP	COM	871503108	2255	48700	SH	CALL	DEFINED	08	48700
SYMANTEC CORP	COM	871503108	2315	50000	SH	PUT	DEFINED	08	50000
SYMANTEC CORP	COM	871503108	1	26	SH	DEFINED	11	26	
SYMANTEC CORP	COM	871503108	1000	21600	SH	DEFINED	17	21600	
SYMANTEC CORP	COM	871503108	12964	280000	SH	CALL	DEFINED	17	280000
SYMANTEC CORP 18500	COM	871503108	857	18500	SH	DEFINED	18		
SYMBOL TECHNOLOGIES INC 43150	COM	871508107	2127	154126	SH	DEFINED	01	110976	
SYMBOL TECHNOLOGIES INC 11700	COM	871508107	161	11700	SH	OTHER	01		
SYMBOL TECHNOLOGIES INC	COM	871508107	8123	588634	SH	DEFINED	05	588634	
SYMBOL TECHNOLOGIES INC	COM	871508107	66	4792	SH	DEFINED	08	4792	
SYMBOL TECHNOLOGIES INC	COM	871508107	1731	125432	SH	DEFINED	17	125432	
SYMMETRICOM INC	COM	871543104	14	1575	SH	DEFINED	01	1575	
SYMMETRICOM INC	COM	871543104	1642	183025	SH	DEFINED	05	183025	
SYMMETRICOM INC	COM	871543104	6	614	SH	DEFINED	08	614	
SYMYX TECHNOLOGIES	COM	87155S108	32	1102	SH	DEFINED	01	1102	
SYMYX TECHNOLOGIES 223	COM	87155S108	309	10775	SH	OTHER	01	10552	
SYMYX TECHNOLOGIES	COM	87155S108	543	18929	SH	DEFINED	05	18929	
SYMYX TECHNOLOGIES	COM	87155S108	423	14748	SH	DEFINED	08	14748	
SYMYX TECHNOLOGIES	COM	87155S108	861	30000	SH	PUT	DEFINED	08	30000
SYNAPTICS INC	COM	87157D109	11	600	SH	DEFINED	01	600	
SYNAPTICS INC	COM	87157D109	77	4366	SH	DEFINED	08	4366	
SYNAPTICS INC	COM	87157D109	107	6075	SH	DEFINED	17	6075	
SYNOPSIS INC	COM	871607107	594	20665	SH	DEFINED	01	20665	
SYNOPSIS INC 1150	COM	871607107	62	2144	SH	OTHER	01	994	
SYNOPSIS INC	COM	871607107	16009	557209	SH	DEFINED	05	557209	
SYNOPSIS INC	COM	871607107	218	7595	SH	DEFINED	08	7595	
SYNOPSIS INC	COM	871607107	327	11399	SH	DEFINED	17	11399	
SYNOPSIS INC 16000	COM	871607107	460	16000	SH	DEFINED	18		
SYNOVUS FINL CORP 60000	COM	87161C105	3516	143822	SH	DEFINED	01	83822	
SYNOVUS FINL CORP 57969	COM	87161C105	4576	187175	SH	OTHER	01	129206	
SYNOVUS FINL CORP	COM	87161C105	3516	143820	SH	DEFINED	05	143820	
SYNOVUS FINL CORP	COM	87161C105	326	13344	SH	DEFINED	08	13344	
SYNOVUS FINL CORP	COM	87161C105	327	13387	SH	DEFINED	17	13387	
SYNTROLEUM CORP 2100	COM	871630109	44	6122	SH	DEFINED	01	4022	
SYNTROLEUM CORP 2772	COM	871630109	21	2872	SH	OTHER	01	100	
SYNTROLEUM CORP	COM	871630109	24	3400	SH	DEFINED	08	3400	
SYPRIS SOLUTIONS INC 1870	COM	871655106	196	11554	SH	DEFINED	01	9684	
SYPRIS SOLUTIONS INC	COM	871655106	3355	197365	SH	DEFINED	05	197365	
SYPRIS SOLUTIONS INC	COM	871655106	18	1030	SH	DEFINED	08	1030	
SYSCO CORP 161270	COM	871829107	48345	1238029	SH	DEFINED	01	1076759	
SYSCO CORP 229033	COM	871829107	44717	1145121	SH	OTHER	01	916088	
SYSCO CORP	COM	871829107	13789	353110	SH	DEFINED	05	305010	

48100									
SYSCO CORP	COM	871829107	782	20032	SH	DEFINED	08	20032	
SYSCO CORP	COM	871829107	27	680	SH	DEFINED	13	680	
SYSCO CORP	COM	871829107	3	67	SH	OTHER	13	67	
SYSCO CORP	COM	871829107	4	100	SH	DEFINED	17	100	
SYSCO CORP	COM	871829107	62	1600	SH	DEFINED	18		
1600									
TBC CORP	COM	872180104	381	12975	SH	DEFINED	01	3575	
9400									
TBC CORP	COM	872180104	2920	99425	SH	DEFINED	05	99425	
TCF FINL CORP	COM	872275102	370	7245	SH	DEFINED	01	5745	
1500									
TCF FINL CORP	COM	872275102	144	2825	SH	OTHER	01	2825	
TCF FINL CORP	COM	872275102	7571	148247	SH	DEFINED	05	148247	
TCF FINL CORP	COM	872275102	226	4420	SH	DEFINED	08	4420	
TCF FINL CORP	COM	872275102	1195	23400	SH	DEFINED	17	23400	
TECO ENERGY INC	COM	872375100	3932	268756	SH	DEFINED	01	236756	
32000									
TECO ENERGY INC	COM	872375100	3413	233313	SH	OTHER	01	188295	
45018									
TECO ENERGY INC	COM	872375100	3382	231170	SH	DEFINED	05	102270	
128900									
TECO ENERGY INC	COM	872375100	29	1998	SH	DEFINED	08	1998	
TEPPCO PARTNERS L P	UT LTD PARTN	872384102	572	13617	SH	DEFINED	01	13617	
TEPPCO PARTNERS L P	UT LTD PARTN	872384102	710	16925	SH	OTHER	01	11900	
5025									
THQ INC	COM NEW	872443403	134	6600	SH	DEFINED	01	5000	
1600									
THQ INC	COM NEW	872443403	3193	157825	SH	DEFINED	05	157825	
THQ INC	COM NEW	872443403	78	3872	SH	DEFINED	08	3872	
THQ INC	COM NEW	872443403	620	30655	SH	DEFINED	17	30655	
TJX COS INC NEW	COM	872540109	5265	214356	SH	DEFINED	01	206566	
5490 2300									
TJX COS INC NEW	COM	872540109	1202	48940	SH	OTHER	01		
48940									
TJX COS INC NEW	COM	872540109	8513	346613	SH	DEFINED	05	336013	
10600									
TJX COS INC NEW	COM	872540109	983	40028	SH	DEFINED	08	40028	
TJX COS INC NEW	COM	872540109	5767	234800	SH	CALL	DEFINED	08	234800
TJX COS INC NEW	COM	872540109	54	2186	SH	DEFINED	17	2186	
TRW AUTOMOTIVE HLDGS CORP	COM	87264S106	975	44800	SH	DEFINED	08	44800	
TTM TECHNOLOGIES INC	COM	87305R109	251	20128	SH	DEFINED	08	20128	
TTM TECHNOLOGIES INC	COM	87305R109	441	35327	SH	DEFINED	17	35327	
TXU CORP	COM	873168108	2554	89107	SH	DEFINED	01	79057	
10050									
TXU CORP	COM	873168108	1095	38193	SH	OTHER	01	6691	
31502									
TXU CORP	COM	873168108	5548	193584	SH	DEFINED	05	193584	
TXU CORP	COM	873168108	97	3400	SH	DEFINED	08	3400	
TXU CORP	COM	873168108	5540	193296	SH	DEFINED	17	193296	
TXU CORP	COM	873168108	43	1500	SH	DEFINED	18		
1500									
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	67	6403	SH	DEFINED	01	6374	
29									
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	20	1885	SH	OTHER	01	1885	
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	2023	193746	SH	DEFINED	08	193746	
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	4359	417500	SH	PUT	DEFINED	08	417500
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	8	720	SH	DEFINED	11	720	
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	410	39228	SH	DEFINED	17	39228	
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	263	25200	SH	DEFINED	18		
25200									
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	762	20700	SH	DEFINED	01	4900	
15800									
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	7	200	SH	OTHER	01		
200									
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	7279	197850	SH	DEFINED	05	197850	
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	386	10480	SH	DEFINED	08	10480	
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	979	26610	SH	DEFINED	17	26610	
TALISMAN ENERGY INC	COM	87425E103	297	5037	SH	OTHER	01	2537	
2500									
TALK AMERICA HLDGS INC	COM NEW	87426R202	45	5374	SH	DEFINED	08	5374	
TALK AMERICA HLDGS INC	COM NEW	87426R202	55	6519	SH	DEFINED	17	6519	
TALX CORP	COM	874918105	310	14115	SH	DEFINED	01	3015	
11100									
TALX CORP	COM	874918105	564	25700	SH	OTHER	01		
25700									
TALX CORP	COM	874918105	1502	68450	SH	DEFINED	05	68450	
TALX CORP	COM	874918105	215	9774	SH	DEFINED	08	9774	
TALX CORP	COM	874918105	198	9000	SH	DEFINED	17	9000	
TANGER FACTORY OUTLET CTRS I	COM	875465106	134	2950	SH	DEFINED	01	2950	
TANGER FACTORY OUTLET CTRS I	COM	875465106	59	1300	SH	DEFINED	05	1300	
TANGER FACTORY OUTLET CTRS I	COM	875465106	78	1722	SH	DEFINED	08	1722	
TANOX INC	COM	87588Q109	52	3472	SH	DEFINED	08	3472	
TANOX INC	COM	87588Q109	206	13812	SH	DEFINED	17	13812	
TARGET CORP	COM	87612E106	3	70	SH	DEFINED		70	

TARGET CORP 108151	COM	87612E106	106554	2365755 SH	DEFINED 01	2257604
TARGET CORP 798245	COM	87612E106	79527	1765693 SH	OTHER 01	967448
TARGET CORP	COM	87612E106	19485	432622 SH	DEFINED 05	432622
TARGET CORP	COM	87612E106	4945	109800 SH	DEFINED 08	109800
TARGET CORP	COM	87612E106	1576	35000 SH	PUT DEFINED 08	35000
TARGET CORP	COM	87612E106	15	335 SH	DEFINED 11	335
TARGET CORP	COM	87612E106	31	680 SH	DEFINED 13	680
TARGET CORP 500	COM	87612E106	25	565 SH	OTHER 13	65
TARGET CORP	COM	87612E106	13657	303218 SH	DEFINED 17	303218
TARGET CORP 5250	COM	87612E106	236	5250 SH	DEFINED 18	
TASTY BAKING CO 8900	COM	876553306	1989	201970 SH	DEFINED 01	193070
TAUBMAN CTRS INC	COM	876664103	722	28687 SH	DEFINED 01	28687
TAUBMAN CTRS INC	COM	876664103	692	27490 SH	DEFINED 08	27490
TAUBMAN CTRS INC	COM	876664103	893	35487 SH	DEFINED 17	35487
TECH DATA CORP 1725	COM	878237106	92	2250 SH	DEFINED 01	525
TECH DATA CORP	COM	878237106	148	3625 SH	OTHER 01	3625
TECH DATA CORP	COM	878237106	4851	118487 SH	DEFINED 05	118487
TECH DATA CORP	COM	878237106	1110	27120 SH	DEFINED 08	27120
TECH DATA CORP	COM	878237106	287	7000 SH	DEFINED 17	7000
TECHNE CORP 10650 2050	COM	878377100	846	20735 SH	DEFINED 01	8035
TECHNE CORP 9395	COM	878377100	383	9395 SH	OTHER 01	
TECHNE CORP	COM	878377100	7544	184950 SH	DEFINED 05	184950
TECHNE CORP	COM	878377100	586	14362 SH	DEFINED 08	14362
TECHNE CORP	COM	878377100	432	10600 SH	DEFINED 17	10600
TECHNITROL INC 12500	COM	878555101	298	15850 SH	DEFINED 01	3350
TECHNITROL INC	COM	878555101	3379	179725 SH	DEFINED 05	179725
TECHNITROL INC	COM	878555101	66	3508 SH	DEFINED 08	3508
TECHNITROL INC	COM	878555101	23	1235 SH	DEFINED 17	1235
TECHNOLOGY INVT CAP CORP	COM	878717305	522	35770 SH	DEFINED 17	35770
TECUMSEH PRODS CO	CL A	878895200	99	2350 SH	DEFINED 01	2350
TECUMSEH PRODS CO	CL A	878895200	1612	38292 SH	DEFINED 05	38292
TECUMSEH PRODS CO	CL A	878895200	80	1890 SH	DEFINED 08	1890
TEKELEC	COM	879101103	64	3850 SH	DEFINED 01	3850
TEKELEC	COM	879101103	6396	385555 SH	DEFINED 05	385555
TEKELEC	COM	879101103	179	10782 SH	DEFINED 08	10782
TEKELEC	COM	879101103	31	1874 SH	DEFINED 17	1874
TEKTRONIX INC 2231	COM	879131100	780	23851 SH	DEFINED 01	21620
TEKTRONIX INC 4894	COM	879131100	160	4894 SH	OTHER 01	
TEKTRONIX INC	COM	879131100	1463	44740 SH	DEFINED 05	44740
TEKTRONIX INC	COM	879131100	438	13400 SH	DEFINED 08	13400
TEKTRONIX INC	COM	879131100	26	800 SH	DEFINED 17	800
TELECOM HLDRS TR	DEPOSITRY RC	87927P200	8	300 SH	DEFINED 01	300
TELECOM HLDRS TR	DEPOSITRY RC	87927P200	10135	366289 SH	DEFINED 08	366289
TELECOM HLDRS TR 900	DEPOSITRY RC	87927P200	25	900 SH	DEFINED 18	
TELECOM CORP NEW ZEALAND LTD 299	SPONSORED AD	879278208	9	299 SH	DEFINED 01	
TELECOM CORP NEW ZEALAND LTD 1849 622	SPONSORED AD	879278208	285	9100 SH	OTHER 01	6629
TELEDYNE TECHNOLOGIES INC 8357	COM	879360105	224	11961 SH	DEFINED 01	3604
TELEDYNE TECHNOLOGIES INC 1043	COM	879360105	20	1043 SH	OTHER 01	
TELEDYNE TECHNOLOGIES INC	COM	879360105	2689	143800 SH	DEFINED 05	143800
TELEDYNE TECHNOLOGIES INC	COM	879360105	64	3420 SH	DEFINED 08	3420
TELEFLEX INC 650	COM	879369106	236	4800 SH	DEFINED 01	4150
TELEFLEX INC 2300	COM	879369106	254	5150 SH	OTHER 01	2850
TELEFLEX INC	COM	879369106	4047	82207 SH	DEFINED 05	82207
TELEFONICA S A 959	SPONSORED AD	879382208	1125	24706 SH	DEFINED 01	23747
TELEFONICA S A 2728	SPONSORED AD	879382208	1037	22766 SH	OTHER 01	20038
TELEFONICA S A 38	SPONSORED AD	879382208	2	38 SH	DEFINED 18	
TELEFONOS DE MEXICO S A 16368	SPON ADR ORD	879403780	19685	563879 SH	DEFINED 01	547511
TELEFONOS DE MEXICO S A 15062	SPON ADR ORD	879403780	1104	31624 SH	OTHER 01	16562
TELEFONOS DE MEXICO S A	SPON ADR ORD	879403780	7754	222100 SH	DEFINED 08	222100
TELEFONOS DE MEXICO S A	SPON ADR ORD	879403780	9	250 SH	DEFINED 13	250
TELEFONOS DE MEXICO S A	SPON ADR ORD	879403780	3390	97100 SH	DEFINED 17	97100
TELEPHONE & DATA SYS INC	COM	879433100	154	2175 SH	DEFINED 01	2175

