

Form 13F

Form 13F Cover Page

Report for the Quarter Ended June 30, 2004

Check here if Amendment Amendment # 1
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
August 11, 2004

Report Type:

13F HOLDINGS REPORT
 13F NOTICE
 13F COMBINATION REPORT

List of Other Managers Reporting for this Manager:

Form 13F File Number Name

028-03639 Liberty Wanger Asset Management, LP
028-10483 Liberty Asset Management Company
028-06748 Marsico Capital Management LLC

13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 10

Form 13F Information Table Entry Total: 17,684

Form 13F Information Table Value Total: \$ 122,393,744,000

List of Other Included Managers:

| | | | | | | | | | |
|-----------------------------------|------------|-----------|--------|---------|----|---------|---------|---------|--------|
| AFLAC INC | COM | 001055102 | 9724 | 238270 | SH | DEFINED | 05 | 238270 | |
| AFLAC INC | COM | 001055102 | 1122 | 27500 | SH | DEFINED | 08 | 27500 | |
| AFLAC INC | COM | 001055102 | 272 | 6675 | SH | DEFINED | 17 | 6675 | |
| AFLAC INC 3000 | COM | 001055102 | 31381 | 768948 | SH | DEFINED | 21 | 765948 | |
| AFLAC INC 122759 | COM | 001055102 | 106236 | 2603176 | SH | DEFINED | 22 | 2480417 | |
| AFLAC INC 400 | COM | 001055102 | 28494 | 698207 | SH | OTHER | 22 | 697807 | |
| AGCO CORP | COM | 001084102 | 183 | 9000 | SH | DEFINED | 01 | 9000 | |
| AGCO CORP 50 | COM | 001084102 | 1 | 50 | SH | OTHER | 01 | | |
| AGCO CORP | COM | 001084102 | 3950 | 193934 | SH | DEFINED | 05 | 193934 | |
| AGCO CORP | COM | 001084102 | 1015 | 49830 | SH | DEFINED | 08 | 49830 | |
| AGCO CORP | COM | 001084102 | 304 | 14934 | SH | DEFINED | 17 | 14934 | |
| AGCO CORP 2800 | COM | 001084102 | 14699 | 721600 | SH | DEFINED | 21 | 718800 | |
| AGCO CORP 5400 | COM | 001084102 | 2201 | 108049 | SH | DEFINED | 22 | 102649 | |
| AGCO CORP | COM | 001084102 | 179 | 8800 | SH | OTHER | 22 | 8800 | |
| AGL RES INC 500 | COM | 001204106 | 441 | 15169 | SH | DEFINED | 01 | 14669 | |
| AGL RES INC 7028 | COM | 001204106 | 536 | 18436 | SH | OTHER | 01 | 11408 | |
| AGL RES INC | COM | 001204106 | 3985 | 137170 | SH | DEFINED | 05 | 137170 | |
| AGL RES INC | COM | 001204106 | 396 | 13618 | SH | DEFINED | 08 | 13618 | |
| AGL RES INC 6700 | COM | 001204106 | 244 | 8400 | SH | DEFINED | 22 | 1700 | |
| AGL RES INC | COM | 001204106 | 61 | 2112 | SH | OTHER | 22 | 2112 | |
| AES CORP 15748 | COM | 00130H105 | 18243 | 1837191 | SH | DEFINED | 01 | 1821443 | |
| AES CORP 42993 | COM | 00130H105 | 2429 | 244597 | SH | OTHER | 01 | 201604 | |
| AES CORP | COM | 00130H105 | 17264 | 1738569 | SH | DEFINED | 05 | 1738569 | |
| AES CORP | COM | 00130H105 | 777 | 78203 | SH | DEFINED | 08 | 78203 | |
| AES CORP 500 | COM | 00130H105 | 5 | 500 | SH | DEFINED | 18 | | |
| AES CORP | COM | 00130H105 | 3809 | 383601 | SH | DEFINED | 21 | 383601 | |
| AES CORP 2350 | COM | 00130H105 | 183 | 18450 | SH | DEFINED | 22 | 16100 | |
| AES CORP | COM | 00130H105 | 7 | 727 | SH | OTHER | 22 | 727 | |
| AMB PROPERTY CORP | COM | 00163T109 | 2501 | 72233 | SH | DEFINED | 01 | 72233 | |
| AMB PROPERTY CORP | COM | 00163T109 | 6060 | 175000 | SH | DEFINED | 05 | 175000 | |
| AMB PROPERTY CORP | COM | 00163T109 | 250 | 7228 | SH | DEFINED | 08 | 7228 | |
| AMB PROPERTY CORP | COM | 00163T109 | 2186 | 63127 | SH | DEFINED | 17 | 63127 | |
| AMB PROPERTY CORP | COM | 00163T109 | 346 | 10000 | SH | DEFINED | 21 | 10000 | |
| AMB PROPERTY CORP 1000 | COM | 00163T109 | 360 | 10400 | SH | DEFINED | 22 | 9400 | |
| AMB PROPERTY CORP | COM | 00163T109 | 173 | 5000 | SH | OTHER | 22 | 5000 | |
| AMLI RESIDENTIAL PPTYS TR | SH BEN INT | 001735109 | 122 | 4175 | SH | DEFINED | 01 | 4175 | |
| AMLI RESIDENTIAL PPTYS TR 1290 | SH BEN INT | 001735109 | 38 | 1290 | SH | OTHER | 01 | | |
| AMLI RESIDENTIAL PPTYS TR | SH BEN INT | 001735109 | 114 | 3900 | SH | DEFINED | 08 | 3900 | |
| AMLI RESIDENTIAL PPTYS TR 2000 | SH BEN INT | 001735109 | 103 | 3500 | SH | DEFINED | 22 | 1500 | |
| AMN HEALTHCARE SERVICES INC | COM | 001744101 | 1 | 62 | SH | DEFINED | 01 | 62 | |
| AMN HEALTHCARE SERVICES INC | COM | 001744101 | 66 | 4300 | SH | DEFINED | 17 | 4300 | |
| AMN HEALTHCARE SERVICES INC | COM | 001744101 | 12414 | 811888 | SH | DEFINED | | 811888 | |
| AMR CORP | COM | 001765106 | 57 | 4735 | SH | DEFINED | 01 | 4735 | |
| AMR CORP | COM | 001765106 | 27 | 2268 | SH | OTHER | 01 | 2268 | |
| AMR CORP | COM | 001765106 | 7085 | 585019 | SH | DEFINED | 05 | 585019 | |
| AMR CORP | COM | 001765106 | 788 | 65091 | SH | DEFINED | 08 | 65091 | |
| AMR CORP | COM | 001765106 | 4636 | 382800 | SH | CALL | DEFINED | 08 | 382800 |
| AMR CORP | COM | 001765106 | 1123 | 92700 | SH | DEFINED | 17 | 92700 | |
| AMR CORP | COM | 001765106 | 615 | 50750 | SH | DEFINED | 20 | 50750 | |
| AMR CORP 103250 | COM | 001765106 | 13905 | 1148210 | SH | DEFINED | 21 | 1044960 | |
| AMR CORP 600 | COM | 001765106 | 999 | 82475 | SH | DEFINED | 22 | 81875 | |
| AMR CORP | COM | 001765106 | 91 | 7500 | SH | OTHER | 22 | 7500 | |
| AMR CORP | COM | 001765106 | 1038 | 85677 | SH | DEFINED | | 85677 | |
| AT&T CORP 347900 | COM NEW | 001957505 | 13976 | 955315 | SH | DEFINED | 05 | 607415 | |
| AT&T CORP | COM NEW | 001957505 | 14603 | 998124 | SH | DEFINED | 08 | 998124 | |
| AT&T CORP | COM NEW | 001957505 | 6013 | 411000 | SH | CALL | DEFINED | 08 | 411000 |
| AT&T CORP | COM NEW | 001957505 | 84 | 5770 | SH | DEFINED | 17 | 5770 | |
| AT&T CORP | COM NEW | 001957505 | 1362 | 93110 | SH | DEFINED | 21 | 93110 | |
| AT&T CORP 20937 | COM NEW | 001957505 | 2996 | 204792 | SH | DEFINED | 22 | 183855 | |
| AT&T CORP 105 | COM NEW | 001957505 | 3045 | 208152 | SH | OTHER | 22 | 208047 | |
| ASA LTD | COM | 002050102 | 144 | 4000 | SH | DEFINED | 01 | 4000 | |
| ASA LTD | COM | 002050102 | 93 | 2570 | SH | DEFINED | 22 | 2570 | |
| ASA LTD | COM | 002050102 | 115 | 3190 | SH | OTHER | 22 | 3190 | |
| ATMI INC 600 | COM | 00207R101 | 77 | 2825 | SH | DEFINED | 01 | 2225 | |

| | | | | | | | | | |
|-----------------------------|--------------|-----------|--------|---------|----|---------|---------|---------|--------|
| ATMI INC | COM | 00207R101 | 3567 | 130625 | SH | DEFINED | 05 | 130625 | |
| ATMI INC | COM | 00207R101 | 73 | 2672 | SH | DEFINED | 08 | 2672 | |
| ATMI INC | COM | 00207R101 | 565 | 20700 | SH | DEFINED | 21 | 20700 | |
| ATMI INC | COM | 00207R101 | 1401 | 51300 | SH | OTHER | 22 | 1000 | |
| 50300 | | | | | | | | | |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 20168 | 1408352 | SH | DEFINED | 01 | 1392407 | |
| 15945 | | | | | | | | | |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 8587 | 599646 | SH | OTHER | 01 | 11524 | |
| 588122 | | | | | | | | | |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 20104 | 1403934 | SH | DEFINED | 05 | 1403934 | |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 16507 | 1152710 | SH | DEFINED | 08 | 1152710 | |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 4856 | 339100 | SH | CALL | DEFINED | 08 | 339100 |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 7892 | 551100 | SH | PUT | DEFINED | 08 | 551100 |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 7660 | 534934 | SH | DEFINED | 17 | 534934 | |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 90 | 6298 | SH | DEFINED | 18 | | |
| 6298 | | | | | | | | | |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 22878 | 1597604 | SH | DEFINED | 21 | 1597604 | |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 4831 | 337378 | SH | DEFINED | 22 | 300405 | |
| 36973 | | | | | | | | | |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 8160 | 569832 | SH | OTHER | 22 | 569832 | |
| AU OPTRONICS CORP | SPONSORED AD | 002255107 | 2943 | 180100 | SH | DEFINED | 08 | 180100 | |
| AU OPTRONICS CORP | SPONSORED AD | 002255107 | 4118 | 252000 | SH | PUT | DEFINED | 08 | 252000 |
| AU OPTRONICS CORP | SPONSORED AD | 002255107 | 148 | 9075 | SH | DEFINED | 21 | 8244 | |
| 831 | | | | | | | | | |
| AU OPTRONICS CORP | SPONSORED AD | 002255107 | 10 | 625 | SH | DEFINED | 22 | 625 | |
| AVX CORP NEW | COM | 002444107 | 204 | 14100 | SH | DEFINED | 08 | 14100 | |
| AVX CORP NEW | COM | 002444107 | 32 | 2200 | SH | DEFINED | 17 | 2200 | |
| AVX CORP NEW | COM | 002444107 | 877 | 60670 | SH | DEFINED | 20 | 60670 | |
| AVX CORP NEW | COM | 002444107 | 46579 | 3223460 | SH | DEFINED | 21 | 3136360 | |
| 87100 | | | | | | | | | |
| AVX CORP NEW | COM | 002444107 | 2416 | 167189 | SH | DEFINED | 22 | 63949 | |
| 103240 | | | | | | | | | |
| AVX CORP NEW | COM | 002444107 | 103 | 7150 | SH | OTHER | 22 | 7150 | |
| AXS-ONE INC | COM | 002458107 | 341 | 119649 | SH | DEFINED | 17 | 119649 | |
| AAIPHARMA INC | COM | 00252W104 | 5 | 900 | SH | DEFINED | 01 | 900 | |
| AAIPHARMA INC | COM | 00252W104 | 163 | 30000 | SH | CALL | DEFINED | 08 | 30000 |
| AARON RENTS INC | COM | 002535201 | 1544 | 46600 | SH | DEFINED | 01 | 8300 | |
| 38300 | | | | | | | | | |
| AARON RENTS INC | COM | 002535201 | 3 | 100 | SH | OTHER | 01 | | |
| 100 | | | | | | | | | |
| AARON RENTS INC | COM | 002535201 | 5762 | 173862 | SH | DEFINED | 05 | 173862 | |
| AARON RENTS INC | COM | 002535201 | 129 | 3900 | SH | DEFINED | 08 | 3900 | |
| AARON RENTS INC | COM | 002535201 | 166 | 5000 | SH | DEFINED | 17 | 5000 | |
| AARON RENTS INC | COM | 002535201 | 726 | 21900 | SH | DEFINED | 21 | 21900 | |
| ABAXIS INC | COM | 002567105 | 25 | 1310 | SH | OTHER | 01 | | |
| 1310 | | | | | | | | | |
| ABAXIS INC | COM | 002567105 | 182 | 9600 | SH | DEFINED | 17 | 9600 | |
| ABAXIS INC | COM | 002567105 | 256 | 13500 | SH | OTHER | 22 | | |
| 13500 | | | | | | | | | |
| ABBOTT LABS | COM | 002824100 | 112025 | 2748404 | SH | DEFINED | 01 | 2479339 | |
| 269065 | | | | | | | | | |
| ABBOTT LABS | COM | 002824100 | 111452 | 2734344 | SH | OTHER | 01 | 1584361 | |
| 1149983 | | | | | | | | | |
| ABBOTT LABS | COM | 002824100 | 71560 | 1755650 | SH | DEFINED | 05 | 1567850 | |
| 187800 | | | | | | | | | |
| ABBOTT LABS | COM | 002824100 | 5517 | 135343 | SH | DEFINED | 08 | 135343 | |
| ABBOTT LABS | COM | 002824100 | 6114 | 150000 | SH | CALL | DEFINED | 08 | 150000 |
| ABBOTT LABS | COM | 002824100 | 8 | 200 | SH | OTHER | 13 | 200 | |
| ABBOTT LABS | COM | 002824100 | 6481 | 159000 | SH | DEFINED | 17 | 159000 | |
| ABBOTT LABS | COM | 002824100 | 956 | 23466 | SH | DEFINED | 18 | | |
| 23466 | | | | | | | | | |
| ABBOTT LABS | COM | 002824100 | 36768 | 902071 | SH | DEFINED | 21 | 901771 | |
| 300 | | | | | | | | | |
| ABBOTT LABS | COM | 002824100 | 115061 | 2822902 | SH | DEFINED | 22 | 2534186 | |
| 288716 | | | | | | | | | |
| ABBOTT LABS | COM | 002824100 | 80500 | 1974975 | SH | OTHER | 22 | 1974975 | |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 322 | 8300 | SH | DEFINED | 01 | 8300 | |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 10 | 249 | SH | OTHER | 01 | 24 | |
| 225 | | | | | | | | | |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 7827 | 201981 | SH | DEFINED | 05 | 201981 | |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 28094 | 725011 | SH | DEFINED | 08 | 725011 | |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 2538 | 65500 | SH | CALL | DEFINED | 08 | 65500 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 388 | 10000 | SH | PUT | DEFINED | 08 | 10000 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 85 | 2200 | SH | DEFINED | 17 | 2200 | |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 13141 | 339125 | SH | DEFINED | 21 | 339125 | |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 48274 | 1245786 | SH | DEFINED | 22 | 1181126 | |
| 64660 | | | | | | | | | |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 10290 | 265550 | SH | OTHER | 22 | 265475 | |
| 75 | | | | | | | | | |
| ABERDEEN ASIA PACIFIC INCOM | COM | 003009107 | 78 | 13597 | SH | DEFINED | 01 | 4651 | |
| 8946 | | | | | | | | | |
| ABERDEEN ASIA PACIFIC INCOM | COM | 003009107 | 224 | 38896 | SH | OTHER | 01 | 32696 | |
| 6200 | | | | | | | | | |
| ABERDEEN ASIA PACIFIC INCOM | COM | 003009107 | 229 | 39800 | SH | DEFINED | 22 | 39800 | |
| ABERDEEN ASIA PACIFIC INCOM | COM | 003009107 | 46 | 8072 | SH | OTHER | 22 | 8072 | |
| ABGENIX INC | COM | 00339B107 | 49 | 4200 | SH | DEFINED | 08 | 4200 | |

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|------------------------------------|--------------|--------|-----------|-------|------------|----------------|--|---------|
| ABGENIX INC | COM | | 00339B107 | 229 | 19570 SH | DEFINED 17 | | 19570 |
| ABGENIX INC 2500 | COM | | 00339B107 | 29 | 2500 SH | DEFINED 18 | | |
| ABGENIX INC | COM | | 00339B107 | 3469 | 296000 SH | DEFINED 21 | | 296000 |
| ABGENIX INC | NOTE | 3.500% | 00339BAB3 | 325 | 350000 PRN | DEFINED 08 | | 350000 |
| ABIOMED INC | COM | | 003654100 | 50 | 4000 SH | DEFINED 01 | | 4000 |
| ABIOMED INC | COM | | 003654100 | 94 | 7500 SH | DEFINED 17 | | 7500 |
| ABIOMED INC | COM | | 003654100 | 6 | 500 SH | DEFINED 22 | | 500 |
| ABRAMS INDS INC | COM | | 003788106 | 615 | 144817 SH | DEFINED 01 | | 144817 |
| ABRAXAS PETE CORP | COM | | 003830106 | 208 | 125200 SH | DEFINED 08 | | 125200 |
| ABRAXAS PETE CORP | COM | | 003830106 | 2 | 1000 SH | DEFINED 22 | | 1000 |
| ACACIA RESH CORP | ACACIA TCH C | | 003881307 | 93 | 14417 SH | DEFINED 17 | | 14417 |
| ABITIBI-CONSOLIDATED INC | COM | | 003924107 | 3 | 395 SH | DEFINED 01 | | 395 |
| ABITIBI-CONSOLIDATED INC | COM | | 003924107 | 206 | 30000 SH | DEFINED 21 | | 30000 |
| ACADIA PHARMACEUTICALS INC | COM | | 004225108 | 807 | 130213 SH | DEFINED 08 | | 130213 |
| ACCREDITED HOME LENDRS HLDG | COM | | 00437P107 | 65 | 2300 SH | DEFINED 08 | | 2300 |
| ACCREDITED HOME LENDRS HLDG | COM | | 00437P107 | 988 | 35100 SH | DEFINED 17 | | 35100 |
| ACCREDO HEALTH INC 3925 5465 | COM | | 00437V104 | 712 | 18290 SH | DEFINED 01 | | 8900 |
| ACCREDO HEALTH INC 3750 | COM | | 00437V104 | 146 | 3750 SH | OTHER 01 | | |
| ACCREDO HEALTH INC | COM | | 00437V104 | 8205 | 210650 SH | DEFINED 05 | | 210650 |
| ACCREDO HEALTH INC | COM | | 00437V104 | 23 | 600 SH | DEFINED 08 | | 600 |
| ACCREDO HEALTH INC | COM | | 00437V104 | 10248 | 263100 SH | DEFINED 21 | | 263100 |
| ACCREDO HEALTH INC 13600 | COM | | 00437V104 | 534 | 13700 SH | OTHER 22 | | 100 |
| ACE CASH EXPRESS INC | COM | | 004403101 | 131 | 5100 SH | DEFINED 17 | | 5100 |
| ACE CASH EXPRESS INC 7600 | COM | | 004403101 | 3247 | 126400 SH | DEFINED 21 | | 118800 |
| ACE CASH EXPRESS INC 839 | COM | | 004403101 | 626 | 24384 SH | DEFINED 22 | | 23545 |
| ACE CASH EXPRESS INC | COM | | 004403101 | 67 | 2616 SH | OTHER 22 | | 2616 |
| ACETO CORP 1087 | COM | | 004446100 | 97 | 5520 SH | DEFINED 01 | | 4433 |
| ACETO CORP | COM | | 004446100 | 1945 | 110507 SH | DEFINED 05 | | 110507 |
| ACETO CORP 11300 | COM | | 004446100 | 3428 | 194800 SH | DEFINED 21 | | 183500 |
| ACETO CORP 1300 | COM | | 004446100 | 642 | 36465 SH | DEFINED 22 | | 35165 |
| ACETO CORP | COM | | 004446100 | 72 | 4100 SH | OTHER 22 | | 4100 |
| ACTIVISION INC NEW | COM NEW | | 004930202 | 274 | 17212 SH | DEFINED 01 | | 17212 |
| ACTIVISION INC NEW 875 | COM NEW | | 004930202 | 14 | 875 SH | OTHER 01 | | |
| ACTIVISION INC NEW | COM NEW | | 004930202 | 4667 | 293505 SH | DEFINED 05 | | 293505 |
| ACTIVISION INC NEW | COM NEW | | 004930202 | 3953 | 248638 SH | DEFINED 08 | | 248638 |
| ACTIVISION INC NEW | COM NEW | | 004930202 | 1682 | 105791 SH | DEFINED 17 | | 105791 |
| ACTIVISION INC NEW 15278 | COM NEW | | 004930202 | 16461 | 1035268 SH | DEFINED 21 | | 1019990 |
| ACTIVISION INC NEW 1800 | COM NEW | | 004930202 | 823 | 51749 SH | DEFINED 22 | | 49949 |
| ACTIVISION INC NEW | COM NEW | | 004930202 | 89 | 5625 SH | OTHER 22 | | 5625 |
| ACTION PERFORMANCE COS INC 5000 | COM | | 004933107 | 102 | 6800 SH | DEFINED 01 | | 1800 |
| ACTION PERFORMANCE COS INC | COM | | 004933107 | 1180 | 78325 SH | DEFINED 05 | | 78325 |
| ACTION PERFORMANCE COS INC | COM | | 004933107 | 345 | 22917 SH | DEFINED 08 | | 22917 |
| ACTION PERFORMANCE COS INC | COM | | 004933107 | 497 | 33000 SH | PUT DEFINED 08 | | 33000 |
| ACTION PERFORMANCE COS INC | COM | | 004933107 | 39 | 2600 SH | DEFINED 17 | | 2600 |
| ACTION PERFORMANCE COS INC | COM | | 004933107 | 4092 | 271500 SH | DEFINED 21 | | 271500 |
| ACTION PERFORMANCE COS INC | COM | | 004933107 | 169 | 11200 SH | DEFINED 22 | | 11200 |
| ACTION PERFORMANCE COS INC | COM | | 004933107 | 59 | 3900 SH | OTHER 22 | | 3900 |
| ACTEL CORP 13000 | COM | | 004934105 | 405 | 21875 SH | DEFINED 01 | | 8875 |
| ACTEL CORP 200 | COM | | 004934105 | 4 | 200 SH | OTHER 01 | | |
| ACTEL CORP | COM | | 004934105 | 2121 | 114675 SH | DEFINED 05 | | 114675 |
| ACTEL CORP | COM | | 004934105 | 37 | 2000 SH | DEFINED 17 | | 2000 |
| ACTEL CORP 11100 | COM | | 004934105 | 6107 | 330100 SH | DEFINED 21 | | 319000 |
| ACTEL CORP 10300 | COM | | 004934105 | 191 | 10300 SH | DEFINED 22 | | |
| ACTIVE POWER INC | COM | | 00504W100 | 8 | 2434 SH | OTHER 01 | | 2434 |
| ACTIVE POWER INC | COM | | 00504W100 | 160 | 50000 SH | DEFINED 21 | | 50000 |
| ACTIVCARD CORP | COM | | 00506J107 | 25 | 3500 SH | DEFINED 05 | | 3500 |
| ACTIVCARD CORP | COM | | 00506J107 | 118 | 16356 SH | DEFINED 17 | | 16356 |
| ACTIVCARD CORP | COM | | 00506J107 | 2168 | 299400 SH | DEFINED 21 | | 299400 |
| ACTIVCARD CORP | COM | | 00506J107 | 94 | 12940 SH | DEFINED 22 | | 12940 |
| ACTIVCARD CORP | COM | | 00506J107 | 33 | 4500 SH | OTHER 22 | | 4500 |
| ACTUATE CORP | COM | | 00508B102 | 336 | 85106 SH | DEFINED 17 | | 85106 |
| ACTUATE CORP | COM | | 00508B102 | 57 | 14525 SH | DEFINED 22 | | 14525 |
| ACTUANT CORP 1025 | CL A NEW | | 00508X203 | 236 | 6050 SH | DEFINED 01 | | 5025 |
| ACTUANT CORP | CL A NEW | | 00508X203 | 3866 | 99149 SH | DEFINED 05 | | 99149 |
| ACTUANT CORP | CL A NEW | | 00508X203 | 542 | 13900 SH | DEFINED 17 | | 13900 |
| ACTUANT CORP 484 | CL A NEW | | 00508X203 | 19 | 484 SH | DEFINED 22 | | |
| ACUITY BRANDS INC | COM | | 00508Y102 | 828 | 30678 SH | DEFINED 01 | | 10418 |

| | | | | | | | | |
|------------------------------|-----|-----------|-------|---------|----|---------|----|---------|
| 20260 | | | | | | | | |
| ACUITY BRANDS INC | COM | 00508Y102 | 251 | 9284 | SH | OTHER | 01 | |
| 9284 | | | | | | | | |
| ACUITY BRANDS INC | COM | 00508Y102 | 5387 | 199525 | SH | DEFINED | 05 | 199525 |
| ACUITY BRANDS INC | COM | 00508Y102 | 119 | 4400 | SH | DEFINED | 08 | 4400 |
| ACUITY BRANDS INC | COM | 00508Y102 | 78 | 2900 | SH | DEFINED | 17 | 2900 |
| ACUITY BRANDS INC | COM | 00508Y102 | 761 | 28200 | SH | DEFINED | 21 | 28200 |
| ACUSPHERE INC | COM | 00511R870 | 3418 | 534000 | SH | DEFINED | 21 | 534000 |
| ACUSPHERE INC | COM | 00511R870 | 3797 | 593214 | SH | DEFINED | 22 | 582371 |
| 10843 | | | | | | | | |
| ACUSPHERE INC | COM | 00511R870 | 9387 | 1466701 | SH | DEFINED | | 1466701 |
| ACXIOM CORP | COM | 005125109 | 372 | 14975 | SH | DEFINED | 01 | 14975 |
| ACXIOM CORP | COM | 005125109 | 2 | 75 | SH | OTHER | 01 | |
| 75 | | | | | | | | |
| ACXIOM CORP | COM | 005125109 | 4546 | 183071 | SH | DEFINED | 05 | 183071 |
| ACXIOM CORP | COM | 005125109 | 247 | 9963 | SH | DEFINED | 08 | 9963 |
| ACXIOM CORP | COM | 005125109 | 839 | 33771 | SH | DEFINED | 17 | 33771 |
| ACXIOM CORP | COM | 005125109 | 9612 | 387096 | SH | DEFINED | 21 | 384331 |
| 2765 | | | | | | | | |
| ACXIOM CORP | COM | 005125109 | 1035 | 41681 | SH | DEFINED | 22 | 36981 |
| 4700 | | | | | | | | |
| ACXIOM CORP | COM | 005125109 | 67 | 2700 | SH | OTHER | 22 | 2700 |
| ADAMS EXPRESS CO | COM | 006212104 | 150 | 11829 | SH | DEFINED | 01 | 11829 |
| ADAMS EXPRESS CO | COM | 006212104 | 161 | 12661 | SH | OTHER | 01 | 11531 |
| 1130 | | | | | | | | |
| ADAMS EXPRESS CO | COM | 006212104 | 132 | 10341 | SH | DEFINED | 22 | 9314 |
| 1027 | | | | | | | | |
| ADAMS EXPRESS CO | COM | 006212104 | 44 | 3485 | SH | OTHER | 22 | 3485 |
| ADAPTEC INC | COM | 00651F108 | 244 | 28871 | SH | DEFINED | 01 | 27771 |
| 1100 | | | | | | | | |
| ADAPTEC INC | COM | 00651F108 | 51 | 6000 | SH | OTHER | 01 | |
| 6000 | | | | | | | | |
| ADAPTEC INC | COM | 00651F108 | 3976 | 470025 | SH | DEFINED | 05 | 470025 |
| ADAPTEC INC | COM | 00651F108 | 2523 | 298194 | SH | DEFINED | 08 | 298194 |
| ADAPTEC INC | COM | 00651F108 | 427 | 50458 | SH | DEFINED | 17 | 50458 |
| ADAPTEC INC | COM | 00651F108 | 616 | 72800 | SH | DEFINED | 21 | 72800 |
| ADMINISTAFF INC | COM | 007094105 | 366 | 22050 | SH | DEFINED | 01 | 7750 |
| 14300 | | | | | | | | |
| ADMINISTAFF INC | COM | 007094105 | 2085 | 125575 | SH | DEFINED | 05 | 125575 |
| ADMINISTAFF INC | COM | 007094105 | 88 | 5300 | SH | DEFINED | 08 | 5300 |
| ADMINISTAFF INC | COM | 007094105 | 174 | 10500 | SH | DEFINED | 17 | 10500 |
| ADMINISTAFF INC | COM | 007094105 | 292 | 17600 | SH | DEFINED | 21 | 17600 |
| ADOBE SYS INC | COM | 00724F101 | 1851 | 39816 | SH | DEFINED | 01 | 39816 |
| ADOBE SYS INC | COM | 00724F101 | 541 | 11625 | SH | OTHER | 01 | 10200 |
| 1425 | | | | | | | | |
| ADOBE SYS INC | COM | 00724F101 | 8418 | 181042 | SH | DEFINED | 05 | 181042 |
| ADOBE SYS INC | COM | 00724F101 | 2864 | 61587 | SH | DEFINED | 08 | 61587 |
| ADOBE SYS INC | COM | 00724F101 | 158 | 3400 | SH | DEFINED | 17 | 3400 |
| ADOBE SYS INC | COM | 00724F101 | 9537 | 205093 | SH | DEFINED | 21 | 205093 |
| ADOBE SYS INC | COM | 00724F101 | 5279 | 113517 | SH | DEFINED | 22 | 111967 |
| 1550 | | | | | | | | |
| ADOBE SYS INC | COM | 00724F101 | 481 | 10350 | SH | OTHER | 22 | 10350 |
| ADOLOR CORP | COM | 00724X102 | 377 | 29720 | SH | DEFINED | 08 | 29720 |
| ADOLOR CORP | COM | 00724X102 | 269 | 21200 | SH | DEFINED | 17 | 21200 |
| ADOLOR CORP | COM | 00724X102 | 35 | 2781 | SH | OTHER | 22 | 2781 |
| ADSTAR INC | COM | 00737P104 | 26 | 12000 | SH | OTHER | 01 | |
| 12000 | | | | | | | | |
| ADTRAN INC | COM | 00738A106 | 220 | 6600 | SH | DEFINED | 01 | 6600 |
| ADTRAN INC | COM | 00738A106 | 13 | 400 | SH | OTHER | 01 | |
| 400 | | | | | | | | |
| ADTRAN INC | COM | 00738A106 | 10476 | 313936 | SH | DEFINED | 05 | 313936 |
| ADTRAN INC | COM | 00738A106 | 60 | 1800 | SH | DEFINED | 08 | 1800 |
| ADTRAN INC | COM | 00738A106 | 5 | 158 | SH | DEFINED | 17 | 158 |
| ADTRAN INC | COM | 00738A106 | 558 | 16710 | SH | DEFINED | 20 | 16710 |
| ADTRAN INC | COM | 00738A106 | 7370 | 220870 | SH | DEFINED | 21 | 220120 |
| 750 | | | | | | | | |
| ADTRAN INC | COM | 00738A106 | 737 | 22100 | SH | DEFINED | 22 | 16800 |
| 5300 | | | | | | | | |
| ADTRAN INC | COM | 00738A106 | 17 | 500 | SH | OTHER | 22 | 500 |
| ADVANCE AUTO PARTS INC | COM | 00751Y106 | 12 | 275 | SH | DEFINED | 01 | 275 |
| ADVANCE AUTO PARTS INC | COM | 00751Y106 | 18 | 400 | SH | DEFINED | 05 | 400 |
| ADVANCE AUTO PARTS INC | COM | 00751Y106 | 841 | 19029 | SH | DEFINED | 08 | 19029 |
| ADVANCE AUTO PARTS INC | COM | 00751Y106 | 165 | 3740 | SH | DEFINED | 17 | 3740 |
| ADVANCE AUTO PARTS INC | COM | 00751Y106 | 327 | 7400 | SH | DEFINED | 20 | 7400 |
| ADVANCE AUTO PARTS INC | COM | 00751Y106 | 8348 | 188955 | SH | DEFINED | 21 | 182685 |
| 6270 | | | | | | | | |
| ADVANCE AUTO PARTS INC | COM | 00751Y106 | 358 | 8100 | SH | DEFINED | 22 | |
| 8100 | | | | | | | | |
| ADVANCE AUTO PARTS INC | COM | 00751Y106 | 9 | 200 | SH | OTHER | 22 | |
| 200 | | | | | | | | |
| ADVANCED DIGITAL INFORMATION | COM | 007525108 | 1 | 75 | SH | DEFINED | 01 | 75 |
| ADVANCED DIGITAL INFORMATION | COM | 007525108 | 427 | 44046 | SH | DEFINED | 17 | 44046 |
| ADVANCED DIGITAL INFORMATION | COM | 007525108 | 536 | 55300 | SH | DEFINED | 21 | 55300 |
| ADVANCED DIGITAL INFORMATION | COM | 007525108 | 24 | 2520 | SH | DEFINED | 22 | 2520 |
| ADVANCED DIGITAL INFORMATION | COM | 007525108 | 9 | 900 | SH | OTHER | 22 | 900 |
| ADVANCED MARKETING SVCS INC | COM | 00753T105 | 16 | 1250 | SH | DEFINED | 01 | 1250 |

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|------------------------------|--------------|----------|-----------|-------|-------------|-----------------|---------|
| ADVANCED MARKETING SVCS INC | COM | | 00753T105 | 1030 | 79750 SH | DEFINED 05 | 79750 |
| ADVANCED MARKETING SVCS INC | COM | | 00753T105 | 163 | 12600 SH | DEFINED 21 | 12600 |
| ADVANCED MARKETING SVCS INC | COM | | 00753T105 | 86 | 6660 SH | DEFINED 22 | 6660 |
| ADVANCED MARKETING SVCS INC | COM | | 00753T105 | 108 | 8375 SH | OTHER 22 | 8375 |
| ADVANCED FIBRE COMMUNICATION | COM | | 00754A105 | 1440 | 71289 SH | DEFINED 01 | 71289 |
| ADVANCED FIBRE COMMUNICATION | COM | | 00754A105 | 67 | 3325 SH | OTHER 01 | 3000 |
| 325 | | | | | | | |
| ADVANCED FIBRE COMMUNICATION | COM | | 00754A105 | 3773 | 186766 SH | DEFINED 05 | 186766 |
| ADVANCED FIBRE COMMUNICATION | COM | | 00754A105 | 641 | 31746 SH | DEFINED 08 | 31746 |
| ADVANCED FIBRE COMMUNICATION | COM | | 00754A105 | 485 | 24003 SH | DEFINED 17 | 24003 |
| ADVANCED FIBRE COMMUNICATION | COM | | 00754A105 | 1125 | 55700 SH | DEFINED 22 | 55200 |
| 500 | | | | | | | |
| ADVANCED FIBRE COMMUNICATION | COM | | 00754A105 | 210 | 10400 SH | OTHER 22 | 10400 |
| ADVO INC | COM | | 007585102 | 850 | 25813 SH | DEFINED 01 | 6413 |
| 19400 | | | | | | | |
| ADVO INC | COM | | 007585102 | 9 | 275 SH | OTHER 01 | |
| 275 | | | | | | | |
| ADVO INC | COM | | 007585102 | 4735 | 143825 SH | DEFINED 05 | 143825 |
| ADVO INC | COM | | 007585102 | 23 | 700 SH | DEFINED 08 | 700 |
| ADVO INC | COM | | 007585102 | 267 | 8113 SH | DEFINED 17 | 8113 |
| ADVO INC | COM | | 007585102 | 18641 | 566251 SH | DEFINED 21 | 560951 |
| 5300 | | | | | | | |
| ADVO INC | COM | | 007585102 | 3298 | 100195 SH | DEFINED 22 | 93395 |
| 6800 | | | | | | | |
| ADVO INC | COM | | 007585102 | 49 | 1500 SH | OTHER 22 | 1500 |
| ADVANTEST CORP | SPONSORED AD | | 00762U101 | 171 | 10000 SH | DEFINED 21 | 10000 |
| ADVISORY BRD CO | COM | | 00762W107 | 5287 | 148500 SH | DEFINED 21 | 139900 |
| 8600 | | | | | | | |
| ADVISORY BRD CO | COM | | 00762W107 | 1022 | 28700 SH | DEFINED 22 | 27700 |
| 1000 | | | | | | | |
| ADVISORY BRD CO | COM | | 00762W107 | 103 | 2900 SH | OTHER 22 | 2900 |
| ADVANCED MEDICAL OPTICS INC | COM | | 00763M108 | 5860 | 137650 SH | DEFINED 05 | 137650 |
| ADVANCED MEDICAL OPTICS INC | COM | | 00763M108 | 1921 | 45117 SH | DEFINED 08 | 45117 |
| ADVANCED MEDICAL OPTICS INC | COM | | 00763M108 | 5619 | 132000 SH | CALL DEFINED 08 | 132000 |
| ADVANCED MEDICAL OPTICS INC | COM | | 00763M108 | 1590 | 37350 SH | DEFINED 17 | 37350 |
| ADVANCED MEDICAL OPTICS INC | COM | | 00763M108 | 830 | 19500 SH | DEFINED 21 | 19500 |
| ADVANCED MEDICAL OPTICS INC | COM | | 00763M108 | 54 | 1266 SH | DEFINED 22 | 1233 |
| 33 | | | | | | | |
| ADVANCED MEDICAL OPTICS INC | COM | | 00763M108 | 20 | 465 SH | OTHER 22 | 465 |
| ADVANCIS PHARMACEUTICALS COR | COM | | 00764L109 | 41 | 6100 SH | DEFINED 17 | 6100 |
| ADVANCIS PHARMACEUTICALS COR | COM | | 00764L109 | 2344 | 348363 SH | DEFINED 21 | 327463 |
| 20900 | | | | | | | |
| ADVANCIS PHARMACEUTICALS COR | COM | | 00764L109 | 459 | 68164 SH | DEFINED 22 | 65767 |
| 2397 | | | | | | | |
| ADVANCIS PHARMACEUTICALS COR | COM | | 00764L109 | 49 | 7293 SH | OTHER 22 | 7293 |
| AEROFLEX INC | COM | | 007768104 | 676 | 47372 SH | DEFINED 01 | 22795 |
| 24577 | | | | | | | |
| AEROFLEX INC | COM | | 007768104 | 2 | 165 SH | OTHER 01 | |
| 165 | | | | | | | |
| AEROFLEX INC | COM | | 007768104 | 8095 | 566876 SH | DEFINED 05 | 566876 |
| AEROFLEX INC | COM | | 007768104 | 24 | 1662 SH | DEFINED 08 | 1662 |
| AEROFLEX INC | COM | | 007768104 | 703 | 49200 SH | DEFINED 21 | 49200 |
| AEROFLEX INC | COM | | 007768104 | 461 | 32300 SH | OTHER 22 | |
| 32300 | | | | | | | |
| AEROPOSTALE | COM | | 007865108 | 1071 | 39785 SH | DEFINED 08 | 39785 |
| AEROPOSTALE | COM | | 007865108 | 215 | 8000 SH | DEFINED 17 | 8000 |
| AEROPOSTALE | COM | | 007865108 | 17774 | 660480 SH | DEFINED 21 | 638130 |
| 22350 | | | | | | | |
| AEROPOSTALE | COM | | 007865108 | 1376 | 51150 SH | DEFINED 22 | |
| 51150 | | | | | | | |
| ADVANCED MICRO DEVICES INC | COM | | 007903107 | 1573 | 98938 SH | DEFINED 01 | 98528 |
| 410 | | | | | | | |
| ADVANCED MICRO DEVICES INC | COM | | 007903107 | 154 | 9670 SH | OTHER 01 | |
| 9670 | | | | | | | |
| ADVANCED MICRO DEVICES INC | COM | | 007903107 | 7148 | 449570 SH | DEFINED 05 | 214970 |
| 234600 | | | | | | | |
| ADVANCED MICRO DEVICES INC | COM | | 007903107 | 261 | 16446 SH | DEFINED 08 | 16446 |
| ADVANCED MICRO DEVICES INC | COM | | 007903107 | 18126 | 1140000 SH | CALL DEFINED 08 | 1140000 |
| ADVANCED MICRO DEVICES INC | COM | | 007903107 | 619 | 38900 SH | DEFINED 17 | 38900 |
| ADVANCED MICRO DEVICES INC | COM | | 007903107 | 1264 | 79510 SH | DEFINED 20 | 79510 |
| ADVANCED MICRO DEVICES INC | COM | | 007903107 | 9276 | 583407 SH | DEFINED 21 | 425622 |
| 157785 | | | | | | | |
| ADVANCED MICRO DEVICES INC | COM | | 007903107 | 386 | 24295 SH | DEFINED 22 | 23295 |
| 1000 | | | | | | | |
| ADVANCED MICRO DEVICES INC | COM | | 007903107 | 30 | 1865 SH | OTHER 22 | 1865 |
| ADVANCED MICRO DEVICES INC | DBCV | 4.750% | 007903AE7 | 4536 | 4469000 PRN | DEFINED 08 | 4469000 |
| ADVANCED MICRO DEVICES INC | NOTE | 4.500% | 007903AF4 | 5722 | 2500000 PRN | DEFINED 08 | 2500000 |
| ADVANCED MICRO DEVICES INC | NOTE | 4.500% | 007903AF4 | 7173 | 3134000 PRN | DEFINED 17 | 3134000 |
| AEGON N V | ORD | AMER REG | 007924103 | 1335 | 110165 SH | DEFINED 01 | 105383 |
| 4782 | | | | | | | |
| AEGON N V | ORD | AMER REG | 007924103 | 1572 | 129744 SH | OTHER 01 | 48430 |
| 81314 | | | | | | | |
| AEGON N V | ORD | AMER REG | 007924103 | 24 | 2000 SH | DEFINED 21 | 2000 |
| AEGON N V | ORD | AMER REG | 007924103 | 399 | 32937 SH | DEFINED 22 | 29123 |
| 3814 | | | | | | | |
| AEGON N V | ORD | AMER REG | 007924103 | 262 | 21657 SH | OTHER 22 | 21657 |

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|---|------|-----------|--------|----------|-----|---------|---------|----------|
| ADVANTA CORP | CL B | 007942204 | 1 | 25 | SH | DEFINED | 01 | 25 |
| ADVANTA CORP | CL B | 007942204 | 2 | 100 | SH | DEFINED | 08 | 100 |
| ADVANTA CORP | CL B | 007942204 | 3037 | 132490 | SH | DEFINED | 17 | 132490 |
| ADVANCED ENERGY INDS 7761 | COM | 007973100 | 203 | 12925 | SH | DEFINED | 01 | 5164 |
| ADVANCED ENERGY INDS 1139 | COM | 007973100 | 18 | 1139 | SH | OTHER | 01 | |
| ADVANCED ENERGY INDS | COM | 007973100 | 2297 | 146150 | SH | DEFINED | 05 | 146150 |
| ADVANCED ENERGY INDS | COM | 007973100 | 340 | 21600 | SH | DEFINED | 21 | 21600 |
| ADVENT SOFTWARE INC | COM | 007974108 | 77 | 4250 | SH | DEFINED | 01 | 4250 |
| ADVENT SOFTWARE INC | COM | 007974108 | 542 | 30000 | SH | OTHER | 01 | 30000 |
| ADVENT SOFTWARE INC | COM | 007974108 | 1268 | 70189 | SH | DEFINED | 05 | 70189 |
| ADVENT SOFTWARE INC | COM | 007974108 | 2 | 100 | SH | DEFINED | 08 | 100 |
| ADVENT SOFTWARE INC 5000 | COM | 007974108 | 90 | 5000 | SH | DEFINED | 18 | |
| ADVENT SOFTWARE INC | COM | 007974108 | 2 | 100 | SH | OTHER | 22 | 100 |
| AETNA INC NEW 3512 | COM | 00817Y108 | 4037 | 47498 | SH | DEFINED | 01 | 43986 |
| AETNA INC NEW 18275 | COM | 00817Y108 | 2133 | 25094 | SH | OTHER | 01 | 6819 |
| AETNA INC NEW 14200 | COM | 00817Y108 | 32872 | 386735 | SH | DEFINED | 05 | 372535 |
| AETNA INC NEW | COM | 00817Y108 | 42237 | 496905 | SH | DEFINED | 08 | 496905 |
| AETNA INC NEW | COM | 00817Y108 | 139307 | 1638900 | SH | CALL | DEFINED | 1638900 |
| AETNA INC NEW | COM | 00817Y108 | 85 | 1000 | SH | PUT | DEFINED | 1000 |
| AETNA INC NEW | COM | 00817Y108 | 1215 | 14289 | SH | DEFINED | 17 | 14289 |
| AETNA INC NEW | COM | 00817Y108 | 59827 | 703845 | SH | DEFINED | 21 | 703845 |
| AETNA INC NEW 21890 | COM | 00817Y108 | 22797 | 268196 | SH | DEFINED | 22 | 246306 |
| AETNA INC NEW | COM | 00817Y108 | 8367 | 98441 | SH | OTHER | 22 | 98441 |
| AFFILIATED COMPUTER SERVICES 13500 200 | CL A | 008190100 | 6403 | 120949 | SH | DEFINED | 01 | 107249 |
| AFFILIATED COMPUTER SERVICES 5725 | CL A | 008190100 | 303 | 5725 | SH | OTHER | 01 | |
| AFFILIATED COMPUTER SERVICES 82800 | CL A | 008190100 | 15752 | 297535 | SH | DEFINED | 05 | 214735 |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 1476 | 27876 | SH | DEFINED | 08 | 27876 |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 9492 | 179300 | SH | PUT | DEFINED | 179300 |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 16 | 300 | SH | DEFINED | 17 | 300 |
| AFFILIATED COMPUTER SERVICES 2998 | CL A | 008190100 | 159 | 2998 | SH | DEFINED | 18 | |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 28778 | 543600 | SH | DEFINED | 21 | 543600 |
| AFFILIATED COMPUTER SERVICES 1275 | CL A | 008190100 | 2414 | 45605 | SH | DEFINED | 22 | 44330 |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 929 | 17544 | SH | OTHER | 22 | 17544 |
| AFFILIATED MANAGERS GROUP 1275 | COM | 008252108 | 380 | 7535 | SH | DEFINED | 01 | 6260 |
| AFFILIATED MANAGERS GROUP | COM | 008252108 | 13953 | 277018 | SH | DEFINED | 05 | 277018 |
| AFFILIATED MANAGERS GROUP | COM | 008252108 | 194 | 3843 | SH | DEFINED | 08 | 3843 |
| AFFILIATED MANAGERS GROUP | COM | 008252108 | 313 | 6213 | SH | DEFINED | 17 | 6213 |
| AFFILIATED MANAGERS GROUP | COM | 008252108 | 1164 | 23100 | SH | DEFINED | 20 | 23100 |
| AFFILIATED MANAGERS GROUP 23075 | COM | 008252108 | 31464 | 624655 | SH | DEFINED | 21 | 601580 |
| AFFILIATED MANAGERS GROUP 26689 | COM | 008252108 | 1344 | 26689 | SH | DEFINED | 22 | |
| AFFILIATED MANAGERS GROUP 12321 | COM | 008252108 | 622 | 12350 | SH | OTHER | 22 | 29 |
| AFFILIATED MANAGERS GROUP | DBCV | 008252AE8 | 10140 | 8000000 | PRN | DEFINED | 08 | 8000000 |
| AFFYMETRIX INC | COM | 00826T108 | 242 | 7381 | SH | DEFINED | 01 | 7381 |
| AFFYMETRIX INC 3002 | COM | 00826T108 | 139 | 4260 | SH | OTHER | 01 | 1258 |
| AFFYMETRIX INC | COM | 00826T108 | 4055 | 123903 | SH | DEFINED | 05 | 123903 |
| AFFYMETRIX INC | COM | 00826T108 | 948 | 28978 | SH | DEFINED | 08 | 28978 |
| AFFYMETRIX INC | COM | 00826T108 | 1051 | 32100 | SH | PUT | DEFINED | 32100 |
| AFFYMETRIX INC | COM | 00826T108 | 236 | 7205 | SH | DEFINED | 17 | 7205 |
| AFFYMETRIX INC | COM | 00826T108 | 500 | 15280 | SH | DEFINED | 20 | 15280 |
| AFFYMETRIX INC 1150 | COM | 00826T108 | 6186 | 189010 | SH | DEFINED | 21 | 187860 |
| AFFYMETRIX INC 4630 | COM | 00826T108 | 631 | 19280 | SH | DEFINED | 22 | 14650 |
| AFFYMETRIX INC | COM | 00826T108 | 13 | 400 | SH | OTHER | 22 | 400 |
| AFFORDABLE RESIDENTIAL CMTYS | COM | 008273104 | 222 | 13400 | SH | DEFINED | 17 | 13400 |
| AGERE SYS INC 394 | CL A | 00845V100 | 8 | 3567 | SH | DEFINED | 01 | 3173 |
| AGERE SYS INC 551 | CL A | 00845V100 | 3 | 1415 | SH | OTHER | 01 | 864 |
| AGERE SYS INC | CL A | 00845V100 | 10145 | 4411057 | SH | DEFINED | 05 | 4411057 |
| AGERE SYS INC | CL A | 00845V100 | 408 | 177267 | SH | DEFINED | 08 | 177267 |
| AGERE SYS INC | CL A | 00845V100 | 210 | 91200 | SH | DEFINED | 17 | 91200 |
| AGERE SYS INC 90 | CL A | 00845V100 | 3 | 1156 | SH | DEFINED | 22 | 1066 |
| AGERE SYS INC | CL A | 00845V100 | 2 | 743 | SH | OTHER | 22 | 743 |
| AGERE SYS INC | CL B | 00845V209 | 50145 | 23323243 | SH | DEFINED | 08 | 23323243 |
| AGERE SYS INC | CL B | 00845V209 | 14 | 6400 | SH | DEFINED | 17 | 6400 |
| AGERE SYS INC 2407 | CL B | 00845V209 | 70 | 32765 | SH | DEFINED | 22 | 30358 |

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|--|------|------------|-----------|--------|---------|-----|---------|---------|---------|--------|
| AGERE SYS INC | CL B | | 00845V209 | 44 | 20508 | SH | OTHER | 22 | 20508 | |
| AGERE SYS INC | NOTE | 6.500% | 00845VAA8 | 3932 | 3390000 | PRN | DEFINED | 08 | 3390000 | |
| AGILENT TECHNOLOGIES INC 160499 | COM | | 00846U101 | 4699 | 160499 | SH | DEFINED | 01 | | |
| AGILENT TECHNOLOGIES INC 612408 50955 | COM | | 00846U101 | 120729 | 4123246 | SH | OTHER | 01 | 3459883 | |
| AGILENT TECHNOLOGIES INC | COM | | 00846U101 | 16991 | 580285 | SH | DEFINED | 05 | 580285 | |
| AGILENT TECHNOLOGIES INC | COM | | 00846U101 | 984 | 33612 | SH | DEFINED | 08 | 33612 | |
| AGILENT TECHNOLOGIES INC | COM | | 00846U101 | 3953 | 135000 | SH | CALL | DEFINED | 08 | 135000 |
| AGILENT TECHNOLOGIES INC | COM | | 00846U101 | 293 | 10000 | SH | PUT | DEFINED | 08 | 10000 |
| AGILENT TECHNOLOGIES INC | COM | | 00846U101 | 688 | 23500 | SH | DEFINED | 17 | 23500 | |
| AGILENT TECHNOLOGIES INC 255 | COM | | 00846U101 | 7 | 255 | SH | DEFINED | 18 | | |
| AGILENT TECHNOLOGIES INC 5000 | COM | | 00846U101 | 22929 | 783094 | SH | DEFINED | 21 | 778094 | |
| AGILENT TECHNOLOGIES INC 34381 | COM | | 00846U101 | 13460 | 459690 | SH | DEFINED | 22 | 425309 | |
| AGILENT TECHNOLOGIES INC | COM | | 00846U101 | 3571 | 121949 | SH | OTHER | 22 | 121949 | |
| AGILENT TECHNOLOGIES INC | DBC | 3.000% | 00846UAB7 | 526 | 500000 | PRN | DEFINED | 08 | 500000 | |
| AGILE SOFTWARE CORP DEL | COM | | 00846X105 | 1 | 100 | SH | OTHER | 01 | 100 | |
| AGILE SOFTWARE CORP DEL | COM | | 00846X105 | 469 | 53570 | SH | DEFINED | 17 | 53570 | |
| AGILE SOFTWARE CORP DEL 29000 | COM | | 00846X105 | 7596 | 868110 | SH | DEFINED | 21 | 839110 | |
| AGILE SOFTWARE CORP DEL 28090 | COM | | 00846X105 | 250 | 28590 | SH | DEFINED | 22 | 500 | |
| AGNICO EAGLE MINES LTD 1000 | COM | | 008474108 | 119 | 9000 | SH | DEFINED | 01 | 8000 | |
| AGNICO EAGLE MINES LTD 1650 | COM | | 008474108 | 22 | 1650 | SH | OTHER | 01 | | |
| AGNICO EAGLE MINES LTD | COM | | 008474108 | 365 | 27600 | SH | DEFINED | 17 | 27600 | |
| AGNICO EAGLE MINES LTD | COM | | 008474108 | 16 | 1221 | SH | DEFINED | 22 | 1221 | |
| AGNICO EAGLE MINES LTD | COM | | 008474108 | 4 | 300 | SH | OTHER | 22 | 300 | |
| AGILYSYS INC | COM | | 00847J105 | 2422 | 175650 | SH | DEFINED | 05 | 175650 | |
| AGILYSYS INC | COM | | 00847J105 | 120 | 8700 | SH | DEFINED | 08 | 8700 | |
| AGILYSYS INC 3600 | COM | | 00847J105 | 8041 | 583129 | SH | DEFINED | 21 | 579529 | |
| AGILYSYS INC 8100 | COM | | 00847J105 | 1476 | 107070 | SH | DEFINED | 22 | 98970 | |
| AGILYSYS INC | COM | | 00847J105 | 32 | 2300 | SH | OTHER | 22 | 2300 | |
| AIR METHODS CORP | COM | PAR \$.06 | 009128307 | 2955 | 341230 | SH | DEFINED | 08 | 341230 | |
| AIR METHODS CORP | COM | PAR \$.06 | 009128307 | 3256 | 376000 | SH | PUT | DEFINED | 08 | 376000 |
| AIR PRODS & CHEMS INC 21740 | COM | | 009158106 | 11801 | 224993 | SH | DEFINED | 01 | 203253 | |
| AIR PRODS & CHEMS INC 62821 | COM | | 009158106 | 6865 | 130892 | SH | OTHER | 01 | 68071 | |
| AIR PRODS & CHEMS INC 110700 | COM | | 009158106 | 11625 | 221631 | SH | DEFINED | 05 | 110931 | |
| AIR PRODS & CHEMS INC | COM | | 009158106 | 798 | 15215 | SH | DEFINED | 08 | 15215 | |
| AIR PRODS & CHEMS INC | COM | | 009158106 | 5 | 100 | SH | DEFINED | 17 | 100 | |
| AIR PRODS & CHEMS INC | COM | | 009158106 | 76551 | 1459507 | SH | DEFINED | 21 | 1459507 | |
| AIR PRODS & CHEMS INC 65098 | COM | | 009158106 | 91843 | 1751059 | SH | DEFINED | 22 | 1685961 | |
| AIR PRODS & CHEMS INC 300 | COM | | 009158106 | 29790 | 567978 | SH | OTHER | 22 | 567678 | |
| AIRGAS INC | COM | | 009363102 | 145 | 6060 | SH | DEFINED | 01 | 6060 | |
| AIRGAS INC 250 | COM | | 009363102 | 6 | 250 | SH | OTHER | 01 | | |
| AIRGAS INC | COM | | 009363102 | 8041 | 336295 | SH | DEFINED | 05 | 336295 | |
| AIRGAS INC | COM | | 009363102 | 36 | 1500 | SH | DEFINED | 08 | 1500 | |
| AIRGAS INC | COM | | 009363102 | 160 | 6700 | SH | DEFINED | 17 | 6700 | |
| AIRGAS INC | COM | | 009363102 | 273 | 11400 | SH | DEFINED | 20 | 11400 | |
| AIRGAS INC 23775 | COM | | 009363102 | 21799 | 911720 | SH | DEFINED | 21 | 887945 | |
| AIRGAS INC 27740 | COM | | 009363102 | 2215 | 92640 | SH | DEFINED | 22 | 64900 | |
| AIRGAS INC | COM | | 009363102 | 7 | 300 | SH | OTHER | 22 | 300 | |
| AIRGATE PCS INC | COM | NEW | 009367301 | 106 | 5800 | SH | DEFINED | 17 | 5800 | |
| AIRGATE PCS INC | COM | NEW | 009367301 | 463 | 25309 | SH | DEFINED | 21 | 25309 | |
| AIRNET SYS INC 10100 | COM | | 009417106 | 3579 | 798900 | SH | DEFINED | 21 | 788800 | |
| AIRNET SYS INC 18100 | COM | | 009417106 | 1275 | 284616 | SH | DEFINED | 22 | 266516 | |
| AIRNET SYS INC | COM | | 009417106 | 11 | 2400 | SH | OTHER | 22 | 2400 | |
| AIRTRAN HLDGS INC 2725 | COM | | 00949P108 | 10807 | 764284 | SH | DEFINED | 01 | 761559 | |
| AIRTRAN HLDGS INC | COM | | 00949P108 | 4714 | 333390 | SH | DEFINED | 05 | 333390 | |
| AIRTRAN HLDGS INC | COM | | 00949P108 | 1342 | 94909 | SH | DEFINED | 08 | 94909 | |
| AIRTRAN HLDGS INC | COM | | 00949P108 | 7 | 500 | SH | DEFINED | 22 | 500 | |
| AIRTRAN HLDGS INC | COM | | 00949P108 | 1 | 100 | SH | OTHER | 22 | 100 | |
| AIRSPAN NETWORKS INC | COM | | 00950H102 | 78 | 14000 | SH | DEFINED | 17 | 14000 | |
| AIRSPAN NETWORKS INC | COM | | 00950H102 | 11 | 2000 | SH | OTHER | 22 | 2000 | |
| AKAMAI TECHNOLOGIES INC | COM | | 00971T101 | 26 | 1450 | SH | DEFINED | 01 | 1450 | |
| AKAMAI TECHNOLOGIES INC | COM | | 00971T101 | 1 | 50 | SH | OTHER | 01 | 50 | |
| AKAMAI TECHNOLOGIES INC | COM | | 00971T101 | 13 | 700 | SH | DEFINED | 05 | 700 | |
| AKAMAI TECHNOLOGIES INC | COM | | 00971T101 | 88 | 4911 | SH | DEFINED | 08 | 4911 | |
| AKAMAI TECHNOLOGIES INC | COM | | 00971T101 | 22 | 1250 | SH | DEFINED | 22 | 1250 | |

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|---------------------------|--------------|-----------|-------|------------|---------|------------|---------|
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 864 | 48130 SH | DEFINED | | 48130 |
| AKZO NOBEL NV | SPONSORED AD | 010199305 | 41 | 1112 SH | DEFINED | 01 | 1112 |
| AKZO NOBEL NV | SPONSORED AD | 010199305 | 210 | 5645 SH | OTHER | 01 | 3685 |
| 1960 | | | | | | | |
| AKZO NOBEL NV | SPONSORED AD | 010199305 | 67 | 1800 SH | DEFINED | 22 | 1800 |
| ALAMO GROUP INC | COM | 011311107 | 1371 | 86200 SH | DEFINED | 21 | 86200 |
| ALAMO GROUP INC | COM | 011311107 | 59 | 3740 SH | DEFINED | 22 | 3740 |
| ALAMO GROUP INC | COM | 011311107 | 21 | 1300 SH | OTHER | 22 | 1300 |
| ALAMOS A HLDGS INC | COM | 011589108 | 60 | 8227 SH | DEFINED | 01 | 8227 |
| ALAMOS A HLDGS INC | COM | 011589108 | 750 | 102000 SH | OTHER | 01 | 102000 |
| ALAMOS A HLDGS INC | COM | 011589108 | 60 | 8100 SH | DEFINED | 05 | 8100 |
| ALAMOS A HLDGS INC | COM | 011589108 | 1 | 165 SH | DEFINED | 08 | 165 |
| ALAMOS A HLDGS INC | COM | 011589108 | 894 | 121700 SH | DEFINED | 17 | 121700 |
| ALASKA AIR GROUP INC | COM | 011659109 | 42 | 1750 SH | DEFINED | 01 | 1750 |
| ALASKA AIR GROUP INC | COM | 011659109 | 12 | 514 SH | OTHER | 01 | 489 |
| 25 | | | | | | | |
| ALASKA AIR GROUP INC | COM | 011659109 | 1354 | 56736 SH | DEFINED | 05 | 56736 |
| ALASKA AIR GROUP INC | COM | 011659109 | 105 | 4400 SH | DEFINED | 17 | 4400 |
| ALBANY INTL CORP | CL A | 012348108 | 874 | 26050 SH | DEFINED | 01 | 6650 |
| 19400 | | | | | | | |
| ALBANY INTL CORP | CL A | 012348108 | 3 | 75 SH | OTHER | 01 | |
| 75 | | | | | | | |
| ALBANY INTL CORP | CL A | 012348108 | 5382 | 160375 SH | DEFINED | 05 | 160375 |
| ALBANY INTL CORP | CL A | 012348108 | 27 | 800 SH | DEFINED | 08 | 800 |
| ALBANY INTL CORP | CL A | 012348108 | 27368 | 815484 SH | DEFINED | 21 | 808994 |
| 6490 | | | | | | | |
| ALBANY INTL CORP | CL A | 012348108 | 5214 | 155357 SH | DEFINED | 22 | 140557 |
| 14800 | | | | | | | |
| ALBANY INTL CORP | CL A | 012348108 | 37 | 1100 SH | OTHER | 22 | 1100 |
| ALBANY MOLECULAR RESH INC | COM | 012423109 | 71 | 5500 SH | DEFINED | 08 | 5500 |
| ALBANY MOLECULAR RESH INC | COM | 012423109 | 146 | 11292 SH | DEFINED | 17 | 11292 |
| ALBANY MOLECULAR RESH INC | COM | 012423109 | 1121 | 86673 SH | DEFINED | 22 | 84673 |
| 2000 | | | | | | | |
| ALBANY MOLECULAR RESH INC | COM | 012423109 | 26 | 2000 SH | OTHER | 22 | 2000 |
| ALBEMARLE CORP | COM | 012653101 | 607 | 19186 SH | DEFINED | 01 | 19186 |
| ALBEMARLE CORP | COM | 012653101 | 2821 | 89134 SH | OTHER | 01 | 85034 |
| 4100 | | | | | | | |
| ALBEMARLE CORP | COM | 012653101 | 2782 | 87898 SH | DEFINED | 05 | 87898 |
| ALBEMARLE CORP | COM | 012653101 | 47 | 1500 SH | DEFINED | 08 | 1500 |
| ALBEMARLE CORP | COM | 012653101 | 11131 | 351690 SH | DEFINED | 21 | 351690 |
| ALBEMARLE CORP | COM | 012653101 | 2840 | 89730 SH | DEFINED | 22 | 81830 |
| 7900 | | | | | | | |
| ALBEMARLE CORP | COM | 012653101 | 66 | 2080 SH | OTHER | 22 | 2080 |
| ALBERTO CULVER CO | COM | 013068101 | 883 | 17610 SH | DEFINED | 01 | 15310 |
| 2300 | | | | | | | |
| ALBERTO CULVER CO | COM | 013068101 | 75 | 1500 SH | OTHER | 01 | |
| 1500 | | | | | | | |
| ALBERTO CULVER CO | COM | 013068101 | 6948 | 138578 SH | DEFINED | 05 | 43878 |
| 94700 | | | | | | | |
| ALBERTO CULVER CO | COM | 013068101 | 917 | 18281 SH | DEFINED | 08 | 18281 |
| ALBERTO CULVER CO | COM | 013068101 | 84 | 1675 SH | DEFINED | 17 | 1675 |
| ALBERTO CULVER CO | COM | 013068101 | 1601 | 31922 SH | DEFINED | 20 | 31922 |
| ALBERTO CULVER CO | COM | 013068101 | 55128 | 1099482 SH | DEFINED | 21 | 1090555 |
| 8927 | | | | | | | |
| ALBERTO CULVER CO | COM | 013068101 | 8127 | 162078 SH | DEFINED | 22 | 133734 |
| 28344 | | | | | | | |
| ALBERTO CULVER CO | COM | 013068101 | 213 | 4250 SH | OTHER | 22 | 4250 |
| ALBERTSONS INC | COM | 013104104 | 2628 | 99016 SH | DEFINED | 01 | 87141 |
| 11875 | | | | | | | |
| ALBERTSONS INC | COM | 013104104 | 1706 | 64277 SH | OTHER | 01 | 57009 |
| 7268 | | | | | | | |
| ALBERTSONS INC | COM | 013104104 | 9727 | 366512 SH | DEFINED | 05 | 173412 |
| 193100 | | | | | | | |
| ALBERTSONS INC | COM | 013104104 | 948 | 35713 SH | DEFINED | 08 | 35713 |
| ALBERTSONS INC | COM | 013104104 | 185 | 6971 SH | DEFINED | 17 | 6971 |
| ALBERTSONS INC | COM | 013104104 | 17461 | 657913 SH | DEFINED | 21 | 657913 |
| ALBERTSONS INC | COM | 013104104 | 1116 | 42056 SH | DEFINED | 22 | 39152 |
| 2904 | | | | | | | |
| ALBERTSONS INC | COM | 013104104 | 639 | 24079 SH | OTHER | 22 | 24079 |
| ALCAN INC | COM | 013716105 | 642 | 15501 SH | DEFINED | 01 | 14351 |
| 1150 | | | | | | | |
| ALCAN INC | COM | 013716105 | 165 | 3988 SH | OTHER | 01 | 2863 |
| 1125 | | | | | | | |
| ALCAN INC | COM | 013716105 | 132 | 3200 SH | DEFINED | 17 | 3200 |
| ALCAN INC | COM | 013716105 | 80 | 1928 SH | DEFINED | 22 | 1253 |
| 675 | | | | | | | |
| ALCAN INC | COM | 013716105 | 1036 | 25031 SH | OTHER | 22 | 25031 |
| ALCOA INC | COM | 013817101 | 97871 | 2963098 SH | DEFINED | 01 | 2902130 |
| 60968 | | | | | | | |
| ALCOA INC | COM | 013817101 | 21397 | 647820 SH | OTHER | 01 | 265478 |
| 382342 | | | | | | | |
| ALCOA INC | COM | 013817101 | 62519 | 1892786 SH | DEFINED | 05 | 1641286 |
| 251500 | | | | | | | |
| ALCOA INC | COM | 013817101 | 5877 | 177916 SH | DEFINED | 08 | 177916 |
| ALCOA INC | COM | 013817101 | 36762 | 1113000 SH | CALL | DEFINED 08 | 1113000 |
| ALCOA INC | COM | 013817101 | 15 | 455 SH | DEFINED | 13 | 455 |

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|--------------------------------------|--------------|------------------|-------|-------------|--------------|----|---------|
| ALCOA INC 285 | COM | 013817101 | 10 | 300 SH | OTHER | 13 | 15 |
| ALCOA INC | COM | 013817101 | 288 | 8706 SH | DEFINED | 17 | 8706 |
| ALCOA INC 35680 | COM | 013817101 | 41966 | 1270536 SH | DEFINED | 21 | 1234856 |
| ALCOA INC 47950 | COM | 013817101 | 15549 | 470739 SH | DEFINED | 22 | 422789 |
| ALCOA INC | COM | 013817101 | 5221 | 158061 SH | OTHER | 22 | 158061 |
| ALCATEL | SPONSORED AD | 013904305 | 12 | 774 SH | DEFINED | 01 | 774 |
| ALCATEL | SPONSORED AD | 013904305 | 30 | 1910 SH | OTHER | 01 | 1910 |
| ALCATEL | SPONSORED AD | 013904305 | 13076 | 844174 SH | DEFINED | 08 | 844174 |
| ALCATEL 806 | SPONSORED AD | 013904305 | 12 | 806 SH | DEFINED | 22 | |
| ALCATEL 5216 | SPONSORED AD | 013904305 | 638 | 41170 SH | OTHER | 22 | 35954 |
| ALDERWOODS GROUP INC | COM | 014383103 | 153 | 12525 SH | DEFINED | 01 | 12525 |
| ALDERWOODS GROUP INC | COM | 014383103 | 104 | 8500 SH | DEFINED | 08 | 8500 |
| ALDERWOODS GROUP INC | COM | 014383103 | 3 | 260 SH | DEFINED | 17 | 260 |
| ALEXANDER & BALDWIN INC | COM | 014482103 | 100 | 3000 SH | DEFINED | 01 | 3000 |
| ALEXANDER & BALDWIN INC 200 | COM | 014482103 | 7 | 200 SH | OTHER | 01 | |
| ALEXANDER & BALDWIN INC | COM | 014482103 | 3010 | 89990 SH | DEFINED | 05 | 89990 |
| ALEXANDER & BALDWIN INC | COM | 014482103 | 104 | 3100 SH | DEFINED | 17 | 3100 |
| ALEXANDER & BALDWIN INC | COM | 014482103 | 3 | 100 SH | OTHER | 22 | 100 |
| ALEXANDRIA REAL ESTATE EQ IN 800 | COM | 015271109 | 45 | 800 SH | OTHER | 01 | |
| ALEXANDRIA REAL ESTATE EQ IN | COM | 015271109 | 47 | 824 SH | DEFINED | 08 | 824 |
| ALEXANDRIA REAL ESTATE EQ IN | COM | 015271109 | 102 | 1800 SH | DEFINED | 17 | 1800 |
| ALEXANDRIA REAL ESTATE EQ IN | COM | 015271109 | 41156 | 724830 SH | DEFINED | 21 | 724830 |
| ALEXANDRIA REAL ESTATE EQ IN 5080 | COM | 015271109 | 2770 | 48780 SH | DEFINED | 22 | 43700 |
| ALEXANDRIA REAL ESTATE EQ IN | COM | 015271109 | 62 | 1100 SH | OTHER | 22 | 1100 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 437 | 23470 SH | DEFINED | 17 | 23470 |
| ALIGN TECHNOLOGY INC 1225 | COM | 016255101 | 119 | 6275 SH | DEFINED | 01 | 5050 |
| ALIGN TECHNOLOGY INC | COM | 016255101 | 2435 | 128164 SH | DEFINED | 05 | 128164 |
| ALIGN TECHNOLOGY INC | COM | 016255101 | 148 | 7800 SH | DEFINED | 08 | 7800 |
| ALIGN TECHNOLOGY INC | COM | 016255101 | 435 | 22900 SH | DEFINED | 17 | 22900 |
| ALIGN TECHNOLOGY INC 350 | COM | 016255101 | 7 | 350 SH | DEFINED | 22 | |
| ALIGN TECHNOLOGY INC 16250 | COM | 016255101 | 315 | 16600 SH | OTHER | 22 | 350 |
| ALKERMES INC | COM | 01642T108 | 2 | 180 SH | DEFINED | 01 | 180 |
| ALKERMES INC 1000 | COM | 01642T108 | 14 | 1000 SH | OTHER | 01 | |
| ALKERMES INC | COM | 01642T108 | 44 | 3200 SH | DEFINED | 08 | 3200 |
| ALKERMES INC | COM | 01642T108 | 1360 | 100000 SH | CALL DEFINED | 08 | 100000 |
| ALKERMES INC | COM | 01642T108 | 257 | 18900 SH | DEFINED | 17 | 18900 |
| ALKERMES INC | COM | 01642T108 | 34 | 2500 SH | DEFINED | 22 | 2500 |
| ALKERMES INC | COM | 01642T108 | 54 | 4000 SH | OTHER | 22 | 4000 |
| ALKERMES INC | NOTE | 2.500% 01642TAE8 | 1617 | 1400000 PRN | DEFINED | 08 | 1400000 |
| ALKERMES INC | NOTE | 2.500% 01642TAE8 | 1709 | 1480000 PRN | DEFINED | 17 | 1480000 |
| ALLEGHANY CORP DEL 728 | COM | 017175100 | 209 | 728 SH | OTHER | 01 | |
| ALLEGHANY CORP DEL | COM | 017175100 | 1266 | 4412 SH | DEFINED | 22 | 4412 |
| ALLEGHANY CORP DEL | COM | 017175100 | 1044 | 3638 SH | OTHER | 22 | 3638 |
| ALLEGHENY ENERGY INC 200 | COM | 017361106 | 305 | 19811 SH | DEFINED | 01 | 19611 |
| ALLEGHENY ENERGY INC 10768 | COM | 017361106 | 251 | 16274 SH | OTHER | 01 | 5506 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 904 | 58686 SH | DEFINED | 05 | 58686 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 3801 | 246680 SH | DEFINED | 08 | 246680 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 1788 | 116000 SH | DEFINED | 17 | 116000 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 194 | 12567 SH | DEFINED | 21 | 12567 |
| ALLEGHENY ENERGY INC 400 | COM | 017361106 | 131 | 8490 SH | DEFINED | 22 | 8090 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 97 | 6298 SH | OTHER | 22 | 6298 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 133 | 7386 SH | DEFINED | 01 | 7386 |
| ALLEGHENY TECHNOLOGIES INC 8872 | COM | 01741R102 | 160 | 8872 SH | OTHER | 01 | |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 686 | 38005 SH | DEFINED | 05 | 38005 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 262 | 14527 SH | DEFINED | 08 | 14527 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 146 | 8075 SH | DEFINED | 21 | 8075 |
| ALLEGHENY TECHNOLOGIES INC 200 | COM | 01741R102 | 73 | 4065 SH | DEFINED | 22 | 3865 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 73 | 4052 SH | OTHER | 22 | 4052 |
| ALLERGAN INC 1063 | COM | 018490102 | 1471 | 16435 SH | DEFINED | 01 | 15372 |
| ALLERGAN INC 6379 | COM | 018490102 | 1091 | 12190 SH | OTHER | 01 | 5811 |
| ALLERGAN INC 31800 | COM | 018490102 | 13663 | 152625 SH | DEFINED | 05 | 120825 |
| ALLERGAN INC | COM | 018490102 | 2301 | 25707 SH | DEFINED | 08 | 25707 |
| ALLERGAN INC | COM | 018490102 | 492 | 5500 SH | DEFINED | 17 | 5500 |
| ALLERGAN INC | COM | 018490102 | 6653 | 74322 SH | DEFINED | 21 | 74322 |
| ALLERGAN INC | COM | 018490102 | 16565 | 185048 SH | DEFINED | 22 | 174497 |

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|------------------------------|--------------|-----------|-------|------------|---------|---------|----|---------|
| 10551 | | | | | | | | |
| ALLERGAN INC | COM | 018490102 | 3074 | 34337 SH | OTHER | 22 | | 34337 |
| ALLETE INC | COM | 018522102 | 559 | 16775 SH | DEFINED | 01 | | 16775 |
| ALLETE INC | COM | 018522102 | 286 | 8592 SH | OTHER | 01 | | 5800 |
| 2792 | | | | | | | | |
| ALLETE INC | COM | 018522102 | 6228 | 187020 SH | DEFINED | 05 | | 187020 |
| ALLETE INC | COM | 018522102 | 306 | 9200 SH | DEFINED | 08 | | 9200 |
| ALLETE INC | COM | 018522102 | 1578 | 47400 SH | DEFINED | 17 | | 47400 |
| ALLETE INC | COM | 018522102 | 11079 | 332700 SH | DEFINED | 21 | | 332700 |
| ALLETE INC | COM | 018522102 | 1114 | 33468 SH | DEFINED | 22 | | 33468 |
| ALLETE INC | COM | 018522102 | 337 | 10112 SH | OTHER | 22 | | 10112 |
| ALLIANCE ATLANTIS COMMUNICAT | CL B NON-VTG | 01853E204 | 38 | 2050 SH | OTHER | 01 | | 2050 |
| ALLIANCE ATLANTIS COMMUNICAT | CL B NON-VTG | 01853E204 | 70 | 3800 SH | DEFINED | 17 | | 3800 |
| ALLIANCE ATLANTIS COMMUNICAT | CL B NON-VTG | 01853E204 | 5035 | 273630 SH | DEFINED | 21 | | 273630 |
| ALLIANCE ATLANTIS COMMUNICAT | CL B NON-VTG | 01853E204 | 279 | 15170 SH | DEFINED | 22 | | 15170 |
| ALLIANCE ATLANTIS COMMUNICAT | CL B NON-VTG | 01853E204 | 98 | 5300 SH | OTHER | 22 | | 5300 |
| ALLIANCE CAP MGMT HLDG L P | UNIT LTD PAR | 01855A101 | 584 | 17200 SH | DEFINED | 01 | | 17000 |
| 200 | | | | | | | | |
| ALLIANCE CAP MGMT HLDG L P | UNIT LTD PAR | 01855A101 | 320 | 9435 SH | OTHER | 01 | | 5535 |
| 3900 | | | | | | | | |
| ALLIANCE CAP MGMT HLDG L P | UNIT LTD PAR | 01855A101 | 2336 | 68800 SH | DEFINED | 17 | | 68800 |
| ALLIANCE CAP MGMT HLDG L P | UNIT LTD PAR | 01855A101 | 465 | 13705 SH | DEFINED | 22 | | |
| 13705 | | | | | | | | |
| ALLIANCE CAP MGMT HLDG L P | UNIT LTD PAR | 01855A101 | 1714 | 50480 SH | OTHER | 22 | | 45835 |
| 4645 | | | | | | | | |
| ALLIANCE DATA SYSTEMS CORP | COM | 018581108 | 1 | 25 SH | DEFINED | 01 | | 25 |
| ALLIANCE DATA SYSTEMS CORP | COM | 018581108 | 2247 | 53190 SH | DEFINED | 05 | | 53190 |
| ALLIANCE DATA SYSTEMS CORP | COM | 018581108 | 1251 | 29615 SH | DEFINED | 08 | | 29615 |
| ALLIANCE DATA SYSTEMS CORP | COM | 018581108 | 507 | 12000 SH | DEFINED | 21 | | 12000 |
| ALLIANCE DATA SYSTEMS CORP | COM | 018581108 | 2 | 42 SH | DEFINED | 22 | | |
| 42 | | | | | | | | |
| ALLIANCE DATA SYSTEMS CORP | COM | 018581108 | 1698 | 40200 SH | OTHER | 22 | | 42 |
| 40158 | | | | | | | | |
| ALLIANCE GAMING CORP | COM NEW | 01859P609 | 15 | 850 SH | DEFINED | 01 | | 850 |
| ALLIANCE GAMING CORP | COM NEW | 01859P609 | 15 | 900 SH | OTHER | 01 | | |
| 900 | | | | | | | | |
| ALLIANCE GAMING CORP | COM NEW | 01859P609 | 494 | 28802 SH | DEFINED | 08 | | 28802 |
| ALLIANCE GAMING CORP | COM NEW | 01859P609 | 1030 | 60000 SH | CALL | DEFINED | 08 | 60000 |
| ALLIANCE GAMING CORP | COM NEW | 01859P609 | 334 | 19454 SH | DEFINED | 17 | | 19454 |
| ALLIANCE GAMING CORP | COM NEW | 01859P609 | 4566 | 266100 SH | DEFINED | 21 | | 254500 |
| 11600 | | | | | | | | |
| ALLIANCE GAMING CORP | COM NEW | 01859P609 | 733 | 42700 SH | DEFINED | 22 | | 41300 |
| 1400 | | | | | | | | |
| ALLIANCE GAMING CORP | COM NEW | 01859P609 | 74 | 4300 SH | OTHER | 22 | | 4300 |
| ALLIANCE SEMICONDUCTOR CORP | COM | 01877H100 | 14 | 2300 SH | DEFINED | 01 | | 2300 |
| ALLIANCE SEMICONDUCTOR CORP | COM | 01877H100 | 878 | 147525 SH | DEFINED | 05 | | 147525 |
| ALLIANCE SEMICONDUCTOR CORP | COM | 01877H100 | 139 | 23400 SH | DEFINED | 21 | | 23400 |
| ALLIANCE SEMICONDUCTOR CORP | COM | 01877H100 | 6 | 1000 SH | DEFINED | 22 | | 1000 |
| ALLIANCE RES PARTNER L P | UT LTD PART | 01877R108 | 175 | 3744 SH | DEFINED | 01 | | |
| 3744 | | | | | | | | |
| ALLIANCE RES PARTNER L P | UT LTD PART | 01877R108 | 378 | 8100 SH | OTHER | 01 | | 8100 |
| ALLIANCE RES PARTNER L P | UT LTD PART | 01877R108 | 121 | 2600 SH | DEFINED | 08 | | 2600 |
| ALLIANCE RES PARTNER L P | UT LTD PART | 01877R108 | 28 | 600 SH | OTHER | 22 | | 600 |
| ALLIANCE WORLD DLR GV FD II | COM | 01879R106 | 135 | 12214 SH | OTHER | 01 | | 2214 |
| 10000 | | | | | | | | |
| ALLIANCE WORLD DLR GV FD II | COM | 01879R106 | 50 | 4554 SH | DEFINED | 22 | | |
| 4554 | | | | | | | | |
| ALLIANCE WORLD DLR GV FD II | COM | 01879R106 | 102 | 9235 SH | OTHER | 22 | | 8408 |
| 827 | | | | | | | | |
| ALLIANT ENERGY CORP | COM | 018802108 | 36605 | 1403555 SH | DEFINED | 01 | | 1402552 |
| 1003 | | | | | | | | |
| ALLIANT ENERGY CORP | COM | 018802108 | 198 | 7586 SH | OTHER | 01 | | 6137 |
| 1449 | | | | | | | | |
| ALLIANT ENERGY CORP | COM | 018802108 | 6152 | 235886 SH | DEFINED | 05 | | 235886 |
| ALLIANT ENERGY CORP | COM | 018802108 | 219 | 8389 SH | DEFINED | 08 | | 8389 |
| ALLIANT ENERGY CORP | COM | 018802108 | 689 | 26400 SH | DEFINED | 17 | | 26400 |
| ALLIANT ENERGY CORP | COM | 018802108 | 1107 | 42435 SH | DEFINED | 22 | | 38135 |
| 4300 | | | | | | | | |
| ALLIANT ENERGY CORP | COM | 018802108 | 110 | 4201 SH | OTHER | 22 | | 4201 |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 184 | 2902 SH | DEFINED | 01 | | 2902 |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 55 | 866 SH | OTHER | 01 | | 841 |
| 25 | | | | | | | | |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 5001 | 78960 SH | DEFINED | 05 | | 78960 |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 493 | 7777 SH | DEFINED | 08 | | 7777 |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 310 | 4900 SH | DEFINED | 17 | | 4900 |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 12158 | 191950 SH | DEFINED | 21 | | 191950 |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 1521 | 24007 SH | DEFINED | 22 | | 24007 |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 665 | 10500 SH | OTHER | 22 | | 10500 |
| ALLIANZ AKTIENGESELLSCHAFT | SP ADR 1/10 | 018805101 | 274 | 25000 SH | DEFINED | 08 | | 25000 |
| ALLIANZ AKTIENGESELLSCHAFT | SP ADR 1/10 | 018805101 | 4 | 400 SH | DEFINED | 22 | | 400 |
| ALLIANZ AKTIENGESELLSCHAFT | SP ADR 1/10 | 018805101 | 9 | 800 SH | OTHER | 22 | | 800 |
| ALLIED CAP CORP NEW | COM | 01903Q108 | 397 | 16259 SH | DEFINED | 01 | | 10309 |
| 5950 | | | | | | | | |
| ALLIED CAP CORP NEW | COM | 01903Q108 | 761 | 31158 SH | OTHER | 01 | | 22758 |
| 8400 | | | | | | | | |
| ALLIED CAP CORP NEW | COM | 01903Q108 | 15 | 600 SH | DEFINED | 05 | | 600 |

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|--------------------------------------|---------------|-----------|-------|------------|------|------------|---------|
| ALLIED CAP CORP NEW | COM | 01903Q108 | 61 | 2500 SH | | DEFINED 08 | 2500 |
| ALLIED CAP CORP NEW | COM | 01903Q108 | 696 | 28500 SH | CALL | DEFINED 08 | 28500 |
| ALLIED CAP CORP NEW | COM | 01903Q108 | 59 | 2400 SH | | DEFINED 17 | 2400 |
| ALLIED CAP CORP NEW 8747 | COM | 01903Q108 | 214 | 8747 SH | | DEFINED 22 | |
| ALLIED CAP CORP NEW 1553 | COM | 01903Q108 | 402 | 16472 SH | | OTHER 22 | 14919 |
| ALLIED IRISH BKS P L C | SPON ADR ORD | 019228402 | 46 | 1500 SH | | DEFINED 01 | 1500 |
| ALLIED IRISH BKS P L C | SPON ADR ORD | 019228402 | 3 | 90 SH | | OTHER 01 | 90 |
| ALLIED IRISH BKS P L C | SPON ADR ORD | 019228402 | 2262 | 73000 SH | | DEFINED 21 | 73000 |
| ALLIED IRISH BKS P L C | SPON ADR ORD | 019228402 | 205 | 6600 SH | | DEFINED 22 | 6600 |
| ALLIED IRISH BKS P L C | SPON ADR ORD | 019228402 | 124 | 4000 SH | | OTHER 22 | 4000 |
| ALLIED WASTE INDS INC 5100 | COM PAR\$.01N | 019589308 | 515 | 39078 SH | | DEFINED 01 | 33978 |
| ALLIED WASTE INDS INC 935 | COM PAR\$.01N | 019589308 | 12 | 935 SH | | OTHER 01 | |
| ALLIED WASTE INDS INC 304700 | COM PAR\$.01N | 019589308 | 6692 | 507769 SH | | DEFINED 05 | 203069 |
| ALLIED WASTE INDS INC | COM PAR\$.01N | 019589308 | 1324 | 100488 SH | | DEFINED 08 | 100488 |
| ALLIED WASTE INDS INC | COM PAR\$.01N | 019589308 | 3051 | 231477 SH | | DEFINED 21 | 231477 |
| ALLIED WASTE INDS INC 2180 | COM PAR\$.01N | 019589308 | 178 | 13470 SH | | DEFINED 22 | 11290 |
| ALLIED WASTE INDS INC | PFD SR C CO | 019589605 | 3111 | 43642 SH | | DEFINED 05 | 43642 |
| ALLIED WASTE INDS INC | PFD SR C CO | 019589605 | 344 | 4830 SH | | DEFINED 17 | 4830 |
| ALLIED WASTE INDS INC | SDCV 4.250% | 019589AD2 | 352 | 357000 PRN | | DEFINED 17 | 357000 |
| ALLMERICA FINL CORP 643 | COM | 019754100 | 308 | 9105 SH | | DEFINED 01 | 8462 |
| ALLMERICA FINL CORP | COM | 019754100 | 52 | 1539 SH | | OTHER 01 | 1539 |
| ALLMERICA FINL CORP | COM | 019754100 | 3837 | 113532 SH | | DEFINED 05 | 113532 |
| ALLMERICA FINL CORP | COM | 019754100 | 34 | 1000 SH | | DEFINED 08 | 1000 |
| ALLMERICA FINL CORP | COM | 019754100 | 3287 | 97261 SH | | DEFINED 17 | 97261 |
| ALLMERICA FINL CORP | COM | 019754100 | 644 | 19040 SH | | DEFINED 20 | 19040 |
| ALLMERICA FINL CORP 25500 | COM | 019754100 | 27068 | 800830 SH | | DEFINED 21 | 775330 |
| ALLMERICA FINL CORP 32774 | COM | 019754100 | 1154 | 34150 SH | | DEFINED 22 | 1376 |
| ALLMERICA FINL CORP | COM | 019754100 | 27 | 788 SH | | OTHER 22 | 788 |
| ALLOS THERAPEUTICS INC | COM | 019777101 | 722 | 320800 SH | CALL | DEFINED 08 | 320800 |
| ALLOY INC 12700 | COM | 019855105 | 10709 | 1741300 SH | | DEFINED 21 | 1728600 |
| ALLOY INC 34500 | COM | 019855105 | 2867 | 466150 SH | | DEFINED 22 | 431650 |
| ALLSCRIPTS HEALTHCARE SOLUTI | COM | 01988P108 | | 58 SH | | DEFINED 01 | 58 |
| ALLSCRIPTS HEALTHCARE SOLUTI 2000 | COM | 01988P108 | 16 | 2000 SH | | OTHER 01 | |
| ALLSCRIPTS HEALTHCARE SOLUTI | COM | 01988P108 | 4437 | 565894 SH | | DEFINED 08 | 565894 |
| ALLSCRIPTS HEALTHCARE SOLUTI | COM | 01988P108 | 203 | 25861 SH | | DEFINED 17 | 25861 |
| ALLSCRIPTS HEALTHCARE SOLUTI | COM | 01988P108 | 1568 | 200000 SH | | DEFINED 21 | 200000 |
| ALLSTATE CORP 17040 | COM | 020002101 | 21281 | 457154 SH | | DEFINED 01 | 440114 |
| ALLSTATE CORP 161591 | COM | 020002101 | 12869 | 276458 SH | | OTHER 01 | 114867 |
| ALLSTATE CORP 1300 | COM | 020002101 | 16691 | 358564 SH | | DEFINED 05 | 357264 |
| ALLSTATE CORP | COM | 020002101 | 2151 | 46218 SH | | DEFINED 08 | 46218 |
| ALLSTATE CORP | COM | 020002101 | 4962 | 106600 SH | CALL | DEFINED 08 | 106600 |
| ALLSTATE CORP | COM | 020002101 | 2328 | 50000 SH | PUT | DEFINED 08 | 50000 |
| ALLSTATE CORP | COM | 020002101 | 7336 | 157602 SH | | DEFINED 17 | 157602 |
| ALLSTATE CORP 749300 | COM | 020002101 | 34880 | 749300 SH | | OTHER 17 | |
| ALLSTATE CORP | COM | 020002101 | 9310 | 200000 SH | CALL | DEFINED 17 | 200000 |
| ALLSTATE CORP | COM | 020002101 | 9310 | 200000 SH | PUT | DEFINED 17 | 200000 |
| ALLSTATE CORP | COM | 020002101 | 6279 | 134885 SH | | DEFINED 21 | 134885 |
| ALLSTATE CORP 16442 | COM | 020002101 | 9298 | 199747 SH | | DEFINED 22 | 183305 |
| ALLSTATE CORP | COM | 020002101 | 2678 | 57524 SH | | OTHER 22 | 57524 |
| ALLTEL CORP 54067 | COM | 020039103 | 11785 | 232822 SH | | DEFINED 01 | 178755 |
| ALLTEL CORP 49655 | COM | 020039103 | 3499 | 69120 SH | | OTHER 01 | 19465 |
| ALLTEL CORP | COM | 020039103 | 7687 | 151865 SH | | DEFINED 05 | 151865 |
| ALLTEL CORP | COM | 020039103 | 536 | 10594 SH | | DEFINED 08 | 10594 |
| ALLTEL CORP | COM | 020039103 | 238 | 4700 SH | | DEFINED 17 | 4700 |
| ALLTEL CORP | COM | 020039103 | 1828 | 36118 SH | | DEFINED 21 | 36118 |
| ALLTEL CORP 4516 | COM | 020039103 | 3807 | 75215 SH | | DEFINED 22 | 70699 |
| ALLTEL CORP | COM | 020039103 | 758 | 14969 SH | | OTHER 22 | 14969 |
| ALLTEL CORP | COM | 020039103 | 200 | 3958 SH | | DEFINED | 3958 |
| ALLTEL CORP | CORP UNT 7.7 | 020039822 | 390 | 7770 SH | | DEFINED 17 | 7770 |
| ALPHARMA INC 18600 | CL A | 020813101 | 681 | 33275 SH | | DEFINED 01 | 14675 |
| ALPHARMA INC 75 | CL A | 020813101 | 2 | 75 SH | | OTHER 01 | |
| ALPHARMA INC | CL A | 020813101 | 4859 | 237275 SH | | DEFINED 05 | 237275 |
| ALPHARMA INC | CL A | 020813101 | 211 | 10300 SH | | DEFINED 08 | 10300 |
| ALPHARMA INC | CL A | 020813101 | 31 | 1500 SH | | DEFINED 17 | 1500 |

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|-------------------------------|--------------|-----------|---------|----------|---------|---------|----|----------|
| ALPHARMA INC | CL A | 020813101 | 711 | 34700 | SH | DEFINED | 21 | 34700 |
| ALSTOM | SPONSORED AD | 021244108 | | 75 | SH | DEFINED | 01 | 75 |
| ALSTOM | SPONSORED AD | 021244108 | | 35 | SH | OTHER | 01 | 35 |
| ALSTOM | SPONSORED AD | 021244108 | 66 | 57000 | SH | DEFINED | 08 | 57000 |
| ALTERA CORP 7600 14440 | COM | 021441100 | 1498 | 67596 | SH | DEFINED | 01 | 45556 |
| ALTERA CORP 7035 | COM | 021441100 | 156 | 7035 | SH | OTHER | 01 | |
| ALTERA CORP | COM | 021441100 | 4122 | 186005 | SH | DEFINED | 05 | 186005 |
| ALTERA CORP | COM | 021441100 | 302 | 13637 | SH | DEFINED | 08 | 13637 |
| ALTERA CORP | COM | 021441100 | 917 | 41380 | SH | DEFINED | 20 | 41380 |
| ALTERA CORP 62300 | COM | 021441100 | 58533 | 2641382 | SH | DEFINED | 21 | 2579082 |
| ALTERA CORP 46960 | COM | 021441100 | 19620 | 885376 | SH | DEFINED | 22 | 838416 |
| ALTERA CORP 100 | COM | 021441100 | 4002 | 180587 | SH | OTHER | 22 | 180487 |
| ALTIRIS INC 18500 | COM | 02148M100 | 14968 | 542110 | SH | DEFINED | 21 | 523610 |
| ALTIRIS INC 17930 | COM | 02148M100 | 495 | 17930 | SH | DEFINED | 22 | |
| ALTRIA GROUP INC | COM | 02209S103 | 1882594 | 37614262 | SH | DEFINED | 01 | 37614262 |
| ALTRIA GROUP INC | COM | 02209S103 | 3754 | 75000 | SH PUT | DEFINED | 01 | 75000 |
| ALTRIA GROUP INC 388501 | COM | 02209S103 | 155326 | 3103416 | SH | DEFINED | 05 | 2714915 |
| ALTRIA GROUP INC | COM | 02209S103 | 10877 | 217322 | SH | DEFINED | 08 | 217322 |
| ALTRIA GROUP INC | COM | 02209S103 | 21597 | 431500 | SH PUT | DEFINED | 08 | 431500 |
| ALTRIA GROUP INC | COM | 02209S103 | 11732 | 234405 | SH | DEFINED | 17 | 234405 |
| ALTRIA GROUP INC 4000000 | COM | 02209S103 | 200200 | 4000000 | SH | OTHER | 17 | |
| ALTRIA GROUP INC | COM | 02209S103 | 9009 | 180000 | SH PUT | DEFINED | 17 | 180000 |
| ALTRIA GROUP INC 3915 | COM | 02209S103 | 196 | 3915 | SH | DEFINED | 18 | |
| ALTRIA GROUP INC | COM | 02209S103 | 5664 | 113170 | SH | DEFINED | 20 | 113170 |
| ALTRIA GROUP INC 39570 | COM | 02209S103 | 114243 | 2282571 | SH | DEFINED | 21 | 2243001 |
| ALTRIA GROUP INC 171002 | COM | 02209S103 | 43492 | 868981 | SH | DEFINED | 22 | 697979 |
| ALTRIA GROUP INC 50 | COM | 02209S103 | 31828 | 635920 | SH | OTHER | 22 | 635870 |
| ALUMINA LTD | SPONSORED AD | 022205108 | 598 | 40000 | SH | DEFINED | 21 | 40000 |
| ALZA CORP | SDCV | 02261WAB5 | 2935 | 3818000 | PRN | DEFINED | 08 | 3818000 |
| AMAZON COM INC 200 | COM | 023135106 | 1694 | 31134 | SH | DEFINED | 01 | 30934 |
| AMAZON COM INC 650 | COM | 023135106 | 88 | 1617 | SH | OTHER | 01 | 967 |
| AMAZON COM INC | COM | 023135106 | 125 | 2300 | SH | DEFINED | 05 | 2300 |
| AMAZON COM INC | COM | 023135106 | 60 | 1100 | SH | DEFINED | 08 | 1100 |
| AMAZON COM INC | COM | 023135106 | 28032 | 515300 | SH CALL | DEFINED | 08 | 515300 |
| AMAZON COM INC | COM | 023135106 | 5440 | 100000 | SH PUT | DEFINED | 08 | 100000 |
| AMAZON COM INC | COM | 023135106 | 39374 | 723786 | SH | DEFINED | 17 | 723786 |
| AMAZON COM INC | COM | 023135106 | 1045 | 19210 | SH | DEFINED | 21 | 19210 |
| AMAZON COM INC 230 | COM | 023135106 | 660 | 12140 | SH | DEFINED | 22 | 11910 |
| AMAZON COM INC | COM | 023135106 | 67 | 1238 | SH | OTHER | 22 | 1238 |
| AMAZON COM INC | NOTE 4.750% | 023135AF3 | 4 | 4000 | PRN | DEFINED | 01 | 4000 |
| AMAZON COM INC | NOTE 4.750% | 023135AF3 | 13259 | 13276000 | PRN | DEFINED | 08 | 13276000 |
| AMAZON COM INC | NOTE 4.750% | 023135AF3 | 1502 | 1504000 | PRN | DEFINED | 17 | 1504000 |
| AMAZON COM INC 36000 | NOTE 4.750% | 023135AF3 | 36 | 36000 | PRN | DEFINED | 18 | |
| AMBAC FINL GROUP INC 7800 | COM | 023139108 | 3394 | 46213 | SH | DEFINED | 01 | 38413 |
| AMBAC FINL GROUP INC 11196 | COM | 023139108 | 1414 | 19252 | SH | OTHER | 01 | 8056 |
| AMBAC FINL GROUP INC | COM | 023139108 | 4293 | 58453 | SH | DEFINED | 05 | 58453 |
| AMBAC FINL GROUP INC | COM | 023139108 | 245 | 3336 | SH | DEFINED | 08 | 3336 |
| AMBAC FINL GROUP INC | COM | 023139108 | 330 | 4500 | SH | DEFINED | 17 | 4500 |
| AMBAC FINL GROUP INC 500 | COM | 023139108 | 37 | 500 | SH | DEFINED | 18 | |
| AMBAC FINL GROUP INC | COM | 023139108 | 1009 | 13740 | SH | DEFINED | 20 | 13740 |
| AMBAC FINL GROUP INC | COM | 023139108 | 66428 | 904524 | SH | DEFINED | 21 | 904524 |
| AMBAC FINL GROUP INC 5680 | COM | 023139108 | 9249 | 125938 | SH | DEFINED | 22 | 120258 |
| AMBAC FINL GROUP INC | COM | 023139108 | 662 | 9015 | SH | OTHER | 22 | 9015 |
| AMCOL INTL CORP | COM | 02341W103 | 28 | 1500 | SH | DEFINED | 01 | 1500 |
| AMCOL INTL CORP 6100 | COM | 02341W103 | 4260 | 224800 | SH | DEFINED | 21 | 218700 |
| AMCOL INTL CORP 600 | COM | 02341W103 | 452 | 23860 | SH | DEFINED | 22 | 23260 |
| AMCOL INTL CORP | COM | 02341W103 | 74 | 3900 | SH | OTHER | 22 | 3900 |
| AMEDISYS INC | COM | 023436108 | 211 | 6400 | SH | DEFINED | 17 | 6400 |
| AMERADA HESS CORP 6875 325 | COM | 023551104 | 25206 | 318297 | SH | DEFINED | 01 | 311097 |
| AMERADA HESS CORP 5655 | COM | 023551104 | 448 | 5655 | SH | OTHER | 01 | |
| AMERADA HESS CORP | COM | 023551104 | 10710 | 135247 | SH | DEFINED | 05 | 67047 |

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|------------------------------|--------------|-----------|--------|------------|------------|--|---------|--|
| 68200 | | | | | | | | |
| AMERADA HESS CORP | COM | 023551104 | 1375 | 17367 SH | DEFINED 08 | | 17367 | |
| AMERADA HESS CORP | COM | 023551104 | 119 | 1500 SH | DEFINED 17 | | 1500 | |
| AMERADA HESS CORP | COM | 023551104 | 39369 | 497142 SH | DEFINED 21 | | 497142 | |
| AMERADA HESS CORP | COM | 023551104 | 3139 | 39640 SH | DEFINED 22 | | 37840 | |
| 1800 | | | | | | | | |
| AMERADA HESS CORP | COM | 023551104 | 479 | 6050 SH | OTHER 22 | | 6050 | |
| AMERADA HESS CORP | PFD CV ACES | 023551401 | 652 | 9000 SH | DEFINED 08 | | 9000 | |
| AMERADA HESS CORP | PFD CV ACES | 023551401 | 271 | 3738 SH | DEFINED 17 | | 3738 | |
| AMERADA HESS CORP | PFD CV ACES | 023551401 | 127 | 1750 SH | DEFINED 22 | | 1750 | |
| AMERCO | COM | 023586100 | 376 | 15900 SH | DEFINED 08 | | 15900 | |
| AMERCO | COM | 023586100 | 85 | 3600 SH | DEFINED 17 | | 3600 | |
| AMEREN CORP | COM | 023608102 | 269292 | 6268431 SH | DEFINED 01 | | 6258931 | |
| 9500 | | | | | | | | |
| AMEREN CORP | COM | 023608102 | 8695 | 202397 SH | OTHER 01 | | 55000 | |
| 147397 | | | | | | | | |
| AMEREN CORP | COM | 023608102 | 3645 | 84854 SH | DEFINED 05 | | 84854 | |
| AMEREN CORP | COM | 023608102 | 2550 | 59363 SH | DEFINED 08 | | 59363 | |
| AMEREN CORP | COM | 023608102 | 55910 | 1301443 SH | DEFINED 17 | | 1301443 | |
| AMEREN CORP | COM | 023608102 | 7164 | 166764 SH | DEFINED 21 | | 166764 | |
| AMEREN CORP | COM | 023608102 | 1874 | 43625 SH | DEFINED 22 | | 39410 | |
| 4215 | | | | | | | | |
| AMEREN CORP | COM | 023608102 | 936 | 21777 SH | OTHER 22 | | 21777 | |
| AMERICA ONLINE INC DEL | NOTE | 02364JAC8 | 6 | 10000 PRN | OTHER 01 | | 10000 | |
| AMERICA ONLINE INC DEL | NOTE | 02364JAC8 | 227 | 358000 PRN | DEFINED 17 | | 358000 | |
| AMERICA SVC GROUP INC | COM | 02364L109 | 83 | 2400 SH | DEFINED 08 | | 2400 | |
| AMERICA SVC GROUP INC | COM | 02364L109 | 188 | 5400 SH | DEFINED 17 | | 5400 | |
| AMERICA SVC GROUP INC | COM | 02364L109 | 3058 | 87996 SH | DEFINED 21 | | 82978 | |
| 5018 | | | | | | | | |
| AMERICA SVC GROUP INC | COM | 02364L109 | 582 | 16741 SH | DEFINED 22 | | 16138 | |
| 603 | | | | | | | | |
| AMERICA SVC GROUP INC | COM | 02364L109 | 61 | 1759 SH | OTHER 22 | | 1759 | |
| AMERICA MOVIL S A DE C V | SPON ADR L S | 02364W105 | 2332 | 64124 SH | DEFINED 01 | | 25624 | |
| 38500 | | | | | | | | |
| AMERICA MOVIL S A DE C V | SPON ADR L S | 02364W105 | 962 | 26449 SH | OTHER 01 | | 8649 | |
| 17800 | | | | | | | | |
| AMERICA MOVIL S A DE C V | SPON ADR L S | 02364W105 | 884 | 24312 SH | DEFINED 17 | | 24312 | |
| AMERICA MOVIL S A DE C V | SPON ADR L S | 02364W105 | 113 | 3100 SH | DEFINED 21 | | 3100 | |
| AMERICA MOVIL S A DE C V | SPON ADR L S | 02364W105 | 87 | 2384 SH | DEFINED 22 | | 2284 | |
| 100 | | | | | | | | |
| AMERICA MOVIL S A DE C V | SPON ADR L S | 02364W105 | 153 | 4200 SH | OTHER 22 | | 4200 | |
| AMERICA WEST HLDG CORP | CL B | 023657208 | | 50 SH | DEFINED 01 | | 50 | |
| AMERICA WEST HLDG CORP | CL B | 023657208 | 5 | 500 SH | DEFINED 08 | | 500 | |
| AMERICA WEST HLDG CORP | CL B | 023657208 | 1439 | 158500 SH | DEFINED 17 | | 158500 | |
| AMERICA WEST HLDG CORP | CL B | 023657208 | 2 | 200 SH | DEFINED 22 | | 200 | |
| AMCORE FINL INC | COM | 023912108 | 2 | 55 SH | DEFINED 01 | | 55 | |
| AMCORE FINL INC | COM | 023912108 | 425 | 14094 SH | DEFINED 17 | | 14094 | |
| AMERICAN AXLE & MFG HLDGS IN | COM | 024061103 | 18 | 500 SH | DEFINED 05 | | 500 | |
| AMERICAN AXLE & MFG HLDGS IN | COM | 024061103 | 2691 | 74009 SH | DEFINED 08 | | 74009 | |
| AMERICAN AXLE & MFG HLDGS IN | COM | 024061103 | 607 | 16700 SH | DEFINED 17 | | 16700 | |
| AMERICAN AXLE & MFG HLDGS IN | COM | 024061103 | 4 | 115 SH | DEFINED 22 | | 115 | |
| AMERICAN CAPITAL STRATEGIES | COM | 024937104 | 79 | 2830 SH | DEFINED 01 | | 2830 | |
| AMERICAN CAPITAL STRATEGIES | COM | 024937104 | 490 | 17470 SH | OTHER 01 | | 11800 | |
| 5670 | | | | | | | | |
| AMERICAN CAPITAL STRATEGIES | COM | 024937104 | 36 | 1300 SH | DEFINED 05 | | 1300 | |
| AMERICAN CAPITAL STRATEGIES | COM | 024937104 | 385 | 13755 SH | DEFINED 08 | | 13755 | |
| AMERICAN CAPITAL STRATEGIES | COM | 024937104 | 58 | 2075 SH | DEFINED 17 | | 2075 | |
| AMERICAN CAPITAL STRATEGIES | COM | 024937104 | 151 | 5400 SH | DEFINED 22 | | | |
| 5400 | | | | | | | | |
| AMERICAN CAPITAL STRATEGIES | COM | 024937104 | 759 | 27100 SH | OTHER 22 | | 7400 | |
| 19700 | | | | | | | | |
| AMERICAN ELEC PWR INC | COM | 025537101 | 201656 | 6301736 SH | DEFINED 01 | | 6273090 | |
| 28646 | | | | | | | | |
| AMERICAN ELEC PWR INC | COM | 025537101 | 4228 | 132125 SH | OTHER 01 | | 58661 | |
| 73464 | | | | | | | | |
| AMERICAN ELEC PWR INC | COM | 025537101 | 32033 | 1001046 SH | DEFINED 05 | | 987546 | |
| 13500 | | | | | | | | |
| AMERICAN ELEC PWR INC | COM | 025537101 | 4270 | 133437 SH | DEFINED 08 | | 133437 | |
| AMERICAN ELEC PWR INC | COM | 025537101 | 161939 | 5060594 SH | DEFINED 17 | | 5060594 | |
| AMERICAN ELEC PWR INC | COM | 025537101 | 44973 | 1405421 SH | DEFINED 21 | | 1405421 | |
| AMERICAN ELEC PWR INC | COM | 025537101 | 16448 | 513985 SH | DEFINED 22 | | 489475 | |
| 24510 | | | | | | | | |
| AMERICAN ELEC PWR INC | COM | 025537101 | 3846 | 120179 SH | OTHER 22 | | 120179 | |
| AMERICAN EAGLE OUTFITTERS NE | COM | 02553E106 | 281 | 9710 SH | DEFINED 01 | | 9710 | |
| AMERICAN EAGLE OUTFITTERS NE | COM | 02553E106 | 90 | 3120 SH | OTHER 01 | | | |
| 3120 | | | | | | | | |
| AMERICAN EAGLE OUTFITTERS NE | COM | 02553E106 | 4408 | 152488 SH | DEFINED 05 | | 152488 | |
| AMERICAN EAGLE OUTFITTERS NE | COM | 02553E106 | 119 | 4100 SH | DEFINED 08 | | 4100 | |
| AMERICAN EAGLE OUTFITTERS NE | COM | 02553E106 | 72 | 2500 SH | DEFINED 17 | | 2500 | |
| AMERICAN EAGLE OUTFITTERS NE | COM | 02553E106 | 1016 | 35140 SH | DEFINED 18 | | | |
| 35140 | | | | | | | | |
| AMERICAN EAGLE OUTFITTERS NE | COM | 02553E106 | 6627 | 229220 SH | DEFINED 21 | | 227620 | |
| 1600 | | | | | | | | |
| AMERICAN EAGLE OUTFITTERS NE | COM | 02553E106 | 865 | 29935 SH | DEFINED 22 | | 26835 | |
| 3100 | | | | | | | | |
| AMERICAN EQTY INVT LIFE HLD | COM | 025676206 | 168 | 16900 SH | DEFINED 17 | | 16900 | |

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|--------------------------------------|------|------------------|--------|----------|-----|---------|---------|---------|---------|
| AMERICAN EXPRESS CO 95655 | COM | 025816109 | 145911 | 2839832 | SH | DEFINED | 01 | 2744177 | |
| AMERICAN EXPRESS CO 1171517 | COM | 025816109 | 89259 | 1737232 | SH | OTHER | 01 | 565715 | |
| AMERICAN EXPRESS CO | COM | 025816109 | 5138 | 100000 | SH | PUT | DEFINED | 01 | 100000 |
| AMERICAN EXPRESS CO 301300 | COM | 025816109 | 78316 | 1524247 | SH | DEFINED | 05 | 1222947 | |
| AMERICAN EXPRESS CO | COM | 025816109 | 9207 | 179185 | SH | DEFINED | 08 | 179185 | |
| AMERICAN EXPRESS CO | COM | 025816109 | 38895 | 757000 | SH | CALL | DEFINED | 08 | 757000 |
| AMERICAN EXPRESS CO | COM | 025816109 | 10091 | 196400 | SH | PUT | DEFINED | 08 | 196400 |
| AMERICAN EXPRESS CO | COM | 025816109 | 16 | 320 | SH | DEFINED | 13 | 320 | |
| AMERICAN EXPRESS CO 200 | COM | 025816109 | 31 | 600 | SH | OTHER | 13 | 400 | |
| AMERICAN EXPRESS CO | COM | 025816109 | 2737 | 53271 | SH | DEFINED | 17 | 53271 | |
| AMERICAN EXPRESS CO 1600 | COM | 025816109 | 82 | 1600 | SH | DEFINED | 18 | | |
| AMERICAN EXPRESS CO | COM | 025816109 | 4602 | 89575 | SH | DEFINED | 20 | 89575 | |
| AMERICAN EXPRESS CO 175510 | COM | 025816109 | 96516 | 1878482 | SH | DEFINED | 21 | 1702972 | |
| AMERICAN EXPRESS CO 87512 | COM | 025816109 | 35502 | 690976 | SH | DEFINED | 22 | 603464 | |
| AMERICAN EXPRESS CO 500 | COM | 025816109 | 21390 | 416302 | SH | OTHER | 22 | 415802 | |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 239 | 7802 | SH | DEFINED | 01 | 7802 | |
| AMERICAN FINL GROUP INC OHIO 250 | COM | 025932104 | 8 | 250 | SH | OTHER | 01 | | |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 4749 | 155333 | SH | DEFINED | 05 | 155333 | |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 86 | 2800 | SH | DEFINED | 08 | 2800 | |
| AMERICAN FINL GROUP INC OHIO 1000 | COM | 025932104 | 92 | 3014 | SH | DEFINED | 22 | 2014 | |
| AMERICAN FINL GROUP INC OHIO | NOTE | 1.486% 025932AD6 | 2738 | 6500000 | PRN | DEFINED | 08 | 6500000 | |
| AMERICAN FINL RLT TR | COM | 02607P305 | 858 | 60051 | SH | DEFINED | 08 | 60051 | |
| AMERICAN FINL RLT TR | COM | 02607P305 | 951 | 66550 | SH | DEFINED | 17 | 66550 | |
| AMERICAN FINL RLT TR | COM | 02607P305 | 9849 | 689250 | SH | DEFINED | 21 | 689250 | |
| AMERICAN FINL RLT TR 4070 | COM | 02607P305 | 616 | 43087 | SH | DEFINED | 22 | 39017 | |
| AMERICAN FINL RLT TR | COM | 02607P305 | 31 | 2200 | SH | OTHER | 22 | 2200 | |
| AMERICAN GREETINGS CORP | CL A | 026375105 | 284 | 12250 | SH | DEFINED | 01 | 12250 | |
| AMERICAN GREETINGS CORP 45453 | CL A | 026375105 | 1064 | 45882 | SH | OTHER | 01 | 429 | |
| AMERICAN GREETINGS CORP | CL A | 026375105 | 3357 | 144815 | SH | DEFINED | 05 | 144815 | |
| AMERICAN GREETINGS CORP | CL A | 026375105 | 148 | 6400 | SH | DEFINED | 08 | 6400 | |
| AMERICAN GREETINGS CORP | CL A | 026375105 | 2951 | 127300 | SH | DEFINED | 21 | 127300 | |
| AMERICAN GREETINGS CORP | CL A | 026375105 | 154 | 6660 | SH | DEFINED | 22 | 6660 | |
| AMERICAN GREETINGS CORP | CL A | 026375105 | 63 | 2700 | SH | OTHER | 22 | 2700 | |
| AMERICAN HEALTHWAYS INC 11000 | COM | 02649V104 | 400 | 15025 | SH | DEFINED | 01 | 4025 | |
| AMERICAN HEALTHWAYS INC | COM | 02649V104 | 3910 | 146900 | SH | DEFINED | 05 | 146900 | |
| AMERICAN HEALTHWAYS INC | COM | 02649V104 | 72 | 2717 | SH | DEFINED | 08 | 2717 | |
| AMERICAN HEALTHWAYS INC | COM | 02649V104 | 575 | 21600 | SH | DEFINED | 21 | 21600 | |
| AMERICAN HOME MTG INVT CORP | COM | 02660R107 | 537 | 20727 | SH | DEFINED | 08 | 20727 | |
| AMERICAN HOME MTG INVT CORP | COM | 02660R107 | 5 | 200 | SH | DEFINED | 17 | 200 | |
| AMERICAN HOME MTG INVT CORP | COM | 02660R107 | 10 | 400 | SH | OTHER | 22 | 400 | |
| AMERICAN INTL GROUP INC 153202 | COM | 026874107 | 333567 | 4679674 | SH | DEFINED | 01 | 4526472 | |
| AMERICAN INTL GROUP INC 1492362 | COM | 026874107 | 193650 | 2716754 | SH | OTHER | 01 | 1224392 | |
| AMERICAN INTL GROUP INC | COM | 026874107 | 25632 | 359600 | SH | CALL | DEFINED | 01 | 359600 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 29795 | 418000 | SH | PUT | DEFINED | 01 | 418000 |
| AMERICAN INTL GROUP INC 354400 | COM | 026874107 | 152953 | 2145809 | SH | DEFINED | 05 | 1791409 | |
| AMERICAN INTL GROUP INC | COM | 026874107 | 18433 | 258599 | SH | DEFINED | 08 | 258599 | |
| AMERICAN INTL GROUP INC | COM | 026874107 | 40644 | 570200 | SH | CALL | DEFINED | 08 | 570200 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 3799 | 53300 | SH | PUT | DEFINED | 08 | 53300 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 109 | 1532 | SH | DEFINED | 13 | 1532 | |
| AMERICAN INTL GROUP INC 470 | COM | 026874107 | 68 | 958 | SH | OTHER | 13 | 488 | |
| AMERICAN INTL GROUP INC | COM | 026874107 | 11549 | 162020 | SH | DEFINED | 17 | 162020 | |
| AMERICAN INTL GROUP INC | COM | 026874107 | 141184 | 1980700 | SH | CALL | DEFINED | 17 | 1980700 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 22254 | 312200 | SH | PUT | DEFINED | 17 | 312200 |
| AMERICAN INTL GROUP INC 26856 | COM | 026874107 | 1914 | 26856 | SH | DEFINED | 18 | | |
| AMERICAN INTL GROUP INC | COM | 026874107 | 4198 | 58892 | SH | DEFINED | 20 | 58892 | |
| AMERICAN INTL GROUP INC 164725 | COM | 026874107 | 223726 | 3138693 | SH | DEFINED | 21 | 2973968 | |
| AMERICAN INTL GROUP INC 273779 | COM | 026874107 | 293168 | 4112901 | SH | DEFINED | 22 | 3839122 | |
| AMERICAN INTL GROUP INC 8700 | COM | 026874107 | 144070 | 2021191 | SH | OTHER | 22 | 2012491 | |
| AMERICAN INTL GROUP INC | COM | 026874107 | 51 | 712 | SH | DEFINED | | 712 | |
| AMERICAN INTL GROUP INC 30000000 | DBC | 026874AP2 | 19688 | 30000000 | PRN | OTHER | 17 | | |
| AMERICAN ITALIAN PASTA CO 1900 | CL A | 027070101 | 98 | 3200 | SH | DEFINED | 01 | 1300 | |
| AMERICAN ITALIAN PASTA CO 200 | CL A | 027070101 | 6 | 200 | SH | OTHER | 01 | | |

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|---------------------------------------|--------------|------------------|-------|------------|-----------------|--------|
| AMERICAN ITALIAN PASTA CO | CL A | 027070101 | 2301 | 75500 SH | DEFINED 05 | 75500 |
| AMERICAN ITALIAN PASTA CO | CL A | 027070101 | 150 | 4928 SH | DEFINED 08 | 4928 |
| AMERICAN ITALIAN PASTA CO | CL A | 027070101 | 171 | 5600 SH | DEFINED 17 | 5600 |
| AMERICAN ITALIAN PASTA CO | CL A | 027070101 | 366 | 12000 SH | DEFINED 21 | 12000 |
| AMERICAN MED SYS HLDGS INC 6300 | COM | 02744M108 | 354 | 10500 SH | DEFINED 01 | 4200 |
| AMERICAN MED SYS HLDGS INC | COM | 02744M108 | 4871 | 144550 SH | DEFINED 05 | 144550 |
| AMERICAN MED SYS HLDGS INC | COM | 02744M108 | 182 | 5400 SH | DEFINED 08 | 5400 |
| AMERICAN MED SYS HLDGS INC | COM | 02744M108 | 745 | 22100 SH | DEFINED 21 | 22100 |
| AMERICAN MED SYS HLDGS INC 14800 | COM | 02744M108 | 499 | 14800 SH | OTHER 22 | |
| AMERICAN NATL INS CO | COM | 028591105 | 56 | 610 SH | OTHER 01 | 610 |
| AMERICAN NATL INS CO | COM | 028591105 | 123 | 1330 SH | DEFINED 08 | 1330 |
| AMERICAN NATL INS CO | COM | 028591105 | 28 | 300 SH | OTHER 22 | 300 |
| AMERICAN PHARMACEUTICALS PTN | COM | 02886P109 | 25 | 825 SH | DEFINED 01 | 825 |
| AMERICAN PHARMACEUTICALS PTN | COM | 02886P109 | 3 | 100 SH | DEFINED 05 | 100 |
| AMERICAN PHARMACEUTICALS PTN | COM | 02886P109 | 589 | 19385 SH | DEFINED 08 | 19385 |
| AMERICAN PHARMACEUTICALS PTN | COM | 02886P109 | 608 | 20000 SH | PUT DEFINED 08 | 20000 |
| AMERICAN PHARMACEUTICALS PTN | COM | 02886P109 | 215 | 7076 SH | DEFINED 17 | 7076 |
| AMERICAN PHARMACEUTICALS PTN 3000 | COM | 02886P109 | 91 | 3000 SH | DEFINED 18 | |
| AMERICAN PHARMACEUTICALS PTN | COM | 02886P109 | 6 | 200 SH | OTHER 22 | 200 |
| AMERICAN PWR CONVERSION CORP | COM | 029066107 | 480 | 24449 SH | DEFINED 01 | 24449 |
| AMERICAN PWR CONVERSION CORP 8810 | COM | 029066107 | 330 | 16790 SH | OTHER 01 | 7980 |
| AMERICAN PWR CONVERSION CORP | COM | 029066107 | 1825 | 92894 SH | DEFINED 05 | 92894 |
| AMERICAN PWR CONVERSION CORP | COM | 029066107 | 232 | 11787 SH | DEFINED 08 | 11787 |
| AMERICAN PWR CONVERSION CORP | COM | 029066107 | 216 | 11000 SH | DEFINED 17 | 11000 |
| AMERICAN PWR CONVERSION CORP | COM | 029066107 | 922 | 46920 SH | DEFINED 20 | 46920 |
| AMERICAN PWR CONVERSION CORP | COM | 029066107 | 12463 | 634238 SH | DEFINED 21 | 634238 |
| AMERICAN PWR CONVERSION CORP 17420 | COM | 029066107 | 1907 | 97038 SH | DEFINED 22 | 79618 |
| AMERICAN PWR CONVERSION CORP | COM | 029066107 | 456 | 23227 SH | OTHER 22 | 23227 |
| AMERICAN REAL ESTATE PARTNR | DEPOSITRY UN | 029169109 | 6 | 273 SH | DEFINED 01 | 273 |
| AMERICAN REAL ESTATE PARTNR | DEPOSITRY UN | 029169109 | 773 | 36000 SH | DEFINED 08 | 36000 |
| AMERICAN REAL ESTATE PARTNR | DEPOSITRY UN | 029169109 | 601 | 28000 SH | DEFINED 17 | 28000 |
| AMERICAN REAL ESTATE PARTNR | DEPOSITRY UN | 029169109 | 11 | 500 SH | DEFINED 22 | 500 |
| AMERICAN REAL ESTATE PARTNR | DEPOSITRY UN | 029169109 | 7 | 322 SH | OTHER 22 | 322 |
| AMERICAN STD COS INC DEL | COM | 029712106 | 768 | 19053 SH | DEFINED 01 | 19053 |
| AMERICAN STD COS INC DEL 4335 | COM | 029712106 | 199 | 4935 SH | OTHER 01 | 600 |
| AMERICAN STD COS INC DEL | COM | 029712106 | 9391 | 232973 SH | DEFINED 05 | 232973 |
| AMERICAN STD COS INC DEL | COM | 029712106 | 9797 | 243047 SH | DEFINED 08 | 243047 |
| AMERICAN STD COS INC DEL | COM | 029712106 | 1111 | 27549 SH | DEFINED 17 | 27549 |
| AMERICAN STD COS INC DEL | COM | 029712106 | 3443 | 85420 SH | DEFINED 21 | 85420 |
| AMERICAN STD COS INC DEL 1500 | COM | 029712106 | 780 | 19361 SH | DEFINED 22 | 17861 |
| AMERICAN STD COS INC DEL | COM | 029712106 | 74 | 1827 SH | OTHER 22 | 1827 |
| AMERICAN STS WTR CO | COM | 029899101 | 86 | 3700 SH | DEFINED 01 | 2350 |
| AMERICAN STS WTR CO 1350 | COM | 029899101 | 33 | 1400 SH | OTHER 01 | |
| AMERICAN STS WTR CO | COM | 029899101 | 1530 | 65850 SH | DEFINED 05 | 65850 |
| AMERICAN STS WTR CO | COM | 029899101 | 87 | 3748 SH | DEFINED 08 | 3748 |
| AMERICAN STS WTR CO 1400 | COM | 029899101 | 7295 | 313900 SH | DEFINED 21 | 312500 |
| AMERICAN STS WTR CO 3253 | COM | 029899101 | 1013 | 43585 SH | DEFINED 22 | 40332 |
| AMERICAN TOWER CORP | CL A | 029912201 | 706 | 46425 SH | DEFINED 01 | 46425 |
| AMERICAN TOWER CORP | CL A | 029912201 | 24 | 1600 SH | DEFINED 05 | 1600 |
| AMERICAN TOWER CORP | CL A | 029912201 | 284 | 18683 SH | DEFINED 08 | 18683 |
| AMERICAN TOWER CORP | CL A | 029912201 | 11225 | 738500 SH | CALL DEFINED 08 | 738500 |
| AMERICAN TOWER CORP | CL A | 029912201 | 11145 | 733200 SH | PUT DEFINED 08 | 733200 |
| AMERICAN TOWER CORP | CL A | 029912201 | 399 | 26249 SH | DEFINED 17 | 26249 |
| AMERICAN TOWER CORP | CL A | 029912201 | 207 | 13600 SH | DEFINED 21 | 13600 |
| AMERICAN TOWER CORP 12100 | CL A | 029912201 | 184 | 12100 SH | DEFINED 22 | |
| AMERICAN TOWER CORP 49800 | CL A | 029912201 | 2408 | 158396 SH | OTHER 22 | 108596 |
| AMERICAN TOWER CORP | NOTE | 5.000% 029912AF9 | 352 | 358000 PRN | DEFINED 17 | 358000 |
| AMERICAN SUPERCONDUCTOR CORP | COM | 030111108 | 170 | 13000 SH | DEFINED 17 | 13000 |
| AMERICAN SUPERCONDUCTOR CORP 150 | COM | 030111108 | 11 | 850 SH | DEFINED 22 | 700 |
| AMERICAN SUPERCONDUCTOR CORP | COM | 030111108 | 3 | 200 SH | OTHER 22 | 200 |
| AMERICAN VANGUARD CORP | COM | 030371108 | 525 | 15575 SH | DEFINED 05 | 15575 |
| AMERICAN VANGUARD CORP | COM | 030371108 | 78 | 2300 SH | DEFINED 17 | 2300 |
| AMERICREDIT CORP 24726 | COM | 03060R101 | 585 | 29947 SH | DEFINED 01 | 5221 |
| AMERICREDIT CORP 400 | COM | 03060R101 | 300 | 15375 SH | OTHER 01 | 14975 |
| AMERICREDIT CORP | COM | 03060R101 | 6542 | 334975 SH | DEFINED 05 | 334975 |
| AMERICREDIT CORP | COM | 03060R101 | 1273 | 65160 SH | DEFINED 08 | 65160 |
| AMERICREDIT CORP | COM | 03060R101 | 977 | 50000 SH | CALL DEFINED 08 | 50000 |
| AMERICREDIT CORP | COM | 03060R101 | 705 | 36100 SH | DEFINED 17 | 36100 |
| AMERICREDIT CORP 39870 | COM | 03060R101 | 3318 | 169870 SH | DEFINED 22 | 130000 |

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|--------------------------|--------------|------------------|--------|----------|-----|---------|------------|----------|
| AMERICREDIT CORP | COM | 03060R101 | 7451 | 381512 | SH | DEFINED | | 381512 |
| AMERICAS CAR MART INC | COM | 03062T105 | 36 | 1200 | SH | DEFINED | 01 | 1200 |
| AMERICAS CAR MART INC | COM | 03062T105 | 2158 | 71866 | SH | DEFINED | 17 | 71866 |
| AMERICAS CAR MART INC | COM | 03062T105 | 736 | 24500 | SH | OTHER | 22 | |
| 24500 | | | | | | | | |
| AMERISTAR CASINOS INC | COM | 03070Q101 | 17 | 500 | SH | OTHER | 01 | 500 |
| AMERISTAR CASINOS INC | COM | 03070Q101 | 510 | 15200 | SH | DEFINED | 08 | 15200 |
| AMERISTAR CASINOS INC | COM | 03070Q101 | 52 | 1550 | SH | DEFINED | 17 | 1550 |
| AMERISOURCE HEALTH CORP | NOTE | 5.000% 03071PAD4 | 1537 | 1305000 | PRN | DEFINED | 17 | 1305000 |
| AMERUS GROUP CO | COM | 03072M108 | 144 | 3474 | SH | DEFINED | 01 | 3474 |
| AMERUS GROUP CO | COM | 03072M108 | 3446 | 83237 | SH | DEFINED | 05 | 83237 |
| AMERUS GROUP CO | COM | 03072M108 | 237 | 5736 | SH | DEFINED | 08 | 5736 |
| AMERUS GROUP CO | COM | 03072M108 | 12752 | 308027 | SH | DEFINED | 21 | 308027 |
| AMERUS GROUP CO | COM | 03072M108 | 2825 | 68226 | SH | DEFINED | 22 | 62026 |
| 6200 | | | | | | | | |
| AMERUS GROUP CO | COM | 03072M108 | 70 | 1700 | SH | OTHER | 22 | 1700 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 627 | 10496 | SH | DEFINED | 01 | 10496 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 11 | 185 | SH | OTHER | 01 | 155 |
| 30 | | | | | | | | |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 6542 | 109437 | SH | DEFINED | 05 | 109437 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 23464 | 392505 | SH | DEFINED | 08 | 392505 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 13002 | 217500 | SH | PUT | DEFINED 08 | 217500 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 1555 | 26009 | SH | DEFINED | 17 | 26009 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 309 | 5175 | SH | DEFINED | 18 | |
| 5175 | | | | | | | | |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 5365 | 89751 | SH | DEFINED | 21 | 89751 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 389 | 6505 | SH | DEFINED | 22 | 5905 |
| 600 | | | | | | | | |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 15 | 250 | SH | OTHER | 22 | 250 |
| AMERIGROUP CORP | COM | 03073T102 | 905 | 18403 | SH | DEFINED | 01 | 4263 |
| 8350 5790 | | | | | | | | |
| AMERIGROUP CORP | COM | 03073T102 | 155 | 3150 | SH | OTHER | 01 | |
| 3150 | | | | | | | | |
| AMERIGROUP CORP | COM | 03073T102 | 5649 | 114825 | SH | DEFINED | 05 | 114825 |
| AMERIGROUP CORP | COM | 03073T102 | 394 | 8007 | SH | DEFINED | 08 | 8007 |
| AMERIGROUP CORP | COM | 03073T102 | 84 | 1700 | SH | DEFINED | 17 | 1700 |
| AMERIGROUP CORP | COM | 03073T102 | 807 | 16400 | SH | DEFINED | 21 | 16400 |
| AMERIGROUP CORP | COM | 03073T102 | 118 | 2400 | SH | OTHER | 22 | |
| 2400 | | | | | | | | |
| AMERITRADE HLDG CORP NEW | COM | 03074K100 | 36 | 3200 | SH | DEFINED | 08 | 3200 |
| AMERITRADE HLDG CORP NEW | COM | 03074K100 | 568 | 50000 | SH | CALL | DEFINED 08 | 50000 |
| AMERITRADE HLDG CORP NEW | COM | 03074K100 | 54 | 4775 | SH | DEFINED | 17 | 4775 |
| AMERITRADE HLDG CORP NEW | COM | 03074K100 | 10 | 890 | SH | DEFINED | 18 | |
| 890 | | | | | | | | |
| AMERIGAS PARTNERS L P | UNIT L P INT | 030975106 | 175 | 6750 | SH | DEFINED | 01 | 2750 |
| 4000 | | | | | | | | |
| AMERIGAS PARTNERS L P | UNIT L P INT | 030975106 | 319 | 12300 | SH | OTHER | 01 | 10700 |
| 1600 | | | | | | | | |
| AMERIGAS PARTNERS L P | UNIT L P INT | 030975106 | 122 | 4700 | SH | DEFINED | 08 | 4700 |
| AMERIGAS PARTNERS L P | UNIT L P INT | 030975106 | 32 | 1250 | SH | DEFINED | 22 | 800 |
| 450 | | | | | | | | |
| AMERIGAS PARTNERS L P | UNIT L P INT | 030975106 | 267 | 10300 | SH | OTHER | 22 | 10300 |
| AMETEK INC NEW | COM | 031100100 | 234 | 7570 | SH | DEFINED | 01 | 7570 |
| AMETEK INC NEW | COM | 031100100 | 90 | 2920 | SH | OTHER | 01 | |
| 2920 | | | | | | | | |
| AMETEK INC NEW | COM | 031100100 | 4407 | 142613 | SH | DEFINED | 05 | 142613 |
| AMETEK INC NEW | COM | 031100100 | 111 | 3601 | SH | DEFINED | 08 | 3601 |
| AMETEK INC NEW | COM | 031100100 | 43 | 1390 | SH | DEFINED | 17 | 1390 |
| AMETEK INC NEW | COM | 031100100 | 12743 | 412400 | SH | DEFINED | 21 | 412400 |
| AMETEK INC NEW | COM | 031100100 | 1562 | 50534 | SH | DEFINED | 22 | 44534 |
| 6000 | | | | | | | | |
| AMETEK INC NEW | COM | 031100100 | 339 | 10960 | SH | OTHER | 22 | 10960 |
| AMGEN INC | COM | 031162100 | 149152 | 2733216 | SH | DEFINED | 01 | 2633648 |
| 99568 | | | | | | | | |
| AMGEN INC | COM | 031162100 | 58460 | 1071282 | SH | OTHER | 01 | 511732 |
| 559550 | | | | | | | | |
| AMGEN INC | COM | 031162100 | 42370 | 776426 | SH | DEFINED | 05 | 718726 |
| 57700 | | | | | | | | |
| AMGEN INC | COM | 031162100 | 2168 | 39720 | SH | DEFINED | 08 | 39720 |
| AMGEN INC | COM | 031162100 | 2729 | 50000 | SH | CALL | DEFINED 08 | 50000 |
| AMGEN INC | COM | 031162100 | 61 | 1109 | SH | DEFINED | 13 | 1061 |
| 48 | | | | | | | | |
| AMGEN INC | COM | 031162100 | 7 | 122 | SH | OTHER | 13 | |
| 122 | | | | | | | | |
| AMGEN INC | COM | 031162100 | 7648 | 140153 | SH | DEFINED | 17 | 140153 |
| AMGEN INC | COM | 031162100 | 93 | 1702 | SH | OTHER | 17 | |
| 1702 | | | | | | | | |
| AMGEN INC | COM | 031162100 | 637 | 11665 | SH | DEFINED | 18 | |
| 11665 | | | | | | | | |
| AMGEN INC | COM | 031162100 | 3755 | 68805 | SH | DEFINED | 20 | 68805 |
| AMGEN INC | COM | 031162100 | 119401 | 2188038 | SH | DEFINED | 21 | 2042411 |
| 145627 | | | | | | | | |
| AMGEN INC | COM | 031162100 | 26248 | 480995 | SH | DEFINED | 22 | 420830 |
| 60165 | | | | | | | | |
| AMGEN INC | COM | 031162100 | 17746 | 325199 | SH | OTHER | 22 | 325199 |
| AMGEN INC | NOTE | 031162AE0 | 15125 | 20578000 | PRN | DEFINED | 08 | 20578000 |

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|----------------------------|------|-----------|-----------|--------|----------|-----|---------|----|---------|
| AMGEN INC | NOTE | | 031162AE0 | 691 | 940000 | PRN | DEFINED | 17 | 940000 |
| AMGEN INC | NOTE | | 031162AE0 | 40425 | 55000000 | PRN | OTHER | 17 | |
| 55000000 | | | | | | | | | |
| AMIS HLDGS INC | COM | | 031538101 | 635 | 37500 | SH | DEFINED | 17 | 37500 |
| AMKOR TECHNOLOGY INC | COM | | 031652100 | 1 | 75 | SH | DEFINED | 01 | 75 |
| AMKOR TECHNOLOGY INC | COM | | 031652100 | 32 | 3900 | SH | DEFINED | 08 | 3900 |
| AMKOR TECHNOLOGY INC | COM | | 031652100 | 231 | 28250 | SH | DEFINED | 20 | 28250 |
| AMKOR TECHNOLOGY INC | COM | | 031652100 | 3890 | 475600 | SH | DEFINED | 21 | 475600 |
| AMKOR TECHNOLOGY INC | COM | | 031652100 | 335 | 41005 | SH | DEFINED | 22 | 31060 |
| 9945 | | | | | | | | | |
| AMKOR TECHNOLOGY INC | COM | | 031652100 | 6 | 730 | SH | OTHER | 22 | 730 |
| AMKOR TECHNOLOGY INC | NOTE | 5.750% | 031652AN0 | 195 | 200000 | PRN | DEFINED | 17 | 200000 |
| AMPHENOL CORP NEW | CL A | | 032095101 | 67 | 2000 | SH | OTHER | 01 | 2000 |
| AMPHENOL CORP NEW | CL A | | 032095101 | 10757 | 322838 | SH | DEFINED | 05 | 322838 |
| AMPHENOL CORP NEW | CL A | | 032095101 | 113 | 3400 | SH | DEFINED | 08 | 3400 |
| AMPHENOL CORP NEW | CL A | | 032095101 | 1333 | 40000 | SH | DEFINED | 08 | 40000 |
| AMPHENOL CORP NEW | CL A | | 032095101 | 144 | 4330 | SH | DEFINED | 17 | 4330 |
| AMPHENOL CORP NEW | CL A | | 032095101 | 2120 | 63630 | SH | DEFINED | 20 | 63630 |
| AMPHENOL CORP NEW | CL A | | 032095101 | 118631 | 3560362 | SH | DEFINED | 21 | 3492562 |
| 67800 | | | | | | | | | |
| AMPHENOL CORP NEW | CL A | | 032095101 | 7551 | 226634 | SH | DEFINED | 22 | 140534 |
| 86100 | | | | | | | | | |
| AMPHENOL CORP NEW | CL A | | 032095101 | 251 | 7540 | SH | OTHER | 22 | 7540 |
| AMSOUTH BANCORPORATION | COM | | 032165102 | 72779 | 2857448 | SH | DEFINED | 01 | 2844866 |
| 12582 | | | | | | | | | |
| AMSOUTH BANCORPORATION | COM | | 032165102 | 582 | 22837 | SH | OTHER | 01 | 14842 |
| 7995 | | | | | | | | | |
| AMSOUTH BANCORPORATION | COM | | 032165102 | 4140 | 162560 | SH | DEFINED | 05 | 162560 |
| AMSOUTH BANCORPORATION | COM | | 032165102 | 301 | 11821 | SH | DEFINED | 08 | 11821 |
| AMSOUTH BANCORPORATION | COM | | 032165102 | 856 | 33618 | SH | DEFINED | 17 | 33618 |
| AMSOUTH BANCORPORATION | COM | | 032165102 | 944 | 37044 | SH | DEFINED | 21 | 37044 |
| AMSOUTH BANCORPORATION | COM | | 032165102 | 1752 | 68794 | SH | DEFINED | 22 | 63294 |
| 5500 | | | | | | | | | |
| AMSOUTH BANCORPORATION | COM | | 032165102 | 509 | 19971 | SH | OTHER | 22 | 19971 |
| AMSURG CORP | COM | | 03232P405 | 798 | 31746 | SH | DEFINED | 01 | 7646 |
| 24100 | | | | | | | | | |
| AMSURG CORP | COM | | 03232P405 | 2 | 99 | SH | OTHER | 01 | |
| 99 | | | | | | | | | |
| AMSURG CORP | COM | | 03232P405 | 3777 | 150287 | SH | DEFINED | 05 | 150287 |
| AMSURG CORP | COM | | 03232P405 | 4900 | 194999 | SH | DEFINED | 21 | 194999 |
| AMYLIN PHARMACEUTICALS INC | COM | | 032346108 | 146 | 6425 | SH | DEFINED | 01 | 6425 |
| AMYLIN PHARMACEUTICALS INC | COM | | 032346108 | 7 | 300 | SH | DEFINED | 05 | 300 |
| AMYLIN PHARMACEUTICALS INC | COM | | 032346108 | 23 | 1000 | SH | DEFINED | 08 | 1000 |
| AMYLIN PHARMACEUTICALS INC | COM | | 032346108 | 2451 | 107500 | SH | DEFINED | 08 | 107500 |
| AMYLIN PHARMACEUTICALS INC | COM | | 032346108 | 425 | 18654 | SH | DEFINED | 17 | 18654 |
| AMYLIN PHARMACEUTICALS INC | COM | | 032346108 | 1432 | 62820 | SH | DEFINED | 20 | 62820 |
| AMYLIN PHARMACEUTICALS INC | COM | | 032346108 | 17965 | 787952 | SH | DEFINED | 21 | 782927 |
| 5025 | | | | | | | | | |
| AMYLIN PHARMACEUTICALS INC | COM | | 032346108 | 1792 | 78590 | SH | DEFINED | 22 | 60010 |
| 18580 | | | | | | | | | |
| AMYLIN PHARMACEUTICALS INC | COM | | 032346108 | 38 | 1650 | SH | OTHER | 22 | 1650 |
| AMYLIN PHARMACEUTICALS INC | NOTE | 2.250% | 032346AB4 | 842 | 840000 | PRN | DEFINED | 17 | 840000 |
| ANADARKO PETE CORP | COM | | 032511107 | 4618 | 78804 | SH | DEFINED | 01 | 75707 |
| 3097 | | | | | | | | | |
| ANADARKO PETE CORP | COM | | 032511107 | 5507 | 93968 | SH | OTHER | 01 | 30568 |
| 63400 | | | | | | | | | |
| ANADARKO PETE CORP | COM | | 032511107 | 8321 | 142005 | SH | DEFINED | 05 | 142005 |
| ANADARKO PETE CORP | COM | | 032511107 | 3267 | 55748 | SH | DEFINED | 08 | 55748 |
| ANADARKO PETE CORP | COM | | 032511107 | 229 | 3900 | SH | DEFINED | 17 | 3900 |
| ANADARKO PETE CORP | COM | | 032511107 | 117 | 2000 | SH | DEFINED | 18 | |
| 2000 | | | | | | | | | |
| ANADARKO PETE CORP | COM | | 032511107 | 15222 | 259763 | SH | DEFINED | 21 | 259763 |
| ANADARKO PETE CORP | COM | | 032511107 | 9879 | 168585 | SH | DEFINED | 22 | 149143 |
| 19442 | | | | | | | | | |
| ANADARKO PETE CORP | COM | | 032511107 | 9358 | 159695 | SH | OTHER | 22 | 159695 |
| ANADIGICS INC | COM | | 032515108 | 3209 | 624300 | SH | DEFINED | 21 | 624300 |
| ANADIGICS INC | COM | | 032515108 | 607 | 118050 | SH | DEFINED | 22 | 107650 |
| 10400 | | | | | | | | | |
| ANADIGICS INC | COM | | 032515108 | 12 | 2238 | SH | OTHER | 22 | 2238 |
| ANALOG DEVICES INC | COM | | 032654105 | 3634 | 77189 | SH | DEFINED | 01 | 74064 |
| 3125 | | | | | | | | | |
| ANALOG DEVICES INC | COM | | 032654105 | 3778 | 80256 | SH | OTHER | 01 | 45632 |
| 34624 | | | | | | | | | |
| ANALOG DEVICES INC | COM | | 032654105 | 9732 | 206709 | SH | DEFINED | 05 | 172809 |
| 33900 | | | | | | | | | |
| ANALOG DEVICES INC | COM | | 032654105 | 483 | 10265 | SH | DEFINED | 08 | 10265 |
| ANALOG DEVICES INC | COM | | 032654105 | 348 | 7400 | SH | DEFINED | 17 | 7400 |
| ANALOG DEVICES INC | COM | | 032654105 | 42709 | 907160 | SH | DEFINED | 21 | 874445 |
| 32715 | | | | | | | | | |
| ANALOG DEVICES INC | COM | | 032654105 | 100290 | 2130198 | SH | DEFINED | 22 | 2014966 |
| 115232 | | | | | | | | | |
| ANALOG DEVICES INC | COM | | 032654105 | 28936 | 614609 | SH | OTHER | 22 | 614409 |
| 200 | | | | | | | | | |
| ANALOGIC CORP | COM | PAR \$0.0 | 032657207 | 38 | 905 | SH | DEFINED | 01 | 905 |
| ANALOGIC CORP | COM | PAR \$0.0 | 032657207 | 2425 | 57150 | SH | DEFINED | 05 | 57150 |
| ANALOGIC CORP | COM | PAR \$0.0 | 032657207 | 13060 | 307800 | SH | DEFINED | 21 | 306700 |

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|---------------------------------------|---------------|-----------|--------|-------------|-----------------|---------|
| 1100 ANALOGIC CORP 4700 | COM PAR \$0.0 | 032657207 | 2325 | 54806 SH | DEFINED 22 | 50106 |
| ANALOGIC CORP | COM PAR \$0.0 | 032657207 | 55 | 1300 SH | OTHER 22 | 1300 |
| ANALYSTS INTL CORP 10900 | COM | 032681108 | 3134 | 1017500 SH | DEFINED 21 | 1006600 |
| ANALYSTS INTL CORP 31300 | COM | 032681108 | 998 | 324000 SH | DEFINED 22 | 292700 |
| ANAREN INC 1425 | COM | 032744104 | 118 | 7250 SH | DEFINED 01 | 5825 |
| ANAREN INC | COM | 032744104 | 2422 | 148224 SH | DEFINED 05 | 148224 |
| ANAREN INC | COM | 032744104 | 4136 | 253100 SH | DEFINED 21 | 253100 |
| ANAREN INC 700 | COM | 032744104 | 175 | 10720 SH | DEFINED 22 | 10020 |
| ANAREN INC | COM | 032744104 | 80 | 4900 SH | OTHER 22 | 4900 |
| ANCHOR BANCORP WIS INC 6700 | COM | 032839102 | 256 | 9700 SH | DEFINED 01 | 3000 |
| ANCHOR BANCORP WIS INC 150 | COM | 032839102 | 4 | 150 SH | OTHER 01 | |
| ANCHOR BANCORP WIS INC | COM | 032839102 | 2797 | 105775 SH | DEFINED 05 | 105775 |
| ANCHOR BANCORP WIS INC | COM | 032839102 | 385 | 14575 SH | DEFINED 17 | 14575 |
| ANCHOR BANCORP WIS INC | COM | 032839102 | 6525 | 246800 SH | DEFINED 21 | 246800 |
| ANCHOR BANCORP WIS INC 5200 | COM | 032839102 | 1750 | 66200 SH | DEFINED 22 | 61000 |
| ANCHOR GLASS CONTAINER CP NE | COM NEW | 03304B300 | 2043 | 150971 SH | DEFINED 05 | 150971 |
| ANCHOR GLASS CONTAINER CP NE | COM NEW | 03304B300 | 162 | 12000 SH | DEFINED 17 | 12000 |
| ANDREW CORP | COM | 034425108 | 249 | 12450 SH | DEFINED 01 | 12450 |
| ANDREW CORP 700 | COM | 034425108 | 266 | 13301 SH | OTHER 01 | 12601 |
| ANDREW CORP | COM | 034425108 | 1456 | 72786 SH | DEFINED 05 | 72786 |
| ANDREW CORP | COM | 034425108 | 131 | 6538 SH | DEFINED 08 | 6538 |
| ANDREW CORP | COM | 034425108 | 354 | 17700 SH | CALL DEFINED 08 | 17700 |
| ANDREW CORP | COM | 034425108 | 729 | 36410 SH | DEFINED 20 | 36410 |
| ANDREW CORP 2925 | COM | 034425108 | 37392 | 1868687 SH | DEFINED 21 | 1865762 |
| ANDREW CORP 52750 | COM | 034425108 | 4550 | 227400 SH | DEFINED 22 | 174650 |
| ANDREW CORP | COM | 034425108 | 255 | 12720 SH | OTHER 22 | 12720 |
| ANDREW CORP | NOTE 3.250% | 034425AB4 | 1679 | 1000000 PRN | DEFINED 08 | 1000000 |
| ANDRX CORP DEL | ANDRX GROUP | 034553107 | 52 | 1866 SH | DEFINED 01 | 1866 |
| ANDRX CORP DEL | ANDRX GROUP | 034553107 | 20 | 700 SH | DEFINED 05 | 700 |
| ANDRX CORP DEL | ANDRX GROUP | 034553107 | 1378 | 49324 SH | DEFINED 08 | 49324 |
| ANDRX CORP DEL | ANDRX GROUP | 034553107 | 346 | 12400 SH | DEFINED 17 | 12400 |
| ANDRX CORP DEL | ANDRX GROUP | 034553107 | 559 | 20000 SH | DEFINED 21 | 20000 |
| ANDRX CORP DEL 410 | ANDRX GROUP | 034553107 | 426 | 15240 SH | DEFINED 22 | 14830 |
| ANGELICA CORP 10000 | COM | 034663104 | 418 | 16657 SH | DEFINED 01 | 6657 |
| ANGELICA CORP 1025 | COM | 034663104 | 26 | 1025 SH | OTHER 01 | |
| ANGELICA CORP | COM | 034663104 | 1159 | 46150 SH | DEFINED 05 | 46150 |
| ANGELICA CORP | COM | 034663104 | 2709 | 107900 SH | DEFINED 21 | 107900 |
| ANGELICA CORP | COM | 034663104 | 109 | 4340 SH | DEFINED 22 | 4340 |
| ANGELICA CORP | COM | 034663104 | 38 | 1500 SH | OTHER 22 | 1500 |
| ANGLO AMERN PLC | ADR | 03485P102 | 157 | 7500 SH | DEFINED 01 | 7500 |
| ANGLO AMERN PLC 908 | ADR | 03485P102 | 153 | 7311 SH | OTHER 01 | 6403 |
| ANGLO AMERN PLC | ADR | 03485P102 | 68 | 3246 SH | DEFINED 22 | 3246 |
| ANGLO AMERN PLC | ADR | 03485P102 | 41 | 1956 SH | OTHER 22 | 1956 |
| ANGIOTECH PHARMACEUTICALS IN 1450 | COM | 034918102 | 147 | 7300 SH | DEFINED 01 | 5850 |
| ANGIOTECH PHARMACEUTICALS IN | COM | 034918102 | 2728 | 135373 SH | DEFINED 05 | 135373 |
| ANGIOTECH PHARMACEUTICALS IN | COM | 034918102 | 7254 | 360000 SH | DEFINED 08 | 360000 |
| ANGIOTECH PHARMACEUTICALS IN | COM | 034918102 | 590 | 29300 SH | DEFINED 17 | 29300 |
| ANGIOTECH PHARMACEUTICALS IN 17590 | COM | 034918102 | 354 | 17590 SH | DEFINED 18 | |
| ANGLOGOLD ASHANTI LTD 500 | SPONSORED AD | 035128206 | 24 | 750 SH | DEFINED 01 | 250 |
| ANGLOGOLD ASHANTI LTD 565 | SPONSORED AD | 035128206 | 238 | 7385 SH | OTHER 01 | 6820 |
| ANGLOGOLD ASHANTI LTD | SPONSORED AD | 035128206 | 93 | 2900 SH | DEFINED 08 | 2900 |
| ANGLOGOLD ASHANTI LTD | SPONSORED AD | 035128206 | 43 | 1336 SH | DEFINED 22 | 1336 |
| ANGLOGOLD ASHANTI LTD | SPONSORED AD | 035128206 | 57 | 1758 SH | OTHER 22 | 1758 |
| ANHEUSER BUSCH COS INC 204857 | COM | 035229103 | 278243 | 5152648 SH | DEFINED 01 | 4947791 |
| ANHEUSER BUSCH COS INC 9351079 | COM | 035229103 | 615322 | 11394859 SH | OTHER 01 | 2043780 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 23634 | 437663 SH | DEFINED 05 | 437663 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 3412 | 63177 SH | DEFINED 08 | 63177 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 90 | 1667 SH | DEFINED 13 | 1667 |
| ANHEUSER BUSCH COS INC 530 | COM | 035229103 | 41 | 751 SH | OTHER 13 | 221 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 92 | 1700 SH | DEFINED 17 | 1700 |
| ANHEUSER BUSCH COS INC 2508 | COM | 035229103 | 135 | 2508 SH | DEFINED 18 | |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 4737 | 87721 SH | DEFINED 21 | 87721 |

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|----------------------------------|-----|-----------|-------|---------------|------------|--------|
| ANHEUSER BUSCH COS INC 117320 | COM | 035229103 | 45344 | 839711 SH | DEFINED 22 | 722391 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 28986 | 536778 SH | OTHER 22 | 536778 |
| ANIMAS CORP DEL | COM | 03525Y105 | 3979 | 213333 SH | DEFINED 08 | 213333 |
| ANIMAS CORP DEL | COM | 03525Y105 | 5 | 250 SH | DEFINED 22 | 250 |
| ANIXTER INTL INC | COM | 035290105 | 126 | 3700 SH | DEFINED 01 | 3700 |
| ANIXTER INTL INC 25 | COM | 035290105 | 1 | 25 SH | OTHER 01 | |
| ANIXTER INTL INC | COM | 035290105 | 5277 | 155075 SH | DEFINED 05 | 155075 |
| ANIXTER INTL INC | COM | 035290105 | 37 | 1100 SH | DEFINED 08 | 1100 |
| ANIXTER INTL INC 6900 | COM | 035290105 | 7641 | 224530 SH | DEFINED 21 | 217630 |
| ANIXTER INTL INC 112829 | COM | 035290105 | 4721 | 138733 SH | DEFINED 22 | 25904 |
| ANIXTER INTL INC | COM | 035290105 | 138 | 4065 SH | OTHER 22 | 4065 |
| ANNALY MTG MGMT INC 3803 | COM | 035710409 | 64 | 3803 SH | DEFINED 01 | |
| ANNALY MTG MGMT INC 968 | COM | 035710409 | 548 | 32340 SH | OTHER 01 | 31372 |
| ANNALY MTG MGMT INC | COM | 035710409 | 1 | 80 SH | DEFINED 05 | 80 |
| ANNALY MTG MGMT INC | COM | 035710409 | 1534 | 90453 SH | DEFINED 08 | 90453 |
| ANNALY MTG MGMT INC 873 | COM | 035710409 | 15 | 873 SH | DEFINED 22 | |
| ANNALY MTG MGMT INC 8877 | COM | 035710409 | 374 | 22050 SH | OTHER 22 | 13173 |
| ANN TAYLOR STORES CORP | COM | 036115103 | 303 | 10450 SH | DEFINED 01 | 10450 |
| ANN TAYLOR STORES CORP 224 | COM | 036115103 | 6 | 224 SH | OTHER 01 | |
| ANN TAYLOR STORES CORP | COM | 036115103 | 4248 | 146584 SH | DEFINED 05 | 146584 |
| ANN TAYLOR STORES CORP | COM | 036115103 | 370 | 12762 SH | DEFINED 08 | 12762 |
| ANN TAYLOR STORES CORP | COM | 036115103 | 66 | 2275 SH | DEFINED 17 | 2275 |
| ANN TAYLOR STORES CORP 450 | COM | 036115103 | 13 | 450 SH | DEFINED 22 | |
| ANN TAYLOR STORES CORP 14650 | COM | 036115103 | 438 | 15100 SH | OTHER 22 | 450 |
| ANSYS INC 9150 300 | COM | 03662Q105 | 657 | 13974 SH | DEFINED 01 | 4524 |
| ANSYS INC 559 | COM | 03662Q105 | 26 | 559 SH | OTHER 01 | |
| ANSYS INC | COM | 03662Q105 | 4804 | 102205 SH | DEFINED 05 | 102205 |
| ANSYS INC | COM | 03662Q105 | 80 | 1700 SH | DEFINED 17 | 1700 |
| ANSYS INC | COM | 03662Q105 | 479 | 10200 SH | DEFINED 21 | 10200 |
| ANTHEM INC | COM | 03674B104 | 1622 | 18106 SH | DEFINED 01 | 18106 |
| ANTHEM INC 1143 | COM | 03674B104 | 281 | 3139 SH | OTHER 01 | 1996 |
| ANTHEM INC | COM | 03674B104 | 5852 | 65339 SH | DEFINED 05 | 65339 |
| ANTHEM INC | COM | 03674B104 | 8678 | 96896 SH | DEFINED 08 | 96896 |
| ANTHEM INC | COM | 03674B104 | 1289 | 14396 SH | DEFINED 17 | 14396 |
| ANTHEM INC 10300 | COM | 03674B104 | 49802 | 556078 SH | DEFINED 21 | 545778 |
| ANTHEM INC 24122 | COM | 03674B104 | 52862 | 590238 SH | DEFINED 22 | 566116 |
| ANTHEM INC | COM | 03674B104 | 6423 | 71718 SH | OTHER 22 | 71718 |
| ANTEON INTL CORP 778 | COM | 03674E108 | 144 | 4424 SH | DEFINED 01 | 3646 |
| ANTEON INTL CORP 100 | COM | 03674E108 | 3 | 100 SH | OTHER 01 | |
| ANTEON INTL CORP | COM | 03674E108 | 2841 | 87079 SH | DEFINED 05 | 87079 |
| ANTEON INTL CORP | COM | 03674E108 | 62 | 1900 SH | DEFINED 08 | 1900 |
| ANTEON INTL CORP | COM | 03674E108 | 294 | 9000 SH | DEFINED 17 | 9000 |
| ANTEON INTL CORP | COM | 03674E108 | 285 | 8750 SH | DEFINED 20 | 8750 |
| ANTEON INTL CORP 16175 | COM | 03674E108 | 14892 | 456530 SH | DEFINED 21 | 440355 |
| ANTEON INTL CORP 17210 | COM | 03674E108 | 561 | 17210 SH | DEFINED 22 | |
| ANTEON INTL CORP 2700 | COM | 03674E108 | 88 | 2700 SH | OTHER 22 | |
| ANSWERTHINK INC | COM | 036916104 | 136 | 23700 SH | DEFINED 17 | 23700 |
| ANSWERTHINK INC 93500 | COM | 036916104 | 536 | 93500 SH | DEFINED 22 | |
| ANTHRACITE CAP INC | COM | 037023108 | 91 | 7626 SH | DEFINED 01 | 7626 |
| ANTHRACITE CAP INC | COM | 037023108 | 79 | 6600 SH | DEFINED 17 | 6600 |
| ANTIGENICS INC DEL 1000 | COM | 037032109 | 13 | 1500 SH | DEFINED 01 | 500 |
| ANTIGENICS INC DEL | COM | 037032109 | 104 | 12181 SH | OTHER 01 | 12181 |
| ANTIGENICS INC DEL | COM | 037032109 | 184 | 21500 SH | DEFINED 08 | 21500 |
| ANTIGENICS INC DEL | COM | 037032109 | 2 | 200 SH | DEFINED 22 | 200 |
| ANWORTH MORTGAGE ASSET CP | COM | 037347101 | 76 | 6364 SH | DEFINED 01 | 6364 |
| ANWORTH MORTGAGE ASSET CP | COM | 037347101 | 353 | 29730 SH | DEFINED 08 | 29730 |
| ANWORTH MORTGAGE ASSET CP | COM | 037347101 | 1012 | 85200 SH | DEFINED 17 | 85200 |
| ANWORTH MORTGAGE ASSET CP | COM | 037347101 | 2 | 200 SH | OTHER 22 | 200 |
| AON CORP 1995 | COM | 037389103 | 3353 | 117767 SH | DEFINED 01 | 115772 |
| AON CORP 55739 | COM | 037389103 | 3174 | 111494 SH | OTHER 01 | 55755 |
| AON CORP | COM | 037389103 | 2705 | 95000 SH CALL | DEFINED 01 | 95000 |

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|------------------------------------|--------------|------------------|-------|---------|-----|---------|---------|---------|---------|
| AON CORP | COM | 037389103 | 4122 | 144799 | SH | DEFINED | 05 | 144799 | |
| AON CORP | COM | 037389103 | 266 | 9333 | SH | DEFINED | 08 | 9333 | |
| AON CORP | COM | 037389103 | 170 | 5965 | SH | DEFINED | 17 | 5965 | |
| AON CORP | COM | 037389103 | 1017 | 35731 | SH | DEFINED | 21 | 35731 | |
| AON CORP 1950 | COM | 037389103 | 1503 | 52775 | SH | DEFINED | 22 | 50825 | |
| AON CORP | COM | 037389103 | 906 | 31817 | SH | OTHER | 22 | 31817 | |
| AON CORP | DBC | 3.500% 037389AT0 | 1671 | 1196000 | PRN | DEFINED | 08 | 1196000 | |
| APACHE CORP 20309 | COM | 037411105 | 62673 | 1439104 | SH | DEFINED | 01 | 1418795 | |
| APACHE CORP 150480 | COM | 037411105 | 7558 | 173539 | SH | OTHER | 01 | 23059 | |
| APACHE CORP 142400 | COM | 037411105 | 23795 | 546385 | SH | DEFINED | 05 | 403985 | |
| APACHE CORP | COM | 037411105 | 2435 | 55904 | SH | DEFINED | 08 | 55904 | |
| APACHE CORP | COM | 037411105 | 871 | 20000 | SH | CALL | DEFINED | 08 | 20000 |
| APACHE CORP 120 | COM | 037411105 | 8 | 190 | SH | DEFINED | 13 | 70 | |
| APACHE CORP | COM | 037411105 | 241 | 5540 | SH | DEFINED | 17 | 5540 | |
| APACHE CORP 14417 | COM | 037411105 | 628 | 14417 | SH | DEFINED | 18 | | |
| APACHE CORP | COM | 037411105 | 2830 | 64992 | SH | DEFINED | 20 | 64992 | |
| APACHE CORP 89770 | COM | 037411105 | 27067 | 621510 | SH | DEFINED | 21 | 531740 | |
| APACHE CORP 76812 | COM | 037411105 | 28325 | 650409 | SH | DEFINED | 22 | 573597 | |
| APACHE CORP 4500 | COM | 037411105 | 9350 | 214688 | SH | OTHER | 22 | 210188 | |
| APARTMENT INVT & MGMT CO | CL A | 03748R101 | 259 | 8305 | SH | DEFINED | 01 | 8305 | |
| APARTMENT INVT & MGMT CO 2037 | CL A | 03748R101 | 63 | 2037 | SH | OTHER | 01 | | |
| APARTMENT INVT & MGMT CO | CL A | 03748R101 | 1334 | 42845 | SH | DEFINED | 05 | 42845 | |
| APARTMENT INVT & MGMT CO | CL A | 03748R101 | 83 | 2669 | SH | DEFINED | 08 | 2669 | |
| APARTMENT INVT & MGMT CO | CL A | 03748R101 | 12 | 400 | SH | DEFINED | 17 | 400 | |
| APARTMENT INVT & MGMT CO | CL A | 03748R101 | 11075 | 355770 | SH | DEFINED | 21 | 355770 | |
| APARTMENT INVT & MGMT CO 5000 | CL A | 03748R101 | 7663 | 246173 | SH | DEFINED | 22 | 241173 | |
| APARTMENT INVT & MGMT CO | CL A | 03748R101 | 146 | 4682 | SH | OTHER | 22 | 4682 | |
| APOGEE ENTERPRISES INC 5600 | COM | 037598109 | 87 | 8375 | SH | DEFINED | 01 | 2775 | |
| APOGEE ENTERPRISES INC | COM | 037598109 | 1251 | 120275 | SH | DEFINED | 05 | 120275 | |
| APOGEE ENTERPRISES INC | COM | 037598109 | 189 | 18200 | SH | DEFINED | 21 | 18200 | |
| APOLLO GROUP INC 7570 | CL A | 037604105 | 3253 | 36849 | SH | DEFINED | 01 | 29279 | |
| APOLLO GROUP INC 2852 | CL A | 037604105 | 252 | 2852 | SH | OTHER | 01 | | |
| APOLLO GROUP INC 66800 | CL A | 037604105 | 16287 | 184472 | SH | DEFINED | 05 | 117672 | |
| APOLLO GROUP INC | CL A | 037604105 | 549 | 6219 | SH | DEFINED | 08 | 6219 | |
| APOLLO GROUP INC | CL A | 037604105 | 246 | 2790 | SH | DEFINED | 17 | 2790 | |
| APOLLO GROUP INC | CL A | 037604105 | 1623 | 18378 | SH | DEFINED | 21 | 18378 | |
| APOLLO GROUP INC 3580 | CL A | 037604105 | 1052 | 11913 | SH | DEFINED | 22 | 8333 | |
| APOLLO GROUP INC | CL A | 037604105 | 491 | 5557 | SH | OTHER | 22 | 5557 | |
| APOLLO GROUP INC 1000 | COM UNV PHOE | 037604204 | 88 | 1000 | SH | OTHER | 01 | | |
| APOLLO GROUP INC | COM UNV PHOE | 037604204 | 18 | 200 | SH | DEFINED | 05 | 200 | |
| APOLLO GROUP INC | COM UNV PHOE | 037604204 | 9 | 100 | SH | DEFINED | 08 | 100 | |
| APOLLO GROUP INC | COM UNV PHOE | 037604204 | 2015 | 23000 | SH | CALL | DEFINED | 08 | 23000 |
| APOLLO GROUP INC | COM UNV PHOE | 037604204 | 228 | 2600 | SH | DEFINED | 22 | 2600 | |
| APOGENT TECHNOLOGIES INC | COM | 03760A101 | 405 | 12664 | SH | DEFINED | 01 | 12664 | |
| APOGENT TECHNOLOGIES INC 705 | COM | 03760A101 | 23 | 705 | SH | OTHER | 01 | | |
| APOGENT TECHNOLOGIES INC | COM | 03760A101 | 6092 | 190374 | SH | DEFINED | 05 | 190374 | |
| APOGENT TECHNOLOGIES INC | COM | 03760A101 | 456 | 14247 | SH | DEFINED | 08 | 14247 | |
| APOGENT TECHNOLOGIES INC 152095 | COM | 03760A101 | 4867 | 152095 | SH | DEFINED | 22 | | |
| APOGENT TECHNOLOGIES INC 972 | COM | 03760A101 | 127 | 3975 | SH | OTHER | 22 | 3003 | |
| APOGENT TECHNOLOGIES INC | DEBT | 2.250% 03760AAE1 | 554 | 500000 | PRN | DEFINED | 08 | 500000 | |
| APOGEE TECHNOLOGY INC | COM | 03760F100 | 17 | 2000 | SH | DEFINED | 22 | 2000 | |
| APOGEE TECHNOLOGY INC | COM | 03760F100 | 113 | 13400 | SH | OTHER | 22 | 13400 | |
| APOLLO INVT CORP | COM | 03761U106 | 63 | 4600 | SH | DEFINED | 05 | 4600 | |
| APOLLO INVT CORP | COM | 03761U106 | 682 | 49538 | SH | DEFINED | 08 | 49538 | |
| APOLLO INVT CORP | COM | 03761U106 | 443 | 32200 | SH | DEFINED | 17 | 32200 | |
| APPLE COMPUTER INC 3110 | COM | 037833100 | 1731 | 53187 | SH | DEFINED | 01 | 50077 | |
| APPLE COMPUTER INC 23205 | COM | 037833100 | 926 | 28465 | SH | OTHER | 01 | 5260 | |
| APPLE COMPUTER INC | COM | 037833100 | 5387 | 165553 | SH | DEFINED | 05 | 165553 | |
| APPLE COMPUTER INC | COM | 037833100 | 504 | 15493 | SH | DEFINED | 08 | 15493 | |
| APPLE COMPUTER INC | COM | 037833100 | 55045 | 1691600 | SH | CALL | DEFINED | 08 | 1691600 |
| APPLE COMPUTER INC | COM | 037833100 | 22778 | 700000 | SH | PUT | DEFINED | 08 | 700000 |
| APPLE COMPUTER INC | COM | 037833100 | 3074 | 94455 | SH | DEFINED | 17 | 94455 | |
| APPLE COMPUTER INC | COM | 037833100 | 1251 | 38442 | SH | DEFINED | 21 | 38442 | |
| APPLE COMPUTER INC | COM | 037833100 | 752 | 23106 | SH | DEFINED | 22 | 21806 | |

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|------------------------------|--------------|-----------|-------|------------|---------|---------|----|---------|
| 1300 | | | | | | | | |
| APPLE COMPUTER INC | COM | 037833100 | 225 | 6900 SH | OTHER | 22 | | 6900 |
| APPLEBEES INTL INC | COM | 037899101 | 310 | 13475 SH | DEFINED | 01 | | 12976 |
| 499 | | | | | | | | |
| APPLEBEES INTL INC | COM | 037899101 | 531 | 23085 SH | OTHER | 01 | | 19448 |
| 3637 | | | | | | | | |
| APPLEBEES INTL INC | COM | 037899101 | 4014 | 174369 SH | DEFINED | 05 | | 174369 |
| APPLEBEES INTL INC | COM | 037899101 | 171 | 7450 SH | DEFINED | 08 | | 7450 |
| APPLEBEES INTL INC | COM | 037899101 | 1230 | 53429 SH | DEFINED | 22 | | 39292 |
| 14137 | | | | | | | | |
| APPLEBEES INTL INC | COM | 037899101 | 139 | 6037 SH | OTHER | 22 | | 6037 |
| APRIA HEALTHCARE GROUP INC | COM | 037933108 | 422 | 14699 SH | DEFINED | 01 | | 6472 |
| 8227 | | | | | | | | |
| APRIA HEALTHCARE GROUP INC | COM | 037933108 | 133 | 4650 SH | OTHER | 01 | | 4475 |
| 175 | | | | | | | | |
| APRIA HEALTHCARE GROUP INC | COM | 037933108 | 3031 | 105618 SH | DEFINED | 05 | | 105618 |
| APRIA HEALTHCARE GROUP INC | COM | 037933108 | 333 | 11612 SH | DEFINED | 08 | | 11612 |
| APRIA HEALTHCARE GROUP INC | COM | 037933108 | 984 | 34300 SH | DEFINED | 17 | | 34300 |
| APPLERA CORP | COM AP BIO G | 038020103 | 1337 | 61471 SH | DEFINED | 01 | | 61471 |
| APPLERA CORP | COM AP BIO G | 038020103 | 849 | 39041 SH | OTHER | 01 | | 31966 |
| 7075 | | | | | | | | |
| APPLERA CORP | COM AP BIO G | 038020103 | 6909 | 317638 SH | DEFINED | 05 | | 106538 |
| 211100 | | | | | | | | |
| APPLERA CORP | COM AP BIO G | 038020103 | 89 | 4094 SH | DEFINED | 08 | | 4094 |
| APPLERA CORP | COM AP BIO G | 038020103 | 226 | 10400 SH | DEFINED | 17 | | 10400 |
| APPLERA CORP | COM AP BIO G | 038020103 | 10877 | 500104 SH | DEFINED | 21 | | 500104 |
| APPLERA CORP | COM AP BIO G | 038020103 | 2223 | 102214 SH | DEFINED | 22 | | 96450 |
| 5764 | | | | | | | | |
| APPLERA CORP | COM AP BIO G | 038020103 | 348 | 15994 SH | OTHER | 22 | | 15994 |
| APPLERA CORP | COM CE GEN G | 038020202 | 35 | 3000 SH | DEFINED | 01 | | 2500 |
| 500 | | | | | | | | |
| APPLERA CORP | COM CE GEN G | 038020202 | 92 | 7953 SH | OTHER | 01 | | 3028 |
| 4925 | | | | | | | | |
| APPLERA CORP | COM CE GEN G | 038020202 | 821 | 71321 SH | DEFINED | 08 | | 71321 |
| APPLERA CORP | COM CE GEN G | 038020202 | 513 | 44600 SH | DEFINED | 17 | | 44600 |
| APPLERA CORP | COM CE GEN G | 038020202 | 170 | 14728 SH | DEFINED | 22 | | 14668 |
| 60 | | | | | | | | |
| APPLERA CORP | COM CE GEN G | 038020202 | 19 | 1664 SH | OTHER | 22 | | 1664 |
| APPLICA INC | COM | 03815A106 | 220 | 24725 SH | DEFINED | 01 | | 10325 |
| 14400 | | | | | | | | |
| APPLICA INC | COM | 03815A106 | 979 | 110050 SH | DEFINED | 05 | | 110050 |
| APPLICA INC | COM | 03815A106 | 67 | 7500 SH | CALL | DEFINED | 08 | 7500 |
| APPLICA INC | COM | 03815A106 | 1627 | 182800 SH | DEFINED | 21 | | 182800 |
| APPLICA INC | COM | 03815A106 | 5 | 600 SH | DEFINED | 22 | | 600 |
| APPLIED DIGITAL SOLUTIONS | COM NEW | 038188306 | 5 | 2100 SH | DEFINED | 22 | | 1920 |
| 180 | | | | | | | | |
| APPLIED DIGITAL SOLUTIONS | COM NEW | 038188306 | 246 | 100243 SH | OTHER | 22 | | 100243 |
| APPLIED FILMS CORP | COM | 038197109 | 107 | 3686 SH | DEFINED | 01 | | 3063 |
| 623 | | | | | | | | |
| APPLIED FILMS CORP | COM | 038197109 | 3 | 100 SH | OTHER | 01 | | |
| 100 | | | | | | | | |
| APPLIED FILMS CORP | COM | 038197109 | 2130 | 73397 SH | DEFINED | 05 | | 73397 |
| APPLIED FILMS CORP | COM | 038197109 | 149 | 5136 SH | DEFINED | 17 | | 5136 |
| APPLIED FILMS CORP | COM | 038197109 | 4849 | 167100 SH | DEFINED | 21 | | 156200 |
| 10900 | | | | | | | | |
| APPLIED FILMS CORP | COM | 038197109 | 1204 | 41500 SH | DEFINED | 22 | | 40100 |
| 1400 | | | | | | | | |
| APPLIED FILMS CORP | COM | 038197109 | 113 | 3910 SH | OTHER | 22 | | 3910 |
| APPLIED INDL TECHNOLOGIES IN | COM | 03820C105 | 74 | 2450 SH | DEFINED | 01 | | 1350 |
| 1100 | | | | | | | | |
| APPLIED INDL TECHNOLOGIES IN | COM | 03820C105 | 4 | 125 SH | OTHER | 01 | | |
| 125 | | | | | | | | |
| APPLIED INDL TECHNOLOGIES IN | COM | 03820C105 | 2475 | 82175 SH | DEFINED | 05 | | 82175 |
| APPLIED INDL TECHNOLOGIES IN | COM | 03820C105 | 386 | 12800 SH | DEFINED | 21 | | 12800 |
| APPLIED INDL TECHNOLOGIES IN | COM | 03820C105 | 45 | 1500 SH | OTHER | 22 | | 1500 |
| APPLIED MATLS INC | COM | 038222105 | 7685 | 391715 SH | DEFINED | 01 | | 355340 |
| 36375 | | | | | | | | |
| APPLIED MATLS INC | COM | 038222105 | 3617 | 184335 SH | OTHER | 01 | | 86225 |
| 98110 | | | | | | | | |
| APPLIED MATLS INC | COM | 038222105 | 15838 | 807217 SH | DEFINED | 05 | | 807217 |
| APPLIED MATLS INC | COM | 038222105 | 6173 | 314644 SH | DEFINED | 08 | | 314644 |
| APPLIED MATLS INC | COM | 038222105 | 12643 | 644400 SH | CALL | DEFINED | 08 | 644400 |
| APPLIED MATLS INC | COM | 038222105 | 10251 | 522500 SH | PUT | DEFINED | 08 | 522500 |
| APPLIED MATLS INC | COM | 038222105 | 753 | 38364 SH | DEFINED | 17 | | 38364 |
| APPLIED MATLS INC | COM | 038222105 | 1279 | 65178 SH | DEFINED | 18 | | |
| 65178 | | | | | | | | |
| APPLIED MATLS INC | COM | 038222105 | 1917 | 97700 SH | DEFINED | 20 | | 97700 |
| APPLIED MATLS INC | COM | 038222105 | 49522 | 2524065 SH | DEFINED | 21 | | 2272940 |
| 251125 | | | | | | | | |
| APPLIED MATLS INC | COM | 038222105 | 7016 | 357578 SH | DEFINED | 22 | | 312468 |
| 45110 | | | | | | | | |
| APPLIED MATLS INC | COM | 038222105 | 3755 | 191410 SH | OTHER | 22 | | 191410 |
| APPLIED MICRO CIRCUITS CORP | COM | 03822W109 | 385 | 72405 SH | DEFINED | 01 | | 72405 |
| APPLIED MICRO CIRCUITS CORP | COM | 03822W109 | 22 | 4225 SH | OTHER | 01 | | 2750 |
| 1475 | | | | | | | | |
| APPLIED MICRO CIRCUITS CORP | COM | 03822W109 | 739 | 138907 SH | DEFINED | 05 | | 138907 |

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|-----------------------------|------|-----------|-------|---------|----|---------|----|---------|
| APPLIED MICRO CIRCUITS CORP | COM | 03822W109 | 62 | 11704 | SH | DEFINED | 08 | 11704 |
| APPLIED MICRO CIRCUITS CORP | COM | 03822W109 | 623 | 117150 | SH | DEFINED | 17 | 117150 |
| APPLIED MICRO CIRCUITS CORP | COM | 03822W109 | 1529 | 287350 | SH | DEFINED | 20 | 287350 |
| APPLIED MICRO CIRCUITS CORP | COM | 03822W109 | 10519 | 1977314 | SH | DEFINED | 21 | 1395514 |
| 581800 | | | | | | | | |
| APPLIED MICRO CIRCUITS CORP | COM | 03822W109 | 52 | 9708 | SH | DEFINED | 22 | 2408 |
| 7300 | | | | | | | | |
| APPLIED MICRO CIRCUITS CORP | COM | 03822W109 | 34 | 6400 | SH | OTHER | 22 | 6400 |
| APTARGROUP INC | COM | 038336103 | 693 | 15855 | SH | DEFINED | 01 | 9955 |
| 5900 | | | | | | | | |
| APTARGROUP INC | COM | 038336103 | 24 | 550 | SH | OTHER | 01 | |
| 550 | | | | | | | | |
| APTARGROUP INC | COM | 038336103 | 6942 | 158900 | SH | DEFINED | 05 | 158900 |
| APTARGROUP INC | COM | 038336103 | 315 | 7200 | SH | DEFINED | 17 | 7200 |
| APTARGROUP INC | COM | 038336103 | 4609 | 105500 | SH | DEFINED | 21 | 105500 |
| APTARGROUP INC | COM | 038336103 | 155 | 3540 | SH | DEFINED | 22 | 240 |
| 3300 | | | | | | | | |
| APTARGROUP INC | COM | 038336103 | 218 | 5000 | SH | OTHER | 22 | 5000 |
| AQUA AMERICA INC | COM | 03836W103 | 3941 | 196539 | SH | DEFINED | 05 | 196539 |
| AQUA AMERICA INC | COM | 03836W103 | 76 | 3800 | SH | DEFINED | 08 | 3800 |
| AQUA AMERICA INC | COM | 03836W103 | 4374 | 218176 | SH | DEFINED | 21 | 218176 |
| AQUA AMERICA INC | COM | 03836W103 | 1884 | 93981 | SH | DEFINED | 22 | 86682 |
| 7299 | | | | | | | | |
| AQUA AMERICA INC | COM | 03836W103 | 176 | 8782 | SH | OTHER | 22 | 8782 |
| AQUANTIVE INC | COM | 03839G105 | 365 | 36950 | SH | DEFINED | 17 | 36950 |
| AQUANTIVE INC | COM | 03839G105 | 399 | 40346 | SH | DEFINED | | 40346 |
| AQUILA INC | COM | 03840P102 | 167 | 46876 | SH | DEFINED | 01 | 46876 |
| AQUILA INC | COM | 03840P102 | 10 | 2900 | SH | OTHER | 01 | 1500 |
| 1400 | | | | | | | | |
| AQUILA INC | COM | 03840P102 | 1474 | 414138 | SH | DEFINED | 05 | 414138 |
| AQUILA INC | COM | 03840P102 | 1382 | 388100 | SH | DEFINED | 08 | 388100 |
| AQUILA INC | COM | 03840P102 | 2503 | 703010 | SH | DEFINED | 17 | 703010 |
| AQUILA INC | COM | 03840P102 | 4 | 1000 | SH | DEFINED | 18 | |
| 1000 | | | | | | | | |
| AQUILA INC | COM | 03840P102 | 12 | 3312 | SH | DEFINED | 22 | 3312 |
| AQUILA INC | COM | 03840P102 | 4 | 1226 | SH | OTHER | 22 | 1226 |
| ARAMARK CORP | CL B | 038521100 | 40 | 1400 | SH | DEFINED | 01 | 1400 |
| ARAMARK CORP | CL B | 038521100 | 35 | 1200 | SH | DEFINED | 05 | 1200 |
| ARAMARK CORP | CL B | 038521100 | 6 | 200 | SH | DEFINED | 08 | 200 |
| ARAMARK CORP | CL B | 038521100 | 142 | 4953 | SH | DEFINED | 17 | 4953 |
| ARAMARK CORP | CL B | 038521100 | 1438 | 50000 | SH | DEFINED | 21 | 50000 |
| ARAMARK CORP | CL B | 038521100 | 3 | 100 | SH | DEFINED | 22 | |
| 100 | | | | | | | | |
| ARAMARK CORP | CL B | 038521100 | 707 | 24600 | SH | OTHER | 22 | 100 |
| 24500 | | | | | | | | |
| ARBITRON INC | COM | 03875Q108 | 194 | 5300 | SH | DEFINED | 01 | 2500 |
| 2800 | | | | | | | | |
| ARBITRON INC | COM | 03875Q108 | 6 | 175 | SH | OTHER | 01 | |
| 175 | | | | | | | | |
| ARBITRON INC | COM | 03875Q108 | 4956 | 135700 | SH | DEFINED | 05 | 135700 |
| ARBITRON INC | COM | 03875Q108 | 80 | 2200 | SH | DEFINED | 08 | 2200 |
| ARBITRON INC | COM | 03875Q108 | 301 | 8240 | SH | DEFINED | 17 | 8240 |
| ARBITRON INC | COM | 03875Q108 | 5628 | 154100 | SH | DEFINED | 21 | 146100 |
| 8000 | | | | | | | | |
| ARBITRON INC | COM | 03875Q108 | 960 | 26275 | SH | DEFINED | 22 | 25375 |
| 900 | | | | | | | | |
| ARBITRON INC | COM | 03875Q108 | 102 | 2800 | SH | OTHER | 22 | 2800 |
| ARBOR RLTY TR INC | COM | 038923108 | 1195 | 59898 | SH | DEFINED | 17 | 59898 |
| ARCH CHEMICALS INC | COM | 03937R102 | 875 | 30369 | SH | DEFINED | 01 | 26709 |
| 3660 | | | | | | | | |
| ARCH CHEMICALS INC | COM | 03937R102 | 9970 | 345943 | SH | OTHER | 01 | 37064 |
| 308879 | | | | | | | | |
| ARCH CHEMICALS INC | COM | 03937R102 | 2818 | 97775 | SH | DEFINED | 05 | 97775 |
| ARCH CHEMICALS INC | COM | 03937R102 | 110 | 3800 | SH | DEFINED | 08 | 3800 |
| ARCH CHEMICALS INC | COM | 03937R102 | 110 | 3800 | SH | DEFINED | 17 | 3800 |
| ARCH CHEMICALS INC | COM | 03937R102 | 444 | 15400 | SH | DEFINED | 21 | 15400 |
| ARCH CHEMICALS INC | COM | 03937R102 | 12 | 414 | SH | OTHER | 22 | 414 |
| ARCH COAL INC | COM | 039380100 | 229 | 6247 | SH | DEFINED | 01 | 6247 |
| ARCH COAL INC | COM | 039380100 | 126 | 3442 | SH | OTHER | 01 | 307 |
| 3135 | | | | | | | | |
| ARCH COAL INC | COM | 039380100 | 4345 | 118735 | SH | DEFINED | 05 | 118735 |
| ARCH COAL INC | COM | 039380100 | 709 | 19378 | SH | DEFINED | 08 | 19378 |
| ARCH COAL INC | COM | 039380100 | 491 | 13420 | SH | DEFINED | 20 | 13420 |
| ARCH COAL INC | COM | 039380100 | 15301 | 418180 | SH | DEFINED | 21 | 404205 |
| 13975 | | | | | | | | |
| ARCH COAL INC | COM | 039380100 | 2347 | 64141 | SH | DEFINED | 22 | 47971 |
| 16170 | | | | | | | | |
| ARCH COAL INC | COM | 039380100 | 29 | 800 | SH | OTHER | 22 | 800 |
| ARCH WIRELESS INC | CL A | 039392709 | 1123 | 39400 | SH | DEFINED | 17 | 39400 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 2990 | 178199 | SH | DEFINED | 01 | 176950 |
| 1249 | | | | | | | | |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 839 | 49998 | SH | OTHER | 01 | 10151 |
| 39847 | | | | | | | | |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 10122 | 603238 | SH | DEFINED | 05 | 317938 |
| 285300 | | | | | | | | |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 1364 | 81300 | SH | DEFINED | 08 | 81300 |

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|---------------------------|--------------|-----------|-------|---------|----|---------|----|---------|
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 38 | 2262 | SH | DEFINED | 13 | 2262 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 263 | 15700 | SH | DEFINED | 17 | 15700 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 1255 | 74796 | SH | DEFINED | 21 | 74796 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 2121 | 126393 | SH | DEFINED | 22 | 124493 |
| 1900 | | | | | | | | |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 553 | 32970 | SH | OTHER | 22 | 32970 |
| ARCHSTONE SMITH TR | COM | 039583109 | 840 | 28632 | SH | DEFINED | 01 | 19022 |
| 9610 | | | | | | | | |
| ARCHSTONE SMITH TR | COM | 039583109 | 708 | 24132 | SH | OTHER | 01 | 14159 |
| 9973 | | | | | | | | |
| ARCHSTONE SMITH TR | COM | 039583109 | 33478 | 1141437 | SH | DEFINED | 05 | 1141437 |
| ARCHSTONE SMITH TR | COM | 039583109 | 783 | 26708 | SH | DEFINED | 08 | 26708 |
| ARCHSTONE SMITH TR | COM | 039583109 | 1 | 35 | SH | DEFINED | 17 | 35 |
| ARCHSTONE SMITH TR | COM | 039583109 | 33927 | 1156737 | SH | DEFINED | 21 | 1156737 |
| ARCHSTONE SMITH TR | COM | 039583109 | 6778 | 231084 | SH | DEFINED | 22 | 212916 |
| 18168 | | | | | | | | |
| ARCHSTONE SMITH TR | COM | 039583109 | 251 | 8565 | SH | OTHER | 22 | 8565 |
| ARCTIC CAT INC | COM | 039670104 | 361 | 13115 | SH | DEFINED | 01 | 2815 |
| 10300 | | | | | | | | |
| ARCTIC CAT INC | COM | 039670104 | 3 | 125 | SH | OTHER | 01 | |
| 125 | | | | | | | | |
| ARCTIC CAT INC | COM | 039670104 | 2697 | 97950 | SH | DEFINED | 05 | 97950 |
| ARCTIC CAT INC | COM | 039670104 | 127 | 4600 | SH | DEFINED | 08 | 4600 |
| ARCTIC CAT INC | COM | 039670104 | 74 | 2700 | SH | DEFINED | 17 | 2700 |
| ARCTIC CAT INC | COM | 039670104 | 380 | 13800 | SH | DEFINED | 21 | 13800 |
| ARDEN RLTY INC | COM | 039793104 | 1126 | 38288 | SH | DEFINED | 01 | 38288 |
| ARDEN RLTY INC | COM | 039793104 | 6 | 200 | SH | OTHER | 01 | 200 |
| ARDEN RLTY INC | COM | 039793104 | 242 | 8219 | SH | DEFINED | 08 | 8219 |
| ARDEN RLTY INC | COM | 039793104 | 136 | 4639 | SH | DEFINED | 17 | 4639 |
| ARDEN RLTY INC | COM | 039793104 | 489 | 16610 | SH | DEFINED | 22 | 14600 |
| 2010 | | | | | | | | |
| ARDEN RLTY INC | COM | 039793104 | 59 | 2000 | SH | OTHER | 22 | 2000 |
| ARGONAUT GROUP INC | COM | 040157109 | 18 | 966 | SH | OTHER | 01 | 3 |
| 963 | | | | | | | | |
| ARGONAUT GROUP INC | COM | 040157109 | 61 | 3300 | SH | DEFINED | 08 | 3300 |
| ARGONAUT GROUP INC | COM | 040157109 | 111 | 6000 | SH | DEFINED | 17 | 6000 |
| ARGONAUT GROUP INC | COM | 040157109 | 25 | 1378 | SH | DEFINED | 22 | 278 |
| 1100 | | | | | | | | |
| ARGONAUT GROUP INC | COM | 040157109 | 82 | 4451 | SH | OTHER | 22 | 4451 |
| ARGOSY GAMING CO | COM | 040228108 | 524 | 13925 | SH | DEFINED | 01 | 4125 |
| 9800 | | | | | | | | |
| ARGOSY GAMING CO | COM | 040228108 | 4943 | 131450 | SH | DEFINED | 05 | 131450 |
| ARGOSY GAMING CO | COM | 040228108 | 23 | 600 | SH | DEFINED | 08 | 600 |
| ARGOSY GAMING CO | COM | 040228108 | 733 | 19500 | SH | DEFINED | 21 | 19500 |
| ARIAD PHARMACEUTICALS INC | COM | 04033A100 | 50 | 6725 | SH | DEFINED | 01 | 6725 |
| ARIAD PHARMACEUTICALS INC | COM | 04033A100 | 590 | 78821 | SH | DEFINED | 17 | 78821 |
| ARIAD PHARMACEUTICALS INC | COM | 04033A100 | 7 | 1000 | SH | OTHER | 22 | 1000 |
| ARIBA INC | COM | 04033V104 | 2 | 775 | SH | DEFINED | 01 | 775 |
| ARIBA INC | COM | 04033V104 | 2 | 759 | SH | OTHER | 01 | 759 |
| ARIBA INC | COM | 04033V104 | 150 | 75140 | SH | DEFINED | 08 | 75140 |
| ARIBA INC | COM | 04033V104 | 291 | 146000 | SH | DEFINED | 08 | 146000 |
| ARIBA INC | COM | 04033V104 | 8 | 3950 | SH | DEFINED | 22 | 2950 |
| 1000 | | | | | | | | |
| ARIBA INC | COM | 04033V104 | | 100 | SH | OTHER | 22 | 100 |
| ARKANSAS BEST CORP DEL | COM | 040790107 | 537 | 16305 | SH | DEFINED | 01 | 5505 |
| 10800 | | | | | | | | |
| ARKANSAS BEST CORP DEL | COM | 040790107 | 5 | 150 | SH | OTHER | 01 | |
| 150 | | | | | | | | |
| ARKANSAS BEST CORP DEL | COM | 040790107 | 3805 | 115575 | SH | DEFINED | 05 | 115575 |
| ARKANSAS BEST CORP DEL | COM | 040790107 | 69 | 2100 | SH | DEFINED | 08 | 2100 |
| ARKANSAS BEST CORP DEL | COM | 040790107 | 89 | 2700 | SH | DEFINED | 17 | 2700 |
| ARKANSAS BEST CORP DEL | COM | 040790107 | 16058 | 487800 | SH | DEFINED | 21 | 484900 |
| 2900 | | | | | | | | |
| ARKANSAS BEST CORP DEL | COM | 040790107 | 3167 | 96200 | SH | DEFINED | 22 | 85500 |
| 10700 | | | | | | | | |
| ARM HLDGS PLC | SPONSORED AD | 042068106 | 98 | 14800 | SH | DEFINED | 17 | 14800 |
| ARM HLDGS PLC | SPONSORED AD | 042068106 | 7070 | 1063170 | SH | DEFINED | 21 | 1063170 |
| ARM HLDGS PLC | SPONSORED AD | 042068106 | 561 | 84300 | SH | DEFINED | 22 | 84300 |
| ARMOR HOLDINGS INC | COM | 042260109 | 393 | 11570 | SH | DEFINED | 01 | 3670 |
| 7900 | | | | | | | | |
| ARMOR HOLDINGS INC | COM | 042260109 | 5 | 150 | SH | OTHER | 01 | |
| 150 | | | | | | | | |
| ARMOR HOLDINGS INC | COM | 042260109 | 4877 | 143450 | SH | DEFINED | 05 | 143450 |
| ARMOR HOLDINGS INC | COM | 042260109 | 24 | 700 | SH | DEFINED | 08 | 700 |
| ARMOR HOLDINGS INC | COM | 042260109 | 102 | 3000 | SH | DEFINED | 17 | 3000 |
| ARMOR HOLDINGS INC | COM | 042260109 | 34657 | 1019325 | SH | DEFINED | 21 | 1001535 |
| 17790 | | | | | | | | |
| ARMOR HOLDINGS INC | COM | 042260109 | 5976 | 175770 | SH | DEFINED | 22 | 149370 |
| 26400 | | | | | | | | |
| ARMOR HOLDINGS INC | COM | 042260109 | 37 | 1100 | SH | OTHER | 22 | 1100 |
| ARQULE INC | COM | 04269E107 | 12 | 2245 | SH | DEFINED | 01 | 2245 |
| ARQULE INC | COM | 04269E107 | 7 | 1325 | SH | OTHER | 01 | 200 |
| 1125 | | | | | | | | |
| ARQULE INC | COM | 04269E107 | 636 | 120650 | SH | DEFINED | 05 | 120650 |
| ARQULE INC | COM | 04269E107 | 61 | 11600 | SH | DEFINED | 17 | 11600 |
| ARQULE INC | COM | 04269E107 | 101 | 19100 | SH | DEFINED | 21 | 19100 |

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|----------------------------|---------|-----------|-------|---------|-----|---------|----|---------|
| ARQUE INC | COM | 04269E107 | 1 | 200 | SH | DEFINED | 22 | 200 |
| ARRIS GROUP INC | COM | 04269Q100 | 1 | 125 | SH | DEFINED | 01 | 125 |
| ARRIS GROUP INC | COM | 04269Q100 | 877 | 147714 | SH | DEFINED | 08 | 147714 |
| ARRIS GROUP INC | COM | 04269Q100 | 182 | 30600 | SH | DEFINED | 17 | 30600 |
| ARRAY BIOPHARMA INC | COM | 04269X105 | 419 | 52748 | SH | OTHER | 01 | 52748 |
| ARRAY BIOPHARMA INC | COM | 04269X105 | 405 | 51000 | SH | DEFINED | 17 | 51000 |
| ARROW ELECTRS INC | COM | 042735100 | 388 | 14475 | SH | DEFINED | 01 | 14475 |
| ARROW ELECTRS INC | COM | 042735100 | 6579 | 245297 | SH | DEFINED | 05 | 245297 |
| ARROW ELECTRS INC | COM | 042735100 | 702 | 26178 | SH | DEFINED | 08 | 26178 |
| ARROW ELECTRS INC | COM | 042735100 | 378 | 14100 | SH | DEFINED | 17 | 14100 |
| ARROW ELECTRS INC | COM | 042735100 | 13238 | 493600 | SH | DEFINED | 21 | 493600 |
| ARROW ELECTRS INC | COM | 042735100 | 1388 | 51750 | SH | DEFINED | 22 | 45750 |
| 6000 | | | | | | | | |
| ARROW ELECTRS INC | COM | 042735100 | 477 | 17800 | SH | OTHER | 22 | 17800 |
| ARROW ELECTRS INC | DBC | 042735AY6 | 3127 | 5900000 | PRN | DEFINED | 08 | 5900000 |
| ARROW FINL CORP | COM | 042744102 | 20 | 657 | SH | DEFINED | 01 | 657 |
| ARROW FINL CORP | COM | 042744102 | 61 | 2000 | SH | OTHER | 01 | |
| 2000 | | | | | | | | |
| ARROW FINL CORP | COM | 042744102 | 331 | 10885 | SH | DEFINED | 22 | 10885 |
| ART TECHNOLOGY GROUP INC | COM | 04289L107 | | 150 | SH | DEFINED | 01 | 150 |
| ART TECHNOLOGY GROUP INC | COM | 04289L107 | | 260 | SH | OTHER | 01 | 260 |
| ART TECHNOLOGY GROUP INC | COM | 04289L107 | 34 | 28200 | SH | DEFINED | 17 | 28200 |
| ART TECHNOLOGY GROUP INC | COM | 04289L107 | 2 | 1750 | SH | DEFINED | 22 | 1750 |
| ARTISAN COMPONENTS INC | COM | 042923102 | 6636 | 257200 | SH | DEFINED | 21 | 240700 |
| 16500 | | | | | | | | |
| ARTISAN COMPONENTS INC | COM | 042923102 | 1295 | 50200 | SH | DEFINED | 22 | 48400 |
| 1800 | | | | | | | | |
| ARTISAN COMPONENTS INC | COM | 042923102 | 142 | 5500 | SH | OTHER | 22 | 5500 |
| ARTESYN TECHNOLOGIES INC | COM | 043127109 | 205 | 22825 | SH | DEFINED | 01 | 5425 |
| 17400 | | | | | | | | |
| ARTESYN TECHNOLOGIES INC | COM | 043127109 | 1600 | 177750 | SH | DEFINED | 05 | 177750 |
| ARTESYN TECHNOLOGIES INC | COM | 043127109 | 225 | 25000 | SH | DEFINED | 08 | 25000 |
| ARTESYN TECHNOLOGIES INC | COM | 043127109 | 14529 | 1614380 | SH | DEFINED | 21 | 1558880 |
| 55500 | | | | | | | | |
| ARTESYN TECHNOLOGIES INC | COM | 043127109 | 485 | 53900 | SH | DEFINED | 22 | |
| 53900 | | | | | | | | |
| ARTESYN TECHNOLOGIES INC | COM | 043127109 | 4 | 466 | SH | OTHER | 22 | 466 |
| ARTHROCARE CORP | COM | 043136100 | 75 | 2575 | SH | DEFINED | 01 | 1575 |
| 1000 | | | | | | | | |
| ARTHROCARE CORP | COM | 043136100 | 4 | 125 | SH | OTHER | 01 | |
| 125 | | | | | | | | |
| ARTHROCARE CORP | COM | 043136100 | 2608 | 89800 | SH | DEFINED | 05 | 89800 |
| ARTHROCARE CORP | COM | 043136100 | 39838 | 1371840 | SH | DEFINED | 21 | 1324290 |
| 47550 | | | | | | | | |
| ARTHROCARE CORP | COM | 043136100 | 1326 | 45660 | SH | DEFINED | 22 | |
| 45660 | | | | | | | | |
| ARTS WAY MFG INC | COM | 043168103 | 158 | 30000 | SH | DEFINED | 01 | 30000 |
| ARVINMERITOR INC | COM | 043353101 | 95 | 4859 | SH | DEFINED | 01 | 4859 |
| ARVINMERITOR INC | COM | 043353101 | 5 | 246 | SH | OTHER | 01 | 246 |
| ARVINMERITOR INC | COM | 043353101 | 2874 | 146861 | SH | DEFINED | 05 | 146861 |
| ARVINMERITOR INC | COM | 043353101 | 23 | 1200 | SH | DEFINED | 08 | 1200 |
| ARVINMERITOR INC | COM | 043353101 | 252 | 12900 | SH | DEFINED | 17 | 12900 |
| ARVINMERITOR INC | COM | 043353101 | 78 | 3995 | SH | DEFINED | 22 | 1860 |
| 2135 | | | | | | | | |
| ARVINMERITOR INC | COM | 043353101 | 70 | 3586 | SH | OTHER | 22 | 3586 |
| ASCENTIAL SOFTWARE CORP | COM NEW | 04362P207 | 2008 | 125565 | SH | DEFINED | 05 | 125565 |
| ASCENTIAL SOFTWARE CORP | COM NEW | 04362P207 | 13 | 800 | SH | DEFINED | 08 | 800 |
| ASCENTIAL SOFTWARE CORP | COM NEW | 04362P207 | 130 | 8138 | SH | DEFINED | 17 | 8138 |
| ASCENTIAL SOFTWARE CORP | COM NEW | 04362P207 | 44 | 2750 | SH | DEFINED | 21 | 2750 |
| ASCENTIAL SOFTWARE CORP | COM NEW | 04362P207 | 2 | 102 | SH | DEFINED | 22 | 102 |
| ASHFORD HOSPITALITY TR INC | COM SHS | 044103109 | 107 | 12800 | SH | DEFINED | 17 | 12800 |
| ASHLAND INC | COM | 044204105 | 1759 | 33310 | SH | DEFINED | 01 | 33221 |
| 89 | | | | | | | | |
| ASHLAND INC | COM | 044204105 | 404 | 7650 | SH | OTHER | 01 | 5350 |
| 2300 | | | | | | | | |
| ASHLAND INC | COM | 044204105 | 5164 | 97783 | SH | DEFINED | 05 | 97783 |
| ASHLAND INC | COM | 044204105 | 709 | 13422 | SH | DEFINED | 08 | 13422 |
| ASHLAND INC | COM | 044204105 | 267 | 5057 | SH | DEFINED | 17 | 5057 |
| ASHLAND INC | COM | 044204105 | 40001 | 757448 | SH | OTHER | 17 | |
| 757448 | | | | | | | | |
| ASHLAND INC | COM | 044204105 | 746 | 14120 | SH | DEFINED | 20 | 14120 |
| ASHLAND INC | COM | 044204105 | 9462 | 179176 | SH | DEFINED | 21 | 178126 |
| 1050 | | | | | | | | |
| ASHLAND INC | COM | 044204105 | 1087 | 20580 | SH | DEFINED | 22 | 15950 |
| 4630 | | | | | | | | |
| ASHLAND INC | COM | 044204105 | 142 | 2680 | SH | OTHER | 22 | 2680 |
| ASHWORTH INC | COM | 04516H101 | 36 | 4275 | SH | DEFINED | 01 | 1875 |
| 2400 | | | | | | | | |
| ASHWORTH INC | COM | 04516H101 | 504 | 60650 | SH | DEFINED | 05 | 60650 |
| ASHWORTH INC | COM | 04516H101 | 74 | 8900 | SH | DEFINED | 21 | 8900 |
| ASK JEEVES INC | COM | 045174109 | 11 | 275 | SH | DEFINED | 01 | 275 |
| ASK JEEVES INC | COM | 045174109 | 142 | 3650 | SH | OTHER | 01 | 3400 |
| 250 | | | | | | | | |
| ASK JEEVES INC | COM | 045174109 | 12 | 300 | SH | DEFINED | 05 | 300 |
| ASK JEEVES INC | COM | 045174109 | 794 | 20338 | SH | DEFINED | 08 | 20338 |
| ASK JEEVES INC | COM | 045174109 | 742 | 19010 | SH | DEFINED | 20 | 19010 |

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|---------------------------------------|--------------|-----------|-------|-------------|-----------------|---------|
| ASK JEEVES INC 12200 | COM | 045174109 | 13704 | 351125 SH | DEFINED 21 | 338925 |
| ASK JEEVES INC 19620 | COM | 045174109 | 766 | 19620 SH | DEFINED 22 | |
| ASK JEEVES INC 540 | COM | 045174109 | 21 | 540 SH | OTHER 22 | |
| ASK JEEVES INC | COM | 045174109 | 7274 | 186366 SH | DEFINED | 186366 |
| ASK JEEVES INC | NOTE | 045174AB5 | 8555 | 3570000 PRN | DEFINED 17 | 3570000 |
| ASIAINFO HLDGS INC | COM | 04518A104 | 100 | 19000 SH | DEFINED 17 | 19000 |
| ASPECT COMMUNICATIONS CORP | COM | 04523Q102 | 3 | 215 SH | DEFINED 01 | 215 |
| ASPECT COMMUNICATIONS CORP | COM | 04523Q102 | 206 | 14500 SH | DEFINED 08 | 14500 |
| ASPECT COMMUNICATIONS CORP | COM | 04523Q102 | 576 | 40567 SH | DEFINED 17 | 40567 |
| ASPECT COMMUNICATIONS CORP 51700 | COM | 04523Q102 | 21119 | 1487270 SH | DEFINED 21 | 1435570 |
| ASPECT COMMUNICATIONS CORP 49650 | COM | 04523Q102 | 705 | 49650 SH | DEFINED 22 | |
| ASPEN TECHNOLOGY INC | COM | 045327103 | 37 | 5090 SH | OTHER 01 | 5090 |
| ASPEN TECHNOLOGY INC | COM | 045327103 | 712 | 98110 SH | DEFINED 17 | 98110 |
| ASSET ACCEP CAP CORP | COM | 04543P100 | 217 | 12700 SH | DEFINED 17 | 12700 |
| ASSET ACCEP CAP CORP | COM | 04543P100 | 17 | 1000 SH | OTHER 22 | 1000 |
| ASSOCIATED BANC CORP | COM | 045487105 | 3720 | 125538 SH | DEFINED 01 | 125538 |
| ASSOCIATED BANC CORP 1180 | COM | 045487105 | 35 | 1180 SH | OTHER 01 | |
| ASSOCIATED BANC CORP | COM | 045487105 | 6934 | 234020 SH | DEFINED 05 | 234020 |
| ASSOCIATED BANC CORP | COM | 045487105 | 117 | 3950 SH | DEFINED 17 | 3950 |
| ASSOCIATED BANC CORP | COM | 045487105 | 805 | 27170 SH | DEFINED 21 | 27170 |
| ASSOCIATED BANC CORP | COM | 045487105 | 96 | 3250 SH | DEFINED 22 | 3250 |
| ASSOCIATED BANC CORP | COM | 045487105 | 13 | 450 SH | OTHER 22 | 450 |
| ASSOCIATED ESTATES RLTY CORP | COM | 045604105 | 3 | 400 SH | DEFINED 01 | 400 |
| ASSOCIATED ESTATES RLTY CORP | COM | 045604105 | 12 | 1516 SH | OTHER 01 | 1516 |
| ASSOCIATED ESTATES RLTY CORP | COM | 045604105 | 109 | 13600 SH | DEFINED 17 | 13600 |
| ASSOCIATED ESTATES RLTY CORP | COM | 045604105 | 2 | 300 SH | DEFINED 22 | 300 |
| ASSURANT INC | COM | 04621X108 | 99 | 3770 SH | DEFINED 08 | 3770 |
| ASSURANT INC | COM | 04621X108 | 7989 | 302828 SH | DEFINED 17 | 302828 |
| ASTEC INDS INC | COM | 046224101 | 30 | 1575 SH | DEFINED 01 | 1575 |
| ASTEC INDS INC 75 | COM | 046224101 | 1 | 75 SH | OTHER 01 | |
| ASTEC INDS INC | COM | 046224101 | 1558 | 82750 SH | DEFINED 05 | 82750 |
| ASTEC INDS INC | COM | 046224101 | 247 | 13100 SH | DEFINED 21 | 13100 |
| ASTORIA FINL CORP | COM | 046265104 | 383 | 10457 SH | DEFINED 01 | 10457 |
| ASTORIA FINL CORP 1585 | COM | 046265104 | 58 | 1585 SH | OTHER 01 | |
| ASTORIA FINL CORP | COM | 046265104 | 6086 | 166370 SH | DEFINED 05 | 166370 |
| ASTORIA FINL CORP | COM | 046265104 | 640 | 17505 SH | DEFINED 17 | 17505 |
| ASTORIA FINL CORP | COM | 046265104 | 252 | 6882 SH | DEFINED 22 | 6882 |
| ASTORIA FINL CORP | COM | 046265104 | 90 | 2450 SH | OTHER 22 | 2450 |
| ASTRAZENECA PLC | SPONSORED AD | 046353108 | 59 | 1283 SH | DEFINED 01 | 1283 |
| ASTRAZENECA PLC 2100 | SPONSORED AD | 046353108 | 511 | 11197 SH | OTHER 01 | 9097 |
| ASTRAZENECA PLC | SPONSORED AD | 046353108 | 6390 | 140000 SH | PUT DEFINED 08 | 140000 |
| ASTRAZENECA PLC | SPONSORED AD | 046353108 | 7102 | 155600 SH | DEFINED 21 | 155600 |
| ASTRAZENECA PLC 1275 | SPONSORED AD | 046353108 | 101 | 2209 SH | DEFINED 22 | 934 |
| ASTRAZENECA PLC | SPONSORED AD | 046353108 | 492 | 10778 SH | OTHER 22 | 10778 |
| ASTRONICS CORP | COM | 046433108 | 304 | 57477 SH | DEFINED 22 | 57477 |
| AT RD INC | COM | 04648K105 | 2 | 200 SH | DEFINED 08 | 200 |
| AT RD INC | COM | 04648K105 | 125 | 16371 SH | DEFINED 17 | 16371 |
| AT RD INC 30700 | COM | 04648K105 | 3363 | 439600 SH | DEFINED 21 | 408900 |
| AT RD INC 2900 | COM | 04648K105 | 625 | 81700 SH | DEFINED 22 | 78800 |
| AT RD INC | COM | 04648K105 | 69 | 9000 SH | OTHER 22 | 9000 |
| ASYST TECHNOLOGY CORP | COM | 04648X107 | 2 | 165 SH | DEFINED 01 | 165 |
| ASYST TECHNOLOGY CORP 7815 | COM | 04648X107 | 81 | 7825 SH | OTHER 01 | 10 |
| ASYST TECHNOLOGY CORP | COM | 04648X107 | 112 | 10787 SH | DEFINED 17 | 10787 |
| ASYST TECHNOLOGY CORP 1400 | COM | 04648X107 | 2116 | 204600 SH | DEFINED 21 | 203200 |
| ASYST TECHNOLOGY CORP 5400 | COM | 04648X107 | 512 | 49500 SH | DEFINED 22 | 44100 |
| ATHEROGENICS INC | COM | 047439104 | 447 | 23512 SH | DEFINED 01 | 23512 |
| ATHEROGENICS INC 750 | COM | 047439104 | 19 | 1000 SH | OTHER 01 | 250 |
| ATHEROGENICS INC | COM | 047439104 | 1463 | 76900 SH | DEFINED 05 | 76900 |
| ATHEROGENICS INC | COM | 047439104 | 2 | 100 SH | DEFINED 08 | 100 |
| ATHEROGENICS INC 7400 | COM | 047439104 | 141 | 7400 SH | OTHER 22 | |
| ATHEROS COMMUNICATIONS INC | COM | 04743P108 | 1750 | 165742 SH | DEFINED 05 | 165742 |
| ATHEROS COMMUNICATIONS INC | COM | 04743P108 | 125 | 11800 SH | DEFINED 17 | 11800 |
| ATLANTIC COAST AIRLINES HLDG 11200 | COM | 048396105 | 96 | 16650 SH | DEFINED 01 | 5450 |
| ATLANTIC COAST AIRLINES HLDG | COM | 048396105 | 1139 | 198400 SH | DEFINED 05 | 198400 |
| ATLANTIC COAST AIRLINES HLDG | COM | 048396105 | 1 | 100 SH | DEFINED 08 | 100 |
| ATLANTIC COAST AIRLINES HLDG | COM | 048396105 | 273 | 47500 SH | CALL DEFINED 08 | 47500 |
| ATLANTIC COAST AIRLINES HLDG | COM | 048396105 | 1099 | 191406 SH | DEFINED 21 | 191406 |
| ATLANTIC COAST AIRLINES HLDG | COM | 048396105 | 40 | 6980 SH | DEFINED 22 | |

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|--|------|-----------|-------|--------------|------------|--|---------|
| 6980 | | | | | | | |
| ATLANTIC COAST AIRLINES HLDG 46420 | COM | 048396105 | 321 | 55900 SH | OTHER 22 | | 9480 |
| ATLAS AMER INC | COM | 049167109 | 871 | 43200 SH | DEFINED 21 | | 43200 |
| ATLAS AMER INC | COM | 049167109 | 38 | 1900 SH | DEFINED 22 | | 1900 |
| ATLAS AMER INC | COM | 049167109 | 14 | 700 SH | OTHER 22 | | 700 |
| ATMEL CORP | COM | 049513104 | 439 | 74125 SH | DEFINED 01 | | 74125 |
| ATMEL CORP 1175 | COM | 049513104 | 7 | 1175 SH | OTHER 01 | | |
| ATMEL CORP | COM | 049513104 | 5984 | 1010861 SH | DEFINED 05 | | 1010861 |
| ATMEL CORP | COM | 049513104 | 89 | 15090 SH | DEFINED 08 | | 15090 |
| ATMEL CORP | COM | 049513104 | 118 | 20000 SH | DEFINED 21 | | 20000 |
| ATMEL CORP 110 | COM | 049513104 | 61 | 10310 SH | DEFINED 22 | | 10200 |
| ATMOS ENERGY CORP 2100 | COM | 049560105 | 368 | 14392 SH | DEFINED 01 | | 12292 |
| ATMOS ENERGY CORP 6532 | COM | 049560105 | 167 | 6532 SH | OTHER 01 | | |
| ATMOS ENERGY CORP | COM | 049560105 | 5779 | 225725 SH | DEFINED 05 | | 225725 |
| ATMOS ENERGY CORP | COM | 049560105 | 230 | 8974 SH | DEFINED 08 | | 8974 |
| ATMOS ENERGY CORP | COM | 049560105 | 241 | 9400 SH | DEFINED 17 | | 9400 |
| ATMOS ENERGY CORP | COM | 049560105 | 888 | 34700 SH | DEFINED 21 | | 34700 |
| ATMOS ENERGY CORP | COM | 049560105 | 25 | 973 SH | DEFINED 22 | | 973 |
| ATMOS ENERGY CORP | COM | 049560105 | 23 | 900 SH | OTHER 22 | | 900 |
| ATRIX LABS INC | COM | 04962L101 | 17 | 500 SH | OTHER 01 | | 500 |
| ATRIX LABS INC | COM | 04962L101 | 377 | 11000 SH | DEFINED 17 | | 11000 |
| ATRIX LABS INC 8300 | COM | 04962L101 | 4676 | 136400 SH | DEFINED 21 | | 128100 |
| ATRIX LABS INC 900 | COM | 04962L101 | 915 | 26700 SH | DEFINED 22 | | 25800 |
| ATRIX LABS INC | COM | 04962L101 | 99 | 2900 SH | OTHER 22 | | 2900 |
| ATWOOD OCEANICS INC | COM | 050095108 | 38 | 900 SH | DEFINED 01 | | 900 |
| ATWOOD OCEANICS INC | COM | 050095108 | 2423 | 58025 SH | DEFINED 05 | | 58025 |
| ATWOOD OCEANICS INC 11500 | COM | 050095108 | 22148 | 530490 SH | DEFINED 21 | | 518990 |
| ATWOOD OCEANICS INC 14190 | COM | 050095108 | 3102 | 74290 SH | DEFINED 22 | | 60100 |
| AUDIOVOX CORP 3100 | CL A | 050757103 | 164 | 9700 SH | DEFINED 01 | | 6600 |
| AUDIOVOX CORP 4200 | CL A | 050757103 | 71 | 4200 SH | OTHER 01 | | |
| AUDIOVOX CORP | CL A | 050757103 | 1695 | 100400 SH | DEFINED 05 | | 100400 |
| AUDIOVOX CORP | CL A | 050757103 | 78 | 4600 SH | DEFINED 17 | | 4600 |
| AUDIOVOX CORP | CL A | 050757103 | 258 | 15300 SH | DEFINED 21 | | 15300 |
| AUGUST TECHNOLOGY CORP | COM | 05106U105 | 94 | 7500 SH | DEFINED 17 | | 7500 |
| AUGUST TECHNOLOGY CORP 14000 | COM | 05106U105 | 2981 | 237700 SH | DEFINED 21 | | 223700 |
| AUGUST TECHNOLOGY CORP 1600 | COM | 05106U105 | 588 | 46900 SH | DEFINED 22 | | 45300 |
| AUGUST TECHNOLOGY CORP | COM | 05106U105 | 63 | 5000 SH | OTHER 22 | | 5000 |
| AUTHENTIDATE HLDG CORP | COM | 052666104 | 172 | 15700 SH | DEFINED 17 | | 15700 |
| AUTOBYTEL INC 1925 | COM | 05275N106 | 107 | 11825 SH | DEFINED 01 | | 9900 |
| AUTOBYTEL INC | COM | 05275N106 | 1736 | 191233 SH | DEFINED 05 | | 191233 |
| AUTOBYTEL INC | COM | 05275N106 | 1 | 100 SH | DEFINED 22 | | 100 |
| AUTODESK INC | COM | 052769106 | 508 | 11876 SH | DEFINED 01 | | 11876 |
| AUTODESK INC 400 | COM | 052769106 | 51 | 1200 SH | OTHER 01 | | 800 |
| AUTODESK INC | COM | 052769106 | 3150 | 73584 SH | DEFINED 05 | | 73584 |
| AUTODESK INC | COM | 052769106 | 755 | 17646 SH | DEFINED 08 | | 17646 |
| AUTODESK INC | COM | 052769106 | 150 | 3500 SH | DEFINED 17 | | 3500 |
| AUTODESK INC 143000 | COM | 052769106 | 6122 | 143000 SH | DEFINED 18 | | |
| AUTODESK INC | COM | 052769106 | 1318 | 30780 SH | DEFINED 20 | | 30780 |
| AUTODESK INC 16900 | COM | 052769106 | 22315 | 521250 SH | DEFINED 21 | | 504350 |
| AUTODESK INC 26310 | COM | 052769106 | 1216 | 28398 SH | DEFINED 22 | | 2088 |
| AUTODESK INC | COM | 052769106 | 78 | 1830 SH | OTHER 22 | | 1830 |
| AUTOLIV INC | COM | 052800109 | 73 | 1729 SH | DEFINED 01 | | 1729 |
| 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 | 63 | 1500 SH | DEFINED 08 | | 1500 |
| AUTOLIV INC | COM | 052800109 | 139 | 3300 SH | DEFINED 17 | | 3300 |
| AUTOLIV INC | COM | 052800109 | 1293 | 30630 SH | DEFINED 20 | | 30630 |
| AUTOLIV INC 26300 | COM | 052800109 | 51008 | 1208731 SH | DEFINED 21 | | 1182431 |
| AUTOLIV INC 34790 | COM | 052800109 | 2742 | 64974 SH | DEFINED 22 | | 30184 |
| AUTOLIV INC | COM | 052800109 | 49 | 1164 SH | OTHER 22 | | 1164 |
| AUTOMATIC DATA PROCESSING IN 143385 | COM | 053015103 | 41090 | 981129 SH | DEFINED 01 | | 837744 |
| AUTOMATIC DATA PROCESSING IN 409847 | COM | 053015103 | 40035 | 955940 SH | OTHER 01 | | 546093 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 2094 | 50000 SH PUT | DEFINED 01 | | 50000 |

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|------------------------------|--------------|-----------|--------|----------|-----|---------|---------|---------|
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 10969 | 261905 | SH | DEFINED | 05 | 261905 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 3018 | 72060 | SH | DEFINED | 08 | 72060 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 201 | 4800 | SH | DEFINED | 17 | 4800 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 17 | 400 | SH | DEFINED | 18 | |
| 400 | | | | | | | | |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 13278 | 317050 | SH | DEFINED | 21 | 317050 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 164238 | 3921625 | SH | DEFINED | 22 | 3673558 |
| 248067 | | | | | | | | |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 113966 | 2721243 | SH | OTHER | 22 | 2720543 |
| 700 | | | | | | | | |
| AUTONATION INC | COM | 05329W102 | 2694 | 157550 | SH | DEFINED | 01 | 157550 |
| AUTONATION INC | COM | 05329W102 | 10 | 575 | SH | OTHER | 01 | |
| 575 | | | | | | | | |
| AUTONATION INC | COM | 05329W102 | 2183 | 127675 | SH | DEFINED | 05 | 127675 |
| AUTONATION INC | COM | 05329W102 | 711 | 41608 | SH | DEFINED | 08 | 41608 |
| AUTONATION INC | COM | 05329W102 | 421 | 24600 | SH | DEFINED | 17 | 24600 |
| AUTONATION INC | COM | 05329W102 | 457 | 26704 | SH | DEFINED | 21 | 26704 |
| AUTONATION INC | COM | 05329W102 | 132 | 7700 | SH | DEFINED | 22 | 6900 |
| 800 | | | | | | | | |
| AUTOZONE INC | COM | 053332102 | 1611 | 20115 | SH | DEFINED | 01 | 19665 |
| 450 | | | | | | | | |
| AUTOZONE INC | COM | 053332102 | 297 | 3705 | SH | OTHER | 01 | 1230 |
| 2475 | | | | | | | | |
| AUTOZONE INC | COM | 053332102 | 7469 | 93250 | SH | DEFINED | 05 | 42250 |
| 51000 | | | | | | | | |
| AUTOZONE INC | COM | 053332102 | 984 | 12288 | SH | DEFINED | 08 | 12288 |
| AUTOZONE INC | COM | 053332102 | 3909 | 48800 | SH | CALL | DEFINED | 08 |
| AUTOZONE INC | COM | 053332102 | 582 | 7262 | SH | DEFINED | 17 | 7262 |
| AUTOZONE INC | COM | 053332102 | 664 | 8288 | SH | DEFINED | 21 | 8288 |
| AUTOZONE INC | COM | 053332102 | 201 | 2511 | SH | DEFINED | 22 | 2311 |
| 200 | | | | | | | | |
| AUTOZONE INC | COM | 053332102 | 4 | 50 | SH | OTHER | 22 | 50 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 2865 | 50691 | SH | DEFINED | 01 | 50691 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 224 | 3957 | SH | OTHER | 01 | 3957 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 396 | 7015 | SH | DEFINED | 05 | 7015 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 599 | 10598 | SH | DEFINED | 08 | 10598 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 32 | 574 | SH | DEFINED | 17 | 574 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 24880 | 440200 | SH | DEFINED | 21 | 440000 |
| 200 | | | | | | | | |
| AVALONBAY CMNTYS INC | COM | 053484101 | 2570 | 45470 | SH | DEFINED | 22 | 35880 |
| 9590 | | | | | | | | |
| AVALONBAY CMNTYS INC | COM | 053484101 | 512 | 9061 | SH | OTHER | 22 | 9061 |
| AVANIR PHARMACEUTICALS | CL A | 05348P104 | 255 | 151500 | SH | DEFINED | 17 | 151500 |
| AVANEX CORP | COM | 05348W109 | 104 | 26625 | SH | DEFINED | 01 | 26625 |
| AVANEX CORP | COM | 05348W109 | | 50 | SH | OTHER | 01 | 50 |
| AVANEX CORP | COM | 05348W109 | 3112 | 800000 | SH | DEFINED | 08 | 800000 |
| AVANEX CORP | COM | 05348W109 | 16 | 4000 | SH | OTHER | 22 | 4000 |
| AVANT IMMUNOTHERAPEUTICS INC | COM | 053491106 | 3 | 1000 | SH | DEFINED | 01 | 1000 |
| AVANT IMMUNOTHERAPEUTICS INC | COM | 053491106 | 192 | 72200 | SH | DEFINED | 17 | 72200 |
| AVANT IMMUNOTHERAPEUTICS INC | COM | 053491106 | 13 | 5000 | SH | OTHER | 22 | 5000 |
| AVAYA INC | COM | 053499109 | 2223 | 140794 | SH | DEFINED | 01 | 127994 |
| 9579 3221 | | | | | | | | |
| AVAYA INC | COM | 053499109 | 447 | 28281 | SH | OTHER | 01 | |
| 28281 | | | | | | | | |
| AVAYA INC | COM | 053499109 | 5067 | 320919 | SH | DEFINED | 05 | 264619 |
| 56300 | | | | | | | | |
| AVAYA INC | COM | 053499109 | 1245 | 78824 | SH | DEFINED | 08 | 78824 |
| AVAYA INC | COM | 053499109 | 204 | 12900 | SH | DEFINED | 17 | 12900 |
| AVAYA INC | COM | 053499109 | 13 | 800 | SH | DEFINED | 18 | |
| 800 | | | | | | | | |
| AVAYA INC | COM | 053499109 | 1311 | 83010 | SH | DEFINED | 20 | 83010 |
| AVAYA INC | COM | 053499109 | 23462 | 1485907 | SH | DEFINED | 21 | 1321612 |
| 164295 | | | | | | | | |
| AVAYA INC | COM | 053499109 | 3864 | 244709 | SH | DEFINED | 22 | 216703 |
| 28006 | | | | | | | | |
| AVAYA INC | COM | 053499109 | 489 | 30959 | SH | OTHER | 22 | 30959 |
| AVAYA INC | NOTE | 053499AA7 | 12125 | 20000000 | PRN | OTHER | 17 | |
| 20000000 | | | | | | | | |
| AVENTIS | SPONSORED AD | 053561106 | 9 | 119 | SH | DEFINED | 01 | 19 |
| 100 | | | | | | | | |
| AVENTIS | SPONSORED AD | 053561106 | 79 | 1040 | SH | OTHER | 01 | 770 |
| 270 | | | | | | | | |
| AVENTIS | SPONSORED AD | 053561106 | 76 | 1000 | SH | DEFINED | 21 | 1000 |
| AVENTIS | SPONSORED AD | 053561106 | 249 | 3275 | SH | DEFINED | 22 | 3175 |
| 100 | | | | | | | | |
| AVENTIS | SPONSORED AD | 053561106 | 236 | 3100 | SH | OTHER | 22 | 3100 |
| AVERY DENNISON CORP | COM | 053611109 | 6960 | 108726 | SH | DEFINED | 01 | 86001 |
| 22725 | | | | | | | | |
| AVERY DENNISON CORP | COM | 053611109 | 7833 | 122373 | SH | OTHER | 01 | 89801 |
| 32572 | | | | | | | | |
| AVERY DENNISON CORP | COM | 053611109 | 3331 | 52035 | SH | DEFINED | 05 | 52035 |
| AVERY DENNISON CORP | COM | 053611109 | 519 | 8105 | SH | DEFINED | 08 | 8105 |
| AVERY DENNISON CORP | COM | 053611109 | 22 | 350 | SH | DEFINED | 13 | 350 |
| AVERY DENNISON CORP | COM | 053611109 | 17 | 270 | SH | DEFINED | 18 | |
| 270 | | | | | | | | |
| AVERY DENNISON CORP | COM | 053611109 | 2554 | 39900 | SH | DEFINED | 20 | 39900 |

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|-----------------------------------|--------------|-----------|-------|---------|--------|------------|---------|
| AVERY DENNISON CORP 79025 | COM | 053611109 | 42808 | 668766 | SH | DEFINED 21 | 589741 |
| AVERY DENNISON CORP 8983 | COM | 053611109 | 19429 | 303527 | SH | DEFINED 22 | 294544 |
| AVERY DENNISON CORP | COM | 053611109 | 5865 | 91633 | SH | OTHER 22 | 91633 |
| AVICI SYS INC | COM NEW | 05367L802 | 136 | 10450 | SH | DEFINED 22 | 10450 |
| AVID TECHNOLOGY INC 10000 | COM | 05367P100 | 757 | 13880 | SH | DEFINED 01 | 3880 |
| AVID TECHNOLOGY INC 200 | COM | 05367P100 | 11 | 200 | SH | OTHER 01 | |
| AVID TECHNOLOGY INC | COM | 05367P100 | 7735 | 141750 | SH | DEFINED 05 | 141750 |
| AVID TECHNOLOGY INC | COM | 05367P100 | 166 | 3043 | SH | DEFINED 08 | 3043 |
| AVID TECHNOLOGY INC | COM | 05367P100 | 1141 | 20900 | SH | DEFINED 21 | 20900 |
| AVIGEN INC | COM | 053690103 | 38 | 11286 | SH | DEFINED 22 | 11286 |
| AVISTA CORP 7100 | COM | 05379B107 | 389 | 21143 | SH | DEFINED 01 | 14043 |
| AVISTA CORP 1475 | COM | 05379B107 | 27 | 1475 | SH | OTHER 01 | |
| AVISTA CORP | COM | 05379B107 | 3824 | 207625 | SH | DEFINED 05 | 207625 |
| AVISTA CORP | COM | 05379B107 | 28 | 1500 | SH | DEFINED 08 | 1500 |
| AVISTA CORP | COM | 05379B107 | 591 | 32100 | SH | DEFINED 21 | 32100 |
| AVISTA CORP | COM | 05379B107 | 5 | 285 | SH | DEFINED 22 | 285 |
| AVISTA CORP | COM | 05379B107 | 37 | 2000 | SH | OTHER 22 | 2000 |
| AVNET INC 4204 | COM | 053807103 | 360 | 15850 | SH | DEFINED 01 | 11646 |
| AVNET INC 1050 | COM | 053807103 | 154 | 6804 | SH | OTHER 01 | 5754 |
| AVNET INC | COM | 053807103 | 5811 | 256007 | SH | DEFINED 05 | 256007 |
| AVNET INC | COM | 053807103 | 476 | 20954 | SH | DEFINED 08 | 20954 |
| AVNET INC | COM | 053807103 | 400 | 17600 | SH | DEFINED 17 | 17600 |
| AVNET INC | COM | 053807103 | 12276 | 540800 | SH | DEFINED 21 | 540800 |
| AVNET INC 7036 | COM | 053807103 | 4365 | 192299 | SH | DEFINED 22 | 185263 |
| AVNET INC | COM | 053807103 | 107 | 4700 | SH | OTHER 22 | 4700 |
| AVNET INC | DBCV 2.000% | 053807AL7 | 6423 | 6480000 | PRN | DEFINED 08 | 6480000 |
| AVNET INC | DBCV 2.000% | 053807AL7 | 783 | 790000 | PRN | DEFINED 17 | 790000 |
| AVOCENT CORP 1160 | COM | 053893103 | 407 | 11069 | SH | DEFINED 01 | 9909 |
| AVOCENT CORP 200 | COM | 053893103 | 7 | 200 | SH | OTHER 01 | |
| AVOCENT CORP | COM | 053893103 | 8093 | 220281 | SH | DEFINED 05 | 220281 |
| AVOCENT CORP | COM | 053893103 | 113 | 3064 | SH | DEFINED 08 | 3064 |
| AVOCENT CORP 500 | COM | 053893103 | 18 | 500 | SH | DEFINED 22 | |
| AVOCENT CORP 14000 | COM | 053893103 | 533 | 14500 | SH | OTHER 22 | 500 |
| AVON PRODS INC 8585 | COM | 054303102 | 6048 | 131070 | SH | DEFINED 01 | 122485 |
| AVON PRODS INC 116446 | COM | 054303102 | 7024 | 152230 | SH | OTHER 01 | 35784 |
| AVON PRODS INC 154300 | COM | 054303102 | 17682 | 383219 | SH | DEFINED 05 | 228919 |
| AVON PRODS INC | COM | 054303102 | 19489 | 422379 | SH | DEFINED 08 | 422379 |
| AVON PRODS INC | COM | 054303102 | 2768 | 60000 | SH PUT | DEFINED 08 | 60000 |
| AVON PRODS INC | COM | 054303102 | 46 | 1000 | SH | DEFINED 17 | 1000 |
| AVON PRODS INC 6700 | COM | 054303102 | 309 | 6700 | SH | DEFINED 18 | |
| AVON PRODS INC | COM | 054303102 | 2576 | 55820 | SH | DEFINED 20 | 55820 |
| AVON PRODS INC 109070 | COM | 054303102 | 65163 | 1412296 | SH | DEFINED 21 | 1303226 |
| AVON PRODS INC 65944 | COM | 054303102 | 65952 | 1429380 | SH | DEFINED 22 | 1363436 |
| AVON PRODS INC 200 | COM | 054303102 | 18032 | 390812 | SH | OTHER 22 | 390612 |
| AXA 336 | SPONSORED AD | 054536107 | 31 | 1386 | SH | DEFINED 01 | 1050 |
| AXA 850 | SPONSORED AD | 054536107 | 74 | 3354 | SH | OTHER 01 | 2504 |
| AXA | SPONSORED AD | 054536107 | 84 | 3800 | SH | DEFINED 08 | 3800 |
| AXA 1180 | SPONSORED AD | 054536107 | 26 | 1180 | SH | DEFINED 18 | |
| AXA | SPONSORED AD | 054536107 | 235 | 10600 | SH | DEFINED 21 | 10600 |
| AXA 1028 | SPONSORED AD | 054536107 | 552 | 24952 | SH | DEFINED 22 | 23924 |
| AXA | SPONSORED AD | 054536107 | 47 | 2132 | SH | OTHER 22 | 2132 |
| AXCELIS TECHNOLOGIES INC | COM | 054540109 | 165 | 13230 | SH | DEFINED 01 | 13230 |
| AXCELIS TECHNOLOGIES INC 24501 | COM | 054540109 | 433 | 34822 | SH | OTHER 01 | 10321 |
| AXCELIS TECHNOLOGIES INC | COM | 054540109 | 5234 | 420742 | SH | DEFINED 05 | 420742 |
| AXCELIS TECHNOLOGIES INC | COM | 054540109 | 31 | 2452 | SH | DEFINED 08 | 2452 |
| AXCELIS TECHNOLOGIES INC | COM | 054540109 | | 6 | SH | DEFINED 17 | 6 |
| AXCELIS TECHNOLOGIES INC 49100 | COM | 054540109 | 18122 | 1456790 | SH | DEFINED 21 | 1407690 |
| AXCELIS TECHNOLOGIES INC 38140 | COM | 054540109 | 489 | 39326 | SH | DEFINED 22 | 1186 |
| AXCELIS TECHNOLOGIES INC | COM | 054540109 | 33 | 2652 | SH | OTHER 22 | 2652 |

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|------------------------|--------------|--------|-----------|--------|--------------|-----------------|--|----------|
| AXONYX INC | COM | | 05461R101 | 108 | 20600 SH | DEFINED 17 | | 20600 |
| AXONYX INC | COM | | 05461R101 | 26 | 5000 SH | DEFINED 22 | | |
| 5000 | | | | | | | | |
| AXONYX INC | COM | | 05461R101 | 190 | 36200 SH | OTHER 22 | | 5000 |
| 31200 | | | | | | | | |
| AZTAR CORP | COM | | 054802103 | 1021 | 36475 SH | DEFINED 01 | | 5275 |
| 31200 | | | | | | | | |
| AZTAR CORP | COM | | 054802103 | 4642 | 165775 SH | DEFINED 05 | | 165775 |
| AZTAR CORP | COM | | 054802103 | 76 | 2700 SH | DEFINED 08 | | 2700 |
| AZTAR CORP | COM | | 054802103 | 378 | 13500 SH | DEFINED 17 | | 13500 |
| AZTAR CORP | COM | | 054802103 | 641 | 22900 SH | DEFINED 21 | | 22900 |
| AXCAN PHARMA INC | COM | | 054923107 | 163 | 7723 SH | DEFINED 01 | | 6483 |
| 1240 | | | | | | | | |
| AXCAN PHARMA INC | COM | | 054923107 | 2425 | 114915 SH | DEFINED 05 | | 114915 |
| BB&T CORP | COM | | 054937107 | 26686 | 721834 SH | DEFINED 01 | | 691736 |
| 30098 | | | | | | | | |
| BB&T CORP | COM | | 054937107 | 8194 | 221636 SH | OTHER 01 | | 124075 |
| 97561 | | | | | | | | |
| BB&T CORP | COM | | 054937107 | 18670 | 505007 SH | DEFINED 05 | | 337007 |
| 168000 | | | | | | | | |
| BB&T CORP | COM | | 054937107 | 859 | 23246 SH | DEFINED 08 | | 23246 |
| BB&T CORP | COM | | 054937107 | 78 | 2110 SH | DEFINED 17 | | 2110 |
| BB&T CORP | COM | | 054937107 | 235 | 6350 SH | DEFINED 18 | | |
| 6350 | | | | | | | | |
| BB&T CORP | COM | | 054937107 | 3646 | 98620 SH | DEFINED 21 | | 98620 |
| BB&T CORP | COM | | 054937107 | 1887 | 51041 SH | DEFINED 22 | | 46441 |
| 4600 | | | | | | | | |
| BB&T CORP | COM | | 054937107 | 1082 | 29266 SH | OTHER 22 | | 29266 |
| B A S F A G | SPONSORED AD | | 055262505 | 3 | 55 SH | DEFINED 01 | | 55 |
| B A S F A G | SPONSORED AD | | 055262505 | 30 | 555 SH | OTHER 01 | | 40 |
| 515 | | | | | | | | |
| B A S F A G | SPONSORED AD | | 055262505 | 569 | 10569 SH | DEFINED 22 | | 10569 |
| B A S F A G | SPONSORED AD | | 055262505 | 2 | 30 SH | OTHER 22 | | 30 |
| BEI TECHNOLOGIES INC | COM | | 05538P104 | 146 | 5150 SH | DEFINED 01 | | 1750 |
| 3400 | | | | | | | | |
| BEI TECHNOLOGIES INC | COM | | 05538P104 | 1 | 50 SH | OTHER 01 | | |
| 50 | | | | | | | | |
| BEI TECHNOLOGIES INC | COM | | 05538P104 | 1856 | 65550 SH | DEFINED 05 | | 65550 |
| BEI TECHNOLOGIES INC | COM | | 05538P104 | 277 | 9800 SH | DEFINED 21 | | 9800 |
| BISYS GROUP INC | COM | | 055472104 | 11436 | 813344 SH | DEFINED 01 | | 813344 |
| BISYS GROUP INC | COM | | 055472104 | 56 | 3985 SH | OTHER 01 | | 3160 |
| 825 | | | | | | | | |
| BISYS GROUP INC | COM | | 055472104 | 3602 | 256203 SH | DEFINED 05 | | 256203 |
| BISYS GROUP INC | COM | | 055472104 | 37 | 2641 SH | DEFINED 08 | | 2641 |
| BISYS GROUP INC | COM | | 055472104 | 662 | 47105 SH | DEFINED 17 | | 47105 |
| BISYS GROUP INC | COM | | 055472104 | 1989 | 141500 SH | DEFINED 21 | | 141500 |
| BISYS GROUP INC | COM | | 055472104 | 7 | 480 SH | DEFINED 22 | | |
| 480 | | | | | | | | |
| BISYS GROUP INC | COM | | 055472104 | 620 | 44100 SH | OTHER 22 | | 1280 |
| 42820 | | | | | | | | |
| BISYS GROUP INC | NOTE | 4.000% | 055472AB0 | 198 | 200000 PRN | DEFINED 17 | | 200000 |
| BJ SVCS CO | COM | | 055482103 | 804 | 17534 SH | DEFINED 01 | | 17534 |
| BJ SVCS CO | COM | | 055482103 | 251 | 5480 SH | OTHER 01 | | 4730 |
| 750 | | | | | | | | |
| BJ SVCS CO | COM | | 055482103 | 8856 | 193197 SH | DEFINED 05 | | 193197 |
| BJ SVCS CO | COM | | 055482103 | 395 | 8624 SH | DEFINED 08 | | 8624 |
| BJ SVCS CO | COM | | 055482103 | 2292 | 50000 SH | CALL DEFINED 08 | | 50000 |
| BJ SVCS CO | COM | | 055482103 | 454 | 9900 SH | DEFINED 17 | | 9900 |
| BJ SVCS CO | COM | | 055482103 | 713 | 15560 SH | DEFINED 20 | | 15560 |
| BJ SVCS CO | COM | | 055482103 | 28998 | 632591 SH | DEFINED 21 | | 632591 |
| BJ SVCS CO | COM | | 055482103 | 2746 | 59902 SH | DEFINED 22 | | 53527 |
| 6375 | | | | | | | | |
| BJ SVCS CO | COM | | 055482103 | 106 | 2310 SH | OTHER 22 | | 2310 |
| BJ SVCS CO | NOTE | 0.500% | 055482AF0 | 19576 | 23133000 PRN | DEFINED 08 | | 23133000 |
| BJ SVCS CO | NOTE | 0.500% | 055482AF0 | 846 | 1000000 PRN | DEFINED 17 | | 1000000 |
| BKF CAP GROUP INC | COM | | 05548G102 | 273 | 9381 SH | OTHER 01 | | 9381 |
| BKF CAP GROUP INC | COM | | 05548G102 | 213 | 7331 SH | DEFINED 17 | | 7331 |
| BKF CAP GROUP INC | COM | | 05548G102 | 70 | 2417 SH | DEFINED 22 | | 2417 |
| BJS WHOLESALE CLUB INC | COM | | 05548J106 | 248 | 9925 SH | DEFINED 01 | | 9925 |
| BJS WHOLESALE CLUB INC | COM | | 05548J106 | 3728 | 149112 SH | DEFINED 05 | | 149112 |
| BJS WHOLESALE CLUB INC | COM | | 05548J106 | 339 | 13570 SH | DEFINED 08 | | 13570 |
| BJS WHOLESALE CLUB INC | COM | | 05548J106 | 2323 | 92900 SH | DEFINED 21 | | 92900 |
| BJS WHOLESALE CLUB INC | COM | | 05548J106 | 224 | 8950 SH | DEFINED 22 | | 3350 |
| 5600 | | | | | | | | |
| BJS WHOLESALE CLUB INC | COM | | 05548J106 | 105 | 4200 SH | OTHER 22 | | 4200 |
| BOK FINL CORP | COM NEW | | 05561Q201 | 213 | 5425 SH | DEFINED 01 | | 5425 |
| BOK FINL CORP | COM NEW | | 05561Q201 | 2013 | 51259 SH | OTHER 01 | | 47347 |
| 3912 | | | | | | | | |
| BOK FINL CORP | COM NEW | | 05561Q201 | 4 | 100 SH | DEFINED 05 | | 100 |
| BOK FINL CORP | COM NEW | | 05561Q201 | 20 | 506 SH | DEFINED 08 | | 506 |
| BP PLC | SPONSORED AD | | 055622104 | 159752 | 2982111 SH | DEFINED 01 | | 2688780 |
| 293331 | | | | | | | | |
| BP PLC | SPONSORED AD | | 055622104 | 192927 | 3601392 SH | OTHER 01 | | 2087666 |
| 1513726 | | | | | | | | |
| BP PLC | SPONSORED AD | | 055622104 | 35665 | 665773 SH | DEFINED 05 | | 665773 |
| BP PLC | SPONSORED AD | | 055622104 | 43 | 800 SH | DEFINED 08 | | 800 |

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|------------------------------|------|-----------|--------|----------|-----|---------|---------|----------|--------|
| BANCO SANTANDER CENT HISPANO | ADR | 05964H105 | 374 | 35613 | SH | OTHER | 01 | 35613 | |
| BANCO SANTANDER CENT HISPANO | ADR | 05964H105 | 40 | 3801 | SH | DEFINED | 22 | 3801 | |
| BANCO SANTANDER CENT HISPANO | ADR | 05964H105 | 10 | 978 | SH | OTHER | 22 | 978 | |
| BANCORP RHODE ISLAND INC | COM | 059690107 | 217 | 6200 | SH | DEFINED | 22 | | |
| 6200 | | | | | | | | | |
| BANCORP RHODE ISLAND INC | COM | 059690107 | 753 | 21500 | SH | OTHER | 22 | 15200 | |
| 6300 | | | | | | | | | |
| BANCORPSOUTH INC | COM | 059692103 | 1 | 65 | SH | DEFINED | 01 | 65 | |
| BANCORPSOUTH INC | COM | 059692103 | 11 | 500 | SH | DEFINED | 05 | 500 | |
| BANCORPSOUTH INC | COM | 059692103 | 34 | 1500 | SH | DEFINED | 08 | 1500 | |
| BANCORPSOUTH INC | COM | 059692103 | 2 | 100 | SH | DEFINED | 17 | 100 | |
| BANCORPSOUTH INC | COM | 059692103 | 3591 | 159400 | SH | DEFINED | 21 | 159400 | |
| BANCORPSOUTH INC | COM | 059692103 | 155 | 6880 | SH | DEFINED | 22 | 6880 | |
| BANCORPSOUTH INC | COM | 059692103 | 54 | 2400 | SH | OTHER | 22 | 2400 | |
| BANCTRUST FINANCIAL GP | COM | 05978R107 | 1931 | 110200 | SH | DEFINED | 21 | 110200 | |
| BANCTRUST FINANCIAL GP | COM | 05978R107 | 83 | 4730 | SH | DEFINED | 22 | 4730 | |
| BANCTRUST FINANCIAL GP | COM | 05978R107 | 30 | 1700 | SH | OTHER | 22 | 1700 | |
| BANDAG INC | COM | 059815100 | 61 | 1360 | SH | DEFINED | 01 | 1360 | |
| BANDAG INC | COM | 059815100 | 3 | 75 | SH | OTHER | 01 | | |
| 75 | | | | | | | | | |
| BANDAG INC | COM | 059815100 | 1830 | 41101 | SH | DEFINED | 05 | 41101 | |
| BANDAG INC | COM | 059815100 | 37 | 826 | SH | DEFINED | 08 | 826 | |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 643754 | 7607584 | SH | DEFINED | 01 | 6673196 | |
| 934388 | | | | | | | | | |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 471767 | 5575125 | SH | OTHER | 01 | 3190152 | |
| 2384973 | | | | | | | | | |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 75627 | 893730 | SH | DEFINED | 05 | 893730 | |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 150 | 1776 | SH | DEFINED | 08 | 1776 | |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 565 | 6680 | SH | DEFINED | 18 | | |
| 6680 | | | | | | | | | |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 26540 | 313641 | SH | DEFINED | 21 | 311787 | |
| 1854 | | | | | | | | | |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 171100 | 2021980 | SH | DEFINED | 22 | | |
| 2021980 | | | | | | | | | |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 173332 | 2048363 | SH | OTHER | 22 | 16720 | |
| 2031643 | | | | | | | | | |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 32579 | 385000 | SH | DEFINED | | 385000 | |
| BANK OF AMERICA CORPORATION | DEBT | 060505AT1 | 11816 | 11200000 | PRN | DEFINED | 01 | 11200000 | |
| BANK OF GRANITE CORP | COM | 062401104 | 84 | 4000 | SH | OTHER | 01 | | |
| 4000 | | | | | | | | | |
| BANK OF GRANITE CORP | COM | 062401104 | 3200 | 153193 | SH | DEFINED | 21 | 153193 | |
| BANK OF GRANITE CORP | COM | 062401104 | 148 | 7083 | SH | DEFINED | 22 | 7083 | |
| BANK OF GRANITE CORP | COM | 062401104 | 48 | 2300 | SH | OTHER | 22 | 2300 | |
| BANK HAWAII CORP | COM | 062540109 | 5124 | 113313 | SH | DEFINED | 05 | 113313 | |
| BANK HAWAII CORP | COM | 062540109 | 240 | 5303 | SH | DEFINED | 08 | 5303 | |
| BANK HAWAII CORP | COM | 062540109 | 91 | 2006 | SH | DEFINED | 22 | 1906 | |
| 100 | | | | | | | | | |
| BANK HAWAII CORP | COM | 062540109 | 5 | 100 | SH | OTHER | 22 | 100 | |
| BANK MONTREAL QUE | COM | 063671101 | 576 | 14383 | SH | DEFINED | 01 | 14383 | |
| BANK MONTREAL QUE | COM | 063671101 | 145 | 3620 | SH | DEFINED | 22 | 3620 | |
| BANK NEW YORK INC | COM | 064057102 | 11740 | 398221 | SH | DEFINED | 01 | 383971 | |
| 14250 | | | | | | | | | |
| BANK NEW YORK INC | COM | 064057102 | 4886 | 165743 | SH | OTHER | 01 | 119147 | |
| 46596 | | | | | | | | | |
| BANK NEW YORK INC | COM | 064057102 | 15191 | 515304 | SH | DEFINED | 05 | 409904 | |
| 105400 | | | | | | | | | |
| BANK NEW YORK INC | COM | 064057102 | 1195 | 40519 | SH | DEFINED | 08 | 40519 | |
| BANK NEW YORK INC | COM | 064057102 | 528 | 17926 | SH | DEFINED | 17 | 17926 | |
| BANK NEW YORK INC | COM | 064057102 | 7370 | 250000 | SH | CALL | DEFINED | 17 | 250000 |
| BANK NEW YORK INC | COM | 064057102 | 7370 | 250000 | SH | PUT | DEFINED | 17 | 250000 |
| BANK NEW YORK INC | COM | 064057102 | 29 | 1000 | SH | DEFINED | 18 | | |
| 1000 | | | | | | | | | |
| BANK NEW YORK INC | COM | 064057102 | 964 | 32700 | SH | DEFINED | 20 | 32700 | |
| BANK NEW YORK INC | COM | 064057102 | 67757 | 2298402 | SH | DEFINED | 21 | 2216917 | |
| 81485 | | | | | | | | | |
| BANK NEW YORK INC | COM | 064057102 | 55715 | 1889914 | SH | DEFINED | 22 | 1733955 | |
| 155959 | | | | | | | | | |
| BANK NEW YORK INC | COM | 064057102 | 17889 | 606830 | SH | OTHER | 22 | 606830 | |
| BANK ONE CORP | COM | 06423A103 | 39901 | 782364 | SH | DEFINED | 01 | 676165 | |
| 106199 | | | | | | | | | |
| BANK ONE CORP | COM | 06423A103 | 20087 | 393860 | SH | OTHER | 01 | 203633 | |
| 190227 | | | | | | | | | |
| BANK ONE CORP | COM | 06423A103 | 36066 | 707172 | SH | DEFINED | 05 | 632072 | |
| 75100 | | | | | | | | | |
| BANK ONE CORP | COM | 06423A103 | 2172 | 42588 | SH | DEFINED | 08 | 42588 | |
| BANK ONE CORP | COM | 06423A103 | 5355 | 105000 | SH | CALL | DEFINED | 08 | 105000 |
| BANK ONE CORP | COM | 06423A103 | 33 | 650 | SH | OTHER | 13 | 650 | |
| BANK ONE CORP | COM | 06423A103 | 5294 | 103813 | SH | DEFINED | 17 | 103813 | |
| BANK ONE CORP | COM | 06423A103 | 383 | 7500 | SH | DEFINED | 18 | | |
| 7500 | | | | | | | | | |
| BANK ONE CORP | COM | 06423A103 | 5613 | 110055 | SH | DEFINED | 20 | 110055 | |
| BANK ONE CORP | COM | 06423A103 | 115411 | 2262956 | SH | DEFINED | 21 | 2041156 | |
| 221800 | | | | | | | | | |
| BANK ONE CORP | COM | 06423A103 | 31829 | 624101 | SH | DEFINED | 22 | 594046 | |
| 30055 | | | | | | | | | |
| BANK ONE CORP | COM | 06423A103 | 5357 | 105030 | SH | OTHER | 22 | 104303 | |

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|--|--------------|-----------|-------|------------|------------|--|--------|
| 727 | | | | | | | |
| BANK SOUTH CAROLINA CORP 1474 77198 | COM | 065066102 | 1936 | 143374 SH | OTHER 01 | | 64702 |
| BANK UTD CORP LITIGATN CONT | CTF RT CONTG | 065416117 | | 200 SH | DEFINED 01 | | 200 |
| BANK UTD CORP LITIGATN CONT | CTF RT CONTG | 065416117 | 5 | 73500 SH | DEFINED 21 | | 73500 |
| BANKATLANTIC BANCORP | CL A | 065908501 | 63 | 3400 SH | DEFINED 01 | | 3400 |
| BANKATLANTIC BANCORP | CL A | 065908501 | 9 | 500 SH | OTHER 01 | | 500 |
| BANKATLANTIC BANCORP | CL A | 065908501 | 2392 | 129650 SH | DEFINED 05 | | 129650 |
| BANKATLANTIC BANCORP | CL A | 065908501 | 37 | 2000 SH | DEFINED 08 | | 2000 |
| BANKATLANTIC BANCORP | CL A | 065908501 | 773 | 41900 SH | DEFINED 17 | | 41900 |
| BANKNORTH GROUP INC NEW 1585 | COM | 06646R107 | 1460 | 44960 SH | DEFINED 01 | | 43375 |
| BANKNORTH GROUP INC NEW 7650 | COM | 06646R107 | 311 | 9584 SH | OTHER 01 | | 1934 |
| BANKNORTH GROUP INC NEW | COM | 06646R107 | 11886 | 365959 SH | DEFINED 05 | | 365959 |
| BANKNORTH GROUP INC NEW | COM | 06646R107 | 868 | 26728 SH | DEFINED 08 | | 26728 |
| BANKNORTH GROUP INC NEW | COM | 06646R107 | 21157 | 651400 SH | DEFINED 21 | | 651400 |
| BANKNORTH GROUP INC NEW 5083 | COM | 06646R107 | 4877 | 150155 SH | DEFINED 22 | | 145072 |
| BANKNORTH GROUP INC NEW | COM | 06646R107 | 3266 | 100569 SH | OTHER 22 | | 100569 |
| BANKUNITED FINL CORP 10100 | CL A | 06652B103 | 386 | 14950 SH | DEFINED 01 | | 4850 |
| BANKUNITED FINL CORP 825 | CL A | 06652B103 | 21 | 825 SH | OTHER 01 | | |
| BANKUNITED FINL CORP | CL A | 06652B103 | 3426 | 132775 SH | DEFINED 05 | | 132775 |
| BANKUNITED FINL CORP | CL A | 06652B103 | 303 | 11733 SH | DEFINED 17 | | 11733 |
| BANKUNITED FINL CORP | CL A | 06652B103 | 513 | 19900 SH | DEFINED 21 | | 19900 |
| BANTA CORP | COM | 066821109 | 308 | 6940 SH | DEFINED 01 | | 6940 |
| BANTA CORP 150000 | COM | 066821109 | 6662 | 150000 SH | OTHER 01 | | |
| BANTA CORP | COM | 066821109 | 2340 | 52696 SH | DEFINED 05 | | 52696 |
| BANTA CORP | COM | 066821109 | 18 | 400 SH | DEFINED 08 | | 400 |
| BANTA CORP 3500 | COM | 066821109 | 355 | 8000 SH | OTHER 22 | | 4500 |
| BARD C R INC | COM | 067383109 | 668 | 11793 SH | DEFINED 01 | | 11793 |
| BARD C R INC 460 | COM | 067383109 | 467 | 8238 SH | OTHER 01 | | 7778 |
| BARD C R INC | COM | 067383109 | 3437 | 60663 SH | DEFINED 05 | | 60663 |
| BARD C R INC | COM | 067383109 | 867 | 15300 SH | DEFINED 08 | | 15300 |
| BARD C R INC | COM | 067383109 | 358 | 6315 SH | DEFINED 17 | | 6315 |
| BARD C R INC | COM | 067383109 | 591 | 10426 SH | DEFINED 21 | | 10426 |
| BARD C R INC 15044 | COM | 067383109 | 852 | 15044 SH | DEFINED 22 | | |
| BARD C R INC 256 | COM | 067383109 | 3257 | 57500 SH | OTHER 22 | | 57244 |
| BARCLAYS PLC | ADR | 06738E204 | 522 | 14981 SH | DEFINED 01 | | 14981 |
| BARCLAYS PLC 200 | ADR | 06738E204 | 978 | 28044 SH | OTHER 01 | | 27844 |
| BARCLAYS PLC | ADR | 06738E204 | 35 | 1008 SH | DEFINED 22 | | 1008 |
| BARNES & NOBLE INC 1200 | COM | 067774109 | 421 | 12385 SH | DEFINED 01 | | 11185 |
| BARNES & NOBLE INC 300 | COM | 067774109 | 51 | 1500 SH | OTHER 01 | | 1200 |
| BARNES & NOBLE INC | COM | 067774109 | 5033 | 148114 SH | DEFINED 05 | | 148114 |
| BARNES & NOBLE INC | COM | 067774109 | 612 | 18000 SH | DEFINED 08 | | 18000 |
| BARNES & NOBLE INC | COM | 067774109 | 106 | 3125 SH | DEFINED 17 | | 3125 |
| BARNES & NOBLE INC | COM | 067774109 | 2695 | 79300 SH | DEFINED 21 | | 79300 |
| BARNES & NOBLE INC 10200 | COM | 067774109 | 5436 | 159966 SH | DEFINED 22 | | 149766 |
| BARNES & NOBLE INC | COM | 067774109 | 127 | 3750 SH | OTHER 22 | | 3750 |
| BARNES GROUP INC 9500 | COM | 067806109 | 375 | 12955 SH | DEFINED 01 | | 3455 |
| BARNES GROUP INC | COM | 067806109 | 2994 | 103325 SH | DEFINED 05 | | 103325 |
| BARNES GROUP INC | COM | 067806109 | 180 | 6200 SH | DEFINED 17 | | 6200 |
| BARNES GROUP INC | COM | 067806109 | 443 | 15300 SH | DEFINED 21 | | 15300 |
| BARNES GROUP INC 374815 | COM | 067806109 | 10862 | 374815 SH | DEFINED 22 | | |
| BARNES GROUP INC 1807019 | COM | 067806109 | 65507 | 2260425 SH | OTHER 22 | | 453406 |
| BARRICK GOLD CORP | COM | 067901108 | 105 | 5325 SH | DEFINED 01 | | 5325 |
| BARRICK GOLD CORP 6600 | COM | 067901108 | 217 | 10967 SH | OTHER 01 | | 4367 |
| BARRICK GOLD CORP | COM | 067901108 | 8129 | 411600 SH | DEFINED 08 | | 411600 |
| BARRICK GOLD CORP | COM | 067901108 | 278 | 14080 SH | DEFINED 17 | | 14080 |
| BARRICK GOLD CORP | COM | 067901108 | 6571 | 332700 SH | DEFINED 21 | | 332700 |
| BARRICK GOLD CORP 1160 | COM | 067901108 | 74 | 3768 SH | DEFINED 22 | | 2608 |
| BARRICK GOLD CORP | COM | 067901108 | 73 | 3694 SH | OTHER 22 | | 3694 |
| BARR PHARMACEUTICALS INC | COM | 068306109 | 492 | 14600 SH | DEFINED 01 | | 14600 |
| BARR PHARMACEUTICALS INC 599 | COM | 068306109 | 429 | 12741 SH | OTHER 01 | | 12142 |
| BARR PHARMACEUTICALS INC | COM | 068306109 | 14105 | 418551 SH | DEFINED 05 | | 418551 |
| BARR PHARMACEUTICALS INC | COM | 068306109 | 696 | 20659 SH | DEFINED 08 | | 20659 |
| BARR PHARMACEUTICALS INC | COM | 068306109 | 1118 | 33182 SH | DEFINED 20 | | 33182 |
| BARR PHARMACEUTICALS INC 450 | COM | 068306109 | 13459 | 399389 SH | DEFINED 21 | | 398939 |

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|------------------------------------|--------------|--------|-----------|-------|-------------|-----------------|--|---------|
| BARR PHARMACEUTICALS INC 16996 | COM | | 068306109 | 1653 | 49061 SH | DEFINED 22 | | 32065 |
| BARR PHARMACEUTICALS INC | COM | | 068306109 | 268 | 7964 SH | OTHER 22 | | 7964 |
| BARRIER THERAPEUTICS INC | COM | | 06850R108 | 422 | 30100 SH | DEFINED 17 | | 30100 |
| BASSETT FURNITURE INDS INC | COM | | 070203104 | 49 | 2258 SH | DEFINED 01 | | 2258 |
| BASSETT FURNITURE INDS INC 50 | COM | | 070203104 | 1 | 50 SH | OTHER 01 | | |
| BASSETT FURNITURE INDS INC | COM | | 070203104 | 1066 | 48975 SH | DEFINED 05 | | 48975 |
| BASSETT FURNITURE INDS INC | COM | | 070203104 | 76 | 3500 SH | DEFINED 17 | | 3500 |
| BASSETT FURNITURE INDS INC 3900 | COM | | 070203104 | 5678 | 260950 SH | DEFINED 21 | | 257050 |
| BASSETT FURNITURE INDS INC 8000 | COM | | 070203104 | 2111 | 97034 SH | DEFINED 22 | | 89034 |
| BAUSCH & LOMB INC 1000 200 | COM | | 071707103 | 1242 | 19092 SH | DEFINED 01 | | 17892 |
| BAUSCH & LOMB INC 3971 | COM | | 071707103 | 258 | 3971 SH | OTHER 01 | | |
| BAUSCH & LOMB INC 67700 | COM | | 071707103 | 6404 | 98410 SH | DEFINED 05 | | 30710 |
| BAUSCH & LOMB INC | COM | | 071707103 | 5438 | 83575 SH | DEFINED 08 | | 83575 |
| BAUSCH & LOMB INC | COM | | 071707103 | 115 | 1775 SH | DEFINED 17 | | 1775 |
| BAUSCH & LOMB INC | COM | | 071707103 | 1666 | 25600 SH | DEFINED 20 | | 25600 |
| BAUSCH & LOMB INC 51880 | COM | | 071707103 | 12861 | 197651 SH | DEFINED 21 | | 145771 |
| BAUSCH & LOMB INC 300 | COM | | 071707103 | 807 | 12400 SH | DEFINED 22 | | 12100 |
| BAUSCH & LOMB INC | COM | | 071707103 | 150 | 2307 SH | OTHER 22 | | 2307 |
| BAXTER INTL INC 32437 | COM | | 071813109 | 17738 | 514007 SH | DEFINED 01 | | 481570 |
| BAXTER INTL INC 194816 | COM | | 071813109 | 31304 | 907101 SH | OTHER 01 | | 712285 |
| BAXTER INTL INC 8600 | COM | | 071813109 | 10481 | 303703 SH | DEFINED 05 | | 295103 |
| BAXTER INTL INC | COM | | 071813109 | 13823 | 400552 SH | DEFINED 08 | | 400552 |
| BAXTER INTL INC | COM | | 071813109 | 1780 | 51591 SH | DEFINED 17 | | 51591 |
| BAXTER INTL INC 4500 | COM | | 071813109 | 155 | 4500 SH | DEFINED 18 | | |
| BAXTER INTL INC 21800 | COM | | 071813109 | 19675 | 570118 SH | DEFINED 21 | | 548318 |
| BAXTER INTL INC 23558 | COM | | 071813109 | 13551 | 392673 SH | DEFINED 22 | | 369115 |
| BAXTER INTL INC | COM | | 071813109 | 8155 | 236321 SH | OTHER 22 | | 236321 |
| BAXTER INTL INC | CORP UNITS 7 | | 071813406 | 113 | 1986 SH | DEFINED 17 | | 1986 |
| BAXTER INTL INC 3750 | CORP UNITS 7 | | 071813406 | 410 | 7200 SH | DEFINED 22 | | 3450 |
| BAXTER INTL INC | CORP UNITS 7 | | 071813406 | 578 | 10150 SH | OTHER 22 | | 10150 |
| BE AEROSPACE INC | COM | | 073302101 | | 25 SH | DEFINED 01 | | 25 |
| BE AEROSPACE INC | COM | | 073302101 | 130 | 17100 SH | DEFINED 17 | | 17100 |
| BE AEROSPACE INC | COM | | 073302101 | 379 | 50000 SH | DEFINED 21 | | 50000 |
| BEA SYS INC | COM | | 073325102 | 33 | 3975 SH | DEFINED 01 | | 3975 |
| BEA SYS INC 31000 | COM | | 073325102 | 263 | 32000 SH | OTHER 01 | | 1000 |
| BEA SYS INC | COM | | 073325102 | 16 | 2000 SH | DEFINED 05 | | 2000 |
| BEA SYS INC | COM | | 073325102 | 615 | 74866 SH | DEFINED 08 | | 74866 |
| BEA SYS INC | COM | | 073325102 | 247 | 30000 SH | CALL DEFINED 08 | | 30000 |
| BEA SYS INC | COM | | 073325102 | 72 | 8814 SH | DEFINED 17 | | 8814 |
| BEA SYS INC | COM | | 073325102 | 205 | 24890 SH | DEFINED 20 | | 24890 |
| BEA SYS INC | COM | | 073325102 | 3913 | 475990 SH | DEFINED 21 | | 475990 |
| BEA SYS INC 47602 | COM | | 073325102 | 391 | 47602 SH | DEFINED 22 | | |
| BEA SYS INC 6068 | COM | | 073325102 | 379 | 46110 SH | OTHER 22 | | 40042 |
| BEA SYS INC | NOTE | 4.000% | 073325AD4 | 5106 | 5190000 PRN | DEFINED 08 | | 5190000 |
| BEA SYS INC 7800000 | NOTE | 4.000% | 073325AD4 | 7673 | 7800000 PRN | OTHER 17 | | |
| BEA SYS INC | NOTE | 4.000% | 073325AD4 | 271 | 275000 PRN | OTHER 22 | | 275000 |
| BEAR STEARNS COS INC 300 | COM | | 073902108 | 1851 | 21953 SH | DEFINED 01 | | 21653 |
| BEAR STEARNS COS INC 5023 | COM | | 073902108 | 585 | 6944 SH | OTHER 01 | | 1921 |
| BEAR STEARNS COS INC 54800 | COM | | 073902108 | 9111 | 108061 SH | DEFINED 05 | | 53261 |
| BEAR STEARNS COS INC | COM | | 073902108 | 1043 | 12372 SH | DEFINED 08 | | 12372 |
| BEAR STEARNS COS INC | COM | | 073902108 | 5413 | 64200 SH | CALL DEFINED 08 | | 64200 |
| BEAR STEARNS COS INC | COM | | 073902108 | 2498 | 29630 SH | DEFINED 17 | | 29630 |
| BEAR STEARNS COS INC 1900 | COM | | 073902108 | 160 | 1900 SH | DEFINED 18 | | |
| BEAR STEARNS COS INC | COM | | 073902108 | 17413 | 206534 SH | DEFINED 21 | | 206534 |
| BEAR STEARNS COS INC 300 | COM | | 073902108 | 1791 | 21245 SH | DEFINED 22 | | 20945 |
| BEAR STEARNS COS INC | COM | | 073902108 | 171 | 2032 SH | OTHER 22 | | 2032 |
| BEAZER HOMES USA INC 325 | COM | | 07556Q105 | 166 | 1650 SH | DEFINED 01 | | 1325 |
| BEAZER HOMES USA INC | COM | | 07556Q105 | 3274 | 32636 SH | DEFINED 05 | | 32636 |
| BEAZER HOMES USA INC | COM | | 07556Q105 | 1215 | 12117 SH | DEFINED 08 | | 12117 |
| BEAZER HOMES USA INC | COM | | 07556Q105 | 4012 | 40000 SH | CALL DEFINED 08 | | 40000 |

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|---------------------------------|-----------|-----------|-------|---------|----|---------|---------|---------|--------|
| BEAZER HOMES USA INC | COM | 07556Q105 | 752 | 7500 | SH | DEFINED | 17 | 7500 | |
| BECKMAN COULTER INC | COM | 075811109 | 684 | 11210 | SH | DEFINED | 01 | 11210 | |
| BECKMAN COULTER INC 1800 | COM | 075811109 | 260 | 4258 | SH | OTHER | 01 | 2458 | |
| BECKMAN COULTER INC | COM | 075811109 | 7994 | 131057 | SH | DEFINED | 05 | 131057 | |
| BECKMAN COULTER INC | COM | 075811109 | 1529 | 25061 | SH | DEFINED | 08 | 25061 | |
| BECKMAN COULTER INC | COM | 075811109 | 1940 | 31800 | SH | DEFINED | 21 | 31800 | |
| BECKMAN COULTER INC 1400 | COM | 075811109 | 682 | 11188 | SH | DEFINED | 22 | 9788 | |
| BECKMAN COULTER INC | COM | 075811109 | 173 | 2830 | SH | OTHER | 22 | 2830 | |
| BECTON DICKINSON & CO 10804 | COM | 075887109 | 8343 | 161056 | SH | DEFINED | 01 | 150252 | |
| BECTON DICKINSON & CO 67937 | COM | 075887109 | 7502 | 144818 | SH | OTHER | 01 | 76881 | |
| BECTON DICKINSON & CO 104300 | COM | 075887109 | 12962 | 250240 | SH | DEFINED | 05 | 145940 | |
| BECTON DICKINSON & CO | COM | 075887109 | 1120 | 21612 | SH | DEFINED | 08 | 21612 | |
| BECTON DICKINSON & CO | COM | 075887109 | 367 | 7092 | SH | DEFINED | 17 | 7092 | |
| BECTON DICKINSON & CO | COM | 075887109 | 14271 | 275499 | SH | DEFINED | 21 | 275499 | |
| BECTON DICKINSON & CO 8438 | COM | 075887109 | 10703 | 206622 | SH | DEFINED | 22 | 198184 | |
| BECTON DICKINSON & CO | COM | 075887109 | 5643 | 108935 | SH | OTHER | 22 | 108935 | |
| BED BATH & BEYOND INC 3050 | COM | 075896100 | 1912 | 49727 | SH | DEFINED | 01 | 46677 | |
| BED BATH & BEYOND INC 1507 | COM | 075896100 | 1235 | 32107 | SH | OTHER | 01 | 30600 | |
| BED BATH & BEYOND INC 16900 | COM | 075896100 | 12007 | 312268 | SH | DEFINED | 05 | 295368 | |
| BED BATH & BEYOND INC | COM | 075896100 | 432 | 11246 | SH | DEFINED | 08 | 11246 | |
| BED BATH & BEYOND INC | COM | 075896100 | 4099 | 106600 | SH | CALL | DEFINED | 08 | 106600 |
| BED BATH & BEYOND INC | COM | 075896100 | 1407 | 36600 | SH | DEFINED | 17 | 36600 | |
| BED BATH & BEYOND INC 9250 | COM | 075896100 | 356 | 9250 | SH | DEFINED | 18 | | |
| BED BATH & BEYOND INC | COM | 075896100 | 444 | 11540 | SH | DEFINED | 20 | 11540 | |
| BED BATH & BEYOND INC | COM | 075896100 | 44438 | 1155747 | SH | DEFINED | 21 | 1155747 | |
| BED BATH & BEYOND INC 29525 | COM | 075896100 | 9682 | 251801 | SH | DEFINED | 22 | 222276 | |
| BED BATH & BEYOND INC | COM | 075896100 | 1741 | 45287 | SH | OTHER | 22 | 45287 | |
| BEL FUSE INC 500 | CL B | 077347300 | 59 | 1425 | SH | DEFINED | 01 | 925 | |
| BEL FUSE INC | CL B | 077347300 | 2002 | 48000 | SH | DEFINED | 05 | 48000 | |
| BEL FUSE INC | CL B | 077347300 | 313 | 7500 | SH | DEFINED | 21 | 7500 | |
| BEL FUSE INC | CL B | 077347300 | 92 | 2200 | SH | DEFINED | 22 | 2200 | |
| BELDEN INC 6200 | COM | 077459105 | 182 | 8475 | SH | DEFINED | 01 | 2275 | |
| BELDEN INC | COM | 077459105 | 2435 | 113625 | SH | DEFINED | 05 | 113625 | |
| BELDEN INC | COM | 077459105 | 366 | 17100 | SH | DEFINED | 21 | 17100 | |
| BELL MICROPRODUCTS INC 9200 | COM | 078137106 | 133 | 16475 | SH | DEFINED | 01 | 7275 | |
| BELL MICROPRODUCTS INC 125 | COM | 078137106 | 1 | 125 | SH | OTHER | 01 | | |
| BELL MICROPRODUCTS INC | COM | 078137106 | 999 | 123500 | SH | DEFINED | 05 | 123500 | |
| BELL MICROPRODUCTS INC | COM | 078137106 | 146 | 18000 | SH | DEFINED | 21 | 18000 | |
| BELLSOUTH CORP 217051 | COM | 079860102 | 68535 | 2613860 | SH | DEFINED | 01 | 2396809 | |
| BELLSOUTH CORP 888446 | COM | 079860102 | 61313 | 2338398 | SH | OTHER | 01 | 1449952 | |
| BELLSOUTH CORP 363200 | COM | 079860102 | 57639 | 2198302 | SH | DEFINED | 05 | 1835102 | |
| BELLSOUTH CORP | COM | 079860102 | 2053 | 78281 | SH | DEFINED | 08 | 78281 | |
| BELLSOUTH CORP | COM | 079860102 | 60 | 2300 | SH | CALL | DEFINED | 08 | 2300 |
| BELLSOUTH CORP | COM | 079860102 | 59 | 2249 | SH | DEFINED | 13 | 2249 | |
| BELLSOUTH CORP | COM | 079860102 | 7162 | 273141 | SH | DEFINED | 17 | 273141 | |
| BELLSOUTH CORP | COM | 079860102 | 5244 | 200000 | SH | CALL | DEFINED | 17 | 200000 |
| BELLSOUTH CORP | COM | 079860102 | 5244 | 200000 | SH | PUT | DEFINED | 17 | 200000 |
| BELLSOUTH CORP | COM | 079860102 | 80417 | 3067025 | SH | DEFINED | 21 | 3067025 | |
| BELLSOUTH CORP 218391 | COM | 079860102 | 85551 | 3262828 | SH | DEFINED | 22 | 3044437 | |
| BELLSOUTH CORP 100 | COM | 079860102 | 44090 | 1681553 | SH | OTHER | 22 | 1681453 | |
| BELO CORP 800 | COM SER A | 080555105 | 866 | 32266 | SH | DEFINED | 01 | 31466 | |
| BELO CORP 12200 | COM SER A | 080555105 | 476 | 17740 | SH | OTHER | 01 | 5540 | |
| BELO CORP | COM SER A | 080555105 | 6517 | 242730 | SH | DEFINED | 05 | 242730 | |
| BELO CORP | COM SER A | 080555105 | 107 | 4000 | SH | DEFINED | 08 | 4000 | |
| BELO CORP | COM SER A | 080555105 | 5 | 200 | SH | DEFINED | 17 | 200 | |
| BELO CORP | COM SER A | 080555105 | 4189 | 156000 | SH | DEFINED | 21 | 156000 | |
| BELO CORP 124994 | COM SER A | 080555105 | 21561 | 803007 | SH | DEFINED | 22 | 678013 | |
| BELO CORP | COM SER A | 080555105 | 47537 | 1770460 | SH | OTHER | 22 | 1770460 | |
| BEMA GOLD CORP | COM | 08135F107 | 27 | 10000 | SH | OTHER | 01 | 10000 | |
| BEMA GOLD CORP | COM | 08135F107 | 435 | 160000 | SH | CALL | DEFINED | 08 | 160000 |
| BEMA GOLD CORP | COM | 08135F107 | 43 | 15668 | SH | DEFINED | 22 | 15668 | |
| BEMIS INC | COM | 081437105 | 803 | 28440 | SH | DEFINED | 01 | 28440 | |
| BEMIS INC | COM | 081437105 | 500 | 17700 | SH | OTHER | 01 | 2000 | |

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| 15700 | | | | | | | |
| BEMIS INC | COM | 081437105 | 1672 | 59180 SH | DEFINED 05 | | 59180 |
| BEMIS INC | COM | 081437105 | 759 | 26869 SH | DEFINED 08 | | 26869 |
| BEMIS INC | COM | 081437105 | 302 | 10696 SH | DEFINED 21 | | 10696 |
| BEMIS INC | COM | 081437105 | 1395 | 49396 SH | DEFINED 22 | | |
| 49396 | | | | | | | |
| BEMIS INC | COM | 081437105 | 37870 | 1340530 SH | OTHER 22 | | 1272582 |
| 67948 | | | | | | | |
| BENCHMARK ELECTRS INC | COM | 08160H101 | 661 | 22718 SH | DEFINED 01 | | 7418 |
| 15300 | | | | | | | |
| BENCHMARK ELECTRS INC | COM | 08160H101 | 7 | 250 SH | OTHER 01 | | |
| 250 | | | | | | | |
| BENCHMARK ELECTRS INC | COM | 08160H101 | 5393 | 185312 SH | DEFINED 05 | | 185312 |
| BENCHMARK ELECTRS INC | COM | 08160H101 | 451 | 15515 SH | DEFINED 08 | | 15515 |
| BENCHMARK ELECTRS INC | COM | 08160H101 | 294 | 10100 SH | DEFINED 17 | | 10100 |
| BENCHMARK ELECTRS INC | COM | 08160H101 | 54910 | 1886953 SH | DEFINED 21 | | 1853453 |
| 33500 | | | | | | | |
| BENCHMARK ELECTRS INC | COM | 08160H101 | 8669 | 297907 SH | DEFINED 22 | | 255822 |
| 42085 | | | | | | | |
| BENCHMARK ELECTRS INC | COM | 08160H101 | 42 | 1450 SH | OTHER 22 | | 1450 |
| BENNETT ENVIRONMENTAL INC | COM | 081906109 | 2176 | 173500 SH | DEFINED 21 | | 173500 |
| BERKLEY W R CORP | COM | 084423102 | 244 | 5687 SH | DEFINED 01 | | 5687 |
| BERKLEY W R CORP | COM | 084423102 | 1618 | 37675 SH | OTHER 01 | | 175 |
| 37500 | | | | | | | |
| BERKLEY W R CORP | COM | 084423102 | 8098 | 188545 SH | DEFINED 05 | | 188545 |
| BERKLEY W R CORP | COM | 084423102 | 99 | 2300 SH | DEFINED 08 | | 2300 |
| BERKLEY W R CORP | COM | 084423102 | 618 | 14400 SH | OTHER 22 | | 1400 |
| 13000 | | | | | | | |
| BERKSHIRE HATHAWAY INC DEL | CL A | 084670108 | 17345 | 195 SH | DEFINED 01 | | 173 |
| 22 | | | | | | | |
| BERKSHIRE HATHAWAY INC DEL | CL A | 084670108 | 23305 | 262 SH | OTHER 01 | | 86 |
| 176 | | | | | | | |
| BERKSHIRE HATHAWAY INC DEL | CL A | 084670108 | 6760 | 76 SH | DEFINED 22 | | 71 |
| 5 | | | | | | | |
| BERKSHIRE HATHAWAY INC DEL | CL A | 084670108 | 16723 | 188 SH | OTHER 22 | | 188 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 27866 | 9430 SH | DEFINED 01 | | 9216 |
| 214 | | | | | | | |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 23596 | 7985 SH | OTHER 01 | | 3188 |
| 4797 | | | | | | | |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 15 | 5 SH | DEFINED 05 | | 5 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 399 | 135 SH | DEFINED 18 | | |
| 135 | | | | | | | |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 2556 | 865 SH | DEFINED 20 | | 865 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 48013 | 16248 SH | DEFINED 21 | | 11543 |
| 4705 | | | | | | | |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 35516 | 12019 SH | DEFINED 22 | | 11088 |
| 931 | | | | | | | |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 32112 | 10867 SH | OTHER 22 | | 10867 |
| BERRY PETE CO | CL A | 085789105 | 2 | 75 SH | DEFINED 01 | | 75 |
| BERRY PETE CO | CL A | 085789105 | 232 | 7876 SH | DEFINED 08 | | 7876 |
| BERRY PETE CO | CL A | 085789105 | 106 | 3600 SH | DEFINED 17 | | 3600 |
| BEST BUY INC | COM | 086516101 | 5975 | 117763 SH | DEFINED 01 | | 100963 |
| 16800 | | | | | | | |
| BEST BUY INC | COM | 086516101 | 1640 | 32328 SH | OTHER 01 | | 13446 |
| 18882 | | | | | | | |
| BEST BUY INC | COM | 086516101 | 11069 | 218157 SH | DEFINED 05 | | 172857 |
| 45300 | | | | | | | |
| BEST BUY INC | COM | 086516101 | 5609 | 110545 SH | DEFINED 08 | | 110545 |
| BEST BUY INC | COM | 086516101 | 2177 | 42900 SH | PUT DEFINED 08 | | 42900 |
| BEST BUY INC | COM | 086516101 | 1437 | 28317 SH | DEFINED 17 | | 28317 |
| BEST BUY INC | COM | 086516101 | 1913 | 37700 SH | DEFINED 20 | | 37700 |
| BEST BUY INC | COM | 086516101 | 53802 | 1060346 SH | DEFINED 21 | | 984146 |
| 76200 | | | | | | | |
| BEST BUY INC | COM | 086516101 | 59816 | 1178882 SH | DEFINED 22 | | 1111152 |
| 67730 | | | | | | | |
| BEST BUY INC | COM | 086516101 | 13727 | 270528 SH | OTHER 22 | | 270353 |
| 175 | | | | | | | |
| BEVERLY ENTERPRISES INC | COM NEW | 087851309 | 1 | 75 SH | DEFINED 01 | | 75 |
| BEVERLY ENTERPRISES INC | COM NEW | 087851309 | 291 | 33861 SH | DEFINED 08 | | 33861 |
| BEVERLY ENTERPRISES INC | COM NEW | 087851309 | 358 | 41600 SH | DEFINED 17 | | 41600 |
| BEVERLY ENTERPRISES INC | COM NEW | 087851309 | 16 | 1830 SH | DEFINED 18 | | |
| 1830 | | | | | | | |
| BEVERLY ENTERPRISES INC | COM NEW | 087851309 | 8566 | 996100 SH | DEFINED 21 | | 986000 |
| 10100 | | | | | | | |
| BEVERLY ENTERPRISES INC | COM NEW | 087851309 | 2630 | 305800 SH | DEFINED 22 | | 242200 |
| 63600 | | | | | | | |
| BEVERLY ENTERPRISES INC | COM NEW | 087851309 | 315 | 36600 SH | OTHER 22 | | 36600 |
| BHP BILLITON LTD | SPONSORED AD | 088606108 | 18 | 1000 SH | DEFINED 01 | | 1000 |
| BHP BILLITON LTD | SPONSORED AD | 088606108 | 141 | 8032 SH | OTHER 01 | | 3447 |
| 4585 | | | | | | | |
| BHP BILLITON LTD | SPONSORED AD | 088606108 | 70 | 4000 SH | DEFINED 21 | | 4000 |
| BHP BILLITON LTD | SPONSORED AD | 088606108 | 55 | 3134 SH | DEFINED 22 | | |
| 3134 | | | | | | | |
| BHP BILLITON LTD | SPONSORED AD | 088606108 | 1824 | 104100 SH | OTHER 22 | | 92234 |
| 11866 | | | | | | | |
| BIG LOTS INC | COM | 089302103 | 146 | 10106 SH | DEFINED 01 | | 10106 |

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|---------------------------------------|--------------|-----------|-------|------------|-------------|------------|---------|
| BIG LOTS INC 220 | COM | 089302103 | 14 | 1001 SH | OTHER | 01 | 781 |
| BIG LOTS INC | COM | 089302103 | 790 | 54648 SH | DEFINED | 05 | 54648 |
| BIG LOTS INC | COM | 089302103 | 306 | 21166 SH | DEFINED | 08 | 21166 |
| BIG LOTS INC | COM | 089302103 | 652 | 45100 SH | DEFINED | 17 | 45100 |
| BIG LOTS INC | COM | 089302103 | 5667 | 391901 SH | DEFINED | 21 | 391901 |
| BIG LOTS INC 1300 | COM | 089302103 | 53 | 3690 SH | DEFINED | 22 | 2390 |
| BIG LOTS INC | COM | 089302103 | 14 | 1000 SH | OTHER | 22 | 1000 |
| BINDVIEW DEV CORP | COM | 090327107 | 12 | 3411 SH | DEFINED | 01 | 3411 |
| BINDVIEW DEV CORP | COM | 090327107 | 26 | 7325 SH | OTHER | 01 | 7325 |
| BINDVIEW DEV CORP | COM | 090327107 | 375 | 107202 SH | DEFINED | 17 | 107202 |
| BINDVIEW DEV CORP | COM | 090327107 | 7733 | 2209300 SH | DEFINED | 21 | 2209300 |
| BINDVIEW DEV CORP 48611 | COM | 090327107 | 2204 | 629800 SH | DEFINED | 22 | 581189 |
| BIO IMAGING TECHNOLOGIES INC 10000 | COM | 09056N103 | 46 | 10000 SH | DEFINED | 18 | |
| BIO RAD LABS INC | CL A | 090572207 | 59 | 1000 SH | OTHER | 01 | 1000 |
| BIO RAD LABS INC | CL A | 090572207 | 100 | 1700 SH | DEFINED | 08 | 1700 |
| BIO RAD LABS INC | CL A | 090572207 | 159 | 2700 SH | DEFINED | 17 | 2700 |
| BIO RAD LABS INC 6300 | CL A | 090572207 | 4353 | 73950 SH | DEFINED | 21 | 67650 |
| BIO RAD LABS INC 500 | CL A | 090572207 | 971 | 16500 SH | DEFINED | 22 | 16000 |
| BIO RAD LABS INC | CL A | 090572207 | 94 | 1600 SH | OTHER | 22 | 1600 |
| BIOCRYSST PHARMACEUTICALS | COM | 09058V103 | 52 | 7500 SH | DEFINED | 17 | 7500 |
| BIOCRYSST PHARMACEUTICALS 10000 | COM | 09058V103 | 69 | 10000 SH | DEFINED | 18 | |
| BIOMET INC 45513 | COM | 090613100 | 7540 | 169677 SH | DEFINED | 01 | 124164 |
| BIOMET INC 9577 | COM | 090613100 | 426 | 9577 SH | OTHER | 01 | |
| BIOMET INC 128100 | COM | 090613100 | 15249 | 343144 SH | DEFINED | 05 | 215044 |
| BIOMET INC | COM | 090613100 | 479 | 10783 SH | DEFINED | 08 | 10783 |
| BIOMET INC | COM | 090613100 | 1027 | 23100 SH | DEFINED | 17 | 23100 |
| BIOMET INC 2500 | COM | 090613100 | 19441 | 437465 SH | DEFINED | 21 | 434965 |
| BIOMET INC 3434 | COM | 090613100 | 3677 | 82746 SH | DEFINED | 22 | 79312 |
| BIOMET INC | COM | 090613100 | 797 | 17936 SH | OTHER | 22 | 17936 |
| BIOMARIN PHARMACEUTICAL INC | COM | 09061G101 | 12 | 2000 SH | DEFINED | 01 | 2000 |
| BIOMARIN PHARMACEUTICAL INC | COM | 09061G101 | 186 | 31037 SH | DEFINED | 17 | 31037 |
| BIOMARIN PHARMACEUTICAL INC 200 | COM | 09061G101 | 1 | 200 SH | DEFINED | 18 | |
| BIOMARIN PHARMACEUTICAL INC 32390 | COM | 09061G101 | 6559 | 1093205 SH | DEFINED | 21 | 1060815 |
| BIOMARIN PHARMACEUTICAL INC 9300 | COM | 09061G101 | 1493 | 248860 SH | DEFINED | 22 | 239560 |
| BIOMARIN PHARMACEUTICAL INC | COM | 09061G101 | 64 | 10700 SH | OTHER | 22 | 10700 |
| BIOGEN IDEC INC | COM | 09062X103 | 3 | 40 SH | DEFINED | 01 | 40 |
| BIOGEN IDEC INC | COM | 09062X103 | 18517 | 292755 SH | DEFINED | 05 | 292755 |
| BIOGEN IDEC INC | COM | 09062X103 | 608 | 9606 SH | DEFINED | 08 | 9606 |
| BIOGEN IDEC INC | COM | 09062X103 | 21587 | 341300 SH | CALL PUT | DEFINED 08 | 341300 |
| BIOGEN IDEC INC | COM | 09062X103 | 1360 | 21500 SH | DEFINED | 08 | 21500 |
| BIOGEN IDEC INC | COM | 09062X103 | 910 | 14386 SH | DEFINED | 17 | 14386 |
| BIOGEN IDEC INC | COM | 09062X103 | 52246 | 826025 SH | DEFINED | 21 | 826025 |
| BIOGEN IDEC INC 13230 | COM | 09062X103 | 1249 | 19743 SH | DEFINED | 22 | 6513 |
| BIOGEN IDEC INC | COM | 09062X103 | 1422 | 22485 SH | OTHER | 22 | 22485 |
| BIOPURE CORP | CL A | 09065H105 | | 530 SH | DEFINED | 01 | 530 |
| BIOPURE CORP | CL A | 09065H105 | | 410 SH | OTHER | 01 | 410 |
| BIOPURE CORP 1000 | CL A | 09065H105 | 9 | 12472 SH | DEFINED | 22 | 11472 |
| BIOPURE CORP | CL A | 09065H105 | 1 | 1750 SH | OTHER | 22 | 1750 |
| BIOSPHERE MEDICAL INC | COM | 09066V103 | 34 | 10500 SH | DEFINED | 22 | 10500 |
| BIOSPHERE MEDICAL INC | COM | 09066V103 | 3 | 1000 SH | OTHER | 22 | 1000 |
| BIOVERIS CORP | COM | 090676107 | 6026 | 724239 SH | DEFINED | 01 | 724239 |
| BIOVERIS CORP | COM | 090676107 | 10 | 1200 SH | OTHER | 22 | 1200 |
| BIOTECH HOLDERS TR 100 | DEPOSTRY RCP | 09067D201 | 2042 | 13940 SH | DEFINED | 01 | 13940 |
| BIOTECH HOLDERS TR | DEPOSTRY RCP | 09067D201 | 44 | 300 SH | OTHER | 01 | 200 |
| BIOTECH HOLDERS TR | DEPOSTRY RCP | 09067D201 | 59 | 400 SH | DEFINED | 05 | 400 |
| BIOTECH HOLDERS TR | DEPOSTRY RCP | 09067D201 | 33350 | 227725 SH | DEFINED | 08 | 227725 |
| BIOTECH HOLDERS TR | DEPOSTRY RCP | 09067D201 | 14645 | 100000 SH | CALL | DEFINED 08 | 100000 |
| BIOTECH HOLDERS TR | DEPOSTRY RCP | 09067D201 | 9519 | 65000 SH | PUT | DEFINED 08 | 65000 |
| BIOTECH HOLDERS TR | DEPOSTRY RCP | 09067D201 | 1011 | 6900 SH | DEFINED | 17 | 6900 |
| BIOTECH HOLDERS TR | DEPOSTRY RCP | 09067D201 | 51 | 350 SH | DEFINED | 22 | 350 |
| BIOTECH HOLDERS TR | DEPOSTRY RCP | 09067D201 | 208 | 1417 SH | OTHER | 22 | 1417 |
| BIOVAIL CORP | COM | 09067J109 | 301 | 15846 SH | DEFINED | 08 | 15846 |
| BIOVAIL CORP | COM | 09067J109 | 949 | 50000 SH | CALL | DEFINED 08 | 50000 |
| BIOVAIL CORP | COM | 09067J109 | 3371 | 177600 SH | PUT | DEFINED 08 | 177600 |
| BIOVAIL CORP | COM | 09067J109 | 144 | 7600 SH | DEFINED | 17 | 7600 |
| BIOVAIL CORP | COM | 09067J109 | 4942 | 260390 SH | DEFINED | 21 | 260390 |
| BIOVAIL CORP | COM | 09067J109 | 26 | 1395 SH | DEFINED | 22 | 1395 |
| BIOVAIL CORP | COM | 09067J109 | 8 | 400 SH | OTHER | 22 | 400 |

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|------------------------------|------------|-----------|-------|-----------|-----------------|--------|
| BIOLASE TECHNOLOGY INC | COM | 090911108 | 1367 | 101525 SH | DEFINED 05 | 101525 |
| BIOLASE TECHNOLOGY INC | COM | 090911108 | 217 | 16100 SH | DEFINED 21 | 16100 |
| BIOLASE TECHNOLOGY INC | COM | 090911108 | 61 | 4500 SH | DEFINED 22 | 3500 |
| 1000 | | | | | | |
| BIOSITE INC | COM | 090945106 | 83 | 1850 SH | DEFINED 01 | 1450 |
| 400 | | | | | | |
| BIOSITE INC | COM | 090945106 | 9 | 200 SH | OTHER 01 | |
| 200 | | | | | | |
| BIOSITE INC | COM | 090945106 | 2964 | 65725 SH | DEFINED 05 | 65725 |
| BIOSITE INC | COM | 090945106 | 235 | 5213 SH | DEFINED 08 | 5213 |
| BIOSITE INC | COM | 090945106 | 152 | 3378 SH | DEFINED 17 | 3378 |
| BIOSITE INC | COM | 090945106 | 469 | 10400 SH | DEFINED 21 | 10400 |
| BLACK & DECKER CORP | COM | 091797100 | 1065 | 17149 SH | DEFINED 01 | 17149 |
| BLACK & DECKER CORP | COM | 091797100 | 3828 | 61615 SH | OTHER 01 | 5254 |
| 56361 | | | | | | |
| BLACK & DECKER CORP | COM | 091797100 | 2252 | 36253 SH | DEFINED 05 | 36253 |
| BLACK & DECKER CORP | COM | 091797100 | 504 | 8108 SH | DEFINED 08 | 8108 |
| BLACK & DECKER CORP | COM | 091797100 | 497 | 8000 SH | DEFINED 17 | 8000 |
| BLACK & DECKER CORP | COM | 091797100 | 15533 | 250000 SH | OTHER 17 | |
| 250000 | | | | | | |
| BLACK & DECKER CORP | COM | 091797100 | 1732 | 27878 SH | DEFINED 21 | 27878 |
| BLACK & DECKER CORP | COM | 091797100 | 2453 | 39488 SH | DEFINED 22 | 30388 |
| 9100 | | | | | | |
| BLACK & DECKER CORP | COM | 091797100 | 987 | 15883 SH | OTHER 22 | 15783 |
| 100 | | | | | | |
| BLACK BOX CORP DEL | COM | 091826107 | 423 | 8950 SH | DEFINED 01 | 7450 |
| 1500 | | | | | | |
| BLACK BOX CORP DEL | COM | 091826107 | 241 | 5100 SH | OTHER 01 | |
| 5100 | | | | | | |
| BLACK BOX CORP DEL | COM | 091826107 | 3758 | 79525 SH | DEFINED 05 | 79525 |
| BLACK BOX CORP DEL | COM | 091826107 | 184 | 3900 SH | DEFINED 08 | 3900 |
| BLACK BOX CORP DEL | COM | 091826107 | 4093 | 86600 SH | DEFINED 21 | 86600 |
| BLACK BOX CORP DEL | COM | 091826107 | 158 | 3340 SH | DEFINED 22 | 3340 |
| BLACK BOX CORP DEL | COM | 091826107 | 52 | 1100 SH | OTHER 22 | 1100 |
| BLACK HILLS CORP | COM | 092113109 | 137 | 4355 SH | DEFINED 01 | 4355 |
| BLACK HILLS CORP | COM | 092113109 | 153 | 4849 SH | OTHER 01 | 3874 |
| 975 | | | | | | |
| BLACK HILLS CORP | COM | 092113109 | 2161 | 68606 SH | DEFINED 05 | 68606 |
| BLACK HILLS CORP | COM | 092113109 | 153 | 4865 SH | DEFINED 08 | 4865 |
| BLACK HILLS CORP | COM | 092113109 | 17 | 550 SH | DEFINED 22 | 550 |
| BLACKROCK INSD MUN TERM TR I | COM | 092474105 | 63 | 5815 SH | DEFINED 01 | 5815 |
| BLACKROCK INSD MUN TERM TR I | COM | 092474105 | 52 | 4834 SH | OTHER 01 | 4834 |
| BLACKROCK INSD MUN TERM TR I | COM | 092474105 | 39 | 3599 SH | OTHER 22 | 3599 |
| BLACKROCK INSD MUN INCOME TR | COM | 092479104 | 463 | 35600 SH | OTHER 22 | 35600 |
| BLACKROCK INVT QUALITY MUN T | COM | 09247D105 | 122 | 8951 SH | DEFINED 01 | 4796 |
| 4155 | | | | | | |
| BLACKROCK INVT QUALITY MUN T | COM | 09247D105 | 57 | 4170 SH | OTHER 01 | 4170 |
| BLACKROCK INCOME TR INC | COM | 09247F100 | 41 | 6000 SH | DEFINED 01 | 6000 |
| BLACKROCK INCOME TR INC | COM | 09247F100 | 64 | 9284 SH | OTHER 01 | 9284 |
| BLACKROCK INCOME TR INC | COM | 09247F100 | 2 | 273 SH | DEFINED 22 | 273 |
| BLACKROCK FL INSD MUN 2008 T | COM | 09247H106 | 215 | 14016 SH | DEFINED 01 | 14016 |
| BLACKROCK FL INSD MUN 2008 T | COM | 09247H106 | 65 | 4225 SH | OTHER 01 | 3600 |
| 625 | | | | | | |
| BLACKROCK FL INSD MUN 2008 T | COM | 09247H106 | 146 | 9500 SH | OTHER 22 | 9500 |
| BLACKROCK INSD MUN 2008 TRM | COM | 09247K109 | 96 | 5959 SH | DEFINED 01 | 5959 |
| BLACKROCK INSD MUN 2008 TRM | COM | 09247K109 | 155 | 9567 SH | OTHER 01 | 4867 |
| 4700 | | | | | | |
| BLACKROCK INSD MUN 2008 TRM | COM | 09247K109 | 40 | 2500 SH | OTHER 22 | 2500 |
| BLACKROCK MUN TARGET TERM TR | COM | 09247M105 | 39 | 3698 SH | OTHER 01 | 3698 |
| BLACKROCK MUN TARGET TERM TR | COM | 09247M105 | 78 | 7332 SH | DEFINED 22 | 7332 |
| BLACKROCK MUN TARGET TERM TR | COM | 09247M105 | 160 | 15000 SH | OTHER 22 | 15000 |
| BLACKROCK MUN INCOME TR | SH BEN INT | 09248F109 | 32 | 2500 SH | DEFINED 01 | 2500 |
| BLACKROCK MUN INCOME TR | SH BEN INT | 09248F109 | 18 | 1400 SH | OTHER 01 | 1400 |
| BLACKROCK MUN INCOME TR | SH BEN INT | 09248F109 | 51 | 4000 SH | DEFINED 22 | 4000 |
| BLACKROCK MUN INCOME TR | SH BEN INT | 09248F109 | 312 | 24598 SH | OTHER 22 | 24598 |
| BLACKROCK N J MUN INCOME TR | SH BEN INT | 09248J101 | 271 | 20300 SH | DEFINED 22 | 20300 |
| BLOCK H & R INC | COM | 093671105 | 1519 | 31865 SH | DEFINED 01 | 10370 |
| 21495 | | | | | | |
| BLOCK H & R INC | COM | 093671105 | 2676 | 56130 SH | OTHER 01 | 44660 |
| 11470 | | | | | | |
| BLOCK H & R INC | COM | 093671105 | 8930 | 187288 SH | DEFINED 05 | 144588 |
| 42700 | | | | | | |
| BLOCK H & R INC | COM | 093671105 | 935 | 19614 SH | DEFINED 08 | 19614 |
| BLOCK H & R INC | COM | 093671105 | 2556 | 53600 SH | CALL DEFINED 08 | 53600 |
| BLOCK H & R INC | COM | 093671105 | 831 | 17432 SH | DEFINED 21 | 17432 |
| BLOCK H & R INC | COM | 093671105 | 3920 | 82209 SH | DEFINED 22 | 79589 |
| 2620 | | | | | | |
| BLOCK H & R INC | COM | 093671105 | 2089 | 43823 SH | OTHER 22 | 43823 |
| BLOCKBUSTER INC | CL A | 093679108 | | 25 SH | DEFINED 01 | 25 |
| BLOCKBUSTER INC | CL A | 093679108 | 816 | 53765 SH | DEFINED 08 | 53765 |
| BLOCKBUSTER INC | CL A | 093679108 | 36 | 2400 SH | DEFINED 17 | 2400 |
| BLOCKBUSTER INC | CL A | 093679108 | 11239 | 740366 SH | OTHER 17 | |
| 740366 | | | | | | |
| BLOCKBUSTER INC | CL A | 093679108 | 5 | 335 SH | DEFINED 22 | 335 |
| BLUE CHIP VALUE FD INC | COM | 095333100 | 35 | 5333 SH | OTHER 01 | 3333 |
| 2000 | | | | | | |

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|------------------------------|---------|-----------|-------|------------|----------------|---------|
| BLUE CHIP VALUE FD INC | COM | 095333100 | 165 | 24921 SH | DEFINED 22 | 24921 |
| BLUE COAT SYSTEMS INC | COM NEW | 09534T508 | 255 | 7600 SH | DEFINED 17 | 7600 |
| BLUE COAT SYSTEMS INC | COM NEW | 09534T508 | 1 | 20 SH | DEFINED 22 | |
| 20 | | | | | | |
| BLYTH INC | COM | 09643P108 | 172 | 4984 SH | DEFINED 01 | 4984 |
| BLYTH INC | COM | 09643P108 | 4 | 125 SH | OTHER 01 | |
| 125 | | | | | | |
| BLYTH INC | COM | 09643P108 | 3334 | 96677 SH | DEFINED 05 | 96677 |
| BLYTH INC | COM | 09643P108 | 176 | 5100 SH | DEFINED 17 | 5100 |
| BLYTH INC | COM | 09643P108 | 121 | 3500 SH | OTHER 22 | 3500 |
| BOB EVANS FARMS INC | COM | 096761101 | 241 | 8800 SH | DEFINED 01 | 8800 |
| BOB EVANS FARMS INC | COM | 096761101 | 5 | 173 SH | OTHER 01 | |
| 173 | | | | | | |
| BOB EVANS FARMS INC | COM | 096761101 | 2041 | 74535 SH | DEFINED 05 | 74535 |
| BOB EVANS FARMS INC | COM | 096761101 | 75 | 2752 SH | DEFINED 08 | 2752 |
| BOB EVANS FARMS INC | COM | 096761101 | 88 | 3200 SH | DEFINED 17 | 3200 |
| BOB EVANS FARMS INC | COM | 096761101 | 2672 | 97600 SH | DEFINED 21 | 97600 |
| BOB EVANS FARMS INC | COM | 096761101 | 116 | 4250 SH | DEFINED 22 | 4250 |
| BOB EVANS FARMS INC | COM | 096761101 | 41 | 1500 SH | OTHER 22 | 1500 |
| BOCA RESORTS INC | CL A | 09688T106 | 400 | 20200 SH | DEFINED 01 | 20200 |
| BOCA RESORTS INC | CL A | 09688T106 | 3 | 159 SH | OTHER 01 | 159 |
| BOCA RESORTS INC | CL A | 09688T106 | 67 | 3400 SH | DEFINED 08 | 3400 |
| BOCA RESORTS INC | CL A | 09688T106 | 2 | 100 SH | DEFINED 22 | |
| 100 | | | | | | |
| BOEING CO | COM | 097023105 | 93205 | 1824336 SH | DEFINED 01 | 1777875 |
| 46461 | | | | | | |
| BOEING CO | COM | 097023105 | 32165 | 629569 SH | OTHER 01 | 347376 |
| 282193 | | | | | | |
| BOEING CO | COM | 097023105 | 52028 | 1018359 SH | DEFINED 05 | 1018359 |
| BOEING CO | COM | 097023105 | 7539 | 147566 SH | DEFINED 08 | 147566 |
| BOEING CO | COM | 097023105 | 2555 | 50000 SH | PUT DEFINED 08 | 50000 |
| BOEING CO | COM | 097023105 | 16 | 305 SH | DEFINED 13 | 115 |
| 190 | | | | | | |
| BOEING CO | COM | 097023105 | 10730 | 210020 SH | DEFINED 17 | 210020 |
| BOEING CO | COM | 097023105 | 1156 | 22629 SH | DEFINED 18 | |
| 22629 | | | | | | |
| BOEING CO | COM | 097023105 | 2139 | 41875 SH | DEFINED 20 | 41875 |
| BOEING CO | COM | 097023105 | 25867 | 506297 SH | DEFINED 21 | 419872 |
| 86425 | | | | | | |
| BOEING CO | COM | 097023105 | 18584 | 363746 SH | DEFINED 22 | 336217 |
| 27529 | | | | | | |
| BOEING CO | COM | 097023105 | 9832 | 192437 SH | OTHER 22 | 192037 |
| 400 | | | | | | |
| BOISE CASCADE CORP | COM | 097383103 | 629 | 16703 SH | DEFINED 01 | 16703 |
| BOISE CASCADE CORP | COM | 097383103 | 983 | 26129 SH | OTHER 01 | 15328 |
| 10801 | | | | | | |
| BOISE CASCADE CORP | COM | 097383103 | 1540 | 40915 SH | DEFINED 05 | 40915 |
| BOISE CASCADE CORP | COM | 097383103 | 5641 | 149879 SH | DEFINED 08 | 149879 |
| BOISE CASCADE CORP | COM | 097383103 | 2703 | 71819 SH | DEFINED 17 | 71819 |
| BOISE CASCADE CORP | COM | 097383103 | 52696 | 1400000 SH | OTHER 17 | |
| 1400000 | | | | | | |
| BOISE CASCADE CORP | COM | 097383103 | 14032 | 372800 SH | DEFINED 21 | 372800 |
| BOISE CASCADE CORP | COM | 097383103 | 1512 | 40166 SH | DEFINED 22 | 39866 |
| 300 | | | | | | |
| BOISE CASCADE CORP | COM | 097383103 | 98 | 2600 SH | OTHER 22 | 2600 |
| BOMBAY CO INC | COM | 097924104 | 784 | 127900 SH | DEFINED 17 | 127900 |
| BOMBAY CO INC | COM | 097924104 | 4048 | 660400 SH | DEFINED 21 | 625700 |
| 34700 | | | | | | |
| BOMBAY CO INC | COM | 097924104 | 685 | 111700 SH | DEFINED 22 | 107800 |
| 3900 | | | | | | |
| BOMBAY CO INC | COM | 097924104 | 74 | 12000 SH | OTHER 22 | 12000 |
| BONE CARE INTL INC | COM | 098072101 | 5 | 200 SH | DEFINED 01 | |
| 200 | | | | | | |
| BONE CARE INTL INC | COM | 098072101 | 4108 | 175400 SH | DEFINED 21 | 164600 |
| 10800 | | | | | | |
| BONE CARE INTL INC | COM | 098072101 | 787 | 33600 SH | DEFINED 22 | 32400 |
| 1200 | | | | | | |
| BONE CARE INTL INC | COM | 098072101 | 87 | 3700 SH | OTHER 22 | 3700 |
| BOOTS & COOTS/INTL WELL CTRL | COM NEW | 099469504 | 25 | 20000 SH | DEFINED 22 | 20000 |
| BORDERS GROUP INC | COM | 099709107 | 272 | 11590 SH | DEFINED 01 | 11590 |
| BORDERS GROUP INC | COM | 099709107 | 7 | 300 SH | OTHER 01 | |
| 300 | | | | | | |
| BORDERS GROUP INC | COM | 099709107 | 3873 | 165246 SH | DEFINED 05 | 165246 |
| BORDERS GROUP INC | COM | 099709107 | 138 | 5900 SH | DEFINED 08 | 5900 |
| BORDERS GROUP INC | COM | 099709107 | 113 | 4825 SH | DEFINED 17 | 4825 |
| BORDERS GROUP INC | COM | 099709107 | 18082 | 771400 SH | DEFINED 21 | 771400 |
| BORDERS GROUP INC | COM | 099709107 | 1607 | 68559 SH | DEFINED 22 | 68019 |
| 540 | | | | | | |
| BORDERS GROUP INC | COM | 099709107 | 130 | 5540 SH | OTHER 22 | 5540 |
| BORG WARNER INC | COM | 099724106 | 225 | 5141 SH | DEFINED 01 | 3891 |
| 1250 | | | | | | |
| BORG WARNER INC | COM | 099724106 | 213 | 4874 SH | OTHER 01 | 4324 |
| 550 | | | | | | |
| BORG WARNER INC | COM | 099724106 | 5218 | 119225 SH | DEFINED 05 | 119225 |
| BORG WARNER INC | COM | 099724106 | 419 | 9571 SH | DEFINED 08 | 9571 |
| BORG WARNER INC | COM | 099724106 | 355 | 8100 SH | DEFINED 17 | 8100 |

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|------------------------------|---------|-----------|-------|---------|----|---------|---------|---------|--------|
| BORG WARNER INC | COM | 099724106 | 13118 | 299700 | SH | DEFINED | 21 | 299700 | |
| BORG WARNER INC | COM | 099724106 | 1042 | 23810 | SH | DEFINED | 22 | 23260 | |
| 550 | | | | | | | | | |
| BORG WARNER INC | COM | 099724106 | 153 | 3500 | SH | OTHER | 22 | 3500 | |
| BORLAND SOFTWARE CORP | COM | 099849101 | 120 | 14100 | SH | DEFINED | 01 | 11575 | |
| 2525 | | | | | | | | | |
| BORLAND SOFTWARE CORP | COM | 099849101 | 2087 | 245859 | SH | DEFINED | 05 | 245859 | |
| BORLAND SOFTWARE CORP | COM | 099849101 | 637 | 75000 | SH | CALL | DEFINED | 08 | 75000 |
| BORLAND SOFTWARE CORP | COM | 099849101 | 382 | 45000 | SH | DEFINED | 21 | 45000 | |
| BORLAND SOFTWARE CORP | COM | 099849101 | 1 | 150 | SH | DEFINED | 22 | | |
| 150 | | | | | | | | | |
| BOSTON COMMUNICATIONS GROUP | COM | 100582105 | 69 | 6725 | SH | DEFINED | 01 | 2225 | |
| 4500 | | | | | | | | | |
| BOSTON COMMUNICATIONS GROUP | COM | 100582105 | 2 | 175 | SH | OTHER | 01 | | |
| 175 | | | | | | | | | |
| BOSTON COMMUNICATIONS GROUP | COM | 100582105 | 807 | 78725 | SH | DEFINED | 05 | 78725 | |
| BOSTON COMMUNICATIONS GROUP | COM | 100582105 | 33 | 3200 | SH | DEFINED | 17 | 3200 | |
| BOSTON COMMUNICATIONS GROUP | COM | 100582105 | 124 | 12100 | SH | DEFINED | 21 | 12100 | |
| BOSTON COMMUNICATIONS GROUP | COM | 100582105 | 5 | 500 | SH | DEFINED | 22 | 500 | |
| BOSTON LIFE SCIENCES INC | COM NEW | 100843408 | | 300 | SH | DEFINED | 01 | 300 | |
| BOSTON LIFE SCIENCES INC | COM NEW | 100843408 | 5 | 5000 | SH | DEFINED | 22 | 5000 | |
| BOSTON LIFE SCIENCES INC | COM NEW | 100843408 | 5 | 5000 | SH | OTHER | 22 | 5000 | |
| BOSTON PRIVATE FINL HLDGS IN | COM | 101119105 | 439 | 18942 | SH | DEFINED | 01 | 12817 | |
| 6125 | | | | | | | | | |
| BOSTON PRIVATE FINL HLDGS IN | COM | 101119105 | 2 | 75 | SH | OTHER | 01 | | |
| 75 | | | | | | | | | |
| BOSTON PRIVATE FINL HLDGS IN | COM | 101119105 | 6903 | 298077 | SH | DEFINED | 05 | 298077 | |
| BOSTON PRIVATE FINL HLDGS IN | COM | 101119105 | 97 | 4200 | SH | DEFINED | 17 | 4200 | |
| BOSTON PRIVATE FINL HLDGS IN | COM | 101119105 | 4398 | 189900 | SH | DEFINED | 21 | 180200 | |
| 9700 | | | | | | | | | |
| BOSTON PRIVATE FINL HLDGS IN | COM | 101119105 | 813 | 35100 | SH | DEFINED | 22 | 34000 | |
| 1100 | | | | | | | | | |
| BOSTON PRIVATE FINL HLDGS IN | COM | 101119105 | 83 | 3600 | SH | OTHER | 22 | 3600 | |
| BOSTON PROPERTIES INC | COM | 101121101 | 7634 | 152440 | SH | DEFINED | 01 | 148300 | |
| 4140 | | | | | | | | | |
| BOSTON PROPERTIES INC | COM | 101121101 | 840 | 16780 | SH | OTHER | 01 | 16050 | |
| 730 | | | | | | | | | |
| BOSTON PROPERTIES INC | COM | 101121101 | 15780 | 315101 | SH | DEFINED | 05 | 315101 | |
| BOSTON PROPERTIES INC | COM | 101121101 | 1826 | 36470 | SH | DEFINED | 08 | 36470 | |
| BOSTON PROPERTIES INC | COM | 101121101 | 2444 | 48802 | SH | DEFINED | 17 | 48802 | |
| BOSTON PROPERTIES INC | COM | 101121101 | 12359 | 246785 | SH | DEFINED | 21 | 246385 | |
| 400 | | | | | | | | | |
| BOSTON PROPERTIES INC | COM | 101121101 | 2444 | 48800 | SH | DEFINED | 22 | 32955 | |
| 15845 | | | | | | | | | |
| BOSTON PROPERTIES INC | COM | 101121101 | 742 | 14815 | SH | OTHER | 22 | 14815 | |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 5229 | 122171 | SH | DEFINED | 01 | 89021 | |
| 33150 | | | | | | | | | |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 2549 | 59563 | SH | OTHER | 01 | 36443 | |
| 23120 | | | | | | | | | |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 21341 | 498625 | SH | DEFINED | 05 | 410025 | |
| 88600 | | | | | | | | | |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 5063 | 118301 | SH | DEFINED | 08 | 118301 | |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 10512 | 245600 | SH | CALL | DEFINED | 08 | 245600 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 18254 | 426500 | SH | PUT | DEFINED | 08 | 426500 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 1021 | 23855 | SH | DEFINED | 17 | 23855 | |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 2912 | 68030 | SH | DEFINED | 20 | 68030 | |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 56474 | 1319488 | SH | DEFINED | 21 | 1214663 | |
| 104825 | | | | | | | | | |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 11647 | 272132 | SH | DEFINED | 22 | 200332 | |
| 71800 | | | | | | | | | |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 3168 | 74010 | SH | OTHER | 22 | 73110 | |
| 900 | | | | | | | | | |
| BOWATER INC | COM | 102183100 | 340 | 8170 | SH | DEFINED | 01 | 8170 | |
| BOWATER INC | COM | 102183100 | 499 | 12000 | SH | OTHER | 01 | 600 | |
| 11400 | | | | | | | | | |
| BOWATER INC | COM | 102183100 | 4921 | 118333 | SH | DEFINED | 05 | 118333 | |
| BOWATER INC | COM | 102183100 | 2096 | 50387 | SH | DEFINED | 08 | 50387 | |
| BOWATER INC | COM | 102183100 | 51599 | 1240655 | SH | DEFINED | 21 | 1239655 | |
| 1000 | | | | | | | | | |
| BOWATER INC | COM | 102183100 | 17234 | 414378 | SH | DEFINED | 22 | 388921 | |
| 25457 | | | | | | | | | |
| BOWATER INC | COM | 102183100 | 3159 | 75966 | SH | OTHER | 22 | 75866 | |
| 100 | | | | | | | | | |
| BOWNE & CO INC | COM | 103043105 | 92 | 5800 | SH | DEFINED | 01 | 5800 | |
| BOWNE & CO INC | COM | 103043105 | 4 | 265 | SH | OTHER | 01 | 240 | |
| 25 | | | | | | | | | |
| BOWNE & CO INC | COM | 103043105 | 2323 | 146590 | SH | DEFINED | 05 | 146590 | |
| BOWNE & CO INC | COM | 103043105 | 368 | 23200 | SH | DEFINED | 21 | 23200 | |
| BOYD GAMING CORP | COM | 103304101 | 339 | 12750 | SH | DEFINED | 01 | 11225 | |
| 625 | | | | | | | | | |
| 900 | | | | | | | | | |
| BOYD GAMING CORP | COM | 103304101 | 24 | 900 | SH | OTHER | 01 | | |
| 900 | | | | | | | | | |
| BOYD GAMING CORP | COM | 103304101 | 7844 | 295233 | SH | DEFINED | 05 | 295233 | |
| BOYD GAMING CORP | COM | 103304101 | 82 | 3100 | SH | DEFINED | 08 | 3100 | |
| BOYD GAMING CORP | COM | 103304101 | 808 | 30400 | SH | DEFINED | 17 | 30400 | |
| BOYD GAMING CORP | COM | 103304101 | 13 | 500 | SH | DEFINED | 22 | 500 | |

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|------------------------------|--------------|-----------|--------|----------|-----|------------|----------|
| BOYKIN LODGING CO | COM | 103430104 | 6 | 800 | SH | DEFINED 01 | 800 |
| BOYKIN LODGING CO | COM | 103430104 | 56 | 7300 | SH | DEFINED 17 | 7300 |
| BOYKIN LODGING CO | COM | 103430104 | 2391 | 312600 | SH | DEFINED 21 | 312600 |
| BOYKIN LODGING CO | COM | 103430104 | 104 | 13550 | SH | DEFINED 22 | 13550 |
| BOYKIN LODGING CO | COM | 103430104 | 36 | 4700 | SH | OTHER 22 | 4700 |
| BRADLEY PHARMACEUTICALS INC | COM | 104576103 | 1 | 25 | SH | DEFINED 01 | 25 |
| BRADLEY PHARMACEUTICALS INC | COM | 104576103 | 411 | 14736 | SH | DEFINED 08 | 14736 |
| BRADLEY PHARMACEUTICALS INC | COM | 104576103 | 99 | 3553 | SH | DEFINED 17 | 3553 |
| BRADLEY PHARMACEUTICALS INC | COM | 104576103 | 321 | 11500 | SH | OTHER 22 | |
| 11500 | | | | | | | |
| BRADY CORP | CL A | 104674106 | 17868 | 387595 | SH | DEFINED 01 | 381695 |
| 5900 | | | | | | | |
| BRADY CORP | CL A | 104674106 | 50 | 1075 | SH | OTHER 01 | |
| 1075 | | | | | | | |
| BRADY CORP | CL A | 104674106 | 4925 | 106825 | SH | DEFINED 05 | 106825 |
| BRADY CORP | CL A | 104674106 | 143 | 3100 | SH | DEFINED 08 | 3100 |
| BRADY CORP | CL A | 104674106 | 728 | 15800 | SH | DEFINED 21 | 15800 |
| BRANDYWINE RLTY TR | SH BEN INT N | 105368203 | 620 | 22817 | SH | DEFINED 01 | 22817 |
| BRANDYWINE RLTY TR | SH BEN INT N | 105368203 | 338 | 12446 | SH | DEFINED 08 | 12446 |
| BRANDYWINE RLTY TR | SH BEN INT N | 105368203 | 49 | 1800 | SH | DEFINED 17 | 1800 |
| BRANDYWINE RLTY TR | SH BEN INT N | 105368203 | 3263 | 120000 | SH | DEFINED 21 | 120000 |
| BRANDYWINE RLTY TR | SH BEN INT N | 105368203 | 120 | 4409 | SH | DEFINED 22 | 4409 |
| BRANDYWINE RLTY TR | SH BEN INT N | 105368203 | 71 | 2600 | SH | OTHER 22 | 2600 |
| BRASCAN CORP | CL A LTD VT | 10549P606 | 70 | 2475 | SH | DEFINED 01 | 2475 |
| BRASCAN CORP | CL A LTD VT | 10549P606 | 179 | 6345 | SH | OTHER 01 | 645 |
| 5700 | | | | | | | |
| BRASCAN CORP | CL A LTD VT | 10549P606 | 97 | 3450 | SH | DEFINED 17 | 3450 |
| BRASCAN CORP | CL A LTD VT | 10549P606 | 139 | 4933 | SH | DEFINED 22 | 4933 |
| BRASIL TELECOM PARTICIPACOES | SPON ADR PFD | 105530109 | 12 | 401 | SH | DEFINED 01 | 401 |
| BRASIL TELECOM PARTICIPACOES | SPON ADR PFD | 105530109 | 2447 | 79700 | SH | DEFINED 21 | 79700 |
| BRIGGS & STRATTON CORP | COM | 109043109 | 1303 | 14753 | SH | DEFINED 01 | 6353 |
| 8400 | | | | | | | |
| BRIGGS & STRATTON CORP | COM | 109043109 | 350 | 3959 | SH | OTHER 01 | |
| 3959 | | | | | | | |
| BRIGGS & STRATTON CORP | COM | 109043109 | 9482 | 107325 | SH | DEFINED 05 | 107325 |
| BRIGGS & STRATTON CORP | COM | 109043109 | 618 | 6996 | SH | DEFINED 08 | 6996 |
| BRIGGS & STRATTON CORP | COM | 109043109 | 191 | 2165 | SH | DEFINED 17 | 2165 |
| BRIGGS & STRATTON CORP | COM | 109043109 | 6927 | 78400 | SH | DEFINED 21 | 78400 |
| BRIGGS & STRATTON CORP | COM | 109043109 | 285 | 3230 | SH | DEFINED 22 | 3230 |
| BRIGGS & STRATTON CORP | COM | 109043109 | 256 | 2900 | SH | OTHER 22 | 2900 |
| BRIGHAM EXPLORATION CO | COM | 109178103 | 2047 | 222542 | SH | DEFINED 05 | 222542 |
| BRIGHAM EXPLORATION CO | COM | 109178103 | 172 | 18700 | SH | DEFINED 17 | 18700 |
| BRIGHTPOINT INC | COM NEW | 109473405 | 207 | 15100 | SH | DEFINED 17 | 15100 |
| BRIGHTPOINT INC | COM NEW | 109473405 | 739 | 53900 | SH | DEFINED 21 | 53900 |
| BRIGHTPOINT INC | COM NEW | 109473405 | 11 | 780 | SH | DEFINED 22 | 780 |
| BRIGHTPOINT INC | COM NEW | 109473405 | 1 | 100 | SH | OTHER 22 | 100 |
| BRINKER INTL INC | COM | 109641100 | 390 | 11440 | SH | DEFINED 01 | 11440 |
| BRINKER INTL INC | COM | 109641100 | 40 | 1175 | SH | OTHER 01 | 675 |
| 500 | | | | | | | |
| BRINKER INTL INC | COM | 109641100 | 12754 | 373801 | SH | DEFINED 05 | 373801 |
| BRINKER INTL INC | COM | 109641100 | 705 | 20661 | SH | DEFINED 08 | 20661 |
| BRINKER INTL INC | COM | 109641100 | 10 | 300 | SH | DEFINED 17 | 300 |
| BRINKER INTL INC | COM | 109641100 | 252 | 7400 | SH | DEFINED 18 | |
| 7400 | | | | | | | |
| BRINKER INTL INC | COM | 109641100 | 21593 | 632850 | SH | DEFINED 21 | 632850 |
| BRINKER INTL INC | COM | 109641100 | 2162 | 63370 | SH | DEFINED 22 | 62920 |
| 450 | | | | | | | |
| BRINKER INTL INC | COM | 109641100 | 169 | 4950 | SH | OTHER 22 | 4950 |
| BRINKER INTL INC | DBC | 109641AC4 | 4985 | 7567000 | PRN | DEFINED 08 | 7567000 |
| BRINKS CO | COM | 109696104 | 4116 | 120166 | SH | DEFINED 05 | 120166 |
| BRINKS CO | COM | 109696104 | 199 | 5804 | SH | DEFINED 08 | 5804 |
| BRINKS CO | COM | 109696104 | 31575 | 921900 | SH | DEFINED 21 | 921900 |
| BRINKS CO | COM | 109696104 | 3003 | 87686 | SH | DEFINED 22 | 87081 |
| 605 | | | | | | | |
| BRINKS CO | COM | 109696104 | 950 | 27733 | SH | OTHER 22 | 27733 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 385596 | 15738611 | SH | DEFINED 01 | 15437669 |
| 300942 | | | | | | | |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 213927 | 8731731 | SH | OTHER 01 | 1934171 |
| 6797560 | | | | | | | |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 57909 | 2363651 | SH | DEFINED 05 | 1994851 |
| 368800 | | | | | | | |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 7176 | 292890 | SH | DEFINED 08 | 292890 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 10522 | 429480 | SH | DEFINED 17 | 429480 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 32253 | 1316444 | SH | DEFINED 21 | 1303044 |
| 13400 | | | | | | | |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 77358 | 3157474 | SH | DEFINED 22 | 2887355 |
| 270119 | | | | | | | |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 57205 | 2334907 | SH | OTHER 22 | 2333607 |
| 1300 | | | | | | | |
| BRISTOL WEST HLDGS INC | COM | 11037M105 | 1423 | 78203 | SH | DEFINED 05 | 78203 |
| BRISTOL WEST HLDGS INC | COM | 11037M105 | 131 | 7200 | SH | DEFINED 17 | 7200 |
| BRISTOL WEST HLDGS INC | COM | 11037M105 | 6594 | 362500 | SH | DEFINED 21 | 362500 |
| BRISTOL WEST HLDGS INC | COM | 11037M105 | 1650 | 90700 | SH | DEFINED 22 | 83293 |
| 7407 | | | | | | | |
| BROADCOM CORP | CL A | 111320107 | 1194 | 25630 | SH | DEFINED 01 | 23950 |
| 1680 | | | | | | | |

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| BROADCOM CORP 1460 | CL A | | 111320107 | 322 | 6915 SH | OTHER | 01 | 5455 | |
| BROADCOM CORP | CL A | | 111320107 | 6353 | 136332 SH | DEFINED | 05 | 136332 | |
| BROADCOM CORP | CL A | | 111320107 | 6044 | 129709 SH | DEFINED | 08 | 129709 | |
| BROADCOM CORP | CL A | | 111320107 | 2330 | 50000 SH | PUT | DEFINED | 08 | 50000 |
| BROADCOM CORP | CL A | | 111320107 | 2188 | 46948 SH | DEFINED | 17 | 46948 | |
| BROADCOM CORP | CL A | | 111320107 | 2296 | 49280 SH | DEFINED | 20 | 49280 | |
| BROADCOM CORP 99775 | CL A | | 111320107 | 30375 | 651816 SH | DEFINED | 21 | 552041 | |
| BROADCOM CORP 8830 | CL A | | 111320107 | 2450 | 52583 SH | DEFINED | 22 | 43753 | |
| BROADCOM CORP | CL A | | 111320107 | 22 | 470 SH | OTHER | 22 | 470 | |
| BROCADE COMMUNICATIONS SYS I | COM | | 111621108 | 61 | 10225 SH | DEFINED | 01 | 10225 | |
| BROCADE COMMUNICATIONS SYS I | COM | | 111621108 | 4 | 700 SH | OTHER | 01 | 700 | |
| BROCADE COMMUNICATIONS SYS I | COM | | 111621108 | 351 | 58709 SH | DEFINED | 08 | 58709 | |
| BROCADE COMMUNICATIONS SYS I | COM | | 111621108 | 245 | 41000 SH | DEFINED | 17 | 41000 | |
| BROCADE COMMUNICATIONS SYS I 560 | COM | | 111621108 | 19 | 3150 SH | DEFINED | 22 | 2590 | |
| BROCADE COMMUNICATIONS SYS I | COM | | 111621108 | 9 | 1500 SH | OTHER | 22 | 1500 | |
| BROCADE COMMUNICATIONS SYS I | NOTE | 2.000% | 111621AB4 | 1448 | 1600000 PRN | DEFINED | 17 | 1600000 | |
| BROOKFIELD PPTYS CORP | COM | | 112900105 | 12713 | 442200 SH | DEFINED | 21 | 442200 | |
| BROOKFIELD PPTYS CORP 3400 | COM | | 112900105 | 897 | 31200 SH | DEFINED | 22 | 27800 | |
| BROOKLINE BANCORP INC DEL | COM | | 11373M107 | 3775 | 257325 SH | DEFINED | 05 | 257325 | |
| BROOKLINE BANCORP INC DEL | COM | | 11373M107 | 69 | 4700 SH | DEFINED | 08 | 4700 | |
| BROOKLINE BANCORP INC DEL | COM | | 11373M107 | 574 | 39100 SH | DEFINED | 21 | 39100 | |
| BROOKLINE BANCORP INC DEL 1000 | COM | | 11373M107 | 101 | 6870 SH | DEFINED | 22 | 5870 | |
| BROOKLINE BANCORP INC DEL | COM | | 11373M107 | 101 | 6853 SH | OTHER | 22 | 6853 | |
| BROOKS AUTOMATION INC | COM | | 114340102 | 3972 | 197125 SH | DEFINED | 05 | 197125 | |
| BROOKS AUTOMATION INC | COM | | 114340102 | 108 | 5380 SH | DEFINED | 08 | 5380 | |
| BROOKS AUTOMATION INC | COM | | 114340102 | 276 | 13674 SH | DEFINED | 17 | 13674 | |
| BROOKS AUTOMATION INC 21100 | COM | | 114340102 | 5817 | 288700 SH | DEFINED | 21 | 267600 | |
| BROOKS AUTOMATION INC 1800 | COM | | 114340102 | 1084 | 53812 SH | DEFINED | 22 | 52012 | |
| BROOKS AUTOMATION INC | COM | | 114340102 | 109 | 5400 SH | OTHER | 22 | 5400 | |
| BROOKTROUT INC 7800 | COM | | 114580103 | 115 | 10650 SH | DEFINED | 01 | 2850 | |
| BROOKTROUT INC 200 | COM | | 114580103 | 2 | 200 SH | OTHER | 01 | | |
| BROOKTROUT INC | COM | | 114580103 | 809 | 74775 SH | DEFINED | 05 | 74775 | |
| BROOKTROUT INC | COM | | 114580103 | 94 | 8700 SH | DEFINED | 21 | 8700 | |
| BROOKTROUT INC | COM | | 114580103 | 3 | 279 SH | OTHER | 22 | 279 | |
| BROWN & BROWN INC 4070 | COM | | 115236101 | 398 | 9240 SH | DEFINED | 01 | 5170 | |
| BROWN & BROWN INC | COM | | 115236101 | 122 | 2825 SH | OTHER | 01 | 2825 | |
| BROWN & BROWN INC | COM | | 115236101 | 6285 | 145835 SH | DEFINED | 05 | 145835 | |
| BROWN & BROWN INC | COM | | 115236101 | 249 | 5775 SH | DEFINED | 08 | 5775 | |
| BROWN & BROWN INC | COM | | 115236101 | 3 | 60 SH | DEFINED | 22 | 60 | |
| BROWN FORMAN CORP | CL A | | 115637100 | 2179 | 45350 SH | DEFINED | 01 | 45350 | |
| BROWN FORMAN CORP 55 | CL A | | 115637100 | 213 | 4441 SH | OTHER | 01 | 4386 | |
| BROWN FORMAN CORP | CL A | | 115637100 | 31 | 652 SH | DEFINED | 05 | 652 | |
| BROWN FORMAN CORP | CL B | | 115637209 | 2471 | 51181 SH | DEFINED | 01 | 51181 | |
| BROWN FORMAN CORP | CL B | | 115637209 | 2731 | 56577 SH | DEFINED | 05 | 56577 | |
| BROWN FORMAN CORP | CL B | | 115637209 | 804 | 16647 SH | DEFINED | 08 | 16647 | |
| BROWN FORMAN CORP | CL B | | 115637209 | 592 | 12262 SH | DEFINED | 21 | 12262 | |
| BROWN FORMAN CORP 1650 | CL B | | 115637209 | 320 | 6620 SH | DEFINED | 22 | 4970 | |
| BROWN FORMAN CORP | CL B | | 115637209 | 357 | 7400 SH | OTHER | 22 | 7400 | |
| BROWN SHOE INC NEW 8267 | COM | | 115736100 | 678 | 16570 SH | DEFINED | 01 | 8303 | |
| BROWN SHOE INC NEW 23207 | COM | | 115736100 | 950 | 23207 SH | OTHER | 01 | | |
| BROWN SHOE INC NEW | COM | | 115736100 | 3669 | 89650 SH | DEFINED | 05 | 89650 | |
| BROWN SHOE INC NEW | COM | | 115736100 | 569 | 13900 SH | DEFINED | 17 | 13900 | |
| BROWN SHOE INC NEW | COM | | 115736100 | 491 | 12000 SH | DEFINED | 21 | 12000 | |
| BRUNSWICK CORP 2600 | COM | | 117043109 | 614 | 15052 SH | DEFINED | 01 | 12452 | |
| BRUNSWICK CORP 70 | COM | | 117043109 | 3 | 70 SH | OTHER | 01 | | |
| BRUNSWICK CORP | COM | | 117043109 | 2653 | 65030 SH | DEFINED | 05 | 65030 | |
| BRUNSWICK CORP | COM | | 117043109 | 294 | 7204 SH | DEFINED | 08 | 7204 | |
| BRUNSWICK CORP | COM | | 117043109 | 101 | 2475 SH | DEFINED | 17 | 2475 | |
| BRUNSWICK CORP | COM | | 117043109 | 393 | 9630 SH | DEFINED | 20 | 9630 | |
| BRUNSWICK CORP | COM | | 117043109 | 14621 | 358351 SH | DEFINED | 21 | 358351 | |
| BRUNSWICK CORP 12430 | COM | | 117043109 | 1678 | 41117 SH | DEFINED | 22 | 28687 | |
| BRUNSWICK CORP | COM | | 117043109 | 10 | 240 SH | OTHER | 22 | 240 | |
| BRUSH ENGINEERED MATLS INC 11500 | COM | | 117421107 | 310 | 16400 SH | DEFINED | 01 | 4900 | |
| BRUSH ENGINEERED MATLS INC 100 | COM | | 117421107 | 2 | 100 SH | OTHER | 01 | | |
| BRUSH ENGINEERED MATLS INC | COM | | 117421107 | 1516 | 80225 SH | DEFINED | 05 | 80225 | |
| BRUSH ENGINEERED MATLS INC | COM | | 117421107 | 3444 | 182200 SH | DEFINED | 21 | 182200 | |

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| BRUSH ENGINEERED MATLS INC 3409 | COM | 117421107 | 798 | 42200 SH | DEFINED 22 | 38791 |
| BRUSH ENGINEERED MATLS INC | COM | 117421107 | 21 | 1118 SH | OTHER 22 | 1118 |
| BRYN MAWR BK CORP | COM | 117665109 | 37 | 1616 SH | DEFINED 17 | 1616 |
| BRYN MAWR BK CORP | COM | 117665109 | 4442 | 195870 SH | DEFINED 21 | 195870 |
| BRYN MAWR BK CORP 960 | COM | 117665109 | 242 | 10654 SH | DEFINED 22 | 9694 |
| BRYN MAWR BK CORP | COM | 117665109 | 85 | 3760 SH | OTHER 22 | 3760 |
| BUCA INC | COM | 117769109 | 11 | 2000 SH | DEFINED 01 | 2000 |
| BUCA INC | COM | 117769109 | 5379 | 1009100 SH | DEFINED 21 | 1009100 |
| BUCA INC | COM | 117769109 | 86 | 16100 SH | DEFINED 22 | 16100 |
| BUCA INC | COM | 117769109 | 33 | 6200 SH | OTHER 22 | 6200 |
| BUCKEYE PARTNERS L P | UNIT LTD PAR | 118230101 | 294 | 7250 SH | DEFINED 01 | 7250 |
| BUCKEYE PARTNERS L P 9875 | UNIT LTD PAR | 118230101 | 843 | 20800 SH | OTHER 01 | 10925 |
| BUCKEYE PARTNERS L P 3800 | UNIT LTD PAR | 118230101 | 631 | 15555 SH | DEFINED 22 | 11755 |
| BUCKEYE PARTNERS L P | UNIT LTD PAR | 118230101 | 653 | 16100 SH | OTHER 22 | 16100 |
| BUCKEYE TECHNOLOGIES INC 9500 | COM | 118255108 | 163 | 14150 SH | DEFINED 01 | 4650 |
| BUCKEYE TECHNOLOGIES INC 625 | COM | 118255108 | 7 | 625 SH | OTHER 01 | |
| BUCKEYE TECHNOLOGIES INC | COM | 118255108 | 1919 | 166875 SH | DEFINED 05 | 166875 |
| BUCKEYE TECHNOLOGIES INC 7300 | COM | 118255108 | 4284 | 372500 SH | DEFINED 21 | 365200 |
| BUCKEYE TECHNOLOGIES INC 12000 | COM | 118255108 | 1718 | 149400 SH | DEFINED 22 | 137400 |
| BUCKLE INC | COM | 118440106 | 59 | 2100 SH | DEFINED 08 | 2100 |
| BUCKLE INC | COM | 118440106 | 79 | 2800 SH | DEFINED 17 | 2800 |
| BUCKLE INC 4000 | COM | 118440106 | 16235 | 574700 SH | DEFINED 21 | 570700 |
| BUCKLE INC 8600 | COM | 118440106 | 3201 | 113300 SH | DEFINED 22 | 104700 |
| BUILDING MATLS HLDG CORP 3300 | COM | 120113105 | 98 | 5175 SH | DEFINED 01 | 1875 |
| BUILDING MATLS HLDG CORP 1125 | COM | 120113105 | 21 | 1125 SH | OTHER 01 | |
| BUILDING MATLS HLDG CORP | COM | 120113105 | 1102 | 58225 SH | DEFINED 05 | 58225 |
| BUILDING MATLS HLDG CORP | COM | 120113105 | 38 | 2000 SH | DEFINED 17 | 2000 |
| BUILDING MATLS HLDG CORP | COM | 120113105 | 2121 | 112043 SH | DEFINED 21 | 112043 |
| BUILDING MATLS HLDG CORP | COM | 120113105 | 84 | 4450 SH | DEFINED 22 | 4450 |
| BUILDING MATLS HLDG CORP | COM | 120113105 | 28 | 1500 SH | OTHER 22 | 1500 |
| BURLINGTON COAT FACTORY 3900 | COM | 121579106 | 165 | 8570 SH | DEFINED 01 | 4670 |
| BURLINGTON COAT FACTORY | COM | 121579106 | 3714 | 192450 SH | DEFINED 05 | 192450 |
| BURLINGTON COAT FACTORY | COM | 121579106 | 21 | 1100 SH | DEFINED 08 | 1100 |
| BURLINGTON COAT FACTORY | COM | 121579106 | 571 | 29600 SH | DEFINED 21 | 29600 |
| BURLINGTON NORTHN SANTA FE C 4769 | COM | 12189T104 | 8175 | 233106 SH | DEFINED 01 | 228337 |
| BURLINGTON NORTHN SANTA FE C 140631 | COM | 12189T104 | 8059 | 229793 SH | OTHER 01 | 89162 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 6097 | 173845 SH | DEFINED 05 | 173845 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 1034 | 29474 SH | DEFINED 08 | 29474 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 224 | 6400 SH | DEFINED 17 | 6400 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 1406 | 40089 SH | DEFINED 21 | 40089 |
| BURLINGTON NORTHN SANTA FE C 11289 | COM | 12189T104 | 11188 | 319008 SH | DEFINED 22 | 307719 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 2600 | 74151 SH | OTHER 22 | 74151 |
| BURLINGTON RES INC 43386 | COM | 122014103 | 6881 | 190180 SH | DEFINED 01 | 146794 |
| BURLINGTON RES INC 78098 | COM | 122014103 | 4663 | 128890 SH | OTHER 01 | 50792 |
| BURLINGTON RES INC | COM | 122014103 | 6971 | 192670 SH | DEFINED 05 | 192670 |
| BURLINGTON RES INC | COM | 122014103 | 2239 | 61875 SH | DEFINED 08 | 61875 |
| BURLINGTON RES INC | COM | 122014103 | 54 | 1500 SH | DEFINED 17 | 1500 |
| BURLINGTON RES INC 173000 | COM | 122014103 | 6259 | 173000 SH | DEFINED 18 | |
| BURLINGTON RES INC | COM | 122014103 | 529 | 14620 SH | DEFINED 20 | 14620 |
| BURLINGTON RES INC 28940 | COM | 122014103 | 5572 | 154001 SH | DEFINED 21 | 125061 |
| BURLINGTON RES INC 6345 | COM | 122014103 | 2603 | 71933 SH | DEFINED 22 | 65588 |
| BURLINGTON RES INC | COM | 122014103 | 2052 | 56704 SH | OTHER 22 | 56704 |
| C&D TECHNOLOGIES INC 13200 200 | COM | 124661109 | 315 | 17650 SH | DEFINED 01 | 4250 |
| C&D TECHNOLOGIES INC 200 | COM | 124661109 | 4 | 200 SH | OTHER 01 | |
| C&D TECHNOLOGIES INC | COM | 124661109 | 2106 | 118125 SH | DEFINED 05 | 118125 |
| C&D TECHNOLOGIES INC | COM | 124661109 | 118 | 6600 SH | DEFINED 17 | 6600 |
| C&D TECHNOLOGIES INC | COM | 124661109 | 3493 | 195900 SH | DEFINED 21 | 195900 |
| C&D TECHNOLOGIES INC | COM | 124661109 | 137 | 7680 SH | DEFINED 22 | 7680 |
| C&D TECHNOLOGIES INC | COM | 124661109 | 48 | 2700 SH | OTHER 22 | 2700 |
| CB BANCSHARES INC HAWAII | COM | 124785106 | 1411 | 15247 SH | DEFINED 17 | 15247 |
| CBL & ASSOC PPTYS INC | COM | 124830100 | 2 | 30 SH | DEFINED 01 | 30 |
| CBL & ASSOC PPTYS INC 6200 | COM | 124830100 | 356 | 6468 SH | OTHER 01 | 268 |

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| CBL & ASSOC PPTYS INC | COM | 124830100 | 625 | 11361 SH | DEFINED 08 | 11361 |
| CBL & ASSOC PPTYS INC | COM | 124830100 | 259 | 4700 SH | DEFINED 17 | 4700 |
| CBRL GROUP INC | COM | 12489V106 | 250 | 8115 SH | DEFINED 01 | 8115 |
| CBRL GROUP INC | COM | 12489V106 | 70 | 2255 SH | OTHER 01 | 300 |
| 1955 | | | | | | |
| CBRL GROUP INC | COM | 12489V106 | 3182 | 103133 SH | DEFINED 05 | 103133 |
| CBRL GROUP INC | COM | 12489V106 | 988 | 32022 SH | DEFINED 08 | 32022 |
| CBRL GROUP INC | COM | 12489V106 | 201 | 6500 SH | DEFINED 17 | 6500 |
| CBRL GROUP INC | COM | 12489V106 | 11674 | 378400 SH | DEFINED 21 | 365100 |
| 13300 | | | | | | |
| CBRL GROUP INC | COM | 12489V106 | 455 | 14750 SH | DEFINED 22 | 2200 |
| 12550 | | | | | | |
| CBRL GROUP INC | COM | 12489V106 | 22 | 700 SH | OTHER 22 | 700 |
| C COR NET CORP | COM | 125010108 | 475 | 46125 SH | DEFINED 01 | 17675 |
| 28450 | | | | | | |
| C COR NET CORP | COM | 125010108 | 2 | 175 SH | OTHER 01 | |
| 175 | | | | | | |
| C COR NET CORP | COM | 125010108 | 4785 | 464999 SH | DEFINED 05 | 464999 |
| C COR NET CORP | COM | 125010108 | 891 | 86551 SH | DEFINED 08 | 86551 |
| C COR NET CORP | COM | 125010108 | 154 | 15000 SH | DEFINED 17 | 15000 |
| C COR NET CORP | COM | 125010108 | 293 | 28500 SH | DEFINED 21 | 28500 |
| C D I CORP | COM | 125071100 | 144 | 4175 SH | DEFINED 01 | 1275 |
| 2900 | | | | | | |
| C D I CORP | COM | 125071100 | 18 | 525 SH | OTHER 01 | |
| 525 | | | | | | |
| C D I CORP | COM | 125071100 | 2920 | 84400 SH | DEFINED 05 | 84400 |
| C D I CORP | COM | 125071100 | 111 | 3200 SH | DEFINED 17 | 3200 |
| C D I CORP | COM | 125071100 | 450 | 13000 SH | DEFINED 21 | 13000 |
| C D W CORP | COM | 12512N105 | 19633 | 307917 SH | DEFINED 05 | 307917 |
| C D W CORP | COM | 12512N105 | 118 | 1850 SH | DEFINED 08 | 1850 |
| C D W CORP | COM | 12512N105 | 10 | 159 SH | DEFINED 17 | 159 |
| C D W CORP | COM | 12512N105 | 1167 | 18300 SH | DEFINED 20 | 18300 |
| C D W CORP | COM | 12512N105 | 14400 | 225845 SH | DEFINED 21 | 225545 |
| 300 | | | | | | |
| C D W CORP | COM | 12512N105 | 1288 | 20205 SH | DEFINED 22 | 3430 |
| 16775 | | | | | | |
| C D W CORP | COM | 12512N105 | 740 | 11610 SH | OTHER 22 | 11610 |
| CEC ENTMT INC | COM | 125137109 | 891 | 30187 SH | DEFINED 01 | 6787 |
| 23400 | | | | | | |
| CEC ENTMT INC | COM | 125137109 | 5321 | 180325 SH | DEFINED 05 | 180325 |
| CEC ENTMT INC | COM | 125137109 | 103 | 3500 SH | DEFINED 08 | 3500 |
| CEC ENTMT INC | COM | 125137109 | 65 | 2200 SH | DEFINED 17 | 2200 |
| CEC ENTMT INC | COM | 125137109 | 9784 | 331557 SH | DEFINED 21 | 327396 |
| 4161 | | | | | | |
| CEC ENTMT INC | COM | 125137109 | 2713 | 91938 SH | DEFINED 22 | 82038 |
| 9900 | | | | | | |
| CH ENERGY GROUP INC | COM | 12541M102 | 103 | 2225 SH | DEFINED 01 | 2225 |
| CH ENERGY GROUP INC | COM | 12541M102 | 117 | 2525 SH | OTHER 01 | 825 |
| 1700 | | | | | | |
| CH ENERGY GROUP INC | COM | 12541M102 | 3064 | 65975 SH | DEFINED 05 | 65975 |
| CH ENERGY GROUP INC | COM | 12541M102 | 6831 | 147100 SH | DEFINED 21 | 147100 |
| CH ENERGY GROUP INC | COM | 12541M102 | 472 | 10154 SH | DEFINED 22 | 9954 |
| 200 | | | | | | |
| CH ENERGY GROUP INC | COM | 12541M102 | 192 | 4140 SH | OTHER 22 | 4140 |
| C H ROBINSON WORLDWIDE INC | COM | 12541W100 | 292 | 6375 SH | DEFINED 01 | 6375 |
| C H ROBINSON WORLDWIDE INC | COM | 12541W100 | 17 | 360 SH | OTHER 01 | 60 |
| 300 | | | | | | |
| C H ROBINSON WORLDWIDE INC | COM | 12541W100 | 8312 | 181332 SH | DEFINED 05 | 181332 |
| C H ROBINSON WORLDWIDE INC | COM | 12541W100 | 87 | 1888 SH | DEFINED 08 | 1888 |
| C H ROBINSON WORLDWIDE INC | COM | 12541W100 | 151 | 3300 SH | DEFINED 17 | 3300 |
| C H ROBINSON WORLDWIDE INC | COM | 12541W100 | 69 | 1500 SH | OTHER 22 | |
| 1500 | | | | | | |
| CIGNA CORP | COM | 125509109 | 4524 | 65752 SH | DEFINED 01 | 58630 |
| 7122 | | | | | | |
| CIGNA CORP | COM | 125509109 | 6496 | 94408 SH | OTHER 01 | 40782 |
| 53626 | | | | | | |
| CIGNA CORP | COM | 125509109 | 4720 | 68598 SH | DEFINED 05 | 68598 |
| CIGNA CORP | COM | 125509109 | 4410 | 64094 SH | DEFINED 08 | 64094 |
| CIGNA CORP | COM | 125509109 | 217 | 3150 SH | DEFINED 17 | 3150 |
| CIGNA CORP | COM | 125509109 | 22987 | 334065 SH | DEFINED 21 | 334065 |
| CIGNA CORP | COM | 125509109 | 44783 | 650816 SH | DEFINED 22 | 616017 |
| 34799 | | | | | | |
| CIGNA CORP | COM | 125509109 | 22471 | 326567 SH | OTHER 22 | 326567 |
| CIT GROUP INC | COM | 125581108 | 15526 | 405490 SH | DEFINED 05 | 405490 |
| CIT GROUP INC | COM | 125581108 | 3309 | 86412 SH | DEFINED 08 | 86412 |
| CIT GROUP INC | COM | 125581108 | 1053 | 27500 SH | PUT DEFINED 08 | 27500 |
| CIT GROUP INC | COM | 125581108 | 2400 | 62671 SH | DEFINED 17 | 62671 |
| CIT GROUP INC | COM | 125581108 | 459 | 12000 SH | PUT DEFINED 17 | 12000 |
| CIT GROUP INC | COM | 125581108 | 90 | 2350 SH | DEFINED 21 | 2350 |
| CIT GROUP INC | COM | 125581108 | 29 | 768 SH | DEFINED 22 | 768 |
| CKE RESTAURANTS INC | NOTE | 4.000% 12561EAG0 | 407 | 240000 PRN | DEFINED 17 | 240000 |
| CLECO CORP NEW | COM | 12561W105 | 319 | 17763 SH | DEFINED 01 | 17763 |
| CLECO CORP NEW | COM | 12561W105 | 203 | 11286 SH | OTHER 01 | 2936 |
| 8350 | | | | | | |
| CLECO CORP NEW | COM | 12561W105 | 3577 | 198950 SH | DEFINED 05 | 198950 |
| CLECO CORP NEW | COM | 12561W105 | 282 | 15704 SH | DEFINED 08 | 15704 |

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|-------------------------------|--------------|-----------|-------|------------|----------------|---------|
| CLECO CORP NEW | COM | 12561W105 | 566 | 31500 SH | DEFINED 21 | 31500 |
| CLECO CORP NEW 3700 | COM | 12561W105 | 104 | 5768 SH | DEFINED 22 | 2068 |
| CLECO CORP NEW | COM | 12561W105 | 250 | 13907 SH | OTHER 22 | 13907 |
| CMGI INC | COM | 125750109 | 1 | 300 SH | DEFINED 01 | 300 |
| CMGI INC | COM | 125750109 | 343 | 175778 SH | DEFINED 17 | 175778 |
| CMGI INC 3000 | COM | 125750109 | 11 | 5634 SH | DEFINED 22 | 2634 |
| CMGI INC | COM | 125750109 | 6 | 3300 SH | OTHER 22 | 3300 |
| CMS ENERGY CORP 10710 | COM | 125896100 | 592 | 64826 SH | DEFINED 01 | 54116 |
| CMS ENERGY CORP 11165 | COM | 125896100 | 102 | 11165 SH | OTHER 01 | |
| CMS ENERGY CORP 402300 | COM | 125896100 | 4553 | 498685 SH | DEFINED 05 | 96385 |
| CMS ENERGY CORP | COM | 125896100 | 5818 | 637260 SH | DEFINED 08 | 637260 |
| CMS ENERGY CORP | COM | 125896100 | 1233 | 135100 SH | DEFINED 17 | 135100 |
| CMS ENERGY CORP | COM | 125896100 | 1749 | 191600 SH | DEFINED 21 | 191600 |
| CMS ENERGY CORP 500 | COM | 125896100 | 47 | 5100 SH | DEFINED 22 | 4600 |
| CMS ENERGY CORP | COM | 125896100 | 33 | 3600 SH | OTHER 22 | 3600 |
| CPI CORP 6000 | COM | 125902106 | 143 | 9725 SH | DEFINED 01 | 3725 |
| CPI CORP | COM | 125902106 | 596 | 40500 SH | DEFINED 05 | 40500 |
| CPI CORP | COM | 125902106 | 26 | 1800 SH | DEFINED 17 | 1800 |
| CPI CORP | COM | 125902106 | 79 | 5400 SH | DEFINED 21 | 5400 |
| CSS INDS INC | COM | 125906107 | 42 | 1200 SH | DEFINED 08 | 1200 |
| CSS INDS INC | COM | 125906107 | 32 | 900 SH | DEFINED 17 | 900 |
| CSS INDS INC | COM | 125906107 | 3735 | 106600 SH | DEFINED 21 | 106600 |
| CSS INDS INC | COM | 125906107 | 163 | 4650 SH | DEFINED 22 | 4650 |
| CSS INDS INC | COM | 125906107 | 60 | 1700 SH | OTHER 22 | 1700 |
| CNA FINL CORP | COM | 126117100 | 62 | 2100 SH | OTHER 01 | 2100 |
| CNA FINL CORP | COM | 126117100 | 1364 | 46100 SH | DEFINED 08 | 46100 |
| CNA FINL CORP | COM | 126117100 | 1746 | 59000 SH | PUT DEFINED 08 | 59000 |
| CNA FINL CORP | COM | 126117100 | 231 | 7794 SH | DEFINED 17 | 7794 |
| CNA FINL CORP | COM | 126117100 | 9 | 303 SH | OTHER 22 | 303 |
| CNA SURETY CORP | COM | 12612L108 | 24 | 2200 SH | DEFINED 17 | 2200 |
| CNA SURETY CORP | COM | 12612L108 | 2815 | 257100 SH | DEFINED 21 | 257100 |
| CNA SURETY CORP 2000 | COM | 12612L108 | 115 | 10490 SH | DEFINED 22 | 8490 |
| CNA SURETY CORP | COM | 12612L108 | 61 | 5600 SH | OTHER 22 | 5600 |
| CNF INC | COM | 12612W104 | 351 | 8450 SH | DEFINED 01 | 8450 |
| CNF INC | COM | 12612W104 | 12 | 300 SH | OTHER 01 | 300 |
| CNF INC | COM | 12612W104 | 4452 | 107123 SH | DEFINED 05 | 107123 |
| CNF INC | COM | 12612W104 | 481 | 11569 SH | DEFINED 08 | 11569 |
| CNF INC | COM | 12612W104 | 1222 | 29400 SH | DEFINED 17 | 29400 |
| CNF INC | COM | 12612W104 | 12420 | 298850 SH | DEFINED 21 | 298850 |
| CNF INC | COM | 12612W104 | 1171 | 28168 SH | DEFINED 22 | 28168 |
| CNF INC | COM | 12612W104 | 83 | 2000 SH | OTHER 22 | 2000 |
| CNOOC LTD | SPONSORED AD | 126132109 | 3 | 70 SH | OTHER 01 | 70 |
| CNOOC LTD | SPONSORED AD | 126132109 | 4 | 100 SH | DEFINED 22 | 100 |
| CNS INC | COM | 126136100 | 68 | 6800 SH | DEFINED 08 | 6800 |
| CNS INC | COM | 126136100 | 53 | 5300 SH | DEFINED 17 | 5300 |
| CNET NETWORKS INC | COM | 12613R104 | 1 | 50 SH | DEFINED 01 | 50 |
| CNET NETWORKS INC | COM | 12613R104 | 6 | 548 SH | OTHER 01 | 548 |
| CNET NETWORKS INC | COM | 12613R104 | 80 | 7188 SH | DEFINED 08 | 7188 |
| CNET NETWORKS INC | COM | 12613R104 | 901 | 81375 SH | DEFINED 17 | 81375 |
| CNET NETWORKS INC 45700 | COM | 12613R104 | 14394 | 1300290 SH | DEFINED 21 | 1254590 |
| CNET NETWORKS INC 55150 | COM | 12613R104 | 624 | 56336 SH | DEFINED 22 | 1186 |
| CRH PLC | ADR | 12626K203 | 2 | 105 SH | OTHER 01 | 105 |
| CRH PLC 1000 | ADR | 12626K203 | 22 | 1000 SH | DEFINED 22 | |
| CRH PLC 9000 | ADR | 12626K203 | 219 | 10000 SH | OTHER 22 | 1000 |
| CSG SYS INTL INC | COM | 126349109 | 138 | 6650 SH | DEFINED 01 | 6650 |
| CSG SYS INTL INC | COM | 126349109 | 2280 | 110149 SH | DEFINED 05 | 110149 |
| CSG SYS INTL INC | COM | 126349109 | 31 | 1500 SH | DEFINED 08 | 1500 |
| CSG SYS INTL INC | COM | 126349109 | 46 | 2200 SH | DEFINED 17 | 2200 |
| CSX CORP 9714 | COM | 126408103 | 5225 | 159436 SH | DEFINED 01 | 149722 |
| CSX CORP 26263 | COM | 126408103 | 2462 | 75141 SH | OTHER 01 | 48878 |
| CSX CORP | COM | 126408103 | 3251 | 99217 SH | DEFINED 05 | 99217 |
| CSX CORP | COM | 126408103 | 499 | 15235 SH | DEFINED 08 | 15235 |
| CSX CORP | COM | 126408103 | 703 | 21463 SH | DEFINED 21 | 21463 |
| CSX CORP 2850 | COM | 126408103 | 3681 | 112320 SH | DEFINED 22 | 109470 |
| CSX CORP | COM | 126408103 | 2115 | 64543 SH | OTHER 22 | 64543 |
| CT COMMUNICATIONS INC 1000 | COM NEW | 126426402 | 15 | 1000 SH | OTHER 01 | |
| CT COMMUNICATIONS INC | COM NEW | 126426402 | 59 | 3900 SH | DEFINED 08 | 3900 |
| CT COMMUNICATIONS INC | COM NEW | 126426402 | 47 | 3100 SH | DEFINED 17 | 3100 |
| CT COMMUNICATIONS INC 4800 | COM NEW | 126426402 | 4696 | 311996 SH | DEFINED 21 | 307196 |