TELEPHONE & DATA SYS INC 9	COM	879433100	1	9 SH	OTHER	01	
TELEPHONE & DATA SYS INC	COM	879433100	8461	119385 SH	DEFINED	05	119385
TELEPHONE & DATA SYS INC	COM	879433100	255	3600 SH	DEFINED	08	3600
TELEPHONE & DATA SYS INC	COM	879433100	255	3600 SH	DEFINED	17	3600
TELIK INC 325	COM	87959M109	160	5950 SH	DEFINED	01	5625
TELIK INC 500	COM	87959M109	13	500 SH	OTHER	01	
TELIK INC	COM	87959M109	2268	84487 SH	DEFINED	05	84487
TELIK INC	COM	87959M109	189	7049 SH	DEFINED	08	7049
TELLABS INC 25975	COM	879664100	308	35559 SH	DEFINED	01	9584
TELLABS INC 2510	COM	879664100	267	30815 SH	OTHER	01	28305
TELLABS INC	COM	879664100	1664	192165 SH	DEFINED	05	192165
TELLABS INC	COM	879664100	55	6300 SH	DEFINED	08	6300
TELLABS INC	COM	879664100	217	25000 SH	CALL	DEFINED	25000
TELLABS INC	COM	879664100	2	200 SH	DEFINED	11	200
TELLABS INC	COM	879664100	5	600 SH	OTHER	13	600
TEMPLE INLAND INC	COM	879868107	341	5387 SH	DEFINED	01	5387
TEMPLE INLAND INC 1525	COM	879868107	155	2441 SH	OTHER	01	916
TEMPLE INLAND INC	COM	879868107	1716	27084 SH	DEFINED	05	27084
TEMPLE INLAND INC	COM	879868107	268	4237 SH	DEFINED	08	4237
TEMPLE INLAND INC	COM	879868107	11	175 SH	DEFINED	11	175
TEMPLE INLAND INC 500	COM	879868107	32	500 SH	OTHER	13	
TEMPLE INLAND INC	COM	879868107	342	5400 SH	DEFINED	17	5400
TELETECH HOLDINGS INC	COM	879939106	5670	905696 SH	DEFINED		905696
TELETECH HOLDINGS INC	COM	879939106	42	6706 SH	DEFINED	08	6706
TELETECH HOLDINGS INC	COM	879939106	55	8770 SH	DEFINED	17	8770
TELESYSTEM INTL WIRELESS INC	COM NEW	879946606	429	37700 SH	DEFINED	17	37700
TEMPLETON GLOBAL INCOME FD I	COM	880198106	135	14895 SH	DEFINED	01	14895
TEMPLETON GLOBAL INCOME FD I 1600	COM	880198106	125	13800 SH	OTHER	01	12200
TEMPUR PEDIC INTL INC	COM	88023U101	167	10700 SH	DEFINED	08	10700
TENET HEALTHCARE CORP 20716	COM	88033G100	1538	137790 SH	DEFINED	01	117074
TENET HEALTHCARE CORP 13961	COM	88033G100	156	13961 SH	OTHER	01	
TENET HEALTHCARE CORP 30600	COM	88033G100	3302	295838 SH	DEFINED	05	265238
TENET HEALTHCARE CORP	COM	88033G100	127	11352 SH	DEFINED	08	11352
TENET HEALTHCARE CORP	COM	88033G100	2902	260000 SH	CALL	DEFINED	260000
TENET HEALTHCARE CORP	COM	88033G100	2009	180000 SH	PUT	DEFINED	180000
TENET HEALTHCARE CORP	COM	88033G100	43	3837 SH	DEFINED	17	3837
TENNANT CO	COM	880345103	387	9768 SH	DEFINED	08	9768
TENNANT CO	COM	880345103	325	8200 SH	DEFINED	17	8200
TENNECO AUTOMOTIVE INC	COM	880349105	6	444 SH	DEFINED	01	444
TENNECO AUTOMOTIVE INC 473	COM	880349105	11	843 SH	OTHER	01	370
TENNECO AUTOMOTIVE INC	COM	880349105	334	26300 SH	DEFINED	08	26300
TENNECO AUTOMOTIVE INC	COM	880349105	241	19000 SH	DEFINED	17	19000
TERADYNE INC	SDCV	3.750% 880770AD4	7818	6980000 PRN	DEFINED	08	6980000
TERADYNE INC	SDCV	3.750% 880770AD4	832	743000 PRN	DEFINED	17	743000
TERADYNE INC	COM	880770102	277	11636 SH	DEFINED	01	11636
TERADYNE INC 795	COM	880770102	19	815 SH	OTHER	01	20
TERADYNE INC	COM	880770102	2008	84275 SH	DEFINED	05	84275
TERADYNE INC	COM	880770102	16505	692600 SH	DEFINED	08	692600
TERADYNE INC	COM	880770102	1311	55000 SH	PUT	DEFINED	55000
TERADYNE INC	COM	880770102	37	1567 SH	DEFINED	17	1567
TERAYON COMMUNICATION SYS	COM	880775101	236	68954 SH	DEFINED		68954
TERAYON COMMUNICATION SYS 400	COM	880775101	5	1400 SH	DEFINED	01	1000
TERAYON COMMUNICATION SYS	COM	880775101	5	1398 SH	OTHER	01	1398
TERAYON COMMUNICATION SYS	COM	880775101	64	18700 SH	DEFINED	08	18700
TERAYON COMMUNICATION SYS	COM	880775101	39	11440 SH	DEFINED	17	11440
TEREX CORP NEW	COM	880779103	3315	89674 SH	DEFINED	08	89674
TEREX CORP NEW	COM	880779103	776	21000 SH	DEFINED	17	21000
TERRA NITROGEN CO L P 8950 7000	COM UNIT	881005201	195	15950 SH	OTHER	01	
TESCO CORP	COM	88157K101	136	17783 SH	DEFINED	17	17783
TESORO PETE CORP	COM	881609101	203	10800 SH	DEFINED	08	10800
TESORO PETE CORP	COM	881609101	620	33000 SH	DEFINED	17	33000
TETRA TECHNOLOGIES INC DEL 9100	COM	88162F105	298	11387 SH	DEFINED	01	2287
TETRA TECHNOLOGIES INC DEL	COM	88162F105	2554	97725 SH	DEFINED	05	97725
TETRA TECHNOLOGIES INC DEL	COM	88162F105	50	1916 SH	DEFINED	08	1916
TETRA TECH INC NEW 15800	COM	88162G103	1445	67326 SH	DEFINED	01	51526
TETRA TECH INC NEW 175	COM	88162G103	4	175 SH	OTHER	01	
TETRA TECH INC NEW	COM	88162G103	5214	242975 SH	DEFINED	05	242975

TETRA TECH INC NEW	COM		88162G103	185	8636 SH	DEFINED 17	8636
TEVA PHARMACEUTICAL INDS LTD	ADR		881624209	229	3616 SH	DEFINED 01	3616
TEVA PHARMACEUTICAL INDS LTD	ADR		881624209	572	9020 SH	OTHER 01	5120
3900							
TEVA PHARMACEUTICAL INDS LTD	ADR		881624209	6	100 SH	DEFINED 05	100
TEVA PHARMACEUTICAL INDS LTD	ADR		881624209	1583	24980 SH	DEFINED 08	24980
TEVA PHARMACEUTICAL INDS LTD	ADR		881624209	2141	33790 SH	DEFINED 17	33790
TEVA PHARMACEUTICAL INDS LTD	ADR		881624209	158	2497 SH	OTHER 17	
2497							
TEVA PHARMACEUTICAL INDS LTD	ADR		881624209	1103	17405 SH	DEFINED 18	
17405							
TEVA PHARMACEUTICAL FIN NV	NOTE	0.750%	88163XAB1	1057	715000 PRN	DEFINED 08	715000
TEVA PHARMACEUTICAL FIN NV	NOTE	0.750%	88163XAB1	1057	715000 PRN	DEFINED 17	715000
TEVA PHARMACEUTICAL FIN II L	DCBV	0.500%	88164RAA5	3109	3000000 PRN	DEFINED 08	3000000
TEVA PHARMACEUTICAL FIN II L	DCBV	0.250%	88164RAB3	839	800000 PRN	DEFINED 17	800000
TESMA INTL INC	CL A	SUB VTG	881908107	279	11700 SH	DEFINED 17	11700
TEXAS INDS INC	COM		882491103	38	1050 SH	DEFINED 01	1050
TEXAS INDS INC	COM		882491103	150	4150 SH	OTHER 01	
4150							
TEXAS INDS INC	COM		882491103	3150	87150 SH	DEFINED 05	87150
TEXAS INDS INC	COM		882491103	249	6900 SH	DEFINED 08	6900
TEXAS INDS INC	COM		882491103	137	3800 SH	DEFINED 17	3800
TEXAS INSTRS INC	COM		882508104	3	90 SH	DEFINED	90
TEXAS INSTRS INC	COM		882508104	141006	4825682 SH	DEFINED 01	4739939
85743							
TEXAS INSTRS INC	COM		882508104	42387	1450605 SH	OTHER 01	660448
790157							
TEXAS INSTRS INC	COM		882508104	34077	1166224 SH	DEFINED 05	991624
174600							
TEXAS INSTRS INC	COM		882508104	1547	52930 SH	DEFINED 08	52930
TEXAS INSTRS INC	COM		882508104	10	340 SH	DEFINED 11	340
TEXAS INSTRS INC	COM		882508104	6	200 SH	DEFINED 13	91
109							
TEXAS INSTRS INC	COM		882508104	3	91 SH	OTHER 13	
91							
TEXAS INSTRS INC	COM		882508104	251	8593 SH	DEFINED 17	8593
TEXAS INSTRS INC	COM		882508104	64	2200 SH	DEFINED 18	
2200							
TEXAS REGL BANCSHARES INC	CL A	VTG	882673106	7	165 SH	DEFINED 01	165
TEXAS REGL BANCSHARES INC	CL A	VTG	882673106	4	96 SH	OTHER 01	96
TEXAS REGL BANCSHARES INC	CL A	VTG	882673106	1	32 SH	DEFINED 05	32
TEXAS REGL BANCSHARES INC	CL A	VTG	882673106	206	4834 SH	DEFINED 08	4834
TEXTRON INC	COM		883203101	2710	50985 SH	DEFINED 01	45860
5125							
TEXTRON INC	COM		883203101	1778	33459 SH	OTHER 01	27900
5559							
TEXTRON INC	COM		883203101	3442	64760 SH	DEFINED 05	64760
TEXTRON INC	COM		883203101	184	3468 SH	DEFINED 08	3468
TEXTRON INC	COM		883203101	4119	77500 SH	CALL DEFINED 08	77500
TEXTRON INC	COM		883203101	410	7716 SH	DEFINED 17	7716
TEXTRON INC	COM		883203101	108793	2046902 SH	OTHER 17	
2046902							
THERAGENICS CORP	COM		883375107	6	1075 SH	DEFINED 01	1075
THERAGENICS CORP	COM		883375107	665	123675 SH	DEFINED 05	123675
THERAGENICS CORP	COM		883375107	12	2200 SH	DEFINED 08	2200
THERMA-WAVE INC	COM		88343A108	5	1200 SH	OTHER 01	1200
THERMA-WAVE INC	COM		88343A108	169	43373 SH	DEFINED 17	43373
THERMO ELECTRON CORP	COM		883556102	799	28246 SH	DEFINED 01	28146
100							
THERMO ELECTRON CORP	COM		883556102	597	21115 SH	OTHER 01	11961
9154							
THERMO ELECTRON CORP	COM		883556102	2572	90954 SH	DEFINED 05	90954
THERMO ELECTRON CORP	COM		883556102	354	12508 SH	DEFINED 08	12508
THERMO ELECTRON CORP	COM		883556102	1845	65225 SH	DEFINED 17	65225
THESTREET COM	COM		88368Q103	8418	1850000 SH	OTHER 17	
1850000							
THIRD WAVE TECHNOLOGIES INC	COM		88428W108	12884	2753050 SH	DEFINED	2753050
THOMAS & BETTS CORP	COM		884315102	77	3510 SH	DEFINED 01	3510
THOMAS & BETTS CORP	COM		884315102	6	260 SH	OTHER 01	60
200							
THOMAS & BETTS CORP	COM		884315102	591	27090 SH	DEFINED 05	27090
THOMAS & BETTS CORP	COM		884315102	177	8108 SH	DEFINED 08	8108
THOMAS INDS INC	COM		884425109	20	625 SH	DEFINED 01	625
THOMAS INDS INC	COM		884425109	7	207 SH	OTHER 01	157
50							
THOMAS INDS INC	COM		884425109	2246	71300 SH	DEFINED 05	71300
THOR INDS INC	COM		885160101	984	36650 SH	DEFINED 01	8750
27900							
THOR INDS INC	COM		885160101	1939	72200 SH	OTHER 01	
72200							
THOR INDS INC	COM		885160101	7121	265125 SH	DEFINED 05	265125
THOR INDS INC	COM		885160101	115	4300 SH	DEFINED 17	4300
THORATEC CORP	COM NEW		885175307	106	8495 SH	DEFINED 01	8495
THORATEC CORP	COM NEW		885175307	123	9856 SH	DEFINED 08	9856
THORATEC CORP	COM NEW		885175307	748	60000 SH	PUT DEFINED 08	60000

THORNBURG MTG INC 9000	COM	885218107	343	11024	SH	DEFINED	01	2024
THORNBURG MTG INC 17862	COM	885218107	899	28912	SH	OTHER	01	11050
THORNBURG MTG INC	COM	885218107	3	100	SH	DEFINED	05	100
THORNBURG MTG INC	COM	885218107	28	900	SH	DEFINED	08	900
3COM CORP 1450	COM	885535104	282	39875	SH	DEFINED	01	38425
3COM CORP 38450	COM	885535104	1015	143804	SH	OTHER	01	105354
3COM CORP	COM	885535104	5626	796921	SH	DEFINED	05	796921
3COM CORP	COM	885535104	9	1300	SH	DEFINED	08	1300
THREE FIVE SYS INC	COM	88554L108	20	3123	SH	DEFINED	01	3123
THREE FIVE SYS INC	COM	88554L108	577	88125	SH	DEFINED	05	88125
THREE FIVE SYS INC	COM	88554L108	14	2164	SH	DEFINED	08	2164
THREE FIVE SYS INC	COM	88554L108	26	3999	SH	DEFINED	13	3999
3M CO	COM	88579Y101	3	40	SH	DEFINED		40
3M CO 127002	COM	88579Y101	157898	1928649	SH	DEFINED	01	1801647
3M CO 669779	COM	88579Y101	114905	1403503	SH	OTHER	01	733724
3M CO 50200	COM	88579Y101	42422	518158	SH	DEFINED	05	467958
3M CO	COM	88579Y101	28456	347580	SH	DEFINED	08	347580
3M CO	COM	88579Y101	2047	25000	SH	CALL	DEFINED	25000
3M CO	COM	88579Y101	14	165	SH	DEFINED	11	165
3M CO	COM	88579Y101	4	50	SH	OTHER	13	50
3M CO	COM	88579Y101	942	11500	SH	DEFINED	17	11500
3M CO 6970	COM	88579Y101	571	6970	SH	DEFINED	18	
TIBCO SOFTWARE INC	COM	88632Q103	181	22110	SH	DEFINED	08	22110
TIDEWATER INC	COM	886423102	184	6525	SH	DEFINED	01	6525
TIDEWATER INC 750	COM	886423102	21	750	SH	OTHER	01	
TIDEWATER INC	COM	886423102	3536	125685	SH	DEFINED	05	125685
TIDEWATER INC	COM	886423102	84	3000	SH	DEFINED	08	3000
TIDEWATER INC	COM	886423102	257	9153	SH	DEFINED	17	9153
TIFFANY & CO NEW	COM	886547108	1245	32623	SH	DEFINED	01	32623
TIFFANY & CO NEW 3385	COM	886547108	239	6250	SH	OTHER	01	2865
TIFFANY & CO NEW	COM	886547108	8498	222646	SH	DEFINED	05	222646
TIFFANY & CO NEW 4285006	COM	886547108	770393	20183219	SH	DEFINED	11	15898213
TIFFANY & CO NEW	COM	886547108	33	862	SH	DEFINED	17	862
TIMBERLAND CO 1000	CL A	887100105	416	7000	SH	DEFINED	01	6000
TIMBERLAND CO 200	CL A	887100105	12	200	SH	OTHER	01	
TIMBERLAND CO	CL A	887100105	4294	72227	SH	DEFINED	05	72227
TIMBERLAND CO	CL A	887100105	176	2960	SH	DEFINED	08	2960
TIMBERLAND CO	CL A	887100105	577	9700	SH	DEFINED	17	9700
TIME WARNER INC	COM	887317105		7	SH	DEFINED	01	7
TIME WARNER INC	COM	887317105	8430	500000	SH	PUT	DEFINED	500000
TIME WARNER INC 257600	COM	887317105	46592	2763491	SH	DEFINED	05	2505891
TIME WARNER INC	COM	887317105	20918	1240688	SH	DEFINED	08	1240688
TIME WARNER INC	COM	887317105	1686	100000	SH	PUT	DEFINED	100000
TIME WARNER INC	COM	887317105	10	587	SH	DEFINED	11	587
TIME WARNER INC	COM	887317105	15158	899058	SH	DEFINED	17	899058
TIME WARNER INC	COM	887317105	1686	100000	SH	CALL	DEFINED	100000
TIME WARNER INC 114950	COM	887317105	1938	114950	SH	DEFINED	18	
TIME WARNER TELECOM INC	CL A	887319101	1530	234258	SH	DEFINED	01	234258
TIME WARNER TELECOM INC	CL A	887319101	2	260	SH	OTHER	01	260
TIME WARNER TELECOM INC	CL A	887319101	48	7400	SH	DEFINED	08	7400
TIMKEN CO	COM	887389104	256	11000	SH	DEFINED	01	11000
TIMKEN CO 4300	COM	887389104	102	4400	SH	OTHER	01	100
TIMKEN CO	COM	887389104	8662	372875	SH	DEFINED	05	372875
TIPPERARY CORP	COM PAR \$0.0	888002300	144	40000	SH	DEFINED	01	40000
TITAN CORP	COM	888266103	20311	1005975	SH	DEFINED	01	1005975
TITAN CORP 450	COM	888266103	9	450	SH	OTHER	01	
TITAN CORP	COM	888266103	3409	168834	SH	DEFINED	05	168834
TITAN CORP	COM	888266103	5904	292444	SH	DEFINED	08	292444
TITAN CORP	COM	888266103	1817	90000	SH	PUT	DEFINED	90000
TITAN CORP 500000	COM	888266103	10095	500000	SH	OTHER	17	
TITAN PHARMACEUTICALS INC DE	COM	888314101	481	95908	SH	DEFINED	17	95908
TIVO INC 4965	COM	888706108	44	4965	SH	OTHER	01	
TIVO INC	COM	888706108	77	8630	SH	DEFINED	08	8630
TIVO INC	COM	888706108	45	5014	SH	DEFINED	17	5014
TIVO INC 20000	COM	888706108	178	20000	SH	DEFINED	18	