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|--------------------------------------|--------------|------------------|-------|---------|-----|-----------------|---------|
| CT COMMUNICATIONS INC 9996 | COM NEW | 126426402 | 1910 | 126896 | SH | DEFINED 22 | 116900 |
| CTS CORP 21205 | COM | 126501105 | 572 | 47400 | SH | DEFINED 01 | 26100 |
| 95 | | | | | | | |
| CTS CORP 95 | COM | 126501105 | 1 | 95 | SH | OTHER 01 | |
| CTS CORP | COM | 126501105 | 2076 | 172175 | SH | DEFINED 05 | 172175 |
| CTS CORP | COM | 126501105 | 63 | 5200 | SH | DEFINED 17 | 5200 |
| CTS CORP | COM | 126501105 | 288 | 23900 | SH | DEFINED 21 | 23900 |
| CUNO INC 100 | COM | 126583103 | 339 | 6347 | SH | DEFINED 01 | 6247 |
| CUNO INC 630 | COM | 126583103 | 61 | 1150 | SH | OTHER 01 | 520 |
| CUNO INC | COM | 126583103 | 6177 | 115783 | SH | DEFINED 05 | 115783 |
| CUNO INC | COM | 126583103 | 48 | 900 | SH | DEFINED 08 | 900 |
| CUNO INC 4900 | COM | 126583103 | 5178 | 97050 | SH | DEFINED 21 | 92150 |
| CUNO INC 16375 | COM | 126583103 | 1555 | 29149 | SH | DEFINED 22 | 12774 |
| CUNO INC | COM | 126583103 | 357 | 6700 | SH | OTHER 22 | 6700 |
| CVS CORP 235 | COM | 126650100 | 3769 | 89701 | SH | DEFINED 01 | 89466 |
| CVS CORP 22625 | COM | 126650100 | 1320 | 31406 | SH | OTHER 01 | 8781 |
| CVS CORP 6300 | COM | 126650100 | 8356 | 198847 | SH | DEFINED 05 | 192547 |
| CVS CORP | COM | 126650100 | 537 | 12768 | SH | DEFINED 08 | 12768 |
| CVS CORP | COM | 126650100 | 16195 | 385400 | SH | CALL DEFINED 08 | 385400 |
| CVS CORP | COM | 126650100 | 1301 | 30950 | SH | DEFINED 17 | 30950 |
| CVS CORP | COM | 126650100 | 1539 | 36630 | SH | DEFINED 20 | 36630 |
| CVS CORP 71840 | COM | 126650100 | 12193 | 290175 | SH | DEFINED 21 | 218335 |
| CVS CORP 65903 | COM | 126650100 | 23701 | 564030 | SH | DEFINED 22 | 498127 |
| CVS CORP | COM | 126650100 | 15223 | 362289 | SH | OTHER 22 | 362289 |
| CV THERAPEUTICS INC | COM | 126667104 | 25 | 1500 | SH | DEFINED 01 | 1500 |
| CV THERAPEUTICS INC | COM | 126667104 | 37 | 2205 | SH | OTHER 01 | 2205 |
| CV THERAPEUTICS INC | COM | 126667104 | 114 | 6829 | SH | DEFINED 08 | 6829 |
| CV THERAPEUTICS INC 2400 | COM | 126667104 | 4575 | 273000 | SH | DEFINED 21 | 270600 |
| CV THERAPEUTICS INC 5500 | COM | 126667104 | 1249 | 74500 | SH | DEFINED 22 | 69000 |
| CV THERAPEUTICS INC | NOTE | 4.750% 126667AB0 | 3448 | 3405000 | PRN | DEFINED 17 | 3405000 |
| CABLEVISION SYS CORP | CL A NY CABL | 12686C109 | 10 | 504 | SH | DEFINED 01 | 504 |
| CABLEVISION SYS CORP | CL A NY CABL | 12686C109 | 24 | 1200 | SH | DEFINED 05 | 1200 |
| CABLEVISION SYS CORP | CL A NY CABL | 12686C109 | 9448 | 480800 | SH | DEFINED 08 | 480800 |
| CABLEVISION SYS CORP | CL A NY CABL | 12686C109 | 590 | 30000 | SH | CALL DEFINED 08 | 30000 |
| CABLEVISION SYS CORP | CL A NY CABL | 12686C109 | 1185 | 60314 | SH | DEFINED 17 | 60314 |
| CABLEVISION SYS CORP | CL A NY CABL | 12686C109 | 100 | 5100 | SH | DEFINED 21 | 5100 |
| CABLEVISION SYS CORP | CL A NY CABL | 12686C109 | 142 | 7242 | SH | DEFINED 22 | 5043 |
| 2199 | | | | | | | |
| CABLE DESIGN TECHNOLOGIES CO 5900 | COM | 126924109 | 469 | 44225 | SH | DEFINED 01 | 38325 |
| CABLE DESIGN TECHNOLOGIES CO 1000 | COM | 126924109 | 11 | 1000 | SH | OTHER 01 | |
| CABLE DESIGN TECHNOLOGIES CO | COM | 126924109 | 1999 | 188625 | SH | DEFINED 05 | 188625 |
| CABLE DESIGN TECHNOLOGIES CO | COM | 126924109 | 2791 | 263300 | SH | DEFINED 21 | 263300 |
| CABLE DESIGN TECHNOLOGIES CO | COM | 126924109 | 108 | 10210 | SH | DEFINED 22 | 10210 |
| CABLE DESIGN TECHNOLOGIES CO | COM | 126924109 | 39 | 3700 | SH | OTHER 22 | 3700 |
| CABOT CORP | COM | 127055101 | 247 | 6075 | SH | DEFINED 01 | 6075 |
| CABOT CORP 225 | COM | 127055101 | 17 | 425 | SH | OTHER 01 | 200 |
| CABOT CORP | COM | 127055101 | 5386 | 132329 | SH | DEFINED 05 | 132329 |
| CABOT CORP | COM | 127055101 | 155 | 3800 | SH | DEFINED 08 | 3800 |
| CABOT CORP | COM | 127055101 | 883 | 21700 | SH | DEFINED 17 | 21700 |
| CABOT CORP 2100 | COM | 127055101 | 22505 | 552950 | SH | DEFINED 22 | 550850 |
| CABOT CORP | COM | 127055101 | 15983 | 392700 | SH | OTHER 22 | 392700 |
| CABOT OIL & GAS CORP 5955 | COM | 127097103 | 368 | 8705 | SH | DEFINED 01 | 2750 |
| CABOT OIL & GAS CORP 395 | COM | 127097103 | 17 | 395 | SH | OTHER 01 | |
| CABOT OIL & GAS CORP | COM | 127097103 | 6098 | 144150 | SH | DEFINED 05 | 144150 |
| CABOT OIL & GAS CORP | COM | 127097103 | 251 | 5931 | SH | DEFINED 08 | 5931 |
| CABOT OIL & GAS CORP | COM | 127097103 | 922 | 21800 | SH | DEFINED 21 | 21800 |
| CABOT OIL & GAS CORP | COM | 127097103 | 5423 | 128194 | SH | DEFINED 22 | 128194 |
| CABOT OIL & GAS CORP | COM | 127097103 | 1392 | 32917 | SH | OTHER 22 | 32917 |
| CABOT MICROELECTRONICS CORP 2620 | COM | 12709P103 | 116 | 3801 | SH | DEFINED 01 | 1181 |
| CABOT MICROELECTRONICS CORP 75 | COM | 12709P103 | 48 | 1556 | SH | OTHER 01 | 1481 |
| CABOT MICROELECTRONICS CORP | COM | 12709P103 | 1609 | 52561 | SH | DEFINED 05 | 52561 |
| CABOT MICROELECTRONICS CORP | COM | 12709P103 | 859 | 28070 | SH | DEFINED 08 | 28070 |
| CABOT MICROELECTRONICS CORP | COM | 12709P103 | 1684 | 55000 | SH | PUT DEFINED 08 | 55000 |
| CABOT MICROELECTRONICS CORP | COM | 12709P103 | 260 | 8500 | SH | DEFINED 17 | 8500 |
| CABOT MICROELECTRONICS CORP | COM | 12709P103 | 2101 | 68631 | SH | DEFINED 22 | 68631 |

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| CABOT MICROELECTRONICS CORP | COM | 12709P103 | 2292 | 74869 SH | OTHER | 22 | 74869 | |
| CACI INTL INC | CL A | 127190304 | 428 | 10595 SH | DEFINED | 01 | 9185 | |
| 1410 | | | | | | | | |
| CACI INTL INC | CL A | 127190304 | 681 | 16850 SH | OTHER | 01 | 12700 | |
| 4150 | | | | | | | | |
| CACI INTL INC | CL A | 127190304 | 6378 | 157725 SH | DEFINED | 05 | 157725 | |
| CACI INTL INC | CL A | 127190304 | 615 | 15218 SH | DEFINED | 08 | 15218 | |
| CACI INTL INC | CL A | 127190304 | 154 | 3800 SH | DEFINED | 17 | 3800 | |
| CACI INTL INC | CL A | 127190304 | 2 | 60 SH | DEFINED | 18 | | |
| 60 | | | | | | | | |
| CACI INTL INC | CL A | 127190304 | 22415 | 554290 SH | DEFINED | 21 | 535390 | |
| 18900 | | | | | | | | |
| CACI INTL INC | CL A | 127190304 | 754 | 18640 SH | DEFINED | 22 | 400 | |
| 18240 | | | | | | | | |
| CADBURY SCHWEPPEES PLC | ADR | 127209302 | 77 | 2186 SH | DEFINED | 01 | 2186 | |
| CADBURY SCHWEPPEES PLC | ADR | 127209302 | 291 | 8300 SH | OTHER | 01 | 6160 | |
| 2140 | | | | | | | | |
| CADBURY SCHWEPPEES PLC | ADR | 127209302 | 3777 | 107679 SH | DEFINED | 22 | 105629 | |
| 2050 | | | | | | | | |
| CADBURY SCHWEPPEES PLC | ADR | 127209302 | 2106 | 60048 SH | OTHER | 22 | 60048 | |
| CADENCE DESIGN SYSTEM INC | COM | 127387108 | 347 | 23700 SH | DEFINED | 01 | 23700 | |
| CADENCE DESIGN SYSTEM INC | COM | 127387108 | 46 | 3150 SH | OTHER | 01 | 3150 | |
| CADENCE DESIGN SYSTEM INC | COM | 127387108 | 8501 | 581084 SH | DEFINED | 05 | 581084 | |
| CADENCE DESIGN SYSTEM INC | COM | 127387108 | 1401 | 95790 SH | DEFINED | 08 | 95790 | |
| CADENCE DESIGN SYSTEM INC | COM | 127387108 | 25 | 1737 SH | DEFINED | 17 | 1737 | |
| CADENCE DESIGN SYSTEM INC | COM | 127387108 | 619 | 42335 SH | DEFINED | 22 | 42335 | |
| CADENCE DESIGN SYSTEM INC | COM | 127387108 | 45 | 3100 SH | OTHER | 22 | 3100 | |
| CADENCE DESIGN SYSTEM INC | NOTE | 127387AB4 | 355 | 330000 PRN | DEFINED | 08 | 330000 | |
| CADMUS COMMUNICATIONS CORP | COM | 127587103 | 5066 | 343478 SH | DEFINED | 01 | 343478 | |
| CADMUS COMMUNICATIONS CORP | COM | 127587103 | 65 | 4432 SH | OTHER | 01 | 1500 | |
| 2932 | | | | | | | | |
| CADMUS COMMUNICATIONS CORP | COM | 127587103 | 22 | 1500 SH | DEFINED | 08 | 1500 | |
| CAESARS ENTMT INC | COM | 127687101 | 9791 | 652740 SH | DEFINED | 05 | 652740 | |
| CAESARS ENTMT INC | COM | 127687101 | 99 | 6600 SH | DEFINED | 08 | 6600 | |
| CAESARS ENTMT INC | COM | 127687101 | 100 | 6675 SH | DEFINED | 17 | 6675 | |
| CAESARS ENTMT INC | COM | 127687101 | 150 | 10000 SH | DEFINED | 21 | 10000 | |
| CAESARS ENTMT INC | COM | 127687101 | 24 | 1600 SH | OTHER | 22 | 1600 | |
| CAL DIVE INTL INC | COM | 127914109 | 201 | 6625 SH | DEFINED | 01 | 2925 | |
| 3700 | | | | | | | | |
| CAL DIVE INTL INC | COM | 127914109 | 5 | 150 SH | OTHER | 01 | | |
| 150 | | | | | | | | |
| CAL DIVE INTL INC | COM | 127914109 | 4991 | 164600 SH | DEFINED | 05 | 164600 | |
| CAL DIVE INTL INC | COM | 127914109 | 288 | 9500 SH | DEFINED | 08 | 9500 | |
| CAL DIVE INTL INC | COM | 127914109 | 267 | 8800 SH | DEFINED | 17 | 8800 | |
| CAL DIVE INTL INC | COM | 127914109 | 16467 | 543107 SH | DEFINED | 21 | 525007 | |
| 18100 | | | | | | | | |
| CAL DIVE INTL INC | COM | 127914109 | 536 | 17670 SH | DEFINED | 22 | | |
| 17670 | | | | | | | | |
| CAL DIVE INTL INC | COM | 127914109 | 400 | 13200 SH | OTHER | 22 | | |
| 13200 | | | | | | | | |
| CALGON CARBON CORP | COM | 129603106 | 1089 | 162500 SH | DEFINED | 21 | 162500 | |
| CALIFORNIA MICRO DEVICES COR | COM | 130439102 | 122 | 10600 SH | DEFINED | 17 | 10600 | |
| CALIFORNIA MICRO DEVICES COR | COM | 130439102 | 115 | 10000 SH | DEFINED | 18 | | |
| 10000 | | | | | | | | |
| CALIFORNIA MICRO DEVICES COR | COM | 130439102 | 531 | 46040 SH | DEFINED | 21 | 46040 | |
| CALIFORNIA PIZZA KITCHEN INC | COM | 13054D109 | 144 | 7500 SH | DEFINED | 01 | 7500 | |
| CALIFORNIA PIZZA KITCHEN INC | COM | 13054D109 | 667 | 34812 SH | DEFINED | 17 | 34812 | |
| CALIFORNIA PIZZA KITCHEN INC | COM | 13054D109 | 2738 | 142900 SH | DEFINED | 21 | 142900 | |
| CALIFORNIA WTR SVC GROUP | COM | 130788102 | 14 | 500 SH | DEFINED | 01 | 500 | |
| CALIFORNIA WTR SVC GROUP | COM | 130788102 | 91 | 3300 SH | OTHER | 01 | 100 | |
| 3200 | | | | | | | | |
| CALIFORNIA WTR SVC GROUP | COM | 130788102 | 22 | 800 SH | DEFINED | 17 | 800 | |
| CALIFORNIA WTR SVC GROUP | COM | 130788102 | 7188 | 260900 SH | DEFINED | 21 | 260900 | |
| CALIFORNIA WTR SVC GROUP | COM | 130788102 | 997 | 36200 SH | DEFINED | 22 | 33280 | |
| 2920 | | | | | | | | |
| CALIPER LIFE SCIENCES INC | COM | 130872104 | 499 | 107316 SH | DEFINED | 17 | 107316 | |
| CALLAWAY GOLF CO | COM | 131193104 | 61 | 5406 SH | DEFINED | 01 | 5406 | |
| CALLAWAY GOLF CO | COM | 131193104 | 55 | 4855 SH | OTHER | 01 | | |
| 4855 | | | | | | | | |
| CALLAWAY GOLF CO | COM | 131193104 | 1806 | 159264 SH | DEFINED | 05 | 159264 | |
| CALLAWAY GOLF CO | COM | 131193104 | 24 | 2100 SH | DEFINED | 08 | 2100 | |
| CALLAWAY GOLF CO | COM | 131193104 | 236 | 20800 SH | DEFINED | 17 | 20800 | |
| CALLAWAY GOLF CO | COM | 131193104 | 3761 | 331700 SH | DEFINED | 21 | 330000 | |
| 1700 | | | | | | | | |
| CALLAWAY GOLF CO | COM | 131193104 | 688 | 60700 SH | DEFINED | 22 | 46200 | |
| 14500 | | | | | | | | |
| CALLAWAY GOLF CO | COM | 131193104 | 170 | 15000 SH | OTHER | 22 | 15000 | |
| CALLIDUS SOFTWARE INC | COM | 13123E500 | 565 | 108300 SH | DEFINED | 17 | 108300 | |
| CALLON PETE CO DEL | COM | 13123X102 | 198 | 13900 SH | DEFINED | 17 | 13900 | |
| CALPINE CORP | COM | 131347106 | 133 | 30675 SH | DEFINED | 01 | 29675 | |
| 1000 | | | | | | | | |
| CALPINE CORP | COM | 131347106 | 59 | 13584 SH | OTHER | 01 | 10824 | |
| 2760 | | | | | | | | |
| CALPINE CORP | COM | 131347106 | 216 | 50000 SH | PUT | DEFINED | 01 | 50000 |
| CALPINE CORP | COM | 131347106 | 833 | 192763 SH | DEFINED | 05 | 192763 | |
| CALPINE CORP | COM | 131347106 | 1669 | 386420 SH | DEFINED | 08 | 386420 | |

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|---------------------------------|--------------|-----------|-------|--------|----|------|---------|----|--------|
| CALPINE CORP | COM | 131347106 | 3541 | 819600 | SH | CALL | DEFINED | 08 | 819600 |
| CALPINE CORP | COM | 131347106 | 2191 | 507100 | SH | PUT | DEFINED | 08 | 507100 |
| CALPINE CORP | COM | 131347106 | 1399 | 323800 | SH | | DEFINED | 17 | 323800 |
| CALPINE CORP 50 | COM | 131347106 | | 50 | SH | | DEFINED | 18 | |
| CALPINE CORP | COM | 131347106 | 1840 | 425926 | SH | | DEFINED | 21 | 425926 |
| CALPINE CORP 2800 | COM | 131347106 | 217 | 50295 | SH | | DEFINED | 22 | 47495 |
| CALPINE CORP | COM | 131347106 | 6 | 1500 | SH | | OTHER | 22 | 1500 |
| CAMBREX CORP | COM | 132011107 | 58 | 2313 | SH | | DEFINED | 01 | 2313 |
| CAMBREX CORP | COM | 132011107 | 2756 | 109250 | SH | | DEFINED | 05 | 109250 |
| CAMBREX CORP | COM | 132011107 | 3 | 100 | SH | | DEFINED | 17 | 100 |
| CAMBREX CORP 3200 | COM | 132011107 | 9350 | 370600 | SH | | DEFINED | 21 | 367400 |
| CAMBREX CORP 6400 | COM | 132011107 | 2137 | 84700 | SH | | DEFINED | 22 | 78300 |
| CAMBIOR INC | COM | 13201L103 | 1 | 500 | SH | | DEFINED | 01 | 500 |
| CAMBIOR INC | COM | 13201L103 | 27 | 10000 | SH | | OTHER | 01 | 10000 |
| CAMBIOR INC | COM | 13201L103 | | 100 | SH | | OTHER | 22 | 100 |
| CAMBRIDGE ANTIBODY TECH GP | SPONSORED AD | 132148107 | 560 | 60000 | SH | | DEFINED | 08 | 60000 |
| CAMDEN NATL CORP 300 | COM | 133034108 | 887 | 26822 | SH | | DEFINED | 22 | 26522 |
| CAMDEN PPTY TR 100 | SH BEN INT | 133131102 | 26 | 564 | SH | | DEFINED | 01 | 464 |
| CAMDEN PPTY TR 1000 | SH BEN INT | 133131102 | 50 | 1096 | SH | | OTHER | 01 | 96 |
| CAMDEN PPTY TR | SH BEN INT | 133131102 | 3153 | 68834 | SH | | DEFINED | 05 | 68834 |
| CAMDEN PPTY TR 4500 | SH BEN INT | 133131102 | 206 | 4500 | SH | | DEFINED | 22 | |
| CAMDEN PPTY TR 4350 | SH BEN INT | 133131102 | 681 | 14867 | SH | | OTHER | 22 | 10517 |
| CAMECO CORP 400 | COM | 13321L108 | 101 | 1730 | SH | | DEFINED | 01 | 1330 |
| CAMECO CORP | COM | 13321L108 | 208 | 3556 | SH | | OTHER | 01 | 3556 |
| CAMECO CORP | COM | 13321L108 | 621 | 10600 | SH | | OTHER | 22 | 10600 |
| CAMPBELL SOUP CO 3617 | COM | 134429109 | 2578 | 95899 | SH | | DEFINED | 01 | 92282 |
| CAMPBELL SOUP CO 48817 | COM | 134429109 | 2289 | 85167 | SH | | OTHER | 01 | 36350 |
| CAMPBELL SOUP CO 178000 | COM | 134429109 | 10200 | 379462 | SH | | DEFINED | 05 | 201462 |
| CAMPBELL SOUP CO | COM | 134429109 | 918 | 34148 | SH | | DEFINED | 08 | 34148 |
| CAMPBELL SOUP CO | COM | 134429109 | 108 | 4000 | SH | | DEFINED | 17 | 4000 |
| CAMPBELL SOUP CO | COM | 134429109 | 1116 | 41531 | SH | | DEFINED | 21 | 41531 |
| CAMPBELL SOUP CO 3600 | COM | 134429109 | 1655 | 61569 | SH | | DEFINED | 22 | 57969 |
| CAMPBELL SOUP CO | COM | 134429109 | 1981 | 73700 | SH | | OTHER | 22 | 73700 |
| CANADIAN NATL RY CO | COM | 136375102 | 793 | 18199 | SH | | DEFINED | 01 | 18199 |
| CANADIAN NATL RY CO 3750 | COM | 136375102 | 241 | 5529 | SH | | OTHER | 01 | 1779 |
| CANADIAN NATL RY CO | COM | 136375102 | 22 | 500 | SH | | DEFINED | 08 | 500 |
| CANADIAN NATL RY CO | COM | 136375102 | 3888 | 89195 | SH | | DEFINED | 21 | 89195 |
| CANADIAN NATL RY CO 1200 | COM | 136375102 | 692 | 15870 | SH | | DEFINED | 22 | 14670 |
| CANADIAN NATL RY CO | COM | 136375102 | 39 | 900 | SH | | OTHER | 22 | 900 |
| CANADIAN NAT RES LTD | COM | 136385101 | 320 | 10700 | SH | | DEFINED | 17 | 10700 |
| CANADIAN NAT RES LTD | COM | 136385101 | 1 | 34 | SH | | OTHER | 22 | 34 |
| CANADIAN PAC RY LTD 2387 | COM | 13645T100 | 119 | 4812 | SH | | OTHER | 01 | 2425 |
| CANADIAN PAC RY LTD 534 | COM | 13645T100 | 46 | 1850 | SH | | DEFINED | 22 | 1316 |
| CANADIAN PAC RY LTD | COM | 13645T100 | 84 | 3404 | SH | | OTHER | 22 | 3404 |
| CANON INC | ADR | 138006309 | 2 | 43 | SH | | DEFINED | 01 | 43 |
| CANON INC | ADR | 138006309 | 47 | 880 | SH | | OTHER | 01 | 880 |
| CANON INC | ADR | 138006309 | 1271 | 23800 | SH | | DEFINED | 21 | 23800 |
| CANON INC | ADR | 138006309 | 111 | 2080 | SH | | DEFINED | 22 | 2080 |
| CANON INC | ADR | 138006309 | 449 | 8400 | SH | | OTHER | 22 | 8400 |
| CAPITAL AUTOMOTIVE REIT 3387 | COM SH BEN I | 139733109 | 763 | 26019 | SH | | DEFINED | 01 | 22632 |
| CAPITAL AUTOMOTIVE REIT 450 | COM SH BEN I | 139733109 | 112 | 3830 | SH | | OTHER | 01 | 3380 |
| CAPITAL AUTOMOTIVE REIT | COM SH BEN I | 139733109 | 4441 | 151400 | SH | | DEFINED | 05 | 151400 |
| CAPITAL AUTOMOTIVE REIT | COM SH BEN I | 139733109 | 106 | 3600 | SH | | DEFINED | 08 | 3600 |
| CAPITAL AUTOMOTIVE REIT | COM SH BEN I | 139733109 | 106 | 3600 | SH | | DEFINED | 17 | 3600 |
| CAPITAL AUTOMOTIVE REIT | COM SH BEN I | 139733109 | 704 | 24000 | SH | | DEFINED | 21 | 24000 |
| CAPITAL AUTOMOTIVE REIT | COM SH BEN I | 139733109 | 15 | 500 | SH | | DEFINED | 22 | 500 |
| CAPITAL BK CORP | COM | 139793103 | 164 | 10000 | SH | | DEFINED | 01 | 10000 |
| CAPITAL CROSSING BK | COM | 140071101 | 189 | 3400 | SH | | DEFINED | 17 | 3400 |
| CAPITAL CROSSING BK | COM | 140071101 | 855 | 15400 | SH | | DEFINED | 22 | 15400 |
| CAPITAL ENVIRONMENTAL RESOUR | COM | 14008M104 | 603 | 118900 | SH | | DEFINED | 21 | 118900 |
| CAPITAL ENVIRONMENTAL RESOUR | COM | 14008M104 | 641 | 126392 | SH | | DEFINED | 22 | 126392 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 6309 | 92268 | SH | | DEFINED | 01 | 92268 |
| CAPITAL ONE FINL CORP 40810 | COM | 14040H105 | 4887 | 71468 | SH | | OTHER | 01 | 30658 |
| CAPITAL ONE FINL CORP 29800 | COM | 14040H105 | 11636 | 170167 | SH | | DEFINED | 05 | 140367 |

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|--------------------------------------|---------------|-----------|-------|------------|-----------------|---------|
| CAPITAL ONE FINL CORP | COM | 14040H105 | 2393 | 34993 SH | DEFINED 08 | 34993 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 4904 | 71710 SH | DEFINED 17 | 71710 |
| CAPITAL ONE FINL CORP 3018 | COM | 14040H105 | 206 | 3018 SH | OTHER 17 | |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 3325 | 48621 SH | DEFINED 21 | 48621 |
| CAPITAL ONE FINL CORP 1450 | COM | 14040H105 | 3979 | 58193 SH | DEFINED 22 | 56743 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 2364 | 34575 SH | OTHER 22 | 34575 |
| CAPITAL SR LIVING CORP | COM | 140475104 | 400 | 83200 SH | DEFINED 21 | 83200 |
| CAPITAL SR LIVING CORP | COM | 140475104 | 17 | 3610 SH | DEFINED 22 | 3610 |
| CAPITAL SR LIVING CORP | COM | 140475104 | 6 | 1300 SH | OTHER 22 | 1300 |
| CAPITALSOURCE INC | COM | 14055X102 | 593 | 24255 SH | DEFINED 08 | 24255 |
| CAPITALSOURCE INC | COM | 14055X102 | 1232 | 50400 SH | DEFINED 17 | 50400 |
| CAPITALSOURCE INC 3500 | COM | 14055X102 | 86 | 3500 SH | OTHER 22 | |
| CAPITOL BANCORP LTD | COM | 14056D105 | 4364 | 167779 SH | DEFINED 21 | 167779 |
| CAPITOL BANCORP LTD 600 | COM | 14056D105 | 183 | 7030 SH | DEFINED 22 | 6430 |
| CAPITOL BANCORP LTD | COM | 14056D105 | 78 | 3000 SH | OTHER 22 | 3000 |
| CAPITOL FED FINL | COM | 14057C106 | 30 | 1000 SH | DEFINED 01 | 1000 |
| CAPITOL FED FINL 50000 | COM | 14057C106 | 1495 | 50000 SH | OTHER 01 | |
| CAPITOL FED FINL | COM | 14057C106 | 92 | 3070 SH | DEFINED 08 | 3070 |
| CAPSTONE TURBINE CORP | COM | 14067D102 | 89 | 41000 SH | DEFINED 17 | 41000 |
| CAPSTEAD MTG CORP | PFD B CV \$1. | 14067E308 | 113 | 8500 SH | OTHER 01 | 8500 |
| CAPSTEAD MTG CORP | PFD B CV \$1. | 14067E308 | 20 | 1500 SH | DEFINED 22 | 1500 |
| CAPSTEAD MTG CORP | COM NO PAR | 14067E506 | | 25 SH | DEFINED 01 | 25 |
| CAPSTEAD MTG CORP 300 | COM NO PAR | 14067E506 | 4 | 300 SH | OTHER 01 | |
| CAPSTEAD MTG CORP | COM NO PAR | 14067E506 | 333 | 24790 SH | DEFINED 08 | 24790 |
| CAPSTEAD MTG CORP | COM NO PAR | 14067E506 | 3 | 250 SH | OTHER 22 | 250 |
| CAPTARIS INC 16900 | COM | 14071N104 | 146 | 22625 SH | DEFINED 01 | 5725 |
| CAPTARIS INC 725 | COM | 14071N104 | 5 | 725 SH | OTHER 01 | |
| CAPTARIS INC | COM | 14071N104 | 974 | 150750 SH | DEFINED 05 | 150750 |
| CAPTARIS INC | COM | 14071N104 | 106 | 16412 SH | DEFINED 17 | 16412 |
| CAPTARIS INC | COM | 14071N104 | 3251 | 503300 SH | DEFINED 21 | 503300 |
| CAPTARIS INC | COM | 14071N104 | 134 | 20730 SH | DEFINED 22 | 20730 |
| CAPTARIS INC | COM | 14071N104 | 47 | 7200 SH | OTHER 22 | 7200 |
| CAPTIVA SOFTWARE CORP DEL 20500 | COM | 14073T109 | 3519 | 363200 SH | DEFINED 21 | 342700 |
| CAPTIVA SOFTWARE CORP DEL 2491 | COM | 14073T109 | 686 | 70777 SH | DEFINED 22 | 68286 |
| CAPTIVA SOFTWARE CORP DEL | COM | 14073T109 | 74 | 7673 SH | OTHER 22 | 7673 |
| CARACO PHARMACEUTICAL LABS L 6900 | COM | 14075T107 | 37 | 3800 SH | DEFINED 17 | 3800 |
| CARACO PHARMACEUTICAL LABS L 775 | COM | 14075T107 | 1159 | 120200 SH | DEFINED 21 | 113300 |
| CARACO PHARMACEUTICAL LABS L 775 | COM | 14075T107 | 229 | 23737 SH | DEFINED 22 | 22962 |
| CARACO PHARMACEUTICAL LABS L | COM | 14075T107 | 24 | 2463 SH | OTHER 22 | 2463 |
| CARBO CERAMICS INC 5300 | COM | 140781105 | 536 | 7850 SH | DEFINED 01 | 2550 |
| CARBO CERAMICS INC 50 | COM | 140781105 | 3 | 50 SH | OTHER 01 | |
| CARBO CERAMICS INC | COM | 140781105 | 4945 | 72450 SH | DEFINED 05 | 72450 |
| CARBO CERAMICS INC | COM | 140781105 | 239 | 3500 SH | DEFINED 08 | 3500 |
| CARBO CERAMICS INC | COM | 140781105 | 14 | 200 SH | DEFINED 17 | 200 |
| CARBO CERAMICS INC | COM | 140781105 | 717 | 10500 SH | DEFINED 21 | 10500 |
| CARBO CERAMICS INC | COM | 140781105 | 1 | 20 SH | OTHER 22 | 20 |
| CARAUSTAR INDS INC | COM | 140909102 | 5341 | 378509 SH | DEFINED 01 | 378509 |
| CARAUSTAR INDS INC 5620 | COM | 140909102 | 79 | 5620 SH | OTHER 01 | |
| CARAUSTAR INDS INC | COM | 140909102 | 1679 | 118975 SH | DEFINED 05 | 118975 |
| CARAUSTAR INDS INC | COM | 140909102 | 265 | 18800 SH | DEFINED 21 | 18800 |
| CARDIAC SCIENCE INC | COM NEW | 141410209 | 52 | 21011 SH | DEFINED 17 | 21011 |
| CARDIAC SCIENCE INC 58200 | COM NEW | 141410209 | 1905 | 771400 SH | DEFINED 21 | 713200 |
| CARDIAC SCIENCE INC 5100 | COM NEW | 141410209 | 354 | 143500 SH | DEFINED 22 | 138400 |
| CARDIAC SCIENCE INC | COM NEW | 141410209 | 39 | 15700 SH | OTHER 22 | 15700 |
| CARDIAC SCIENCE INC | COM NEW | 141410209 | 1062 | 429766 SH | DEFINED | 429766 |
| CARDINAL FINL CORP | COM | 14149F109 | 46 | 5069 SH | DEFINED 01 | 5069 |
| CARDINAL FINL CORP | COM | 14149F109 | 91 | 10000 SH | OTHER 01 | 10000 |
| CARDINAL FINL CORP | COM | 14149F109 | 45 | 5000 SH | DEFINED 05 | 5000 |
| CARDINAL HEALTH INC 20498 | COM | 14149Y108 | 96029 | 1370860 SH | DEFINED 01 | 1350362 |
| CARDINAL HEALTH INC 127952 | COM | 14149Y108 | 18820 | 268662 SH | OTHER 01 | 140710 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 15940 | 227555 SH | DEFINED 05 | 227555 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 2515 | 35910 SH | DEFINED 08 | 35910 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 3503 | 50000 SH | CALL DEFINED 08 | 50000 |
| CARDINAL HEALTH INC 140 | COM | 14149Y108 | 15 | 215 SH | DEFINED 13 | 75 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 5966 | 85162 SH | DEFINED 17 | 85162 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 3560 | 50816 SH | DEFINED 18 | |

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| CARREKER CORP 18100 | COM | 144433109 | 227 | 22700 SH | DEFINED 01 | 4600 |
| CARREKER CORP 600 | COM | 144433109 | 6 | 600 SH | OTHER 01 | |
| CARREKER CORP | COM | 144433109 | 1189 | 118700 SH | DEFINED 05 | 118700 |
| CARREKER CORP | COM | 144433109 | 954 | 95236 SH | DEFINED 17 | 95236 |
| CARREKER CORP 5000 | COM | 144433109 | 50 | 5000 SH | DEFINED 18 | |
| CARREKER CORP | COM | 144433109 | 3524 | 351700 SH | DEFINED 21 | 351700 |
| CARREKER CORP 6201 | COM | 144433109 | 779 | 77700 SH | DEFINED 22 | 71499 |
| CARRIER ACCESS CORP | COM | 144460102 | 123 | 10300 SH | DEFINED 17 | 10300 |
| CARRIZO OIL & CO INC | COM | 144577103 | 3872 | 379200 SH | DEFINED 21 | 379200 |
| CARRIZO OIL & CO INC | COM | 144577103 | 167 | 16380 SH | DEFINED 22 | 16380 |
| CARRIZO OIL & CO INC | COM | 144577103 | 58 | 5700 SH | OTHER 22 | 5700 |
| CARTER INC | COM | 146229109 | 26 | 900 SH | DEFINED 05 | 900 |
| CARTER INC | COM | 146229109 | 119 | 4100 SH | DEFINED 17 | 4100 |
| CARTER INC 10700 | COM | 146229109 | 311 | 10700 SH | OTHER 22 | |
| CASCADE NAT GAS CORP | COM | 147339105 | 20 | 925 SH | DEFINED 01 | 925 |
| CASCADE NAT GAS CORP 50 | COM | 147339105 | 553 | 25050 SH | OTHER 01 | 25000 |
| CASCADE NAT GAS CORP | COM | 147339105 | 1037 | 46975 SH | DEFINED 05 | 46975 |
| CASCADE NAT GAS CORP 1400 | COM | 147339105 | 6535 | 296110 SH | DEFINED 21 | 294710 |
| CASCADE NAT GAS CORP 4060 | COM | 147339105 | 1495 | 67732 SH | DEFINED 22 | 63672 |
| CASCADE NAT GAS CORP | COM | 147339105 | 29 | 1300 SH | OTHER 22 | 1300 |
| CASELLA WASTE SYS INC | CL A | 147448104 | | 25 SH | DEFINED 01 | 25 |
| CASELLA WASTE SYS INC | CL A | 147448104 | 5416 | 411890 SH | DEFINED 21 | 411890 |
| CASELLA WASTE SYS INC 900 | CL A | 147448104 | 233 | 17710 SH | DEFINED 22 | 16810 |
| CASELLA WASTE SYS INC | CL A | 147448104 | 93 | 7100 SH | OTHER 22 | 7100 |
| CASEYS GEN STORES INC 26600 | COM | 147528103 | 697 | 38075 SH | DEFINED 01 | 11475 |
| CASEYS GEN STORES INC | COM | 147528103 | 4473 | 244425 SH | DEFINED 05 | 244425 |
| CASEYS GEN STORES INC | COM | 147528103 | 57 | 3103 SH | DEFINED 08 | 3103 |
| CASEYS GEN STORES INC | COM | 147528103 | 29 | 1600 SH | DEFINED 17 | 1600 |
| CASEYS GEN STORES INC 6210 | COM | 147528103 | 8889 | 485745 SH | DEFINED 21 | 479535 |
| CASEYS GEN STORES INC 9200 | COM | 147528103 | 1988 | 108645 SH | DEFINED 22 | 99445 |
| CASH AMER INTL INC 14700 | COM | 14754D100 | 458 | 19900 SH | DEFINED 01 | 5200 |
| CASH AMER INTL INC 100 | COM | 14754D100 | 2 | 100 SH | OTHER 01 | |
| CASH AMER INTL INC | COM | 14754D100 | 3035 | 131950 SH | DEFINED 05 | 131950 |
| CASH AMER INTL INC | COM | 14754D100 | 202 | 8797 SH | DEFINED 17 | 8797 |
| CASH AMER INTL INC | COM | 14754D100 | 7199 | 313010 SH | DEFINED 21 | 313010 |
| CASH AMER INTL INC 8980 | COM | 14754D100 | 284 | 12340 SH | DEFINED 22 | 3360 |
| CASH AMER INTL INC | COM | 14754D100 | 423 | 18380 SH | OTHER 22 | 18380 |
| CASS INFORMATION SYS INC 41002 | COM | 14808P109 | 1632 | 41002 SH | OTHER 01 | |
| CASTLE A M & CO | COM | 148411101 | 11 | 1025 SH | DEFINED 01 | 1025 |
| CASTLE A M & CO | COM | 148411101 | 711 | 66100 SH | DEFINED 05 | 66100 |
| CASTLE A M & CO | COM | 148411101 | 113 | 10499 SH | DEFINED 21 | 10499 |
| CASTLE A M & CO | COM | 148411101 | 164 | 15299 SH | OTHER 22 | 15299 |
| CASUAL MALE RETAIL GRP INC 16700 | COM | 148711104 | 122 | 16700 SH | DEFINED 21 | |
| CATALINA MARKETING CORP | COM | 148867104 | 212 | 11600 SH | DEFINED 01 | 11600 |
| CATALINA MARKETING CORP | COM | 148867104 | 2030 | 110979 SH | DEFINED 05 | 110979 |
| CATALINA MARKETING CORP | COM | 148867104 | 46 | 2500 SH | DEFINED 08 | 2500 |
| CATALINA MARKETING CORP | COM | 148867104 | 106 | 5800 SH | DEFINED 17 | 5800 |
| CATALINA MARKETING CORP 3200 | COM | 148867104 | 12115 | 662400 SH | DEFINED 21 | 659200 |
| CATALINA MARKETING CORP 9700 | COM | 148867104 | 2059 | 112570 SH | DEFINED 22 | 102870 |
| CATALINA MARKETING CORP | COM | 148867104 | 42 | 2300 SH | OTHER 22 | 2300 |
| CATALYST SEMICONDUCTOR INC | COM | 148881105 | 213 | 31300 SH | DEFINED 17 | 31300 |
| CATAPULT COMMUNICATIONS CORP 2600 | COM | 149016107 | 93 | 4050 SH | DEFINED 01 | 1450 |
| CATAPULT COMMUNICATIONS CORP 125 | COM | 149016107 | 3 | 125 SH | OTHER 01 | |
| CATAPULT COMMUNICATIONS CORP | COM | 149016107 | 1318 | 57300 SH | DEFINED 05 | 57300 |
| CATAPULT COMMUNICATIONS CORP | COM | 149016107 | 48 | 2100 SH | DEFINED 08 | 2100 |
| CATAPULT COMMUNICATIONS CORP | COM | 149016107 | 200 | 8700 SH | DEFINED 21 | 8700 |
| CATELLUS DEV CORP NEW | COM | 149113102 | 131 | 5299 SH | DEFINED 01 | 5299 |
| CATELLUS DEV CORP NEW | COM | 149113102 | 89 | 3600 SH | DEFINED 08 | 3600 |
| CATELLUS DEV CORP NEW | COM | 149113102 | 14 | 572 SH | DEFINED 22 | 572 |
| CATELLUS DEV CORP NEW | COM | 149113102 | 29 | 1169 SH | OTHER 22 | 1169 |
| CATERPILLAR INC DEL 31416 | COM | 149123101 | 19916 | 250703 SH | DEFINED 01 | 219287 |
| CATERPILLAR INC DEL 163777 | COM | 149123101 | 18832 | 237057 SH | OTHER 01 | 73280 |
| CATERPILLAR INC DEL | COM | 149123101 | 5410 | 68100 SH PUT | DEFINED 01 | 68100 |

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| CENTENE CORP DEL | COM | | 15135B101 | 7174 | 186088 | SH | DEFINED | 05 | | 186088 |
| CENTENE CORP DEL | COM | | 15135B101 | 81 | 2100 | SH | DEFINED | 17 | | 2100 |
| CENTENE CORP DEL | COM | | 15135B101 | 517 | 13400 | SH | DEFINED | 21 | | 13400 |
| CENTENE CORP DEL | COM | | 15135B101 | 116 | 3000 | SH | OTHER | 22 | | |
| 3000 | | | | | | | | | | |
| CENTER BANCORP INC | COM | | 151408101 | 7 | 661 | SH | DEFINED | 22 | | 661 |
| CENTER BANCORP INC | COM | | 151408101 | 143 | 12801 | SH | OTHER | 22 | | 12801 |
| CENTERPOINT PPTYS TR | COM | | 151895109 | 38 | 500 | SH | DEFINED | 01 | | 500 |
| CENTERPOINT PPTYS TR | COM | | 151895109 | 73 | 949 | SH | DEFINED | 08 | | 949 |
| CENTERPOINT PPTYS TR | COM | | 151895109 | 18986 | 247375 | SH | DEFINED | 21 | | 247375 |
| CENTERPOINT PPTYS TR | COM | | 151895109 | 1344 | 17510 | SH | DEFINED | 22 | | 15500 |
| 2010 | | | | | | | | | | |
| CENTERPOINT PPTYS TR | COM | | 151895109 | 8 | 100 | SH | OTHER | 22 | | 100 |
| CENTERPOINT ENERGY INC | COM | | 15189T107 | 68 | 5932 | SH | DEFINED | 01 | | 5932 |
| CENTERPOINT ENERGY INC | COM | | 15189T107 | 1627 | 141498 | SH | DEFINED | 05 | | 141498 |
| CENTERPOINT ENERGY INC | COM | | 15189T107 | 4683 | 407248 | SH | DEFINED | 08 | | 407248 |
| CENTERPOINT ENERGY INC | COM | | 15189T107 | 3910 | 340000 | SH | DEFINED | 17 | | 340000 |
| CENTERPOINT ENERGY INC | COM | | 15189T107 | 2720 | 236512 | SH | DEFINED | 21 | | 236512 |
| CENTERPOINT ENERGY INC | COM | | 15189T107 | 450 | 39142 | SH | DEFINED | 22 | | 36214 |
| 2928 | | | | | | | | | | |
| CENTERPOINT ENERGY INC | COM | | 15189T107 | 334 | 29063 | SH | OTHER | 22 | | 29063 |
| CENTERPOINT ENERGY INC | NOTE | 3.750% | 15189TAC1 | 505 | 445000 | PRN | DEFINED | 08 | | 445000 |
| CENTEX CORP | COM | | 152312104 | 3052 | 66713 | SH | DEFINED | 01 | | 66613 |
| 100 | | | | | | | | | | |
| CENTEX CORP | COM | | 152312104 | 2492 | 54460 | SH | OTHER | 01 | | 47880 |
| 6580 | | | | | | | | | | |
| CENTEX CORP | COM | | 152312104 | 6548 | 143118 | SH | DEFINED | 05 | | 63318 |
| 79800 | | | | | | | | | | |
| CENTEX CORP | COM | | 152312104 | 701 | 15327 | SH | DEFINED | 08 | | 15327 |
| CENTEX CORP | COM | | 152312104 | 30181 | 659700 | SH | CALL | DEFINED | 08 | 659700 |
| CENTEX CORP | COM | | 152312104 | 562 | 12284 | SH | DEFINED | 21 | | 12284 |
| CENTEX CORP | COM | | 152312104 | 1398 | 30568 | SH | DEFINED | 22 | | 29568 |
| 1000 | | | | | | | | | | |
| CENTEX CORP | COM | | 152312104 | 915 | 19990 | SH | OTHER | 22 | | 19990 |
| CENTRAL FGHT LINES INC NEV | COM | | 153491105 | 174 | 21700 | SH | DEFINED | 17 | | 21700 |
| CENTRAL FD CDA LTD | CL A | | 153501101 | 129 | 24553 | SH | DEFINED | 22 | | 24553 |
| CENTRAL FD CDA LTD | CL A | | 153501101 | 40 | 7600 | SH | OTHER | 22 | | 7600 |
| CENTRAL GARDEN & PET CO | COM | | 153527106 | 68 | 1900 | SH | DEFINED | 17 | | 1900 |
| CENTRAL GARDEN & PET CO | COM | | 153527106 | 6975 | 194990 | SH | DEFINED | 21 | | 194990 |
| CENTRAL GARDEN & PET CO | COM | | 153527106 | 148 | 4150 | SH | DEFINED | 22 | | 4150 |
| CENTRAL GARDEN & PET CO | COM | | 153527106 | 50 | 1400 | SH | OTHER | 22 | | 1400 |
| CENTRAL PKG CORP | COM | | 154785109 | 132 | 7075 | SH | DEFINED | 01 | | 7075 |
| CENTRAL PKG CORP | COM | | 154785109 | 2847 | 152325 | SH | DEFINED | 05 | | 152325 |
| CENTRAL PKG CORP | COM | | 154785109 | 2 | 100 | SH | DEFINED | 08 | | 100 |
| CENTRAL PKG CORP | COM | | 154785109 | 2319 | 124100 | SH | DEFINED | 21 | | 124100 |
| CENTRAL VT PUB SVC CORP | COM | | 155771108 | 164 | 8000 | SH | DEFINED | 01 | | 4599 |
| 3401 | | | | | | | | | | |
| CENTRAL VT PUB SVC CORP | COM | | 155771108 | 25 | 1199 | SH | OTHER | 01 | | |
| 1199 | | | | | | | | | | |
| CENTRAL VT PUB SVC CORP | COM | | 155771108 | 1081 | 52750 | SH | DEFINED | 05 | | 52750 |
| CENTRAL VT PUB SVC CORP | COM | | 155771108 | 57 | 2800 | SH | DEFINED | 17 | | 2800 |
| CENTRAL VT PUB SVC CORP | COM | | 155771108 | 4435 | 216470 | SH | DEFINED | 21 | | 216470 |
| CENTRAL VT PUB SVC CORP | COM | | 155771108 | 195 | 9524 | SH | DEFINED | 22 | | 7829 |
| 1695 | | | | | | | | | | |
| CENTRAL VT PUB SVC CORP | COM | | 155771108 | 175 | 8517 | SH | OTHER | 22 | | 8517 |
| CENTRAL VA BANKSHARES INC | COM | | 155792104 | 6 | 237 | SH | DEFINED | 01 | | 237 |
| CENTRAL VA BANKSHARES INC | COM | | 155792104 | 398 | 14563 | SH | OTHER | 01 | | 12600 |
| 1963 | | | | | | | | | | |
| CENTURY ALUM CO | COM | | 156431108 | 1060 | 42775 | SH | DEFINED | 01 | | 8985 |
| 33790 | | | | | | | | | | |
| CENTURY ALUM CO | COM | | 156431108 | 30 | 1210 | SH | OTHER | 01 | | |
| 1210 | | | | | | | | | | |
| CENTURY ALUM CO | COM | | 156431108 | 3966 | 159965 | SH | DEFINED | 05 | | 159965 |
| CENTURY ALUM CO | COM | | 156431108 | 264 | 10651 | SH | DEFINED | 08 | | 10651 |
| CENTURY ALUM CO | COM | | 156431108 | 124 | 5000 | SH | DEFINED | 17 | | 5000 |
| CENTURY ALUM CO | COM | | 156431108 | 496 | 20000 | SH | DEFINED | 21 | | 20000 |
| CENTURY BUSINESS SVCS INC | COM | | 156490104 | 29 | 6700 | SH | DEFINED | 01 | | 6700 |
| CENTURY BUSINESS SVCS INC | COM | | 156490104 | 1063 | 243884 | SH | DEFINED | 21 | | 243884 |
| CENTURY BUSINESS SVCS INC | COM | | 156490104 | 46 | 10552 | SH | DEFINED | 22 | | 10552 |
| CENTURY BUSINESS SVCS INC | COM | | 156490104 | 16 | 3678 | SH | OTHER | 22 | | 3678 |
| CENTURYTEL INC | COM | | 156700106 | 8566 | 285157 | SH | DEFINED | 01 | | 243395 |
| 41762 | | | | | | | | | | |
| CENTURYTEL INC | COM | | 156700106 | 2671 | 88911 | SH | OTHER | 01 | | 56604 |
| 32307 | | | | | | | | | | |
| CENTURYTEL INC | COM | | 156700106 | 1051 | 35000 | SH | PUT | DEFINED | 01 | 35000 |
| CENTURYTEL INC | COM | | 156700106 | 1953 | 65012 | SH | DEFINED | 05 | | 65012 |
| CENTURYTEL INC | COM | | 156700106 | 589 | 19596 | SH | DEFINED | 08 | | 19596 |
| CENTURYTEL INC | COM | | 156700106 | 13 | 440 | SH | OTHER | 13 | | |
| 440 | | | | | | | | | | |
| CENTURYTEL INC | COM | | 156700106 | 647 | 21546 | SH | DEFINED | 17 | | 21546 |
| CENTURYTEL INC | COM | | 156700106 | 2034 | 67700 | SH | DEFINED | 20 | | 67700 |
| CENTURYTEL INC | COM | | 156700106 | 25281 | 841594 | SH | DEFINED | 21 | | 728994 |
| 112600 | | | | | | | | | | |
| CENTURYTEL INC | COM | | 156700106 | 5721 | 190435 | SH | DEFINED | 22 | | 180480 |
| 9955 | | | | | | | | | | |
| CENTURYTEL INC | COM | | 156700106 | 580 | 19321 | SH | OTHER | 22 | | 19321 |

| | | | | | | | | | |
|---------------------------|------------|--------|-----------|--------|---------|-----|---------|---------|---------|
| CENTURYTEL INC | DBCV | 4.750% | 156700AH9 | 822 | 743000 | PRN | DEFINED | 08 | 743000 |
| CEPHALON INC | COM | | 156708109 | 401 | 7433 | SH | DEFINED | 01 | 7433 |
| CEPHALON INC | COM | | 156708109 | 3 | 50 | SH | OTHER | 01 | |
| 50 | | | | | | | | | |
| CEPHALON INC | COM | | 156708109 | 6472 | 119845 | SH | DEFINED | 05 | 119845 |
| CEPHALON INC | COM | | 156708109 | 1378 | 25513 | SH | DEFINED | 08 | 25513 |
| CEPHALON INC | COM | | 156708109 | 1080 | 20000 | SH | CALL | DEFINED | 20000 |
| CEPHALON INC | COM | | 156708109 | 540 | 10000 | SH | PUT | DEFINED | 10000 |
| CEPHALON INC | COM | | 156708109 | 177 | 3280 | SH | DEFINED | 17 | 3280 |
| CEPHALON INC | COM | | 156708109 | 567 | 10500 | SH | DEFINED | 21 | 10500 |
| CEPHALON INC | COM | | 156708109 | 425 | 7865 | SH | DEFINED | 22 | 7865 |
| CEPHALON INC | COM | | 156708109 | 14 | 250 | SH | OTHER | 22 | 250 |
| CEPHALON INC | NOTE | 2.500% | 156708AE9 | 3797 | 3950000 | PRN | DEFINED | 08 | 3950000 |
| CEPHALON INC | NOTE | 2.500% | 156708AE9 | 1999 | 2080000 | PRN | DEFINED | 17 | 2080000 |
| CEPHALON INC | NOTE | | 156708AJ8 | 1102 | 1025000 | PRN | DEFINED | 08 | 1025000 |
| CERES GROUP INC | COM | | 156772105 | 95 | 15500 | SH | DEFINED | 17 | 15500 |
| CERIDIAN CORP NEW | COM | | 156779100 | 337 | 14957 | SH | DEFINED | 01 | |
| 14957 | | | | | | | | | |
| CERIDIAN CORP NEW | COM | | 156779100 | 566 | 25150 | SH | OTHER | 01 | 12357 |
| 250 | 12543 | | | | | | | | |
| CERIDIAN CORP NEW | COM | | 156779100 | 7111 | 316054 | SH | DEFINED | 05 | 316054 |
| CERIDIAN CORP NEW | COM | | 156779100 | 59 | 2600 | SH | DEFINED | 08 | 2600 |
| CERIDIAN CORP NEW | COM | | 156779100 | 11 | 505 | SH | DEFINED | 22 | |
| 505 | | | | | | | | | |
| CERIDIAN CORP NEW | COM | | 156779100 | 1107 | 49200 | SH | OTHER | 22 | 505 |
| 48695 | | | | | | | | | |
| CERNER CORP | COM | | 156782104 | 1262 | 28307 | SH | DEFINED | 01 | 28307 |
| CERNER CORP | COM | | 156782104 | 1484 | 33290 | SH | OTHER | 01 | 10490 |
| 22800 | | | | | | | | | |
| CERNER CORP | COM | | 156782104 | 7174 | 160925 | SH | DEFINED | 05 | 160925 |
| CERNER CORP | COM | | 156782104 | 65 | 1463 | SH | DEFINED | 08 | 1463 |
| CERNER CORP | COM | | 156782104 | 107 | 2400 | SH | DEFINED | 17 | 2400 |
| CERNER CORP | COM | | 156782104 | 22135 | 496530 | SH | DEFINED | 21 | 480530 |
| 16000 | | | | | | | | | |
| CERNER CORP | COM | | 156782104 | 711 | 15960 | SH | DEFINED | 22 | |
| 15960 | | | | | | | | | |
| CERNER CORP | COM | | 156782104 | 4 | 100 | SH | OTHER | 22 | 100 |
| CERTEGY INC | COM | | 156880106 | 7289 | 187867 | SH | DEFINED | 01 | |
| 187867 | | | | | | | | | |
| CERTEGY INC | COM | | 156880106 | 8146 | 209948 | SH | OTHER | 01 | 148991 |
| 27845 | 33112 | | | | | | | | |
| CERTEGY INC | COM | | 156880106 | 5245 | 135171 | SH | DEFINED | 05 | 135171 |
| CERTEGY INC | COM | | 156880106 | 140 | 3600 | SH | DEFINED | 08 | 3600 |
| CERTEGY INC | COM | | 156880106 | 711 | 18333 | SH | DEFINED | 22 | 13033 |
| 5300 | | | | | | | | | |
| CERTEGY INC | COM | | 156880106 | 899 | 23181 | SH | OTHER | 22 | 23181 |
| CEVA INC | COM | | 157210105 | 650 | 82153 | SH | DEFINED | 17 | 82153 |
| CEVA INC | COM | | 157210105 | | 1 | SH | DEFINED | 21 | 1 |
| CEVA INC | COM | | 157210105 | 1 | 100 | SH | OTHER | 22 | 100 |
| CHAD THERAPEUTICS INC | COM | | 157228107 | 123 | 28800 | SH | DEFINED | 01 | 28800 |
| CHAMPION ENTERPRISES INC | COM | | 158496109 | 383 | 41725 | SH | DEFINED | 01 | 28822 |
| 12903 | | | | | | | | | |
| CHAMPION ENTERPRISES INC | COM | | 158496109 | 12 | 1297 | SH | OTHER | 01 | |
| 1297 | | | | | | | | | |
| CHAMPION ENTERPRISES INC | COM | | 158496109 | 2831 | 308350 | SH | DEFINED | 05 | 308350 |
| CHAMPION ENTERPRISES INC | COM | | 158496109 | 550 | 59900 | SH | DEFINED | 17 | 59900 |
| CHAMPION ENTERPRISES INC | COM | | 158496109 | 429 | 46700 | SH | DEFINED | 21 | 46700 |
| CHAMPION ENTERPRISES INC | COM | | 158496109 | 1 | 100 | SH | DEFINED | 22 | 100 |
| CHARLES RIVER ASSOCIATES | COM | | 159852102 | 260 | 8400 | SH | OTHER | 22 | |
| 8400 | | | | | | | | | |
| CHARLES RIV LABS INTL INC | COM | | 159864107 | 422 | 8625 | SH | DEFINED | 01 | 8625 |
| CHARLES RIV LABS INTL INC | COM | | 159864107 | 23 | 475 | SH | OTHER | 01 | |
| 475 | | | | | | | | | |
| CHARLES RIV LABS INTL INC | COM | | 159864107 | 4786 | 97940 | SH | DEFINED | 05 | 97940 |
| CHARLES RIV LABS INTL INC | COM | | 159864107 | 527 | 10781 | SH | DEFINED | 08 | 10781 |
| CHARLES RIV LABS INTL INC | COM | | 159864107 | 792 | 16200 | SH | DEFINED | 17 | 16200 |
| CHARLES RIV LABS INTL INC | COM | | 159864107 | 89 | 1811 | SH | DEFINED | 22 | |
| 1811 | | | | | | | | | |
| CHARLES RIV LABS INTL INC | COM | | 159864107 | 127 | 2600 | SH | OTHER | 22 | 1811 |
| 789 | | | | | | | | | |
| CHARTER ONE FINL INC | COM | | 160903100 | 4003 | 90585 | SH | DEFINED | 01 | 77487 |
| 13098 | | | | | | | | | |
| CHARTER ONE FINL INC | COM | | 160903100 | 4334 | 98083 | SH | OTHER | 01 | 60901 |
| 37182 | | | | | | | | | |
| CHARTER ONE FINL INC | COM | | 160903100 | 4635 | 104877 | SH | DEFINED | 05 | 104877 |
| CHARTER ONE FINL INC | COM | | 160903100 | 397 | 8978 | SH | DEFINED | 08 | 8978 |
| CHARTER ONE FINL INC | COM | | 160903100 | 110475 | 2500000 | SH | OTHER | 17 | |
| 2500000 | | | | | | | | | |
| CHARTER ONE FINL INC | COM | | 160903100 | 25668 | 580855 | SH | DEFINED | 21 | 580855 |
| CHARTER ONE FINL INC | COM | | 160903100 | 15878 | 359315 | SH | DEFINED | 22 | 340622 |
| 18693 | | | | | | | | | |
| CHARTER ONE FINL INC | COM | | 160903100 | 7346 | 166245 | SH | OTHER | 22 | 166245 |
| CHARTERMAC | SH BEN INT | | 160908109 | 71 | 3600 | SH | DEFINED | 08 | 3600 |
| CHARTERMAC | SH BEN INT | | 160908109 | 220 | 11200 | SH | DEFINED | 17 | 11200 |
| CHARTERMAC | SH BEN INT | | 160908109 | 54 | 2767 | SH | DEFINED | 22 | 2767 |
| CHARTERMAC | SH BEN INT | | 160908109 | 12 | 600 | SH | OTHER | 22 | 600 |

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|------------------------------|---------|------------------|--------|------------|---------|------------|---------|
| CHARLOTTE RUSSE HLDG INC | COM | 161048103 | 6 | 300 SH | DEFINED | 08 | 300 |
| CHARLOTTE RUSSE HLDG INC | COM | 161048103 | 515 | 24100 SH | DEFINED | 17 | 24100 |
| CHARTER COMMUNICATIONS INC D | CL A | 16117M107 | 1 | 330 SH | DEFINED | 01 | 330 |
| CHARTER COMMUNICATIONS INC D | CL A | 16117M107 | 179 | 45760 SH | OTHER | 01 | 40760 |
| 5000 | | | | | | | |
| CHARTER COMMUNICATIONS INC D | CL A | 16117M107 | 745 | 190500 SH | CALL | DEFINED 08 | 190500 |
| CHARTER COMMUNICATIONS INC D | CL A | 16117M107 | 696 | 178000 SH | PUT | DEFINED 08 | 178000 |
| CHARTER COMMUNICATIONS INC D | CL A | 16117M107 | 170 | 43500 SH | DEFINED | 17 | 43500 |
| CHARTER COMMUNICATIONS INC D | CL A | 16117M107 | 70 | 17800 SH | PUT | DEFINED 17 | 17800 |
| CHARTER COMMUNICATIONS INC D | CL A | 16117M107 | 12 | 3100 SH | DEFINED | 18 | |
| 3100 | | | | | | | |
| CHARTER COMMUNICATIONS INC D | CL A | 16117M107 | 23 | 6000 SH | DEFINED | 22 | 6000 |
| CHARTER COMMUNICATIONS INC D | CL A | 16117M107 | 3 | 750 SH | OTHER | 22 | 750 |
| CHARTER COMMUNICATIONS INC D | NOTE | 5.750% 16117MAB3 | 267 | 280000 PRN | OTHER | 22 | 280000 |
| CHARTERED SEMICONDUCTOR MFG | ADR | 16133R106 | 187 | 23000 SH | DEFINED | 08 | 23000 |
| CHATTEM INC | COM | 162456107 | 1 | 25 SH | DEFINED | 01 | 25 |
| CHATTEM INC | COM | 162456107 | 66 | 2300 SH | DEFINED | 08 | 2300 |
| CHATTEM INC | COM | 162456107 | 3060 | 106000 SH | CALL | DEFINED 08 | 106000 |
| CHECKERS DRIVE-IN RESTAURANT | COM NEW | 162809305 | 96 | 8400 SH | DEFINED | 08 | 8400 |
| CHECKERS DRIVE-IN RESTAURANT | COM NEW | 162809305 | 122 | 10700 SH | DEFINED | 17 | 10700 |
| CHECKERS DRIVE-IN RESTAURANT | COM NEW | 162809305 | 10311 | 906100 SH | DEFINED | 21 | 899100 |
| 7000 | | | | | | | |
| CHECKERS DRIVE-IN RESTAURANT | COM NEW | 162809305 | 2337 | 205392 SH | DEFINED | 22 | 189592 |
| 15800 | | | | | | | |
| CHECKERS DRIVE-IN RESTAURANT | COM NEW | 162809305 | 14 | 1200 SH | OTHER | 22 | 1200 |
| CHECKFREE CORP NEW | COM | 162813109 | 305 | 10175 SH | DEFINED | 01 | 10175 |
| CHECKFREE CORP NEW | COM | 162813109 | 70 | 2335 SH | OTHER | 01 | 1885 |
| 450 | | | | | | | |
| CHECKFREE CORP NEW | COM | 162813109 | 5394 | 179807 SH | DEFINED | 05 | 179807 |
| CHECKFREE CORP NEW | COM | 162813109 | 120 | 4000 SH | DEFINED | 08 | 4000 |
| CHECKFREE CORP NEW | COM | 162813109 | 15 | 500 SH | DEFINED | 22 | 500 |
| CHECKFREE CORP NEW | COM | 162813109 | 131111 | 4370358 SH | DEFINED | | 4370358 |
| CHECKPOINT SYS INC | COM | 162825103 | 422 | 23550 SH | DEFINED | 01 | 8550 |
| 15000 | | | | | | | |
| CHECKPOINT SYS INC | COM | 162825103 | 4 | 200 SH | OTHER | 01 | |
| 200 | | | | | | | |
| CHECKPOINT SYS INC | COM | 162825103 | 3117 | 173850 SH | DEFINED | 05 | 173850 |
| CHECKPOINT SYS INC | COM | 162825103 | 65 | 3600 SH | DEFINED | 08 | 3600 |
| CHECKPOINT SYS INC | COM | 162825103 | 37 | 2050 SH | DEFINED | 17 | 2050 |
| CHECKPOINT SYS INC | COM | 162825103 | 3821 | 213100 SH | DEFINED | 21 | 213100 |
| CHECKPOINT SYS INC | COM | 162825103 | 146 | 8140 SH | DEFINED | 22 | 8140 |
| CHECKPOINT SYS INC | COM | 162825103 | 50 | 2800 SH | OTHER | 22 | 2800 |
| CHEESECAKE FACTORY INC | COM | 163072101 | 282 | 7075 SH | DEFINED | 01 | 6775 |
| 300 | | | | | | | |
| CHEESECAKE FACTORY INC | COM | 163072101 | 20 | 500 SH | OTHER | 01 | 300 |
| 200 | | | | | | | |
| CHEESECAKE FACTORY INC | COM | 163072101 | 10760 | 270408 SH | DEFINED | 05 | 270408 |
| CHEESECAKE FACTORY INC | COM | 163072101 | 107 | 2684 SH | DEFINED | 08 | 2684 |
| CHEESECAKE FACTORY INC | COM | 163072101 | 4715 | 118500 SH | CALL | DEFINED 08 | 118500 |
| CHEESECAKE FACTORY INC | COM | 163072101 | 98 | 2475 SH | DEFINED | 22 | |
| 2475 | | | | | | | |
| CHEESECAKE FACTORY INC | COM | 163072101 | 354 | 8900 SH | OTHER | 22 | 2475 |
| 6425 | | | | | | | |
| CHELSEA PPTY GROUP INC | COM | 163421100 | 130526 | 2001325 SH | DEFINED | 01 | 2001325 |
| CHELSEA PPTY GROUP INC | COM | 163421100 | 111 | 1700 SH | OTHER | 01 | |
| 1700 | | | | | | | |
| CHELSEA PPTY GROUP INC | COM | 163421100 | 7 | 100 SH | DEFINED | 05 | 100 |
| CHELSEA PPTY GROUP INC | COM | 163421100 | 762 | 11684 SH | DEFINED | 08 | 11684 |
| CHELSEA PPTY GROUP INC | COM | 163421100 | 13502 | 207020 SH | DEFINED | 21 | 207020 |
| CHELSEA PPTY GROUP INC | COM | 163421100 | 991 | 15190 SH | DEFINED | 22 | 13000 |
| 2190 | | | | | | | |
| CHEMED CORP NEW | COM | 16359R103 | 2459 | 50700 SH | DEFINED | 05 | 50700 |
| CHEMED CORP NEW | COM | 16359R103 | 377 | 7766 SH | DEFINED | 17 | 7766 |
| CHEMED CORP NEW | COM | 16359R103 | 11312 | 233230 SH | DEFINED | 21 | 225230 |
| 8000 | | | | | | | |
| CHEMED CORP NEW | COM | 16359R103 | 349 | 7200 SH | DEFINED | 22 | |
| 7200 | | | | | | | |
| CHEMICAL FINL CORP | COM | 163731102 | 1 | 25 SH | DEFINED | 01 | 25 |
| CHEMICAL FINL CORP | COM | 163731102 | 5699 | 154496 SH | DEFINED | 21 | 154496 |
| CHEMICAL FINL CORP | COM | 163731102 | 242 | 6570 SH | DEFINED | 22 | 6270 |
| 300 | | | | | | | |
| CHEMICAL FINL CORP | COM | 163731102 | 96 | 2600 SH | OTHER | 22 | 2600 |
| CHEROKEE INTL CORP | COM | 164450108 | 39 | 3400 SH | DEFINED | 17 | 3400 |
| CHEROKEE INTL CORP | COM | 164450108 | 727 | 63740 SH | DEFINED | 21 | 61640 |
| 2100 | | | | | | | |
| CHEROKEE INTL CORP | COM | 164450108 | 93 | 8190 SH | DEFINED | 22 | |
| 8190 | | | | | | | |
| CHESAPEAKE CORP | COM | 165159104 | 1031 | 38650 SH | DEFINED | 01 | 38650 |
| CHESAPEAKE CORP | COM | 165159104 | 1548 | 58016 SH | OTHER | 01 | 46716 |
| 11300 | | | | | | | |
| CHESAPEAKE CORP | COM | 165159104 | 2415 | 90525 SH | DEFINED | 05 | 90525 |
| CHESAPEAKE CORP | COM | 165159104 | 120 | 4500 SH | DEFINED | 17 | 4500 |
| CHESAPEAKE CORP | COM | 165159104 | 344 | 12900 SH | DEFINED | 21 | 12900 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 203 | 13798 SH | DEFINED | 01 | 13798 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 77 | 5200 SH | OTHER | 01 | 3700 |
| 1500 | | | | | | | |

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|---------------------------------------|--------------|-----------|--------|---------|----|---------|---------|---------|-------|
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 24 | 1600 | SH | DEFINED | 05 | 1600 | |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 20029 | 1360637 | SH | DEFINED | 08 | 1360637 | |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 3933 | 267177 | SH | DEFINED | 17 | 267177 | |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 12 | 800 | SH | DEFINED | 22 | 800 | |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 2129 | 144600 | SH | OTHER | 22 | 144600 | |
| CHESAPEAKE ENERGY CORP | PFD CONV 6% | 165167701 | 590 | 8800 | SH | DEFINED | 08 | 8800 | |
| CHEVRONTEXACO CORP 112288 | COM | 166764100 | 302715 | 3216612 | SH | DEFINED | 01 | 3104324 | |
| CHEVRONTEXACO CORP 700565 | COM | 166764100 | 153598 | 1632111 | SH | OTHER | 01 | 931546 | |
| CHEVRONTEXACO CORP 241600 | COM | 166764100 | 107991 | 1147500 | SH | DEFINED | 05 | 905900 | |
| CHEVRONTEXACO CORP | COM | 166764100 | 10284 | 109280 | SH | DEFINED | 08 | 109280 | |
| CHEVRONTEXACO CORP | COM | 166764100 | 7792 | 82800 | SH | PUT | DEFINED | 08 | 82800 |
| CHEVRONTEXACO CORP 24 | COM | 166764100 | 79 | 835 | SH | DEFINED | 13 | 811 | |
| CHEVRONTEXACO CORP 441 | COM | 166764100 | 42 | 441 | SH | OTHER | 13 | | |
| CHEVRONTEXACO CORP | COM | 166764100 | 774 | 8224 | SH | DEFINED | 17 | 8224 | |
| CHEVRONTEXACO CORP | COM | 166764100 | 4706 | 50000 | SH | CALL | DEFINED | 17 | 50000 |
| CHEVRONTEXACO CORP | COM | 166764100 | 4706 | 50000 | SH | PUT | DEFINED | 17 | 50000 |
| CHEVRONTEXACO CORP 500 | COM | 166764100 | 47 | 500 | SH | DEFINED | 18 | | |
| CHEVRONTEXACO CORP 1000 | COM | 166764100 | 38663 | 410825 | SH | DEFINED | 21 | 409825 | |
| CHEVRONTEXACO CORP 97720 | COM | 166764100 | 122558 | 1302287 | SH | DEFINED | 22 | 1204567 | |
| CHEVRONTEXACO CORP | COM | 166764100 | 66031 | 701632 | SH | OTHER | 22 | 701632 | |
| CHEVRONTEXACO CORP | COM | 166764100 | 4047 | 43000 | SH | DEFINED | | 43000 | |
| CHICAGO BRIDGE & IRON CO N V | N Y REGISTRY | 167250109 | 4081 | 146525 | SH | DEFINED | 05 | 146525 | |
| CHICAGO BRIDGE & IRON CO N V | N Y REGISTRY | 167250109 | 181 | 6482 | SH | DEFINED | 17 | 6482 | |
| CHICAGO BRIDGE & IRON CO N V 9200 | N Y REGISTRY | 167250109 | 18373 | 659700 | SH | DEFINED | 21 | 650500 | |
| CHICAGO BRIDGE & IRON CO N V 8600 | N Y REGISTRY | 167250109 | 4495 | 161400 | SH | DEFINED | 22 | 152800 | |
| CHICAGO BRIDGE & IRON CO N V | N Y REGISTRY | 167250109 | 95 | 3400 | SH | OTHER | 22 | 3400 | |
| CHICAGO MERCANTILE HLDGS INC | CL A | 167760107 | 14 | 100 | SH | DEFINED | 05 | 100 | |
| CHICAGO MERCANTILE HLDGS INC | CL A | 167760107 | 823 | 5700 | SH | DEFINED | 17 | 5700 | |
| CHICAGO MERCANTILE HLDGS INC | CL A | 167760107 | 8734 | 60500 | SH | DEFINED | 21 | 60500 | |
| CHICAGO MERCANTILE HLDGS INC 2920 | CL A | 167760107 | 3858 | 26720 | SH | DEFINED | 22 | 23800 | |
| CHICAGO MERCANTILE HLDGS INC | CL A | 167760107 | 364 | 2520 | SH | OTHER | 22 | 2520 | |
| CHICOS FAS INC 250 | COM | 168615102 | 1025 | 22700 | SH | DEFINED | 01 | 22450 | |
| CHICOS FAS INC 1725 | COM | 168615102 | 227 | 5025 | SH | OTHER | 01 | 3300 | |
| CHICOS FAS INC | COM | 168615102 | 8554 | 189415 | SH | DEFINED | 05 | 189415 | |
| CHICOS FAS INC | COM | 168615102 | 2063 | 45692 | SH | DEFINED | 08 | 45692 | |
| CHICOS FAS INC | COM | 168615102 | 181 | 4000 | SH | DEFINED | 17 | 4000 | |
| CHICOS FAS INC | COM | 168615102 | 23299 | 515930 | SH | DEFINED | 21 | 515930 | |
| CHICOS FAS INC 14675 | COM | 168615102 | 3666 | 81188 | SH | DEFINED | 22 | 66513 | |
| CHICOS FAS INC | COM | 168615102 | 655 | 14500 | SH | OTHER | 22 | 14500 | |
| CHILDRENS PL RETAIL STORES I 10100 | COM | 168905107 | 399 | 16950 | SH | DEFINED | 01 | 6850 | |
| CHILDRENS PL RETAIL STORES I 50 | COM | 168905107 | 1 | 50 | SH | OTHER | 01 | | |
| CHILDRENS PL RETAIL STORES I | COM | 168905107 | 2884 | 122600 | SH | DEFINED | 05 | 122600 | |
| CHILDRENS PL RETAIL STORES I | COM | 168905107 | 224 | 9510 | SH | DEFINED | 17 | 9510 | |
| CHILDRENS PL RETAIL STORES I | COM | 168905107 | 419 | 17800 | SH | DEFINED | 21 | 17800 | |
| CHINA FD INC | COM | 169373107 | 229 | 7966 | SH | OTHER | 01 | 7966 | |
| CHINA FD INC | COM | 169373107 | 4 | 134 | SH | DEFINED | 22 | 134 | |
| CHINA FD INC | COM | 169373107 | 217 | 7545 | SH | OTHER | 22 | 7545 | |
| CHINA TELECOM CORP LTD | SPON ADR H S | 169426103 | 314 | 8900 | SH | DEFINED | 17 | 8900 | |
| CHINA TELECOM CORP LTD | SPON ADR H S | 169426103 | 35 | 1000 | SH | DEFINED | 22 | 1000 | |
| CHIPPAC INC | CL A | 169657103 | | 25 | SH | DEFINED | 01 | 25 | |
| CHIPPAC INC | CL A | 169657103 | 226 | 36102 | SH | DEFINED | 17 | 36102 | |
| CHIPPAC INC 4600 | CL A | 169657103 | 2855 | 455300 | SH | DEFINED | 21 | 450700 | |
| CHIPPAC INC 8900 | CL A | 169657103 | 729 | 116200 | SH | DEFINED | 22 | 107300 | |
| CHOICE HOTELS INTL INC | COM | 169905106 | 25 | 500 | SH | OTHER | 01 | 500 | |
| CHOICE HOTELS INTL INC | COM | 169905106 | 145 | 2900 | SH | DEFINED | 08 | 2900 | |
| CHOICE HOTELS INTL INC | COM | 169905106 | 105 | 2100 | SH | DEFINED | 17 | 2100 | |
| CHOICE HOTELS INTL INC | COM | 169905106 | 1896 | 37800 | SH | DEFINED | 21 | 37800 | |
| CHOICE HOTELS INTL INC 3700 | COM | 169905106 | 186 | 3700 | SH | OTHER | 22 | | |
| CHIQUITA BRANDS INTL INC | COM | 170032809 | 1 | 25 | SH | DEFINED | 01 | 25 | |
| CHIQUITA BRANDS INTL INC | COM | 170032809 | 67 | 3200 | SH | DEFINED | 08 | 3200 | |
| CHIQUITA BRANDS INTL INC | COM | 170032809 | 180 | 8600 | SH | DEFINED | 17 | 8600 | |
| CHIQUITA BRANDS INTL INC | COM | 170032809 | 3324 | 158900 | SH | DEFINED | 21 | 158900 | |
| CHIQUITA BRANDS INTL INC 1005 | COM | 170032809 | 21 | 1005 | SH | DEFINED | 22 | | |
| CHIQUITA BRANDS INTL INC 6295 | COM | 170032809 | 255 | 12200 | SH | OTHER | 22 | 5905 | |
| CHIRON CORP | COM | 170040109 | 637 | 14259 | SH | DEFINED | 01 | 14259 | |

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|-----------------------------------|------|--------|-----------|-------|--------------|---------|---------|----------|--------|
| CHIRON CORP 3143 | COM | | 170040109 | 263 | 5893 SH | OTHER | 01 | 2750 | |
| CHIRON CORP | COM | | 170040109 | 3915 | 87706 SH | DEFINED | 05 | 87706 | |
| CHIRON CORP | COM | | 170040109 | 174 | 3888 SH | DEFINED | 08 | 3888 | |
| CHIRON CORP | COM | | 170040109 | 2009 | 45000 SH | CALL | DEFINED | 08 | 45000 |
| CHIRON CORP | COM | | 170040109 | 2874 | 64375 SH | DEFINED | 17 | 64375 | |
| CHIRON CORP | COM | | 170040109 | 981 | 21970 SH | DEFINED | 21 | 21970 | |
| CHIRON CORP 1000 | COM | | 170040109 | 281 | 6290 SH | DEFINED | 22 | 5290 | |
| CHIRON CORP | COM | | 170040109 | 345 | 7736 SH | OTHER | 22 | 7736 | |
| CHIRON CORP | DBC | 1.625% | 170040AG4 | 17827 | 18402000 PRN | DEFINED | 08 | 18402000 | |
| CHITTENDEN CORP 2380 | COM | | 170228100 | 248 | 7045 SH | DEFINED | 01 | 4665 | |
| CHITTENDEN CORP 70 | COM | | 170228100 | 2 | 70 SH | OTHER | 01 | | |
| CHITTENDEN CORP | COM | | 170228100 | 5413 | 154000 SH | DEFINED | 05 | 154000 | |
| CHITTENDEN CORP | COM | | 170228100 | 32 | 900 SH | DEFINED | 08 | 900 | |
| CHITTENDEN CORP | COM | | 170228100 | 6970 | 198300 SH | DEFINED | 21 | 198300 | |
| CHITTENDEN CORP 25687 | COM | | 170228100 | 1040 | 29577 SH | DEFINED | 22 | 3890 | |
| CHITTENDEN CORP | COM | | 170228100 | 368 | 10475 SH | OTHER | 22 | 10475 | |
| CHOICEPOINT INC 37752 | COM | | 170388102 | 1724 | 37752 SH | DEFINED | 01 | | |
| CHOICEPOINT INC 24932 67381 | COM | | 170388102 | 6988 | 153047 SH | OTHER | 01 | 60734 | |
| CHOICEPOINT INC | COM | | 170388102 | 8577 | 187849 SH | DEFINED | 05 | 187849 | |
| CHOICEPOINT INC | COM | | 170388102 | 539 | 11800 SH | DEFINED | 08 | 11800 | |
| CHOICEPOINT INC | COM | | 170388102 | 461 | 10100 SH | DEFINED | 17 | 10100 | |
| CHOICEPOINT INC | COM | | 170388102 | 950 | 20800 SH | DEFINED | 20 | 20800 | |
| CHOICEPOINT INC | COM | | 170388102 | 17426 | 381642 SH | DEFINED | 21 | 381642 | |
| CHOICEPOINT INC 18875 | COM | | 170388102 | 1270 | 27806 SH | DEFINED | 22 | 8931 | |
| CHOICEPOINT INC | COM | | 170388102 | 1007 | 22061 SH | OTHER | 22 | 22061 | |
| CHORDIANT SOFTWARE INC | COM | | 170404107 | | 25 SH | DEFINED | 01 | 25 | |
| CHORDIANT SOFTWARE INC | COM | | 170404107 | 1641 | 359912 SH | DEFINED | 17 | 359912 | |
| CHRISTOPHER & BANKS CORP 23300 | COM | | 171046105 | 525 | 29664 SH | DEFINED | 01 | 6364 | |
| CHRISTOPHER & BANKS CORP | COM | | 171046105 | 3120 | 176188 SH | DEFINED | 05 | 176188 | |
| CHRISTOPHER & BANKS CORP | COM | | 171046105 | 221 | 12460 SH | DEFINED | 17 | 12460 | |
| CHRISTOPHER & BANKS CORP | COM | | 171046105 | 441 | 24900 SH | DEFINED | 21 | 24900 | |
| CHRISTOPHER & BANKS CORP 35900 | COM | | 171046105 | 636 | 35900 SH | DEFINED | 22 | | |
| CHRONIMED INC | COM | | 171164106 | 2011 | 246700 SH | DEFINED | 21 | 246700 | |
| CHRONIMED INC | COM | | 171164106 | 87 | 10720 SH | DEFINED | 22 | 10720 | |
| CHRONIMED INC | COM | | 171164106 | 30 | 3700 SH | OTHER | 22 | 3700 | |
| CHUBB CORP 18253 | COM | | 171232101 | 32168 | 471810 SH | DEFINED | 01 | 453557 | |
| CHUBB CORP 61249 | COM | | 171232101 | 9059 | 132874 SH | OTHER | 01 | 71625 | |
| CHUBB CORP 73800 | COM | | 171232101 | 15069 | 221014 SH | DEFINED | 05 | 147214 | |
| CHUBB CORP | COM | | 171232101 | 2394 | 35108 SH | DEFINED | 08 | 35108 | |
| CHUBB CORP | COM | | 171232101 | 11 | 168 SH | DEFINED | 17 | 168 | |
| CHUBB CORP | COM | | 171232101 | 29520 | 432966 SH | DEFINED | 21 | 432966 | |
| CHUBB CORP 31216 | COM | | 171232101 | 30577 | 448477 SH | DEFINED | 22 | 417261 | |
| CHUBB CORP | COM | | 171232101 | 6564 | 96271 SH | OTHER | 22 | 96271 | |
| CHUBB CORP | CORP | UNIT % | 171232309 | 277 | 10000 SH | DEFINED | 08 | 10000 | |
| CHUBB CORP | CORP | UNIT % | 171232309 | 55 | 1974 SH | DEFINED | 17 | 1974 | |
| CHURCH & DWIGHT INC | COM | | 171340102 | 152 | 3325 SH | DEFINED | 01 | 3325 | |
| CHURCH & DWIGHT INC 2400 | COM | | 171340102 | 430 | 9400 SH | OTHER | 01 | 7000 | |
| CHURCH & DWIGHT INC | COM | | 171340102 | 3988 | 87103 SH | DEFINED | 05 | 87103 | |
| CHURCH & DWIGHT INC | COM | | 171340102 | 98 | 2130 SH | DEFINED | 08 | 2130 | |
| CHURCH & DWIGHT INC | COM | | 171340102 | 613 | 13400 SH | DEFINED | 17 | 13400 | |
| CHURCH & DWIGHT INC | COM | | 171340102 | 80 | 1750 SH | DEFINED | 22 | 1750 | |
| CIBER INC 18200 | COM | | 17163B102 | 225 | 27425 SH | DEFINED | 01 | 9225 | |
| CIBER INC 1350 | COM | | 17163B102 | 11 | 1350 SH | OTHER | 01 | | |
| CIBER INC | COM | | 17163B102 | 2206 | 268400 SH | DEFINED | 05 | 268400 | |
| CIBER INC | COM | | 17163B102 | 328 | 39900 SH | DEFINED | 21 | 39900 | |
| CIENA CORP 2337 | COM | | 171779101 | 252 | 68000 SH | DEFINED | 01 | 65663 | |
| CIENA CORP 8320 | COM | | 171779101 | 165 | 44541 SH | OTHER | 01 | 36221 | |
| CIENA CORP | COM | | 171779101 | 875 | 236513 SH | DEFINED | 05 | 236513 | |
| CIENA CORP | COM | | 171779101 | 4297 | 1161422 SH | DEFINED | 08 | 1161422 | |
| CIENA CORP | COM | | 171779101 | 703 | 190000 SH | CALL | DEFINED | 08 | 190000 |
| CIENA CORP | COM | | 171779101 | 1 | 300 SH | DEFINED | 17 | 300 | |
| CIENA CORP 3552 | COM | | 171779101 | 13 | 3552 SH | DEFINED | 18 | | |
| CIENA CORP | COM | | 171779101 | 209 | 56519 SH | DEFINED | 21 | 56519 | |
| CIENA CORP 2113 | COM | | 171779101 | 399 | 107707 SH | DEFINED | 22 | 105594 | |
| CIENA CORP | COM | | 171779101 | 6 | 1700 SH | OTHER | 22 | 1700 | |

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|-----------------------------------|------|--------|-----------|--------|----------|-----|-------------|------------|---------|
| CIENA CORP | COM | | 171779101 | 698 | 188667 | SH | DEFINED | | 188667 |
| CIENA CORP | NOTE | 3.750% | 171779AA9 | 1125 | 1280000 | PRN | DEFINED | 17 | 1280000 |
| CIMA LABS INC 3600 | COM | | 171796105 | 177 | 5250 | SH | DEFINED | 01 | 1650 |
| CIMA LABS INC 175 | COM | | 171796105 | 6 | 175 | SH | OTHER | 01 | |
| CIMA LABS INC | COM | | 171796105 | 2206 | 65400 | SH | DEFINED | 05 | 65400 |
| CIMA LABS INC | COM | | 171796105 | 327 | 9700 | SH | DEFINED | 21 | 9700 |
| CIMAREX ENERGY CO | COM | | 171798101 | 5963 | 197250 | SH | DEFINED | 05 | 197250 |
| CIMAREX ENERGY CO | COM | | 171798101 | 103 | 3400 | SH | DEFINED | 08 | 3400 |
| CIMAREX ENERGY CO | COM | | 171798101 | 339 | 11200 | SH | DEFINED | 17 | 11200 |
| CIMAREX ENERGY CO | COM | | 171798101 | 10348 | 342300 | SH | DEFINED | 21 | 342300 |
| CIMAREX ENERGY CO 8800 | COM | | 171798101 | 1645 | 54410 | SH | DEFINED | 22 | 45610 |
| CIMAREX ENERGY CO | COM | | 171798101 | 358 | 11847 | SH | OTHER | 22 | 11847 |
| CINCINNATI BELL INC NEW | COM | | 171871106 | 2305 | 519104 | SH | DEFINED | 05 | 519104 |
| CINCINNATI BELL INC NEW | COM | | 171871106 | | 100 | SH | DEFINED | 08 | 100 |
| CINCINNATI BELL INC NEW | COM | | 171871106 | 201 | 45200 | SH | DEFINED | 17 | 45200 |
| CINCINNATI BELL INC NEW 500 | COM | | 171871106 | 2 | 500 | SH | DEFINED | 22 | |
| CINCINNATI BELL INC NEW | COM | | 171871106 | 28 | 6224 | SH | OTHER | 22 | 6224 |
| CINCINNATI FINL CORP | COM | | 172062101 | 6128 | 140805 | SH | DEFINED | 01 | 140805 |
| CINCINNATI FINL CORP 288 | COM | | 172062101 | 259 | 5948 | SH | OTHER | 01 | 5660 |
| CINCINNATI FINL CORP 95300 | COM | | 172062101 | 7614 | 174948 | SH | DEFINED | 05 | 79648 |
| CINCINNATI FINL CORP | COM | | 172062101 | 982 | 22561 | SH | DEFINED | 08 | 22561 |
| CINCINNATI FINL CORP | COM | | 172062101 | 15251 | 350437 | SH | DEFINED | 21 | 350437 |
| CINCINNATI FINL CORP 499 | COM | | 172062101 | 2253 | 51777 | SH | DEFINED | 22 | 51278 |
| CINCINNATI FINL CORP | COM | | 172062101 | 628 | 14441 | SH | OTHER | 22 | 14441 |
| CINERGY CORP 10450 | COM | | 172474108 | 207176 | 5452013 | SH | DEFINED | 01 | 5441563 |
| CINERGY CORP 18195 | COM | | 172474108 | 1941 | 51083 | SH | OTHER | 01 | 32888 |
| CINERGY CORP | COM | | 172474108 | 3181 | 83699 | SH | DEFINED | 05 | 83699 |
| CINERGY CORP | COM | | 172474108 | 594 | 15643 | SH | DEFINED | 08 | 15643 |
| CINERGY CORP | COM | | 172474108 | 6854 | 180374 | SH | DEFINED | 21 | 180374 |
| CINERGY CORP 8950 | COM | | 172474108 | 690 | 18147 | SH | DEFINED | 22 | 9197 |
| CINERGY CORP | COM | | 172474108 | 575 | 15124 | SH | OTHER | 22 | 15124 |
| CIPHERGEN BIOSYSTEMS INC 18000 | COM | | 17252Y104 | 1924 | 262800 | SH | DEFINED | 21 | 244800 |
| CIPHERGEN BIOSYSTEMS INC 51000 | COM | | 17252Y104 | 373 | 51000 | SH | DEFINED | 22 | |
| CIPHERGEN BIOSYSTEMS INC 96814 | COM | | 17252Y104 | 1124 | 153514 | SH | OTHER | 22 | 56700 |
| CIRCUIT CITY STORE INC 100 | COM | | 172737108 | 1761 | 135973 | SH | DEFINED | 01 | 135873 |
| CIRCUIT CITY STORE INC 805 | COM | | 172737108 | 109 | 8431 | SH | OTHER | 01 | 7626 |
| CIRCUIT CITY STORE INC | COM | | 172737108 | 1231 | 95047 | SH | DEFINED | 05 | 95047 |
| CIRCUIT CITY STORE INC | COM | | 172737108 | 202 | 15637 | SH | DEFINED | 08 | 15637 |
| CIRCUIT CITY STORE INC | COM | | 172737108 | 10347 | 799000 | SH | CALL PUT | DEFINED 08 | 799000 |
| CIRCUIT CITY STORE INC | COM | | 172737108 | 9382 | 724500 | SH | DEFINED | 08 | 724500 |
| CIRCUIT CITY STORE INC | COM | | 172737108 | 3638 | 280913 | SH | DEFINED | 17 | 280913 |
| CIRCUIT CITY STORE INC | COM | | 172737108 | 904 | 69772 | SH | DEFINED | 21 | 69772 |
| CIRCUIT CITY STORE INC 27600 | COM | | 172737108 | 357 | 27600 | SH | DEFINED | 22 | |
| CIRCUIT CITY STORE INC 6100 | COM | | 172737108 | 566 | 43700 | SH | OTHER | 22 | 37600 |
| CIRCOR INTL INC | COM | | 17273K109 | 92 | 4500 | SH | DEFINED | 08 | 4500 |
| CIRCOR INTL INC | COM | | 17273K109 | 175 | 8600 | SH | DEFINED | 17 | 8600 |
| CIRCOR INTL INC 3900 | COM | | 17273K109 | 7846 | 384800 | SH | DEFINED | 21 | 380900 |
| CIRCOR INTL INC 8100 | COM | | 17273K109 | 2473 | 121300 | SH | DEFINED | 22 | 113200 |
| CIRRUS LOGIC INC | COM | | 172755100 | 3 | 550 | SH | DEFINED | 01 | 550 |
| CIRRUS LOGIC INC | COM | | 172755100 | 417 | 69441 | SH | DEFINED | 08 | 69441 |
| CIRRUS LOGIC INC | COM | | 172755100 | 55 | 9200 | SH | DEFINED | 22 | 9200 |
| CISCO SYS INC 752664 | COM | | 17275R102 | 248474 | 10484146 | SH | DEFINED | 01 | 9731482 |
| CISCO SYS INC 1916898 | COM | | 17275R102 | 110416 | 4658901 | SH | OTHER | 01 | 2742003 |
| CISCO SYS INC | COM | | 17275R102 | 27492 | 1160000 | SH | CALL | DEFINED 01 | 1160000 |
| CISCO SYS INC | COM | | 17275R102 | 15287 | 645000 | SH | PUT | DEFINED 01 | 645000 |
| CISCO SYS INC 1295600 | COM | | 17275R102 | 115939 | 4891938 | SH | DEFINED | 05 | 3596338 |
| CISCO SYS INC | COM | | 17275R102 | 6119 | 258205 | SH | DEFINED | 08 | 258205 |
| CISCO SYS INC | COM | | 17275R102 | 30490 | 1286500 | SH | CALL | DEFINED 08 | 1286500 |
| CISCO SYS INC | COM | | 17275R102 | 10902 | 460000 | SH | PUT | DEFINED 08 | 460000 |
| CISCO SYS INC | COM | | 17275R102 | 64 | 2683 | SH | DEFINED | 13 | 2683 |
| CISCO SYS INC 450 | COM | | 17275R102 | 86 | 3639 | SH | OTHER | 13 | 3189 |
| CISCO SYS INC | COM | | 17275R102 | 16779 | 707979 | SH | DEFINED | 17 | 707979 |
| CISCO SYS INC | COM | | 17275R102 | 162 | 6843 | SH | OTHER | 17 | |

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|--|-----|-----------|--------|------------|---------|---------|---------|
| CITY NATL CORP | COM | 178566105 | 232 | 3530 SH | OTHER | 22 | 3530 |
| CLAIRES STORES INC | COM | 179584107 | 336 | 15500 SH | DEFINED | 01 | 15500 |
| CLAIRES STORES INC 400 | COM | 179584107 | 9 | 400 SH | OTHER | 01 | |
| CLAIRES STORES INC | COM | 179584107 | 4544 | 209409 SH | DEFINED | 05 | 209409 |
| CLAIRES STORES INC | COM | 179584107 | 219 | 10080 SH | DEFINED | 08 | 10080 |
| CLAIRES STORES INC | COM | 179584107 | 364 | 16760 SH | DEFINED | 17 | 16760 |
| CLAIRES STORES INC | COM | 179584107 | 22 | 1000 SH | OTHER | 22 | 1000 |
| CLARCOR INC 10445 | COM | 179895107 | 712 | 15550 SH | DEFINED | 01 | 5105 |
| CLARCOR INC 155 | COM | 179895107 | 7 | 155 SH | OTHER | 01 | |
| CLARCOR INC | COM | 179895107 | 5204 | 113635 SH | DEFINED | 05 | 113635 |
| CLARCOR INC | COM | 179895107 | 126 | 2758 SH | DEFINED | 08 | 2758 |
| CLARCOR INC | COM | 179895107 | 73 | 1600 SH | DEFINED | 17 | 1600 |
| CLARCOR INC | COM | 179895107 | 769 | 16800 SH | DEFINED | 21 | 16800 |
| CLARCOR INC | COM | 179895107 | 18 | 400 SH | OTHER | 22 | 400 |
| CLARUS CORP | COM | 182707109 | 132 | 11484 SH | DEFINED | 17 | 11484 |
| CLEAR CHANNEL COMMUNICATIONS 78835 | COM | 184502102 | 70741 | 1914504 SH | DEFINED | 01 | 1835669 |
| CLEAR CHANNEL COMMUNICATIONS 269972 | COM | 184502102 | 25060 | 678210 SH | OTHER | 01 | 408238 |
| CLEAR CHANNEL COMMUNICATIONS 184200 | COM | 184502102 | 46118 | 1248116 SH | DEFINED | 05 | 1063916 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 2125 | 57522 SH | DEFINED | 08 | 57522 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 44133 | 1194400 SH | CALL | DEFINED | 1194400 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 3603 | 97500 SH | PUT | DEFINED | 97500 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 17 | 455 SH | DEFINED | 13 | 455 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 5 | 144 SH | OTHER | 13 | 144 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 3987 | 107906 SH | DEFINED | 17 | 107906 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 6355 | 172000 SH | CALL | DEFINED | 172000 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 5653 | 153000 SH | PUT | DEFINED | 153000 |
| CLEAR CHANNEL COMMUNICATIONS 6400 | COM | 184502102 | 27166 | 735199 SH | DEFINED | 21 | 728799 |
| CLEAR CHANNEL COMMUNICATIONS 3733 | COM | 184502102 | 9218 | 249471 SH | DEFINED | 22 | 245738 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 65 | 1749 SH | OTHER | 22 | 1749 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 133 | 3596 SH | DEFINED | | 3596 |
| CLEVELAND CLIFFS INC 5200 | COM | 185896107 | 375 | 6643 SH | DEFINED | 01 | 1443 |
| CLEVELAND CLIFFS INC 25 | COM | 185896107 | 1 | 25 SH | OTHER | 01 | |
| CLEVELAND CLIFFS INC | COM | 185896107 | 2619 | 46450 SH | DEFINED | 05 | 46450 |
| CLEVELAND CLIFFS INC | COM | 185896107 | 237 | 4200 SH | DEFINED | 17 | 4200 |
| CLEVELAND CLIFFS INC | COM | 185896107 | 400 | 7100 SH | DEFINED | 21 | 7100 |
| CLOROX CO DEL 7596 | COM | 189054109 | 14062 | 261466 SH | DEFINED | 01 | 253870 |
| CLOROX CO DEL 101583 | COM | 189054109 | 9785 | 181938 SH | OTHER | 01 | 80355 |
| CLOROX CO DEL 103000 | COM | 189054109 | 15582 | 289735 SH | DEFINED | 05 | 186735 |
| CLOROX CO DEL | COM | 189054109 | 1698 | 31569 SH | DEFINED | 08 | 31569 |
| CLOROX CO DEL | COM | 189054109 | 538 | 10000 SH | CALL | DEFINED | 10000 |
| CLOROX CO DEL | COM | 189054109 | 59 | 1100 SH | DEFINED | 17 | 1100 |
| CLOROX CO DEL 20592 | COM | 189054109 | 1107 | 20592 SH | DEFINED | 18 | |
| CLOROX CO DEL | COM | 189054109 | 39844 | 740869 SH | DEFINED | 21 | 740869 |
| CLOROX CO DEL 30700 | COM | 189054109 | 11373 | 211474 SH | DEFINED | 22 | 180774 |
| CLOROX CO DEL | COM | 189054109 | 3039 | 56516 SH | OTHER | 22 | 56516 |
| COACH INC | COM | 189754104 | 1577 | 34892 SH | DEFINED | 01 | 34892 |
| COACH INC 1750 | COM | 189754104 | 144 | 3178 SH | OTHER | 01 | 1428 |
| COACH INC | COM | 189754104 | 24640 | 545248 SH | DEFINED | 05 | 545248 |
| COACH INC | COM | 189754104 | 3188 | 70540 SH | DEFINED | 08 | 70540 |
| COACH INC | COM | 189754104 | 1283 | 28400 SH | DEFINED | 17 | 28400 |
| COACH INC 56100 | COM | 189754104 | 26601 | 588640 SH | DEFINED | 21 | 532540 |
| COACH INC 13050 | COM | 189754104 | 3282 | 72631 SH | DEFINED | 22 | 59581 |
| COACH INC | COM | 189754104 | 452 | 10000 SH | OTHER | 22 | 10000 |
| COACHMEN INDS INC | COM | 189873102 | 16 | 1025 SH | DEFINED | 01 | 1025 |
| COACHMEN INDS INC 25 | COM | 189873102 | | 25 SH | OTHER | 01 | |
| COACHMEN INDS INC | COM | 189873102 | 1048 | 65525 SH | DEFINED | 05 | 65525 |
| COACHMEN INDS INC | COM | 189873102 | 166 | 10400 SH | DEFINED | 21 | 10400 |
| COACHMEN INDS INC | COM | 189873102 | 80 | 5000 SH | DEFINED | 22 | 5000 |
| COCA COLA BOTTLING CO CONS | COM | 191098102 | 184 | 3187 SH | DEFINED | 01 | 3187 |
| COCA COLA BOTTLING CO CONS 1200 | COM | 191098102 | 69 | 1200 SH | OTHER | 01 | |
| COCA COLA BOTTLING CO CONS | COM | 191098102 | 23 | 400 SH | DEFINED | 17 | 400 |
| COCA COLA CO 584309 | COM | 191216100 | 412829 | 8178064 SH | DEFINED | 01 | 7593755 |
| COCA COLA CO 1905819 | COM | 191216100 | 244918 | 4851788 SH | OTHER | 01 | 2945969 |
| COCA COLA CO | COM | 191216100 | 11358 | 225000 SH | PUT | DEFINED | 225000 |

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|---|------|---------|-----------|--------|---------|----|---------|----|---------|
| COCA COLA CO 588200 | COM | | 191216100 | 98868 | 1958563 | SH | DEFINED | 05 | 1370363 |
| COCA COLA CO | COM | | 191216100 | 16542 | 327698 | SH | DEFINED | 08 | 327698 |
| COCA COLA CO 200 | COM | | 191216100 | 33 | 645 | SH | DEFINED | 13 | 445 |
| COCA COLA CO 500 | COM | | 191216100 | 25 | 500 | SH | OTHER | 13 | |
| COCA COLA CO | COM | | 191216100 | 964 | 19087 | SH | DEFINED | 17 | 19087 |
| COCA COLA CO | COM | | 191216100 | 22312 | 442000 | SH | DEFINED | 17 | 442000 |
| COCA COLA CO 52328 | COM | | 191216100 | 2642 | 52328 | SH | DEFINED | 18 | |
| COCA COLA CO | COM | | 191216100 | 2953 | 58490 | SH | DEFINED | 20 | 58490 |
| COCA COLA CO 125863 | COM | | 191216100 | 112814 | 2234825 | SH | DEFINED | 21 | 2108962 |
| COCA COLA CO 231485 | COM | | 191216100 | 162321 | 3215554 | SH | DEFINED | 22 | 2984069 |
| COCA COLA CO 500 | COM | | 191216100 | 82743 | 1639132 | SH | OTHER | 22 | 1638632 |
| COCA COLA ENTERPRISES INC | COM | | 191219104 | 47179 | 1627424 | SH | DEFINED | 01 | 1627424 |
| COCA COLA ENTERPRISES INC 233 | COM | | 191219104 | 158 | 5433 | SH | OTHER | 01 | 5200 |
| COCA COLA ENTERPRISES INC | COM | | 191219104 | 6223 | 214674 | SH | DEFINED | 05 | 214674 |
| COCA COLA ENTERPRISES INC | COM | | 191219104 | 1138 | 39252 | SH | DEFINED | 08 | 39252 |
| COCA COLA ENTERPRISES INC | COM | | 191219104 | 209 | 7200 | SH | DEFINED | 17 | 7200 |
| COCA COLA ENTERPRISES INC | COM | | 191219104 | 809 | 27900 | SH | DEFINED | 20 | 27900 |
| COCA COLA ENTERPRISES INC 9600 | COM | | 191219104 | 10293 | 355055 | SH | DEFINED | 21 | 345455 |
| COCA COLA ENTERPRISES INC 3200 | COM | | 191219104 | 862 | 29720 | SH | DEFINED | 22 | 26520 |
| COCA COLA ENTERPRISES INC | COM | | 191219104 | 298 | 10283 | SH | OTHER | 22 | 10283 |
| COCA-COLA FEMSA S A DE C V 3177 | SPON | ADR REP | 191241108 | 70 | 3177 | SH | OTHER | 01 | |
| COCA-COLA FEMSA S A DE C V | SPON | ADR REP | 191241108 | 8213 | 370100 | SH | DEFINED | 21 | 370100 |
| COCA-COLA FEMSA S A DE C V | SPON | ADR REP | 191241108 | 186 | 8400 | SH | OTHER | 22 | 8400 |
| COEUR D ALENE MINES CORP IDA | COM | | 192108108 | 56 | 13770 | SH | DEFINED | 01 | 13770 |
| COEUR D ALENE MINES CORP IDA 3127 | COM | | 192108108 | 35 | 8502 | SH | OTHER | 01 | 5375 |
| COEUR D ALENE MINES CORP IDA | COM | | 192108108 | 1101 | 269876 | SH | DEFINED | 05 | 269876 |
| COEUR D ALENE MINES CORP IDA | COM | | 192108108 | 316 | 77556 | SH | DEFINED | 08 | 77556 |
| COEUR D ALENE MINES CORP IDA | COM | | 192108108 | 203 | 49800 | SH | DEFINED | 17 | 49800 |
| COEUR D ALENE MINES CORP IDA 1500 | COM | | 192108108 | 6 | 1500 | SH | DEFINED | 22 | |
| COEUR D ALENE MINES CORP IDA 9094 | COM | | 192108108 | 46 | 11294 | SH | OTHER | 22 | 2200 |
| COGNEX CORP 5800 | COM | | 192422103 | 448 | 11650 | SH | DEFINED | 01 | 5850 |
| COGNEX CORP 1200 | COM | | 192422103 | 46 | 1200 | SH | OTHER | 01 | |
| COGNEX CORP | COM | | 192422103 | 7591 | 197275 | SH | DEFINED | 05 | 197275 |
| COGNEX CORP | COM | | 192422103 | 1154 | 30000 | SH | DEFINED | 21 | 30000 |
| COGNEX CORP 800 | COM | | 192422103 | 31 | 800 | SH | DEFINED | 22 | |
| COGNEX CORP 5900 | COM | | 192422103 | 258 | 6700 | SH | OTHER | 22 | 800 |
| COGNIZANT TECHNOLOGY SOLUTIO 1356 20 | CL A | | 192446102 | 456 | 17927 | SH | DEFINED | 01 | 16551 |
| COGNIZANT TECHNOLOGY SOLUTIO 300 | CL A | | 192446102 | 8 | 300 | SH | OTHER | 01 | |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | | 192446102 | 18467 | 726755 | SH | DEFINED | 05 | 726755 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | | 192446102 | 511 | 20091 | SH | DEFINED | 08 | 20091 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | | 192446102 | 1437 | 56550 | SH | DEFINED | 20 | 56550 |
| COGNIZANT TECHNOLOGY SOLUTIO 139550 | CL A | | 192446102 | 54941 | 2162170 | SH | DEFINED | 21 | 2022620 |
| COGNIZANT TECHNOLOGY SOLUTIO 57074 | CL A | | 192446102 | 4491 | 176734 | SH | DEFINED | 22 | 119660 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | | 192446102 | 164 | 6473 | SH | OTHER | 22 | 6473 |
| COGNOS INC | COM | | 19244C109 | 4 | 100 | SH | DEFINED | 01 | 100 |
| COGNOS INC | COM | | 19244C109 | 92 | 2550 | SH | OTHER | 01 | 2550 |
| COGNOS INC | COM | | 19244C109 | 210 | 5800 | SH | DEFINED | 08 | 5800 |
| COHERENT INC 3000 | COM | | 192479103 | 271 | 9075 | SH | DEFINED | 01 | 6075 |
| COHERENT INC 2300 | COM | | 192479103 | 69 | 2300 | SH | OTHER | 01 | |
| COHERENT INC | COM | | 192479103 | 3930 | 131650 | SH | DEFINED | 05 | 131650 |
| COHERENT INC | COM | | 192479103 | 21 | 700 | SH | DEFINED | 08 | 700 |
| COHERENT INC | COM | | 192479103 | 597 | 20000 | SH | DEFINED | 21 | 20000 |
| COHU INC | COM | | 192576106 | 30 | 1575 | SH | DEFINED | 01 | 1575 |
| COHU INC | COM | | 192576106 | 1708 | 89700 | SH | DEFINED | 05 | 89700 |
| COHU INC | COM | | 192576106 | 270 | 14200 | SH | DEFINED | 21 | 14200 |
| COINSTAR INC 7000 | COM | | 19259P300 | 267 | 12175 | SH | DEFINED | 01 | 5175 |
| COINSTAR INC | COM | | 19259P300 | 2046 | 93125 | SH | DEFINED | 05 | 93125 |
| COINSTAR INC | COM | | 19259P300 | 79 | 3600 | SH | DEFINED | 08 | 3600 |
| COINSTAR INC | COM | | 19259P300 | 99 | 4525 | SH | DEFINED | 17 | 4525 |
| COINSTAR INC | COM | | 19259P300 | 310 | 14100 | SH | DEFINED | 21 | 14100 |
| COINSTAR INC | COM | | 19259P300 | 784 | 35700 | SH | DEFINED | 22 | |

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|-----------------------------|--------------|-----------|-------|---------|----|---------|---------|---------|--------|
| 35700 | | | | | | | | | |
| COINSTAR INC | COM | 19259P300 | 25 | 1157 | SH | OTHER | 22 | 457 | |
| 700 | | | | | | | | | |
| COLE NATIONAL CORP NEW | CL A | 193290103 | 852 | 36500 | SH | DEFINED | 21 | 36500 | |
| COLGATE PALMOLIVE CO | COM | 194162103 | 44722 | 765138 | SH | DEFINED | 01 | 708949 | |
| 56189 | | | | | | | | | |
| COLGATE PALMOLIVE CO | COM | 194162103 | 39867 | 682062 | SH | OTHER | 01 | 293984 | |
| 388078 | | | | | | | | | |
| COLGATE PALMOLIVE CO | COM | 194162103 | 24809 | 424451 | SH | DEFINED | 05 | 294851 | |
| 129600 | | | | | | | | | |
| COLGATE PALMOLIVE CO | COM | 194162103 | 3906 | 66831 | SH | DEFINED | 08 | 66831 | |
| COLGATE PALMOLIVE CO | COM | 194162103 | 1920 | 32857 | SH | DEFINED | 18 | | |
| 32857 | | | | | | | | | |
| COLGATE PALMOLIVE CO | COM | 194162103 | 1845 | 31565 | SH | DEFINED | 20 | 31565 | |
| COLGATE PALMOLIVE CO | COM | 194162103 | 79727 | 1364029 | SH | DEFINED | 21 | 1207239 | |
| 156790 | | | | | | | | | |
| COLGATE PALMOLIVE CO | COM | 194162103 | 47358 | 810236 | SH | DEFINED | 22 | 761973 | |
| 48263 | | | | | | | | | |
| COLGATE PALMOLIVE CO | COM | 194162103 | 19096 | 326700 | SH | OTHER | 22 | 323300 | |
| 3400 | | | | | | | | | |
| COLONIAL BANCGROUP INC | COM | 195493309 | 702 | 38634 | SH | DEFINED | 01 | 38284 | |
| 350 | | | | | | | | | |
| COLONIAL BANCGROUP INC | COM | 195493309 | 49 | 2680 | SH | OTHER | 01 | 470 | |
| 2210 | | | | | | | | | |
| COLONIAL BANCGROUP INC | COM | 195493309 | 4950 | 272412 | SH | DEFINED | 05 | 272412 | |
| COLONIAL BANCGROUP INC | COM | 195493309 | 287 | 15800 | SH | DEFINED | 08 | 15800 | |
| COLONIAL BANCGROUP INC | COM | 195493309 | 574 | 31580 | SH | DEFINED | 17 | 31580 | |
| COLONIAL BANCGROUP INC | COM | 195493309 | 7 | 400 | SH | OTHER | 22 | 400 | |
| COLONIAL HIGH INCOME MUN TR | SH BEN INT | 195743109 | 17 | 2891 | SH | DEFINED | 22 | 2891 | |
| COLONIAL HIGH INCOME MUN TR | SH BEN INT | 195743109 | 46 | 7709 | SH | OTHER | 22 | 7709 | |
| COLONIAL PPTYS TR | COM SH BEN I | 195872106 | 479 | 12440 | SH | DEFINED | 01 | 5640 | |
| 6800 | | | | | | | | | |
| COLONIAL PPTYS TR | COM SH BEN I | 195872106 | 73 | 1900 | SH | OTHER | 01 | | |
| 1900 | | | | | | | | | |
| COLONIAL PPTYS TR | COM SH BEN I | 195872106 | 4610 | 119650 | SH | DEFINED | 05 | 119650 | |
| COLONIAL PPTYS TR | COM SH BEN I | 195872106 | 12 | 300 | SH | DEFINED | 17 | 300 | |
| COLONIAL PPTYS TR | COM SH BEN I | 195872106 | 690 | 17900 | SH | DEFINED | 21 | 17900 | |
| COLUMBIA BANCORP | COM | 197227101 | 116 | 3960 | SH | DEFINED | 01 | 3960 | |
| COLUMBIA BANCORP | COM | 197227101 | 251 | 8585 | SH | OTHER | 01 | 8585 | |
| COLUMBIA BKG SYS INC | COM | 197236102 | 60 | 2700 | SH | DEFINED | 17 | 2700 | |
| COLUMBIA BKG SYS INC | COM | 197236102 | 2240 | 100800 | SH | DEFINED | 21 | 100800 | |
| COLUMBIA BKG SYS INC | COM | 197236102 | 27 | 1200 | SH | DEFINED | 22 | 1200 | |
| COLUMBIA BKG SYS INC | COM | 197236102 | 9 | 400 | SH | OTHER | 22 | 400 | |
| COLUMBIA LABS INC | COM | 197779101 | 5 | 1384 | SH | DEFINED | 08 | 1384 | |
| COLUMBIA LABS INC | COM | 197779101 | 35 | 10000 | SH | DEFINED | 22 | 10000 | |
| COLUMBIA LABS INC | COM | 197779101 | 21 | 6000 | SH | OTHER | 22 | 6000 | |
| COLUMBIA SPORTSWEAR CO | COM | 198516106 | 6 | 110 | SH | DEFINED | 01 | 110 | |
| COLUMBIA SPORTSWEAR CO | COM | 198516106 | 36 | 665 | SH | OTHER | 01 | | |
| 665 | | | | | | | | | |
| COLUMBIA SPORTSWEAR CO | COM | 198516106 | 3242 | 59348 | SH | DEFINED | 05 | 59348 | |
| COLUMBIA SPORTSWEAR CO | COM | 198516106 | 684 | 12530 | SH | DEFINED | 20 | 12530 | |
| COLUMBIA SPORTSWEAR CO | COM | 198516106 | 17479 | 320007 | SH | DEFINED | 21 | 308407 | |
| 11600 | | | | | | | | | |
| COLUMBIA SPORTSWEAR CO | COM | 198516106 | 742 | 13590 | SH | DEFINED | 22 | | |
| 13590 | | | | | | | | | |
| COLUMBIA SPORTSWEAR CO | COM | 198516106 | 17 | 320 | SH | OTHER | 22 | | |
| 320 | | | | | | | | | |
| COMFORT SYS USA INC | COM | 199908104 | 125 | 19500 | SH | DEFINED | 17 | 19500 | |
| COMFORT SYS USA INC | COM | 199908104 | 2641 | 413350 | SH | DEFINED | 21 | 413350 | |
| COMFORT SYS USA INC | COM | 199908104 | 114 | 17890 | SH | DEFINED | 22 | 7890 | |
| 10000 | | | | | | | | | |
| COMFORT SYS USA INC | COM | 199908104 | 104 | 16200 | SH | OTHER | 22 | 16200 | |
| COMCAST HOLDINGS CORP | ZONES CV2% P | 200300507 | 21449 | 543000 | SH | DEFINED | 08 | 543000 | |
| COMCAST HOLDINGS CORP | ZONES CV2% P | 200300507 | 30028 | 760200 | SH | OTHER | 17 | | |
| 760200 | | | | | | | | | |
| COMCAST CORP NEW | CL A | 20030N101 | 64 | 2264 | SH | DEFINED | 01 | 2264 | |
| COMCAST CORP NEW | CL A | 20030N101 | 33707 | 1199553 | SH | DEFINED | 05 | 1132753 | |
| 66800 | | | | | | | | | |
| COMCAST CORP NEW | CL A | 20030N101 | 1310 | 46616 | SH | DEFINED | 08 | 46616 | |
| COMCAST CORP NEW | CL A | 20030N101 | 3813 | 135687 | SH | DEFINED | 17 | 135687 | |
| COMCAST CORP NEW | CL A | 20030N101 | 320 | 11385 | SH | DEFINED | 18 | | |
| 11385 | | | | | | | | | |
| COMCAST CORP NEW | CL A | 20030N101 | 3166 | 112679 | SH | DEFINED | 20 | 112679 | |
| COMCAST CORP NEW | CL A | 20030N101 | 64282 | 2287599 | SH | DEFINED | 21 | 2057637 | |
| 229962 | | | | | | | | | |
| COMCAST CORP NEW | CL A | 20030N101 | 33070 | 1176885 | SH | DEFINED | 22 | 1088051 | |
| 88834 | | | | | | | | | |
| COMCAST CORP NEW | CL A | 20030N101 | 22427 | 798131 | SH | OTHER | 22 | 797963 | |
| 168 | | | | | | | | | |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 1519 | 55000 | SH | CALL | DEFINED | 01 | 55000 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 3562 | 129000 | SH | PUT | DEFINED | 01 | 129000 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 42403 | 1535781 | SH | DEFINED | 05 | 1535781 | |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 1554 | 56286 | SH | DEFINED | 08 | 56286 | |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 5301 | 192000 | SH | CALL | DEFINED | 08 | 192000 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 133 | 4800 | SH | PUT | DEFINED | 08 | 4800 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 720 | 26086 | SH | DEFINED | 17 | 26086 | |

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|------------------------------|----------|-----------|-------|--------|----|------|---------|----|--------|
| COMCAST CORP NEW | CL A SPL | 20030N200 | 2761 | 100000 | SH | CALL | DEFINED | 17 | 100000 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 110 | 4000 | SH | | DEFINED | 18 | |
| 4000 | | | | | | | | | |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 16470 | 596530 | SH | | DEFINED | 21 | 594730 |
| 1800 | | | | | | | | | |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 3385 | 122596 | SH | | DEFINED | 22 | 47696 |
| 74900 | | | | | | | | | |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 3987 | 144390 | SH | | OTHER | 22 | 144390 |
| COMERICA INC | COM | 200340107 | 36017 | 656292 | SH | | DEFINED | 01 | 648962 |
| 7330 | | | | | | | | | |
| COMERICA INC | COM | 200340107 | 1808 | 32943 | SH | | OTHER | 01 | 17530 |
| 15413 | | | | | | | | | |
| COMERICA INC | COM | 200340107 | 36840 | 671275 | SH | | DEFINED | 05 | 585975 |
| 85300 | | | | | | | | | |
| COMERICA INC | COM | 200340107 | 700 | 12757 | SH | | DEFINED | 08 | 12757 |
| COMERICA INC | COM | 200340107 | 384 | 7000 | SH | CALL | DEFINED | 08 | 7000 |
| COMERICA INC | COM | 200340107 | 1242 | 22632 | SH | | DEFINED | 17 | 22632 |
| COMERICA INC | COM | 200340107 | 11497 | 209488 | SH | | DEFINED | 21 | 209488 |
| COMERICA INC | COM | 200340107 | 2901 | 52863 | SH | | DEFINED | 22 | 47964 |
| 4899 | | | | | | | | | |
| COMERICA INC | COM | 200340107 | 1894 | 34509 | SH | | OTHER | 22 | 34509 |
| COMFORCE CORP | COM | 20038K109 | 24 | 10000 | SH | | DEFINED | 01 | 10000 |
| COMFORCE CORP | COM | 20038K109 | 72 | 30000 | SH | | OTHER | 01 | 30000 |
| COMMERCE BANCORP INC NJ | COM | 200519106 | 1028 | 18695 | SH | | DEFINED | 01 | 13968 |
| 4727 | | | | | | | | | |
| COMMERCE BANCORP INC NJ | COM | 200519106 | 141 | 2572 | SH | | OTHER | 01 | 2572 |
| COMMERCE BANCORP INC NJ | COM | 200519106 | 9080 | 165053 | SH | | DEFINED | 05 | 165053 |
| COMMERCE BANCORP INC NJ | COM | 200519106 | 3645 | 66259 | SH | | DEFINED | 08 | 66259 |
| COMMERCE BANCORP INC NJ | COM | 200519106 | 825 | 15000 | SH | CALL | DEFINED | 08 | 15000 |
| COMMERCE BANCORP INC NJ | COM | 200519106 | 528 | 9600 | SH | | DEFINED | 17 | 9600 |
| COMMERCE BANCORP INC NJ | COM | 200519106 | 462 | 8400 | SH | | DEFINED | 21 | 8400 |
| COMMERCE BANCORP INC NJ | COM | 200519106 | 935 | 16999 | SH | | DEFINED | 22 | 16549 |
| 450 | | | | | | | | | |
| COMMERCE BANCORP INC NJ | COM | 200519106 | 2180 | 39632 | SH | | OTHER | 22 | 39632 |
| COMMERCE BANCSHARES INC | COM | 200525103 | 10466 | 227789 | SH | | DEFINED | 01 | 219447 |
| 8342 | | | | | | | | | |
| COMMERCE BANCSHARES INC | COM | 200525103 | 11954 | 260172 | SH | | OTHER | 01 | 110737 |
| 149435 | | | | | | | | | |
| COMMERCE BANCSHARES INC | COM | 200525103 | 69 | 1500 | SH | | DEFINED | 05 | 1500 |
| COMMERCE BANCSHARES INC | COM | 200525103 | 129 | 2800 | SH | | DEFINED | 08 | 2800 |
| COMMERCE BANCSHARES INC | COM | 200525103 | 55 | 1200 | SH | | DEFINED | 22 | 1200 |
| COMMERCE BANCSHARES INC | COM | 200525103 | 2735 | 59537 | SH | | OTHER | 22 | 59537 |
| COMMERCE GROUP INC MASS | COM | 200641108 | 118 | 2400 | SH | | DEFINED | 08 | 2400 |
| COMMERCE GROUP INC MASS | COM | 200641108 | 3821 | 77400 | SH | | DEFINED | 21 | 77400 |
| COMMERCE GROUP INC MASS | COM | 200641108 | 583 | 11816 | SH | | DEFINED | 22 | 11816 |
| COMMERCE GROUP INC MASS | COM | 200641108 | 4150 | 84055 | SH | | OTHER | 22 | 84055 |
| COMMERCIAL CAP BANCORP INC | COM | 20162L105 | 288 | 16600 | SH | | DEFINED | 17 | 16600 |
| COMMERCIAL CAP BANCORP INC | COM | 20162L105 | 4492 | 258596 | SH | | DEFINED | 21 | 243330 |
| 15266 | | | | | | | | | |
| COMMERCIAL CAP BANCORP INC | COM | 20162L105 | 919 | 52926 | SH | | DEFINED | 22 | 51063 |
| 1863 | | | | | | | | | |
| COMMERCIAL CAP BANCORP INC | COM | 20162L105 | 98 | 5632 | SH | | OTHER | 22 | 5632 |
| COMMERCIAL FEDERAL CORPORATI | COM | 201647104 | 363 | 13405 | SH | | DEFINED | 01 | 4705 |
| 8700 | | | | | | | | | |
| COMMERCIAL FEDERAL CORPORATI | COM | 201647104 | 4984 | 183900 | SH | | DEFINED | 05 | 183900 |
| COMMERCIAL FEDERAL CORPORATI | COM | 201647104 | 49 | 1800 | SH | | DEFINED | 08 | 1800 |
| COMMERCIAL FEDERAL CORPORATI | COM | 201647104 | 732 | 27000 | SH | | DEFINED | 21 | 27000 |
| COMMERCIAL METALS CO | COM | 201723103 | 587 | 18075 | SH | | DEFINED | 01 | 4775 |
| 13300 | | | | | | | | | |
| COMMERCIAL METALS CO | COM | 201723103 | 4353 | 134150 | SH | | DEFINED | 05 | 134150 |
| COMMERCIAL METALS CO | COM | 201723103 | 10 | 300 | SH | | DEFINED | 08 | 300 |
| COMMERCIAL METALS CO | COM | 201723103 | 623 | 19190 | SH | | DEFINED | 21 | 19190 |
| COMMERCIAL METALS CO | COM | 201723103 | 664 | 20476 | SH | | DEFINED | 22 | 20476 |
| COMMERCIAL METALS CO | COM | 201723103 | 97 | 3000 | SH | | OTHER | 22 | 3000 |
| COMMERCIAL NET LEASE RLTY IN | COM | 202218103 | 92 | 5375 | SH | | DEFINED | 01 | 5375 |
| COMMERCIAL NET LEASE RLTY IN | COM | 202218103 | 238 | 13816 | SH | | OTHER | 01 | 9816 |
| 4000 | | | | | | | | | |
| COMMERCIAL NET LEASE RLTY IN | COM | 202218103 | 3719 | 216225 | SH | | DEFINED | 05 | 216225 |
| COMMERCIAL NET LEASE RLTY IN | COM | 202218103 | 588 | 34200 | SH | | DEFINED | 21 | 34200 |
| COMMONWEALTH INDS INC DEL | COM | 203004106 | 147 | 14250 | SH | | DEFINED | 01 | 1850 |
| 12400 | | | | | | | | | |
| COMMONWEALTH INDS INC DEL | COM | 203004106 | 825 | 79800 | SH | | DEFINED | 05 | 79800 |
| COMMONWEALTH INDS INC DEL | COM | 203004106 | 110 | 10600 | SH | | DEFINED | 21 | 10600 |
| COMMONWEALTH TEL ENTERPRISES | COM | 203349105 | 184 | 4100 | SH | | DEFINED | 01 | 2100 |
| 2000 | | | | | | | | | |
| COMMONWEALTH TEL ENTERPRISES | COM | 203349105 | 4077 | 91075 | SH | | DEFINED | 05 | 91075 |
| COMMONWEALTH TEL ENTERPRISES | COM | 203349105 | 416 | 9300 | SH | | DEFINED | 17 | 9300 |
| COMMONWEALTH TEL ENTERPRISES | COM | 203349105 | 640 | 14300 | SH | | DEFINED | 21 | 14300 |
| COMMONWEALTH TEL ENTERPRISES | COM | 203349105 | 23 | 523 | SH | | DEFINED | 22 | 523 |
| COMMONWEALTH TEL ENTERPRISES | COM | 203349105 | 83 | 1850 | SH | | OTHER | 22 | 1850 |
| COMMSCOPE INC | COM | 203372107 | 232 | 10825 | SH | | DEFINED | 01 | 10825 |
| COMMSCOPE INC | COM | 203372107 | 21 | 1000 | SH | | OTHER | 01 | 1000 |
| COMMSCOPE INC | COM | 203372107 | 2794 | 130253 | SH | | DEFINED | 05 | 130253 |
| COMMSCOPE INC | COM | 203372107 | 15 | 700 | SH | | DEFINED | 08 | 700 |
| COMMSCOPE INC | COM | 203372107 | 1 | 46 | SH | | DEFINED | 22 | 46 |
| COMMUNITY BANCORP NEW JERSEY | COM | 20343B109 | 457 | 24078 | SH | | DEFINED | 22 | 24078 |

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| COMMUNITY BK SYS INC | COM | | 203607106 | 172 | 7564 SH | DEFINED 01 | 7564 |
| COMMUNITY BK SYS INC | COM | | 203607106 | 12 | 536 SH | OTHER 01 | |
| 536 | | | | | | | |
| COMMUNITY BK SYS INC | COM | | 203607106 | 43 | 1900 SH | DEFINED 05 | 1900 |
| COMMUNITY BK SYS INC | COM | | 203607106 | 397 | 17400 SH | DEFINED 22 | 17400 |
| COMMUNITY BK SYS INC | COM | | 203607106 | 410 | 17984 SH | OTHER 22 | 17984 |
| COMMUNITY HEALTH SYS INC NEW | COM | | 203668108 | 282 | 10550 SH | DEFINED 01 | 10550 |
| COMMUNITY HEALTH SYS INC NEW | COM | | 203668108 | 13 | 475 SH | OTHER 01 | |
| 475 | | | | | | | |
| COMMUNITY HEALTH SYS INC NEW | COM | | 203668108 | 5616 | 209800 SH | DEFINED 05 | 209800 |
| COMMUNITY HEALTH SYS INC NEW | COM | | 203668108 | 158 | 5900 SH | DEFINED 08 | 5900 |
| COMMUNITY HEALTH SYS INC NEW | COM | | 203668108 | 813 | 30383 SH | DEFINED 17 | 30383 |
| COMMUNITY HEALTH SYS INC NEW | COM | | 203668108 | 525 | 19630 SH | DEFINED 20 | 19630 |
| COMMUNITY HEALTH SYS INC NEW | COM | | 203668108 | 14579 | 544615 SH | DEFINED 21 | 543065 |
| 1550 | | | | | | | |
| COMMUNITY HEALTH SYS INC NEW | COM | | 203668108 | 1511 | 56443 SH | DEFINED 22 | 44078 |
| 12365 | | | | | | | |
| COMMUNITY HEALTH SYS INC NEW | COM | | 203668108 | 30 | 1120 SH | OTHER 22 | 1120 |
| COMMUNITY HEALTH SYS INC NEW | NOTE | 4.250% | 203668AA6 | 1354 | 1300000 PRN | DEFINED 18 | |
| 1300000 | | | | | | | |
| COMMUNITY FIRST BANKSHARES I | COM | | 203902101 | 435 | 13500 SH | DEFINED 01 | 2805 |
| 10695 | | | | | | | |
| COMMUNITY FIRST BANKSHARES I | COM | | 203902101 | 3 | 105 SH | OTHER 01 | |
| 105 | | | | | | | |
| COMMUNITY FIRST BANKSHARES I | COM | | 203902101 | 5360 | 166510 SH | DEFINED 05 | 166510 |
| COMMUNITY FIRST BANKSHARES I | COM | | 203902101 | 15 | 468 SH | DEFINED 08 | 468 |
| COMMUNITY FIRST BANKSHARES I | COM | | 203902101 | 785 | 24400 SH | DEFINED 21 | 24400 |
| COMMUNITY TR BANCORP INC | COM | | 204149108 | 27 | 900 SH | DEFINED 17 | 900 |
| COMMUNITY TR BANCORP INC | COM | | 204149108 | 2851 | 93461 SH | DEFINED 21 | 93461 |
| COMMUNITY TR BANCORP INC | COM | | 204149108 | 122 | 3990 SH | DEFINED 22 | 3990 |
| COMMUNITY TR BANCORP INC | COM | | 204149108 | 44 | 1430 SH | OTHER 22 | 1430 |
| COMPANHIA VALE DO RIO DOCE | SPON | ADR PFD | 204412100 | 8 | 210 SH | OTHER 01 | |
| 210 | | | | | | | |
| COMPANHIA VALE DO RIO DOCE | SPON | ADR PFD | 204412100 | 2936 | 75100 SH | DEFINED 21 | 75100 |
| COMPANHIA VALE DO RIO DOCE | SPON | ADR PFD | 204412100 | 2749 | 70300 SH | DEFINED 22 | 70150 |
| 150 | | | | | | | |
| COMPANHIA VALE DO RIO DOCE | SPON | ADR PFD | 204412100 | 6 | 150 SH | OTHER 22 | 150 |
| COMPANHIA VALE DO RIO DOCE | SPONSORED | AD | 204412209 | 447 | 9400 SH | DEFINED 17 | 9400 |
| COMPANHIA VALE DO RIO DOCE | SPONSORED | AD | 204412209 | 4042 | 85000 SH | DEFINED 21 | 85000 |
| COMPANIA ANONIMA NACIONL TEL | SPON | ADR D | 204421101 | 2 | 108 SH | DEFINED 01 | 108 |
| COMPANIA ANONIMA NACIONL TEL | SPON | ADR D | 204421101 | 42 | 2100 SH | OTHER 01 | 2100 |
| COMPANIA ANONIMA NACIONL TEL | SPON | ADR D | 204421101 | 4483 | 222500 SH | DEFINED 21 | 222500 |
| COMPANIA DE MINAS BUENAVENTU | SPONSORED | AD | 204448104 | 22 | 1000 SH | DEFINED 01 | 1000 |
| COMPANIA DE MINAS BUENAVENTU | SPONSORED | AD | 204448104 | 78 | 3510 SH | OTHER 01 | 3510 |
| COMPANIA DE MINAS BUENAVENTU | SPONSORED | AD | 204448104 | 1105 | 50000 SH | DEFINED 21 | 50000 |
| COMPASS BANCSHARES INC | COM | | 20449H109 | 8967 | 208541 SH | DEFINED 01 | 205541 |
| 3000 | | | | | | | |
| COMPASS BANCSHARES INC | COM | | 20449H109 | 239 | 5550 SH | OTHER 01 | 3000 |
| 2550 | | | | | | | |
| COMPASS BANCSHARES INC | COM | | 20449H109 | 11197 | 260395 SH | DEFINED 05 | 260395 |
| COMPASS BANCSHARES INC | COM | | 20449H109 | 675 | 15697 SH | DEFINED 08 | 15697 |
| COMPASS BANCSHARES INC | COM | | 20449H109 | 225 | 5239 SH | DEFINED 17 | 5239 |
| COMPASS BANCSHARES INC | COM | | 20449H109 | 14 | 316 SH | DEFINED 22 | |
| 316 | | | | | | | |
| COMPASS BANCSHARES INC | COM | | 20449H109 | 447 | 10400 SH | OTHER 22 | 716 |
| 9684 | | | | | | | |
| COMPASS MINERALS INTL INC | COM | | 20451N101 | 164 | 8438 SH | DEFINED 08 | 8438 |
| COMPASS MINERALS INTL INC | COM | | 20451N101 | 287 | 14800 SH | DEFINED 17 | 14800 |
| COMPUCOM SYS INC | COM | | 204780100 | 311 | 68500 SH | DEFINED 01 | 68500 |
| COMPUCOM SYS INC | COM | | 204780100 | 2259 | 497500 SH | DEFINED 21 | 497500 |
| COMPUCOM SYS INC | COM | | 204780100 | 99 | 21710 SH | DEFINED 22 | 21710 |
| COMPUCOM SYS INC | COM | | 204780100 | 34 | 7500 SH | OTHER 22 | 7500 |
| COMPUCREDIT CORP | COM | | 20478N100 | 140 | 8100 SH | DEFINED 08 | 8100 |
| COMPUCREDIT CORP | COM | | 20478N100 | 329 | 19000 SH | DEFINED 17 | 19000 |
| COMPUDYNE CORP | COM | PAR \$0.7 | 204795306 | 492 | 43000 SH | DEFINED 22 | 43000 |
| COMPUDYNE CORP | COM | PAR \$0.7 | 204795306 | 50 | 4400 SH | OTHER 22 | 4400 |
| COMPUTER ASSOC INTL INC | COM | | 204912109 | 245852 | 8761644 SH | DEFINED 01 | 8715969 |
| 45675 | | | | | | | |
| COMPUTER ASSOC INTL INC | COM | | 204912109 | 2139 | 76236 SH | OTHER 01 | 62046 |
| 14190 | | | | | | | |
| COMPUTER ASSOC INTL INC | COM | | 204912109 | 11224 | 400000 SH | CALL DEFINED 01 | 400000 |
| COMPUTER ASSOC INTL INC | COM | | 204912109 | 7537 | 268610 SH | DEFINED 05 | 268610 |
| COMPUTER ASSOC INTL INC | COM | | 204912109 | 2085 | 74315 SH | DEFINED 08 | 74315 |
| COMPUTER ASSOC INTL INC | COM | | 204912109 | 35805 | 1276000 SH | CALL DEFINED 08 | 1276000 |
| COMPUTER ASSOC INTL INC | COM | | 204912109 | 18960 | 675700 SH | PUT DEFINED 08 | 675700 |
| COMPUTER ASSOC INTL INC | COM | | 204912109 | 4283 | 152640 SH | DEFINED 17 | 152640 |
| COMPUTER ASSOC INTL INC | COM | | 204912109 | 1194 | 42535 SH | DEFINED 20 | 42535 |
| COMPUTER ASSOC INTL INC | COM | | 204912109 | 10237 | 364827 SH | DEFINED 21 | 278682 |
| 86145 | | | | | | | |
| COMPUTER ASSOC INTL INC | COM | | 204912109 | 1813 | 64629 SH | DEFINED 22 | 62929 |
| 1700 | | | | | | | |
| COMPUTER ASSOC INTL INC | COM | | 204912109 | 462 | 16465 SH | OTHER 22 | 16465 |
| COMPUTER ASSOC INTL INC | NOTE | 5.000% | 204912AR0 | 2211 | 1790000 PRN | DEFINED 08 | 1790000 |
| COMPUTER ASSOC INTL INC | NOTE | 5.000% | 204912AR0 | 16673 | 13500000 PRN | DEFINED 17 | 13500000 |
| COMPUTER NETWORK TECHNOLOGY | NOTE | 3.000% | 204925AC5 | 553 | 640000 PRN | DEFINED 17 | 640000 |
| COMPUTER SCIENCES CORP | COM | | 205363104 | 886 | 19079 SH | DEFINED 01 | 18679 |

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|------------------------------------|---------------|-----------|-------|------------|---------|---------|----|---------|
| 400 | | | | | | | | |
| COMPUTER SCIENCES CORP 20895 | COM | 205363104 | 1214 | 26145 SH | OTHER | 01 | | 5250 |
| COMPUTER SCIENCES CORP 68600 | COM | 205363104 | 7289 | 156989 SH | DEFINED | 05 | | 88389 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 420 | 9049 SH | DEFINED | 08 | | 9049 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 2568 | 55300 SH | CALL | DEFINED | 08 | 55300 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 845 | 18200 SH | PUT | DEFINED | 08 | 18200 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 209 | 4500 SH | DEFINED | 17 | | 4500 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 9051 | 194941 SH | DEFINED | 21 | | 194941 |
| COMPUTER SCIENCES CORP 6855 | COM | 205363104 | 11466 | 246953 SH | DEFINED | 22 | | 240098 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 773 | 16642 SH | OTHER | 22 | | 16642 |
| COMPUTER TASK GROUP INC 1500 | COM | 205477102 | 6 | 1500 SH | OTHER | 01 | | |
| COMPUTER TASK GROUP INC | COM | 205477102 | 6439 | 1630200 SH | DEFINED | 21 | | 1630200 |
| COMPUTER TASK GROUP INC 42800 | COM | 205477102 | 2162 | 547241 SH | DEFINED | 22 | | 504441 |
| COMPUTER TASK GROUP INC | COM | 205477102 | 24 | 6000 SH | OTHER | 22 | | 6000 |
| COMPUWARE CORP 7300 | COM | 205638109 | 539 | 81688 SH | DEFINED | 01 | | 74388 |
| COMPUWARE CORP 1640 | COM | 205638109 | 11 | 1640 SH | OTHER | 01 | | |
| COMPUWARE CORP 32400 | COM | 205638109 | 1644 | 249067 SH | DEFINED | 05 | | 216667 |
| COMPUWARE CORP | COM | 205638109 | 129 | 19541 SH | DEFINED | 08 | | 19541 |
| COMPUWARE CORP | COM | 205638109 | 254 | 38436 SH | DEFINED | 21 | | 38436 |
| COMPUWARE CORP 4462 | COM | 205638109 | 1225 | 185570 SH | DEFINED | 22 | | 181108 |
| COMSTOCK RES INC | COM NEW | 205768203 | 24 | 1225 SH | DEFINED | 01 | | 1225 |
| COMSTOCK RES INC | COM NEW | 205768203 | 114 | 5876 SH | DEFINED | 08 | | 5876 |
| COMSTOCK RES INC | COM NEW | 205768203 | 68 | 3500 SH | DEFINED | 17 | | 3500 |
| COMSTOCK RES INC 14500 | COM NEW | 205768203 | 282 | 14500 SH | OTHER | 22 | | |
| COMVERSE TECHNOLOGY INC 200 | COM PAR \$0.1 | 205862402 | 363 | 18195 SH | DEFINED | 01 | | 17995 |
| COMVERSE TECHNOLOGY INC 750 | COM PAR \$0.1 | 205862402 | 55 | 2775 SH | OTHER | 01 | | 2025 |
| COMVERSE TECHNOLOGY INC | COM PAR \$0.1 | 205862402 | 1705 | 85484 SH | DEFINED | 05 | | 85484 |
| COMVERSE TECHNOLOGY INC | COM PAR \$0.1 | 205862402 | 1296 | 65002 SH | DEFINED | 08 | | 65002 |
| COMVERSE TECHNOLOGY INC | COM PAR \$0.1 | 205862402 | 1486 | 74500 SH | PUT | DEFINED | 08 | 74500 |
| COMVERSE TECHNOLOGY INC | COM PAR \$0.1 | 205862402 | 177 | 8897 SH | DEFINED | 17 | | 8897 |
| COMVERSE TECHNOLOGY INC | COM PAR \$0.1 | 205862402 | 2109 | 105760 SH | DEFINED | 20 | | 105760 |
| COMVERSE TECHNOLOGY INC 5375 | COM PAR \$0.1 | 205862402 | 28328 | 1420671 SH | DEFINED | 21 | | 1415296 |
| COMVERSE TECHNOLOGY INC 33855 | COM PAR \$0.1 | 205862402 | 3019 | 151385 SH | DEFINED | 22 | | 117530 |
| COMVERSE TECHNOLOGY INC | COM PAR \$0.1 | 205862402 | 59 | 2960 SH | OTHER | 22 | | 2960 |
| CONAGRA FOODS INC 244650 | COM | 205887102 | 57219 | 2112974 SH | DEFINED | 01 | | 1868324 |
| CONAGRA FOODS INC 175595 | COM | 205887102 | 6792 | 250828 SH | OTHER | 01 | | 75233 |
| CONAGRA FOODS INC 215800 | COM | 205887102 | 14119 | 521385 SH | DEFINED | 05 | | 305585 |
| CONAGRA FOODS INC | COM | 205887102 | 1568 | 57888 SH | DEFINED | 08 | | 57888 |
| CONAGRA FOODS INC | COM | 205887102 | 118 | 4364 SH | DEFINED | 17 | | 4364 |
| CONAGRA FOODS INC | COM | 205887102 | 43039 | 1589331 SH | DEFINED | 21 | | 1589331 |
| CONAGRA FOODS INC 72546 | COM | 205887102 | 20227 | 746938 SH | DEFINED | 22 | | 674392 |
| CONAGRA FOODS INC | COM | 205887102 | 5243 | 193616 SH | OTHER | 22 | | 193616 |
| COMPUTER HORIZONS CORP | COM | 205908106 | 1365 | 342861 SH | DEFINED | 21 | | 342861 |
| COMPUTER HORIZONS CORP | COM | 205908106 | 60 | 14960 SH | DEFINED | 22 | | 14960 |
| COMPUTER HORIZONS CORP | COM | 205908106 | 21 | 5200 SH | OTHER | 22 | | 5200 |
| CONCEPTUS INC | COM | 206016107 | 306 | 27187 SH | DEFINED | 17 | | 27187 |
| CONCEPTUS INC 17500 | COM | 206016107 | 3488 | 309800 SH | DEFINED | 21 | | 292300 |
| CONCEPTUS INC 2100 | COM | 206016107 | 676 | 60000 SH | DEFINED | 22 | | 57900 |
| CONCEPTUS INC | COM | 206016107 | 81 | 7200 SH | OTHER | 22 | | 7200 |
| CONCORD CAMERA CORP 1300 | COM | 206156101 | 11 | 3275 SH | DEFINED | 01 | | 1975 |
| CONCORD CAMERA CORP 150 | COM | 206156101 | | 150 SH | OTHER | 01 | | |
| CONCORD CAMERA CORP | COM | 206156101 | 399 | 121000 SH | DEFINED | 05 | | 121000 |
| CONCORD CAMERA CORP | COM | 206156101 | 63 | 19200 SH | DEFINED | 21 | | 19200 |
| CONCORD COMMUNICATIONS INC 3400 | COM | 206186108 | 76 | 6650 SH | DEFINED | 01 | | 3250 |
| CONCORD COMMUNICATIONS INC 250 | COM | 206186108 | 3 | 250 SH | OTHER | 01 | | |
| CONCORD COMMUNICATIONS INC | COM | 206186108 | 914 | 80075 SH | DEFINED | 05 | | 80075 |
| CONCORD COMMUNICATIONS INC | COM | 206186108 | 621 | 54440 SH | DEFINED | 17 | | 54440 |
| CONCORD COMMUNICATIONS INC | COM | 206186108 | 138 | 12100 SH | DEFINED | 21 | | 12100 |
| CONCORD COMMUNICATIONS INC 300 | COM | 206186108 | 3 | 300 SH | OTHER | 22 | | |
| CONCUR TECHNOLOGIES INC | COM | 206708109 | 11 | 1000 SH | OTHER | 01 | | 1000 |
| CONCUR TECHNOLOGIES INC | COM | 206708109 | 293 | 27400 SH | OTHER | 22 | | |

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|---------------------------|---------|-----------|--------|------------|-----------------|--|---------|
| 27400 | | | | | | | |
| CONEXANT SYSTEMS INC | COM | 207142100 | 163 | 37617 SH | DEFINED 01 | | 37617 |
| CONEXANT SYSTEMS INC | COM | 207142100 | 87 | 20099 SH | OTHER 01 | | 19199 |
| 900 | | | | | | | |
| CONEXANT SYSTEMS INC | COM | 207142100 | 14 | 3300 SH | DEFINED 05 | | 3300 |
| CONEXANT SYSTEMS INC | COM | 207142100 | 2359 | 544849 SH | DEFINED 08 | | 544849 |
| CONEXANT SYSTEMS INC | COM | 207142100 | 1594 | 368215 SH | DEFINED 17 | | 368215 |
| CONEXANT SYSTEMS INC | COM | 207142100 | 5 | 1125 SH | DEFINED 18 | | |
| 1125 | | | | | | | |
| CONEXANT SYSTEMS INC | COM | 207142100 | 47 | 10814 SH | DEFINED 22 | | 10814 |
| CONEXANT SYSTEMS INC | COM | 207142100 | 19 | 4422 SH | OTHER 22 | | 4422 |
| CONMED CORP | COM | 207410101 | 416 | 15175 SH | DEFINED 01 | | 4275 |
| 10900 | | | | | | | |
| CONMED CORP | COM | 207410101 | 1 | 50 SH | OTHER 01 | | |
| 50 | | | | | | | |
| CONMED CORP | COM | 207410101 | 3706 | 135250 SH | DEFINED 05 | | 135250 |
| CONMED CORP | COM | 207410101 | 110 | 4000 SH | DEFINED 08 | | 4000 |
| CONMED CORP | COM | 207410101 | 135 | 4915 SH | DEFINED 17 | | 4915 |
| CONMED CORP | COM | 207410101 | 540 | 19700 SH | DEFINED 21 | | 19700 |
| CONMED CORP | COM | 207410101 | 142 | 5175 SH | DEFINED 22 | | 4575 |
| 600 | | | | | | | |
| CONMED CORP | COM | 207410101 | 16 | 600 SH | OTHER 22 | | 600 |
| CONNECTICUT WTR SVC INC | COM | 207797101 | 6 | 225 SH | OTHER 01 | | 225 |
| CONNECTICUT WTR SVC INC | COM | 207797101 | 18 | 687 SH | DEFINED 08 | | 687 |
| CONNECTICUT WTR SVC INC | COM | 207797101 | 188 | 7273 SH | DEFINED 22 | | 7073 |
| 200 | | | | | | | |
| CONNECTICUT WTR SVC INC | COM | 207797101 | 155 | 5986 SH | OTHER 22 | | 5986 |
| CONNETICS CORP | COM | 208192104 | 173 | 8572 SH | DEFINED 01 | | 6877 |
| 1695 | | | | | | | |
| CONNETICS CORP | COM | 208192104 | 3478 | 172162 SH | DEFINED 05 | | 172162 |
| CONNETICS CORP | COM | 208192104 | 1420 | 70287 SH | DEFINED 17 | | 70287 |
| CONNETICS CORP | COM | 208192104 | 11703 | 579370 SH | DEFINED 21 | | 559370 |
| 20000 | | | | | | | |
| CONNETICS CORP | COM | 208192104 | 382 | 18900 SH | DEFINED 22 | | |
| 18900 | | | | | | | |
| CONNS INC | COM | 208242107 | 392 | 24850 SH | DEFINED 17 | | 24850 |
| CONOCOPHILLIPS | COM | 20825C104 | 1007 | 13194 SH | DEFINED 01 | | 13194 |
| CONOCOPHILLIPS | COM | 20825C104 | 66420 | 870620 SH | DEFINED 05 | | 735020 |
| 135600 | | | | | | | |
| CONOCOPHILLIPS | COM | 20825C104 | 11583 | 151831 SH | DEFINED 08 | | 151831 |
| CONOCOPHILLIPS | COM | 20825C104 | 107 | 1400 SH | DEFINED 17 | | 1400 |
| CONOCOPHILLIPS | COM | 20825C104 | 50 | 654 SH | DEFINED 18 | | |
| 654 | | | | | | | |
| CONOCOPHILLIPS | COM | 20825C104 | 2318 | 30385 SH | DEFINED 20 | | 30385 |
| CONOCOPHILLIPS | COM | 20825C104 | 150641 | 1974583 SH | DEFINED 21 | | 1862008 |
| 112575 | | | | | | | |
| CONOCOPHILLIPS | COM | 20825C104 | 177313 | 2324193 SH | DEFINED 22 | | 2197116 |
| 127077 | | | | | | | |
| CONOCOPHILLIPS | COM | 20825C104 | 58542 | 767357 SH | OTHER 22 | | 766791 |
| 566 | | | | | | | |
| CONSECO INC | COM NEW | 208464883 | 2192 | 110154 SH | DEFINED 08 | | 110154 |
| CONSECO INC | COM NEW | 208464883 | 5843 | 293610 SH | DEFINED 17 | | 293610 |
| CONSECO INC | COM NEW | 208464883 | 1 | 70 SH | DEFINED 22 | | 51 |
| 19 | | | | | | | |
| CONSECO INC | COM NEW | 208464883 | | 1 SH | OTHER 22 | | 1 |
| CONSOL ENERGY INC | COM | 20854P109 | 2 | 50 SH | DEFINED 01 | | |
| 50 | | | | | | | |
| CONSOL ENERGY INC | COM | 20854P109 | 25 | 700 SH | OTHER 01 | | 250 |
| 450 | | | | | | | |
| CONSOL ENERGY INC | COM | 20854P109 | 25 | 700 SH | DEFINED 05 | | 700 |
| CONSOL ENERGY INC | COM | 20854P109 | 1344 | 37329 SH | DEFINED 08 | | 37329 |
| CONSOL ENERGY INC | COM | 20854P109 | 1091 | 30300 SH | DEFINED 17 | | 30300 |
| CONSOL ENERGY INC | COM | 20854P109 | 3283 | 91200 SH | DEFINED 21 | | 91200 |
| CONSOL ENERGY INC | COM | 20854P109 | 1292 | 35900 SH | DEFINED 22 | | 34000 |
| 1900 | | | | | | | |
| CONSOL ENERGY INC | COM | 20854P109 | 36 | 1000 SH | OTHER 22 | | 1000 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 265059 | 6666482 SH | DEFINED 01 | | 6660688 |
| 5794 | | | | | | | |
| CONSOLIDATED EDISON INC | COM | 209115104 | 4026 | 101260 SH | OTHER 01 | | 63069 |
| 38191 | | | | | | | |
| CONSOLIDATED EDISON INC | COM | 209115104 | 5215 | 131151 SH | DEFINED 05 | | 131151 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 442 | 11128 SH | DEFINED 08 | | 11128 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 1193 | 30000 SH | CALL DEFINED 08 | | 30000 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 69928 | 1758745 SH | DEFINED 17 | | 1758745 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 64664 | 1626349 SH | DEFINED 21 | | 1626149 |
| 200 | | | | | | | |
| CONSOLIDATED EDISON INC | COM | 209115104 | 75505 | 1899014 SH | DEFINED 22 | | 1793488 |
| 105526 | | | | | | | |
| CONSOLIDATED EDISON INC | COM | 209115104 | 27254 | 685474 SH | OTHER 22 | | 685249 |
| 225 | | | | | | | |
| CONSOLIDATED EDISON INC | COM | 209115104 | | 3 SH | DEFINED | | 3 |
| CONSOLIDATED GRAPHICS INC | COM | 209341106 | 579 | 13150 SH | DEFINED 01 | | 5550 |
| 7600 | | | | | | | |
| CONSOLIDATED GRAPHICS INC | COM | 209341106 | 2 | 50 SH | OTHER 01 | | |
| 50 | | | | | | | |
| CONSOLIDATED GRAPHICS INC | COM | 209341106 | 2825 | 64125 SH | DEFINED 05 | | 64125 |

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| CONSOLIDATED GRAPHICS INC | COM | 209341106 | 119 | 2700 SH | DEFINED 08 | 2700 |
| CONSOLIDATED GRAPHICS INC | COM | 209341106 | 123 | 2800 SH | DEFINED 17 | 2800 |
| CONSOLIDATED GRAPHICS INC | COM | 209341106 | 8562 | 194380 SH | DEFINED 21 | 194380 |
| CONSOLIDATED GRAPHICS INC | COM | 209341106 | 348 | 7890 SH | DEFINED 22 | 7470 |
| 420 | | | | | | |
| CONSOLIDATED GRAPHICS INC | COM | 209341106 | 137 | 3120 SH | OTHER 22 | 3120 |
| CONSOLIDATED TOMOKA LD CO | COM | 210226106 | 70 | 1843 SH | DEFINED 01 | 1343 |
| 500 | | | | | | |
| CONSOLIDATED TOMOKA LD CO | COM | 210226106 | 534 | 14147 SH | OTHER 01 | 7460 |
| 6687 | | | | | | |
| CONSOLIDATED TOMOKA LD CO | COM | 210226106 | 4 | 100 SH | OTHER 22 | 100 |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 273 | 7341 SH | DEFINED 01 | 7341 |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 20 | 550 SH | OTHER 01 | 550 |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 8420 | 226758 SH | DEFINED 05 | 226758 |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 779 | 20968 SH | DEFINED 08 | 20968 |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 1857 | 50000 SH | CALL DEFINED 08 | 50000 |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 31 | 837 SH | DEFINED 17 | 837 |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 45 | 1200 SH | DEFINED 18 | |
| 1200 | | | | | | |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 2235 | 60185 SH | DEFINED 20 | 60185 |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 9624 | 259210 SH | DEFINED 21 | 238565 |
| 20645 | | | | | | |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 113 | 3050 SH | DEFINED 22 | 2950 |
| 100 | | | | | | |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 100 | 2700 SH | OTHER 22 | 2700 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 6347 | 167480 SH | DEFINED 01 | 159065 |
| 8415 | | | | | | |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 5069 | 133744 SH | OTHER 01 | 100297 |
| 33447 | | | | | | |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 5385 | 142094 SH | DEFINED 05 | 142094 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 3212 | 84742 SH | DEFINED 08 | 84742 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 156 | 4125 SH | DEFINED 17 | 4125 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 9626 | 253987 SH | DEFINED 21 | 253987 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 2466 | 65068 SH | DEFINED 22 | 60793 |
| 4275 | | | | | | |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 2632 | 69434 SH | OTHER 22 | 69434 |
| CONTINENTAL AIRLS INC | CL B | 210795308 | 9 | 800 SH | DEFINED 05 | 800 |
| CONTINENTAL AIRLS INC | CL B | 210795308 | 10143 | 892052 SH | DEFINED 17 | 892052 |
| CONTINENTAL AIRLS INC | CL B | 210795308 | | 35 SH | DEFINED 22 | 35 |
| CONVERGYS CORP | COM | 212485106 | 1042 | 67659 SH | DEFINED 01 | 40149 |
| 27510 | | | | | | |
| CONVERGYS CORP | COM | 212485106 | 86 | 5590 SH | OTHER 01 | |
| 5590 | | | | | | |
| CONVERGYS CORP | COM | 212485106 | 4877 | 316658 SH | DEFINED 05 | 91158 |
| 225500 | | | | | | |
| CONVERGYS CORP | COM | 212485106 | 486 | 31530 SH | DEFINED 08 | 31530 |
| CONVERGYS CORP | COM | 212485106 | 2 | 100 SH | DEFINED 17 | 100 |
| CONVERGYS CORP | COM | 212485106 | 4401 | 285780 SH | DEFINED 21 | 285780 |
| CONVERGYS CORP | COM | 212485106 | 987 | 64095 SH | DEFINED 22 | 52695 |
| 11400 | | | | | | |
| CONVERGYS CORP | COM | 212485106 | 101 | 6574 SH | OTHER 22 | 6574 |
| COOPER CAMERON CORP | COM | 216640102 | 246 | 5045 SH | DEFINED 01 | 3545 |
| 1500 | | | | | | |
| COOPER CAMERON CORP | COM | 216640102 | 277 | 5685 SH | OTHER 01 | 2639 |
| 3046 | | | | | | |
| COOPER CAMERON CORP | COM | 216640102 | 5568 | 114333 SH | DEFINED 05 | 114333 |
| COOPER CAMERON CORP | COM | 216640102 | 1585 | 32547 SH | DEFINED 08 | 32547 |
| COOPER CAMERON CORP | COM | 216640102 | 668 | 13723 SH | DEFINED 17 | 13723 |
| COOPER CAMERON CORP | COM | 216640102 | 1948 | 40000 SH | DEFINED 21 | 40000 |
| COOPER CAMERON CORP | COM | 216640102 | 8 | 154 SH | DEFINED 22 | 154 |
| COOPER CAMERON CORP | COM | 216640102 | 46 | 948 SH | OTHER 22 | 948 |
| COOPER COS INC | COM NEW | 216648402 | 1045 | 16541 SH | DEFINED 01 | 11912 |
| 4629 | | | | | | |
| COOPER COS INC | COM NEW | 216648402 | 259 | 4100 SH | OTHER 01 | |
| 4100 | | | | | | |
| COOPER COS INC | COM NEW | 216648402 | 12025 | 190363 SH | DEFINED 05 | 190363 |
| COOPER COS INC | COM NEW | 216648402 | 406 | 6420 SH | DEFINED 08 | 6420 |
| COOPER COS INC | COM NEW | 216648402 | 1364 | 21600 SH | DEFINED 21 | 21600 |
| COOPER COS INC | COM NEW | 216648402 | 32 | 500 SH | DEFINED 22 | |
| 500 | | | | | | |
| COOPER COS INC | COM NEW | 216648402 | 190 | 3000 SH | OTHER 22 | 500 |
| 2500 | | | | | | |
| COOPER TIRE & RUBR CO | COM | 216831107 | 305 | 13254 SH | DEFINED 01 | 13254 |
| COOPER TIRE & RUBR CO | COM | 216831107 | 72 | 3150 SH | OTHER 01 | 520 |
| 2630 | | | | | | |
| COOPER TIRE & RUBR CO | COM | 216831107 | 891 | 38745 SH | DEFINED 05 | 38745 |
| COOPER TIRE & RUBR CO | COM | 216831107 | 453 | 19694 SH | DEFINED 08 | 19694 |
| COOPER TIRE & RUBR CO | COM | 216831107 | 35 | 1515 SH | DEFINED 17 | 1515 |
| COOPER TIRE & RUBR CO | COM | 216831107 | 11056 | 480675 SH | DEFINED 21 | 480675 |
| COOPER TIRE & RUBR CO | COM | 216831107 | 2175 | 94585 SH | DEFINED 22 | 86960 |
| 7625 | | | | | | |
| COOPER TIRE & RUBR CO | COM | 216831107 | 192 | 8350 SH | OTHER 22 | 8350 |
| COORS ADOLPH CO | CL B | 217016104 | 553 | 7642 SH | DEFINED 01 | 6917 |
| 725 | | | | | | |
| COORS ADOLPH CO | CL B | 217016104 | 92 | 1275 SH | OTHER 01 | |
| 1275 | | | | | | |

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|------------------------------|-------------|-----------|-------|------------|------------|---------|
| COORS ADOLPH CO | CL B | 217016104 | 1369 | 18920 SH | DEFINED 05 | 18920 |
| COORS ADOLPH CO | CL B | 217016104 | 195 | 2699 SH | DEFINED 08 | 2699 |
| COORS ADOLPH CO | CL B | 217016104 | 81 | 1125 SH | DEFINED 17 | 1125 |
| COORS ADOLPH CO | CL B | 217016104 | 378 | 5229 SH | DEFINED 21 | 5229 |
| COORS ADOLPH CO | CL B | 217016104 | 163 | 2248 SH | DEFINED 22 | 1918 |
| 330 | | | | | | |
| COPART INC | COM | 217204106 | 637 | 23859 SH | DEFINED 01 | 4731 |
| 19128 | | | | | | |
| COPART INC | COM | 217204106 | 280 | 10499 SH | OTHER 01 | 10499 |
| COPART INC | COM | 217204106 | 5108 | 191295 SH | DEFINED 05 | 191295 |
| COPART INC | COM | 217204106 | 17 | 652 SH | DEFINED 08 | 652 |
| COPART INC | COM | 217204106 | 134 | 5000 SH | DEFINED 17 | 5000 |
| COPART INC | COM | 217204106 | 2270 | 85000 SH | DEFINED 21 | 85000 |
| COPPER MTN NETWORKS INC | COM NEW | 217510205 | 4 | 300 SH | DEFINED 08 | 300 |
| COPPER MTN NETWORKS INC | COM NEW | 217510205 | 1451 | 116173 SH | DEFINED 17 | 116173 |
| COPPER MTN NETWORKS INC | COM NEW | 217510205 | 2 | 140 SH | DEFINED 22 | 140 |
| COPPER MTN NETWORKS INC | COM NEW | 217510205 | | 10 SH | OTHER 22 | 10 |
| CORILLIAN CORP | COM | 218725109 | 9 | 1700 SH | DEFINED 17 | 1700 |
| CORILLIAN CORP | COM | 218725109 | 4405 | 874100 SH | DEFINED 21 | 819800 |
| 54300 | | | | | | |
| CORILLIAN CORP | COM | 218725109 | 859 | 170458 SH | DEFINED 22 | 164513 |
| 5945 | | | | | | |
| CORILLIAN CORP | COM | 218725109 | 94 | 18642 SH | OTHER 22 | 18642 |
| CORINTHIAN COLLEGES INC | COM | 218868107 | 290 | 11730 SH | DEFINED 01 | 11730 |
| CORINTHIAN COLLEGES INC | COM | 218868107 | 102 | 4140 SH | OTHER 01 | 3540 |
| 600 | | | | | | |
| CORINTHIAN COLLEGES INC | COM | 218868107 | 4724 | 190945 SH | DEFINED 05 | 190945 |
| CORINTHIAN COLLEGES INC | COM | 218868107 | 440 | 17773 SH | DEFINED 08 | 17773 |
| CORINTHIAN COLLEGES INC | COM | 218868107 | 30 | 1200 SH | DEFINED 08 | 1200 |
| CORINTHIAN COLLEGES INC | COM | 218868107 | 87 | 3500 SH | DEFINED 17 | 3500 |
| CORINTHIAN COLLEGES INC | COM | 218868107 | 28258 | 1142184 SH | DEFINED 21 | 1102084 |
| 40100 | | | | | | |
| CORINTHIAN COLLEGES INC | COM | 218868107 | 935 | 37800 SH | DEFINED 22 | |
| 37800 | | | | | | |
| CORINTHIAN COLLEGES INC | COM | 218868107 | 351 | 14200 SH | OTHER 22 | 300 |
| 13900 | | | | | | |
| CORIO INC | COM | 218875102 | 338 | 157289 SH | DEFINED 17 | 157289 |
| CORIXA CORP | COM | 21887F100 | 5 | 1003 SH | DEFINED 01 | 1003 |
| CORIXA CORP | COM | 21887F100 | 1 | 200 SH | OTHER 01 | 200 |
| CORIXA CORP | COM | 21887F100 | 219 | 46916 SH | DEFINED 17 | 46916 |
| CORIXA CORP | COM | 21887F100 | 7622 | 1632189 SH | DEFINED | 1632189 |
| CORIXA CORP | NOTE 4.250% | 21887FAC4 | 656 | 746000 PRN | DEFINED 17 | 746000 |
| CORN PRODS INTL INC | COM | 219023108 | 866 | 18600 SH | DEFINED 01 | 16280 |
| 2320 | | | | | | |
| CORN PRODS INTL INC | COM | 219023108 | 583 | 12524 SH | OTHER 01 | 200 |
| 12324 | | | | | | |
| CORN PRODS INTL INC | COM | 219023108 | 15203 | 326598 SH | DEFINED 05 | 326598 |
| CORN PRODS INTL INC | COM | 219023108 | 121 | 2600 SH | DEFINED 08 | 2600 |
| CORN PRODS INTL INC | COM | 219023108 | 251 | 5400 SH | DEFINED 17 | 5400 |
| CORN PRODS INTL INC | COM | 219023108 | 20519 | 440800 SH | DEFINED 21 | 438900 |
| 1900 | | | | | | |
| CORN PRODS INTL INC | COM | 219023108 | 3561 | 76500 SH | DEFINED 22 | 69505 |
| 6995 | | | | | | |
| CORN PRODS INTL INC | COM | 219023108 | 508 | 10918 SH | OTHER 22 | 10918 |
| CORNELL COMPANIES INC | COM | 219141108 | 12716 | 935000 SH | DEFINED 21 | 929300 |
| 5700 | | | | | | |
| CORNELL COMPANIES INC | COM | 219141108 | 2237 | 164500 SH | DEFINED 22 | 151000 |
| 13500 | | | | | | |
| CORNERSTONE RLTY INCOME TR I | COM | 21922V102 | 11 | 1275 SH | DEFINED 01 | 1275 |
| CORNERSTONE RLTY INCOME TR I | COM | 21922V102 | 31 | 3550 SH | OTHER 01 | |
| 3550 | | | | | | |
| CORNERSTONE RLTY INCOME TR I | COM | 21922V102 | 70 | 8000 SH | DEFINED 22 | 8000 |
| CORNING INC | COM | 219350105 | 4691 | 359209 SH | DEFINED 01 | 342862 |
| 16347 | | | | | | |
| CORNING INC | COM | 219350105 | 3020 | 231203 SH | OTHER 01 | 12781 |
| 218422 | | | | | | |
| CORNING INC | COM | 219350105 | 14125 | 1081513 SH | DEFINED 05 | 740013 |
| 341500 | | | | | | |
| CORNING INC | COM | 219350105 | 6510 | 498493 SH | DEFINED 08 | 498493 |
| CORNING INC | COM | 219350105 | 387 | 29600 SH | DEFINED 17 | 29600 |
| CORNING INC | COM | 219350105 | 3887 | 297609 SH | DEFINED 21 | 291809 |
| 5800 | | | | | | |
| CORNING INC | COM | 219350105 | 3467 | 265482 SH | DEFINED 22 | 50657 |
| 214825 | | | | | | |
| CORNING INC | COM | 219350105 | 6417 | 491321 SH | OTHER 22 | 491321 |
| CORPORATE EXECUTIVE BRD CO | COM | 21988R102 | 6 | 100 SH | DEFINED 01 | 100 |
| CORPORATE EXECUTIVE BRD CO | COM | 21988R102 | 6 | 100 SH | DEFINED 05 | 100 |
| CORPORATE EXECUTIVE BRD CO | COM | 21988R102 | 81 | 1400 SH | DEFINED 08 | 1400 |
| CORPORATE EXECUTIVE BRD CO | COM | 21988R102 | 50367 | 871553 SH | DEFINED 21 | 845903 |
| 25650 | | | | | | |
| CORPORATE EXECUTIVE BRD CO | COM | 21988R102 | 4339 | 75075 SH | DEFINED 22 | 37685 |
| 37390 | | | | | | |
| CORPORATE EXECUTIVE BRD CO | COM | 21988R102 | 1196 | 20700 SH | OTHER 22 | 20700 |
| CORPORATE HIGH YIELD FD INC | COM | 219914108 | 73 | 8888 SH | DEFINED 01 | 8888 |
| CORPORATE HIGH YIELD FD INC | COM | 219914108 | 19 | 2277 SH | DEFINED 22 | 2277 |
| CORPORATE HIGH YIELD FD III | COM | 219925104 | 101 | 12673 SH | DEFINED 22 | 10500 |

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|------------------------------------|--------------|-----------|-------|---------|-----|---------|------------|---------|
| COVANCE INC | COM | 222816100 | 217 | 5625 | SH | OTHER | 22 | 5625 |
| COVANSYS CORP | COM | 22281W103 | 8 | 752 | SH | DEFINED | 01 | 752 |
| COVANSYS CORP | COM | 22281W103 | 145 | 14000 | SH | DEFINED | 17 | 14000 |
| COVENANT TRANS INC | CL A | 22284P105 | 41 | 2425 | SH | DEFINED | 01 | 2425 |
| COVENANT TRANS INC | CL A | 22284P105 | 137 | 8000 | SH | DEFINED | 17 | 8000 |
| COVENANT TRANS INC | CL A | 22284P105 | 2383 | 139450 | SH | DEFINED | 21 | 139450 |
| COVENANT TRANS INC | CL A | 22284P105 | 104 | 6060 | SH | DEFINED | 22 | 6060 |
| COVENANT TRANS INC | CL A | 22284P105 | 36 | 2100 | SH | OTHER | 22 | 2100 |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 700 | 14325 | SH | DEFINED | 01 | 14325 |
| COVENTRY HEALTH CARE INC 300 | COM | 222862104 | 15 | 300 | SH | OTHER | 01 | |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 9207 | 188272 | SH | DEFINED | 05 | 188272 |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 331 | 6763 | SH | DEFINED | 08 | 6763 |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 103 | 2100 | SH | DEFINED | 17 | 2100 |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 7616 | 155750 | SH | DEFINED | 21 | 155750 |
| COVENTRY HEALTH CARE INC 5000 | COM | 222862104 | 851 | 17400 | SH | DEFINED | 22 | 12400 |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 245 | 5000 | SH | OTHER | 22 | 5000 |
| COX COMMUNICATIONS INC NEW 4329 | CL A | 224044107 | 2775 | 99864 | SH | DEFINED | 01 | 95535 |
| COX COMMUNICATIONS INC NEW 8714 | CL A | 224044107 | 496 | 17833 | SH | OTHER | 01 | 9119 |
| COX COMMUNICATIONS INC NEW | CL A | 224044107 | 39 | 1400 | SH | DEFINED | 05 | 1400 |
| COX COMMUNICATIONS INC NEW | CL A | 224044107 | 21760 | 783000 | SH | DEFINED | 08 | 783000 |
| COX COMMUNICATIONS INC NEW | CL A | 224044107 | 5725 | 206000 | SH | CALL | DEFINED 08 | 206000 |
| COX COMMUNICATIONS INC NEW | CL A | 224044107 | 1609 | 57900 | SH | PUT | DEFINED 08 | 57900 |
| COX COMMUNICATIONS INC NEW | CL A | 224044107 | 659 | 23731 | SH | DEFINED | 17 | 23731 |
| COX COMMUNICATIONS INC NEW 3400 | CL A | 224044107 | 94 | 3400 | SH | OTHER | 17 | |
| COX COMMUNICATIONS INC NEW | CL A | 224044107 | 278 | 10000 | SH | PUT | DEFINED 17 | 10000 |
| COX COMMUNICATIONS INC NEW | CL A | 224044107 | 44 | 1575 | SH | DEFINED | 21 | 1575 |
| COX COMMUNICATIONS INC NEW 6121 | CL A | 224044107 | 1731 | 62290 | SH | DEFINED | 22 | 56169 |
| COX COMMUNICATIONS INC NEW | CL A | 224044107 | 476 | 17138 | SH | OTHER | 22 | 17138 |
| CP SHIPS LTD 524 | COM | 22409V102 | 31 | 1736 | SH | OTHER | 01 | 1212 |
| CP SHIPS LTD | COM | 22409V102 | 143 | 8000 | SH | PUT | DEFINED 08 | 8000 |
| CP SHIPS LTD 175 | COM | 22409V102 | 3 | 175 | SH | DEFINED | 22 | |
| CP SHIPS LTD 95 | COM | 22409V102 | 9 | 520 | SH | OTHER | 22 | 425 |
| CRANE CO 1250 | COM | 224399105 | 442 | 14082 | SH | DEFINED | 01 | 12832 |
| CRANE CO 2155 | COM | 224399105 | 68 | 2155 | SH | OTHER | 01 | |
| CRANE CO 110300 | COM | 224399105 | 4636 | 147690 | SH | DEFINED | 05 | 37390 |
| CRANE CO | COM | 224399105 | 437 | 13919 | SH | DEFINED | 08 | 13919 |
| CRANE CO | COM | 224399105 | 187 | 5948 | SH | DEFINED | 21 | 5948 |
| CRANE CO 200 | COM | 224399105 | 367 | 11700 | SH | DEFINED | 22 | 11500 |
| CRANE CO | COM | 224399105 | 171 | 5450 | SH | OTHER | 22 | 5450 |
| CRAWFORD & CO | CL B | 224633107 | 20 | 4050 | SH | DEFINED | 01 | 4050 |
| CRAWFORD & CO | CL B | 224633107 | 35 | 7000 | SH | DEFINED | 22 | 7000 |
| CRAWFORD & CO | CL A | 224633206 | 19 | 4050 | SH | DEFINED | 01 | 4050 |
| CRAWFORD & CO | CL A | 224633206 | 35 | 7500 | SH | DEFINED | 22 | 7500 |
| CRAY INC | COM | 225223106 | 1264 | 191010 | SH | DEFINED | 01 | 191010 |
| CRAY INC | COM | 225223106 | 134 | 20252 | SH | DEFINED | 17 | 20252 |
| CRAY INC 24800 | COM | 225223106 | 10584 | 1598800 | SH | DEFINED | 21 | 1574000 |
| CRAY INC 27100 | COM | 225223106 | 2668 | 403000 | SH | DEFINED | 22 | 375900 |
| CRAY INC | COM | 225223106 | 62 | 9350 | SH | OTHER | 22 | 9350 |
| CREDENCE SYS CORP | COM | 225302108 | 164 | 11850 | SH | DEFINED | 01 | 11850 |
| CREDENCE SYS CORP | COM | 225302108 | 83 | 6000 | SH | OTHER | 01 | 6000 |
| CREDENCE SYS CORP | COM | 225302108 | 2860 | 207228 | SH | DEFINED | 05 | 207228 |
| CREDENCE SYS CORP | COM | 225302108 | 448 | 32436 | SH | DEFINED | 08 | 32436 |
| CREDENCE SYS CORP | COM | 225302108 | 157 | 11400 | SH | DEFINED | 17 | 11400 |
| CREDENCE SYS CORP 113000 | COM | 225302108 | 45019 | 3262250 | SH | DEFINED | 21 | 3149250 |
| CREDENCE SYS CORP 106130 | COM | 225302108 | 1465 | 106130 | SH | DEFINED | 22 | |
| CREDENCE SYS CORP 19870 | COM | 225302108 | 275 | 19900 | SH | OTHER | 22 | 30 |
| CREDENCE SYS CORP | NOTE 1.500% | 225302AF5 | 2897 | 2051000 | PRN | DEFINED | 17 | 2051000 |
| CREDIT SUISSE GROUP | SPONSORED AD | 225401108 | 57 | 1600 | SH | OTHER | 01 | 1600 |
| CREDIT SUISSE GROUP | SPONSORED AD | 225401108 | 90 | 2500 | SH | DEFINED | 21 | 2500 |
| CREDIT SUISSE GROUP 2800 | SPONSORED AD | 225401108 | 100 | 2800 | SH | DEFINED | 22 | |
| CREDIT SUISSE GROUP 700 | SPONSORED AD | 225401108 | 132 | 3700 | SH | OTHER | 22 | 3000 |
| CREE INC | COM | 225447101 | 292 | 12620 | SH | DEFINED | 01 | 12620 |
| CREE INC 125 | COM | 225447101 | 6 | 250 | SH | OTHER | 01 | 125 |
| CREE INC | COM | 225447101 | 3655 | 157902 | SH | DEFINED | 05 | 157902 |
| CREE INC | COM | 225447101 | 717 | 30970 | SH | DEFINED | 08 | 30970 |

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|------------------------------|---------------|-----------|------|---------|----|---------|---------|---------|
| CREE INC | COM | 225447101 | 354 | 15300 | SH | DEFINED | 17 | 15300 |
| CREE INC | COM | 225447101 | 7 | 300 | SH | DEFINED | 22 | 300 |
| CREO INC | COM | 225606102 | 201 | 22800 | SH | DEFINED | 17 | 22800 |
| CRESCENT REAL ESTATE EQUITIE | COM | 225756105 | 122 | 7578 | SH | DEFINED | 01 | 7578 |
| CRESCENT REAL ESTATE EQUITIE | COM | 225756105 | 57 | 3525 | SH | OTHER | 01 | 400 |
| 3125 | | | | | | | | |
| CRESCENT REAL ESTATE EQUITIE | COM | 225756105 | 26 | 1600 | SH | DEFINED | 08 | 1600 |
| CRESCENT REAL ESTATE EQUITIE | COM | 225756105 | 202 | 12500 | SH | DEFINED | 17 | 12500 |
| CRESCENT REAL ESTATE EQUITIE | COM | 225756105 | 35 | 2200 | SH | DEFINED | 22 | 2200 |
| CRESCENT REAL ESTATE EQUITIE | COM | 225756105 | 16 | 1000 | SH | OTHER | 22 | 1000 |
| CRESCENT REAL ESTATE EQUITIE | PF D CV A 6.7 | 225756204 | 301 | 15072 | SH | DEFINED | 01 | 15072 |
| CRESCENT REAL ESTATE EQUITIE | PF D CV A 6.7 | 225756204 | 172 | 8600 | SH | OTHER | 01 | |
| 8600 | | | | | | | | |
| CRESCENT REAL ESTATE EQUITIE | PF D CV A 6.7 | 225756204 | 357 | 17851 | SH | DEFINED | 17 | 17851 |
| CRESCENT REAL ESTATE EQUITIE | PF D CV A 6.7 | 225756204 | 20 | 1000 | SH | OTHER | 22 | 1000 |
| CRIMI MAE INC | COM NEW | 226603504 | 547 | 45685 | SH | DEFINED | 01 | 45685 |
| CRITICAL THERAPEUTICS INC | COM | 22674T105 | 182 | 26000 | SH | DEFINED | 17 | 26000 |
| CRITICAL THERAPEUTICS INC | COM | 22674T105 | 2246 | 320800 | SH | DEFINED | 21 | 320800 |
| CRITICAL THERAPEUTICS INC | COM | 22674T105 | 554 | 79200 | SH | DEFINED | 22 | 72877 |
| 6323 | | | | | | | | |
| CROMPTON CORP | COM | 227116100 | 50 | 7991 | SH | DEFINED | 01 | 7991 |
| CROMPTON CORP | COM | 227116100 | 15 | 2337 | SH | OTHER | 01 | 462 |
| 1875 | | | | | | | | |
| CROMPTON CORP | COM | 227116100 | 1528 | 242502 | SH | DEFINED | 05 | 242502 |
| CROMPTON CORP | COM | 227116100 | 1466 | 232754 | SH | DEFINED | 22 | 232754 |
| CROMPTON CORP | COM | 227116100 | 1036 | 164468 | SH | OTHER | 22 | 164468 |
| CROSS A T CO | CL A | 227478104 | 5 | 975 | SH | DEFINED | 01 | 975 |
| CROSS A T CO | CL A | 227478104 | 148 | 31025 | SH | DEFINED | 05 | 31025 |
| CROSS A T CO | CL A | 227478104 | 191 | 40000 | SH | DEFINED | 08 | 40000 |
| CROSS A T CO | CL A | 227478104 | 48 | 10000 | SH | DEFINED | 21 | 10000 |
| CROSS A T CO | CL A | 227478104 | 486 | 101785 | SH | DEFINED | 22 | 101785 |
| CROSS A T CO | CL A | 227478104 | 7430 | 1557600 | SH | OTHER | 22 | 1557600 |
| CROSS CTRY HEALTHCARE INC | COM | 227483104 | 2467 | 135950 | SH | DEFINED | 05 | 135950 |
| CROSS CTRY HEALTHCARE INC | COM | 227483104 | 363 | 20000 | SH | DEFINED | 17 | 20000 |
| CROSS CTRY HEALTHCARE INC | COM | 227483104 | 3597 | 198200 | SH | DEFINED | 21 | 198200 |
| CROSS CTRY HEALTHCARE INC | COM | 227483104 | 140 | 7707 | SH | DEFINED | 22 | 7707 |
| CROSS CTRY HEALTHCARE INC | COM | 227483104 | 49 | 2700 | SH | OTHER | 22 | 2700 |
| CROSSROADS SYS INC | COM | 22765D100 | 26 | 15000 | SH | OTHER | 22 | 15000 |
| CROSSROADS SYS INC | COM | 22765D100 | 87 | 51099 | SH | DEFINED | | 51099 |
| CROSSTEX ENERGY INC | COM | 22765Y104 | 44 | 1100 | SH | DEFINED | 17 | 1100 |
| CROSSTEX ENERGY INC | COM | 22765Y104 | 295 | 7361 | SH | DEFINED | 22 | 7361 |
| CROSSTEX ENERGY INC | COM | 22765Y104 | 70 | 1739 | SH | OTHER | 22 | 1739 |
| CROWN CASTLE INTL CORP | COM | 228227104 | 3 | 184 | SH | DEFINED | 01 | |
| 184 | | | | | | | | |
| CROWN CASTLE INTL CORP | COM | 228227104 | 127 | 8640 | SH | OTHER | 01 | 374 |
| 8266 | | | | | | | | |
| CROWN CASTLE INTL CORP | COM | 228227104 | 5540 | 375573 | SH | DEFINED | 05 | 375573 |
| CROWN CASTLE INTL CORP | COM | 228227104 | 2213 | 150000 | SH | DEFINED | 08 | 150000 |
| CROWN CASTLE INTL CORP | COM | 228227104 | 2950 | 200000 | SH | CALL | DEFINED | 200000 |
| CROWN CASTLE INTL CORP | COM | 228227104 | 3319 | 225000 | SH | PUT | DEFINED | 225000 |
| CROWN CASTLE INTL CORP | COM | 228227104 | 94 | 6400 | SH | DEFINED | 17 | 6400 |
| CROWN CASTLE INTL CORP | COM | 228227104 | 7977 | 540790 | SH | DEFINED | 21 | 540790 |
| CROWN CASTLE INTL CORP | COM | 228227104 | 2445 | 165790 | SH | DEFINED | 22 | 96190 |
| 69600 | | | | | | | | |
| CROWN CASTLE INTL CORP | COM | 228227104 | 44 | 3000 | SH | OTHER | 22 | 3000 |
| CROWN CASTLE INTL CORP | COM | 228227104 | 1060 | 71896 | SH | DEFINED | | 71896 |
| CROWN HOLDINGS INC | COM | 228368106 | 55 | 5500 | SH | DEFINED | 05 | 5500 |
| CROWN HOLDINGS INC | COM | 228368106 | 1291 | 129500 | SH | DEFINED | 08 | 129500 |
| CROWN HOLDINGS INC | COM | 228368106 | 1157 | 116000 | SH | PUT | DEFINED | 116000 |
| CROWN HOLDINGS INC | COM | 228368106 | 9936 | 996600 | SH | DEFINED | 21 | 996600 |
| CROWN HOLDINGS INC | COM | 228368106 | 937 | 93950 | SH | DEFINED | 22 | 93950 |
| CROWN HOLDINGS INC | COM | 228368106 | 61 | 6140 | SH | OTHER | 22 | 6140 |
| CRUCELL N V | SPONSORED AD | 228769105 | 456 | 55002 | SH | OTHER | 22 | 2602 |
| 52400 | | | | | | | | |
| CRYOLIFE INC | COM | 228903100 | 170 | 32325 | SH | DEFINED | 01 | 32325 |
| CRYOLIFE INC | COM | 228903100 | 513 | 97400 | SH | DEFINED | 05 | 97400 |
| CRYOLIFE INC | COM | 228903100 | 1 | 231 | SH | DEFINED | 08 | 231 |
| CRYOLIFE INC | COM | 228903100 | 81 | 15400 | SH | DEFINED | 21 | 15400 |
| CRYOLIFE INC | COM | 228903100 | 3 | 600 | SH | OTHER | 22 | 600 |
| CRYPTOLOGIC INC | COM | 228906103 | 16 | 900 | SH | DEFINED | 08 | 900 |
| CRYPTOLOGIC INC | COM | 228906103 | 745 | 41320 | SH | DEFINED | 17 | 41320 |
| CRYSTALLEX INTL CORP | COM | 22942F101 | 25 | 10000 | SH | OTHER | 01 | 10000 |
| CRYSTALLEX INTL CORP | COM | 22942F101 | | 100 | SH | OTHER | 22 | 100 |
| CTI MOLECULAR IMAGING INC | COM | 22943D105 | | 22 | SH | DEFINED | 01 | 22 |
| CTI MOLECULAR IMAGING INC | COM | 22943D105 | 1 | 100 | SH | DEFINED | 08 | 100 |
| CTI MOLECULAR IMAGING INC | COM | 22943D105 | 540 | 38100 | SH | DEFINED | 22 | |
| 38100 | | | | | | | | |
| CUBIC CORP | COM | 229669106 | 433 | 20690 | SH | DEFINED | 01 | 15590 |
| 5100 | | | | | | | | |
| CUBIC CORP | COM | 229669106 | 22 | 1050 | SH | OTHER | 01 | |
| 1050 | | | | | | | | |
| CUBIC CORP | COM | 229669106 | 2421 | 115650 | SH | DEFINED | 05 | 115650 |
| CUBIC CORP | COM | 229669106 | 155 | 7400 | SH | DEFINED | 17 | 7400 |
| CUBIC CORP | COM | 229669106 | 370 | 17700 | SH | DEFINED | 21 | 17700 |
| CUBIST PHARMACEUTICALS INC | COM | 229678107 | 11 | 1000 | SH | DEFINED | 01 | 1000 |
| CUBIST PHARMACEUTICALS INC | COM | 229678107 | 153 | 13819 | SH | DEFINED | 17 | 13819 |

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|----------------------------|----------------|--------|-----------|--------|-------------|-----------------|----------|
| CUBIST PHARMACEUTICALS INC | COM | | 229678107 | 222 | 20000 SH | DEFINED 21 | 20000 |
| CUBIST PHARMACEUTICALS INC | COM | | 229678107 | 6 | 500 SH | DEFINED 22 | 500 |
| CULLEN FROST BANKERS INC | COM | | 229899109 | 215 | 4800 SH | DEFINED 01 | 4800 |
| CULLEN FROST BANKERS INC | COM | | 229899109 | 276 | 6175 SH | OTHER 01 | 6000 |
| 175 | | | | | | | |
| CULLEN FROST BANKERS INC | COM | | 229899109 | 4873 | 108895 SH | DEFINED 05 | 108895 |
| CULLEN FROST BANKERS INC | COM | | 229899109 | 78 | 1743 SH | DEFINED 08 | 1743 |
| CULLEN FROST BANKERS INC | COM | | 229899109 | 8961 | 200250 SH | DEFINED 21 | 200250 |
| CULLEN FROST BANKERS INC | COM | | 229899109 | 869 | 19420 SH | DEFINED 22 | 19420 |
| CULLEN FROST BANKERS INC | COM | | 229899109 | 58 | 1300 SH | OTHER 22 | 1300 |
| CULP INC | COM | | 230215105 | 42 | 5400 SH | DEFINED 08 | 5400 |
| CULP INC | COM | | 230215105 | 62 | 8000 SH | DEFINED 17 | 8000 |
| CULP INC | COM | | 230215105 | 217 | 27900 SH | DEFINED 21 | 27900 |
| CULP INC | COM | | 230215105 | 9 | 1200 SH | DEFINED 22 | 1200 |
| CULP INC | COM | | 230215105 | 4 | 500 SH | OTHER 22 | 500 |
| CUMMINS INC | COM | | 231021106 | 389 | 6217 SH | DEFINED 01 | 5797 |
| 420 | | | | | | | |
| CUMMINS INC | COM | | 231021106 | 172 | 2750 SH | OTHER 01 | 100 |
| 2650 | | | | | | | |
| CUMMINS INC | COM | | 231021106 | 4502 | 72031 SH | DEFINED 05 | 72031 |
| CUMMINS INC | COM | | 231021106 | 250 | 3994 SH | DEFINED 08 | 3994 |
| CUMMINS INC | COM | | 231021106 | 50 | 800 SH | DEFINED 17 | 800 |
| CUMMINS INC | COM | | 231021106 | 387 | 6194 SH | DEFINED 21 | 6194 |
| CUMMINS INC | COM | | 231021106 | 125 | 2000 SH | DEFINED 22 | 1900 |
| 100 | | | | | | | |
| CUMULUS MEDIA INC | CL A | | 231082108 | 2 | 108 SH | DEFINED 01 | 108 |
| CUMULUS MEDIA INC | CL A | | 231082108 | 346 | 20570 SH | DEFINED 05 | 20570 |
| CUMULUS MEDIA INC | CL A | | 231082108 | 4139 | 246200 SH | DEFINED 21 | 230800 |
| 15400 | | | | | | | |
| CUMULUS MEDIA INC | CL A | | 231082108 | 784 | 46628 SH | DEFINED 22 | 41528 |
| 5100 | | | | | | | |
| CUMULUS MEDIA INC | CL A | | 231082108 | 145 | 8600 SH | OTHER 22 | 8600 |
| CUMULUS MEDIA INC | CL A | | 231082108 | 352859 | 20991013 SH | DEFINED | 20991013 |
| CURAGEN CORP | SDCV | 6.000% | 23126RAC5 | 206 | 210000 PRN | DEFINED 17 | 210000 |
| CURATIVE HEALTH SRVCS INC | COM | | 23126W100 | 481 | 55500 SH | DEFINED 05 | 55500 |
| CURATIVE HEALTH SRVCS INC | COM | | 23126W100 | 52 | 6000 SH | DEFINED 17 | 6000 |
| CURATIVE HEALTH SRVCS INC | COM | | 23126W100 | 74 | 8600 SH | DEFINED 21 | 8600 |
| CURTISS WRIGHT CORP | COM | | 231561101 | 367 | 6525 SH | DEFINED 01 | 6525 |
| CURTISS WRIGHT CORP | COM | | 231561101 | 208 | 3700 SH | OTHER 01 | 300 |
| 3400 | | | | | | | |
| CURTISS WRIGHT CORP | COM | | 231561101 | 5169 | 92000 SH | DEFINED 05 | 92000 |
| CURTISS WRIGHT CORP | COM | | 231561101 | 73 | 1300 SH | DEFINED 08 | 1300 |
| CURTISS WRIGHT CORP | COM | | 231561101 | 781 | 13900 SH | DEFINED 21 | 13900 |
| CURTISS WRIGHT CORP | COM | | 231561101 | 29 | 516 SH | DEFINED 22 | 516 |
| CURTISS WRIGHT CORP | COM | | 231561101 | 4 | 80 SH | OTHER 22 | 80 |
| CURTISS WRIGHT CORP | CL B | | 231561408 | 131 | 2432 SH | DEFINED 01 | 2432 |
| CURTISS WRIGHT CORP | CL B | | 231561408 | 43 | 800 SH | OTHER 01 | 352 |
| 448 | | | | | | | |
| CURTISS WRIGHT CORP | CL B | | 231561408 | 95 | 1762 SH | DEFINED 22 | 1762 |
| CURTISS WRIGHT CORP | CL B | | 231561408 | 314 | 5844 SH | OTHER 22 | 5844 |
| CYBERGUARD CORP | COM | | 231910100 | | 15 SH | DEFINED 01 | 15 |
| CYBERGUARD CORP | COM | | 231910100 | | 60 SH | OTHER 01 | |
| 60 | | | | | | | |
| CYBERGUARD CORP | COM | | 231910100 | 218 | 26762 SH | DEFINED 17 | 26762 |
| CYBERGUARD CORP | COM | | 231910100 | 24 | 3000 SH | OTHER 22 | |
| 3000 | | | | | | | |
| CYBERSOURCE CORP | COM | | 23251J106 | 113 | 13500 SH | DEFINED 17 | 13500 |
| CYBERONICS INC | COM | | 23251P102 | 52 | 1550 SH | DEFINED 01 | 1550 |
| CYBERONICS INC | COM | | 23251P102 | 3264 | 97850 SH | DEFINED 05 | 97850 |
| CYBERONICS INC | COM | | 23251P102 | 67 | 2000 SH | DEFINED 08 | 2000 |
| CYBERONICS INC | COM | | 23251P102 | 2085 | 62500 SH | CALL DEFINED 08 | 62500 |
| CYBERONICS INC | COM | | 23251P102 | 417 | 12500 SH | PUT DEFINED 08 | 12500 |
| CYBERONICS INC | COM | | 23251P102 | 1007 | 30200 SH | DEFINED 17 | 30200 |
| CYBERONICS INC | COM | | 23251P102 | 517 | 15500 SH | DEFINED 21 | 15500 |
| CYBERONICS INC | COM | | 23251P102 | 53 | 1600 SH | OTHER 22 | |
| 1600 | | | | | | | |
| CYMER INC | COM | | 232572107 | 642 | 17140 SH | DEFINED 01 | 8265 |
| 8875 | | | | | | | |
| CYMER INC | COM | | 232572107 | 16 | 425 SH | OTHER 01 | |
| 425 | | | | | | | |
| CYMER INC | COM | | 232572107 | 12884 | 344123 SH | DEFINED 05 | 344123 |
| CYMER INC | COM | | 232572107 | 593 | 15827 SH | DEFINED 08 | 15827 |
| CYMER INC | COM | | 232572107 | 914 | 24400 SH | DEFINED 21 | 24400 |
| CYMER INC | COM | | 232572107 | 15 | 400 SH | DEFINED 22 | |
| 400 | | | | | | | |
| CYMER INC | COM | | 232572107 | 794 | 21200 SH | OTHER 22 | 400 |
| 20800 | | | | | | | |
| CYPRESS BIOSCIENCES INC | COM PAR \$.02 | | 232674507 | 141 | 10300 SH | DEFINED 17 | 10300 |
| CYPRESS BIOSCIENCES INC | COM PAR \$.02 | | 232674507 | 9 | 687 SH | DEFINED 22 | 687 |
| CYPRESS SEMICONDUCTOR CORP | COM | | 232806109 | 322 | 22675 SH | DEFINED 01 | 22675 |
| CYPRESS SEMICONDUCTOR CORP | COM | | 232806109 | 20 | 1400 SH | OTHER 01 | 400 |
| 1000 | | | | | | | |
| CYPRESS SEMICONDUCTOR CORP | COM | | 232806109 | 3726 | 262599 SH | DEFINED 05 | 262599 |
| CYPRESS SEMICONDUCTOR CORP | COM | | 232806109 | 8683 | 611886 SH | DEFINED 08 | 611886 |
| CYPRESS SEMICONDUCTOR CORP | COM | | 232806109 | 1703 | 120000 SH | CALL DEFINED 08 | 120000 |
| CYPRESS SEMICONDUCTOR CORP | COM | | 232806109 | 523 | 36862 SH | DEFINED 17 | 36862 |

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|------------------------------------|---------|-----------|-----------|-------|-------------|------------|---------|
| CYPRESS SEMICONDUCTOR CORP 1000 | COM | | 232806109 | 14 | 1000 SH | DEFINED 18 | |
| CYPRESS SEMICONDUCTOR CORP | COM | | 232806109 | 218 | 15370 SH | DEFINED 21 | 15370 |
| CYPRESS SEMICONDUCTOR CORP | COM | | 232806109 | 1 | 100 SH | DEFINED 22 | 100 |
| CYPRESS SEMICONDUCTOR CORP | COM | | 232806109 | 189 | 13350 SH | OTHER 22 | 13350 |
| CYPRESS SEMICONDUCTOR CORP | NOTE | 3.750% | 232806AF6 | 991 | 1000000 PRN | DEFINED 08 | 1000000 |
| CYTEC INDS INC | COM | | 232820100 | 164 | 3609 SH | DEFINED 01 | 3609 |
| CYTEC INDS INC 1009 | COM | | 232820100 | 112 | 2463 SH | OTHER 01 | 1454 |
| CYTEC INDS INC | COM | | 232820100 | 3741 | 82312 SH | DEFINED 05 | 82312 |
| CYTEC INDS INC | COM | | 232820100 | 327 | 7193 SH | DEFINED 08 | 7193 |
| CYTEC INDS INC | COM | | 232820100 | 586 | 12900 SH | DEFINED 17 | 12900 |
| CYTEC INDS INC | COM | | 232820100 | 4190 | 92200 SH | DEFINED 21 | 92200 |
| CYTEC INDS INC 100 | COM | | 232820100 | 249 | 5483 SH | DEFINED 22 | 5383 |
| CYTEC INDS INC | COM | | 232820100 | 149 | 3273 SH | OTHER 22 | 3273 |
| CYTOGEN CORP | COM NEW | | 232824300 | 122 | 7700 SH | DEFINED 17 | 7700 |
| CYTOGEN CORP 12800 | COM NEW | | 232824300 | 3466 | 218000 SH | DEFINED 21 | 205200 |
| CYTOGEN CORP 1542 | COM NEW | | 232824300 | 698 | 43923 SH | DEFINED 22 | 42381 |
| CYTOGEN CORP | COM NEW | | 232824300 | 68 | 4305 SH | OTHER 22 | 4305 |
| CYTOKINETICS INC | COM | | 23282W100 | 202 | 13600 SH | DEFINED 17 | 13600 |
| D & K HEALTHCARE RES INC 180000 | COM | | 232861104 | 2160 | 180000 SH | OTHER 01 | |
| D & K HEALTHCARE RES INC | COM | | 232861104 | 220 | 18300 SH | DEFINED 17 | 18300 |
| D & K HEALTHCARE RES INC | COM | | 232861104 | 2 | 200 SH | DEFINED 22 | 200 |
| CYTYC CORP | COM | | 232946103 | 291 | 11453 SH | DEFINED 01 | 11453 |
| CYTYC CORP 425 | COM | | 232946103 | 11 | 425 SH | OTHER 01 | |
| CYTYC CORP | COM | | 232946103 | 5950 | 234522 SH | DEFINED 05 | 234522 |
| CYTYC CORP | COM | | 232946103 | 628 | 24754 SH | DEFINED 08 | 24754 |
| CYTYC CORP | COM | | 232946103 | 2149 | 84700 SH | DEFINED 17 | 84700 |
| CYTYC CORP 7500 | COM | | 232946103 | 19129 | 754000 SH | DEFINED 21 | 746500 |
| CYTYC CORP 8500 | COM | | 232946103 | 4106 | 161863 SH | DEFINED 22 | 153363 |
| CYTYC CORP | COM | | 232946103 | 63 | 2500 SH | OTHER 22 | 2500 |
| DDI CORP | COM | PAR \$.0 | 233162304 | 96 | 11700 SH | DEFINED 17 | 11700 |
| DHB INDS INC | COM | | 23321E103 | 271 | 17824 SH | DEFINED 08 | 17824 |
| DHB INDS INC | COM | | 23321E103 | 30 | 2000 SH | DEFINED 22 | 2000 |
| DNP SELECT INCOME FD | COM | | 23325P104 | 315 | 29905 SH | DEFINED 01 | 29905 |
| DNP SELECT INCOME FD 20407 | COM | | 23325P104 | 510 | 48461 SH | OTHER 01 | 28054 |
| DNP SELECT INCOME FD 37345 | COM | | 23325P104 | 649 | 61662 SH | DEFINED 22 | 24317 |
| DNP SELECT INCOME FD | COM | | 23325P104 | 445 | 42264 SH | OTHER 22 | 42264 |
| DPL INC 3150 | COM | | 233293109 | 15499 | 798071 SH | DEFINED 01 | 794921 |
| DPL INC 9461 | COM | | 233293109 | 1273 | 65572 SH | OTHER 01 | 56111 |
| DPL INC | COM | | 233293109 | 5246 | 270128 SH | DEFINED 05 | 270128 |
| DPL INC | COM | | 233293109 | 183 | 9400 SH | DEFINED 08 | 9400 |
| DPL INC | COM | | 233293109 | 2314 | 119176 SH | DEFINED 17 | 119176 |
| DPL INC 1500 | COM | | 233293109 | 29 | 1500 SH | DEFINED 21 | |
| DPL INC 5580 | COM | | 233293109 | 133 | 6844 SH | DEFINED 22 | 1264 |
| DPL INC | COM | | 233293109 | 57 | 2930 SH | OTHER 22 | 2930 |
| DRS TECHNOLOGIES INC 5000 | COM | | 23330X100 | 233 | 7300 SH | DEFINED 01 | 2300 |
| DRS TECHNOLOGIES INC | COM | | 23330X100 | 3617 | 113375 SH | DEFINED 05 | 113375 |
| DRS TECHNOLOGIES INC | COM | | 23330X100 | 124 | 3900 SH | DEFINED 08 | 3900 |
| DRS TECHNOLOGIES INC 10000 | COM | | 23330X100 | 6160 | 193100 SH | DEFINED 21 | 183100 |
| DRS TECHNOLOGIES INC 1200 | COM | | 23330X100 | 1118 | 35050 SH | DEFINED 22 | 33850 |
| DRS TECHNOLOGIES INC | COM | | 23330X100 | 118 | 3700 SH | OTHER 22 | 3700 |
| D R HORTON INC 7772 | COM | | 23331A109 | 895 | 31504 SH | DEFINED 01 | 23732 |
| D R HORTON INC 500 | COM | | 23331A109 | 136 | 4775 SH | OTHER 01 | 4275 |
| D R HORTON INC | COM | | 23331A109 | 14073 | 495534 SH | DEFINED 05 | 495534 |
| D R HORTON INC | COM | | 23331A109 | 639 | 22502 SH | DEFINED 08 | 22502 |
| D R HORTON INC | COM | | 23331A109 | 994 | 35000 SH | DEFINED 08 | 35000 |
| D R HORTON INC | COM | | 23331A109 | 912 | 32128 SH | DEFINED 17 | 32128 |
| D R HORTON INC 1450 | COM | | 23331A109 | 41 | 1450 SH | DEFINED 22 | |
| D R HORTON INC 12750 | COM | | 23331A109 | 601 | 21150 SH | OTHER 22 | 8400 |
| DST SYS INC DEL | COM | | 233326107 | 453 | 9425 SH | DEFINED 01 | 9425 |
| DST SYS INC DEL 175 | COM | | 233326107 | 8 | 175 SH | OTHER 01 | |
| DST SYS INC DEL | COM | | 233326107 | 8618 | 179206 SH | DEFINED 05 | 179206 |
| DST SYS INC DEL | COM | | 233326107 | 2265 | 47102 SH | DEFINED 08 | 47102 |
| DST SYS INC DEL | COM | | 233326107 | 159 | 3300 SH | DEFINED 17 | 3300 |

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|-------------------------|--------------|------------------|--------|---------|-----|--------------|----|---------|
| DST SYS INC DEL | COM | 233326107 | 498 | 10350 | SH | DEFINED | 20 | 10350 |
| DST SYS INC DEL | COM | 233326107 | 42912 | 892330 | SH | DEFINED | 21 | 892330 |
| DST SYS INC DEL | COM | 233326107 | 2825 | 58750 | SH | DEFINED | 22 | 54870 |
| 3880 | | | | | | | | |
| DST SYS INC DEL | COM | 233326107 | 374 | 7780 | SH | OTHER | 22 | 7780 |
| DST SYS INC DEL | DBCV | 4.125% 233326AB3 | 11496 | 9197000 | PRN | DEFINED | 08 | 9197000 |
| DST SYS INC DEL | DBCV | 3.625% 233326AD9 | 238 | 200000 | PRN | DEFINED | 08 | 200000 |
| DST SYS INC DEL | DBCV | 3.625% 233326AD9 | 238 | 200000 | PRN | DEFINED | 17 | 200000 |
| DSP GROUP INC | COM | 23332B106 | 366 | 13450 | SH | DEFINED | 01 | 4130 |
| 9320 | | | | | | | | |
| DSP GROUP INC | COM | 23332B106 | 13 | 480 | SH | OTHER | 01 | |
| 480 | | | | | | | | |
| DSP GROUP INC | COM | 23332B106 | 3525 | 129400 | SH | DEFINED | 05 | 129400 |
| DSP GROUP INC | COM | 23332B106 | 98 | 3600 | SH | DEFINED | 08 | 3600 |
| DSP GROUP INC | COM | 23332B106 | 79 | 2900 | SH | DEFINED | 17 | 2900 |
| DSP GROUP INC | COM | 23332B106 | 3737 | 137200 | SH | DEFINED | 21 | 130500 |
| 6700 | | | | | | | | |
| DSP GROUP INC | COM | 23332B106 | 632 | 23200 | SH | DEFINED | 22 | 22451 |
| 749 | | | | | | | | |
| DSP GROUP INC | COM | 23332B106 | 68 | 2500 | SH | OTHER | 22 | 2500 |
| DTE ENERGY CO | COM | 233331107 | 253282 | 6247703 | SH | DEFINED | 01 | 6235880 |
| 11823 | | | | | | | | |
| DTE ENERGY CO | COM | 233331107 | 1604 | 39556 | SH | OTHER | 01 | 35294 |
| 4262 | | | | | | | | |
| DTE ENERGY CO | COM | 233331107 | 33996 | 838568 | SH | DEFINED | 05 | 838568 |
| DTE ENERGY CO | COM | 233331107 | 362 | 8936 | SH | DEFINED | 08 | 8936 |
| DTE ENERGY CO | COM | 233331107 | 9166 | 226104 | SH | DEFINED | 21 | 226104 |
| DTE ENERGY CO | COM | 233331107 | 1201 | 29633 | SH | DEFINED | 22 | 22641 |
| 6992 | | | | | | | | |
| DTE ENERGY CO | COM | 233331107 | 509 | 12548 | SH | OTHER | 22 | 12548 |
| DTF TAX-FREE INCOME INC | COM | 23334J107 | 197 | 13730 | SH | DEFINED | 22 | 13730 |
| DADE BEHRING HLDGS INC | COM | 23342J206 | 523 | 11000 | SH | DEFINED | 08 | 11000 |
| DADE BEHRING HLDGS INC | COM | 23342J206 | 290 | 6100 | SH | DEFINED | 17 | 6100 |
| DADE BEHRING HLDGS INC | COM | 23342J206 | 10 | 200 | SH | DEFINED | 21 | |
| 200 | | | | | | | | |
| DAKTRONICS INC | COM | 234264109 | 201 | 8072 | SH | DEFINED | 01 | 6585 |
| 1487 | | | | | | | | |
| DAKTRONICS INC | COM | 234264109 | 5832 | 233737 | SH | DEFINED | 05 | 233737 |
| DAKTRONICS INC | COM | 234264109 | 312 | 12500 | SH | DEFINED | 21 | 12500 |
| DAKTRONICS INC | COM | 234264109 | 7 | 300 | SH | DEFINED | 22 | 300 |
| DANA CORP | COM | 235811106 | 794 | 40502 | SH | DEFINED | 01 | 34281 |
| 5850 | 371 | | | | | | | |
| DANA CORP | COM | 235811106 | 65 | 3296 | SH | OTHER | 01 | |
| 3296 | | | | | | | | |
| DANA CORP | COM | 235811106 | 4974 | 253792 | SH | DEFINED | 05 | 96792 |
| 157000 | | | | | | | | |
| DANA CORP | COM | 235811106 | 249 | 12700 | SH | DEFINED | 08 | 12700 |
| DANA CORP | COM | 235811106 | 180 | 9200 | SH | DEFINED | 17 | 9200 |
| DANA CORP | COM | 235811106 | 2490 | 127032 | SH | DEFINED | 21 | 124507 |
| 2525 | | | | | | | | |
| DANA CORP | COM | 235811106 | 1250 | 63753 | SH | DEFINED | 22 | 45871 |
| 17882 | | | | | | | | |
| DANA CORP | COM | 235811106 | 1317 | 67176 | SH | OTHER | 22 | 67176 |
| DANAHER CORP DEL | COM | 235851102 | 2592 | 49990 | SH | DEFINED | 01 | 49540 |
| 450 | | | | | | | | |
| DANAHER CORP DEL | COM | 235851102 | 119 | 2290 | SH | OTHER | 01 | |
| 2290 | | | | | | | | |
| DANAHER CORP DEL | COM | 235851102 | 7325 | 141265 | SH | DEFINED | 05 | 141265 |
| DANAHER CORP DEL | COM | 235851102 | 2544 | 49069 | SH | DEFINED | 08 | 49069 |
| DANAHER CORP DEL | COM | 235851102 | 591 | 11400 | SH | CALL DEFINED | 08 | 11400 |
| DANAHER CORP DEL | COM | 235851102 | 251 | 4840 | SH | DEFINED | 17 | 4840 |
| DANAHER CORP DEL | COM | 235851102 | 2952 | 56942 | SH | DEFINED | 21 | 56942 |
| DANAHER CORP DEL | COM | 235851102 | 19936 | 384502 | SH | DEFINED | 22 | 323893 |
| 60609 | | | | | | | | |
| DANAHER CORP DEL | COM | 235851102 | 5786 | 111588 | SH | OTHER | 22 | 111488 |
| 100 | | | | | | | | |
| DANIELSON HLDG CORP | COM | 236274106 | 115 | 16600 | SH | DEFINED | 17 | 16600 |
| DANKA BUSINESS SYS PLC | SPONSORED AD | 236277109 | 8419 | 1866780 | SH | DEFINED | 21 | 1866780 |
| DANKA BUSINESS SYS PLC | SPONSORED AD | 236277109 | 75 | 16520 | SH | DEFINED | 22 | 16520 |
| DANKA BUSINESS SYS PLC | SPONSORED AD | 236277109 | 26 | 5700 | SH | OTHER | 22 | 5700 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 1307 | 63580 | SH | DEFINED | 01 | 63480 |
| 100 | | | | | | | | |
| DARDEN RESTAURANTS INC | COM | 237194105 | 2512 | 122237 | SH | OTHER | 01 | 842 |
| 121395 | | | | | | | | |
| DARDEN RESTAURANTS INC | COM | 237194105 | 7025 | 341860 | SH | DEFINED | 05 | 138260 |
| 203600 | | | | | | | | |
| DARDEN RESTAURANTS INC | COM | 237194105 | 957 | 46578 | SH | DEFINED | 08 | 46578 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 27 | 1300 | SH | DEFINED | 17 | 1300 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 10136 | 493221 | SH | DEFINED | 21 | 493221 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 2759 | 134278 | SH | DEFINED | 22 | 114005 |
| 20273 | | | | | | | | |
| DARDEN RESTAURANTS INC | COM | 237194105 | 889 | 43241 | SH | OTHER | 22 | 43241 |
| DARLING INTL INC | COM | 237266101 | 393 | 93579 | SH | DEFINED | 17 | 93579 |
| DATASCOPE CORP | COM | 238113104 | 277 | 6975 | SH | DEFINED | 01 | 2075 |
| 4200 | 700 | | | | | | | |
| DATASCOPE CORP | COM | 238113104 | 29 | 725 | SH | OTHER | 01 | |

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|-----------------------------|-----|-----------|--------|------------|-----------------|--|---------|
| 725 | | | | | | | |
| DATASCOPE CORP | COM | 238113104 | 2590 | 65250 SH | DEFINED 05 | | 65250 |
| DATASCOPE CORP | COM | 238113104 | 103 | 2600 SH | DEFINED 08 | | 2600 |
| DATASCOPE CORP | COM | 238113104 | 155 | 3900 SH | DEFINED 17 | | 3900 |
| DATASCOPE CORP | COM | 238113104 | 13514 | 340500 SH | DEFINED 21 | | 336950 |
| 3550 | | | | | | | |
| DATASCOPE CORP | COM | 238113104 | 4086 | 102955 SH | DEFINED 22 | | 94382 |
| 8573 | | | | | | | |
| DASTREAM SYS INC | COM | 238124101 | 918 | 141669 SH | DEFINED 17 | | 141669 |
| DAVE & BUSTERS INC | COM | 23833N104 | 71 | 3800 SH | DEFINED 01 | | 3800 |
| DAVE & BUSTERS INC | COM | 23833N104 | 11 | 600 SH | OTHER 01 | | 600 |
| DAVE & BUSTERS INC | COM | 23833N104 | 90 | 4800 SH | DEFINED 08 | | 4800 |
| DAVE & BUSTERS INC | COM | 23833N104 | 224 | 11900 SH | DEFINED 17 | | 11900 |
| DAVE & BUSTERS INC | COM | 23833N104 | 3935 | 209400 SH | DEFINED 21 | | 209400 |
| DAVE & BUSTERS INC | COM | 23833N104 | 170 | 9030 SH | DEFINED 22 | | 9030 |
| DAVE & BUSTERS INC | COM | 23833N104 | 58 | 3100 SH | OTHER 22 | | 3100 |
| DAVITA INC | COM | 23918K108 | 112 | 3625 SH | DEFINED 01 | | 3625 |
| DAVITA INC | COM | 23918K108 | 28 | 900 SH | DEFINED 05 | | 900 |
| DAVITA INC | COM | 23918K108 | 1080 | 35024 SH | DEFINED 08 | | 35024 |
| DAVITA INC | COM | 23918K108 | 49 | 1600 SH | DEFINED 17 | | 1600 |
| DAVITA INC | COM | 23918K108 | 1513 | 49087 SH | DEFINED 20 | | 49087 |
| DAVITA INC | COM | 23918K108 | 58181 | 1887154 SH | DEFINED 21 | | 1844991 |
| 42163 | | | | | | | |
| DAVITA INC | COM | 23918K108 | 2951 | 95727 SH | DEFINED 22 | | 40274 |
| 55453 | | | | | | | |
| DAVITA INC | COM | 23918K108 | 41 | 1321 SH | OTHER 22 | | 1321 |
| DEAN FOODS CO NEW | COM | 242370104 | 6384 | 171110 SH | DEFINED 01 | | 171110 |
| DEAN FOODS CO NEW | COM | 242370104 | 3263 | 87450 SH | OTHER 01 | | 450 |
| 87000 | | | | | | | |
| DEAN FOODS CO NEW | COM | 242370104 | 12447 | 333600 SH | DEFINED 05 | | 333600 |
| DEAN FOODS CO NEW | COM | 242370104 | 1335 | 35776 SH | DEFINED 08 | | 35776 |
| DEAN FOODS CO NEW | COM | 242370104 | 112 | 3000 SH | DEFINED 17 | | 3000 |
| DEAN FOODS CO NEW | COM | 242370104 | 57523 | 1541750 SH | DEFINED 21 | | 1541750 |
| DEAN FOODS CO NEW | COM | 242370104 | 4894 | 131165 SH | DEFINED 22 | | 130374 |
| 791 | | | | | | | |
| DEAN FOODS CO NEW | COM | 242370104 | 704 | 18859 SH | OTHER 22 | | 18859 |
| DEBT STRATEGIES FD INC NEW | COM | 24276Q109 | 38 | 5933 SH | DEFINED 01 | | 5933 |
| DEBT STRATEGIES FD INC NEW | COM | 24276Q109 | 49 | 7650 SH | OTHER 01 | | |
| 7650 | | | | | | | |
| DEBT STRATEGIES FD INC NEW | COM | 24276Q109 | 29 | 4500 SH | DEFINED 22 | | 4500 |
| DECODE GENETICS INC | COM | 243586104 | | 25 SH | DEFINED 01 | | 25 |
| DECODE GENETICS INC | COM | 243586104 | 24 | 2807 SH | OTHER 01 | | |
| 2807 | | | | | | | |
| DECODE GENETICS INC | COM | 243586104 | 385 | 45316 SH | OTHER 22 | | 10716 |
| 34600 | | | | | | | |
| DEERE & CO | COM | 244199105 | 18691 | 266476 SH | DEFINED 01 | | 254476 |
| 12000 | | | | | | | |
| DEERE & CO | COM | 244199105 | 5585 | 79633 SH | OTHER 01 | | 33377 |
| 46256 | | | | | | | |
| DEERE & CO | COM | 244199105 | 8132 | 115943 SH | DEFINED 05 | | 115943 |
| DEERE & CO | COM | 244199105 | 10316 | 147078 SH | DEFINED 08 | | 147078 |
| DEERE & CO | COM | 244199105 | 368 | 5250 SH | DEFINED 17 | | 5250 |
| DEERE & CO | COM | 244199105 | 54688 | 779691 SH | DEFINED 21 | | 779691 |
| DEERE & CO | COM | 244199105 | 19060 | 271743 SH | DEFINED 22 | | 250375 |
| 21368 | | | | | | | |
| DEERE & CO | COM | 244199105 | 6744 | 96145 SH | OTHER 22 | | 96145 |
| DEL MONTE FOODS CO | COM | 24522P103 | 343 | 33788 SH | DEFINED 01 | | 19830 |
| 13958 | | | | | | | |
| DEL MONTE FOODS CO | COM | 24522P103 | 545 | 53678 SH | OTHER 01 | | 29126 |
| 24552 | | | | | | | |
| DEL MONTE FOODS CO | COM | 24522P103 | 85 | 8335 SH | DEFINED 05 | | 8335 |
| DEL MONTE FOODS CO | COM | 24522P103 | 2563 | 252300 SH | DEFINED 08 | | 252300 |
| DEL MONTE FOODS CO | COM | 24522P103 | 232 | 22800 SH | DEFINED 17 | | 22800 |
| DEL MONTE FOODS CO | COM | 24522P103 | 1132 | 111406 SH | DEFINED 21 | | 111406 |
| DEL MONTE FOODS CO | COM | 24522P103 | 495 | 48743 SH | DEFINED 22 | | 46862 |
| 1881 | | | | | | | |
| DEL MONTE FOODS CO | COM | 24522P103 | 354 | 34803 SH | OTHER 22 | | 34803 |
| DELAWARE INVTS DIV & INCOME | COM | 245915103 | 23 | 2100 SH | OTHER 01 | | |
| 2100 | | | | | | | |
| DELAWARE INVTS DIV & INCOME | COM | 245915103 | 161 | 14567 SH | DEFINED 22 | | 11567 |
| 3000 | | | | | | | |
| DELL INC | COM | 24702R101 | 9671 | 270000 SH | CALL DEFINED 01 | | 270000 |
| DELL INC | COM | 24702R101 | 3940 | 110000 SH | PUT DEFINED 01 | | 110000 |
| DELL INC | COM | 24702R101 | 52104 | 1454614 SH | DEFINED 05 | | 1315214 |
| 139400 | | | | | | | |
| DELL INC | COM | 24702R101 | 2047 | 57157 SH | DEFINED 08 | | 57157 |
| DELL INC | COM | 24702R101 | 26478 | 739200 SH | CALL DEFINED 08 | | 739200 |
| DELL INC | COM | 24702R101 | 10746 | 300000 SH | PUT DEFINED 08 | | 300000 |
| DELL INC | COM | 24702R101 | 4501 | 125648 SH | DEFINED 17 | | 125648 |
| DELL INC | COM | 24702R101 | 505 | 14110 SH | DEFINED 18 | | |
| 14110 | | | | | | | |
| DELL INC | COM | 24702R101 | 1263 | 35250 SH | DEFINED 20 | | 35250 |
| DELL INC | COM | 24702R101 | 107843 | 3010699 SH | DEFINED 21 | | 2903224 |
| 107475 | | | | | | | |
| DELL INC | COM | 24702R101 | 100268 | 2799219 SH | DEFINED 22 | | 2683743 |
| 115476 | | | | | | | |

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|--------------------------------|---------|-----------|-------|-----------|-------------|------------|--------|
| DELL INC 325 | COM | 24702R101 | 29245 | 816455 SH | OTHER | 22 | 816130 |
| DELPHI CORP 4274 | COM | 247126105 | 7117 | 666376 SH | DEFINED | 01 | 662102 |
| DELPHI CORP 30945 | COM | 247126105 | 561 | 52519 SH | OTHER | 01 | 21574 |
| DELPHI CORP | COM | 247126105 | 2746 | 257078 SH | DEFINED | 05 | 257078 |
| DELPHI CORP | COM | 247126105 | 6249 | 585084 SH | DEFINED | 08 | 585084 |
| DELPHI CORP | COM | 247126105 | 595 | 55736 SH | DEFINED | 21 | 55736 |
| DELPHI CORP 12672 | COM | 247126105 | 268 | 25117 SH | DEFINED | 22 | 12445 |
| DELPHI CORP | COM | 247126105 | 292 | 27355 SH | OTHER | 22 | 27355 |
| DELPHI FINL GROUP INC 16600 | CL A | 247131105 | 1051 | 23620 SH | DEFINED | 01 | 7020 |
| DELPHI FINL GROUP INC 75 | CL A | 247131105 | 3 | 75 SH | OTHER | 01 | |
| DELPHI FINL GROUP INC | CL A | 247131105 | 6805 | 152925 SH | DEFINED | 05 | 152925 |
| DELPHI FINL GROUP INC | CL A | 247131105 | 165 | 3700 SH | DEFINED | 08 | 3700 |
| DELPHI FINL GROUP INC | CL A | 247131105 | 7217 | 162182 SH | DEFINED | 21 | 162182 |
| DELPHI FINL GROUP INC 527 | CL A | 247131105 | 266 | 5980 SH | DEFINED | 22 | 5453 |
| DELPHI FINL GROUP INC | CL A | 247131105 | 115 | 2577 SH | OTHER | 22 | 2577 |
| DELTA & PINE LD CO | COM | 247357106 | 215 | 9809 SH | DEFINED | 01 | 9809 |
| DELTA & PINE LD CO | COM | 247357106 | 7 | 304 SH | OTHER | 01 | 304 |
| DELTA & PINE LD CO | COM | 247357106 | 3518 | 160275 SH | DEFINED | 05 | 160275 |
| DELTA & PINE LD CO | COM | 247357106 | 37 | 1700 SH | DEFINED | 08 | 1700 |
| DELTA & PINE LD CO 5100 | COM | 247357106 | 11526 | 525100 SH | DEFINED | 21 | 520000 |
| DELTA & PINE LD CO 7900 | COM | 247357106 | 2682 | 122200 SH | DEFINED | 22 | 114300 |
| DELTA AIR LINES INC DEL 200 | COM | 247361108 | 209 | 29316 SH | DEFINED | 01 | 29116 |
| DELTA AIR LINES INC DEL | COM | 247361108 | 23 | 3180 SH | OTHER | 01 | 3180 |
| DELTA AIR LINES INC DEL | COM | 247361108 | 404 | 56730 SH | DEFINED | 05 | 56730 |
| DELTA AIR LINES INC DEL | COM | 247361108 | 538 | 75540 SH | DEFINED | 08 | 75540 |
| DELTA AIR LINES INC DEL | COM | 247361108 | 819 | 115000 SH | CALL PUT | DEFINED 08 | 115000 |
| DELTA AIR LINES INC DEL | COM | 247361108 | 3045 | 427600 SH | DEFINED | 08 | 427600 |
| DELTA AIR LINES INC DEL | COM | 247361108 | 179 | 25200 SH | DEFINED | 17 | 25200 |
| DELTA AIR LINES INC DEL | COM | 247361108 | 800 | 112400 SH | DEFINED | 21 | 112400 |
| DELTA AIR LINES INC DEL 400 | COM | 247361108 | 34 | 4760 SH | DEFINED | 22 | 4360 |
| DELTA AIR LINES INC DEL | COM | 247361108 | 20 | 2800 SH | OTHER | 22 | 2800 |
| DELTA APPAREL INC 20 | COM | 247368103 | | 20 SH | DEFINED | 01 | |
| DELTA APPAREL INC 86274 | COM | 247368103 | 2101 | 86294 SH | OTHER | 01 | 20 |
| DELTA APPAREL INC | COM | 247368103 | 1684 | 69150 SH | DEFINED | 21 | 69150 |
| DELTA APPAREL INC | COM | 247368103 | 24 | 1000 SH | OTHER | 22 | 1000 |
| DELTIC TIMBER CORP | COM | 247850100 | 41 | 1075 SH | DEFINED | 01 | 1075 |
| DELTIC TIMBER CORP | COM | 247850100 | 1941 | 50550 SH | DEFINED | 05 | 50550 |
| DELTIC TIMBER CORP | COM | 247850100 | 307 | 8000 SH | DEFINED | 21 | 8000 |
| DELTIC TIMBER CORP | COM | 247850100 | 110 | 2857 SH | DEFINED | 22 | 2857 |
| DELTIC TIMBER CORP | COM | 247850100 | 31 | 816 SH | OTHER | 22 | 816 |
| DENBURY RES INC | COM NEW | 247916208 | 7 | 325 SH | DEFINED | 01 | 325 |
| DENBURY RES INC | COM NEW | 247916208 | 147 | 7000 SH | DEFINED | 08 | 7000 |
| DENBURY RES INC | COM NEW | 247916208 | 243 | 11600 SH | DEFINED | 17 | 11600 |
| DENBURY RES INC 16700 | COM NEW | 247916208 | 350 | 16720 SH | OTHER | 22 | 20 |
| DELUXE CORP | COM | 248019101 | 475 | 10915 SH | DEFINED | 01 | 10915 |
| DELUXE CORP 1740 | COM | 248019101 | 419 | 9640 SH | OTHER | 01 | 7900 |
| DELUXE CORP | COM | 248019101 | 1030 | 23684 SH | DEFINED | 05 | 23684 |
| DELUXE CORP | COM | 248019101 | 180 | 4130 SH | DEFINED | 08 | 4130 |
| DELUXE CORP | COM | 248019101 | 1018 | 23400 SH | DEFINED | 17 | 23400 |
| DELUXE CORP | COM | 248019101 | 219 | 5037 SH | DEFINED | 21 | 5037 |
| DELUXE CORP 1400 | COM | 248019101 | 837 | 19251 SH | DEFINED | 22 | 17851 |
| DELUXE CORP | COM | 248019101 | 862 | 19816 SH | OTHER | 22 | 19816 |
| DENDRITE INTL INC 15800 | COM | 248239105 | 392 | 21100 SH | DEFINED | 01 | 5300 |
| DENDRITE INTL INC 150 | COM | 248239105 | 3 | 150 SH | OTHER | 01 | |
| DENDRITE INTL INC | COM | 248239105 | 3433 | 184750 SH | DEFINED | 05 | 184750 |
| DENDRITE INTL INC | COM | 248239105 | 466 | 25098 SH | DEFINED | 17 | 25098 |
| DENDRITE INTL INC 9353 | COM | 248239105 | 5298 | 285130 SH | DEFINED | 21 | 275777 |
| DENDREON CORP | COM | 24823Q107 | 1 | 50 SH | DEFINED | 01 | 50 |
| DENDREON CORP | COM | 24823Q107 | 155 | 12676 SH | DEFINED | 17 | 12676 |
| DENDREON CORP | COM | 24823Q107 | 43 | 3500 SH | OTHER | 22 | 3500 |
| DENTSPLY INTL INC NEW | COM | 249030107 | 755 | 14500 SH | DEFINED | 01 | 14500 |
| DENTSPLY INTL INC NEW 200 | COM | 249030107 | 190 | 3650 SH | OTHER | 01 | 3450 |
| DENTSPLY INTL INC NEW | COM | 249030107 | 18004 | 345557 SH | DEFINED | 05 | 345557 |
| DENTSPLY INTL INC NEW | COM | 249030107 | 231 | 4443 SH | DEFINED | 08 | 4443 |
| DENTSPLY INTL INC NEW | COM | 249030107 | 905 | 17370 SH | DEFINED | 17 | 17370 |
| DENTSPLY INTL INC NEW | COM | 249030107 | 11 | 202 SH | DEFINED | 22 | 202 |

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|------------------------------|--------------|--------|-----------|-------|-------------|---------|------------|---------|
| DENTSPLY INTL INC NEW | COM | | 249030107 | 16 | 299 SH | OTHER | 22 | 299 |
| DEPARTMENT 56 INC | COM | | 249509100 | 219 | 14250 SH | DEFINED | 01 | 3750 |
| 10500 | | | | | | | | |
| DEPARTMENT 56 INC | COM | | 249509100 | 1045 | 67850 SH | DEFINED | 05 | 67850 |
| DEPARTMENT 56 INC | COM | | 249509100 | 136 | 8800 SH | DEFINED | 21 | 8800 |
| DEPOMED INC | COM | | 249908104 | 56 | 11400 SH | DEFINED | 17 | 11400 |
| DEPOMED INC | COM | | 249908104 | 3068 | 621000 SH | DEFINED | 21 | 595700 |
| 25300 | | | | | | | | |
| DEPOMED INC | COM | | 249908104 | 615 | 124500 SH | DEFINED | 22 | 75200 |
| 49300 | | | | | | | | |
| DEPOMED INC | COM | | 249908104 | 288 | 58300 SH | OTHER | 22 | 58300 |
| DEUTSCHE TELEKOM AG | SPONSORED AD | | 251566105 | 193 | 10888 SH | DEFINED | 01 | 10100 |
| 788 | | | | | | | | |
| DEUTSCHE TELEKOM AG | SPONSORED AD | | 251566105 | 88 | 4979 SH | OTHER | 01 | 4979 |
| DEUTSCHE TELEKOM AG | SPONSORED AD | | 251566105 | 86 | 4860 SH | DEFINED | 18 | |
| 4860 | | | | | | | | |
| DEUTSCHE TELEKOM AG | SPONSORED AD | | 251566105 | 38 | 2151 SH | DEFINED | 22 | |
| 2151 | | | | | | | | |
| DEUTSCHE TELEKOM AG | SPONSORED AD | | 251566105 | 496 | 28017 SH | OTHER | 22 | 27543 |
| 474 | | | | | | | | |
| DEVELOPERS DIVERSIFIED RLTY | COM | | 251591103 | 557 | 15761 SH | DEFINED | 01 | 15761 |
| DEVELOPERS DIVERSIFIED RLTY | COM | | 251591103 | 132 | 3731 SH | OTHER | 01 | 1871 |
| 1860 | | | | | | | | |
| DEVELOPERS DIVERSIFIED RLTY | COM | | 251591103 | 1353 | 38262 SH | DEFINED | 08 | 38262 |
| DEVELOPERS DIVERSIFIED RLTY | COM | | 251591103 | 291 | 8234 SH | DEFINED | 17 | 8234 |
| DEVELOPERS DIVERSIFIED RLTY | COM | | 251591103 | 178 | 5025 SH | DEFINED | 22 | 2225 |
| 2800 | | | | | | | | |
| DEVELOPERS DIVERSIFIED RLTY | COM | | 251591103 | 7 | 210 SH | OTHER | 22 | 210 |
| DEVON ENERGY CORP NEW | COM | | 25179M103 | 6434 | 97489 SH | DEFINED | 01 | 89662 |
| 7604 | | | | | | | | |
| 223 | | | | | | | | |
| DEVON ENERGY CORP NEW | COM | | 25179M103 | 828 | 12540 SH | OTHER | 01 | |
| 12540 | | | | | | | | |
| DEVON ENERGY CORP NEW | COM | | 25179M103 | 16102 | 243968 SH | DEFINED | 05 | 145368 |
| 98600 | | | | | | | | |
| DEVON ENERGY CORP NEW | COM | | 25179M103 | 2073 | 31406 SH | DEFINED | 08 | 31406 |
| DEVON ENERGY CORP NEW | COM | | 25179M103 | 6270 | 95000 SH | CALL | DEFINED 08 | 95000 |
| DEVON ENERGY CORP NEW | COM | | 25179M103 | 1980 | 30000 SH | PUT | DEFINED 08 | 30000 |
| DEVON ENERGY CORP NEW | COM | | 25179M103 | 815 | 12355 SH | DEFINED | 17 | 12355 |
| DEVON ENERGY CORP NEW | COM | | 25179M103 | 704 | 10666 SH | DEFINED | 18 | |
| 10666 | | | | | | | | |
| DEVON ENERGY CORP NEW | COM | | 25179M103 | 21248 | 321943 SH | DEFINED | 21 | 321943 |
| DEVON ENERGY CORP NEW | COM | | 25179M103 | 1431 | 21686 SH | DEFINED | 22 | 14881 |
| 6805 | | | | | | | | |
| DEVON ENERGY CORP NEW | COM | | 25179M103 | 417 | 6325 SH | OTHER | 22 | 6325 |
| DEVON ENERGY CORP NEW | DEB | 4.950% | 25179MAB9 | 41 | 40000 PRN | DEFINED | 01 | 40000 |
| DEVON ENERGY CORP NEW | DEB | 4.950% | 25179MAB9 | 9014 | 8709000 PRN | DEFINED | 08 | 8709000 |
| DEVON ENERGY CORP NEW | DEB | 4.950% | 25179MAB9 | 21 | 20000 PRN | DEFINED | 22 | 20000 |
| DEVRY INC DEL | COM | | 251893103 | 164 | 5967 SH | DEFINED | 01 | 4567 |
| 1400 | | | | | | | | |
| DEVRY INC DEL | COM | | 251893103 | 51 | 1850 SH | OTHER | 01 | 1400 |
| 450 | | | | | | | | |
| DEVRY INC DEL | COM | | 251893103 | 4110 | 149883 SH | DEFINED | 05 | 149883 |
| DEVRY INC DEL | COM | | 251893103 | 184 | 6700 SH | DEFINED | 08 | 6700 |
| DEVRY INC DEL | COM | | 251893103 | 497 | 18115 SH | OTHER | 22 | 215 |
| 17900 | | | | | | | | |
| DIAGEO P L C | SPON ADR NEW | | 25243Q205 | 526 | 9616 SH | DEFINED | 01 | |
| 9616 | | | | | | | | |
| DIAGEO P L C | SPON ADR NEW | | 25243Q205 | 848 | 15491 SH | OTHER | 01 | 3597 |
| 11894 | | | | | | | | |
| DIAGEO P L C | SPON ADR NEW | | 25243Q205 | 41374 | 755692 SH | DEFINED | 05 | 755692 |
| DIAGEO P L C | SPON ADR NEW | | 25243Q205 | 82 | 1500 SH | DEFINED | 08 | 1500 |
| DIAGEO P L C | SPON ADR NEW | | 25243Q205 | 24 | 441 SH | DEFINED | 22 | |
| 441 | | | | | | | | |
| DIAGEO P L C | SPON ADR NEW | | 25243Q205 | 658 | 12025 SH | OTHER | 22 | 2361 |
| 9664 | | | | | | | | |
| DIAGNOSTIC PRODS CORP | COM | | 252450101 | 497 | 11300 SH | DEFINED | 01 | 3500 |
| 7800 | | | | | | | | |
| DIAGNOSTIC PRODS CORP | COM | | 252450101 | 2 | 50 SH | OTHER | 01 | |
| 50 | | | | | | | | |
| DIAGNOSTIC PRODS CORP | COM | | 252450101 | 5723 | 130250 SH | DEFINED | 05 | 130250 |
| DIAGNOSTIC PRODS CORP | COM | | 252450101 | 74 | 1690 SH | DEFINED | 08 | 1690 |
| DIAGNOSTIC PRODS CORP | COM | | 252450101 | 48 | 1100 SH | DEFINED | 17 | 1100 |
| DIAGNOSTIC PRODS CORP | COM | | 252450101 | 848 | 19300 SH | DEFINED | 21 | 19300 |
| DIAGNOSTIC PRODS CORP | COM | | 252450101 | 598 | 13600 SH | DEFINED | 22 | |
| 13600 | | | | | | | | |
| DIAMOND OFFSHORE DRILLING IN | COM | | 25271C102 | 3 | 127 SH | DEFINED | 01 | 127 |
| DIAMOND OFFSHORE DRILLING IN | COM | | 25271C102 | 186 | 7800 SH | OTHER | 01 | 300 |
| 7500 | | | | | | | | |
| DIAMOND OFFSHORE DRILLING IN | COM | | 25271C102 | 7 | 300 SH | DEFINED | 05 | 300 |
| DIAMOND OFFSHORE DRILLING IN | COM | | 25271C102 | 534 | 22400 SH | DEFINED | 08 | 22400 |
| DIAMOND OFFSHORE DRILLING IN | COM | | 25271C102 | 5 | 205 SH | DEFINED | 22 | 205 |
| DIAMOND OFFSHORE DRILLING IN | DBCV | | 25271CAC6 | 11575 | 2000000 PRN | DEFINED | 01 | 2000000 |
| DIAMOND OFFSHORE DRILLING IN | DBCV | 1.500% | 25271CAE2 | 3 | 3000 PRN | DEFINED | 01 | 3000 |
| DIAMOND OFFSHORE DRILLING IN | DBCV | 1.500% | 25271CAE2 | 23125 | 2500000 PRN | OTHER | 17 | |
| 25000000 | | | | | | | | |
| DIAMONDS TR | UNIT SER 1 | | 252787106 | 55460 | 530061 SH | DEFINED | 01 | 529561 |

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|--------------------------|------|-------|-----------|-------|--------|----|-------|------------|--------|
| 500 | | | | | | | | | |
| DIAMONDS TR | UNIT | SER 1 | 252787106 | 707 | 6755 | SH | OTHER | 01 | 2702 |
| 4053 | | | | | | | | | |
| DIAMONDS TR | UNIT | SER 1 | 252787106 | 2616 | 25000 | SH | CALL | DEFINED 08 | 25000 |
| DIAMONDS TR | UNIT | SER 1 | 252787106 | 47084 | 450000 | SH | PUT | DEFINED 08 | 450000 |
| DIAMONDS TR | UNIT | SER 1 | 252787106 | 15985 | 152778 | SH | | DEFINED 17 | 152778 |
| DIAMONDS TR | UNIT | SER 1 | 252787106 | 774 | 7400 | SH | | DEFINED 18 | |
| 7400 | | | | | | | | | |
| DIAMONDS TR | UNIT | SER 1 | 252787106 | 297 | 2842 | SH | | DEFINED 22 | 842 |
| 2000 | | | | | | | | | |
| DIAMONDS TR | UNIT | SER 1 | 252787106 | 472 | 4515 | SH | | OTHER 22 | 4515 |
| DIAMONDCLUSTER INTL INC | COM | | 25278P106 | 135 | 15500 | SH | | DEFINED 17 | 15500 |
| DIAMONDCLUSTER INTL INC | COM | | 25278P106 | 26 | 3000 | SH | | DEFINED 22 | 3000 |
| DICKS SPORTING GOODS INC | COM | | 253393102 | 260 | 7806 | SH | | DEFINED 08 | 7806 |
| DICKS SPORTING GOODS INC | COM | | 253393102 | 183 | 5500 | SH | CALL | DEFINED 08 | 5500 |
| DICKS SPORTING GOODS INC | COM | | 253393102 | 21 | 630 | SH | | DEFINED 22 | |
| 630 | | | | | | | | | |
| DICKS SPORTING GOODS INC | COM | | 253393102 | 630 | 18900 | SH | | OTHER 22 | 10630 |
| 8270 | | | | | | | | | |
| DIEBOLD INC | COM | | 253651103 | 425 | 8040 | SH | | DEFINED 01 | 653 |
| 7387 | | | | | | | | | |
| DIEBOLD INC | COM | | 253651103 | 825 | 15612 | SH | | OTHER 01 | 12187 |
| 3425 | | | | | | | | | |
| DIEBOLD INC | COM | | 253651103 | 8149 | 154136 | SH | | DEFINED 05 | 154136 |
| DIEBOLD INC | COM | | 253651103 | 1861 | 35194 | SH | | DEFINED 08 | 35194 |
| DIEBOLD INC | COM | | 253651103 | 389 | 7350 | SH | | DEFINED 17 | 7350 |
| DIEBOLD INC | COM | | 253651103 | 2226 | 42100 | SH | | DEFINED 20 | 42100 |
| DIEBOLD INC | COM | | 253651103 | 15825 | 299325 | SH | | DEFINED 21 | 214425 |
| 84900 | | | | | | | | | |
| DIEBOLD INC | COM | | 253651103 | 3237 | 61220 | SH | | DEFINED 22 | 42185 |
| 19035 | | | | | | | | | |
| DIEBOLD INC | COM | | 253651103 | 1158 | 21897 | SH | | OTHER 22 | 21897 |
| DIGENE CORP | COM | | 253752109 | 159 | 4355 | SH | | DEFINED 01 | 3498 |
| 857 | | | | | | | | | |
| DIGENE CORP | COM | | 253752109 | 3214 | 87988 | SH | | DEFINED 05 | 87988 |
| DIGENE CORP | COM | | 253752109 | 566 | 15500 | SH | | DEFINED 17 | 15500 |
| DIGENE CORP | COM | | 253752109 | 7 | 200 | SH | | DEFINED 22 | 200 |
| DIGI INTL INC | COM | | 253798102 | 383 | 35700 | SH | | DEFINED 01 | 6000 |
| 29700 | | | | | | | | | |
| DIGI INTL INC | COM | | 253798102 | 1293 | 120575 | SH | | DEFINED 05 | 120575 |
| DIGI INTL INC | COM | | 253798102 | 99 | 9200 | SH | | DEFINED 08 | 9200 |
| DIGI INTL INC | COM | | 253798102 | 176 | 16400 | SH | | DEFINED 17 | 16400 |
| DIGI INTL INC | COM | | 253798102 | 152 | 14200 | SH | | DEFINED 21 | 14200 |
| DIGIMARC CORP | COM | | 253807101 | 351 | 26314 | SH | | DEFINED 17 | 26314 |
| DIGITAL INSIGHT CORP | COM | | 25385P106 | 2 | 75 | SH | | DEFINED 01 | 75 |
| DIGITAL INSIGHT CORP | COM | | 25385P106 | 3 | 150 | SH | | OTHER 01 | 150 |
| DIGITAL INSIGHT CORP | COM | | 25385P106 | 1534 | 74600 | SH | | DEFINED 05 | 74600 |
| DIGITAL INSIGHT CORP | COM | | 25385P106 | 95 | 4600 | SH | | DEFINED 08 | 4600 |
| DIGITAL INSIGHT CORP | COM | | 25385P106 | 74 | 3600 | SH | | DEFINED 17 | 3600 |
| DIGITAL INSIGHT CORP | COM | | 25385P106 | 26 | 1274 | SH | | DEFINED | 1274 |
| DIGITAL RECORDERS INC | COM | | 253869101 | 105 | 15223 | SH | | DEFINED 08 | 15223 |
| DIGITAL RIV INC | COM | | 25388B104 | 17 | 525 | SH | | DEFINED 01 | 525 |
| DIGITAL RIV INC | COM | | 25388B104 | 437 | 13388 | SH | | DEFINED 08 | 13388 |
| DIGITAL RIV INC | COM | | 25388B104 | 147 | 4500 | SH | | DEFINED 17 | 4500 |
| DIGITAL RIV INC | COM | | 25388B104 | 4594 | 140800 | SH | | DEFINED 21 | 132200 |
| 8600 | | | | | | | | | |
| DIGITAL RIV INC | COM | | 25388B104 | 917 | 28105 | SH | | DEFINED 22 | 27105 |
| 1000 | | | | | | | | | |
| DIGITAL RIV INC | COM | | 25388B104 | 98 | 3000 | SH | | OTHER 22 | 3000 |
| DIGITAS INC | COM | | 25388K104 | 116 | 10475 | SH | | DEFINED 01 | 8400 |
| 2075 | | | | | | | | | |
| DIGITAS INC | COM | | 25388K104 | 2331 | 211296 | SH | | DEFINED 05 | 211296 |
| DIGITAS INC | COM | | 25388K104 | 129 | 11700 | SH | | DEFINED 08 | 11700 |
| DIGITAS INC | COM | | 25388K104 | 77 | 7000 | SH | | DEFINED 17 | 7000 |
| DIGITAS INC | COM | | 25388K104 | 5935 | 538100 | SH | | DEFINED 21 | 505500 |
| 32600 | | | | | | | | | |
| DIGITAS INC | COM | | 25388K104 | 1169 | 105974 | SH | | DEFINED 22 | 46609 |
| 59365 | | | | | | | | | |
| DIGITAS INC | COM | | 25388K104 | 740 | 67126 | SH | | OTHER 22 | 67126 |
| DIGITAL THEATER SYS INC | COM | | 25389G102 | 228 | 8717 | SH | | DEFINED 05 | 8717 |
| DIGITAL THEATER SYS INC | COM | | 25389G102 | 1264 | 48385 | SH | | DEFINED 17 | 48385 |
| DIME CMNTY BANCSHARES | COM | | 253922108 | 428 | 24462 | SH | | DEFINED 01 | 7062 |
| 17400 | | | | | | | | | |
| DIME CMNTY BANCSHARES | COM | | 253922108 | 3133 | 179212 | SH | | DEFINED 05 | 179212 |
| DIME CMNTY BANCSHARES | COM | | 253922108 | 103 | 5900 | SH | | DEFINED 17 | 5900 |
| DIME CMNTY BANCSHARES | COM | | 253922108 | 7453 | 426400 | SH | | DEFINED 21 | 422200 |
| 4200 | | | | | | | | | |
| DIME CMNTY BANCSHARES | COM | | 253922108 | 1956 | 111885 | SH | | DEFINED 22 | 103790 |
| 8095 | | | | | | | | | |
| DILLARDS INC | CL A | | 254067101 | 281 | 12614 | SH | | DEFINED 01 | 10814 |
| 1800 | | | | | | | | | |
| DILLARDS INC | CL A | | 254067101 | 4 | 200 | SH | | OTHER 01 | |
| 200 | | | | | | | | | |
| DILLARDS INC | CL A | | 254067101 | 3336 | 149599 | SH | | DEFINED 05 | 41399 |
| 108200 | | | | | | | | | |
| DILLARDS INC | CL A | | 254067101 | 555 | 24869 | SH | | DEFINED 08 | 24869 |

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|------------------------------|--------------|-----------|-------|---------|-----|---------|---------|---------|--------|
| DILLARDS INC | CL A | 254067101 | 355 | 15900 | SH | DEFINED | 17 | 15900 | |
| DILLARDS INC | CL A | 254067101 | 10397 | 466222 | SH | DEFINED | 21 | 466222 | |
| DILLARDS INC | CL A | 254067101 | 71 | 3200 | SH | DEFINED | 22 | 3000 | |
| 200 | | | | | | | | | |
| DILLARDS INC | CL A | 254067101 | 14 | 650 | SH | OTHER | 22 | 650 | |
| DIME BANCORP INC NEW | *W EXP 99/99 | 25429Q110 | | 3000 | SH | DEFINED | 01 | | |
| 3000 | | | | | | | | | |
| DIME BANCORP INC NEW | *W EXP 99/99 | 25429Q110 | 1 | 5972 | SH | OTHER | 01 | 4500 | |
| 1472 | | | | | | | | | |
| DIME BANCORP INC NEW | *W EXP 99/99 | 25429Q110 | | 3000 | SH | DEFINED | 22 | 3000 | |
| DIME BANCORP INC NEW | *W EXP 99/99 | 25429Q110 | | 3240 | SH | OTHER | 22 | 3240 | |
| DIMON INC | COM | 254394109 | 190 | 33175 | SH | DEFINED | 01 | 19575 | |
| 13600 | | | | | | | | | |
| DIMON INC | COM | 254394109 | 2 | 300 | SH | OTHER | 01 | | |
| 300 | | | | | | | | | |
| DIMON INC | COM | 254394109 | 1145 | 200200 | SH | DEFINED | 05 | 200200 | |
| DIMON INC | COM | 254394109 | 171 | 29900 | SH | DEFINED | 21 | 29900 | |
| DIONEX CORP | COM | 254546104 | 654 | 11850 | SH | DEFINED | 01 | 7750 | |
| 4100 | | | | | | | | | |
| DIONEX CORP | COM | 254546104 | 70 | 1275 | SH | OTHER | 01 | | |
| 1275 | | | | | | | | | |
| DIONEX CORP | COM | 254546104 | 8975 | 162681 | SH | DEFINED | 05 | 162681 | |
| DIONEX CORP | COM | 254546104 | 116 | 2100 | SH | DEFINED | 08 | 2100 | |
| DIONEX CORP | COM | 254546104 | 767 | 13900 | SH | DEFINED | 21 | 400 | |
| 13500 | | | | | | | | | |
| DIRECT GEN CORP | COM | 25456W204 | 445 | 13800 | SH | DEFINED | 17 | 13800 | |
| DIRECT GEN CORP | COM | 25456W204 | 7059 | 218957 | SH | DEFINED | 21 | 218157 | |
| 800 | | | | | | | | | |
| DIRECT GEN CORP | COM | 25456W204 | 1780 | 55210 | SH | DEFINED | 22 | 50234 | |
| 4976 | | | | | | | | | |
| DIRECTV GROUP INC | COM | 25459L106 | 329 | 19230 | SH | DEFINED | 05 | 19230 | |
| DIRECTV GROUP INC | COM | 25459L106 | 1407 | 82296 | SH | DEFINED | 08 | 82296 | |
| DIRECTV GROUP INC | COM | 25459L106 | 3670 | 214599 | SH | DEFINED | 17 | 214599 | |
| DIRECTV GROUP INC | COM | 25459L106 | 2683 | 156900 | SH | DEFINED | 20 | 156900 | |
| DIRECTV GROUP INC | COM | 25459L106 | 33568 | 1963055 | SH | DEFINED | 21 | 1638455 | |
| 324600 | | | | | | | | | |
| DIRECTV GROUP INC | COM | 25459L106 | 159 | 9287 | SH | DEFINED | 22 | 8450 | |
| 837 | | | | | | | | | |
| DIRECTV GROUP INC | COM | 25459L106 | 328 | 19180 | SH | OTHER | 22 | 19180 | |
| DISCOVERY LABORATORIES INC N | COM | 254668106 | 463 | 48325 | SH | DEFINED | 17 | 48325 | |
| DISCOVERY LABORATORIES INC N | COM | 254668106 | 10 | 1000 | SH | DEFINED | 22 | | |
| 1000 | | | | | | | | | |
| DISCOVERY LABORATORIES INC N | COM | 254668106 | 163 | 17000 | SH | OTHER | 22 | 1000 | |
| 16000 | | | | | | | | | |
| DISCOVERY PARTNERS INTL INC | COM | 254675101 | 1 | 150 | SH | DEFINED | 01 | 150 | |
| DISCOVERY PARTNERS INTL INC | COM | 254675101 | 77 | 15100 | SH | DEFINED | 08 | 15100 | |
| DISCOVERY PARTNERS INTL INC | COM | 254675101 | 61 | 11900 | SH | DEFINED | 17 | 11900 | |
| DISNEY WALT CO | COM DISNEY | 254687106 | 32818 | 1287500 | SH | DEFINED | 01 | 1128729 | |
| 158771 | | | | | | | | | |
| DISNEY WALT CO | COM DISNEY | 254687106 | 39759 | 1559792 | SH | OTHER | 01 | 745497 | |
| 814295 | | | | | | | | | |
| DISNEY WALT CO | COM DISNEY | 254687106 | 637 | 25000 | SH | PUT | DEFINED | 01 | 25000 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 53734 | 2108051 | SH | DEFINED | 05 | 2063251 | |
| 44800 | | | | | | | | | |
| DISNEY WALT CO | COM DISNEY | 254687106 | 9185 | 360355 | SH | DEFINED | 08 | 360355 | |
| DISNEY WALT CO | COM DISNEY | 254687106 | 2498 | 98000 | SH | CALL | DEFINED | 08 | 98000 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 12872 | 505000 | SH | PUT | DEFINED | 08 | 505000 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 1724 | 67638 | SH | DEFINED | 17 | 67638 | |
| DISNEY WALT CO | COM DISNEY | 254687106 | 7647 | 300000 | SH | PUT | DEFINED | 17 | 300000 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 8277 | 324735 | SH | DEFINED | 21 | 321735 | |
| 3000 | | | | | | | | | |
| DISNEY WALT CO | COM DISNEY | 254687106 | 56043 | 2198630 | SH | DEFINED | 22 | 2040783 | |
| 157847 | | | | | | | | | |
| DISNEY WALT CO | COM DISNEY | 254687106 | 25789 | 1011727 | SH | OTHER | 22 | 1010927 | |
| 800 | | | | | | | | | |
| DISNEY WALT CO | NOTE 2.125% | 254687AU0 | 8580 | 8000000 | PRN | DEFINED | 01 | 8000000 | |
| DIVERSA CORP | COM | 255064107 | 17 | 1700 | SH | DEFINED | 01 | 1700 | |
| DIVERSA CORP | COM | 255064107 | 317 | 31300 | SH | DEFINED | 17 | 31300 | |
| DIVERSA CORP | COM | 255064107 | 2 | 200 | SH | DEFINED | 22 | 200 | |
| DIXIE GROUP INC | CL A | 255519100 | 35 | 2916 | SH | DEFINED | 01 | 2916 | |
| DIXIE GROUP INC | CL A | 255519100 | 228 | 19222 | SH | DEFINED | 17 | 19222 | |
| DOBSON COMMUNICATIONS CORP | CL A | 256069105 | | 50 | SH | DEFINED | 01 | 50 | |
| DOBSON COMMUNICATIONS CORP | CL A | 256069105 | 216 | 66133 | SH | DEFINED | 17 | 66133 | |
| DOBSON COMMUNICATIONS CORP | CL A | 256069105 | 1304 | 400000 | SH | DEFINED | 19 | 400000 | |
| DOBSON COMMUNICATIONS CORP | CL A | 256069105 | 300 | 92000 | SH | DEFINED | 21 | 92000 | |
| DOBSON COMMUNICATIONS CORP | CL A | 256069105 | 65 | 20000 | SH | OTHER | 22 | | |
| 20000 | | | | | | | | | |
| DR REDDYS LABS LTD | ADR | 256135203 | 6564 | 377680 | SH | DEFINED | 21 | 377680 | |
| DOLLAR GEN CORP | COM | 256669102 | 14591 | 745986 | SH | DEFINED | 01 | 740286 | |
| 5700 | | | | | | | | | |
| DOLLAR GEN CORP | COM | 256669102 | 245 | 12551 | SH | OTHER | 01 | | |
| 12551 | | | | | | | | | |
| DOLLAR GEN CORP | COM | 256669102 | 15622 | 798676 | SH | DEFINED | 05 | 580676 | |
| 218000 | | | | | | | | | |
| DOLLAR GEN CORP | COM | 256669102 | 572 | 29224 | SH | DEFINED | 08 | 29224 | |
| DOLLAR GEN CORP | COM | 256669102 | 538 | 27500 | SH | PUT | DEFINED | 08 | 27500 |

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|----------------------------------|--------------|-----------|--------|---------|----|---------|---------|---------|--------|
| DOLLAR GEN CORP | COM | 256669102 | 580 | 29629 | SH | DEFINED | 17 | 29629 | |
| DOLLAR GEN CORP | COM | 256669102 | 2376 | 121470 | SH | DEFINED | 20 | 121470 | |
| DOLLAR GEN CORP 196875 | COM | 256669102 | 21511 | 1099762 | SH | DEFINED | 21 | 902887 | |
| DOLLAR GEN CORP 9275 | COM | 256669102 | 1014 | 51818 | SH | DEFINED | 22 | 42543 | |
| DOLLAR GEN CORP | COM | 256669102 | 151 | 7702 | SH | OTHER | 22 | 7702 | |
| DOLLAR THRIFTY AUTOMOTIVE GP | COM | 256743105 | 34 | 1225 | SH | DEFINED | 01 | 1225 | |
| DOLLAR THRIFTY AUTOMOTIVE GP | COM | 256743105 | 3350 | 122100 | SH | DEFINED | 21 | 122100 | |
| DOLLAR THRIFTY AUTOMOTIVE GP | COM | 256743105 | 144 | 5260 | SH | DEFINED | 22 | 5260 | |
| DOLLAR THRIFTY AUTOMOTIVE GP | COM | 256743105 | 49 | 1800 | SH | OTHER | 22 | 1800 | |
| DOLLAR TREE STORES INC 7790 | COM | 256747106 | 499 | 18199 | SH | DEFINED | 01 | 10409 | |
| DOLLAR TREE STORES INC 325 | COM | 256747106 | 134 | 4875 | SH | OTHER | 01 | 4550 | |
| DOLLAR TREE STORES INC | COM | 256747106 | 6601 | 240659 | SH | DEFINED | 05 | 240659 | |
| DOLLAR TREE STORES INC | COM | 256747106 | 3144 | 114629 | SH | DEFINED | 08 | 114629 | |
| DOLLAR TREE STORES INC | COM | 256747106 | 3840 | 140000 | SH | PUT | DEFINED | 08 | 140000 |
| DOLLAR TREE STORES INC | COM | 256747106 | 979 | 35691 | SH | DEFINED | 17 | 35691 | |
| DOLLAR TREE STORES INC 440 | COM | 256747106 | 12 | 440 | SH | DEFINED | 18 | | |
| DOLLAR TREE STORES INC | COM | 256747106 | 11 | 400 | SH | DEFINED | 21 | 400 | |
| DOLLAR TREE STORES INC 2337 | COM | 256747106 | 64 | 2337 | SH | DEFINED | 22 | | |
| DOLLAR TREE STORES INC 43963 | COM | 256747106 | 1338 | 48775 | SH | OTHER | 22 | 4812 | |
| DOMINION RES INC VA NEW 14543 | COM | 25746U109 | 22600 | 358274 | SH | DEFINED | 01 | 343731 | |
| DOMINION RES INC VA NEW 90716 | COM | 25746U109 | 18203 | 288577 | SH | OTHER | 01 | 197861 | |
| DOMINION RES INC VA NEW | COM | 25746U109 | 9487 | 150399 | SH | DEFINED | 05 | 150399 | |
| DOMINION RES INC VA NEW | COM | 25746U109 | 885 | 14037 | SH | DEFINED | 08 | 14037 | |
| DOMINION RES INC VA NEW | COM | 25746U109 | 174387 | 2764533 | SH | DEFINED | 17 | 2764533 | |
| DOMINION RES INC VA NEW 6000 | COM | 25746U109 | 378 | 6000 | SH | DEFINED | 18 | | |
| DOMINION RES INC VA NEW | COM | 25746U109 | 18610 | 295020 | SH | DEFINED | 21 | 295020 | |
| DOMINION RES INC VA NEW 30134 | COM | 25746U109 | 30228 | 479200 | SH | DEFINED | 22 | 449066 | |
| DOMINION RES INC VA NEW 100 | COM | 25746U109 | 19108 | 302924 | SH | OTHER | 22 | 302824 | |
| DONALDSON INC | COM | 257651109 | 218 | 7425 | SH | DEFINED | 01 | 7425 | |
| DONALDSON INC 350 | COM | 257651109 | 32 | 1094 | SH | OTHER | 01 | 744 | |
| DONALDSON INC | COM | 257651109 | 5388 | 183875 | SH | DEFINED | 05 | 183875 | |
| DONALDSON INC | COM | 257651109 | 198 | 6760 | SH | DEFINED | 08 | 6760 | |
| DONALDSON INC | COM | 257651109 | 1662 | 56710 | SH | DEFINED | 20 | 56710 | |
| DONALDSON INC 3350 | COM | 257651109 | 19935 | 680370 | SH | DEFINED | 21 | 677020 | |
| DONALDSON INC 16820 | COM | 257651109 | 2702 | 92220 | SH | DEFINED | 22 | 75400 | |
| DONALDSON INC | COM | 257651109 | 44 | 1500 | SH | OTHER | 22 | 1500 | |
| DONNELLEY R R & SONS CO 3000 | COM | 257867101 | 1386 | 41984 | SH | DEFINED | 01 | 38984 | |
| DONNELLEY R R & SONS CO 21111 | COM | 257867101 | 1386 | 41986 | SH | OTHER | 01 | 20875 | |
| DONNELLEY R R & SONS CO 32900 | COM | 257867101 | 4480 | 135668 | SH | DEFINED | 05 | 102768 | |
| DONNELLEY R R & SONS CO | COM | 257867101 | 3270 | 99035 | SH | DEFINED | 08 | 99035 | |
| DONNELLEY R R & SONS CO | COM | 257867101 | 1486 | 45000 | SH | PUT | DEFINED | 08 | 45000 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 1236 | 37421 | SH | DEFINED | 17 | 37421 | |
| DONNELLEY R R & SONS CO | COM | 257867101 | 2757 | 83481 | SH | DEFINED | 21 | 83481 | |
| DONNELLEY R R & SONS CO 13425 | COM | 257867101 | 3078 | 93229 | SH | DEFINED | 22 | 79804 | |
| DONNELLEY R R & SONS CO | COM | 257867101 | 2391 | 72402 | SH | OTHER | 22 | 72402 | |
| DORAL FINL CORP 4888 | COM | 25811P100 | 169 | 4888 | SH | DEFINED | 01 | | |
| DORAL FINL CORP 2583 | COM | 25811P100 | 138 | 4000 | SH | OTHER | 01 | 1417 | |
| DORAL FINL CORP | COM | 25811P100 | 14 | 400 | SH | DEFINED | 05 | 400 | |
| DORAL FINL CORP | COM | 25811P100 | 74 | 2150 | SH | DEFINED | 08 | 2150 | |
| DORAL FINL CORP | COM | 25811P100 | 852 | 24688 | SH | DEFINED | 17 | 24688 | |
| DORAL FINL CORP | COM | 25811P100 | 141 | 4100 | SH | DEFINED | 21 | 4100 | |
| DORAL FINL CORP 790 | COM | 25811P100 | 885 | 25640 | SH | DEFINED | 22 | 24850 | |
| DORAL FINL CORP | COM | 25811P100 | 555 | 16095 | SH | OTHER | 22 | 16095 | |
| DOREL INDS INC | CL B SUB VTG | 25822C205 | 282 | 8600 | SH | DEFINED | 21 | 8600 | |
| DOUBLECLICK INC | COM | 258609304 | | 25 | SH | DEFINED | 01 | 25 | |
| DOUBLECLICK INC 400 | COM | 258609304 | 3 | 400 | SH | OTHER | 01 | | |
| DOUBLECLICK INC | COM | 258609304 | 463 | 59600 | SH | DEFINED | 17 | 59600 | |
| DOUBLECLICK INC 37400 | COM | 258609304 | 8245 | 1061150 | SH | DEFINED | 21 | 1023750 | |
| DOUBLECLICK INC 35100 | COM | 258609304 | 273 | 35100 | SH | DEFINED | 22 | | |
| DOV PHARMACEUTICAL INC | COM | 259858108 | 184 | 13175 | SH | DEFINED | 17 | 13175 | |
| DOV PHARMACEUTICAL INC | COM | 259858108 | 3955 | 283300 | SH | DEFINED | 21 | 267300 | |

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| 16000 | | | | | | | |
| DOV PHARMACEUTICAL INC | COM | 259858108 | 779 | 55779 SH | DEFINED 22 | | 53868 |
| 1911 | | | | | | | |
| DOV PHARMACEUTICAL INC | COM | 259858108 | 84 | 6021 SH | OTHER 22 | | 6021 |
| DOVER CORP | COM | 260003108 | 6070 | 144182 SH | DEFINED 01 | | 131202 |
| 12980 | | | | | | | |
| DOVER CORP | COM | 260003108 | 55297 | 1313475 SH | OTHER 01 | | 942433 |
| 371042 | | | | | | | |
| DOVER CORP | COM | 260003108 | 3963 | 94137 SH | DEFINED 05 | | 94137 |
| DOVER CORP | COM | 260003108 | 617 | 14649 SH | DEFINED 08 | | 14649 |
| DOVER CORP | COM | 260003108 | 41470 | 985028 SH | DEFINED 21 | | 985028 |
| DOVER CORP | COM | 260003108 | 12847 | 305144 SH | DEFINED 22 | | 262673 |
| 42471 | | | | | | | |
| DOVER CORP | COM | 260003108 | 21562 | 512160 SH | OTHER 22 | | 511860 |
| 300 | | | | | | | |
| DOW CHEM CO | COM | 260543103 | 35294 | 867173 SH | DEFINED 01 | | 795838 |
| 71335 | | | | | | | |
| DOW CHEM CO | COM | 260543103 | 32264 | 792723 SH | OTHER 01 | | 386745 |
| 405978 | | | | | | | |
| DOW CHEM CO | COM | 260543103 | 54700 | 1343987 SH | DEFINED 05 | | 1343987 |
| DOW CHEM CO | COM | 260543103 | 1458 | 35835 SH | DEFINED 08 | | 35835 |
| DOW CHEM CO | COM | 260543103 | 234 | 5740 SH | DEFINED 17 | | 5740 |
| DOW CHEM CO | COM | 260543103 | 19124 | 469879 SH | DEFINED 21 | | 469879 |
| DOW CHEM CO | COM | 260543103 | 30859 | 758218 SH | DEFINED 22 | | 709390 |
| 48828 | | | | | | | |
| DOW CHEM CO | COM | 260543103 | 24385 | 599146 SH | OTHER 22 | | 598796 |
| 350 | | | | | | | |
| DOW JONES & CO INC | COM | 260561105 | 367 | 8141 SH | DEFINED 01 | | 7021 |
| 1120 | | | | | | | |
| DOW JONES & CO INC | COM | 260561105 | 154 | 3415 SH | OTHER 01 | | 1600 |
| 1815 | | | | | | | |
| DOW JONES & CO INC | COM | 260561105 | 5652 | 125332 SH | DEFINED 05 | | 125332 |
| DOW JONES & CO INC | COM | 260561105 | 483 | 10700 SH | DEFINED 08 | | 10700 |
| DOW JONES & CO INC | COM | 260561105 | 9 | 200 SH | DEFINED 17 | | 200 |
| DOW JONES & CO INC | COM | 260561105 | 363 | 8047 SH | DEFINED 21 | | 8047 |
| DOW JONES & CO INC | COM | 260561105 | 259 | 5748 SH | DEFINED 22 | | 5548 |
| 200 | | | | | | | |
| DOW JONES & CO INC | COM | 260561105 | 90 | 2000 SH | OTHER 22 | | 2000 |
| DOWNEY FINL CORP | COM | 261018105 | 1662 | 31213 SH | DEFINED 01 | | 22413 |
| 8800 | | | | | | | |
| DOWNEY FINL CORP | COM | 261018105 | 5 | 100 SH | OTHER 01 | | |
| 100 | | | | | | | |
| DOWNEY FINL CORP | COM | 261018105 | 6741 | 126600 SH | DEFINED 05 | | 126600 |
| DOWNEY FINL CORP | COM | 261018105 | 21 | 400 SH | DEFINED 08 | | 400 |
| DOWNEY FINL CORP | COM | 261018105 | 1091 | 20485 SH | DEFINED 17 | | 20485 |
| DOWNEY FINL CORP | COM | 261018105 | 985 | 18499 SH | DEFINED 21 | | 18499 |
| DOWNEY FINL CORP | COM | 261018105 | 660 | 12400 SH | DEFINED 22 | | |
| 12400 | | | | | | | |
| DRAXIS HEALTH INC | COM | 26150J101 | 96 | 21600 SH | DEFINED 17 | | 21600 |
| DRESS BARN INC | COM | 261570105 | 345 | 20125 SH | DEFINED 01 | | 4825 |
| 15300 | | | | | | | |
| DRESS BARN INC | COM | 261570105 | 2332 | 136200 SH | DEFINED 05 | | 136200 |
| DRESS BARN INC | COM | 261570105 | 6499 | 379600 SH | DEFINED 21 | | 379600 |
| DRESS BARN INC | COM | 261570105 | 1493 | 87200 SH | DEFINED 22 | | 80300 |
| 6900 | | | | | | | |
| 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 | 152 | 1930 SH | DEFINED 08 | | 1930 |
| DREYERS GRAND ICE CREAM HL I | COM A CALL P | 261877104 | 197565 | 2500500 SH | DEFINED 17 | | 2500500 |
| DREYFUS STRATEGIC MUNS INC | COM | 261932107 | 20 | 2450 SH | DEFINED 01 | | |
| 2450 | | | | | | | |
| DREYFUS STRATEGIC MUNS INC | COM | 261932107 | 202 | 24756 SH | OTHER 01 | | 10468 |
| 14288 | | | | | | | |
| DREYFUS STRATEGIC MUNS INC | COM | 261932107 | 49 | 6063 SH | DEFINED 22 | | 3520 |
| 2543 | | | | | | | |
| DREYFUS STRATEGIC MUNS INC | COM | 261932107 | 48 | 5954 SH | OTHER 22 | | 5954 |
| DREYFUS MUN INCOME INC | COM | 26201R102 | 85 | 9200 SH | DEFINED 22 | | 9200 |
| DREYFUS MUN INCOME INC | COM | 26201R102 | 78 | 8500 SH | OTHER 22 | | 8500 |
| DREYFUS N Y MUN INCOME INC | COM | 26201T108 | 69 | 9000 SH | DEFINED 22 | | 9000 |
| DREYFUS N Y MUN INCOME INC | COM | 26201T108 | 11 | 1385 SH | OTHER 22 | | 1385 |
| DREYFUS STRATEGIC MUN BD FD | COM | 26202F107 | 469 | 57561 SH | DEFINED 01 | | 57561 |
| DREYFUS STRATEGIC MUN BD FD | COM | 26202F107 | 107 | 13138 SH | OTHER 01 | | 5469 |
| 7669 | | | | | | | |
| DREYFUS STRATEGIC MUN BD FD | COM | 26202F107 | 25 | 3048 SH | DEFINED 22 | | 3048 |
| DREYFUS STRATEGIC MUN BD FD | COM | 26202F107 | 27 | 3346 SH | OTHER 22 | | 3346 |
| DRIL-QUIP INC | COM | 262037104 | 21 | 1125 SH | DEFINED 01 | | 1125 |
| DRIL-QUIP INC | COM | 262037104 | 1353 | 72375 SH | DEFINED 05 | | 72375 |
| DRIL-QUIP INC | COM | 262037104 | 174 | 9300 SH | DEFINED 17 | | 9300 |
| DRIL-QUIP INC | COM | 262037104 | 215 | 11500 SH | DEFINED 21 | | 11500 |
| DSL NET INC | COM | 262506108 | 9 | 30000 SH | OTHER 01 | | 30000 |
| DSL NET INC | COM | 262506108 | 2 | 5000 SH | DEFINED 22 | | 5000 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 90413 | 2035403 SH | DEFINED 01 | | 1927533 |
| 107870 | | | | | | | |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 51003 | 1148207 SH | OTHER 01 | | 646956 |
| 501251 | | | | | | | |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 20652 | 464917 SH | DEFINED 05 | | 464917 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 6876 | 154790 SH | DEFINED 08 | | 154790 |

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| E TRADE FINANCIAL CORP 5385 | COM | | 269246104 | 60 | 5385 SH | OTHER | 01 | | |
| E TRADE FINANCIAL CORP 180500 | COM | | 269246104 | 4789 | 429501 SH | DEFINED | 05 | 249001 | |
| E TRADE FINANCIAL CORP | COM | | 269246104 | 82 | 7369 SH | DEFINED | 08 | 7369 | |
| E TRADE FINANCIAL CORP | COM | | 269246104 | 1412 | 126600 SH | CALL | DEFINED | 08 | 126600 |
| E TRADE FINANCIAL CORP | COM | | 269246104 | 2504 | 224612 SH | DEFINED | 17 | 224612 | |
| E TRADE FINANCIAL CORP | COM | | 269246104 | 22 | 2000 SH | CALL | DEFINED | 17 | 2000 |
| E TRADE FINANCIAL CORP 3000 | COM | | 269246104 | 33 | 3000 SH | DEFINED | 18 | | |
| E TRADE FINANCIAL CORP | COM | | 269246104 | 1560 | 139900 SH | DEFINED | 20 | 139900 | |
| E TRADE FINANCIAL CORP 285030 | COM | | 269246104 | 15958 | 1431170 SH | DEFINED | 21 | 1146140 | |
| E TRADE FINANCIAL CORP 53305 | COM | | 269246104 | 9771 | 876298 SH | DEFINED | 22 | 822993 | |
| E TRADE FINANCIAL CORP | COM | | 269246104 | 424 | 38040 SH | OTHER | 22 | 38040 | |
| E TRADE FINANCIAL CORP | NOTE | 6.750% | 269246AD6 | 1092 | 1050000 PRN | DEFINED | 08 | 1050000 | |
| EAGLE MATERIALS INC | COM | | 26969P108 | 33 | 464 SH | DEFINED | 08 | 464 | |
| EAGLE MATERIALS INC | COM | | 26969P108 | 6342 | 89300 SH | DEFINED | 21 | 89300 | |
| EAGLE MATERIALS INC 13 | COM | | 26969P108 | 361 | 5080 SH | DEFINED | 22 | 5067 | |
| EAGLE MATERIALS INC | COM | | 26969P108 | 114 | 1600 SH | OTHER | 22 | 1600 | |
| EARTHLINK INC | COM | | 270321102 | 2 | 175 SH | DEFINED | 01 | 175 | |
| EARTHLINK INC 200 | COM | | 270321102 | 2 | 200 SH | OTHER | 01 | | |
| EARTHLINK INC | COM | | 270321102 | 57 | 5500 SH | DEFINED | 08 | 5500 | |
| EARTHLINK INC | COM | | 270321102 | 1413 | 136500 SH | DEFINED | 17 | 136500 | |
| EARTHLINK INC | COM | | 270321102 | 8 | 750 SH | DEFINED | 22 | 750 | |
| EARTHLINK INC | COM | | 270321102 | 1 | 50 SH | OTHER | 22 | 50 | |
| EAST WEST BANCORP INC 19600 4600 | COM | | 27579R104 | 936 | 30475 SH | DEFINED | 01 | 6275 | |
| EAST WEST BANCORP INC 4750 | COM | | 27579R104 | 146 | 4750 SH | OTHER | 01 | | |
| EAST WEST BANCORP INC | COM | | 27579R104 | 6972 | 227100 SH | DEFINED | 05 | 227100 | |
| EAST WEST BANCORP INC | COM | | 27579R104 | 55 | 1800 SH | DEFINED | 08 | 1800 | |
| EAST WEST BANCORP INC 12800 | COM | | 27579R104 | 8062 | 262600 SH | DEFINED | 21 | 249800 | |
| EAST WEST BANCORP INC 1400 | COM | | 27579R104 | 1382 | 45000 SH | DEFINED | 22 | 43600 | |
| EAST WEST BANCORP INC | COM | | 27579R104 | 135 | 4400 SH | OTHER | 22 | 4400 | |
| EASTERN CO 122399 | COM | | 276317104 | 2863 | 171463 SH | DEFINED | 22 | 49064 | |
| EASTERN CO | COM | | 276317104 | 187 | 11200 SH | OTHER | 22 | 11200 | |
| EASTGROUP PPTY INC | COM | | 277276101 | 253 | 7500 SH | DEFINED | 01 | 7500 | |
| EASTGROUP PPTY INC | COM | | 277276101 | 9 | 280 SH | OTHER | 01 | 280 | |
| EASTGROUP PPTY INC | COM | | 277276101 | 4736 | 140650 SH | DEFINED | 21 | 140650 | |
| EASTGROUP PPTY INC | COM | | 277276101 | 197 | 5860 SH | DEFINED | 22 | 5860 | |
| EASTGROUP PPTY INC | COM | | 277276101 | 94 | 2800 SH | OTHER | 22 | 2800 | |
| EASTMAN CHEM CO 11194 | COM | | 277432100 | 113539 | 2455968 SH | DEFINED | 01 | 2444774 | |
| EASTMAN CHEM CO 13225 | COM | | 277432100 | 2241 | 48470 SH | OTHER | 01 | 35245 | |
| EASTMAN CHEM CO | COM | | 277432100 | 34135 | 738370 SH | DEFINED | 05 | 738370 | |
| EASTMAN CHEM CO | COM | | 277432100 | 4765 | 103075 SH | DEFINED | 08 | 103075 | |
| EASTMAN CHEM CO 237878 | COM | | 277432100 | 10997 | 237878 SH | OTHER | 17 | | |
| EASTMAN CHEM CO | COM | | 277432100 | 17187 | 371767 SH | DEFINED | 21 | 371767 | |
| EASTMAN CHEM CO 11257 | COM | | 277432100 | 4132 | 89377 SH | DEFINED | 22 | 78120 | |
| EASTMAN CHEM CO | COM | | 277432100 | 1728 | 37373 SH | OTHER | 22 | 37373 | |
| EASTMAN KODAK CO 8125 | COM | | 277461109 | 2265 | 83943 SH | DEFINED | 01 | 75818 | |
| EASTMAN KODAK CO 38949 | COM | | 277461109 | 4355 | 161408 SH | OTHER | 01 | 122459 | |
| EASTMAN KODAK CO | COM | | 277461109 | 3575 | 132493 SH | DEFINED | 05 | 132493 | |
| EASTMAN KODAK CO | COM | | 277461109 | 1226 | 45423 SH | DEFINED | 08 | 45423 | |
| EASTMAN KODAK CO | COM | | 277461109 | 18163 | 673200 SH | CALL | DEFINED | 08 | 673200 |
| EASTMAN KODAK CO | COM | | 277461109 | 9041 | 335100 SH | PUT | DEFINED | 08 | 335100 |
| EASTMAN KODAK CO | COM | | 277461109 | 3146 | 116600 SH | DEFINED | 17 | 116600 | |
| EASTMAN KODAK CO 3775 | COM | | 277461109 | 102 | 3775 SH | DEFINED | 18 | | |
| EASTMAN KODAK CO | COM | | 277461109 | 770 | 28557 SH | DEFINED | 21 | 28557 | |
| EASTMAN KODAK CO 25864 | COM | | 277461109 | 4685 | 173656 SH | DEFINED | 22 | 147792 | |
| EASTMAN KODAK CO | COM | | 277461109 | 3585 | 132889 SH | OTHER | 22 | 132889 | |
| EASTMAN KODAK CO | NOTE | 3.375% | 277461BE8 | 980 | 885000 PRN | DEFINED | 08 | 885000 | |
| EATON CORP 1200 | COM | | 278058102 | 6111 | 94392 SH | DEFINED | 01 | 93192 | |
| EATON CORP 104033 | COM | | 278058102 | 9784 | 151127 SH | OTHER | 01 | 47094 | |
| EATON CORP 76500 | COM | | 278058102 | 9476 | 146369 SH | DEFINED | 05 | 69869 | |
| EATON CORP | COM | | 278058102 | 1083 | 16731 SH | DEFINED | 08 | 16731 | |
| EATON CORP | COM | | 278058102 | 230 | 3545 SH | DEFINED | 17 | 3545 | |
| EATON CORP 9000 | COM | | 278058102 | 38192 | 589931 SH | DEFINED | 21 | 580931 | |

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|---|-------------|-----------|-------|----------|-----|---------|----|--------|
| EATON CORP 13684 | COM | 278058102 | 12913 | 199463 | SH | DEFINED | 22 | 185779 |
| EATON CORP | COM | 278058102 | 1739 | 26867 | SH | OTHER | 22 | 26867 |
| EATON VANCE CORP | COM NON VTG | 278265103 | 213 | 5578 | SH | DEFINED | 01 | 5578 |
| EATON VANCE CORP 250 | COM NON VTG | 278265103 | 96 | 2500 | SH | OTHER | 01 | 2250 |
| EATON VANCE CORP | COM NON VTG | 278265103 | 5495 | 143820 | SH | DEFINED | 05 | 143820 |
| EATON VANCE CORP | COM NON VTG | 278265103 | 1185 | 31010 | SH | DEFINED | 08 | 31010 |
| EATON VANCE CORP | COM NON VTG | 278265103 | 96 | 2500 | SH | DEFINED | 17 | 2500 |
| EATON VANCE CORP | COM NON VTG | 278265103 | 1128 | 29525 | SH | DEFINED | 21 | 29525 |
| EATON VANCE CORP 9725 | COM NON VTG | 278265103 | 1222 | 31990 | SH | DEFINED | 22 | 22265 |
| EATON VANCE CORP | COM NON VTG | 278265103 | 1314 | 34400 | SH | OTHER | 22 | 34400 |
| EATON VANCE NJ MUNI INCOME T | SH BEN INT | 27826V106 | 283 | 20000 | SH | DEFINED | 22 | 20000 |
| EATON VANCE NJ MUNI INCOME T | SH BEN INT | 27826V106 | 142 | 9999 | SH | OTHER | 22 | 9999 |
| EBAY INC 4055 | COM | 278642103 | 8142 | 88546 | SH | DEFINED | 01 | 84491 |
| EBAY INC 12585 | COM | 278642103 | 2266 | 24642 | SH | OTHER | 01 | 12057 |
| EBAY INC 4300 | COM | 278642103 | 28409 | 308957 | SH | DEFINED | 05 | 304657 |
| EBAY INC | COM | 278642103 | 1277 | 13886 | SH | DEFINED | 08 | 13886 |
| EBAY INC | COM | 278642103 | 1136 | 12356 | SH | DEFINED | 17 | 12356 |
| EBAY INC | COM | 278642103 | 2409 | 26200 | SH | DEFINED | 20 | 26200 |
| EBAY INC 51760 | COM | 278642103 | 76118 | 827820 | SH | DEFINED | 21 | 776060 |
| EBAY INC 15920 | COM | 278642103 | 8914 | 96939 | SH | DEFINED | 22 | 81019 |
| EBAY INC | COM | 278642103 | 3496 | 38020 | SH | OTHER | 22 | 38020 |
| ECHOSTAR COMMUNICATIONS NEW 66925 | CL A | 278762109 | 3757 | 122193 | SH | DEFINED | 01 | 55268 |
| ECHOSTAR COMMUNICATIONS NEW 1000 | CL A | 278762109 | 58 | 1900 | SH | OTHER | 01 | 900 |
| ECHOSTAR COMMUNICATIONS NEW | CL A | 278762109 | 46 | 1500 | SH | DEFINED | 05 | 1500 |
| ECHOSTAR COMMUNICATIONS NEW | CL A | 278762109 | 8092 | 263166 | SH | DEFINED | 08 | 263166 |
| ECHOSTAR COMMUNICATIONS NEW 93114 | CL A | 278762109 | 2863 | 93114 | SH | DEFINED | 18 | |
| ECHOSTAR COMMUNICATIONS NEW 1520 | CL A | 278762109 | 174 | 5643 | SH | DEFINED | 22 | 4123 |
| ECHOSTAR COMMUNICATIONS NEW | CL A | 278762109 | 74 | 2400 | SH | OTHER | 22 | 2400 |
| ECHOSTAR COMMUNICATIONS NEW 25000000 | NOTE 5.750% | 278762AG4 | 25719 | 25000000 | PRN | OTHER | 17 | |
| ECHOSTAR COMMUNICATIONS NEW 365000 | NOTE 5.750% | 278762AG4 | 375 | 365000 | PRN | DEFINED | 18 | |
| ECLIPSYS CORP | COM | 278856109 | 1528 | 100150 | SH | DEFINED | 01 | 100150 |
| ECLIPSYS CORP 1600 | COM | 278856109 | 27 | 1750 | SH | OTHER | 01 | 150 |
| ECLIPSYS CORP | COM | 278856109 | 1033 | 67674 | SH | DEFINED | 08 | 67674 |
| ECLIPSYS CORP | COM | 278856109 | 2213 | 145000 | SH | DEFINED | 08 | 145000 |
| ECOLAB INC 700 | COM | 278865100 | 6561 | 206957 | SH | DEFINED | 01 | 206257 |
| ECOLAB INC 7100 | COM | 278865100 | 824 | 25980 | SH | OTHER | 01 | 18880 |
| ECOLAB INC | COM | 278865100 | 10160 | 320494 | SH | DEFINED | 05 | 320494 |
| ECOLAB INC | COM | 278865100 | 585 | 18462 | SH | DEFINED | 08 | 18462 |
| ECOLAB INC 2500 | COM | 278865100 | 79 | 2500 | SH | DEFINED | 18 | |
| ECOLAB INC | COM | 278865100 | 812 | 25620 | SH | DEFINED | 21 | 25620 |
| ECOLAB INC 1950 | COM | 278865100 | 1810 | 57094 | SH | DEFINED | 22 | 55144 |
| ECOLAB INC | COM | 278865100 | 403 | 12712 | SH | OTHER | 22 | 12712 |
| EDGE PETE CORP DEL | COM | 279862106 | 95 | 5600 | SH | DEFINED | 17 | 5600 |
| EDGE PETE CORP DEL 6600 | COM | 279862106 | 1780 | 104700 | SH | DEFINED | 21 | 98100 |
| EDGE PETE CORP DEL 733 | COM | 279862106 | 347 | 20394 | SH | DEFINED | 22 | 19661 |
| EDGE PETE CORP DEL | COM | 279862106 | 38 | 2206 | SH | OTHER | 22 | 2206 |
| EDISON INTL | COM | 281020107 | 2119 | 82861 | SH | DEFINED | 01 | 82861 |
| EDISON INTL 16940 | COM | 281020107 | 916 | 35810 | SH | OTHER | 01 | 18870 |
| EDISON INTL 18600 | COM | 281020107 | 4319 | 168915 | SH | DEFINED | 05 | 150315 |
| EDISON INTL | COM | 281020107 | 315 | 12324 | SH | DEFINED | 08 | 12324 |
| EDISON INTL | COM | 281020107 | 573 | 22400 | SH | DEFINED | 17 | 22400 |
| EDISON INTL | COM | 281020107 | 14902 | 582806 | SH | DEFINED | 21 | 582806 |
| EDISON INTL 1000 | COM | 281020107 | 1593 | 62284 | SH | DEFINED | 22 | 61284 |
| EDISON INTL | COM | 281020107 | 528 | 20639 | SH | OTHER | 22 | 20639 |
| EDO CORP | COM | 281347104 | 36 | 1500 | SH | DEFINED | 01 | 1500 |
| EDO CORP 175 | COM | 281347104 | 4 | 175 | SH | OTHER | 01 | |
| EDO CORP | COM | 281347104 | 2012 | 83425 | SH | DEFINED | 05 | 83425 |
| EDO CORP | COM | 281347104 | 123 | 5100 | SH | DEFINED | 08 | 5100 |
| EDO CORP | COM | 281347104 | 318 | 13200 | SH | DEFINED | 21 | 13200 |
| EDO CORP | COM | 281347104 | 4 | 150 | SH | DEFINED | 22 | 150 |
| EDUCATION MGMT CORP | COM | 28139T101 | 515 | 15671 | SH | DEFINED | 01 | 14617 |

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|---------------------------|---------|-----------|-------|------------|---------|------------|---------|
| 1054 | | | | | | | |
| EDUCATION MGMT CORP | COM | 28139T101 | 20 | 605 SH | OTHER | 01 | |
| 605 | | | | | | | |
| EDUCATION MGMT CORP | COM | 28139T101 | 9991 | 304033 SH | DEFINED | 05 | 304033 |
| EDUCATION MGMT CORP | COM | 28139T101 | 166 | 5060 SH | DEFINED | 08 | 5060 |
| EDUCATION MGMT CORP | COM | 28139T101 | 1989 | 60520 SH | DEFINED | 20 | 60520 |
| EDUCATION MGMT CORP | COM | 28139T101 | 69055 | 2101496 SH | DEFINED | 21 | 2047136 |
| 54360 | | | | | | | |
| EDUCATION MGMT CORP | COM | 28139T101 | 3581 | 108970 SH | DEFINED | 22 | 15910 |
| 93060 | | | | | | | |
| EDUCATION MGMT CORP | COM | 28139T101 | 789 | 24020 SH | OTHER | 22 | 24020 |
| EDWARDS AG INC | COM | 281760108 | 2899 | 85197 SH | DEFINED | 01 | 81260 |
| 3937 | | | | | | | |
| EDWARDS AG INC | COM | 281760108 | 1031 | 30288 SH | OTHER | 01 | 13844 |
| 16444 | | | | | | | |
| EDWARDS AG INC | COM | 281760108 | 5795 | 170303 SH | DEFINED | 05 | 170303 |
| EDWARDS AG INC | COM | 281760108 | 4920 | 144578 SH | DEFINED | 08 | 144578 |
| EDWARDS AG INC | COM | 281760108 | 7 | 200 SH | DEFINED | 17 | 200 |
| EDWARDS AG INC | COM | 281760108 | 14099 | 414300 SH | DEFINED | 21 | 414300 |
| EDWARDS AG INC | COM | 281760108 | 8351 | 245413 SH | DEFINED | 22 | 240713 |
| 4700 | | | | | | | |
| EDWARDS AG INC | COM | 281760108 | 321 | 9437 SH | OTHER | 22 | 9437 |
| EDWARDS LIFESCIENCES CORP | COM | 28176E108 | 322 | 9237 SH | DEFINED | 01 | 8287 |
| 950 | | | | | | | |
| EDWARDS LIFESCIENCES CORP | COM | 28176E108 | 2237 | 64197 SH | OTHER | 01 | 59452 |
| 4745 | | | | | | | |
| EDWARDS LIFESCIENCES CORP | COM | 28176E108 | 4403 | 126355 SH | DEFINED | 05 | 126355 |
| EDWARDS LIFESCIENCES CORP | COM | 28176E108 | 535 | 15339 SH | DEFINED | 08 | 15339 |
| EDWARDS LIFESCIENCES CORP | COM | 28176E108 | 1205 | 34568 SH | DEFINED | 22 | 11308 |
| 23260 | | | | | | | |
| EDWARDS LIFESCIENCES CORP | COM | 28176E108 | 284 | 8150 SH | OTHER | 22 | 8150 |
| EFUNDS CORP | COM | 28224R101 | 440 | 25147 SH | DEFINED | 01 | 8277 |
| 16870 | | | | | | | |
| EFUNDS CORP | COM | 28224R101 | 6 | 330 SH | OTHER | 01 | |
| 330 | | | | | | | |
| EFUNDS CORP | COM | 28224R101 | 3783 | 216175 SH | DEFINED | 05 | 216175 |
| EFUNDS CORP | COM | 28224R101 | 47 | 2700 SH | DEFINED | 08 | 2700 |
| EFUNDS CORP | COM | 28224R101 | 96 | 5500 SH | DEFINED | 17 | 5500 |
| EFUNDS CORP | COM | 28224R101 | 555 | 31700 SH | DEFINED | 21 | 31700 |
| EFUNDS CORP | COM | 28224R101 | 100 | 5741 SH | DEFINED | 22 | 5741 |
| EFUNDS CORP | COM | 28224R101 | 49 | 2809 SH | OTHER | 22 | 2809 |
| EL PASO CORP | COM | 28336L109 | 4674 | 593120 SH | DEFINED | 01 | 591970 |
| 1150 | | | | | | | |
| EL PASO CORP | COM | 28336L109 | 475 | 60257 SH | OTHER | 01 | 25255 |
| 35002 | | | | | | | |
| EL PASO CORP | COM | 28336L109 | 2360 | 299462 SH | DEFINED | 05 | 299462 |
| EL PASO CORP | COM | 28336L109 | 5816 | 738050 SH | DEFINED | 08 | 738050 |
| EL PASO CORP | COM | 28336L109 | 4763 | 604500 SH | DEFINED | 17 | 604500 |
| EL PASO CORP | COM | 28336L109 | 2903 | 368450 SH | DEFINED | 21 | 365006 |
| 3444 | | | | | | | |
| EL PASO CORP | COM | 28336L109 | 401 | 50910 SH | DEFINED | 22 | 43518 |
| 7392 | | | | | | | |
| EL PASO CORP | COM | 28336L109 | 363 | 46078 SH | OTHER | 22 | 46078 |
| EL PASO ELEC CO | COM NEW | 283677854 | 431 | 27900 SH | DEFINED | 01 | 5900 |
| 22000 | | | | | | | |
| EL PASO ELEC CO | COM NEW | 283677854 | 3508 | 227200 SH | DEFINED | 05 | 227200 |
| EL PASO ELEC CO | COM NEW | 283677854 | 4160 | 269400 SH | DEFINED | 21 | 269400 |
| EL PASO ELEC CO | COM NEW | 283677854 | 155 | 10010 SH | DEFINED | 22 | 9110 |
| 900 | | | | | | | |
| EL PASO ELEC CO | COM NEW | 283677854 | 68 | 4400 SH | OTHER | 22 | 4400 |
| ELAN PLC | ADR | 284131208 | 1013 | 40950 SH | DEFINED | 01 | 40450 |
| 500 | | | | | | | |
| ELAN PLC | ADR | 284131208 | 219 | 8841 SH | OTHER | 01 | 3841 |
| 5000 | | | | | | | |
| ELAN PLC | ADR | 284131208 | 5204 | 210331 SH | DEFINED | 08 | 210331 |
| ELAN PLC | ADR | 284131208 | 3493 | 141200 SH | CALL | DEFINED 08 | 141200 |
| ELAN PLC | ADR | 284131208 | 1237 | 50000 SH | PUT | DEFINED 08 | 50000 |
| ELAN PLC | ADR | 284131208 | 127 | 5143 SH | DEFINED | 17 | 5143 |
| ELAN PLC | ADR | 284131208 | 31 | 1250 SH | DEFINED | 18 | |
| 1250 | | | | | | | |
| ELAN PLC | ADR | 284131208 | 22629 | 914680 SH | DEFINED | 21 | 914680 |
| ELAN PLC | ADR | 284131208 | 1811 | 73183 SH | DEFINED | 22 | 71653 |
| 1530 | | | | | | | |
| ELAN PLC | ADR | 284131208 | 882 | 35670 SH | OTHER | 22 | 35670 |
| ELECTRO RENT CORP | COM | 285218103 | 6 | 600 SH | DEFINED | 01 | 600 |
| ELECTRO RENT CORP | COM | 285218103 | 995 | 95031 SH | DEFINED | 21 | 95031 |
| ELECTRO RENT CORP | COM | 285218103 | 36 | 3440 SH | DEFINED | 22 | 3440 |
| ELECTRO RENT CORP | COM | 285218103 | 13 | 1200 SH | OTHER | 22 | 1200 |
| ELECTRO SCIENTIFIC INDS | COM | 285229100 | 104 | 3675 SH | DEFINED | 01 | 3275 |
| 400 | | | | | | | |
| ELECTRO SCIENTIFIC INDS | COM | 285229100 | 11 | 400 SH | OTHER | 01 | 400 |
| ELECTRO SCIENTIFIC INDS | COM | 285229100 | 3366 | 118900 SH | DEFINED | 05 | 118900 |
| ELECTRO SCIENTIFIC INDS | COM | 285229100 | 62 | 2200 SH | DEFINED | 17 | 2200 |
| ELECTRO SCIENTIFIC INDS | COM | 285229100 | 25901 | 914900 SH | DEFINED | 21 | 883900 |
| 31000 | | | | | | | |
| ELECTRO SCIENTIFIC INDS | COM | 285229100 | 831 | 29350 SH | DEFINED | 22 | |

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|------------------------------|------|-----------|-----------|-------|---------|-----|---------|---------|---------|
| 29350 | | | | | | | | | |
| ELECTRONIC ARTS INC | COM | | 285512109 | 15110 | 276989 | SH | DEFINED | 01 | 265774 |
| 8885 2330 | | | | | | | | | |
| ELECTRONIC ARTS INC | COM | | 285512109 | 2600 | 47670 | SH | OTHER | 01 | |
| 47670 | | | | | | | | | |
| ELECTRONIC ARTS INC | COM | | 285512109 | 14891 | 272973 | SH | DEFINED | 05 | 272973 |
| ELECTRONIC ARTS INC | COM | | 285512109 | 455 | 8339 | SH | DEFINED | 08 | 8339 |
| ELECTRONIC ARTS INC | COM | | 285512109 | 32 | 580 | SH | DEFINED | 13 | 580 |
| ELECTRONIC ARTS INC | COM | | 285512109 | 676 | 12400 | SH | DEFINED | 17 | 12400 |
| ELECTRONIC ARTS INC | COM | | 285512109 | 40616 | 744560 | SH | DEFINED | 21 | 744560 |
| ELECTRONIC ARTS INC | COM | | 285512109 | 35645 | 653445 | SH | DEFINED | 22 | 631008 |
| 22437 | | | | | | | | | |
| ELECTRONIC ARTS INC | COM | | 285512109 | 6104 | 111900 | SH | OTHER | 22 | 111900 |
| ELECTRONIC CLEARING HOUSE IN | COM | PAR.01 N | 285562500 | 124 | 13300 | SH | DEFINED | 17 | 13300 |
| ELECTRONIC DATA SYS NEW | COM | | 285661104 | 1317 | 68777 | SH | DEFINED | 01 | 64380 |
| 4397 | | | | | | | | | |
| ELECTRONIC DATA SYS NEW | COM | | 285661104 | 677 | 35350 | SH | OTHER | 01 | 26118 |
| 9232 | | | | | | | | | |
| ELECTRONIC DATA SYS NEW | COM | | 285661104 | 4124 | 215335 | SH | DEFINED | 05 | 215335 |
| ELECTRONIC DATA SYS NEW | COM | | 285661104 | 3045 | 159018 | SH | DEFINED | 08 | 159018 |
| ELECTRONIC DATA SYS NEW | COM | | 285661104 | 1375 | 71800 | SH | CALL | DEFINED | 71800 |
| ELECTRONIC DATA SYS NEW | COM | | 285661104 | 4022 | 210000 | SH | PUT | DEFINED | 210000 |
| ELECTRONIC DATA SYS NEW | COM | | 285661104 | 9564 | 499400 | SH | DEFINED | 17 | 499400 |
| ELECTRONIC DATA SYS NEW | COM | | 285661104 | 157 | 8200 | SH | DEFINED | 18 | |
| 8200 | | | | | | | | | |
| ELECTRONIC DATA SYS NEW | COM | | 285661104 | 10684 | 557916 | SH | DEFINED | 21 | 557916 |
| ELECTRONIC DATA SYS NEW | COM | | 285661104 | 1646 | 85942 | SH | DEFINED | 22 | 74437 |
| 11505 | | | | | | | | | |
| ELECTRONIC DATA SYS NEW | COM | | 285661104 | 952 | 49713 | SH | OTHER | 22 | 49713 |
| ELECTRONIC DATA SYS NEW | NOTE | 3.875% | 285661AF1 | 576 | 600000 | PRN | DEFINED | 17 | 600000 |
| ELECTRONICS BOUTIQUE HLDGS C | COM | | 286045109 | 304 | 11550 | SH | DEFINED | 01 | 3450 |
| 8100 | | | | | | | | | |
| ELECTRONICS BOUTIQUE HLDGS C | COM | | 286045109 | 2852 | 108275 | SH | DEFINED | 05 | 108275 |
| ELECTRONICS BOUTIQUE HLDGS C | COM | | 286045109 | 105 | 4000 | SH | DEFINED | 08 | 4000 |
| ELECTRONICS BOUTIQUE HLDGS C | COM | | 286045109 | 68 | 2600 | SH | DEFINED | 17 | 2600 |
| ELECTRONICS BOUTIQUE HLDGS C | COM | | 286045109 | 414 | 15700 | SH | DEFINED | 21 | 15700 |
| ELECTRONICS BOUTIQUE HLDGS C | COM | | 286045109 | 24 | 900 | SH | DEFINED | 22 | 900 |
| ELECTRONICS FOR IMAGING INC | COM | | 286082102 | 1 | 45 | SH | DEFINED | 01 | 45 |
| ELECTRONICS FOR IMAGING INC | COM | | 286082102 | 85 | 3000 | SH | OTHER | 01 | 3000 |
| ELECTRONICS FOR IMAGING INC | COM | | 286082102 | 151 | 5336 | SH | DEFINED | 08 | 5336 |
| ELECTRONICS FOR IMAGING INC | COM | | 286082102 | 1681 | 59480 | SH | DEFINED | 20 | 59480 |
| ELECTRONICS FOR IMAGING INC | COM | | 286082102 | 49552 | 1753420 | SH | DEFINED | 21 | 1697735 |
| 55685 | | | | | | | | | |
| ELECTRONICS FOR IMAGING INC | COM | | 286082102 | 2107 | 74540 | SH | DEFINED | 22 | 3710 |
| 70830 | | | | | | | | | |
| ELECTRONICS FOR IMAGING INC | COM | | 286082102 | 103 | 3650 | SH | OTHER | 22 | 3650 |
| ELKCORP | COM | | 287456107 | 1985 | 82925 | SH | DEFINED | 05 | 82925 |
| ELKCORP | COM | | 287456107 | 24 | 1000 | SH | DEFINED | 17 | 1000 |
| ELKCORP | COM | | 287456107 | 314 | 13100 | SH | DEFINED | 21 | 13100 |
| EMBARCADERO TECHNOLOGIES INC | COM | | 290787100 | 84 | 6800 | SH | DEFINED | 08 | 6800 |
| EMBARCADERO TECHNOLOGIES INC | COM | | 290787100 | 570 | 46100 | SH | DEFINED | 17 | 46100 |
| EMBARCADERO TECHNOLOGIES INC | COM | | 290787100 | 14861 | 1202350 | SH | DEFINED | 21 | 1161850 |
| 40500 | | | | | | | | | |
| EMBARCADERO TECHNOLOGIES INC | COM | | 290787100 | 486 | 39280 | SH | DEFINED | 22 | |
| 39280 | | | | | | | | | |
| EMBRAER-EMPRESA BRASILEIRA D | SP | ADR PFD S | 29081M102 | 520 | 18200 | SH | DEFINED | 17 | 18200 |
| EMBRAER-EMPRESA BRASILEIRA D | SP | ADR PFD S | 29081M102 | 89 | 3127 | SH | DEFINED | 21 | 3127 |
| EMBRAER-EMPRESA BRASILEIRA D | SP | ADR PFD S | 29081M102 | 7 | 250 | SH | DEFINED | 22 | 250 |
| EMCOR GROUP INC | COM | | 29084Q100 | 47 | 1075 | SH | DEFINED | 01 | 1075 |
| EMCOR GROUP INC | COM | | 29084Q100 | 2788 | 63400 | SH | DEFINED | 05 | 63400 |
| EMCOR GROUP INC | COM | | 29084Q100 | 114 | 2600 | SH | DEFINED | 17 | 2600 |
| EMCOR GROUP INC | COM | | 29084Q100 | 17052 | 387730 | SH | DEFINED | 21 | 385830 |
| 1900 | | | | | | | | | |
| EMCOR GROUP INC | COM | | 29084Q100 | 2526 | 57430 | SH | DEFINED | 22 | 53545 |
| 3885 | | | | | | | | | |
| EMCOR GROUP INC | COM | | 29084Q100 | 52 | 1185 | SH | OTHER | 22 | 1185 |
| EMERSON ELEC CO | COM | | 291011104 | 45877 | 721909 | SH | DEFINED | 01 | 641242 |
| 80667 | | | | | | | | | |
| EMERSON ELEC CO | COM | | 291011104 | 61662 | 970288 | SH | OTHER | 01 | 408687 |
| 561601 | | | | | | | | | |
| EMERSON ELEC CO | COM | | 291011104 | 14371 | 226140 | SH | DEFINED | 05 | 226140 |
| EMERSON ELEC CO | COM | | 291011104 | 1580 | 24870 | SH | DEFINED | 08 | 24870 |
| EMERSON ELEC CO | COM | | 291011104 | 22827 | 359200 | SH | CALL | DEFINED | 359200 |
| EMERSON ELEC CO | COM | | 291011104 | 223 | 3510 | SH | DEFINED | 17 | 3510 |
| EMERSON ELEC CO | COM | | 291011104 | 275 | 4325 | SH | DEFINED | 18 | |
| 4325 | | | | | | | | | |
| EMERSON ELEC CO | COM | | 291011104 | 16986 | 267284 | SH | DEFINED | 21 | 265684 |
| 1600 | | | | | | | | | |
| EMERSON ELEC CO | COM | | 291011104 | 33113 | 521059 | SH | DEFINED | 22 | 489508 |
| 31551 | | | | | | | | | |
| EMERSON ELEC CO | COM | | 291011104 | 32805 | 516205 | SH | OTHER | 22 | 516205 |
| EMMIS COMMUNICATIONS CORP | CL | A | 291525103 | 132 | 6300 | SH | DEFINED | 01 | 6300 |
| EMMIS COMMUNICATIONS CORP | CL | A | 291525103 | 4 | 200 | SH | OTHER | 01 | |
| 200 | | | | | | | | | |
| EMMIS COMMUNICATIONS CORP | CL | A | 291525103 | 2536 | 120870 | SH | DEFINED | 05 | 120870 |
| EMMIS COMMUNICATIONS CORP | CL | A | 291525103 | 57 | 2700 | SH | DEFINED | 08 | 2700 |

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|---------------------------------------|--------------|-----------|-------|------------|---------|---------|--------|--------|
| EMMIS COMMUNICATIONS CORP 28700 | CL A | 291525103 | 602 | 28700 SH | OTHER | 22 | | |
| EMULEX CORP | COM NEW | 292475209 | 19 | 1350 SH | DEFINED | 01 | 1350 | |
| EMULEX CORP | COM NEW | 292475209 | 13 | 910 SH | OTHER | 01 | 910 | |
| EMULEX CORP | COM NEW | 292475209 | 2711 | 189453 SH | DEFINED | 08 | 189453 | |
| EMULEX CORP | COM NEW | 292475209 | 2703 | 188900 SH | PUT | DEFINED | 08 | 188900 |
| EMULEX CORP | COM NEW | 292475209 | 480 | 33552 SH | DEFINED | 17 | 33552 | |
| EMULEX CORP | COM NEW | 292475209 | 595 | 41547 SH | DEFINED | 22 | 41547 | |
| EMULEX CORP | COM NEW | 292475209 | 109 | 7600 SH | OTHER | 22 | 7600 | |
| ENCANA CORP 200 | COM | 292505104 | 439 | 10160 SH | DEFINED | 01 | 9960 | |
| ENCANA CORP 4312 | COM | 292505104 | 514 | 11906 SH | OTHER | 01 | 7594 | |
| ENCANA CORP | COM | 292505104 | 4333 | 100400 SH | DEFINED | 21 | 100400 | |
| ENCANA CORP 7879 | COM | 292505104 | 3812 | 88329 SH | DEFINED | 22 | 80450 | |
| ENCANA CORP | COM | 292505104 | 506 | 11734 SH | OTHER | 22 | 11734 | |
| ENBRIDGE ENERGY PARTNERS L P 100 | COM | 29250R106 | 530 | 11442 SH | DEFINED | 01 | 11342 | |
| ENBRIDGE ENERGY PARTNERS L P 6150 | COM | 29250R106 | 461 | 9950 SH | OTHER | 01 | 3800 | |
| ENBRIDGE ENERGY PARTNERS L P 3350 | COM | 29250R106 | 234 | 5045 SH | DEFINED | 22 | 1695 | |
| ENBRIDGE ENERGY PARTNERS L P | COM | 29250R106 | 134 | 2900 SH | OTHER | 22 | 2900 | |
| ENBRIDGE ENERGY MANAGEMENT L 181 | SHS UNITS LL | 29250X103 | 8 | 181 SH | DEFINED | 18 | | |
| ENBRIDGE ENERGY MANAGEMENT L 32859 | SHS UNITS LL | 29250X103 | 1400 | 32859 SH | OTHER | 22 | | |
| ENCORE ACQUISITION CO 4700 | COM | 29255W100 | 215 | 7700 SH | DEFINED | 01 | 3000 | |
| ENCORE ACQUISITION CO 1000 | COM | 29255W100 | 84 | 3000 SH | OTHER | 01 | 2000 | |
| ENCORE ACQUISITION CO | COM | 29255W100 | 56 | 2000 SH | DEFINED | 05 | 2000 | |
| ENCORE ACQUISITION CO | COM | 29255W100 | 81 | 2900 SH | DEFINED | 08 | 2900 | |
| ENCORE ACQUISITION CO 2000 | COM | 29255W100 | 56 | 2000 SH | OTHER | 22 | | |
| ENCORE ACQUISITION CO | COM | 29255W100 | 453 | 16250 SH | DEFINED | | 16250 | |
| ENCORE MED CORP | COM | 29256E109 | 95 | 15100 SH | DEFINED | 17 | 15100 | |
| ENCYSIVE PHARMACEUTICALS INC | COM | 29256X107 | 1 | 100 SH | DEFINED | 08 | 100 | |
| ENCYSIVE PHARMACEUTICALS INC | COM | 29256X107 | 279 | 32784 SH | DEFINED | 17 | 32784 | |
| ENCYSIVE PHARMACEUTICALS INC 2000 | COM | 29256X107 | 17 | 2000 SH | DEFINED | 22 | | |
| ENCYSIVE PHARMACEUTICALS INC 25400 | COM | 29256X107 | 233 | 27400 SH | OTHER | 22 | 2000 | |
| ENDESA S A | SPONSORED AD | 29258N107 | 209 | 11065 SH | DEFINED | 01 | 11065 | |
| ENDESA S A | SPONSORED AD | 29258N107 | 314 | 16586 SH | OTHER | 01 | 16586 | |
| ENDESA S A | SPONSORED AD | 29258N107 | 38 | 2000 SH | DEFINED | 21 | 2000 | |
| ENDESA S A 1100 | SPONSORED AD | 29258N107 | 82 | 4330 SH | DEFINED | 22 | 3230 | |
| ENDO PHARMACEUTICALS HLDGS I 25000 | COM | 29264F205 | 821 | 35025 SH | DEFINED | 01 | 10025 | |
| ENDO PHARMACEUTICALS HLDGS I | COM | 29264F205 | 6135 | 261601 SH | DEFINED | 05 | 261601 | |
| ENDO PHARMACEUTICALS HLDGS I | COM | 29264F205 | 49 | 2100 SH | DEFINED | 08 | 2100 | |
| ENDO PHARMACEUTICALS HLDGS I | COM | 29264F205 | 70 | 2974 SH | DEFINED | 17 | 2974 | |
| ENDO PHARMACEUTICALS HLDGS I | COM | 29264F205 | 972 | 41460 SH | DEFINED | 20 | 41460 | |
| ENDO PHARMACEUTICALS HLDGS I 3250 | COM | 29264F205 | 13558 | 578160 SH | DEFINED | 21 | 574910 | |
| ENDO PHARMACEUTICALS HLDGS I 13190 | COM | 29264F205 | 1409 | 60090 SH | DEFINED | 22 | 46900 | |
| ENDO PHARMACEUTICALS HLDGS I | COM | 29264F205 | 28 | 1200 SH | OTHER | 22 | 1200 | |
| ENERGEN CORP 14120 | COM | 29265N108 | 1463 | 30485 SH | DEFINED | 01 | 16365 | |
| ENERGEN CORP 1867 | COM | 29265N108 | 90 | 1867 SH | OTHER | 01 | | |
| ENERGEN CORP | COM | 29265N108 | 11585 | 241411 SH | DEFINED | 05 | 241411 | |
| ENERGEN CORP | COM | 29265N108 | 183 | 3807 SH | DEFINED | 08 | 3807 | |
| ENERGEN CORP | COM | 29265N108 | 82 | 1700 SH | DEFINED | 17 | 1700 | |
| ENERGEN CORP | COM | 29265N108 | 1157 | 24100 SH | DEFINED | 21 | 24100 | |
| ENERGEN CORP | COM | 29265N108 | 48 | 1000 SH | DEFINED | 22 | 1000 | |
| ENERGY EAST CORP 325 | COM | 29266M109 | 515 | 21223 SH | DEFINED | 01 | 20898 | |
| ENERGY EAST CORP 6894 | COM | 29266M109 | 352 | 14500 SH | OTHER | 01 | 7606 | |
| ENERGY EAST CORP | COM | 29266M109 | 7546 | 311191 SH | DEFINED | 05 | 311191 | |
| ENERGY EAST CORP | COM | 29266M109 | 276 | 11398 SH | DEFINED | 08 | 11398 | |
| ENERGY EAST CORP | COM | 29266M109 | 13723 | 565900 SH | DEFINED | 21 | 565900 | |
| ENERGY EAST CORP 16033 | COM | 29266M109 | 1945 | 80209 SH | DEFINED | 22 | 64176 | |
| ENERGY EAST CORP | COM | 29266M109 | 666 | 27463 SH | OTHER | 22 | 27463 | |
| ENERGIZER HLDGS INC 206094 | COM | 29266R108 | 19612 | 435820 SH | DEFINED | 01 | 229726 | |
| ENERGIZER HLDGS INC 1937651 | COM | 29266R108 | 90108 | 2002393 SH | OTHER | 01 | 64742 | |
| ENERGIZER HLDGS INC | COM | 29266R108 | 7853 | 174511 SH | DEFINED | 05 | 174511 | |
| ENERGIZER HLDGS INC | COM | 29266R108 | 684 | 15203 SH | DEFINED | 08 | 15203 | |
| ENERGIZER HLDGS INC | COM | 29266R108 | 675 | 15000 SH | CALL | DEFINED | 08 | 15000 |

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|------------------------------|------|----------|-----------|-------|--------|----|---------|----|--------|
| ENERGIZER HLDGS INC | COM | | 29266R108 | 78 | 1730 | SH | DEFINED | 17 | 1730 |
| ENERGIZER HLDGS INC | COM | | 29266R108 | 8785 | 195229 | SH | DEFINED | 21 | 195229 |
| ENERGIZER HLDGS INC | COM | | 29266R108 | 356 | 7901 | SH | DEFINED | 22 | 7901 |
| ENERGIZER HLDGS INC | COM | | 29266R108 | 72 | 1604 | SH | OTHER | 22 | 1604 |
| ENERGY PARTNERS LTD | COM | | 29270U105 | | 25 | SH | DEFINED | 01 | 25 |
| ENERGY PARTNERS LTD | COM | | 29270U105 | 3730 | 243800 | SH | DEFINED | 21 | 241300 |
| 2500 | | | | | | | | | |
| ENERGY PARTNERS LTD | COM | | 29270U105 | 253 | 16560 | SH | DEFINED | 22 | 16280 |
| 280 | | | | | | | | | |
| ENERGY PARTNERS LTD | COM | | 29270U105 | 59 | 3840 | SH | OTHER | 22 | 3840 |
| ENERPLUS RES FD | UNIT | TR G NE | 29274D604 | 398 | 14000 | SH | DEFINED | 01 | 14000 |
| ENERPLUS RES FD | UNIT | TR G NE | 29274D604 | 456 | 16005 | SH | OTHER | 01 | 9555 |
| 6450 | | | | | | | | | |
| ENERPLUS RES FD | UNIT | TR G NE | 29274D604 | 40 | 1400 | SH | OTHER | 22 | 1400 |
| ENGELHARD CORP | COM | | 292845104 | 2606 | 80656 | SH | DEFINED | 01 | 80656 |
| ENGELHARD CORP | COM | | 292845104 | 1825 | 56490 | SH | DEFINED | 05 | 56490 |
| ENGELHARD CORP | COM | | 292845104 | 849 | 26269 | SH | DEFINED | 08 | 26269 |
| ENGELHARD CORP | COM | | 292845104 | 13 | 400 | SH | DEFINED | 17 | 400 |
| ENGELHARD CORP | COM | | 292845104 | 15327 | 474383 | SH | DEFINED | 21 | 474383 |
| ENGELHARD CORP | COM | | 292845104 | 1785 | 55237 | SH | DEFINED | 22 | 54337 |
| 900 | | | | | | | | | |
| ENGELHARD CORP | COM | | 292845104 | 262 | 8100 | SH | OTHER | 22 | 8100 |
| ENGINEERED SUPPORT SYS INC | COM | | 292866100 | 784 | 13394 | SH | DEFINED | 01 | 4394 |
| 9000 | | | | | | | | | |
| ENGINEERED SUPPORT SYS INC | COM | | 292866100 | 20 | 350 | SH | OTHER | 01 | |
| 350 | | | | | | | | | |
| ENGINEERED SUPPORT SYS INC | COM | | 292866100 | 6850 | 117080 | SH | DEFINED | 05 | 117080 |
| ENGINEERED SUPPORT SYS INC | COM | | 292866100 | 269 | 4601 | SH | DEFINED | 08 | 4601 |
| ENGINEERED SUPPORT SYS INC | COM | | 292866100 | 12 | 200 | SH | DEFINED | 17 | 200 |
| ENGINEERED SUPPORT SYS INC | COM | | 292866100 | 1012 | 17300 | SH | DEFINED | 21 | 17300 |
| ENDOCARDIAL SOLUTIONS INC | COM | | 292962107 | 108 | 10400 | SH | DEFINED | 17 | 10400 |
| ENESCO GROUP INC | COM | | 292973104 | 77 | 8625 | SH | DEFINED | 01 | 1225 |
| 7400 | | | | | | | | | |
| ENESCO GROUP INC | COM | | 292973104 | 7 | 750 | SH | OTHER | 01 | |
| 750 | | | | | | | | | |
| ENESCO GROUP INC | COM | | 292973104 | 610 | 68075 | SH | DEFINED | 05 | 68075 |
| ENESCO GROUP INC | COM | | 292973104 | 84 | 9400 | SH | DEFINED | 21 | 9400 |
| ENESCO GROUP INC | COM | | 292973104 | 170 | 18954 | SH | DEFINED | 22 | 18954 |
| ENESCO GROUP INC | COM | | 292973104 | | 50 | SH | OTHER | 22 | 50 |
| ENPRO INDS INC | COM | | 29355X107 | 4449 | 193600 | SH | DEFINED | 21 | 193600 |
| ENPRO INDS INC | COM | | 29355X107 | 194 | 8452 | SH | DEFINED | 22 | 8452 |
| ENPRO INDS INC | COM | | 29355X107 | 76 | 3300 | SH | OTHER | 22 | 3300 |
| ENTEGRIS INC | COM | | 29362U104 | | 25 | SH | DEFINED | 01 | 25 |
| ENTEGRIS INC | COM | | 29362U104 | 24 | 2100 | SH | DEFINED | 08 | 2100 |
| ENTEGRIS INC | COM | | 29362U104 | 175 | 15092 | SH | DEFINED | 17 | 15092 |
| ENTEGRIS INC | COM | | 29362U104 | 7004 | 605400 | SH | DEFINED | 21 | 569300 |
| 36100 | | | | | | | | | |
| ENTEGRIS INC | COM | | 29362U104 | 1369 | 118300 | SH | DEFINED | 22 | 114300 |
| 4000 | | | | | | | | | |
| ENTEGRIS INC | COM | | 29362U104 | 146 | 12600 | SH | OTHER | 22 | 12600 |
| ENTERCOM COMMUNICATIONS CORP | CL A | | 293639100 | 126 | 3375 | SH | DEFINED | 01 | 3375 |
| ENTERCOM COMMUNICATIONS CORP | CL A | | 293639100 | 5 | 140 | SH | OTHER | 01 | 140 |
| ENTERCOM COMMUNICATIONS CORP | CL A | | 293639100 | 9376 | 251372 | SH | DEFINED | 05 | 251372 |
| ENTERCOM COMMUNICATIONS CORP | CL A | | 293639100 | 136 | 3649 | SH | DEFINED | 17 | 3649 |
| ENTERCOM COMMUNICATIONS CORP | CL A | | 293639100 | 622 | 16670 | SH | DEFINED | 20 | 16670 |
| ENTERCOM COMMUNICATIONS CORP | CL A | | 293639100 | 12355 | 331220 | SH | DEFINED | 21 | 319631 |
| 11589 | | | | | | | | | |
| ENTERCOM COMMUNICATIONS CORP | CL A | | 293639100 | 560 | 15015 | SH | DEFINED | 22 | |
| 15015 | | | | | | | | | |
| ENTERCOM COMMUNICATIONS CORP | CL A | | 293639100 | 540 | 14480 | SH | OTHER | 22 | |
| 14480 | | | | | | | | | |
| ENERGY CORP NEW | COM | | 29364G103 | 1705 | 30448 | SH | DEFINED | 01 | 28698 |
| 1750 | | | | | | | | | |
| ENERGY CORP NEW | COM | | 29364G103 | 961 | 17158 | SH | OTHER | 01 | 6724 |
| 10434 | | | | | | | | | |
| ENERGY CORP NEW | COM | | 29364G103 | 6067 | 108327 | SH | DEFINED | 05 | 108327 |
| ENERGY CORP NEW | COM | | 29364G103 | 366 | 6528 | SH | DEFINED | 08 | 6528 |
| ENERGY CORP NEW | COM | | 29364G103 | 431 | 7700 | SH | DEFINED | 17 | 7700 |
| ENERGY CORP NEW | COM | | 29364G103 | 54714 | 976864 | SH | DEFINED | 21 | 976864 |
| ENERGY CORP NEW | COM | | 29364G103 | 12401 | 221412 | SH | DEFINED | 22 | 212956 |
| 8456 | | | | | | | | | |
| ENERGY CORP NEW | COM | | 29364G103 | 570 | 10177 | SH | OTHER | 22 | 10177 |
| ENTERPRISE PRODS PARTNERS L | COM | | 293792107 | 111 | 5205 | SH | DEFINED | 01 | 5205 |
| ENTERPRISE PRODS PARTNERS L | COM | | 293792107 | 56 | 2645 | SH | OTHER | 01 | 2300 |
| 345 | | | | | | | | | |
| ENTERPRISE PRODS PARTNERS L | COM | | 293792107 | 26 | 1200 | SH | DEFINED | 08 | 1200 |
| ENTERPRISE PRODS PARTNERS L | COM | | 293792107 | 46 | 2150 | SH | DEFINED | 22 | |
| 2150 | | | | | | | | | |
| ENTERPRISE PRODS PARTNERS L | COM | | 293792107 | 1488 | 70000 | SH | OTHER | 22 | 4200 |
| 65800 | | | | | | | | | |
| ENTERTAINMENT PPTYS TR | COM | SH BEN I | 29380T105 | 54 | 1500 | SH | DEFINED | 01 | 1500 |
| ENTERTAINMENT PPTYS TR | COM | SH BEN I | 29380T105 | 1665 | 46600 | SH | DEFINED | 05 | 46600 |
| ENTERTAINMENT PPTYS TR | COM | SH BEN I | 29380T105 | 107 | 3000 | SH | DEFINED | 08 | 3000 |
| ENTERTAINMENT PPTYS TR | COM | SH BEN I | 29380T105 | 643 | 18000 | SH | DEFINED | 21 | 18000 |
| ENTERTAINMENT PPTYS TR | COM | SH BEN I | 29380T105 | 169 | 4725 | SH | DEFINED | 22 | 4725 |
| ENTREMED INC | COM | | 29382F103 | 1 | 400 | SH | DEFINED | 01 | 400 |

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|------------------------------|--------------|-----------|-------|---------|--------|---------|----|---------|
| ENTREMED INC | COM | 29382F103 | 408 | 203225 | SH | DEFINED | 08 | 203225 |
| ENTREMED INC | COM | 29382F103 | 201 | 100000 | SH PUT | DEFINED | 08 | 100000 |
| ENTREMED INC | COM | 29382F103 | 1 | 500 | SH | DEFINED | 22 | 500 |
| ENTREMED INC | COM | 29382F103 | 6 | 3000 | SH | OTHER | 22 | 3000 |
| ENTRAVISION COMMUNICATIONS C | CL A | 29382R107 | 394 | 51250 | SH | DEFINED | 01 | 51250 |
| ENTRAVISION COMMUNICATIONS C | CL A | 29382R107 | 56 | 7300 | SH | DEFINED | 17 | 7300 |
| ENTRAVISION COMMUNICATIONS C | CL A | 29382R107 | 9512 | 1238480 | SH | DEFINED | 21 | 1201180 |
| 37300 | | | | | | | | |
| ENTRAVISION COMMUNICATIONS C | CL A | 29382R107 | 887 | 115450 | SH | DEFINED | 22 | |
| 115450 | | | | | | | | |
| ENZON PHARMACEUTICALS INC | COM | 293904108 | 363 | 28476 | SH | DEFINED | 08 | 28476 |
| ENZON PHARMACEUTICALS INC | COM | 293904108 | 219 | 17200 | SH | DEFINED | 17 | 17200 |
| ENZO BIOCHEM INC | COM | 294100102 | 73 | 4892 | SH | DEFINED | 01 | 4892 |
| ENZO BIOCHEM INC | COM | 294100102 | 3 | 200 | SH | OTHER | 01 | |
| 200 | | | | | | | | |
| ENZO BIOCHEM INC | COM | 294100102 | 1937 | 129101 | SH | DEFINED | 05 | 129101 |
| ENZO BIOCHEM INC | COM | 294100102 | 27 | 1800 | SH | DEFINED | 08 | 1800 |
| ENZO BIOCHEM INC | COM | 294100102 | 110 | 7300 | SH | DEFINED | 17 | 7300 |
| ENZO BIOCHEM INC | COM | 294100102 | 306 | 20397 | SH | DEFINED | 21 | 20397 |
| ENZO BIOCHEM INC | COM | 294100102 | 20 | 1337 | SH | DEFINED | 22 | 1337 |
| ENZO BIOCHEM INC | COM | 294100102 | | 21 | SH | OTHER | 22 | 21 |
| EON LABS INC | COM | 29412E100 | 8 | 200 | SH | DEFINED | 05 | 200 |
| EON LABS INC | COM | 29412E100 | 4 | 100 | SH | DEFINED | 08 | 100 |
| EON LABS INC | COM | 29412E100 | 90 | 2203 | SH | DEFINED | 17 | 2203 |
| EON LABS INC | COM | 29412E100 | 409 | 10000 | SH | DEFINED | 18 | |
| 10000 | | | | | | | | |
| EON LABS INC | COM | 29412E100 | 1838 | 44900 | SH | DEFINED | 21 | 44900 |
| EON LABS INC | COM | 29412E100 | 401 | 9800 | SH | DEFINED | 22 | 9800 |
| EPLUS INC | COM | 294268107 | 81 | 7600 | SH | DEFINED | 08 | 7600 |
| EPLUS INC | COM | 294268107 | 1037 | 97108 | SH | DEFINED | 17 | 97108 |
| EPICOR SOFTWARE CORP | COM | 29426L108 | 10 | 685 | SH | DEFINED | 01 | 685 |
| EPICOR SOFTWARE CORP | COM | 29426L108 | 3240 | 230600 | SH | DEFINED | 21 | 217800 |
| 12800 | | | | | | | | |
| EPICOR SOFTWARE CORP | COM | 29426L108 | 413 | 29400 | SH | DEFINED | 22 | 27900 |
| 1500 | | | | | | | | |
| EPICOR SOFTWARE CORP | COM | 29426L108 | 66 | 4700 | SH | OTHER | 22 | 4700 |
| EQUIFAX INC | COM | 294429105 | 11560 | 467065 | SH | DEFINED | 01 | 10777 |
| 456288 | | | | | | | | |
| EQUIFAX INC | COM | 294429105 | 11572 | 467551 | SH | OTHER | 01 | 390386 |
| 77165 | | | | | | | | |
| EQUIFAX INC | COM | 294429105 | 5431 | 219450 | SH | DEFINED | 05 | 69850 |
| 149600 | | | | | | | | |
| EQUIFAX INC | COM | 294429105 | 198 | 7986 | SH | DEFINED | 08 | 7986 |
| EQUIFAX INC | COM | 294429105 | 957 | 38650 | SH | DEFINED | 17 | 38650 |
| EQUIFAX INC | COM | 294429105 | 483 | 19496 | SH | DEFINED | 21 | 19496 |
| EQUIFAX INC | COM | 294429105 | 1579 | 63810 | SH | DEFINED | 22 | 52810 |
| 11000 | | | | | | | | |
| EQUIFAX INC | COM | 294429105 | 1419 | 57342 | SH | OTHER | 22 | 57342 |
| EQUIDYNE CORP | COM | 29442R105 | 35 | 66000 | SH | OTHER | 01 | 66000 |
| EQUINIX INC | COM NEW | 29444U502 | 641 | 18900 | SH | DEFINED | 17 | 18900 |
| EQUINIX INC | COM NEW | 29444U502 | 17761 | 523300 | SH | DEFINED | 21 | 503100 |
| 20200 | | | | | | | | |
| EQUINIX INC | COM NEW | 29444U502 | 1144 | 33710 | SH | DEFINED | 22 | 18600 |
| 15110 | | | | | | | | |
| EQUINIX INC | COM NEW | 29444U502 | 78 | 2300 | SH | OTHER | 22 | 2300 |
| EQUITABLE RES INC | COM | 294549100 | 654 | 12642 | SH | DEFINED | 01 | 10618 |
| 2024 | | | | | | | | |
| EQUITABLE RES INC | COM | 294549100 | 402 | 7769 | SH | OTHER | 01 | 5974 |
| 1795 | | | | | | | | |
| EQUITABLE RES INC | COM | 294549100 | 6882 | 133089 | SH | DEFINED | 05 | 133089 |
| EQUITABLE RES INC | COM | 294549100 | 880 | 17012 | SH | DEFINED | 08 | 17012 |
| EQUITABLE RES INC | COM | 294549100 | 853 | 16500 | SH | DEFINED | 22 | |
| 16500 | | | | | | | | |
| EQUITABLE RES INC | COM | 294549100 | 506 | 9788 | SH | OTHER | 22 | 9688 |
| 100 | | | | | | | | |
| EQUITY INCOME FD | UT 1 EX SR-A | 294700703 | 789 | 9861 | SH | DEFINED | 01 | 9861 |
| EQUITY INCOME FD | UT 1 EX SR-A | 294700703 | 833 | 10417 | SH | OTHER | 01 | 8292 |
| 2125 | | | | | | | | |
| EQUITY INCOME FD | UT 1 EX SR-A | 294700703 | 218 | 2720 | SH | DEFINED | 22 | 2720 |
| EQUITY INCOME FD | UT 1 EX SR-A | 294700703 | 275 | 3437 | SH | OTHER | 22 | 3437 |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 2107 | 77445 | SH | DEFINED | 01 | 61177 |
| 16268 | | | | | | | | |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 474 | 17415 | SH | OTHER | 01 | 757 |
| 16658 | | | | | | | | |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 44932 | 1651923 | SH | DEFINED | 05 | 1449623 |
| 202300 | | | | | | | | |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 1411 | 51886 | SH | DEFINED | 08 | 51886 |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 11 | 400 | SH | DEFINED | 17 | 400 |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 33739 | 1240392 | SH | DEFINED | 21 | 1240392 |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 7239 | 266141 | SH | DEFINED | 22 | 232845 |
| 33296 | | | | | | | | |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 4739 | 174244 | SH | OTHER | 22 | 174244 |
| EQUITY OFFICE PROPERTIES TRU | PFD CV B 5.2 | 294741509 | 1720 | 34300 | SH | DEFINED | 08 | 34300 |
| EQUITY OFFICE PROPERTIES TRU | PFD CV B 5.2 | 294741509 | 287 | 5725 | SH | OTHER | 22 | 5725 |
| EQUITY ONE | COM | 294752100 | 15 | 845 | SH | DEFINED | 01 | 845 |
| EQUITY ONE | COM | 294752100 | 36 | 2000 | SH | OTHER | 01 | |

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| 2000 | | | | | | | |
| EQUITY ONE | COM | 294752100 | 107 | 5900 SH | DEFINED 17 | | 5900 |
| EQUITY ONE | COM | 294752100 | 3321 | 183700 SH | DEFINED 21 | | 183700 |
| EQUITY ONE | COM | 294752100 | 155 | 8565 SH | DEFINED 22 | | 8565 |
| EQUITY ONE | COM | 294752100 | 51 | 2800 SH | OTHER 22 | | 2800 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 6666 | 224204 SH | DEFINED 01 | | 224204 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 912 | 30661 SH | OTHER 01 | | 16784 |
| 13877 | | | | | | | |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 3856 | 129717 SH | DEFINED 05 | | 129717 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 171 | 5766 SH | DEFINED 08 | | 5766 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 43234 | 1454227 SH | DEFINED 21 | | 1454227 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 4623 | 155489 SH | DEFINED 22 | | 139419 |
| 16070 | | | | | | | |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 654 | 22014 SH | OTHER 22 | | 22014 |
| ERESEARCHTECHNOLOGY INC | COM | 29481V108 | 270 | 9625 SH | DEFINED 08 | | 9625 |
| ERICSSON L M TEL CO | ADR B SEK 10 | 294821608 | 90 | 3000 SH | DEFINED 08 | | 3000 |
| ERICSSON L M TEL CO | ADR B SEK 10 | 294821608 | 2990 | 100000 SH | PUT DEFINED 08 | | 100000 |
| ERICSSON L M TEL CO | ADR B SEK 10 | 294821608 | 656 | 21954 SH | DEFINED 17 | | 21954 |
| ERICSSON L M TEL CO | ADR B SEK 10 | 294821608 | 96 | 3200 SH | DEFINED 18 | | |
| 3200 | | | | | | | |
| ERICSSON L M TEL CO | ADR B SEK 10 | 294821608 | 25466 | 851700 SH | DEFINED 21 | | 830300 |
| 21400 | | | | | | | |
| ERICSSON L M TEL CO | ADR B SEK 10 | 294821608 | 2038 | 68169 SH | DEFINED 22 | | 63573 |
| 4596 | | | | | | | |
| ERICSSON L M TEL CO | ADR B SEK 10 | 294821608 | 378 | 12630 SH | OTHER 22 | | 12630 |
| ESCALON MED CORP | COM NEW | 296074305 | 125 | 12916 SH | DEFINED 08 | | 12916 |
| ESCO TECHNOLOGIES INC | COM | 296315104 | 580 | 10873 SH | DEFINED 01 | | 10873 |
| ESCO TECHNOLOGIES INC | COM | 296315104 | 13 | 240 SH | OTHER 01 | | |
| 240 | | | | | | | |
| ESCO TECHNOLOGIES INC | COM | 296315104 | 948 | 17760 SH | DEFINED 22 | | 3460 |
| 14300 | | | | | | | |
| ESCO TECHNOLOGIES INC | COM | 296315104 | 1 | 15 SH | OTHER 22 | | 15 |
| ESPEED INC | CL A | 296643109 | 270 | 15300 SH | DEFINED 08 | | 15300 |
| ESSEX PPTY TR INC | COM | 297178105 | 2177 | 31844 SH | DEFINED 01 | | 31844 |
| ESSEX PPTY TR INC | COM | 297178105 | 62 | 900 SH | OTHER 01 | | 575 |
| 325 | | | | | | | |
| ESSEX PPTY TR INC | COM | 297178105 | 6543 | 95725 SH | DEFINED 05 | | 95725 |
| ESSEX PPTY TR INC | COM | 297178105 | 801 | 11720 SH | DEFINED 08 | | 11720 |
| ESSEX PPTY TR INC | COM | 297178105 | 8325 | 121800 SH | DEFINED 21 | | 121800 |
| ESSEX PPTY TR INC | COM | 297178105 | 529 | 7740 SH | DEFINED 22 | | 6900 |
| 840 | | | | | | | |
| ESTERLINE TECHNOLOGIES CORP | COM | 297425100 | 358 | 12129 SH | DEFINED 01 | | 7629 |
| 4500 | | | | | | | |
| ESTERLINE TECHNOLOGIES CORP | COM | 297425100 | 83 | 2800 SH | OTHER 01 | | |
| 2800 | | | | | | | |
| ESTERLINE TECHNOLOGIES CORP | COM | 297425100 | 2846 | 96375 SH | DEFINED 05 | | 96375 |
| ESTERLINE TECHNOLOGIES CORP | COM | 297425100 | 5850 | 198090 SH | DEFINED 21 | | 198090 |
| ESTERLINE TECHNOLOGIES CORP | COM | 297425100 | 230 | 7780 SH | DEFINED 22 | | 1080 |
| 6700 | | | | | | | |
| ESTERLINE TECHNOLOGIES CORP | COM | 297425100 | 278 | 9400 SH | OTHER 22 | | 9400 |
| ETABLISSEMENTS DELHAIZE FRER | SPONSORED AD | 29759W101 | 131 | 2558 SH | DEFINED 01 | | 1858 |
| 700 | | | | | | | |
| ETABLISSEMENTS DELHAIZE FRER | SPONSORED AD | 29759W101 | 44 | 863 SH | OTHER 01 | | 700 |
| 163 | | | | | | | |
| ETABLISSEMENTS DELHAIZE FRER | SPONSORED AD | 29759W101 | 11 | 219 SH | DEFINED 22 | | 219 |
| ETABLISSEMENTS DELHAIZE FRER | SPONSORED AD | 29759W101 | 100 | 1949 SH | OTHER 22 | | 1949 |
| ETHAN ALLEN INTERIORS INC | COM | 297602104 | 491 | 13675 SH | DEFINED 01 | | 10605 |
| 3070 | | | | | | | |
| ETHAN ALLEN INTERIORS INC | COM | 297602104 | 120 | 3330 SH | OTHER 01 | | |
| 3330 | | | | | | | |
| ETHAN ALLEN INTERIORS INC | COM | 297602104 | 7129 | 198533 SH | DEFINED 05 | | 198533 |
| ETHAN ALLEN INTERIORS INC | COM | 297602104 | 373 | 10400 SH | DEFINED 08 | | 10400 |
| ETHAN ALLEN INTERIORS INC | COM | 297602104 | 183 | 5100 SH | DEFINED 17 | | 5100 |
| ETHAN ALLEN INTERIORS INC | COM | 297602104 | 887 | 24700 SH | DEFINED 21 | | 24700 |
| ETHAN ALLEN INTERIORS INC | COM | 297602104 | 81 | 2250 SH | DEFINED 22 | | 250 |
| 2000 | | | | | | | |
| ETHAN ALLEN INTERIORS INC | COM | 297602104 | 180 | 5000 SH | OTHER 22 | | 5000 |
| EURONET WORLDWIDE INC | COM | 298736109 | 863 | 37300 SH | DEFINED 17 | | 37300 |
| EVERGREEN RES INC | COM NO PAR | 299900308 | 203 | 5025 SH | DEFINED 01 | | 5025 |
| EVERGREEN RES INC | COM NO PAR | 299900308 | 7288 | 180400 SH | DEFINED 05 | | 180400 |
| EVERGREEN RES INC | COM NO PAR | 299900308 | 826 | 20449 SH | DEFINED 08 | | 20449 |
| EVERGREEN RES INC | COM NO PAR | 299900308 | 1842 | 45595 SH | DEFINED 17 | | 45595 |
| EVERGREEN RES INC | COM NO PAR | 299900308 | 1155 | 28600 SH | DEFINED 21 | | 28600 |
| EVERGREEN INCOME ADVANTAGE F | COM SHS | 30023Y105 | 194 | 13000 SH | DEFINED 22 | | 13000 |
| EVERGREEN INCOME ADVANTAGE F | COM SHS | 30023Y105 | 81 | 5400 SH | OTHER 22 | | 5400 |
| EXACT SCIENCES CORP | COM | 30063P105 | 70 | 11431 SH | DEFINED 01 | | 9135 |
| 2296 | | | | | | | |
| EXACT SCIENCES CORP | COM | 30063P105 | 1451 | 235618 SH | DEFINED 05 | | 235618 |
| EXACT SCIENCES CORP | COM | 30063P105 | 497 | 80639 SH | DEFINED 17 | | 80639 |
| EXACT SCIENCES CORP | COM | 30063P105 | 1979 | 321300 SH | DEFINED 21 | | 299500 |
| 21800 | | | | | | | |
| EXACT SCIENCES CORP | COM | 30063P105 | 383 | 62098 SH | DEFINED 22 | | 59997 |
| 2101 | | | | | | | |
| EXACT SCIENCES CORP | COM | 30063P105 | 62 | 10002 SH | OTHER 22 | | 10002 |
| EXAR CORP | COM | 300645108 | 167 | 11385 SH | DEFINED 01 | | 5125 |
| 6260 | | | | | | | |

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|--------------------------------------|------|--------|-----------|--------|-------------|---------|------------|----------|
| EXAR CORP 640 | COM | | 300645108 | 9 | 640 SH | OTHER | 01 | |
| EXAR CORP | COM | | 300645108 | 2645 | 180425 SH | DEFINED | 05 | 180425 |
| EXAR CORP | COM | | 300645108 | 29 | 2000 SH | DEFINED | 17 | 2000 |
| EXAR CORP | COM | | 300645108 | 3277 | 223500 SH | DEFINED | 21 | 223500 |
| EXAR CORP 8190 | COM | | 300645108 | 120 | 8190 SH | DEFINED | 22 | |
| EXAR CORP 22010 | COM | | 300645108 | 485 | 33100 SH | OTHER | 22 | 11090 |
| EXEGENICS INC | COM | | 301610101 | 37 | 50000 SH | DEFINED | 01 | 50000 |
| EXELON CORP 2488 | COM | | 30161N101 | 4388 | 131807 SH | DEFINED | 01 | 129319 |
| EXELON CORP 87092 | COM | | 30161N101 | 3162 | 94992 SH | OTHER | 01 | 7900 |
| EXELON CORP | COM | | 30161N101 | 15275 | 458848 SH | DEFINED | 05 | 458848 |
| EXELON CORP | COM | | 30161N101 | 766 | 23024 SH | DEFINED | 08 | 23024 |
| EXELON CORP | COM | | 30161N101 | 664 | 19950 SH | DEFINED | 17 | 19950 |
| EXELON CORP | COM | | 30161N101 | 45612 | 1370147 SH | DEFINED | 21 | 1370147 |
| EXELON CORP 9645 | COM | | 30161N101 | 4849 | 145646 SH | DEFINED | 22 | 136001 |
| EXELON CORP | COM | | 30161N101 | 988 | 29686 SH | OTHER | 22 | 29686 |
| EXELON CORP | COM | | 30161N101 | 141 | 4224 SH | DEFINED | | 4224 |
| EXELIXIS INC 200 | COM | | 30161Q104 | 2 | 200 SH | OTHER | 01 | |
| EXELIXIS INC | COM | | 30161Q104 | 379 | 37600 SH | DEFINED | 17 | 37600 |
| EXPEDITORS INTL WASH INC 8527 | COM | | 302130109 | 421 | 8527 SH | DEFINED | 01 | |
| EXPEDITORS INTL WASH INC 350 7960 | COM | | 302130109 | 939 | 19000 SH | OTHER | 01 | 10690 |
| EXPEDITORS INTL WASH INC | COM | | 302130109 | 18680 | 378052 SH | DEFINED | 05 | 378052 |
| EXPEDITORS INTL WASH INC | COM | | 302130109 | 747 | 15111 SH | DEFINED | 08 | 15111 |
| EXPEDITORS INTL WASH INC 800 | COM | | 302130109 | 62 | 1250 SH | DEFINED | 22 | 450 |
| EXPEDITORS INTL WASH INC | COM | | 302130109 | 159 | 3225 SH | OTHER | 22 | 3225 |
| EXPRESS SCRIPTS INC 2528 | COM | | 302182100 | 850 | 10728 SH | DEFINED | 01 | 8200 |
| EXPRESS SCRIPTS INC 19775 | COM | | 302182100 | 1864 | 23525 SH | OTHER | 01 | 3750 |
| EXPRESS SCRIPTS INC | COM | | 302182100 | 11769 | 148545 SH | DEFINED | 05 | 148545 |
| EXPRESS SCRIPTS INC | COM | | 302182100 | 1826 | 23045 SH | DEFINED | 08 | 23045 |
| EXPRESS SCRIPTS INC | COM | | 302182100 | 3684 | 46500 SH | CALL | DEFINED 08 | 46500 |
| EXPRESS SCRIPTS INC | COM | | 302182100 | 1379 | 17401 SH | DEFINED | 17 | 17401 |
| EXPRESS SCRIPTS INC 3000 | COM | | 302182100 | 238 | 3000 SH | DEFINED | 18 | |
| EXPRESS SCRIPTS INC | COM | | 302182100 | 8470 | 106900 SH | DEFINED | 21 | 106900 |
| EXPRESS SCRIPTS INC 1850 | COM | | 302182100 | 561 | 7075 SH | DEFINED | 22 | 5225 |
| EXPRESS SCRIPTS INC | COM | | 302182100 | 238 | 3000 SH | OTHER | 22 | 3000 |
| EXTREME NETWORKS INC | COM | | 30226D106 | 179 | 32475 SH | DEFINED | 01 | 32475 |
| EXTREME NETWORKS INC | COM | | 30226D106 | 34 | 6200 SH | OTHER | 01 | 6200 |
| EXTREME NETWORKS INC | COM | | 30226D106 | 5 | 825 SH | DEFINED | 22 | 825 |
| EXTREME NETWORKS INC | NOTE | 3.500% | 30226DAB2 | 3066 | 3190000 PRN | DEFINED | 08 | 3190000 |
| EXTREME NETWORKS INC | NOTE | 3.500% | 30226DAB2 | 152 | 158000 PRN | DEFINED | 17 | 158000 |
| EXULT INC DEL | COM | | 302284104 | | 25 SH | DEFINED | 01 | 25 |
| EXULT INC DEL | COM | | 302284104 | 26 | 4850 SH | DEFINED | 08 | 4850 |
| EXULT INC DEL | COM | | 302284104 | 27 | 5100 SH | PUT | DEFINED 08 | 5100 |
| EXULT INC DEL | COM | | 302284104 | 18668 | 3469954 SH | DEFINED | | 3469954 |
| EYETECH PHARMACEUTICALS INC | COM | | 302297106 | 528 | 12300 SH | DEFINED | 17 | 12300 |
| EXXON MOBIL CORP 1012028 | COM | | 30231G102 | 814310 | 18336180 SH | DEFINED | 01 | 17324152 |
| EXXON MOBIL CORP 8397592 | COM | | 30231G102 | 729202 | 16419772 SH | OTHER | 01 | 8022180 |
| EXXON MOBIL CORP | COM | | 30231G102 | 11658 | 262500 SH | CALL | DEFINED 01 | 262500 |
| EXXON MOBIL CORP | COM | | 30231G102 | 18443 | 415300 SH | PUT | DEFINED 01 | 415300 |
| EXXON MOBIL CORP 780600 | COM | | 30231G102 | 303656 | 6837570 SH | DEFINED | 05 | 6056970 |
| EXXON MOBIL CORP | COM | | 30231G102 | 27366 | 616217 SH | DEFINED | 08 | 616217 |
| EXXON MOBIL CORP | COM | | 30231G102 | 18230 | 410500 SH | CALL | DEFINED 08 | 410500 |
| EXXON MOBIL CORP | COM | | 30231G102 | 8882 | 200000 SH | PUT | DEFINED 08 | 200000 |
| EXXON MOBIL CORP | COM | | 30231G102 | 77 | 1726 SH | DEFINED | 13 | 1726 |
| EXXON MOBIL CORP 642 | COM | | 30231G102 | 69 | 1563 SH | OTHER | 13 | 921 |
| EXXON MOBIL CORP | COM | | 30231G102 | 1306 | 29400 SH | DEFINED | 17 | 29400 |
| EXXON MOBIL CORP | COM | | 30231G102 | 15988 | 360000 SH | CALL | DEFINED 17 | 360000 |
| EXXON MOBIL CORP | COM | | 30231G102 | 11547 | 260000 SH | PUT | DEFINED 17 | 260000 |
| EXXON MOBIL CORP 63817 | COM | | 30231G102 | 2834 | 63817 SH | DEFINED | 18 | |
| EXXON MOBIL CORP | COM | | 30231G102 | 6846 | 154154 SH | DEFINED | 20 | 154154 |
| EXXON MOBIL CORP 328423 | COM | | 30231G102 | 252887 | 5694371 SH | DEFINED | 21 | 5365948 |
| EXXON MOBIL CORP 1302294 | COM | | 30231G102 | 978550 | 22034462 SH | DEFINED | 22 | 20732168 |
| EXXON MOBIL CORP 1178 | COM | | 30231G102 | 487641 | 10980426 SH | OTHER | 22 | 10979248 |
| EXXON MOBIL CORP | COM | | 30231G102 | 44410 | 1000000 SH | PUT | OTHER 22 | 1000000 |
| EXXON MOBIL CORP | COM | | 30231G102 | 181 | 4067 SH | DEFINED | | 4067 |