TODCO	CL A	88889T107	1320	90400 SH	DEFINED 08	90400
TOLL BROTHERS INC	COM	889478103	2790	61405 SH	DEFINED 01	61405
TOLL BROTHERS INC	COM	889478103	184	4050 SH	OTHER 01	3800
250						
TOLL BROTHERS INC	COM	889478103	6923	152390 SH	DEFINED 05	152390
TOLL BROTHERS INC	COM	889478103	3348	73700 SH	DEFINED 08	73700
TOLL BROTHERS INC	COM	889478103	2517	55405 SH	DEFINED 17	55405
TOLLGRADE COMMUNICATIONS INC	COM	889542106	174	10922 SH	DEFINED 01	7267
3655						
TOLLGRADE COMMUNICATIONS INC	COM	889542106	1551	97187 SH	DEFINED 05	97187
TOLLGRADE COMMUNICATIONS INC	COM	889542106	14	904 SH	DEFINED 08	904
TOO INC	COM	890333107	153	7325 SH	DEFINED 01	2510
4815						
TOO INC	COM	890333107	2	85 SH	OTHER 01	
85						
TOO INC	COM	890333107	3060	146050 SH	DEFINED 05	146050
TOO INC	COM	890333107	33	1598 SH	DEFINED 08	1598
TOO INC	COM	890333107	693	33100 SH	DEFINED 17	33100
TOOTSIE ROLL INDS INC	COM	890516107	120	3279 SH	DEFINED 01	3279
TOOTSIE ROLL INDS INC	COM	890516107	533	14591 SH	OTHER 01	13500
1091						
TOOTSIE ROLL INDS INC	COM	890516107	4022	110020 SH	DEFINED 05	110020
TOOTSIE ROLL INDS INC	COM	890516107	111	3025 SH	DEFINED 08	3025
TORCHMARK CORP	COM	891027104	980	18215 SH	DEFINED 01	17707
508						
TORCHMARK CORP	COM	891027104	2166	40275 SH	OTHER 01	37950
2325						
TORCHMARK CORP	COM	891027104	2922	54320 SH	DEFINED 05	54320
TORCHMARK CORP	COM	891027104	220	4096 SH	DEFINED 08	4096
TORCHMARK CORP	COM	891027104	22	400 SH	DEFINED 17	400
TORO CO	COM	891092108	1195	19275 SH	DEFINED 01	3775
15500						
TORO CO	COM	891092108	6	100 SH	OTHER 01	
100						
TORO CO	COM	891092108	7079	114175 SH	DEFINED 05	114175
TORONTO DOMINION BK ONT	COM NEW	891160509	11	306 SH	OTHER 01	306
TORONTO DOMINION BK ONT	COM NEW	891160509	22848	650000 SH	DEFINED 17	650000
TOTAL ENTMT RESTAURANT CORP	COM	89150E100	195	14000 SH	DEFINED 01	14000
TOTAL ENTMT RESTAURANT CORP	COM	89150E100	77	5500 SH	DEFINED 18	
5500						
TOTAL S A	SPONSORED AD	89151E109	5	59 SH	DEFINED 01	54
5						
TOTAL S A	SPONSORED AD	89151E109	82	892 SH	OTHER 01	892
TOTAL S A	SPONSORED AD	89151E109	156	1700 SH	DEFINED 08	1700
TOWER AUTOMOTIVE INC	NOTE 5.000%	891707AE1	48	50000 PRN	DEFINED 01	50000
TOWER AUTOMOTIVE INC	NOTE 5.000%	891707AE1	173	180000 PRN	DEFINED 17	180000
TOWER AUTOMOTIVE INC	COM	891707101	228	45225 SH	DEFINED 01	8925
36300						
TOWER AUTOMOTIVE INC	COM	891707101	3	625 SH	OTHER 01	
625						
TOWER AUTOMOTIVE INC	COM	891707101	1366	271050 SH	DEFINED 05	271050
TOWER AUTOMOTIVE INC	COM	891707101	32	6400 SH	DEFINED 08	6400
TOWER AUTOMOTIVE INC	COM	891707101	328	65000 SH	CALL DEFINED 08	65000
TOTAL SYS SVCS INC	COM	891906109	5681	269640 SH	DEFINED 01	269640
TOTAL SYS SVCS INC	COM	891906109	243	11550 SH	OTHER 01	7050
4500						
TOTAL SYS SVCS INC	COM	891906109	2	100 SH	DEFINED 05	100
TOTAL SYS SVCS INC	COM	891906109	2	100 SH	DEFINED 08	100
TOWN & CTRY TR	SH BEN INT	892081100	124	4550 SH	DEFINED 01	
4550						
TOWN & CTRY TR	SH BEN INT	892081100	368	13533 SH	OTHER 01	4550
1400 7583						
TOWN & CTRY TR	SH BEN INT	892081100	81	2978 SH	DEFINED 08	2978
TOYOTA MOTOR CORP	SP ADR REP2C	892331307	74	990 SH	DEFINED 01	880
110						
TOYOTA MOTOR CORP	SP ADR REP2C	892331307	552	7404 SH	OTHER 01	7004
400						
TOYS R US INC	COM	892335100	4202	250098 SH	DEFINED 01	134436
333 115329						
TOYS R US INC	COM	892335100	57	3382 SH	OTHER 01	
3382						
TOYS R US INC	COM	892335100	2633	156723 SH	DEFINED 05	106323
50400						
TOYS R US INC	COM	892335100	62	3700 SH	DEFINED 08	3700
TOYS R US INC	COM	892335100	29	1746 SH	DEFINED 17	1746
TRACTOR SUPPLY CO	COM	892356106	493	12725 SH	DEFINED 01	5625
7100						
TRACTOR SUPPLY CO	COM	892356106	77	2000 SH	OTHER 01	
2000						
TRACTOR SUPPLY CO	COM	892356106	6281	162225 SH	DEFINED 05	162225
TRACTOR SUPPLY CO	COM	892356106	4	100 SH	DEFINED 08	100
TRACTOR SUPPLY CO	COM	892356106	78	2021 SH	DEFINED 17	2021
TRAMMELL CROW CO	COM	89288R106	75	5318 SH	DEFINED 01	4532
786						
TRAMMELL CROW CO	COM	89288R106	940	66981 SH	DEFINED 05	66981

TRAMMELL CROW CO	COM	89288R106	311	22200	SH	DEFINED	08	22200
TRANSACTION SYS ARCHITECTS	CL A	893416107	96	4160	SH	DEFINED	01	4160
TRANSACTION SYS ARCHITECTS	CL A	893416107	33	1405	SH	OTHER	01	180
1225								
TRANSACTION SYS ARCHITECTS	CL A	893416107	1834	79276	SH	DEFINED	05	79276
TRANSACTION SYS ARCHITECTS	CL A	893416107	436	18842	SH	DEFINED	08	18842
TRANSACTION SYS ARCHITECTS	CL A	893416107	305	13200	SH	DEFINED	17	13200
TRANSATLANTIC HLDGS INC	COM	893521104	724	8300	SH	DEFINED	01	8300
TRANSATLANTIC HLDGS INC	COM	893521104	305	3500	SH	OTHER	01	3500
TRANSATLANTIC HLDGS INC	COM	893521104	9	100	SH	DEFINED	08	100
TRANSKARYOTIC THERAPIES INC	COM	893735100	8	441	SH	DEFINED	01	441
TRANSKARYOTIC THERAPIES INC	COM	893735100	118	6880	SH	DEFINED	08	6880
TRANSKARYOTIC THERAPIES INC	COM	893735100	141	8200	SH	DEFINED	17	8200
TRANSMETA CORP DEL	COM	89376R109	256	64714	SH	DEFINED		64714
TRANSMETA CORP DEL	COM	89376R109	92	23344	SH	DEFINED	08	23344
TRANSMETA CORP DEL	COM	89376R109	16	3950	SH	DEFINED	17	3950
TRANSOCEAN SEDCO FOREX INC	DBCV	1.500% 893830AD1	9838	10000000	PRN	DEFINED	01	10000000
TRANSOCEAN SEDCO FOREX INC	DBCV	1.500% 893830AD1	29513	30000000	PRN	OTHER	17	
30000000								
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	602	35126	SH	DEFINED	01	9671
25455								
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	658	38344	SH	OTHER	01	17828
20516								
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	36746	2142611	SH	DEFINED	05	2142611
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	354	20648	SH	DEFINED	08	20648
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	1	38	SH	DEFINED	11	38
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109		18	SH	DEFINED	13	18
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	1056	61600	SH	DEFINED	17	61600
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	81	4729	SH	DEFINED	18	
4729								
TRAVELERS PPTY CAS CORP NEW	NT CV JR 203	89420G307	47	1910	SH	DEFINED	01	1910
TRAVELERS PPTY CAS CORP NEW	NT CV JR 203	89420G307	73	3000	SH	OTHER	01	
3000								
TRAVELERS PPTY CAS CORP NEW	NT CV JR 203	89420G307	1889	77252	SH	DEFINED	05	77252
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406		13	SH	DEFINED	01	13
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	8873	513758	SH	DEFINED	05	499758
14000								
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	697	40343	SH	DEFINED	08	40343
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	432	25000	SH	CALL	DEFINED	25000
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	432	25000	SH	PUT	DEFINED	25000
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	3	171	SH	DEFINED	11	171
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406		24	SH	DEFINED	17	24
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	97	5613	SH	DEFINED	18	
5613								
TREDEGAR CORP	COM	894650100	54	3670	SH	DEFINED	01	3670
TREDEGAR CORP	COM	894650100	1200	82041	SH	OTHER	01	82041
TREDEGAR CORP	COM	894650100	2312	158025	SH	DEFINED	05	158025
TREDEGAR CORP	COM	894650100	116	7934	SH	DEFINED	08	7934
TREDEGAR CORP	COM	894650100	99	6800	SH	DEFINED	17	6800
TREX INC	COM	89531P105	10	300	SH	DEFINED	01	
25	275							
TREX INC	COM	89531P105	9	275	SH	OTHER	01	
275								
TREX INC	COM	89531P105	174	5106	SH	DEFINED	08	5106
TREX INC	COM	89531P105	123	3600	SH	DEFINED	17	3600
TRI CONTL CORP	COM	895436103	548	31882	SH	DEFINED	01	13213
18669								
TRI CONTL CORP	COM	895436103	128	7465	SH	OTHER	01	529
6936								
TRIAD HOSPITALS INC	COM	89579K109	453	14695	SH	DEFINED	01	13241
444	1010							
TRIAD HOSPITALS INC	COM	89579K109	66	2147	SH	OTHER	01	
2147								
TRIAD HOSPITALS INC	COM	89579K109	6543	212291	SH	DEFINED	05	212291
TRIAD HOSPITALS INC	COM	89579K109	195	6311	SH	DEFINED	17	6311
TRIAD GTY INC	COM	895925105	351	6657	SH	DEFINED	01	5439
18	1200							
TRIAD GTY INC	COM	895925105	36	675	SH	OTHER	01	
675								
TRIAD GTY INC	COM	895925105	3760	71287	SH	DEFINED	05	71287
TRIAD GTY INC	COM	895925105	74	1400	SH	DEFINED	08	1400
TRIARC COS INC	CL A	895927101	4	400	SH	DEFINED	08	400
TRIARC COS INC	CL A	895927101	676	61821	SH	DEFINED	17	61821
TRIARC COS INC	CL B SER 1	895927309	2704	246725	SH	DEFINED	05	246725
TRIARC COS INC	CL B SER 1	895927309	4	352	SH	DEFINED	08	352
TRIBUNE CO NEW	COM	896047107	31607	626623	SH	DEFINED	01	614113
12510								
TRIBUNE CO NEW	COM	896047107	23004	456076	SH	OTHER	01	416489
39587								
TRIBUNE CO NEW	COM	896047107	8968	177792	SH	DEFINED	05	177792
TRIBUNE CO NEW	COM	896047107	579	11484	SH	DEFINED	08	11484
TRIBUNE CO NEW	COM	896047107	1	18	SH	DEFINED	11	18
TRIBUNE CO NEW	COM	896047107	9	180	SH	OTHER	13	180
TRIBUNE CO NEW	COM	896047107	212	4200	SH	DEFINED	17	4200
TRIBUNE CO NEW	COM	896047107	76	1500	SH	DEFINED	18	

1500								
TRIBUNE CO NEW	SB DB EXCH2%	896047305	12677	144875	SH	DEFINED	08	144875
TRIBUNE CO NEW	SB DB EXCH2%	896047305	105	1200	SH	DEFINED	18	
1200								
TRIMBLE NAVIGATION LTD	COM	896239100	560	24362	SH	DEFINED	01	9062
15300								
TRIMBLE NAVIGATION LTD	COM	896239100	5	225	SH	OTHER	01	
225								
TRIMBLE NAVIGATION LTD	COM	896239100	5040	219300	SH	DEFINED	05	219300
TRIMBLE NAVIGATION LTD	COM	896239100	117	5094	SH	DEFINED	08	5094
TRIMBLE NAVIGATION LTD	COM	896239100	116	5042	SH	DEFINED	17	5042
TRINITY INDS INC	COM	896522109	50	1800	SH	DEFINED	01	1800
TRINITY INDS INC	COM	896522109	50	1795	SH	OTHER	01	1620
175								
TRINITY INDS INC	COM	896522109	2698	97052	SH	DEFINED	05	97052
TRINITY INDS INC	COM	896522109	235	8440	SH	DEFINED	08	8440
TRINITY INDS INC	COM	896522109	125	4500	SH	DEFINED	17	4500
TRIPATH TECHNOLOGY INC	COM	89672P104	130	32000	SH	DEFINED	01	32000
TRIPATH TECHNOLOGY INC	COM	89672P104	12	3000	SH	DEFINED	08	3000
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	313	42880	SH	DEFINED	01	39864
3016								
TRIQUINT SEMICONDUCTOR INC	COM	89674K103		34	SH	OTHER	01	
34								
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	4447	609172	SH	DEFINED	05	609172
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	373	51100	SH	DEFINED	08	51100
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	585	80093	SH	DEFINED	17	80093
TRIUMPH GROUP INC NEW	COM	896818101	135	4073	SH	DEFINED	01	3743
330								
TRIUMPH GROUP INC NEW	COM	896818101	2639	79845	SH	DEFINED	05	79845
TRIUMPH GROUP INC NEW	COM	896818101	86	2600	SH	DEFINED	08	2600
TRIUMPH GROUP INC NEW	COM	896818101	56	1700	SH	DEFINED	17	1700
TRIZEC PROPERTIES INC	COM	89687P107	185	10778	SH	DEFINED	08	10778
TRIZEC PROPERTIES INC	COM	89687P107	130	7600	SH	DEFINED	17	7600
TRIZEC HAHN CORP	DEB	3.000% 896938AB3	82	100000	PRN	DEFINED	08	100000
TRIZEC HAHN CORP	DEB	3.000% 896938AB3	82	100000	PRN	DEFINED	17	100000
TRUSTCO BK CORP N Y	COM	898349105	1055	78350	SH	DEFINED	01	78350
TRUSTCO BK CORP N Y	COM	898349105		25	SH	OTHER	01	
25								
TRUSTCO BK CORP N Y	COM	898349105	4139	307500	SH	DEFINED	05	307500
TRUSTCO BK CORP N Y	COM	898349105	105	7765	SH	DEFINED	08	7765
TUESDAY MORNING CORP	COM NEW	899035505	309	8978	SH	DEFINED	01	7204
1774								
TUESDAY MORNING CORP	COM NEW	899035505	6174	179151	SH	DEFINED	05	179151
TUESDAY MORNING CORP	COM NEW	899035505	95	2758	SH	DEFINED	08	2758
TUESDAY MORNING CORP	COM NEW	899035505	10	285	SH	DEFINED	17	285
TUPPERWARE CORP	COM	899896104	196	11027	SH	DEFINED	01	8952
2075								
TUPPERWARE CORP	COM	899896104	95	5321	SH	OTHER	01	491
4830								
TUPPERWARE CORP	COM	899896104	2161	121345	SH	DEFINED	05	121345
TUPPERWARE CORP	COM	899896104	220	12356	SH	DEFINED	08	12356
TUPPERWARE CORP	COM	899896104	819	46000	SH	DEFINED	17	46000
TURKISH INVT FD INC	COM	900145103	124	10000	SH	OTHER	01	
10000								
TV AZTECA S A DE C V	SPONSORED AD	901145102	887	94168	SH	DEFINED		94168
TV AZTECA S A DE C V	SPONSORED AD	901145102	1788	189757	SH	DEFINED	17	189757
24/7 REAL MEDIA INC	COM NEW	901314203	769	106000	SH	DEFINED	08	106000
24/7 REAL MEDIA INC	COM NEW	901314203	672	92662	SH	DEFINED	17	92662
TYCO INTL GROUP S A	DBCV	2.750% 902118BF4	7711	5670000	PRN	DEFINED	17	5670000
TYCO INTL GROUP S A	DBCV	3.125% 902118BG2	9012	6167000	PRN	DEFINED	08	6167000
TYCO INTL LTD NEW	COM	902124106	10310	359868	SH	DEFINED	01	311077
48791								
TYCO INTL LTD NEW	COM	902124106	11579	404142	SH	OTHER	01	153751
250391								
TYCO INTL LTD NEW	COM	902124106	36527	1274951	SH	DEFINED	05	1043851
231100								
TYCO INTL LTD NEW	COM	902124106	1273	44444	SH	DEFINED	08	44444
TYCO INTL LTD NEW	COM	902124106	945	33000	SH	CALL	DEFINED	33000
TYCO INTL LTD NEW	COM	902124106	381	13300	SH	PUT	DEFINED	13300
TYCO INTL LTD NEW	COM	902124106	366786	12802289	SH	DEFINED	11	9726315
3075974								
TYCO INTL LTD NEW	COM	902124106	16	565	SH	DEFINED	13	565
TYCO INTL LTD NEW	COM	902124106	2721	94962	SH	DEFINED	17	94962
TYLER TECHNOLOGIES INC	COM	902252105	209	21500	SH	DEFINED	01	21500
TYLER TECHNOLOGIES INC	COM	902252105	80	8230	SH	DEFINED	08	8230
TYSON FOODS INC	CL A	902494103	1044	57856	SH	DEFINED	01	57356
500								
TYSON FOODS INC	CL A	902494103	139	7681	SH	OTHER	01	2828
4853								
TYSON FOODS INC	CL A	902494103	13332	738618	SH	DEFINED	05	738618
TYSON FOODS INC	CL A	902494103	1412	78200	SH	DEFINED	08	78200
TYSON FOODS INC	CL A	902494103	1259	69751	SH	DEFINED	17	69751
UCBH HOLDINGS INC	COM	90262T308	1043	26045	SH	DEFINED	01	4545
21500								
UCBH HOLDINGS INC	COM	90262T308	8605	214919	SH	DEFINED	05	214919

UMPQUA HLDGS CORP	COM	904214103	23	1125 SH	DEFINED 01	1125
UMPQUA HLDGS CORP	COM	904214103	2368	117275 SH	DEFINED 05	117275
UMPQUA HLDGS CORP	COM	904214103	102	5034 SH	DEFINED 08	5034
UNIBANCO-UNIAO DE BANCOS BRA	GDR REP PFD	90458E107	14725	601771 SH	DEFINED 11	601771
UNIFI INC	COM	904677101	1	144 SH	DEFINED 01	144
UNIFI INC	COM	904677101	31	6951 SH	OTHER 01	
6951						
UNIFI INC	COM	904677101	22	5040 SH	DEFINED 08	5040
UNIFI INC	COM	904677101	599	135200 SH	DEFINED 17	135200
UNIFIRST CORP MASS	COM	904708104	3	100 SH	DEFINED 01	100
UNIFIRST CORP MASS	COM	904708104	165	6000 SH	DEFINED 08	6000
UNIFIRST CORP MASS	COM	904708104	119	4300 SH	DEFINED 17	4300
UNILEVER N V	N Y SHS NEW	904784709	2896	41710 SH	DEFINED 01	39363
2347						
UNILEVER N V	N Y SHS NEW	904784709	1950	28080 SH	OTHER 01	21679
6401						
UNILEVER N V	N Y SHS NEW	904784709		1 SH	DEFINED 05	1
UNILEVER N V	N Y SHS NEW	904784709	21	300 SH	DEFINED 08	300
UNILEVER N V	N Y SHS NEW	904784709	238	3421 SH	DEFINED 17	3421
UNILEVER N V	N Y SHS NEW	904784709	28	400 SH	DEFINED 18	
400						
UNION BANKSHARES CORP	COM	905399101	398	12336 SH	DEFINED 01	12336
UNION BANKSHARES CORP	COM	905399101	13	400 SH	OTHER 01	400
UNION BANKSHARES CORP	COM	905399101	45	1390 SH	DEFINED 08	1390
UNION PAC CORP	COM	907818108	13541	226369 SH	DEFINED 01	215070
11299						
UNION PAC CORP	COM	907818108	18987	317396 SH	OTHER 01	130946
186450						
UNION PAC CORP	COM	907818108	7247	121140 SH	DEFINED 05	121140
UNION PAC CORP	COM	907818108	300	5008 SH	DEFINED 08	5008
UNION PAC CORP	COM	907818108	7	125 SH	DEFINED 11	125
UNION PAC CORP	COM	907818108	566	9469 SH	DEFINED 17	9469
UNION PLANTERS CORP	COM	908068109	2719	91082 SH	DEFINED 01	22391
68691						
UNION PLANTERS CORP	COM	908068109	2952	98882 SH	OTHER 01	77214
21668						
UNION PLANTERS CORP	COM	908068109	3767	126197 SH	DEFINED 05	89897
36300						
UNION PLANTERS CORP	COM	908068109	1055	35348 SH	DEFINED 08	35348
UNION PLANTERS CORP	COM	908068109	1085	36356 SH	DEFINED 17	36356
UNIONBANCAL CORP	COM	908906100	71	1350 SH	DEFINED 01	1350
UNIONBANCAL CORP	COM	908906100	16	300 SH	OTHER 01	300
UNIONBANCAL CORP	COM	908906100	26	500 SH	DEFINED 05	500
UNIONBANCAL CORP	COM	908906100	189	3600 SH	DEFINED 08	3600
UNIONBANCAL CORP	COM	908906100	197	3764 SH	DEFINED 17	3764
UNISOURCE ENERGY CORP	COM	909205106	182	7400 SH	DEFINED 01	1408
5992						
UNISOURCE ENERGY CORP	COM	909205106	10	408 SH	OTHER 01	
408						
UNISOURCE ENERGY CORP	COM	909205106	3483	141775 SH	DEFINED 05	141775
UNISOURCE ENERGY CORP	COM	909205106	18	750 SH	DEFINED 08	750
UNISYS CORP	COM	909214108	655	45891 SH	DEFINED 01	23591
22300						
UNISYS CORP	COM	909214108	394	27575 SH	OTHER 01	6000
21575						
UNISYS CORP	COM	909214108	36022	2522514 SH	DEFINED 05	2522514
UNISYS CORP	COM	909214108	197	13784 SH	DEFINED 08	13784
UNISYS CORP	COM	909214108	42	2930 SH	DEFINED 17	2930
UNIT CORP	COM	909218109	419	15270 SH	DEFINED 01	4520
10750						
UNIT CORP	COM	909218109	14	500 SH	OTHER 01	
500						
UNIT CORP	COM	909218109	5228	190650 SH	DEFINED 05	190650
UNIT CORP	COM	909218109	148	5400 SH	DEFINED 17	5400
UNITED AUTO GROUP INC	COM	909440109	198	7254 SH	DEFINED 08	7254
UNITED AUTO GROUP INC	COM	909440109	118	4300 SH	DEFINED 17	4300
UNITED BANKSHARES INC WEST V	COM	909907107	3016	98869 SH	DEFINED 01	89769
6643 2457						
UNITED BANKSHARES INC WEST V	COM	909907107	166	5457 SH	OTHER 01	
5457						
UNITED BANKSHARES INC WEST V	COM	909907107	5710	187200 SH	DEFINED 05	187200
UNITED DEFENSE INDS INC	COM	91018B104	1	30 SH	OTHER 01	
30						
UNITED DEFENSE INDS INC	COM	91018B104	3	100 SH	DEFINED 08	100
UNITED DEFENSE INDS INC	COM	91018B104	197	6200 SH	DEFINED 17	6200
UNITED DOMINION REALTY TR IN	COM	910197102	3267	166539 SH	DEFINED 01	163293
3246						
UNITED DOMINION REALTY TR IN	COM	910197102	1163	59292 SH	OTHER 01	41746
17546						
UNITED DOMINION REALTY TR IN	COM	910197102	5153	262625 SH	DEFINED 05	262625
UNITED DOMINION REALTY TR IN	COM	910197102	1112	56681 SH	DEFINED 17	56681
UNITED MICROELECTRONICS CORP	SPONSORED AD	910873207	159	30600 SH	DEFINED 08	30600
UNITED MICROELECTRONICS CORP	SPONSORED AD	910873207	21	3949 SH	DEFINED 17	3949
UNITED NAT FOODS INC	COM	911163103	53	1100 SH	DEFINED 01	1100
UNITED NAT FOODS INC	COM	911163103	12	250 SH	OTHER 01	250

UNITED NAT FOODS INC	COM	911163103	3997	82625	SH	DEFINED 05	82625
UNITED NAT FOODS INC	COM	911163103	52	1080	SH	DEFINED 08	1080
UNITED NAT FOODS INC	COM	911163103	900	18600	SH	DEFINED 17	18600
UNITED ONLINE INC	COM	911268100	1	52	SH	OTHER 01	52
UNITED ONLINE INC	COM	911268100	396	23552	SH	DEFINED 08	23552
UNITED ONLINE INC	COM	911268100	201	11932	SH	DEFINED 17	11932
UNITED PARCEL SERVICE INC 1475	CL B	911312106	121478	1739374	SH	DEFINED 01	1737899
UNITED PARCEL SERVICE INC 297906	CL B	911312106	32091	459500	SH	OTHER 01	161594
UNITED PARCEL SERVICE INC 64700	CL B	911312106	50674	725578	SH	DEFINED 05	660878
UNITED PARCEL SERVICE INC	CL B	911312106	3423	49008	SH	DEFINED 08	49008
UNITED PARCEL SERVICE INC	CL B	911312106	10	144	SH	DEFINED 11	144
UNITED PARCEL SERVICE INC	CL B	911312106	7690	110110	SH	DEFINED 13	110110
UNITED PARCEL SERVICE INC	CL B	911312106	935	13390	SH	DEFINED 17	13390
UNITED RENTALS INC	COM	911363109	846	47619	SH	DEFINED	47619
UNITED RENTALS INC	COM	911363109	268	15075	SH	DEFINED 01	15075
UNITED RENTALS INC	COM	911363109	2942	165539	SH	DEFINED 05	165539
UNITED RENTALS INC	COM	911363109	93	5220	SH	DEFINED 08	5220
UNITED STATES CELLULAR CORP	COM	911684108	19	500	SH	OTHER 01	500
UNITED STATES CELLULAR CORP	COM	911684108	255	6600	SH	DEFINED 08	6600
UNITED STATES CELLULAR CORP	COM	911684108	255	6600	SH	DEFINED 17	6600
UNITED STATES STL CORP NEW 800	COM	912909108	1695	45492	SH	DEFINED 01	44692
UNITED STATES STL CORP NEW 1375	COM	912909108	99	2650	SH	OTHER 01	1275
UNITED STATES STL CORP NEW	COM	912909108	2162	58006	SH	DEFINED 05	58006
UNITED STATES STL CORP NEW	COM	912909108	19	500	SH	DEFINED 08	500
UNITED STATES STL CORP NEW	COM	912909108	119	3200	SH	DEFINED 17	3200
UNITED STATES STL CORP NEW	PFD CV B 7%	912909207	3040	24520	SH	DEFINED 08	24520
UNITED STATES STL CORP NEW	PFD CV B 7%	912909207	577	4650	SH	DEFINED 17	4650
UNITED STATIONERS INC 26000	COM	913004107	1351	32090	SH	DEFINED 01	6090
UNITED STATIONERS INC 1375	COM	913004107	58	1375	SH	OTHER 01	
UNITED STATIONERS INC	COM	913004107	6804	161625	SH	DEFINED 05	161625
UNITED STATIONERS INC	COM	913004107	28	669	SH	DEFINED 08	669
UNITED STATIONERS INC	COM	913004107	177	4200	SH	DEFINED 17	4200
UNITED SURGICAL PARTNERS INT	COM	913016309	129	3818	SH	DEFINED	3818
UNITED SURGICAL PARTNERS INT 10175 1700	COM	913016309	519	15315	SH	DEFINED 01	3440
UNITED SURGICAL PARTNERS INT 925	COM	913016309	31	925	SH	OTHER 01	
UNITED SURGICAL PARTNERS INT	COM	913016309	4180	123275	SH	DEFINED 05	123275
UNITED SURGICAL PARTNERS INT	COM	913016309	115	3402	SH	DEFINED 08	3402
UNITED SURGICAL PARTNERS INT	COM	913016309	166	4893	SH	DEFINED 17	4893
UNITED TECHNOLOGIES CORP	COM	913017109	3	40	SH	DEFINED	40
UNITED TECHNOLOGIES CORP 36611	COM	913017109	147365	1707590	SH	DEFINED 01	1670979
UNITED TECHNOLOGIES CORP 388557	COM	913017109	65428	758149	SH	OTHER 01	369592
UNITED TECHNOLOGIES CORP 53800	COM	913017109	89557	1037745	SH	DEFINED 05	983945
UNITED TECHNOLOGIES CORP	COM	913017109	3557	41212	SH	DEFINED 08	41212
UNITED TECHNOLOGIES CORP	COM	913017109	4634	53700	SH	CALL DEFINED 08	53700
UNITED TECHNOLOGIES CORP	COM	913017109	9	100	SH	DEFINED 11	100
UNITED TECHNOLOGIES CORP 52	COM	913017109	22	255	SH	DEFINED 13	203
UNITED TECHNOLOGIES CORP 28	COM	913017109	2	28	SH	OTHER 13	
UNITED TECHNOLOGIES CORP	COM	913017109	619	7178	SH	DEFINED 17	7178
UNITED TECHNOLOGIES CORP 10635	COM	913017109	918	10635	SH	DEFINED 18	
UNITED THERAPEUTICS CORP DEL	COM	91307C102	24	1000	SH	OTHER 01	1000
UNITED THERAPEUTICS CORP DEL	COM	91307C102	60	2508	SH	DEFINED 08	2508
UNITED THERAPEUTICS CORP DEL	COM	91307C102	1015	42586	SH	DEFINED 17	42586
UNITED THERAPEUTICS CORP DEL	COM	91307C102	295	12400	SH	PUT DEFINED 17	12400
UNITEDHEALTH GROUP INC	COM	91324P102	4	60	SH	DEFINED	60
UNITEDHEALTH GROUP INC 18828	COM	91324P102	112554	1746644	SH	DEFINED 01	1727816
UNITEDHEALTH GROUP INC 161546	COM	91324P102	19993	310256	SH	OTHER 01	148710
UNITEDHEALTH GROUP INC 47600	COM	91324P102	27219	422393	SH	DEFINED 05	374793
UNITEDHEALTH GROUP INC	COM	91324P102	449	6970	SH	DEFINED 08	6970
UNITEDHEALTH GROUP INC 7356439	COM	91324P102	2013355	31243871	SH	DEFINED 11	23887432
UNITEDHEALTH GROUP INC 200	COM	91324P102	13	200	SH	DEFINED 13	
UNITEDHEALTH GROUP INC	COM	91324P102	22914	355586	SH	DEFINED 17	355586
UNITEDGLOBALCOM	CL A	913247508	10	1120	SH	DEFINED 01	1120
UNITEDGLOBALCOM	CL A	913247508	9	1112	SH	DEFINED 05	1112
UNITEDGLOBALCOM	CL A	913247508	1	100	SH	DEFINED 08	100
UNITEDGLOBALCOM	CL A	913247508	30	3508	SH	DEFINED 17	3508