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|-------------------------------|---------|------------|-------|-------------|------------|---------|
| FEI CO 3990 | COM | 302411L109 | 207 | 8655 SH | DEFINED 01 | 4665 |
| FEI CO 1310 | COM | 302411L109 | 31 | 1310 SH | OTHER 01 | |
| FEI CO | COM | 302411L109 | 3412 | 142700 SH | DEFINED 05 | 142700 |
| FEI CO | COM | 302411L109 | 48 | 2000 SH | DEFINED 08 | 2000 |
| FEI CO 12000 | COM | 302411L109 | 12675 | 530100 SH | DEFINED 21 | 518100 |
| FEI CO 1200 | COM | 302411L109 | 862 | 36050 SH | DEFINED 22 | 34850 |
| FEI CO | COM | 302411L109 | 88 | 3700 SH | OTHER 22 | 3700 |
| FEI CO | NOTE | 302411LAD1 | 7543 | 7150000 PRN | DEFINED 08 | 7150000 |
| FLIR SYS INC 8111 | COM | 302445101 | 844 | 15370 SH | DEFINED 01 | 7259 |
| FLIR SYS INC 225 | COM | 302445101 | 12 | 225 SH | OTHER 01 | |
| FLIR SYS INC | COM | 302445101 | 13231 | 241001 SH | DEFINED 05 | 241001 |
| FLIR SYS INC | COM | 302445101 | 20795 | 378783 SH | DEFINED 08 | 378783 |
| FLIR SYS INC | COM | 302445101 | 1224 | 22300 SH | DEFINED 21 | 22300 |
| FLIR SYS INC | COM | 302445101 | 11 | 200 SH | OTHER 22 | 200 |
| F M C CORP | COM NEW | 302491303 | 374 | 8673 SH | DEFINED 01 | 8673 |
| F M C CORP 1500 | COM NEW | 302491303 | 69 | 1600 SH | OTHER 01 | 100 |
| F M C CORP | COM NEW | 302491303 | 3318 | 76965 SH | DEFINED 05 | 76965 |
| F M C CORP | COM NEW | 302491303 | 364 | 8435 SH | DEFINED 08 | 8435 |
| F M C CORP | COM NEW | 302491303 | 51 | 1186 SH | DEFINED 17 | 1186 |
| F M C CORP | COM NEW | 302491303 | 10 | 234 SH | DEFINED 22 | 234 |
| F M C CORP | COM NEW | 302491303 | 43 | 1000 SH | OTHER 22 | 1000 |
| FMC TECHNOLOGIES INC | COM | 30249U101 | 182 | 6325 SH | DEFINED 01 | 6325 |
| FMC TECHNOLOGIES INC 4654 | COM | 30249U101 | 139 | 4825 SH | OTHER 01 | 171 |
| FMC TECHNOLOGIES INC | COM | 30249U101 | 4107 | 142601 SH | DEFINED 05 | 142601 |
| FMC TECHNOLOGIES INC | COM | 30249U101 | 166 | 5750 SH | DEFINED 08 | 5750 |
| FMC TECHNOLOGIES INC | COM | 30249U101 | 72 | 2500 SH | DEFINED 17 | 2500 |
| FMC TECHNOLOGIES INC 26400 | COM | 30249U101 | 792 | 27517 SH | DEFINED 22 | 1117 |
| FMC TECHNOLOGIES INC | COM | 30249U101 | 49 | 1718 SH | OTHER 22 | 1718 |
| FNB CORP PA | COM | 302520101 | 79 | 3859 SH | DEFINED 01 | 3859 |
| FNB CORP PA 757 | COM | 302520101 | 27 | 1337 SH | OTHER 01 | 580 |
| FNB CORP PA | COM | 302520101 | 1355 | 66401 SH | DEFINED 05 | 66401 |
| FNB CORP PA | COM | 302520101 | 14 | 700 SH | DEFINED 08 | 700 |
| FNB CORP PA | COM | 302520101 | 149 | 7300 SH | DEFINED 17 | 7300 |
| FNB CORP PA | COM | 302520101 | 42 | 2037 SH | DEFINED 22 | 2037 |
| FPL GROUP INC 10897 | COM | 302571104 | 17671 | 276327 SH | DEFINED 01 | 265430 |
| FPL GROUP INC 99911 | COM | 302571104 | 13364 | 208968 SH | OTHER 01 | 109057 |
| FPL GROUP INC | COM | 302571104 | 5507 | 86108 SH | DEFINED 05 | 86108 |
| FPL GROUP INC | COM | 302571104 | 2934 | 45874 SH | DEFINED 08 | 45874 |
| FPL GROUP INC | COM | 302571104 | 51 | 800 SH | DEFINED 17 | 800 |
| FPL GROUP INC 750 | COM | 302571104 | 48 | 750 SH | DEFINED 18 | |
| FPL GROUP INC | COM | 302571104 | 13728 | 214675 SH | DEFINED 21 | 214675 |
| FPL GROUP INC 31838 | COM | 302571104 | 9968 | 155864 SH | DEFINED 22 | 124026 |
| FPL GROUP INC | COM | 302571104 | 8711 | 136216 SH | OTHER 22 | 136216 |
| FSI INTL INC | COM | 302633102 | 119 | 15300 SH | DEFINED 17 | 15300 |
| FSI INTL INC | COM | 302633102 | 10 | 1290 SH | DEFINED 22 | 1290 |
| FSI INTL INC | COM | 302633102 | 4 | 500 SH | OTHER 22 | 500 |
| FX ENERGY INC | COM | 302695101 | 119 | 13400 SH | DEFINED 17 | 13400 |
| FTI CONSULTING INC | COM | 302941109 | 6 | 378 SH | DEFINED 01 | 378 |
| FTI CONSULTING INC | COM | 302941109 | 188 | 11374 SH | DEFINED 08 | 11374 |
| FTI CONSULTING INC | COM | 302941109 | 1193 | 72279 SH | DEFINED 17 | 72279 |
| FTI CONSULTING INC 4500 | COM | 302941109 | 12728 | 771400 SH | DEFINED 21 | 766900 |
| FTI CONSULTING INC 10200 | COM | 302941109 | 2274 | 137800 SH | DEFINED 22 | 127600 |
| FTI CONSULTING INC | COM | 302941109 | 71 | 4300 SH | OTHER 22 | 4300 |
| FACTSET RESH SYS INC 19000 | COM | 303075105 | 1223 | 25875 SH | DEFINED 01 | 6875 |
| FACTSET RESH SYS INC 150 | COM | 303075105 | 7 | 150 SH | OTHER 01 | |
| FACTSET RESH SYS INC | COM | 303075105 | 7002 | 148125 SH | DEFINED 05 | 148125 |
| FACTSET RESH SYS INC | COM | 303075105 | 19 | 400 SH | DEFINED 08 | 400 |
| FACTSET RESH SYS INC | COM | 303075105 | 181 | 3825 SH | DEFINED 17 | 3825 |
| FACTSET RESH SYS INC | COM | 303075105 | 969 | 20500 SH | DEFINED 21 | 20500 |
| FAIR ISAAC CORP 3790 | COM | 303250104 | 836 | 25057 SH | DEFINED 01 | 21267 |
| FAIR ISAAC CORP 4725 | COM | 303250104 | 377 | 11300 SH | OTHER 01 | 6575 |
| FAIR ISAAC CORP | COM | 303250104 | 4998 | 149742 SH | DEFINED 05 | 149742 |
| FAIR ISAAC CORP | COM | 303250104 | 882 | 26419 SH | DEFINED 08 | 26419 |
| FAIR ISAAC CORP | COM | 303250104 | 2499 | 74875 SH | DEFINED 17 | 74875 |
| FAIR ISAAC CORP | COM | 303250104 | 692 | 20737 SH | DEFINED 20 | 20737 |
| FAIR ISAAC CORP | COM | 303250104 | 27760 | 831629 SH | DEFINED 21 | 812655 |

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|---------------------------------------|---------|-----------|--------|-------------|------|------------|--|----------|
| 18974 | | | | | | | | |
| FAIR ISAAC CORP 43670 | COM | 303250104 | 1514 | 45362 SH | | DEFINED 22 | | 1692 |
| FAIR ISAAC CORP | COM | 303250104 | 670 | 20078 SH | | OTHER 22 | | 20078 |
| FAIRCHILD SEMICONDUCTOR INTL 8400 | COM | 303726103 | 450 | 27472 SH | | DEFINED 01 | | 19072 |
| FAIRCHILD SEMICONDUCTOR INTL | COM | 303726103 | 16 | 1000 SH | | OTHER 01 | | 1000 |
| FAIRCHILD SEMICONDUCTOR INTL | COM | 303726103 | 20325 | 1241582 SH | | DEFINED 05 | | 1241582 |
| FAIRCHILD SEMICONDUCTOR INTL | COM | 303726103 | 378 | 23120 SH | | DEFINED 08 | | 23120 |
| FAIRCHILD SEMICONDUCTOR INTL | COM | 303726103 | 47 | 2900 SH | | DEFINED 17 | | 2900 |
| FAIRCHILD SEMICONDUCTOR INTL | COM | 303726103 | 445 | 27210 SH | | DEFINED 20 | | 27210 |
| FAIRCHILD SEMICONDUCTOR INTL 3200 | COM | 303726103 | 12469 | 761690 SH | | DEFINED 21 | | 758490 |
| FAIRCHILD SEMICONDUCTOR INTL 17720 | COM | 303726103 | 1827 | 111600 SH | | DEFINED 22 | | 93880 |
| FAIRCHILD SEMICONDUCTOR INTL | COM | 303726103 | 18 | 1100 SH | | OTHER 22 | | 1100 |
| FAIRMONT HOTELS RESORTS INC 524 | COM | 305204109 | 47 | 1736 SH | | OTHER 01 | | 1212 |
| FAIRMONT HOTELS RESORTS INC | COM | 305204109 | 3504 | 130000 SH | | DEFINED 21 | | 130000 |
| FAIRMONT HOTELS RESORTS INC 250 | COM | 305204109 | 25 | 925 SH | | DEFINED 22 | | 675 |
| FAIRMONT HOTELS RESORTS INC | COM | 305204109 | 19 | 695 SH | | OTHER 22 | | 695 |
| FALCON PRODS INC | COM | 306075102 | 456 | 171467 SH | | OTHER 01 | | 171467 |
| FAMILY DLR STORES INC 396610 | COM | 307000109 | 449104 | 14763444 SH | | DEFINED 01 | | 14366834 |
| FAMILY DLR STORES INC 5165 | COM | 307000109 | 172 | 5665 SH | | OTHER 01 | | 500 |
| FAMILY DLR STORES INC | COM | 307000109 | 2425 | 79722 SH | | DEFINED 05 | | 79722 |
| FAMILY DLR STORES INC | COM | 307000109 | 285 | 9353 SH | | DEFINED 08 | | 9353 |
| FAMILY DLR STORES INC | COM | 307000109 | 15 | 500 SH | PUT | DEFINED 08 | | 500 |
| FAMILY DLR STORES INC | COM | 307000109 | 149 | 4900 SH | | DEFINED 17 | | 4900 |
| FAMILY DLR STORES INC | COM | 307000109 | 1217 | 40007 SH | | DEFINED 21 | | 40007 |
| FAMILY DLR STORES INC 41448 | COM | 307000109 | 20227 | 664931 SH | | DEFINED 22 | | 623483 |
| FAMILY DLR STORES INC 125 | COM | 307000109 | 5932 | 195009 SH | | OTHER 22 | | 194884 |
| FAMOUS DAVES AMER INC | COM | 307068106 | 3845 | 500000 SH | | DEFINED 21 | | 500000 |
| FARGO ELECTRONICS INC | COM | 30744P102 | 3 | 250 SH | | DEFINED 22 | | 250 |
| FARGO ELECTRONICS INC | COM | 30744P102 | 111 | 10000 SH | | OTHER 22 | | 10000 |
| FASTENAL CO 1300 | COM | 311900104 | 635 | 11175 SH | | DEFINED 01 | | 9875 |
| FASTENAL CO | COM | 311900104 | 34 | 600 SH | | OTHER 01 | | 600 |
| FASTENAL CO | COM | 311900104 | 9158 | 161144 SH | | DEFINED 05 | | 161144 |
| FASTENAL CO | COM | 311900104 | 6 | 100 SH | | DEFINED 08 | | 100 |
| FASTENAL CO | COM | 311900104 | 2273 | 40000 SH | | DEFINED 21 | | 40000 |
| FASTENAL CO | COM | 311900104 | 305 | 5362 SH | | DEFINED 22 | | 5362 |
| FASTENAL CO | COM | 311900104 | 267 | 4690 SH | | OTHER 22 | | 4690 |
| FAUQUIER BANKSHARES INC VA | COM | 312059108 | 1020 | 48000 SH | | DEFINED 01 | | 48000 |
| FEDDERS CORP 5200 | COM NEW | 313135501 | 33 | 7575 SH | | DEFINED 01 | | 2375 |
| FEDDERS CORP | COM NEW | 313135501 | 574 | 131900 SH | | DEFINED 05 | | 131900 |
| FEDDERS CORP | COM NEW | 313135501 | 88 | 20200 SH | | DEFINED 21 | | 20200 |
| FEDDERS CORP 842 | COM NEW | 313135501 | 7 | 1684 SH | | DEFINED 22 | | 842 |
| FEDERAL AGRIC MTG CORP | CL C | 313148306 | 402 | 16800 SH | | DEFINED 08 | | 16800 |
| FEDERAL AGRIC MTG CORP | CL C | 313148306 | 670 | 27992 SH | | DEFINED 17 | | 27992 |
| FEDERAL HOME LN MTG CORP 27260 | COM | 313400301 | 41259 | 651795 SH | | DEFINED 01 | | 624535 |
| FEDERAL HOME LN MTG CORP 179714 | COM | 313400301 | 17404 | 274941 SH | | OTHER 01 | | 95227 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 6963 | 110000 SH | CALL | DEFINED 01 | | 110000 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 6963 | 110000 SH | PUT | DEFINED 01 | | 110000 |
| FEDERAL HOME LN MTG CORP 164500 | COM | 313400301 | 54702 | 864174 SH | | DEFINED 05 | | 699674 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 43744 | 691066 SH | | DEFINED 08 | | 691066 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 30954 | 489000 SH | CALL | DEFINED 08 | | 489000 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 16559 | 261600 SH | PUT | DEFINED 08 | | 261600 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 4755 | 75116 SH | | DEFINED 17 | | 75116 |
| FEDERAL HOME LN MTG CORP 6500000 | COM | 313400301 | 411450 | 6500000 SH | | OTHER 17 | | |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 443 | 7000 SH | CALL | DEFINED 17 | | 7000 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 4165 | 65800 SH | PUT | DEFINED 17 | | 65800 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 59718 | 943418 SH | | DEFINED 21 | | 943418 |
| FEDERAL HOME LN MTG CORP 15820 | COM | 313400301 | 34081 | 538407 SH | | DEFINED 22 | | 522587 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 1200 | 18962 SH | | OTHER 22 | | 18962 |
| FEDERAL NATL MTG ASSN 50255 | COM | 313586109 | 189106 | 2650023 SH | | DEFINED 01 | | 2599768 |
| FEDERAL NATL MTG ASSN 487419 | COM | 313586109 | 73291 | 1027060 SH | | OTHER 01 | | 539641 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 9634 | 135000 SH | CALL | DEFINED 01 | | 135000 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 3925 | 55000 SH | PUT | DEFINED 01 | | 55000 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 38649 | 541604 SH | | DEFINED 05 | | 541604 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 7137 | 100010 SH | | DEFINED 08 | | 100010 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 11361 | 159200 SH | CALL | DEFINED 08 | | 159200 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 2462 | 34500 SH | PUT | DEFINED 08 | | 34500 |

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|--|--------------|-----------|--------|---------|----|---------|---------|---------|--------|
| FEDERAL NATL MTG ASSN 3 | COM | 313586109 | 16 | 220 | SH | DEFINED | 13 | 217 | |
| FEDERAL NATL MTG ASSN 387 | COM | 313586109 | 28 | 387 | SH | OTHER | 13 | | |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 3183 | 44600 | SH | DEFINED | 17 | 44600 | |
| FEDERAL NATL MTG ASSN 4200 | COM | 313586109 | 300 | 4200 | SH | DEFINED | 18 | | |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 1630 | 22845 | SH | DEFINED | 20 | 22845 | |
| FEDERAL NATL MTG ASSN 44935 | COM | 313586109 | 40700 | 570353 | SH | DEFINED | 21 | 525418 | |
| FEDERAL NATL MTG ASSN 122902 | COM | 313586109 | 158381 | 2219459 | SH | DEFINED | 22 | 2096557 | |
| FEDERAL NATL MTG ASSN 3925 | COM | 313586109 | 72961 | 1022431 | SH | OTHER | 22 | 1018506 | |
| FEDERAL REALTY INVT TR 3936 | SH BEN INT N | 313747206 | 3894 | 93633 | SH | DEFINED | 01 | 89697 | |
| FEDERAL REALTY INVT TR 1251 8328 | SH BEN INT N | 313747206 | 562 | 13515 | SH | OTHER | 01 | 3936 | |
| FEDERAL REALTY INVT TR | SH BEN INT N | 313747206 | 604 | 14519 | SH | DEFINED | 08 | 14519 | |
| FEDERAL REALTY INVT TR | SH BEN INT N | 313747206 | 1067 | 25657 | SH | DEFINED | 17 | 25657 | |
| FEDERAL REALTY INVT TR | SH BEN INT N | 313747206 | 55 | 1316 | SH | DEFINED | 22 | 1316 | |
| FEDERAL REALTY INVT TR | SH BEN INT N | 313747206 | 71 | 1700 | SH | OTHER | 22 | 1700 | |
| FEDERAL SIGNAL CORP 38380 | COM | 313855108 | 758 | 40717 | SH | DEFINED | 01 | 2337 | |
| FEDERAL SIGNAL CORP 3297 | COM | 313855108 | 212 | 11413 | SH | OTHER | 01 | 8116 | |
| FEDERAL SIGNAL CORP | COM | 313855108 | 1896 | 101858 | SH | DEFINED | 05 | 101858 | |
| FEDERAL SIGNAL CORP | COM | 313855108 | 32 | 1700 | SH | DEFINED | 08 | 1700 | |
| FEDERAL SIGNAL CORP | COM | 313855108 | 6013 | 323100 | SH | DEFINED | 21 | 323100 | |
| FEDERAL SIGNAL CORP 6600 | COM | 313855108 | 5137 | 276046 | SH | DEFINED | 22 | 269446 | |
| FEDERAL SIGNAL CORP | COM | 313855108 | 323 | 17355 | SH | OTHER | 22 | 17355 | |
| FEDERATED DEPT STORES INC DE 29050 1050 | COM | 31410H101 | 4402 | 89652 | SH | DEFINED | 01 | 59552 | |
| FEDERATED DEPT STORES INC DE 4590 | COM | 31410H101 | 225 | 4590 | SH | OTHER | 01 | | |
| FEDERATED DEPT STORES INC DE 91600 | COM | 31410H101 | 12007 | 244538 | SH | DEFINED | 05 | 152938 | |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 922 | 18781 | SH | DEFINED | 08 | 18781 | |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 27496 | 560000 | SH | CALL | DEFINED | 08 | 560000 |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 318 | 6485 | SH | DEFINED | 17 | 6485 | |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 38731 | 788824 | SH | DEFINED | 21 | 788824 | |
| FEDERATED DEPT STORES INC DE 3405 | COM | 31410H101 | 4516 | 91983 | SH | DEFINED | 22 | 88578 | |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 352 | 7160 | SH | OTHER | 22 | 7160 | |
| FEDERATED INVS INC PA | CL B | 314211103 | 22381 | 737660 | SH | DEFINED | 01 | 737660 | |
| FEDERATED INVS INC PA | CL B | 314211103 | 9 | 285 | SH | OTHER | 01 | 285 | |
| FEDERATED INVS INC PA | CL B | 314211103 | 1552 | 51169 | SH | DEFINED | 05 | 51169 | |
| FEDERATED INVS INC PA | CL B | 314211103 | 103 | 3387 | SH | DEFINED | 08 | 3387 | |
| FEDERATED INVS INC PA | CL B | 314211103 | 1144 | 37700 | SH | DEFINED | 17 | 37700 | |
| FEDERATED INVS INC PA | CL B | 314211103 | 2121 | 69903 | SH | DEFINED | 21 | 69903 | |
| FEDERATED INVS INC PA 13475 | CL B | 314211103 | 8071 | 266029 | SH | DEFINED | 22 | 252554 | |
| FEDERATED INVS INC PA | CL B | 314211103 | 135 | 4450 | SH | OTHER | 22 | 4450 | |
| FEDEX CORP 675 | COM | 31428X106 | 14832 | 181562 | SH | DEFINED | 01 | 180887 | |
| FEDEX CORP 45579 | COM | 31428X106 | 5829 | 71357 | SH | OTHER | 01 | 25778 | |
| FEDEX CORP | COM | 31428X106 | 11229 | 137458 | SH | DEFINED | 05 | 137458 | |
| FEDEX CORP | COM | 31428X106 | 977 | 11956 | SH | DEFINED | 08 | 11956 | |
| FEDEX CORP | COM | 31428X106 | 20480 | 250700 | SH | CALL | DEFINED | 08 | 250700 |
| FEDEX CORP | COM | 31428X106 | 750 | 9185 | SH | DEFINED | 17 | 9185 | |
| FEDEX CORP | COM | 31428X106 | 11035 | 135079 | SH | DEFINED | 21 | 135079 | |
| FEDEX CORP 62129 | COM | 31428X106 | 86629 | 1060465 | SH | DEFINED | 22 | 998336 | |
| FEDEX CORP 175 | COM | 31428X106 | 22851 | 279725 | SH | OTHER | 22 | 279550 | |
| FELCOR LODGING TR INC | COM | 31430F101 | 6 | 464 | SH | DEFINED | 01 | 464 | |
| FELCOR LODGING TR INC | COM | 31430F101 | 151 | 12496 | SH | DEFINED | 17 | 12496 | |
| FELCOR LODGING TR INC 500 | COM | 31430F101 | 6 | 500 | SH | OTHER | 22 | | |
| FERRELLGAS PARTNERS L.P. | UNIT LTD PAR | 315293100 | 411 | 19140 | SH | DEFINED | 01 | 19140 | |
| FERRELLGAS PARTNERS L.P. 600 | UNIT LTD PAR | 315293100 | 77 | 3600 | SH | OTHER | 01 | 3000 | |
| FERRELLGAS PARTNERS L.P. | UNIT LTD PAR | 315293100 | 56 | 2600 | SH | DEFINED | 08 | 2600 | |
| FERRELLGAS PARTNERS L.P. | UNIT LTD PAR | 315293100 | 10 | 464 | SH | DEFINED | 22 | 464 | |
| FERRO CORP | COM | 315405100 | 81 | 3027 | SH | DEFINED | 01 | 3027 | |
| FERRO CORP | COM | 315405100 | 72 | 2713 | SH | OTHER | 01 | 2713 | |
| FERRO CORP | COM | 315405100 | 2367 | 88706 | SH | DEFINED | 05 | 88706 | |
| FERRO CORP | COM | 315405100 | 40 | 1500 | SH | DEFINED | 21 | 1500 | |
| FERRO CORP 473 | COM | 315405100 | 13 | 473 | SH | DEFINED | 22 | | |
| FERRO CORP 5400 | COM | 315405100 | 392 | 14700 | SH | OTHER | 22 | 9300 | |
| F5 NETWORKS INC | COM | 315616102 | 3 | 100 | SH | DEFINED | 08 | 100 | |
| F5 NETWORKS INC | COM | 315616102 | 687 | 25940 | SH | DEFINED | 20 | 25940 | |

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|---------------------------------|------|-----------|-------|---------|----|-----------------|---------|
| F5 NETWORKS INC 45200 | COM | 315616102 | 31544 | 1191230 | SH | DEFINED 21 | 1146030 |
| F5 NETWORKS INC 42660 | COM | 315616102 | 1891 | 71430 | SH | DEFINED 22 | 28770 |
| F5 NETWORKS INC | COM | 315616102 | 107 | 4030 | SH | OTHER 22 | 4030 |
| FIDELITY NATL FINL INC 12684 | COM | 316326107 | 1359 | 36406 | SH | DEFINED 01 | 23722 |
| FIDELITY NATL FINL INC 18745 | COM | 316326107 | 1141 | 30560 | SH | OTHER 01 | 11815 |
| FIDELITY NATL FINL INC | COM | 316326107 | 13660 | 365828 | SH | DEFINED 05 | 365828 |
| FIDELITY NATL FINL INC | COM | 316326107 | 1156 | 30955 | SH | DEFINED 08 | 30955 |
| FIDELITY NATL FINL INC | COM | 316326107 | 2464 | 66000 | SH | CALL DEFINED 08 | 66000 |
| FIDELITY NATL FINL INC | COM | 316326107 | 3855 | 103250 | SH | DEFINED 17 | 103250 |
| FIDELITY NATL FINL INC 110 | COM | 316326107 | 4 | 110 | SH | DEFINED 18 | |
| FIDELITY NATL FINL INC 6050 | COM | 316326107 | 1220 | 32668 | SH | DEFINED 22 | 26618 |
| FIDELITY NATL FINL INC | COM | 316326107 | 1284 | 34377 | SH | OTHER 22 | 34377 |
| FIFTH THIRD BANCORP 108494 | COM | 316773100 | 13388 | 248934 | SH | DEFINED 01 | 140440 |
| FIFTH THIRD BANCORP 58736 | COM | 316773100 | 11950 | 222202 | SH | OTHER 01 | 163466 |
| FIFTH THIRD BANCORP | COM | 316773100 | 14912 | 277286 | SH | DEFINED 05 | 277286 |
| FIFTH THIRD BANCORP | COM | 316773100 | 1443 | 26831 | SH | DEFINED 08 | 26831 |
| FIFTH THIRD BANCORP 4000 | COM | 316773100 | 215 | 4000 | SH | DEFINED 18 | |
| FIFTH THIRD BANCORP 5062 | COM | 316773100 | 19770 | 367606 | SH | DEFINED 21 | 362544 |
| FIFTH THIRD BANCORP 2304 | COM | 316773100 | 5189 | 96485 | SH | DEFINED 22 | 94181 |
| FIFTH THIRD BANCORP | COM | 316773100 | 6175 | 114812 | SH | OTHER 22 | 114812 |
| FILENET CORP 10800 | COM | 316869106 | 528 | 16725 | SH | DEFINED 01 | 5925 |
| FILENET CORP 1200 | COM | 316869106 | 38 | 1200 | SH | OTHER 01 | |
| FILENET CORP | COM | 316869106 | 5499 | 174200 | SH | DEFINED 05 | 174200 |
| FILENET CORP | COM | 316869106 | 51 | 1600 | SH | DEFINED 08 | 1600 |
| FILENET CORP | COM | 316869106 | 38 | 1200 | SH | DEFINED 17 | 1200 |
| FILENET CORP | COM | 316869106 | 815 | 25800 | SH | DEFINED 21 | 25800 |
| FINANCIAL FED CORP 4400 | COM | 317492106 | 283 | 8025 | SH | DEFINED 01 | 3625 |
| FINANCIAL FED CORP | COM | 317492106 | 2676 | 75900 | SH | DEFINED 05 | 75900 |
| FINANCIAL FED CORP | COM | 317492106 | 14 | 400 | SH | DEFINED 08 | 400 |
| FINANCIAL FED CORP | COM | 317492106 | 402 | 11400 | SH | DEFINED 21 | 11400 |
| FINDWHAT COM | COM | 317794105 | 1 | 25 | SH | DEFINED 01 | 25 |
| FINDWHAT COM | COM | 317794105 | 46 | 2000 | SH | DEFINED 08 | 2000 |
| FINDWHAT COM 30700 | COM | 317794105 | 20241 | 874730 | SH | DEFINED 21 | 844030 |
| FINDWHAT COM 29850 | COM | 317794105 | 691 | 29850 | SH | DEFINED 22 | |
| FINISAR | COM | 31787A101 | 19 | 9350 | SH | DEFINED 01 | 9350 |
| FINISAR 59700 | COM | 31787A101 | 2077 | 1048900 | SH | DEFINED 21 | 989200 |
| FINISAR 7300 | COM | 31787A101 | 309 | 156100 | SH | DEFINED 22 | 148800 |
| FINISAR | COM | 31787A101 | 74 | 37400 | SH | OTHER 22 | 37400 |
| FINISH LINE INC | CL A | 317923100 | 39 | 1300 | SH | DEFINED 01 | 1300 |
| FINISH LINE INC | CL A | 317923100 | 39 | 1300 | SH | DEFINED 05 | 1300 |
| FINISH LINE INC | CL A | 317923100 | 368 | 12211 | SH | DEFINED 08 | 12211 |
| FINISH LINE INC | CL A | 317923100 | 344 | 11408 | SH | DEFINED 17 | 11408 |
| FINISH LINE INC 1500 | CL A | 317923100 | 45 | 1500 | SH | DEFINED 22 | |
| FIRST AMERN CORP CALIF | COM | 318522307 | 282 | 10875 | SH | DEFINED 01 | 10875 |
| FIRST AMERN CORP CALIF 225 | COM | 318522307 | 6 | 225 | SH | OTHER 01 | |
| FIRST AMERN CORP CALIF | COM | 318522307 | 4903 | 189360 | SH | DEFINED 05 | 189360 |
| FIRST AMERN CORP CALIF | COM | 318522307 | 44 | 1700 | SH | DEFINED 08 | 1700 |
| FIRST AMERN CORP CALIF | COM | 318522307 | 274 | 10600 | SH | DEFINED 17 | 10600 |
| FIRST AMERN CORP CALIF | COM | 318522307 | 3739 | 144400 | SH | DEFINED 21 | 144400 |
| FIRST AMERN CORP CALIF 7120 | COM | 318522307 | 1722 | 66520 | SH | DEFINED 22 | 59400 |
| FIRST AMERN CORP CALIF | COM | 318522307 | 8 | 300 | SH | OTHER 22 | 300 |
| FIRST BANCORP P R 7700 | COM | 318672102 | 512 | 12575 | SH | DEFINED 01 | 4875 |
| FIRST BANCORP P R 1050 | COM | 318672102 | 43 | 1050 | SH | OTHER 01 | |
| FIRST BANCORP P R | COM | 318672102 | 7235 | 177550 | SH | DEFINED 05 | 177550 |
| FIRST BANCORP P R | COM | 318672102 | 53 | 1300 | SH | DEFINED 08 | 1300 |
| FIRST BANCORP P R | COM | 318672102 | 220 | 5400 | SH | DEFINED 17 | 5400 |
| FIRST BANCORP P R | COM | 318672102 | 1084 | 26600 | SH | DEFINED 21 | 26600 |
| FIRST BANCORP P R | COM | 318672102 | 122 | 3000 | SH | OTHER 22 | 3000 |
| FIRST CHARTER CORP 1350 | COM | 319439105 | 287 | 13193 | SH | DEFINED 01 | 11843 |
| FIRST CHARTER CORP 500 | COM | 319439105 | 48 | 2210 | SH | OTHER 01 | 1710 |
| FIRST CHARTER CORP | COM | 319439105 | 240 | 11000 | SH | OTHER 22 | 11000 |

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|--------------------------------------|------|-----------|--------|---------|----|---------|---------|---------|--------|
| FIRST CTZNS BANCSHARES INC N | CL A | 31946M103 | 110 | 900 | SH | DEFINED | 08 | 900 | |
| FIRST CTZNS BANCSHARES INC N | CL A | 31946M103 | 2904 | 23800 | SH | DEFINED | 21 | 23800 | |
| FIRST CTZNS BANCSHARES INC N | CL A | 31946M103 | 123 | 1010 | SH | DEFINED | 22 | 1010 | |
| FIRST CTZNS BANCSHARES INC N | CL A | 31946M103 | 195 | 1600 | SH | OTHER | 22 | 1600 | |
| FIRST COMWLTH FINL CORP PA | COM | 319829107 | 230 | 17702 | SH | DEFINED | 01 | 17702 | |
| FIRST COMWLTH FINL CORP PA | COM | 319829107 | 52 | 4000 | SH | DEFINED | 08 | 4000 | |
| FIRST CONSULTING GROUP INC | COM | 31986R103 | 871 | 157800 | SH | DEFINED | 21 | 157800 | |
| FIRST CONSULTING GROUP INC | COM | 31986R103 | 16 | 2840 | SH | DEFINED | 22 | 2840 | |
| FIRST CONSULTING GROUP INC | COM | 31986R103 | 20 | 3700 | SH | OTHER | 22 | 3700 | |
| FIRST DATA CORP 137573 | COM | 319963104 | 138447 | 3109782 | SH | DEFINED | 01 | 2972209 | |
| FIRST DATA CORP 463931 | COM | 319963104 | 52042 | 1168953 | SH | OTHER | 01 | 705022 | |
| FIRST DATA CORP | COM | 319963104 | 17491 | 392880 | SH | DEFINED | 05 | 392880 | |
| FIRST DATA CORP | COM | 319963104 | 1875 | 42127 | SH | DEFINED | 08 | 42127 | |
| FIRST DATA CORP | COM | 319963104 | 8209 | 184400 | SH | CALL | DEFINED | 08 | 184400 |
| FIRST DATA CORP 29 | COM | 319963104 | 10 | 230 | SH | DEFINED | 13 | 201 | |
| FIRST DATA CORP 521 | COM | 319963104 | 23 | 521 | SH | OTHER | 13 | | |
| FIRST DATA CORP | COM | 319963104 | 7562 | 169858 | SH | DEFINED | 17 | 169858 | |
| FIRST DATA CORP 800 | COM | 319963104 | 36 | 800 | SH | DEFINED | 18 | | |
| FIRST DATA CORP | COM | 319963104 | 18610 | 418025 | SH | DEFINED | 21 | 418025 | |
| FIRST DATA CORP 76878 | COM | 319963104 | 60764 | 1364877 | SH | DEFINED | 22 | 1287999 | |
| FIRST DATA CORP 7800 | COM | 319963104 | 27738 | 623043 | SH | OTHER | 22 | 615243 | |
| FIRST FINL BANCORP OH | COM | 320209109 | 54 | 3025 | SH | DEFINED | 01 | 3025 | |
| FIRST FINL BANCORP OH | COM | 320209109 | 133 | 7500 | SH | OTHER | 01 | 7500 | |
| FIRST FINL BANCORP OH | COM | 320209109 | 29 | 1615 | SH | DEFINED | 22 | 1615 | |
| FIRST FINL BANKSHARES | COM | 32020R109 | 42 | 1000 | SH | DEFINED | 08 | 1000 | |
| FIRST FINL BANKSHARES | COM | 32020R109 | 3257 | 77674 | SH | DEFINED | 21 | 77674 | |
| FIRST FINL BANKSHARES | COM | 32020R109 | 290 | 6927 | SH | DEFINED | 22 | 6927 | |
| FIRST FINL BANKSHARES | COM | 32020R109 | 50 | 1200 | SH | OTHER | 22 | 1200 | |
| FIRST HORIZON NATL CORP | COM | 320517105 | 111 | 2446 | SH | DEFINED | 01 | 2446 | |
| FIRST HORIZON NATL CORP | COM | 320517105 | 2630 | 57831 | SH | DEFINED | 05 | 57831 | |
| FIRST HORIZON NATL CORP | COM | 320517105 | 1879 | 41318 | SH | DEFINED | 08 | 41318 | |
| FIRST HORIZON NATL CORP | COM | 320517105 | 564 | 12400 | SH | DEFINED | 17 | 12400 | |
| FIRST HORIZON NATL CORP | COM | 320517105 | 537 | 11800 | SH | DEFINED | 21 | 11800 | |
| FIRST HORIZON NATL CORP 2800 | COM | 320517105 | 6014 | 132269 | SH | DEFINED | 22 | 129469 | |
| FIRST HORIZON NATL CORP | COM | 320517105 | 1690 | 37173 | SH | OTHER | 22 | 37173 | |
| FIRST HORIZON PHARMACEUTICAL | COM | 32051K106 | 327 | 17300 | SH | DEFINED | 17 | 17300 | |
| FIRST INDUSTRIAL REALTY TRUS | COM | 32054K103 | 82 | 2235 | SH | DEFINED | 01 | 2235 | |
| FIRST INDUSTRIAL REALTY TRUS | COM | 32054K103 | 10 | 264 | SH | OTHER | 01 | 264 | |
| FIRST INDUSTRIAL REALTY TRUS | COM | 32054K103 | 185 | 5009 | SH | DEFINED | 08 | 5009 | |
| FIRST INDUSTRIAL REALTY TRUS 1000 | COM | 32054K103 | 50 | 1350 | SH | DEFINED | 22 | 350 | |
| FIRST INDUSTRIAL REALTY TRUS | COM | 32054K103 | 148 | 4000 | SH | OTHER | 22 | 4000 | |
| FIRST MARBLEHEAD CORP | COM | 320771108 | 157 | 3911 | SH | DEFINED | 08 | 3911 | |
| FIRST MARBLEHEAD CORP | COM | 320771108 | 841 | 20900 | SH | DEFINED | 17 | 20900 | |
| FIRST MARBLEHEAD CORP 1600 | COM | 320771108 | 111 | 2750 | SH | OTHER | 22 | 1150 | |
| FIRST MIDWEST BANCORP DEL | COM | 320867104 | 3371 | 95737 | SH | DEFINED | 01 | 95737 | |
| FIRST MIDWEST BANCORP DEL 16018 | COM | 320867104 | 1684 | 47818 | SH | OTHER | 01 | 31800 | |
| FIRST MIDWEST BANCORP DEL | COM | 320867104 | 7279 | 206725 | SH | DEFINED | 05 | 206725 | |
| FIRST MIDWEST BANCORP DEL | COM | 320867104 | 53 | 1500 | SH | DEFINED | 08 | 1500 | |
| FIRST MIDWEST BANCORP DEL | COM | 320867104 | 246 | 7000 | SH | DEFINED | 17 | 7000 | |
| FIRST MIDWEST BANCORP DEL | COM | 320867104 | 1084 | 30799 | SH | DEFINED | 21 | 30799 | |
| FIRST MIDWEST BANCORP DEL | COM | 320867104 | 1 | 26 | SH | DEFINED | 22 | 26 | |
| FIRST HEALTH GROUP CORP 112 | COM | 320960107 | 96 | 6134 | SH | DEFINED | 01 | 6022 | |
| FIRST HEALTH GROUP CORP 350 | COM | 320960107 | 12 | 750 | SH | OTHER | 01 | 400 | |
| FIRST HEALTH GROUP CORP | COM | 320960107 | 5209 | 333705 | SH | DEFINED | 05 | 333705 | |
| FIRST HEALTH GROUP CORP | COM | 320960107 | 25 | 1572 | SH | DEFINED | 08 | 1572 | |
| FIRST HEALTH GROUP CORP | COM | 320960107 | 460 | 29500 | SH | DEFINED | 17 | 29500 | |
| FIRST HEALTH GROUP CORP | COM | 320960107 | 12884 | 825400 | SH | DEFINED | 21 | 825400 | |
| FIRST HEALTH GROUP CORP 499062 | COM | 320960107 | 9074 | 581292 | SH | DEFINED | 22 | 82230 | |
| FIRST HEALTH GROUP CORP | COM | 320960107 | 87 | 5600 | SH | OTHER | 22 | 5600 | |
| FIRST NATL BANKSHRS FL INC N | COM | 321100109 | 1751 | 92386 | SH | DEFINED | 05 | 92386 | |
| FIRST NATL BANKSHRS FL INC N | COM | 321100109 | 135 | 7100 | SH | DEFINED | 17 | 7100 | |
| FIRST NATL BANKSHRS FL INC N | COM | 321100109 | 39 | 2037 | SH | DEFINED | 22 | 2037 | |
| FIRST NIAGARA FINL GP INC | COM | 33582V108 | 37 | 3100 | SH | DEFINED | 05 | 3100 | |
| FIRST NIAGARA FINL GP INC | COM | 33582V108 | 22 | 1800 | SH | DEFINED | 08 | 1800 | |
| FIRST NIAGARA FINL GP INC 6300 | COM | 33582V108 | 7676 | 639700 | SH | DEFINED | 21 | 633400 | |
| FIRST NIAGARA FINL GP INC 17899 | COM | 33582V108 | 1947 | 162284 | SH | DEFINED | 22 | 144385 | |
| FIRST NIAGARA FINL GP INC | COM | 33582V108 | 91 | 7588 | SH | OTHER | 22 | 7588 | |
| FIRST POTOMAC RLTY TR 2000 | COM | 33610F109 | 13745 | 717000 | SH | DEFINED | 21 | 715000 | |
| FIRST POTOMAC RLTY TR | COM | 33610F109 | 2901 | 151330 | SH | DEFINED | 22 | 140783 | |

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| 10547 | | | | | | | | |
| FIRST POTOMAC RLTY TR | COM | 33610F109 | 48 | 2500 SH | OTHER | 22 | 2500 | |
| FIRST REP BK SAN FRANCISCO | COM | 336158100 | 623 | 14450 SH | DEFINED | 01 | 9850 | |
| 4600 | | | | | | | | |
| FIRST REP BK SAN FRANCISCO | COM | 336158100 | 2 | 50 SH | OTHER | 01 | | |
| 50 | | | | | | | | |
| FIRST REP BK SAN FRANCISCO | COM | 336158100 | 3067 | 71200 SH | DEFINED | 05 | 71200 | |
| FIRST REP BK SAN FRANCISCO | COM | 336158100 | 452 | 10500 SH | DEFINED | 21 | 10500 | |
| FIRST REP BK SAN FRANCISCO | COM | 336158100 | 514 | 11933 SH | OTHER | 22 | 11933 | |
| FIRST SOUTH BANCORP INC VA | COM | 33646W100 | 468 | 20850 SH | DEFINED | 01 | 20850 | |
| FIRST YRS INC | COM | 337610109 | 277 | 14995 SH | DEFINED | 17 | 14995 | |
| FISERV INC | COM | 337738108 | 776 | 19946 SH | DEFINED | 01 | 17572 | |
| 2374 | | | | | | | | |
| FISERV INC | COM | 337738108 | 157 | 4029 SH | OTHER | 01 | 2374 | |
| 1655 | | | | | | | | |
| FISERV INC | COM | 337738108 | 6527 | 167828 SH | DEFINED | 05 | 167828 | |
| FISERV INC | COM | 337738108 | 512 | 13165 SH | DEFINED | 08 | 13165 | |
| FISERV INC | COM | 337738108 | 32 | 816 SH | DEFINED | 17 | 816 | |
| FISERV INC | COM | 337738108 | 23 | 600 SH | DEFINED | 18 | | |
| 600 | | | | | | | | |
| FISERV INC | COM | 337738108 | 757 | 19464 SH | DEFINED | 21 | 19464 | |
| FISERV INC | COM | 337738108 | 218 | 5600 SH | DEFINED | 22 | 5000 | |
| 600 | | | | | | | | |
| FISERV INC | COM | 337738108 | 19 | 500 SH | OTHER | 22 | 500 | |
| FISHER COMMUNICATIONS INC | COM | 337756209 | 40585 | 806376 SH | DEFINED | 01 | 425272 | |
| 381104 | | | | | | | | |
| FISHER COMMUNICATIONS INC | COM | 337756209 | 3116 | 61908 SH | OTHER | 01 | | |
| 61908 | | | | | | | | |
| FIRSTFED FINL CORP | COM | 337907109 | 2053 | 49348 SH | DEFINED | 01 | 40748 | |
| 8600 | | | | | | | | |
| FIRSTFED FINL CORP | COM | 337907109 | 11 | 275 SH | OTHER | 01 | | |
| 275 | | | | | | | | |
| FIRSTFED FINL CORP | COM | 337907109 | 3336 | 80200 SH | DEFINED | 05 | 80200 | |
| FIRSTFED FINL CORP | COM | 337907109 | 29 | 700 SH | DEFINED | 17 | 700 | |
| FIRSTFED FINL CORP | COM | 337907109 | 466 | 11200 SH | DEFINED | 21 | 11200 | |
| FIRSTMERIT CORP | COM | 337915102 | 17124 | 649365 SH | DEFINED | 01 | 649365 | |
| FIRSTMERIT CORP | COM | 337915102 | 54 | 2043 SH | OTHER | 01 | | |
| 2043 | | | | | | | | |
| FIRSTMERIT CORP | COM | 337915102 | 4769 | 180859 SH | DEFINED | 05 | 180859 | |
| FIRSTMERIT CORP | COM | 337915102 | 21 | 800 SH | DEFINED | 08 | 800 | |
| FIRSTMERIT CORP | COM | 337915102 | 103 | 3900 SH | DEFINED | 17 | 3900 | |
| FIRSTMERIT CORP | COM | 337915102 | 285 | 10800 SH | DEFINED | 22 | 9000 | |
| 1800 | | | | | | | | |
| FLAGSTAR BANCORP INC | COM | 337930101 | 1186 | 59675 SH | DEFINED | 01 | 38975 | |
| 20700 | | | | | | | | |
| FLAGSTAR BANCORP INC | COM | 337930101 | 32 | 1600 SH | OTHER | 01 | | |
| 1600 | | | | | | | | |
| FLAGSTAR BANCORP INC | COM | 337930101 | 5506 | 276950 SH | DEFINED | 05 | 276950 | |
| FLAGSTAR BANCORP INC | COM | 337930101 | 103 | 5200 SH | DEFINED | 08 | 5200 | |
| FLAGSTAR BANCORP INC | COM | 337930101 | 801 | 40300 SH | DEFINED | 21 | 40300 | |
| FLAGSTAR BANCORP INC | COM | 337930101 | 40 | 2000 SH | DEFINED | 22 | 2000 | |
| FIRSTENERGY CORP | COM | 337932107 | 1805 | 48237 SH | DEFINED | 01 | 47959 | |
| 278 | | | | | | | | |
| FIRSTENERGY CORP | COM | 337932107 | 644 | 17220 SH | OTHER | 01 | 2229 | |
| 14991 | | | | | | | | |
| FIRSTENERGY CORP | COM | 337932107 | 6119 | 163575 SH | DEFINED | 05 | 163575 | |
| FIRSTENERGY CORP | COM | 337932107 | 445 | 11900 SH | DEFINED | 08 | 11900 | |
| FIRSTENERGY CORP | COM | 337932107 | 2151 | 57500 SH | PUT | DEFINED | 08 | 57500 |
| FIRSTENERGY CORP | COM | 337932107 | 831 | 22210 SH | DEFINED | 17 | 22210 | |
| FIRSTENERGY CORP | COM | 337932107 | 4 | 100 SH | DEFINED | 18 | | |
| 100 | | | | | | | | |
| FIRSTENERGY CORP | COM | 337932107 | 15652 | 418378 SH | DEFINED | 21 | 418378 | |
| FIRSTENERGY CORP | COM | 337932107 | 2787 | 74509 SH | DEFINED | 22 | 68742 | |
| 5767 | | | | | | | | |
| FIRSTENERGY CORP | COM | 337932107 | 1777 | 47488 SH | OTHER | 22 | 47488 | |
| FISHER SCIENTIFIC INTL INC | COM NEW | 338032204 | 31 | 545 SH | DEFINED | 01 | 545 | |
| FISHER SCIENTIFIC INTL INC | COM NEW | 338032204 | 35 | 600 SH | DEFINED | 05 | 600 | |
| FISHER SCIENTIFIC INTL INC | COM NEW | 338032204 | 17107 | 296221 SH | DEFINED | 08 | 296221 | |
| FISHER SCIENTIFIC INTL INC | COM NEW | 338032204 | 12705 | 220000 SH | CALL | DEFINED | 08 | 220000 |
| FISHER SCIENTIFIC INTL INC | COM NEW | 338032204 | 10973 | 190000 SH | PUT | DEFINED | 08 | 190000 |
| FISHER SCIENTIFIC INTL INC | COM NEW | 338032204 | 1742 | 30171 SH | DEFINED | 17 | 30171 | |
| FISHER SCIENTIFIC INTL INC | COM NEW | 338032204 | 788 | 13640 SH | DEFINED | 18 | | |
| 13640 | | | | | | | | |
| FISHER SCIENTIFIC INTL INC | COM NEW | 338032204 | 11120 | 192560 SH | DEFINED | 21 | 192560 | |
| FISHER SCIENTIFIC INTL INC | COM NEW | 338032204 | 1003 | 17360 SH | DEFINED | 22 | 17360 | |
| FISHER SCIENTIFIC INTL INC | COM NEW | 338032204 | 35 | 600 SH | OTHER | 22 | 600 | |
| FLAG FINL CORP | COM | 33832H107 | 242 | 18730 SH | DEFINED | 01 | 18730 | |
| FLEETWOOD ENTERPRISES INC | COM | 339099103 | 58 | 4000 SH | DEFINED | 01 | 4000 | |
| FLEETWOOD ENTERPRISES INC | COM | 339099103 | 1 | 75 SH | OTHER | 01 | | |
| 75 | | | | | | | | |
| FLEETWOOD ENTERPRISES INC | COM | 339099103 | 3238 | 222575 SH | DEFINED | 05 | 222575 | |
| FLEETWOOD ENTERPRISES INC | COM | 339099103 | 2015 | 138500 SH | DEFINED | 17 | 138500 | |
| FLEETWOOD ENTERPRISES INC | COM | 339099103 | 2425 | 166662 SH | DEFINED | 18 | | |
| 166662 | | | | | | | | |
| FLEETWOOD ENTERPRISES INC | COM | 339099103 | 512 | 35200 SH | DEFINED | 21 | 35200 | |
| FLORIDA BANKS INC | COM | 340560101 | 238 | 11000 SH | DEFINED | 01 | 11000 | |

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|--------------------------------|------|-----------|-----------|-------|-------------|-----------------|--|---------|
| FLORIDA BANKS INC | COM | | 340560101 | 43 | 2000 SH | DEFINED 21 | | 2000 |
| FLORIDA EAST COAST INDS 69 | COM | | 340632108 | 19 | 500 SH | DEFINED 01 | | 431 |
| FLORIDA EAST COAST INDS | COM | | 340632108 | 164 | 4255 SH | OTHER 01 | | 4255 |
| FLORIDA EAST COAST INDS | COM | | 340632108 | 74 | 1910 SH | DEFINED 08 | | 1910 |
| FLORIDA EAST COAST INDS | COM | | 340632108 | 73 | 1900 SH | DEFINED 17 | | 1900 |
| FLORIDA EAST COAST INDS | COM | | 340632108 | 100 | 2580 SH | DEFINED 22 | | 2580 |
| FLORIDA ROCK INDS INC 21550 | COM | | 341140101 | 3433 | 81407 SH | DEFINED 01 | | 59857 |
| FLORIDA ROCK INDS INC 600 | COM | | 341140101 | 25 | 600 SH | OTHER 01 | | |
| FLORIDA ROCK INDS INC | COM | | 341140101 | 8691 | 206100 SH | DEFINED 05 | | 206100 |
| FLORIDA ROCK INDS INC | COM | | 341140101 | 101 | 2400 SH | DEFINED 08 | | 2400 |
| FLORIDA ROCK INDS INC | COM | | 341140101 | 127 | 3000 SH | DEFINED 17 | | 3000 |
| FLORIDA ROCK INDS INC | COM | | 341140101 | 1210 | 28700 SH | DEFINED 21 | | 28700 |
| FLORIDA ROCK INDS INC | COM | | 341140101 | 34 | 800 SH | DEFINED 22 | | 800 |
| FLORIDA ROCK INDS INC | COM | | 341140101 | 11 | 250 SH | OTHER 22 | | 250 |
| FLUOR CORP NEW | COM | | 343412102 | 858 | 18000 SH | DEFINED 01 | | 18000 |
| FLUOR CORP NEW 5643 | COM | | 343412102 | 422 | 8849 SH | OTHER 01 | | 3206 |
| FLUOR CORP NEW | COM | | 343412102 | 1884 | 39515 SH | DEFINED 05 | | 39515 |
| FLUOR CORP NEW | COM | | 343412102 | 788 | 16523 SH | DEFINED 08 | | 16523 |
| FLUOR CORP NEW | COM | | 343412102 | 398 | 8354 SH | DEFINED 21 | | 8354 |
| FLUOR CORP NEW 4365 | COM | | 343412102 | 208 | 4365 SH | DEFINED 22 | | |
| FLUOR CORP NEW 16835 | COM | | 343412102 | 1170 | 24547 SH | OTHER 22 | | 7712 |
| FLUOR CORP NEW | NOTE | 1.500% | 343412AA0 | 3445 | 3333000 PRN | DEFINED 08 | | 3333000 |
| FLUOR CORP NEW | NOTE | 1.500% | 343412AA0 | 10 | 10000 PRN | DEFINED 22 | | 10000 |
| FLOWERS FOODS INC 24200 | COM | | 343498101 | 1213 | 46394 SH | DEFINED 01 | | 22194 |
| FLOWERS FOODS INC | COM | | 343498101 | 5405 | 206700 SH | DEFINED 05 | | 206700 |
| FLOWERS FOODS INC | COM | | 343498101 | 146 | 5600 SH | DEFINED 08 | | 5600 |
| FLOWERS FOODS INC | COM | | 343498101 | 204 | 7800 SH | DEFINED 17 | | 7800 |
| FLOWERS FOODS INC | COM | | 343498101 | 764 | 29200 SH | DEFINED 21 | | 29200 |
| FLOWERS FOODS INC 3915 | COM | | 343498101 | 218 | 8343 SH | DEFINED 22 | | 4428 |
| FLOWERS FOODS INC | COM | | 343498101 | 206 | 7872 SH | OTHER 22 | | 7872 |
| FLOWERVE CORP | COM | | 34354P105 | 93 | 3725 SH | DEFINED 01 | | 3725 |
| FLOWERVE CORP 375 | COM | | 34354P105 | 32 | 1275 SH | OTHER 01 | | 900 |
| FLOWERVE CORP | COM | | 34354P105 | 2864 | 114834 SH | DEFINED 05 | | 114834 |
| FLOWERVE CORP | COM | | 34354P105 | 85 | 3400 SH | DEFINED 08 | | 3400 |
| FLOWERVE CORP | COM | | 34354P105 | 5100 | 204500 SH | DEFINED 21 | | 204500 |
| FLOWERVE CORP | COM | | 34354P105 | 2888 | 115800 SH | DEFINED 22 | | 115800 |
| FOOT LOCKER INC | COM | | 344849104 | 5497 | 225836 SH | DEFINED 01 | | 225836 |
| FOOT LOCKER INC 1000 | COM | | 344849104 | 475 | 19500 SH | OTHER 01 | | 18500 |
| FOOT LOCKER INC | COM | | 344849104 | 49 | 2000 SH | DEFINED 05 | | 2000 |
| FOOT LOCKER INC | COM | | 344849104 | 418 | 17184 SH | DEFINED 08 | | 17184 |
| FOOT LOCKER INC | COM | | 344849104 | 1460 | 60000 SH | CALL DEFINED 08 | | 60000 |
| FOOT LOCKER INC | COM | | 344849104 | 309 | 12700 SH | DEFINED 17 | | 12700 |
| FOOT LOCKER INC | COM | | 344849104 | 569 | 23370 SH | DEFINED 22 | | 23370 |
| FORD MTR CO DEL 34745 | COM | PAR \$0.0 | 345370860 | 8490 | 542477 SH | DEFINED 01 | | 507732 |
| FORD MTR CO DEL 192726 | COM | PAR \$0.0 | 345370860 | 6401 | 409010 SH | OTHER 01 | | 216284 |
| FORD MTR CO DEL | COM | PAR \$0.0 | 345370860 | 14179 | 906004 SH | DEFINED 05 | | 906004 |
| FORD MTR CO DEL | COM | PAR \$0.0 | 345370860 | 1780 | 113759 SH | DEFINED 08 | | 113759 |
| FORD MTR CO DEL | COM | PAR \$0.0 | 345370860 | 783 | 50000 SH | PUT DEFINED 08 | | 50000 |
| FORD MTR CO DEL | COM | PAR \$0.0 | 345370860 | 221 | 14096 SH | DEFINED 17 | | 14096 |
| FORD MTR CO DEL 1000 | COM | PAR \$0.0 | 345370860 | 16 | 1000 SH | DEFINED 18 | | |
| FORD MTR CO DEL 1249 | COM | PAR \$0.0 | 345370860 | 10173 | 650044 SH | DEFINED 21 | | 648795 |
| FORD MTR CO DEL 30446 | COM | PAR \$0.0 | 345370860 | 9480 | 605762 SH | DEFINED 22 | | 575316 |
| FORD MTR CO DEL | COM | PAR \$0.0 | 345370860 | 3180 | 203198 SH | OTHER 22 | | 203198 |
| FORD MTR CO CAP TR II 255 | PFD | TR CV6.5 | 345395206 | 382 | 6985 SH | DEFINED 01 | | 6730 |
| FORD MTR CO CAP TR II 500 | PFD | TR CV6.5 | 345395206 | 115 | 2100 SH | OTHER 01 | | 1600 |
| FORD MTR CO CAP TR II | PFD | TR CV6.5 | 345395206 | 10134 | 185054 SH | DEFINED 05 | | 185054 |
| FORD MTR CO CAP TR II | PFD | TR CV6.5 | 345395206 | 55 | 1000 SH | DEFINED 08 | | 1000 |
| FORD MTR CO CAP TR II | PFD | TR CV6.5 | 345395206 | 478 | 8736 SH | DEFINED 17 | | 8736 |
| FORD MTR CO CAP TR II 300 | PFD | TR CV6.5 | 345395206 | 263 | 4800 SH | DEFINED 22 | | 4500 |
| FORD MTR CO CAP TR II | PFD | TR CV6.5 | 345395206 | 16 | 300 SH | OTHER 22 | | 300 |
| FOREST LABS INC 425 | COM | | 345838106 | 3712 | 65557 SH | DEFINED 01 | | 65132 |
| FOREST LABS INC 7803 | COM | | 345838106 | 933 | 16478 SH | OTHER 01 | | 8675 |
| FOREST LABS INC 115100 | COM | | 345838106 | 18141 | 320343 SH | DEFINED 05 | | 205243 |
| FOREST LABS INC | COM | | 345838106 | 8141 | 143764 SH | DEFINED 08 | | 143764 |
| FOREST LABS INC | COM | | 345838106 | 421 | 7436 SH | DEFINED 17 | | 7436 |

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|------------------------|---------------|-----------|-------|------------|------------|---------|
| FOREST LABS INC | COM | 345838106 | 2865 | 50590 SH | DEFINED 20 | 50590 |
| FOREST LABS INC | COM | 345838106 | 18816 | 332254 SH | DEFINED 21 | 230154 |
| 102100 | | | | | | |
| FOREST LABS INC | COM | 345838106 | 9170 | 161930 SH | DEFINED 22 | 145030 |
| 16900 | | | | | | |
| FOREST LABS INC | COM | 345838106 | 3530 | 62332 SH | OTHER 22 | 62332 |
| FOREST OIL CORP | COM PAR \$0.0 | 346091705 | 362 | 13250 SH | DEFINED 01 | 13250 |
| FOREST OIL CORP | COM PAR \$0.0 | 346091705 | 1 | 40 SH | OTHER 01 | 40 |
| FOREST OIL CORP | COM PAR \$0.0 | 346091705 | 3374 | 123505 SH | DEFINED 05 | 123505 |
| FOREST OIL CORP | COM PAR \$0.0 | 346091705 | 89 | 3271 SH | DEFINED 08 | 3271 |
| FOREST OIL CORP | COM PAR \$0.0 | 346091705 | 956 | 34995 SH | DEFINED 17 | 34995 |
| FORMFACTOR INC | COM | 346375108 | 649 | 28896 SH | DEFINED 17 | 28896 |
| FORMFACTOR INC | COM | 346375108 | 393 | 17500 SH | OTHER 22 | |
| 17500 | | | | | | |
| FORTUNE BRANDS INC | COM | 349631101 | 10983 | 145599 SH | DEFINED 01 | 141449 |
| 4150 | | | | | | |
| FORTUNE BRANDS INC | COM | 349631101 | 7289 | 96631 SH | OTHER 01 | 62300 |
| 34331 | | | | | | |
| FORTUNE BRANDS INC | COM | 349631101 | 5097 | 67571 SH | DEFINED 05 | 67571 |
| FORTUNE BRANDS INC | COM | 349631101 | 947 | 12553 SH | DEFINED 08 | 12553 |
| FORTUNE BRANDS INC | COM | 349631101 | 317 | 4200 SH | DEFINED 17 | 4200 |
| FORTUNE BRANDS INC | COM | 349631101 | 1395 | 18493 SH | DEFINED 21 | 18493 |
| FORTUNE BRANDS INC | COM | 349631101 | 4324 | 57331 SH | DEFINED 22 | 43898 |
| 13433 | | | | | | |
| FORTUNE BRANDS INC | COM | 349631101 | 5208 | 69040 SH | OTHER 22 | 69040 |
| FORWARD AIR CORP | COM | 349853101 | 592 | 15825 SH | DEFINED 01 | 3925 |
| 11900 | | | | | | |
| FORWARD AIR CORP | COM | 349853101 | 7 | 175 SH | OTHER 01 | |
| 175 | | | | | | |
| FORWARD AIR CORP | COM | 349853101 | 3797 | 101525 SH | DEFINED 05 | 101525 |
| FORWARD AIR CORP | COM | 349853101 | | 3 SH | DEFINED 08 | 3 |
| FORWARD AIR CORP | COM | 349853101 | 535 | 14300 SH | DEFINED 21 | 14300 |
| FOSSIL INC | COM | 349882100 | 539 | 19787 SH | DEFINED 01 | 7187 |
| 12600 | | | | | | |
| FOSSIL INC | COM | 349882100 | 8 | 300 SH | OTHER 01 | |
| 300 | | | | | | |
| FOSSIL INC | COM | 349882100 | 8259 | 303086 SH | DEFINED 05 | 303086 |
| FOSSIL INC | COM | 349882100 | 38 | 1400 SH | DEFINED 08 | 1400 |
| FOSSIL INC | COM | 349882100 | 1273 | 46699 SH | DEFINED 21 | 46699 |
| FOSSIL INC | COM | 349882100 | 31 | 1125 SH | DEFINED 22 | 1125 |
| FOUNDRY NETWORKS INC | COM | 35063R100 | 59 | 4200 SH | DEFINED 01 | 4200 |
| FOUNDRY NETWORKS INC | COM | 35063R100 | 15 | 1040 SH | OTHER 01 | 1040 |
| FOUNDRY NETWORKS INC | COM | 35063R100 | 25 | 1800 SH | DEFINED 05 | 1800 |
| FOUNDRY NETWORKS INC | COM | 35063R100 | 262 | 18649 SH | DEFINED 08 | 18649 |
| FOUNDRY NETWORKS INC | COM | 35063R100 | 1 | 100 SH | DEFINED 17 | 100 |
| FOUNDRY NETWORKS INC | COM | 35063R100 | 266 | 18900 SH | DEFINED 20 | 18900 |
| FOUNDRY NETWORKS INC | COM | 35063R100 | 8370 | 594900 SH | DEFINED 21 | 576450 |
| 18450 | | | | | | |
| FOUNDRY NETWORKS INC | COM | 35063R100 | 600 | 42635 SH | DEFINED 22 | 20405 |
| 22230 | | | | | | |
| FOUNDRY NETWORKS INC | COM | 35063R100 | 7 | 490 SH | OTHER 22 | 490 |
| 4 KIDS ENTMT INC | COM | 350865101 | 483 | 20200 SH | DEFINED 01 | 4500 |
| 15700 | | | | | | |
| 4 KIDS ENTMT INC | COM | 350865101 | 1911 | 79900 SH | DEFINED 05 | 79900 |
| 4 KIDS ENTMT INC | COM | 350865101 | 117 | 4900 SH | DEFINED 08 | 4900 |
| 4 KIDS ENTMT INC | COM | 350865101 | 189 | 7900 SH | DEFINED 17 | 7900 |
| 4 KIDS ENTMT INC | COM | 350865101 | 5109 | 213600 SH | DEFINED 21 | 213600 |
| 4 KIDS ENTMT INC | COM | 350865101 | 210 | 8800 SH | DEFINED 22 | 8800 |
| 4 KIDS ENTMT INC | COM | 350865101 | 74 | 3100 SH | OTHER 22 | 3100 |
| FOUR SEASONS HOTEL INC | LTD VTG SH | 35100E104 | 622 | 10323 SH | DEFINED 01 | 10323 |
| FOUR SEASONS HOTEL INC | LTD VTG SH | 35100E104 | 8 | 140 SH | OTHER 01 | 140 |
| FOUR SEASONS HOTEL INC | LTD VTG SH | 35100E104 | 1481 | 24600 SH | DEFINED 08 | 24600 |
| FOUR SEASONS HOTEL INC | LTD VTG SH | 35100E104 | 290 | 4810 SH | DEFINED 20 | 4810 |
| FOUR SEASONS HOTEL INC | LTD VTG SH | 35100E104 | 3481 | 57820 SH | DEFINED 21 | 57520 |
| 300 | | | | | | |
| FOUR SEASONS HOTEL INC | LTD VTG SH | 35100E104 | 376 | 6250 SH | DEFINED 22 | 2200 |
| 4050 | | | | | | |
| FOUR SEASONS HOTEL INC | LTD VTG SH | 35100E104 | 151 | 2500 SH | OTHER 22 | 2500 |
| FOX ENTMT GROUP INC | CL A | 35138T107 | 42 | 1575 SH | DEFINED 01 | 1575 |
| FOX ENTMT GROUP INC | CL A | 35138T107 | 27 | 1000 SH | OTHER 01 | 1000 |
| FOX ENTMT GROUP INC | CL A | 35138T107 | 29 | 1100 SH | DEFINED 05 | 1100 |
| FOX ENTMT GROUP INC | CL A | 35138T107 | 59 | 2200 SH | DEFINED 08 | 2200 |
| FOX ENTMT GROUP INC | CL A | 35138T107 | 2339 | 87620 SH | DEFINED 17 | 87620 |
| FOX ENTMT GROUP INC | CL A | 35138T107 | 10621 | 397790 SH | DEFINED 21 | 397790 |
| FOX ENTMT GROUP INC | CL A | 35138T107 | 36306 | 1359777 SH | DEFINED 22 | 1295228 |
| 64549 | | | | | | |
| FOX ENTMT GROUP INC | CL A | 35138T107 | 6785 | 254131 SH | OTHER 22 | 254131 |
| FRANCE TELECOM | SPONSORED AD | 35177Q105 | 37 | 1415 SH | OTHER 01 | 1415 |
| FRANCE TELECOM | SPONSORED AD | 35177Q105 | 284 | 10800 SH | DEFINED 21 | 10800 |
| FRANKLIN BK CORP DEL | COM | 352451108 | 163 | 10300 SH | DEFINED 17 | 10300 |
| FRANKLIN RES INC | COM | 354613101 | 7827 | 156284 SH | DEFINED 01 | 151421 |
| 4109 | | | | | | |
| 754 | | | | | | |
| FRANKLIN RES INC | COM | 354613101 | 2059 | 41118 SH | OTHER 01 | |
| 41118 | | | | | | |
| FRANKLIN RES INC | COM | 354613101 | 8924 | 178199 SH | DEFINED 05 | 178199 |
| FRANKLIN RES INC | COM | 354613101 | 517 | 10319 SH | DEFINED 08 | 10319 |

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| FULLER H B CO 11900 | COM | 359694106 | 3189 | 112278 | SH | DEFINED 22 | 100378 |
| FULLER H B CO | COM | 359694106 | 108 | 3800 | SH | OTHER 22 | 3800 |
| FULTON FINL CORP PA | COM | 360271100 | 53 | 2650 | SH | DEFINED 01 | 2650 |
| FULTON FINL CORP PA 3749 | COM | 360271100 | 105 | 5208 | SH | OTHER 01 | 1459 |
| FULTON FINL CORP PA | COM | 360271100 | 42 | 2060 | SH | DEFINED 05 | 2060 |
| FULTON FINL CORP PA | COM | 360271100 | 69 | 3424 | SH | DEFINED 08 | 3424 |
| FULTON FINL CORP PA | COM | 360271100 | 670 | 33262 | SH | DEFINED 22 | 33262 |
| FULTON FINL CORP PA | COM | 360271100 | 347 | 17200 | SH | OTHER 22 | 17200 |
| FURNITURE BRANDS INTL INC | COM | 360921100 | 182 | 7258 | SH | DEFINED 01 | 7258 |
| FURNITURE BRANDS INTL INC 436 | COM | 360921100 | 11 | 436 | SH | OTHER 01 | |
| FURNITURE BRANDS INTL INC | COM | 360921100 | 2973 | 118684 | SH | DEFINED 05 | 118684 |
| FURNITURE BRANDS INTL INC | COM | 360921100 | 83 | 3300 | SH | DEFINED 08 | 3300 |
| FURNITURE BRANDS INTL INC | COM | 360921100 | 388 | 15500 | SH | DEFINED 17 | 15500 |
| FURNITURE BRANDS INTL INC | COM | 360921100 | 4 | 150 | SH | DEFINED 21 | 150 |
| G & K SVCS INC 5100 | CL A | 361268105 | 657 | 16350 | SH | DEFINED 01 | 11250 |
| G & K SVCS INC | CL A | 361268105 | 3744 | 93150 | SH | DEFINED 05 | 93150 |
| G & K SVCS INC 3100 | CL A | 361268105 | 15865 | 394760 | SH | DEFINED 21 | 391660 |
| G & K SVCS INC 7460 | CL A | 361268105 | 3263 | 81200 | SH | DEFINED 22 | 73740 |
| GATX CORP | COM | 361448103 | 184 | 6750 | SH | DEFINED 01 | 6750 |
| GATX CORP 23000 | COM | 361448103 | 630 | 23180 | SH | OTHER 01 | 180 |
| GATX CORP | COM | 361448103 | 2939 | 108062 | SH | DEFINED 05 | 108062 |
| GATX CORP | COM | 361448103 | 24 | 900 | SH | DEFINED 08 | 900 |
| GATX CORP | COM | 361448103 | 2477 | 91060 | SH | DEFINED 17 | 91060 |
| GATX CORP | COM | 361448103 | 8903 | 327300 | SH | DEFINED 21 | 327300 |
| GATX CORP 600 | COM | 361448103 | 29 | 1064 | SH | DEFINED 22 | 464 |
| GATX CORP | COM | 361448103 | 27 | 1000 | SH | OTHER 22 | 1000 |
| GSI LUMONICS INC | COM | 362290102 | 123 | 7300 | SH | DEFINED 17 | 7300 |
| GSI LUMONICS INC | COM | 362290102 | 177 | 10500 | SH | DEFINED 21 | 10500 |
| GTC BIOTHERAPEUTICS INC | COM | 36238T104 | 166 | 104859 | SH | DEFINED 17 | 104859 |
| GABELLI EQUITY TR INC | COM | 362397101 | 185 | 22800 | SH | OTHER 01 | 22800 |
| GABELLI EQUITY TR INC 6414 | COM | 362397101 | 218 | 26766 | SH | OTHER 22 | 20352 |
| GABLES RESIDENTIAL TR 4187 | SH BEN INT | 362418105 | 387 | 11384 | SH | DEFINED 01 | 7197 |
| GABLES RESIDENTIAL TR 1413 | SH BEN INT | 362418105 | 48 | 1413 | SH | OTHER 01 | |
| GABLES RESIDENTIAL TR | SH BEN INT | 362418105 | 4161 | 122450 | SH | DEFINED 05 | 122450 |
| GABLES RESIDENTIAL TR | SH BEN INT | 362418105 | 140 | 4132 | SH | DEFINED 08 | 4132 |
| GABLES RESIDENTIAL TR | SH BEN INT | 362418105 | 659 | 19400 | SH | DEFINED 21 | 19400 |
| GAIAM INC | CL A | 36268Q103 | 1356 | 200000 | SH | DEFINED 21 | 200000 |
| GAIAM INC 40 | CL A | 36268Q103 | 3 | 500 | SH | DEFINED 22 | 460 |
| GAIAM INC | CL A | 36268Q103 | | 40 | SH | OTHER 22 | 40 |
| GALLAGHER ARTHUR J & CO 700 | COM | 363576109 | 1612 | 52934 | SH | DEFINED 01 | 52234 |
| GALLAGHER ARTHUR J & CO 1700 | COM | 363576109 | 286 | 9400 | SH | OTHER 01 | 7700 |
| GALLAGHER ARTHUR J & CO | COM | 363576109 | 5871 | 192815 | SH | DEFINED 05 | 192815 |
| GALLAGHER ARTHUR J & CO | COM | 363576109 | 409 | 13440 | SH | DEFINED 08 | 13440 |
| GALLAGHER ARTHUR J & CO | COM | 363576109 | 40 | 1325 | SH | DEFINED 21 | 1325 |
| GALLAGHER ARTHUR J & CO 1015 | COM | 363576109 | 125 | 4090 | SH | OTHER 22 | 3075 |
| GALLAHER GROUP PLC 4100 | SPONSORED AD | 363595109 | 4885 | 100921 | SH | DEFINED 01 | 96821 |
| GALLAHER GROUP PLC 31257 | SPONSORED AD | 363595109 | 3634 | 75081 | SH | OTHER 01 | 43824 |
| GALLAHER GROUP PLC 5200 | SPONSORED AD | 363595109 | 1029 | 21262 | SH | DEFINED 22 | 16062 |
| GALLAHER GROUP PLC | SPONSORED AD | 363595109 | 3548 | 73303 | SH | OTHER 22 | 73303 |
| GAMESTOP CORP | CL A | 36466R101 | 446 | 29300 | SH | DEFINED 17 | 29300 |
| GAMESTOP CORP | CL A | 36466R101 | 3151 | 207000 | SH | DEFINED 21 | 207000 |
| GAMESTOP CORP 800 | CL A | 36466R101 | 132 | 8680 | SH | DEFINED 22 | 7880 |
| GAMESTOP CORP | CL A | 36466R101 | 58 | 3800 | SH | OTHER 22 | 3800 |
| GANDER MOUNTAIN CO | COM | 36471P108 | 283 | 12324 | SH | DEFINED 08 | 12324 |
| GANDER MOUNTAIN CO | COM | 36471P108 | 367 | 16000 | SH | DEFINED 17 | 16000 |
| GANNETT INC 52534 | COM | 364730101 | 140528 | 1656192 | SH | DEFINED 01 | 1603658 |
| GANNETT INC 224532 | COM | 364730101 | 41561 | 489820 | SH | OTHER 01 | 265288 |
| GANNETT INC | COM | 364730101 | 13349 | 157327 | SH | DEFINED 05 | 157327 |
| GANNETT INC | COM | 364730101 | 1513 | 17833 | SH | DEFINED 08 | 17833 |
| GANNETT INC | COM | 364730101 | 20568 | 242400 | SH | CALL DEFINED 08 | 242400 |
| GANNETT INC 84 | COM | 364730101 | 63 | 741 | SH | DEFINED 13 | 657 |
| GANNETT INC 16 | COM | 364730101 | 1 | 16 | SH | OTHER 13 | |
| GANNETT INC | COM | 364730101 | 348 | 4100 | SH | DEFINED 17 | 4100 |

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|-------------------------------|------|--------|-----------|-------|--------------|----------------|----------|
| GANNETT INC | COM | | 364730101 | 1565 | 18450 SH | DEFINED 20 | 18450 |
| GANNETT INC 36425 | COM | | 364730101 | 28130 | 331527 SH | DEFINED 21 | 295102 |
| GANNETT INC 28294 | COM | | 364730101 | 25270 | 297818 SH | DEFINED 22 | 269524 |
| GANNETT INC 200 | COM | | 364730101 | 19222 | 226541 SH | OTHER 22 | 226341 |
| GAP INC DEL 16525 | COM | | 364760108 | 5729 | 236234 SH | DEFINED 01 | 219709 |
| GAP INC DEL 90419 | COM | | 364760108 | 3132 | 129163 SH | OTHER 01 | 38744 |
| GAP INC DEL 265700 | COM | | 364760108 | 18005 | 742494 SH | DEFINED 05 | 476794 |
| GAP INC DEL | COM | | 364760108 | 854 | 35222 SH | DEFINED 08 | 35222 |
| GAP INC DEL | COM | | 364760108 | 239 | 9850 SH | DEFINED 17 | 9850 |
| GAP INC DEL 3425 | COM | | 364760108 | 83 | 3425 SH | DEFINED 18 | |
| GAP INC DEL | COM | | 364760108 | 1395 | 57537 SH | DEFINED 21 | 57537 |
| GAP INC DEL 5850 | COM | | 364760108 | 2313 | 95370 SH | DEFINED 22 | 89520 |
| GAP INC DEL | COM | | 364760108 | 747 | 30790 SH | OTHER 22 | 30790 |
| GAP INC DEL | NOTE | 5.750% | 364760AJ7 | 52282 | 33622000 PRN | DEFINED 08 | 33622000 |
| GAMMON LAKE RES INC | COM | | 364915108 | 503 | 75000 SH | DEFINED 21 | 75000 |
| GARDNER DENVER INC 5376 | COM | | 365558105 | 314 | 11255 SH | DEFINED 01 | 5879 |
| GARDNER DENVER INC 349 | COM | | 365558105 | 10 | 349 SH | OTHER 01 | |
| GARDNER DENVER INC | COM | | 365558105 | 2501 | 89625 SH | DEFINED 05 | 89625 |
| GARDNER DENVER INC | COM | | 365558105 | 3 | 100 SH | DEFINED 08 | 100 |
| GARDNER DENVER INC | COM | | 365558105 | 365 | 13100 SH | DEFINED 21 | 13100 |
| GARDNER DENVER INC 12 | COM | | 365558105 | 136 | 4880 SH | DEFINED 22 | 4868 |
| GARDNER DENVER INC | COM | | 365558105 | 2 | 54 SH | OTHER 22 | 54 |
| GARTNER INC | COM | | 366651107 | 168 | 12740 SH | DEFINED 01 | 12740 |
| GARTNER INC | COM | | 366651107 | 3688 | 278950 SH | DEFINED 05 | 278950 |
| GARTNER INC | COM | | 366651107 | 37 | 2800 SH | DEFINED 08 | 2800 |
| GARTNER INC | COM | | 366651107 | 4726 | 357500 SH | DEFINED 21 | 357500 |
| GARTNER INC | COM | | 366651107 | 1805 | 136566 SH | DEFINED 22 | 124566 |
| GARTNER INC | CL B | | 366651206 | 19 | 1482 SH | DEFINED 01 | 1482 |
| GARTNER INC | CL B | | 366651206 | 5 | 416 SH | OTHER 01 | 416 |
| GARTNER INC | CL B | | 366651206 | 53 | 4100 SH | DEFINED 08 | 4100 |
| GARTNER INC | CL B | | 366651206 | 138 | 10700 SH | DEFINED 21 | 10700 |
| GARTNER INC | CL B | | 366651206 | 16 | 1249 SH | DEFINED 22 | 1249 |
| GARTNER INC | CL B | | 366651206 | 10 | 754 SH | OTHER 22 | 754 |
| GATEWAY INC 400 | COM | | 367626108 | 156 | 34604 SH | DEFINED 01 | 34204 |
| GATEWAY INC 1210 | COM | | 367626108 | 7 | 1610 SH | OTHER 01 | 400 |
| GATEWAY INC | COM | | 367626108 | 735 | 163336 SH | DEFINED 05 | 163336 |
| GATEWAY INC | COM | | 367626108 | 92 | 20401 SH | DEFINED 08 | 20401 |
| GATEWAY INC | COM | | 367626108 | 2360 | 524460 SH | DEFINED 17 | 524460 |
| GATEWAY INC 500000 | COM | | 367626108 | 2250 | 500000 SH | OTHER 17 | |
| GATEWAY INC 400 | COM | | 367626108 | 2 | 400 SH | DEFINED 18 | |
| GATEWAY INC | COM | | 367626108 | 736 | 163500 SH | DEFINED 20 | 163500 |
| GATEWAY INC 322400 | COM | | 367626108 | 6456 | 1434770 SH | DEFINED 21 | 1112370 |
| GATEWAY INC 1100 | COM | | 367626108 | 50 | 11215 SH | DEFINED 22 | 10115 |
| GATEWAY INC | COM | | 367626108 | 5 | 1150 SH | OTHER 22 | 1150 |
| GAYLORD ENTMT CO NEW | COM | | 367905106 | 298 | 9508 SH | DEFINED 05 | 9508 |
| GAYLORD ENTMT CO NEW | COM | | 367905106 | 25 | 800 SH | DEFINED 08 | 800 |
| GAYLORD ENTMT CO NEW | COM | | 367905106 | 1637 | 52151 SH | DEFINED 17 | 52151 |
| GAYLORD ENTMT CO NEW 11200 | COM | | 367905106 | 17418 | 554900 SH | DEFINED 21 | 543700 |
| GAYLORD ENTMT CO NEW 8611 | COM | | 367905106 | 4259 | 135695 SH | DEFINED 22 | 127084 |
| GAYLORD ENTMT CO NEW | COM | | 367905106 | 120 | 3833 SH | OTHER 22 | 3833 |
| GEN-PROBE INC NEW | COM | | 36866T103 | 9 | 200 SH | DEFINED 05 | 200 |
| GEN-PROBE INC NEW | COM | | 36866T103 | 376 | 7941 SH | DEFINED 08 | 7941 |
| GEN-PROBE INC NEW | COM | | 36866T103 | 60 | 1273 SH | DEFINED 17 | 1273 |
| GEN-PROBE INC NEW 9000 | COM | | 36866T103 | 445 | 9400 SH | OTHER 22 | 400 |
| GEMSTAR-TV GUIDE INTL INC | COM | | 36866W106 | | 50 SH | DEFINED 01 | 50 |
| GEMSTAR-TV GUIDE INTL INC | COM | | 36866W106 | 3 | 700 SH | DEFINED 05 | 700 |
| GEMSTAR-TV GUIDE INTL INC | COM | | 36866W106 | 857 | 178534 SH | DEFINED 08 | 178534 |
| GEMSTAR-TV GUIDE INTL INC | COM | | 36866W106 | 1290 | 268700 SH | PUT DEFINED 08 | 268700 |
| GEMSTAR-TV GUIDE INTL INC | COM | | 36866W106 | 240 | 50000 SH | DEFINED 21 | 50000 |
| GEMSTAR-TV GUIDE INTL INC | COM | | 36866W106 | 22 | 4600 SH | DEFINED 22 | 4600 |
| GENAERA CORP | COM | | 36867G100 | 89 | 21300 SH | DEFINED 17 | 21300 |
| GENAERA CORP | COM | | 36867G100 | 4 | 1000 SH | DEFINED 22 | 1000 |
| GENCORP INC 6100 | COM | | 368682100 | 169 | 12623 SH | DEFINED 01 | 6523 |
| GENCORP INC | COM | | 368682100 | 2520 | 188200 SH | DEFINED 05 | 188200 |

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|---------------------------|---------|-----------|--------|----------|----|---------|---------|----------|--------|
| GENCORP INC | COM | 368682100 | 780 | 58256 | SH | DEFINED | 17 | 58256 | |
| GENCORP INC | COM | 368682100 | 395 | 29500 | SH | DEFINED | 21 | 29500 | |
| GENCORP INC | COM | 368682100 | 7 | 540 | SH | DEFINED | 22 | 540 | |
| GENE LOGIC INC | COM | 368689105 | 151 | 37405 | SH | DEFINED | 17 | 37405 | |
| GENE LOGIC INC | COM | 368689105 | 17 | 4076 | SH | DEFINED | 22 | 4076 | |
| GENE LOGIC INC | COM | 368689105 | 3 | 800 | SH | OTHER | 22 | 800 | |
| GENELABS TECHNOLOGIES INC | COM | 368706107 | 92 | 39900 | SH | DEFINED | 17 | 39900 | |
| GENENTECH INC | COM NEW | 368710406 | 14189 | 252477 | SH | DEFINED | 01 | 199727 | |
| 52750 | | | | | | | | | |
| GENENTECH INC | COM NEW | 368710406 | 13027 | 231800 | SH | OTHER | 01 | 188062 | |
| 43738 | | | | | | | | | |
| GENENTECH INC | COM NEW | 368710406 | 508 | 9041 | SH | DEFINED | 05 | 9041 | |
| GENENTECH INC | COM NEW | 368710406 | 11954 | 212711 | SH | DEFINED | 08 | 212711 | |
| GENENTECH INC | COM NEW | 368710406 | 3406 | 60600 | SH | PUT | DEFINED | 08 | 60600 |
| GENENTECH INC | COM NEW | 368710406 | 34 | 600 | SH | DEFINED | 13 | 600 | |
| GENENTECH INC | COM NEW | 368710406 | 2742 | 48784 | SH | DEFINED | 17 | 48784 | |
| GENENTECH INC | COM NEW | 368710406 | 202 | 3600 | SH | DEFINED | 18 | | |
| 3600 | | | | | | | | | |
| GENENTECH INC | COM NEW | 368710406 | 16483 | 293300 | SH | DEFINED | 21 | 293300 | |
| GENENTECH INC | COM NEW | 368710406 | 3387 | 60262 | SH | DEFINED | 22 | 55762 | |
| 4500 | | | | | | | | | |
| GENENTECH INC | COM NEW | 368710406 | 2803 | 49880 | SH | OTHER | 22 | 49880 | |
| GENERAL AMERN INVS INC | COM | 368802104 | 214 | 7097 | SH | DEFINED | 01 | 7097 | |
| GENERAL AMERN INVS INC | COM | 368802104 | 198 | 6573 | SH | OTHER | 01 | 1004 | |
| 5569 | | | | | | | | | |
| GENERAL AMERN INVS INC | COM | 368802104 | 236 | 7836 | SH | DEFINED | 22 | 7836 | |
| GENERAL AMERN INVS INC | COM | 368802104 | 47 | 1566 | SH | OTHER | 22 | 1566 | |
| GENERAL COMMUNICATION INC | CL A | 369385109 | 518 | 65275 | SH | DEFINED | 01 | 42475 | |
| 22800 | | | | | | | | | |
| GENERAL COMMUNICATION INC | CL A | 369385109 | 1 | 75 | SH | OTHER | 01 | | |
| 75 | | | | | | | | | |
| GENERAL COMMUNICATION INC | CL A | 369385109 | 2063 | 259850 | SH | DEFINED | 05 | 259850 | |
| GENERAL COMMUNICATION INC | CL A | 369385109 | 5787 | 728800 | SH | DEFINED | 21 | 722000 | |
| 6800 | | | | | | | | | |
| GENERAL COMMUNICATION INC | CL A | 369385109 | 1605 | 202200 | SH | DEFINED | 22 | 178700 | |
| 23500 | | | | | | | | | |
| GENERAL DYNAMICS CORP | COM | 369550108 | 14621 | 147242 | SH | DEFINED | 01 | 143872 | |
| 3370 | | | | | | | | | |
| GENERAL DYNAMICS CORP | COM | 369550108 | 3243 | 32663 | SH | OTHER | 01 | 2095 | |
| 30568 | | | | | | | | | |
| GENERAL DYNAMICS CORP | COM | 369550108 | 11860 | 119441 | SH | DEFINED | 05 | 119441 | |
| GENERAL DYNAMICS CORP | COM | 369550108 | 1115 | 11225 | SH | DEFINED | 08 | 11225 | |
| GENERAL DYNAMICS CORP | COM | 369550108 | 8679 | 87400 | SH | CALL | DEFINED | 08 | 87400 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 99 | 1000 | SH | PUT | DEFINED | 08 | 1000 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 612 | 6160 | SH | DEFINED | 17 | 6160 | |
| GENERAL DYNAMICS CORP | COM | 369550108 | 35010 | 352572 | SH | DEFINED | 21 | 352572 | |
| GENERAL DYNAMICS CORP | COM | 369550108 | 10610 | 106848 | SH | DEFINED | 22 | 100498 | |
| 6350 | | | | | | | | | |
| GENERAL DYNAMICS CORP | COM | 369550108 | 1015 | 10225 | SH | OTHER | 22 | 10225 | |
| GENERAL ELEC CO | COM | 369604103 | 861484 | 26588999 | SH | DEFINED | 01 | 24857150 | |
| 1731849 | | | | | | | | | |
| GENERAL ELEC CO | COM | 369604103 | 674218 | 20809198 | SH | OTHER | 01 | 11426179 | |
| 9383019 | | | | | | | | | |
| GENERAL ELEC CO | COM | 369604103 | 3240 | 100000 | SH | PUT | DEFINED | 01 | 100000 |
| GENERAL ELEC CO | COM | 369604103 | 227896 | 7033822 | SH | DEFINED | 05 | 5791222 | |
| 1242600 | | | | | | | | | |
| GENERAL ELEC CO | COM | 369604103 | 18875 | 582559 | SH | DEFINED | 08 | 582559 | |
| GENERAL ELEC CO | COM | 369604103 | 121 | 3737 | SH | DEFINED | 13 | 3737 | |
| GENERAL ELEC CO | COM | 369604103 | 83 | 2559 | SH | OTHER | 13 | 1299 | |
| 1260 | | | | | | | | | |
| GENERAL ELEC CO | COM | 369604103 | 5671 | 175024 | SH | DEFINED | 17 | 175024 | |
| GENERAL ELEC CO | COM | 369604103 | 3872 | 119497 | SH | DEFINED | 18 | | |
| 119497 | | | | | | | | | |
| GENERAL ELEC CO | COM | 369604103 | 17085 | 527325 | SH | DEFINED | 20 | 527325 | |
| GENERAL ELEC CO | COM | 369604103 | 403549 | 12455222 | SH | DEFINED | 21 | 11294347 | |
| 1160875 | | | | | | | | | |
| GENERAL ELEC CO | COM | 369604103 | 714269 | 22045329 | SH | DEFINED | 22 | 20511067 | |
| 1534262 | | | | | | | | | |
| GENERAL ELEC CO | COM | 369604103 | 534914 | 16509676 | SH | OTHER | 22 | 16507651 | |
| 2025 | | | | | | | | | |
| GENERAL ELEC CO | COM | 369604103 | 380 | 11726 | SH | DEFINED | | 11726 | |
| GENERAL GROWTH PPTYS INC | COM | 370021107 | 1612 | 54500 | SH | DEFINED | 01 | 54500 | |
| GENERAL GROWTH PPTYS INC | COM | 370021107 | 44 | 1500 | SH | OTHER | 01 | | |
| 1500 | | | | | | | | | |
| GENERAL GROWTH PPTYS INC | COM | 370021107 | 44 | 1500 | SH | DEFINED | 05 | 1500 | |
| GENERAL GROWTH PPTYS INC | COM | 370021107 | 1788 | 60463 | SH | DEFINED | 08 | 60463 | |
| GENERAL GROWTH PPTYS INC | COM | 370021107 | 135 | 4575 | SH | DEFINED | 17 | 4575 | |
| GENERAL GROWTH PPTYS INC | COM | 370021107 | 38609 | 1305680 | SH | DEFINED | 21 | 1305680 | |
| GENERAL GROWTH PPTYS INC | COM | 370021107 | 3358 | 113553 | SH | DEFINED | 22 | 96698 | |
| 16855 | | | | | | | | | |
| GENERAL GROWTH PPTYS INC | COM | 370021107 | 781 | 26425 | SH | OTHER | 22 | 26425 | |
| GENERAL MLS INC | COM | 370334104 | 16559 | 348384 | SH | DEFINED | 01 | 294307 | |
| 54077 | | | | | | | | | |
| GENERAL MLS INC | COM | 370334104 | 35856 | 754379 | SH | OTHER | 01 | 216045 | |
| 538334 | | | | | | | | | |
| GENERAL MLS INC | COM | 370334104 | 8372 | 176131 | SH | DEFINED | 05 | 176131 | |

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|---------------------------|--------------|-----------|--------|----------|-----|-----------------|---------|
| GENERAL MLS INC | COM | 370334104 | 4143 | 87175 | SH | DEFINED 08 | 87175 |
| GENERAL MLS INC | COM | 370334104 | 4080 | 85833 | SH | DEFINED 17 | 85833 |
| GENERAL MLS INC | COM | 370334104 | 13194 | 277591 | SH | DEFINED 21 | 277591 |
| GENERAL MLS INC | COM | 370334104 | 20403 | 429268 | SH | DEFINED 22 | 375668 |
| 53600 | | | | | | | |
| GENERAL MLS INC | COM | 370334104 | 18816 | 395878 | SH | OTHER 22 | 395878 |
| GENERAL MLS INC | DBC | 370334AU8 | 5150 | 7305000 | PRN | DEFINED 08 | 7305000 |
| GENERAL MLS INC | DBC | 370334AU8 | 494 | 700000 | PRN | DEFINED 17 | 700000 |
| GENERAL MLS INC | DBC | 370334AU8 | 21150 | 30000000 | PRN | OTHER 17 | |
| 30000000 | | | | | | | |
| GENERAL MTRS CORP | COM | 370442105 | 273802 | 5876843 | SH | DEFINED 01 | 5854018 |
| 22825 | | | | | | | |
| GENERAL MTRS CORP | COM | 370442105 | 11216 | 240749 | SH | OTHER 01 | 114279 |
| 126470 | | | | | | | |
| GENERAL MTRS CORP | COM | 370442105 | 19522 | 419024 | SH | DEFINED 05 | 419024 |
| GENERAL MTRS CORP | COM | 370442105 | 6579 | 141220 | SH | DEFINED 08 | 141220 |
| GENERAL MTRS CORP | COM | 370442105 | 281836 | 6049291 | SH | DEFINED 17 | 6049291 |
| GENERAL MTRS CORP | COM | 370442105 | 31838 | 683359 | SH | DEFINED 21 | 683359 |
| GENERAL MTRS CORP | COM | 370442105 | 15099 | 324093 | SH | DEFINED 22 | 295362 |
| 28731 | | | | | | | |
| GENERAL MTRS CORP | COM | 370442105 | 5538 | 118866 | SH | OTHER 22 | 118866 |
| GENERAL MTRS CORP | DEB SR CV C | 370442717 | 63066 | 2171700 | SH | DEFINED 08 | 2171700 |
| GENERAL MTRS CORP | DEB SR CV C | 370442717 | 293 | 10104 | SH | DEFINED 17 | 10104 |
| GENERAL MTRS CORP | DEB SR CONV | 370442733 | 6 | 250 | SH | DEFINED 01 | 250 |
| GENERAL MTRS CORP | DEB SR CONV | 370442733 | 22 | 900 | SH | OTHER 01 | |
| 900 | | | | | | | |
| GENERAL MTRS CORP | DEB SR CONV | 370442733 | 18903 | 765000 | SH | DEFINED 08 | 765000 |
| GENERAL MTRS CORP | DEB SR CONV | 370442733 | 11861 | 480000 | SH | DEFINED 17 | 480000 |
| GENERAL MTRS CORP | DEB SR CONV | 370442733 | 138 | 5600 | SH | DEFINED 22 | 5600 |
| GENESCO INC | COM | 371532102 | 268 | 11325 | SH | DEFINED 01 | 3125 |
| 8200 | | | | | | | |
| GENESCO INC | COM | 371532102 | 2338 | 98950 | SH | DEFINED 05 | 98950 |
| GENESCO INC | COM | 371532102 | 52 | 2214 | SH | DEFINED 08 | 2214 |
| GENESCO INC | COM | 371532102 | 1368 | 57900 | SH | DEFINED 17 | 57900 |
| GENESCO INC | COM | 371532102 | 340 | 14400 | SH | DEFINED 21 | 14400 |
| GENESE & WYO INC | CL A | 371559105 | 111 | 4700 | SH | DEFINED 08 | 4700 |
| GENESE & WYO INC | CL A | 371559105 | 4852 | 204724 | SH | DEFINED 21 | 193058 |
| 11666 | | | | | | | |
| GENESE & WYO INC | CL A | 371559105 | 938 | 39585 | SH | DEFINED 22 | 38240 |
| 1345 | | | | | | | |
| GENESE & WYO INC | CL A | 371559105 | 97 | 4100 | SH | OTHER 22 | 4100 |
| GENESIS MICROCHIP INC DEL | COM | 37184C103 | 237 | 17230 | SH | DEFINED 08 | 17230 |
| GENESIS MICROCHIP INC DEL | COM | 37184C103 | 179 | 12980 | SH | DEFINED 21 | 12980 |
| GENESIS MICROCHIP INC DEL | COM | 37184C103 | 1 | 100 | SH | DEFINED 22 | 100 |
| GENESIS HEALTHCARE CORP | COM | 37184D101 | 2904 | 100000 | SH | DEFINED 08 | 100000 |
| GENESIS HEALTHCARE CORP | COM | 37184D101 | 802 | 27626 | SH | DEFINED 17 | 27626 |
| GENESIS HEALTHCARE CORP | COM | 37184D101 | 3963 | 136450 | SH | DEFINED 21 | 136450 |
| GENESIS HEALTHCARE CORP | COM | 37184D101 | 121 | 4150 | SH | DEFINED 22 | 4150 |
| GENESIS HEALTHCARE CORP | COM | 37184D101 | 42 | 1450 | SH | OTHER 22 | 1450 |
| GENESYS S A | SP ADR REP 1 | 37185M100 | 16 | 15842 | SH | DEFINED 22 | |
| 15842 | | | | | | | |
| GENTEX CORP | COM | 371901109 | 435 | 10965 | SH | DEFINED 01 | 10965 |
| GENTEX CORP | COM | 371901109 | 584 | 14712 | SH | OTHER 01 | 14462 |
| 250 | | | | | | | |
| GENTEX CORP | COM | 371901109 | 6517 | 164231 | SH | DEFINED 05 | 164231 |
| GENTEX CORP | COM | 371901109 | 27 | 691 | SH | DEFINED 08 | 691 |
| GENTEX CORP | COM | 371901109 | 51 | 1282 | SH | DEFINED 17 | 1282 |
| GENTEX CORP | COM | 371901109 | 739 | 18625 | SH | DEFINED 20 | 18625 |
| GENTEX CORP | COM | 371901109 | 39181 | 987432 | SH | DEFINED 21 | 971682 |
| 15750 | | | | | | | |
| GENTEX CORP | COM | 371901109 | 2519 | 63473 | SH | DEFINED 22 | 41540 |
| 21933 | | | | | | | |
| GENTEX CORP | COM | 371901109 | 320 | 8060 | SH | OTHER 22 | 8060 |
| GENITOPE CORP | COM | 37229P507 | 210 | 21300 | SH | DEFINED 17 | 21300 |
| GENLYTE GROUP INC | COM | 372302109 | 94 | 1500 | SH | DEFINED 08 | 1500 |
| GENLYTE GROUP INC | COM | 372302109 | 4302 | 68418 | SH | DEFINED 21 | 68418 |
| GENLYTE GROUP INC | COM | 372302109 | 184 | 2930 | SH | DEFINED 22 | 1430 |
| 1500 | | | | | | | |
| GENLYTE GROUP INC | COM | 372302109 | 157 | 2500 | SH | OTHER 22 | 2500 |
| GENTA INC | COM NEW | 37245M207 | 6 | 2400 | SH | DEFINED 01 | 2400 |
| GENTA INC | COM NEW | 37245M207 | 35 | 14000 | SH | DEFINED 08 | 14000 |
| GENTA INC | COM NEW | 37245M207 | 20 | 7900 | SH | CALL DEFINED 17 | 7900 |
| GENTA INC | COM NEW | 37245M207 | 6 | 2525 | SH | DEFINED 22 | 2525 |
| GENTA INC | COM NEW | 37245M207 | 12 | 4600 | SH | OTHER 22 | 4600 |
| GENUINE PARTS CO | COM | 372460105 | 3712 | 93536 | SH | DEFINED 01 | 89903 |
| 3633 | | | | | | | |
| GENUINE PARTS CO | COM | 372460105 | 5336 | 134472 | SH | OTHER 01 | 65749 |
| 68723 | | | | | | | |
| GENUINE PARTS CO | COM | 372460105 | 3173 | 79968 | SH | DEFINED 05 | 79968 |
| GENUINE PARTS CO | COM | 372460105 | 544 | 13722 | SH | DEFINED 08 | 13722 |
| GENUINE PARTS CO | COM | 372460105 | 2176 | 54844 | SH | DEFINED 21 | 54844 |
| GENUINE PARTS CO | COM | 372460105 | 2453 | 61816 | SH | DEFINED 22 | 56461 |
| 5355 | | | | | | | |
| GENUINE PARTS CO | COM | 372460105 | 2715 | 68419 | SH | OTHER 22 | 68419 |
| GENUS INC | COM | 372461103 | 34 | 10000 | SH | DEFINED 22 | |
| 10000 | | | | | | | |

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|-----------------------------|---------------|-----------|-------|--------|----|---------|---------|--------|
| GENVEC INC | COM | 37246C109 | 58 | 18800 | SH | DEFINED | 17 | 18800 |
| GENTIVA HEALTH SERVICES INC | COM | 37247A102 | 15 | 925 | SH | DEFINED | 01 | 925 |
| GENTIVA HEALTH SERVICES INC | COM | 37247A102 | 521 | 32012 | SH | DEFINED | 17 | 32012 |
| GENWORTH FINL INC | COM CL A | 37247D106 | 16635 | 724850 | SH | DEFINED | 05 | 724850 |
| GENWORTH FINL INC | COM CL A | 37247D106 | 3615 | 157500 | SH | DEFINED | 08 | 157500 |
| GENWORTH FINL INC | COM CL A | 37247D106 | 1682 | 73300 | SH | DEFINED | 20 | 73300 |
| GENWORTH FINL INC | COM CL A | 37247D106 | 11029 | 480565 | SH | DEFINED | 21 | 332965 |
| 147600 | | | | | | | | |
| GENWORTH FINL INC | COM CL A | 37247D106 | 115 | 5000 | SH | OTHER | 22 | 5000 |
| GENZYME CORP | COM GENL DIV | 372917104 | 943 | 19920 | SH | DEFINED | 01 | 11751 |
| 8169 | | | | | | | | |
| GENZYME CORP | COM GENL DIV | 372917104 | 1187 | 25078 | SH | OTHER | 01 | 20062 |
| 5016 | | | | | | | | |
| GENZYME CORP | COM GENL DIV | 372917104 | 4927 | 104102 | SH | DEFINED | 05 | 104102 |
| GENZYME CORP | COM GENL DIV | 372917104 | 10350 | 218672 | SH | DEFINED | 08 | 218672 |
| GENZYME CORP | COM GENL DIV | 372917104 | 4260 | 90000 | SH | CALL | DEFINED | 90000 |
| GENZYME CORP | COM GENL DIV | 372917104 | 6626 | 140000 | SH | PUT | DEFINED | 140000 |
| GENZYME CORP | COM GENL DIV | 372917104 | 1528 | 32278 | SH | DEFINED | 17 | 32278 |
| GENZYME CORP | COM GENL DIV | 372917104 | 1185 | 25032 | SH | DEFINED | 21 | 25032 |
| GENZYME CORP | COM GENL DIV | 372917104 | 3935 | 83144 | SH | DEFINED | 22 | 69178 |
| 13966 | | | | | | | | |
| GENZYME CORP | COM GENL DIV | 372917104 | 4190 | 88518 | SH | OTHER | 22 | 88518 |
| GEORGIA GULF CORP | COM PAR \$0.0 | 373200203 | 300 | 8375 | SH | DEFINED | 01 | 3875 |
| 4500 | | | | | | | | |
| GEORGIA GULF CORP | COM PAR \$0.0 | 373200203 | 1 | 25 | SH | OTHER | 01 | |
| 25 | | | | | | | | |
| GEORGIA GULF CORP | COM PAR \$0.0 | 373200203 | 5215 | 145425 | SH | DEFINED | 05 | 145425 |
| GEORGIA GULF CORP | COM PAR \$0.0 | 373200203 | 457 | 12742 | SH | DEFINED | 08 | 12742 |
| GEORGIA GULF CORP | COM PAR \$0.0 | 373200203 | 305 | 8500 | SH | DEFINED | 17 | 8500 |
| GEORGIA GULF CORP | COM PAR \$0.0 | 373200203 | 785 | 21900 | SH | DEFINED | 21 | 21900 |
| GEORGIA PAC CORP | COM | 373298108 | 2748 | 74318 | SH | DEFINED | 01 | 69461 |
| 4857 | | | | | | | | |
| GEORGIA PAC CORP | COM | 373298108 | 3474 | 93952 | SH | OTHER | 01 | 48008 |
| 45944 | | | | | | | | |
| GEORGIA PAC CORP | COM | 373298108 | 4459 | 120582 | SH | DEFINED | 05 | 120582 |
| GEORGIA PAC CORP | COM | 373298108 | 244 | 6592 | SH | DEFINED | 08 | 6592 |
| GEORGIA PAC CORP | COM | 373298108 | 536 | 14500 | SH | CALL | DEFINED | 14500 |
| GEORGIA PAC CORP | COM | 373298108 | 128 | 3450 | SH | DEFINED | 17 | 3450 |
| GEORGIA PAC CORP | COM | 373298108 | 25880 | 699845 | SH | DEFINED | 21 | 699845 |
| GEORGIA PAC CORP | COM | 373298108 | 5618 | 151932 | SH | DEFINED | 22 | 142502 |
| 9430 | | | | | | | | |
| GEORGIA PAC CORP | COM | 373298108 | 3222 | 87136 | SH | OTHER | 22 | 86736 |
| 400 | | | | | | | | |
| GERBER SCIENTIFIC INC | COM | 373730100 | 179 | 25350 | SH | DEFINED | 01 | 7530 |
| 17820 | | | | | | | | |
| GERBER SCIENTIFIC INC | COM | 373730100 | 6 | 780 | SH | OTHER | 01 | |
| 780 | | | | | | | | |
| GERBER SCIENTIFIC INC | COM | 373730100 | 757 | 107230 | SH | DEFINED | 05 | 107230 |
| GERBER SCIENTIFIC INC | COM | 373730100 | 3749 | 531000 | SH | DEFINED | 21 | 531000 |
| GERBER SCIENTIFIC INC | COM | 373730100 | 1269 | 179726 | SH | DEFINED | 22 | 105582 |
| 74144 | | | | | | | | |
| GERBER SCIENTIFIC INC | COM | 373730100 | 5708 | 808463 | SH | OTHER | 22 | 808463 |
| GERON CORP | COM | 374163103 | 10 | 1200 | SH | DEFINED | 01 | 1200 |
| GERON CORP | COM | 374163103 | 12 | 1518 | SH | OTHER | 01 | 1518 |
| GERON CORP | COM | 374163103 | 4265 | 529772 | SH | DEFINED | 08 | 529772 |
| GERON CORP | COM | 374163103 | 2 | 300 | SH | DEFINED | 22 | |
| 300 | | | | | | | | |
| GERON CORP | COM | 374163103 | 10 | 1250 | SH | OTHER | 22 | 1250 |
| GETTY IMAGES INC | COM | 374276103 | 54 | 898 | SH | DEFINED | 01 | 898 |
| GETTY IMAGES INC | COM | 374276103 | 24 | 400 | SH | DEFINED | 05 | 400 |
| GETTY IMAGES INC | COM | 374276103 | 30 | 500 | SH | DEFINED | 08 | 500 |
| GETTY IMAGES INC | COM | 374276103 | 800 | 13340 | SH | DEFINED | 20 | 13340 |
| GETTY IMAGES INC | COM | 374276103 | 34245 | 570750 | SH | DEFINED | 21 | 556250 |
| 14500 | | | | | | | | |
| GETTY IMAGES INC | COM | 374276103 | 1396 | 23270 | SH | DEFINED | 22 | 3190 |
| 20080 | | | | | | | | |
| GETTY IMAGES INC | COM | 374276103 | 115 | 1910 | SH | OTHER | 22 | 1910 |
| GETTY RLTY CORP NEW | COM | 374297109 | 8 | 300 | SH | OTHER | 01 | 300 |
| GETTY RLTY CORP NEW | COM | 374297109 | 3083 | 122550 | SH | DEFINED | 21 | 122550 |
| GETTY RLTY CORP NEW | COM | 374297109 | 145 | 5760 | SH | DEFINED | 22 | 5760 |
| GETTY RLTY CORP NEW | COM | 374297109 | 45 | 1800 | SH | OTHER | 22 | 1800 |
| GEVITY HR INC | COM | 374393106 | 655 | 25000 | SH | OTHER | 22 | |
| 25000 | | | | | | | | |
| GILEAD SCIENCES INC | COM | 375558103 | 1576 | 23527 | SH | DEFINED | 01 | 22527 |
| 1000 | | | | | | | | |
| GILEAD SCIENCES INC | COM | 375558103 | 414 | 6175 | SH | OTHER | 01 | 1250 |
| 4925 | | | | | | | | |
| GILEAD SCIENCES INC | COM | 375558103 | 29769 | 444311 | SH | DEFINED | 05 | 444311 |
| GILEAD SCIENCES INC | COM | 375558103 | 19522 | 291378 | SH | DEFINED | 08 | 291378 |
| GILEAD SCIENCES INC | COM | 375558103 | 14968 | 223400 | SH | PUT | DEFINED | 223400 |
| GILEAD SCIENCES INC | COM | 375558103 | 883 | 13181 | SH | DEFINED | 17 | 13181 |
| GILEAD SCIENCES INC | COM | 375558103 | 515 | 7690 | SH | DEFINED | 21 | 7690 |
| GILEAD SCIENCES INC | COM | 375558103 | 5118 | 76391 | SH | DEFINED | 22 | 73226 |
| 3165 | | | | | | | | |
| GILEAD SCIENCES INC | COM | 375558103 | 724 | 10800 | SH | OTHER | 22 | 10800 |
| GILLETTE CO | COM | 375766102 | 29005 | 684082 | SH | DEFINED | 01 | 610167 |

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|-------------------------------------|--------------|-----------|-------|---------|----|---------|---------|---------|
| 73915 | | | | | | | | |
| GILLETTE CO 211026 | COM | 375766102 | 21453 | 505960 | SH | OTHER | 01 | 294934 |
| GILLETTE CO 235400 | COM | 375766102 | 36885 | 869938 | SH | DEFINED | 05 | 634538 |
| GILLETTE CO | COM | 375766102 | 3442 | 81170 | SH | DEFINED | 08 | 81170 |
| GILLETTE CO | COM | 375766102 | 2353 | 55500 | SH | CALL | DEFINED | 08 |
| GILLETTE CO | COM | 375766102 | 21 | 500 | SH | OTHER | 13 | 500 |
| GILLETTE CO | COM | 375766102 | 91 | 2145 | SH | DEFINED | 17 | 2145 |
| GILLETTE CO 1900 | COM | 375766102 | 81 | 1900 | SH | DEFINED | 18 | |
| GILLETTE CO 24800 | COM | 375766102 | 44487 | 1049223 | SH | DEFINED | 21 | 1024423 |
| GILLETTE CO 151724 | COM | 375766102 | 71783 | 1692996 | SH | DEFINED | 22 | 1541272 |
| GILLETTE CO 600 | COM | 375766102 | 41062 | 968450 | SH | OTHER | 22 | 967850 |
| GLADSTONE COML CORP | COM | 376536108 | 2422 | 146800 | SH | DEFINED | 21 | 146800 |
| GLADSTONE COML CORP | COM | 376536108 | 105 | 6370 | SH | DEFINED | 22 | 6370 |
| GLADSTONE COML CORP | COM | 376536108 | 36 | 2200 | SH | OTHER | 22 | 2200 |
| GLAMIS GOLD LTD | COM | 376775102 | 14 | 800 | SH | DEFINED | 01 | 800 |
| GLAMIS GOLD LTD | COM | 376775102 | 4 | 225 | SH | OTHER | 01 | 225 |
| GLAMIS GOLD LTD | COM | 376775102 | 407 | 23242 | SH | DEFINED | 08 | 23242 |
| GLAMIS GOLD LTD | COM | 376775102 | 57 | 3255 | SH | DEFINED | 22 | 3255 |
| GLAMIS GOLD LTD | COM | 376775102 | 7 | 400 | SH | OTHER | 22 | 400 |
| GLATFELTER | COM | 377316104 | 40 | 2850 | SH | DEFINED | 01 | 2850 |
| GLATFELTER | COM | 377316104 | 1306 | 92791 | SH | DEFINED | 05 | 92791 |
| GLATFELTER | COM | 377316104 | 1 | 100 | SH | DEFINED | 08 | 100 |
| GLATFELTER 4795 | COM | 377316104 | 9332 | 662800 | SH | DEFINED | 21 | 658005 |
| GLATFELTER 14746 | COM | 377316104 | 1737 | 123385 | SH | DEFINED | 22 | 108639 |
| GLATFELTER | COM | 377316104 | 108 | 7646 | SH | OTHER | 22 | 7646 |
| GLAXOSMITHKLINE PLC 17747 | SPONSORED AD | 37733W105 | 12632 | 304691 | SH | DEFINED | 01 | 286944 |
| GLAXOSMITHKLINE PLC 230755 | SPONSORED AD | 37733W105 | 16177 | 390191 | SH | OTHER | 01 | 159436 |
| GLAXOSMITHKLINE PLC | SPONSORED AD | 37733W105 | 659 | 15900 | SH | DEFINED | 08 | 15900 |
| GLAXOSMITHKLINE PLC | SPONSORED AD | 37733W105 | 824 | 19872 | SH | DEFINED | 17 | 19872 |
| GLAXOSMITHKLINE PLC | SPONSORED AD | 37733W105 | 5258 | 126810 | SH | DEFINED | 21 | 126810 |
| GLAXOSMITHKLINE PLC 62290 | SPONSORED AD | 37733W105 | 70669 | 1704505 | SH | DEFINED | 22 | 1642215 |
| GLAXOSMITHKLINE PLC 325 | SPONSORED AD | 37733W105 | 26421 | 637260 | SH | OTHER | 22 | 636935 |
| GLENBOROUGH RLTY TR INC 7400 | COM | 37803P105 | 234 | 12775 | SH | DEFINED | 01 | 5375 |
| GLENBOROUGH RLTY TR INC | COM | 37803P105 | 2575 | 140300 | SH | DEFINED | 05 | 140300 |
| GLENBOROUGH RLTY TR INC | COM | 37803P105 | 387 | 21100 | SH | DEFINED | 21 | 21100 |
| GLIMCHER RLTY TR | SH BEN INT | 379302102 | 1 | 25 | SH | DEFINED | 01 | 25 |
| GLIMCHER RLTY TR 5000 | SH BEN INT | 379302102 | 225 | 10176 | SH | OTHER | 01 | 5176 |
| GLIMCHER RLTY TR 1000 | SH BEN INT | 379302102 | 75 | 3400 | SH | DEFINED | 22 | 2400 |
| GLOBAL INDS LTD | COM | 379336100 | | 25 | SH | DEFINED | 01 | 25 |
| GLOBAL INDS LTD | COM | 379336100 | 135 | 23559 | SH | DEFINED | 17 | 23559 |
| GLOBAL INDS LTD 45790 | COM | 379336100 | 7676 | 1341890 | SH | DEFINED | 21 | 1296100 |
| GLOBAL INDS LTD 44290 | COM | 379336100 | 253 | 44290 | SH | DEFINED | 22 | |
| GLOBAL IMAGING SYSTEMS 7476 3835 | COM | 37934A100 | 693 | 18890 | SH | DEFINED | 01 | 7579 |
| GLOBAL IMAGING SYSTEMS 2874 | COM | 37934A100 | 105 | 2874 | SH | OTHER | 01 | |
| GLOBAL IMAGING SYSTEMS | COM | 37934A100 | 7050 | 192305 | SH | DEFINED | 05 | 192305 |
| GLOBAL IMAGING SYSTEMS | COM | 37934A100 | 117 | 3200 | SH | DEFINED | 08 | 3200 |
| GLOBAL IMAGING SYSTEMS | COM | 37934A100 | 81 | 2200 | SH | DEFINED | 17 | 2200 |
| GLOBAL IMAGING SYSTEMS 10000 | COM | 37934A100 | 7160 | 195300 | SH | DEFINED | 21 | 185300 |
| GLOBAL IMAGING SYSTEMS 1300 | COM | 37934A100 | 1441 | 39300 | SH | DEFINED | 22 | 38000 |
| GLOBAL IMAGING SYSTEMS | COM | 37934A100 | 143 | 3900 | SH | OTHER | 22 | 3900 |
| GLOBAL PMTS INC 14700 | COM | 37940X102 | 1565 | 34771 | SH | DEFINED | 01 | 20071 |
| GLOBAL PMTS INC 150 | COM | 37940X102 | 7 | 150 | SH | OTHER | 01 | |
| GLOBAL PMTS INC | COM | 37940X102 | 7729 | 171675 | SH | DEFINED | 05 | 171675 |
| GLOBAL PMTS INC | COM | 37940X102 | 68 | 1516 | SH | DEFINED | 08 | 1516 |
| GLOBAL PMTS INC | COM | 37940X102 | 81 | 1800 | SH | DEFINED | 17 | 1800 |
| GLOBAL PMTS INC | COM | 37940X102 | 522 | 11595 | SH | DEFINED | 20 | 11595 |
| GLOBAL PMTS INC 13880 | COM | 37940X102 | 19889 | 441782 | SH | DEFINED | 21 | 427902 |
| GLOBAL PMTS INC 17495 | COM | 37940X102 | 788 | 17495 | SH | DEFINED | 22 | |
| GLOBAL PMTS INC 9630 | COM | 37940X102 | 434 | 9630 | SH | OTHER | 22 | |
| GLOBAL POWER EQUIPMENT INC | COM | 37941P108 | | 25 | SH | DEFINED | 01 | 25 |

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|----------------------------|-----|-----------|-------|---------|----|---------|---------|---------|--------|
| GLOBAL POWER EQUIPMENT INC | COM | 37941P108 | 86 | 10700 | SH | DEFINED | 08 | 10700 | |
| GLOBAL POWER EQUIPMENT INC | COM | 37941P108 | 77 | 9600 | SH | DEFINED | 17 | 9600 | |
| GLOBAL POWER EQUIPMENT INC | COM | 37941P108 | 1 | 100 | SH | DEFINED | 22 | | |
| GLOBAL SIGNAL INC | COM | 37944Q103 | 681 | 31039 | SH | DEFINED | 08 | 31039 | |
| GLOBAL SIGNAL INC | COM | 37944Q103 | 312 | 14200 | SH | OTHER | 22 | | |
| GOLD BANC CORP INC | COM | 379907108 | 2463 | 158928 | SH | DEFINED | 01 | 158928 | |
| GOLD BANC CORP INC | COM | 379907108 | 2598 | 167625 | SH | DEFINED | 05 | 167625 | |
| GOLD BANC CORP INC | COM | 379907108 | 411 | 26500 | SH | DEFINED | 21 | 26500 | |
| GOLD BANC CORP INC | COM | 379907108 | 22 | 1401 | SH | DEFINED | 22 | 1401 | |
| GOLDCORP INC NEW | COM | 380956409 | 102 | 8700 | SH | DEFINED | 01 | 7700 | |
| GOLDCORP INC NEW | COM | 380956409 | 120 | 10265 | SH | OTHER | 01 | 10265 | |
| GOLDCORP INC NEW | COM | 380956409 | 420 | 36000 | SH | DEFINED | 08 | 36000 | |
| GOLDCORP INC NEW | COM | 380956409 | 420 | 36000 | SH | DEFINED | 17 | 36000 | |
| GOLDCORP INC NEW | COM | 380956409 | 28 | 2373 | SH | DEFINED | 22 | 2173 | |
| GOLDCORP INC NEW | COM | 380956409 | 88 | 7510 | SH | OTHER | 22 | 7510 | |
| GOLDEN STAR RES LTD CDA | COM | 38119T104 | 174 | 37600 | SH | DEFINED | 17 | 37600 | |
| GOLDEN STAR RES LTD CDA | COM | 38119T104 | 7 | 1500 | SH | DEFINED | 22 | 1500 | |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 4353 | 40927 | SH | DEFINED | 01 | 40915 | |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 1673 | 15731 | SH | OTHER | 01 | 5996 | |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 15150 | 142451 | SH | DEFINED | 05 | 91651 | |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 1043 | 9807 | SH | DEFINED | 08 | 9807 | |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 3722 | 35000 | SH | PUT | DEFINED | 08 | 35000 |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 149 | 1400 | SH | DEFINED | 17 | 1400 | |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 46437 | 436643 | SH | DEFINED | 21 | 436643 | |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 4914 | 46202 | SH | DEFINED | 22 | 45437 | |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 576 | 5420 | SH | OTHER | 22 | 5420 | |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 19645 | 208633 | SH | DEFINED | 01 | 205438 | |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 5945 | 63136 | SH | OTHER | 01 | 11781 | |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 67103 | 712651 | SH | DEFINED | 05 | 664051 | |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 2306 | 24495 | SH | DEFINED | 08 | 24495 | |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 52419 | 556700 | SH | CALL | DEFINED | 08 | 556700 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 33116 | 351700 | SH | PUT | DEFINED | 08 | 351700 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 2503 | 26584 | SH | DEFINED | 17 | 26584 | |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 8663 | 92000 | SH | CALL | DEFINED | 17 | 92000 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 9416 | 100000 | SH | PUT | DEFINED | 17 | 100000 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 736 | 7814 | SH | DEFINED | 18 | | |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 3662 | 38890 | SH | DEFINED | 20 | 38890 | |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 53527 | 568466 | SH | DEFINED | 21 | 489941 | |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 33227 | 352874 | SH | DEFINED | 22 | 337549 | |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 6174 | 65567 | SH | OTHER | 22 | 65567 | |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 123 | 1308 | SH | DEFINED | | 1308 | |
| GOODRICH CORP | COM | 382388106 | 6805 | 210477 | SH | DEFINED | 01 | 193547 | |
| GOODRICH CORP | COM | 382388106 | 443 | 13705 | SH | OTHER | 01 | 3650 | |
| GOODRICH CORP | COM | 382388106 | 35161 | 1087559 | SH | DEFINED | 05 | 1087559 | |
| GOODRICH CORP | COM | 382388106 | 357 | 11050 | SH | DEFINED | 08 | 11050 | |
| GOODRICH CORP | COM | 382388106 | 3268 | 101085 | SH | DEFINED | 21 | 101085 | |
| GOODRICH CORP | COM | 382388106 | 2873 | 88855 | SH | DEFINED | 22 | 63210 | |
| GOODRICH CORP | COM | 382388106 | 497 | 15375 | SH | OTHER | 22 | 15375 | |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 7756 | 853263 | SH | DEFINED | 01 | 849433 | |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 297 | 32670 | SH | OTHER | 01 | 21632 | |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 725 | 79800 | SH | DEFINED | 05 | 79800 | |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 83 | 9097 | SH | DEFINED | 08 | 9097 | |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 1909 | 210000 | SH | CALL | DEFINED | 08 | 210000 |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 1466 | 161300 | SH | PUT | DEFINED | 08 | 161300 |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 771 | 84800 | SH | DEFINED | 17 | 84800 | |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 1249 | 137431 | SH | DEFINED | 21 | 137431 | |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 70 | 7712 | SH | DEFINED | 22 | 7212 | |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 37 | 4102 | SH | OTHER | 22 | 4102 | |
| GOODYS FAMILY CLOTHING INC | COM | 382588101 | 280 | 26975 | SH | DEFINED | 01 | 5846 | |
| GOODYS FAMILY CLOTHING INC | COM | 382588101 | 9 | 871 | SH | OTHER | 01 | | |
| GOODYS FAMILY CLOTHING INC | COM | 382588101 | 1585 | 152800 | SH | DEFINED | 05 | 152800 | |
| GOODYS FAMILY CLOTHING INC | COM | 382588101 | 74 | 7100 | SH | DEFINED | 08 | 7100 | |
| GOODYS FAMILY CLOTHING INC | COM | 382588101 | 401 | 38700 | SH | DEFINED | 17 | 38700 | |
| GOODYS FAMILY CLOTHING INC | COM | 382588101 | 3299 | 318081 | SH | DEFINED | 21 | 318081 | |

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|------------------------------|-----|-----------|-------|---------|----|---------|----|---------|
| GOODYS FAMILY CLOTHING INC | COM | 382588101 | 133 | 12840 | SH | DEFINED | 22 | 12840 |
| GOODYS FAMILY CLOTHING INC | COM | 382588101 | 47 | 4500 | SH | OTHER | 22 | 4500 |
| GORMAN RUPP CO | COM | 383082104 | 6413 | 236039 | SH | OTHER | 01 | |
| 236039 | | | | | | | | |
| GORMAN RUPP CO | COM | 383082104 | 16 | 600 | SH | DEFINED | 17 | 600 |
| GOVERNMENT PPTYS TR INC | COM | 38374W107 | 438 | 41957 | SH | DEFINED | 05 | 41957 |
| GOVERNMENT PPTYS TR INC | COM | 38374W107 | 77 | 7400 | SH | DEFINED | 17 | 7400 |
| GRACO INC | COM | 384109104 | 267 | 8587 | SH | DEFINED | 01 | 8587 |
| GRACO INC | COM | 384109104 | 8 | 262 | SH | OTHER | 01 | |
| 262 | | | | | | | | |
| GRACO INC | COM | 384109104 | 4563 | 146951 | SH | DEFINED | 05 | 146951 |
| GRACO INC | COM | 384109104 | 110 | 3547 | SH | DEFINED | 08 | 3547 |
| GRACO INC | COM | 384109104 | 17 | 560 | SH | DEFINED | 17 | 560 |
| GRACO INC | COM | 384109104 | 210 | 6750 | SH | DEFINED | 22 | 6750 |
| GRACO INC | COM | 384109104 | 77 | 2482 | SH | OTHER | 22 | 2482 |
| GRAFTECH INTL LTD | COM | 384313102 | 49 | 4700 | SH | DEFINED | 05 | 4700 |
| GRAFTECH INTL LTD | COM | 384313102 | 355 | 33934 | SH | DEFINED | 08 | 33934 |
| GRAFTECH INTL LTD | COM | 384313102 | 22978 | 2196760 | SH | DEFINED | 21 | 2136660 |
| 60100 | | | | | | | | |
| GRAFTECH INTL LTD | COM | 384313102 | 2214 | 211668 | SH | DEFINED | 22 | 144750 |
| 66918 | | | | | | | | |
| GRAINGER W W INC | COM | 384802104 | 5388 | 93708 | SH | DEFINED | 01 | 1777 |
| 91931 | | | | | | | | |
| GRAINGER W W INC | COM | 384802104 | 70439 | 1225018 | SH | OTHER | 01 | 128500 |
| 4308 1092210 | | | | | | | | |
| GRAINGER W W INC | COM | 384802104 | 2414 | 41990 | SH | DEFINED | 05 | 41990 |
| GRAINGER W W INC | COM | 384802104 | 673 | 11708 | SH | DEFINED | 08 | 11708 |
| GRAINGER W W INC | COM | 384802104 | 357 | 6215 | SH | DEFINED | 17 | 6215 |
| GRAINGER W W INC | COM | 384802104 | 285 | 4957 | SH | DEFINED | 21 | 4957 |
| GRAINGER W W INC | COM | 384802104 | 1581 | 27492 | SH | DEFINED | 22 | 25660 |
| 1832 | | | | | | | | |
| GRAINGER W W INC | COM | 384802104 | 1769 | 30770 | SH | OTHER | 22 | 30770 |
| GRANITE CONSTR INC | COM | 387328107 | 91 | 4975 | SH | DEFINED | 01 | 4975 |
| GRANITE CONSTR INC | COM | 387328107 | 1606 | 88098 | SH | DEFINED | 05 | 88098 |
| GRANITE CONSTR INC | COM | 387328107 | 9 | 500 | SH | DEFINED | 08 | 500 |
| GRANITE CONSTR INC | COM | 387328107 | 97 | 5300 | SH | DEFINED | 17 | 5300 |
| GRANITE CONSTR INC | COM | 387328107 | 44 | 2400 | SH | DEFINED | 21 | 2400 |
| GRANITE CONSTR INC | COM | 387328107 | 77 | 4200 | SH | OTHER | 22 | 4200 |
| GRANT PRIDECO INC | COM | 38821G101 | 160 | 8670 | SH | DEFINED | 01 | 8670 |
| GRANT PRIDECO INC | COM | 38821G101 | 71 | 3835 | SH | OTHER | 01 | 2660 |
| 1175 | | | | | | | | |
| GRANT PRIDECO INC | COM | 38821G101 | 8003 | 433534 | SH | DEFINED | 05 | 433534 |
| GRANT PRIDECO INC | COM | 38821G101 | 76 | 4100 | SH | DEFINED | 08 | 4100 |
| GRANT PRIDECO INC | COM | 38821G101 | 749 | 40590 | SH | DEFINED | 17 | 40590 |
| GRANT PRIDECO INC | COM | 38821G101 | 12 | 633 | SH | DEFINED | 22 | 633 |
| GRAPHIC PACKAGING CORP DEL | COM | 388688103 | 84 | 9719 | SH | DEFINED | 08 | 9719 |
| GRAPHIC PACKAGING CORP DEL | COM | 388688103 | 288 | 33300 | SH | DEFINED | 17 | 33300 |
| GRAY TELEVISION INC | COM | 389375106 | 556 | 40000 | SH | DEFINED | 08 | 40000 |
| GRAY TELEVISION INC | COM | 389375106 | 56 | 4000 | SH | OTHER | 22 | |
| 4000 | | | | | | | | |
| GREAT ATLANTIC & PAC TEA INC | COM | 390064103 | 49 | 6402 | SH | DEFINED | 01 | 4733 |
| 1669 | | | | | | | | |
| GREAT ATLANTIC & PAC TEA INC | COM | 390064103 | 5 | 631 | SH | OTHER | 01 | |
| 631 | | | | | | | | |
| GREAT ATLANTIC & PAC TEA INC | COM | 390064103 | 1235 | 161250 | SH | DEFINED | 05 | 161250 |
| GREAT ATLANTIC & PAC TEA INC | COM | 390064103 | 195 | 25500 | SH | DEFINED | 21 | 25500 |
| GREAT ATLANTIC & PAC TEA INC | COM | 390064103 | 61 | 8025 | SH | DEFINED | 22 | 8025 |
| GREAT LAKES CHEM CORP | COM | 390568103 | 130 | 4815 | SH | DEFINED | 01 | 4815 |
| GREAT LAKES CHEM CORP | COM | 390568103 | 184 | 6800 | SH | OTHER | 01 | |
| 6800 | | | | | | | | |
| GREAT LAKES CHEM CORP | COM | 390568103 | 692 | 25590 | SH | DEFINED | 05 | 25590 |
| GREAT LAKES CHEM CORP | COM | 390568103 | 77 | 2854 | SH | DEFINED | 08 | 2854 |
| GREAT LAKES CHEM CORP | COM | 390568103 | 137 | 5055 | SH | DEFINED | 21 | 5055 |
| GREAT LAKES CHEM CORP | COM | 390568103 | 296 | 10957 | SH | DEFINED | 22 | 9857 |
| 1100 | | | | | | | | |
| GREAT LAKES CHEM CORP | COM | 390568103 | 152 | 5616 | SH | OTHER | 22 | 5616 |
| GREAT PLAINS ENERGY INC | COM | 391164100 | 62739 | 2112421 | SH | DEFINED | 01 | 2111061 |
| 1360 | | | | | | | | |
| GREAT PLAINS ENERGY INC | COM | 391164100 | 1445 | 48647 | SH | OTHER | 01 | 19022 |
| 29625 | | | | | | | | |
| GREAT PLAINS ENERGY INC | COM | 391164100 | 4679 | 157536 | SH | DEFINED | 05 | 157536 |
| GREAT PLAINS ENERGY INC | COM | 391164100 | 822 | 27680 | SH | DEFINED | 08 | 27680 |
| GREAT PLAINS ENERGY INC | COM | 391164100 | 143 | 4800 | SH | DEFINED | 17 | 4800 |
| GREAT PLAINS ENERGY INC | COM | 391164100 | 110 | 3692 | SH | DEFINED | 22 | |
| 3692 | | | | | | | | |
| GREAT PLAINS ENERGY INC | COM | 391164100 | 672 | 22634 | SH | OTHER | 22 | 5826 |
| 16808 | | | | | | | | |
| GREATER BAY BANCORP | COM | 391648102 | 290 | 10050 | SH | DEFINED | 01 | 10050 |
| GREATER BAY BANCORP | COM | 391648102 | 3142 | 108715 | SH | DEFINED | 05 | 108715 |
| GREATER BAY BANCORP | COM | 391648102 | 110 | 3800 | SH | DEFINED | 08 | 3800 |
| GREATER BAY BANCORP | COM | 391648102 | 3572 | 123600 | SH | DEFINED | 21 | 123600 |
| GREATER BAY BANCORP | COM | 391648102 | 155 | 5360 | SH | DEFINED | 22 | 5360 |
| GREATER BAY BANCORP | COM | 391648102 | 55 | 1900 | SH | OTHER | 22 | 1900 |
| GREEN MOUNTAIN PWR CORP | COM | 393154109 | 61 | 2325 | SH | DEFINED | 01 | 1525 |
| 800 | | | | | | | | |
| GREEN MOUNTAIN PWR CORP | COM | 393154109 | 29 | 1100 | SH | OTHER | 01 | |

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|--------------------------|--------------|-----------|-------|-----------|-----------------|--|--------|
| 1100 | | | | | | | |
| GREEN MOUNTAIN PWR CORP | COM | 393154109 | 611 | 23425 SH | DEFINED 05 | | 23425 |
| GREEN MOUNTAIN PWR CORP | COM | 393154109 | 89 | 3400 SH | DEFINED 21 | | 3400 |
| GREEN MOUNTAIN PWR CORP | COM | 393154109 | 20 | 783 SH | DEFINED 22 | | 783 |
| GREENHILL & CO INC | COM | 395259104 | 54 | 2600 SH | DEFINED 17 | | 2600 |
| GREENHILL & CO INC | COM | 395259104 | 2325 | 111200 SH | DEFINED 21 | | 103300 |
| 7900 | | | | | | | |
| GREENHILL & CO INC | COM | 395259104 | 436 | 20865 SH | DEFINED 22 | | 20180 |
| 685 | | | | | | | |
| GREENHILL & CO INC | COM | 395259104 | 47 | 2235 SH | OTHER 22 | | 2235 |
| GREENPOINT FINL CORP | COM | 395384100 | 11688 | 294410 SH | DEFINED 01 | | 294410 |
| GREENPOINT FINL CORP | COM | 395384100 | 37 | 925 SH | OTHER 01 | | |
| 925 | | | | | | | |
| GREENPOINT FINL CORP | COM | 395384100 | 11107 | 279773 SH | DEFINED 05 | | 279773 |
| GREENPOINT FINL CORP | COM | 395384100 | 67 | 1700 SH | DEFINED 08 | | 1700 |
| GREENPOINT FINL CORP | COM | 395384100 | 3283 | 82700 SH | CALL DEFINED 08 | | 82700 |
| GREENPOINT FINL CORP | COM | 395384100 | | 2 SH | DEFINED 17 | | 2 |
| GREENPOINT FINL CORP | COM | 395384100 | 22230 | 559950 SH | DEFINED 21 | | 559950 |
| GREENPOINT FINL CORP | COM | 395384100 | 1996 | 50280 SH | DEFINED 22 | | 50280 |
| GREENPOINT FINL CORP | COM | 395384100 | 139 | 3500 SH | OTHER 22 | | 3500 |
| GREIF INC | CL A | 397624107 | 139 | 3300 SH | DEFINED 01 | | 3300 |
| GREIF INC | CL A | 397624107 | 28660 | 678350 SH | DEFINED 21 | | 673150 |
| 5200 | | | | | | | |
| GREIF INC | CL A | 397624107 | 6093 | 144218 SH | DEFINED 22 | | 134318 |
| 9900 | | | | | | | |
| GREIF INC | CL A | 397624107 | 85 | 2000 SH | OTHER 22 | | 2000 |
| GREY GLOBAL GROUP INC | COM | 39787M108 | 1247 | 1266 SH | DEFINED 17 | | 1266 |
| GREY WOLF INC | COM | 397888108 | 183 | 43200 SH | DEFINED 01 | | 42200 |
| 1000 | | | | | | | |
| GREY WOLF INC | COM | 397888108 | 4 | 1000 SH | OTHER 01 | | 1000 |
| GREY WOLF INC | COM | 397888108 | 64 | 15100 SH | DEFINED 05 | | 15100 |
| GREY WOLF INC | COM | 397888108 | 22 | 5273 SH | DEFINED 08 | | 5273 |
| GREY WOLF INC | COM | 397888108 | 42 | 10000 SH | DEFINED 18 | | |
| 10000 | | | | | | | |
| GREY WOLF INC | COM | 397888108 | 4 | 1000 SH | DEFINED 22 | | 1000 |
| GRIFFON CORP | COM | 398433102 | 474 | 21277 SH | DEFINED 01 | | 9414 |
| 11863 | | | | | | | |
| GRIFFON CORP | COM | 398433102 | 6410 | 287722 SH | DEFINED 05 | | 287722 |
| GRIFFON CORP | COM | 398433102 | 437 | 19600 SH | DEFINED 21 | | 19600 |
| GRIFFON CORP | COM | 398433102 | 4 | 165 SH | OTHER 22 | | 165 |
| GROUP 1 AUTOMOTIVE INC | COM | 398905109 | 203 | 6123 SH | DEFINED 01 | | 218 |
| 5905 | | | | | | | |
| GROUP 1 AUTOMOTIVE INC | COM | 398905109 | 106 | 3200 SH | OTHER 01 | | 2000 |
| 1200 | | | | | | | |
| GROUP 1 AUTOMOTIVE INC | COM | 398905109 | 3144 | 94675 SH | DEFINED 05 | | 94675 |
| GROUP 1 AUTOMOTIVE INC | COM | 398905109 | 193 | 5800 SH | DEFINED 17 | | 5800 |
| GROUP 1 AUTOMOTIVE INC | COM | 398905109 | 495 | 14900 SH | DEFINED 21 | | 14900 |
| GROUP 1 AUTOMOTIVE INC | COM | 398905109 | 203 | 6100 SH | OTHER 22 | | 2700 |
| 3400 | | | | | | | |
| GROUPE DANONE | SPONSORED AD | 399449107 | 1 | 50 SH | DEFINED 01 | | 50 |
| GROUPE DANONE | SPONSORED AD | 399449107 | 12 | 700 SH | OTHER 01 | | 700 |
| GROUPE DANONE | SPONSORED AD | 399449107 | 105 | 6000 SH | DEFINED 21 | | 6000 |
| GROUPE DANONE | SPONSORED AD | 399449107 | 98 | 5586 SH | DEFINED 22 | | 5586 |
| GROUPE DANONE | SPONSORED AD | 399449107 | 18 | 1000 SH | OTHER 22 | | 1000 |
| GROUPE CGI INC | CL A SUB VGT | 39945C109 | 230 | 34000 SH | DEFINED 17 | | 34000 |
| GRUPO TELEVISIA SA DE CV | SP ADR REP O | 40049J206 | 1 | 25 SH | DEFINED 01 | | 25 |
| GRUPO TELEVISIA SA DE CV | SP ADR REP O | 40049J206 | 45 | 1000 SH | DEFINED 08 | | 1000 |
| GRUPO TELEVISIA SA DE CV | SP ADR REP O | 40049J206 | 656 | 14500 SH | PUT DEFINED 08 | | 14500 |
| GRUPO TELEVISIA SA DE CV | SP ADR REP O | 40049J206 | 7098 | 156800 SH | DEFINED 21 | | 156800 |
| GRUPO TELEVISIA SA DE CV | SP ADR REP O | 40049J206 | 45 | 1000 SH | OTHER 22 | | 1000 |
| GTECH HLDGS CORP | COM | 400518106 | 409 | 8825 SH | DEFINED 01 | | 8825 |
| GTECH HLDGS CORP | COM | 400518106 | 8 | 175 SH | OTHER 01 | | |
| 175 | | | | | | | |
| GTECH HLDGS CORP | COM | 400518106 | 5835 | 125988 SH | DEFINED 05 | | 125988 |
| GTECH HLDGS CORP | COM | 400518106 | 1096 | 23661 SH | DEFINED 08 | | 23661 |
| GTECH HLDGS CORP | COM | 400518106 | 352 | 7600 SH | DEFINED 17 | | 7600 |
| GTECH HLDGS CORP | COM | 400518106 | 20 | 433 SH | DEFINED 22 | | |
| 433 | | | | | | | |
| GTECH HLDGS CORP | COM | 400518106 | 1037 | 22382 SH | OTHER 22 | | 1515 |
| 20867 | | | | | | | |
| GUIDANT CORP | COM | 401698105 | 7932 | 141951 SH | DEFINED 01 | | 140901 |
| 1050 | | | | | | | |
| GUIDANT CORP | COM | 401698105 | 4082 | 73047 SH | OTHER 01 | | 37431 |
| 35616 | | | | | | | |
| GUIDANT CORP | COM | 401698105 | 14673 | 262584 SH | DEFINED 05 | | 168884 |
| 93700 | | | | | | | |
| GUIDANT CORP | COM | 401698105 | 28796 | 515323 SH | DEFINED 08 | | 515323 |
| GUIDANT CORP | COM | 401698105 | 14529 | 260000 SH | CALL DEFINED 08 | | 260000 |
| GUIDANT CORP | COM | 401698105 | 11735 | 210000 SH | PUT DEFINED 08 | | 210000 |
| GUIDANT CORP | COM | 401698105 | 31 | 550 SH | DEFINED 13 | | 550 |
| GUIDANT CORP | COM | 401698105 | 587 | 10500 SH | DEFINED 17 | | 10500 |
| GUIDANT CORP | COM | 401698105 | 324 | 5800 SH | DEFINED 18 | | |
| 5800 | | | | | | | |
| GUIDANT CORP | COM | 401698105 | 1771 | 31701 SH | DEFINED 21 | | 31701 |
| GUIDANT CORP | COM | 401698105 | 8143 | 145718 SH | DEFINED 22 | | 131538 |
| 14180 | | | | | | | |

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|------------------------------|------|----------|-----------|-------|---------|-----|---------|---------|--------|--------|
| GUIDANT CORP | COM | | 401698105 | 1310 | 23449 | SH | OTHER | 22 | 23449 | |
| GUILFORD PHARMACEUTICALS INC | COM | | 401829106 | 109 | 23000 | SH | DEFINED | 01 | 23000 | |
| GUILFORD PHARMACEUTICALS INC | COM | | 401829106 | 5 | 1000 | SH | OTHER | 01 | 1000 | |
| GUILFORD PHARMACEUTICALS INC | COM | | 401829106 | 164 | 34549 | SH | DEFINED | 17 | 34549 | |
| GUILFORD PHARMACEUTICALS INC | COM | | 401829106 | | 100 | SH | OTHER | 22 | | |
| 100 | | | | | | | | | | |
| GUITAR CTR MGMT INC | COM | | 402040109 | 517 | 11625 | SH | DEFINED | 01 | 4425 | |
| 7200 | | | | | | | | | | |
| GUITAR CTR MGMT INC | COM | | 402040109 | 4819 | 108375 | SH | DEFINED | 05 | 108375 | |
| GUITAR CTR MGMT INC | COM | | 402040109 | 40 | 900 | SH | DEFINED | 08 | 900 | |
| GUITAR CTR MGMT INC | COM | | 402040109 | 809 | 18200 | SH | DEFINED | 17 | 18200 | |
| GUITAR CTR MGMT INC | COM | | 402040109 | 716 | 16100 | SH | DEFINED | 21 | 16100 | |
| GUITAR CTR MGMT INC | NOTE | 4.000% | 402040AC3 | 1425 | 1000000 | PRN | OTHER | 17 | | |
| 1000000 | | | | | | | | | | |
| GULFMARK OFFSHORE INC | COM | | 402629109 | 19 | 1225 | SH | DEFINED | 01 | 1225 | |
| GULFMARK OFFSHORE INC | COM | | 402629109 | 14748 | 934600 | SH | DEFINED | 21 | 924000 | |
| 10600 | | | | | | | | | | |
| GULFMARK OFFSHORE INC | COM | | 402629109 | 5354 | 339290 | SH | DEFINED | 22 | 319690 | |
| 19600 | | | | | | | | | | |
| GULFMARK OFFSHORE INC | COM | | 402629109 | 28 | 1800 | SH | OTHER | 22 | 1800 | |
| GULFTERRA ENERGY PARTNERS LP | COM | | 40274U108 | 194 | 5000 | SH | CALL | DEFINED | 08 | 5000 |
| GULFTERRA ENERGY PARTNERS LP | COM | | 40274U108 | 77 | 1999 | SH | DEFINED | 22 | | |
| 1999 | | | | | | | | | | |
| GULFTERRA ENERGY PARTNERS LP | COM | | 40274U108 | 813 | 21000 | SH | OTHER | 22 | 17799 | |
| 3201 | | | | | | | | | | |
| GYMBOREE CORP | COM | | 403777105 | 248 | 16150 | SH | DEFINED | 01 | 5150 | |
| 11000 | | | | | | | | | | |
| GYMBOREE CORP | COM | | 403777105 | 1 | 75 | SH | OTHER | 01 | | |
| 75 | | | | | | | | | | |
| GYMBOREE CORP | COM | | 403777105 | 2122 | 138125 | SH | DEFINED | 05 | 138125 | |
| GYMBOREE CORP | COM | | 403777105 | 12 | 800 | SH | DEFINED | 08 | 800 | |
| GYMBOREE CORP | COM | | 403777105 | 210 | 13700 | SH | DEFINED | 17 | 13700 | |
| GYMBOREE CORP | COM | | 403777105 | 10993 | 715700 | SH | DEFINED | 21 | 712400 | |
| 3300 | | | | | | | | | | |
| GYMBOREE CORP | COM | | 403777105 | 2855 | 185900 | SH | DEFINED | 22 | 172200 | |
| 13700 | | | | | | | | | | |
| GYRODYNE CO AMER INC | COM | | 403820103 | 395 | 13746 | SH | DEFINED | 22 | | |
| 13746 | | | | | | | | | | |
| HCA INC | COM | | 404119109 | 10141 | 243836 | SH | DEFINED | 01 | 204086 | |
| 39750 | | | | | | | | | | |
| HCA INC | COM | | 404119109 | 1243 | 29876 | SH | OTHER | 01 | 17116 | |
| 12760 | | | | | | | | | | |
| HCA INC | COM | | 404119109 | 9427 | 226657 | SH | DEFINED | 05 | 226657 | |
| HCA INC | COM | | 404119109 | 921 | 22139 | SH | DEFINED | 08 | 22139 | |
| HCA INC | COM | | 404119109 | 23789 | 572000 | SH | CALL | DEFINED | 08 | 572000 |
| HCA INC | COM | | 404119109 | 2683 | 64500 | SH | PUT | DEFINED | 08 | 64500 |
| HCA INC | COM | | 404119109 | 1696 | 40789 | SH | DEFINED | 17 | 40789 | |
| HCA INC | COM | | 404119109 | 8 | 200 | SH | DEFINED | 18 | | |
| 200 | | | | | | | | | | |
| HCA INC | COM | | 404119109 | 15375 | 369682 | SH | DEFINED | 21 | 369682 | |
| HCA INC | COM | | 404119109 | 1149 | 27625 | SH | DEFINED | 22 | 18250 | |
| 9375 | | | | | | | | | | |
| HCA INC | COM | | 404119109 | 802 | 19275 | SH | OTHER | 22 | 19275 | |
| HCC INS HLDGS INC | COM | | 404132102 | 209 | 6260 | SH | DEFINED | 01 | 6260 | |
| HCC INS HLDGS INC | COM | | 404132102 | 87 | 2615 | SH | OTHER | 01 | | |
| 2615 | | | | | | | | | | |
| HCC INS HLDGS INC | COM | | 404132102 | 4575 | 136921 | SH | DEFINED | 05 | 136921 | |
| HCC INS HLDGS INC | COM | | 404132102 | 154 | 4600 | SH | DEFINED | 08 | 4600 | |
| HCC INS HLDGS INC | COM | | 404132102 | 738 | 22100 | SH | DEFINED | 22 | | |
| 22100 | | | | | | | | | | |
| HCC INS HLDGS INC | COM | | 404132102 | 244 | 7300 | SH | OTHER | 22 | 3100 | |
| 4200 | | | | | | | | | | |
| HCC INS HLDGS INC | NOTE | 2.000% | 404132AA0 | 517 | 455000 | PRN | DEFINED | 08 | 455000 | |
| HCC INS HLDGS INC | NOTE | 2.000% | 404132AA0 | 517 | 455000 | PRN | DEFINED | 17 | 455000 | |
| HNI CORP | COM | | 404251100 | 5226 | 123457 | SH | DEFINED | 05 | 123457 | |
| HNI CORP | COM | | 404251100 | 256 | 6050 | SH | DEFINED | 08 | 6050 | |
| HMS HLDGS CORP | COM | | 40425J101 | 3120 | 519100 | SH | DEFINED | 21 | 511400 | |
| 7700 | | | | | | | | | | |
| HMS HLDGS CORP | COM | | 40425J101 | 1427 | 237500 | SH | DEFINED | 22 | 221500 | |
| 16000 | | | | | | | | | | |
| HNC SOFTWARE INC | NOTE | 5.250% | 40425PAC1 | 503 | 480000 | PRN | DEFINED | 08 | 480000 | |
| HNC SOFTWARE INC | NOTE | 5.250% | 40425PAC1 | 775 | 740000 | PRN | DEFINED | 17 | 740000 | |
| HRPT PPTYS TR | COM | SH BEN I | 40426W101 | 1129 | 112793 | SH | DEFINED | 01 | 112793 | |
| HRPT PPTYS TR | COM | SH BEN I | 40426W101 | 67 | 6664 | SH | OTHER | 01 | 3664 | |
| 3000 | | | | | | | | | | |
| HRPT PPTYS TR | COM | SH BEN I | 40426W101 | 3 | 300 | SH | DEFINED | 05 | 300 | |
| HRPT PPTYS TR | COM | SH BEN I | 40426W101 | 74 | 7347 | SH | DEFINED | 08 | 7347 | |
| HRPT PPTYS TR | COM | SH BEN I | 40426W101 | 977 | 97587 | SH | DEFINED | 17 | 97587 | |
| HRPT PPTYS TR | COM | SH BEN I | 40426W101 | 59 | 5850 | SH | DEFINED | 22 | 5850 | |
| HRPT PPTYS TR | COM | SH BEN I | 40426W101 | 98 | 9800 | SH | OTHER | 22 | 9800 | |
| HSBC HLDGS PLC | SPON | ADR NEW | 404280406 | 8018 | 107039 | SH | DEFINED | 01 | 106719 | |
| 320 | | | | | | | | | | |
| HSBC HLDGS PLC | SPON | ADR NEW | 404280406 | 8189 | 109315 | SH | OTHER | 01 | 49155 | |
| 60160 | | | | | | | | | | |
| HSBC HLDGS PLC | SPON | ADR NEW | 404280406 | 167 | 2225 | SH | DEFINED | 05 | 2225 | |
| HSBC HLDGS PLC | SPON | ADR NEW | 404280406 | 1085 | 14478 | SH | DEFINED | 08 | 14478 | |

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|------------------------------|------|--------|-----|-----------|-------|---------|-----|---------|---------|---------|--------|
| HSBC HLDGS PLC | SPON | ADR | NEW | 404280406 | 12 | 160 | SH | DEFINED | 13 | 160 | |
| HSBC HLDGS PLC | SPON | ADR | NEW | 404280406 | 1519 | 20273 | SH | DEFINED | 17 | 20273 | |
| HSBC HLDGS PLC | SPON | ADR | NEW | 404280406 | 569 | 7596 | SH | DEFINED | 18 | | |
| 7596 | | | | | | | | | | | |
| HSBC HLDGS PLC | SPON | ADR | NEW | 404280406 | 3184 | 42500 | SH | DEFINED | 21 | 42500 | |
| HSBC HLDGS PLC | SPON | ADR | NEW | 404280406 | 1168 | 15588 | SH | DEFINED | 22 | 14505 | |
| 1083 | | | | | | | | | | | |
| HSBC HLDGS PLC | SPON | ADR | NEW | 404280406 | 2066 | 27574 | SH | OTHER | 22 | 27574 | |
| HAEMONETICS CORP | COM | | | 405024100 | 502 | 16925 | SH | DEFINED | 01 | 4025 | |
| 12900 | | | | | | | | | | | |
| HAEMONETICS CORP | COM | | | 405024100 | 3 | 100 | SH | OTHER | 01 | | |
| 100 | | | | | | | | | | | |
| HAEMONETICS CORP | COM | | | 405024100 | 3373 | 113750 | SH | DEFINED | 05 | 113750 | |
| HAEMONETICS CORP | COM | | | 405024100 | 24 | 800 | SH | DEFINED | 08 | 800 | |
| HAEMONETICS CORP | COM | | | 405024100 | 113 | 3800 | SH | DEFINED | 17 | 3800 | |
| HAEMONETICS CORP | COM | | | 405024100 | 14223 | 479700 | SH | DEFINED | 21 | 477300 | |
| 2400 | | | | | | | | | | | |
| HAEMONETICS CORP | COM | | | 405024100 | 1563 | 52700 | SH | DEFINED | 22 | 48000 | |
| 4700 | | | | | | | | | | | |
| HAGGAR CORP | COM | | | 405173105 | 61 | 3075 | SH | DEFINED | 01 | 1375 | |
| 1700 | | | | | | | | | | | |
| HAGGAR CORP | COM | | | 405173105 | 3 | 175 | SH | OTHER | 01 | | |
| 175 | | | | | | | | | | | |
| HAGGAR CORP | COM | | | 405173105 | 649 | 32450 | SH | DEFINED | 05 | 32450 | |
| HAGGAR CORP | COM | | | 405173105 | 94 | 4700 | SH | DEFINED | 21 | 4700 | |
| HAIN CELESTIAL GROUP INC | COM | | | 405217100 | 353 | 19476 | SH | DEFINED | 01 | 19276 | |
| 200 | | | | | | | | | | | |
| HAIN CELESTIAL GROUP INC | COM | | | 405217100 | 115 | 6355 | SH | OTHER | 01 | 3655 | |
| 2700 | | | | | | | | | | | |
| HAIN CELESTIAL GROUP INC | COM | | | 405217100 | 2789 | 154100 | SH | DEFINED | 05 | 154100 | |
| HAIN CELESTIAL GROUP INC | COM | | | 405217100 | 5 | 300 | SH | DEFINED | 17 | 300 | |
| HAIN CELESTIAL GROUP INC | COM | | | 405217100 | 1712 | 94600 | SH | DEFINED | 21 | 94600 | |
| HAIN CELESTIAL GROUP INC | COM | | | 405217100 | 10 | 560 | SH | DEFINED | 22 | 60 | |
| 500 | | | | | | | | | | | |
| HAIN CELESTIAL GROUP INC | COM | | | 405217100 | 11 | 632 | SH | OTHER | 22 | 632 | |
| HALLIBURTON CO | COM | | | 406216101 | 3840 | 126907 | SH | DEFINED | 01 | 126707 | |
| 200 | | | | | | | | | | | |
| HALLIBURTON CO | COM | | | 406216101 | 2332 | 77073 | SH | OTHER | 01 | 17904 | |
| 59169 | | | | | | | | | | | |
| HALLIBURTON CO | COM | | | 406216101 | 6132 | 202630 | SH | DEFINED | 05 | 202630 | |
| HALLIBURTON CO | COM | | | 406216101 | 7770 | 256773 | SH | DEFINED | 08 | 256773 | |
| HALLIBURTON CO | COM | | | 406216101 | 3359 | 111000 | SH | PUT | DEFINED | 08 | 111000 |
| HALLIBURTON CO | COM | | | 406216101 | 165 | 5442 | SH | DEFINED | 17 | 5442 | |
| HALLIBURTON CO | COM | | | 406216101 | 9078 | 300000 | SH | CALL | DEFINED | 17 | 300000 |
| HALLIBURTON CO | COM | | | 406216101 | 61980 | 2048238 | SH | DEFINED | 21 | 2048238 | |
| HALLIBURTON CO | COM | | | 406216101 | 18056 | 596686 | SH | DEFINED | 22 | 547993 | |
| 48693 | | | | | | | | | | | |
| HALLIBURTON CO | COM | | | 406216101 | 2816 | 93049 | SH | OTHER | 22 | 93049 | |
| HALLIBURTON CO | NOTE | 3.125% | | 406216AM3 | 5188 | 4849000 | PRN | DEFINED | 08 | 4849000 | |
| HAMPSHIRE GROUP LTD | COM | | | 408859106 | 3427 | 119200 | SH | DEFINED | 21 | 119200 | |
| HAMPSHIRE GROUP LTD | COM | | | 408859106 | 148 | 5160 | SH | DEFINED | 22 | 5160 | |
| HAMPSHIRE GROUP LTD | COM | | | 408859106 | 52 | 1800 | SH | OTHER | 22 | 1800 | |
| HANCOCK FABRICS INC | COM | | | 409900107 | 20 | 1593 | SH | DEFINED | 01 | 1593 | |
| HANCOCK FABRICS INC | COM | | | 409900107 | 1016 | 79650 | SH | DEFINED | 05 | 79650 | |
| HANCOCK FABRICS INC | COM | | | 409900107 | 6386 | 500900 | SH | DEFINED | 21 | 500900 | |
| HANCOCK FABRICS INC | COM | | | 409900107 | 1656 | 129900 | SH | DEFINED | 22 | 120058 | |
| 9842 | | | | | | | | | | | |
| HANCOCK HLDG CO | COM | | | 410120109 | 93 | 3200 | SH | DEFINED | 17 | 3200 | |
| HANCOCK HLDG CO | COM | | | 410120109 | 2080 | 71588 | SH | DEFINED | 21 | 71588 | |
| HANCOCK HLDG CO | COM | | | 410120109 | 91 | 3140 | SH | DEFINED | 22 | 3140 | |
| HANCOCK HLDG CO | COM | | | 410120109 | 32 | 1100 | SH | OTHER | 22 | 1100 | |
| HANCOCK JOHN PATRIOT PREM DI | COM | | | 41013Q101 | 87 | 9709 | SH | DEFINED | 22 | 9709 | |
| HANCOCK JOHN PATRIOT PREM DI | COM | | | 41013Q101 | 200 | 22307 | SH | OTHER | 22 | 22307 | |
| HANMI FINL CORP | COM | | | 410495105 | 1457 | 49377 | SH | DEFINED | 21 | 46167 | |
| 3210 | | | | | | | | | | | |
| HANMI FINL CORP | COM | | | 410495105 | 772 | 26181 | SH | DEFINED | 22 | 22781 | |
| 3400 | | | | | | | | | | | |
| HANOVER COMPRESSOR CO | COM | | | 410768105 | 342 | 28779 | SH | DEFINED | 01 | 28779 | |
| HANOVER COMPRESSOR CO | COM | | | 410768105 | 2 | 175 | SH | OTHER | 01 | | |
| 175 | | | | | | | | | | | |
| HANOVER COMPRESSOR CO | COM | | | 410768105 | 1935 | 162640 | SH | DEFINED | 05 | 162640 | |
| HANOVER COMPRESSOR CO | COM | | | 410768105 | 50 | 4200 | SH | DEFINED | 08 | 4200 | |
| HANOVER COMPRESSOR CO | COM | | | 410768105 | 809 | 68000 | SH | DEFINED | 17 | 68000 | |
| HANOVER COMPRESSOR CO | COM | | | 410768105 | 1711 | 143800 | SH | DEFINED | 21 | 138500 | |
| 5300 | | | | | | | | | | | |
| HANOVER COMPRESSOR CO | COM | | | 410768105 | 1429 | 120100 | SH | DEFINED | 22 | 107300 | |
| 12800 | | | | | | | | | | | |
| HARBOR FLA BANCSHARES INC | COM | | | 411901101 | 349 | 12672 | SH | DEFINED | 01 | 11972 | |
| 700 | | | | | | | | | | | |
| HARBOR FLA BANCSHARES INC | COM | | | 411901101 | 19 | 700 | SH | OTHER | 01 | 700 | |
| HARBOR FLA BANCSHARES INC | COM | | | 411901101 | 154 | 5600 | SH | DEFINED | 17 | 5600 | |
| HARLAND JOHN H CO | COM | | | 412693103 | 2587 | 88150 | SH | DEFINED | 01 | 58750 | |
| 29400 | | | | | | | | | | | |
| HARLAND JOHN H CO | COM | | | 412693103 | 1 | 27 | SH | OTHER | 01 | | |
| 27 | | | | | | | | | | | |
| HARLAND JOHN H CO | COM | | | 412693103 | 4210 | 143450 | SH | DEFINED | 05 | 143450 | |

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|-------------------------------|--------------|-----------|-------|-----------|-----------------|--------|
| HARLAND JOHN H CO | COM | 412693103 | 109 | 3700 SH | DEFINED 08 | 3700 |
| HARLAND JOHN H CO | COM | 412693103 | 65 | 2200 SH | DEFINED 17 | 2200 |
| HARLAND JOHN H CO | COM | 412693103 | 549 | 18700 SH | DEFINED 21 | 18700 |
| HARLEY DAVIDSON INC 11752 | COM | 412822108 | 41179 | 664826 SH | DEFINED 01 | 653074 |
| HARLEY DAVIDSON INC 109476 | COM | 412822108 | 16059 | 259263 SH | OTHER 01 | 149787 |
| HARLEY DAVIDSON INC 25400 | COM | 412822108 | 10746 | 173488 SH | DEFINED 05 | 148088 |
| HARLEY DAVIDSON INC | COM | 412822108 | 1311 | 21168 SH | DEFINED 08 | 21168 |
| HARLEY DAVIDSON INC | COM | 412822108 | 16278 | 262800 SH | CALL DEFINED 08 | 262800 |
| HARLEY DAVIDSON INC | COM | 412822108 | 3 | 50 SH | DEFINED 13 | 50 |
| HARLEY DAVIDSON INC | COM | 412822108 | 9 | 148 SH | OTHER 13 | 148 |
| HARLEY DAVIDSON INC | COM | 412822108 | 756 | 12200 SH | DEFINED 17 | 12200 |
| HARLEY DAVIDSON INC | COM | 412822108 | 1827 | 29496 SH | DEFINED 21 | 29496 |
| HARLEY DAVIDSON INC 1790 | COM | 412822108 | 1697 | 27394 SH | DEFINED 22 | 25604 |
| HARLEY DAVIDSON INC | COM | 412822108 | 4632 | 74775 SH | OTHER 22 | 74775 |
| HARLEYSVILLE GROUP INC | COM | 412824104 | 8 | 400 SH | DEFINED 01 | 400 |
| HARLEYSVILLE GROUP INC | COM | 412824104 | 3544 | 188000 SH | DEFINED 21 | 188000 |
| HARLEYSVILLE GROUP INC | COM | 412824104 | 153 | 8100 SH | DEFINED 22 | 8100 |
| HARLEYSVILLE GROUP INC | COM | 412824104 | 53 | 2800 SH | OTHER 22 | 2800 |
| HARMAN INTL INDS INC | COM | 413086109 | 978 | 10742 SH | DEFINED 01 | 10742 |
| HARMAN INTL INDS INC 600 | COM | 413086109 | 439 | 4820 SH | OTHER 01 | 4220 |
| HARMAN INTL INDS INC | COM | 413086109 | 13202 | 145079 SH | DEFINED 05 | 145079 |
| HARMAN INTL INDS INC | COM | 413086109 | 1245 | 13678 SH | DEFINED 08 | 13678 |
| HARMAN INTL INDS INC | COM | 413086109 | 564 | 6200 SH | DEFINED 17 | 6200 |
| HARMAN INTL INDS INC 18000 | COM | 413086109 | 1638 | 18000 SH | DEFINED 18 | |
| HARMAN INTL INDS INC | COM | 413086109 | 614 | 6750 SH | DEFINED 20 | 6750 |
| HARMAN INTL INDS INC | COM | 413086109 | 6810 | 74834 SH | DEFINED 21 | 74834 |
| HARMAN INTL INDS INC 2190 | COM | 413086109 | 199 | 2190 SH | DEFINED 22 | |
| HARMAN INTL INDS INC 5360 | COM | 413086109 | 561 | 6160 SH | OTHER 22 | 800 |
| HARMONIC INC | COM | 413160102 | 136 | 15950 SH | DEFINED 01 | 15950 |
| HARMONIC INC 2500 | COM | 413160102 | 51 | 5946 SH | OTHER 01 | 3446 |
| HARMONIC INC | COM | 413160102 | 2584 | 303650 SH | DEFINED 05 | 303650 |
| HARMONIC INC | COM | 413160102 | 405 | 47600 SH | DEFINED 21 | 47600 |
| HARMONIC INC | COM | 413160102 | 12 | 1454 SH | DEFINED 22 | 1454 |
| HARMONY GOLD MNG LTD | SPONSORED AD | 413216300 | 5 | 500 SH | DEFINED 01 | 500 |
| HARMONY GOLD MNG LTD 330 | SPONSORED AD | 413216300 | 3 | 330 SH | OTHER 01 | |
| HARMONY GOLD MNG LTD | SPONSORED AD | 413216300 | 370 | 34910 SH | DEFINED 17 | 34910 |
| HARMONY GOLD MNG LTD | SPONSORED AD | 413216300 | 64 | 6000 SH | DEFINED 21 | 6000 |
| HARMONY GOLD MNG LTD | SPONSORED AD | 413216300 | 2 | 190 SH | DEFINED 22 | 190 |
| HARMONY GOLD MNG LTD | SPONSORED AD | 413216300 | 6 | 600 SH | OTHER 22 | 600 |
| HAROLDS STORES INC | COM | 413353103 | 31 | 12400 SH | DEFINED 01 | 12400 |
| HARRAHS ENTMT INC 6661 300 | COM | 413619107 | 1726 | 31910 SH | DEFINED 01 | 24949 |
| HARRAHS ENTMT INC 2964 | COM | 413619107 | 160 | 2964 SH | OTHER 01 | |
| HARRAHS ENTMT INC | COM | 413619107 | 8674 | 160338 SH | DEFINED 05 | 160338 |
| HARRAHS ENTMT INC | COM | 413619107 | 484 | 8948 SH | DEFINED 08 | 8948 |
| HARRAHS ENTMT INC | COM | 413619107 | 2705 | 50000 SH | CALL DEFINED 08 | 50000 |
| HARRAHS ENTMT INC | COM | 413619107 | 27 | 500 SH | DEFINED 17 | 500 |
| HARRAHS ENTMT INC | COM | 413619107 | 714 | 13200 SH | DEFINED 20 | 13200 |
| HARRAHS ENTMT INC | COM | 413619107 | 34076 | 629868 SH | DEFINED 21 | 629868 |
| HARRAHS ENTMT INC 4375 | COM | 413619107 | 5069 | 93703 SH | DEFINED 22 | 89328 |
| HARRAHS ENTMT INC | COM | 413619107 | 547 | 10109 SH | OTHER 22 | 10109 |
| HARRIS CORP DEL | COM | 413875105 | 944 | 18600 SH | DEFINED 01 | 18600 |
| HARRIS CORP DEL 1200 | COM | 413875105 | 675 | 13300 SH | OTHER 01 | 12100 |
| HARRIS CORP DEL | COM | 413875105 | 17633 | 347449 SH | DEFINED 05 | 347449 |
| HARRIS CORP DEL | COM | 413875105 | 670 | 13195 SH | DEFINED 08 | 13195 |
| HARRIS CORP DEL | COM | 413875105 | 96 | 1900 SH | DEFINED 17 | 1900 |
| HARRIS CORP DEL | COM | 413875105 | 409 | 8050 SH | DEFINED 21 | 8050 |
| HARRIS CORP DEL 3120 | COM | 413875105 | 7563 | 149019 SH | DEFINED 22 | 145899 |
| HARRIS CORP DEL | COM | 413875105 | 140 | 2750 SH | OTHER 22 | 2750 |
| HARRIS INTERACTIVE INC | COM | 414549105 | 2201 | 327603 SH | DEFINED 05 | 327603 |
| HARRIS INTERACTIVE INC | COM | 414549105 | 7 | 1000 SH | DEFINED 22 | 1000 |
| HARSCO CORP 200 | COM | 415864107 | 420 | 8935 SH | DEFINED 01 | 8735 |
| HARSCO CORP 5323 | COM | 415864107 | 307 | 6525 SH | OTHER 01 | 1202 |
| HARSCO CORP | COM | 415864107 | 4261 | 90651 SH | DEFINED 05 | 90651 |
| HARSCO CORP | COM | 415864107 | 200 | 4256 SH | DEFINED 08 | 4256 |
| HARSCO CORP | COM | 415864107 | 6633 | 141120 SH | DEFINED 21 | 141120 |
| HARSCO CORP 345 | COM | 415864107 | 360 | 7670 SH | DEFINED 22 | 7325 |
| HARSCO CORP | COM | 415864107 | 115 | 2445 SH | OTHER 22 | 2445 |
| HARTE-HANKS INC | COM | 416196103 | 188 | 7700 SH | DEFINED 01 | 7700 |

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|--|---------|-----------|-------|------------|---------|----|---------|
| HARTE-HANKS INC 325 | COM | 416196103 | 8 | 325 SH | OTHER | 01 | |
| HARTE-HANKS INC | COM | 416196103 | 4504 | 184534 SH | DEFINED | 05 | 184534 |
| HARTE-HANKS INC | COM | 416196103 | 238 | 9740 SH | DEFINED | 08 | 9740 |
| HARTE-HANKS INC | COM | 416196103 | 12 | 500 SH | DEFINED | 17 | 500 |
| HARTE-HANKS INC | COM | 416196103 | 33 | 1371 SH | DEFINED | 22 | 1371 |
| HARTE-HANKS INC | COM | 416196103 | 7 | 300 SH | OTHER | 22 | 300 |
| HARTFORD FINL SVCS GROUP INC 42560 | COM | 416515104 | 83587 | 1215985 SH | DEFINED | 01 | 1173425 |
| HARTFORD FINL SVCS GROUP INC 146529 | COM | 416515104 | 18734 | 272539 SH | OTHER | 01 | 126010 |
| HARTFORD FINL SVCS GROUP INC 101100 | COM | 416515104 | 59426 | 864511 SH | DEFINED | 05 | 763411 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 1261 | 18346 SH | DEFINED | 08 | 18346 |
| HARTFORD FINL SVCS GROUP INC 120 | COM | 416515104 | 13 | 190 SH | DEFINED | 13 | 70 |
| HARTFORD FINL SVCS GROUP INC 300 | COM | 416515104 | 21 | 300 SH | OTHER | 13 | |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 1486 | 21617 SH | DEFINED | 17 | 21617 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 2337 | 34000 SH | DEFINED | 20 | 34000 |
| HARTFORD FINL SVCS GROUP INC 68900 | COM | 416515104 | 38707 | 563092 SH | DEFINED | 21 | 494192 |
| HARTFORD FINL SVCS GROUP INC 65329 | COM | 416515104 | 81009 | 1178491 SH | DEFINED | 22 | 1113162 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 23048 | 335295 SH | OTHER | 22 | 335295 |
| HARTMARX CORP | COM | 417119104 | 13 | 2000 SH | DEFINED | 01 | 2000 |
| HARTMARX CORP | COM | 417119104 | 96 | 15200 SH | DEFINED | 17 | 15200 |
| HARTMARX CORP | COM | 417119104 | 120 | 19000 SH | DEFINED | 22 | 19000 |
| HARVEST NATURAL RESOURCES IN | COM | 41754V103 | 13 | 845 SH | DEFINED | 08 | 845 |
| HARVEST NATURAL RESOURCES IN | COM | 41754V103 | 4469 | 299750 SH | DEFINED | 21 | 299750 |
| HARVEST NATURAL RESOURCES IN | COM | 41754V103 | 209 | 14040 SH | DEFINED | 22 | 14040 |
| HARVEST NATURAL RESOURCES IN | COM | 41754V103 | 70 | 4700 SH | OTHER | 22 | 4700 |
| HASBRO INC 51238 675 | COM | 418056107 | 2873 | 151218 SH | DEFINED | 01 | 99305 |
| HASBRO INC 10162 | COM | 418056107 | 193 | 10162 SH | OTHER | 01 | |
| HASBRO INC 195300 | COM | 418056107 | 6983 | 367533 SH | DEFINED | 05 | 172233 |
| HASBRO INC | COM | 418056107 | 803 | 42257 SH | DEFINED | 08 | 42257 |
| HASBRO INC | COM | 418056107 | 65 | 3400 SH | DEFINED | 17 | 3400 |
| HASBRO INC | COM | 418056107 | 5576 | 293461 SH | DEFINED | 21 | 293461 |
| HASBRO INC 760 | COM | 418056107 | 1023 | 53835 SH | DEFINED | 22 | 53075 |
| HAVERTY FURNITURE INC 11000 6500 | COM | 419596101 | 1348 | 77100 SH | DEFINED | 01 | 59600 |
| HAVERTY FURNITURE INC 46025 | COM | 419596101 | 805 | 46025 SH | OTHER | 01 | |
| HAVERTY FURNITURE INC | COM | 419596101 | 1856 | 106175 SH | DEFINED | 05 | 106175 |
| HAVERTY FURNITURE INC | COM | 419596101 | 86 | 4900 SH | DEFINED | 08 | 4900 |
| HAVERTY FURNITURE INC | COM | 419596101 | 170 | 9700 SH | DEFINED | 17 | 9700 |
| HAVERTY FURNITURE INC | COM | 419596101 | 4817 | 275600 SH | DEFINED | 21 | 275600 |
| HAVERTY FURNITURE INC 5200 | COM | 419596101 | 1124 | 64300 SH | DEFINED | 22 | 59100 |
| HAVERTY FURNITURE INC 56784 | CL A | 419596200 | 1090 | 61284 SH | DEFINED | 01 | 4500 |
| HAVERTY FURNITURE INC 211004 | CL A | 419596200 | 3752 | 211004 SH | OTHER | 01 | |
| HAWAIIAN ELEC INDUSTRIES 2050 | COM | 419870100 | 52504 | 2011650 SH | DEFINED | 01 | 2009600 |
| HAWAIIAN ELEC INDUSTRIES 800 | COM | 419870100 | 186 | 7114 SH | OTHER | 01 | 6314 |
| HAWAIIAN ELEC INDUSTRIES | COM | 419870100 | 4452 | 170571 SH | DEFINED | 05 | 170571 |
| HAWAIIAN ELEC INDUSTRIES | COM | 419870100 | 368 | 14114 SH | DEFINED | 08 | 14114 |
| HAWAIIAN ELEC INDUSTRIES | COM | 419870100 | 132 | 5050 SH | DEFINED | 21 | 5050 |
| HAWAIIAN ELEC INDUSTRIES 2360 | COM | 419870100 | 379 | 14520 SH | DEFINED | 22 | 12160 |
| HAWAIIAN ELEC INDUSTRIES | COM | 419870100 | 677 | 25948 SH | OTHER | 22 | 25948 |
| HAYES LEMMERZ INTL INC | COM NEW | 420781304 | 1458 | 96530 SH | DEFINED | 17 | 96530 |
| HAYES LEMMERZ INTL INC | COM NEW | 420781304 | 140 | 9300 SH | DEFINED | 21 | 9300 |
| HEALTHCARE SVCS GRP INC | COM | 421906108 | 31 | 2000 SH | DEFINED | 17 | 2000 |
| HEALTHCARE SVCS GRP INC | COM | 421906108 | 3556 | 232450 SH | DEFINED | 21 | 232450 |
| HEALTHCARE SVCS GRP INC | COM | 421906108 | 153 | 10010 SH | DEFINED | 22 | 10010 |
| HEALTHCARE SVCS GRP INC | COM | 421906108 | 54 | 3500 SH | OTHER | 22 | 3500 |
| HEALTH CARE PPTY INVS INC | COM | 421915109 | 530 | 22039 SH | DEFINED | 01 | 22039 |
| HEALTH CARE PPTY INVS INC 12622 | COM | 421915109 | 972 | 40452 SH | OTHER | 01 | 27830 |
| HEALTH CARE PPTY INVS INC | COM | 421915109 | 87 | 3600 SH | DEFINED | 05 | 3600 |
| HEALTH CARE PPTY INVS INC | COM | 421915109 | 344 | 14304 SH | DEFINED | 08 | 14304 |
| HEALTH CARE PPTY INVS INC | COM | 421915109 | 2404 | 100000 SH | DEFINED | 21 | 100000 |
| HEALTH CARE PPTY INVS INC 5000 | COM | 421915109 | 167 | 6952 SH | DEFINED | 22 | 1952 |
| HEALTH CARE PPTY INVS INC | COM | 421915109 | 159 | 6630 SH | OTHER | 22 | 6630 |
| HEALTH MGMT ASSOC INC NEW 500 | CL A | 421933102 | 630 | 28113 SH | DEFINED | 01 | 27613 |
| HEALTH MGMT ASSOC INC NEW 1605 | CL A | 421933102 | 48 | 2120 SH | OTHER | 01 | 515 |