UNITEDGLOBALCOM 13376	CL A	913247508	114	13376 SH	DEFINED 18	
UNITRIN INC	COM	913275103	3259	75962 SH	DEFINED 01	75962
UNITRIN INC 6895	COM	913275103	474	11045 SH	OTHER 01	4150
UNITRIN INC	COM	913275103	6046	140924 SH	DEFINED 05	140924
UNITRIN INC	COM	913275103	51	1200 SH	DEFINED 08	1200
UNITRIN INC	COM	913275103	51	1200 SH	DEFINED 17	1200
UNIVERSAL AMERN FINL CORP	COM	913377107	154	12800 SH	DEFINED 08	12800
UNIVERSAL AMERN FINL CORP	COM	913377107	154	12800 SH	DEFINED 17	12800
UNIVERSAL COMPRESSION HLDGS	COM	913431102	63	1900 SH	DEFINED 01	1900
UNIVERSAL COMPRESSION HLDGS	COM	913431102	63	1900 SH	DEFINED 05	1900
UNIVERSAL COMPRESSION HLDGS	COM	913431102	99	3000 SH	DEFINED 08	3000
UNIVERSAL CORP VA	COM	913456109	1436	28256 SH	DEFINED 01	28256
UNIVERSAL CORP VA 2823	COM	913456109	3015	59323 SH	OTHER 01	56500
UNIVERSAL CORP VA	COM	913456109	2647	52077 SH	DEFINED 05	52077
UNIVERSAL CORP VA	COM	913456109	138	2720 SH	DEFINED 08	2720
UNIVERSAL CORP VA	COM	913456109	264	5200 SH	DEFINED 17	5200
UNIVERSAL FST PRODS INC 11000	COM	913543104	425	13825 SH	DEFINED 01	2825
UNIVERSAL FST PRODS INC 75	COM	913543104	2	75 SH	OTHER 01	
UNIVERSAL FST PRODS INC	COM	913543104	2593	84425 SH	DEFINED 05	84425
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	60	1775 SH	DEFINED 01	1775
UNIVERSAL HEALTH RLTY INCM T 975	SH BEN INT	91359E105	297	8825 SH	OTHER 01	7850
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	214	6360 SH	DEFINED 08	6360
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	145	4300 SH	DEFINED 17	4300
UNIVERSAL HLTH SVCS INC 500	CL B	913903100	329	7150 SH	DEFINED 01	6650
UNIVERSAL HLTH SVCS INC 200	CL B	913903100	60	1300 SH	OTHER 01	1100
UNIVERSAL HLTH SVCS INC	CL B	913903100	5551	120490 SH	DEFINED 05	120490
UNIVERSAL HLTH SVCS INC	CL B	913903100	528	11450 SH	DEFINED 08	11450
UNIVERSAL HLTH SVCS INC	CL B	913903100	537	11660 SH	DEFINED 17	11660
UNIVISION COMMUNICATIONS INC	CL A	914906102	1922	58216 SH	DEFINED 01	58216
UNIVISION COMMUNICATIONS INC 3315	CL A	914906102	245	7435 SH	OTHER 01	4120
UNIVISION COMMUNICATIONS INC	CL A	914906102	11777	356779 SH	DEFINED 05	356779
UNIVISION COMMUNICATIONS INC	CL A	914906102	10423	315754 SH	DEFINED 08	315754
UNIVISION COMMUNICATIONS INC	CL A	914906102	5	164 SH	DEFINED 11	164
UNIVISION COMMUNICATIONS INC	CL A	914906102	729	22081 SH	DEFINED 17	22081
UNOCAL CORP 632	COM	915289102	2173	58285 SH	DEFINED 01	57653
UNOCAL CORP 35546	COM	915289102	3016	80893 SH	OTHER 01	45347
UNOCAL CORP	COM	915289102	5163	138499 SH	DEFINED 05	138499
UNOCAL CORP	COM	915289102	555	14900 SH	DEFINED 08	14900
UNOCAL CORP	COM	915289102	615	16489 SH	DEFINED 17	16489
UNOVA INC	COM	91529B106	108	5000 SH	DEFINED 01	5000
UNOVA INC	COM	91529B106	43	2000 SH	OTHER 01	2000
UNOVA INC	COM	91529B106	182	8400 SH	DEFINED 08	8400
UNOVA INC	COM	91529B106	211	9745 SH	DEFINED 17	9745
UNUMPROVIDENT CORP	COM	91529Y106	1541	105336 SH	DEFINED 01	105336
UNUMPROVIDENT CORP 29577	COM	91529Y106	567	38773 SH	OTHER 01	9196
UNUMPROVIDENT CORP 138600	COM	91529Y106	4430	302834 SH	DEFINED 05	164234
UNUMPROVIDENT CORP	COM	91529Y106	231	15776 SH	DEFINED 08	15776
UNUMPROVIDENT CORP	COM	91529Y106	45	3077 SH	DEFINED 17	3077
URBAN OUTFITTERS INC 10406	COM	917047102	732	15225 SH	DEFINED 01	4819
URBAN OUTFITTERS INC 394	COM	917047102	19	394 SH	OTHER 01	
URBAN OUTFITTERS INC	COM	917047102	8409	174975 SH	DEFINED 05	174975
URBAN OUTFITTERS INC	COM	917047102	72	1502 SH	DEFINED 08	1502
URBAN OUTFITTERS INC	COM	917047102	466	9700 SH	DEFINED 17	9700
URBAN OUTFITTERS INC 340	COM	917047102	16	340 SH	DEFINED 18	
USF CORP	COM	91729Q101	4202	122475 SH	DEFINED 05	122475
USF CORP	COM	91729Q101	58	1696 SH	DEFINED 08	1696
USF CORP	COM	91729Q101	46	1341 SH	DEFINED 17	1341
UTILITIES HOLDRS TR	DEPOSITRY RC	918019100	60122	729461 SH	DEFINED 08	729461
UTSTARCOM INC	NOTE 0.875%	918076AB6	702	500000 PRN	DEFINED 08	500000
UTSTARCOM INC	NOTE 0.875%	918076AB6	2096	1493000 PRN	DEFINED 17	1493000
UTSTARCOM INC 15000000	NOTE 0.875%	918076AB6	21056	15000000 PRN	OTHER 17	
UTSTARCOM INC 6344	COM	918076100	21344	742405 SH	DEFINED 01	736061
UTSTARCOM INC 300 131	COM	918076100	155	5375 SH	OTHER 01	4944
UTSTARCOM INC	COM	918076100	6684	232489 SH	DEFINED 05	232489
UTSTARCOM INC	COM	918076100	143362	4986519 SH	DEFINED 08	4986519
UTSTARCOM INC	COM	918076100	426	14808 SH	DEFINED 17	14808

UTSTARCOM INC 26005	COM	918076100	748	26005 SH	DEFINED	18	
VA SOFTWARE CORP	COM	91819B105	31	10902 SH	DEFINED	17	10902
VCA ANTECH INC 2300	COM	918194101	592	16612 SH	DEFINED	01	14312
VCA ANTECH INC	COM	918194101	8398	235691 SH	DEFINED	05	235691
VCA ANTECH INC	COM	918194101	222	6236 SH	DEFINED	08	6236
V F CORP 3435	COM	918204108	1352	28952 SH	DEFINED	01	25517
V F CORP 2815	COM	918204108	1258	26930 SH	OTHER	01	24115
V F CORP	COM	918204108	2346	50225 SH	DEFINED	05	50225
V F CORP	COM	918204108	795	17028 SH	DEFINED	08	17028
V F CORP	COM	918204108	219	4700 SH	DEFINED	17	4700
VALASSIS COMMUNICATIONS INC	COM	918866104	115	3775 SH	DEFINED	01	3775
VALASSIS COMMUNICATIONS INC 1285	COM	918866104	39	1285 SH	OTHER	01	
VALASSIS COMMUNICATIONS INC	COM	918866104	3290	108210 SH	DEFINED	05	108210
VALASSIS COMMUNICATIONS INC	COM	918866104	92	3040 SH	DEFINED	08	3040
VALENCE TECHNOLOGY INC	COM	918914102	1	270 SH	OTHER	01	270
VALENCE TECHNOLOGY INC	COM	918914102	47	10604 SH	DEFINED	08	10604
VALEANT PHARMACEUTICALS INTL	COM	91911X104	18342	768400 SH	DEFINED	01	768400
VALEANT PHARMACEUTICALS INTL	COM	91911X104	4123	172720 SH	DEFINED	05	172720
VALEANT PHARMACEUTICALS INTL	COM	91911X104	1701	71250 SH	DEFINED	08	71250
VALEANT PHARMACEUTICALS INTL	COM	91911X104	1578	66100 SH	CALL DEFINED	08	66100
VALEANT PHARMACEUTICALS INTL	COM	91911X104	2387	100000 SH	PUT DEFINED	08	100000
VALEANT PHARMACEUTICALS INTL	COM	91911X104	415	17385 SH	DEFINED	17	17385
VALERO L P	COM UT LTD P	91913W104	299	5460 SH	DEFINED	01	5460
VALERO L P 3000	COM UT LTD P	91913W104	164	3000 SH	OTHER	01	
VALERO ENERGY CORP NEW 2050	COM	91913Y100	1530	25518 SH	DEFINED	01	23468
VALERO ENERGY CORP NEW 5696	COM	91913Y100	862	14372 SH	OTHER	01	8676
VALERO ENERGY CORP NEW	COM	91913Y100	15890	265009 SH	DEFINED	05	265009
VALERO ENERGY CORP NEW	COM	91913Y100	30	500 SH	DEFINED	08	500
VALERO ENERGY CORP NEW	COM	91913Y100	1655	27600 SH	CALL DEFINED	08	27600
VALERO ENERGY CORP NEW	COM	91913Y100	845	14100 SH	DEFINED	17	14100
VALMONT INDS INC 1650	COM	920253101	79	3950 SH	DEFINED	01	2300
VALMONT INDS INC 350	COM	920253101	7	350 SH	OTHER	01	
VALMONT INDS INC	COM	920253101	2026	101425 SH	DEFINED	05	101425
VALMONT INDS INC	COM	920253101	64	3200 SH	DEFINED	08	3200
VALSPAR CORP	COM	920355104	97	1980 SH	DEFINED	01	1980
VALSPAR CORP 175	COM	920355104	9	175 SH	OTHER	01	
VALSPAR CORP	COM	920355104	5193	105482 SH	DEFINED	05	105482
VALSPAR CORP	COM	920355104	145	2940 SH	DEFINED	08	2940
VALUECLICK INC	COM	92046N102	158	14651 SH	DEFINED	01	14651
VALUECLICK INC	COM	92046N102	429	39704 SH	DEFINED	08	39704
VALUECLICK INC	COM	92046N102	310	28661 SH	DEFINED	17	28661
VALUEVISION MEDIA INC 1961	CL A	92047K107	153	9940 SH	DEFINED	01	7979
VALUEVISION MEDIA INC	CL A	92047K107	3081	200719 SH	DEFINED	05	200719
VALUEVISION MEDIA INC	CL A	92047K107	150	9790 SH	DEFINED	08	9790
VALUEVISION MEDIA INC	CL A	92047K107	102	6650 SH	DEFINED	17	6650
VAN KAMPEN CALIF MUN TR	SH BEN INT	920910106	123	12300 SH	DEFINED	01	12300
VAN KAMPEN TR INSD MUNS	COM	920928108	193	11534 SH	DEFINED	01	11534
VAN KAMPEN TR INSD MUNS 3159	COM	920928108	53	3159 SH	OTHER	01	
VAN KAMPEN TR INVT GRADE MUN	COM	920929106	50	3034 SH	DEFINED	01	3034
VAN KAMPEN TR INVT GRADE MUN 3890	COM	920929106	274	16790 SH	OTHER	01	12900
VAN KAMPEN SENIOR INCOME TR	COM	920961109	96	11000 SH	DEFINED	01	11000
VAN KAMPEN SENIOR INCOME TR 2500	COM	920961109	486	55500 SH	OTHER	01	53000
VAN KAMPEN ADVANTAGE MUN INC	SH BEN INT	921124103	402	23875 SH	DEFINED	01	23875
VANS INC	COM	921930103	76	5120 SH	DEFINED	08	5120
VANS INC	COM	921930103	213	14400 SH	DEFINED	17	14400
VARCO INTL INC DEL 900	COM	922122106	208	11525 SH	DEFINED	01	10625
VARCO INTL INC DEL 225	COM	922122106	4	225 SH	OTHER	01	
VARCO INTL INC DEL	COM	922122106	5353	297208 SH	DEFINED	05	297208
VARCO INTL INC DEL	COM	922122106	321	17850 SH	DEFINED	17	17850
VARCO INTL INC DEL 3000	COM	922122106	54	3000 SH	DEFINED	18	
VARIAN MED SYS INC	COM	92220P105	396	4589 SH	DEFINED	01	4589
VARIAN MED SYS INC 8250	COM	92220P105	798	9250 SH	OTHER	01	1000
VARIAN MED SYS INC	COM	92220P105	12299	142497 SH	DEFINED	05	142497
VARIAN MED SYS INC	COM	92220P105	423	4900 SH	DEFINED	08	4900
VARIAN MED SYS INC	COM	92220P105	5610	65000 SH	CALL DEFINED	08	65000
VARIAN MED SYS INC	COM	92220P105	40566	470000 SH	PUT DEFINED	08	470000

VARIAN MED SYS INC	COM	92220P105	2	20	SH	DEFINED	11	20
VARIAN MED SYS INC	COM	92220P105	597	6912	SH	DEFINED	17	6912
VARIAN INC	COM	922206107	118	2930	SH	DEFINED	01	2930
VARIAN INC	COM	922206107	169	4200	SH	OTHER	01	
4200								
VARIAN INC	COM	922206107	2897	72120	SH	DEFINED	05	72120
VARIAN INC	COM	922206107	1596	39719	SH	DEFINED	08	39719
VARIAN INC	COM	922206107	125	3104	SH	DEFINED	17	3104
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	635	15137	SH	DEFINED	01	5912
9225								
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	126	3000	SH	OTHER	01	
3000								
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	8405	200304	SH	DEFINED	05	200304
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	114	2724	SH	DEFINED	08	2724
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	43	1021	SH	DEFINED	17	1021
VASOMEDICAL INC	COM	922321104	2	1500	SH	OTHER	01	
1500								
VASOMEDICAL INC	COM	922321104	114	75000	SH	DEFINED	08	75000
VECTREN CORP	COM	92240G101	181	7337	SH	DEFINED	01	5206
2131								
VECTREN CORP	COM	92240G101	359	14562	SH	OTHER	01	13322
1240								
VECTREN CORP	COM	92240G101	3877	157145	SH	DEFINED	05	157145
VECTREN CORP	COM	92240G101	30	1200	SH	DEFINED	08	1200
VEECO INSTRS INC DEL	COM	922417100	350	12467	SH	DEFINED	01	7867
4100								
500								
VEECO INSTRS INC DEL	COM	922417100	3483	124125	SH	DEFINED	05	124125
VEECO INSTRS INC DEL	COM	922417100	48	1710	SH	DEFINED	08	1710
VENTAS INC	COM	92276F100	817	29733	SH	DEFINED	01	29733
VENTAS INC	COM	92276F100	2	62	SH	OTHER	01	
62								
VENTAS INC	COM	92276F100	379	13800	SH	DEFINED	08	13800
VENTAS INC	COM	92276F100	1450	52778	SH	DEFINED	17	52778
VENTANA MED SYS INC	COM	92276H106	280	6838	SH	DEFINED	01	6838
VENTANA MED SYS INC	COM	92276H106	98	2404	SH	DEFINED	08	2404
VANGUARD INDEX TR	STK MRK VIPE	922908769	1662	15205	SH	DEFINED	01	15205
VANGUARD INDEX TR	STK MRK VIPE	922908769	380	3477	SH	OTHER	01	3477
VENATOR GROUP INC	NOTE 5.500%	922944AB9	396	240000	PRN	DEFINED	17	240000
VERITY INC	COM	92343C106	170	12450	SH	DEFINED	01	3540
8910								
VERITY INC	COM	92343C106	5	365	SH	OTHER	01	
365								
VERITY INC	COM	92343C106	2256	165050	SH	DEFINED	05	165050
VERITY INC	COM	92343C106	54	3958	SH	DEFINED	08	3958
VERITY INC	COM	92343C106	1844	134893	SH	DEFINED	17	134893
VERISIGN INC	COM	92343E102	267	16110	SH	DEFINED	01	16110
VERISIGN INC	COM	92343E102	88	5290	SH	OTHER	01	4745
545								
VERISIGN INC	COM	92343E102	33	2005	SH	DEFINED	05	2005
VERISIGN INC	COM	92343E102	36	2200	SH	DEFINED	08	2200
VERISIGN INC	COM	92343E102	179	10765	SH	DEFINED	17	10765
VERITAS DGC INC	COM	92343P107	917	44300	SH	DEFINED	01	10064
34236								
VERITAS DGC INC	COM	92343P107	26	1264	SH	OTHER	01	
1264								
VERITAS DGC INC	COM	92343P107	3505	169300	SH	DEFINED	05	169300
VERITAS DGC INC	COM	92343P107	190	9196	SH	DEFINED	08	9196
VERITAS DGC INC	COM	92343P107	141	6800	SH	DEFINED	17	6800
VERIZON COMMUNICATIONS	COM	92343V104	4	110	SH	DEFINED		110
VERIZON COMMUNICATIONS	COM	92343V104	206836	5660537	SH	DEFINED	01	5475242
185295								
VERIZON COMMUNICATIONS	COM	92343V104	114228	3126118	SH	OTHER	01	1621221
1504897								
VERIZON COMMUNICATIONS	COM	92343V104	137826	3771921	SH	DEFINED	05	3515921
256000								
VERIZON COMMUNICATIONS	COM	92343V104	11479	314154	SH	DEFINED	08	314154
VERIZON COMMUNICATIONS	COM	92343V104	12551	343500	SH CALL	DEFINED	08	343500
VERIZON COMMUNICATIONS	COM	92343V104	23020	630000	SH PUT	DEFINED	08	630000
VERIZON COMMUNICATIONS	COM	92343V104	54	1470	SH	DEFINED	13	1470
VERIZON COMMUNICATIONS	COM	92343V104	3835	104967	SH	OTHER	13	104847
120								
VERIZON COMMUNICATIONS	COM	92343V104	431	11784	SH	DEFINED	17	11784
VERIZON COMMUNICATIONS	COM	92343V104	14616	400000	SH	OTHER	17	
400000								
VERIZON COMMUNICATIONS	COM	92343V104	9135	250000	SH CALL	DEFINED	17	250000
VERIZON COMMUNICATIONS	COM	92343V104	9135	250000	SH PUT	DEFINED	17	250000
VERIZON COMMUNICATIONS	COM	92343V104	320	8750	SH	DEFINED	18	
8750								
VERITAS SOFTWARE CO	COM	923436109	1460	54265	SH	DEFINED	01	49915
4350								
VERITAS SOFTWARE CO	COM	923436109	691	25688	SH	OTHER	01	16204
9484								
VERITAS SOFTWARE CO	COM	923436109	6423	238667	SH	DEFINED	05	212967
25700								
VERITAS SOFTWARE CO	COM	923436109	2051	76204	SH	DEFINED	08	76204

VISTEON CORP 3017	COM	92839U107	46	4778 SH	OTHER	01	1761
VISTEON CORP	COM	92839U107	584	61070 SH	DEFINED	05	61070
VISTEON CORP	COM	92839U107	269	28100 SH	DEFINED	08	28100
VISTEON CORP	COM	92839U107	383	40000 SH	CALL	DEFINED	40000
VISTEON CORP	COM	92839U107	413	43200 SH	DEFINED	17	43200
VISTEON CORP 5000	COM	92839U107	48	5000 SH	DEFINED	18	
VISX INC DEL	COM	92844S105	106	5425 SH	DEFINED	01	5425
VISX INC DEL 200	COM	92844S105	4	200 SH	OTHER	01	
VISX INC DEL	COM	92844S105	1954	100102 SH	DEFINED	05	100102
VISX INC DEL	COM	92844S105	211	10834 SH	DEFINED	08	10834
VISX INC DEL	COM	92844S105	35	1800 SH	DEFINED	17	1800
VITAL IMAGES INC	COM	92846N104	101	10000 SH	DEFINED	01	10000
VITAL IMAGES INC 13000	COM	92846N104	131	13000 SH	OTHER	01	
VITAL IMAGES INC	COM	92846N104	19	1856 SH	DEFINED	08	1856
VITAL SIGNS INC 3300	COM	928469105	170	5050 SH	DEFINED	01	1750
VITAL SIGNS INC	COM	928469105	1955	58175 SH	DEFINED	05	58175
VITAL SIGNS INC	COM	928469105	205	6100 SH	DEFINED	08	6100
VITAL SIGNS INC	COM	928469105	202	6000 SH	DEFINED	17	6000
VITRIA TECHNOLOGY	COM NEW	92849Q401	22	3744 SH	DEFINED	08	3744
VITRIA TECHNOLOGY	COM NEW	92849Q401	565	96087 SH	DEFINED	17	96087
VITESSE SEMICONDUCTOR CORP	SDCV 4.000%	928497AB2	673	680000 PRN	DEFINED	17	680000
VITESSE SEMICONDUCTOR CORP	COM	928497106	51	7133 SH	DEFINED	01	7133
VITESSE SEMICONDUCTOR CORP	COM	928497106	5	680 SH	OTHER	01	680
VITESSE SEMICONDUCTOR CORP	COM	928497106	451	63515 SH	DEFINED	17	63515
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	17	640 SH	DEFINED	01	640
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	8	320 SH	OTHER	01	320
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	4736	178458 SH	DEFINED	08	178458
VIVUS INC	COM	928551100	91	14800 SH	DEFINED	01	14800
VIVUS INC	COM	928551100	48	7730 SH	DEFINED	08	7730
VODAFONE GROUP PLC NEW 18870	SPONSORED AD	92857W100	6179	258547 SH	DEFINED	01	239677
VODAFONE GROUP PLC NEW 255222	SPONSORED AD	92857W100	10513	439859 SH	OTHER	01	184637
VODAFONE GROUP PLC NEW	SPONSORED AD	92857W100	160	6694 SH	DEFINED	17	6694
VODAFONE GROUP PLC NEW 1500	SPONSORED AD	92857W100	36	1500 SH	DEFINED	18	
VOLT INFORMATION SCIENCES IN 4500	COM	928703107	126	5150 SH	DEFINED	01	650
VOLT INFORMATION SCIENCES IN	COM	928703107	1576	64500 SH	DEFINED	05	64500
VORNADO RLTY TR	SH BEN INT	929042109	998	16500 SH	DEFINED	01	16500
VORNADO RLTY TR 810	SH BEN INT	929042109	299	4940 SH	OTHER	01	4130
VORNADO RLTY TR	SH BEN INT	929042109	18	300 SH	DEFINED	05	300
VORNADO RLTY TR	SH BEN INT	929042109	351	5800 SH	DEFINED	08	5800
VORNADO RLTY TR	SH BEN INT	929042109	91	1500 SH	DEFINED	17	1500
VULCAN MATLS CO 92100	COM	929160109	4926	103829 SH	DEFINED	01	11729
VULCAN MATLS CO 24350	COM	929160109	1715	36150 SH	OTHER	01	11800
VULCAN MATLS CO	COM	929160109	2292	48315 SH	DEFINED	05	48315
VULCAN MATLS CO	COM	929160109	479	10100 SH	DEFINED	08	10100
WFS FINL INC	COM	92923B106	237	5463 SH	DEFINED	08	5463
WFS FINL INC	COM	92923B106	906	20925 SH	DEFINED	17	20925
WCI CMNTYS INC	COM	92923C104	13	510 SH	OTHER	01	510
WCI CMNTYS INC	COM	92923C104	249	9936 SH	DEFINED	05	9936
WCI CMNTYS INC	COM	92923C104	80	3200 SH	DEFINED	08	3200
WCI CMNTYS INC	COM	92923C104	7103	283796 SH	DEFINED	11	283796
WCI CMNTYS INC	COM	92923C104	175	7000 SH	DEFINED	17	7000
WD-40 CO 400	COM	929236107	3102	88623 SH	DEFINED	01	88223
WD-40 CO 600	COM	929236107	66	1895 SH	OTHER	01	1295
WD-40 CO	COM	929236107	2457	70200 SH	DEFINED	05	70200
WGL HLDGS INC 1450	COM	92924F106	625	20764 SH	DEFINED	01	19314
WGL HLDGS INC 1200	COM	92924F106	266	8850 SH	OTHER	01	7650
WGL HLDGS INC	COM	92924F106	3033	100760 SH	DEFINED	05	100760
W-H ENERGY SVCS INC 2300	COM	92925E108	62	4275 SH	DEFINED	01	1975
W-H ENERGY SVCS INC	COM	92925E108	1679	116025 SH	DEFINED	05	116025
W HLDG CO INC	COM	929251106	5	259 SH	DEFINED	01	259
W HLDG CO INC	COM	929251106	264	14138 SH	DEFINED	08	14138
WMS INDS INC	COM	929297109	35	1135 SH	DEFINED	01	1135
WMS INDS INC	COM	929297109	3964	127865 SH	DEFINED	05	127865
WMS INDS INC	COM	929297109	47	1512 SH	DEFINED	08	1512
WMS INDS INC	COM	929297109	3637	117308 SH	DEFINED	11	117308
W P CAREY & CO LLC	COM	92930Y107	233	7530 SH	DEFINED	01	7530
W P CAREY & CO LLC 1919	COM	92930Y107	255	8235 SH	OTHER	01	6316

W P CAREY & CO LLC	COM	92930Y107	176	5700 SH	DEFINED 08	5700
WPS RESOURCES CORP 1500	COM	92931B106	167	3496 SH	DEFINED 01	1996
WPS RESOURCES CORP 8750	COM	92931B106	747	15622 SH	OTHER 01	6872
WPS RESOURCES CORP	COM	92931B106	3641	76173 SH	DEFINED 05	76173
WSFS FINL CORP	COM	929328102	8	154 SH	DEFINED 01	154
WSFS FINL CORP	COM	929328102	351	7000 SH	DEFINED 08	7000
WSFS FINL CORP	COM	929328102	301	6000 SH	DEFINED 17	6000
WABASH NATL CORP 17950	COM	929566107	625	26500 SH	DEFINED 01	8550
WABASH NATL CORP 25	COM	929566107	1	25 SH	OTHER 01	
WABASH NATL CORP	COM	929566107	6172	261526 SH	DEFINED 05	261526
WABASH NATL CORP	COM	929566107	126	5350 SH	DEFINED 08	5350
WABASH NATL CORP	COM	929566107	437	18500 SH	DEFINED 17	18500
WABTEC CORP 7900	COM	929740108	913	64100 SH	DEFINED 01	56200
WABTEC CORP	COM	929740108	113	7920 SH	OTHER 01	7920
WABTEC CORP	COM	929740108	93	6496 SH	DEFINED 08	6496
WABTEC CORP	COM	929740108	50	3500 SH	DEFINED 17	3500
WACHOVIA CORP 2ND NEW 85908	COM	929903102	5	100 SH	DEFINED	100
WACHOVIA CORP 2ND NEW 727254	COM	929903102	167869	3571673 SH	DEFINED 01	3485765
WACHOVIA CORP 2ND NEW 159300	COM	929903102	102033	2170915 SH	OTHER 01	1443661
WACHOVIA CORP 2ND NEW 220	COM	929903102	89886	1912465 SH	DEFINED 05	1753165
WACHOVIA CORP 2ND NEW 300	COM	929903102	1793	38139 SH	DEFINED 08	38139
WACHOVIA CORP 2ND NEW	COM	929903102	10	220 SH	DEFINED 13	
WACHOVIA CORP 2ND NEW	COM	929903102	14	300 SH	OTHER 13	
WACHOVIA CORP 2ND NEW	COM	929903102	454	9654 SH	DEFINED 17	9654
WADDELL & REED FINL INC 175	CL A	930059100	266	10851 SH	DEFINED 01	10851
WADDELL & REED FINL INC	CL A	930059100	19	764 SH	OTHER 01	589
WADDELL & REED FINL INC	CL A	930059100	4211	171729 SH	DEFINED 05	171729
WADDELL & REED FINL INC	CL A	930059100	106	4320 SH	DEFINED 08	4320
WADDELL & REED FINL INC	CL A	930059100	613	25000 SH	DEFINED 17	25000
WAL MART STORES INC	COM	931142103	7	110 SH	DEFINED	110
WAL MART STORES INC 174964	COM	931142103	372294	6237120 SH	DEFINED 01	6062156
WAL MART STORES INC 2283913	COM	931142103	232713	3898691 SH	OTHER 01	1614778
WAL MART STORES INC	COM	931142103	31087	520800 SH	PUT DEFINED 01	520800
WAL MART STORES INC 114101	COM	931142103	140815	2359099 SH	DEFINED 05	2244998
WAL MART STORES INC	COM	931142103	29160	488528 SH	DEFINED 08	488528
WAL MART STORES INC	COM	931142103	32447	543600 SH	PUT DEFINED 08	543600
WAL MART STORES INC 2234729	COM	931142103	779867	13065290 SH	DEFINED 11	10830561
WAL MART STORES INC	COM	931142103	45	760 SH	DEFINED 13	760
WAL MART STORES INC 380	COM	931142103	39	645 SH	OTHER 13	265
WAL MART STORES INC	COM	931142103	51	848 SH	DEFINED 17	848
WAL MART STORES INC 48825	COM	931142103	2914	48825 SH	DEFINED 18	
WALGREEN CO 83312	COM	931422109	37594	1140953 SH	DEFINED 01	1057641
WALGREEN CO 685294	COM	931422109	47319	1436077 SH	OTHER 01	750783
WALGREEN CO 62500	COM	931422109	18348	556841 SH	DEFINED 05	494341
WALGREEN CO	COM	931422109	4934	149728 SH	DEFINED 08	149728
WALGREEN CO	COM	931422109	4880	148100 SH	CALL DEFINED 08	148100
WALGREEN CO	COM	931422109	5318	161400 SH	PUT DEFINED 08	161400
WALGREEN CO	COM	931422109	1249	37905 SH	DEFINED 17	37905
WALGREEN CO 20000	COM	931422109	659	20000 SH	DEFINED 18	
WALTER INDS INC	COM	93317Q105	116	9700 SH	DEFINED 08	9700
WALTER INDS INC	COM	93317Q105	118	9850 SH	DEFINED 17	9850
WARNACO GROUP INC	COM NEW	934390402	508	25304 SH	DEFINED 08	25304
WARNACO GROUP INC	COM NEW	934390402	484	24107 SH	DEFINED 17	24107
WASHINGTON FED INC	COM	938824109	466	18237 SH	DEFINED 01	18237
WASHINGTON FED INC 1346	COM	938824109	210	8242 SH	OTHER 01	6896
WASHINGTON FED INC	COM	938824109	4148	162473 SH	DEFINED 05	162473
WASHINGTON FED INC	COM	938824109		13 SH	DEFINED 11	13
WASHINGTON FED INC	COM	938824109	12	474 SH	DEFINED 17	474
WASHINGTON GROUP INTL INC	COM NEW	938862208	47	1295 SH	DEFINED 01	1295
WASHINGTON GROUP INTL INC	COM NEW	938862208	172	4700 SH	DEFINED 08	4700
WASHINGTON GROUP INTL INC	COM NEW	938862208	48	1300 SH	DEFINED 17	1300
WASHINGTON MUT INC 26025	COM	939322103	16288	381368 SH	DEFINED 01	355343