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|------------------------------|------|------------------|-------|---------|-----|---------|----|---------|
| HEALTH MGMT ASSOC INC NEW | CL A | 421933102 | 9683 | 431884 | SH | DEFINED | 05 | 431884 |
| HEALTH MGMT ASSOC INC NEW | CL A | 421933102 | 587 | 26197 | SH | DEFINED | 08 | 26197 |
| HEALTH MGMT ASSOC INC NEW | CL A | 421933102 | 209 | 9300 | SH | DEFINED | 17 | 9300 |
| HEALTH MGMT ASSOC INC NEW | CL A | 421933102 | 561 | 25026 | SH | DEFINED | 21 | 25026 |
| HEALTH MGMT ASSOC INC NEW | CL A | 421933102 | 964 | 43000 | SH | DEFINED | 22 | 40100 |
| 2900 | | | | | | | | |
| HEALTH MGMT ASSOC INC NEW | CL A | 421933102 | 98 | 4379 | SH | OTHER | 22 | 4379 |
| HEALTH MGMT ASSOC INC NEW | NOTE | 421933AD4 | 223 | 250000 | PRN | DEFINED | 08 | 250000 |
| HEALTH MGMT ASSOC INC NEW | NOTE | 1.500% 421933AF9 | 8430 | 8038000 | PRN | DEFINED | 08 | 8038000 |
| HEALTHCARE RLTY TR | COM | 421946104 | 35 | 944 | SH | DEFINED | 01 | 909 |
| 35 | | | | | | | | |
| HEALTHCARE RLTY TR | COM | 421946104 | 142 | 3786 | SH | OTHER | 01 | 3386 |
| 400 | | | | | | | | |
| HEALTHCARE RLTY TR | COM | 421946104 | 219 | 5854 | SH | DEFINED | 08 | 5854 |
| HEALTHCARE RLTY TR | COM | 421946104 | 255 | 6800 | SH | DEFINED | 17 | 6800 |
| HEALTHCARE RLTY TR | COM | 421946104 | 15 | 400 | SH | DEFINED | 22 | 400 |
| HEALTHCARE RLTY TR | COM | 421946104 | 105 | 2810 | SH | OTHER | 22 | 2810 |
| HEADWATERS INC | COM | 42210P102 | 264 | 10175 | SH | DEFINED | 01 | 3675 |
| 6100 400 | | | | | | | | |
| HEADWATERS INC | COM | 42210P102 | 91 | 3515 | SH | OTHER | 01 | |
| 3515 | | | | | | | | |
| HEADWATERS INC | COM | 42210P102 | 3943 | 152050 | SH | DEFINED | 05 | 152050 |
| HEADWATERS INC | COM | 42210P102 | 130 | 5000 | SH | DEFINED | 08 | 5000 |
| HEADWATERS INC | COM | 42210P102 | 169 | 6524 | SH | DEFINED | 17 | 6524 |
| HEADWATERS INC | COM | 42210P102 | 576 | 22200 | SH | DEFINED | 21 | 22200 |
| HEADWATERS INC | COM | 42210P102 | 13 | 500 | SH | DEFINED | 22 | |
| 500 | | | | | | | | |
| HEADWATERS INC | COM | 42210P102 | 264 | 10200 | SH | OTHER | 22 | 700 |
| 9500 | | | | | | | | |
| HEALTH CARE REIT INC | COM | 42217K106 | 50 | 1532 | SH | DEFINED | 01 | 1532 |
| HEALTH CARE REIT INC | COM | 42217K106 | 117 | 3600 | SH | OTHER | 01 | 2800 |
| 800 | | | | | | | | |
| HEALTH CARE REIT INC | COM | 42217K106 | 487 | 14989 | SH | DEFINED | 08 | 14989 |
| HEALTH CARE REIT INC | COM | 42217K106 | 125 | 3849 | SH | DEFINED | 17 | 3849 |
| HEALTH CARE REIT INC | COM | 42217K106 | 222 | 6839 | SH | DEFINED | 22 | 6639 |
| 200 | | | | | | | | |
| HEALTH NET INC | COM | 42222G108 | 242 | 9150 | SH | DEFINED | 01 | 9150 |
| HEALTH NET INC | COM | 42222G108 | 43 | 1635 | SH | OTHER | 01 | 1505 |
| 130 | | | | | | | | |
| HEALTH NET INC | COM | 42222G108 | 10569 | 398833 | SH | DEFINED | 05 | 398833 |
| HEALTH NET INC | COM | 42222G108 | 838 | 31615 | SH | DEFINED | 08 | 31615 |
| HEALTH NET INC | COM | 42222G108 | 592 | 22353 | SH | DEFINED | 17 | 22353 |
| HEALTH NET INC | COM | 42222G108 | 13 | 500 | SH | DEFINED | 22 | 500 |
| HEALTHSTREAM INC | COM | 42222N103 | 74 | 37500 | SH | DEFINED | 01 | 37500 |
| HEARTLAND EXPRESS INC | COM | 422347104 | 510 | 18651 | SH | DEFINED | 01 | 8070 |
| 10581 | | | | | | | | |
| HEARTLAND EXPRESS INC | COM | 422347104 | 57 | 2095 | SH | OTHER | 01 | |
| 2095 | | | | | | | | |
| HEARTLAND EXPRESS INC | COM | 422347104 | 6086 | 222452 | SH | DEFINED | 05 | 222452 |
| HEARTLAND EXPRESS INC | COM | 422347104 | 14 | 500 | SH | DEFINED | 08 | 500 |
| HEARTLAND EXPRESS INC | COM | 422347104 | 5603 | 204792 | SH | DEFINED | 21 | 195092 |
| 9700 | | | | | | | | |
| HEARTLAND EXPRESS INC | COM | 422347104 | 930 | 33983 | SH | DEFINED | 22 | 32792 |
| 1191 | | | | | | | | |
| HEARTLAND EXPRESS INC | COM | 422347104 | 181 | 6600 | SH | OTHER | 22 | 6600 |
| HECLA MNG CO | COM | 422704106 | 4 | 625 | SH | DEFINED | 01 | 625 |
| HECLA MNG CO | COM | 422704106 | 11 | 2000 | SH | OTHER | 01 | 1000 |
| 1000 | | | | | | | | |
| HECLA MNG CO | COM | 422704106 | 249 | 43674 | SH | DEFINED | 08 | 43674 |
| HECLA MNG CO | COM | 422704106 | 2491 | 437000 | SH | DEFINED | 21 | 432100 |
| 4900 | | | | | | | | |
| HECLA MNG CO | COM | 422704106 | 717 | 125800 | SH | DEFINED | 22 | 116200 |
| 9600 | | | | | | | | |
| HECLA MNG CO | COM | 422704106 | 4 | 710 | SH | OTHER | 22 | 710 |
| HEIDRICK & STRUGGLES INTL IN | COM | 422819102 | 246 | 8300 | SH | DEFINED | 01 | 4550 |
| 3750 | | | | | | | | |
| HEIDRICK & STRUGGLES INTL IN | COM | 422819102 | 3 | 100 | SH | OTHER | 01 | |
| 100 | | | | | | | | |
| HEIDRICK & STRUGGLES INTL IN | COM | 422819102 | 3944 | 132900 | SH | DEFINED | 05 | 132900 |
| HEIDRICK & STRUGGLES INTL IN | COM | 422819102 | 95 | 3200 | SH | DEFINED | 17 | 3200 |
| HEIDRICK & STRUGGLES INTL IN | COM | 422819102 | 371 | 12500 | SH | DEFINED | 21 | 12500 |
| HEIDRICK & STRUGGLES INTL IN | COM | 422819102 | 33 | 1100 | SH | OTHER | 22 | |
| 1100 | | | | | | | | |
| HEINZ H J CO | COM | 423074103 | 29317 | 747883 | SH | DEFINED | 01 | 707203 |
| 40680 | | | | | | | | |
| HEINZ H J CO | COM | 423074103 | 15958 | 407093 | SH | OTHER | 01 | 295624 |
| 111469 | | | | | | | | |
| HEINZ H J CO | COM | 423074103 | 9609 | 245118 | SH | DEFINED | 05 | 176318 |
| 68800 | | | | | | | | |
| HEINZ H J CO | COM | 423074103 | 983 | 25075 | SH | DEFINED | 08 | 25075 |
| HEINZ H J CO | COM | 423074103 | 763 | 19456 | SH | DEFINED | 17 | 19456 |
| HEINZ H J CO | COM | 423074103 | 7096 | 181013 | SH | DEFINED | 21 | 87113 |
| 93900 | | | | | | | | |
| HEINZ H J CO | COM | 423074103 | 14335 | 365689 | SH | DEFINED | 22 | 321652 |
| 44037 | | | | | | | | |
| HEINZ H J CO | COM | 423074103 | 6152 | 156946 | SH | OTHER | 22 | 156946 |

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|--|------|-----------|--------|----------|----|---------|---------|---------|--------|
| HELIX TECHNOLOGY CORP | COM | 423319102 | 49 | 2300 | SH | DEFINED | 01 | 2300 | |
| HELIX TECHNOLOGY CORP | COM | 423319102 | 2331 | 109275 | SH | DEFINED | 05 | 109275 | |
| HELIX TECHNOLOGY CORP | COM | 423319102 | 47 | 2200 | SH | DEFINED | 08 | 2200 | |
| HELIX TECHNOLOGY CORP | COM | 423319102 | 369 | 17300 | SH | DEFINED | 21 | 17300 | |
| HELIX TECHNOLOGY CORP 3878 | COM | 423319102 | 107 | 5018 | SH | OTHER | 22 | 1140 | |
| HELMERICH & PAYNE INC | COM | 423452101 | 157 | 6000 | SH | DEFINED | 01 | 6000 | |
| HELMERICH & PAYNE INC 100 | COM | 423452101 | 3 | 100 | SH | OTHER | 01 | | |
| HELMERICH & PAYNE INC | COM | 423452101 | 2793 | 106806 | SH | DEFINED | 05 | 106806 | |
| HELMERICH & PAYNE INC | COM | 423452101 | 31 | 1200 | SH | DEFINED | 08 | 1200 | |
| HELMERICH & PAYNE INC | COM | 423452101 | 196 | 7500 | SH | DEFINED | 17 | 7500 | |
| HELMERICH & PAYNE INC | COM | 423452101 | 2340 | 89500 | SH | DEFINED | 21 | 89500 | |
| HELMERICH & PAYNE INC 400 | COM | 423452101 | 10 | 400 | SH | DEFINED | 22 | | |
| HENRY JACK & ASSOC INC | COM | 426281101 | 228 | 11350 | SH | DEFINED | 01 | 11350 | |
| HENRY JACK & ASSOC INC 20425 | COM | 426281101 | 591 | 29425 | SH | OTHER | 01 | 9000 | |
| HENRY JACK & ASSOC INC | COM | 426281101 | 3829 | 190520 | SH | DEFINED | 05 | 190520 | |
| HENRY JACK & ASSOC INC | COM | 426281101 | 126 | 6270 | SH | DEFINED | 08 | 6270 | |
| HENRY JACK & ASSOC INC | COM | 426281101 | 6 | 300 | SH | OTHER | 22 | 300 | |
| HERCULES INC | COM | 427056106 | 218 | 17924 | SH | DEFINED | 01 | 17924 | |
| HERCULES INC | COM | 427056106 | 22 | 1800 | SH | OTHER | 01 | 1800 | |
| HERCULES INC | COM | 427056106 | 650 | 53357 | SH | DEFINED | 05 | 53357 | |
| HERCULES INC | COM | 427056106 | 111 | 9067 | SH | DEFINED | 08 | 9067 | |
| HERCULES INC | COM | 427056106 | 236 | 19360 | SH | DEFINED | 17 | 19360 | |
| HERCULES INC 4542 | COM | 427056106 | 145 | 11883 | SH | DEFINED | 21 | 7341 | |
| HERCULES INC 300 | COM | 427056106 | 84 | 6860 | SH | DEFINED | 22 | 6560 | |
| HERCULES INC | COM | 427056106 | 187 | 15300 | SH | OTHER | 22 | 15300 | |
| HERLEY INDS INC DEL | COM | 427398102 | 27 | 1400 | SH | DEFINED | 17 | 1400 | |
| HERLEY INDS INC DEL | COM | 427398102 | 2554 | 130700 | SH | DEFINED | 21 | 130700 | |
| HERLEY INDS INC DEL | COM | 427398102 | 124 | 6360 | SH | DEFINED | 22 | 6360 | |
| HERLEY INDS INC DEL | COM | 427398102 | 147 | 7500 | SH | OTHER | 22 | 7500 | |
| HERSHEY FOODS CORP 5140 | COM | 427866108 | 7086 | 153141 | SH | DEFINED | 01 | 148001 | |
| HERSHEY FOODS CORP 71019 | COM | 427866108 | 10695 | 231134 | SH | OTHER | 01 | 160115 | |
| HERSHEY FOODS CORP 111000 | COM | 427866108 | 11024 | 238263 | SH | DEFINED | 05 | 127263 | |
| HERSHEY FOODS CORP | COM | 427866108 | 922 | 19926 | SH | DEFINED | 08 | 19926 | |
| HERSHEY FOODS CORP | COM | 427866108 | 139 | 3000 | SH | DEFINED | 17 | 3000 | |
| HERSHEY FOODS CORP | COM | 427866108 | 2015 | 43540 | SH | DEFINED | 20 | 43540 | |
| HERSHEY FOODS CORP 140780 | COM | 427866108 | 45349 | 980101 | SH | DEFINED | 21 | 839321 | |
| HERSHEY FOODS CORP 20800 | COM | 427866108 | 21042 | 454755 | SH | DEFINED | 22 | 433955 | |
| HERSHEY FOODS CORP | COM | 427866108 | 6655 | 143820 | SH | OTHER | 22 | 143820 | |
| HEWITT ASSOCS INC | COM | 42822Q100 | 270 | 9800 | SH | DEFINED | 08 | 9800 | |
| HEWITT ASSOCS INC | COM | 42822Q100 | 69 | 2500 | SH | CALL | DEFINED | 08 | 2500 |
| HEWITT ASSOCS INC 2400 | COM | 42822Q100 | 66 | 2400 | SH | OTHER | 22 | | |
| HEWLETT PACKARD CO 1855473 | COM | 428236103 | 83066 | 3936760 | SH | DEFINED | 01 | 2081287 | |
| HEWLETT PACKARD CO 1343000 17605489 | COM | 428236103 | 455060 | 21566804 | SH | OTHER | 01 | 2618315 | |
| HEWLETT PACKARD CO 720600 | COM | 428236103 | 104481 | 4951694 | SH | DEFINED | 05 | 4231094 | |
| HEWLETT PACKARD CO | COM | 428236103 | 10837 | 513588 | SH | DEFINED | 08 | 513588 | |
| HEWLETT PACKARD CO | COM | 428236103 | 1102 | 52208 | SH | DEFINED | 17 | 52208 | |
| HEWLETT PACKARD CO | COM | 428236103 | 3798 | 180000 | SH | CALL | DEFINED | 17 | 180000 |
| HEWLETT PACKARD CO 1342 | COM | 428236103 | 28 | 1342 | SH | DEFINED | 18 | | |
| HEWLETT PACKARD CO 3000 | COM | 428236103 | 17962 | 851271 | SH | DEFINED | 21 | 848271 | |
| HEWLETT PACKARD CO 94477 | COM | 428236103 | 36303 | 1720516 | SH | DEFINED | 22 | 1626039 | |
| HEWLETT PACKARD CO 600 | COM | 428236103 | 27498 | 1303212 | SH | OTHER | 22 | 1302612 | |
| HEXCEL CORP NEW | COM | 428291108 | | 25 | SH | DEFINED | 01 | 25 | |
| HEXCEL CORP NEW | COM | 428291108 | 631 | 54517 | SH | DEFINED | 17 | 54517 | |
| HI / FN INC | COM | 428358105 | 3 | 253 | SH | DEFINED | 01 | 253 | |
| HI / FN INC | COM | 428358105 | 36 | 3041 | SH | OTHER | 01 | 3041 | |
| HI / FN INC | COM | 428358105 | 323 | 27044 | SH | DEFINED | 08 | 27044 | |
| HI / FN INC | COM | 428358105 | 191 | 15975 | SH | DEFINED | 17 | 15975 | |
| HI / FN INC | COM | 428358105 | 300 | 25078 | SH | DEFINED | 21 | 25078 | |
| HIBBETT SPORTING GOODS INC 1125 | COM | 428565105 | 241 | 8812 | SH | DEFINED | 01 | 7687 | |
| HIBBETT SPORTING GOODS INC | COM | 428565105 | 5776 | 211187 | SH | DEFINED | 05 | 211187 | |
| HIBBETT SPORTING GOODS INC | COM | 428565105 | 424 | 15500 | SH | DEFINED | 21 | 15500 | |
| HIBBETT SPORTING GOODS INC 10500 | COM | 428565105 | 287 | 10500 | SH | OTHER | 22 | | |
| HIBERNIA CORP | CL A | 428656102 | 511 | 21010 | SH | DEFINED | 01 | 21010 | |
| HIBERNIA CORP 2100 | CL A | 428656102 | 284 | 11693 | SH | OTHER | 01 | 9593 | |

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|---------------------------|------|------------------|--------|---------|-----|---------|---------|---------|--------|
| HIBERNIA CORP | CL A | 428656102 | 8148 | 335310 | SH | DEFINED | 05 | 335310 | |
| HIBERNIA CORP | CL A | 428656102 | 687 | 28266 | SH | DEFINED | 08 | 28266 | |
| HIBERNIA CORP | CL A | 428656102 | 1008 | 41495 | SH | DEFINED | 17 | 41495 | |
| HIBERNIA CORP | CL A | 428656102 | 50 | 2050 | SH | DEFINED | 22 | 2050 | |
| HIGHLAND HOSPITALITY CORP | COM | 430141101 | 193 | 19200 | SH | DEFINED | 17 | 19200 | |
| HIGHWOODS PPTYS INC | COM | 431284108 | 515 | 21922 | SH | DEFINED | 01 | 21922 | |
| HIGHWOODS PPTYS INC | COM | 431284108 | 80 | 3400 | SH | OTHER | 01 | 1300 | |
| 2100 | | | | | | | | | |
| HIGHWOODS PPTYS INC | COM | 431284108 | 2668 | 113525 | SH | DEFINED | 05 | 113525 | |
| HIGHWOODS PPTYS INC | COM | 431284108 | 40 | 1717 | SH | DEFINED | 08 | 1717 | |
| HIGHWOODS PPTYS INC | COM | 431284108 | 106 | 4500 | SH | DEFINED | 17 | 4500 | |
| HIGHWOODS PPTYS INC | COM | 431284108 | 1196 | 50900 | SH | DEFINED | 21 | 50900 | |
| HIGHWOODS PPTYS INC | COM | 431284108 | 816 | 34723 | SH | DEFINED | 22 | 32126 | |
| 2597 | | | | | | | | | |
| HIGHWOODS PPTYS INC | COM | 431284108 | 2004 | 85282 | SH | OTHER | 22 | 85282 | |
| HILB ROGAL & HOBBS CO | COM | 431294107 | 106 | 2974 | SH | DEFINED | 01 | 2974 | |
| HILB ROGAL & HOBBS CO | COM | 431294107 | 180 | 5040 | SH | OTHER | 01 | 3250 | |
| 1790 | | | | | | | | | |
| HILB ROGAL & HOBBS CO | COM | 431294107 | 5383 | 150875 | SH | DEFINED | 05 | 150875 | |
| HILB ROGAL & HOBBS CO | COM | 431294107 | 82 | 2300 | SH | DEFINED | 08 | 2300 | |
| HILB ROGAL & HOBBS CO | COM | 431294107 | 853 | 23900 | SH | DEFINED | 21 | 23900 | |
| HILLENBRAND INDS INC | COM | 431573104 | 852 | 14100 | SH | DEFINED | 01 | 14100 | |
| HILLENBRAND INDS INC | COM | 431573104 | 250 | 4132 | SH | OTHER | 01 | 2182 | |
| 1950 | | | | | | | | | |
| HILLENBRAND INDS INC | COM | 431573104 | 7973 | 131891 | SH | DEFINED | 05 | 131891 | |
| HILLENBRAND INDS INC | COM | 431573104 | 565 | 9353 | SH | DEFINED | 08 | 9353 | |
| HILLENBRAND INDS INC | COM | 431573104 | 18 | 300 | SH | DEFINED | 17 | 300 | |
| HILLENBRAND INDS INC | COM | 431573104 | 115 | 1900 | SH | DEFINED | 22 | | |
| 1900 | | | | | | | | | |
| HILLENBRAND INDS INC | COM | 431573104 | 605 | 10000 | SH | OTHER | 22 | 3900 | |
| 6100 | | | | | | | | | |
| HILTON HOTELS CORP | COM | 432848109 | 2521 | 135093 | SH | DEFINED | 01 | 135093 | |
| HILTON HOTELS CORP | COM | 432848109 | 152 | 8136 | SH | OTHER | 01 | 5014 | |
| 3122 | | | | | | | | | |
| HILTON HOTELS CORP | COM | 432848109 | 3353 | 179677 | SH | DEFINED | 05 | 179677 | |
| HILTON HOTELS CORP | COM | 432848109 | 1504 | 80605 | SH | DEFINED | 08 | 80605 | |
| HILTON HOTELS CORP | COM | 432848109 | 1890 | 101307 | SH | DEFINED | 17 | 101307 | |
| HILTON HOTELS CORP | COM | 432848109 | 608 | 32560 | SH | DEFINED | 20 | 32560 | |
| HILTON HOTELS CORP | COM | 432848109 | 49912 | 2674796 | SH | DEFINED | 21 | 2674796 | |
| HILTON HOTELS CORP | COM | 432848109 | 4040 | 216500 | SH | DEFINED | 22 | 188630 | |
| 27870 | | | | | | | | | |
| HILTON HOTELS CORP | COM | 432848109 | 15 | 820 | SH | OTHER | 22 | 820 | |
| HILTON HOTELS CORP | NOTE | 3.375% 432848AZ2 | 7283 | 6751000 | PRN | DEFINED | 08 | 6751000 | |
| HOLLINGER INTL INC | CL A | 435569108 | 269 | 16000 | SH | DEFINED | 08 | 16000 | |
| HOLLINGER INTL INC | CL A | 435569108 | 1519 | 90500 | SH | PUT | DEFINED | 08 | 90500 |
| HOLLINGER INTL INC | CL A | 435569108 | 1105 | 65795 | SH | DEFINED | 17 | 65795 | |
| HOLLYWOOD ENTMT CORP | COM | 436141105 | 53 | 3950 | SH | DEFINED | 01 | 3950 | |
| HOLLYWOOD ENTMT CORP | COM | 436141105 | 1407 | 105300 | SH | DEFINED | 08 | 105300 | |
| HOLLYWOOD ENTMT CORP | COM | 436141105 | 13 | 1000 | SH | DEFINED | 18 | | |
| 1000 | | | | | | | | | |
| HOLLYWOOD ENTMT CORP | COM | 436141105 | 28 | 2080 | SH | DEFINED | 22 | 2080 | |
| HOLLYWOOD MEDIA CORP | COM | 436233100 | 245 | 67228 | SH | DEFINED | 17 | 67228 | |
| HOLOGIC INC | COM | 436440101 | 47 | 2025 | SH | DEFINED | 01 | 2025 | |
| HOLOGIC INC | COM | 436440101 | 1 | 50 | SH | OTHER | 01 | | |
| 50 | | | | | | | | | |
| HOLOGIC INC | COM | 436440101 | 2019 | 86825 | SH | DEFINED | 05 | 86825 | |
| HOLOGIC INC | COM | 436440101 | 321 | 13800 | SH | DEFINED | 17 | 13800 | |
| HOLOGIC INC | COM | 436440101 | 314 | 13500 | SH | DEFINED | 21 | 13500 | |
| HOLOGIC INC | COM | 436440101 | 59 | 2530 | SH | OTHER | 22 | 2000 | |
| 530 | | | | | | | | | |
| HOME DEPOT INC | COM | 437076102 | 216267 | 6143949 | SH | DEFINED | 01 | 6001067 | |
| 142882 | | | | | | | | | |
| HOME DEPOT INC | COM | 437076102 | 91964 | 2612605 | SH | OTHER | 01 | 1564932 | |
| 1047673 | | | | | | | | | |
| HOME DEPOT INC | COM | 437076102 | 8096 | 230000 | SH | PUT | DEFINED | 01 | 230000 |
| HOME DEPOT INC | COM | 437076102 | 63519 | 1804506 | SH | DEFINED | 05 | 1255406 | |
| 549100 | | | | | | | | | |
| HOME DEPOT INC | COM | 437076102 | 3256 | 92486 | SH | DEFINED | 08 | 92486 | |
| HOME DEPOT INC | COM | 437076102 | 12404 | 352400 | SH | CALL | DEFINED | 08 | 352400 |
| HOME DEPOT INC | COM | 437076102 | 29 | 810 | SH | DEFINED | 13 | 810 | |
| HOME DEPOT INC | COM | 437076102 | 59 | 1680 | SH | OTHER | 13 | 770 | |
| 910 | | | | | | | | | |
| HOME DEPOT INC | COM | 437076102 | 732 | 20800 | SH | DEFINED | 17 | 20800 | |
| HOME DEPOT INC | COM | 437076102 | 3225 | 91630 | SH | DEFINED | 18 | | |
| 91630 | | | | | | | | | |
| HOME DEPOT INC | COM | 437076102 | 60943 | 1731342 | SH | DEFINED | 21 | 1658442 | |
| 72900 | | | | | | | | | |
| HOME DEPOT INC | COM | 437076102 | 174275 | 4950992 | SH | DEFINED | 22 | 4708826 | |
| 242166 | | | | | | | | | |
| HOME DEPOT INC | COM | 437076102 | 67419 | 1915317 | SH | OTHER | 22 | 1914392 | |
| 925 | | | | | | | | | |
| HOME DEPOT INC | COM | 437076102 | 93 | 2629 | SH | DEFINED | | 2629 | |
| HOME PROPERTIES INC | COM | 437306103 | 10 | 250 | SH | DEFINED | 01 | 250 | |
| HOME PROPERTIES INC | COM | 437306103 | 24 | 619 | SH | OTHER | 01 | 244 | |
| 375 | | | | | | | | | |
| HOME PROPERTIES INC | COM | 437306103 | 469 | 12043 | SH | DEFINED | 08 | 12043 | |

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|--------------------------------------|--------------|-----------|--------|---------|----|---------|---------|---------|--------|
| HOME PROPERTIES INC 15400 | COM | 437306103 | 1236 | 31698 | SH | DEFINED | 22 | 16298 | |
| HOME PROPERTIES INC HOMESTORE INC | COM | 437306103 | 846 | 21700 | SH | OTHER | 22 | 21700 | |
| HOMESTORE INC | COM | 437852106 | 17 | 4350 | SH | DEFINED | 01 | 4350 | |
| HOMESTORE INC 42800 | COM | 437852106 | 171 | 42800 | SH | OTHER | 22 | | |
| HOMESTORE INC | COM | 437852106 | 2394 | 600000 | SH | DEFINED | | 600000 | |
| HONDA MOTOR LTD 400 | AMERN SHS | 438128308 | 251 | 10340 | SH | DEFINED | 01 | 9940 | |
| HONDA MOTOR LTD 2400 | AMERN SHS | 438128308 | 457 | 18804 | SH | OTHER | 01 | 16404 | |
| HONDA MOTOR LTD | AMERN SHS | 438128308 | 84 | 3450 | SH | DEFINED | 21 | 3450 | |
| HONDA MOTOR LTD | AMERN SHS | 438128308 | 311 | 12787 | SH | DEFINED | 22 | 12787 | |
| HONDA MOTOR LTD | AMERN SHS | 438128308 | 24 | 1000 | SH | OTHER | 22 | 1000 | |
| HONEYWELL INTL INC 76820 | COM | 438516106 | 139065 | 3796480 | SH | DEFINED | 01 | 3719660 | |
| HONEYWELL INTL INC 615295 | COM | 438516106 | 48221 | 1316430 | SH | OTHER | 01 | 701135 | |
| HONEYWELL INTL INC | COM | 438516106 | 87804 | 2397039 | SH | DEFINED | 05 | 2397039 | |
| HONEYWELL INTL INC | COM | 438516106 | 4089 | 111622 | SH | DEFINED | 08 | 111622 | |
| HONEYWELL INTL INC 330 | COM | 438516106 | 37 | 1000 | SH | DEFINED | 13 | 670 | |
| HONEYWELL INTL INC 500 | COM | 438516106 | 18 | 500 | SH | OTHER | 13 | | |
| HONEYWELL INTL INC | COM | 438516106 | 1640 | 44783 | SH | DEFINED | 17 | 44783 | |
| HONEYWELL INTL INC | COM | 438516106 | 9158 | 250000 | SH | CALL | DEFINED | 17 | 250000 |
| HONEYWELL INTL INC | COM | 438516106 | 9158 | 250000 | SH | PUT | DEFINED | 17 | 250000 |
| HONEYWELL INTL INC 19700 | COM | 438516106 | 47492 | 1296531 | SH | DEFINED | 21 | 1276831 | |
| HONEYWELL INTL INC 41559 | COM | 438516106 | 22735 | 620674 | SH | DEFINED | 22 | 579115 | |
| HONEYWELL INTL INC | COM | 438516106 | 6896 | 188255 | SH | OTHER | 22 | 188255 | |
| HOOPER HOLMES INC 7100 | COM | 439104100 | 289 | 50425 | SH | DEFINED | 01 | 43325 | |
| HOOPER HOLMES INC | COM | 439104100 | 1579 | 275050 | SH | DEFINED | 05 | 275050 | |
| HOOPER HOLMES INC | COM | 439104100 | 2193 | 382000 | SH | DEFINED | 21 | 382000 | |
| HOOPER HOLMES INC | COM | 439104100 | 78 | 13663 | SH | DEFINED | 22 | 13663 | |
| HOOPER HOLMES INC | COM | 439104100 | 30 | 5300 | SH | OTHER | 22 | 5300 | |
| HORACE MANN EDUCATORS CORP N | COM | 440327104 | 52 | 3000 | SH | DEFINED | 01 | 3000 | |
| HORACE MANN EDUCATORS CORP N | COM | 440327104 | 1581 | 90460 | SH | DEFINED | 05 | 90460 | |
| HORACE MANN EDUCATORS CORP N 3700 | COM | 440327104 | 10310 | 589800 | SH | DEFINED | 21 | 586100 | |
| HORACE MANN EDUCATORS CORP N 8000 | COM | 440327104 | 2039 | 116623 | SH | DEFINED | 22 | 108623 | |
| HORACE MANN EDUCATORS CORP N | COM | 440327104 | 49 | 2800 | SH | OTHER | 22 | 2800 | |
| HORMEL FOODS CORP | COM | 440452100 | 586 | 18848 | SH | DEFINED | 01 | 18848 | |
| HORMEL FOODS CORP 8000 | COM | 440452100 | 280 | 9000 | SH | OTHER | 01 | 1000 | |
| HORMEL FOODS CORP | COM | 440452100 | 9120 | 293249 | SH | DEFINED | 05 | 293249 | |
| HORMEL FOODS CORP | COM | 440452100 | 370 | 11910 | SH | DEFINED | 08 | 11910 | |
| HORMEL FOODS CORP | COM | 440452100 | 11156 | 358700 | SH | DEFINED | 21 | 358700 | |
| HORMEL FOODS CORP | COM | 440452100 | 1060 | 34076 | SH | DEFINED | 22 | 34076 | |
| HORMEL FOODS CORP | COM | 440452100 | 68 | 2200 | SH | OTHER | 22 | 2200 | |
| HOSPIRA INC 18780 | COM | 441060100 | 8632 | 312761 | SH | DEFINED | 05 | 293981 | |
| HOSPIRA INC | COM | 441060100 | 496 | 17958 | SH | DEFINED | 08 | 17958 | |
| HOSPIRA INC | COM | 441060100 | 3081 | 111630 | SH | DEFINED | 17 | 111630 | |
| HOSPIRA INC 120 | COM | 441060100 | 3 | 120 | SH | DEFINED | 18 | | |
| HOSPIRA INC | COM | 441060100 | 11126 | 403123 | SH | DEFINED | 21 | 403123 | |
| HOSPIRA INC 20351 | COM | 441060100 | 4787 | 173433 | SH | DEFINED | 22 | 153082 | |
| HOSPIRA INC | COM | 441060100 | 4917 | 178139 | SH | OTHER | 22 | 178139 | |
| HOSPITALITY PPTYS TR | COM SH BEN I | 44106M102 | 691 | 16325 | SH | DEFINED | 01 | 16325 | |
| HOSPITALITY PPTYS TR 1405 | COM SH BEN I | 44106M102 | 106 | 2512 | SH | OTHER | 01 | 1107 | |
| HOSPITALITY PPTYS TR | COM SH BEN I | 44106M102 | 6100 | 144209 | SH | DEFINED | 05 | 144209 | |
| HOSPITALITY PPTYS TR | COM SH BEN I | 44106M102 | 694 | 16404 | SH | DEFINED | 08 | 16404 | |
| HOSPITALITY PPTYS TR 2000 | COM SH BEN I | 44106M102 | 106 | 2500 | SH | DEFINED | 22 | 500 | |
| HOSPITALITY PPTYS TR | COM SH BEN I | 44106M102 | 55 | 1300 | SH | OTHER | 22 | 1300 | |
| HOST MARRIOTT CORP NEW 50 | COM | 44107P104 | 3315 | 268220 | SH | DEFINED | 01 | 268170 | |
| HOST MARRIOTT CORP NEW 1875 | COM | 44107P104 | 81 | 6521 | SH | OTHER | 01 | 4646 | |
| HOST MARRIOTT CORP NEW | COM | 44107P104 | 72 | 5800 | SH | DEFINED | 05 | 5800 | |
| HOST MARRIOTT CORP NEW | COM | 44107P104 | 3537 | 286184 | SH | DEFINED | 17 | 286184 | |
| HOST MARRIOTT CORP NEW 2700 | COM | 44107P104 | 158 | 12809 | SH | DEFINED | 22 | 10109 | |
| HOST MARRIOTT CORP NEW | COM | 44107P104 | 1 | 59 | SH | OTHER | 22 | 59 | |
| HOT TOPIC INC 17800 | COM | 441339108 | 561 | 27400 | SH | DEFINED | 01 | 9600 | |
| HOT TOPIC INC 300 | COM | 441339108 | 6 | 300 | SH | OTHER | 01 | | |
| HOT TOPIC INC | COM | 441339108 | 4335 | 211586 | SH | DEFINED | 05 | 211586 | |
| HOT TOPIC INC | COM | 441339108 | 98 | 4800 | SH | DEFINED | 08 | 4800 | |

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|----------------------------|--------------|-----------|-------|--------|----|---------|---------|--------|
| HOT TOPIC INC | COM | 441339108 | 205 | 10000 | SH | DEFINED | 17 | 10000 |
| HOT TOPIC INC | COM | 441339108 | 5961 | 290900 | SH | DEFINED | 21 | 290900 |
| HOT TOPIC INC | COM | 441339108 | 10 | 500 | SH | DEFINED | 22 | 500 |
| HOT TOPIC INC | COM | 441339108 | 8 | 375 | SH | OTHER | 22 | 375 |
| HOUSTON EXPL CO | COM | 442120101 | 8 | 160 | SH | DEFINED | 01 | 160 |
| HOUSTON EXPL CO | COM | 442120101 | 62 | 1200 | SH | DEFINED | 08 | 1200 |
| HOUSTON EXPL CO | COM | 442120101 | 99 | 1918 | SH | DEFINED | 17 | 1918 |
| HOUSTON EXPL CO | COM | 442120101 | 19492 | 376000 | SH | DEFINED | 21 | 372900 |
| 3100 | | | | | | | | |
| HOUSTON EXPL CO | COM | 442120101 | 3084 | 59500 | SH | DEFINED | 22 | 53500 |
| 6000 | | | | | | | | |
| HOVNIANIAN ENTERPRISES INC | CL A | 442487203 | 324 | 9343 | SH | DEFINED | 01 | 7568 |
| 1775 | | | | | | | | |
| HOVNIANIAN ENTERPRISES INC | CL A | 442487203 | 39 | 1125 | SH | OTHER | 01 | 975 |
| 150 | | | | | | | | |
| HOVNIANIAN ENTERPRISES INC | CL A | 442487203 | 4493 | 129440 | SH | DEFINED | 05 | 129440 |
| HOVNIANIAN ENTERPRISES INC | CL A | 442487203 | 233 | 6700 | SH | DEFINED | 08 | 6700 |
| HOVNIANIAN ENTERPRISES INC | CL A | 442487203 | 319 | 9200 | SH | CALL | DEFINED | 9200 |
| HOVNIANIAN ENTERPRISES INC | CL A | 442487203 | 319 | 9200 | SH | DEFINED | 17 | 9200 |
| HUANENG PWR INTL INC | SPON ADR N | 443304100 | 5 | 130 | SH | OTHER | 01 | 130 |
| HUANENG PWR INTL INC | SPON ADR N | 443304100 | 14 | 400 | SH | DEFINED | 22 | 400 |
| HUANENG PWR INTL INC | SPON ADR N | 443304100 | 760 | 21000 | SH | OTHER | 22 | 21000 |
| HUB GROUP INC | CL A | 443320106 | 111 | 3258 | SH | DEFINED | 17 | 3258 |
| HUB GROUP INC | CL A | 443320106 | 4467 | 131000 | SH | DEFINED | 21 | 131000 |
| HUB GROUP INC | CL A | 443320106 | 193 | 5670 | SH | DEFINED | 22 | 5670 |
| HUB GROUP INC | CL A | 443320106 | 68 | 2000 | SH | OTHER | 22 | 2000 |
| HUB INTERNATIONAL LTD | COM | 44332P101 | 945 | 49500 | SH | DEFINED | 21 | 49500 |
| HUBBELL INC | CL A | 443510102 | 223 | 5111 | SH | DEFINED | 01 | 5111 |
| HUBBELL INC | CL A | 443510102 | 74 | 1688 | SH | OTHER | 01 | |
| 1688 | | | | | | | | |
| HUBBELL INC | CL A | 443510102 | 546 | 12500 | SH | DEFINED | 21 | 12500 |
| HUBBELL INC | CL A | 443510102 | 175 | 4000 | SH | DEFINED | 22 | |
| 4000 | | | | | | | | |
| HUBBELL INC | CL A | 443510102 | 21 | 472 | SH | OTHER | 22 | 472 |
| HUBBELL INC | CL B | 443510201 | 1639 | 35080 | SH | DEFINED | 01 | 35080 |
| HUBBELL INC | CL B | 443510201 | 615 | 13166 | SH | OTHER | 01 | 536 |
| 12630 | | | | | | | | |
| HUBBELL INC | CL B | 443510201 | 6003 | 128518 | SH | DEFINED | 05 | 128518 |
| HUBBELL INC | CL B | 443510201 | 396 | 8472 | SH | DEFINED | 08 | 8472 |
| HUBBELL INC | CL B | 443510201 | 9267 | 198400 | SH | DEFINED | 21 | 198400 |
| HUBBELL INC | CL B | 443510201 | 2493 | 53378 | SH | DEFINED | 22 | 48704 |
| 4674 | | | | | | | | |
| HUBBELL INC | CL B | 443510201 | 905 | 19380 | SH | OTHER | 22 | 19380 |
| HUDSON CITY BANCORP | COM | 443683107 | 622 | 18600 | SH | DEFINED | 08 | 18600 |
| HUDSON CITY BANCORP | COM | 443683107 | 385 | 11500 | SH | DEFINED | 22 | 11000 |
| 500 | | | | | | | | |
| HUDSON RIV BANCORP INC | COM | 444128102 | | 25 | SH | DEFINED | 01 | 25 |
| HUDSON RIV BANCORP INC | COM | 444128102 | 128 | 7500 | SH | DEFINED | 22 | 7500 |
| HUDSON RIV BANCORP INC | COM | 444128102 | 110 | 6450 | SH | OTHER | 22 | 6450 |
| HUDSON UNITED BANCORP | COM | 444165104 | 414 | 11103 | SH | DEFINED | 01 | 11068 |
| 35 | | | | | | | | |
| HUDSON UNITED BANCORP | COM | 444165104 | 296 | 7930 | SH | OTHER | 01 | 3035 |
| 4895 | | | | | | | | |
| HUDSON UNITED BANCORP | COM | 444165104 | 7134 | 191375 | SH | DEFINED | 05 | 191375 |
| HUDSON UNITED BANCORP | COM | 444165104 | 235 | 6300 | SH | DEFINED | 08 | 6300 |
| HUDSON UNITED BANCORP | COM | 444165104 | 75 | 2000 | SH | DEFINED | 17 | 2000 |
| HUDSON UNITED BANCORP | COM | 444165104 | 1115 | 29906 | SH | DEFINED | 21 | 29906 |
| HUDSON UNITED BANCORP | COM | 444165104 | 244 | 6555 | SH | DEFINED | 22 | 6555 |
| HUDSON UNITED BANCORP | COM | 444165104 | 3134 | 84057 | SH | OTHER | 22 | 84057 |
| HUGHES SUPPLY INC | COM | 444482103 | 1050 | 17825 | SH | DEFINED | 01 | 3725 |
| 14100 | | | | | | | | |
| HUGHES SUPPLY INC | COM | 444482103 | 8358 | 141825 | SH | DEFINED | 05 | 141825 |
| HUGHES SUPPLY INC | COM | 444482103 | 236 | 3999 | SH | DEFINED | 08 | 3999 |
| HUGHES SUPPLY INC | COM | 444482103 | 454 | 7700 | SH | DEFINED | 17 | 7700 |
| HUGHES SUPPLY INC | COM | 444482103 | 6859 | 116400 | SH | DEFINED | 21 | 116400 |
| HUGHES SUPPLY INC | COM | 444482103 | 245 | 4150 | SH | DEFINED | 22 | 4150 |
| HUGHES SUPPLY INC | COM | 444482103 | 83 | 1400 | SH | OTHER | 22 | 1400 |
| HUGOTON RTY TR TEX | UNIT BEN INT | 444717102 | 103 | 4500 | SH | DEFINED | 17 | 4500 |
| HUGOTON RTY TR TEX | UNIT BEN INT | 444717102 | 114 | 5000 | SH | DEFINED | 22 | 3000 |
| 2000 | | | | | | | | |
| HUGOTON RTY TR TEX | UNIT BEN INT | 444717102 | 50 | 2200 | SH | OTHER | 22 | 2200 |
| HUMANA INC | COM | 444859102 | 2156 | 127580 | SH | DEFINED | 01 | 86420 |
| 41160 | | | | | | | | |
| HUMANA INC | COM | 444859102 | 113 | 6711 | SH | OTHER | 01 | |
| 6711 | | | | | | | | |
| HUMANA INC | COM | 444859102 | 6827 | 403936 | SH | DEFINED | 05 | 143836 |
| 260100 | | | | | | | | |
| HUMANA INC | COM | 444859102 | 600 | 35519 | SH | DEFINED | 08 | 35519 |
| HUMANA INC | COM | 444859102 | 439 | 26000 | SH | DEFINED | 17 | 26000 |
| HUMANA INC | COM | 444859102 | 382 | 22617 | SH | DEFINED | 21 | 22617 |
| HUMANA INC | COM | 444859102 | 492 | 29100 | SH | DEFINED | 22 | 28300 |
| 800 | | | | | | | | |
| HUMANA INC | COM | 444859102 | 220 | 13000 | SH | OTHER | 22 | 13000 |
| HUMAN GENOME SCIENCES INC | COM | 444903108 | 46 | 3950 | SH | DEFINED | 01 | 3550 |
| 400 | | | | | | | | |
| HUMAN GENOME SCIENCES INC | COM | 444903108 | 149 | 12800 | SH | OTHER | 01 | 7200 |

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|---------------------------|------|--------|-----------|-------|-------------|---------|---------|---------|
| 5600 | | | | | | | | |
| HUMAN GENOME SCIENCES INC | COM | | 444903108 | 945 | 81274 SH | DEFINED | 08 | 81274 |
| HUMAN GENOME SCIENCES INC | COM | | 444903108 | 541 | 46504 SH | DEFINED | 17 | 46504 |
| HUMAN GENOME SCIENCES INC | COM | | 444903108 | 8 | 646 SH | DEFINED | 22 | |
| 646 | | | | | | | | |
| HUMAN GENOME SCIENCES INC | COM | | 444903108 | 35 | 3050 SH | OTHER | 22 | 1596 |
| 1454 | | | | | | | | |
| HUMAN GENOME SCIENCES INC | NOTE | 3.750% | 444903AH1 | 511 | 545000 PRN | DEFINED | 17 | 545000 |
| HUNT J B TRANS SVCS INC | COM | | 445658107 | 461 | 11950 SH | DEFINED | 01 | 10350 |
| 1600 | | | | | | | | |
| HUNT J B TRANS SVCS INC | COM | | 445658107 | 12 | 300 SH | OTHER | 01 | |
| 300 | | | | | | | | |
| HUNT J B TRANS SVCS INC | COM | | 445658107 | 6568 | 170252 SH | DEFINED | 05 | 170252 |
| HUNT J B TRANS SVCS INC | COM | | 445658107 | 665 | 17240 SH | DEFINED | 08 | 17240 |
| HUNT J B TRANS SVCS INC | COM | | 445658107 | 148 | 3830 SH | DEFINED | 17 | 3830 |
| HUNT J B TRANS SVCS INC | COM | | 445658107 | 3966 | 102800 SH | DEFINED | 21 | 101900 |
| 900 | | | | | | | | |
| HUNT J B TRANS SVCS INC | COM | | 445658107 | 887 | 23000 SH | DEFINED | 22 | 20955 |
| 2045 | | | | | | | | |
| HUNTINGTON BANCSHARES INC | COM | | 446150104 | 8421 | 366439 SH | DEFINED | 01 | 351213 |
| 15226 | | | | | | | | |
| HUNTINGTON BANCSHARES INC | COM | | 446150104 | 716 | 31171 SH | OTHER | 01 | 15226 |
| 15945 | | | | | | | | |
| HUNTINGTON BANCSHARES INC | COM | | 446150104 | 2470 | 107504 SH | DEFINED | 05 | 107504 |
| HUNTINGTON BANCSHARES INC | COM | | 446150104 | 1392 | 60595 SH | DEFINED | 08 | 60595 |
| HUNTINGTON BANCSHARES INC | COM | | 446150104 | 525 | 22860 SH | DEFINED | 21 | 22860 |
| HUNTINGTON BANCSHARES INC | COM | | 446150104 | 406 | 17647 SH | DEFINED | 22 | 16947 |
| 700 | | | | | | | | |
| HUNTINGTON BANCSHARES INC | COM | | 446150104 | 288 | 12546 SH | OTHER | 22 | 12546 |
| HUTCHINSON TECHNOLOGY INC | COM | | 448407106 | 589 | 23950 SH | DEFINED | 01 | 6980 |
| 16970 | | | | | | | | |
| HUTCHINSON TECHNOLOGY INC | COM | | 448407106 | 20 | 830 SH | OTHER | 01 | |
| 830 | | | | | | | | |
| HUTCHINSON TECHNOLOGY INC | COM | | 448407106 | 3068 | 124750 SH | DEFINED | 05 | 124750 |
| HUTCHINSON TECHNOLOGY INC | COM | | 448407106 | 5 | 200 SH | DEFINED | 08 | 200 |
| HUTCHINSON TECHNOLOGY INC | COM | | 448407106 | 1180 | 48000 SH | CALL | DEFINED | 48000 |
| HUTCHINSON TECHNOLOGY INC | COM | | 448407106 | 1045 | 42500 SH | PUT | DEFINED | 42500 |
| HUTCHINSON TECHNOLOGY INC | COM | | 448407106 | 167 | 6800 SH | DEFINED | 17 | 6800 |
| HUTCHINSON TECHNOLOGY INC | COM | | 448407106 | 3089 | 125600 SH | DEFINED | 21 | 125600 |
| HUTCHINSON TECHNOLOGY INC | COM | | 448407106 | 114 | 4650 SH | DEFINED | 22 | 4650 |
| HUTCHINSON TECHNOLOGY INC | COM | | 448407106 | 39 | 1600 SH | OTHER | 22 | 1600 |
| HUTCHINSON TECHNOLOGY INC | NOTE | 2.250% | 448407AE6 | 2808 | 2710000 PRN | DEFINED | 08 | 2710000 |
| HYDRIL | COM | | 448774109 | 145 | 4601 SH | DEFINED | 01 | 3201 |
| 1400 | | | | | | | | |
| HYDRIL | COM | | 448774109 | 3044 | 96625 SH | DEFINED | 05 | 96625 |
| HYDRIL | COM | | 448774109 | 416 | 13200 SH | DEFINED | 17 | 13200 |
| HYDRIL | COM | | 448774109 | 479 | 15200 SH | DEFINED | 21 | 15200 |
| IDT CORP | COM | | 448947101 | 59 | 3300 SH | OTHER | 01 | |
| 3300 | | | | | | | | |
| IDT CORP | COM | | 448947101 | 2627 | 145700 SH | DEFINED | 08 | 145700 |
| IDT CORP | COM | | 448947101 | 151 | 8400 SH | DEFINED | 17 | 8400 |
| IDT CORP | COM | | 448947101 | 22 | 1200 SH | DEFINED | 22 | 1200 |
| IDT CORP | COM | | 448947101 | 9 | 500 SH | OTHER | 22 | 500 |
| IDT CORP | CL B | | 448947309 | 93 | 5034 SH | OTHER | 01 | |
| 5034 | | | | | | | | |
| IDT CORP | CL B | | 448947309 | 629 | 34090 SH | DEFINED | 17 | 34090 |
| IDT CORP | CL B | | 448947309 | 18 | 1000 SH | DEFINED | 22 | 1000 |
| IDT CORP | CL B | | 448947309 | 9 | 500 SH | OTHER | 22 | 500 |
| HYPERCOM CORP | COM | | 44913M105 | | 50 SH | DEFINED | 01 | 50 |
| HYPERCOM CORP | COM | | 44913M105 | 1543 | 182600 SH | DEFINED | 17 | 182600 |
| HYPERCOM CORP | COM | | 44913M105 | 14422 | 1706700 SH | DEFINED | 21 | 1697200 |
| 9500 | | | | | | | | |
| HYPERCOM CORP | COM | | 44913M105 | 2421 | 286500 SH | DEFINED | 22 | 265500 |
| 21000 | | | | | | | | |
| HYPERCOM CORP | COM | | 44913M105 | 45 | 5300 SH | OTHER | 22 | 5300 |
| HYPERION SOLUTIONS CORP | COM | | 44914M104 | 1100 | 25150 SH | DEFINED | 01 | 11750 |
| 13400 | | | | | | | | |
| HYPERION SOLUTIONS CORP | COM | | 44914M104 | 9 | 200 SH | OTHER | 01 | |
| 200 | | | | | | | | |
| HYPERION SOLUTIONS CORP | COM | | 44914M104 | 17797 | 407075 SH | DEFINED | 05 | 407075 |
| HYPERION SOLUTIONS CORP | COM | | 44914M104 | 272 | 6232 SH | DEFINED | 08 | 6232 |
| HYPERION SOLUTIONS CORP | COM | | 44914M104 | 518 | 11840 SH | DEFINED | 20 | 11840 |
| HYPERION SOLUTIONS CORP | COM | | 44914M104 | 12972 | 296700 SH | DEFINED | 21 | 295750 |
| 950 | | | | | | | | |
| HYPERION SOLUTIONS CORP | COM | | 44914M104 | 682 | 15600 SH | DEFINED | 22 | |
| 15600 | | | | | | | | |
| HYPERION SOLUTIONS CORP | COM | | 44914M104 | 914 | 20900 SH | OTHER | 22 | 12300 |
| 8600 | | | | | | | | |
| ICOS CORP | COM | | 449295104 | 157 | 5250 SH | DEFINED | 01 | 4750 |
| 500 | | | | | | | | |
| ICOS CORP | COM | | 449295104 | 12 | 400 SH | DEFINED | 05 | 400 |
| ICOS CORP | COM | | 449295104 | 1276 | 42768 SH | DEFINED | 08 | 42768 |
| ICOS CORP | COM | | 449295104 | 5520 | 185000 SH | PUT | DEFINED | 185000 |
| ICOS CORP | COM | | 449295104 | 275 | 9231 SH | DEFINED | 22 | 9231 |
| ICOS CORP | COM | | 449295104 | 15 | 500 SH | OTHER | 22 | 500 |
| ICU MED INC | COM | | 44930G107 | 261 | 7774 SH | DEFINED | 01 | 3673 |

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|------------------------------|------------|-----------|-------|---------|-----|---------|----|---------|
| 4101 | | | | | | | | |
| ICU MED INC | COM | 44930G107 | 87 | 2587 | SH | OTHER | 01 | 287 |
| 2300 | | | | | | | | |
| ICU MED INC | COM | 44930G107 | 1972 | 58800 | SH | DEFINED | 05 | 58800 |
| ICU MED INC | COM | 44930G107 | 305 | 9100 | SH | DEFINED | 21 | 9100 |
| ID BIOMEDICAL CORP | COM | 44936D108 | 6 | 700 | SH | OTHER | 01 | 700 |
| ID BIOMEDICAL CORP | COM | 44936D108 | 116 | 12800 | SH | DEFINED | 17 | 12800 |
| IDEC PHARMACEUTICALS CORP | NOTE | 449370AC9 | 8444 | 3300000 | PRN | DEFINED | 08 | 3300000 |
| IDEC PHARMACEUTICALS CORP | NOTE | 449370AE5 | 2724 | 4240000 | PRN | DEFINED | 08 | 4240000 |
| IDX SYS CORP | COM | 449491109 | 1 | 25 | SH | DEFINED | 01 | 25 |
| IDX SYS CORP | COM | 449491109 | 73 | 2282 | SH | DEFINED | 08 | 2282 |
| IDX SYS CORP | COM | 449491109 | 102 | 3200 | SH | DEFINED | 17 | 3200 |
| IDX SYS CORP | COM | 449491109 | 12289 | 385360 | SH | DEFINED | 21 | 372260 |
| 13100 | | | | | | | | |
| IDX SYS CORP | COM | 449491109 | 403 | 12640 | SH | DEFINED | 22 | |
| 12640 | | | | | | | | |
| I-FLOW CORP | COM NEW | 449520303 | 120 | 10100 | SH | DEFINED | 17 | 10100 |
| IHOP CORP | COM | 449623107 | 777 | 21740 | SH | DEFINED | 01 | 5940 |
| 15800 | | | | | | | | |
| IHOP CORP | COM | 449623107 | 22 | 625 | SH | OTHER | 01 | |
| 625 | | | | | | | | |
| IHOP CORP | COM | 449623107 | 3733 | 104400 | SH | DEFINED | 05 | 104400 |
| IHOP CORP | COM | 449623107 | 107 | 3000 | SH | DEFINED | 08 | 3000 |
| IHOP CORP | COM | 449623107 | 508 | 14200 | SH | DEFINED | 21 | 14200 |
| IHOP CORP | COM | 449623107 | 18 | 500 | SH | DEFINED | 22 | 500 |
| IMC GLOBAL INC | COM | 449669100 | 223 | 16659 | SH | DEFINED | 01 | 15912 |
| 747 | | | | | | | | |
| IMC GLOBAL INC | COM | 449669100 | 11 | 853 | SH | OTHER | 01 | |
| 853 | | | | | | | | |
| IMC GLOBAL INC | COM | 449669100 | 5441 | 406028 | SH | DEFINED | 05 | 406028 |
| IMC GLOBAL INC | COM | 449669100 | 126 | 9400 | SH | DEFINED | 08 | 9400 |
| IMC GLOBAL INC | COM | 449669100 | 190 | 14200 | SH | DEFINED | 17 | 14200 |
| IMC GLOBAL INC | COM | 449669100 | 536 | 40000 | SH | DEFINED | 21 | 40000 |
| IMCO RECYCLING INC | COM | 449681105 | 61 | 4625 | SH | DEFINED | 01 | 1425 |
| 3200 | | | | | | | | |
| IMCO RECYCLING INC | COM | 449681105 | 5 | 400 | SH | OTHER | 01 | |
| 400 | | | | | | | | |
| IMCO RECYCLING INC | COM | 449681105 | 885 | 66950 | SH | DEFINED | 05 | 66950 |
| IMCO RECYCLING INC | COM | 449681105 | 135 | 10200 | SH | DEFINED | 21 | 10200 |
| IMCO RECYCLING INC | COM | 449681105 | 120 | 9100 | SH | DEFINED | 22 | 9100 |
| I-MANY INC | COM | 44973Q103 | 913 | 767181 | SH | DEFINED | 17 | 767181 |
| ING PRIME RATE TR | SH BEN INT | 44977W106 | 8 | 1000 | SH | DEFINED | 01 | 1000 |
| ING PRIME RATE TR | SH BEN INT | 44977W106 | 51 | 6324 | SH | DEFINED | 22 | 6324 |
| ING PRIME RATE TR | SH BEN INT | 44977W106 | 24 | 2986 | SH | OTHER | 22 | 2986 |
| IMS HEALTH INC | COM | 449934108 | 2185 | 93197 | SH | DEFINED | 01 | 92797 |
| 400 | | | | | | | | |
| IMS HEALTH INC | COM | 449934108 | 4344 | 185315 | SH | OTHER | 01 | 162556 |
| 22759 | | | | | | | | |
| IMS HEALTH INC | COM | 449934108 | 6379 | 272127 | SH | DEFINED | 05 | 134627 |
| 137500 | | | | | | | | |
| IMS HEALTH INC | COM | 449934108 | 781 | 33321 | SH | DEFINED | 08 | 33321 |
| IMS HEALTH INC | COM | 449934108 | 359 | 15300 | SH | DEFINED | 17 | 15300 |
| IMS HEALTH INC | COM | 449934108 | 8194 | 349567 | SH | DEFINED | 21 | 349567 |
| IMS HEALTH INC | COM | 449934108 | 14363 | 612773 | SH | DEFINED | 22 | 570372 |
| 42401 | | | | | | | | |
| IMS HEALTH INC | COM | 449934108 | 2099 | 89533 | SH | OTHER | 22 | 89533 |
| ISTAR FINL INC | COM | 45031U101 | 3014 | 75357 | SH | DEFINED | 01 | 72122 |
| 3235 | | | | | | | | |
| ISTAR FINL INC | COM | 45031U101 | 155 | 3886 | SH | OTHER | 01 | 3886 |
| ISTAR FINL INC | COM | 45031U101 | 16 | 400 | SH | DEFINED | 05 | 400 |
| ISTAR FINL INC | COM | 45031U101 | 1239 | 30967 | SH | DEFINED | 08 | 30967 |
| ISTAR FINL INC | COM | 45031U101 | 3484 | 87094 | SH | DEFINED | 17 | 87094 |
| ISTAR FINL INC | COM | 45031U101 | 50846 | 1271150 | SH | DEFINED | 21 | 1271150 |
| ISTAR FINL INC | COM | 45031U101 | 3673 | 91824 | SH | DEFINED | 22 | 80754 |
| 11070 | | | | | | | | |
| ISTAR FINL INC | COM | 45031U101 | 13 | 330 | SH | OTHER | 22 | 330 |
| ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 221 | 5814 | SH | DEFINED | 01 | 5814 |
| ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 10 | 250 | SH | OTHER | 01 | 50 |
| 200 | | | | | | | | |
| ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 3680 | 96785 | SH | DEFINED | 05 | 96785 |
| ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 752 | 19789 | SH | DEFINED | 08 | 19789 |
| ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 316 | 8300 | SH | DEFINED | 17 | 8300 |
| ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 318 | 8370 | SH | DEFINED | 20 | 8370 |
| ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 265 | 6980 | SH | DEFINED | 21 | 6355 |
| 625 | | | | | | | | |
| ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 303 | 7960 | SH | DEFINED | 22 | 5500 |
| 2460 | | | | | | | | |
| ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 8 | 200 | SH | OTHER | 22 | 200 |
| IXIA | COM | 45071R109 | 98 | 10000 | SH | DEFINED | 18 | |
| 10000 | | | | | | | | |
| IXIA | COM | 45071R109 | 9756 | 994480 | SH | DEFINED | 21 | 994480 |
| ITT INDS INC IND | COM | 450911102 | 4179 | 50349 | SH | DEFINED | 01 | 40467 |
| 9882 | | | | | | | | |
| ITT INDS INC IND | COM | 450911102 | 2897 | 34903 | SH | OTHER | 01 | 21429 |
| 13474 | | | | | | | | |
| ITT INDS INC IND | COM | 450911102 | 3533 | 42563 | SH | DEFINED | 05 | 42563 |

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|---------------------------|--------------|-----------|--------|------------|-----------------|---------|
| ITT INDS INC IND | COM | 450911102 | 725 | 8740 SH | DEFINED 08 | 8740 |
| ITT INDS INC IND | COM | 450911102 | 96 | 1155 SH | DEFINED 17 | 1155 |
| ITT INDS INC IND | COM | 450911102 | 3886 | 46825 SH | DEFINED 20 | 46825 |
| ITT INDS INC IND | COM | 450911102 | 73445 | 884876 SH | DEFINED 21 | 789851 |
| 95025 | | | | | | |
| ITT INDS INC IND | COM | 450911102 | 10809 | 130231 SH | DEFINED 22 | 99094 |
| 31137 | | | | | | |
| ITT INDS INC IND | COM | 450911102 | 4112 | 49546 SH | OTHER 22 | 49546 |
| IAMGOLD CORP | COM | 450913108 | 3 | 520 SH | DEFINED 01 | 520 |
| IAMGOLD CORP | COM | 450913108 | 56 | 10000 SH | OTHER 01 | 10000 |
| ICON PUB LTD CO | SPONSORED AD | 45103T107 | 35187 | 794460 SH | DEFINED 21 | 767410 |
| 27050 | | | | | | |
| ICON PUB LTD CO | SPONSORED AD | 45103T107 | 1163 | 26270 SH | DEFINED 22 | |
| 26270 | | | | | | |
| ICICI BK LTD | ADR | 45104G104 | 726 | 60000 SH | DEFINED 21 | 60000 |
| IDACORP INC | COM | 451107106 | 99 | 3675 SH | DEFINED 01 | 3675 |
| IDACORP INC | COM | 451107106 | 264 | 9789 SH | OTHER 01 | 6265 |
| 3524 | | | | | | |
| IDACORP INC | COM | 451107106 | 2183 | 80846 SH | DEFINED 05 | 80846 |
| IDACORP INC | COM | 451107106 | 240 | 8884 SH | DEFINED 08 | 8884 |
| IDACORP INC | COM | 451107106 | 4015 | 148700 SH | DEFINED 21 | 148700 |
| IDACORP INC | COM | 451107106 | 1072 | 39712 SH | DEFINED 22 | 33232 |
| 6480 | | | | | | |
| IDACORP INC | COM | 451107106 | 316 | 11717 SH | OTHER 22 | 11717 |
| IDEX CORP | COM | 45167R104 | 594 | 17300 SH | DEFINED 01 | 5600 |
| 11700 | | | | | | |
| IDEX CORP | COM | 45167R104 | 6 | 187 SH | OTHER 01 | |
| 187 | | | | | | |
| IDEX CORP | COM | 45167R104 | 7766 | 226087 SH | DEFINED 05 | 226087 |
| IDEX CORP | COM | 45167R104 | 32 | 929 SH | DEFINED 08 | 929 |
| IDEX CORP | COM | 45167R104 | 1030 | 29990 SH | DEFINED 20 | 29990 |
| IDEX CORP | COM | 45167R104 | 28665 | 834510 SH | DEFINED 21 | 804660 |
| 29850 | | | | | | |
| IDEX CORP | COM | 45167R104 | 1159 | 33750 SH | DEFINED 22 | |
| 33750 | | | | | | |
| IDEX CORP | COM | 45167R104 | 26 | 750 SH | OTHER 22 | |
| 750 | | | | | | |
| IDEXX LABS INC | COM | 45168D104 | 1204 | 19125 SH | DEFINED 01 | 5825 |
| 13300 | | | | | | |
| IDEXX LABS INC | COM | 45168D104 | 58 | 925 SH | OTHER 01 | |
| 925 | | | | | | |
| IDEXX LABS INC | COM | 45168D104 | 10012 | 159075 SH | DEFINED 05 | 159075 |
| IDEXX LABS INC | COM | 45168D104 | 50 | 800 SH | DEFINED 08 | 800 |
| IDEXX LABS INC | COM | 45168D104 | 1448 | 23000 SH | DEFINED 21 | 23000 |
| IDEXX LABS INC | COM | 45168D104 | 406 | 6450 SH | DEFINED 22 | 6450 |
| IGATE CORP | COM | 45169U105 | 361 | 90700 SH | DEFINED 22 | |
| 90700 | | | | | | |
| IKON OFFICE SOLUTIONS INC | COM | 451713101 | 15 | 1350 SH | DEFINED 01 | 1350 |
| IKON OFFICE SOLUTIONS INC | COM | 451713101 | 9 | 800 SH | DEFINED 05 | 800 |
| IKON OFFICE SOLUTIONS INC | COM | 451713101 | 1264 | 110200 SH | DEFINED 08 | 110200 |
| IKON OFFICE SOLUTIONS INC | COM | 451713101 | 632 | 55100 SH | DEFINED 17 | 55100 |
| IKON OFFICE SOLUTIONS INC | COM | 451713101 | 37 | 3200 SH | DEFINED 22 | 3200 |
| IKON OFFICE SOLUTIONS INC | COM | 451713101 | 92 | 8000 SH | OTHER 22 | 8000 |
| IDENTIX INC | COM | 451906101 | 23 | 3025 SH | DEFINED 01 | 3025 |
| IDENTIX INC | COM | 451906101 | 790 | 105799 SH | DEFINED 08 | 105799 |
| IDENTIX INC | COM | 451906101 | 1792 | 239900 SH | CALL DEFINED 08 | 239900 |
| IDENTIX INC | COM | 451906101 | 2745 | 367500 SH | DEFINED 21 | 367500 |
| IDENTIX INC | COM | 451906101 | 137 | 18400 SH | DEFINED 22 | 18400 |
| IDENTIX INC | COM | 451906101 | 41 | 5500 SH | OTHER 22 | 5500 |
| ILEX ONCOLOGY INC | COM | 451923106 | 4873 | 195000 SH | DEFINED 21 | 183800 |
| 11200 | | | | | | |
| ILEX ONCOLOGY INC | COM | 451923106 | 977 | 39100 SH | DEFINED 22 | 37800 |
| 1300 | | | | | | |
| ILEX ONCOLOGY INC | COM | 451923106 | 105 | 4200 SH | OTHER 22 | 4200 |
| ILEX ONCOLOGY INC | COM | 451923106 | 441 | 17633 SH | DEFINED | 17633 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 65771 | 685900 SH | DEFINED 01 | 671591 |
| 14309 | | | | | | |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 24745 | 258060 SH | OTHER 01 | 153099 |
| 104961 | | | | | | |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 15525 | 161908 SH | DEFINED 05 | 145108 |
| 16800 | | | | | | |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 1650 | 17209 SH | DEFINED 08 | 17209 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 73 | 765 SH | DEFINED 13 | 765 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 700 | 7300 SH | DEFINED 17 | 7300 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 19216 | 200398 SH | DEFINED 21 | 178598 |
| 21800 | | | | | | |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 103185 | 1076072 SH | DEFINED 22 | 1018838 |
| 57234 | | | | | | |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 46839 | 488468 SH | OTHER 22 | 488418 |
| 50 | | | | | | |
| ILLUMINA INC | COM | 452327109 | 119 | 18829 SH | OTHER 01 | 18829 |
| ILLUMINA INC | COM | 452327109 | 69 | 10900 SH | DEFINED 17 | 10900 |
| ILOG S A | SPONSORED AD | 452360100 | 556 | 42987 SH | DEFINED 17 | 42987 |
| IMATION CORP | COM | 45245A107 | 168 | 3933 SH | DEFINED 01 | 3773 |
| 160 | | | | | | |
| IMATION CORP | COM | 45245A107 | 179 | 4209 SH | OTHER 01 | 1288 |

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|------------------------------|---------|-----------|-------|-----------|-----------------|--|--------|
| 2921 | | | | | | | |
| IMATION CORP | COM | 45245A107 | 3198 | 75043 SH | DEFINED 05 | | 75043 |
| IMATION CORP | COM | 45245A107 | 274 | 6436 SH | DEFINED 08 | | 6436 |
| IMATION CORP | COM | 45245A107 | 243 | 5700 SH | DEFINED 17 | | 5700 |
| IMATION CORP | COM | 45245A107 | 14313 | 335900 SH | DEFINED 21 | | 335900 |
| IMATION CORP | COM | 45245A107 | 2046 | 48018 SH | DEFINED 22 | | 39091 |
| 8927 | | | | | | | |
| IMATION CORP | COM | 45245A107 | 436 | 10237 SH | OTHER 22 | | 10237 |
| IMCLONE SYS INC | COM | 45245W109 | 275 | 3203 SH | DEFINED 01 | | 3203 |
| IMCLONE SYS INC | COM | 45245W109 | 1207 | 14064 SH | OTHER 01 | | |
| 14064 | | | | | | | |
| IMCLONE SYS INC | COM | 45245W109 | 385 | 4483 SH | DEFINED 05 | | 4483 |
| IMCLONE SYS INC | COM | 45245W109 | 17484 | 203800 SH | CALL DEFINED 08 | | 203800 |
| IMCLONE SYS INC | COM | 45245W109 | 20804 | 242500 SH | PUT DEFINED 08 | | 242500 |
| IMCLONE SYS INC | COM | 45245W109 | 1707 | 19898 SH | DEFINED 17 | | 19898 |
| IMCLONE SYS INC | COM | 45245W109 | 6606 | 77000 SH | DEFINED 18 | | |
| 77000 | | | | | | | |
| IMCLONE SYS INC | COM | 45245W109 | 227 | 2650 SH | DEFINED 22 | | 2150 |
| 500 | | | | | | | |
| IMCLONE SYS INC | COM | 45245W109 | 86 | 1000 SH | OTHER 22 | | 1000 |
| IMAGISTICS INTERNATIONAL INC | COM | 45247T104 | 697 | 19691 SH | DEFINED 01 | | 6075 |
| 11056 2560 | | | | | | | |
| IMAGISTICS INTERNATIONAL INC | COM | 45247T104 | 181 | 5124 SH | OTHER 01 | | |
| 5124 | | | | | | | |
| IMAGISTICS INTERNATIONAL INC | COM | 45247T104 | 2901 | 81962 SH | DEFINED 05 | | 81962 |
| IMAGISTICS INTERNATIONAL INC | COM | 45247T104 | 99 | 2800 SH | DEFINED 08 | | 2800 |
| IMAGISTICS INTERNATIONAL INC | COM | 45247T104 | 7633 | 215630 SH | DEFINED 21 | | 215630 |
| IMAGISTICS INTERNATIONAL INC | COM | 45247T104 | 352 | 9954 SH | DEFINED 22 | | 9414 |
| 540 | | | | | | | |
| IMAGISTICS INTERNATIONAL INC | COM | 45247T104 | 181 | 5118 SH | OTHER 22 | | 5118 |
| IMMERSION CORP | COM | 45252I107 | 220 | 45537 SH | DEFINED 18 | | |
| 45537 | | | | | | | |
| IMMUCOR INC | COM | 452526106 | 171 | 5254 SH | DEFINED 01 | | 1954 |
| 3300 | | | | | | | |
| IMMUCOR INC | COM | 452526106 | 2754 | 84600 SH | DEFINED 05 | | 84600 |
| IMMUCOR INC | COM | 452526106 | 115 | 3528 SH | DEFINED 08 | | 3528 |
| IMMUCOR INC | COM | 452526106 | 10253 | 315000 SH | DEFINED 21 | | 313650 |
| 1350 | | | | | | | |
| IMMUCOR INC | COM | 452526106 | 2164 | 66491 SH | DEFINED 22 | | 60142 |
| 6349 | | | | | | | |
| IMPAC MTG HLDGS INC | COM | 45254P102 | 49 | 2175 SH | DEFINED 01 | | 2175 |
| IMPAC MTG HLDGS INC | COM | 45254P102 | 1648 | 73200 SH | DEFINED 08 | | 73200 |
| IMPAC MTG HLDGS INC | COM | 45254P102 | 83 | 3700 SH | DEFINED 17 | | 3700 |
| IMPAC MTG HLDGS INC | COM | 45254P102 | 5 | 200 SH | OTHER 22 | | 200 |
| IMPAX LABORATORIES INC | COM | 45256B101 | | 25 SH | DEFINED 01 | | 25 |
| IMPAX LABORATORIES INC | COM | 45256B101 | 587 | 30300 SH | OTHER 22 | | |
| 30300 | | | | | | | |
| IMMUNOMEDICS INC | COM | 452907108 | 15 | 3000 SH | DEFINED 01 | | 3000 |
| IMMUNOMEDICS INC | COM | 452907108 | 75 | 15500 SH | DEFINED 22 | | 15500 |
| IMPERIAL OIL LTD | COM NEW | 453038408 | 391 | 8350 SH | DEFINED 01 | | 8350 |
| IMPERIAL OIL LTD | COM NEW | 453038408 | 259 | 5534 SH | OTHER 01 | | 3950 |
| 1584 | | | | | | | |
| IMPERIAL OIL LTD | COM NEW | 453038408 | 238 | 5075 SH | DEFINED 22 | | |
| 5075 | | | | | | | |
| IMPERIAL OIL LTD | COM NEW | 453038408 | 378 | 8080 SH | OTHER 22 | | 7175 |
| 905 | | | | | | | |
| IMPERIAL SUGAR CO NEW | COM NEW | 453096208 | 488 | 36430 SH | DEFINED 17 | | 36430 |
| INAMED CORP | COM | 453235103 | 989 | 15737 SH | DEFINED 01 | | 4537 |
| 11200 | | | | | | | |
| INAMED CORP | COM | 453235103 | 11 | 175 SH | OTHER 01 | | |
| 175 | | | | | | | |
| INAMED CORP | COM | 453235103 | 6746 | 107365 SH | DEFINED 05 | | 107365 |
| INAMED CORP | COM | 453235103 | 19 | 300 SH | DEFINED 08 | | 300 |
| INAMED CORP | COM | 453235103 | 173 | 2751 SH | DEFINED 17 | | 2751 |
| INAMED CORP | COM | 453235103 | 1477 | 23500 SH | DEFINED 21 | | 23500 |
| INCO LTD | COM | 453258402 | 184 | 5330 SH | DEFINED 01 | | 4330 |
| 1000 | | | | | | | |
| INCO LTD | COM | 453258402 | 104 | 3000 SH | OTHER 01 | | 1000 |
| 2000 | | | | | | | |
| INCO LTD | COM | 453258402 | 3 | 100 SH | DEFINED 08 | | 100 |
| INCO LTD | COM | 453258402 | 121 | 3500 SH | CALL DEFINED 08 | | 3500 |
| INCO LTD | COM | 453258402 | 76 | 2200 SH | DEFINED 17 | | 2200 |
| INCO LTD | COM | 453258402 | 3535 | 102276 SH | DEFINED 21 | | 102276 |
| INCO LTD | COM | 453258402 | 18 | 510 SH | DEFINED 22 | | |
| 510 | | | | | | | |
| INCO LTD | COM | 453258402 | 724 | 20950 SH | OTHER 22 | | 20210 |
| 740 | | | | | | | |
| INCYTE CORP | COM | 45337C102 | 393 | 51454 SH | DEFINED 17 | | 51454 |
| INCYTE CORP | COM | 45337C102 | 15 | 2000 SH | OTHER 22 | | |
| 2000 | | | | | | | |
| INDEPENDENCE CMNTY BK CORP | COM | 453414104 | 265 | 7290 SH | DEFINED 01 | | 6500 |
| 790 | | | | | | | |
| INDEPENDENCE CMNTY BK CORP | COM | 453414104 | 11 | 293 SH | OTHER 01 | | 158 |
| 135 | | | | | | | |
| INDEPENDENCE CMNTY BK CORP | COM | 453414104 | 6393 | 175627 SH | DEFINED 05 | | 175627 |
| INDEPENDENCE CMNTY BK CORP | COM | 453414104 | 33 | 900 SH | DEFINED 08 | | 900 |

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|---------------------------------------|---------|-----------|--------|-------------|-----------------|----------|
| INSIGHT ENTERPRISES INC 34620 | COM | 45765U103 | 615 | 34620 SH | DEFINED 22 | |
| INSITUFORM TECHNOLOGIES INC 1600 | CL A | 457667103 | 212 | 13015 SH | DEFINED 01 | 11415 |
| INSITUFORM TECHNOLOGIES INC 2590 | CL A | 457667103 | 42 | 2590 SH | OTHER 01 | |
| INSITUFORM TECHNOLOGIES INC | CL A | 457667103 | 1858 | 114225 SH | DEFINED 05 | 114225 |
| INSITUFORM TECHNOLOGIES INC | CL A | 457667103 | 1996 | 122700 SH | DEFINED 21 | 122700 |
| INSITUFORM TECHNOLOGIES INC | CL A | 457667103 | 4 | 230 SH | OTHER 22 | 230 |
| INSIGHT COMMUNICATIONS INC | CL A | 45768V108 | 1 | 80 SH | OTHER 01 | 80 |
| INSIGHT COMMUNICATIONS INC | CL A | 45768V108 | 1 | 100 SH | DEFINED 08 | 100 |
| INSIGHT COMMUNICATIONS INC | CL A | 45768V108 | 208 | 22500 SH | DEFINED 17 | 22500 |
| INNKEEPERS USA TR | COM | 4576J0104 | 8 | 775 SH | DEFINED 01 | 775 |
| INNKEEPERS USA TR 6900 | COM | 4576J0104 | 6799 | 659500 SH | DEFINED 21 | 652600 |
| INNKEEPERS USA TR 15200 | COM | 4576J0104 | 2034 | 197300 SH | DEFINED 22 | 182100 |
| INSPIRE PHARMACEUTICALS INC | COM | 457733103 | 271 | 16238 SH | DEFINED 01 | 16238 |
| INSPIRE PHARMACEUTICALS INC | COM | 457733103 | 107 | 6428 SH | DEFINED 17 | 6428 |
| INSTINET GROUP INC | COM | 457750107 | 53 | 10075 SH | DEFINED 01 | 10075 |
| INSTINET GROUP INC | COM | 457750107 | 3 | 600 SH | DEFINED 05 | 600 |
| INSTINET GROUP INC | COM | 457750107 | 10 | 1900 SH | DEFINED 08 | 1900 |
| INSTINET GROUP INC | COM | 457750107 | 464 | 87844 SH | DEFINED 17 | 87844 |
| INSTINET GROUP INC | COM | 457750107 | 2160 | 409000 SH | DEFINED 21 | 409000 |
| INSURANCE AUTO AUCTIONS INC | COM | 457875102 | 13 | 750 SH | DEFINED 01 | 750 |
| INSURANCE AUTO AUCTIONS INC 350 | COM | 457875102 | 6 | 350 SH | OTHER 01 | |
| INSURANCE AUTO AUCTIONS INC | COM | 457875102 | 825 | 48525 SH | DEFINED 05 | 48525 |
| INSURANCE AUTO AUCTIONS INC | COM | 457875102 | 131 | 7700 SH | DEFINED 21 | 7700 |
| INTEGRA LIFESCIENCES HLDGS C 2700 | COM NEW | 457985208 | 286 | 8100 SH | DEFINED 01 | 5400 |
| INTEGRA LIFESCIENCES HLDGS C 150 | COM NEW | 457985208 | 5 | 150 SH | OTHER 01 | |
| INTEGRA LIFESCIENCES HLDGS C | COM NEW | 457985208 | 4387 | 124375 SH | DEFINED 05 | 124375 |
| INTEGRA LIFESCIENCES HLDGS C 10000 | COM NEW | 457985208 | 6359 | 180300 SH | DEFINED 21 | 170300 |
| INTEGRA LIFESCIENCES HLDGS C 5500 | COM NEW | 457985208 | 1171 | 33200 SH | DEFINED 22 | 27700 |
| INTEGRA LIFESCIENCES HLDGS C | COM NEW | 457985208 | 275 | 7800 SH | OTHER 22 | 7800 |
| INSURED MUN INCOME FD | COM | 45809F104 | 31 | 2441 SH | DEFINED 01 | 2441 |
| INSURED MUN INCOME FD | COM | 45809F104 | 51 | 4000 SH | OTHER 01 | 4000 |
| INSURED MUN INCOME FD | COM | 45809F104 | 63 | 5000 SH | DEFINED 22 | 5000 |
| INSURED MUN INCOME FD | COM | 45809F104 | 4 | 306 SH | OTHER 22 | 306 |
| INTEGRAL SYS INC MD | COM | 45810H107 | 4065 | 252800 SH | DEFINED 21 | 252800 |
| INTEGRAL SYS INC MD 4800 | COM | 45810H107 | 1308 | 81358 SH | DEFINED 22 | 76558 |
| INTEGRATED DEVICE TECHNOLOGY 11300 | COM | 458118106 | 289 | 20900 SH | DEFINED 01 | 9600 |
| INTEGRATED DEVICE TECHNOLOGY 375 | COM | 458118106 | 5 | 375 SH | OTHER 01 | |
| INTEGRATED DEVICE TECHNOLOGY | COM | 458118106 | 4748 | 343040 SH | DEFINED 05 | 343040 |
| INTEGRATED DEVICE TECHNOLOGY | COM | 458118106 | 472 | 34089 SH | DEFINED 08 | 34089 |
| INTEGRATED DEVICE TECHNOLOGY | COM | 458118106 | 340 | 24600 SH | DEFINED 17 | 24600 |
| INTEGRATED DEVICE TECHNOLOGY | COM | 458118106 | 1116 | 80670 SH | DEFINED 20 | 80670 |
| INTEGRATED DEVICE TECHNOLOGY 79975 | COM | 458118106 | 29879 | 2158880 SH | DEFINED 21 | 2078905 |
| INTEGRATED DEVICE TECHNOLOGY 92557 | COM | 458118106 | 1281 | 92557 SH | DEFINED 22 | |
| INTEGRATED DEVICE TECHNOLOGY 39743 | COM | 458118106 | 563 | 40680 SH | OTHER 22 | 937 |
| INTEGRATED ELECTRICAL SVC | COM | 45811E103 | 2888 | 358795 SH | DEFINED 01 | 358795 |
| INTEGRATED ELECTRICAL SVC | COM | 45811E103 | 10 | 1300 SH | DEFINED 08 | 1300 |
| INTEGRATED ELECTRICAL SVC | COM | 45811E103 | 57 | 7100 SH | DEFINED 17 | 7100 |
| INTEGRATED CIRCUIT SYS INC 4920 | COM | 45811K208 | 421 | 15505 SH | DEFINED 01 | 10585 |
| INTEGRATED CIRCUIT SYS INC 1475 | COM | 45811K208 | 81 | 2975 SH | OTHER 01 | 1500 |
| INTEGRATED CIRCUIT SYS INC | COM | 45811K208 | 7432 | 273643 SH | DEFINED 05 | 273643 |
| INTEGRATED CIRCUIT SYS INC | COM | 45811K208 | 526 | 19378 SH | DEFINED 08 | 19378 |
| INTEGRATED CIRCUIT SYS INC | COM | 45811K208 | 98 | 3600 SH | DEFINED 17 | 3600 |
| INTEGRATED CIRCUIT SYS INC 6000 | COM | 45811K208 | 2909 | 107100 SH | DEFINED 21 | 101100 |
| INTEGRATED CIRCUIT SYS INC 24800 | COM | 45811K208 | 1315 | 48400 SH | DEFINED 22 | 23600 |
| INTEGRATED CIRCUIT SYS INC | COM | 45811K208 | 102 | 3750 SH | OTHER 22 | 3750 |
| INTEL CORP 829794 | COM | 458140100 | 376116 | 13627389 SH | DEFINED 01 | 12797595 |
| INTEL CORP 2623881 | COM | 458140100 | 194225 | 7037138 SH | OTHER 01 | 4413257 |
| INTEL CORP | COM | 458140100 | 7176 | 260000 SH | CALL DEFINED 01 | 260000 |
| INTEL CORP 1217400 | COM | 458140100 | 129635 | 4696914 SH | DEFINED 05 | 3479514 |
| INTEL CORP | COM | 458140100 | 6505 | 235672 SH | DEFINED 08 | 235672 |
| INTEL CORP | COM | 458140100 | 84376 | 3057100 SH | CALL DEFINED 08 | 3057100 |
| INTEL CORP | COM | 458140100 | 91 | 3286 SH | DEFINED 13 | 3286 |
| INTEL CORP | COM | 458140100 | 84 | 3056 SH | OTHER 13 | 1846 |

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|------------------------------|--------------|-----------|--------|---------|----|---------|---------|----|---------|
| 1210 | | | | | | | | | |
| INTEL CORP | COM | 458140100 | 17512 | 634482 | SH | DEFINED | 17 | | 634482 |
| INTEL CORP | COM | 458140100 | 38640 | 1400000 | SH | CALL | DEFINED | 17 | 1400000 |
| INTEL CORP | COM | 458140100 | 2542 | 92086 | SH | | DEFINED | 18 | |
| 92086 | | | | | | | | | |
| INTEL CORP | COM | 458140100 | 3373 | 122215 | SH | | DEFINED | 20 | 122215 |
| INTEL CORP | COM | 458140100 | 213976 | 7752745 | SH | | DEFINED | 21 | 7399765 |
| 352980 | | | | | | | | | |
| INTEL CORP | COM | 458140100 | 239602 | 8681214 | SH | | DEFINED | 22 | 8082668 |
| 598546 | | | | | | | | | |
| INTEL CORP | COM | 458140100 | 121159 | 4389815 | SH | | OTHER | 22 | 4388215 |
| 1600 | | | | | | | | | |
| INTEL CORP | COM | 458140100 | 154 | 5594 | SH | | DEFINED | | 5594 |
| INTELLIGROUP INC | COM | 45816A106 | 877 | 169393 | SH | | DEFINED | 17 | 169393 |
| INTER TEL INC | COM | 458372109 | 396 | 15875 | SH | | DEFINED | 01 | 5675 |
| 10200 | | | | | | | | | |
| INTER TEL INC | COM | 458372109 | 4 | 150 | SH | | OTHER | 01 | |
| 150 | | | | | | | | | |
| INTER TEL INC | COM | 458372109 | 2910 | 116550 | SH | | DEFINED | 05 | 116550 |
| INTER TEL INC | COM | 458372109 | 95 | 3800 | SH | | DEFINED | 08 | 3800 |
| INTER TEL INC | COM | 458372109 | 72 | 2900 | SH | | DEFINED | 17 | 2900 |
| INTER TEL INC | COM | 458372109 | 4022 | 161081 | SH | | DEFINED | 21 | 151398 |
| 9683 | | | | | | | | | |
| INTER TEL INC | COM | 458372109 | 659 | 26400 | SH | | DEFINED | 22 | 25500 |
| 900 | | | | | | | | | |
| INTER TEL INC | COM | 458372109 | 70 | 2800 | SH | | OTHER | 22 | 2800 |
| INTERACTIVECORP | COM | 45840Q101 | 1 | 31 | SH | | DEFINED | 01 | 31 |
| INTERACTIVECORP | COM | 45840Q101 | 69 | 2300 | SH | | DEFINED | 05 | 2300 |
| INTERACTIVECORP | COM | 45840Q101 | 1091 | 36200 | SH | | DEFINED | 08 | 36200 |
| INTERACTIVECORP | COM | 45840Q101 | 1 | 17 | SH | | DEFINED | 17 | 17 |
| INTERACTIVECORP | COM | 45840Q101 | 1546 | 51300 | SH | | DEFINED | 20 | 51300 |
| INTERACTIVECORP | COM | 45840Q101 | 21115 | 700560 | SH | | DEFINED | 21 | 596860 |
| 103700 | | | | | | | | | |
| INTERACTIVECORP | COM | 45840Q101 | 1478 | 49053 | SH | | DEFINED | 22 | 46353 |
| 2700 | | | | | | | | | |
| INTERACTIVECORP | COM | 45840Q101 | 148 | 4900 | SH | | OTHER | 22 | 4900 |
| INTERACTIVECORP | *W EXP 02/04 | 45840Q127 | 1991 | 56898 | SH | | DEFINED | 08 | 56898 |
| INTERCHANGE FINL SVCS S B N | COM | 458447109 | 660 | 26509 | SH | | DEFINED | 22 | 26509 |
| INTERCEPT INC | COM | 45845L107 | 97 | 5900 | SH | | DEFINED | 08 | 5900 |
| INTERCEPT INC | COM | 45845L107 | 573 | 35000 | SH | CALL | DEFINED | 08 | 35000 |
| INTERCEPT INC | COM | 45845L107 | 1242 | 75827 | SH | | DEFINED | 17 | 75827 |
| INTERFACE INC | CL A | 458665106 | 146 | 16700 | SH | | DEFINED | 01 | 9300 |
| 7200 200 | | | | | | | | | |
| INTERFACE INC | CL A | 458665106 | 248 | 28275 | SH | | OTHER | 01 | |
| 28275 | | | | | | | | | |
| INTERFACE INC | CL A | 458665106 | 1947 | 222225 | SH | | DEFINED | 05 | 222225 |
| INTERFACE INC | CL A | 458665106 | 325 | 37100 | SH | | DEFINED | 21 | 37100 |
| INTERFACE INC | CL A | 458665106 | 4 | 470 | SH | | DEFINED | 22 | 470 |
| INTERDIGITAL COMMUNICATIONS | COM | 45866A105 | 122 | 6510 | SH | | DEFINED | 01 | 6510 |
| INTERDIGITAL COMMUNICATIONS | COM | 45866A105 | 38 | 2000 | SH | | OTHER | 01 | 2000 |
| INTERDIGITAL COMMUNICATIONS | COM | 45866A105 | 227 | 12066 | SH | | DEFINED | 08 | 12066 |
| INTERDIGITAL COMMUNICATIONS | COM | 45866A105 | 1110 | 59010 | SH | | DEFINED | 17 | 59010 |
| INTERDIGITAL COMMUNICATIONS | COM | 45866A105 | 9 | 500 | SH | | DEFINED | 22 | 500 |
| INTERGRAPH CORP | COM | 458683109 | 52 | 2000 | SH | | DEFINED | 01 | 2000 |
| INTERGRAPH CORP | COM | 458683109 | 1320 | 51043 | SH | | DEFINED | 08 | 51043 |
| INTERGRAPH CORP | COM | 458683109 | 955 | 36914 | SH | | DEFINED | 17 | 36914 |
| INTERGRAPH CORP | COM | 458683109 | 4188 | 161949 | SH | | DEFINED | 21 | 161303 |
| 646 | | | | | | | | | |
| INTERGRAPH CORP | COM | 458683109 | 630 | 24368 | SH | | DEFINED | 22 | 22741 |
| 1627 | | | | | | | | | |
| INTERGRAPH CORP | COM | 458683109 | 39 | 1510 | SH | | OTHER | 22 | 1510 |
| INTERMAGNETICS GEN CORP | COM | 458771102 | 170 | 5000 | SH | | DEFINED | 01 | 1400 |
| 3600 | | | | | | | | | |
| INTERMAGNETICS GEN CORP | COM | 458771102 | 5 | 150 | SH | | OTHER | 01 | |
| 150 | | | | | | | | | |
| INTERMAGNETICS GEN CORP | COM | 458771102 | 2544 | 74750 | SH | | DEFINED | 05 | 74750 |
| INTERMAGNETICS GEN CORP | COM | 458771102 | 378 | 11098 | SH | | DEFINED | 21 | 11098 |
| INTERMET CORP | COM | 45881K104 | 16 | 3775 | SH | | DEFINED | 01 | 2135 |
| 1640 | | | | | | | | | |
| INTERMET CORP | COM | 45881K104 | 3 | 710 | SH | | OTHER | 01 | |
| 710 | | | | | | | | | |
| INTERMET CORP | COM | 45881K104 | 456 | 107610 | SH | | DEFINED | 05 | 107610 |
| INTERMET CORP | COM | 45881K104 | 72 | 17000 | SH | | DEFINED | 21 | 17000 |
| INTERMET CORP | COM | 45881K104 | 6 | 1500 | SH | | DEFINED | 22 | 1500 |
| INTERMUNE INC | COM | 45884X103 | 133 | 8632 | SH | | DEFINED | 08 | 8632 |
| INTERMUNE INC | COM | 45884X103 | 1388 | 90000 | SH | CALL | DEFINED | 08 | 90000 |
| INTERMUNE INC | COM | 45884X103 | 77 | 5000 | SH | | DEFINED | 17 | 5000 |
| INTERMUNE INC | COM | 45884X103 | 3 | 191 | SH | | DEFINED | 22 | 191 |
| INTERMUNE INC | COM | 45884X103 | 390 | 25300 | SH | | DEFINED | | 25300 |
| INTERNAP NETWORK SVCS CORP | COM | 45885A102 | | 375 | SH | | DEFINED | 01 | 375 |
| INTERNAP NETWORK SVCS CORP | COM | 45885A102 | 159 | 131700 | SH | | DEFINED | 17 | 131700 |
| INTERNAP NETWORK SVCS CORP | COM | 45885A102 | | 100 | SH | | DEFINED | 22 | 100 |
| INTEGRATED ALARM SVCS GROUP | COM | 45890M109 | 199 | 36900 | SH | | DEFINED | 17 | 36900 |
| INTEGRATED ALARM SVCS GROUP | COM | 45890M109 | 175 | 32400 | SH | | OTHER | 22 | |
| 32400 | | | | | | | | | |
| INTERNATIONAL BANCSHARES COR | COM | 459044103 | 1505 | 37107 | SH | | DEFINED | 01 | 37107 |

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|---------------------------|----------------|-----------|------|-----------|-----------|----------|--------|------|---------|----|---------|
| INTERNATIONAL 186638 | BUSINESS | MACHS | COM | 459200101 | 276803 | 3140141 | SH | | DEFINED | 01 | 2953503 |
| INTERNATIONAL 693251 | BUSINESS | MACHS | COM | 459200101 | 134425 | 1524957 | SH | | OTHER | 01 | 831706 |
| INTERNATIONAL | BUSINESS | MACHS | COM | 459200101 | 24365 | 276400 | SH | CALL | DEFINED | 01 | 276400 |
| INTERNATIONAL | BUSINESS | MACHS | COM | 459200101 | 4408 | 50000 | SH | PUT | DEFINED | 01 | 50000 |
| INTERNATIONAL 269500 | BUSINESS | MACHS | COM | 459200101 | 129996 | 1474710 | SH | | DEFINED | 05 | 1205210 |
| INTERNATIONAL | BUSINESS | MACHS | COM | 459200101 | 18760 | 212817 | SH | | DEFINED | 08 | 212817 |
| INTERNATIONAL | BUSINESS | MACHS | COM | 459200101 | 8727 | 99000 | SH | CALL | DEFINED | 08 | 99000 |
| INTERNATIONAL 4 | BUSINESS | MACHS | COM | 459200101 | 95 | 1080 | SH | | DEFINED | 13 | 1076 |
| INTERNATIONAL 326 | BUSINESS | MACHS | COM | 459200101 | 29 | 326 | SH | | OTHER | 13 | |
| INTERNATIONAL | BUSINESS | MACHS | COM | 459200101 | 13498 | 153123 | SH | | DEFINED | 17 | 153123 |
| INTERNATIONAL | BUSINESS | MACHS | COM | 459200101 | 20689 | 234700 | SH | CALL | DEFINED | 17 | 234700 |
| INTERNATIONAL | BUSINESS | MACHS | COM | 459200101 | 10578 | 120000 | SH | PUT | DEFINED | 17 | 120000 |
| INTERNATIONAL 28691 | BUSINESS | MACHS | COM | 459200101 | 2529 | 28691 | SH | | DEFINED | 18 | |
| INTERNATIONAL | BUSINESS | MACHS | COM | 459200101 | 3043 | 34525 | SH | | DEFINED | 20 | 34525 |
| INTERNATIONAL 72200 | BUSINESS | MACHS | COM | 459200101 | 144941 | 1644255 | SH | | DEFINED | 21 | 1572055 |
| INTERNATIONAL 239078 | BUSINESS | MACHS | COM | 459200101 | 224190 | 2543274 | SH | | DEFINED | 22 | 2304196 |
| INTERNATIONAL 240 | BUSINESS | MACHS | COM | 459200101 | 151887 | 1723054 | SH | | OTHER | 22 | 1722814 |
| INTERNATIONAL | BUSINESS | MACHS | COM | 459200101 | 74 | 842 | SH | | DEFINED | | 842 |
| INTERNATIONAL | FLAVORS&FRAGRA | | COM | 459506101 | 1988 | 53154 | SH | | DEFINED | 01 | 53154 |
| INTERNATIONAL 3450 | FLAVORS&FRAGRA | | COM | 459506101 | 272 | 7275 | SH | | OTHER | 01 | 3825 |
| INTERNATIONAL 92000 | FLAVORS&FRAGRA | | COM | 459506101 | 5107 | 136552 | SH | | DEFINED | 05 | 44552 |
| INTERNATIONAL | FLAVORS&FRAGRA | | COM | 459506101 | 541 | 14472 | SH | | DEFINED | 08 | 14472 |
| INTERNATIONAL | FLAVORS&FRAGRA | | COM | 459506101 | 1687 | 45100 | SH | | DEFINED | 20 | 45100 |
| INTERNATIONAL 88000 | FLAVORS&FRAGRA | | COM | 459506101 | 43201 | 1155116 | SH | | DEFINED | 21 | 1067116 |
| INTERNATIONAL 2755 | FLAVORS&FRAGRA | | COM | 459506101 | 3260 | 87157 | SH | | DEFINED | 22 | 84402 |
| INTERNATIONAL | FLAVORS&FRAGRA | | COM | 459506101 | 2912 | 77850 | SH | | OTHER | 22 | 77850 |
| INTERNATIONAL 23600 | GAME | TECHNOLOG | COM | 459902102 | 5220 | 135243 | SH | | DEFINED | 01 | 111043 |
| INTERNATIONAL 16620 | GAME | TECHNOLOG | COM | 459902102 | 642 | 16620 | SH | | OTHER | 01 | |
| INTERNATIONAL | GAME | TECHNOLOG | COM | 459902102 | 13667 | 354056 | SH | | DEFINED | 05 | 354056 |
| INTERNATIONAL | GAME | TECHNOLOG | COM | 459902102 | 7969 | 206446 | SH | | DEFINED | 08 | 206446 |
| INTERNATIONAL | GAME | TECHNOLOG | COM | 459902102 | 620 | 16050 | SH | | DEFINED | 17 | 16050 |
| INTERNATIONAL | GAME | TECHNOLOG | COM | 459902102 | 2625 | 68000 | SH | PUT | DEFINED | 17 | 68000 |
| INTERNATIONAL | GAME | TECHNOLOG | COM | 459902102 | 6968 | 180507 | SH | | DEFINED | 21 | 180507 |
| INTERNATIONAL 3300 | GAME | TECHNOLOG | COM | 459902102 | 4820 | 124878 | SH | | DEFINED | 22 | 121578 |
| INTERNATIONAL | GAME | TECHNOLOG | COM | 459902102 | 218 | 5650 | SH | | OTHER | 22 | 5650 |
| INTL PAPER CO 26194 | | | COM | 460146103 | 16658 | 372656 | SH | | DEFINED | 01 | 346462 |
| INTL PAPER CO 131976 | | | COM | 460146103 | 13555 | 303247 | SH | | OTHER | 01 | 171271 |
| INTL PAPER CO | | | COM | 460146103 | 43889 | 981862 | SH | | DEFINED | 05 | 981862 |
| INTL PAPER CO | | | COM | 460146103 | 4754 | 106356 | SH | | DEFINED | 08 | 106356 |
| INTL PAPER CO | | | COM | 460146103 | 2235 | 50000 | SH | CALL | DEFINED | 08 | 50000 |
| INTL PAPER CO | | | COM | 460146103 | 234 | 5234 | SH | | DEFINED | 17 | 5234 |
| INTL PAPER CO | | | COM | 460146103 | 55518 | 1242019 | SH | | DEFINED | 21 | 1242019 |
| INTL PAPER CO 12701 | | | COM | 460146103 | 10847 | 242668 | SH | | DEFINED | 22 | 229967 |
| INTL PAPER CO | | | COM | 460146103 | 4514 | 100977 | SH | | OTHER | 22 | 100977 |
| INTL PAPER CO | | | COM | 460146103 | 143 | 3189 | SH | | DEFINED | | 3189 |
| INTL PAPER CO | | | DBC | 460146BM4 | 2205 | 4000000 | PRN | | DEFINED | 08 | 4000000 |
| INTL PAPER CO 50000000 | | | DBC | 460146BM4 | 27563 | 50000000 | PRN | | OTHER | 17 | |
| INTERNATIONAL | RECTIFIER | CORP | COM | 460254105 | 329 | 7947 | SH | | DEFINED | 01 | 7947 |
| INTERNATIONAL | RECTIFIER | CORP | COM | 460254105 | 58 | 1400 | SH | | OTHER | 01 | 1000 |
| INTERNATIONAL | RECTIFIER | CORP | COM | 460254105 | 5824 | 140615 | SH | | DEFINED | 05 | 140615 |
| INTERNATIONAL | RECTIFIER | CORP | COM | 460254105 | 1042 | 25155 | SH | | DEFINED | 08 | 25155 |
| INTERNATIONAL | RECTIFIER | CORP | COM | 460254105 | 965 | 23300 | SH | | DEFINED | 17 | 23300 |
| INTERNATIONAL 2500 | RECTIFIER | CORP | COM | 460254105 | 133 | 3200 | SH | | DEFINED | 22 | 700 |
| INTERNATIONAL | RECTIFIER | CORP | NOTE | 4.250% | 460254AE5 | 318 | 324000 | PRN | DEFINED | 17 | 324000 |
| INTERNATIONAL | SPEEDWAY | CORP | CL A | 460335201 | 430 | 8850 | SH | | DEFINED | 01 | 8850 |
| INTERNATIONAL 200 | SPEEDWAY | CORP | CL A | 460335201 | 15 | 300 | SH | | OTHER | 01 | 100 |
| INTERNATIONAL | SPEEDWAY | CORP | CL A | 460335201 | 5489 | 112855 | SH | | DEFINED | 05 | 112855 |
| INTERNATIONAL | SPEEDWAY | CORP | CL A | 460335201 | 174 | 3580 | SH | | DEFINED | 08 | 3580 |
| INTERNATIONAL | SPEEDWAY | CORP | CL A | 460335201 | 644 | 13249 | SH | | DEFINED | 17 | 13249 |
| INTERNATIONAL | SPEEDWAY | CORP | CL A | 460335201 | 15 | 300 | SH | | DEFINED | 22 | 300 |
| INTERNATIONAL | STL GROUP | INC | COM | 460377104 | 6 | 200 | SH | | DEFINED | 05 | 200 |
| INTERNATIONAL | STL GROUP | INC | COM | 460377104 | 530 | 17800 | SH | | DEFINED | 17 | 17800 |
| INTERNATIONAL | STL GROUP | INC | COM | 460377104 | 2252 | 75700 | SH | | DEFINED | 21 | 75700 |

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|------------------------------|---------|------------------|-------|---------|-----|---------|----|---------|
| INTERNET CAP GROUP INC | COM NEW | 46059C205 | 143 | 18544 | SH | DEFINED | 08 | 18544 |
| INTERNET CAP GROUP INC | COM NEW | 46059C205 | 221 | 28755 | SH | DEFINED | 17 | 28755 |
| INTERNET CAP GROUP INC | COM NEW | 46059C205 | | 30 | SH | OTHER | 22 | 30 |
| INTERNET SEC SYS INC | COM | 46060X107 | 81 | 5300 | SH | DEFINED | 01 | 5300 |
| INTERNET SEC SYS INC | COM | 46060X107 | 9 | 605 | SH | OTHER | 01 | 430 |
| 175 | | | | | | | | |
| INTERNET SEC SYS INC | COM | 46060X107 | 3157 | 205800 | SH | DEFINED | 05 | 205800 |
| INTERNET SEC SYS INC | COM | 46060X107 | 1466 | 95549 | SH | DEFINED | 17 | 95549 |
| INTERNET SEC SYS INC | COM | 46060X107 | 3211 | 209300 | SH | DEFINED | 21 | 209300 |
| INTERNET SEC SYS INC | COM | 46060X107 | 132 | 8622 | SH | DEFINED | 22 | 8622 |
| INTERNET SEC SYS INC | COM | 46060X107 | 41 | 2700 | SH | OTHER | 22 | 2700 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 803 | 58506 | SH | DEFINED | 01 | 57156 |
| 1350 | | | | | | | | |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 367 | 26721 | SH | OTHER | 01 | 18787 |
| 7934 | | | | | | | | |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 2695 | 196264 | SH | DEFINED | 05 | 196264 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 6249 | 455123 | SH | DEFINED | 08 | 455123 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 574 | 41772 | SH | DEFINED | 21 | 30954 |
| 10818 | | | | | | | | |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 1624 | 118303 | SH | DEFINED | 22 | 95654 |
| 22649 | | | | | | | | |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 811 | 59104 | SH | OTHER | 22 | 59104 |
| INTERPUBLIC GROUP COS INC | NOTE | 1.870% 460690AJ9 | 281 | 300000 | PRN | OTHER | 22 | 300000 |
| INTERPUBLIC GROUP COS INC | NOTE | 4.500% 460690AT7 | 725 | 533000 | PRN | DEFINED | 08 | 533000 |
| INTERPUBLIC GROUP COS INC | NOTE | 4.500% 460690AT7 | 3998 | 2940000 | PRN | DEFINED | 17 | 2940000 |
| INTERSIL CORP | CL A | 46069S109 | 391 | 18029 | SH | DEFINED | 01 | 18029 |
| INTERSIL CORP | CL A | 46069S109 | 71 | 3275 | SH | OTHER | 01 | 3000 |
| 275 | | | | | | | | |
| INTERSIL CORP | CL A | 46069S109 | 6451 | 297817 | SH | DEFINED | 05 | 297817 |
| INTERSIL CORP | CL A | 46069S109 | 1051 | 48535 | SH | DEFINED | 08 | 48535 |
| INTERSIL CORP | CL A | 46069S109 | 64 | 2960 | SH | DEFINED | 22 | |
| 2960 | | | | | | | | |
| INTERSIL CORP | CL A | 46069S109 | 477 | 22000 | SH | OTHER | 22 | 2960 |
| 19040 | | | | | | | | |
| INTERSTATE BAKERIES CORP DEL | COM | 46072H108 | 82 | 7600 | SH | DEFINED | 01 | 7600 |
| INTERSTATE BAKERIES CORP DEL | COM | 46072H108 | 1043 | 96086 | SH | DEFINED | 05 | 96086 |
| INTERSTATE BAKERIES CORP DEL | COM | 46072H108 | 868 | 80000 | SH | DEFINED | 21 | 80000 |
| INTERSTATE BAKERIES CORP DEL | COM | 46072H108 | 8 | 733 | SH | DEFINED | 22 | 733 |
| INTERSECTIONS INC | COM | 460981301 | 177 | 7380 | SH | DEFINED | 05 | 7380 |
| INTERSECTIONS INC | COM | 460981301 | 17 | 700 | SH | DEFINED | 17 | 700 |
| INTERSECTIONS INC | COM | 460981301 | 516 | 21500 | SH | OTHER | 22 | 1000 |
| 20500 | | | | | | | | |
| INTERWOVEN INC | COM NEW | 46114T508 | 174 | 17200 | SH | OTHER | 22 | |
| 17200 | | | | | | | | |
| INTRABIOTICS PHARMACEUTICALS | COM NEW | 46116T506 | 84 | 21560 | SH | DEFINED | 17 | 21560 |
| INTRADO INC | COM | 46117A100 | 142 | 8825 | SH | DEFINED | 01 | 2625 |
| 6200 | | | | | | | | |
| INTRADO INC | COM | 46117A100 | 4 | 250 | SH | OTHER | 01 | |
| 250 | | | | | | | | |
| INTRADO INC | COM | 46117A100 | 1270 | 78925 | SH | DEFINED | 05 | 78925 |
| INTRADO INC | COM | 46117A100 | 66 | 4100 | SH | DEFINED | 17 | 4100 |
| INTRADO INC | COM | 46117A100 | 183 | 11400 | SH | DEFINED | 21 | 11400 |
| INTROGEN THERAPEUTICS INC | COM | 46119F107 | 35 | 8300 | SH | DEFINED | 17 | 8300 |
| INTROGEN THERAPEUTICS INC | COM | 46119F107 | 13 | 3000 | SH | OTHER | 22 | 3000 |
| INTUIT | COM | 461202103 | 2339 | 60616 | SH | DEFINED | 01 | 43711 |
| 14805 | 2100 | | | | | | | |
| INTUIT | COM | 461202103 | 142 | 3690 | SH | OTHER | 01 | |
| 3690 | | | | | | | | |
| INTUIT | COM | 461202103 | 9744 | 252565 | SH | DEFINED | 05 | 128765 |
| 123800 | | | | | | | | |
| INTUIT | COM | 461202103 | 328 | 8502 | SH | DEFINED | 08 | 8502 |
| INTUIT | COM | 461202103 | 136 | 3525 | SH | DEFINED | 17 | 3525 |
| INTUIT | COM | 461202103 | 39 | 1000 | SH | DEFINED | 18 | |
| 1000 | | | | | | | | |
| INTUIT | COM | 461202103 | 1316 | 34103 | SH | DEFINED | 21 | 34103 |
| INTUIT | COM | 461202103 | 605 | 15677 | SH | DEFINED | 22 | 15077 |
| 600 | | | | | | | | |
| INTUIT | COM | 461202103 | 111 | 2875 | SH | OTHER | 22 | 2875 |
| INVACARE CORP | COM | 461203101 | 814 | 18210 | SH | DEFINED | 01 | 9310 |
| 8900 | | | | | | | | |
| INVACARE CORP | COM | 461203101 | 2 | 50 | SH | OTHER | 01 | |
| 50 | | | | | | | | |
| INVACARE CORP | COM | 461203101 | 6245 | 139650 | SH | DEFINED | 05 | 139650 |
| INVACARE CORP | COM | 461203101 | 31 | 700 | SH | DEFINED | 08 | 700 |
| INVACARE CORP | COM | 461203101 | 80 | 1800 | SH | DEFINED | 17 | 1800 |
| INVACARE CORP | COM | 461203101 | 32816 | 733800 | SH | DEFINED | 21 | 725800 |
| 8000 | | | | | | | | |
| INVACARE CORP | COM | 461203101 | 8783 | 196400 | SH | DEFINED | 22 | 177100 |
| 19300 | | | | | | | | |
| INVERESK RESH GROUP INC | COM | 461238107 | 123 | 4000 | SH | DEFINED | 08 | 4000 |
| INVERESK RESH GROUP INC | COM | 461238107 | 364 | 11800 | SH | OTHER | 22 | |
| 11800 | | | | | | | | |
| 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 | 441 | 20130 | SH | DEFINED | 17 | 20130 |
| INVERNESS MED INNOVATIONS IN | COM | 46126P106 | 66 | 3000 | SH | DEFINED | 22 | 3000 |

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| INVESTMENT TECHNOLOGY GRP NE | COM | | 46145F105 | 39 | 3075 | SH | DEFINED | 01 | 3075 | |
| INVESTMENT TECHNOLOGY GRP NE | COM | | 46145F105 | 2346 | 183425 | SH | DEFINED | 05 | 183425 | |
| INVESTMENT TECHNOLOGY GRP NE | COM | | 46145F105 | 72 | 5600 | SH | DEFINED | 17 | 5600 | |
| INVESTMENT TECHNOLOGY GRP NE | COM | | 46145F105 | 371 | 29000 | SH | DEFINED | 21 | 29000 | |
| INVISION TECHNOLOGIES INC | COM | | 461851107 | 506 | 10150 | SH | DEFINED | 01 | 2450 | |
| 7700 | | | | | | | | | | |
| INVISION TECHNOLOGIES INC | COM | | 461851107 | 11 | 225 | SH | OTHER | 01 | | |
| 225 | | | | | | | | | | |
| INVISION TECHNOLOGIES INC | COM | | 461851107 | 4023 | 80625 | SH | DEFINED | 05 | 80625 | |
| INVISION TECHNOLOGIES INC | COM | | 461851107 | 64 | 1277 | SH | DEFINED | 08 | 1277 | |
| INVISION TECHNOLOGIES INC | COM | | 461851107 | 3119 | 62500 | SH | CALL | DEFINED | 08 | 62500 |
| INVISION TECHNOLOGIES INC | COM | | 461851107 | 579 | 11600 | SH | DEFINED | 21 | 11600 | |
| INVISION TECHNOLOGIES INC | COM | | 461851107 | 25 | 500 | SH | DEFINED | 22 | 500 | |
| INVITROGEN CORP | COM | | 46185R100 | 15 | 210 | SH | DEFINED | 01 | 210 | |
| INVITROGEN CORP | COM | | 46185R100 | 36 | 500 | SH | OTHER | 01 | 500 | |
| INVITROGEN CORP | COM | | 46185R100 | 7031 | 97666 | SH | DEFINED | 05 | 97666 | |
| INVITROGEN CORP | COM | | 46185R100 | 688 | 9553 | SH | DEFINED | 08 | 9553 | |
| INVITROGEN CORP | COM | | 46185R100 | 554 | 7700 | SH | DEFINED | 17 | 7700 | |
| INVITROGEN CORP | COM | | 46185R100 | 2009 | 27900 | SH | DEFINED | 21 | 27900 | |
| INVITROGEN CORP | COM | | 46185R100 | 8024 | 111464 | SH | DEFINED | 22 | | |
| 111464 | | | | | | | | | | |
| INVITROGEN CORP | COM | | 46185R100 | 27985 | 388738 | SH | OTHER | 22 | 116510 | |
| 272228 | | | | | | | | | | |
| INVITROGEN CORP | NOTE | 2.250% | 46185RAD2 | 9153 | 8790000 | PRN | DEFINED | 08 | 8790000 | |
| INVITROGEN CORP | NOTE | 2.250% | 46185RAD2 | 541 | 520000 | PRN | DEFINED | 17 | 520000 | |
| INVITROGEN CORP | NOTE | 2.000% | 46185RAF7 | 628 | 500000 | PRN | DEFINED | 08 | 500000 | |
| INVESTORS FINL SERVICES CORP | COM | | 461915100 | 293 | 6725 | SH | DEFINED | 01 | 6725 | |
| INVESTORS FINL SERVICES CORP | COM | | 461915100 | 139 | 3200 | SH | OTHER | 01 | 3000 | |
| 200 | | | | | | | | | | |
| INVESTORS FINL SERVICES CORP | COM | | 461915100 | 6113 | 140277 | SH | DEFINED | 05 | 140277 | |
| INVESTORS FINL SERVICES CORP | COM | | 461915100 | 359 | 8239 | SH | DEFINED | 08 | 8239 | |
| INVESTORS FINL SERVICES CORP | COM | | 461915100 | 7369 | 169096 | SH | DEFINED | 21 | 158874 | |
| 10222 | | | | | | | | | | |
| INVESTORS FINL SERVICES CORP | COM | | 461915100 | 2102 | 48240 | SH | DEFINED | 22 | 46998 | |
| 1242 | | | | | | | | | | |
| INVESTORS FINL SERVICES CORP | COM | | 461915100 | 903 | 20710 | SH | OTHER | 22 | 20710 | |
| IOMEGA CORP | COM NEW | | 462030305 | 1 | 100 | SH | DEFINED | 01 | | |
| 100 | | | | | | | | | | |
| IOMEGA CORP | COM NEW | | 462030305 | 558 | 100000 | SH | DEFINED | 08 | 100000 | |
| IOMEGA CORP | COM NEW | | 462030305 | 1 | 260 | SH | DEFINED | 22 | 260 | |
| IONICS INC | COM | | 462218108 | 105 | 3720 | SH | DEFINED | 01 | 3720 | |
| IONICS INC | COM | | 462218108 | 86 | 3035 | SH | OTHER | 01 | | |
| 3035 | | | | | | | | | | |
| IONICS INC | COM | | 462218108 | 2670 | 94500 | SH | DEFINED | 05 | 94500 | |
| IONICS INC | COM | | 462218108 | 116 | 4100 | SH | DEFINED | 17 | 4100 | |
| IONICS INC | COM | | 462218108 | 14870 | 526370 | SH | DEFINED | 21 | 517770 | |
| 8600 | | | | | | | | | | |
| IONICS INC | COM | | 462218108 | 258 | 9120 | SH | DEFINED | 22 | | |
| 9120 | | | | | | | | | | |
| IONICS INC | COM | | 462218108 | 738 | 26113 | SH | OTHER | 22 | 8943 | |
| 17170 | | | | | | | | | | |
| IPASS INC | COM | | 46261V108 | 121 | 11398 | SH | DEFINED | 08 | 11398 | |
| IPASS INC | COM | | 46261V108 | 210 | 19800 | SH | DEFINED | 17 | 19800 | |
| IPASS INC | COM | | 46261V108 | 6 | 600 | SH | DEFINED | 22 | 600 | |
| IPSCO INC | COM | | 462622101 | 297 | 13200 | SH | DEFINED | 17 | 13200 | |
| IRON MTN INC PA | COM | | 462846106 | 194 | 4025 | SH | DEFINED | 01 | 4025 | |
| IRON MTN INC PA | COM | | 462846106 | 19 | 400 | SH | DEFINED | 05 | 400 | |
| IRON MTN INC PA | COM | | 462846106 | 63 | 1300 | SH | DEFINED | 08 | 1300 | |
| IRON MTN INC PA | COM | | 462846106 | 733 | 15182 | SH | DEFINED | 17 | 15182 | |
| IRON MTN INC PA | COM | | 462846106 | 76 | 1573 | SH | DEFINED | 22 | 1573 | |
| IRON MTN INC PA | COM | | 462846106 | 1221 | 25300 | SH | OTHER | 22 | 25300 | |
| IRWIN FINL CORP | COM | | 464119106 | 358 | 13550 | SH | DEFINED | 01 | 3750 | |
| 9800 | | | | | | | | | | |
| IRWIN FINL CORP | COM | | 464119106 | 3396 | 128625 | SH | DEFINED | 05 | 128625 | |
| IRWIN FINL CORP | COM | | 464119106 | 494 | 18700 | SH | DEFINED | 21 | 18700 | |
| ISHARES INC | MSCI AUSTRIA | | 464286202 | 172 | 10000 | SH | OTHER | 22 | | |
| 10000 | | | | | | | | | | |
| ISHARES INC | MSCI CDA IND | | 464286509 | 2874 | 200000 | SH | DEFINED | 17 | 200000 | |
| ISHARES INC | MSCI UTD KIN | | 464286699 | 57 | 3500 | SH | DEFINED | 22 | | |
| 3500 | | | | | | | | | | |
| ISHARES INC | MSCI UTD KIN | | 464286699 | 162 | 10000 | SH | OTHER | 22 | 3500 | |
| 6500 | | | | | | | | | | |
| ISHARES INC | MSCI JAPAN | | 464286848 | 447 | 42050 | SH | DEFINED | 01 | 42050 | |
| ISHARES INC | MSCI JAPAN | | 464286848 | 70 | 6590 | SH | OTHER | 01 | 100 | |
| 6490 | | | | | | | | | | |
| ISHARES INC | MSCI JAPAN | | 464286848 | 225 | 21175 | SH | DEFINED | 18 | | |
| 21175 | | | | | | | | | | |
| ISHARES INC | MSCI JAPAN | | 464286848 | 8301 | 781630 | SH | DEFINED | 21 | 781630 | |
| ISHARES INC | MSCI JAPAN | | 464286848 | 1141 | 107406 | SH | DEFINED | 22 | 96406 | |
| 11000 | | | | | | | | | | |
| ISHARES INC | MSCI JAPAN | | 464286848 | 178 | 16750 | SH | OTHER | 22 | 16750 | |
| ISHARES TR | S&P 100 IDX | | 464287101 | 777 | 14000 | SH | DEFINED | 08 | 14000 | |
| ISHARES TR | S&P 100 IDX | | 464287101 | 85 | 1525 | SH | OTHER | 22 | 1525 | |
| ISHARES TR | DJ SEL DIV I | | 464287168 | 133 | 2390 | SH | DEFINED | 18 | | |
| 2390 | | | | | | | | | | |
| ISHARES TR | DJ SEL DIV I | | 464287168 | 653 | 11738 | SH | DEFINED | 22 | 11738 | |

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| ISHARES TR | DJ SEL DIV I | 464287168 | 127 | 2276 | SH | OTHER | 22 | 2276 |
| ISHARES TR | US TIPS BD F | 464287176 | 1363 | 13369 | SH | DEFINED | 22 | 13131 |
| 238 | | | | | | | | |
| ISHARES TR | US TIPS BD F | 464287176 | 157 | 1538 | SH | OTHER | 22 | 1538 |
| ISHARES TR | S&P 500 INDE | 464287200 | 11007 | 96073 | SH | DEFINED | 01 | |
| 96073 | | | | | | | | |
| ISHARES TR | S&P 500 INDE | 464287200 | 26827 | 234156 | SH | OTHER | 01 | 96073 |
| 285 | | | | | | | | |
| 137798 | | | | | | | | |
| ISHARES TR | S&P 500 INDE | 464287200 | 11961 | 104400 | SH | DEFINED | 08 | 104400 |
| ISHARES TR | S&P 500 INDE | 464287200 | 6177 | 53914 | SH | DEFINED | 22 | 53914 |
| ISHARES TR | S&P 500 INDE | 464287200 | 299 | 2608 | SH | OTHER | 22 | 2608 |
| ISHARES TR | LEHMAN AGG B | 464287226 | 141 | 1402 | SH | DEFINED | 22 | 1402 |
| ISHARES TR | LEHMAN AGG B | 464287226 | 876 | 8715 | SH | OTHER | 22 | 8715 |
| ISHARES TR | MSCI EMERG M | 464287234 | 259 | 1600 | SH | DEFINED | 21 | 1600 |
| ISHARES TR | MSCI EMERG M | 464287234 | 618 | 3825 | SH | DEFINED | 22 | 3675 |
| 150 | | | | | | | | |
| ISHARES TR | MSCI EMERG M | 464287234 | 192 | 1185 | SH | OTHER | 22 | 1185 |
| ISHARES TR | S&P500/BAR V | 464287408 | 493 | 8600 | SH | DEFINED | 01 | 8600 |
| ISHARES TR | S&P500/BAR V | 464287408 | 58 | 1015 | SH | OTHER | 01 | 1015 |
| ISHARES TR | S&P500/BAR V | 464287408 | 1443 | 25200 | SH | DEFINED | 08 | 25200 |
| ISHARES TR | S&P500/BAR V | 464287408 | 15 | 270 | SH | OTHER | 22 | |
| 270 | | | | | | | | |
| ISHARES TR | MSCI EAFE ID | 464287465 | 45979 | 321528 | SH | DEFINED | 01 | 320048 |
| 1480 | | | | | | | | |
| ISHARES TR | MSCI EAFE ID | 464287465 | 9886 | 69134 | SH | OTHER | 01 | 17308 |
| 51826 | | | | | | | | |
| ISHARES TR | MSCI EAFE ID | 464287465 | 715 | 5000 | SH | DEFINED | 21 | 5000 |
| ISHARES TR | MSCI EAFE ID | 464287465 | 9657 | 67534 | SH | DEFINED | 22 | 66219 |
| 1315 | | | | | | | | |
| ISHARES TR | MSCI EAFE ID | 464287465 | 3898 | 27256 | SH | OTHER | 22 | 27256 |
| ISHARES TR | MSCI EAFE ID | 464287465 | 3101 | 21686 | SH | DEFINED | | 21686 |
| ISHARES TR | RUSSELL MCP | 464287473 | 107 | 1080 | SH | DEFINED | 22 | 880 |
| 200 | | | | | | | | |
| ISHARES TR | RUSSELL MCP | 464287473 | 481 | 4856 | SH | OTHER | 22 | 4856 |
| ISHARES TR | RUSSELL MCP | 464287481 | 106 | 1365 | SH | DEFINED | 22 | 1115 |
| 250 | | | | | | | | |
| ISHARES TR | RUSSELL MCP | 464287481 | 474 | 6075 | SH | OTHER | 22 | 6075 |
| ISHARES TR | RUSSELL MIDC | 464287499 | 97 | 1368 | SH | DEFINED | 22 | 1368 |
| ISHARES TR | RUSSELL MIDC | 464287499 | 131 | 1843 | SH | OTHER | 22 | 1843 |
| ISHARES TR | S&P MIDCAP 4 | 464287507 | 10704 | 88030 | SH | DEFINED | 01 | 86380 |
| 1650 | | | | | | | | |
| ISHARES TR | S&P MIDCAP 4 | 464287507 | 315 | 2587 | SH | OTHER | 01 | 1812 |
| 775 | | | | | | | | |
| ISHARES TR | S&P MIDCAP 4 | 464287507 | 182 | 1495 | SH | DEFINED | 22 | 1235 |
| 260 | | | | | | | | |
| ISHARES TR | S&P MIDCAP 4 | 464287507 | 32 | 260 | SH | OTHER | 22 | 260 |
| ISHARES TR | GLDM SCHS SE | 464287523 | 2044 | 34500 | SH | DEFINED | 08 | 34500 |
| ISHARES TR | GLDM SCHS SE | 464287523 | 12 | 200 | SH | OTHER | 22 | |
| 200 | | | | | | | | |
| ISHARES TR | GLDM SCHS NE | 464287531 | 3506 | 110675 | SH | DEFINED | 08 | 110675 |
| ISHARES TR | GLDM SACHS T | 464287549 | 4162 | 89800 | SH | DEFINED | 08 | 89800 |
| ISHARES TR | NASDAQ BIO IN | 464287556 | 12 | 155 | SH | OTHER | 01 | 155 |
| ISHARES TR | NASDAQ BIO IN | 464287556 | 26459 | 352323 | SH | DEFINED | 08 | 352323 |
| ISHARES TR | NASDAQ BIO IN | 464287556 | 406 | 5410 | SH | DEFINED | 17 | 5410 |
| ISHARES TR | NASDAQ BIO IN | 464287556 | 303 | 4038 | SH | DEFINED | 22 | 3878 |
| 160 | | | | | | | | |
| ISHARES TR | NASDAQ BIO IN | 464287556 | 65 | 860 | SH | OTHER | 22 | 860 |
| ISHARES TR | RUSSELL1000V | 464287598 | 9207 | 153298 | SH | DEFINED | 01 | 143973 |
| 9325 | | | | | | | | |
| ISHARES TR | RUSSELL1000V | 464287598 | 1830 | 30471 | SH | OTHER | 01 | 25989 |
| 4482 | | | | | | | | |
| ISHARES TR | RUSSELL1000V | 464287598 | 4168 | 69403 | SH | DEFINED | 05 | 69403 |
| ISHARES TR | RUSSELL1000V | 464287598 | 1450 | 24143 | SH | DEFINED | 08 | 24143 |
| ISHARES TR | RUSSELL1000V | 464287598 | 12519 | 208443 | SH | DEFINED | 21 | 208443 |
| ISHARES TR | RUSSELL1000V | 464287598 | 11186 | 186247 | SH | DEFINED | 22 | 186247 |
| ISHARES TR | RUSSELL1000V | 464287598 | 4393 | 73138 | SH | OTHER | 22 | 73138 |
| ISHARES TR | S&P MIDCP GR | 464287606 | 801 | 6419 | SH | DEFINED | 01 | 6419 |
| ISHARES TR | S&P MIDCP GR | 464287606 | 624 | 5000 | SH | DEFINED | 21 | 5000 |
| ISHARES TR | S&P MIDCP GR | 464287606 | 43 | 343 | SH | OTHER | 22 | 343 |
| ISHARES TR | RUSSELL1000G | 464287614 | 11584 | 242100 | SH | DEFINED | 08 | 242100 |
| ISHARES TR | RUSSELL1000G | 464287614 | 22 | 456 | SH | DEFINED | 22 | 456 |
| ISHARES TR | RUSSELL1000G | 464287614 | 4015 | 83899 | SH | OTHER | 22 | 83899 |
| ISHARES TR | RUSSELL 1000 | 464287622 | 1064 | 17405 | SH | DEFINED | 01 | 17405 |
| ISHARES TR | RUSSELL 1000 | 464287622 | 247 | 4040 | SH | OTHER | 01 | 2030 |
| 2010 | | | | | | | | |
| ISHARES TR | RUSL 2000 VA | 464287630 | 7789 | 45208 | SH | DEFINED | 01 | 42133 |
| 3075 | | | | | | | | |
| ISHARES TR | RUSL 2000 VA | 464287630 | 1144 | 6639 | SH | OTHER | 01 | 4638 |
| 2001 | | | | | | | | |
| ISHARES TR | RUSL 2000 VA | 464287630 | 13072 | 75869 | SH | DEFINED | 08 | 75869 |
| ISHARES TR | RUSL 2000 VA | 464287630 | 5169 | 30000 | SH | DEFINED | 21 | 30000 |
| ISHARES TR | RUSL 2000 VA | 464287630 | 3161 | 18344 | SH | DEFINED | 22 | 18244 |
| 100 | | | | | | | | |
| ISHARES TR | RUSL 2000 VA | 464287630 | 665 | 3862 | SH | OTHER | 22 | 3862 |
| ISHARES TR | RUSL 2000 GR | 464287648 | 2432 | 38915 | SH | DEFINED | 01 | 38915 |
| ISHARES TR | RUSL 2000 GR | 464287648 | 418 | 6690 | SH | OTHER | 01 | 2005 |

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|---------------------------|--------------|-----------|-------|---------|----|---------|----|--------|
| 4685 | | | | | | | | |
| ISHARES TR | RUSL 2000 GR | 464287648 | 17639 | 282222 | SH | DEFINED | 08 | 282222 |
| ISHARES TR | RUSL 2000 GR | 464287648 | 2599 | 41583 | SH | DEFINED | 22 | 41333 |
| 250 | | | | | | | | |
| ISHARES TR | RUSL 2000 GR | 464287648 | 670 | 10716 | SH | OTHER | 22 | 10716 |
| ISHARES TR | RUSSELL 2000 | 464287655 | 11315 | 95895 | SH | DEFINED | 01 | 95895 |
| ISHARES TR | RUSSELL 2000 | 464287655 | 1653 | 14012 | SH | OTHER | 01 | 1902 |
| 12110 | | | | | | | | |
| ISHARES TR | RUSSELL 2000 | 464287655 | 1826 | 15480 | SH | DEFINED | 05 | 15480 |
| ISHARES TR | RUSSELL 2000 | 464287655 | 4882 | 41374 | SH | DEFINED | 08 | 41374 |
| ISHARES TR | RUSSELL 2000 | 464287655 | 389 | 3300 | SH | DEFINED | 17 | 3300 |
| ISHARES TR | RUSSELL 2000 | 464287655 | 45662 | 387000 | SH | DEFINED | 21 | 387000 |
| ISHARES TR | RUSSELL 2000 | 464287655 | 3830 | 32458 | SH | DEFINED | 22 | 32458 |
| ISHARES TR | RUSSELL 2000 | 464287655 | 424 | 3591 | SH | OTHER | 22 | 3591 |
| ISHARES TR | RUSSELL 2000 | 464287655 | 1155 | 9787 | SH | DEFINED | | 9787 |
| ISHARES TR | DJ US UTILS | 464287697 | 5084 | 86500 | SH | DEFINED | 08 | 86500 |
| ISHARES TR | DJ US UTILS | 464287697 | 10 | 175 | SH | DEFINED | 22 | 175 |
| ISHARES TR | S&P MIDCP VA | 464287705 | 1137 | 9746 | SH | DEFINED | 01 | 9746 |
| ISHARES TR | S&P MIDCP VA | 464287705 | 18845 | 161540 | SH | DEFINED | 08 | 161540 |
| ISHARES TR | S&P MIDCP VA | 464287705 | 63 | 539 | SH | OTHER | 22 | 389 |
| 150 | | | | | | | | |
| ISHARES TR | DJ US TELECO | 464287713 | 2307 | 108000 | SH | DEFINED | 08 | 108000 |
| ISHARES TR | DJ US TELECO | 464287713 | 4 | 200 | SH | OTHER | 22 | |
| 200 | | | | | | | | |
| ISHARES TR | DJ US TECH S | 464287721 | 255 | 5300 | SH | OTHER | 01 | 5300 |
| ISHARES TR | DJ US TECH S | 464287721 | 35 | 735 | SH | DEFINED | 22 | 735 |
| ISHARES TR | DJ US TECH S | 464287721 | 63 | 1300 | SH | OTHER | 22 | 1300 |
| ISHARES TR | DJ US REAL E | 464287739 | 23606 | 233655 | SH | DEFINED | 08 | 233655 |
| ISHARES TR | DJ US HEALTH | 464287762 | 20464 | 348800 | SH | DEFINED | 08 | 348800 |
| ISHARES TR | DJ US HEALTH | 464287762 | 25 | 420 | SH | DEFINED | 22 | 120 |
| 300 | | | | | | | | |
| ISHARES TR | DJ US HEALTH | 464287762 | 9 | 150 | SH | OTHER | 22 | 150 |
| ISHARES TR | DJ US FINL S | 464287788 | 269 | 3000 | SH | DEFINED | 08 | 3000 |
| ISHARES TR | DJ US FINL S | 464287788 | 14 | 160 | SH | DEFINED | 22 | |
| 160 | | | | | | | | |
| ISHARES TR | DJ US FINL S | 464287788 | 108 | 1200 | SH | OTHER | 22 | 1160 |
| 40 | | | | | | | | |
| ISHARES TR | S&P SMLCAP 6 | 464287804 | 6023 | 40915 | SH | DEFINED | 01 | 9215 |
| 31700 | | | | | | | | |
| ISHARES TR | S&P SMLCAP 6 | 464287804 | 6249 | 42450 | SH | OTHER | 01 | 40355 |
| 2095 | | | | | | | | |
| ISHARES TR | S&P SMLCAP 6 | 464287804 | 13397 | 91010 | SH | DEFINED | 08 | 91010 |
| ISHARES TR | S&P SMLCAP 6 | 464287804 | 2576 | 17500 | SH | DEFINED | 21 | 17500 |
| ISHARES TR | S&P SMLCAP 6 | 464287804 | 261 | 1770 | SH | DEFINED | 22 | 1770 |
| ISHARES TR | S&P EURO PLU | 464287861 | 143 | 2150 | SH | DEFINED | 22 | 2150 |
| ISHARES TR | S&P EURO PLU | 464287861 | 100 | 1500 | SH | OTHER | 22 | 1500 |
| ISHARES TR | S&P SMLCP VA | 464287879 | 551 | 5026 | SH | DEFINED | 01 | 5026 |
| ISHARES TR | S&P SMLCP VA | 464287879 | 60 | 550 | SH | OTHER | 22 | |
| 550 | | | | | | | | |
| ISHARES TR | S&P SMLCP GR | 464287887 | 168 | 1718 | SH | DEFINED | 01 | 1718 |
| ISHARES TR | S&P SMLCP GR | 464287887 | 8189 | 83900 | SH | DEFINED | 17 | 83900 |
| ISHARES TR | S&P SMLCP GR | 464287887 | 44 | 450 | SH | DEFINED | 22 | 450 |
| ISHARES TR | S&P SMLCP GR | 464287887 | 146 | 1500 | SH | OTHER | 22 | 1500 |
| ISLE OF CAPRI CASINOS INC | COM | 464592104 | 52 | 3000 | SH | DEFINED | 01 | 3000 |
| ISLE OF CAPRI CASINOS INC | COM | 464592104 | 3 | 200 | SH | OTHER | 01 | 200 |
| ISLE OF CAPRI CASINOS INC | COM | 464592104 | 3 | 200 | SH | DEFINED | 08 | 200 |
| ISLE OF CAPRI CASINOS INC | COM | 464592104 | 284 | 16300 | SH | DEFINED | 17 | 16300 |
| ISOLAGEN INC | COM | 46488N103 | 82 | 8000 | SH | DEFINED | 17 | 8000 |
| ISOLAGEN INC | COM | 46488N103 | 10342 | 1006010 | SH | DEFINED | 21 | 962510 |
| 43500 | | | | | | | | |
| ISOLAGEN INC | COM | 46488N103 | 868 | 84436 | SH | DEFINED | 22 | 59516 |
| 24920 | | | | | | | | |
| ISOLAGEN INC | COM | 46488N103 | 69 | 6664 | SH | OTHER | 22 | 6664 |
| ITRON INC | COM | 465741106 | 243 | 10575 | SH | DEFINED | 01 | 2575 |
| 8000 | | | | | | | | |
| ITRON INC | COM | 465741106 | 83 | 3600 | SH | OTHER | 01 | |
| 3600 | | | | | | | | |
| ITRON INC | COM | 465741106 | 2148 | 93625 | SH | DEFINED | 05 | 93625 |
| ITRON INC | COM | 465741106 | 15299 | 666900 | SH | DEFINED | 21 | 653900 |
| 13000 | | | | | | | | |
| ITRON INC | COM | 465741106 | 3544 | 154500 | SH | DEFINED | 22 | 144450 |
| 10050 | | | | | | | | |
| ITRON INC | COM | 465741106 | 110 | 4800 | SH | OTHER | 22 | 4800 |
| IVANHOE MINES LTD | COM | 46579N103 | 129 | 23600 | SH | DEFINED | 17 | 23600 |
| IVAX CORP | COM | 465823102 | 484 | 20160 | SH | DEFINED | 01 | 20160 |
| IVAX CORP | COM | 465823102 | 611 | 25457 | SH | OTHER | 01 | 22882 |
| 2575 | | | | | | | | |
| IVAX CORP | COM | 465823102 | 10054 | 419076 | SH | DEFINED | 05 | 419076 |
| IVAX CORP | COM | 465823102 | 1475 | 61478 | SH | DEFINED | 08 | 61478 |
| IVAX CORP | COM | 465823102 | 1515 | 63150 | SH | DEFINED | 17 | 63150 |
| IVAX CORP | COM | 465823102 | 999 | 41640 | SH | DEFINED | 20 | 41640 |
| IVAX CORP | COM | 465823102 | 13551 | 564860 | SH | DEFINED | 21 | 563085 |
| 1775 | | | | | | | | |
| IVAX CORP | COM | 465823102 | 1401 | 58398 | SH | DEFINED | 22 | 6438 |
| 51960 | | | | | | | | |
| IVAX CORP | COM | 465823102 | 1004 | 41865 | SH | OTHER | 22 | 41865 |

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|---------------------------------------|---------|-----------|--------|------------|----------------|---------|
| IVILLAGE INC | COM | 46588H105 | 5 | 723 SH | DEFINED 01 | 723 |
| IVILLAGE INC | COM | 46588H105 | 5 | 800 SH | DEFINED 08 | 800 |
| IVILLAGE INC | COM | 46588H105 | 124 | 19450 SH | DEFINED 17 | 19450 |
| IVILLAGE INC | COM | 46588H105 | 1 | 150 SH | DEFINED 22 | 150 |
| IXYS CORP 31100 | COM | 46600W106 | 4508 | 572100 SH | DEFINED 21 | 541000 |
| IXYS CORP 3900 | COM | 46600W106 | 886 | 112400 SH | DEFINED 22 | 108500 |
| IXYS CORP | COM | 46600W106 | 91 | 11500 SH | OTHER 22 | 11500 |
| J & J SNACK FOODS CORP 5900 | COM | 466032109 | 358 | 8775 SH | DEFINED 01 | 2875 |
| J & J SNACK FOODS CORP 500 | COM | 466032109 | 20 | 500 SH | OTHER 01 | |
| J & J SNACK FOODS CORP | COM | 466032109 | 1848 | 45250 SH | DEFINED 05 | 45250 |
| J & J SNACK FOODS CORP | COM | 466032109 | 29 | 700 SH | DEFINED 08 | 700 |
| J & J SNACK FOODS CORP | COM | 466032109 | 180 | 4400 SH | DEFINED 17 | 4400 |
| J & J SNACK FOODS CORP | COM | 466032109 | 241 | 5900 SH | DEFINED 21 | 5900 |
| JDS UNIPHASE CORP 500 | COM | 46612J101 | 708 | 186818 SH | DEFINED 01 | 186318 |
| JDS UNIPHASE CORP 14610 | COM | 46612J101 | 378 | 99790 SH | OTHER 01 | 85180 |
| JDS UNIPHASE CORP | COM | 46612J101 | 2374 | 626355 SH | DEFINED 05 | 626355 |
| JDS UNIPHASE CORP | COM | 46612J101 | 526 | 138671 SH | DEFINED 08 | 138671 |
| JDS UNIPHASE CORP | COM | 46612J101 | 407 | 107500 SH | DEFINED 17 | 107500 |
| JDS UNIPHASE CORP 9550 | COM | 46612J101 | 36 | 9550 SH | DEFINED 18 | |
| JDS UNIPHASE CORP | COM | 46612J101 | 545 | 143693 SH | DEFINED 21 | 143693 |
| JDS UNIPHASE CORP 6550 | COM | 46612J101 | 500 | 131913 SH | DEFINED 22 | 125363 |
| JDS UNIPHASE CORP | COM | 46612J101 | 244 | 64320 SH | OTHER 22 | 64320 |
| JDA SOFTWARE GROUP INC 14000 | COM | 46612K108 | 304 | 23075 SH | DEFINED 01 | 9075 |
| JDA SOFTWARE GROUP INC 75 | COM | 46612K108 | 1 | 75 SH | OTHER 01 | |
| JDA SOFTWARE GROUP INC | COM | 46612K108 | 1793 | 136150 SH | DEFINED 05 | 136150 |
| JDA SOFTWARE GROUP INC | COM | 46612K108 | 253 | 19200 SH | DEFINED 21 | 19200 |
| JDA SOFTWARE GROUP INC 43900 | COM | 46612K108 | 578 | 43900 SH | DEFINED 22 | |
| J JILL GROUP INC | COM | 466189107 | 52 | 2225 SH | DEFINED 01 | 2225 |
| J JILL GROUP INC | COM | 466189107 | 1974 | 83700 SH | DEFINED 05 | 83700 |
| J JILL GROUP INC | COM | 466189107 | 311 | 13200 SH | DEFINED 21 | 13200 |
| JLG INDS INC 25000 | COM | 466210101 | 490 | 35281 SH | DEFINED 01 | 10281 |
| JLG INDS INC | COM | 466210101 | 2873 | 206850 SH | DEFINED 05 | 206850 |
| JLG INDS INC | COM | 466210101 | 2138 | 153900 SH | DEFINED 21 | 153900 |
| JMAR TECHNOLOGIES INC | COM | 466212107 | 17 | 8500 SH | DEFINED 01 | 8500 |
| JMAR TECHNOLOGIES INC | COM | 466212107 | 14 | 7000 SH | OTHER 01 | 7000 |
| JMAR TECHNOLOGIES INC | COM | 466212107 | 2 | 1000 SH | DEFINED 22 | 1000 |
| J P MORGAN CHASE & CO 81993 | COM | 46625H100 | 159238 | 4107247 SH | DEFINED 01 | 4025254 |
| J P MORGAN CHASE & CO 478087 | COM | 46625H100 | 39924 | 1029774 SH | OTHER 01 | 551687 |
| J P MORGAN CHASE & CO 446000 | COM | 46625H100 | 85018 | 2192881 SH | DEFINED 05 | 1746881 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 16274 | 419751 SH | DEFINED 08 | 419751 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 3047 | 78600 SH | PUT DEFINED 08 | 78600 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 17068 | 440250 SH | DEFINED 17 | 440250 |
| J P MORGAN CHASE & CO 1000000 | COM | 46625H100 | 38770 | 1000000 SH | OTHER 17 | |
| J P MORGAN CHASE & CO 49036 | COM | 46625H100 | 1901 | 49036 SH | DEFINED 18 | |
| J P MORGAN CHASE & CO | COM | 46625H100 | 1506 | 38845 SH | DEFINED 20 | 38845 |
| J P MORGAN CHASE & CO 75810 | COM | 46625H100 | 109299 | 2819163 SH | DEFINED 21 | 2743353 |
| J P MORGAN CHASE & CO 298980 | COM | 46625H100 | 157946 | 4073916 SH | DEFINED 22 | 3774936 |
| J P MORGAN CHASE & CO 720 | COM | 46625H100 | 91296 | 2354821 SH | OTHER 22 | 2354101 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 165 | 4268 SH | DEFINED | 4268 |
| J2 GLOBAL COMMUNICATIONS INC 10700 | COM NEW | 46626E205 | 384 | 13800 SH | DEFINED 01 | 3100 |
| J2 GLOBAL COMMUNICATIONS INC | COM NEW | 46626E205 | 2924 | 105175 SH | DEFINED 05 | 105175 |
| J2 GLOBAL COMMUNICATIONS INC | COM NEW | 46626E205 | 121 | 4341 SH | DEFINED 08 | 4341 |
| J2 GLOBAL COMMUNICATIONS INC | COM NEW | 46626E205 | 511 | 18380 SH | DEFINED 21 | 18380 |
| J2 GLOBAL COMMUNICATIONS INC | COM NEW | 46626E205 | 8 | 300 SH | OTHER 22 | 300 |
| JABIL CIRCUIT INC | COM | 466313103 | 428 | 17009 SH | DEFINED 01 | 17009 |
| JABIL CIRCUIT INC 1615 | COM | 466313103 | 58 | 2315 SH | OTHER 01 | 700 |
| JABIL CIRCUIT INC | COM | 466313103 | 3099 | 123092 SH | DEFINED 05 | 123092 |
| JABIL CIRCUIT INC | COM | 466313103 | 757 | 30057 SH | DEFINED 08 | 30057 |
| JABIL CIRCUIT INC | COM | 466313103 | 55 | 2200 SH | DEFINED 17 | 2200 |
| JABIL CIRCUIT INC | COM | 466313103 | 508 | 20165 SH | DEFINED 21 | 20165 |
| JABIL CIRCUIT INC 21900 | COM | 466313103 | 697 | 27689 SH | DEFINED 22 | 5789 |
| JABIL CIRCUIT INC | COM | 466313103 | 576 | 22859 SH | OTHER 22 | 22859 |
| JACK IN THE BOX INC | COM | 466367109 | 502 | 16900 SH | DEFINED 01 | 5100 |

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|------------------------------|------|------------------|--------|---------|-----|---------|---------|---------|-------|
| 11800 | | | | | | | | | |
| JACK IN THE BOX INC | COM | 466367109 | 4778 | 160875 | SH | DEFINED | 05 | 160875 | |
| JACK IN THE BOX INC | COM | 466367109 | 24 | 800 | SH | DEFINED | 08 | 800 | |
| JACK IN THE BOX INC | COM | 466367109 | 77 | 2600 | SH | DEFINED | 17 | 2600 | |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 761 | 19325 | SH | DEFINED | 01 | 19325 | |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 158 | 4000 | SH | OTHER | 01 | 600 | |
| 3400 | | | | | | | | | |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 10626 | 269822 | SH | DEFINED | 05 | 269822 | |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 100 | 2540 | SH | DEFINED | 08 | 2540 | |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 299 | 7585 | SH | DEFINED | 17 | 7585 | |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 1394 | 35400 | SH | DEFINED | 20 | 35400 | |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 12601 | 319975 | SH | DEFINED | 21 | 281275 | |
| 38700 | | | | | | | | | |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 1007 | 25562 | SH | DEFINED | 22 | 19462 | |
| 6100 | | | | | | | | | |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 171 | 4350 | SH | OTHER | 22 | 4350 | |
| JACUZZI BRANDS INC | COM | 469865109 | 89 | 11042 | SH | DEFINED | 17 | 11042 | |
| JACUZZI BRANDS INC | COM | 469865109 | 10813 | 1341540 | SH | DEFINED | 21 | 1341540 | |
| JACUZZI BRANDS INC | COM | 469865109 | 2429 | 301360 | SH | DEFINED | 22 | 278960 | |
| 22400 | | | | | | | | | |
| JACUZZI BRANDS INC | COM | 469865109 | 42 | 5250 | SH | OTHER | 22 | 5250 | |
| JAKKS PAC INC | COM | 47012E106 | 184 | 8850 | SH | DEFINED | 01 | 5950 | |
| 2900 | | | | | | | | | |
| JAKKS PAC INC | COM | 47012E106 | 4 | 175 | SH | OTHER | 01 | | |
| 175 | | | | | | | | | |
| JAKKS PAC INC | COM | 47012E106 | 2248 | 108125 | SH | DEFINED | 05 | 108125 | |
| JAKKS PAC INC | COM | 47012E106 | 767 | 36900 | SH | DEFINED | 17 | 36900 | |
| JAKKS PAC INC | COM | 47012E106 | 5113 | 245938 | SH | DEFINED | 21 | 245938 | |
| JAKKS PAC INC | COM | 47012E106 | 200 | 9600 | SH | DEFINED | 22 | 8550 | |
| 1050 | | | | | | | | | |
| JAKKS PAC INC | COM | 47012E106 | 90 | 4350 | SH | OTHER | 22 | 4350 | |
| JANUS CAP GROUP INC | COM | 47102X105 | 75 | 4547 | SH | DEFINED | 01 | 4547 | |
| JANUS CAP GROUP INC | COM | 47102X105 | 1817 | 110189 | SH | DEFINED | 05 | 110189 | |
| JANUS CAP GROUP INC | COM | 47102X105 | 275 | 16660 | SH | DEFINED | 08 | 16660 | |
| JANUS CAP GROUP INC | COM | 47102X105 | 1749 | 106057 | SH | DEFINED | 17 | 106057 | |
| JANUS CAP GROUP INC | COM | 47102X105 | 25995 | 1576408 | SH | DEFINED | 21 | 1576408 | |
| JANUS CAP GROUP INC | COM | 47102X105 | 2509 | 152143 | SH | DEFINED | 22 | 150088 | |
| 2055 | | | | | | | | | |
| JANUS CAP GROUP INC | COM | 47102X105 | 250 | 15155 | SH | OTHER | 22 | 15155 | |
| JAPAN SMALLER CAPTLZTN FD IN | COM | 47109U104 | 13 | 1000 | SH | DEFINED | 01 | 1000 | |
| JAPAN SMALLER CAPTLZTN FD IN | COM | 47109U104 | 1 | 100 | SH | OTHER | 01 | 100 | |
| JAPAN SMALLER CAPTLZTN FD IN | COM | 47109U104 | 1619 | 125000 | SH | DEFINED | 21 | 125000 | |
| JARDEN CORP | COM | 471109108 | 4 | 100 | SH | DEFINED | 08 | 100 | |
| JARDEN CORP | COM | 471109108 | 918 | 25500 | SH | DEFINED | 17 | 25500 | |
| JARDEN CORP | COM | 471109108 | 19287 | 535900 | SH | DEFINED | 21 | 512600 | |
| 23300 | | | | | | | | | |
| JARDEN CORP | COM | 471109108 | 4705 | 130744 | SH | DEFINED | 22 | 121747 | |
| 8997 | | | | | | | | | |
| JARDEN CORP | COM | 471109108 | 266 | 7400 | SH | OTHER | 22 | 7400 | |
| JEFFERIES GROUP INC NEW | COM | 472319102 | 210 | 6800 | SH | DEFINED | 01 | 6800 | |
| JEFFERIES GROUP INC NEW | COM | 472319102 | 9 | 300 | SH | OTHER | 01 | | |
| 300 | | | | | | | | | |
| JEFFERIES GROUP INC NEW | COM | 472319102 | 3996 | 129221 | SH | DEFINED | 05 | 129221 | |
| JEFFERIES GROUP INC NEW | COM | 472319102 | 5448 | 176200 | SH | DEFINED | 21 | 166300 | |
| 9900 | | | | | | | | | |
| JEFFERIES GROUP INC NEW | COM | 472319102 | 1064 | 34400 | SH | DEFINED | 22 | 20300 | |
| 14100 | | | | | | | | | |
| JEFFERIES GROUP INC NEW | COM | 472319102 | 513 | 16600 | SH | OTHER | 22 | 16600 | |
| JEFFERSON BANCSHARES INC TEN | COM | 472375104 | 4918 | 378600 | SH | DEFINED | 21 | 374600 | |
| 4000 | | | | | | | | | |
| JEFFERSON BANCSHARES INC TEN | COM | 472375104 | 1309 | 100800 | SH | DEFINED | 22 | 93200 | |
| 7600 | | | | | | | | | |
| JEFFERSON PILOT CORP | COM | 475070108 | 196215 | 3862496 | SH | DEFINED | 01 | 3828411 | |
| 34085 | | | | | | | | | |
| JEFFERSON PILOT CORP | COM | 475070108 | 51630 | 1016331 | SH | OTHER | 01 | 385211 | |
| 631120 | | | | | | | | | |
| JEFFERSON PILOT CORP | COM | 475070108 | 4610 | 90745 | SH | DEFINED | 05 | 90745 | |
| JEFFERSON PILOT CORP | COM | 475070108 | 628 | 12353 | SH | DEFINED | 08 | 12353 | |
| JEFFERSON PILOT CORP | COM | 475070108 | 1760 | 34639 | SH | DEFINED | 21 | 34639 | |
| JEFFERSON PILOT CORP | COM | 475070108 | 1116 | 21973 | SH | DEFINED | 22 | 15199 | |
| 6774 | | | | | | | | | |
| JEFFERSON PILOT CORP | COM | 475070108 | 2601 | 51195 | SH | OTHER | 22 | 51195 | |
| JETBLUE AWYS CORP | COM | 477143101 | 1345 | 45763 | SH | DEFINED | 01 | 39213 | |
| 6550 | | | | | | | | | |
| JETBLUE AWYS CORP | COM | 477143101 | 271 | 9214 | SH | OTHER | 01 | 6850 | |
| 2364 | | | | | | | | | |
| JETBLUE AWYS CORP | COM | 477143101 | 6393 | 217591 | SH | DEFINED | 05 | 217591 | |
| JETBLUE AWYS CORP | COM | 477143101 | 2677 | 91121 | SH | DEFINED | 08 | 91121 | |
| JETBLUE AWYS CORP | COM | 477143101 | 1469 | 50000 | SH | CALL | DEFINED | 08 | 50000 |
| JETBLUE AWYS CORP | COM | 477143101 | 66583 | 2266278 | SH | DEFINED | 17 | 2266278 | |
| JETBLUE AWYS CORP | COM | 477143101 | 2233 | 76000 | SH | DEFINED | 21 | 76000 | |
| JETBLUE AWYS CORP | COM | 477143101 | 29 | 975 | SH | DEFINED | 22 | 975 | |
| JETBLUE AWYS CORP | COM | 477143101 | 9 | 300 | SH | OTHER | 22 | 300 | |
| JETBLUE AWYS CORP | NOTE | 3.500% 477143AB7 | 383 | 373000 | PRN | DEFINED | 17 | 373000 | |
| JO-ANN STORES INC | COM | 47758P307 | 2954 | 100476 | SH | DEFINED | 05 | 100476 | |
| JO-ANN STORES INC | COM | 47758P307 | 432 | 14700 | SH | DEFINED | 21 | 14700 | |

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|------------------------------------|------|-----------|--------|---------|----|---------|---------|---------|--------|
| JOHNSON & JOHNSON 267467 | COM | 478160104 | 382714 | 6870986 | SH | DEFINED | 01 | 6603519 | |
| JOHNSON & JOHNSON 1698877 | COM | 478160104 | 203200 | 3648111 | SH | OTHER | 01 | 1949234 | |
| JOHNSON & JOHNSON | COM | 478160104 | 12895 | 231500 | SH | CALL | DEFINED | 01 | 231500 |
| JOHNSON & JOHNSON | COM | 478160104 | 16465 | 295600 | SH | PUT | DEFINED | 01 | 295600 |
| JOHNSON & JOHNSON 512600 | COM | 478160104 | 121351 | 2178647 | SH | DEFINED | 05 | 1666047 | |
| JOHNSON & JOHNSON | COM | 478160104 | 21642 | 388538 | SH | DEFINED | 08 | 388538 | |
| JOHNSON & JOHNSON | COM | 478160104 | 19567 | 351300 | SH | CALL | DEFINED | 08 | 351300 |
| JOHNSON & JOHNSON 92 | COM | 478160104 | 39 | 699 | SH | DEFINED | 13 | 607 | |
| JOHNSON & JOHNSON 458 | COM | 478160104 | 26 | 458 | SH | OTHER | 13 | | |
| JOHNSON & JOHNSON | COM | 478160104 | 11792 | 211700 | SH | DEFINED | 17 | 211700 | |
| JOHNSON & JOHNSON | COM | 478160104 | 11140 | 200000 | SH | CALL | DEFINED | 17 | 200000 |
| JOHNSON & JOHNSON | COM | 478160104 | 11140 | 200000 | SH | PUT | DEFINED | 17 | 200000 |
| JOHNSON & JOHNSON 61418 | COM | 478160104 | 3421 | 61418 | SH | DEFINED | 18 | | |
| JOHNSON & JOHNSON | COM | 478160104 | 6281 | 112760 | SH | DEFINED | 20 | 112760 | |
| JOHNSON & JOHNSON 265275 | COM | 478160104 | 169176 | 3037273 | SH | DEFINED | 21 | 2771998 | |
| JOHNSON & JOHNSON 374728 | COM | 478160104 | 336670 | 6044336 | SH | DEFINED | 22 | 5669608 | |
| JOHNSON & JOHNSON 10500 | COM | 478160104 | 175104 | 3143694 | SH | OTHER | 22 | 3133194 | |
| JOHNSON & JOHNSON | COM | 478160104 | 211 | 3782 | SH | DEFINED | | 3782 | |
| JOHNSON CTLS INC 6140 | COM | 478366107 | 13039 | 244260 | SH | DEFINED | 01 | 238120 | |
| JOHNSON CTLS INC 63941 | COM | 478366107 | 8702 | 163013 | SH | OTHER | 01 | 99072 | |
| JOHNSON CTLS INC | COM | 478366107 | 5282 | 98952 | SH | DEFINED | 05 | 98952 | |
| JOHNSON CTLS INC | COM | 478366107 | 757 | 14172 | SH | DEFINED | 08 | 14172 | |
| JOHNSON CTLS INC | COM | 478366107 | 404 | 7572 | SH | DEFINED | 17 | 7572 | |
| JOHNSON CTLS INC 1200 | COM | 478366107 | 64 | 1200 | SH | DEFINED | 18 | | |
| JOHNSON CTLS INC | COM | 478366107 | 17825 | 333932 | SH | DEFINED | 21 | 333932 | |
| JOHNSON CTLS INC 7140 | COM | 478366107 | 3314 | 62090 | SH | DEFINED | 22 | 54950 | |
| JOHNSON CTLS INC | COM | 478366107 | 1252 | 23456 | SH | OTHER | 22 | 23456 | |
| JONES APPAREL GROUP INC | COM | 480074103 | 511 | 12945 | SH | DEFINED | 01 | 12945 | |
| JONES APPAREL GROUP INC | COM | 480074103 | 39 | 1000 | SH | OTHER | 01 | 1000 | |
| JONES APPAREL GROUP INC 57500 | COM | 480074103 | 4687 | 118720 | SH | DEFINED | 05 | 61220 | |
| JONES APPAREL GROUP INC | COM | 480074103 | 446 | 11303 | SH | DEFINED | 08 | 11303 | |
| JONES APPAREL GROUP INC | COM | 480074103 | 822 | 20831 | SH | DEFINED | 21 | 20831 | |
| JONES APPAREL GROUP INC 4250 | COM | 480074103 | 1571 | 39795 | SH | DEFINED | 22 | 35545 | |
| JONES APPAREL GROUP INC | COM | 480074103 | 251 | 6365 | SH | OTHER | 22 | 6365 | |
| JONES LANG LASALLE INC | COM | 480200107 | 8696 | 320900 | SH | DEFINED | 21 | 320900 | |
| JONES LANG LASALLE INC 6400 | COM | 480200107 | 2144 | 79100 | SH | DEFINED | 22 | 72700 | |
| JOS A BANK CLOTHIERS INC 1415 | COM | 480838101 | 225 | 7175 | SH | DEFINED | 01 | 5760 | |
| JOS A BANK CLOTHIERS INC | COM | 480838101 | 4462 | 142149 | SH | DEFINED | 05 | 142149 | |
| JOS A BANK CLOTHIERS INC | COM | 480838101 | 104 | 3300 | SH | DEFINED | 17 | 3300 | |
| JOURNAL COMMUNICATIONS INC | CL A | 481130102 | 468 | 24835 | SH | DEFINED | 08 | 24835 | |
| JOURNAL COMMUNICATIONS INC | CL A | 481130102 | 194 | 10300 | SH | DEFINED | 17 | 10300 | |
| JOURNAL COMMUNICATIONS INC 9100 | CL A | 481130102 | 9029 | 479500 | SH | DEFINED | 21 | 470400 | |
| JOURNAL COMMUNICATIONS INC 5620 | CL A | 481130102 | 1616 | 85828 | SH | DEFINED | 22 | 80208 | |
| JOURNAL COMMUNICATIONS INC | CL A | 481130102 | 72 | 3832 | SH | OTHER | 22 | 3832 | |
| JOURNAL REGISTER CO | COM | 481138105 | 6 | 300 | SH | DEFINED | 01 | 300 | |
| JOURNAL REGISTER CO | COM | 481138105 | 62 | 3100 | SH | DEFINED | 08 | 3100 | |
| JOURNAL REGISTER CO | COM | 481138105 | 10548 | 527400 | SH | DEFINED | 21 | 527400 | |
| JOURNAL REGISTER CO 18300 | COM | 481138105 | 2644 | 132200 | SH | DEFINED | 22 | 113900 | |
| JOURNAL REGISTER CO | COM | 481138105 | 682 | 34100 | SH | OTHER | 22 | 34100 | |
| JOY GLOBAL INC | COM | 481165108 | 42 | 1389 | SH | DEFINED | 01 | 1389 | |
| JOY GLOBAL INC | COM | 481165108 | 36 | 1200 | SH | DEFINED | 05 | 1200 | |
| JOY GLOBAL INC | COM | 481165108 | 108 | 3600 | SH | DEFINED | 08 | 3600 | |
| JOY GLOBAL INC | COM | 481165108 | 24 | 800 | SH | DEFINED | 17 | 800 | |
| JOY GLOBAL INC | COM | 481165108 | 548 | 18300 | SH | DEFINED | 20 | 18300 | |
| JOY GLOBAL INC 17575 | COM | 481165108 | 15900 | 531060 | SH | DEFINED | 21 | 513485 | |
| JOY GLOBAL INC 20900 | COM | 481165108 | 626 | 20900 | SH | DEFINED | 22 | | |
| JOY GLOBAL INC 400 | COM | 481165108 | 12 | 400 | SH | OTHER | 22 | | |
| JUNIPER NETWORKS INC 1170 | COM | 48203R104 | 467 | 18997 | SH | DEFINED | 01 | 17827 | |
| JUNIPER NETWORKS INC 2000 | COM | 48203R104 | 137 | 5575 | SH | OTHER | 01 | 3575 | |
| JUNIPER NETWORKS INC | COM | 48203R104 | 2184 | 88875 | SH | DEFINED | 05 | 88875 | |
| JUNIPER NETWORKS INC | COM | 48203R104 | 22251 | 905626 | SH | DEFINED | 08 | 905626 | |

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|---|--------------|-----------|-------|-------------|------------|---------|
| JUNIPER NETWORKS INC | COM | 48203R104 | 1 | 31 SH | DEFINED 17 | 31 |
| JUNIPER NETWORKS INC 3000 | COM | 48203R104 | 74 | 3000 SH | DEFINED 18 | |
| JUNIPER NETWORKS INC | COM | 48203R104 | 9568 | 389400 SH | DEFINED 21 | 389400 |
| JUNIPER NETWORKS INC 11470 | COM | 48203R104 | 1686 | 68633 SH | DEFINED 22 | 57163 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 7 | 300 SH | OTHER 22 | 300 |
| JUNO LTG INC | COM NEW | 482047206 | 1233 | 34531 SH | DEFINED 08 | 34531 |
| JUPITERMEDIA CORP | COM | 48207D101 | 524 | 36951 SH | DEFINED 17 | 36951 |
| KFX INC | COM | 48245L107 | 38 | 5000 SH | DEFINED 22 | |
| KFX INC 5000 | COM | 48245L107 | 76 | 10000 SH | OTHER 22 | 5000 |
| K FED BANCORP | COM | 48246S101 | 398 | 31232 SH | DEFINED 17 | 31232 |
| KLA-TENCOR CORP | COM | 482480100 | 855 | 17309 SH | DEFINED 01 | 17309 |
| KLA-TENCOR CORP 1340 | COM | 482480100 | 213 | 4315 SH | OTHER 01 | 2975 |
| KLA-TENCOR CORP | COM | 482480100 | 9704 | 196519 SH | DEFINED 05 | 196519 |
| KLA-TENCOR CORP | COM | 482480100 | 247 | 4995 SH | DEFINED 08 | 4995 |
| KLA-TENCOR CORP | COM | 482480100 | 10016 | 202835 SH | DEFINED 17 | 202835 |
| KLA-TENCOR CORP | COM | 482480100 | 10092 | 204373 SH | DEFINED 21 | 204373 |
| KLA-TENCOR CORP 29446 | COM | 482480100 | 37331 | 755993 SH | DEFINED 22 | 726547 |
| KLA-TENCOR CORP | COM | 482480100 | 7603 | 153979 SH | OTHER 22 | 153979 |
| K-SWISS INC | CL A | 482686102 | 285 | 14125 SH | DEFINED 01 | 4925 |
| K-SWISS INC 9200 | CL A | 482686102 | 84 | 4150 SH | OTHER 01 | |
| K-SWISS INC 4150 | CL A | 482686102 | 3170 | 156850 SH | DEFINED 05 | 156850 |
| K-SWISS INC | CL A | 482686102 | 36 | 1800 SH | DEFINED 08 | 1800 |
| K-SWISS INC | CL A | 482686102 | 237 | 11716 SH | DEFINED 17 | 11716 |
| K-SWISS INC | CL A | 482686102 | 473 | 23400 SH | DEFINED 21 | 23400 |
| K TRON INTL INC | COM | 482730108 | 2110 | 95888 SH | DEFINED 21 | 93585 |
| K TRON INTL INC 2303 | COM | 482730108 | 1127 | 51249 SH | DEFINED 22 | 49249 |
| K2 INC | COM | 482732104 | 432 | 27500 SH | DEFINED 01 | 6500 |
| K2 INC 21000 | COM | 482732104 | | 25 SH | OTHER 01 | |
| K2 INC 25 | COM | 482732104 | 3012 | 191825 SH | DEFINED 05 | 191825 |
| K2 INC | COM | 482732104 | 16 | 1000 SH | DEFINED 08 | 1000 |
| K2 INC | COM | 482732104 | 126 | 8000 SH | DEFINED 17 | 8000 |
| K2 INC 7900 | COM | 482732104 | 124 | 7900 SH | DEFINED 18 | |
| K2 INC 13500 | COM | 482732104 | 8377 | 533550 SH | DEFINED 21 | 520050 |
| K2 INC 12700 | COM | 482732104 | 252 | 16060 SH | DEFINED 22 | 3360 |
| K2 INC | COM | 482732104 | 8 | 539 SH | OTHER 22 | 539 |
| K V PHARMACEUTICAL CO | CL B CONV | 482740107 | 6880 | 272495 SH | DEFINED 01 | 272495 |
| K V PHARMACEUTICAL CO | NOTE 2.500% | 482740AC1 | 4901 | 4290000 PRN | DEFINED 08 | 4290000 |
| KADANT INC | COM | 48282T104 | 5 | 221 SH | OTHER 01 | 96 |
| KADANT INC 25 100 | COM | 48282T104 | 197 | 8500 SH | DEFINED 17 | 8500 |
| KADANT INC | COM | 48282T104 | 4177 | 180600 SH | DEFINED 21 | 180600 |
| KADANT INC 232 | COM | 48282T104 | 251 | 10853 SH | DEFINED 22 | 10621 |
| KADANT INC | COM | 48282T104 | 82 | 3533 SH | OTHER 22 | 3533 |
| KNBT BANCORP INC | COM | 482921103 | 249 | 14900 SH | DEFINED 17 | 14900 |
| KNBT BANCORP INC | COM | 482921103 | 362 | 21679 SH | DEFINED 22 | 21679 |
| KAMAN CORP | CL A | 483548103 | 146 | 10410 SH | DEFINED 01 | 2056 |
| KAMAN CORP 8354 | CL A | 483548103 | 6 | 446 SH | OTHER 01 | |
| KAMAN CORP 446 | CL A | 483548103 | 1416 | 101250 SH | DEFINED 05 | 101250 |
| KAMAN CORP | CL A | 483548103 | 3276 | 234200 SH | DEFINED 21 | 234200 |
| KAMAN CORP 9083 | CL A | 483548103 | 635 | 45384 SH | DEFINED 22 | 36301 |
| KAMAN CORP | CL A | 483548103 | 95 | 6783 SH | OTHER 22 | 6783 |
| KANA SOFTWARE INC | COM NEW | 483600300 | | 147 SH | DEFINED 01 | 147 |
| KANA SOFTWARE INC | COM NEW | 483600300 | 75 | 31453 SH | DEFINED 22 | 31453 |
| KANEB PIPE LINE PARTNERS L P | SR PREF UNIT | 484169107 | 115 | 2500 SH | DEFINED 01 | |
| KANEB PIPE LINE PARTNERS L P 2500 | SR PREF UNIT | 484169107 | 506 | 11033 SH | OTHER 01 | 3000 |
| KANEB PIPE LINE PARTNERS L P 3533 4500 | SR PREF UNIT | 484169107 | 23 | 500 SH | DEFINED 08 | 500 |
| KANEB PIPE LINE PARTNERS L P | SR PREF UNIT | 484169107 | 106 | 2300 SH | DEFINED 17 | 2300 |
| KANEB PIPE LINE PARTNERS L P 400 | SR PREF UNIT | 484169107 | 117 | 2541 SH | DEFINED 22 | 2141 |
| KANEB PIPE LINE PARTNERS L P | SR PREF UNIT | 484169107 | 115 | 2500 SH | OTHER 22 | 2500 |
| KANEB SERVICES LLC | COM | 484173109 | 367 | 13000 SH | OTHER 01 | 10000 |
| KANEB SERVICES LLC 3000 | COM | 484173109 | 8546 | 302956 SH | DEFINED 08 | 302956 |
| KANEB SERVICES LLC 35525 | COM | 484173109 | 1002 | 35525 SH | DEFINED 18 | |

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|-------------------------|---------|--------|-----------|-------|---------|-----|---------|---------|---------|
| KANEB SERVICES LLC | COM | | 484173109 | 128 | 4520 | SH | OTHER | 22 | 4520 |
| KANSAS CITY LIFE INS CO | COM | | 484836101 | 812 | 19300 | SH | DEFINED | 01 | 19300 |
| KANSAS CITY LIFE INS CO | COM | | 484836101 | 126 | 3000 | SH | OTHER | 01 | 3000 |
| KANSAS CITY LIFE INS CO | COM | | 484836101 | 762 | 18100 | SH | DEFINED | 21 | 18100 |
| KANSAS CITY LIFE INS CO | COM | | 484836101 | 34 | 810 | SH | DEFINED | 22 | 810 |
| KANSAS CITY LIFE INS CO | COM | | 484836101 | 13 | 300 | SH | OTHER | 22 | 300 |
| KANSAS CITY SOUTHERN | COM NEW | | 485170302 | 423 | 27279 | SH | DEFINED | 01 | 27279 |
| KANSAS CITY SOUTHERN | COM NEW | | 485170302 | 386 | 24911 | SH | OTHER | 01 | |
| 24911 | | | | | | | | | |
| KANSAS CITY SOUTHERN | COM NEW | | 485170302 | 4063 | 262125 | SH | DEFINED | 05 | 262125 |
| KANSAS CITY SOUTHERN | COM NEW | | 485170302 | 70 | 4500 | SH | DEFINED | 08 | 4500 |
| KANSAS CITY SOUTHERN | COM NEW | | 485170302 | 13662 | 881425 | SH | DEFINED | 21 | 875550 |
| 5875 | | | | | | | | | |
| KANSAS CITY SOUTHERN | COM NEW | | 485170302 | 2094 | 135100 | SH | DEFINED | 22 | 120600 |
| 14500 | | | | | | | | | |
| KANSAS CITY SOUTHERN | COM NEW | | 485170302 | 16 | 1000 | SH | OTHER | 22 | 1000 |
| KAYDON CORP | COM | | 486587108 | 155 | 5025 | SH | DEFINED | 01 | 5025 |
| KAYDON CORP | COM | | 486587108 | 3650 | 118000 | SH | DEFINED | 05 | 118000 |
| KAYDON CORP | COM | | 486587108 | 3526 | 114000 | SH | DEFINED | 21 | 114000 |
| KAYDON CORP | COM | | 486587108 | 371 | 12000 | SH | OTHER | 22 | 8000 |
| 4000 | | | | | | | | | |
| KAYDON CORP | NOTE | 4.000% | 486587AB4 | 10834 | 9000000 | PRN | DEFINED | 17 | 9000000 |
| KEANE INC | COM | | 486665102 | 113 | 8285 | SH | DEFINED | 01 | 8085 |
| 200 | | | | | | | | | |
| KEANE INC | COM | | 486665102 | 3 | 200 | SH | OTHER | 01 | |
| 200 | | | | | | | | | |
| KEANE INC | COM | | 486665102 | 1838 | 134278 | SH | DEFINED | 05 | 134278 |
| KEANE INC | COM | | 486665102 | 104 | 7600 | SH | DEFINED | 08 | 7600 |
| KEANE INC | COM | | 486665102 | 21 | 1500 | SH | DEFINED | 22 | 1500 |
| KEANE INC | COM | | 486665102 | 13 | 960 | SH | OTHER | 22 | 960 |
| KEANE INC | SDCV | 2.000% | 486665AB8 | 561 | 559000 | PRN | DEFINED | 17 | 559000 |
| KB HOME | COM | | 48666K109 | 387 | 5641 | SH | DEFINED | 01 | 5641 |
| KB HOME | COM | | 48666K109 | 40 | 590 | SH | OTHER | 01 | |
| 590 | | | | | | | | | |
| KB HOME | COM | | 48666K109 | 1537 | 22400 | SH | DEFINED | 05 | 22400 |
| KB HOME | COM | | 48666K109 | 13396 | 195190 | SH | DEFINED | 08 | 195190 |
| KB HOME | COM | | 48666K109 | 1983 | 28900 | SH | CALL | DEFINED | 08 |
| KB HOME | COM | | 48666K109 | 7055 | 102800 | SH | PUT | DEFINED | 08 |
| KB HOME | COM | | 48666K109 | 1009 | 14695 | SH | DEFINED | 17 | 14695 |
| KB HOME | COM | | 48666K109 | 480 | 6990 | SH | DEFINED | 21 | 6990 |
| KB HOME | COM | | 48666K109 | 453 | 6600 | SH | DEFINED | 22 | 6500 |
| 100 | | | | | | | | | |
| KEITHLEY INSTRS INC | COM | | 487584104 | 59 | 2650 | SH | DEFINED | 01 | 1850 |
| 800 | | | | | | | | | |
| KEITHLEY INSTRS INC | COM | | 487584104 | 4 | 175 | SH | OTHER | 01 | |
| 175 | | | | | | | | | |
| KEITHLEY INSTRS INC | COM | | 487584104 | 1533 | 69225 | SH | DEFINED | 05 | 69225 |
| KEITHLEY INSTRS INC | COM | | 487584104 | 9960 | 449665 | SH | DEFINED | 21 | 447020 |
| 2645 | | | | | | | | | |
| KEITHLEY INSTRS INC | COM | | 487584104 | 1683 | 75975 | SH | DEFINED | 22 | 67275 |
| 8700 | | | | | | | | | |
| KEITHLEY INSTRS INC | COM | | 487584104 | | 10 | SH | OTHER | 22 | 10 |
| KELLOGG CO | COM | | 487836108 | 6491 | 155110 | SH | DEFINED | 01 | 139921 |
| 15189 | | | | | | | | | |
| KELLOGG CO | COM | | 487836108 | 8376 | 200138 | SH | OTHER | 01 | 111789 |
| 88349 | | | | | | | | | |
| KELLOGG CO | COM | | 487836108 | 11453 | 273662 | SH | DEFINED | 05 | 220162 |
| 53500 | | | | | | | | | |
| KELLOGG CO | COM | | 487836108 | 4617 | 110324 | SH | DEFINED | 08 | 110324 |
| KELLOGG CO | COM | | 487836108 | 1967 | 47000 | SH | CALL | DEFINED | 08 |
| KELLOGG CO | COM | | 487836108 | 1967 | 47000 | SH | PUT | DEFINED | 08 |
| KELLOGG CO | COM | | 487836108 | 2563 | 61250 | SH | DEFINED | 17 | 61250 |
| KELLOGG CO | COM | | 487836108 | 847 | 20240 | SH | DEFINED | 20 | 20240 |
| KELLOGG CO | COM | | 487836108 | 11992 | 286559 | SH | DEFINED | 21 | 246589 |
| 39970 | | | | | | | | | |
| KELLOGG CO | COM | | 487836108 | 4353 | 104021 | SH | DEFINED | 22 | 95081 |
| 8940 | | | | | | | | | |
| KELLOGG CO | COM | | 487836108 | 9278 | 221708 | SH | OTHER | 22 | 221708 |
| KELLWOOD CO | COM | | 488044108 | 837 | 19215 | SH | DEFINED | 01 | 3715 |
| 15500 | | | | | | | | | |
| KELLWOOD CO | COM | | 488044108 | 4 | 100 | SH | OTHER | 01 | |
| 100 | | | | | | | | | |
| KELLWOOD CO | COM | | 488044108 | 5580 | 128125 | SH | DEFINED | 05 | 128125 |
| KELLWOOD CO | COM | | 488044108 | 590 | 13548 | SH | DEFINED | 08 | 13548 |
| KELLWOOD CO | COM | | 488044108 | 2694 | 61850 | SH | DEFINED | 17 | 61850 |
| KELLWOOD CO | COM | | 488044108 | 12186 | 279810 | SH | DEFINED | 21 | 279810 |
| KELLWOOD CO | COM | | 488044108 | 290 | 6670 | SH | DEFINED | 22 | 6260 |
| 410 | | | | | | | | | |
| KELLWOOD CO | COM | | 488044108 | 118 | 2710 | SH | OTHER | 22 | 2710 |
| KELLY SVCS INC | CL A | | 488152208 | 187 | 6270 | SH | DEFINED | 01 | 6270 |
| KELLY SVCS INC | CL A | | 488152208 | 8 | 260 | SH | OTHER | 01 | 110 |
| 150 | | | | | | | | | |
| KELLY SVCS INC | CL A | | 488152208 | 2211 | 74206 | SH | DEFINED | 05 | 74206 |
| KELLY SVCS INC | CL A | | 488152208 | 54 | 1800 | SH | DEFINED | 08 | 1800 |
| KEMET CORP | COM | | 488360108 | 124 | 10125 | SH | DEFINED | 01 | 10125 |
| KEMET CORP | COM | | 488360108 | 61 | 5000 | SH | OTHER | 01 | 5000 |