WASHINGTON MUT INC 102300	COM		939322103	7981	186856 SH	OTHER	01	84556	
WASHINGTON MUT INC 99000	COM		939322103	27715	648901 SH	DEFINED	05	549901	
WASHINGTON MUT INC	COM		939322103	1674	39196 SH	DEFINED	08	39196	
WASHINGTON MUT INC	COM		939322103	307	7179 SH	DEFINED	17	7179	
WASHINGTON MUT INC 3150	COM		939322103	135	3150 SH	DEFINED	18		
WASHINGTON POST CO	CL B		939640108	107479	121526 SH	DEFINED	01	121526	
WASHINGTON POST CO 25	CL B		939640108	1128	1275 SH	OTHER	01	1250	
WASHINGTON POST CO	CL B		939640108	17451	19732 SH	DEFINED	05	19732	
WASHINGTON POST CO	CL B		939640108	460	520 SH	DEFINED	08	520	
WASHINGTON REAL ESTATE INVT 15226	SH BEN INT		939653101	1504	46351 SH	DEFINED	01	31125	
WASHINGTON REAL ESTATE INVT 4994	SH BEN INT		939653101	1301	40082 SH	OTHER	01	35088	
WASHINGTON REAL ESTATE INVT	SH BEN INT		939653101	245	7548 SH	DEFINED	08	7548	
WASHINGTON TR BANCORP	COM		940610108	142	5375 SH	OTHER	01	5375	
WASHINGTON TR BANCORP	COM		940610108	65	2468 SH	DEFINED	08	2468	
WASTE CONNECTIONS INC 3525 4525	COM		941053100	457	11486 SH	DEFINED	01	3436	
WASTE CONNECTIONS INC 2525	COM		941053100	100	2525 SH	OTHER	01		
WASTE CONNECTIONS INC	COM		941053100	4927	123800 SH	DEFINED	05	123800	
WASTE CONNECTIONS INC	COM		941053100	123	3086 SH	DEFINED	08	3086	
WASTE CONNECTIONS INC	COM		941053100	12	300 SH	DEFINED	17	300	
WASTE MGMT INC DEL	COM		94106L109	3	100 SH	DEFINED		100	
WASTE MGMT INC DEL 49461	COM		94106L109	77374	2563759 SH	DEFINED	01	2514298	
WASTE MGMT INC DEL 178206	COM		94106L109	10653	352972 SH	OTHER	01	174766	
WASTE MGMT INC DEL	COM		94106L109	33042	1094847 SH	DEFINED	05	1094847	
WASTE MGMT INC DEL	COM		94106L109	357	11816 SH	DEFINED	08	11816	
WASTE MGMT INC DEL	COM		94106L109	3018	100000 SH	CALL	DEFINED	08	100000
WASTE MGMT INC DEL 375	COM		94106L109	11	375 SH	DEFINED	13		
WASTE MGMT INC DEL	COM		94106L109	360	11920 SH	DEFINED	17	11920	
WATCHGUARD TECHNOLOGIES INC	COM		941105108	47	6040 SH	DEFINED	01	6040	
WATCHGUARD TECHNOLOGIES INC	COM		941105108		20 SH	OTHER	01	20	
WATCHGUARD TECHNOLOGIES INC	COM		941105108	46	5900 SH	DEFINED	05	5900	
WATCHGUARD TECHNOLOGIES INC	COM		941105108	53	6788 SH	DEFINED	08	6788	
WATER PIK TECHNOLOGIES INC	COM		94113U100	2	148 SH	DEFINED	01	148	
WATER PIK TECHNOLOGIES INC 166	COM		94113U100	2	166 SH	OTHER	01		
WATER PIK TECHNOLOGIES INC	COM		94113U100	187	13300 SH	DEFINED	08	13300	
WATER PIK TECHNOLOGIES INC	COM		94113U100	187	13300 SH	DEFINED	17	13300	
WATERS CORP 10010	COM		941848103	1275	31212 SH	DEFINED	01	21202	
WATERS CORP 2055	COM		941848103	84	2055 SH	OTHER	01		
WATERS CORP	COM		941848103	2728	66790 SH	DEFINED	05	66790	
WATERS CORP	COM		941848103	391	9564 SH	DEFINED	08	9564	
WATSCO INC 5000	COM		942622200	255	8795 SH	DEFINED	01	3795	
WATSCO INC 25	COM		942622200	1	25 SH	OTHER	01		
WATSCO INC	COM		942622200	3327	114725 SH	DEFINED	05	114725	
WATSON PHARMACEUTICALS INC	DBCV	1.750%	942683AC7	3370	2699000 PRN	DEFINED	08	2699000	
WATSON PHARMACEUTICALS INC 9800	COM		942683103	18397	429946 SH	DEFINED	01	420146	
WATSON PHARMACEUTICALS INC 13860	COM		942683103	866	20250 SH	OTHER	01	6390	
WATSON PHARMACEUTICALS INC 9500	COM		942683103	33184	775504 SH	DEFINED	05	766004	
WATSON PHARMACEUTICALS INC	COM		942683103	438	10228 SH	DEFINED	08	10228	
WATSON PHARMACEUTICALS INC	COM		942683103	1370	32024 SH	DEFINED	17	32024	
WATSON PHARMACEUTICALS INC 5000	COM		942683103	214	5000 SH	DEFINED	18		
WATSON WYATT & CO HLDGS 13500	CL A		942712100	481	19075 SH	DEFINED	01	5575	
WATSON WYATT & CO HLDGS 3250	CL A		942712100	82	3250 SH	OTHER	01		
WATSON WYATT & CO HLDGS	CL A		942712100	3770	149360 SH	DEFINED	05	149360	
WATSON WYATT & CO HLDGS	CL A		942712100	87	3430 SH	DEFINED	08	3430	
WATTS WATER TECHNOLOGIES INC	CL A		942749102	107	4584 SH	DEFINED	01	4584	
WATTS WATER TECHNOLOGIES INC 3300	CL A		942749102	77	3300 SH	OTHER	01		
WATTS WATER TECHNOLOGIES INC	CL A		942749102	3128	133734 SH	DEFINED	05	133734	
WAUSAU-MOSINEE PAPER CORP	COM		943315101	31	2165 SH	DEFINED	01	2165	
WAUSAU-MOSINEE PAPER CORP 175	COM		943315101	73	5175 SH	OTHER	01	5000	
WAUSAU-MOSINEE PAPER CORP	COM		943315101	3000	212950 SH	DEFINED	05	212950	
WAUSAU-MOSINEE PAPER CORP	COM		943315101	68	4854 SH	DEFINED	08	4854	
WAYPOINT FINL CORP	COM		946756103	75	2807 SH	DEFINED	01	2007	

WERNER ENTERPRISES INC	COM	950755108	3124	164833	SH	DEFINED	05	164833
WERNER ENTERPRISES INC	COM	950755108	151	7942	SH	DEFINED	17	7942
WESCO INTL INC	COM	95082P105	4	300	SH	DEFINED	01	
300								
WESCO INTL INC	COM	95082P105	305	20454	SH	DEFINED	08	20454
WESCO INTL INC	COM	95082P105	258	17300	SH	DEFINED	17	17300
WEST COAST BANCORP ORE NEW	COM	952145100	387	17000	SH	DEFINED	01	17000
WEST COAST BANCORP ORE NEW	COM	952145100	248	10900	SH	DEFINED	08	10900
WEST COAST BANCORP ORE NEW	COM	952145100	189	8300	SH	DEFINED	17	8300
WEST CORP	COM	952355105	69	2742	SH	DEFINED	01	
2742								
WEST CORP	COM	952355105	70	2800	SH	OTHER	01	417
2383								
WEST CORP	COM	952355105	90	3610	SH	DEFINED	17	3610
WEST PHARMACEUTICAL SVSC INC	COM	955306105	64	1700	SH	OTHER	01	1700
WEST PHARMACEUTICAL SVSC INC	COM	955306105	411	11000	SH	DEFINED	08	11000
WEST PHARMACEUTICAL SVSC INC	COM	955306105	337	9000	SH	DEFINED	17	9000
WESTAR ENERGY INC	COM	95709T100	3602	171832	SH	DEFINED	05	171832
WESTAR ENERGY INC	COM	95709T100	158	7520	SH	DEFINED	08	7520
WESTAR ENERGY INC	COM	95709T100	384	18300	SH	DEFINED	17	18300
WESTAMERICA BANCORPORATION	COM	957090103	133	2640	SH	DEFINED	01	2640
WESTAMERICA BANCORPORATION	COM	957090103	6	125	SH	OTHER	01	
125								
WESTAMERICA BANCORPORATION	COM	957090103	3499	69335	SH	DEFINED	05	69335
WESTAMERICA BANCORPORATION	COM	957090103	96	1900	SH	DEFINED	08	1900
WESTELL TECHNOLOGIES INC	CL A	957541105	6	880	SH	DEFINED	01	880
WESTELL TECHNOLOGIES INC	CL A	957541105	66	9100	SH	DEFINED	08	9100
WESTELL TECHNOLOGIES INC	CL A	957541105	400	54843	SH	DEFINED	17	54843
WESTCORP INC	COM	957907108	51	1157	SH	DEFINED	01	1157
WESTCORP INC	COM	957907108	124	2812	SH	DEFINED	08	2812
WESTCORP INC	COM	957907108	4695	106535	SH	DEFINED	17	106535
WESTERN DIGITAL CORP	COM	958102105	64	5659	SH	DEFINED	01	5659
WESTERN DIGITAL CORP	COM	958102105	61	5400	SH	DEFINED	05	5400
WESTERN DIGITAL CORP	COM	958102105	422	37600	SH	DEFINED	08	37600
WESTERN DIGITAL CORP	COM	958102105	1520	135310	SH	DEFINED	17	135310
WESTERN DIGITAL CORP	COM	958102105	275	24530	SH	DEFINED	18	
24530								
WESTERN GAS RES INC	COM	958259103	169	3325	SH	DEFINED	01	3325
WESTERN GAS RES INC	COM	958259103	76	1497	SH	OTHER	01	
1497								
WESTERN GAS RES INC	COM	958259103	3605	70889	SH	DEFINED	05	70889
WESTERN GAS RES INC	COM	958259103	121	2380	SH	DEFINED	08	2380
WESTERN WIRELESS CORP	CL A	95988E204	115	4925	SH	DEFINED	01	4050
875								
WESTERN WIRELESS CORP	CL A	95988E204	1563	66825	SH	DEFINED	05	66825
WESTERN WIRELESS CORP	CL A	95988E204	299	12778	SH	DEFINED	08	12778
WESTERN WIRELESS CORP	CL A	95988E204	1637	70000	SH	CALL	DEFINED	70000
WESTERN WIRELESS CORP	CL A	95988E204	91	3903	SH	DEFINED	17	3903
WESTERN WIRELESS CORP	CL A	95988E204	21	895	SH	DEFINED	18	
895								
WESTFIELD FINANCIAL INC	COM	96008D101	15	600	SH	DEFINED	08	600
WESTFIELD FINANCIAL INC	COM	96008D101	189	7675	SH	DEFINED	17	7675
WESTMORELAND COAL CO	COM	960878106	221	12052	SH	DEFINED	08	12052
WESTPORT RES CORP NEW	PFD CONV	961418209	229	9025	SH	OTHER	01	
9025								
WESTWOOD ONE INC	COM	961815107	139	4725	SH	DEFINED	01	4725
WESTWOOD ONE INC	COM	961815107	7	240	SH	OTHER	01	240
WESTWOOD ONE INC	COM	961815107	6101	207149	SH	DEFINED	05	207149
WESTWOOD ONE INC	COM	961815107	1898	64460	SH	DEFINED	08	64460
WESTWOOD ONE INC	COM	961815107	27	900	SH	DEFINED	17	900
WESTWOOD ONE INC	COM	961815107	2342	79526	SH	DEFINED	18	
79526								
WET SEAL INC	CL A	961840105	9	1075	SH	DEFINED	01	1075
WET SEAL INC	CL A	961840105	8	960	SH	OTHER	01	960
WET SEAL INC	CL A	961840105	1023	124025	SH	DEFINED	05	124025
WET SEAL INC	CL A	961840105	10	1200	SH	DEFINED	08	1200
WET SEAL INC	CL A	961840105	59	7201	SH	DEFINED	17	7201
WEYCO GROUP INC	COM	962149100	200	5400	SH	OTHER	01	
5400								
WEYCO GROUP INC	COM	962149100	20	551	SH	DEFINED	08	551
WEYERHAEUSER CO	COM	962166104	3	50	SH	DEFINED		50
WEYERHAEUSER CO	COM	962166104	102207	1560418	SH	DEFINED	01	1385331
175087								
WEYERHAEUSER CO	COM	962166104	31298	477830	SH	OTHER	01	291495
186335								
WEYERHAEUSER CO	COM	962166104	7229	110369	SH	DEFINED	05	110369
WEYERHAEUSER CO	COM	962166104	980	14956	SH	DEFINED	08	14956
WEYERHAEUSER CO	COM	962166104	42	648	SH	DEFINED	13	528
120								
WEYERHAEUSER CO	COM	962166104	301	4591	SH	DEFINED	17	4591
WHEATON RIV MINERALS LTD	COM	962902102	7	2000	SH	OTHER	01	2000
WHEATON RIV MINERALS LTD	COM	962902102	246	71892	SH	DEFINED	17	71892
WHIRLPOOL CORP	COM	963320106	5736	83292	SH	DEFINED	01	68433
13534 1325								
WHIRLPOOL CORP	COM	963320106	1647	23916	SH	OTHER	01	