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|--------------------------------------|------|--------|-----------|--------|---------|-----|---------|----|---------|
| KEMET CORP | COM | | 488360108 | 2261 | 185008 | SH | DEFINED | 05 | 185008 |
| KEMET CORP | COM | | 488360108 | 123 | 10100 | SH | DEFINED | 08 | 10100 |
| KEMET CORP | COM | | 488360108 | 123 | 10065 | SH | DEFINED | 17 | 10065 |
| KEMET CORP 46900 | COM | | 488360108 | 16657 | 1363090 | SH | DEFINED | 21 | 1316190 |
| KEMET CORP 44880 | COM | | 488360108 | 548 | 44880 | SH | DEFINED | 22 | |
| KEMET CORP | COM | | 488360108 | 43 | 3500 | SH | OTHER | 22 | 3500 |
| KENNAMETAL INC | COM | | 489170100 | 187 | 4075 | SH | DEFINED | 01 | 4075 |
| KENNAMETAL INC 150 | COM | | 489170100 | 7 | 150 | SH | OTHER | 01 | |
| KENNAMETAL INC | COM | | 489170100 | 3608 | 78771 | SH | DEFINED | 05 | 78771 |
| KENNAMETAL INC | COM | | 489170100 | 420 | 9178 | SH | DEFINED | 08 | 9178 |
| KENNAMETAL INC | COM | | 489170100 | 81 | 1775 | SH | DEFINED | 17 | 1775 |
| KENNAMETAL INC | COM | | 489170100 | 1069 | 23340 | SH | DEFINED | 20 | 23340 |
| KENNAMETAL INC 21325 | COM | | 489170100 | 27158 | 592980 | SH | DEFINED | 21 | 571655 |
| KENNAMETAL INC 26125 | COM | | 489170100 | 1197 | 26125 | SH | DEFINED | 22 | |
| KENNAMETAL INC 165 | COM | | 489170100 | 32 | 700 | SH | OTHER | 22 | 535 |
| KERR MCGEE CORP 1050 | COM | | 492386107 | 1150 | 21391 | SH | DEFINED | 01 | 20341 |
| KERR MCGEE CORP 8202 | COM | | 492386107 | 656 | 12204 | SH | OTHER | 01 | 4002 |
| KERR MCGEE CORP | COM | | 492386107 | 3666 | 68181 | SH | DEFINED | 05 | 68181 |
| KERR MCGEE CORP | COM | | 492386107 | 2601 | 48377 | SH | DEFINED | 08 | 48377 |
| KERR MCGEE CORP | COM | | 492386107 | 261 | 4845 | SH | DEFINED | 17 | 4845 |
| KERR MCGEE CORP | COM | | 492386107 | 5128 | 95371 | SH | DEFINED | 21 | 95371 |
| KERR MCGEE CORP 3200 | COM | | 492386107 | 1416 | 26337 | SH | DEFINED | 22 | 23137 |
| KERR MCGEE CORP | COM | | 492386107 | 1195 | 22225 | SH | OTHER | 22 | 22225 |
| KERR MCGEE CORP | DECS | 0804 | 492386305 | 375 | 6636 | SH | DEFINED | 17 | 6636 |
| KERR MCGEE CORP | SDCV | 5.250% | 492386AP2 | 95 | 90000 | PRN | DEFINED | 01 | 90000 |
| KERR MCGEE CORP | SDCV | 5.250% | 492386AP2 | 7667 | 7302000 | PRN | DEFINED | 08 | 7302000 |
| KERYX BIOPHARMACEUTICALS INC | COM | | 492515101 | 585 | 46195 | SH | DEFINED | 17 | 46195 |
| KEY ENERGY SVCS INC | COM | | 492914106 | 14 | 1477 | SH | DEFINED | 01 | 1477 |
| KEY ENERGY SVCS INC | COM | | 492914106 | 1 | 100 | SH | DEFINED | 05 | 100 |
| KEY ENERGY SVCS INC | COM | | 492914106 | 294 | 31100 | SH | DEFINED | 17 | 31100 |
| KEY ENERGY SVCS INC | COM | | 492914106 | 595 | 62990 | SH | DEFINED | 20 | 62990 |
| KEY ENERGY SVCS INC 89075 | COM | | 492914106 | 22453 | 2378470 | SH | DEFINED | 21 | 2289395 |
| KEY ENERGY SVCS INC 106940 | COM | | 492914106 | 1386 | 146840 | SH | DEFINED | 22 | 39900 |
| KEY ENERGY SVCS INC | COM | | 492914106 | 268 | 28400 | SH | OTHER | 22 | 28400 |
| KEY TECHNOLOGY INC 4415 | COM | | 493143101 | 5654 | 437275 | SH | DEFINED | 21 | 432860 |
| KEY TECHNOLOGY INC 14898 | COM | | 493143101 | 1459 | 112842 | SH | DEFINED | 22 | 97944 |
| KEYCORP NEW 15220 | COM | | 493267108 | 24541 | 821041 | SH | DEFINED | 01 | 805821 |
| KEYCORP NEW 32212 | COM | | 493267108 | 2488 | 83254 | SH | OTHER | 01 | 51042 |
| KEYCORP NEW 187600 | COM | | 493267108 | 12199 | 408129 | SH | DEFINED | 05 | 220529 |
| KEYCORP NEW | COM | | 493267108 | 556 | 18614 | SH | DEFINED | 08 | 18614 |
| KEYCORP NEW | COM | | 493267108 | 210844 | 7054001 | SH | DEFINED | 17 | 7054001 |
| KEYCORP NEW | COM | | 493267108 | 2274 | 76090 | SH | DEFINED | 21 | 76090 |
| KEYCORP NEW 2900 | COM | | 493267108 | 3635 | 121622 | SH | DEFINED | 22 | 118722 |
| KEYCORP NEW | COM | | 493267108 | 2161 | 72292 | SH | OTHER | 22 | 72292 |
| KEYNOTE SYS INC | COM | | 493308100 | 28 | 2000 | SH | DEFINED | 01 | 2000 |
| KEYNOTE SYS INC | COM | | 493308100 | 72 | 5200 | SH | DEFINED | 17 | 5200 |
| KEYNOTE SYS INC | COM | | 493308100 | 3277 | 238300 | SH | DEFINED | 21 | 238300 |
| KEYNOTE SYS INC | COM | | 493308100 | 142 | 10310 | SH | DEFINED | 22 | 10310 |
| KEYNOTE SYS INC | COM | | 493308100 | 50 | 3600 | SH | OTHER | 22 | 3600 |
| KEYSPAN CORP 950 | COM | | 49337W100 | 2960 | 80666 | SH | DEFINED | 01 | 79716 |
| KEYSPAN CORP 8604 | COM | | 49337W100 | 474 | 12921 | SH | OTHER | 01 | 4317 |
| KEYSPAN CORP 8600 | COM | | 49337W100 | 3164 | 86212 | SH | DEFINED | 05 | 77612 |
| KEYSPAN CORP | COM | | 49337W100 | 388 | 10575 | SH | DEFINED | 08 | 10575 |
| KEYSPAN CORP | COM | | 49337W100 | 179 | 4879 | SH | DEFINED | 17 | 4879 |
| KEYSPAN CORP 88 | COM | | 49337W100 | 3 | 88 | SH | DEFINED | 18 | |
| KEYSPAN CORP | COM | | 49337W100 | 7761 | 211469 | SH | DEFINED | 21 | 211469 |
| KEYSPAN CORP 7950 | COM | | 49337W100 | 1109 | 30225 | SH | DEFINED | 22 | 22275 |
| KEYSPAN CORP | COM | | 49337W100 | 367 | 10004 | SH | OTHER | 22 | 10004 |
| KEYSTONE AUTOMOTIVE INDS INC 1150 | COM | | 49338N109 | 32 | 1150 | SH | OTHER | 01 | |
| KEYSTONE AUTOMOTIVE INDS INC | COM | | 49338N109 | 7251 | 260000 | SH | DEFINED | 21 | 260000 |
| KEYSTONE PPTY TR CORP | COM | | 493596100 | 96 | 4000 | SH | OTHER | 01 | 4000 |
| KEYSTONE PPTY TR CORP | COM | | 493596100 | 499 | 20781 | SH | DEFINED | 08 | 20781 |
| KEYSTONE PPTY TR CORP | COM | | 493596100 | 84 | 3500 | SH | OTHER | 22 | 3500 |

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|---------------------------------------|--------------|-----------|-------|------------|-----------------|---------|
| KFORCE INC | COM | 493732101 | 121 | 12800 SH | DEFINED 17 | 12800 |
| KFORCE INC 15200 | COM | 493732101 | 17758 | 1881169 SH | DEFINED 21 | 1865969 |
| KFORCE INC 42069 | COM | 493732101 | 4538 | 480682 SH | DEFINED 22 | 438613 |
| KFORCE INC | COM | 493732101 | 48 | 5100 SH | OTHER 22 | 5100 |
| KIMBALL INTL INC | CL B | 494274103 | | 25 SH | DEFINED 01 | 25 |
| KIMBALL INTL INC 2100 | CL B | 494274103 | 6166 | 418034 SH | DEFINED 21 | 415934 |
| KIMBALL INTL INC 5000 | CL B | 494274103 | 1000 | 67810 SH | DEFINED 22 | 62810 |
| KIMBALL INTL INC | CL B | 494274103 | 52 | 3500 SH | OTHER 22 | 3500 |
| KILROY RLTY CORP 4500 | COM | 49427F108 | 278 | 8150 SH | DEFINED 01 | 3650 |
| KILROY RLTY CORP 50 | COM | 49427F108 | 2 | 50 SH | OTHER 01 | |
| KILROY RLTY CORP | COM | 49427F108 | 4238 | 124275 SH | DEFINED 05 | 124275 |
| KILROY RLTY CORP 1500 | COM | 49427F108 | 4382 | 128500 SH | DEFINED 21 | 127000 |
| KILROY RLTY CORP 5000 | COM | 49427F108 | 1480 | 43400 SH | DEFINED 22 | 38400 |
| KILROY RLTY CORP | COM | 49427F108 | 68 | 2000 SH | OTHER 22 | 2000 |
| KIMBERLY CLARK CORP 52362 | COM | 494368103 | 51825 | 786652 SH | DEFINED 01 | 734290 |
| KIMBERLY CLARK CORP 334957 | COM | 494368103 | 46125 | 700140 SH | OTHER 01 | 365183 |
| KIMBERLY CLARK CORP 131300 | COM | 494368103 | 56651 | 859910 SH | DEFINED 05 | 728610 |
| KIMBERLY CLARK CORP | COM | 494368103 | 6621 | 100495 SH | DEFINED 08 | 100495 |
| KIMBERLY CLARK CORP | COM | 494368103 | 277 | 4200 SH | DEFINED 17 | 4200 |
| KIMBERLY CLARK CORP 675 | COM | 494368103 | 44 | 675 SH | DEFINED 18 | |
| KIMBERLY CLARK CORP 300 | COM | 494368103 | 55322 | 839734 SH | DEFINED 21 | 839434 |
| KIMBERLY CLARK CORP 47989 | COM | 494368103 | 43929 | 666807 SH | DEFINED 22 | 618818 |
| KIMBERLY CLARK CORP | COM | 494368103 | 22371 | 339566 SH | OTHER 22 | 339566 |
| KIMCO REALTY CORP | COM | 49446R109 | 1644 | 36138 SH | DEFINED 01 | 36138 |
| KIMCO REALTY CORP 500 | COM | 49446R109 | 23 | 500 SH | OTHER 01 | |
| KIMCO REALTY CORP | COM | 49446R109 | 5 | 100 SH | DEFINED 05 | 100 |
| KIMCO REALTY CORP | COM | 49446R109 | 161 | 3535 SH | DEFINED 08 | 3535 |
| KIMCO REALTY CORP 125 | COM | 49446R109 | 41382 | 909499 SH | DEFINED 21 | 909374 |
| KIMCO REALTY CORP 14167 | COM | 49446R109 | 4956 | 108918 SH | DEFINED 22 | 94751 |
| KIMCO REALTY CORP | COM | 49446R109 | 526 | 11560 SH | OTHER 22 | 11560 |
| KINDER MORGAN ENERGY PARTNER 4390 | UT LTD PARTN | 494550106 | 2495 | 61325 SH | DEFINED 01 | 56935 |
| KINDER MORGAN ENERGY PARTNER 43348 | UT LTD PARTN | 494550106 | 2645 | 65004 SH | OTHER 01 | 21656 |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTN | 494550106 | 57 | 1400 SH | DEFINED 08 | 1400 |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTN | 494550106 | 814 | 20000 SH | CALL DEFINED 08 | 20000 |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTN | 494550106 | 814 | 20000 SH | PUT DEFINED 08 | 20000 |
| KINDER MORGAN ENERGY PARTNER 22404 | UT LTD PARTN | 494550106 | 1033 | 25378 SH | DEFINED 22 | 2974 |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTN | 494550106 | 2310 | 56764 SH | OTHER 22 | 56764 |
| KINDER MORGAN INC KANS 1800 | COM | 49455P101 | 1685 | 28422 SH | DEFINED 01 | 26622 |
| KINDER MORGAN INC KANS 3073 | COM | 49455P101 | 206 | 3473 SH | OTHER 01 | 400 |
| KINDER MORGAN INC KANS | COM | 49455P101 | 3508 | 59169 SH | DEFINED 05 | 59169 |
| KINDER MORGAN INC KANS | COM | 49455P101 | 769 | 12976 SH | DEFINED 08 | 12976 |
| KINDER MORGAN INC KANS | COM | 49455P101 | 1482 | 25000 SH | CALL DEFINED 08 | 25000 |
| KINDER MORGAN INC KANS | COM | 49455P101 | 165 | 2775 SH | DEFINED 17 | 2775 |
| KINDER MORGAN INC KANS 1400 | COM | 49455P101 | 821 | 13846 SH | DEFINED 21 | 12446 |
| KINDER MORGAN INC KANS 750 | COM | 49455P101 | 721 | 12155 SH | DEFINED 22 | 11405 |
| KINDER MORGAN INC KANS | COM | 49455P101 | 222 | 3750 SH | OTHER 22 | 3750 |
| KINDER MORGAN MANAGEMENT LLC | SHS | 49455U100 | 22 | 609 SH | OTHER 01 | 609 |
| KINDER MORGAN MANAGEMENT LLC | SHS | 49455U100 | 96 | 2600 SH | DEFINED 17 | 2600 |
| KINDER MORGAN MANAGEMENT LLC 39375 | SHS | 49455U100 | 1448 | 39375 SH | OTHER 22 | |
| KINDRED HEALTHCARE INC | COM | 494580103 | 1 | 25 SH | DEFINED 01 | 25 |
| KINDRED HEALTHCARE INC | COM | 494580103 | 111 | 4200 SH | DEFINED 08 | 4200 |
| KINDRED HEALTHCARE INC 25200 | COM | 494580103 | 24452 | 927980 SH | DEFINED 21 | 902780 |
| KINDRED HEALTHCARE INC 24360 | COM | 494580103 | 863 | 32760 SH | DEFINED 22 | 8400 |
| KINDRED HEALTHCARE INC | COM | 494580103 | 100 | 3800 SH | OTHER 22 | 3800 |
| KINETIC CONCEPTS INC | COM NEW | 49460W208 | 3494 | 70022 SH | DEFINED 05 | 70022 |
| KINETIC CONCEPTS INC | COM NEW | 49460W208 | 217 | 4341 SH | DEFINED 08 | 4341 |
| KINETIC CONCEPTS INC | COM NEW | 49460W208 | 148 | 2964 SH | DEFINED 17 | 2964 |
| KINETIC CONCEPTS INC | COM NEW | 49460W208 | 3103 | 62190 SH | DEFINED 20 | 62190 |
| KINETIC CONCEPTS INC | COM NEW | 49460W208 | 51562 | 1033315 SH | DEFINED 21 | 963015 |

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|-----------------------------|--------------|-----------|-------|------------|------|------------|--|---------|
| 70300 | | | | | | | | |
| KINETIC CONCEPTS INC | COM NEW | 49460W208 | 3699 | 74120 SH | | DEFINED 22 | | 57600 |
| 16520 | | | | | | | | |
| KINETIC CONCEPTS INC | COM NEW | 49460W208 | 40 | 800 SH | | OTHER 22 | | 800 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 1763 | 154016 SH | | DEFINED 01 | | 119256 |
| 34760 | | | | | | | | |
| KING PHARMACEUTICALS INC | COM | 495582108 | 291 | 25401 SH | | OTHER 01 | | |
| 25401 | | | | | | | | |
| KING PHARMACEUTICALS INC | COM | 495582108 | 5302 | 463046 SH | | DEFINED 05 | | 216546 |
| 246500 | | | | | | | | |
| KING PHARMACEUTICALS INC | COM | 495582108 | 1216 | 106206 SH | | DEFINED 08 | | 106206 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 244 | 21300 SH | | DEFINED 17 | | 21300 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 911 | 79526 SH | | DEFINED 21 | | 79526 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 1909 | 166682 SH | | DEFINED 22 | | 157872 |
| 8810 | | | | | | | | |
| KINGSWAY FINL SVCS INC | COM | 496904103 | 227 | 19000 SH | | DEFINED 17 | | 19000 |
| KINGSWAY FINL SVCS INC | COM | 496904103 | 2 | 200 SH | | DEFINED 22 | | 200 |
| KIRBY CORP | COM | 497266106 | 14069 | 361681 SH | | DEFINED 01 | | 349981 |
| 11700 | | | | | | | | |
| KIRBY CORP | COM | 497266106 | 4 | 100 SH | | OTHER 01 | | |
| 100 | | | | | | | | |
| KIRBY CORP | COM | 497266106 | 4484 | 115275 SH | | DEFINED 05 | | 115275 |
| KIRBY CORP | COM | 497266106 | 61 | 1574 SH | | DEFINED 08 | | 1574 |
| KIRBY CORP | COM | 497266106 | 630 | 16200 SH | | DEFINED 21 | | 16200 |
| KIRKLANDS INC | COM | 497498105 | 5652 | 473800 SH | | DEFINED 21 | | 473800 |
| KIRKLANDS INC | COM | 497498105 | 1173 | 98300 SH | | DEFINED 22 | | 90600 |
| 7700 | | | | | | | | |
| KMART HLDG CORPORATION | COM | 498780105 | 10659 | 148451 SH | | DEFINED 08 | | 148451 |
| KMART HLDG CORPORATION | COM | 498780105 | 2872 | 40000 SH | CALL | DEFINED 08 | | 40000 |
| KMART HLDG CORPORATION | COM | 498780105 | 3676 | 51200 SH | | DEFINED 17 | | 51200 |
| KMART HLDG CORPORATION | COM | 498780105 | 14 | 200 SH | | DEFINED 22 | | 200 |
| KNIGHT RIDDER INC | COM | 499040103 | 1239 | 17208 SH | | DEFINED 01 | | 16808 |
| 400 | | | | | | | | |
| KNIGHT RIDDER INC | COM | 499040103 | 1080 | 15000 SH | | OTHER 01 | | 11700 |
| 3300 | | | | | | | | |
| KNIGHT RIDDER INC | COM | 499040103 | 3878 | 53859 SH | | DEFINED 05 | | 53859 |
| KNIGHT RIDDER INC | COM | 499040103 | 978 | 13580 SH | | DEFINED 08 | | 13580 |
| KNIGHT RIDDER INC | COM | 499040103 | 14307 | 198712 SH | | DEFINED 21 | | 198712 |
| KNIGHT RIDDER INC | COM | 499040103 | 10465 | 145344 SH | | DEFINED 22 | | 144344 |
| 1000 | | | | | | | | |
| KNIGHT RIDDER INC | COM | 499040103 | 2299 | 31925 SH | | OTHER 22 | | 31925 |
| KNIGHT TRADING GROUP INC | COM | 499063105 | 1 | 125 SH | | DEFINED 01 | | 125 |
| KNIGHT TRADING GROUP INC | COM | 499063105 | 97 | 9686 SH | | DEFINED 08 | | 9686 |
| KNIGHT TRADING GROUP INC | COM | 499063105 | 908 | 90600 SH | | DEFINED 17 | | 90600 |
| KNIGHT TRADING GROUP INC | COM | 499063105 | 10 | 1035 SH | | DEFINED 18 | | |
| 1035 | | | | | | | | |
| KNIGHT TRADING GROUP INC | COM | 499063105 | 3 | 346 SH | | DEFINED 22 | | 346 |
| KNIGHT TRADING GROUP INC | COM | 499063105 | 5 | 500 SH | | OTHER 22 | | 500 |
| KNIGHT TRANSN INC | COM | 499064103 | 634 | 22075 SH | | DEFINED 01 | | 7375 |
| 14700 | | | | | | | | |
| KNIGHT TRANSN INC | COM | 499064103 | 14 | 500 SH | | OTHER 01 | | |
| 500 | | | | | | | | |
| KNIGHT TRANSN INC | COM | 499064103 | 4883 | 169950 SH | | DEFINED 05 | | 169950 |
| KNIGHT TRANSN INC | COM | 499064103 | 65 | 2273 SH | | DEFINED 08 | | 2273 |
| KNIGHT TRANSN INC | COM | 499064103 | 118 | 4100 SH | | DEFINED 17 | | 4100 |
| KNIGHT TRANSN INC | COM | 499064103 | 715 | 24900 SH | | DEFINED 21 | | 24900 |
| KOGER EQUITY INC | COM | 500228101 | 73 | 3156 SH | | DEFINED 01 | | 3156 |
| KOGER EQUITY INC | COM | 500228101 | 47 | 2020 SH | | OTHER 01 | | 2020 |
| KOGER EQUITY INC | COM | 500228101 | 109 | 4700 SH | | DEFINED 08 | | 4700 |
| KOGER EQUITY INC | COM | 500228101 | 109 | 4700 SH | | DEFINED 17 | | 4700 |
| KOGER EQUITY INC | COM | 500228101 | 18 | 800 SH | | OTHER 22 | | 800 |
| KOHL'S CORP | COM | 500255104 | 52444 | 1240389 SH | | DEFINED 01 | | 1231797 |
| 8592 | | | | | | | | |
| KOHL'S CORP | COM | 500255104 | 5404 | 127820 SH | | OTHER 01 | | 51863 |
| 75957 | | | | | | | | |
| KOHL'S CORP | COM | 500255104 | 6955 | 164493 SH | | DEFINED 05 | | 164493 |
| KOHL'S CORP | COM | 500255104 | 5731 | 135551 SH | | DEFINED 08 | | 135551 |
| KOHL'S CORP | COM | 500255104 | 4896 | 115800 SH | CALL | DEFINED 08 | | 115800 |
| KOHL'S CORP | COM | 500255104 | 11 | 250 SH | | DEFINED 13 | | 90 |
| 160 | | | | | | | | |
| KOHL'S CORP | COM | 500255104 | 15 | 350 SH | | OTHER 13 | | |
| 350 | | | | | | | | |
| KOHL'S CORP | COM | 500255104 | 770 | 18222 SH | | DEFINED 18 | | |
| 18222 | | | | | | | | |
| KOHL'S CORP | COM | 500255104 | 13836 | 327236 SH | | DEFINED 21 | | 327236 |
| KOHL'S CORP | COM | 500255104 | 2100 | 49665 SH | | DEFINED 22 | | 46525 |
| 3140 | | | | | | | | |
| KOHL'S CORP | COM | 500255104 | 268 | 6330 SH | | OTHER 22 | | 6330 |
| KONINKLIJKE AHOLD N V | SPON ADR NEW | 500467303 | 8 | 975 SH | | DEFINED 01 | | |
| 975 | | | | | | | | |
| KONINKLIJKE AHOLD N V | SPON ADR NEW | 500467303 | 20 | 2485 SH | | OTHER 01 | | 2045 |
| 300 | | | | | | | | |
| KONINKLIJKE AHOLD N V | SPON ADR NEW | 500467303 | 351 | 44287 SH | | DEFINED 22 | | 42237 |
| 2050 | | | | | | | | |
| KONINKLIJKE AHOLD N V | SPON ADR NEW | 500467303 | 16 | 2050 SH | | OTHER 22 | | 2050 |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NE | 500472303 | 518 | 19033 SH | | DEFINED 01 | | 17214 |

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| 1819 | | | | | | | | | |
| KONINKLIJKE PHILIPS ELECTRS 10643 | NY REG SH NE | 500472303 | 696 | 25605 SH | OTHER | 01 | | 14962 | |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NE | 500472303 | 36592 | 1345290 SH | DEFINED | 08 | | 1345290 | |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NE | 500472303 | 473 | 17400 SH | DEFINED | 21 | | 17400 | |
| KONINKLIJKE PHILIPS ELECTRS 500 | NY REG SH NE | 500472303 | 1409 | 51784 SH | DEFINED | 22 | | 51284 | |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NE | 500472303 | 434 | 15943 SH | OTHER | 22 | | 15943 | |
| KOOKMIN BK NEW 30400 | SPONSORED AD | 50049M109 | 2305 | 73455 SH | DEFINED | 01 | | 43055 | |
| KOOKMIN BK NEW 280 | SPONSORED AD | 50049M109 | 9 | 280 SH | OTHER | 01 | | | |
| KOOKMIN BK NEW | SPONSORED AD | 50049M109 | 7680 | 244750 SH | DEFINED | 21 | | 244750 | |
| KOOKMIN BK NEW | SPONSORED AD | 50049M109 | 518 | 16500 SH | DEFINED | 22 | | 16500 | |
| KOOKMIN BK NEW | SPONSORED AD | 50049M109 | 251 | 8000 SH | OTHER | 22 | | 8000 | |
| KOPIN CORP 15200 | COM | 500600101 | 121 | 23750 SH | DEFINED | 01 | | 8550 | |
| KOPIN CORP | COM | 500600101 | 1565 | 306325 SH | DEFINED | 05 | | 306325 | |
| KOPIN CORP | COM | 500600101 | 237 | 46400 SH | DEFINED | 21 | | 46400 | |
| KOPIN CORP 15800 | COM | 500600101 | 378 | 73875 SH | DEFINED | 22 | | 58075 | |
| KOPIN CORP | COM | 500600101 | 29 | 5600 SH | OTHER | 22 | | 5600 | |
| KOREA ELECTRIC PWR | SPONSORED AD | 500631106 | 1 | 150 SH | DEFINED | 01 | | 150 | |
| KOREA ELECTRIC PWR 1285 | SPONSORED AD | 500631106 | 20 | 2210 SH | OTHER | 01 | | 925 | |
| KOREA ELECTRIC PWR | SPONSORED AD | 500631106 | 1652 | 180400 SH | DEFINED | 08 | | 180400 | |
| KOREA ELECTRIC PWR | SPONSORED AD | 500631106 | 1654 | 180531 SH | DEFINED | 17 | | 180531 | |
| KOREA FD 500 | COM | 500634100 | 248 | 13161 SH | DEFINED | 01 | | 12661 | |
| KOREA FD | COM | 500634100 | 41 | 2172 SH | OTHER | 22 | | 2172 | |
| KORN FERRY INTL | COM NEW | 500643200 | 54 | 2800 SH | DEFINED | 01 | | 2800 | |
| KORN FERRY INTL 525 | COM NEW | 500643200 | 10 | 525 SH | OTHER | 01 | | | |
| KORN FERRY INTL | COM NEW | 500643200 | 1554 | 80231 SH | DEFINED | 05 | | 80231 | |
| KORN FERRY INTL | COM NEW | 500643200 | 70 | 3625 SH | DEFINED | 17 | | 3625 | |
| KORN FERRY INTL 3100 | COM NEW | 500643200 | 60 | 3100 SH | DEFINED | 21 | | | |
| KORN FERRY INTL 150 | COM NEW | 500643200 | 3 | 150 SH | OTHER | 22 | | | |
| KOS PHARMACEUTICALS INC | COM | 500648100 | 26 | 800 SH | DEFINED | 08 | | 800 | |
| KOS PHARMACEUTICALS INC | COM | 500648100 | 396 | 12000 SH | DEFINED | 17 | | 12000 | |
| KOSAN BIOSCIENCES INC | COM | 50064W107 | 127 | 16112 SH | DEFINED | 17 | | 16112 | |
| KOSAN BIOSCIENCES INC | COM | 50064W107 | 29 | 3612 SH | OTHER | 22 | | 3612 | |
| KRAFT FOODS INC 400 | CL A | 50075N104 | 21502 | 678736 SH | DEFINED | 01 | | 678336 | |
| KRAFT FOODS INC 800 | CL A | 50075N104 | 133 | 4208 SH | OTHER | 01 | | 3408 | |
| KRAFT FOODS INC | CL A | 50075N104 | 3 | 110 SH | DEFINED | 05 | | 110 | |
| KRAFT FOODS INC | CL A | 50075N104 | 2275 | 71807 SH | DEFINED | 08 | | 71807 | |
| KRAFT FOODS INC | CL A | 50075N104 | 67 | 2100 SH | DEFINED | 17 | | 2100 | |
| KRAFT FOODS INC 5750 | CL A | 50075N104 | 182 | 5750 SH | DEFINED | 18 | | | |
| KRAFT FOODS INC | CL A | 50075N104 | 29647 | 935815 SH | DEFINED | 21 | | 935815 | |
| KRAFT FOODS INC 7000 | CL A | 50075N104 | 9162 | 289199 SH | DEFINED | 22 | | 282199 | |
| KRAFT FOODS INC | CL A | 50075N104 | 2720 | 85866 SH | OTHER | 22 | | 85866 | |
| KRISPY KREME DOUGHNUTS INC | COM | 501014104 | 156 | 8167 SH | DEFINED | 01 | | 8167 | |
| KRISPY KREME DOUGHNUTS INC 800 | COM | 501014104 | 39 | 2050 SH | OTHER | 01 | | 1250 | |
| KRISPY KREME DOUGHNUTS INC | COM | 501014104 | 2478 | 129800 SH | DEFINED | 05 | | 129800 | |
| KRISPY KREME DOUGHNUTS INC | COM | 501014104 | 2425 | 127018 SH | DEFINED | 08 | | 127018 | |
| KRISPY KREME DOUGHNUTS INC | COM | 501014104 | 334 | 17500 SH | PUT | DEFINED | 08 | 17500 | |
| KRISPY KREME DOUGHNUTS INC | COM | 501014104 | 286 | 15000 SH | DEFINED | 17 | | 15000 | |
| KRISPY KREME DOUGHNUTS INC 1605 | COM | 501014104 | 31 | 1605 SH | DEFINED | 22 | | | |
| KRISPY KREME DOUGHNUTS INC 1895 | COM | 501014104 | 82 | 4275 SH | OTHER | 22 | | 2380 | |
| KROGER CO 68173 6000 | COM | 501044101 | 6646 | 365186 SH | DEFINED | 01 | | 291013 | |
| KROGER CO 40127 | COM | 501044101 | 730 | 40127 SH | OTHER | 01 | | | |
| KROGER CO 81400 | COM | 501044101 | 22318 | 1226276 SH | DEFINED | 05 | | 1144876 | |
| KROGER CO | COM | 501044101 | 738 | 40559 SH | DEFINED | 08 | | 40559 | |
| KROGER CO | COM | 501044101 | 248 | 13600 SH | CALL | DEFINED | 08 | 13600 | |
| KROGER CO | COM | 501044101 | 29 | 1600 SH | DEFINED | 17 | | 1600 | |
| KROGER CO | COM | 501044101 | 1223 | 67172 SH | DEFINED | 21 | | 67172 | |
| KROGER CO 9220 | COM | 501044101 | 770 | 42322 SH | DEFINED | 22 | | 33102 | |
| KROGER CO | COM | 501044101 | 279 | 15325 SH | OTHER | 22 | | 15325 | |
| KROLL INC 12400 | COM | 501049100 | 650 | 17625 SH | DEFINED | 01 | | 5225 | |
| KROLL INC 275 | COM | 501049100 | 10 | 275 SH | OTHER | 01 | | | |
| KROLL INC | COM | 501049100 | 6625 | 179625 SH | DEFINED | 05 | | 179625 | |
| KROLL INC | COM | 501049100 | 4204 | 114000 SH | DEFINED | 21 | | 114000 | |

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|--------------------------------------|----------------|--|-----------|-------|-------------|-----------------|---------|
| KRONOS INC 11100 | COM | | 501052104 | 646 | 15675 SH | DEFINED 01 | 4575 |
| KRONOS INC 125 | COM | | 501052104 | 5 | 125 SH | OTHER 01 | |
| KRONOS INC | COM | | 501052104 | 5758 | 139762 SH | DEFINED 05 | 139762 |
| KRONOS INC | COM | | 501052104 | 25 | 600 SH | DEFINED 08 | 600 |
| KRONOS INC | COM | | 501052104 | 78 | 1900 SH | DEFINED 17 | 1900 |
| KRONOS INC | COM | | 501052104 | 849 | 20600 SH | DEFINED 21 | 20600 |
| KRONOS INC 1278 | COM | | 501052104 | 53 | 1278 SH | DEFINED 22 | |
| KRONOS INC 222 | COM | | 501052104 | 62 | 1500 SH | OTHER 22 | 1278 |
| KULICKE & SOFFA INDS INC 13900 | COM | | 501242101 | 222 | 20300 SH | DEFINED 01 | 6400 |
| KULICKE & SOFFA INDS INC | COM | | 501242101 | 2488 | 227025 SH | DEFINED 05 | 227025 |
| KULICKE & SOFFA INDS INC | COM | | 501242101 | 29 | 2658 SH | DEFINED 08 | 2658 |
| KULICKE & SOFFA INDS INC | COM | | 501242101 | 41 | 3712 SH | DEFINED 17 | 3712 |
| KULICKE & SOFFA INDS INC | COM | | 501242101 | 369 | 33700 SH | DEFINED 21 | 33700 |
| KULICKE & SOFFA INDS INC 33 | COM | | 501242101 | | 33 SH | DEFINED 22 | |
| KULICKE & SOFFA INDS INC 12267 | COM | | 501242101 | 135 | 12300 SH | OTHER 22 | 33 |
| KYPHON INC | COM | | 501577100 | 4541 | 161136 SH | DEFINED 05 | 161136 |
| KYPHON INC | COM | | 501577100 | 85 | 3034 SH | DEFINED 08 | 3034 |
| KYPHON INC | COM | | 501577100 | 454 | 16100 SH | DEFINED 17 | 16100 |
| KYPHON INC 17300 | COM | | 501577100 | 14102 | 500442 SH | DEFINED 21 | 483142 |
| KYPHON INC 16840 | COM | | 501577100 | 475 | 16840 SH | DEFINED 22 | |
| LCA-VISION INC | COM PAR \$.00 | | 501803308 | 151 | 5200 SH | DEFINED 17 | 5200 |
| LCA-VISION INC 10200 | COM PAR \$.00 | | 501803308 | 4865 | 167000 SH | DEFINED 21 | 156800 |
| LCA-VISION INC 1100 | COM PAR \$.00 | | 501803308 | 921 | 31609 SH | DEFINED 22 | 30509 |
| LCA-VISION INC | COM PAR \$.00 | | 501803308 | 186 | 6398 SH | OTHER 22 | 6398 |
| LCC INTERNATIONAL INC 2500 | CL A | | 501810105 | 3977 | 811600 SH | DEFINED 21 | 809100 |
| LCC INTERNATIONAL INC 16163 | CL A | | 501810105 | 1025 | 209100 SH | DEFINED 22 | 192937 |
| LNR PPTY CORP | COM | | 501940100 | 5 | 100 SH | DEFINED 01 | 100 |
| LNR PPTY CORP | COM | | 501940100 | 239 | 4400 SH | DEFINED 17 | 4400 |
| LNR PPTY CORP | COM | | 501940100 | 656 | 12100 SH | DEFINED 21 | 12100 |
| LNR PPTY CORP 228 | COM | | 501940100 | 184 | 3400 SH | DEFINED 22 | 3172 |
| LNR PPTY CORP | NOTE 5.500% | | 501940AF7 | 4605 | 3295000 PRN | DEFINED 08 | 3295000 |
| LSI LOGIC CORP 7000 | COM | | 502161102 | 761 | 99888 SH | DEFINED 01 | 92888 |
| LSI LOGIC CORP 29420 | COM | | 502161102 | 248 | 32520 SH | OTHER 01 | 3100 |
| LSI LOGIC CORP 65100 | COM | | 502161102 | 2198 | 288497 SH | DEFINED 05 | 223397 |
| LSI LOGIC CORP | COM | | 502161102 | 59 | 7782 SH | DEFINED 08 | 7782 |
| LSI LOGIC CORP | COM | | 502161102 | 470 | 61700 SH | DEFINED 17 | 61700 |
| LSI LOGIC CORP | COM | | 502161102 | 290 | 38091 SH | DEFINED 21 | 38091 |
| LSI LOGIC CORP 1100 | COM | | 502161102 | 113 | 14779 SH | DEFINED 22 | 13679 |
| LSI LOGIC CORP | COM | | 502161102 | 2 | 200 SH | OTHER 22 | 200 |
| LSI LOGIC CORP | NOTE 4.000% | | 502161AG7 | 5158 | 5277000 PRN | DEFINED 08 | 5277000 |
| LSI LOGIC CORP | NOTE 4.000% | | 502161AJ1 | 7569 | 7569000 PRN | DEFINED 08 | 7569000 |
| LSI INDS INC 13521 | COM | | 50216C108 | 14234 | 1237775 SH | DEFINED 21 | 1224254 |
| LSI INDS INC 23567 | COM | | 50216C108 | 3601 | 313127 SH | DEFINED 22 | 289560 |
| LTX CORP 1348 | COM | | 502392103 | 157 | 14497 SH | DEFINED 01 | 13149 |
| LTX CORP 668 | COM | | 502392103 | 7 | 668 SH | OTHER 01 | |
| LTX CORP | COM | | 502392103 | 3682 | 340610 SH | DEFINED 05 | 340610 |
| LTX CORP | COM | | 502392103 | 1 | 100 SH | DEFINED 08 | 100 |
| LTX CORP | COM | | 502392103 | 157 | 14512 SH | DEFINED 17 | 14512 |
| LTX CORP 22600 | COM | | 502392103 | 6984 | 646100 SH | DEFINED 21 | 623500 |
| LTX CORP 7200 | COM | | 502392103 | 78 | 7200 SH | DEFINED 22 | |
| LTX CORP | NOTE 4.250% | | 502392AE3 | 571 | 580000 PRN | DEFINED 17 | 580000 |
| L-3 COMMUNICATIONS HLDGS INC 2000 | COM | | 502424104 | 848 | 12695 SH | DEFINED 01 | 10695 |
| L-3 COMMUNICATIONS HLDGS INC 900 | COM | | 502424104 | 304 | 4550 SH | OTHER 01 | 3650 |
| L-3 COMMUNICATIONS HLDGS INC | COM | | 502424104 | 15036 | 225093 SH | DEFINED 05 | 225093 |
| L-3 COMMUNICATIONS HLDGS INC | COM | | 502424104 | 2836 | 42462 SH | DEFINED 08 | 42462 |
| L-3 COMMUNICATIONS HLDGS INC | COM | | 502424104 | 4148 | 62100 SH | CALL DEFINED 08 | 62100 |
| L-3 COMMUNICATIONS HLDGS INC | COM | | 502424104 | 220 | 3300 SH | DEFINED 17 | 3300 |
| L-3 COMMUNICATIONS HLDGS INC | COM | | 502424104 | 9613 | 143910 SH | DEFINED 21 | 143910 |
| L-3 COMMUNICATIONS HLDGS INC 3615 | COM | | 502424104 | 1259 | 18854 SH | DEFINED 22 | 15239 |

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|------------------------------|------------|-----------|-------|----------|-----|---------|---------|----------|-------|
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 434 | 6492 | SH | OTHER | 22 | 6492 | |
| LA JOLLA PHARMACEUTICAL CO | COM | 503459109 | | 71 | SH | DEFINED | 08 | 71 | |
| LA JOLLA PHARMACEUTICAL CO | COM | 503459109 | 174 | 71400 | SH | DEFINED | 17 | 71400 | |
| LA QUINTA CORP | PAIRED CTF | 50419U202 | 352 | 41877 | SH | DEFINED | 01 | 41877 | |
| LA QUINTA CORP | PAIRED CTF | 50419U202 | 71 | 8400 | SH | DEFINED | 05 | 8400 | |
| LA QUINTA CORP | PAIRED CTF | 50419U202 | 1466 | 174524 | SH | DEFINED | 17 | 174524 | |
| LA QUINTA CORP | PAIRED CTF | 50419U202 | 16701 | 1988210 | SH | DEFINED | 21 | 1988210 | |
| LA QUINTA CORP | PAIRED CTF | 50419U202 | 1171 | 139450 | SH | DEFINED | 22 | 124100 | |
| 15350 | | | | | | | | | |
| LA Z BOY INC | COM | 505336107 | 80 | 4475 | SH | DEFINED | 01 | 4475 | |
| LA Z BOY INC | COM | 505336107 | 146 | 8098 | SH | OTHER | 01 | 7982 | |
| 116 | | | | | | | | | |
| LA Z BOY INC | COM | 505336107 | 3912 | 217602 | SH | DEFINED | 05 | 217602 | |
| LA Z BOY INC | COM | 505336107 | 34 | 1900 | SH | DEFINED | 08 | 1900 | |
| LA Z BOY INC | COM | 505336107 | 414 | 23000 | SH | DEFINED | 17 | 23000 | |
| LA Z BOY INC | COM | 505336107 | 619 | 34400 | SH | DEFINED | 21 | 34400 | |
| LA Z BOY INC | COM | 505336107 | | 1 | SH | DEFINED | 22 | 1 | |
| LABOR READY INC | COM NEW | 505401208 | 273 | 17625 | SH | DEFINED | 01 | 5325 | |
| 12300 | | | | | | | | | |
| LABOR READY INC | COM NEW | 505401208 | 7 | 475 | SH | OTHER | 01 | | |
| 475 | | | | | | | | | |
| LABOR READY INC | COM NEW | 505401208 | 2891 | 186525 | SH | DEFINED | 05 | 186525 | |
| LABOR READY INC | COM NEW | 505401208 | 87 | 5600 | SH | DEFINED | 17 | 5600 | |
| LABOR READY INC | COM NEW | 505401208 | 425 | 27400 | SH | DEFINED | 21 | 27400 | |
| LABONE INC NEW | COM | 50540L105 | 1150 | 36200 | SH | DEFINED | 01 | 36200 | |
| LABONE INC NEW | COM | 50540L105 | 75 | 2375 | SH | OTHER | 01 | | |
| 2375 | | | | | | | | | |
| LABONE INC NEW | COM | 50540L105 | 2245 | 70650 | SH | DEFINED | 05 | 70650 | |
| LABONE INC NEW | COM | 50540L105 | 8695 | 273600 | SH | DEFINED | 21 | 270700 | |
| 2900 | | | | | | | | | |
| LABONE INC NEW | COM | 50540L105 | 2183 | 68700 | SH | DEFINED | 22 | 63061 | |
| 5639 | | | | | | | | | |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 99 | 2497 | SH | DEFINED | 01 | | |
| 2497 | | | | | | | | | |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 256 | 6450 | SH | OTHER | 01 | 4552 | |
| 1000 898 | | | | | | | | | |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 56 | 1400 | SH | DEFINED | 05 | 1400 | |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 2486 | 62611 | SH | DEFINED | 08 | 62611 | |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 1390 | 35000 | SH | PUT | DEFINED | 08 | 35000 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 1255 | 31600 | SH | DEFINED | 17 | 31600 | |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 151 | 3800 | SH | DEFINED | 18 | | |
| 3800 | | | | | | | | | |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 1390 | 35000 | SH | DEFINED | 21 | 35000 | |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 99 | 2499 | SH | DEFINED | 22 | 1599 | |
| 900 | | | | | | | | | |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 152 | 3828 | SH | OTHER | 22 | 3828 | |
| LABORATORY CORP AMER HLDGS | NOTE | 50540RAC6 | 14285 | 19840000 | PRN | DEFINED | 08 | 19840000 | |
| LABRANCHE & CO INC | COM | 505447102 | 33 | 3900 | SH | DEFINED | 01 | 3900 | |
| LABRANCHE & CO INC | COM | 505447102 | 1066 | 126626 | SH | DEFINED | 05 | 126626 | |
| LABRANCHE & CO INC | COM | 505447102 | 77 | 9173 | SH | DEFINED | 17 | 9173 | |
| LABRANCHE & CO INC | COM | 505447102 | 1649 | 195800 | SH | DEFINED | 21 | 195800 | |
| LABRANCHE & CO INC | COM | 505447102 | 71 | 8490 | SH | DEFINED | 22 | 8490 | |
| LABRANCHE & CO INC | COM | 505447102 | 24 | 2900 | SH | OTHER | 22 | 2900 | |
| LACLEDE GROUP INC | COM | 505597104 | 1146 | 41826 | SH | DEFINED | 01 | 36635 | |
| 2191 3000 | | | | | | | | | |
| LACLEDE GROUP INC | COM | 505597104 | 1007 | 36754 | SH | OTHER | 01 | | |
| 36754 | | | | | | | | | |
| LACLEDE GROUP INC | COM | 505597104 | 2374 | 86625 | SH | DEFINED | 05 | 86625 | |
| LACLEDE GROUP INC | COM | 505597104 | 47 | 1725 | SH | DEFINED | 08 | 1725 | |
| LACLEDE GROUP INC | COM | 505597104 | 376 | 13700 | SH | DEFINED | 21 | 13700 | |
| LACLEDE GROUP INC | COM | 505597104 | 110 | 4000 | SH | DEFINED | 22 | | |
| 4000 | | | | | | | | | |
| LACLEDE GROUP INC | COM | 505597104 | 136 | 4970 | SH | OTHER | 22 | 4970 | |
| LADISH INC | COM NEW | 505754200 | 5994 | 690588 | SH | DEFINED | 21 | 685788 | |
| 4800 | | | | | | | | | |
| LADISH INC | COM NEW | 505754200 | 1076 | 123930 | SH | DEFINED | 22 | 111930 | |
| 12000 | | | | | | | | | |
| LADISH INC | COM NEW | 505754200 | 36 | 4100 | SH | OTHER | 22 | 4100 | |
| LADENBURG THALMAN FIN SVCS I | COM | 50575Q102 | | 2 | SH | OTHER | 01 | 2 | |
| LADENBURG THALMAN FIN SVCS I | COM | 50575Q102 | 21 | 23850 | SH | DEFINED | 22 | 23850 | |
| LAFARGE NORTH AMERICA INC | COM | 505862102 | 35 | 800 | SH | DEFINED | 01 | 800 | |
| LAFARGE NORTH AMERICA INC | COM | 505862102 | 146 | 3380 | SH | OTHER | 01 | 2380 | |
| 1000 | | | | | | | | | |
| 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 | 14 | 325 | SH | OTHER | 22 | | |
| 325 | | | | | | | | | |
| LAILDLAW INTL INC | COM | 50730R102 | 51 | 3900 | SH | DEFINED | 05 | 3900 | |
| LAILDLAW INTL INC | COM | 50730R102 | 3104 | 239518 | SH | DEFINED | 08 | 239518 | |
| LAILDLAW INTL INC | COM | 50730R102 | 1977 | 152546 | SH | DEFINED | 17 | 152546 | |
| LAKES ENTMNT INC | COM | 51206P109 | 209 | 18068 | SH | DEFINED | 17 | 18068 | |
| LAM RESEARCH CORP | COM | 512807108 | 370 | 13800 | SH | DEFINED | 01 | 13800 | |
| LAM RESEARCH CORP | COM | 512807108 | 43 | 1600 | SH | OTHER | 01 | 1125 | |
| 475 | | | | | | | | | |
| LAM RESEARCH CORP | COM | 512807108 | 12565 | 468852 | SH | DEFINED | 05 | 468852 | |
| LAM RESEARCH CORP | COM | 512807108 | 1840 | 68668 | SH | DEFINED | 08 | 68668 | |

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|----------------------------|------|-----------|-------|--------|-----|---------|----|--------|
| LAM RESEARCH CORP | COM | 512807108 | 451 | 16814 | SH | DEFINED | 17 | 16814 |
| LAM RESEARCH CORP | COM | 512807108 | 16 | 600 | SH | DEFINED | 22 | 600 |
| LAMAR ADVERTISING CO | CL A | 512815101 | 3 | 71 | SH | DEFINED | 01 | 71 |
| LAMAR ADVERTISING CO | CL A | 512815101 | 56 | 1300 | SH | DEFINED | 05 | 1300 |
| LAMAR ADVERTISING CO | CL A | 512815101 | 16 | 362 | SH | DEFINED | 08 | 362 |
| LAMAR ADVERTISING CO | CL A | 512815101 | 694 | 16001 | SH | DEFINED | 17 | 16001 |
| LAMAR ADVERTISING CO | CL A | 512815101 | 4 | 100 | SH | DEFINED | 21 | 100 |
| LANCASTER COLONY CORP | COM | 513847103 | 107 | 2560 | SH | DEFINED | 01 | 2560 |
| LANCASTER COLONY CORP | COM | 513847103 | 3144 | 75494 | SH | DEFINED | 05 | 75494 |
| LANCASTER COLONY CORP | COM | 513847103 | 45 | 1075 | SH | DEFINED | 08 | 1075 |
| LANCASTER COLONY CORP | COM | 513847103 | 179 | 4300 | SH | DEFINED | 17 | 4300 |
| LANCASTER COLONY CORP | COM | 513847103 | 46 | 1100 | SH | DEFINED | 22 | |
| LANCASTER COLONY CORP | COM | 513847103 | 74 | 1766 | SH | OTHER | 22 | 1466 |
| LANCE INC | COM | 514606102 | 1653 | 107353 | SH | DEFINED | 01 | 107353 |
| LANCE INC | COM | 514606102 | 562 | 36510 | SH | OTHER | 01 | 18060 |
| LANCE INC | COM | 514606102 | 2152 | 139750 | SH | DEFINED | 05 | 139750 |
| LANCE INC | COM | 514606102 | 24 | 1577 | SH | DEFINED | 08 | 1577 |
| LANCE INC | COM | 514606102 | 22 | 1400 | SH | DEFINED | 17 | 1400 |
| LANCE INC | COM | 514606102 | 300 | 19500 | SH | DEFINED | 21 | 19500 |
| LANDEC CORP | COM | 514766104 | 3384 | 494700 | SH | DEFINED | 21 | 466500 |
| LANDEC CORP | COM | 514766104 | 461 | 67400 | SH | DEFINED | 22 | 65000 |
| LANDEC CORP | COM | 514766104 | 51 | 7400 | SH | OTHER | 22 | 7400 |
| LANDAMERICA FINL GROUP INC | COM | 514936103 | 780 | 20026 | SH | DEFINED | 01 | 19413 |
| LANDAMERICA FINL GROUP INC | COM | 514936103 | 346 | 8887 | SH | OTHER | 01 | |
| LANDAMERICA FINL GROUP INC | COM | 514936103 | 3452 | 88675 | SH | DEFINED | 05 | 88675 |
| LANDAMERICA FINL GROUP INC | COM | 514936103 | 136 | 3500 | SH | DEFINED | 17 | 3500 |
| LANDAMERICA FINL GROUP INC | COM | 514936103 | 487 | 12500 | SH | DEFINED | 21 | 12500 |
| LANDRYS RESTAURANTS INC | COM | 51508L103 | 320 | 10700 | SH | DEFINED | 01 | 3600 |
| LANDRYS RESTAURANTS INC | COM | 51508L103 | 6 | 200 | SH | OTHER | 01 | |
| LANDRYS RESTAURANTS INC | COM | 51508L103 | 3706 | 124000 | SH | DEFINED | 05 | 124000 |
| LANDRYS RESTAURANTS INC | COM | 51508L103 | 48 | 1600 | SH | DEFINED | 08 | 1600 |
| LANDRYS RESTAURANTS INC | COM | 51508L103 | 806 | 26975 | SH | DEFINED | 17 | 26975 |
| LANDRYS RESTAURANTS INC | COM | 51508L103 | 5699 | 190650 | SH | DEFINED | 21 | 190650 |
| LANDRYS RESTAURANTS INC | COM | 51508L103 | 224 | 7480 | SH | DEFINED | 22 | 7480 |
| LANDRYS RESTAURANTS INC | COM | 51508L103 | 78 | 2600 | SH | OTHER | 22 | 2600 |
| LANDSTAR SYS INC | COM | 515098101 | 103 | 1950 | SH | DEFINED | 01 | 1950 |
| LANDSTAR SYS INC | COM | 515098101 | 8 | 150 | SH | OTHER | 01 | |
| LANDSTAR SYS INC | COM | 515098101 | 6593 | 124700 | SH | DEFINED | 05 | 124700 |
| LANDSTAR SYS INC | COM | 515098101 | 48 | 900 | SH | DEFINED | 08 | 900 |
| LANDSTAR SYS INC | COM | 515098101 | 1100 | 20800 | SH | DEFINED | 17 | 20800 |
| LANDSTAR SYS INC | COM | 515098101 | 1042 | 19700 | SH | DEFINED | 21 | 8100 |
| LANDSTAR SYS INC | COM | 515098101 | 634 | 12000 | SH | OTHER | 22 | |
| LASERSCOPE | COM | 518081104 | 11 | 400 | SH | DEFINED | 01 | 400 |
| LASERSCOPE | COM | 518081104 | 28 | 1000 | SH | OTHER | 01 | 1000 |
| LASERSCOPE | COM | 518081104 | 538 | 19526 | SH | DEFINED | 08 | 19526 |
| LASERSCOPE | COM | 518081104 | 827 | 30000 | SH | DEFINED | 08 | 30000 |
| LASERSCOPE | COM | 518081104 | 193 | 7000 | SH | OTHER | 22 | 7000 |
| LATTICE SEMICONDUCTOR CORP | COM | 518415104 | 135 | 19298 | SH | DEFINED | 01 | 19298 |
| LATTICE SEMICONDUCTOR CORP | COM | 518415104 | | 25 | SH | OTHER | 01 | |
| LATTICE SEMICONDUCTOR CORP | COM | 518415104 | 1679 | 239482 | SH | DEFINED | 05 | 239482 |
| LATTICE SEMICONDUCTOR CORP | COM | 518415104 | 34 | 4800 | SH | DEFINED | 08 | 4800 |
| LATTICE SEMICONDUCTOR CORP | COM | 518415104 | 286 | 40780 | SH | DEFINED | 20 | 40780 |
| LATTICE SEMICONDUCTOR CORP | COM | 518415104 | 2249 | 320830 | SH | DEFINED | 21 | 298130 |
| LATTICE SEMICONDUCTOR CORP | COM | 518415104 | 503 | 71690 | SH | DEFINED | 22 | 56810 |
| LATTICE SEMICONDUCTOR CORP | COM | 518415104 | 53 | 7590 | SH | OTHER | 22 | 7590 |
| LATTICE SEMICONDUCTOR CORP | NOTE | 518415AE4 | 823 | 945000 | PRN | DEFINED | 17 | 945000 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 918 | 18809 | SH | DEFINED | 01 | 16409 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 953 | 19545 | SH | OTHER | 01 | 15600 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 101 | 2066 | SH | DEFINED | 05 | 2066 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 870 | 17844 | SH | DEFINED | 08 | 17844 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 24 | 500 | SH | DEFINED | 13 | 500 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 1642 | 33660 | SH | DEFINED | 20 | 33660 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 22087 | 452785 | SH | DEFINED | 21 | 386195 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 989 | 20279 | SH | DEFINED | 22 | 15949 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 229 | 4685 | SH | OTHER | 22 | 4685 |
| LAUREATE EDUCATION INC | COM | 518613104 | 3655 | 95572 | SH | DEFINED | 05 | 95572 |
| LAUREATE EDUCATION INC | COM | 518613104 | 88 | 2300 | SH | DEFINED | 08 | 2300 |

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|---------------------------------|------|-----------|-------|----------|-----|-----------------|----------|
| LAUREATE EDUCATION INC 8300 | COM | 518613104 | 4107 | 107400 | SH | DEFINED 21 | 99100 |
| LAUREATE EDUCATION INC 22600 | COM | 518613104 | 868 | 22700 | SH | DEFINED 22 | 100 |
| LAUREATE EDUCATION INC | COM | 518613104 | 925 | 24200 | SH | OTHER 22 | 24200 |
| LAWSON PRODS INC 2200 | COM | 520776105 | 123 | 3225 | SH | DEFINED 01 | 1025 |
| LAWSON PRODS INC | COM | 520776105 | 1614 | 42300 | SH | DEFINED 05 | 42300 |
| LAWSON PRODS INC | COM | 520776105 | 8 | 200 | SH | DEFINED 08 | 200 |
| LAWSON PRODS INC | COM | 520776105 | 240 | 6300 | SH | DEFINED 21 | 6300 |
| LAWSON PRODS INC | COM | 520776105 | 16 | 421 | SH | DEFINED 22 | 421 |
| LAWSON SOFTWARE INC 3500 | COM | 520780107 | 125 | 17625 | SH | DEFINED 01 | 14125 |
| LAWSON SOFTWARE INC | COM | 520780107 | 2461 | 347577 | SH | DEFINED 05 | 347577 |
| LAWSON SOFTWARE INC | COM | 520780107 | 514 | 72642 | SH | DEFINED 17 | 72642 |
| LAWSON SOFTWARE INC | COM | 520780107 | 1745 | 246400 | SH | DEFINED 21 | 246400 |
| LAWSON SOFTWARE INC 1300 | COM | 520780107 | 72 | 10210 | SH | DEFINED 22 | 8910 |
| LAWSON SOFTWARE INC | COM | 520780107 | 34 | 4800 | SH | OTHER 22 | 4800 |
| LAYNE CHRISTENSEN CO | COM | 521050104 | 2382 | 143933 | SH | DEFINED 01 | 143933 |
| LAYNE CHRISTENSEN CO | COM | 521050104 | 81 | 4900 | SH | DEFINED 17 | 4900 |
| LAYNE CHRISTENSEN CO 3100 | COM | 521050104 | 2294 | 138600 | SH | DEFINED 21 | 135500 |
| LAYNE CHRISTENSEN CO 3200 | COM | 521050104 | 742 | 44822 | SH | DEFINED 22 | 41622 |
| LEAR CORP 7472 | COM | 521865105 | 59801 | 1013743 | SH | DEFINED 01 | 1006271 |
| LEAR CORP 77485 | COM | 521865105 | 10436 | 176910 | SH | OTHER 01 | 99425 |
| LEAR CORP | COM | 521865105 | 8997 | 152510 | SH | DEFINED 05 | 152510 |
| LEAR CORP | COM | 521865105 | 517 | 8763 | SH | DEFINED 08 | 8763 |
| LEAR CORP 130 | COM | 521865105 | 12 | 200 | SH | DEFINED 13 | 70 |
| LEAR CORP | COM | 521865105 | 21632 | 366700 | SH | DEFINED 21 | 366700 |
| LEAR CORP 385 | COM | 521865105 | 2156 | 36543 | SH | DEFINED 22 | 36158 |
| LEAR CORP | COM | 521865105 | 427 | 7235 | SH | OTHER 22 | 7235 |
| LEAPFROG ENTERPRISES INC | CL A | 52186N106 | 217 | 10917 | SH | DEFINED 08 | 10917 |
| LEAPFROG ENTERPRISES INC | CL A | 52186N106 | 308 | 15500 | SH | DEFINED 17 | 15500 |
| LEAPFROG ENTERPRISES INC | CL A | 52186N106 | 10 | 500 | SH | DEFINED 22 | 500 |
| LEARNING TREE INTL INC 11600 | COM | 522015106 | 168 | 11600 | SH | OTHER 22 | |
| LECROY CORP | COM | 52324W109 | 18 | 1000 | SH | DEFINED 01 | 1000 |
| LECROY CORP | COM | 52324W109 | 20 | 1100 | SH | DEFINED 08 | 1100 |
| LECROY CORP | COM | 52324W109 | 103 | 5700 | SH | DEFINED 17 | 5700 |
| LECROY CORP 2600 | COM | 52324W109 | 4809 | 267000 | SH | DEFINED 21 | 264400 |
| LECROY CORP 7600 | COM | 52324W109 | 1506 | 83642 | SH | DEFINED 22 | 76042 |
| LEE ENTERPRISES INC 500 | COM | 523768109 | 199 | 4150 | SH | DEFINED 01 | 3650 |
| LEE ENTERPRISES INC 175 | COM | 523768109 | 32 | 675 | SH | OTHER 01 | 500 |
| LEE ENTERPRISES INC | COM | 523768109 | 4633 | 96510 | SH | DEFINED 05 | 96510 |
| LEE ENTERPRISES INC | COM | 523768109 | 29 | 600 | SH | DEFINED 08 | 600 |
| LEE ENTERPRISES INC | COM | 523768109 | 3082 | 64200 | SH | DEFINED 21 | 64200 |
| LEE ENTERPRISES INC | COM | 523768109 | 48 | 1000 | SH | DEFINED 22 | 1000 |
| LEGGETT & PLATT INC 46202 | COM | 524660107 | 38332 | 1435110 | SH | DEFINED 01 | 1388908 |
| LEGGETT & PLATT INC 400 | COM | 524660107 | 6099 | 228350 | SH | OTHER 01 | 227950 |
| LEGGETT & PLATT INC | COM | 524660107 | 2415 | 90418 | SH | DEFINED 05 | 90418 |
| LEGGETT & PLATT INC | COM | 524660107 | 419 | 15700 | SH | DEFINED 08 | 15700 |
| LEGGETT & PLATT INC | COM | 524660107 | 2180 | 81616 | SH | DEFINED 21 | 81616 |
| LEGGETT & PLATT INC 1200 | COM | 524660107 | 201 | 7536 | SH | DEFINED 22 | 6336 |
| LEGGETT & PLATT INC | COM | 524660107 | 10 | 360 | SH | OTHER 22 | 360 |
| LEGG MASON INC | COM | 524901105 | 750 | 8240 | SH | DEFINED 01 | 8240 |
| LEGG MASON INC 1350 | COM | 524901105 | 202 | 2216 | SH | OTHER 01 | 866 |
| LEGG MASON INC | COM | 524901105 | 22035 | 242114 | SH | DEFINED 05 | 242114 |
| LEGG MASON INC | COM | 524901105 | 944 | 10372 | SH | DEFINED 08 | 10372 |
| LEGG MASON INC 450 | COM | 524901105 | 41 | 450 | SH | DEFINED 22 | |
| LEGG MASON INC 11450 | COM | 524901105 | 1083 | 11900 | SH | OTHER 22 | 450 |
| LEGG MASON INC | NOTE | 524901AG0 | 11520 | 16000000 | PRN | DEFINED 08 | 16000000 |
| LEHMAN BROS HLDGS INC 1860 | COM | 524908100 | 7974 | 105969 | SH | DEFINED 01 | 104109 |
| LEHMAN BROS HLDGS INC 60901 | COM | 524908100 | 4783 | 63561 | SH | OTHER 01 | 2660 |
| LEHMAN BROS HLDGS INC 76700 | COM | 524908100 | 19250 | 255809 | SH | DEFINED 05 | 179109 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 1826 | 24264 | SH | DEFINED 08 | 24264 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 10001 | 132900 | SH | CALL DEFINED 08 | 132900 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 4139 | 55000 | SH | PUT DEFINED 08 | 55000 |

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|--------------------------------------|------|--------|-----------|--------|---------|-----|---------|---------|---------|--------|
| LEHMAN BROS HLDGS INC | COM | | 524908100 | 10922 | 145140 | SH | DEFINED | 17 | 145140 | |
| LEHMAN BROS HLDGS INC | COM | | 524908100 | 23541 | 312841 | SH | DEFINED | 21 | 312841 | |
| LEHMAN BROS HLDGS INC 4039 | COM | | 524908100 | 3149 | 41842 | SH | DEFINED | 22 | 37803 | |
| LEHMAN BROS HLDGS INC | COM | | 524908100 | 1016 | 13505 | SH | OTHER | 22 | 13505 | |
| LENNAR CORP | CL A | | 526057104 | 2209 | 49407 | SH | DEFINED | 01 | 49407 | |
| LENNAR CORP 1850 | CL A | | 526057104 | 106 | 2378 | SH | OTHER | 01 | 528 | |
| LENNAR CORP | CL A | | 526057104 | 14870 | 332515 | SH | DEFINED | 05 | 332515 | |
| LENNAR CORP | CL A | | 526057104 | 474 | 10593 | SH | DEFINED | 08 | 10593 | |
| LENNAR CORP | CL A | | 526057104 | 384 | 8595 | SH | DEFINED | 17 | 8595 | |
| LENNAR CORP 3400 | CL A | | 526057104 | 152 | 3400 | SH | OTHER | 17 | | |
| LENNAR CORP 301 | CL A | | 526057104 | 13 | 301 | SH | DEFINED | 22 | | |
| LENNAR CORP 299 | CL A | | 526057104 | 344 | 7700 | SH | OTHER | 22 | 7401 | |
| LENNAR CORP | CL B | | 526057302 | 331 | 8000 | SH | DEFINED | 08 | 8000 | |
| LENNAR CORP | CL B | | 526057302 | 5974 | 144200 | SH | CALL | DEFINED | 08 | 144200 |
| LENNAR CORP | CL B | | 526057302 | 83 | 2000 | SH | PUT | DEFINED | 08 | 2000 |
| LENNAR CORP 340 | CL B | | 526057302 | 14 | 340 | SH | OTHER | 17 | | |
| LENNAR CORP 120 | CL B | | 526057302 | 21 | 500 | SH | OTHER | 22 | 380 | |
| LENNAR CORP | NOTE | | 526057AF1 | 3231 | 4886000 | PRN | DEFINED | 08 | 4886000 | |
| LENNOX INTL INC 9800 | COM | | 526107107 | 766 | 42310 | SH | DEFINED | 01 | 32510 | |
| LENNOX INTL INC | COM | | 526107107 | 4582 | 253150 | SH | DEFINED | 05 | 253150 | |
| LENNOX INTL INC | COM | | 526107107 | 221 | 12200 | SH | DEFINED | 17 | 12200 | |
| LENNOX INTL INC | COM | | 526107107 | 706 | 39000 | SH | DEFINED | 21 | 39000 | |
| LEUCADIA NATL CORP 2846 | COM | | 527288104 | 261 | 5251 | SH | DEFINED | 01 | 2405 | |
| LEUCADIA NATL CORP 925 | COM | | 527288104 | 191 | 3851 | SH | OTHER | 01 | 2926 | |
| LEUCADIA NATL CORP | COM | | 527288104 | 7457 | 150043 | SH | DEFINED | 05 | 150043 | |
| LEUCADIA NATL CORP | COM | | 527288104 | 822 | 16543 | SH | DEFINED | 08 | 16543 | |
| LEUCADIA NATL CORP | COM | | 527288104 | 795 | 16000 | SH | DEFINED | 17 | 16000 | |
| LEUCADIA NATL CORP | COM | | 527288104 | 191 | 3835 | SH | DEFINED | 22 | 3835 | |
| LEUCADIA NATL CORP | COM | | 527288104 | 25 | 500 | SH | OTHER | 22 | 500 | |
| LEVEL 3 COMMUNICATIONS INC 368250 | COM | | 52729N100 | 1558 | 443789 | SH | DEFINED | 01 | 75539 | |
| LEVEL 3 COMMUNICATIONS INC 750 | COM | | 52729N100 | 250 | 71116 | SH | OTHER | 01 | 70366 | |
| LEVEL 3 COMMUNICATIONS INC | COM | | 52729N100 | 17 | 4900 | SH | DEFINED | 05 | 4900 | |
| LEVEL 3 COMMUNICATIONS INC | COM | | 52729N100 | 138 | 39221 | SH | DEFINED | 08 | 39221 | |
| LEVEL 3 COMMUNICATIONS INC | COM | | 52729N100 | 378 | 107592 | SH | DEFINED | 17 | 107592 | |
| LEVEL 3 COMMUNICATIONS INC 2300 | COM | | 52729N100 | 8 | 2300 | SH | DEFINED | 18 | | |
| LEVEL 3 COMMUNICATIONS INC 1500 | COM | | 52729N100 | 279 | 79500 | SH | DEFINED | 21 | 78000 | |
| LEVEL 3 COMMUNICATIONS INC 7000 | COM | | 52729N100 | 34 | 9700 | SH | DEFINED | 22 | 2700 | |
| LEVEL 3 COMMUNICATIONS INC | COM | | 52729N100 | 22 | 6170 | SH | OTHER | 22 | 6170 | |
| LEVEL 3 COMMUNICATIONS INC | NOTE | 6.000% | 52729NAG5 | 260 | 400000 | PRN | DEFINED | 17 | 400000 | |
| LEVEL 3 COMMUNICATIONS INC | NOTE | 2.875% | 52729NBA7 | 995 | 1300000 | PRN | DEFINED | 17 | 1300000 | |
| LEVITT CORP | CL A | | 52742P108 | 60 | 2325 | SH | DEFINED | 05 | 2325 | |
| LEVITT CORP | CL A | | 52742P108 | 1273 | 49400 | SH | DEFINED | 17 | 49400 | |
| LEXAR MEDIA INC 50 | COM | | 52886P104 | | 50 | SH | DEFINED | 01 | | |
| LEXAR MEDIA INC 2950 | COM | | 52886P104 | 20 | 3000 | SH | OTHER | 01 | 50 | |
| LEXAR MEDIA INC | COM | | 52886P104 | 78 | 11726 | SH | DEFINED | 08 | 11726 | |
| LEXAR MEDIA INC | COM | | 52886P104 | 4 | 600 | SH | DEFINED | 22 | 600 | |
| LEXICON GENETICS INC | COM | | 528872104 | 22 | 2760 | SH | OTHER | 01 | 2760 | |
| LEXICON GENETICS INC | COM | | 528872104 | 343 | 43800 | SH | DEFINED | 17 | 43800 | |
| LEXINGTON CORP PPTYS TR | COM | | 529043101 | 374 | 18773 | SH | DEFINED | 01 | 18773 | |
| LEXINGTON CORP PPTYS TR | COM | | 529043101 | 40 | 2000 | SH | OTHER | 01 | 2000 | |
| LEXINGTON CORP PPTYS TR | COM | | 529043101 | 1935 | 97200 | SH | DEFINED | 05 | 97200 | |
| LEXINGTON CORP PPTYS TR | COM | | 529043101 | 28 | 1421 | SH | DEFINED | 08 | 1421 | |
| LEXINGTON CORP PPTYS TR | COM | | 529043101 | 383 | 19213 | SH | DEFINED | 17 | 19213 | |
| LEXINGTON CORP PPTYS TR | COM | | 529043101 | 635 | 31900 | SH | DEFINED | 21 | 31900 | |
| LEXINGTON CORP PPTYS TR | COM | | 529043101 | 52 | 2600 | SH | DEFINED | 22 | 2600 | |
| LEXINGTON CORP PPTYS TR | COM | | 529043101 | 50 | 2500 | SH | OTHER | 22 | 2500 | |
| LEXMARK INTL NEW | CL A | | 529771107 | 1425 | 14758 | SH | DEFINED | 01 | 14758 | |
| LEXMARK INTL NEW 1440 | CL A | | 529771107 | 152 | 1570 | SH | OTHER | 01 | 130 | |
| LEXMARK INTL NEW | CL A | | 529771107 | 8769 | 90847 | SH | DEFINED | 05 | 90847 | |
| LEXMARK INTL NEW | CL A | | 529771107 | 1419 | 14699 | SH | DEFINED | 08 | 14699 | |
| LEXMARK INTL NEW | CL A | | 529771107 | 8688 | 90000 | SH | PUT | DEFINED | 08 | 90000 |
| LEXMARK INTL NEW | CL A | | 529771107 | 866 | 8972 | SH | DEFINED | 17 | 8972 | |
| LEXMARK INTL NEW | CL A | | 529771107 | 947 | 9810 | SH | DEFINED | 20 | 9810 | |
| LEXMARK INTL NEW | CL A | | 529771107 | 78042 | 808477 | SH | DEFINED | 21 | 808477 | |
| LEXMARK INTL NEW 46819 | CL A | | 529771107 | 132833 | 1376081 | SH | DEFINED | 22 | 1329262 | |
| LEXMARK INTL NEW | CL A | | 529771107 | 22040 | 228324 | SH | OTHER | 22 | 228324 | |
| LIBBEY INC | COM | | 529898108 | 26 | 950 | SH | DEFINED | 01 | 950 | |

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|---------------------------------------|------------|--------|-----------|--------|----------|-----|---------|----|----------|
| LIBBEY INC | COM | | 529898108 | 1586 | 57150 | SH | DEFINED | 05 | 57150 |
| LIBBEY INC | COM | | 529898108 | 3 | 100 | SH | DEFINED | 08 | 100 |
| LIBBEY INC | COM | | 529898108 | 250 | 9000 | SH | DEFINED | 21 | 9000 |
| LIBBEY INC | COM | | 529898108 | 22 | 800 | SH | DEFINED | 22 | 800 |
| LIBBEY INC | COM | | 529898108 | 12 | 450 | SH | OTHER | 22 | 450 |
| LIBERTY ALL STAR EQUITY FD | SH BEN INT | | 530158104 | 67 | 7238 | SH | DEFINED | 01 | 7238 |
| LIBERTY ALL STAR EQUITY FD | SH BEN INT | | 530158104 | 59 | 6396 | SH | OTHER | 01 | 6396 |
| LIBERTY ALL STAR EQUITY FD | SH BEN INT | | 530158104 | 54 | 5809 | SH | DEFINED | 22 | 5809 |
| LIBERTY CORP S C | COM | | 530370105 | 580 | 12356 | SH | DEFINED | 01 | 12356 |
| LIBERTY CORP S C | COM | | 530370105 | 424 | 9030 | SH | OTHER | 01 | 9030 |
| LIBERTY CORP S C | COM | | 530370105 | 8104 | 172600 | SH | DEFINED | 21 | 172600 |
| LIBERTY CORP S C | COM | | 530370105 | 200 | 4250 | SH | DEFINED | 22 | 4250 |
| LIBERTY CORP S C | COM | | 530370105 | 70 | 1500 | SH | OTHER | 22 | 1500 |
| LIBERTY MEDIA CORP | DEB | 4.000% | 530715AG6 | 32094 | 45848000 | PRN | DEFINED | 08 | 45848000 |
| LIBERTY MEDIA CORP 34150000 | DEB | 4.000% | 530715AG6 | 23905 | 34150000 | PRN | OTHER | 17 | |
| LIBERTY MEDIA CORP | DEB | 4.000% | 530715AG6 | 238 | 340000 | PRN | OTHER | 22 | 340000 |
| LIBERTY MEDIA CORP | DEB | 3.250% | 530715AR2 | 25 | 28000 | PRN | DEFINED | 01 | 28000 |
| LIBERTY MEDIA CORP | DEB | 3.250% | 530715AR2 | 1385 | 1548000 | PRN | DEFINED | 08 | 1548000 |
| LIBERTY MEDIA CORP NEW 600174 7500 | COM SER A | | 530718105 | 12542 | 1395088 | SH | DEFINED | 01 | 787414 |
| LIBERTY MEDIA CORP NEW 1363247 | COM SER A | | 530718105 | 12256 | 1363247 | SH | OTHER | 01 | |
| LIBERTY MEDIA CORP NEW | COM SER A | | 530718105 | 209 | 23265 | SH | DEFINED | 05 | 23265 |
| LIBERTY MEDIA CORP NEW | COM SER A | | 530718105 | 568 | 63200 | SH | DEFINED | 08 | 63200 |
| LIBERTY MEDIA CORP NEW | COM SER A | | 530718105 | 3487 | 387877 | SH | DEFINED | 17 | 387877 |
| LIBERTY MEDIA CORP NEW 41125 | COM SER A | | 530718105 | 370 | 41125 | SH | DEFINED | 18 | |
| LIBERTY MEDIA CORP NEW | COM SER A | | 530718105 | 2573 | 286200 | SH | DEFINED | 20 | 286200 |
| LIBERTY MEDIA CORP NEW 718225 | COM SER A | | 530718105 | 51310 | 5707505 | SH | DEFINED | 21 | 4989280 |
| LIBERTY MEDIA CORP NEW 331643 | COM SER A | | 530718105 | 48527 | 5397836 | SH | DEFINED | 22 | 5066193 |
| LIBERTY MEDIA CORP NEW | COM SER A | | 530718105 | 11564 | 1286353 | SH | OTHER | 22 | 1286353 |
| LIBERTY MEDIA INTL INC | COM SER A | | 530719103 | | 3 | SH | DEFINED | 01 | 3 |
| LIBERTY MEDIA INTL INC | COM SER A | | 530719103 | 42 | 1123 | SH | DEFINED | 05 | 1123 |
| LIBERTY MEDIA INTL INC | COM SER A | | 530719103 | 589 | 15874 | SH | DEFINED | 08 | 15874 |
| LIBERTY MEDIA INTL INC 2056 | COM SER A | | 530719103 | 76 | 2056 | SH | DEFINED | 18 | |
| LIBERTY MEDIA INTL INC | COM SER A | | 530719103 | 531 | 14310 | SH | DEFINED | 20 | 14310 |
| LIBERTY MEDIA INTL INC 28962 | COM SER A | | 530719103 | 10013 | 269885 | SH | DEFINED | 21 | 240923 |
| LIBERTY MEDIA INTL INC 14019 | COM SER A | | 530719103 | 9249 | 249312 | SH | DEFINED | 22 | 235293 |
| LIBERTY MEDIA INTL INC | COM SER A | | 530719103 | 2255 | 60789 | SH | OTHER | 22 | 60789 |
| LIBERTY PPTY TR | SH BEN INT | | 531172104 | 1298 | 32269 | SH | DEFINED | 01 | 32269 |
| LIBERTY PPTY TR 2517 | SH BEN INT | | 531172104 | 113 | 2803 | SH | OTHER | 01 | 286 |
| LIBERTY PPTY TR | SH BEN INT | | 531172104 | 7211 | 179340 | SH | DEFINED | 05 | 179340 |
| LIBERTY PPTY TR | SH BEN INT | | 531172104 | 1128 | 28053 | SH | DEFINED | 08 | 28053 |
| LIBERTY PPTY TR | SH BEN INT | | 531172104 | 29838 | 742060 | SH | DEFINED | 21 | 742060 |
| LIBERTY PPTY TR 7330 | SH BEN INT | | 531172104 | 2390 | 59450 | SH | DEFINED | 22 | 52120 |
| LIBERTY PPTY TR | SH BEN INT | | 531172104 | 322 | 8015 | SH | OTHER | 22 | 8015 |
| LIFECCELL CORP | COM | | 531927101 | 143 | 12700 | SH | DEFINED | 17 | 12700 |
| LIFECCELL CORP | COM | | 531927101 | 5750 | 512000 | SH | DEFINED | 21 | 512000 |
| LIFECCELL CORP | COM | | 531927101 | 6 | 500 | SH | DEFINED | 22 | 500 |
| LIFEPOINT INC | COM | | 53215R100 | 8 | 20900 | SH | DEFINED | 08 | 20900 |
| LIFECORE BIOMEDICAL INC 4800 | COM | | 532187101 | 2496 | 406500 | SH | DEFINED | 21 | 401700 |
| LIFECORE BIOMEDICAL INC 11100 | COM | | 532187101 | 966 | 157300 | SH | DEFINED | 22 | 146200 |
| LIFEPOINT HOSPITALS INC 1010 | COM | | 53219L109 | 494 | 13265 | SH | DEFINED | 01 | 12255 |
| LIFEPOINT HOSPITALS INC 175 | COM | | 53219L109 | 8 | 227 | SH | OTHER | 01 | 52 |
| LIFEPOINT HOSPITALS INC | COM | | 53219L109 | 3012 | 80932 | SH | DEFINED | 05 | 80932 |
| LIFEPOINT HOSPITALS INC | COM | | 53219L109 | 271 | 7277 | SH | DEFINED | 08 | 7277 |
| LIFEPOINT HOSPITALS INC | COM | | 53219L109 | 104 | 2800 | SH | DEFINED | 17 | 2800 |
| LIFEPOINT HOSPITALS INC 7000 | COM | | 53219L109 | 4470 | 120100 | SH | DEFINED | 21 | 113100 |
| LIFEPOINT HOSPITALS INC 800 | COM | | 53219L109 | 1012 | 27200 | SH | DEFINED | 22 | 26400 |
| LIFEPOINT HOSPITALS INC | COM | | 53219L109 | 115 | 3100 | SH | OTHER | 22 | 3100 |
| LIGAND PHARMACEUTICALS INC | CL B | | 53220K207 | 18 | 1025 | SH | DEFINED | 01 | 1025 |
| LIGAND PHARMACEUTICALS INC | CL B | | 53220K207 | 3 | 200 | SH | OTHER | 01 | 200 |
| LIGAND PHARMACEUTICALS INC | CL B | | 53220K207 | 839 | 48301 | SH | DEFINED | 08 | 48301 |
| LIGAND PHARMACEUTICALS INC | CL B | | 53220K207 | 783 | 45041 | SH | DEFINED | 17 | 45041 |
| LIGAND PHARMACEUTICALS INC | CL B | | 53220K207 | 153 | 8800 | SH | DEFINED | 21 | 8800 |
| LIGAND PHARMACEUTICALS INC 15700 | CL B | | 53220K207 | 273 | 15712 | SH | OTHER | 22 | 12 |
| LIGHTBRIDGE INC | COM | | 532226107 | 10 | 1700 | SH | DEFINED | 08 | 1700 |
| LIGHTBRIDGE INC | COM | | 532226107 | 1632 | 291400 | SH | DEFINED | 21 | 291400 |
| LIGHTBRIDGE INC | COM | | 532226107 | 71 | 12640 | SH | DEFINED | 22 | 12640 |
| LIGHTBRIDGE INC | COM | | 532226107 | 25 | 4400 | SH | OTHER | 22 | 4400 |
| LILLY ELI & CO | COM | | 532457108 | 161956 | 2316637 | SH | DEFINED | 01 | 2225169 |

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|--------------------------------------|--------------|-----------|--------|-------------|---------|------------|---------|
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 1723 | 43650 SH | OTHER | 22 | 43650 |
| LINENS N THINGS INC 11300 | COM | 535679104 | 499 | 17025 SH | DEFINED | 01 | 5725 |
| LINENS N THINGS INC 1075 | COM | 535679104 | 32 | 1075 SH | OTHER | 01 | |
| LINENS N THINGS INC | COM | 535679104 | 5788 | 197475 SH | DEFINED | 05 | 197475 |
| LINENS N THINGS INC | COM | 535679104 | 56 | 1900 SH | DEFINED | 08 | 1900 |
| LINENS N THINGS INC | COM | 535679104 | 7328 | 250000 SH | CALL | DEFINED 08 | 250000 |
| LINENS N THINGS INC | COM | 535679104 | 155 | 5300 SH | DEFINED | 17 | 5300 |
| LINENS N THINGS INC | COM | 535679104 | 876 | 29900 SH | DEFINED | 21 | 29900 |
| LINENS N THINGS INC | COM | 535679104 | 2 | 60 SH | DEFINED | 22 | 60 |
| LIONS GATE ENTMTNT CORP | COM NEW | 535919203 | 206 | 29450 SH | DEFINED | 17 | 29450 |
| LIONS GATE ENTMTNT CORP 68100 | COM NEW | 535919203 | 475 | 68100 SH | OTHER | 22 | |
| LIONBRIDGE TECHNOLOGIES INC | COM | 536252109 | 8 | 1000 SH | DEFINED | 01 | 1000 |
| LIONBRIDGE TECHNOLOGIES INC 10000 | COM | 536252109 | 77 | 10000 SH | DEFINED | 18 | |
| LIONBRIDGE TECHNOLOGIES INC 46200 | COM | 536252109 | 353 | 46200 SH | OTHER | 22 | |
| LITHIA MTRS INC 1195 | CL A | 536797103 | 30 | 1195 SH | DEFINED | 01 | |
| LITHIA MTRS INC 980 | CL A | 536797103 | 30 | 1200 SH | OTHER | 01 | 220 |
| LITHIA MTRS INC | CL A | 536797103 | 332 | 13400 SH | DEFINED | 17 | 13400 |
| LITHIA MTRS INC 4000 | CL A | 536797103 | 10732 | 433100 SH | DEFINED | 21 | 429100 |
| LITHIA MTRS INC 10900 | CL A | 536797103 | 2748 | 110900 SH | DEFINED | 22 | 100000 |
| LITTELFUSE INC | COM | 537008104 | 103 | 2425 SH | DEFINED | 01 | 2425 |
| LITTELFUSE INC | COM | 537008104 | 25 | 600 SH | OTHER | 01 | 600 |
| LITTELFUSE INC | COM | 537008104 | 3918 | 92375 SH | DEFINED | 05 | 92375 |
| LITTELFUSE INC | COM | 537008104 | 48 | 1137 SH | DEFINED | 08 | 1137 |
| LITTELFUSE INC | COM | 537008104 | 19517 | 460200 SH | DEFINED | 21 | 460200 |
| LITTELFUSE INC | COM | 537008104 | 891 | 21000 SH | DEFINED | 22 | 21000 |
| LITTELFUSE INC | COM | 537008104 | 119 | 2800 SH | OTHER | 22 | 2800 |
| LIZ CLAIBORNE INC 100 | COM | 539320101 | 1575 | 43775 SH | DEFINED | 01 | 43675 |
| LIZ CLAIBORNE INC 4175 | COM | 539320101 | 360 | 10003 SH | OTHER | 01 | 5828 |
| LIZ CLAIBORNE INC | COM | 539320101 | 1841 | 51161 SH | DEFINED | 05 | 51161 |
| LIZ CLAIBORNE INC | COM | 539320101 | 209 | 5813 SH | DEFINED | 08 | 5813 |
| LIZ CLAIBORNE INC | COM | 539320101 | 14 | 400 SH | DEFINED | 17 | 400 |
| LIZ CLAIBORNE INC | COM | 539320101 | 3461 | 96196 SH | DEFINED | 21 | 96196 |
| LIZ CLAIBORNE INC 300 | COM | 539320101 | 151 | 4200 SH | DEFINED | 22 | 3900 |
| LIZ CLAIBORNE INC | COM | 539320101 | 37 | 1036 SH | OTHER | 22 | 1036 |
| LOCKHEED MARTIN CORP 19412 | COM | 539830109 | 107497 | 2064076 SH | DEFINED | 01 | 2044664 |
| LOCKHEED MARTIN CORP 359259 | COM | 539830109 | 33847 | 649912 SH | OTHER | 01 | 290653 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 49047 | 941762 SH | DEFINED | 05 | 941762 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 1659 | 31860 SH | DEFINED | 08 | 31860 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 4307 | 82700 SH | PUT | DEFINED 08 | 82700 |
| LOCKHEED MARTIN CORP 17 | COM | 539830109 | 12 | 240 SH | DEFINED | 13 | 223 |
| LOCKHEED MARTIN CORP 433 | COM | 539830109 | 23 | 433 SH | OTHER | 13 | |
| LOCKHEED MARTIN CORP | COM | 539830109 | 167 | 3200 SH | DEFINED | 17 | 3200 |
| LOCKHEED MARTIN CORP 20524 | COM | 539830109 | 1069 | 20524 SH | DEFINED | 18 | |
| LOCKHEED MARTIN CORP | COM | 539830109 | 2330 | 44732 SH | DEFINED | 21 | 44732 |
| LOCKHEED MARTIN CORP 2382 | COM | 539830109 | 1594 | 30605 SH | DEFINED | 22 | 28223 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 450 | 8644 SH | OTHER | 22 | 8644 |
| LOEWS CORP 850 | COM | 540424108 | 2422 | 40386 SH | DEFINED | 01 | 39536 |
| LOEWS CORP 9660 | COM | 540424108 | 696 | 11610 SH | OTHER | 01 | 1950 |
| LOEWS CORP 92900 | COM | 540424108 | 11057 | 184399 SH | DEFINED | 05 | 91499 |
| LOEWS CORP | COM | 540424108 | 654 | 10907 SH | DEFINED | 08 | 10907 |
| LOEWS CORP | COM | 540424108 | 217 | 3611 SH | DEFINED | 17 | 3611 |
| LOEWS CORP | COM | 540424108 | 17878 | 298163 SH | DEFINED | 21 | 298163 |
| LOEWS CORP 2200 | COM | 540424108 | 1882 | 31380 SH | DEFINED | 22 | 29180 |
| LOEWS CORP | COM | 540424108 | 727 | 12133 SH | OTHER | 22 | 12133 |
| LOEWS CORP | CAROLNA GP S | 540424207 | 64 | 2600 SH | OTHER | 01 | 2600 |
| LOEWS CORP | CAROLNA GP S | 540424207 | 7 | 300 SH | DEFINED | 05 | 300 |
| LOEWS CORP | CAROLNA GP S | 540424207 | 10 | 400 SH | DEFINED | 08 | 400 |
| LOEWS CORP | CAROLNA GP S | 540424207 | 27 | 1100 SH | DEFINED | 17 | 1100 |
| LOEWS CORP 500 | CAROLNA GP S | 540424207 | 282 | 11500 SH | DEFINED | 22 | 11000 |
| LOEWS CORP | CAROLNA GP S | 540424207 | 39 | 1600 SH | OTHER | 22 | 1600 |
| LOEWS CORP 1050000 | NOTE 3.125% | 540424AL2 | 1003 | 1050000 PRN | DEFINED | 18 | |
| LONE STAR STEAKHOUSE SALOON | COM | 542307103 | 522 | 19200 SH | DEFINED | 01 | 3200 |

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|-----------------------------|------|------------------|-------|----------|-----|---------|---------|----------|--------|
| 16000 | | | | | | | | | |
| LONE STAR STEAKHOUSE SALOON | COM | 542307103 | 35 | 1275 | SH | OTHER | 01 | | |
| 1275 | | | | | | | | | |
| LONE STAR STEAKHOUSE SALOON | COM | 542307103 | 2867 | 105425 | SH | DEFINED | 05 | 105425 | |
| LONE STAR STEAKHOUSE SALOON | COM | 542307103 | 111 | 4100 | SH | DEFINED | 08 | 4100 | |
| LONE STAR STEAKHOUSE SALOON | COM | 542307103 | 6771 | 249007 | SH | DEFINED | 21 | 249007 | |
| LONE STAR STEAKHOUSE SALOON | COM | 542307103 | 269 | 9910 | SH | DEFINED | 22 | 9220 | |
| 690 | | | | | | | | | |
| LONE STAR STEAKHOUSE SALOON | COM | 542307103 | 114 | 4190 | SH | OTHER | 22 | 4190 | |
| LONE STAR TECHNOLOGIES INC | COM | 542312103 | 410 | 14875 | SH | DEFINED | 01 | 14875 | |
| LONE STAR TECHNOLOGIES INC | COM | 542312103 | 3320 | 120450 | SH | DEFINED | 05 | 120450 | |
| LONE STAR TECHNOLOGIES INC | COM | 542312103 | 8631 | 313170 | SH | DEFINED | 21 | 302770 | |
| 10400 | | | | | | | | | |
| LONE STAR TECHNOLOGIES INC | COM | 542312103 | 267 | 9700 | SH | DEFINED | 22 | | |
| 9700 | | | | | | | | | |
| LONE STAR TECHNOLOGIES INC | COM | 542312103 | 25 | 900 | SH | OTHER | 22 | 900 | |
| LONG ISLAND FINANCIAL CORP | COM | 542669106 | 1463 | 36505 | SH | DEFINED | 22 | 36505 | |
| LONGS DRUG STORES CORP | COM | 543162101 | 165 | 6925 | SH | DEFINED | 01 | 6925 | |
| LONGS DRUG STORES CORP | COM | 543162101 | 60 | 2500 | SH | OTHER | 01 | | |
| 2500 | | | | | | | | | |
| LONGS DRUG STORES CORP | COM | 543162101 | 3789 | 158750 | SH | DEFINED | 05 | 158750 | |
| LONGS DRUG STORES CORP | COM | 543162101 | 79 | 3300 | SH | DEFINED | 08 | 3300 | |
| LONGS DRUG STORES CORP | COM | 543162101 | 196 | 8200 | SH | DEFINED | 17 | 8200 | |
| LONGS DRUG STORES CORP | COM | 543162101 | 3203 | 134200 | SH | DEFINED | 21 | 134200 | |
| LONGS DRUG STORES CORP | COM | 543162101 | 10 | 400 | SH | DEFINED | 22 | 400 | |
| LONGVIEW FIBRE CO | COM | 543213102 | 194 | 13182 | SH | DEFINED | 01 | 13182 | |
| LONGVIEW FIBRE CO | COM | 543213102 | 968 | 65738 | SH | OTHER | 01 | 33850 | |
| 31888 | | | | | | | | | |
| LONGVIEW FIBRE CO | COM | 543213102 | 1593 | 108139 | SH | DEFINED | 05 | 108139 | |
| LONGVIEW FIBRE CO | COM | 543213102 | 1304 | 88500 | SH | DEFINED | 08 | 88500 | |
| LONGVIEW FIBRE CO | COM | 543213102 | 5020 | 340800 | SH | DEFINED | 21 | 334300 | |
| 6500 | | | | | | | | | |
| LONGVIEW FIBRE CO | COM | 543213102 | 2049 | 139100 | SH | DEFINED | 22 | 127600 | |
| 11500 | | | | | | | | | |
| LOOKSMART LTD | COM | 543442107 | | 50 | SH | DEFINED | 01 | 50 | |
| LOOKSMART LTD | COM | 543442107 | 74 | 34000 | SH | DEFINED | 17 | 34000 | |
| LOOKSMART LTD | COM | 543442107 | 2 | 750 | SH | DEFINED | 22 | 750 | |
| LOUISIANA PAC CORP | COM | 546347105 | 2514 | 106307 | SH | DEFINED | 01 | 73496 | |
| 30311 2500 | | | | | | | | | |
| LOUISIANA PAC CORP | COM | 546347105 | 272 | 11506 | SH | OTHER | 01 | | |
| 11506 | | | | | | | | | |
| LOUISIANA PAC CORP | COM | 546347105 | 7027 | 297117 | SH | DEFINED | 05 | 169917 | |
| 127200 | | | | | | | | | |
| LOUISIANA PAC CORP | COM | 546347105 | 1694 | 71628 | SH | DEFINED | 08 | 71628 | |
| LOUISIANA PAC CORP | COM | 546347105 | 2370 | 100200 | SH | CALL | DEFINED | 08 | 100200 |
| LOUISIANA PAC CORP | COM | 546347105 | 324 | 13716 | SH | DEFINED | 17 | 13716 | |
| LOUISIANA PAC CORP | COM | 546347105 | 6460 | 273170 | SH | DEFINED | 21 | 273170 | |
| LOUISIANA PAC CORP | COM | 546347105 | 10399 | 439700 | SH | DEFINED | 22 | 432900 | |
| 6800 | | | | | | | | | |
| LOUISIANA PAC CORP | COM | 546347105 | 124 | 5251 | SH | OTHER | 22 | 5251 | |
| LOWES COS INC | COM | 548661107 | 51836 | 986414 | SH | DEFINED | 01 | 955969 | |
| 30445 | | | | | | | | | |
| LOWES COS INC | COM | 548661107 | 19223 | 365804 | SH | OTHER | 01 | 147725 | |
| 218079 | | | | | | | | | |
| LOWES COS INC | COM | 548661107 | 25959 | 493982 | SH | DEFINED | 05 | 414182 | |
| 79800 | | | | | | | | | |
| LOWES COS INC | COM | 548661107 | 1481 | 28179 | SH | DEFINED | 08 | 28179 | |
| LOWES COS INC | COM | 548661107 | 14120 | 268700 | SH | CALL | DEFINED | 08 | 268700 |
| LOWES COS INC | COM | 548661107 | 1264 | 24052 | SH | DEFINED | 17 | 24052 | |
| LOWES COS INC | COM | 548661107 | 263 | 5000 | SH | DEFINED | 18 | | |
| 5000 | | | | | | | | | |
| LOWES COS INC | COM | 548661107 | 61907 | 1178067 | SH | DEFINED | 21 | 1178067 | |
| LOWES COS INC | COM | 548661107 | 27458 | 522505 | SH | DEFINED | 22 | 471220 | |
| 51285 | | | | | | | | | |
| LOWES COS INC | COM | 548661107 | 6443 | 122607 | SH | OTHER | 22 | 122607 | |
| LOWES COS INC | COM | 548661107 | 60 | 1136 | SH | DEFINED | | 1136 | |
| LOWES COS INC | NOTE | 548661CF2 | 38130 | 43891000 | PRN | DEFINED | 08 | 43891000 | |
| LOWES COS INC | NOTE | 0.861% 548661CG0 | 1352 | 1359000 | PRN | DEFINED | 08 | 1359000 | |
| LOWES COS INC | NOTE | 0.861% 548661CG0 | 1099 | 1105000 | PRN | DEFINED | 17 | 1105000 | |
| LUBRIZOL CORP | COM | 549271104 | 769 | 21001 | SH | DEFINED | 01 | 20261 | |
| 740 | | | | | | | | | |
| LUBRIZOL CORP | COM | 549271104 | 198 | 5400 | SH | OTHER | 01 | 1000 | |
| 4400 | | | | | | | | | |
| LUBRIZOL CORP | COM | 549271104 | 4002 | 109293 | SH | DEFINED | 05 | 109293 | |
| LUBRIZOL CORP | COM | 549271104 | 288 | 7873 | SH | DEFINED | 08 | 7873 | |
| LUBRIZOL CORP | COM | 549271104 | 176 | 4800 | SH | DEFINED | 17 | 4800 | |
| LUBRIZOL CORP | COM | 549271104 | 18043 | 492720 | SH | DEFINED | 21 | 492720 | |
| LUBRIZOL CORP | COM | 549271104 | 1893 | 51700 | SH | DEFINED | 22 | 50750 | |
| 950 | | | | | | | | | |
| LUBRIZOL CORP | COM | 549271104 | 716 | 19550 | SH | OTHER | 22 | 19550 | |
| LUBYS INC | COM | 549282101 | 1 | 200 | SH | DEFINED | 01 | 200 | |
| LUBYS INC | COM | 549282101 | | 1 | SH | OTHER | 01 | | |
| 1 | | | | | | | | | |
| LUBYS INC | COM | 549282101 | 286 | 41442 | SH | DEFINED | 17 | 41442 | |
| LUBYS INC | COM | 549282101 | 21 | 3000 | SH | OTHER | 22 | 3000 | |
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 2976 | 787306 | SH | DEFINED | 01 | 687671 | |

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|-----------------------------------|-----------|--------|-----------|-------|----------|-----|---------|---------|----------|--------|
| 99635 | | | | | | | | | | |
| LUCENT TECHNOLOGIES INC 222280 | COM | | 549463107 | 1541 | 407667 | SH | OTHER | 01 | 185387 | |
| LUCENT TECHNOLOGIES INC | COM | | 549463107 | 7207 | 1906713 | SH | DEFINED | 05 | 1906713 | |
| LUCENT TECHNOLOGIES INC | COM | | 549463107 | 328 | 86757 | SH | DEFINED | 08 | 86757 | |
| LUCENT TECHNOLOGIES INC | COM | | 549463107 | 340 | 90000 | SH | PUT | DEFINED | 08 | 90000 |
| LUCENT TECHNOLOGIES INC | COM | | 549463107 | 72 | 18959 | SH | DEFINED | 17 | 18959 | |
| LUCENT TECHNOLOGIES INC 40170 | COM | | 549463107 | 152 | 40170 | SH | DEFINED | 18 | | |
| LUCENT TECHNOLOGIES INC | COM | | 549463107 | 1827 | 483410 | SH | DEFINED | 21 | 483410 | |
| LUCENT TECHNOLOGIES INC 37569 | COM | | 549463107 | 1379 | 364872 | SH | DEFINED | 22 | 327303 | |
| LUCENT TECHNOLOGIES INC | COM | | 549463107 | 588 | 155486 | SH | OTHER | 22 | 155486 | |
| LUCENT TECHNOLOGIES INC | DBC | 2.750% | 549463AG2 | 34999 | 25202000 | PRN | DEFINED | 08 | 25202000 | |
| LUFKIN INDS INC | COM | | 549764108 | 5 | 151 | SH | DEFINED | 01 | 151 | |
| LUFKIN INDS INC | COM | | 549764108 | 4522 | 141409 | SH | DEFINED | 21 | 141409 | |
| LUFKIN INDS INC 605 | COM | | 549764108 | 191 | 5960 | SH | DEFINED | 22 | 5355 | |
| LUFKIN INDS INC | COM | | 549764108 | 87 | 2705 | SH | OTHER | 22 | 2705 | |
| LUMINENT MTG CAP INC | COM | | 550278303 | 1675 | 139602 | SH | DEFINED | 01 | 139602 | |
| LUMINENT MTG CAP INC | COM | | 550278303 | 137 | 11430 | SH | DEFINED | 08 | 11430 | |
| LUMINENT MTG CAP INC | COM | | 550278303 | 1289 | 107401 | SH | DEFINED | 17 | 107401 | |
| LUXOTTICA GROUP S P A | SPONSORED | AD | 55068R202 | 1 | 53 | SH | DEFINED | 01 | 53 | |
| LUXOTTICA GROUP S P A | SPONSORED | AD | 55068R202 | 6 | 360 | SH | OTHER | 01 | 360 | |
| LUXOTTICA GROUP S P A | SPONSORED | AD | 55068R202 | 110 | 6500 | SH | DEFINED | 21 | 6500 | |
| LUXOTTICA GROUP S P A | SPONSORED | AD | 55068R202 | 388 | 22970 | SH | DEFINED | 22 | 22970 | |
| LUXOTTICA GROUP S P A | SPONSORED | AD | 55068R202 | 177 | 10500 | SH | OTHER | 22 | 10500 | |
| LYDALL INC DEL 500 | COM | | 550819106 | 23 | 2350 | SH | DEFINED | 01 | 1850 | |
| LYDALL INC DEL | COM | | 550819106 | 664 | 68000 | SH | DEFINED | 05 | 68000 | |
| LYDALL INC DEL | COM | | 550819106 | 2395 | 245155 | SH | DEFINED | 21 | 245155 | |
| LYDALL INC DEL 2000 | COM | | 550819106 | 323 | 33067 | SH | DEFINED | 22 | 31067 | |
| LYDALL INC DEL | COM | | 550819106 | 10 | 1008 | SH | OTHER | 22 | 1008 | |
| LYONDELL CHEMICAL CO | COM | | 552078107 | 74196 | 4266600 | SH | DEFINED | 01 | 4266600 | |
| LYONDELL CHEMICAL CO 125 | COM | | 552078107 | 2 | 125 | SH | OTHER | 01 | | |
| LYONDELL CHEMICAL CO | COM | | 552078107 | 6563 | 377389 | SH | DEFINED | 05 | 377389 | |
| LYONDELL CHEMICAL CO | COM | | 552078107 | 4588 | 263828 | SH | DEFINED | 08 | 263828 | |
| LYONDELL CHEMICAL CO | COM | | 552078107 | 243 | 14000 | SH | DEFINED | 17 | 14000 | |
| LYONDELL CHEMICAL CO | COM | | 552078107 | 37 | 2100 | SH | DEFINED | 22 | 2100 | |
| LYONDELL CHEMICAL CO | COM | | 552078107 | 87 | 5000 | SH | OTHER | 22 | 5000 | |
| M & F WORLDWIDE CORP | COM | | 552541104 | 2436 | 177800 | SH | DEFINED | 21 | 177800 | |
| M & F WORLDWIDE CORP | COM | | 552541104 | 105 | 7680 | SH | DEFINED | 22 | 7680 | |
| M & F WORLDWIDE CORP | COM | | 552541104 | 41 | 3015 | SH | OTHER | 22 | 3015 | |
| M & T BK CORP 2255 15 | COM | | 55261F104 | 3180 | 36426 | SH | DEFINED | 01 | 34156 | |
| M & T BK CORP 12435 | COM | | 55261F104 | 1086 | 12435 | SH | OTHER | 01 | | |
| M & T BK CORP 26500 | COM | | 55261F104 | 8942 | 102424 | SH | DEFINED | 05 | 75924 | |
| M & T BK CORP | COM | | 55261F104 | 585 | 6704 | SH | DEFINED | 08 | 6704 | |
| M & T BK CORP | COM | | 55261F104 | 1135 | 13000 | SH | DEFINED | 21 | 13000 | |
| M & T BK CORP 9300 | COM | | 55261F104 | 812 | 9300 | SH | DEFINED | 22 | | |
| M & T BK CORP 13400 | COM | | 55261F104 | 6353 | 72777 | SH | OTHER | 22 | 59377 | |
| MAF BANCORP INC 4396 | COM | | 55261R108 | 403 | 9437 | SH | DEFINED | 01 | 5041 | |
| MAF BANCORP INC 504 | COM | | 55261R108 | 22 | 504 | SH | OTHER | 01 | | |
| MAF BANCORP INC | COM | | 55261R108 | 6154 | 144200 | SH | DEFINED | 05 | 144200 | |
| MAF BANCORP INC | COM | | 55261R108 | 926 | 21700 | SH | DEFINED | 21 | 21700 | |
| MBIA INC 15030 395 | COM | | 55262C100 | 16601 | 290628 | SH | DEFINED | 01 | 275203 | |
| MBIA INC 60934 | COM | | 55262C100 | 3481 | 60934 | SH | OTHER | 01 | | |
| MBIA INC 75500 | COM | | 55262C100 | 12019 | 210410 | SH | DEFINED | 05 | 134910 | |
| MBIA INC | COM | | 55262C100 | 2086 | 36525 | SH | DEFINED | 08 | 36525 | |
| MBIA INC | COM | | 55262C100 | 7140 | 125000 | SH | PUT | DEFINED | 08 | 125000 |
| MBIA INC | COM | | 55262C100 | 234 | 4100 | SH | DEFINED | 17 | 4100 | |
| MBIA INC | COM | | 55262C100 | 9052 | 158471 | SH | DEFINED | 21 | 158471 | |
| MBIA INC 15562 | COM | | 55262C100 | 5255 | 92007 | SH | DEFINED | 22 | 76445 | |
| MBIA INC | COM | | 55262C100 | 1706 | 29866 | SH | OTHER | 22 | 29866 | |
| MBNA CORP 118028 | COM | | 55262L100 | 94194 | 3652360 | SH | DEFINED | 01 | 3534332 | |
| MBNA CORP 403965 | COM | | 55262L100 | 26449 | 1025571 | SH | OTHER | 01 | 621606 | |
| MBNA CORP 289800 | COM | | 55262L100 | 24709 | 958095 | SH | DEFINED | 05 | 668295 | |
| MBNA CORP | COM | | 55262L100 | 1185 | 45958 | SH | DEFINED | 08 | 45958 | |
| MBNA CORP | COM | | 55262L100 | 5158 | 200000 | SH | CALL | DEFINED | 08 | 200000 |
| MBNA CORP | COM | | 55262L100 | 65 | 2526 | SH | DEFINED | 13 | 2526 | |
| MBNA CORP | COM | | 55262L100 | 8 | 323 | SH | OTHER | 13 | 23 | |

| | | | | | | | |
|---------------------------|--------------|-----------|-------|------------|-----------------|--|---------|
| 300 | | | | | | | |
| MBNA CORP | COM | 55262L100 | 181 | 7025 SH | DEFINED 17 | | 7025 |
| MBNA CORP | COM | 55262L100 | 39 | 1520 SH | DEFINED 18 | | |
| 1520 | | | | | | | |
| MBNA CORP | COM | 55262L100 | 62251 | 2413778 SH | DEFINED 21 | | 2413778 |
| MBNA CORP | COM | 55262L100 | 79779 | 3093418 SH | DEFINED 22 | | 2923974 |
| 169444 | | | | | | | |
| MBNA CORP | COM | 55262L100 | 18456 | 715610 SH | OTHER 22 | | 715210 |
| 400 | | | | | | | |
| MB FINANCIAL INC NEW | COM | 55264U108 | 896 | 24350 SH | DEFINED 01 | | 24350 |
| M D C HLDGS INC | COM | 552676108 | 1111 | 17467 SH | DEFINED 01 | | 7841 |
| 5833 3793 | | | | | | | |
| M D C HLDGS INC | COM | 552676108 | 139 | 2192 SH | OTHER 01 | | |
| 2192 | | | | | | | |
| M D C HLDGS INC | COM | 552676108 | 9160 | 144005 SH | DEFINED 05 | | 144005 |
| M D C HLDGS INC | COM | 552676108 | 293 | 4600 SH | DEFINED 08 | | 4600 |
| M D C HLDGS INC | COM | 552676108 | 655 | 10300 SH | DEFINED 17 | | 10300 |
| M D C HLDGS INC | COM | 552676108 | 1374 | 21598 SH | DEFINED 21 | | 21598 |
| MDU RES GROUP INC | COM | 552690109 | 373 | 15512 SH | DEFINED 01 | | 15512 |
| MDU RES GROUP INC | COM | 552690109 | 515 | 21451 SH | OTHER 01 | | 10125 |
| 11326 | | | | | | | |
| MDU RES GROUP INC | COM | 552690109 | 5957 | 247892 SH | DEFINED 05 | | 247892 |
| MDU RES GROUP INC | COM | 552690109 | 252 | 10500 SH | DEFINED 08 | | 10500 |
| MDU RES GROUP INC | COM | 552690109 | 50 | 2100 SH | DEFINED 22 | | 1100 |
| 1000 | | | | | | | |
| MDU RES GROUP INC | COM | 552690109 | 427 | 17750 SH | OTHER 22 | | 17750 |
| MDC PARTNERS INC | CL A SUB VTG | 552697104 | 4107 | 342500 SH | DEFINED 21 | | 324200 |
| 18300 | | | | | | | |
| MDC PARTNERS INC | CL A SUB VTG | 552697104 | 794 | 66200 SH | DEFINED 22 | | 63900 |
| 2300 | | | | | | | |
| MDC PARTNERS INC | CL A SUB VTG | 552697104 | 88 | 7300 SH | OTHER 22 | | 7300 |
| MEMC ELECTR MATLS INC | COM | 552715104 | 11 | 1075 SH | DEFINED 01 | | 1075 |
| MEMC ELECTR MATLS INC | COM | 552715104 | 10 | 1000 SH | OTHER 01 | | 1000 |
| MEMC ELECTR MATLS INC | COM | 552715104 | 445 | 45000 SH | DEFINED 08 | | 45000 |
| MEMC ELECTR MATLS INC | COM | 552715104 | 440 | 44565 SH | DEFINED 17 | | 44565 |
| MEMC ELECTR MATLS INC | COM | 552715104 | 18 | 1800 SH | DEFINED 21 | | 1800 |
| MEMC ELECTR MATLS INC | COM | 552715104 | 1 | 100 SH | DEFINED 22 | | 100 |
| MFC BANCORP LTD | COM NEW | 55271X202 | 8 | 425 SH | DEFINED 01 | | 425 |
| MFC BANCORP LTD | COM NEW | 55271X202 | 7005 | 376820 SH | DEFINED 21 | | 376820 |
| MFC BANCORP LTD | COM NEW | 55271X202 | 360 | 19356 SH | DEFINED 22 | | 19356 |
| MFC BANCORP LTD | COM NEW | 55271X202 | 110 | 5902 SH | OTHER 22 | | 5902 |
| MFA MTG INVTS INC | COM | 55272X102 | 150 | 16866 SH | DEFINED 01 | | 16866 |
| MFA MTG INVTS INC | COM | 55272X102 | 102 | 11414 SH | DEFINED 08 | | 11414 |
| MFA MTG INVTS INC | COM | 55272X102 | 9 | 1000 SH | DEFINED 22 | | 1000 |
| MFA MTG INVTS INC | COM | 55272X102 | 9 | 1000 SH | OTHER 22 | | 1000 |
| MFS MULTIMARKET INCOME TR | SH BEN INT | 552737108 | 48 | 8267 SH | DEFINED 01 | | |
| 8267 | | | | | | | |
| MFS MULTIMARKET INCOME TR | SH BEN INT | 552737108 | 255 | 43477 SH | OTHER 01 | | 21267 |
| 700 21510 | | | | | | | |
| MFS MULTIMARKET INCOME TR | SH BEN INT | 552737108 | 12 | 2000 SH | DEFINED 22 | | 1500 |
| 500 | | | | | | | |
| MFS MULTIMARKET INCOME TR | SH BEN INT | 552737108 | 35 | 5900 SH | OTHER 22 | | 5900 |
| MFS MUN INCOME TR | SH BEN INT | 552738106 | 200 | 27200 SH | DEFINED 01 | | 27200 |
| MFS MUN INCOME TR | SH BEN INT | 552738106 | 247 | 33700 SH | OTHER 01 | | 4000 |
| 29700 | | | | | | | |
| MFS MUN INCOME TR | SH BEN INT | 552738106 | 4 | 600 SH | DEFINED 22 | | 600 |
| MFS MUN INCOME TR | SH BEN INT | 552738106 | 47 | 6446 SH | OTHER 22 | | 6446 |
| MFS INTER INCOME TR | SH BEN INT | 55273C107 | 152 | 23888 SH | DEFINED 01 | | 23888 |
| MFS INTER INCOME TR | SH BEN INT | 55273C107 | 121 | 19081 SH | OTHER 01 | | 19081 |
| MFS INTER INCOME TR | SH BEN INT | 55273C107 | 36 | 5700 SH | DEFINED 22 | | 5700 |
| MFS INTER INCOME TR | SH BEN INT | 55273C107 | 149 | 23503 SH | OTHER 22 | | 23503 |
| MGE ENERGY INC | COM | 55277P104 | 7 | 200 SH | DEFINED 01 | | 200 |
| MGE ENERGY INC | COM | 55277P104 | 66 | 2032 SH | DEFINED 08 | | 2032 |
| MGE ENERGY INC | COM | 55277P104 | 3977 | 121886 SH | DEFINED 21 | | 121886 |
| MGE ENERGY INC | COM | 55277P104 | 209 | 6410 SH | DEFINED 22 | | 6410 |
| MGE ENERGY INC | COM | 55277P104 | 107 | 3275 SH | OTHER 22 | | 3275 |
| MGIC INVT CORP WIS | COM | 552848103 | 9052 | 119323 SH | DEFINED 01 | | 105223 |
| 9100 5000 | | | | | | | |
| MGIC INVT CORP WIS | COM | 552848103 | 2048 | 26995 SH | OTHER 01 | | |
| 26995 | | | | | | | |
| MGIC INVT CORP WIS | COM | 552848103 | 9646 | 127153 SH | DEFINED 05 | | 86953 |
| 40200 | | | | | | | |
| MGIC INVT CORP WIS | COM | 552848103 | 554 | 7307 SH | DEFINED 08 | | 7307 |
| MGIC INVT CORP WIS | COM | 552848103 | 6805 | 89700 SH | CALL DEFINED 08 | | 89700 |
| MGIC INVT CORP WIS | COM | 552848103 | 478 | 6301 SH | DEFINED 17 | | 6301 |
| MGIC INVT CORP WIS | COM | 552848103 | 10135 | 133603 SH | DEFINED 21 | | 133603 |
| MGIC INVT CORP WIS | COM | 552848103 | 214 | 2822 SH | DEFINED 22 | | 2522 |
| 300 | | | | | | | |
| MGIC INVT CORP WIS | COM | 552848103 | 76 | 1000 SH | OTHER 22 | | 1000 |
| MGI PHARMA INC | COM | 552880106 | 681 | 25220 SH | DEFINED 01 | | 9720 |
| 15500 | | | | | | | |
| MGI PHARMA INC | COM | 552880106 | 53 | 1950 SH | OTHER 01 | | |
| 1950 | | | | | | | |
| MGI PHARMA INC | COM | 552880106 | 8246 | 305300 SH | DEFINED 05 | | 305300 |
| MGI PHARMA INC | COM | 552880106 | 142 | 5267 SH | DEFINED 08 | | 5267 |
| MGI PHARMA INC | COM | 552880106 | 2134 | 79000 SH | CALL DEFINED 08 | | 79000 |

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|------------------------------------|--------------|-----------|-------|------------|-----------------|---------|
| MGI PHARMA INC | COM | 552880106 | 382 | 14158 SH | DEFINED 17 | 14158 |
| MGI PHARMA INC 7400 | COM | 552880106 | 200 | 7400 SH | DEFINED 18 | |
| MGI PHARMA INC 14400 | COM | 552880106 | 12345 | 457040 SH | DEFINED 21 | 442640 |
| MGI PHARMA INC 18300 | COM | 552880106 | 902 | 33380 SH | DEFINED 22 | 15080 |
| MGI PHARMA INC | COM | 552880106 | 1215 | 45000 SH | OTHER 22 | 45000 |
| MGM MIRAGE 700 | COM | 552953101 | 35680 | 760125 SH | DEFINED 01 | 759425 |
| MGM MIRAGE 900 | COM | 552953101 | 84 | 1800 SH | OTHER 01 | 900 |
| MGM MIRAGE | COM | 552953101 | 28 | 600 SH | DEFINED 05 | 600 |
| MGM MIRAGE | COM | 552953101 | 1098 | 23400 SH | DEFINED 08 | 23400 |
| MGM MIRAGE | COM | 552953101 | 188 | 4000 SH | CALL DEFINED 08 | 4000 |
| MGM MIRAGE | COM | 552953101 | 9 | 200 SH | DEFINED 17 | 200 |
| MGM MIRAGE | COM | 552953101 | 1015 | 21622 SH | DEFINED 21 | 21622 |
| MGM MIRAGE 781 | COM | 552953101 | 37 | 781 SH | DEFINED 22 | |
| MGM MIRAGE 3815 | COM | 552953101 | 213 | 4530 SH | OTHER 22 | 715 |
| MI DEVS INC | CL A SUB VTG | 55304X104 | 114 | 4212 SH | DEFINED 17 | 4212 |
| MI DEVS INC | CL A SUB VTG | 55304X104 | 1958 | 72500 SH | DEFINED 21 | 72500 |
| MI DEVS INC 150 | CL A SUB VTG | 55304X104 | 4 | 150 SH | DEFINED 22 | |
| MPS GROUP INC | COM | 553409103 | 192 | 15880 SH | DEFINED 01 | 15880 |
| MPS GROUP INC 475 | COM | 553409103 | 6 | 475 SH | OTHER 01 | |
| MPS GROUP INC | COM | 553409103 | 2772 | 228697 SH | DEFINED 05 | 228697 |
| MPS GROUP INC | COM | 553409103 | 47 | 3900 SH | DEFINED 08 | 3900 |
| MPS GROUP INC | COM | 553409103 | 144 | 11900 SH | DEFINED 17 | 11900 |
| MPS GROUP INC 44400 | COM | 553409103 | 24205 | 1997090 SH | DEFINED 21 | 1952690 |
| MPS GROUP INC 72230 | COM | 553409103 | 875 | 72230 SH | DEFINED 22 | |
| MPS GROUP INC 15475 | COM | 553409103 | 668 | 55095 SH | OTHER 22 | 39620 |
| MPW INDUSTRIAL SVCS GROUP 5000 | COM | 553444100 | 831 | 372700 SH | DEFINED 21 | 367700 |
| MPW INDUSTRIAL SVCS GROUP 20000 | COM | 553444100 | 392 | 175606 SH | DEFINED 22 | 155606 |
| MPW INDUSTRIAL SVCS GROUP | COM | 553444100 | 9 | 4000 SH | OTHER 22 | 4000 |
| MRO SOFTWARE INC 755 | COM | 55347W105 | 49 | 3625 SH | DEFINED 01 | 2870 |
| MRO SOFTWARE INC 395 | COM | 55347W105 | 5 | 395 SH | OTHER 01 | |
| MRO SOFTWARE INC | COM | 55347W105 | 1417 | 104100 SH | DEFINED 05 | 104100 |
| MRO SOFTWARE INC | COM | 55347W105 | 231 | 17000 SH | DEFINED 21 | 17000 |
| MRO SOFTWARE INC | COM | 55347W105 | 10 | 739 SH | DEFINED 22 | 739 |
| MSC INDL DIRECT INC | CL A | 553530106 | 3 | 100 SH | DEFINED 05 | 100 |
| MSC INDL DIRECT INC | CL A | 553530106 | 3 | 100 SH | DEFINED 08 | 100 |
| MSC INDL DIRECT INC | CL A | 553530106 | 49 | 1500 SH | DEFINED 17 | 1500 |
| MSC INDL DIRECT INC | CL A | 553530106 | 2607 | 79400 SH | DEFINED 21 | 79400 |
| MSC INDL DIRECT INC | CL A | 553530106 | 2200 | 67000 SH | DEFINED 22 | 67000 |
| MSC SOFTWARE CORP | COM | 553531104 | 4 | 500 SH | OTHER 01 | 500 |
| MSC SOFTWARE CORP 9100 | COM | 553531104 | 9598 | 1072401 SH | DEFINED 21 | 1063301 |
| MSC SOFTWARE CORP 26200 | COM | 553531104 | 2810 | 313930 SH | DEFINED 22 | 287730 |
| MSC SOFTWARE CORP | COM | 553531104 | 51 | 5700 SH | OTHER 22 | 5700 |
| MTS SYS CORP | COM | 553777103 | 1 | 25 SH | DEFINED 01 | 25 |
| MTS SYS CORP | COM | 553777103 | 9 | 400 SH | DEFINED 08 | 400 |
| MTS SYS CORP | COM | 553777103 | 98 | 4200 SH | DEFINED 17 | 4200 |
| MTS SYS CORP | COM | 553777103 | 3213 | 137032 SH | DEFINED 21 | 137032 |
| MTS SYS CORP | COM | 553777103 | 211 | 9000 SH | DEFINED 22 | 9000 |
| MTS SYS CORP | COM | 553777103 | 73 | 3100 SH | OTHER 22 | 3100 |
| MTC TECHNOLOGIES INC | COM | 55377A106 | 1189 | 46047 SH | DEFINED 05 | 46047 |
| MTC TECHNOLOGIES INC 10500 | COM | 55377A106 | 4802 | 185900 SH | DEFINED 21 | 175400 |
| MTC TECHNOLOGIES INC 1253 | COM | 55377A106 | 935 | 36211 SH | DEFINED 22 | 34958 |
| MTC TECHNOLOGIES INC | COM | 55377A106 | 98 | 3789 SH | OTHER 22 | 3789 |
| MTI TECHNOLOGY CORP | COM | 553903105 | 55 | 30000 SH | DEFINED 01 | 30000 |
| MTI TECHNOLOGY CORP | COM | 553903105 | | 150 SH | DEFINED 22 | 150 |
| MAC-GRAY CORP | COM | 554153106 | 70 | 10715 SH | OTHER 22 | 10715 |
| MACDERMID INC 3700 | COM | 554273102 | 229 | 6775 SH | DEFINED 01 | 3075 |
| MACDERMID INC 125 | COM | 554273102 | 4 | 125 SH | OTHER 01 | |
| MACDERMID INC | COM | 554273102 | 4439 | 131125 SH | DEFINED 05 | 131125 |
| MACDERMID INC | COM | 554273102 | 210 | 6200 SH | DEFINED 08 | 6200 |
| MACDERMID INC | COM | 554273102 | 379 | 11200 SH | DEFINED 17 | 11200 |
| MACDERMID INC 3900 | COM | 554273102 | 17341 | 512300 SH | DEFINED 21 | 508400 |
| MACDERMID INC 147267 | COM | 554273102 | 12624 | 372937 SH | DEFINED 22 | 225670 |

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|------------------------------------|---------------|-----------|-------|------------|---------|----|---------|
| MACDERMID INC 795618 | COM | 554273102 | 29233 | 863607 SH | OTHER | 22 | 67989 |
| MACERICH CO | COM | 554382101 | 336 | 7022 SH | DEFINED | 01 | 7022 |
| MACERICH CO | COM | 554382101 | 438 | 9149 SH | DEFINED | 08 | 9149 |
| MACERICH CO | COM | 554382101 | 2394 | 50000 SH | DEFINED | 21 | 50000 |
| MACERICH CO 1100 | COM | 554382101 | 457 | 9550 SH | DEFINED | 22 | 8450 |
| MACERICH CO | COM | 554382101 | 1000 | 20900 SH | OTHER | 22 | 20900 |
| MACK CALI RLTY CORP | COM | 554489104 | 650 | 15709 SH | DEFINED | 01 | 15709 |
| MACK CALI RLTY CORP | COM | 554489104 | 238 | 5750 SH | OTHER | 01 | 5750 |
| MACK CALI RLTY CORP | COM | 554489104 | 5305 | 128200 SH | DEFINED | 05 | 128200 |
| MACK CALI RLTY CORP | COM | 554489104 | 499 | 12054 SH | DEFINED | 08 | 12054 |
| MACK CALI RLTY CORP | COM | 554489104 | 97 | 2350 SH | DEFINED | 17 | 2350 |
| MACK CALI RLTY CORP 1400 | COM | 554489104 | 58 | 1400 SH | DEFINED | 22 | |
| MACK CALI RLTY CORP 2030 | COM | 554489104 | 183 | 4430 SH | OTHER | 22 | 2400 |
| MACROCHEM CORP DEL | COM | 555903103 | 223 | 153700 SH | DEFINED | 17 | 153700 |
| MACROVISION CORP | COM | 555904101 | 84 | 3350 SH | DEFINED | 01 | 3350 |
| MACROVISION CORP 200 | COM | 555904101 | 8 | 300 SH | OTHER | 01 | 100 |
| MACROVISION CORP | COM | 555904101 | 2613 | 104377 SH | DEFINED | 05 | 104377 |
| MACROVISION CORP | COM | 555904101 | 25 | 1000 SH | DEFINED | 08 | 1000 |
| MACROVISION CORP | COM | 555904101 | 118 | 4700 SH | DEFINED | 17 | 4700 |
| MACROMEDIA INC 250 | COM | 556100105 | 315 | 12825 SH | DEFINED | 01 | 12575 |
| MACROMEDIA INC 225 | COM | 556100105 | 55 | 2235 SH | OTHER | 01 | 2010 |
| MACROMEDIA INC | COM | 556100105 | 3601 | 146692 SH | DEFINED | 05 | 146692 |
| MACROMEDIA INC | COM | 556100105 | 516 | 21012 SH | DEFINED | 08 | 21012 |
| MACROMEDIA INC | COM | 556100105 | 3589 | 146178 SH | DEFINED | 17 | 146178 |
| MACROMEDIA INC | COM | 556100105 | 1221 | 49740 SH | DEFINED | 20 | 49740 |
| MACROMEDIA INC 46600 | COM | 556100105 | 31153 | 1268960 SH | DEFINED | 21 | 1222360 |
| MACROMEDIA INC 55430 | COM | 556100105 | 1361 | 55430 SH | DEFINED | 22 | |
| MACROMEDIA INC 1280 | COM | 556100105 | 34 | 1380 SH | OTHER | 22 | 100 |
| MADDEN STEVEN LTD | COM | 556269108 | 101 | 5075 SH | DEFINED | 01 | 5075 |
| MADDEN STEVEN LTD | COM | 556269108 | 146 | 7300 SH | DEFINED | 17 | 7300 |
| MAGELLAN HEALTH SVCS INC | COM NEW | 559079207 | 214 | 6402 SH | DEFINED | 08 | 6402 |
| MAGELLAN HEALTH SVCS INC | COM NEW | 559079207 | 458 | 13689 SH | DEFINED | 17 | 13689 |
| MAGELLAN HEALTH SVCS INC | COM NEW | 559079207 | 7898 | 236100 SH | DEFINED | 21 | 236100 |
| MAGELLAN HEALTH SVCS INC 4800 | COM NEW | 559079207 | 2067 | 61800 SH | DEFINED | 22 | 57000 |
| MAGELLAN PETE CORP | COM | 559091301 | | 2 SH | OTHER | 01 | 2 |
| MAGELLAN PETE CORP | COM | 559091301 | 29 | 22400 SH | DEFINED | 08 | 22400 |
| MAGELLAN PETE CORP 1000 | COM | 559091301 | 1 | 1000 SH | DEFINED | 22 | |
| MAGMA DESIGN AUTOMATION 16200 | COM | 559181102 | 5223 | 271600 SH | DEFINED | 21 | 255400 |
| MAGMA DESIGN AUTOMATION 1800 | COM | 559181102 | 1011 | 52600 SH | DEFINED | 22 | 50800 |
| MAGMA DESIGN AUTOMATION | COM | 559181102 | 112 | 5800 SH | OTHER | 22 | 5800 |
| MAGNA INTL INC 1500 | CL A | 559222401 | 130 | 1525 SH | OTHER | 01 | 25 |
| MAGNA INTL INC 25 | CL A | 559222401 | 9 | 100 SH | DEFINED | 22 | 75 |
| MAGNA INTL INC | CL A | 559222401 | 230 | 2700 SH | OTHER | 22 | 2700 |
| MAGNETEK INC | COM | 559424106 | 85 | 10250 SH | DEFINED | 01 | 10250 |
| MAGNETEK INC | COM | 559424106 | 994 | 119225 SH | DEFINED | 05 | 119225 |
| MAGNETEK INC | COM | 559424106 | 121 | 14500 SH | DEFINED | 17 | 14500 |
| MAGNETEK INC | COM | 559424106 | 158 | 18900 SH | DEFINED | 21 | 18900 |
| MAGNUM HUNTER RES INC | COM PAR \$0.0 | 55972F203 | 1 | 50 SH | DEFINED | 01 | 50 |
| MAGNUM HUNTER RES INC | COM PAR \$0.0 | 55972F203 | 420 | 40500 SH | DEFINED | 17 | 40500 |
| MAGNUM HUNTER RES INC | COM PAR \$0.0 | 55972F203 | 3470 | 334300 SH | DEFINED | 21 | 334300 |
| MAGNUM HUNTER RES INC | COM PAR \$0.0 | 55972F203 | 4 | 350 SH | OTHER | 22 | 350 |
| MAGUIRE PPTYS INC | COM | 559775101 | 411 | 16600 SH | DEFINED | 17 | 16600 |
| MAIN STR BKS INC NEW | COM | 56034R102 | 231 | 8221 SH | DEFINED | 01 | 8221 |
| MAINE & MARITIMES CORP | COM | 560377103 | 1421 | 44400 SH | DEFINED | 21 | 44400 |
| MAINE & MARITIMES CORP | COM | 560377103 | 61 | 1920 SH | DEFINED | 22 | 1920 |
| MAINE & MARITIMES CORP | COM | 560377103 | 54 | 1700 SH | OTHER | 22 | 1700 |
| MAINSOURCE FINANCIAL GP INC | COM | 56062Y102 | 8 | 400 SH | DEFINED | 08 | 400 |
| MAINSOURCE FINANCIAL GP INC | COM | 56062Y102 | 825 | 40658 SH | DEFINED | 21 | 40658 |
| MAINSOURCE FINANCIAL GP INC | COM | 56062Y102 | 51 | 2521 SH | DEFINED | 22 | 2521 |
| MAIR HOLDINGS INC | COM | 560635104 | 1159 | 142084 SH | DEFINED | 21 | 142084 |
| MAIR HOLDINGS INC | COM | 560635104 | 48 | 5870 SH | DEFINED | 22 | 5870 |
| MAIR HOLDINGS INC | COM | 560635104 | 18 | 2200 SH | OTHER | 22 | 2200 |
| MAKITA CORP | ADR NEW | 560877300 | 6 | 400 SH | DEFINED | 01 | 400 |
| MAKITA CORP | ADR NEW | 560877300 | 1135 | 74000 SH | DEFINED | 21 | 74000 |
| MANAGED MUNS PORTFOLIO INC 128 | COM | 561662107 | 11 | 1058 SH | DEFINED | 01 | 1058 |
| MANAGED MUNS PORTFOLIO INC 1960 | COM | 561662107 | 1 | 128 SH | OTHER | 01 | |
| MANAGED MUNS PORTFOLIO INC | COM | 561662107 | 21 | 1960 SH | DEFINED | 22 | |
| MANAGED MUNS PORTFOLIO INC | COM | 561662107 | 385 | 35721 SH | OTHER | 22 | 5681 |

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|-------------------------------------|------|-----------|-------|-------------|-----------------|----|---------|
| MAPINFO CORP 605 | COM | 565105103 | 6 | 605 SH | OTHER | 01 | |
| MAPINFO CORP | COM | 565105103 | 1066 | 100600 SH | DEFINED | 05 | 100600 |
| MAPINFO CORP | COM | 565105103 | 30 | 2800 SH | DEFINED | 08 | 2800 |
| MAPINFO CORP | COM | 565105103 | 107 | 10100 SH | DEFINED | 17 | 10100 |
| MAPINFO CORP 5700 | COM | 565105103 | 5116 | 482600 SH | DEFINED | 21 | 476900 |
| MAPINFO CORP 12800 | COM | 565105103 | 1594 | 150384 SH | DEFINED | 22 | 137584 |
| MARATHON OIL CORP 48325 3430 | COM | 565849106 | 6817 | 180151 SH | DEFINED | 01 | 128396 |
| MARATHON OIL CORP 29331 | COM | 565849106 | 1110 | 29331 SH | OTHER | 01 | |
| MARATHON OIL CORP 79700 | COM | 565849106 | 28210 | 745501 SH | DEFINED | 05 | 665801 |
| MARATHON OIL CORP | COM | 565849106 | 2368 | 62572 SH | DEFINED | 08 | 62572 |
| MARATHON OIL CORP | COM | 565849106 | 231 | 6100 SH | DEFINED | 17 | 6100 |
| MARATHON OIL CORP | COM | 565849106 | 52937 | 1398971 SH | DEFINED | 21 | 1398971 |
| MARATHON OIL CORP 10799 | COM | 565849106 | 14670 | 387689 SH | DEFINED | 22 | 376890 |
| MARATHON OIL CORP | COM | 565849106 | 339 | 8951 SH | OTHER | 22 | 8951 |
| MARCUS CORP | COM | 566330106 | 99 | 5750 SH | DEFINED | 01 | 5750 |
| MARCUS CORP 50 | COM | 566330106 | 7 | 415 SH | OTHER | 01 | 365 |
| MARCUS CORP | COM | 566330106 | 2194 | 127200 SH | DEFINED | 05 | 127200 |
| MARCUS CORP | COM | 566330106 | 193 | 11200 SH | DEFINED | 17 | 11200 |
| MARCUS CORP | COM | 566330106 | 4061 | 235400 SH | DEFINED | 21 | 235400 |
| MARCUS CORP | COM | 566330106 | 160 | 9270 SH | DEFINED | 22 | 9270 |
| MARCUS CORP | COM | 566330106 | 55 | 3200 SH | OTHER | 22 | 3200 |
| MARKEL CORP 50 | COM | 570535104 | 312 | 1124 SH | DEFINED | 01 | 1074 |
| MARKEL CORP 200 | COM | 570535104 | 69 | 250 SH | OTHER | 01 | 50 |
| MARKEL CORP | COM | 570535104 | 195 | 703 SH | DEFINED | 22 | 703 |
| MARKEL CORP | NOTE | 570535AC8 | 1061 | 3000000 PRN | DEFINED | 08 | 3000000 |
| MARKETWATCH COM INC | COM | 570619106 | 296 | 25319 SH | DEFINED | 17 | 25319 |
| MARKETWATCH COM INC | COM | 570619106 | 4 | 300 SH | DEFINED | 22 | 300 |
| MARSH & MCLENNAN COS INC 138226 | COM | 571748102 | 45592 | 1004679 SH | DEFINED | 01 | 866453 |
| MARSH & MCLENNAN COS INC 316008 | COM | 571748102 | 32976 | 726663 SH | OTHER | 01 | 410655 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 12158 | 267909 SH | DEFINED | 05 | 267909 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 6681 | 147218 SH | DEFINED | 08 | 147218 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 26370 | 581100 SH | CALL DEFINED | 08 | 581100 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 25867 | 570000 SH | PUT DEFINED | 08 | 570000 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 18 | 400 SH | DEFINED | 13 | 400 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 1652 | 36402 SH | DEFINED | 17 | 36402 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 25909 | 570931 SH | DEFINED | 21 | 570931 |
| MARSH & MCLENNAN COS INC 213239 | COM | 571748102 | 41740 | 919779 SH | DEFINED | 22 | 706540 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 32265 | 711001 SH | OTHER | 22 | 711001 |
| MARSHALL & ILSLEY CORP 8831 | COM | 571834100 | 1746 | 44658 SH | DEFINED | 01 | 35827 |
| MARSHALL & ILSLEY CORP 121109 | COM | 571834100 | 4734 | 121109 SH | OTHER | 01 | |
| MARSHALL & ILSLEY CORP 118800 | COM | 571834100 | 11476 | 293575 SH | DEFINED | 05 | 174775 |
| MARSHALL & ILSLEY CORP | COM | 571834100 | 453 | 11576 SH | DEFINED | 08 | 11576 |
| MARSHALL & ILSLEY CORP | COM | 571834100 | 55 | 1400 SH | DEFINED | 17 | 1400 |
| MARSHALL & ILSLEY CORP | COM | 571834100 | 869 | 22230 SH | DEFINED | 21 | 22230 |
| MARSHALL & ILSLEY CORP 700 | COM | 571834100 | 493 | 12623 SH | DEFINED | 22 | 11923 |
| MARSHALL & ILSLEY CORP | COM | 571834100 | 48 | 1240 SH | OTHER | 22 | 1240 |
| MARRIOTT INTL INC NEW 700 | CL A | 571903202 | 2533 | 50784 SH | DEFINED | 01 | 50084 |
| MARRIOTT INTL INC NEW 5497 | CL A | 571903202 | 1242 | 24907 SH | OTHER | 01 | 19410 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 5277 | 105791 SH | DEFINED | 05 | 105791 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 2315 | 46419 SH | DEFINED | 08 | 46419 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 50544 | 1013316 SH | DEFINED | 21 | 1013316 |
| MARRIOTT INTL INC NEW 16150 | CL A | 571903202 | 6118 | 122655 SH | DEFINED | 22 | 106505 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 298 | 5970 SH | OTHER | 22 | 5970 |
| MARSHALL EDWARDS INC | COM | 572322303 | 211 | 28400 SH | DEFINED | 17 | 28400 |
| MARTEK BIOSCIENCES CORP 1025 | COM | 572901106 | 300 | 5340 SH | DEFINED | 01 | 4315 |
| MARTEK BIOSCIENCES CORP | COM | 572901106 | 7379 | 131375 SH | DEFINED | 05 | 131375 |
| MARTEK BIOSCIENCES CORP | COM | 572901106 | 27 | 482 SH | DEFINED | 08 | 482 |
| MARTEK BIOSCIENCES CORP | COM | 572901106 | 91 | 1616 SH | DEFINED | 17 | 1616 |
| MARTEK BIOSCIENCES CORP | COM | 572901106 | 315 | 5600 SH | DEFINED | 21 | 5600 |
| MARTEK BIOSCIENCES CORP | COM | 572901106 | 42 | 755 SH | DEFINED | 22 | 755 |
| MARTHA STEWART LIVING OMNIME | CL A | 573083102 | 36 | 4000 SH | DEFINED | 01 | 4000 |
| MARTHA STEWART LIVING OMNIME 950 | CL A | 573083102 | 9 | 950 SH | OTHER | 01 | |
| MARTHA STEWART LIVING OMNIME | CL A | 573083102 | 1 | 100 SH | DEFINED | 08 | 100 |
| MARTHA STEWART LIVING OMNIME | CL A | 573083102 | 113 | 12540 SH | DEFINED | 22 | 12540 |

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|---|---------|-----------|-------|---------|----|---------|---------|---------|-------|
| MATTEL INC | COM | 577081102 | 31016 | 1699522 | SH | DEFINED | 21 | 1699522 | |
| MATTEL INC 56742 | COM | 577081102 | 15556 | 852362 | SH | DEFINED | 22 | 795620 | |
| MATTEL INC | COM | 577081102 | 2985 | 163583 | SH | OTHER | 22 | 163583 | |
| MAXTOR CORP | COM NEW | 577729205 | 4 | 640 | SH | DEFINED | 01 | 640 | |
| MAXTOR CORP | COM NEW | 577729205 | 25 | 3753 | SH | OTHER | 01 | 3753 | |
| MAXTOR CORP | COM NEW | 577729205 | 2428 | 366260 | SH | DEFINED | 08 | 366260 | |
| MAXTOR CORP | COM NEW | 577729205 | 332 | 50000 | SH | PUT | DEFINED | 08 | 50000 |
| MAXTOR CORP | COM NEW | 577729205 | 60 | 9100 | SH | DEFINED | 17 | 9100 | |
| MAXTOR CORP 5900 | COM NEW | 577729205 | 3235 | 487900 | SH | DEFINED | 21 | 482000 | |
| MAXTOR CORP 13690 | COM NEW | 577729205 | 1018 | 153522 | SH | DEFINED | 22 | 139832 | |
| MAXTOR CORP | COM NEW | 577729205 | | 60 | SH | OTHER | 22 | 60 | |
| MAXCOR FINL GROUP INC | COM | 57772G100 | 674 | 62888 | SH | DEFINED | 17 | 62888 | |
| MAXIM INTEGRATED PRODS INC 5475 6303 | COM | 57772K101 | 30219 | 576480 | SH | DEFINED | 01 | 564702 | |
| MAXIM INTEGRATED PRODS INC 33974 | COM | 57772K101 | 1781 | 33974 | SH | OTHER | 01 | | |
| MAXIM INTEGRATED PRODS INC 127500 | COM | 57772K101 | 22534 | 429880 | SH | DEFINED | 05 | 302380 | |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 1066 | 20341 | SH | DEFINED | 08 | 20341 | |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 524 | 10000 | SH | PUT | DEFINED | 08 | 10000 |
| MAXIM INTEGRATED PRODS INC 95 | COM | 57772K101 | 5 | 95 | SH | DEFINED | 13 | | |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 1362 | 25983 | SH | DEFINED | 17 | 25983 | |
| MAXIM INTEGRATED PRODS INC 1800 | COM | 57772K101 | 24273 | 463047 | SH | DEFINED | 21 | 461247 | |
| MAXIM INTEGRATED PRODS INC 52006 | COM | 57772K101 | 62604 | 1194268 | SH | DEFINED | 22 | 1142262 | |
| MAXIM INTEGRATED PRODS INC 75 | COM | 57772K101 | 11815 | 225396 | SH | OTHER | 22 | 225321 | |
| MAXIM PHARMACEUTICALS INC | COM | 57772M107 | 138 | 14300 | SH | DEFINED | 17 | 14300 | |
| MAXYGEN INC | COM | 577776107 | 457 | 43200 | SH | DEFINED | 17 | 43200 | |
| MAY DEPT STORES CO 60233 | COM | 577778103 | 17349 | 631100 | SH | DEFINED | 01 | 570867 | |
| MAY DEPT STORES CO 743528 | COM | 577778103 | 26435 | 961626 | SH | OTHER | 01 | 218098 | |
| MAY DEPT STORES CO 175200 | COM | 577778103 | 35884 | 1305351 | SH | DEFINED | 05 | 1130151 | |
| MAY DEPT STORES CO | COM | 577778103 | 1568 | 57056 | SH | DEFINED | 08 | 57056 | |
| MAY DEPT STORES CO | COM | 577778103 | 448 | 16300 | SH | DEFINED | 17 | 16300 | |
| MAY DEPT STORES CO | COM | 577778103 | 2377 | 86478 | SH | DEFINED | 21 | 86478 | |
| MAY DEPT STORES CO 11324 | COM | 577778103 | 2730 | 99320 | SH | DEFINED | 22 | 87996 | |
| MAY DEPT STORES CO | COM | 577778103 | 2230 | 81105 | SH | OTHER | 22 | 81105 | |
| MAVERICK TUBE CORP 1425 500 | COM | 577914104 | 293 | 11175 | SH | DEFINED | 01 | 9250 | |
| MAVERICK TUBE CORP 150 | COM | 577914104 | 4 | 150 | SH | OTHER | 01 | | |
| MAVERICK TUBE CORP | COM | 577914104 | 8519 | 324405 | SH | DEFINED | 05 | 324405 | |
| MAVERICK TUBE CORP | COM | 577914104 | 563 | 21456 | SH | DEFINED | 08 | 21456 | |
| MAVERICK TUBE CORP | COM | 577914104 | 81 | 3100 | SH | DEFINED | 17 | 3100 | |
| MAVERICK TUBE CORP 16800 | COM | 577914104 | 10911 | 415490 | SH | DEFINED | 21 | 398690 | |
| MAVERICK TUBE CORP 9800 | COM | 577914104 | 827 | 31500 | SH | DEFINED | 22 | 21700 | |
| MAVERICK TUBE CORP | COM | 577914104 | 63 | 2400 | SH | OTHER | 22 | 2400 | |
| MAXIMUS INC 13300 | COM | 577933104 | 688 | 19400 | SH | DEFINED | 01 | 6100 | |
| MAXIMUS INC 75 | COM | 577933104 | 3 | 75 | SH | OTHER | 01 | | |
| MAXIMUS INC | COM | 577933104 | 3660 | 103225 | SH | DEFINED | 05 | 103225 | |
| MAXIMUS INC | COM | 577933104 | 92 | 2600 | SH | DEFINED | 08 | 2600 | |
| MAXIMUS INC | COM | 577933104 | 18 | 500 | SH | DEFINED | 17 | 500 | |
| MAXIMUS INC 300 | COM | 577933104 | 2769 | 78100 | SH | DEFINED | 21 | 77800 | |
| MAXIMUS INC | COM | 577933104 | 93 | 2630 | SH | DEFINED | 22 | 2630 | |
| MAXIMUS INC | COM | 577933104 | 32 | 900 | SH | OTHER | 22 | 900 | |
| MAYTAG CORP 300 | COM | 578592107 | 259 | 10581 | SH | DEFINED | 01 | 10281 | |
| MAYTAG CORP 5237 | COM | 578592107 | 258 | 10517 | SH | OTHER | 01 | 5280 | |
| MAYTAG CORP | COM | 578592107 | 915 | 37323 | SH | DEFINED | 05 | 37323 | |
| MAYTAG CORP | COM | 578592107 | 463 | 18903 | SH | DEFINED | 08 | 18903 | |
| MAYTAG CORP | COM | 578592107 | 198 | 8091 | SH | DEFINED | 17 | 8091 | |
| MAYTAG CORP | COM | 578592107 | 192 | 7851 | SH | DEFINED | 21 | 7851 | |
| MAYTAG CORP 200 | COM | 578592107 | 315 | 12850 | SH | DEFINED | 22 | 12650 | |
| MAYTAG CORP | COM | 578592107 | 480 | 19593 | SH | OTHER | 22 | 19593 | |
| MCCLATCHY CO 300 | CL A | 579489105 | 90 | 1283 | SH | DEFINED | 01 | 983 | |
| MCCLATCHY CO 300 | CL A | 579489105 | 44 | 625 | SH | OTHER | 01 | 325 | |
| MCCLATCHY CO | CL A | 579489105 | 112 | 1600 | SH | DEFINED | 08 | 1600 | |
| MCCLATCHY CO | CL A | 579489105 | 7625 | 108700 | SH | DEFINED | 21 | 108700 | |

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|-------------------------------|-------------|--------|-----------|-------|-------------|------------|---------|
| MCCLATCHY CO | CL A | | 579489105 | 351 | 5000 SH | DEFINED 22 | 5000 |
| MCCORMICK & CO INC 12000 | COM NON VTG | | 579780206 | 2823 | 83019 SH | DEFINED 01 | 71019 |
| MCCORMICK & CO INC 640 | COM NON VTG | | 579780206 | 1300 | 38226 SH | OTHER 01 | 37586 |
| MCCORMICK & CO INC | COM NON VTG | | 579780206 | 11782 | 346516 SH | DEFINED 05 | 346516 |
| MCCORMICK & CO INC | COM NON VTG | | 579780206 | 1026 | 30180 SH | DEFINED 08 | 30180 |
| MCCORMICK & CO INC | COM NON VTG | | 579780206 | 463 | 13613 SH | DEFINED 21 | 13613 |
| MCCORMICK & CO INC 2100 | COM NON VTG | | 579780206 | 224 | 6600 SH | DEFINED 22 | 4500 |
| MCCORMICK & CO INC | COM NON VTG | | 579780206 | 146 | 4300 SH | OTHER 22 | 4300 |
| MCDATA CORP | CL B | | 580031102 | 1 | 200 SH | DEFINED 08 | 200 |
| MCDATA CORP | CL B | | 580031102 | 172 | 33600 SH | DEFINED 17 | 33600 |
| MCDATA CORP | CL B | | 580031102 | 263 | 51550 SH | DEFINED 22 | 51550 |
| MCDATA CORP 1327 | CL A | | 580031201 | 8549 | 1588963 SH | DEFINED 01 | 1587636 |
| MCDATA CORP 1046 | CL A | | 580031201 | 19 | 3600 SH | OTHER 01 | 2554 |
| MCDATA CORP | CL A | | 580031201 | 1338 | 248708 SH | DEFINED 05 | 248708 |
| MCDATA CORP | CL A | | 580031201 | 6331 | 1176702 SH | DEFINED 08 | 1176702 |
| MCDATA CORP | CL A | | 580031201 | 1 | 103 SH | OTHER 13 | 103 |
| MCDATA CORP | CL A | | 580031201 | 90 | 16800 SH | DEFINED 17 | 16800 |
| MCDATA CORP 216 | CL A | | 580031201 | 6 | 1203 SH | DEFINED 22 | 987 |
| MCDATA CORP | CL A | | 580031201 | 2 | 357 SH | OTHER 22 | 357 |
| MCDATA CORP | NOTE | 2.250% | 580031AD4 | 4558 | 5180000 PRN | DEFINED 08 | 5180000 |
| MCDERMOTT INTL INC | COM | | 580037109 | 101 | 9929 SH | DEFINED 01 | 9929 |
| MCDERMOTT INTL INC 40 | COM | | 580037109 | | 40 SH | OTHER 01 | |
| MCDERMOTT INTL INC | COM | | 580037109 | 1 | 100 SH | DEFINED 05 | 100 |
| MCDERMOTT INTL INC | COM | | 580037109 | 25 | 2500 SH | DEFINED 08 | 2500 |
| MCDONALDS CORP 116245 | COM | | 580135101 | 83352 | 3205863 SH | DEFINED 01 | 3089618 |
| MCDONALDS CORP 839869 | COM | | 580135101 | 37874 | 1456704 SH | OTHER 01 | 616835 |
| MCDONALDS CORP 328800 | COM | | 580135101 | 60822 | 2339323 SH | DEFINED 05 | 2010523 |
| MCDONALDS CORP | COM | | 580135101 | 12004 | 461697 SH | DEFINED 08 | 461697 |
| MCDONALDS CORP 260 | COM | | 580135101 | 11 | 415 SH | DEFINED 13 | 155 |
| MCDONALDS CORP | COM | | 580135101 | 4074 | 156680 SH | DEFINED 17 | 156680 |
| MCDONALDS CORP 4400 | COM | | 580135101 | 4200 | 161526 SH | DEFINED 21 | 157126 |
| MCDONALDS CORP 96338 | COM | | 580135101 | 52412 | 2015835 SH | DEFINED 22 | 1919497 |
| MCDONALDS CORP | COM | | 580135101 | 32374 | 1245148 SH | OTHER 22 | 1245148 |
| MCG CAPITAL CORP 6157 | COM | | 58047P107 | 95 | 6157 SH | DEFINED 01 | |
| MCG CAPITAL CORP 4850 | COM | | 58047P107 | 89 | 5775 SH | OTHER 01 | 925 |
| MCGRAW HILL COS INC 8015 | COM | | 580645109 | 33738 | 440618 SH | DEFINED 01 | 432603 |
| MCGRAW HILL COS INC 140850 | COM | | 580645109 | 18567 | 242484 SH | OTHER 01 | 101634 |
| MCGRAW HILL COS INC 77200 | COM | | 580645109 | 18370 | 239906 SH | DEFINED 05 | 162706 |
| MCGRAW HILL COS INC | COM | | 580645109 | 1774 | 23172 SH | DEFINED 08 | 23172 |
| MCGRAW HILL COS INC | COM | | 580645109 | 191 | 2500 SH | DEFINED 17 | 2500 |
| MCGRAW HILL COS INC 500 | COM | | 580645109 | 38 | 500 SH | DEFINED 18 | |
| MCGRAW HILL COS INC | COM | | 580645109 | 37602 | 491083 SH | DEFINED 21 | 491083 |
| MCGRAW HILL COS INC 25286 | COM | | 580645109 | 30170 | 394021 SH | DEFINED 22 | 368735 |
| MCGRAW HILL COS INC | COM | | 580645109 | 9376 | 122447 SH | OTHER 22 | 122447 |
| MCKESSON CORP 39617 | COM | | 58155Q103 | 1554 | 45254 SH | DEFINED 01 | 5637 |
| MCKESSON CORP 1930 15383 | COM | | 58155Q103 | 2074 | 60403 SH | OTHER 01 | 43090 |
| MCKESSON CORP | COM | | 58155Q103 | 4628 | 134822 SH | DEFINED 05 | 134822 |
| MCKESSON CORP | COM | | 58155Q103 | 12690 | 369638 SH | DEFINED 08 | 369638 |
| MCKESSON CORP | COM | | 58155Q103 | 2060 | 60000 SH | DEFINED 08 | 60000 |
| MCKESSON CORP | COM | | 58155Q103 | 4405 | 128300 SH | DEFINED 17 | 128300 |
| MCKESSON CORP 2750 | COM | | 58155Q103 | 94 | 2750 SH | DEFINED 18 | |
| MCKESSON CORP | COM | | 58155Q103 | 30138 | 877899 SH | DEFINED 21 | 877899 |
| MCKESSON CORP 2500 | COM | | 58155Q103 | 3342 | 97348 SH | DEFINED 22 | 94848 |
| MCKESSON CORP | COM | | 58155Q103 | 220 | 6418 SH | OTHER 22 | 6418 |
| MEADE INSTRUMENTS CORP | COM | | 583062104 | 4 | 1300 SH | DEFINED 01 | 1300 |
| MEADE INSTRUMENTS CORP 800 | COM | | 583062104 | 4 | 1145 SH | OTHER 01 | 345 |
| MEADE INSTRUMENTS CORP | COM | | 583062104 | 267 | 83650 SH | DEFINED 05 | 83650 |
| MEADE INSTRUMENTS CORP | COM | | 583062104 | 42 | 13200 SH | DEFINED 21 | 13200 |
| MEADWESTVACO CORP 7075 | COM | | 583334107 | 4782 | 162719 SH | DEFINED 01 | 155644 |
| MEADWESTVACO CORP | COM | | 583334107 | 2517 | 85627 SH | OTHER 01 | 58295 |

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|------------------------------|----------|-----------|-------|---------|----|-----------------|---------|
| 27332 | | | | | | | |
| MEADWESTVACO CORP | COM | 583334107 | 2713 | 92316 | SH | DEFINED 05 | 92316 |
| MEADWESTVACO CORP | COM | 583334107 | 581 | 19772 | SH | DEFINED 08 | 19772 |
| MEADWESTVACO CORP | COM | 583334107 | 71752 | 2441390 | SH | DEFINED 21 | 2441390 |
| MEADWESTVACO CORP | COM | 583334107 | 13900 | 472942 | SH | DEFINED 22 | 435429 |
| 37513 | | | | | | | |
| MEADWESTVACO CORP | COM | 583334107 | 1245 | 42359 | SH | OTHER 22 | 42359 |
| MECHANICAL TECHNOLOGY INC | COM | 583538103 | 11 | 1776 | SH | DEFINED 22 | 1776 |
| MECHANICAL TECHNOLOGY INC | COM | 583538103 | 89 | 14850 | SH | OTHER 22 | 14850 |
| MEDAREX INC | COM | 583916101 | 42 | 5750 | SH | DEFINED 01 | 5750 |
| MEDAREX INC | COM | 583916101 | 8 | 1100 | SH | OTHER 01 | 450 |
| 650 | | | | | | | |
| MEDAREX INC | COM | 583916101 | 106 | 14500 | SH | DEFINED 17 | 14500 |
| MEDAREX INC | COM | 583916101 | 1 | 100 | SH | DEFINED 22 | 100 |
| MEDALLION FINL CORP | COM | 583928106 | 2056 | 258676 | SH | DEFINED 17 | 258676 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 197 | 5257 | SH | DEFINED 01 | 5257 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 11676 | 311364 | SH | DEFINED 05 | 161464 |
| 149900 | | | | | | | |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 8561 | 228286 | SH | DEFINED 08 | 228286 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 709 | 18900 | SH | PUT DEFINED 08 | 18900 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 5157 | 137521 | SH | DEFINED 17 | 137521 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 128 | 3421 | SH | DEFINED 18 | |
| 3421 | | | | | | | |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 1286 | 34300 | SH | DEFINED 20 | 34300 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 21675 | 577989 | SH | DEFINED 21 | 508589 |
| 69400 | | | | | | | |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 29000 | 773331 | SH | DEFINED 22 | 739886 |
| 33445 | | | | | | | |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 11428 | 304746 | SH | OTHER 22 | 304710 |
| 36 | | | | | | | |
| MEDIA GEN INC | CL A | 584404107 | 756 | 11775 | SH | DEFINED 01 | 11475 |
| 300 | | | | | | | |
| MEDIA GEN INC | CL A | 584404107 | 231 | 3590 | SH | OTHER 01 | 2515 |
| 1075 | | | | | | | |
| MEDIA GEN INC | CL A | 584404107 | 3229 | 50285 | SH | DEFINED 05 | 50285 |
| MEDIA GEN INC | CL A | 584404107 | 6 | 100 | SH | DEFINED 08 | 100 |
| MEDIA GEN INC | CL A | 584404107 | 20197 | 314500 | SH | DEFINED 21 | 314500 |
| MEDIA GEN INC | CL A | 584404107 | 162 | 2530 | SH | DEFINED 22 | 2530 |
| MEDIA GEN INC | CL A | 584404107 | 58 | 900 | SH | OTHER 22 | 900 |
| MEDIACOM COMMUNICATIONS CORP | CL A | 58446K105 | | 50 | SH | DEFINED 01 | 50 |
| MEDIACOM COMMUNICATIONS CORP | CL A | 58446K105 | 145 | 18500 | SH | OTHER 01 | |
| 18500 | | | | | | | |
| MEDIACOM COMMUNICATIONS CORP | CL A | 58446K105 | 280 | 35797 | SH | DEFINED 08 | 35797 |
| MEDIACOM COMMUNICATIONS CORP | CL A | 58446K105 | 7098 | 907700 | SH | DEFINED 21 | 907700 |
| MEDIACOM COMMUNICATIONS CORP | CL A | 58446K105 | 1325 | 169500 | SH | DEFINED 22 | 85900 |
| 83600 | | | | | | | |
| MEDIACOM COMMUNICATIONS CORP | CL A | 58446K105 | 53 | 6800 | SH | OTHER 22 | 6800 |
| MEDICAL ACTION INDS INC | COM | 58449L100 | 18 | 1000 | SH | OTHER 01 | 1000 |
| MEDICAL ACTION INDS INC | COM | 58449L100 | 86 | 4700 | SH | DEFINED 08 | 4700 |
| MEDICAL ACTION INDS INC | COM | 58449L100 | 68 | 3700 | SH | DEFINED 17 | 3700 |
| MEDICAL ACTION INDS INC | COM | 58449L100 | 5855 | 318200 | SH | DEFINED 21 | 300400 |
| 17800 | | | | | | | |
| MEDICAL ACTION INDS INC | COM | 58449L100 | 1363 | 74100 | SH | DEFINED 22 | 71531 |
| 2569 | | | | | | | |
| MEDICAL ACTION INDS INC | COM | 58449L100 | 112 | 6100 | SH | OTHER 22 | 6100 |
| MEDICAL STAFFING NETWK HLDGS | COM | 58463F104 | 86 | 13400 | SH | DEFINED 17 | 13400 |
| MEDICINES CO | COM | 584688105 | 1 | 25 | SH | DEFINED 01 | 25 |
| MEDICINES CO | COM | 584688105 | 144 | 4730 | SH | DEFINED 17 | 4730 |
| MEDICINES CO | COM | 584688105 | 9 | 300 | SH | DEFINED 22 | |
| 300 | | | | | | | |
| MEDICINES CO | COM | 584688105 | 308 | 10100 | SH | OTHER 22 | 300 |
| 9800 | | | | | | | |
| MEDICIS PHARMACEUTICAL CORP | CL A NEW | 584690309 | 503 | 12600 | SH | DEFINED 01 | 8000 |
| 4600 | | | | | | | |
| MEDICIS PHARMACEUTICAL CORP | CL A NEW | 584690309 | 112 | 2800 | SH | OTHER 01 | |
| 2800 | | | | | | | |
| MEDICIS PHARMACEUTICAL CORP | CL A NEW | 584690309 | 9736 | 243700 | SH | DEFINED 05 | 243700 |
| MEDICIS PHARMACEUTICAL CORP | CL A NEW | 584690309 | 969 | 24264 | SH | DEFINED 08 | 24264 |
| MEDICIS PHARMACEUTICAL CORP | CL A NEW | 584690309 | 3596 | 90000 | SH | CALL DEFINED 08 | 90000 |
| MEDICIS PHARMACEUTICAL CORP | CL A NEW | 584690309 | 1604 | 40140 | SH | DEFINED 20 | 40140 |
| MEDICIS PHARMACEUTICAL CORP | CL A NEW | 584690309 | 24501 | 613290 | SH | DEFINED 21 | 611790 |
| 1500 | | | | | | | |
| MEDICIS PHARMACEUTICAL CORP | CL A NEW | 584690309 | 2417 | 60496 | SH | DEFINED 22 | 33926 |
| 26570 | | | | | | | |
| MEDICIS PHARMACEUTICAL CORP | CL A NEW | 584690309 | 595 | 14890 | SH | OTHER 22 | 14890 |
| MEDIMMUNE INC | COM | 584699102 | 3560 | 152211 | SH | DEFINED 01 | 151911 |
| 300 | | | | | | | |
| MEDIMMUNE INC | COM | 584699102 | 295 | 12601 | SH | OTHER 01 | 4331 |
| 8270 | | | | | | | |
| MEDIMMUNE INC | COM | 584699102 | 2654 | 113456 | SH | DEFINED 05 | 113456 |
| MEDIMMUNE INC | COM | 584699102 | 794 | 33960 | SH | DEFINED 08 | 33960 |
| MEDIMMUNE INC | COM | 584699102 | 2199 | 94024 | SH | DEFINED 17 | 94024 |
| MEDIMMUNE INC | COM | 584699102 | 14 | 600 | SH | DEFINED 18 | |
| 600 | | | | | | | |
| MEDIMMUNE INC | COM | 584699102 | 13565 | 579956 | SH | DEFINED 21 | 579956 |
| MEDIMMUNE INC | COM | 584699102 | 232 | 9937 | SH | DEFINED 22 | |

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|------------------------------|------|--------|-----------|--------|--------------|---------|---------|----|---------|
| 9937 | | | | | | | | | |
| MEDIMMUNE INC | COM | | 584699102 | 523 | 22375 SH | OTHER | 22 | | 14637 |
| 7738 | | | | | | | | | |
| MEDIWARE INFORMATION SYS INC | COM | | 584946107 | 10 | 800 SH | DEFINED | 17 | | 800 |
| MEDIWARE INFORMATION SYS INC | COM | | 584946107 | 4608 | 360300 SH | DEFINED | 21 | | 360300 |
| MEDIWARE INFORMATION SYS INC | COM | | 584946107 | 508 | 39700 SH | DEFINED | 22 | | 36500 |
| 3200 | | | | | | | | | |
| MEDIS TECHNOLOGIES LTD | COM | | 58500P107 | 394 | 24318 SH | DEFINED | 17 | | 24318 |
| MEDTRONIC INC | COM | | 585055106 | 183554 | 3767533 SH | DEFINED | 01 | | 3693344 |
| 74189 | | | | | | | | | |
| MEDTRONIC INC | COM | | 585055106 | 49106 | 1007923 SH | OTHER | 01 | | 484441 |
| 523482 | | | | | | | | | |
| MEDTRONIC INC | COM | | 585055106 | 7308 | 150000 SH | CALL | DEFINED | 01 | 150000 |
| MEDTRONIC INC | COM | | 585055106 | 7308 | 150000 SH | PUT | DEFINED | 01 | 150000 |
| MEDTRONIC INC | COM | | 585055106 | 50554 | 1037645 SH | DEFINED | 05 | | 743145 |
| 294500 | | | | | | | | | |
| MEDTRONIC INC | COM | | 585055106 | 14972 | 307315 SH | DEFINED | 08 | | 307315 |
| MEDTRONIC INC | COM | | 585055106 | 292 | 6000 SH | CALL | DEFINED | 08 | 6000 |
| MEDTRONIC INC | COM | | 585055106 | 29 | 595 SH | DEFINED | 13 | | 589 |
| 6 | | | | | | | | | |
| MEDTRONIC INC | COM | | 585055106 | 23 | 464 SH | OTHER | 13 | | |
| 464 | | | | | | | | | |
| MEDTRONIC INC | COM | | 585055106 | 782 | 16050 SH | DEFINED | 17 | | 16050 |
| MEDTRONIC INC | COM | | 585055106 | 99 | 2038 SH | OTHER | 17 | | |
| 2038 | | | | | | | | | |
| MEDTRONIC INC | COM | | 585055106 | 767 | 15750 SH | DEFINED | 18 | | |
| 15750 | | | | | | | | | |
| MEDTRONIC INC | COM | | 585055106 | 2188 | 44900 SH | DEFINED | 20 | | 44900 |
| MEDTRONIC INC | COM | | 585055106 | 103500 | 2124386 SH | DEFINED | 21 | | 1974586 |
| 149800 | | | | | | | | | |
| MEDTRONIC INC | COM | | 585055106 | 149944 | 3077665 SH | DEFINED | 22 | | 2925353 |
| 152312 | | | | | | | | | |
| MEDTRONIC INC | COM | | 585055106 | 52676 | 1081198 SH | OTHER | 22 | | 1081048 |
| 150 | | | | | | | | | |
| MEDTRONIC INC | COM | | 585055106 | 1669 | 34262 SH | DEFINED | | | 34262 |
| MEDTRONIC INC | DBCV | 1.250% | 585055AB2 | 5382 | 5302000 PRN | DEFINED | 08 | | 5302000 |
| MEDTRONIC INC | DBCV | 1.250% | 585055AB2 | 10150 | 10000000 PRN | OTHER | 17 | | |
| 10000000 | | | | | | | | | |
| MEDSOURCE TECHNOLOGIES INC | COM | | 58505Y103 | 88 | 12400 SH | DEFINED | 17 | | 12400 |
| MELLON FINL CORP | COM | | 58551A108 | 11222 | 382610 SH | DEFINED | 01 | | 346810 |
| 35800 | | | | | | | | | |
| MELLON FINL CORP | COM | | 58551A108 | 10148 | 345984 SH | OTHER | 01 | | 286787 |
| 59197 | | | | | | | | | |
| MELLON FINL CORP | COM | | 58551A108 | 43097 | 1469393 SH | DEFINED | 05 | | 1469393 |
| MELLON FINL CORP | COM | | 58551A108 | 401 | 13681 SH | DEFINED | 08 | | 13681 |
| MELLON FINL CORP | COM | | 58551A108 | 1065 | 36300 SH | DEFINED | 17 | | 36300 |
| MELLON FINL CORP | COM | | 58551A108 | 2471 | 84261 SH | DEFINED | 21 | | 84261 |
| MELLON FINL CORP | COM | | 58551A108 | 5858 | 199730 SH | DEFINED | 22 | | 143299 |
| 56431 | | | | | | | | | |
| MELLON FINL CORP | COM | | 58551A108 | 4293 | 146357 SH | OTHER | 22 | | 146357 |
| MEMBERWORKS INC | COM | | 586002107 | 133 | 4475 SH | DEFINED | 01 | | 1775 |
| 2700 | | | | | | | | | |
| MEMBERWORKS INC | COM | | 586002107 | 4 | 125 SH | OTHER | 01 | | |
| 125 | | | | | | | | | |
| MEMBERWORKS INC | COM | | 586002107 | 1379 | 46550 SH | DEFINED | 05 | | 46550 |
| MEMBERWORKS INC | COM | | 586002107 | 207 | 7000 SH | DEFINED | 21 | | 7000 |
| MEMBERWORKS INC | COM | | 586002107 | 5924 | 200000 SH | DEFINED | 22 | | 200000 |
| MENS WEARHOUSE INC | COM | | 587118100 | 386 | 14629 SH | DEFINED | 01 | | 4800 |
| 9800 | | | | | | | | | |
| MENS WEARHOUSE INC | COM | | 587118100 | 4 | 150 SH | OTHER | 01 | | |
| 150 | | | | | | | | | |
| MENS WEARHOUSE INC | COM | | 587118100 | 4237 | 160550 SH | DEFINED | 05 | | 160550 |
| MENS WEARHOUSE INC | COM | | 587118100 | 121 | 4600 SH | DEFINED | 08 | | 4600 |
| MENS WEARHOUSE INC | COM | | 587118100 | 132 | 5000 SH | PUT | DEFINED | 08 | 5000 |
| MENS WEARHOUSE INC | COM | | 587118100 | 269 | 10200 SH | DEFINED | 17 | | 10200 |
| MENS WEARHOUSE INC | COM | | 587118100 | 4861 | 184200 SH | DEFINED | 21 | | 184200 |
| MENS WEARHOUSE INC | COM | | 587118100 | 1048 | 39700 SH | DEFINED | 22 | | 36500 |
| 3200 | | | | | | | | | |
| MENTOR CORP MINN | COM | | 587188103 | 567 | 16525 SH | DEFINED | 01 | | 6425 |
| 10100 | | | | | | | | | |
| MENTOR CORP MINN | COM | | 587188103 | 22 | 650 SH | OTHER | 01 | | |
| 650 | | | | | | | | | |
| MENTOR CORP MINN | COM | | 587188103 | 6407 | 186850 SH | DEFINED | 05 | | 186850 |
| MENTOR CORP MINN | COM | | 587188103 | 50 | 1447 SH | DEFINED | 08 | | 1447 |
| MENTOR CORP MINN | COM | | 587188103 | 960 | 28000 SH | DEFINED | 21 | | 28000 |
| MENTOR CORP MINN | COM | | 587188103 | 35 | 1017 SH | DEFINED | 22 | | 1017 |
| MENTOR GRAPHICS CORP | COM | | 587200106 | 102 | 6575 SH | DEFINED | 01 | | 5875 |
| 700 | | | | | | | | | |
| MENTOR GRAPHICS CORP | COM | | 587200106 | 12 | 750 SH | OTHER | 01 | | 750 |
| MENTOR GRAPHICS CORP | COM | | 587200106 | 2294 | 148272 SH | DEFINED | 05 | | 148272 |
| MENTOR GRAPHICS CORP | COM | | 587200106 | 12 | 751 SH | DEFINED | 08 | | 751 |
| MENTOR GRAPHICS CORP | COM | | 587200106 | 2446 | 158100 SH | DEFINED | 21 | | 158100 |
| MENTOR GRAPHICS CORP | COM | | 587200106 | 582 | 37600 SH | DEFINED | 22 | | 16259 |
| 21341 | | | | | | | | | |
| MENTOR GRAPHICS CORP | COM | | 587200106 | 283 | 18300 SH | OTHER | 22 | | 18300 |
| MENTOR GRAPHICS CORP | NOTE | 6.875% | 587200AB2 | 588 | 559000 PRN | DEFINED | 17 | | 559000 |

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|-------------------------------------|------------|--------|-----------|--------|----------|-----|---------|---------|----------|--------|
| MERCANTILE BANK CORP 7860 | COM | | 587376104 | 5044 | 138387 | SH | DEFINED | 21 | 130527 | |
| MERCANTILE BANK CORP 883 | COM | | 587376104 | 996 | 27334 | SH | DEFINED | 22 | 26451 | |
| MERCANTILE BANK CORP | COM | | 587376104 | 92 | 2515 | SH | OTHER | 22 | 2515 | |
| MERCANTILE BANKSHARES CORP | COM | | 587405101 | 3646 | 77866 | SH | DEFINED | 01 | 77866 | |
| MERCANTILE BANKSHARES CORP 13109 | COM | | 587405101 | 7342 | 156823 | SH | OTHER | 01 | 143714 | |
| MERCANTILE BANKSHARES CORP | COM | | 587405101 | 7895 | 168630 | SH | DEFINED | 05 | 168630 | |
| MERCANTILE BANKSHARES CORP | COM | | 587405101 | 220 | 4700 | SH | DEFINED | 08 | 4700 | |
| MERCANTILE BANKSHARES CORP | COM | | 587405101 | 296 | 6319 | SH | DEFINED | 22 | 6319 | |
| MERCANTILE BANKSHARES CORP | COM | | 587405101 | 299 | 6381 | SH | OTHER | 22 | 6381 | |
| MERCER INTL INC | SH BEN INT | | 588056101 | 364 | 37200 | SH | DEFINED | 17 | 37200 | |
| MERCER INTL INC | SH BEN INT | | 588056101 | 3252 | 332500 | SH | DEFINED | 21 | 332500 | |
| MERCER INTL INC | SH BEN INT | | 588056101 | 156 | 15910 | SH | DEFINED | 22 | 15910 | |
| MERCER INTL INC | SH BEN INT | | 588056101 | 48 | 4900 | SH | OTHER | 22 | 4900 | |
| MERCHANTS BANCSHARES | COM | | 588448100 | 34 | 1300 | SH | DEFINED | 01 | 1300 | |
| MERCHANTS BANCSHARES | COM | | 588448100 | 3243 | 123532 | SH | DEFINED | 21 | 123532 | |
| MERCHANTS BANCSHARES | COM | | 588448100 | 141 | 5360 | SH | DEFINED | 22 | 5360 | |
| MERCHANTS BANCSHARES | COM | | 588448100 | 50 | 1900 | SH | OTHER | 22 | 1900 | |
| MERCK & CO INC 432728 | COM | | 589331107 | 162734 | 3425972 | SH | DEFINED | 01 | 2993244 | |
| MERCK & CO INC 1669874 | COM | | 589331107 | 170078 | 3580591 | SH | OTHER | 01 | 1910717 | |
| MERCK & CO INC | COM | | 589331107 | 9115 | 191900 | SH | CALL | DEFINED | 01 | 191900 |
| MERCK & CO INC | COM | | 589331107 | 9918 | 208800 | SH | PUT | DEFINED | 01 | 208800 |
| MERCK & CO INC 280800 | COM | | 589331107 | 97709 | 2057029 | SH | DEFINED | 05 | 1776229 | |
| MERCK & CO INC | COM | | 589331107 | 43293 | 911426 | SH | DEFINED | 08 | 911426 | |
| MERCK & CO INC | COM | | 589331107 | 5577 | 117400 | SH | CALL | DEFINED | 08 | 117400 |
| MERCK & CO INC | COM | | 589331107 | 2375 | 50000 | SH | PUT | DEFINED | 08 | 50000 |
| MERCK & CO INC | COM | | 589331107 | 10 | 200 | SH | DEFINED | 13 | 200 | |
| MERCK & CO INC 130 | COM | | 589331107 | 58 | 1230 | SH | OTHER | 13 | 1100 | |
| MERCK & CO INC | COM | | 589331107 | 24243 | 510369 | SH | DEFINED | 17 | 510369 | |
| MERCK & CO INC | COM | | 589331107 | 10583 | 222800 | SH | CALL | DEFINED | 17 | 222800 |
| MERCK & CO INC | COM | | 589331107 | 6536 | 137600 | SH | PUT | DEFINED | 17 | 137600 |
| MERCK & CO INC 28497 | COM | | 589331107 | 1354 | 28497 | SH | DEFINED | 18 | | |
| MERCK & CO INC | COM | | 589331107 | 938 | 19750 | SH | DEFINED | 20 | 19750 | |
| MERCK & CO INC 40010 | COM | | 589331107 | 53031 | 1116441 | SH | DEFINED | 21 | 1076431 | |
| MERCK & CO INC 382543 | COM | | 589331107 | 296622 | 6244677 | SH | DEFINED | 22 | 5862134 | |
| MERCK & CO INC 600 | COM | | 589331107 | 186486 | 3926025 | SH | OTHER | 22 | 3925425 | |
| MERCURY COMPUTER SYS 3100 | COM | | 589378108 | 131 | 5285 | SH | DEFINED | 01 | 2185 | |
| MERCURY COMPUTER SYS 150 | COM | | 589378108 | 4 | 150 | SH | OTHER | 01 | | |
| MERCURY COMPUTER SYS | COM | | 589378108 | 2239 | 90300 | SH | DEFINED | 05 | 90300 | |
| MERCURY COMPUTER SYS | COM | | 589378108 | 2 | 100 | SH | DEFINED | 08 | 100 | |
| MERCURY COMPUTER SYS | COM | | 589378108 | 350 | 14100 | SH | DEFINED | 21 | 14100 | |
| MERCURY INTERACTIVE CORP | COM | | 589405109 | 394 | 7913 | SH | DEFINED | 01 | 7913 | |
| MERCURY INTERACTIVE CORP 640 | COM | | 589405109 | 132 | 2640 | SH | OTHER | 01 | 2000 | |
| MERCURY INTERACTIVE CORP | COM | | 589405109 | 1981 | 39760 | SH | DEFINED | 05 | 39760 | |
| MERCURY INTERACTIVE CORP | COM | | 589405109 | 94 | 1883 | SH | DEFINED | 08 | 1883 | |
| MERCURY INTERACTIVE CORP | COM | | 589405109 | 3226 | 64750 | SH | DEFINED | 20 | 64750 | |
| MERCURY INTERACTIVE CORP 92150 | COM | | 589405109 | 44778 | 898625 | SH | DEFINED | 21 | 806475 | |
| MERCURY INTERACTIVE CORP 14850 | COM | | 589405109 | 3897 | 78213 | SH | DEFINED | 22 | 63363 | |
| MERCURY INTERACTIVE CORP | COM | | 589405109 | 69 | 1380 | SH | OTHER | 22 | 1380 | |
| MERCURY INTERACTIVE CORP | NOTE | 4.750% | 589405AB5 | 12910 | 13090000 | PRN | DEFINED | 08 | 13090000 | |
| MERCURY INTERACTIVE CORP | NOTE | | 589405AD1 | 1934 | 1740000 | PRN | DEFINED | 08 | 1740000 | |
| MERCURY INTERACTIVE CORP | NOTE | | 589405AD1 | 578 | 520000 | PRN | DEFINED | 17 | 520000 | |
| MEREDITH CORP | COM | | 589433101 | 1849 | 33635 | SH | DEFINED | 01 | 33635 | |
| MEREDITH CORP 200 | COM | | 589433101 | 168 | 3060 | SH | OTHER | 01 | 2860 | |
| MEREDITH CORP | COM | | 589433101 | 1277 | 23235 | SH | DEFINED | 05 | 23235 | |
| MEREDITH CORP | COM | | 589433101 | 319 | 5799 | SH | DEFINED | 08 | 5799 | |
| MEREDITH CORP | COM | | 589433101 | 429 | 7800 | SH | DEFINED | 17 | 7800 | |
| MEREDITH CORP | COM | | 589433101 | 278 | 5057 | SH | DEFINED | 21 | 5057 | |
| MEREDITH CORP 100 | COM | | 589433101 | 137 | 2500 | SH | DEFINED | 22 | 2400 | |
| MERIT MED SYS INC 8132 1100 | COM | | 589889104 | 329 | 20661 | SH | DEFINED | 01 | 11429 | |
| MERIT MED SYS INC 1100 | COM | | 589889104 | 18 | 1100 | SH | OTHER | 01 | | |
| MERIT MED SYS INC | COM | | 589889104 | 5153 | 323498 | SH | DEFINED | 05 | 323498 | |
| MERIT MED SYS INC | COM | | 589889104 | 63 | 3948 | SH | DEFINED | 08 | 3948 | |
| MERIT MED SYS INC | COM | | 589889104 | 104 | 6500 | SH | DEFINED | 17 | 6500 | |
| MERIT MED SYS INC 5000 | COM | | 589889104 | 80 | 5000 | SH | DEFINED | 18 | | |
| MERIT MED SYS INC | COM | | 589889104 | 277 | 17400 | SH | DEFINED | 21 | 17400 | |