23916								
WHIRLPOOL CORP 14800	COM	963320106	7728	112207	SH	DEFINED	05	97407
WHIRLPOOL CORP	COM	963320106	461	6700	SH	DEFINED	08	6700
WHIRLPOOL CORP	COM	963320106	3685	53500	SH	CALL	DEFINED	08
WHIRLPOOL CORP	COM	963320106	517	7513	SH	DEFINED	17	7513
WHITNEY HLDG CORP 5282	COM	966612103	680	16300	SH	DEFINED	01	11018
WHITNEY HLDG CORP 1668	COM	966612103	70	1668	SH	OTHER	01	
WHITNEY HLDG CORP	COM	966612103	7341	175875	SH	DEFINED	05	175875
WHOLE FOODS MKT INC 900	COM	966837106	380	5070	SH	DEFINED	01	4170
WHOLE FOODS MKT INC	COM	966837106	2188	29196	SH	OTHER	01	29196
WHOLE FOODS MKT INC	COM	966837106	9492	126642	SH	DEFINED	05	126642
WHOLE FOODS MKT INC	COM	966837106	37	500	SH	DEFINED	08	500
WHOLE FOODS MKT INC	COM	966837106	37	500	SH	DEFINED	17	500
WILD OATS MARKETS INC	COM	96808B107	1	90	SH	DEFINED	01	90
WILD OATS MARKETS INC 7011	COM	96808B107	100	8461	SH	OTHER	01	1450
WILD OATS MARKETS INC	COM	96808B107	60	5036	SH	DEFINED	08	5036
WILEY JOHN & SONS INC 500	CL A	968223206	135	4500	SH	DEFINED	01	4000
WILEY JOHN & SONS INC 1800	CL A	968223206	69	2300	SH	OTHER	01	500
WILEY JOHN & SONS INC	CL A	968223206	3	100	SH	DEFINED	08	100
WILLIAMS COS INC DEL 2500	COM	969457100	1049	109650	SH	DEFINED	01	107150
WILLIAMS COS INC DEL 103536	COM	969457100	1026	107245	SH	OTHER	01	3709
WILLIAMS COS INC DEL	COM	969457100	2805	293114	SH	DEFINED	05	293114
WILLIAMS COS INC DEL	COM	969457100	814	85054	SH	DEFINED	08	85054
WILLIAMS COS INC DEL	COM	969457100	3461	361607	SH	DEFINED	17	361607
WILLIAMS CLAYTON ENERGY INC	COM	969490101	327	9426	SH	DEFINED	08	9426
WILLIAMS CLAYTON ENERGY INC	COM	969490101	305	8800	SH	DEFINED	17	8800
WILLIAMS SONOMA INC	COM	969904101	1302	38056	SH	DEFINED	01	38056
WILLIAMS SONOMA INC 875	COM	969904101	351	10275	SH	OTHER	01	9400
WILLIAMS SONOMA INC	COM	969904101	8343	243942	SH	DEFINED	05	243942
WILLIAMS SONOMA INC	COM	969904101	191	5580	SH	DEFINED	08	5580
WILLIAMS SONOMA INC	COM	969904101	629	18394	SH	DEFINED	17	18394
WILMINGTON TRUST CORP	COM	971807102	155	4150	SH	DEFINED	01	4150
WILMINGTON TRUST CORP 12300	COM	971807102	2627	70300	SH	OTHER	01	58000
WILMINGTON TRUST CORP	COM	971807102	5108	136688	SH	DEFINED	05	136688
WILMINGTON TRUST CORP	COM	971807102	112	3000	SH	DEFINED	08	3000
WILMINGTON TRUST CORP	COM	971807102	351	9400	SH	DEFINED	17	9400
WILSON GREATBATCH TECHNOLOGI 3400	COM	972232102	187	5150	SH	DEFINED	01	1750
WILSON GREATBATCH TECHNOLOGI 2600	COM	972232102	94	2600	SH	OTHER	01	
WILSON GREATBATCH TECHNOLOGI	COM	972232102	3272	90175	SH	DEFINED	05	90175
WILSON GREATBATCH TECHNOLOGI	COM	972232102	3179	87616	SH	DEFINED	08	87616
WILSON GREATBATCH TECHNOLOGI	COM	972232102	446	12300	SH	DEFINED	17	12300
WIND RIVER SYSTEMS INC	COM	973149107	47	4250	SH	DEFINED	01	4250
WIND RIVER SYSTEMS INC 175	COM	973149107	2	175	SH	OTHER	01	
WIND RIVER SYSTEMS INC	COM	973149107	1842	166372	SH	DEFINED	05	166372
WIND RIVER SYSTEMS INC	COM	973149107	105	9462	SH	DEFINED	08	9462
WIND RIVER SYSTEMS INC 23000	COM	973149107	255	23000	SH	DEFINED	18	
WIND RIVER SYSTEMS INC 20000	COM	973149107	221	20000	SH	PUT	DEFINED	18
WINN DIXIE STORES INC	COM	974280109	451	59405	SH	DEFINED	01	59405
WINN DIXIE STORES INC 7723	COM	974280109	90	11823	SH	OTHER	01	4100
WINN DIXIE STORES INC	COM	974280109	499	65615	SH	DEFINED	05	65615
WINN DIXIE STORES INC	COM	974280109	26	3436	SH	DEFINED	08	3436
WINN DIXIE STORES INC	COM	974280109	263	34600	SH	PUT	DEFINED	08
WINN DIXIE STORES INC	COM	974280109	29	3823	SH	DEFINED	17	3823
WINNEBAGO INDS INC 20600	COM	974637100	842	27000	SH	DEFINED	01	6400
WINNEBAGO INDS INC 150	COM	974637100	5	150	SH	OTHER	01	
WINNEBAGO INDS INC	COM	974637100	5008	160675	SH	DEFINED	05	160675
WINNEBAGO INDS INC	COM	974637100	313	10054	SH	DEFINED	08	10054
WINNEBAGO INDS INC	COM	974637100	406	13035	SH	DEFINED	17	13035
WINSTON HOTELS INC	COM	97563A102	353	33500	SH	DEFINED	01	33500
WINSTON HOTELS INC	COM	97563A102	8	800	SH	OTHER	01	800
WINSTON HOTELS INC	COM	97563A102	40	3800	SH	DEFINED	08	3800
WINTRUST FINANCIAL CORP 5400	COM	97650W108	418	8600	SH	DEFINED	01	3200
WINTRUST FINANCIAL CORP 125	COM	97650W108	6	125	SH	OTHER	01	
WINTRUST FINANCIAL CORP	COM	97650W108	4231	87000	SH	DEFINED	05	87000

WINTRUST FINANCIAL CORP	COM	97650W108	11	218 SH	DEFINED 08	218
WINTRUST FINANCIAL CORP	COM	97650W108	8	170 SH	DEFINED 11	170
WIRELESS FACILITIES INC	COM	97653A103	130	11791 SH	DEFINED	11791
WIRELESS FACILITIES INC	COM	97653A103	15	1375 SH	DEFINED 01	1375
WIRELESS FACILITIES INC	COM	97653A103	73	6626 SH	DEFINED 08	6626
WIRELESS HOLDRS TR	DEPOSITRY RC	97653L208	2128	37690 SH	DEFINED 08	37690
WISCONSIN ENERGY CORP 6287	COM	976657106	5972	185756 SH	DEFINED 01	179469
WISCONSIN ENERGY CORP 200953	COM	976657106	8887	276434 SH	OTHER 01	75481
WISCONSIN ENERGY CORP	COM	976657106	7894	245551 SH	DEFINED 05	245551
WISCONSIN ENERGY CORP	COM	976657106	122	3800 SH	DEFINED 08	3800
WISCONSIN ENERGY CORP	COM	976657106	684	21285 SH	DEFINED 17	21285
WITNESS SYS INC	COM	977424100	172	13309 SH	DEFINED	13309
WITNESS SYS INC	COM	977424100	39	3000 SH	DEFINED 08	3000
WITNESS SYS INC	COM	977424100	464	35950 SH	DEFINED 17	35950
WOLVERINE TUBE INC	COM	978093102	4	450 SH	DEFINED 01	450
WOLVERINE TUBE INC	COM	978093102	2	270 SH	OTHER 01	270
WOLVERINE TUBE INC	COM	978093102	428	50995 SH	DEFINED 05	50995
WOLVERINE WORLD WIDE INC 22100	COM	978097103	721	29900 SH	DEFINED 01	7800
WOLVERINE WORLD WIDE INC 150	COM	978097103	4	150 SH	OTHER 01	
WOLVERINE WORLD WIDE INC	COM	978097103	4444	184175 SH	DEFINED 05	184175
WOLVERINE WORLD WIDE INC	COM	978097103	113	4674 SH	DEFINED 08	4674
WOLVERINE WORLD WIDE INC	COM	978097103	393	16300 SH	DEFINED 17	16300
WOODHEAD INDS INC	COM	979438108	154	10250 SH	DEFINED 08	10250
WOODHEAD INDS INC	COM	979438108	124	8300 SH	DEFINED 17	8300
WOODWARD GOVERNOR CO 5675 125	COM	980745103	414	6500 SH	DEFINED 01	700
WOODWARD GOVERNOR CO 125	COM	980745103	8	125 SH	OTHER 01	
WOODWARD GOVERNOR CO	COM	980745103	3228	50650 SH	DEFINED 05	50650
WOODWARD GOVERNOR CO	COM	980745103	6	100 SH	DEFINED 08	100
WORLD ACCEP CORP DEL	COM	981419104	177	9048 SH	DEFINED 08	9048
WORLD ACCEP CORP DEL	COM	981419104	127	6488 SH	DEFINED 17	6488
WORLD FUEL SVCS CORP	COM	981475106	555	15112 SH	DEFINED 08	15112
WORLD FUEL SVCS CORP	COM	981475106	489	13300 SH	DEFINED 17	13300
WORLD WRESTLING ENTMT INC	CL A	98156Q108	98	6754 SH	DEFINED 08	6754
WORLD WRESTLING ENTMT INC	CL A	98156Q108	69	4800 SH	DEFINED 17	4800
WORTHINGTON INDS INC 8260	COM	981811102	9775	509936 SH	DEFINED 01	501676
WORTHINGTON INDS INC 16210 6740	COM	981811102	499	26050 SH	OTHER 01	3100
WORTHINGTON INDS INC	COM	981811102	786	40980 SH	DEFINED 05	40980
WORTHINGTON INDS INC	COM	981811102	260	13556 SH	DEFINED 08	13556
WRIGHT MED GROUP INC 1444	COM	98235T107	332	10815 SH	DEFINED 01	9371
WRIGHT MED GROUP INC	COM	98235T107	4734	154201 SH	DEFINED 05	154201
WRIGHT MED GROUP INC	COM	98235T107	183	5948 SH	DEFINED 08	5948
WRIGHT MED GROUP INC	COM	98235T107	3039	98996 SH	DEFINED 11	98996
WRIGHT MED GROUP INC	COM	98235T107	98	3187 SH	DEFINED 17	3187
WRIGLEY WM JR CO 18572	COM	982526105	7908	133763 SH	DEFINED 01	115191
WRIGLEY WM JR CO 12317	COM	982526105	7066	119516 SH	OTHER 01	107199
WRIGLEY WM JR CO 33700	COM	982526105	8609	145622 SH	DEFINED 05	111922
WRIGLEY WM JR CO	COM	982526105	398	6724 SH	DEFINED 08	6724
WYETH	COM	983024100	2	50 SH	DEFINED	50
WYETH 131581	COM	983024100	102817	2738138 SH	DEFINED 01	2606557
WYETH 1368912	COM	983024100	116320	3097735 SH	OTHER 01	1728823
WYETH	COM	983024100	26625	709058 SH	DEFINED 05	709058
WYETH	COM	983024100	2987	79556 SH	DEFINED 08	79556
WYETH	COM	983024100	939	25000 SH	CALL DEFINED 08	25000
WYETH	COM	983024100	3	75 SH	OTHER 13	75
WYETH	COM	983024100	3495	93075 SH	DEFINED 17	93075
WYNDHAM INTL INC	CL A	983101106	340	340000 SH	DEFINED 01	340000
WYNDHAM INTL INC	CL A	983101106	1	500 SH	DEFINED 08	500
WYNN RESORTS LTD	COM	983134107	400	11423 SH	DEFINED 05	11423
WYNN RESORTS LTD	COM	983134107	4	100 SH	DEFINED 08	100
WYNN RESORTS LTD	COM	983134107	700	20000 SH	CALL DEFINED 08	20000
WYNN RESORTS LTD 204270	COM	983134107	158955	4541576 SH	DEFINED 11	4337306
WYNN RESORTS LTD	COM	983134107	277	7915 SH	DEFINED 17	7915
XL CAP LTD	DBCV	98372PAB4	1606	2500000 PRN	DEFINED 08	2500000
XM SATELLITE RADIO HLDGS INC	CL A	983759101	1572	56291 SH	DEFINED 01	56291
XM SATELLITE RADIO HLDGS INC 500	CL A	983759101	219	7840 SH	OTHER 01	7340
XM SATELLITE RADIO HLDGS INC	CL A	983759101	3722	133266 SH	DEFINED 05	133266
XM SATELLITE RADIO HLDGS INC	CL A	983759101	175	6260 SH	DEFINED 08	6260
XM SATELLITE RADIO HLDGS INC	CL A	983759101	4659	166800 SH	CALL DEFINED 08	166800
XM SATELLITE RADIO HLDGS INC	CL A	983759101	60	2165 SH	DEFINED 18	

ZALE CORP NEW	COM	988858106	7006	113825	SH	DEFINED 05	113825
ZALE CORP NEW	COM	988858106	54	872	SH	DEFINED 08	872
ZALE CORP NEW	COM	988858106	6	100	SH	DEFINED 17	100
ZARLINK SEMICONDUCTOR INC	COM	989139100	1	160	SH	OTHER 01	160
ZARLINK SEMICONDUCTOR INC	COM	989139100	708	180572	SH	DEFINED 17	180572
ZEBRA TECHNOLOGIES CORP	CL A	989207105	342	4937	SH	DEFINED 01	4937
ZEBRA TECHNOLOGIES CORP 225	CL A	989207105	42	601	SH	OTHER 01	376
ZEBRA TECHNOLOGIES CORP	CL A	989207105	6853	98795	SH	DEFINED 05	98795
ZEBRA TECHNOLOGIES CORP	CL A	989207105	104	1500	SH	DEFINED 17	1500
ZENITH NATL INS CORP	NOTE	5.750% 989390AH2	1233	750000	PRN	DEFINED 08	750000
ZENITH NATL INS CORP 4040	COM	989390109	281	7175	SH	DEFINED 01	3135
ZENITH NATL INS CORP 160	COM	989390109	6	160	SH	OTHER 01	
ZENITH NATL INS CORP	COM	989390109	3186	81285	SH	DEFINED 05	81285
ZENITH NATL INS CORP	COM	989390109	31	788	SH	DEFINED 08	788
ZIMMER HLDGS INC 18224	COM	98956P102	20101	272447	SH	DEFINED 01	254223
ZIMMER HLDGS INC 692365	COM	98956P102	63493	860573	SH	OTHER 01	168208
ZIMMER HLDGS INC 39100	COM	98956P102	28101	380875	SH	DEFINED 05	341775
ZIMMER HLDGS INC	COM	98956P102	474	6428	SH	DEFINED 08	6428
ZIMMER HLDGS INC 2406524	COM	98956P102	653385	8855853	SH	DEFINED 11	6449329
ZIMMER HLDGS INC	COM	98956P102	996	13505	SH	DEFINED 17	13505
ZIMMER HLDGS INC 150	COM	98956P102	11	150	SH	DEFINED 18	
ZIONS BANCORPORATION 32230	COM	989701107	5537	96969	SH	DEFINED 01	64739
ZIONS BANCORPORATION 3830	COM	989701107	219	3830	SH	OTHER 01	
ZIONS BANCORPORATION 27400	COM	989701107	10812	189356	SH	DEFINED 05	161956
ZIONS BANCORPORATION	COM	989701107	240	4200	SH	DEFINED 08	4200
ZIONS BANCORPORATION	COM	989701107	286	5000	SH	DEFINED 08	5000
ZIONS BANCORPORATION	COM	989701107	57	1000	SH	DEFINED 11	1000
ZIONS BANCORPORATION	COM	989701107	590	10330	SH	DEFINED 17	10330
ZIX CORP 99	COM	98974P100	97	6667	SH	DEFINED 01	6568
ZIX CORP 826	COM	98974P100	12	826	SH	OTHER 01	
ZIX CORP	COM	98974P100	1701	116675	SH	DEFINED 05	116675
ZIX CORP	COM	98974P100	76	5200	SH	DEFINED 08	5200
ZORAN CORP	COM	98975F101	18	1050	SH	DEFINED 01	1050
ZORAN CORP	COM	98975F101	2	137	SH	OTHER 01	137
ZORAN CORP	COM	98975F101		1	SH	DEFINED 05	1
ZORAN CORP	COM	98975F101	6830	393662	SH	DEFINED 08	393662
ZORAN CORP	COM	98975F101	26	1493	SH	DEFINED 17	1493
ZOLTEK COS INC 51800	COM	98975W104	486	51800	SH	OTHER 01	

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