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|----------------------------------|---------|------------------|--------|---------|-----|---------|---------|---------|--------|
| MERIT MED SYS INC | COM | 589889104 | | 6 | SH | DEFINED | 22 | 6 | |
| MERIDIAN GOLD INC | COM | 589975101 | 3 | 250 | SH | OTHER | 01 | 250 | |
| MERIDIAN GOLD INC | COM | 589975101 | 18 | 1423 | SH | DEFINED | 08 | 1423 | |
| MERIDIAN GOLD INC | COM | 589975101 | 3632 | 280000 | SH | CALL | DEFINED | 08 | 280000 |
| MERIDIAN GOLD INC | COM | 589975101 | 2594 | 200000 | SH | PUT | DEFINED | 08 | 200000 |
| MERIDIAN GOLD INC | COM | 589975101 | 130 | 10000 | SH | DEFINED | 21 | 10000 | |
| MERIDIAN GOLD INC | COM | 589975101 | 1 | 43 | SH | DEFINED | 22 | 43 | |
| MERITAGE CORP 600 | COM | 59001A102 | 162 | 2350 | SH | DEFINED | 01 | 1750 | |
| MERITAGE CORP | COM | 59001A102 | 3827 | 55625 | SH | DEFINED | 05 | 55625 | |
| MERITAGE CORP | COM | 59001A102 | 48 | 700 | SH | DEFINED | 08 | 700 | |
| MERITAGE CORP | COM | 59001A102 | 599 | 8700 | SH | DEFINED | 21 | 8700 | |
| MERIX CORP | COM | 590049102 | 1 | 50 | SH | OTHER | 01 | 50 | |
| MERIX CORP | COM | 590049102 | 108 | 9500 | SH | DEFINED | 17 | 9500 | |
| MERIX CORP | COM | 590049102 | 4590 | 404800 | SH | DEFINED | 21 | 404800 | |
| MERIX CORP | COM | 590049102 | 1017 | 89700 | SH | DEFINED | 22 | 82607 | |
| 7093 | | | | | | | | | |
| MERRILL LYNCH & CO INC 59937 | COM | 590188108 | 207640 | 3846619 | SH | DEFINED | 01 | 3786682 | |
| MERRILL LYNCH & CO INC 621542 | COM | 590188108 | 60547 | 1121653 | SH | OTHER | 01 | 500111 | |
| MERRILL LYNCH & CO INC 241600 | COM | 590188108 | 67159 | 1244143 | SH | DEFINED | 05 | 1002543 | |
| MERRILL LYNCH & CO INC | COM | 590188108 | 2501 | 46333 | SH | DEFINED | 08 | 46333 | |
| MERRILL LYNCH & CO INC | COM | 590188108 | 30958 | 573500 | SH | CALL | DEFINED | 08 | 573500 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 8907 | 165000 | SH | PUT | DEFINED | 08 | 165000 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 92 | 1698 | SH | DEFINED | 13 | 1698 | |
| MERRILL LYNCH & CO INC 270 | COM | 590188108 | 23 | 431 | SH | OTHER | 13 | 161 | |
| MERRILL LYNCH & CO INC | COM | 590188108 | 6473 | 119922 | SH | DEFINED | 17 | 119922 | |
| MERRILL LYNCH & CO INC | COM | 590188108 | 6586 | 122000 | SH | CALL | DEFINED | 17 | 122000 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 6586 | 122000 | SH | PUT | DEFINED | 17 | 122000 |
| MERRILL LYNCH & CO INC 10632 | COM | 590188108 | 574 | 10632 | SH | DEFINED | 18 | | |
| MERRILL LYNCH & CO INC | COM | 590188108 | 2574 | 47685 | SH | DEFINED | 20 | 47685 | |
| MERRILL LYNCH & CO INC 129143 | COM | 590188108 | 123337 | 2284861 | SH | DEFINED | 21 | 2155718 | |
| MERRILL LYNCH & CO INC 96163 | COM | 590188108 | 86833 | 1608608 | SH | DEFINED | 22 | 1512445 | |
| MERRILL LYNCH & CO INC 200 | COM | 590188108 | 20043 | 371305 | SH | OTHER | 22 | 371105 | |
| MESA AIR GROUP INC 21149 | COM | 590479101 | 221 | 27375 | SH | DEFINED | 01 | 6226 | |
| MESA AIR GROUP INC 351 | COM | 590479101 | 3 | 351 | SH | OTHER | 01 | | |
| MESA AIR GROUP INC | COM | 590479101 | 1244 | 153750 | SH | DEFINED | 05 | 153750 | |
| MESA AIR GROUP INC | COM | 590479101 | 148 | 18300 | SH | DEFINED | 08 | 18300 | |
| MESA AIR GROUP INC | COM | 590479101 | 125 | 15485 | SH | DEFINED | 17 | 15485 | |
| MESA AIR GROUP INC | COM | 590479101 | 170 | 21000 | SH | DEFINED | 21 | 21000 | |
| MESA AIR GROUP INC | NOTE | 2.482% 590479AB7 | 1125 | 2520000 | PRN | DEFINED | 17 | 2520000 | |
| MESTEK INC | COM | 590829107 | 232 | 13957 | SH | DEFINED | 22 | 13957 | |
| MESTEK INC | COM | 590829107 | 5883 | 354200 | SH | OTHER | 22 | 354200 | |
| METAL MGMT INC | COM NEW | 591097209 | 16 | 806 | SH | DEFINED | 01 | 806 | |
| METAL MGMT INC | COM NEW | 591097209 | 4 | 200 | SH | DEFINED | 08 | 200 | |
| METAL MGMT INC | COM NEW | 591097209 | 162 | 8200 | SH | DEFINED | 17 | 8200 | |
| METAL MGMT INC | COM NEW | 591097209 | 4600 | 232200 | SH | DEFINED | 21 | 232200 | |
| METAL MGMT INC | COM NEW | 591097209 | 200 | 10100 | SH | DEFINED | 22 | 10100 | |
| METAL MGMT INC | COM NEW | 591097209 | 69 | 3500 | SH | OTHER | 22 | 3500 | |
| METALS USA INC | COM NEW | 591324207 | 190 | 10600 | SH | DEFINED | 17 | 10600 | |
| METASOLV INC | COM | 59139P104 | 13 | 4429 | SH | DEFINED | 22 | 4429 | |
| METASOLV INC | COM | 59139P104 | 31 | 10853 | SH | DEFINED | | 10853 | |
| METHANEX CORP | COM | 59151K108 | 2 | 140 | SH | DEFINED | 01 | 140 | |
| METHANEX CORP | COM | 59151K108 | 367 | 27700 | SH | DEFINED | 17 | 27700 | |
| METHODE ELECTRS INC 16900 | COM | 591520200 | 306 | 23615 | SH | DEFINED | 01 | 6715 | |
| METHODE ELECTRS INC 50 | COM | 591520200 | 1 | 50 | SH | OTHER | 01 | | |
| METHODE ELECTRS INC | COM | 591520200 | 2120 | 163425 | SH | DEFINED | 05 | 163425 | |
| METHODE ELECTRS INC | COM | 591520200 | 305 | 23500 | SH | DEFINED | 21 | 23500 | |
| METLIFE INC 4188 | COM | 59156R108 | 3274 | 91334 | SH | DEFINED | 01 | 87146 | |
| METLIFE INC 6909 | COM | 59156R108 | 440 | 12274 | SH | OTHER | 01 | 5365 | |
| METLIFE INC 54100 | COM | 59156R108 | 15439 | 430661 | SH | DEFINED | 05 | 376561 | |
| METLIFE INC | COM | 59156R108 | 1608 | 44843 | SH | DEFINED | 08 | 44843 | |
| METLIFE INC | COM | 59156R108 | 65 | 1800 | SH | DEFINED | 17 | 1800 | |
| METLIFE INC 3460 | COM | 59156R108 | 124 | 3460 | SH | OTHER | 17 | | |
| METLIFE INC | COM | 59156R108 | 12847 | 358350 | SH | DEFINED | 21 | 358350 | |
| METLIFE INC 44094 | COM | 59156R108 | 27795 | 775301 | SH | DEFINED | 22 | 731207 | |
| METLIFE INC | COM | 59156R108 | 1961 | 54694 | SH | OTHER | 22 | 54694 | |
| METRIS COS INC | COM | 591598107 | 419 | 48225 | SH | DEFINED | 01 | 48225 | |
| METRIS COS INC | COM | 591598107 | 188 | 21682 | SH | DEFINED | 08 | 21682 | |
| METRIS COS INC | COM | 591598107 | 4056 | 466700 | SH | DEFINED | 21 | 466700 | |

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|------------------------------|----------|-----------|--------|----------|----|---------|---------|----------|---------|
| METRIS COS INC | COM | 591598107 | 278 | 31999 | SH | DEFINED | 22 | 31999 | |
| METRIS COS INC | COM | 591598107 | 61 | 7000 | SH | OTHER | 22 | 7000 | |
| METRO GOLDWYN MAYER INC | COM | 591610100 | 4 | 300 | SH | DEFINED | 05 | 300 | |
| METRO GOLDWYN MAYER INC | COM | 591610100 | 3728 | 308100 | SH | DEFINED | 08 | 308100 | |
| METRO GOLDWYN MAYER INC | COM | 591610100 | 418 | 34561 | SH | DEFINED | 17 | 34561 | |
| METROCALL HLDGS INC | COM | 59164X105 | 221 | 3300 | SH | DEFINED | 17 | 3300 | |
| METROCALL HLDGS INC | COM | 59164X105 | 34 | 500 | SH | DEFINED | 22 | 500 | |
| METTLER TOLEDO INTERNATIONAL | COM | 592688105 | 637 | 12971 | SH | DEFINED | 01 | 12971 | |
| METTLER TOLEDO INTERNATIONAL | COM | 592688105 | 1 | 25 | SH | OTHER | 01 | 25 | |
| METTLER TOLEDO INTERNATIONAL | COM | 592688105 | 5 | 100 | SH | DEFINED | 05 | 100 | |
| METTLER TOLEDO INTERNATIONAL | COM | 592688105 | 5 | 100 | SH | DEFINED | 08 | 100 | |
| METTLER TOLEDO INTERNATIONAL | COM | 592688105 | 25 | 500 | SH | DEFINED | 17 | 500 | |
| METTLER TOLEDO INTERNATIONAL | COM | 592688105 | 37 | 750 | SH | DEFINED | 18 | 750 | |
| METTLER TOLEDO INTERNATIONAL | COM | 592688105 | 1941 | 39500 | SH | OTHER | 22 | 39500 | |
| MICHAELS STORES INC | COM | 594087108 | 488 | 8875 | SH | DEFINED | 01 | 4385 | |
| MICHAELS STORES INC | COM | 594087108 | 278 | 5050 | SH | OTHER | 01 | 4600 | |
| MICHAELS STORES INC | COM | 594087108 | 7982 | 145124 | SH | DEFINED | 05 | 145124 | |
| MICHAELS STORES INC | COM | 594087108 | 1823 | 33152 | SH | DEFINED | 08 | 33152 | |
| MICHAELS STORES INC | COM | 594087108 | 53 | 955 | SH | DEFINED | 22 | 955 | |
| MICREL INC | COM | 594793101 | 113 | 9300 | SH | DEFINED | 01 | 9300 | |
| MICREL INC | COM | 594793101 | 6 | 500 | SH | OTHER | 01 | 500 | |
| MICREL INC | COM | 594793101 | 2375 | 195450 | SH | DEFINED | 05 | 195450 | |
| MICREL INC | COM | 594793101 | 264 | 21700 | SH | DEFINED | 08 | 21700 | |
| MICREL INC | COM | 594793101 | 1215 | 100000 | SH | DEFINED | 18 | 100000 | |
| MICREL INC | COM | 594793101 | 204 | 16800 | SH | OTHER | 22 | 16800 | |
| MICROS SYS INC | COM | 594901100 | 628 | 13100 | SH | DEFINED | 01 | 7300 | |
| MICROS SYS INC | COM | 594901100 | 17 | 350 | SH | OTHER | 01 | 350 | |
| MICROS SYS INC | COM | 594901100 | 4029 | 84000 | SH | DEFINED | 05 | 84000 | |
| MICROS SYS INC | COM | 594901100 | 590 | 12300 | SH | DEFINED | 21 | 12300 | |
| MICROSOFT CORP | COM | 594918104 | 452373 | 15839407 | SH | DEFINED | 01 | 15013437 | |
| MICROSOFT CORP | COM | 594918104 | 218798 | 7661003 | SH | OTHER | 01 | 4720407 | |
| MICROSOFT CORP | COM | 594918104 | 49672 | 1739200 | SH | PUT | DEFINED | 01 | 1739200 |
| MICROSOFT CORP | COM | 594918104 | 189995 | 6652502 | SH | DEFINED | 05 | 5366602 | |
| MICROSOFT CORP | COM | 594918104 | 61960 | 2169474 | SH | DEFINED | 08 | 2169474 | |
| MICROSOFT CORP | COM | 594918104 | 5712 | 200000 | SH | PUT | DEFINED | 08 | 200000 |
| MICROSOFT CORP | COM | 594918104 | 130 | 4558 | SH | DEFINED | 13 | 4533 | |
| MICROSOFT CORP | COM | 594918104 | 45 | 1575 | SH | OTHER | 13 | 1575 | |
| MICROSOFT CORP | COM | 594918104 | 3516 | 123101 | SH | DEFINED | 17 | 123101 | |
| MICROSOFT CORP | COM | 594918104 | 4436 | 155334 | SH | DEFINED | 18 | 155334 | |
| MICROSOFT CORP | COM | 594918104 | 10341 | 362095 | SH | DEFINED | 20 | 362095 | |
| MICROSOFT CORP | COM | 594918104 | 398377 | 13948791 | SH | DEFINED | 21 | 13072141 | |
| MICROSOFT CORP | COM | 594918104 | 424519 | 14864115 | SH | DEFINED | 22 | 13796308 | |
| MICROSOFT CORP | COM | 594918104 | 137511 | 4814799 | SH | OTHER | 22 | 4812399 | |
| MICROSOFT CORP | COM | 594918104 | 204 | 7159 | SH | DEFINED | | 7159 | |
| MICROVISION INC WASH | COM | 594960106 | 13 | 1500 | SH | DEFINED | 01 | 1500 | |
| MICROVISION INC WASH | COM | 594960106 | 88 | 10500 | SH | DEFINED | 17 | 10500 | |
| MICROSTRATEGY INC | CL A NEW | 594972408 | 431 | 10083 | SH | DEFINED | 08 | 10083 | |
| MICROSTRATEGY INC | CL A NEW | 594972408 | 149 | 3500 | SH | DEFINED | 17 | 3500 | |
| MICROSTRATEGY INC | CL A NEW | 594972408 | 3 | 80 | SH | DEFINED | 21 | 80 | |
| MICROSTRATEGY INC | CL A NEW | 594972408 | 1 | 23 | SH | DEFINED | 22 | 23 | |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 860 | 27267 | SH | DEFINED | 01 | 27267 | |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 665 | 21075 | SH | OTHER | 01 | 16875 | |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 20359 | 645503 | SH | DEFINED | 05 | 645503 | |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 2284 | 72409 | SH | DEFINED | 08 | 72409 | |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 400 | 12684 | SH | DEFINED | 17 | 12684 | |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 1707 | 54110 | SH | DEFINED | 20 | 54110 | |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 55295 | 1753180 | SH | DEFINED | 21 | 1752180 | |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 4445 | 140929 | SH | DEFINED | 22 | 111289 | |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 47 | 1500 | SH | OTHER | 22 | 1500 | |
| MICROMUSE INC | COM | 595094103 | 35 | 5200 | SH | DEFINED | 01 | 5200 | |
| MICROMUSE INC | COM | 595094103 | 1075 | 160630 | SH | DEFINED | 17 | 160630 | |
| MICROMUSE INC | COM | 595094103 | 3851 | 575600 | SH | DEFINED | 21 | 540700 | |
| MICROMUSE INC | COM | 595094103 | 742 | 110900 | SH | DEFINED | 22 | 110900 | |
| MICROMUSE INC | COM | 595094103 | 892 | 133400 | SH | OTHER | 22 | 118900 | |

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|------------------------------|------|-------|-----------|-------|------------|------|---------|----|---------|
| 14500 | | | | | | | | | |
| MICRON TECHNOLOGY INC | COM | | 595112103 | 969 | 63319 SH | | DEFINED | 01 | 61669 |
| 1650 | | | | | | | | | |
| MICRON TECHNOLOGY INC | COM | | 595112103 | 570 | 37210 SH | | OTHER | 01 | 10 |
| 37200 | | | | | | | | | |
| MICRON TECHNOLOGY INC | COM | | 595112103 | 6689 | 436925 SH | | DEFINED | 05 | 273925 |
| 163000 | | | | | | | | | |
| MICRON TECHNOLOGY INC | COM | | 595112103 | 46210 | 3018276 SH | | DEFINED | 08 | 3018276 |
| MICRON TECHNOLOGY INC | COM | | 595112103 | 38397 | 2508000 SH | CALL | DEFINED | 08 | 2508000 |
| MICRON TECHNOLOGY INC | COM | | 595112103 | 10411 | 680000 SH | PUT | DEFINED | 08 | 680000 |
| MICRON TECHNOLOGY INC | COM | | 595112103 | 2331 | 152280 SH | | DEFINED | 17 | 152280 |
| MICRON TECHNOLOGY INC | COM | | 595112103 | 7139 | 466315 SH | | DEFINED | 21 | 466315 |
| MICRON TECHNOLOGY INC | COM | | 595112103 | 440 | 28730 SH | | DEFINED | 22 | 26930 |
| 1800 | | | | | | | | | |
| MICRON TECHNOLOGY INC | COM | | 595112103 | 46 | 3000 SH | | OTHER | 22 | 3000 |
| MICROSEMI CORP | COM | | 595137100 | 1001 | 70475 SH | | DEFINED | 01 | 42065 |
| 28410 | | | | | | | | | |
| MICROSEMI CORP | COM | | 595137100 | 30 | 2140 SH | | OTHER | 01 | |
| 2140 | | | | | | | | | |
| MICROSEMI CORP | COM | | 595137100 | 9028 | 635326 SH | | DEFINED | 05 | 635326 |
| MICROSEMI CORP | COM | | 595137100 | 98 | 6900 SH | | DEFINED | 08 | 6900 |
| MICROSEMI CORP | COM | | 595137100 | 560 | 39400 SH | | DEFINED | 21 | 39400 |
| MICROTUNE INC DEL | COM | | 59514P109 | 231 | 49500 SH | | DEFINED | 21 | 49500 |
| MICROTUNE INC DEL | COM | | 59514P109 | 42 | 9000 SH | | OTHER | 22 | 9000 |
| MICROTEK MEDICAL HLDGS INC | COM | | 59515B109 | 110 | 21500 SH | | DEFINED | 17 | 21500 |
| MID-AMER APT CMNTYS INC | COM | | 59522J103 | 63 | 1650 SH | | OTHER | 01 | |
| 1100 550 | | | | | | | | | |
| MID-AMER APT CMNTYS INC | COM | | 59522J103 | 8 | 200 SH | | DEFINED | 08 | 200 |
| MID-AMER APT CMNTYS INC | COM | | 59522J103 | 114 | 3000 SH | | DEFINED | 17 | 3000 |
| MID-AMER APT CMNTYS INC | COM | | 59522J103 | 5413 | 142850 SH | | DEFINED | 21 | 142850 |
| MID-AMER APT CMNTYS INC | COM | | 59522J103 | 228 | 6026 SH | | DEFINED | 22 | 5960 |
| 66 | | | | | | | | | |
| MID-AMER APT CMNTYS INC | COM | | 59522J103 | 76 | 2000 SH | | OTHER | 22 | 2000 |
| MID-STATE BANCSHARES | COM | | 595440108 | 118 | 5000 SH | | DEFINED | 01 | 5000 |
| MID-STATE BANCSHARES | COM | | 595440108 | 42 | 1800 SH | | DEFINED | 08 | 1800 |
| MID-STATE BANCSHARES | COM | | 595440108 | 5158 | 219410 SH | | DEFINED | 21 | 219410 |
| MID-STATE BANCSHARES | COM | | 595440108 | 223 | 9500 SH | | DEFINED | 22 | 9500 |
| MID-STATE BANCSHARES | COM | | 595440108 | 78 | 3300 SH | | OTHER | 22 | 3300 |
| MIDAS GROUP INC | COM | | 595626102 | 251 | 14425 SH | | DEFINED | 01 | 7525 |
| 6900 | | | | | | | | | |
| MIDAS GROUP INC | COM | | 595626102 | 8 | 433 SH | | OTHER | 01 | |
| 433 | | | | | | | | | |
| MIDAS GROUP INC | COM | | 595626102 | 1305 | 75025 SH | | DEFINED | 05 | 75025 |
| MIDAS GROUP INC | COM | | 595626102 | 30 | 1700 SH | | DEFINED | 08 | 1700 |
| MIDAS GROUP INC | COM | | 595626102 | 177 | 10200 SH | | DEFINED | 21 | 10200 |
| MIDAS GROUP INC | COM | | 595626102 | 2 | 100 SH | | OTHER | 22 | |
| 100 | | | | | | | | | |
| MIDCAP SPDR TR | UNIT | SER 1 | 595635103 | 5991 | 53920 SH | | DEFINED | 01 | 13000 |
| 40920 | | | | | | | | | |
| MIDCAP SPDR TR | UNIT | SER 1 | 595635103 | 12864 | 115788 SH | | OTHER | 01 | 52782 |
| 17196 45810 | | | | | | | | | |
| MIDCAP SPDR TR | UNIT | SER 1 | 595635103 | 1111 | 10000 SH | | DEFINED | 05 | 10000 |
| MIDCAP SPDR TR | UNIT | SER 1 | 595635103 | 655 | 5895 SH | | DEFINED | 22 | |
| 5895 | | | | | | | | | |
| MIDCAP SPDR TR | UNIT | SER 1 | 595635103 | 1115 | 10040 SH | | OTHER | 22 | 8935 |
| 1105 | | | | | | | | | |
| MIDDLESEX WATER CO | COM | | 596680108 | 4 | 200 SH | | DEFINED | 01 | 200 |
| MIDDLESEX WATER CO | COM | | 596680108 | 34 | 1757 SH | | DEFINED | 08 | 1757 |
| MIDDLESEX WATER CO | COM | | 596680108 | 206 | 10600 SH | | OTHER | 22 | 10600 |
| MIDWEST AIR GROUP INC | COM | | 597911106 | 657 | 157657 SH | | DEFINED | 19 | 157657 |
| MIDWAY GAMES INC | COM | | 598148104 | 51 | 4450 SH | | DEFINED | 01 | 4450 |
| MIDWAY GAMES INC | COM | | 598148104 | 35 | 3000 SH | | OTHER | 01 | 3000 |
| MIDWAY GAMES INC | COM | | 598148104 | 1620 | 140600 SH | | DEFINED | 05 | 140600 |
| MIDWAY GAMES INC | COM | | 598148104 | 576 | 50000 SH | | DEFINED | 08 | 50000 |
| MIDWAY GAMES INC | COM | | 598148104 | 392 | 34000 SH | CALL | DEFINED | 08 | 34000 |
| MIDWAY GAMES INC | COM | | 598148104 | 521 | 45200 SH | | DEFINED | 21 | 45200 |
| MILACRON INC | COM | | 598709103 | 100 | 25082 SH | | DEFINED | 01 | 25082 |
| MILACRON INC | COM | | 598709103 | 834 | 208475 SH | | DEFINED | 05 | 208475 |
| MILACRON INC | COM | | 598709103 | 132 | 33000 SH | | DEFINED | 21 | 33000 |
| MILACRON INC | COM | | 598709103 | 3 | 800 SH | | DEFINED | 22 | 800 |
| MILACRON INC | COM | | 598709103 | 10 | 2400 SH | | OTHER | 22 | 2400 |
| MILLENNIUM PHARMACEUTICALS I | COM | | 599902103 | 657 | 47639 SH | | DEFINED | 01 | 45639 |
| 2000 | | | | | | | | | |
| MILLENNIUM PHARMACEUTICALS I | COM | | 599902103 | 177 | 12818 SH | | OTHER | 01 | 7600 |
| 5218 | | | | | | | | | |
| MILLENNIUM PHARMACEUTICALS I | COM | | 599902103 | 11771 | 852937 SH | | DEFINED | 05 | 852937 |
| MILLENNIUM PHARMACEUTICALS I | COM | | 599902103 | 5500 | 398563 SH | | DEFINED | 08 | 398563 |
| MILLENNIUM PHARMACEUTICALS I | COM | | 599902103 | 8936 | 647500 SH | | DEFINED | 08 | 647500 |
| MILLENNIUM PHARMACEUTICALS I | COM | | 599902103 | 138 | 10000 SH | CALL | DEFINED | 08 | 10000 |
| MILLENNIUM PHARMACEUTICALS I | COM | | 599902103 | 116 | 8418 SH | PUT | DEFINED | 22 | 8172 |
| 246 | | | | | | | | | |
| MILLENNIUM PHARMACEUTICALS I | COM | | 599902103 | 2403 | 174124 SH | | OTHER | 22 | 174124 |
| MILLENNIUM CHEMICALS INC | COM | | 599903101 | 91 | 5252 SH | | DEFINED | 01 | 5252 |
| MILLENNIUM CHEMICALS INC | COM | | 599903101 | 3 | 185 SH | | OTHER | 01 | 185 |
| MILLENNIUM CHEMICALS INC | COM | | 599903101 | 74 | 4300 SH | | DEFINED | 05 | 4300 |
| MILLENNIUM CHEMICALS INC | COM | | 599903101 | 109 | 6266 SH | | DEFINED | 08 | 6266 |

| | | | | | | | | |
|------------------------------------|--------------|-----------|-------|--------|----|---------|----|--------|
| MILLENNIUM CHEMICALS INC | COM | 599903101 | 5925 | 342100 | SH | DEFINED | 21 | 342100 |
| MILLENNIUM CHEMICALS INC 4668 | COM | 599903101 | 408 | 23544 | SH | DEFINED | 22 | 18876 |
| MILLENNIUM CHEMICALS INC | COM | 599903101 | 1 | 64 | SH | OTHER | 22 | 64 |
| MILLENNIUM CELL INC | COM | 60038B105 | 125 | 66176 | SH | DEFINED | 08 | 66176 |
| MILLENNIUM CELL INC | COM | 60038B105 | 1 | 450 | SH | OTHER | 22 | 450 |
| MILLER HERMAN INC | COM | 600544100 | 1670 | 57707 | SH | DEFINED | 01 | 57707 |
| MILLER HERMAN INC 1580 | COM | 600544100 | 46 | 1580 | SH | OTHER | 01 | |
| MILLER HERMAN INC | COM | 600544100 | 4442 | 153503 | SH | DEFINED | 05 | 153503 |
| MILLER HERMAN INC | COM | 600544100 | 254 | 8760 | SH | DEFINED | 08 | 8760 |
| MILLER HERMAN INC | COM | 600544100 | 90 | 3122 | SH | DEFINED | 22 | 3122 |
| MILLER HERMAN INC | COM | 600544100 | 116 | 4000 | SH | OTHER | 22 | 4000 |
| MILLIPORE CORP | COM | 601073109 | 599 | 10634 | SH | DEFINED | 01 | 10634 |
| MILLIPORE CORP 175 | COM | 601073109 | 23 | 415 | SH | OTHER | 01 | 240 |
| MILLIPORE CORP | COM | 601073109 | 1279 | 22695 | SH | DEFINED | 05 | 22695 |
| MILLIPORE CORP | COM | 601073109 | 290 | 5139 | SH | DEFINED | 08 | 5139 |
| MILLIPORE CORP | COM | 601073109 | 712 | 12627 | SH | DEFINED | 17 | 12627 |
| MILLIPORE CORP | COM | 601073109 | 27097 | 480701 | SH | DEFINED | 21 | 480701 |
| MILLIPORE CORP 1497 | COM | 601073109 | 5503 | 97625 | SH | DEFINED | 22 | 96128 |
| MILLIPORE CORP | COM | 601073109 | 2337 | 41462 | SH | OTHER | 22 | 41462 |
| MILLS CORP | COM | 601148109 | 117 | 2501 | SH | DEFINED | 01 | 2501 |
| MILLS CORP | COM | 601148109 | 37 | 800 | SH | OTHER | 01 | 800 |
| MILLS CORP | COM | 601148109 | 9 | 200 | SH | DEFINED | 05 | 200 |
| MILLS CORP | COM | 601148109 | 455 | 9749 | SH | DEFINED | 08 | 9749 |
| MILLS CORP 1800 | COM | 601148109 | 203 | 4354 | SH | DEFINED | 22 | 2554 |
| MILLS CORP | COM | 601148109 | 39 | 845 | SH | OTHER | 22 | 845 |
| MINDSPEED TECHNOLOGIES INC | COM | 602682106 | 248 | 50000 | SH | DEFINED | 08 | 50000 |
| MINDSPEED TECHNOLOGIES INC | COM | 602682106 | 21 | 4225 | SH | DEFINED | 17 | 4225 |
| MINDSPEED TECHNOLOGIES INC | COM | 602682106 | 20 | 3940 | SH | DEFINED | 21 | 3940 |
| MINDSPEED TECHNOLOGIES INC | COM | 602682106 | 15 | 3038 | SH | DEFINED | 22 | 3038 |
| MINDSPEED TECHNOLOGIES INC | COM | 602682106 | 7 | 1343 | SH | OTHER | 22 | 1343 |
| MINE SAFETY APPLIANCES CO | COM | 602720104 | 246 | 7300 | SH | DEFINED | 08 | 7300 |
| MINE SAFETY APPLIANCES CO | COM | 602720104 | 175 | 5200 | SH | DEFINED | 17 | 5200 |
| MINE SAFETY APPLIANCES CO | COM | 602720104 | 101 | 3000 | SH | DEFINED | 22 | 3000 |
| MINE SAFETY APPLIANCES CO | COM | 602720104 | 66 | 1950 | SH | OTHER | 22 | 1950 |
| MINERALS TECHNOLOGIES INC | COM | 603158106 | 192 | 3302 | SH | DEFINED | 01 | 3302 |
| MINERALS TECHNOLOGIES INC 75 | COM | 603158106 | 4 | 75 | SH | OTHER | 01 | |
| MINERALS TECHNOLOGIES INC | COM | 603158106 | 2521 | 43459 | SH | DEFINED | 05 | 43459 |
| MINERALS TECHNOLOGIES INC | COM | 603158106 | 165 | 2844 | SH | DEFINED | 08 | 2844 |
| MINERALS TECHNOLOGIES INC | COM | 603158106 | 70 | 1200 | SH | DEFINED | 17 | 1200 |
| MINERALS TECHNOLOGIES INC | COM | 603158106 | 4008 | 69100 | SH | DEFINED | 21 | 69100 |
| MINERALS TECHNOLOGIES INC | COM | 603158106 | 176 | 3030 | SH | DEFINED | 22 | 3030 |
| MINERALS TECHNOLOGIES INC | COM | 603158106 | 58 | 1000 | SH | OTHER | 22 | 1000 |
| MIPS TECHNOLOGIES INC | COM | 604567107 | 1 | 115 | SH | DEFINED | 01 | 115 |
| MIPS TECHNOLOGIES INC | COM | 604567107 | 217 | 35400 | SH | DEFINED | 17 | 35400 |
| MIPS TECHNOLOGIES INC | COM | 604567107 | 147 | 24000 | SH | DEFINED | 21 | 24000 |
| MIPS TECHNOLOGIES INC | COM | 604567107 | 1 | 100 | SH | DEFINED | 22 | 100 |
| MISSION RESOURCES CORP | COM | 605109107 | 97 | 17100 | SH | DEFINED | 17 | 17100 |
| MISSION RESOURCES CORP 13200 | COM | 605109107 | 1204 | 211300 | SH | DEFINED | 21 | 198100 |
| MISSION RESOURCES CORP 1440 | COM | 605109107 | 248 | 43536 | SH | DEFINED | 22 | 42096 |
| MISSION RESOURCES CORP | COM | 605109107 | 25 | 4464 | SH | OTHER | 22 | 4464 |
| MITSUBISHI TOKYO FINL GROUP | SPONSORED AD | 606816106 | 8 | 850 | SH | DEFINED | 01 | 850 |
| MITSUBISHI TOKYO FINL GROUP 500 | SPONSORED AD | 606816106 | 11 | 1150 | SH | OTHER | 01 | 650 |
| MITSUBISHI TOKYO FINL GROUP | SPONSORED AD | 606816106 | 6751 | 720500 | SH | DEFINED | 21 | 720500 |
| MITSUBISHI TOKYO FINL GROUP | SPONSORED AD | 606816106 | 34 | 3675 | SH | DEFINED | 22 | 3675 |
| MITSUBISHI TOKYO FINL GROUP | SPONSORED AD | 606816106 | 19 | 2000 | SH | OTHER | 22 | 2000 |
| MOBIUS MGMT SYSTEMS INC | COM | 606925105 | 5 | 817 | SH | DEFINED | 01 | 817 |
| MOBIUS MGMT SYSTEMS INC | COM | 606925105 | 908 | 149295 | SH | DEFINED | 17 | 149295 |
| MOBILE TELESYSTEMS OJSC | SPONSORED AD | 607409109 | 6 | 50 | SH | OTHER | 01 | 50 |
| MOBILE TELESYSTEMS OJSC | SPONSORED AD | 607409109 | 18768 | 153840 | SH | DEFINED | 21 | 153840 |
| MOBILE TELESYSTEMS OJSC 1540 | SPONSORED AD | 607409109 | 1371 | 11240 | SH | DEFINED | 22 | 9700 |
| MOBILE MINI INC 11200 | COM | 60740F105 | 1764 | 62075 | SH | DEFINED | 01 | 50875 |
| MOBILE MINI INC 50 | COM | 60740F105 | 1 | 50 | SH | OTHER | 01 | |
| MOBILE MINI INC | COM | 60740F105 | 1916 | 67450 | SH | DEFINED | 05 | 67450 |
| MOBILE MINI INC | COM | 60740F105 | 7304 | 257100 | SH | DEFINED | 21 | 257100 |
| MOBILE MINI INC 5196 | COM | 60740F105 | 1864 | 65600 | SH | DEFINED | 22 | 60404 |
| MOBILITY ELECTRONICS INC | COM | 60741U101 | 12 | 1400 | SH | DEFINED | 08 | 1400 |
| MOBILITY ELECTRONICS INC | COM | 60741U101 | 97 | 11500 | SH | DEFINED | 17 | 11500 |
| MOCON INC | COM | 607494101 | 9 | 1000 | SH | DEFINED | 22 | 1000 |
| MOCON INC | COM | 607494101 | 97 | 11437 | SH | OTHER | 22 | 11437 |
| MOD PAC CORP | COM | 607495108 | 292 | 32773 | SH | DEFINED | 22 | 32773 |
| MODEM MEDIA INC | CL A | 607533106 | 1165 | 222700 | SH | DEFINED | 21 | 222700 |
| MODEM MEDIA INC | CL A | 607533106 | 51 | 9700 | SH | DEFINED | 22 | 9700 |
| MODEM MEDIA INC | CL A | 607533106 | 19 | 3600 | SH | OTHER | 22 | 3600 |

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|------------------------------|------|-----------|-------|--------|----|---------|----|--------|
| MODINE MFG CO | COM | 607828100 | 76 | 2375 | SH | DEFINED | 01 | 2375 |
| MODINE MFG CO | COM | 607828100 | 2318 | 72780 | SH | DEFINED | 05 | 72780 |
| MODINE MFG CO | COM | 607828100 | 44 | 1380 | SH | DEFINED | 08 | 1380 |
| MODINE MFG CO | COM | 607828100 | 9238 | 290043 | SH | DEFINED | 21 | 290043 |
| MODINE MFG CO | COM | 607828100 | 106 | 3340 | SH | DEFINED | 22 | 3340 |
| MODINE MFG CO | COM | 607828100 | 38 | 1200 | SH | OTHER | 22 | 1200 |
| MOHAWK INDS INC | COM | 608190104 | 551 | 7510 | SH | DEFINED | 01 | 7510 |
| MOHAWK INDS INC | COM | 608190104 | 51 | 697 | SH | OTHER | 01 | 197 |
| 500 | | | | | | | | |
| MOHAWK INDS INC | COM | 608190104 | 17740 | 241919 | SH | DEFINED | 05 | 241919 |
| MOHAWK INDS INC | COM | 608190104 | 59 | 800 | SH | DEFINED | 08 | 800 |
| MOHAWK INDS INC | COM | 608190104 | 169 | 2310 | SH | DEFINED | 17 | 2310 |
| MOHAWK INDS INC | COM | 608190104 | 22 | 300 | SH | DEFINED | 21 | 300 |
| MOHAWK INDS INC | COM | 608190104 | 24 | 333 | SH | DEFINED | 22 | |
| 333 | | | | | | | | |
| MOHAWK INDS INC | COM | 608190104 | 650 | 8860 | SH | OTHER | 22 | 8293 |
| 567 | | | | | | | | |
| MOLEX INC | COM | 608554101 | 574 | 17891 | SH | DEFINED | 01 | 17891 |
| MOLEX INC | COM | 608554101 | 20 | 618 | SH | OTHER | 01 | 608 |
| 10 | | | | | | | | |
| MOLEX INC | COM | 608554101 | 2979 | 92877 | SH | DEFINED | 05 | 82177 |
| 10700 | | | | | | | | |
| MOLEX INC | COM | 608554101 | 152 | 4727 | SH | DEFINED | 08 | 4727 |
| MOLEX INC | COM | 608554101 | 607 | 18915 | SH | DEFINED | 21 | 18915 |
| MOLEX INC | COM | 608554101 | 2407 | 75029 | SH | DEFINED | 22 | 73011 |
| 2018 | | | | | | | | |
| MOLEX INC | COM | 608554101 | 1511 | 47115 | SH | OTHER | 22 | 47115 |
| MOLEX INC | CL A | 608554200 | 19 | 700 | SH | DEFINED | 01 | 700 |
| MOLEX INC | CL A | 608554200 | 11 | 400 | SH | DEFINED | 08 | 400 |
| MOLEX INC | CL A | 608554200 | 3318 | 121625 | SH | DEFINED | 21 | 121625 |
| MOLEX INC | CL A | 608554200 | 1693 | 62069 | SH | DEFINED | 22 | 60969 |
| 1100 | | | | | | | | |
| MOLEX INC | CL A | 608554200 | 859 | 31482 | SH | OTHER | 22 | 31482 |
| MOLINA HEALTHCARE INC | COM | 60855R100 | 23 | 600 | SH | DEFINED | 05 | 600 |
| MOLINA HEALTHCARE INC | COM | 60855R100 | 308 | 8078 | SH | DEFINED | 08 | 8078 |
| MOLINA HEALTHCARE INC | COM | 60855R100 | 210 | 5500 | SH | DEFINED | 17 | 5500 |
| MONACO COACH CORP | COM | 60886R103 | 527 | 18700 | SH | DEFINED | 01 | 4700 |
| 14000 | | | | | | | | |
| MONACO COACH CORP | COM | 60886R103 | 2 | 75 | SH | OTHER | 01 | |
| 75 | | | | | | | | |
| MONACO COACH CORP | COM | 60886R103 | 3848 | 136600 | SH | DEFINED | 05 | 136600 |
| MONACO COACH CORP | COM | 60886R103 | 17 | 600 | SH | DEFINED | 08 | 600 |
| MONACO COACH CORP | COM | 60886R103 | 101 | 3600 | SH | DEFINED | 17 | 3600 |
| MONACO COACH CORP | COM | 60886R103 | 546 | 19400 | SH | DEFINED | 21 | 19400 |
| MONACO COACH CORP | COM | 60886R103 | 152 | 5387 | SH | DEFINED | 22 | 5387 |
| MONMOUTH CMNTY BANCORP | COM | 609539101 | 306 | 10931 | SH | DEFINED | 22 | 10931 |
| MONOLITHIC SYS TECHNOLOGY IN | COM | 609842109 | 6498 | 862900 | SH | DEFINED | 01 | 862900 |
| MONOLITHIC SYS TECHNOLOGY IN | COM | 609842109 | 325 | 43100 | SH | DEFINED | 21 | 16900 |
| 26200 | | | | | | | | |
| MONOLITHIC SYS TECHNOLOGY IN | COM | 609842109 | 54 | 7150 | SH | DEFINED | 22 | 3951 |
| 3199 | | | | | | | | |
| MONOLITHIC SYS TECHNOLOGY IN | COM | 609842109 | 70 | 9293 | SH | OTHER | 22 | 9293 |
| MONRO MUFFLER BRAKE INC | COM | 610236101 | 10966 | 452021 | SH | DEFINED | 21 | 452021 |
| MONRO MUFFLER BRAKE INC | COM | 610236101 | 254 | 10460 | SH | DEFINED | 22 | 9683 |
| 777 | | | | | | | | |
| MONRO MUFFLER BRAKE INC | COM | 610236101 | 100 | 4127 | SH | OTHER | 22 | 4127 |
| MONSANTO CO NEW | COM | 61166W101 | 12598 | 327232 | SH | DEFINED | 01 | 322603 |
| 4629 | | | | | | | | |
| MONSANTO CO NEW | COM | 61166W101 | 5439 | 141284 | SH | OTHER | 01 | 25458 |
| 115826 | | | | | | | | |
| MONSANTO CO NEW | COM | 61166W101 | 11152 | 289661 | SH | DEFINED | 05 | 141061 |
| 148600 | | | | | | | | |
| MONSANTO CO NEW | COM | 61166W101 | 748 | 19418 | SH | DEFINED | 08 | 19418 |
| MONSANTO CO NEW | COM | 61166W101 | 366 | 9500 | SH | DEFINED | 17 | 9500 |
| MONSANTO CO NEW | COM | 61166W101 | 11493 | 298531 | SH | DEFINED | 21 | 298531 |
| MONSANTO CO NEW | COM | 61166W101 | 12361 | 321064 | SH | DEFINED | 22 | 263526 |
| 57538 | | | | | | | | |
| MONSANTO CO NEW | COM | 61166W101 | 3324 | 86349 | SH | OTHER | 22 | 86349 |
| MONSTER WORLDWIDE INC | COM | 611742107 | 56 | 2179 | SH | DEFINED | 01 | 2179 |
| MONSTER WORLDWIDE INC | COM | 611742107 | 1372 | 53362 | SH | DEFINED | 05 | 53362 |
| MONSTER WORLDWIDE INC | COM | 611742107 | 173 | 6735 | SH | DEFINED | 08 | 6735 |
| MONSTER WORLDWIDE INC | COM | 611742107 | 298 | 11601 | SH | DEFINED | 21 | 11601 |
| MONSTER WORLDWIDE INC | COM | 611742107 | 85 | 3300 | SH | DEFINED | 22 | 3000 |
| 300 | | | | | | | | |
| MONY GROUP INC | COM | 615337102 | 345 | 11015 | SH | DEFINED | 01 | 11015 |
| MONY GROUP INC | COM | 615337102 | 18 | 581 | SH | OTHER | 01 | |
| 581 | | | | | | | | |
| MONY GROUP INC | COM | 615337102 | 3321 | 106111 | SH | DEFINED | 05 | 106111 |
| MONY GROUP INC | COM | 615337102 | 4 | 138 | SH | DEFINED | 08 | 138 |
| MONY GROUP INC | COM | 615337102 | 73 | 2335 | SH | DEFINED | 22 | 2335 |
| MONY GROUP INC | COM | 615337102 | 50 | 1594 | SH | OTHER | 22 | 1594 |
| MOODYS CORP | COM | 615369105 | 5578 | 86265 | SH | DEFINED | 01 | 85615 |
| 650 | | | | | | | | |
| MOODYS CORP | COM | 615369105 | 9987 | 154455 | SH | OTHER | 01 | 140548 |
| 13907 | | | | | | | | |
| MOODYS CORP | COM | 615369105 | 4666 | 72160 | SH | DEFINED | 05 | 72160 |

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|--------------------------------|--------------|-----------|-------|---------|----|---------|---------|---------|--------|
| MOODYS CORP | COM | 615369105 | 5625 | 86988 | SH | DEFINED | 08 | 86988 | |
| MOODYS CORP | COM | 615369105 | 621 | 9600 | SH | DEFINED | 17 | 9600 | |
| MOODYS CORP | COM | 615369105 | 964 | 14906 | SH | DEFINED | 21 | 14906 | |
| MOODYS CORP 6425 | COM | 615369105 | 3648 | 56423 | SH | DEFINED | 22 | 49998 | |
| MOODYS CORP | COM | 615369105 | 2680 | 41454 | SH | OTHER | 22 | 41454 | |
| MOOG INC 5000 | CL A | 615394202 | 293 | 7887 | SH | DEFINED | 01 | 2887 | |
| MOOG INC 675 | CL A | 615394202 | 25 | 675 | SH | OTHER | 01 | | |
| MOOG INC | CL A | 615394202 | 4218 | 113662 | SH | DEFINED | 05 | 113662 | |
| MOOG INC | CL A | 615394202 | 45 | 1200 | SH | DEFINED | 08 | 1200 | |
| MOOG INC | CL A | 615394202 | 8615 | 232150 | SH | DEFINED | 21 | 232150 | |
| MOOG INC 3563 | CL A | 615394202 | 1814 | 48892 | SH | DEFINED | 22 | 45329 | |
| MOOG INC | CL A | 615394202 | 167 | 4500 | SH | OTHER | 22 | 4500 | |
| MORGAN STANLEY 64632 | COM NEW | 617446448 | 70329 | 1332740 | SH | DEFINED | 01 | 1268108 | |
| MORGAN STANLEY 269940 | COM NEW | 617446448 | 37153 | 704058 | SH | OTHER | 01 | 434118 | |
| MORGAN STANLEY | COM NEW | 617446448 | 1900 | 36000 | SH | CALL | DEFINED | 01 | 36000 |
| MORGAN STANLEY | COM NEW | 617446448 | 2718 | 51500 | SH | PUT | DEFINED | 01 | 51500 |
| MORGAN STANLEY 262700 | COM NEW | 617446448 | 47535 | 900801 | SH | DEFINED | 05 | 638101 | |
| MORGAN STANLEY | COM NEW | 617446448 | 2739 | 51908 | SH | DEFINED | 08 | 51908 | |
| MORGAN STANLEY | COM NEW | 617446448 | 9203 | 174400 | SH | CALL | DEFINED | 08 | 174400 |
| MORGAN STANLEY | COM NEW | 617446448 | 7493 | 142000 | SH | PUT | DEFINED | 08 | 142000 |
| MORGAN STANLEY | COM NEW | 617446448 | 19 | 360 | SH | OTHER | 13 | 360 | |
| MORGAN STANLEY | COM NEW | 617446448 | 3573 | 67700 | SH | DEFINED | 17 | 67700 | |
| MORGAN STANLEY | COM NEW | 617446448 | 22322 | 423000 | SH | CALL | DEFINED | 17 | 423000 |
| MORGAN STANLEY | COM NEW | 617446448 | 3325 | 63000 | SH | PUT | DEFINED | 17 | 63000 |
| MORGAN STANLEY 11000 | COM NEW | 617446448 | 580 | 11000 | SH | DEFINED | 18 | | |
| MORGAN STANLEY | COM NEW | 617446448 | 2928 | 55485 | SH | DEFINED | 20 | 55485 | |
| MORGAN STANLEY 111875 | COM NEW | 617446448 | 66490 | 1259991 | SH | DEFINED | 21 | 1148116 | |
| MORGAN STANLEY 13165 | COM NEW | 617446448 | 14584 | 276378 | SH | DEFINED | 22 | 263213 | |
| MORGAN STANLEY | COM NEW | 617446448 | 3647 | 69103 | SH | OTHER | 22 | 69103 | |
| MORGAN STANLEY ASIA PAC FD I | COM | 61744U106 | 24 | 2118 | SH | OTHER | 01 | 2118 | |
| MORGAN STANLEY ASIA PAC FD I | COM | 61744U106 | | 30 | SH | DEFINED | 22 | 30 | |
| MORGAN STANLEY ASIA PAC FD I | COM | 61744U106 | 147 | 13077 | SH | OTHER | 22 | 13077 | |
| MORGAN STANLEY | GOVT INCOME | 61745P106 | 22 | 2500 | SH | DEFINED | 01 | 2500 | |
| MORGAN STANLEY | GOVT INCOME | 61745P106 | 85 | 9800 | SH | DEFINED | 22 | 9800 | |
| MORGAN STANLEY | MUN INCOME I | 61745P437 | 24 | 2903 | SH | DEFINED | 01 | 2903 | |
| MORGAN STANLEY | MUN INCOME I | 61745P437 | 165 | 19800 | SH | OTHER | 01 | 19800 | |
| MORGAN STANLEY 2200 | MUN INCM OPP | 61745P452 | 16 | 2200 | SH | DEFINED | 01 | | |
| MORGAN STANLEY 17125 2800 | MUN INCM OPP | 61745P452 | 157 | 22125 | SH | OTHER | 01 | 2200 | |
| MORGAN STANLEY | QULTY MUN SE | 61745P585 | 4 | 333 | SH | DEFINED | 01 | 333 | |
| MORGAN STANLEY | QULTY MUN SE | 61745P585 | 196 | 14667 | SH | OTHER | 01 | 14667 | |
| MORGAN STANLEY | QULTY MUN SE | 61745P585 | 5 | 400 | SH | OTHER | 22 | 400 | |
| MORGAN STANLEY | QUALT MUN IN | 61745P734 | 40 | 3000 | SH | DEFINED | 01 | 3000 | |
| MORGAN STANLEY 1000 | QUALT MUN IN | 61745P734 | 57 | 4334 | SH | OTHER | 01 | 3334 | |
| MORGAN STANLEY | QUALT MUN IN | 61745P734 | 147 | 11131 | SH | DEFINED | 22 | 11131 | |
| MORGAN STANLEY 1093 | INSD MUN INC | 61745P791 | 136 | 10117 | SH | DEFINED | 01 | 9024 | |
| MORGAN STANLEY | INSD MUN INC | 61745P791 | 200 | 14839 | SH | OTHER | 01 | 14839 | |
| MORGAN STANLEY | INSD MUN INC | 61745P791 | 36 | 2679 | SH | DEFINED | 22 | 2679 | |
| MOTOROLA INC 191695 | COM | 620076109 | 74912 | 4104758 | SH | DEFINED | 01 | 3913063 | |
| MOTOROLA INC 733248 | COM | 620076109 | 25062 | 1373250 | SH | OTHER | 01 | 640002 | |
| MOTOROLA INC 535000 | COM | 620076109 | 50906 | 2789357 | SH | DEFINED | 05 | 2254357 | |
| MOTOROLA INC | COM | 620076109 | 2317 | 126964 | SH | DEFINED | 08 | 126964 | |
| MOTOROLA INC | COM | 620076109 | 131 | 7187 | SH | DEFINED | 17 | 7187 | |
| MOTOROLA INC | COM | 620076109 | 1197 | 65575 | SH | DEFINED | 20 | 65575 | |
| MOTOROLA INC 139750 | COM | 620076109 | 24818 | 1359901 | SH | DEFINED | 21 | 1220151 | |
| MOTOROLA INC 55619 | COM | 620076109 | 11200 | 613709 | SH | DEFINED | 22 | 558090 | |
| MOTOROLA INC | COM | 620076109 | 5621 | 308015 | SH | OTHER | 22 | 308015 | |
| MOTOROLA INC | EQTY UNIT 7% | 620076208 | 4617 | 93492 | SH | DEFINED | 17 | 93492 | |
| MOVIE GALLERY INC 9215 2665 | COM | 624581104 | 330 | 16895 | SH | DEFINED | 01 | 5015 | |
| MOVIE GALLERY INC 2310 | COM | 624581104 | 45 | 2310 | SH | OTHER | 01 | | |
| MOVIE GALLERY INC | COM | 624581104 | 2923 | 149525 | SH | DEFINED | 05 | 149525 | |
| MOVIE GALLERY INC | COM | 624581104 | 68 | 3500 | SH | DEFINED | 17 | 3500 | |
| MOVIE GALLERY INC | COM | 624581104 | 1861 | 95178 | SH | DEFINED | 21 | 95178 | |
| MOVIE GALLERY INC | COM | 624581104 | 61 | 3140 | SH | DEFINED | 22 | 3140 | |
| MOVIE GALLERY INC | COM | 624581104 | 22 | 1100 | SH | OTHER | 22 | 1100 | |
| MUELLER INDS INC | COM | 624756102 | 251 | 7016 | SH | DEFINED | 01 | 3116 | |

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|------------------------------|-----|-----------|-------|-----------|---------|---------|--------|--------|
| 3900 | | | | | | | | |
| MUELLER INDS INC | COM | 624756102 | 15 | 425 SH | OTHER | 01 | | |
| 425 | | | | | | | | |
| MUELLER INDS INC | COM | 624756102 | 5407 | 151040 SH | DEFINED | 05 | 151040 | |
| MUELLER INDS INC | COM | 624756102 | 147 | 4100 SH | DEFINED | 08 | 4100 | |
| MUELLER INDS INC | COM | 624756102 | 831 | 23200 SH | DEFINED | 21 | 23200 | |
| MUELLER INDS INC | COM | 624756102 | 5 | 130 SH | DEFINED | 22 | 130 | |
| MULTIMEDIA GAMES INC | COM | 625453105 | 624 | 23250 SH | DEFINED | 01 | 4850 | |
| 18400 | | | | | | | | |
| MULTIMEDIA GAMES INC | COM | 625453105 | 3648 | 136025 SH | DEFINED | 05 | 136025 | |
| MULTIMEDIA GAMES INC | COM | 625453105 | 390 | 14548 SH | DEFINED | 08 | 14548 | |
| MULTIMEDIA GAMES INC | COM | 625453105 | 86 | 3200 SH | DEFINED | 17 | 3200 | |
| MULTIMEDIA GAMES INC | COM | 625453105 | 496 | 18500 SH | DEFINED | 21 | 18500 | |
| MUNIHOLDINGS CALIF INSD FD I | COM | 625933106 | 229 | 17110 SH | DEFINED | 01 | 17110 | |
| MUNICIPAL ADVANTAGE FD INC | COM | 626189104 | 1 | 102 SH | DEFINED | 01 | 102 | |
| MUNICIPAL ADVANTAGE FD INC | COM | 626189104 | 419 | 33845 SH | OTHER | 01 | 22000 | |
| 11845 | | | | | | | | |
| MUNICIPAL ADVANTAGE FD INC | COM | 626189104 | 4 | 300 SH | OTHER | 22 | 300 | |
| MUNIASSETS FD INC | COM | 62618Q106 | 11 | 1000 SH | DEFINED | 01 | 1000 | |
| MUNIASSETS FD INC | COM | 62618Q106 | 133 | 11800 SH | OTHER | 01 | 11800 | |
| MUNIHANCED FD INC | COM | 626243109 | 69 | 6851 SH | DEFINED | 01 | 6851 | |
| MUNIHANCED FD INC | COM | 626243109 | 66 | 6600 SH | OTHER | 01 | 6600 | |
| MUNIHOLDINGS FLA INSD FD | COM | 62624W105 | 941 | 68412 SH | DEFINED | 01 | 68412 | |
| MUNIHOLDINGS FLA INSD FD | COM | 62624W105 | 61 | 4404 SH | OTHER | 01 | 3104 | |
| 1300 | | | | | | | | |
| MUNIHOLDINGS FLA INSD FD | COM | 62624W105 | 28 | 2000 SH | DEFINED | 22 | 2000 | |
| MUNIHOLDINGS FLA INSD FD | COM | 62624W105 | 28 | 2000 SH | OTHER | 22 | 2000 | |
| MUNIVEST FD INC | COM | 626295109 | 22 | 2519 SH | DEFINED | 01 | 2519 | |
| MUNIVEST FD INC | COM | 626295109 | 86 | 10000 SH | OTHER | 01 | 7000 | |
| 3000 | | | | | | | | |
| MUNIVEST FD INC | COM | 626295109 | 66 | 7679 SH | OTHER | 22 | 7679 | |
| MUNIYIELD CALIF INS FD | COM | 62629L104 | 102 | 8005 SH | DEFINED | 01 | 8005 | |
| MUNIYIELD CALIF INS FD | COM | 62629L104 | 214 | 16800 SH | OTHER | 01 | 16800 | |
| MUNIYIELD CALIF INS FD | COM | 62629L104 | 128 | 10000 SH | DEFINED | 22 | 10000 | |
| MUNIVEST FD II INC | COM | 62629P105 | 90 | 6500 SH | DEFINED | 01 | 6500 | |
| MUNIVEST FD II INC | COM | 62629P105 | 245 | 17661 SH | OTHER | 01 | 15280 | |
| 2381 | | | | | | | | |
| MUNIVEST FD II INC | COM | 62629P105 | 23 | 1638 SH | DEFINED | 22 | | |
| 1638 | | | | | | | | |
| MUNIYIELD QUALITY FD INC | COM | 626302103 | 92 | 6959 SH | DEFINED | 01 | 6959 | |
| MUNIYIELD QUALITY FD INC | COM | 626302103 | 99 | 7465 SH | OTHER | 01 | 7180 | |
| 285 | | | | | | | | |
| MUNIYIELD QUALITY FD INC | COM | 626302103 | 126 | 9543 SH | DEFINED | 22 | 9543 | |
| MUNIYIELD INSD FD INC | COM | 62630E107 | 250 | 18730 SH | DEFINED | 01 | 18730 | |
| MUNIYIELD INSD FD INC | COM | 62630E107 | 89 | 6684 SH | OTHER | 01 | 3716 | |
| 2968 | | | | | | | | |
| MUNIYIELD INSD FD INC | COM | 62630E107 | 98 | 7361 SH | DEFINED | 22 | 7361 | |
| MUNIYIELD INSD FD INC | COM | 62630E107 | 195 | 14568 SH | OTHER | 22 | 14568 | |
| MURPHY OIL CORP | COM | 626717102 | 2488 | 33753 SH | DEFINED | 01 | 33753 | |
| MURPHY OIL CORP | COM | 626717102 | 2027 | 27510 SH | OTHER | 01 | 5650 | |
| 21860 | | | | | | | | |
| MURPHY OIL CORP | COM | 626717102 | 14395 | 195320 SH | DEFINED | 05 | 195320 | |
| MURPHY OIL CORP | COM | 626717102 | 1932 | 26211 SH | DEFINED | 08 | 26211 | |
| MURPHY OIL CORP | COM | 626717102 | 249 | 3380 SH | DEFINED | 17 | 3380 | |
| MURPHY OIL CORP | COM | 626717102 | 1094 | 14840 SH | DEFINED | 20 | 14840 | |
| MURPHY OIL CORP | COM | 626717102 | 13107 | 177840 SH | DEFINED | 21 | 177615 | |
| 225 | | | | | | | | |
| MURPHY OIL CORP | COM | 626717102 | 1957 | 26555 SH | DEFINED | 22 | 20920 | |
| 5635 | | | | | | | | |
| MURPHY OIL CORP | COM | 626717102 | 982 | 13331 SH | OTHER | 22 | 13331 | |
| MYERS INDS INC | COM | 628464109 | 99 | 7000 SH | DEFINED | 01 | 2200 | |
| 4800 | | | | | | | | |
| MYERS INDS INC | COM | 628464109 | 1782 | 126418 SH | DEFINED | 05 | 126418 | |
| MYERS INDS INC | COM | 628464109 | 282 | 19992 SH | DEFINED | 21 | 2442 | |
| 17550 | | | | | | | | |
| MYKROLIS CORP | COM | 62852P103 | 8 | 473 SH | DEFINED | 01 | 473 | |
| MYKROLIS CORP | COM | 62852P103 | 5236 | 300600 SH | DEFINED | 21 | 283600 | |
| 17000 | | | | | | | | |
| MYKROLIS CORP | COM | 62852P103 | 1432 | 82190 SH | DEFINED | 22 | 79826 | |
| 2364 | | | | | | | | |
| MYKROLIS CORP | COM | 62852P103 | 287 | 16493 SH | OTHER | 22 | 16493 | |
| MYLAN LABS INC | COM | 628530107 | 3203 | 158191 SH | DEFINED | 01 | 140301 | |
| 12828 5062 | | | | | | | | |
| MYLAN LABS INC | COM | 628530107 | 857 | 42322 SH | OTHER | 01 | | |
| 42322 | | | | | | | | |
| MYLAN LABS INC | COM | 628530107 | 4404 | 217506 SH | DEFINED | 05 | 217506 | |
| MYLAN LABS INC | COM | 628530107 | 2591 | 127927 SH | DEFINED | 08 | 127927 | |
| MYLAN LABS INC | COM | 628530107 | 2126 | 105000 SH | CALL | DEFINED | 08 | 105000 |
| MYLAN LABS INC | COM | 628530107 | 2 | 100 SH | DEFINED | 17 | 100 | |
| MYLAN LABS INC | COM | 628530107 | 1555 | 76800 SH | DEFINED | 21 | 76800 | |
| MYLAN LABS INC | COM | 628530107 | 593 | 29278 SH | DEFINED | 22 | 27478 | |
| 1800 | | | | | | | | |
| MYLAN LABS INC | COM | 628530107 | 203 | 10036 SH | OTHER | 22 | 10036 | |
| NBT BANCORP INC | COM | 628778102 | 726 | 32515 SH | DEFINED | 22 | 32515 | |
| NBT BANCORP INC | COM | 628778102 | 22 | 1000 SH | OTHER | 22 | 1000 | |
| NBTY INC | COM | 628782104 | 854 | 29062 SH | DEFINED | 01 | 9372 | |

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|-------------------------|------|----------|-----------|-------|-----------|--------------|----|--------|
| 13500 | 6190 | | | | | | | |
| NBTY INC | | COM | 628782104 | 100 | 3400 SH | OTHER | 01 | |
| 3400 | | | | | | | | |
| NBTY INC | | COM | 628782104 | 8642 | 294050 SH | DEFINED | 05 | 294050 |
| NBTY INC | | COM | 628782104 | 144 | 4900 SH | DEFINED | 08 | 4900 |
| NBTY INC | | COM | 628782104 | 38 | 1300 SH | DEFINED | 17 | 1300 |
| NBTY INC | | COM | 628782104 | 557 | 18940 SH | DEFINED | 20 | 18940 |
| NBTY INC | | COM | 628782104 | 26958 | 917260 SH | DEFINED | 21 | 886010 |
| 31250 | | | | | | | | |
| NBTY INC | | COM | 628782104 | 993 | 33800 SH | DEFINED | 22 | |
| 33800 | | | | | | | | |
| NBTY INC | | COM | 628782104 | 14 | 490 SH | OTHER | 22 | |
| 490 | | | | | | | | |
| NCI BUILDING SYS INC | | COM | 628852105 | 14 | 420 SH | DEFINED | 01 | 420 |
| NCI BUILDING SYS INC | | COM | 628852105 | 78 | 2400 SH | DEFINED | 17 | 2400 |
| NCI BUILDING SYS INC | | COM | 628852105 | 17808 | 547100 SH | DEFINED | 21 | 543600 |
| 3500 | | | | | | | | |
| NCI BUILDING SYS INC | | COM | 628852105 | 3307 | 101607 SH | DEFINED | 22 | 92217 |
| 9390 | | | | | | | | |
| NCI BUILDING SYS INC | | COM | 628852105 | 68 | 2100 SH | OTHER | 22 | 2100 |
| NCO GROUP INC | | COM | 628858102 | 312 | 11675 SH | DEFINED | 01 | 4875 |
| 6800 | | | | | | | | |
| NCO GROUP INC | | COM | 628858102 | 3 | 100 SH | OTHER | 01 | |
| 100 | | | | | | | | |
| NCO GROUP INC | | COM | 628858102 | 3703 | 138725 SH | DEFINED | 05 | 138725 |
| NCO GROUP INC | | COM | 628858102 | 3473 | 130115 SH | DEFINED | 17 | 130115 |
| NCO GROUP INC | | COM | 628858102 | 22869 | 856850 SH | DEFINED | 21 | 840245 |
| 16605 | | | | | | | | |
| NCO GROUP INC | | COM | 628858102 | 5188 | 194385 SH | DEFINED | 22 | 169285 |
| 25100 | | | | | | | | |
| NCO GROUP INC | | COM | 628858102 | 486 | 18200 SH | OTHER | 22 | 18200 |
| NCR CORP NEW | | COM | 62886E108 | 1169 | 23564 SH | DEFINED | 01 | 22655 |
| 909 | | | | | | | | |
| NCR CORP NEW | | COM | 62886E108 | 171 | 3453 SH | OTHER | 01 | 2078 |
| 1375 | | | | | | | | |
| NCR CORP NEW | | COM | 62886E108 | 8630 | 174029 SH | DEFINED | 05 | 88029 |
| 86000 | | | | | | | | |
| NCR CORP NEW | | COM | 62886E108 | 446 | 9002 SH | DEFINED | 08 | 9002 |
| NCR CORP NEW | | COM | 62886E108 | 1278 | 25767 SH | DEFINED | 17 | 25767 |
| NCR CORP NEW | | COM | 62886E108 | 470 | 9480 SH | DEFINED | 21 | 9480 |
| NCR CORP NEW | | COM | 62886E108 | 244 | 4924 SH | DEFINED | 22 | 4274 |
| 650 | | | | | | | | |
| NCR CORP NEW | | COM | 62886E108 | 82 | 1644 SH | OTHER | 22 | 1644 |
| NASB FINL INC | | COM | 628968109 | 263 | 6222 SH | OTHER | 01 | 6222 |
| NII HLDGS INC | | CL B NEW | 62913F201 | 24 | 700 SH | DEFINED | 05 | 700 |
| NII HLDGS INC | | CL B NEW | 62913F201 | 5743 | 170455 SH | DEFINED | 08 | 170455 |
| NII HLDGS INC | | CL B NEW | 62913F201 | 6738 | 200000 SH | CALL DEFINED | 08 | 200000 |
| NII HLDGS INC | | CL B NEW | 62913F201 | 420 | 12467 SH | DEFINED | 17 | 12467 |
| NIC INC | | COM | 62914B100 | 991 | 138650 SH | DEFINED | 21 | 138650 |
| NMS COMMUNICATIONS CORP | | COM | 629248105 | 165 | 22348 SH | DEFINED | 17 | 22348 |
| NMS COMMUNICATIONS CORP | | COM | 629248105 | 3031 | 410700 SH | DEFINED | 21 | 387100 |
| 23600 | | | | | | | | |
| NMS COMMUNICATIONS CORP | | COM | 629248105 | 656 | 88916 SH | DEFINED | 22 | 86070 |
| 2846 | | | | | | | | |
| NMS COMMUNICATIONS CORP | | COM | 629248105 | 65 | 8784 SH | OTHER | 22 | 8784 |
| NRG ENERGY INC | | COM NEW | 629377508 | 3396 | 136923 SH | DEFINED | 08 | 136923 |
| NRG ENERGY INC | | COM NEW | 629377508 | 1245 | 50200 SH | DEFINED | 17 | 50200 |
| NSD BANCORP INC | | COM | 62938D108 | 705 | 30101 SH | DEFINED | 01 | 30101 |
| NTL INC DEL | | COM | 62940M104 | 29 | 500 SH | DEFINED | 05 | 500 |
| NTL INC DEL | | COM | 62940M104 | 282 | 4900 SH | DEFINED | 08 | 4900 |
| NTL INC DEL | | COM | 62940M104 | 3034 | 52659 SH | DEFINED | 17 | 52659 |
| NTL INC DEL | | COM | 62940M104 | 6178 | 107212 SH | DEFINED | 21 | 107212 |
| NTL INC DEL | | COM | 62940M104 | 456 | 7920 SH | DEFINED | 22 | 7920 |
| NTN COMMUNICATIONS INC | | COM NEW | 629410309 | 534 | 170000 SH | DEFINED | 01 | 170000 |
| NUCO2 INC | | COM | 629428103 | 131 | 6687 SH | DEFINED | 08 | 6687 |
| NUCO2 INC | | COM | 629428103 | 79 | 4000 SH | DEFINED | 17 | 4000 |
| NUI CORP | | COM | 629431107 | 86 | 5879 SH | DEFINED | 01 | 2079 |
| 3800 | | | | | | | | |
| NUI CORP | | COM | 629431107 | 976 | 66875 SH | DEFINED | 05 | 66875 |
| NUI CORP | | COM | 629431107 | 65 | 4446 SH | DEFINED | 08 | 4446 |
| NUI CORP | | COM | 629431107 | 9975 | 683200 SH | DEFINED | 21 | 676000 |
| 7200 | | | | | | | | |
| NUI CORP | | COM | 629431107 | 2702 | 185100 SH | DEFINED | 22 | 170800 |
| 14300 | | | | | | | | |
| NVE CORP | | COM NEW | 629445206 | 1452 | 36350 SH | DEFINED | 08 | 36350 |
| NVE CORP | | COM NEW | 629445206 | 8 | 200 SH | OTHER | 22 | |
| 200 | | | | | | | | |
| NVR INC | | COM | 62944T105 | 2443 | 5046 SH | DEFINED | 01 | 1265 |
| 3393 | 388 | | | | | | | |
| NVR INC | | COM | 62944T105 | 137 | 282 SH | OTHER | 01 | |
| 282 | | | | | | | | |
| NVR INC | | COM | 62944T105 | 14417 | 29775 SH | DEFINED | 05 | 29775 |
| NVR INC | | COM | 62944T105 | 184 | 379 SH | DEFINED | 08 | 379 |
| NVR INC | | COM | 62944T105 | 291 | 600 SH | DEFINED | 17 | 600 |
| NVR INC | | COM | 62944T105 | 2082 | 4300 SH | DEFINED | 21 | 4300 |
| NVR INC | | COM | 62944T105 | 85 | 175 SH | OTHER | 22 | |

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| 175 | | | | | | | | |
| NWH INC | COM | 62946E106 | 552 | 31275 | SH | DEFINED | 18 | |
| 31275 | | | | | | | | |
| NYMAGIC INC | COM | 629484106 | 61 | 2300 | SH | DEFINED | 01 | 2300 |
| NYMAGIC INC | COM | 629484106 | 61 | 2300 | SH | DEFINED | 05 | 2300 |
| NYMAGIC INC | COM | 629484106 | 4132 | 156500 | SH | DEFINED | 21 | 154500 |
| 2000 | | | | | | | | |
| NYMAGIC INC | COM | 629484106 | 1162 | 44000 | SH | DEFINED | 22 | 40600 |
| 3400 | | | | | | | | |
| NABI BIOPHARMACEUTICALS | COM | 629519109 | 15 | 1030 | SH | DEFINED | 22 | |
| 1030 | | | | | | | | |
| NABI BIOPHARMACEUTICALS | COM | 629519109 | 201 | 14100 | SH | OTHER | 22 | 1030 |
| 13070 | | | | | | | | |
| NABORS INDS INC | DBC | 629568AF3 | 13100 | 20000000 | PRN | DEFINED | 17 | 20000000 |
| NABORS INDS INC | DBC | 629568AF3 | 13100 | 20000000 | PRN | OTHER | 17 | |
| 20000000 | | | | | | | | |
| NACCO INDS INC | CL A | 629579103 | 456 | 4800 | SH | OTHER | 22 | 4800 |
| NANOGEN INC | COM | 630075109 | 100 | 14700 | SH | DEFINED | 17 | 14700 |
| NASDAQ 100 TR | UNIT SER 1 | 631100104 | 10528 | 278969 | SH | DEFINED | 01 | 272469 |
| 6500 | | | | | | | | |
| NASDAQ 100 TR | UNIT SER 1 | 631100104 | 973 | 25787 | SH | OTHER | 01 | 25087 |
| 700 | | | | | | | | |
| NASDAQ 100 TR | UNIT SER 1 | 631100104 | 123915 | 3283392 | SH | DEFINED | 08 | 3283392 |
| NASDAQ 100 TR | UNIT SER 1 | 631100104 | 28494 | 755000 | SH | CALL | DEFINED | 755000 |
| NASDAQ 100 TR | UNIT SER 1 | 631100104 | 162225 | 4298500 | SH | PUT | DEFINED | 4298500 |
| NASDAQ 100 TR | UNIT SER 1 | 631100104 | 52253 | 1384564 | SH | DEFINED | 17 | 1384564 |
| NASDAQ 100 TR | UNIT SER 1 | 631100104 | 213 | 5631 | SH | DEFINED | 18 | |
| 5631 | | | | | | | | |
| NASDAQ 100 TR | UNIT SER 1 | 631100104 | 30 | 800 | SH | DEFINED | 21 | 800 |
| NASDAQ 100 TR | UNIT SER 1 | 631100104 | 1562 | 41383 | SH | DEFINED | 22 | 37793 |
| 3590 | | | | | | | | |
| NASDAQ 100 TR | UNIT SER 1 | 631100104 | 349 | 9244 | SH | OTHER | 22 | 9244 |
| NASH FINCH CO | COM | 631158102 | 335 | 13400 | SH | DEFINED | 01 | 2700 |
| 10700 | | | | | | | | |
| NASH FINCH CO | COM | 631158102 | 55 | 2200 | SH | OTHER | 01 | |
| 2200 | | | | | | | | |
| NASH FINCH CO | COM | 631158102 | 1550 | 61925 | SH | DEFINED | 05 | 61925 |
| NASH FINCH CO | COM | 631158102 | 195 | 7800 | SH | DEFINED | 08 | 7800 |
| NASH FINCH CO | COM | 631158102 | 448 | 17900 | SH | DEFINED | 17 | 17900 |
| NASH FINCH CO | COM | 631158102 | 205 | 8200 | SH | DEFINED | 21 | 8200 |
| NASHUA CORP | COM | 631226107 | 3828 | 395000 | SH | DEFINED | 21 | 388500 |
| 6500 | | | | | | | | |
| NASHUA CORP | COM | 631226107 | 1073 | 110706 | SH | DEFINED | 22 | 101206 |
| 9500 | | | | | | | | |
| NATIONAL AUSTRALIA BK LTD | SPONSORED AD | 632525408 | 63 | 606 | SH | DEFINED | 01 | 606 |
| NATIONAL AUSTRALIA BK LTD | SPONSORED AD | 632525408 | 503 | 4820 | SH | OTHER | 01 | 4820 |
| NATIONAL AUSTRALIA BK LTD | SPONSORED AD | 632525408 | 17 | 159 | SH | DEFINED | 22 | 159 |
| NATIONAL CITY CORP | COM | 635405103 | 24840 | 709503 | SH | DEFINED | 01 | 590194 |
| 119309 | | | | | | | | |
| NATIONAL CITY CORP | COM | 635405103 | 19776 | 564872 | SH | OTHER | 01 | 547419 |
| 17453 | | | | | | | | |
| NATIONAL CITY CORP | COM | 635405103 | 11389 | 325316 | SH | DEFINED | 05 | 325316 |
| NATIONAL CITY CORP | COM | 635405103 | 2405 | 68698 | SH | DEFINED | 08 | 68698 |
| NATIONAL CITY CORP | COM | 635405103 | 770 | 22000 | SH | CALL | DEFINED | 22000 |
| NATIONAL CITY CORP | COM | 635405103 | 525 | 15000 | SH | PUT | DEFINED | 15000 |
| NATIONAL CITY CORP | COM | 635405103 | 403 | 11503 | SH | DEFINED | 17 | 11503 |
| NATIONAL CITY CORP | COM | 635405103 | 29179 | 833452 | SH | DEFINED | 21 | 833452 |
| NATIONAL CITY CORP | COM | 635405103 | 26379 | 753484 | SH | DEFINED | 22 | 706984 |
| 46500 | | | | | | | | |
| NATIONAL CITY CORP | COM | 635405103 | 9544 | 272619 | SH | OTHER | 22 | 272619 |
| NATIONAL COMMERCE FINL CORP | COM | 63545P104 | 6121 | 188339 | SH | DEFINED | 01 | 188339 |
| NATIONAL COMMERCE FINL CORP | COM | 63545P104 | 441 | 13560 | SH | OTHER | 01 | 8125 |
| 5435 | | | | | | | | |
| NATIONAL COMMERCE FINL CORP | COM | 63545P104 | 14107 | 434067 | SH | DEFINED | 05 | 434067 |
| NATIONAL COMMERCE FINL CORP | COM | 63545P104 | 1797 | 55286 | SH | DEFINED | 08 | 55286 |
| NATIONAL COMMERCE FINL CORP | COM | 63545P104 | 140 | 4300 | SH | DEFINED | 22 | 1900 |
| 2400 | | | | | | | | |
| NATIONAL COMMERCE FINL CORP | COM | 63545P104 | 637 | 19600 | SH | OTHER | 22 | 19600 |
| NATIONAL DENTEX CORP | COM | 63563H109 | 18 | 600 | SH | DEFINED | 17 | 600 |
| NATIONAL DENTEX CORP | COM | 63563H109 | 469 | 15819 | SH | DEFINED | 21 | 15819 |
| NATIONAL FINL PARTNERS CORP | COM | 63607P208 | 582 | 16500 | SH | DEFINED | 17 | 16500 |
| NATIONAL FINL PARTNERS CORP | COM | 63607P208 | 3019 | 85600 | SH | DEFINED | 21 | 78800 |
| 6800 | | | | | | | | |
| NATIONAL FINL PARTNERS CORP | COM | 63607P208 | 569 | 16120 | SH | DEFINED | 22 | 15530 |
| 590 | | | | | | | | |
| NATIONAL FINL PARTNERS CORP | COM | 63607P208 | 63 | 1780 | SH | OTHER | 22 | 1780 |
| NATIONAL FUEL GAS CO N J | COM | 636180101 | 62955 | 2518201 | SH | DEFINED | 01 | 2517201 |
| 1000 | | | | | | | | |
| NATIONAL FUEL GAS CO N J | COM | 636180101 | 179 | 7145 | SH | OTHER | 01 | 350 |
| 6795 | | | | | | | | |
| NATIONAL FUEL GAS CO N J | COM | 636180101 | 4384 | 175370 | SH | DEFINED | 05 | 175370 |
| NATIONAL FUEL GAS CO N J | COM | 636180101 | 349 | 13976 | SH | DEFINED | 08 | 13976 |
| NATIONAL FUEL GAS CO N J | COM | 636180101 | 278 | 11133 | SH | DEFINED | 22 | 6583 |
| 4550 | | | | | | | | |
| NATIONAL FUEL GAS CO N J | COM | 636180101 | 379 | 15150 | SH | OTHER | 22 | 15150 |
| NATIONAL GRID TRANSCO PLC | SPONSORED AD | 636274102 | 140 | 3578 | SH | DEFINED | 01 | 3578 |

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|---|--------------|-----------|-------|---------|----|---------|---------|---------|-------|
| NATIONAL GRID TRANSCO PLC 293 | SPONSORED AD | 636274102 | 145 | 3712 | SH | DEFINED | 22 | 3419 | |
| NATIONAL GRID TRANSCO PLC | SPONSORED AD | 636274102 | 71 | 1807 | SH | OTHER | 22 | 1807 | |
| NATIONAL HEALTH INVS INC | COM | 63633D104 | 96 | 3525 | SH | DEFINED | 01 | 3525 | |
| NATIONAL HEALTH INVS INC 600 | COM | 63633D104 | 23 | 843 | SH | OTHER | 01 | 243 | |
| NATIONAL HEALTH INVS INC | COM | 63633D104 | 111 | 4100 | SH | DEFINED | 08 | 4100 | |
| NATIONAL INSTRS CORP | COM | 636518102 | 274 | 8950 | SH | DEFINED | 01 | 8950 | |
| NATIONAL INSTRS CORP 300 | COM | 636518102 | 9 | 300 | SH | OTHER | 01 | | |
| NATIONAL INSTRS CORP | COM | 636518102 | 5125 | 167200 | SH | DEFINED | 05 | 167200 | |
| NATIONAL INSTRS CORP | COM | 636518102 | 237 | 7720 | SH | DEFINED | 08 | 7720 | |
| NATIONAL INSTRS CORP | COM | 636518102 | 745 | 24320 | SH | DEFINED | 20 | 24320 | |
| NATIONAL INSTRS CORP 23465 | COM | 636518102 | 19403 | 633058 | SH | DEFINED | 21 | 609594 | |
| NATIONAL INSTRS CORP 27968 | COM | 636518102 | 857 | 27968 | SH | DEFINED | 22 | | |
| NATIONAL INSTRS CORP 735 | COM | 636518102 | 23 | 735 | SH | OTHER | 22 | | |
| NATIONAL-OILWELL INC | COM | 637071101 | 191 | 6075 | SH | DEFINED | 01 | 6075 | |
| NATIONAL-OILWELL INC 75 | COM | 637071101 | 65 | 2075 | SH | OTHER | 01 | 2000 | |
| NATIONAL-OILWELL INC | COM | 637071101 | 5742 | 182330 | SH | DEFINED | 05 | 182330 | |
| NATIONAL-OILWELL INC | COM | 637071101 | 11866 | 376818 | SH | DEFINED | 08 | 376818 | |
| NATIONAL-OILWELL INC | COM | 637071101 | 2758 | 87595 | SH | DEFINED | 20 | 87595 | |
| NATIONAL-OILWELL INC 115660 | COM | 637071101 | 72672 | 2307769 | SH | DEFINED | 21 | 2192109 | |
| NATIONAL-OILWELL INC 64052 | COM | 637071101 | 6604 | 209722 | SH | DEFINED | 22 | 145670 | |
| NATIONAL-OILWELL INC | COM | 637071101 | 72 | 2280 | SH | OTHER | 22 | 2280 | |
| NATIONAL PRESTO INDS INC 400 | COM | 637215104 | 35 | 850 | SH | DEFINED | 01 | 450 | |
| NATIONAL PRESTO INDS INC 200 | COM | 637215104 | 8 | 200 | SH | OTHER | 01 | | |
| NATIONAL PRESTO INDS INC | COM | 637215104 | 1183 | 28700 | SH | DEFINED | 05 | 28700 | |
| NATIONAL PRESTO INDS INC | COM | 637215104 | 16 | 400 | SH | DEFINED | 08 | 400 | |
| NATIONAL PRESTO INDS INC | COM | 637215104 | 186 | 4500 | SH | DEFINED | 21 | 4500 | |
| NATIONAL PROCESSING INC | COM | 637229105 | 699 | 24300 | SH | DEFINED | 17 | 24300 | |
| NATIONAL SEMICONDUCTOR CORP 44425 6475 | COM | 637640103 | 3429 | 155925 | SH | DEFINED | 01 | 105025 | |
| NATIONAL SEMICONDUCTOR CORP 14675 | COM | 637640103 | 323 | 14675 | SH | OTHER | 01 | | |
| NATIONAL SEMICONDUCTOR CORP 233700 | COM | 637640103 | 16870 | 767185 | SH | DEFINED | 05 | 533485 | |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 2985 | 135743 | SH | DEFINED | 08 | 135743 | |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 1319 | 60000 | SH | CALL | DEFINED | 08 | 60000 |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 1979 | 90000 | SH | PUT | DEFINED | 08 | 90000 |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 279 | 12700 | SH | DEFINED | 17 | 12700 | |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 1576 | 71680 | SH | DEFINED | 20 | 71680 | |
| NATIONAL SEMICONDUCTOR CORP 99850 | COM | 637640103 | 22204 | 1009735 | SH | DEFINED | 21 | 909885 | |
| NATIONAL SEMICONDUCTOR CORP 42218 | COM | 637640103 | 928 | 42218 | SH | DEFINED | 22 | | |
| NATIONAL SEMICONDUCTOR CORP 29422 | COM | 637640103 | 1410 | 64130 | SH | OTHER | 22 | 34708 | |
| NATIONAL WESTMINSTER BK PLC | ADR REP PREF | 638539700 | 52 | 2050 | SH | DEFINED | 22 | 2050 | |
| NATIONAL WESTMINSTER BK PLC | ADR REP PREF | 638539700 | 237 | 9300 | SH | OTHER | 22 | 9300 | |
| NATIONAL WESTMINSTER BK PLC 1000 | SPON ADR C | 638539882 | 26 | 1000 | SH | DEFINED | 22 | | |
| NATIONAL WESTMINSTER BK PLC | SPON ADR C | 638539882 | 205 | 8000 | SH | OTHER | 22 | 8000 | |
| NATIONWIDE FINL SVCS INC 280 | CL A | 638612101 | 243 | 6457 | SH | DEFINED | 01 | 6177 | |
| NATIONWIDE FINL SVCS INC | CL A | 638612101 | 30 | 795 | SH | OTHER | 01 | 795 | |
| NATIONWIDE FINL SVCS INC | CL A | 638612101 | 4 | 100 | SH | DEFINED | 05 | 100 | |
| NATIONWIDE FINL SVCS INC | CL A | 638612101 | 282 | 7506 | SH | DEFINED | 08 | 7506 | |
| NATIONWIDE FINL SVCS INC | CL A | 638612101 | 12992 | 345450 | SH | DEFINED | 21 | 345450 | |
| NATIONWIDE FINL SVCS INC | CL A | 638612101 | 1369 | 36389 | SH | DEFINED | 22 | 36389 | |
| NATIONWIDE FINL SVCS INC | CL A | 638612101 | 319 | 8489 | SH | OTHER | 22 | 8489 | |
| NATIONWIDE HEALTH PPTYS INC | COM | 638620104 | 787 | 41658 | SH | DEFINED | 01 | 41658 | |
| NATIONWIDE HEALTH PPTYS INC | COM | 638620104 | 15 | 800 | SH | OTHER | 01 | 800 | |
| NATIONWIDE HEALTH PPTYS INC | COM | 638620104 | 196 | 10347 | SH | DEFINED | 08 | 10347 | |
| NATIONWIDE HEALTH PPTYS INC | COM | 638620104 | 778 | 41188 | SH | DEFINED | 17 | 41188 | |
| NATIONWIDE HEALTH PPTYS INC | COM | 638620104 | 4696 | 248470 | SH | DEFINED | 21 | 248470 | |
| NATIONWIDE HEALTH PPTYS INC 2100 | COM | 638620104 | 321 | 17000 | SH | DEFINED | 22 | 14900 | |
| NATIONWIDE HEALTH PPTYS INC | COM | 638620104 | 159 | 8400 | SH | OTHER | 22 | 8400 | |
| NAVIGATORS GROUP INC | COM | 638904102 | 29 | 1000 | SH | DEFINED | 17 | 1000 | |
| NAVIGATORS GROUP INC 2700 | COM | 638904102 | 8899 | 308020 | SH | DEFINED | 21 | 305320 | |
| NAVIGATORS GROUP INC 5504 | COM | 638904102 | 2194 | 75930 | SH | DEFINED | 22 | 70426 | |
| NAVIGATORS GROUP INC | COM | 638904102 | 42 | 1460 | SH | OTHER | 22 | 1460 | |
| NATURES SUNSHINE PRODUCTS IN 6700 | COM | 639027101 | 109 | 7675 | SH | DEFINED | 01 | 975 | |
| NATURES SUNSHINE PRODUCTS IN | COM | 639027101 | 938 | 65900 | SH | DEFINED | 05 | 65900 | |
| NATURES SUNSHINE PRODUCTS IN | COM | 639027101 | 141 | 9900 | SH | DEFINED | 21 | 9900 | |

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|------------------------------|------|-----------|-----------|-------|---------|-----|---------|---------|---------|
| NATURES SUNSHINE PRODUCTS IN | COM | | 639027101 | 43 | 3000 | SH | DEFINED | 22 | 3000 |
| NATUZZI S P A | ADR | | 63905A101 | 115 | 10700 | SH | DEFINED | 17 | 10700 |
| NAUTILUS GROUP INC | COM | | 63910B102 | 2801 | 143550 | SH | DEFINED | 05 | 143550 |
| NAUTILUS GROUP INC | COM | | 63910B102 | 26111 | 1338320 | SH | DEFINED | 21 | 1294020 |
| 44300 | | | | | | | | | |
| NAUTILUS GROUP INC | COM | | 63910B102 | 814 | 41720 | SH | DEFINED | 22 | |
| 41720 | | | | | | | | | |
| NAVARE CORP | COM | | 639208107 | 161 | 11200 | SH | DEFINED | 17 | 11200 |
| NAVISTAR INTL CORP NEW | COM | | 63934E108 | 201 | 5174 | SH | DEFINED | 01 | 5174 |
| NAVISTAR INTL CORP NEW | COM | | 63934E108 | 9 | 235 | SH | OTHER | 01 | |
| 235 | | | | | | | | | |
| NAVISTAR INTL CORP NEW | COM | | 63934E108 | 6209 | 160182 | SH | DEFINED | 05 | 160182 |
| NAVISTAR INTL CORP NEW | COM | | 63934E108 | 287 | 7411 | SH | DEFINED | 08 | 7411 |
| NAVISTAR INTL CORP NEW | COM | | 63934E108 | 581 | 15000 | SH | CALL | DEFINED | 15000 |
| NAVISTAR INTL CORP NEW | COM | | 63934E108 | 3876 | 100000 | SH | PUT | DEFINED | 100000 |
| NAVISTAR INTL CORP NEW | COM | | 63934E108 | 311 | 8023 | SH | DEFINED | 17 | 8023 |
| NAVISTAR INTL CORP NEW | COM | | 63934E108 | 26038 | 671771 | SH | DEFINED | 21 | 671771 |
| NAVISTAR INTL CORP NEW | COM | | 63934E108 | 2555 | 65920 | SH | DEFINED | 22 | 65175 |
| 745 | | | | | | | | | |
| NAVISTAR INTL CORP NEW | COM | | 63934E108 | 200 | 5158 | SH | OTHER | 22 | 5158 |
| NAVISTAR INTL CORP NEW | NOTE | 2.500% | 63934EAG3 | 6923 | 5346000 | PRN | DEFINED | 08 | 5346000 |
| NAVIGANT CONSULTING INC | COM | | 63935N107 | 1 | 25 | SH | DEFINED | 01 | 25 |
| NAVIGANT CONSULTING INC | COM | | 63935N107 | 122 | 5700 | SH | DEFINED | 08 | 5700 |
| NAVIGANT CONSULTING INC | COM | | 63935N107 | 3846 | 179400 | SH | DEFINED | 21 | 169400 |
| 10000 | | | | | | | | | |
| NAVIGANT CONSULTING INC | COM | | 63935N107 | 748 | 34900 | SH | DEFINED | 22 | 33700 |
| 1200 | | | | | | | | | |
| NAVIGANT CONSULTING INC | COM | | 63935N107 | 79 | 3700 | SH | OTHER | 22 | 3700 |
| NAVIGANT INTL INC | COM | | 63935R108 | 2 | 92 | SH | OTHER | 01 | 92 |
| NAVIGANT INTL INC | COM | | 63935R108 | 7643 | 429600 | SH | DEFINED | 21 | 429600 |
| NAVIGANT INTL INC | COM | | 63935R108 | 1642 | 92300 | SH | DEFINED | 22 | 85000 |
| 7300 | | | | | | | | | |
| NDCHEALTH CORP | COM | | 639480102 | 938 | 40450 | SH | DEFINED | 01 | 30650 |
| 9800 | | | | | | | | | |
| NDCHEALTH CORP | COM | | 639480102 | 3667 | 158050 | SH | DEFINED | 05 | 158050 |
| NDCHEALTH CORP | COM | | 639480102 | 51 | 2200 | SH | DEFINED | 08 | 2200 |
| NDCHEALTH CORP | COM | | 639480102 | 200 | 8600 | SH | DEFINED | 17 | 8600 |
| NDCHEALTH CORP | COM | | 639480102 | 554 | 23900 | SH | DEFINED | 21 | 23900 |
| NDCHEALTH CORP | COM | | 639480102 | 524 | 22600 | SH | DEFINED | 22 | |
| 22600 | | | | | | | | | |
| NEIGHBORCARE INC | COM | | 64015Y104 | 523 | 16700 | SH | DEFINED | 17 | 16700 |
| NEIMAN MARCUS GROUP INC | CL A | | 640204202 | 314 | 5635 | SH | DEFINED | 01 | 5635 |
| NEIMAN MARCUS GROUP INC | CL A | | 640204202 | 173 | 3102 | SH | OTHER | 01 | 2818 |
| 284 | | | | | | | | | |
| NEIMAN MARCUS GROUP INC | CL A | | 640204202 | 5806 | 104334 | SH | DEFINED | 05 | 104334 |
| NEIMAN MARCUS GROUP INC | CL A | | 640204202 | 5 | 81 | SH | DEFINED | 08 | 81 |
| NEIMAN MARCUS GROUP INC | CL A | | 640204202 | 312 | 5600 | SH | DEFINED | 17 | 5600 |
| NEIMAN MARCUS GROUP INC | CL A | | 640204202 | 6 | 100 | SH | DEFINED | 22 | 100 |
| NEIMAN MARCUS GROUP INC | CL A | | 640204202 | 24 | 436 | SH | OTHER | 22 | 436 |
| NEIMAN MARCUS GROUP INC | CL B | | 640204301 | 19 | 360 | SH | DEFINED | 01 | 360 |
| NEIMAN MARCUS GROUP INC | CL B | | 640204301 | 17 | 330 | SH | OTHER | 01 | 330 |
| NEIMAN MARCUS GROUP INC | CL B | | 640204301 | 41 | 797 | SH | DEFINED | 22 | 797 |
| NEIMAN MARCUS GROUP INC | CL B | | 640204301 | 245 | 4738 | SH | OTHER | 22 | 4738 |
| NEKTAR THERAPEUTICS | COM | | 640268108 | 10 | 500 | SH | DEFINED | 05 | 500 |
| NEKTAR THERAPEUTICS | COM | | 640268108 | 600 | 30065 | SH | DEFINED | 08 | 30065 |
| NEKTAR THERAPEUTICS | COM | | 640268108 | 399 | 20000 | SH | CALL | DEFINED | 20000 |
| NEKTAR THERAPEUTICS | COM | | 640268108 | 735 | 36826 | SH | DEFINED | 17 | 36826 |
| NEKTAR THERAPEUTICS | COM | | 640268108 | 461 | 23080 | SH | DEFINED | 20 | 23080 |
| NEKTAR THERAPEUTICS | COM | | 640268108 | 25963 | 1300730 | SH | DEFINED | 21 | 1252830 |
| 47900 | | | | | | | | | |
| NEKTAR THERAPEUTICS | COM | | 640268108 | 2521 | 126300 | SH | DEFINED | 22 | 32300 |
| 94000 | | | | | | | | | |
| NEKTAR THERAPEUTICS | COM | | 640268108 | 539 | 27020 | SH | OTHER | 22 | 27020 |
| NELNET INC | CL A | | 64031N108 | 245 | 13800 | SH | DEFINED | 17 | 13800 |
| NELSON THOMAS INC | COM | | 640376109 | 292 | 12825 | SH | DEFINED | 01 | 4025 |
| 8800 | | | | | | | | | |
| NELSON THOMAS INC | COM | | 640376109 | 15 | 675 | SH | OTHER | 01 | |
| 675 | | | | | | | | | |
| NELSON THOMAS INC | COM | | 640376109 | 1764 | 77575 | SH | DEFINED | 05 | 77575 |
| NELSON THOMAS INC | COM | | 640376109 | 93 | 4100 | SH | DEFINED | 08 | 4100 |
| NELSON THOMAS INC | COM | | 640376109 | 59 | 2600 | SH | DEFINED | 17 | 2600 |
| NELSON THOMAS INC | COM | | 640376109 | 216 | 9500 | SH | DEFINED | 21 | 9500 |
| NEORX CORP | COM | PAR \$0.0 | 640520300 | 249 | 100000 | SH | DEFINED | 08 | 100000 |
| NEOSE TECHNOLOGIES INC | COM | | 640522108 | 244 | 29300 | SH | DEFINED | 17 | 29300 |
| NEOWARE SYS INC | COM | | 64065P102 | 1215 | 146961 | SH | DEFINED | 05 | 146961 |
| NEOWARE SYS INC | COM | | 64065P102 | 7 | 900 | SH | DEFINED | 08 | 900 |
| NEOPHARM INC | COM | | 640919106 | | 25 | SH | DEFINED | 01 | 25 |
| NEOPHARM INC | COM | | 640919106 | 4327 | 418898 | SH | DEFINED | 21 | 392782 |
| 26116 | | | | | | | | | |
| NEOPHARM INC | COM | | 640919106 | 840 | 81300 | SH | DEFINED | 22 | 78400 |
| 2900 | | | | | | | | | |
| NEOPHARM INC | COM | | 640919106 | 91 | 8800 | SH | OTHER | 22 | 8800 |
| NETWORKS ASSOCS INC | COM | | 640938106 | 275 | 15150 | SH | DEFINED | 01 | 15150 |
| NETWORKS ASSOCS INC | COM | | 640938106 | 23 | 1260 | SH | OTHER | 01 | 760 |
| 500 | | | | | | | | | |
| NETWORKS ASSOCS INC | COM | | 640938106 | 6400 | 353013 | SH | DEFINED | 05 | 353013 |

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|-------------------------------------|------|-----------|-------|------------|-----------------|---------|
| NEW JERSEY RES 305 400 | COM | 646025106 | 241 | 5800 SH | DEFINED 01 | 5095 |
| NEW JERSEY RES 2045 | COM | 646025106 | 85 | 2045 SH | OTHER 01 | |
| NEW JERSEY RES | COM | 646025106 | 5002 | 120300 SH | DEFINED 05 | 120300 |
| NEW JERSEY RES | COM | 646025106 | 79 | 1900 SH | DEFINED 17 | 1900 |
| NEW JERSEY RES | COM | 646025106 | 11035 | 265400 SH | DEFINED 21 | 265400 |
| NEW JERSEY RES 5600 | COM | 646025106 | 2995 | 72039 SH | DEFINED 22 | 66439 |
| NEW JERSEY RES | COM | 646025106 | 209 | 5031 SH | OTHER 22 | 5031 |
| NEW PLAN EXCEL RLTY TR INC 56 | COM | 648053106 | 569 | 24348 SH | DEFINED 01 | 24292 |
| NEW PLAN EXCEL RLTY TR INC 25420 | COM | 648053106 | 756 | 32346 SH | OTHER 01 | 6926 |
| NEW PLAN EXCEL RLTY TR INC | COM | 648053106 | 5035 | 215545 SH | DEFINED 05 | 215545 |
| NEW PLAN EXCEL RLTY TR INC | COM | 648053106 | 27 | 1143 SH | DEFINED 08 | 1143 |
| NEW PLAN EXCEL RLTY TR INC 480 | COM | 648053106 | 86 | 3700 SH | DEFINED 22 | 3220 |
| NEW PLAN EXCEL RLTY TR INC | COM | 648053106 | 113 | 4830 SH | OTHER 22 | 4830 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 1043 | 53114 SH | DEFINED 01 | 53114 |
| NEW YORK CMNTY BANCORP INC 4175 | COM | 649445103 | 431 | 21952 SH | OTHER 01 | 17777 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 11008 | 560785 SH | DEFINED 05 | 560785 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 613 | 31203 SH | DEFINED 08 | 31203 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 4273 | 217700 SH | CALL DEFINED 08 | 217700 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 772 | 39352 SH | DEFINED 17 | 39352 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 4733 | 241099 SH | DEFINED 21 | 241099 |
| NEW YORK CMNTY BANCORP INC 177 | COM | 649445103 | 176 | 8974 SH | DEFINED 22 | 8797 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 9 | 443 SH | OTHER 22 | 443 |
| NEW YORK TIMES CO 1100 | CL A | 650111107 | 2566 | 57391 SH | DEFINED 01 | 56291 |
| NEW YORK TIMES CO 2030 | CL A | 650111107 | 418 | 9345 SH | OTHER 01 | 7315 |
| NEW YORK TIMES CO | CL A | 650111107 | 3143 | 70295 SH | DEFINED 05 | 70295 |
| NEW YORK TIMES CO | CL A | 650111107 | 909 | 20342 SH | DEFINED 08 | 20342 |
| NEW YORK TIMES CO | CL A | 650111107 | 9 | 200 SH | DEFINED 17 | 200 |
| NEW YORK TIMES CO | CL A | 650111107 | 16628 | 371907 SH | DEFINED 21 | 371907 |
| NEW YORK TIMES CO 1700 | CL A | 650111107 | 2947 | 65920 SH | DEFINED 22 | 64220 |
| NEW YORK TIMES CO | CL A | 650111107 | 616 | 13768 SH | OTHER 22 | 13768 |
| NEWALLIANCE BANCSHARES INC | COM | 650203102 | 6 | 414 SH | DEFINED 08 | 414 |
| NEWALLIANCE BANCSHARES INC | COM | 650203102 | 1570 | 112459 SH | DEFINED 17 | 112459 |
| NEWALLIANCE BANCSHARES INC | COM | 650203102 | 5948 | 426100 SH | DEFINED 21 | 426100 |
| NEWALLIANCE BANCSHARES INC 8900 | COM | 650203102 | 1633 | 117000 SH | DEFINED 22 | 108100 |
| NEWCASTLE INVT CORP | COM | 65105M108 | 73 | 2425 SH | DEFINED 08 | 2425 |
| NEWCASTLE INVT CORP 5000 | COM | 65105M108 | 150 | 5000 SH | DEFINED 18 | |
| NEWCASTLE INVT CORP | COM | 65105M108 | 20179 | 673755 SH | DEFINED 21 | 673755 |
| NEWCASTLE INVT CORP 5190 | COM | 65105M108 | 1773 | 59212 SH | DEFINED 22 | 54022 |
| NEWCASTLE INVT CORP | COM | 65105M108 | 30 | 1000 SH | OTHER 22 | 1000 |
| NEWELL RUBBERMAID INC 22250 | COM | 651229106 | 4316 | 183661 SH | DEFINED 01 | 161411 |
| NEWELL RUBBERMAID INC 13783 | COM | 651229106 | 1689 | 71872 SH | OTHER 01 | 58089 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 2954 | 125720 SH | DEFINED 05 | 125720 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 392 | 16701 SH | DEFINED 08 | 16701 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 70549 | 3002100 SH | DEFINED 17 | 3002100 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 20326 | 864939 SH | DEFINED 21 | 864939 |
| NEWELL RUBBERMAID INC 25881 | COM | 651229106 | 3031 | 128977 SH | DEFINED 22 | 103096 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 1127 | 47966 SH | OTHER 22 | 47966 |
| NEWFIELD EXPL CO | COM | 651290108 | 513 | 9208 SH | DEFINED 01 | 9208 |
| NEWFIELD EXPL CO 1100 | COM | 651290108 | 78 | 1400 SH | OTHER 01 | 300 |
| NEWFIELD EXPL CO | COM | 651290108 | 6754 | 121164 SH | DEFINED 05 | 121164 |
| NEWFIELD EXPL CO | COM | 651290108 | 969 | 17381 SH | DEFINED 08 | 17381 |
| NEWFIELD EXPL CO | COM | 651290108 | 88 | 1575 SH | DEFINED 17 | 1575 |
| NEWFIELD EXPL CO | COM | 651290108 | 23115 | 414700 SH | DEFINED 21 | 414700 |
| NEWFIELD EXPL CO | COM | 651290108 | 190 | 3400 SH | DEFINED 22 | 3400 |
| NEWFIELD EXPL CO | COM | 651290108 | 1 | 12 SH | OTHER 22 | 12 |
| NEWMONT MINING CORP | COM | 651639106 | 2166 | 55879 SH | DEFINED 01 | 55879 |
| NEWMONT MINING CORP 16831 | COM | 651639106 | 1077 | 27779 SH | OTHER 01 | 10948 |
| NEWMONT MINING CORP 52701 | COM | 651639106 | 10056 | 259441 SH | DEFINED 05 | 206740 |
| NEWMONT MINING CORP | COM | 651639106 | 4513 | 116446 SH | DEFINED 08 | 116446 |
| NEWMONT MINING CORP | COM | 651639106 | 3651 | 94200 SH | DEFINED 17 | 94200 |
| NEWMONT MINING CORP 5000 | COM | 651639106 | 194 | 5000 SH | DEFINED 18 | |
| NEWMONT MINING CORP | COM | 651639106 | 1733 | 44710 SH | DEFINED 21 | 44710 |
| NEWMONT MINING CORP 9524 | COM | 651639106 | 1505 | 38838 SH | DEFINED 22 | 29314 |
| NEWMONT MINING CORP | COM | 651639106 | 1795 | 46314 SH | OTHER 22 | 46314 |

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|------------------------------|----------------|-----------|--------|----------|-----|---------|---------|----------|--------|
| NEWPARK RES INC | COM PAR \$.01 | 651718504 | | 25 | SH | DEFINED | 01 | 25 | |
| NEWPARK RES INC | COM PAR \$.01 | 651718504 | 7790 | 1256500 | SH | DEFINED | 21 | 1241900 | |
| 14600 | | | | | | | | | |
| NEWPARK RES INC | COM PAR \$.01 | 651718504 | 3326 | 536500 | SH | DEFINED | 22 | 363300 | |
| 173200 | | | | | | | | | |
| NEWPORT CORP | COM | 651824104 | 68 | 4225 | SH | DEFINED | 01 | 3325 | |
| 900 | | | | | | | | | |
| NEWPORT CORP | COM | 651824104 | 15 | 900 | SH | OTHER | 01 | 900 | |
| NEWPORT CORP | COM | 651824104 | 1347 | 83298 | SH | DEFINED | 05 | 83298 | |
| NEWPORT CORP | COM | 651824104 | 10 | 600 | SH | DEFINED | 22 | 600 | |
| NEWS AMER INC | NOTE | 652482AZ3 | 1024 | 1800000 | PRN | DEFINED | 17 | 1800000 | |
| NEWS CORP LTD | ADR NEW | 652487703 | 59 | 1675 | SH | DEFINED | 01 | 1675 | |
| NEWS CORP LTD | ADR NEW | 652487703 | 90 | 2550 | SH | OTHER | 01 | 2550 | |
| NEWS CORP LTD | ADR NEW | 652487703 | 113 | 3200 | SH | DEFINED | 08 | 3200 | |
| NEWS CORP LTD | ADR NEW | 652487703 | 353 | 9965 | SH | DEFINED | 17 | 9965 | |
| NEWS CORP LTD | ADR NEW | 652487703 | 53 | 1500 | SH | DEFINED | 18 | | |
| 1500 | | | | | | | | | |
| NEWS CORP LTD | ADR NEW | 652487703 | 21801 | 615500 | SH | DEFINED | 21 | 615500 | |
| NEWS CORP LTD | ADR NEW | 652487703 | 177 | 5002 | SH | DEFINED | 22 | 3748 | |
| 1254 | | | | | | | | | |
| NEWS CORP LTD | ADR NEW | 652487703 | 313 | 8850 | SH | OTHER | 22 | 8850 | |
| NEWS CORP LTD | SP ADR PFD | 652487802 | 19883 | 604700 | SH | DEFINED | 05 | 604700 | |
| NEWS CORP LTD | SP ADR PFD | 652487802 | 346 | 10508 | SH | DEFINED | 08 | 10508 | |
| NEWS CORP LTD | SP ADR PFD | 652487802 | 2853 | 86774 | SH | DEFINED | 17 | 86774 | |
| NEWS CORP LTD | SP ADR PFD | 652487802 | 164400 | 5000000 | SH | OTHER | 17 | | |
| 5000000 | | | | | | | | | |
| NEWS CORP LTD | SP ADR PFD | 652487802 | 5171 | 157265 | SH | DEFINED | 20 | 157265 | |
| NEWS CORP LTD | SP ADR PFD | 652487802 | 82494 | 2508942 | SH | DEFINED | 21 | 2191542 | |
| 317400 | | | | | | | | | |
| NEWS CORP LTD | SP ADR PFD | 652487802 | 12227 | 371860 | SH | DEFINED | 22 | 345198 | |
| 26662 | | | | | | | | | |
| NEWS CORP LTD | SP ADR PFD | 652487802 | 86 | 2614 | SH | OTHER | 22 | 2614 | |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 6439 | 241539 | SH | DEFINED | 01 | 217175 | |
| 23964 400 | | | | | | | | | |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 1099 | 41211 | SH | OTHER | 01 | | |
| 41211 | | | | | | | | | |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 11730 | 440000 | SH | CALL | DEFINED | 01 | 440000 |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 24748 | 928291 | SH | DEFINED | 05 | 647791 | |
| 280500 | | | | | | | | | |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 16831 | 631321 | SH | DEFINED | 08 | 631321 | |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 11211 | 420500 | SH | CALL | DEFINED | 08 | 420500 |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 4666 | 175000 | SH | PUT | DEFINED | 08 | 175000 |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 1066 | 40000 | SH | DEFINED | 17 | 40000 | |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 12664 | 475000 | SH | CALL | DEFINED | 17 | 475000 |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 6665 | 250000 | SH | PUT | DEFINED | 17 | 250000 |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 8585 | 322005 | SH | DEFINED | 21 | 322005 | |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 1550 | 58133 | SH | DEFINED | 22 | 54933 | |
| 3200 | | | | | | | | | |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 713 | 26727 | SH | OTHER | 22 | 26727 | |
| NEXTEL COMMUNICATIONS INC | NOTE 5.250% | 65332VAY9 | 88 | 90000 | PRN | DEFINED | 01 | 90000 | |
| NEXTEL COMMUNICATIONS INC | NOTE 5.250% | 65332VAY9 | 19 | 20000 | PRN | OTHER | 01 | | |
| 20000 | | | | | | | | | |
| NEXTEL COMMUNICATIONS INC | NOTE 5.250% | 65332VAY9 | 14672 | 15087000 | PRN | DEFINED | 08 | 15087000 | |
| NEXTEL PARTNERS INC | CL A | 65333F107 | 74 | 4625 | SH | DEFINED | 01 | | |
| 4625 | | | | | | | | | |
| NEXTEL PARTNERS INC | CL A | 65333F107 | 154 | 9675 | SH | OTHER | 01 | 6455 | |
| 3220 | | | | | | | | | |
| NEXTEL PARTNERS INC | CL A | 65333F107 | 11 | 700 | SH | DEFINED | 05 | 700 | |
| NEXTEL PARTNERS INC | CL A | 65333F107 | 188 | 11800 | SH | DEFINED | 08 | 11800 | |
| NEXTEL PARTNERS INC | CL A | 65333F107 | 264 | 16600 | SH | DEFINED | 17 | 16600 | |
| NEXTEL PARTNERS INC | CL A | 65333F107 | 954 | 59950 | SH | DEFINED | 20 | 59950 | |
| NEXTEL PARTNERS INC | CL A | 65333F107 | 12097 | 759860 | SH | DEFINED | 21 | 759860 | |
| NEXTEL PARTNERS INC | CL A | 65333F107 | 970 | 60910 | SH | DEFINED | 22 | 5300 | |
| 55610 | | | | | | | | | |
| NEXTEL PARTNERS INC | CL A | 65333F107 | 614 | 38580 | SH | OTHER | 22 | 38580 | |
| NEXSTAR BROADCASTING GROUP I | CL A | 65336K103 | 253 | 22748 | SH | DEFINED | 08 | 22748 | |
| NEXSTAR BROADCASTING GROUP I | CL A | 65336K103 | 57 | 5100 | SH | DEFINED | 17 | 5100 | |
| NEXSTAR BROADCASTING GROUP I | CL A | 65336K103 | 15124 | 1362528 | SH | DEFINED | | 1362528 | |
| NICOR INC | COM | 654086107 | 45143 | 1328922 | SH | DEFINED | 01 | 1326722 | |
| 2200 | | | | | | | | | |
| NICOR INC | COM | 654086107 | 455 | 13404 | SH | OTHER | 01 | 9886 | |
| 3518 | | | | | | | | | |
| NICOR INC | COM | 654086107 | 685 | 20160 | SH | DEFINED | 05 | 20160 | |
| NICOR INC | COM | 654086107 | 184 | 5428 | SH | DEFINED | 08 | 5428 | |
| NICOR INC | COM | 654086107 | 241 | 7100 | SH | DEFINED | 17 | 7100 | |
| NICOR INC | COM | 654086107 | 1836 | 54045 | SH | DEFINED | 21 | 54045 | |
| NICOR INC | COM | 654086107 | 207 | 6080 | SH | DEFINED | 22 | 5680 | |
| 400 | | | | | | | | | |
| NICOR INC | COM | 654086107 | 98 | 2890 | SH | OTHER | 22 | 2890 | |
| NIKE INC | CL B | 654106103 | 18011 | 237773 | SH | DEFINED | 01 | 236198 | |
| 1575 | | | | | | | | | |
| NIKE INC | CL B | 654106103 | 1523 | 20108 | SH | OTHER | 01 | 15915 | |
| 4193 | | | | | | | | | |
| NIKE INC | CL B | 654106103 | 9726 | 128399 | SH | DEFINED | 05 | 128399 | |
| NIKE INC | CL B | 654106103 | 1580 | 20862 | SH | DEFINED | 08 | 20862 | |
| NIKE INC | CL B | 654106103 | 18869 | 249100 | SH | CALL | DEFINED | 08 | 249100 |

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|-------------------------|--------------|-----------|--------|---------|----|---------|---------|---------|
| NIKE INC | CL B | 654106103 | 1695 | 22373 | SH | DEFINED | 17 | 22373 |
| NIKE INC | CL B | 654106103 | 231 | 3050 | SH | DEFINED | 18 | |
| 3050 | | | | | | | | |
| NIKE INC | CL B | 654106103 | 2750 | 36300 | SH | DEFINED | 20 | 36300 |
| NIKE INC | CL B | 654106103 | 21444 | 283091 | SH | DEFINED | 21 | 208141 |
| 74950 | | | | | | | | |
| NIKE INC | CL B | 654106103 | 1333 | 17591 | SH | DEFINED | 22 | 13541 |
| 4050 | | | | | | | | |
| NIKE INC | CL B | 654106103 | 528 | 6975 | SH | OTHER | 22 | 6975 |
| 99 CENTS ONLY STORES | COM | 65440K106 | 72 | 4700 | SH | DEFINED | 01 | 4700 |
| 99 CENTS ONLY STORES | COM | 65440K106 | 2331 | 152877 | SH | DEFINED | 05 | 152877 |
| 99 CENTS ONLY STORES | COM | 65440K106 | 66 | 4300 | SH | DEFINED | 08 | 4300 |
| 99 CENTS ONLY STORES | COM | 65440K106 | 93 | 6100 | SH | DEFINED | 17 | 6100 |
| NIPPON TELEG & TEL CORP | SPONSORED AD | 654624105 | 68 | 2545 | SH | DEFINED | 01 | 2045 |
| 500 | | | | | | | | |
| NIPPON TELEG & TEL CORP | SPONSORED AD | 654624105 | 81 | 3035 | SH | OTHER | 01 | 2335 |
| 700 | | | | | | | | |
| NIPPON TELEG & TEL CORP | SPONSORED AD | 654624105 | 212 | 7900 | SH | DEFINED | 21 | 7900 |
| NIPPON TELEG & TEL CORP | SPONSORED AD | 654624105 | 36 | 1341 | SH | DEFINED | 22 | 1341 |
| NISOURCE INC | COM | 65473P105 | 80012 | 3880288 | SH | DEFINED | 01 | 3872588 |
| 7700 | | | | | | | | |
| NISOURCE INC | COM | 65473P105 | 1011 | 49031 | SH | OTHER | 01 | 45343 |
| 3688 | | | | | | | | |
| NISOURCE INC | COM | 65473P105 | 2564 | 124364 | SH | DEFINED | 05 | 124364 |
| NISOURCE INC | COM | 65473P105 | 293 | 14225 | SH | DEFINED | 08 | 14225 |
| NISOURCE INC | COM | 65473P105 | 83 | 4019 | SH | DEFINED | 17 | 4019 |
| NISOURCE INC | COM | 65473P105 | 10669 | 517399 | SH | DEFINED | 21 | 517399 |
| NISOURCE INC | COM | 65473P105 | 635 | 30786 | SH | DEFINED | 22 | 17316 |
| 13470 | | | | | | | | |
| NISOURCE INC | COM | 65473P105 | 2444 | 118545 | SH | OTHER | 22 | 118545 |
| NOKIA CORP | SPONSORED AD | 654902204 | 5617 | 386304 | SH | DEFINED | 01 | 364589 |
| 21715 | | | | | | | | |
| NOKIA CORP | SPONSORED AD | 654902204 | 3653 | 251222 | SH | OTHER | 01 | 163240 |
| 87982 | | | | | | | | |
| NOKIA CORP | SPONSORED AD | 654902204 | 113855 | 7830500 | SH | DEFINED | 08 | 7830500 |
| NOKIA CORP | SPONSORED AD | 654902204 | 8724 | 600000 | SH | CALL | DEFINED | 08 |
| NOKIA CORP | SPONSORED AD | 654902204 | 1454 | 100000 | SH | PUT | DEFINED | 08 |
| NOKIA CORP | SPONSORED AD | 654902204 | 806 | 55460 | SH | DEFINED | 17 | 55460 |
| NOKIA CORP | SPONSORED AD | 654902204 | 31 | 2100 | SH | DEFINED | 18 | |
| 2100 | | | | | | | | |
| NOKIA CORP | SPONSORED AD | 654902204 | 272 | 18700 | SH | DEFINED | 20 | 18700 |
| NOKIA CORP | SPONSORED AD | 654902204 | 34655 | 2383416 | SH | DEFINED | 21 | 2209316 |
| 174100 | | | | | | | | |
| NOKIA CORP | SPONSORED AD | 654902204 | 23661 | 1627295 | SH | DEFINED | 22 | 1531630 |
| 95665 | | | | | | | | |
| NOKIA CORP | SPONSORED AD | 654902204 | 9669 | 664996 | SH | OTHER | 22 | 664996 |
| NOBLE ENERGY INC | COM | 655044105 | 6293 | 123393 | SH | DEFINED | 05 | 123393 |
| NOBLE ENERGY INC | COM | 655044105 | 581 | 11401 | SH | DEFINED | 08 | 11401 |
| NOBLE ENERGY INC | COM | 655044105 | 10 | 200 | SH | DEFINED | 17 | 200 |
| NOBLE ENERGY INC | COM | 655044105 | 2963 | 58100 | SH | DEFINED | 21 | 58100 |
| NOBLE ENERGY INC | COM | 655044105 | 1925 | 37743 | SH | DEFINED | 22 | 37743 |
| NOBLE ENERGY INC | COM | 655044105 | 289 | 5660 | SH | OTHER | 22 | 5660 |
| NOMURA HLDGS INC | SPONSORED AD | 65535H208 | 3872 | 259000 | SH | DEFINED | 21 | 259000 |
| NOMURA HLDGS INC | SPONSORED AD | 65535H208 | 28 | 1874 | SH | DEFINED | 22 | 1874 |
| NORANDA INC | COM | 655422103 | 859 | 50000 | SH | DEFINED | 08 | 50000 |
| NORANDA INC | COM | 655422103 | 3 | 200 | SH | DEFINED | 22 | 200 |
| NORDSON CORP | COM | 655663102 | 103 | 2375 | SH | DEFINED | 01 | 2375 |
| NORDSON CORP | COM | 655663102 | 5 | 125 | SH | OTHER | 01 | |
| 125 | | | | | | | | |
| NORDSON CORP | COM | 655663102 | 3274 | 75492 | SH | DEFINED | 05 | 75492 |
| NORDSON CORP | COM | 655663102 | 69 | 1600 | SH | OTHER | 22 | 1600 |
| NORDSTROM INC | COM | 655664100 | 18604 | 436622 | SH | DEFINED | 01 | 436022 |
| 600 | | | | | | | | |
| NORDSTROM INC | COM | 655664100 | 7962 | 186866 | SH | OTHER | 01 | 139891 |
| 46975 | | | | | | | | |
| NORDSTROM INC | COM | 655664100 | 9195 | 215789 | SH | DEFINED | 05 | 101989 |
| 113800 | | | | | | | | |
| NORDSTROM INC | COM | 655664100 | 2545 | 59736 | SH | DEFINED | 08 | 59736 |
| NORDSTROM INC | COM | 655664100 | 426 | 10000 | SH | CALL | DEFINED | 08 |
| NORDSTROM INC | COM | 655664100 | 426 | 10000 | SH | PUT | DEFINED | 08 |
| NORDSTROM INC | COM | 655664100 | 314 | 7375 | SH | DEFINED | 17 | 7375 |
| NORDSTROM INC | COM | 655664100 | 593 | 13920 | SH | DEFINED | 21 | 13920 |
| NORDSTROM INC | COM | 655664100 | 354 | 8300 | SH | DEFINED | 22 | 7900 |
| 400 | | | | | | | | |
| NORDSTROM INC | COM | 655664100 | 285 | 6683 | SH | OTHER | 22 | 6683 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 13974 | 526907 | SH | DEFINED | 01 | 509934 |
| 16973 | | | | | | | | |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 12929 | 487513 | SH | OTHER | 01 | 355425 |
| 132088 | | | | | | | | |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 4819 | 181701 | SH | DEFINED | 05 | 181701 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 597 | 22525 | SH | DEFINED | 08 | 22525 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 434 | 16365 | SH | DEFINED | 17 | 16365 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 1036 | 39062 | SH | DEFINED | 21 | 39062 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 10632 | 400906 | SH | DEFINED | 22 | 358219 |
| 42687 | | | | | | | | |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 7837 | 295494 | SH | OTHER | 22 | 295494 |

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|--|--------------|--------|-----------|-------|----------|-----|---------|---------|---------|--------|
| NORTEL NETWORKS CORP NEW 12300 | COM | | 656568102 | 948 | 189942 | SH | DEFINED | 01 | 177642 | |
| NORTEL NETWORKS CORP NEW 54870 | COM | | 656568102 | 511 | 102325 | SH | OTHER | 01 | 47455 | |
| NORTEL NETWORKS CORP NEW | COM | | 656568102 | 5056 | 1013140 | SH | DEFINED | 08 | 1013140 | |
| NORTEL NETWORKS CORP NEW | COM | | 656568102 | 2243 | 449400 | SH | CALL | DEFINED | 08 | 449400 |
| NORTEL NETWORKS CORP NEW | COM | | 656568102 | 5 | 1000 | SH | DEFINED | 13 | 1000 | |
| NORTEL NETWORKS CORP NEW | COM | | 656568102 | 3866 | 774700 | SH | DEFINED | 21 | 774700 | |
| NORTEL NETWORKS CORP NEW 5471 | COM | | 656568102 | 424 | 84903 | SH | DEFINED | 22 | 79432 | |
| NORTEL NETWORKS CORP NEW | COM | | 656568102 | 380 | 76117 | SH | OTHER | 22 | 76117 | |
| NORTEL NETWORKS CORP NEW 40000000 | NOTE | 4.250% | 656568AB8 | 38000 | 40000000 | PRN | OTHER | 17 | | |
| NORTH AMERN SCIENTIFIC INC | COM | | 65715D100 | 8 | 1000 | SH | OTHER | 01 | 1000 | |
| NORTH AMERN SCIENTIFIC INC | COM | | 65715D100 | 323 | 38489 | SH | DEFINED | 17 | 38489 | |
| NORTH EUROPEAN OIL RTY TR 3713 | SH BEN INT | | 659310106 | 290 | 11713 | SH | DEFINED | 22 | 8000 | |
| NORTH EUROPEAN OIL RTY TR | SH BEN INT | | 659310106 | 801 | 32380 | SH | OTHER | 22 | 32380 | |
| NORTH FORK BANCORPORATION NY 47250 2050 | COM | | 659424105 | 6096 | 160208 | SH | DEFINED | 01 | 110908 | |
| NORTH FORK BANCORPORATION NY 6450 | COM | | 659424105 | 245 | 6450 | SH | OTHER | 01 | | |
| NORTH FORK BANCORPORATION NY | COM | | 659424105 | 6838 | 179699 | SH | DEFINED | 05 | 179699 | |
| NORTH FORK BANCORPORATION NY | COM | | 659424105 | 359 | 9438 | SH | DEFINED | 08 | 9438 | |
| NORTH FORK BANCORPORATION NY | COM | | 659424105 | 753 | 19800 | SH | DEFINED | 17 | 19800 | |
| NORTH FORK BANCORPORATION NY | COM | | 659424105 | 23173 | 609012 | SH | DEFINED | 21 | 609012 | |
| NORTH FORK BANCORPORATION NY 1000 | COM | | 659424105 | 2913 | 76545 | SH | DEFINED | 22 | 75545 | |
| NORTH FORK BANCORPORATION NY | COM | | 659424105 | 1716 | 45090 | SH | OTHER | 22 | 45090 | |
| NORTH PITTSBURGH SYS INC | COM | | 661562108 | 14 | 700 | SH | DEFINED | 08 | 700 | |
| NORTH PITTSBURGH SYS INC | COM | | 661562108 | 2893 | 144313 | SH | DEFINED | 21 | 144313 | |
| NORTH PITTSBURGH SYS INC | COM | | 661562108 | 126 | 6270 | SH | DEFINED | 22 | 6270 | |
| NORTH PITTSBURGH SYS INC | COM | | 661562108 | 44 | 2200 | SH | OTHER | 22 | 2200 | |
| NORTHEAST UTILS | COM | | 664397106 | 174 | 8950 | SH | DEFINED | 01 | 8950 | |
| NORTHEAST UTILS 928 | COM | | 664397106 | 63 | 3254 | SH | OTHER | 01 | 2326 | |
| NORTHEAST UTILS | COM | | 664397106 | 5320 | 273230 | SH | DEFINED | 05 | 273230 | |
| NORTHEAST UTILS | COM | | 664397106 | 204 | 10485 | SH | DEFINED | 08 | 10485 | |
| NORTHEAST UTILS | COM | | 664397106 | 273 | 14000 | SH | DEFINED | 17 | 14000 | |
| NORTHEAST UTILS 3072 | COM | | 664397106 | 330 | 16969 | SH | DEFINED | 22 | 13897 | |
| NORTHEAST UTILS | COM | | 664397106 | 247 | 12687 | SH | OTHER | 22 | 12687 | |
| NORTHERN BORDER PARTNERS L P | UNIT LTD PAR | | 664785102 | 575 | 14393 | SH | DEFINED | 01 | 14393 | |
| NORTHERN BORDER PARTNERS L P 9048 | UNIT LTD PAR | | 664785102 | 897 | 22448 | SH | OTHER | 01 | 13400 | |
| NORTHERN BORDER PARTNERS L P | UNIT LTD PAR | | 664785102 | 88 | 2200 | SH | DEFINED | 21 | 2200 | |
| NORTHERN BORDER PARTNERS L P 2135 | UNIT LTD PAR | | 664785102 | 85 | 2135 | SH | DEFINED | 22 | | |
| NORTHERN BORDER PARTNERS L P 11965 | UNIT LTD PAR | | 664785102 | 2269 | 56800 | SH | OTHER | 22 | 44835 | |
| NORTHERN TR CORP 700 | COM | | 665859104 | 4364 | 103224 | SH | DEFINED | 01 | 102524 | |
| NORTHERN TR CORP 54912 | COM | | 665859104 | 4720 | 111638 | SH | OTHER | 01 | 56726 | |
| NORTHERN TR CORP 30400 | COM | | 665859104 | 5579 | 131965 | SH | DEFINED | 05 | 101565 | |
| NORTHERN TR CORP | COM | | 665859104 | 340 | 8043 | SH | DEFINED | 08 | 8043 | |
| NORTHERN TR CORP | COM | | 665859104 | 246 | 5808 | SH | DEFINED | 17 | 5808 | |
| NORTHERN TR CORP | COM | | 665859104 | 1411 | 33372 | SH | DEFINED | 21 | 33372 | |
| NORTHERN TR CORP 9556 | COM | | 665859104 | 2642 | 62478 | SH | DEFINED | 22 | 52922 | |
| NORTHERN TR CORP | COM | | 665859104 | 1371 | 32431 | SH | OTHER | 22 | 32431 | |
| NORTHFIELD LABS INC | COM | | 666135108 | 117 | 8200 | SH | DEFINED | 17 | 8200 | |
| NORTHFIELD LABS INC 500 | COM | | 666135108 | 43 | 3000 | SH | DEFINED | 22 | 2500 | |
| NORTHGATE MINERALS CORP | COM | | 666416102 | 31 | 20000 | SH | OTHER | 01 | 20000 | |
| NORTHRIM BANCORP INC | COM | | 666762109 | 6 | 300 | SH | DEFINED | 08 | 300 | |
| NORTHRIM BANCORP INC | COM | | 666762109 | 2454 | 121300 | SH | DEFINED | 21 | 121300 | |
| NORTHRIM BANCORP INC 1090 | COM | | 666762109 | 98 | 4850 | SH | DEFINED | 22 | 3760 | |
| NORTHRIM BANCORP INC | COM | | 666762109 | 56 | 2790 | SH | OTHER | 22 | 2790 | |
| NORTHROP GRUMMAN CORP 15864 | COM | | 666807102 | 10253 | 190936 | SH | DEFINED | 01 | 175072 | |
| NORTHROP GRUMMAN CORP 84118 | COM | | 666807102 | 6916 | 128784 | SH | OTHER | 01 | 44666 | |
| NORTHROP GRUMMAN CORP 117800 | COM | | 666807102 | 36788 | 685056 | SH | DEFINED | 05 | 567256 | |
| NORTHROP GRUMMAN CORP | COM | | 666807102 | 8307 | 154700 | SH | DEFINED | 08 | 154700 | |
| NORTHROP GRUMMAN CORP | COM | | 666807102 | 215 | 4000 | SH | DEFINED | 17 | 4000 | |
| NORTHROP GRUMMAN CORP 1500000 | COM | | 666807102 | 80550 | 1500000 | SH | OTHER | 17 | | |
| NORTHROP GRUMMAN CORP | COM | | 666807102 | 15321 | 285300 | SH | DEFINED | 21 | 285300 | |
| NORTHROP GRUMMAN CORP 29439 | COM | | 666807102 | 21044 | 391879 | SH | DEFINED | 22 | 362440 | |
| NORTHROP GRUMMAN CORP | COM | | 666807102 | 6012 | 111947 | SH | OTHER | 22 | 111947 | |
| NORTHWAY FINL INC | COM | | 667270102 | 852 | 24384 | SH | OTHER | 22 | 24384 | |

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|---------------------------|--------------|-----------|-------|---------|----|---------|---------|---------|
| NORTHWEST AIRLS CORP | CL A | 667280101 | 195 | 17500 | SH | DEFINED | 01 | 17500 |
| NORTHWEST AIRLS CORP | CL A | 667280101 | 50 | 4500 | SH | DEFINED | 05 | 4500 |
| NORTHWEST AIRLS CORP | CL A | 667280101 | 156 | 14021 | SH | DEFINED | 08 | 14021 |
| NORTHWEST AIRLS CORP | CL A | 667280101 | 556 | 50000 | SH | CALL | DEFINED | 50000 |
| NORTHWEST AIRLS CORP | CL A | 667280101 | 935 | 84108 | SH | DEFINED | 17 | 84108 |
| NORTHWEST AIRLS CORP | CL A | 667280101 | 708 | 63700 | SH | DEFINED | 20 | 63700 |
| NORTHWEST AIRLS CORP | CL A | 667280101 | 11848 | 1065505 | SH | DEFINED | 21 | 915905 |
| 149600 | | | | | | | | |
| NORTHWEST AIRLS CORP | CL A | 667280101 | 256 | 23010 | SH | DEFINED | 22 | 100 |
| 22910 | | | | | | | | |
| NORTHWEST BANCORP INC PA | COM | 667328108 | 1 | 25 | SH | DEFINED | 01 | 25 |
| NORTHWEST BANCORP INC PA | COM | 667328108 | 60 | 2600 | SH | OTHER | 01 | 2600 |
| NORTHWEST BANCORP INC PA | COM | 667328108 | 94 | 4100 | SH | DEFINED | 08 | 4100 |
| NORTHWEST BANCORP INC PA | COM | 667328108 | 87 | 3800 | SH | DEFINED | 17 | 3800 |
| NORTHWEST NAT GAS CO | COM | 667655104 | 244 | 8000 | SH | DEFINED | 01 | 8000 |
| NORTHWEST NAT GAS CO | COM | 667655104 | 299 | 9798 | SH | OTHER | 01 | 5837 |
| 3961 | | | | | | | | |
| NORTHWEST NAT GAS CO | COM | 667655104 | 3482 | 114165 | SH | DEFINED | 05 | 114165 |
| NORTHWEST NAT GAS CO | COM | 667655104 | 41 | 1356 | SH | DEFINED | 08 | 1356 |
| NORTHWEST NAT GAS CO | COM | 667655104 | 10028 | 328800 | SH | DEFINED | 21 | 328800 |
| NORTHWEST NAT GAS CO | COM | 667655104 | 2591 | 84956 | SH | DEFINED | 22 | 78056 |
| 6900 | | | | | | | | |
| NORTHWEST NAT GAS CO | COM | 667655104 | 95 | 3100 | SH | OTHER | 22 | 3100 |
| NORTHWEST PIPE CO | COM | 667746101 | 7921 | 450850 | SH | DEFINED | 21 | 440850 |
| 10000 | | | | | | | | |
| NORTHWEST PIPE CO | COM | 667746101 | 3262 | 185632 | SH | DEFINED | 22 | 170716 |
| 14916 | | | | | | | | |
| NOVAGOLD RES INC | COM NEW | 66987E206 | 2 | 400 | SH | DEFINED | 01 | 400 |
| NOVAGOLD RES INC | COM NEW | 66987E206 | 47 | 10000 | SH | OTHER | 01 | 10000 |
| NOVATEL WIRELESS INC | COM NEW | 66987M604 | 318 | 12000 | SH | DEFINED | 08 | 12000 |
| NOVATEL WIRELESS INC | COM NEW | 66987M604 | 278 | 10500 | SH | DEFINED | 17 | 10500 |
| NOVARTIS A G | SPONSORED AD | 66987V109 | 229 | 5156 | SH | DEFINED | 01 | 5156 |
| NOVARTIS A G | SPONSORED AD | 66987V109 | 504 | 11336 | SH | OTHER | 01 | 4020 |
| 7316 | | | | | | | | |
| NOVARTIS A G | SPONSORED AD | 66987V109 | 2336 | 52500 | SH | DEFINED | 08 | 52500 |
| NOVARTIS A G | SPONSORED AD | 66987V109 | 292 | 6557 | SH | DEFINED | 17 | 6557 |
| NOVARTIS A G | SPONSORED AD | 66987V109 | 64712 | 1454200 | SH | DEFINED | 21 | 1442100 |
| 12100 | | | | | | | | |
| NOVARTIS A G | SPONSORED AD | 66987V109 | 10811 | 242940 | SH | DEFINED | 22 | 226977 |
| 15963 | | | | | | | | |
| NOVARTIS A G | SPONSORED AD | 66987V109 | 4616 | 103721 | SH | OTHER | 22 | 103721 |
| NU HORIZONS ELECTRS CORP | COM | 669908105 | 90 | 10000 | SH | OTHER | 01 | 10000 |
| NU HORIZONS ELECTRS CORP | COM | 669908105 | 2 | 200 | SH | DEFINED | 17 | 200 |
| NU HORIZONS ELECTRS CORP | COM | 669908105 | 2799 | 311007 | SH | DEFINED | 21 | 311007 |
| NU HORIZONS ELECTRS CORP | COM | 669908105 | 122 | 13550 | SH | DEFINED | 22 | 13550 |
| NU HORIZONS ELECTRS CORP | COM | 669908105 | 42 | 4700 | SH | OTHER | 22 | 4700 |
| NOVASTAR FINL INC | COM | 669947400 | 170 | 4490 | SH | DEFINED | 01 | 335 |
| 4155 | | | | | | | | |
| NOVASTAR FINL INC | COM | 669947400 | 149 | 3925 | SH | OTHER | 01 | 2325 |
| 1600 | | | | | | | | |
| NOVASTAR FINL INC | COM | 669947400 | 1739 | 45820 | SH | DEFINED | 08 | 45820 |
| NOVASTAR FINL INC | COM | 669947400 | 569 | 15000 | SH | CALL | DEFINED | 15000 |
| NOVASTAR FINL INC | COM | 669947400 | 569 | 15000 | SH | PUT | DEFINED | 15000 |
| NOVASTAR FINL INC | COM | 669947400 | 84 | 2200 | SH | DEFINED | 17 | 2200 |
| NOVASTAR FINL INC | COM | 669947400 | 30 | 800 | SH | OTHER | 22 | 800 |
| NUANCE COMMUNICATIONS INC | COM | 669967101 | 137 | 30000 | SH | DEFINED | 01 | 30000 |
| NOVELL INC | COM | 670006105 | 11761 | 1401752 | SH | DEFINED | 01 | 1401752 |
| NOVELL INC | COM | 670006105 | 26 | 3045 | SH | OTHER | 01 | 1900 |
| 1145 | | | | | | | | |
| NOVELL INC | COM | 670006105 | 1939 | 231121 | SH | DEFINED | 05 | 231121 |
| NOVELL INC | COM | 670006105 | 453 | 54039 | SH | DEFINED | 08 | 54039 |
| NOVELL INC | COM | 670006105 | 254 | 30266 | SH | DEFINED | 17 | 30266 |
| NOVELL INC | COM | 670006105 | 5454 | 650056 | SH | DEFINED | 21 | 650056 |
| NOVELL INC | COM | 670006105 | 657 | 78292 | SH | DEFINED | 22 | 11992 |
| 66300 | | | | | | | | |
| NOVELL INC | COM | 670006105 | 126 | 15000 | SH | OTHER | 22 | 15000 |
| NOVELLUS SYS INC | COM | 670008101 | 363 | 11549 | SH | DEFINED | 01 | 11549 |
| NOVELLUS SYS INC | COM | 670008101 | 50 | 1580 | SH | OTHER | 01 | 1000 |
| 580 | | | | | | | | |
| NOVELLUS SYS INC | COM | 670008101 | 2053 | 65286 | SH | DEFINED | 05 | 65286 |
| NOVELLUS SYS INC | COM | 670008101 | 344 | 10946 | SH | DEFINED | 08 | 10946 |
| NOVELLUS SYS INC | COM | 670008101 | 9118 | 290000 | SH | CALL | DEFINED | 290000 |
| NOVELLUS SYS INC | COM | 670008101 | 9118 | 290000 | SH | PUT | DEFINED | 290000 |
| NOVELLUS SYS INC | COM | 670008101 | 2708 | 86131 | SH | DEFINED | 17 | 86131 |
| NOVELLUS SYS INC | COM | 670008101 | 5030 | 160000 | SH | CALL | DEFINED | 160000 |
| NOVELLUS SYS INC | COM | 670008101 | 4873 | 155000 | SH | PUT | DEFINED | 155000 |
| NOVELLUS SYS INC | COM | 670008101 | 28310 | 900442 | SH | DEFINED | 21 | 900442 |
| NOVELLUS SYS INC | COM | 670008101 | 134 | 4247 | SH | DEFINED | 22 | 3847 |
| 400 | | | | | | | | |
| NOVELLUS SYS INC | COM | 670008101 | 19 | 600 | SH | OTHER | 22 | 600 |
| NOVEN PHARMACEUTICALS INC | COM | 670009109 | 80 | 3625 | SH | DEFINED | 01 | 2725 |
| 900 | | | | | | | | |
| NOVEN PHARMACEUTICALS INC | COM | 670009109 | 4 | 200 | SH | OTHER | 01 | |
| 200 | | | | | | | | |
| NOVEN PHARMACEUTICALS INC | COM | 670009109 | 2167 | 98425 | SH | DEFINED | 05 | 98425 |
| NOVEN PHARMACEUTICALS INC | COM | 670009109 | 117 | 5300 | SH | DEFINED | 17 | 5300 |

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|---|------------|------------------------|------------|--------------|----------|------------------------|--------------|
| NOVEN PHARMACEUTICALS INC 14800 | COM | 670009109 | 5967 | 271000 | SH | DEFINED 21 | 256200 |
| NOVEN PHARMACEUTICALS INC 3000 | COM | 670009109 | 1127 | 51200 | SH | DEFINED 22 | 48200 |
| NOVEN PHARMACEUTICALS INC NOVO-NORDISK A S | COM ADR | 670009109 670100205 | 126 208 | 5700 4000 | SH SH | OTHER 22 DEFINED 01 | 5700 4000 |
| NOVO-NORDISK A S 9000 | ADR | 670100205 | 636 | 12239 | SH | OTHER 01 | 3239 |
| NOVO-NORDISK A S | ADR | 670100205 | 299 | 5750 | SH | OTHER 22 | 5750 |
| NSTOR TECHNOLOGIES INC | COM | 67018N108 | 27 | 100000 | SH | DEFINED 22 | 100000 |
| NSTAR 600 | COM | 67019E107 | 510 | 10662 | SH | DEFINED 01 | 10062 |
| NSTAR 3110 | COM | 67019E107 | 259 | 5410 | SH | OTHER 01 | 2300 |
| NSTAR | COM | 67019E107 | 5374 | 112247 | SH | DEFINED 05 | 112247 |
| NSTAR | COM | 67019E107 | 127 | 2648 | SH | DEFINED 08 | 2648 |
| NSTAR | COM | 67019E107 | 187 | 3900 | SH | DEFINED 17 | 3900 |
| NSTAR | COM | 67019E107 | 958 | 20000 | SH | DEFINED 21 | 20000 |
| NSTAR 315 | COM | 67019E107 | 1114 | 23258 | SH | DEFINED 22 | 22943 |
| NSTAR | COM | 67019E107 | 807 | 16849 | SH | OTHER 22 | 16849 |
| NUCOR CORP 7865 | COM | 670346105 | 6929 | 90274 | SH | DEFINED 01 | 82409 |
| NUCOR CORP 18220 | COM | 670346105 | 3050 | 39737 | SH | OTHER 01 | 21517 |
| NUCOR CORP | COM | 670346105 | 25990 | 338585 | SH | DEFINED 05 | 338585 |
| NUCOR CORP | COM | 670346105 | 4023 | 52404 | SH | DEFINED 08 | 52404 |
| NUCOR CORP | COM | 670346105 | 100 | 1300 | SH | DEFINED 17 | 1300 |
| NUCOR CORP | COM | 670346105 | 606 | 7894 | SH | DEFINED 21 | 7894 |
| NUCOR CORP 200 | COM | 670346105 | 2765 | 36015 | SH | DEFINED 22 | 35815 |
| NUCOR CORP | COM | 670346105 | 599 | 7808 | SH | OTHER 22 | 7808 |
| NUVEEN CONN PREM INCOME MUN 1350 | SH BEN INT | 67060D107 | 121 | 8250 | SH | DEFINED 22 | 6900 |
| NUVEEN CONN PREM INCOME MUN | SH BEN INT | 67060D107 | 229 | 15566 | SH | OTHER 22 | 15566 |
| NUVEEN N C PREM INCOME MUN F | SH BEN INT | 67060P100 | 35 | 2329 | SH | DEFINED 01 | 2329 |
| NUVEEN N C PREM INCOME MUN F | SH BEN INT | 67060P100 | 81 | 5400 | SH | DEFINED 22 | 5400 |
| NUVEEN N C PREM INCOME MUN F | SH BEN INT | 67060P100 | 50 | 3315 | SH | OTHER 22 | 3315 |
| NUVEEN MO PREM INCOME MUN FD | SH BEN INT | 67060Q108 | 812 | 53150 | SH | DEFINED 01 | 53150 |
| NUVEEN MO PREM INCOME MUN FD 13788 | SH BEN INT | 67060Q108 | 211 | 13788 | SH | OTHER 01 | |
| NUVEEN INVT QUALITY MUN FD I | COM | 67062E103 | 171 | 12232 | SH | DEFINED 01 | 12232 |
| NUVEEN INVT QUALITY MUN FD I 3467 | COM | 67062E103 | 114 | 8140 | SH | OTHER 01 | 4673 |
| NUVEEN INVT QUALITY MUN FD I | COM | 67062E103 | 42 | 3000 | SH | DEFINED 22 | 3000 |
| NUVEEN SELECT TAX FREE INCM | SH BEN INT | 67062F100 | 41 | 3050 | SH | DEFINED 01 | 3050 |
| NUVEEN SELECT TAX FREE INCM 320 | SH BEN INT | 67062F100 | 32 | 2370 | SH | OTHER 01 | 2050 |
| NUVEEN SELECT TAX FREE INCM | SH BEN INT | 67062F100 | 147 | 11000 | SH | OTHER 22 | 11000 |
| NUVEEN MUN ADVANTAGE FD INC 1400 | COM | 67062H106 | 162 | 11492 | SH | DEFINED 01 | 10092 |
| NUVEEN MUN ADVANTAGE FD INC 9496 | COM | 67062H106 | 269 | 19034 | SH | OTHER 01 | 9538 |
| NUVEEN MUN ADVANTAGE FD INC | COM | 67062H106 | 89 | 6304 | SH | DEFINED 22 | 6304 |
| NUVEEN MUN ADVANTAGE FD INC | COM | 67062H106 | 159 | 11265 | SH | OTHER 22 | 11265 |
| NUVEEN MUN INCOME FD INC | COM | 67062J102 | 127 | 13400 | SH | DEFINED 01 | 13400 |
| NUVEEN MUN INCOME FD INC | COM | 67062J102 | 19 | 2000 | SH | DEFINED 22 | 2000 |
| NUVEEN INSD QUALITY MUN FD I | COM | 67062N103 | 325 | 22453 | SH | DEFINED 01 | 22453 |
| NUVEEN INSD QUALITY MUN FD I 3175 | COM | 67062N103 | 124 | 8535 | SH | OTHER 01 | 5360 |
| NUVEEN INSD QUALITY MUN FD I | COM | 67062N103 | 14 | 1000 | SH | OTHER 22 | 1000 |
| NUVEEN PERFORMANCE PLUS MUN 1700 | COM | 67062P108 | 556 | 40680 | SH | DEFINED 01 | 38980 |
| NUVEEN PERFORMANCE PLUS MUN 9479 | COM | 67062P108 | 337 | 24629 | SH | OTHER 01 | 15150 |
| NUVEEN PERFORMANCE PLUS MUN 1000 | COM | 67062P108 | 306 | 22364 | SH | OTHER 22 | 21364 |
| NUVEEN PREM INCOME MUN FD | COM | 67062T100 | 284 | 21579 | SH | DEFINED 01 | 21579 |
| NUVEEN PREM INCOME MUN FD 2000 | COM | 67062T100 | 76 | 5784 | SH | OTHER 01 | 3784 |
| NUVEEN PREM INCOME MUN FD 4900 | COM | 67062T100 | 64 | 4900 | SH | DEFINED 22 | |
| NUVEEN PREM INCOME MUN FD 1761 | COM | 67062T100 | 147 | 11161 | SH | OTHER 22 | 9400 |
| NUVEEN MUN MKT OPPORTUNITY F | COM | 67062W103 | 246 | 18285 | SH | DEFINED 01 | 18285 |
| NUVEEN MUN MKT OPPORTUNITY F 2500 | COM | 67062W103 | 128 | 9525 | SH | OTHER 01 | 7025 |
| NUVEEN MUN MKT OPPORTUNITY F 5465 | COM | 67062W103 | 74 | 5465 | SH | DEFINED 22 | |
| NUVEEN MUN MKT OPPORTUNITY F 4915 | COM | 67062W103 | 181 | 13480 | SH | OTHER 22 | 8565 |
| NUVEEN SELECT TAX FREE INCM | SH BEN INT | 67063C106 | 153 | 11944 | SH | OTHER 22 | 11944 |
| NUVEEN PREM INCOME MUN FD 2 | COM | 67063W102 | 80 | 6000 | SH | DEFINED 01 | 6000 |
| NUVEEN PREM INCOME MUN FD 2 467 | COM | 67063W102 | 557 | 41567 | SH | OTHER 01 | 41100 |
| NUVEEN PREM INCOME MUN FD 2 | COM | 67063W102 | 681 | 50801 | SH | OTHER 22 | 40400 |

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|--|------|--------|-----------|-------|-------------|-----------------|--|---------|
| NUVEEN MUN VALUE FD INC 2614 | COM | | 670928100 | 143 | 16318 SH | DEFINED 22 | | 13704 |
| NUVEEN MUN VALUE FD INC | COM | | 670928100 | 911 | 103891 SH | OTHER 22 | | 103891 |
| NUVEEN FLA INVT QUALITY MUN | COM | | 670970102 | 31 | 2200 SH | DEFINED 01 | | 2200 |
| NUVEEN FLA INVT QUALITY MUN 9000 | COM | | 670970102 | 222 | 15818 SH | OTHER 01 | | 6818 |
| NUVEEN FLA INVT QUALITY MUN | COM | | 670970102 | 4 | 282 SH | DEFINED 22 | | 282 |
| NUVEEN NJ INVT QUALITY MUN F 2439 | COM | | 670971100 | 321 | 22628 SH | DEFINED 22 | | 20189 |
| NUVEEN NJ INVT QUALITY MUN F | COM | | 670971100 | 537 | 37864 SH | OTHER 22 | | 37864 |
| NUVEEN SELECT QUALITY MUN FD | COM | | 670973106 | 526 | 38025 SH | DEFINED 01 | | 38025 |
| NUVEEN SELECT QUALITY MUN FD | COM | | 670973106 | 159 | 11500 SH | OTHER 01 | | 11500 |
| NUVEEN SELECT QUALITY MUN FD | COM | | 670973106 | 79 | 5680 SH | OTHER 22 | | 5680 |
| NUVEEN QUALITY INCOME MUN FD | COM | | 670977107 | 1088 | 81721 SH | DEFINED 01 | | 81721 |
| NUVEEN QUALITY INCOME MUN FD 4800 | COM | | 670977107 | 374 | 28100 SH | OTHER 01 | | 23300 |
| NUVEEN QUALITY INCOME MUN FD 4166 | COM | | 670977107 | 55 | 4166 SH | DEFINED 22 | | |
| NUVEEN QUALITY INCOME MUN FD 13180 | COM | | 670977107 | 485 | 36461 SH | OTHER 22 | | 23281 |
| NUVEEN TEX QUALITY INCOME MU | COM | | 670983105 | 136 | 9756 SH | DEFINED 01 | | 9756 |
| NUVEEN TEX QUALITY INCOME MU 11341 | COM | | 670983105 | 189 | 13566 SH | OTHER 01 | | 2225 |
| NUVEEN INSD MUN OPPORTUNITY | COM | | 670984103 | 879 | 61785 SH | DEFINED 01 | | 61785 |
| NUVEEN INSD MUN OPPORTUNITY 1394 | COM | | 670984103 | 192 | 13469 SH | OTHER 01 | | 12075 |
| NUVEEN INSD MUN OPPORTUNITY 3666 | COM | | 670984103 | 99 | 6987 SH | DEFINED 22 | | 3321 |
| NUVEEN INSD MUN OPPORTUNITY | COM | | 670984103 | 117 | 8255 SH | OTHER 22 | | 8255 |
| NUVEEN CALIF QUALITY INCM MU | COM | | 670985100 | 27 | 1874 SH | DEFINED 01 | | 1874 |
| NUVEEN CALIF QUALITY INCM MU | COM | | 670985100 | 228 | 16000 SH | OTHER 01 | | 16000 |
| NUVEEN PREMIER INSD MUN INCO | COM | | 670987106 | 253 | 17844 SH | DEFINED 01 | | 17844 |
| NUVEEN PREMIER INSD MUN INCO 3500 | COM | | 670987106 | 98 | 6900 SH | OTHER 01 | | 3400 |
| NUVEEN PREMIER INSD MUN INCO | COM | | 670987106 | 14 | 1000 SH | DEFINED 22 | | 1000 |
| NUVEEN PREMIER INSD MUN INCO | COM | | 670987106 | 41 | 2888 SH | OTHER 22 | | 2888 |
| NUVEEN PREMIER MUN INCOME FD | COM | | 670988104 | 78 | 5833 SH | DEFINED 01 | | 5833 |
| NUVEEN PREMIER MUN INCOME FD 799 | COM | | 670988104 | 27 | 2033 SH | OTHER 01 | | 1234 |
| NUVEEN PREMIER MUN INCOME FD | COM | | 670988104 | 200 | 14845 SH | OTHER 22 | | 14845 |
| NUVEEN INSD FLA PREM INCOME | COM | | 67101V108 | 163 | 11470 SH | DEFINED 01 | | 11470 |
| NUVEEN INSD FLA PREM INCOME | COM | | 67101V108 | 350 | 24582 SH | OTHER 01 | | 24582 |
| NUVEEN INSD FLA PREM INCOME | COM | | 67101V108 | 7 | 500 SH | DEFINED 22 | | 500 |
| OSI PHARMACEUTICALS INC 425 | COM | | 671040103 | 187 | 2650 SH | DEFINED 01 | | 2225 |
| OSI PHARMACEUTICALS INC | COM | | 671040103 | 3592 | 51000 SH | DEFINED 05 | | 51000 |
| OSI PHARMACEUTICALS INC | COM | | 671040103 | 4713 | 66912 SH | DEFINED 08 | | 66912 |
| OSI PHARMACEUTICALS INC | COM | | 671040103 | 1041 | 14780 SH | DEFINED 17 | | 14780 |
| OSI PHARMACEUTICALS INC 92500 | COM | | 671040103 | 6516 | 92500 SH | DEFINED 18 | | |
| OSI PHARMACEUTICALS INC 55 | COM | | 671040103 | 7 | 94 SH | DEFINED 22 | | 39 |
| OSI PHARMACEUTICALS INC | COM | | 671040103 | 70 | 1000 SH | OTHER 22 | | 1000 |
| OSI PHARMACEUTICALS INC | NOTE | 3.250% | 671040AD5 | 6550 | 4000000 PRN | DEFINED 08 | | 4000000 |
| OSI SYSTEMS INC | COM | | 671044105 | | 25 SH | DEFINED 01 | | 25 |
| OSI SYSTEMS INC | COM | | 671044105 | 40 | 2000 SH | OTHER 01 | | 2000 |
| OSI SYSTEMS INC | COM | | 671044105 | 112 | 5600 SH | DEFINED 17 | | 5600 |
| OSI SYSTEMS INC 3700 | COM | | 671044105 | 2784 | 139700 SH | DEFINED 21 | | 136000 |
| OSI SYSTEMS INC | COM | | 671044105 | 107 | 5360 SH | DEFINED 22 | | 5360 |
| OSI SYSTEMS INC | COM | | 671044105 | 38 | 1900 SH | OTHER 22 | | 1900 |
| OCCIDENTAL PETE CORP DEL 9499 11415 | COM | | 674599105 | 8661 | 178919 SH | DEFINED 01 | | 158005 |
| OCCIDENTAL PETE CORP DEL 57013 | COM | | 674599105 | 2760 | 57013 SH | OTHER 01 | | |
| OCCIDENTAL PETE CORP DEL 142300 | COM | | 674599105 | 50479 | 1042737 SH | DEFINED 05 | | 900437 |
| OCCIDENTAL PETE CORP DEL | COM | | 674599105 | 2532 | 52303 SH | DEFINED 08 | | 52303 |
| OCCIDENTAL PETE CORP DEL | COM | | 674599105 | 13869 | 286500 SH | CALL DEFINED 08 | | 286500 |
| OCCIDENTAL PETE CORP DEL | COM | | 674599105 | 2888 | 59655 SH | DEFINED 17 | | 59655 |
| OCCIDENTAL PETE CORP DEL | COM | | 674599105 | 2752 | 56850 SH | DEFINED 20 | | 56850 |
| OCCIDENTAL PETE CORP DEL 114960 | COM | | 674599105 | 23989 | 495535 SH | DEFINED 21 | | 380575 |
| OCCIDENTAL PETE CORP DEL 25970 | COM | | 674599105 | 33755 | 697276 SH | DEFINED 22 | | 671306 |
| OCCIDENTAL PETE CORP DEL 100 | COM | | 674599105 | 6345 | 131058 SH | OTHER 22 | | 130958 |
| OCEANEERING INTL INC 250 | COM | | 675232102 | 229 | 6700 SH | DEFINED 01 | | 6450 |
| OCEANEERING INTL INC 775 | COM | | 675232102 | 27 | 775 SH | OTHER 01 | | |
| OCEANEERING INTL INC | COM | | 675232102 | 6965 | 203359 SH | DEFINED 05 | | 203359 |
| OCEANEERING INTL INC | COM | | 675232102 | 149 | 4357 SH | DEFINED 08 | | 4357 |
| OCEANEERING INTL INC | COM | | 675232102 | 45 | 1300 SH | DEFINED 17 | | 1300 |
| OCEANEERING INTL INC 2915 | COM | | 675232102 | 10121 | 295515 SH | DEFINED 21 | | 292600 |

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| OCEANEERING INTL INC 3600 | COM | 675232102 | 2128 | 62134 SH | DEFINED 22 | 58534 |
| OCULAR SCIENCES INC | COM | 675744106 | 12 | 325 SH | DEFINED 01 | 325 |
| OCULAR SCIENCES INC | COM | 675744106 | 80 | 2100 SH | DEFINED 08 | 2100 |
| OCULAR SCIENCES INC | COM | 675744106 | 4340 | 114200 SH | DEFINED 21 | 114200 |
| OCULAR SCIENCES INC | COM | 675744106 | 190 | 5000 SH | DEFINED 22 | 5000 |
| OCULAR SCIENCES INC | COM | 675744106 | 65 | 1700 SH | OTHER 22 | 1700 |
| OCWEN FINL CORP | COM | 675746101 | 1 | 112 SH | DEFINED 01 | 112 |
| OCWEN FINL CORP 7198 | COM | 675746101 | 87 | 7198 SH | OTHER 01 | |
| OCWEN FINL CORP | COM | 675746101 | 1558 | 129427 SH | DEFINED 17 | 129427 |
| OCWEN FINL CORP | COM | 675746101 | 24 | 2000 SH | DEFINED 22 | 2000 |
| ODYSSEY HEALTHCARE INC 18200 | COM | 67611V101 | 441 | 23412 SH | DEFINED 01 | 5212 |
| ODYSSEY HEALTHCARE INC | COM | 67611V101 | 3096 | 164500 SH | DEFINED 05 | 164500 |
| ODYSSEY HEALTHCARE INC | COM | 67611V101 | 264 | 14025 SH | DEFINED 08 | 14025 |
| ODYSSEY HEALTHCARE INC | COM | 67611V101 | 100 | 5300 SH | DEFINED 17 | 5300 |
| ODYSSEY HEALTHCARE INC | COM | 67611V101 | 457 | 24300 SH | DEFINED 21 | 24300 |
| ODYSSEY HEALTHCARE INC 4250 | COM | 67611V101 | 89 | 4750 SH | OTHER 22 | 500 |
| ODYSSEY RE HLDGS CORP | DBC | 4.375% 67612WAB4 | 1652 | 1350000 PRN | DEFINED 08 | 1350000 |
| OFFICE DEPOT INC 27350 | COM | 676220106 | 598 | 33408 SH | DEFINED 01 | 6058 |
| OFFICE DEPOT INC 2105 8950 | COM | 676220106 | 694 | 38777 SH | OTHER 01 | 27722 |
| OFFICE DEPOT INC | COM | 676220106 | 2567 | 143345 SH | DEFINED 05 | 143345 |
| OFFICE DEPOT INC | COM | 676220106 | 2450 | 136814 SH | DEFINED 08 | 136814 |
| OFFICE DEPOT INC | COM | 676220106 | 3535 | 197400 SH | PUT DEFINED 08 | 197400 |
| OFFICE DEPOT INC 3875 | COM | 676220106 | 69 | 3875 SH | DEFINED 18 | |
| OFFICE DEPOT INC | COM | 676220106 | 28911 | 1614246 SH | DEFINED 21 | 1614246 |
| OFFICE DEPOT INC 20925 | COM | 676220106 | 8594 | 479821 SH | DEFINED 22 | 458896 |
| OFFICE DEPOT INC | COM | 676220106 | 899 | 50212 SH | OTHER 22 | 50212 |
| OFFSHORE LOGISTICS INC 5600 | COM | 676255102 | 213 | 7575 SH | DEFINED 01 | 1975 |
| OFFSHORE LOGISTICS INC 375 | COM | 676255102 | 11 | 375 SH | OTHER 01 | |
| OFFSHORE LOGISTICS INC | COM | 676255102 | 2664 | 94725 SH | DEFINED 05 | 94725 |
| OFFSHORE LOGISTICS INC 2000 | COM | 676255102 | 4733 | 168300 SH | DEFINED 21 | 166300 |
| OFFSHORE LOGISTICS INC 3900 | COM | 676255102 | 1645 | 58492 SH | DEFINED 22 | 54592 |
| OHIO CAS CORP 5300 | COM | 677240103 | 107 | 5300 SH | DEFINED 01 | |
| OHIO CAS CORP 3410 10600 | COM | 677240103 | 389 | 19310 SH | OTHER 01 | 5300 |
| OHIO CAS CORP | COM | 677240103 | 2613 | 129828 SH | DEFINED 05 | 129828 |
| OHIO CAS CORP | COM | 677240103 | 46 | 2300 SH | DEFINED 08 | 2300 |
| OHIO CAS CORP 5400 | COM | 677240103 | 9395 | 466700 SH | DEFINED 21 | 461300 |
| OHIO CAS CORP 11400 | COM | 677240103 | 3700 | 183800 SH | DEFINED 22 | 172400 |
| OHIO CAS CORP | NOTE | 5.000% 677240AC7 | 2105 | 2000000 PRN | DEFINED 08 | 2000000 |
| OIL SVC HOLDRS TR | DEPOSTRY RCP | 678002106 | 22 | 300 SH | DEFINED 01 | 300 |
| OIL SVC HOLDRS TR | DEPOSTRY RCP | 678002106 | 65494 | 906739 SH | DEFINED 08 | 906739 |
| OIL SVC HOLDRS TR | DEPOSTRY RCP | 678002106 | 8812 | 122000 SH | PUT DEFINED 08 | 122000 |
| OIL SVC HOLDRS TR | DEPOSTRY RCP | 678002106 | 600 | 8300 SH | DEFINED 17 | 8300 |
| OIL SVC HOLDRS TR 300 | DEPOSTRY RCP | 678002106 | 29 | 400 SH | DEFINED 22 | 100 |
| OIL SVC HOLDRS TR | DEPOSTRY RCP | 678002106 | 22 | 300 SH | OTHER 22 | 300 |
| OIL STS INTL INC | COM | 678026105 | | 25 SH | DEFINED 01 | 25 |
| OIL STS INTL INC 3800 | COM | 678026105 | 4546 | 297100 SH | DEFINED 21 | 293300 |
| OIL STS INTL INC 8300 | COM | 678026105 | 1455 | 95100 SH | DEFINED 22 | 86800 |
| OLD DOMINION FGHT LINES INC 1 | COM | 679580100 | 531 | 18001 SH | DEFINED 21 | 18000 |
| OLD DOMINION FGHT LINES INC 169 | COM | 679580100 | 143 | 4834 SH | DEFINED 22 | 4665 |
| OLD DOMINION FGHT LINES INC | COM | 679580100 | 15 | 513 SH | OTHER 22 | 513 |
| OLD NATL BANCORP IND | COM | 680033107 | 2 | 63 SH | DEFINED 01 | 63 |
| OLD NATL BANCORP IND | COM | 680033107 | 1633 | 65783 SH | OTHER 01 | 65783 |
| OLD NATL BANCORP IND | COM | 680033107 | 45 | 1800 SH | DEFINED 08 | 1800 |
| OLD NATL BANCORP IND | COM | 680033107 | 5 | 200 SH | DEFINED 17 | 200 |
| OLD REP INTL CORP | COM | 680223104 | 490 | 20639 SH | DEFINED 01 | 20639 |
| OLD REP INTL CORP 625 | COM | 680223104 | 309 | 13037 SH | OTHER 01 | 12412 |
| OLD REP INTL CORP | COM | 680223104 | 9180 | 387025 SH | DEFINED 05 | 387025 |
| OLD REP INTL CORP | COM | 680223104 | 165 | 6943 SH | DEFINED 08 | 6943 |
| OLD REP INTL CORP | COM | 680223104 | 841 | 35461 SH | DEFINED 17 | 35461 |
| OLD REP INTL CORP | COM | 680223104 | 5854 | 246800 SH | DEFINED 21 | 246800 |
| OLD REP INTL CORP | COM | 680223104 | 923 | 38897 SH | DEFINED 22 | 38897 |
| OLD REP INTL CORP | COM | 680223104 | 68 | 2849 SH | OTHER 22 | 2849 |
| OLIN CORP 7320 | COM | PAR \$1 680665205 | 1184 | 67217 SH | DEFINED 01 | 59897 |

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|--------------------------------------|--------------|-----------|-------|--------------|---------|------------|--------|
| OLIN CORP 749281 | COM PAR \$1 | 680665205 | 14526 | 824428 SH | OTHER | 01 | 75147 |
| OLIN CORP | COM PAR \$1 | 680665205 | 2591 | 147065 SH | DEFINED | 05 | 147065 |
| OLIN CORP | COM PAR \$1 | 680665205 | 238 | 13495 SH | DEFINED | 08 | 13495 |
| OLIN CORP 2600 | COM PAR \$1 | 680665205 | 4396 | 249500 SH | DEFINED | 21 | 246900 |
| OLIN CORP 5300 | COM PAR \$1 | 680665205 | 1179 | 66900 SH | DEFINED | 22 | 61600 |
| OLIN CORP | COM PAR \$1 | 680665205 | 15 | 828 SH | OTHER | 22 | 828 |
| OMNICARE INC | COM | 681904108 | 424 | 9900 SH | DEFINED | 01 | 9900 |
| OMNICARE INC 3350 | COM | 681904108 | 143 | 3350 SH | OTHER | 01 | |
| OMNICARE INC | COM | 681904108 | 9449 | 220721 SH | DEFINED | 05 | 220721 |
| OMNICARE INC | COM | 681904108 | 1493 | 34884 SH | DEFINED | 08 | 34884 |
| OMNICARE INC | COM | 681904108 | 1122 | 26211 SH | DEFINED | 17 | 26211 |
| OMNICARE INC | COM | 681904108 | 642 | 15000 SH | DEFINED | 21 | 15000 |
| OMNICARE INC 2400 | COM | 681904108 | 103 | 2400 SH | DEFINED | 22 | |
| OMNICARE INC 7000 | COM | 681904108 | 647 | 15124 SH | OTHER | 22 | 8124 |
| OMNICOM GROUP INC | COM | 681919106 | 3875 | 51066 SH | DEFINED | 01 | 51066 |
| OMNICOM GROUP INC 9105 | COM | 681919106 | 2093 | 27584 SH | OTHER | 01 | 18479 |
| OMNICOM GROUP INC | COM | 681919106 | 6605 | 87030 SH | DEFINED | 05 | 87030 |
| OMNICOM GROUP INC | COM | 681919106 | 1245 | 16402 SH | DEFINED | 08 | 16402 |
| OMNICOM GROUP INC | COM | 681919106 | 9570 | 126100 SH | CALL | DEFINED 08 | 126100 |
| OMNICOM GROUP INC | COM | 681919106 | 736 | 9700 SH | PUT | DEFINED 08 | 9700 |
| OMNICOM GROUP INC | COM | 681919106 | 31 | 405 SH | DEFINED | 17 | 405 |
| OMNICOM GROUP INC | COM | 681919106 | 342 | 4500 SH | PUT | DEFINED 17 | 4500 |
| OMNICOM GROUP INC | COM | 681919106 | 23848 | 314245 SH | DEFINED | 21 | 314245 |
| OMNICOM GROUP INC 15405 | COM | 681919106 | 5324 | 70153 SH | DEFINED | 22 | 54748 |
| OMNICOM GROUP INC | COM | 681919106 | 2546 | 33554 SH | OTHER | 22 | 33554 |
| OMNICOM GROUP INC 10000000 | NOTE | 681919AK2 | 9938 | 10000000 PRN | OTHER | 17 | |
| OMEGA FINL CORP | COM | 682092101 | 24 | 700 SH | DEFINED | 17 | 700 |
| OMEGA FINL CORP | COM | 682092101 | 884 | 25837 SH | DEFINED | 21 | 25837 |
| OMEGA FINL CORP | COM | 682092101 | 38 | 1110 SH | DEFINED | 22 | 1110 |
| OMEGA FINL CORP | COM | 682092101 | 527 | 15400 SH | OTHER | 22 | 15400 |
| OMEGA PROTEIN CORP | COM | 68210P107 | 2326 | 239800 SH | DEFINED | 21 | 239800 |
| OMEGA PROTEIN CORP | COM | 68210P107 | 101 | 10410 SH | DEFINED | 22 | 10410 |
| OMEGA PROTEIN CORP | COM | 68210P107 | 36 | 3750 SH | OTHER | 22 | 3750 |
| OMNIVISION TECHNOLOGIES INC 1550 | COM | 682128103 | 145 | 9090 SH | DEFINED | 01 | 7540 |
| OMNIVISION TECHNOLOGIES INC | COM | 682128103 | 2497 | 156568 SH | DEFINED | 05 | 156568 |
| OMNIVISION TECHNOLOGIES INC | COM | 682128103 | 694 | 43487 SH | DEFINED | 08 | 43487 |
| OMNIVISION TECHNOLOGIES INC | COM | 682128103 | 2393 | 150000 SH | CALL | DEFINED 08 | 150000 |
| OMNIVISION TECHNOLOGIES INC | COM | 682128103 | 1196 | 75000 SH | PUT | DEFINED 08 | 75000 |
| OMNIVISION TECHNOLOGIES INC | COM | 682128103 | 1014 | 63600 SH | DEFINED | 17 | 63600 |
| OMNIVISION TECHNOLOGIES INC | COM | 682128103 | 167 | 10490 SH | DEFINED | 21 | 10490 |
| OMNOVA SOLUTIONS INC | COM | 682129101 | 16 | 2650 SH | DEFINED | 01 | 2650 |
| OMNOVA SOLUTIONS INC 3150 | COM | 682129101 | 19 | 3150 SH | OTHER | 01 | |
| OMNOVA SOLUTIONS INC | COM | 682129101 | 1026 | 168200 SH | DEFINED | 05 | 168200 |
| OMNOVA SOLUTIONS INC | COM | 682129101 | 162 | 26600 SH | DEFINED | 21 | 26600 |
| ON ASSIGNMENT INC 5820 | COM | 682159108 | 49 | 8350 SH | DEFINED | 01 | 2530 |
| ON ASSIGNMENT INC 180 | COM | 682159108 | 1 | 180 SH | OTHER | 01 | |
| ON ASSIGNMENT INC | COM | 682159108 | 658 | 111475 SH | DEFINED | 05 | 111475 |
| ON ASSIGNMENT INC | COM | 682159108 | 152 | 25700 SH | DEFINED | 17 | 25700 |
| ON ASSIGNMENT INC | COM | 682159108 | 99 | 16700 SH | DEFINED | 21 | 16700 |
| ON SEMICONDUCTOR CORP | COM | 682189105 | 1 | 100 SH | DEFINED | 01 | 100 |
| ON SEMICONDUCTOR CORP | COM | 682189105 | 54 | 10676 SH | DEFINED | 17 | 10676 |
| ON SEMICONDUCTOR CORP | COM | 682189105 | 43 | 8640 SH | DEFINED | 21 | 8640 |
| ON SEMICONDUCTOR CORP | COM | 682189105 | 2 | 300 SH | DEFINED | 22 | 300 |
| ONEOK INC NEW | COM | 682680103 | 213 | 9701 SH | DEFINED | 01 | 9701 |
| ONEOK INC NEW 311 | COM | 682680103 | 7 | 311 SH | OTHER | 01 | |
| ONEOK INC NEW | COM | 682680103 | 4792 | 217939 SH | DEFINED | 05 | 217939 |
| ONEOK INC NEW | COM | 682680103 | 927 | 42154 SH | DEFINED | 08 | 42154 |
| ONEOK INC NEW | COM | 682680103 | 3742 | 170175 SH | DEFINED | 17 | 170175 |
| ONEOK INC NEW | COM | 682680103 | 4783 | 217500 SH | DEFINED | 21 | 217500 |
| ONEOK INC NEW 30000 | COM | 682680103 | 817 | 37166 SH | DEFINED | 22 | 7166 |
| ONEOK INC NEW | COM | 682680103 | 45 | 2060 SH | OTHER | 22 | 2060 |
| ONYX PHARMACEUTICALS INC | COM | 683399109 | 22 | 525 SH | DEFINED | 01 | 525 |
| ONYX PHARMACEUTICALS INC | COM | 683399109 | 35 | 830 SH | OTHER | 01 | 830 |
| ONYX PHARMACEUTICALS INC | COM | 683399109 | 409 | 9646 SH | DEFINED | 08 | 9646 |
| ONYX PHARMACEUTICALS INC | COM | 683399109 | 2859 | 67500 SH | CALL | DEFINED 08 | 67500 |
| ONYX PHARMACEUTICALS INC | COM | 683399109 | 892 | 21067 SH | DEFINED | 17 | 21067 |
| ONYX PHARMACEUTICALS INC | COM | 683399109 | 68 | 1600 SH | DEFINED | 22 | 1600 |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED AD | 68370R109 | 9265 | 96055 SH | DEFINED | 21 | 96055 |
| OPEN JT STK CO-VIMPEL COMMUN 2110 | SPONSORED AD | 68370R109 | 1162 | 12050 SH | DEFINED | 22 | 9940 |
| OPEN TEXT CORP | COM | 683715106 | 82 | 2560 SH | DEFINED | 01 | 2560 |

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|--|---------------|-----------|-------|---------|----|---------|---------|---------|--------|
| OPEN TEXT CORP | COM | 683715106 | 126 | 3960 | SH | OTHER | 01 | 3960 | |
| OPEN TEXT CORP | COM | 683715106 | 268 | 8397 | SH | DEFINED | 17 | 8397 | |
| OPEN SOLUTIONS INC | COM | 68371P102 | 1067 | 42729 | SH | DEFINED | 17 | 42729 | |
| OPEN SOLUTIONS INC | COM | 68371P102 | 775 | 31033 | SH | DEFINED | 22 | 31033 | |
| OPNET TECHNOLOGIES INC 809 | COM | 683757108 | 57 | 4344 | SH | DEFINED | 01 | 3535 | |
| OPNET TECHNOLOGIES INC 50 | COM | 683757108 | 1 | 50 | SH | OTHER | 01 | | |
| OPNET TECHNOLOGIES INC | COM | 683757108 | 1166 | 88970 | SH | DEFINED | 05 | 88970 | |
| OPNET TECHNOLOGIES INC | COM | 683757108 | 14 | 1100 | SH | DEFINED | 21 | 1100 | |
| OPLINK COMMUNICATIONS INC | COM | 68375Q106 | 33 | 17175 | SH | DEFINED | 01 | 17175 | |
| OPLINK COMMUNICATIONS INC | COM | 68375Q106 | 2044 | 1064759 | SH | DEFINED | 17 | 1064759 | |
| OPTICARE HEALTH SYS INC | COM | 68386P105 | 46 | 109989 | SH | DEFINED | 22 | 109989 | |
| OPTIMAL GROUP INC | CL A NEW | 68388R208 | 354 | 46500 | SH | DEFINED | 17 | 46500 | |
| ORACLE CORP 232008 | COM | 68389X105 | 34592 | 2899551 | SH | DEFINED | 01 | 2667543 | |
| ORACLE CORP 724098 | COM | 68389X105 | 14691 | 1231405 | SH | OTHER | 01 | 507307 | |
| ORACLE CORP 1429200 | COM | 68389X105 | 52375 | 4390234 | SH | DEFINED | 05 | 2961034 | |
| ORACLE CORP | COM | 68389X105 | 1927 | 161506 | SH | DEFINED | 08 | 161506 | |
| ORACLE CORP | COM | 68389X105 | 8780 | 736000 | SH | CALL | DEFINED | 08 | 736000 |
| ORACLE CORP | COM | 68389X105 | 895 | 75000 | SH | PUT | DEFINED | 08 | 75000 |
| ORACLE CORP | COM | 68389X105 | 10274 | 861149 | SH | DEFINED | 17 | 861149 | |
| ORACLE CORP 250686 | COM | 68389X105 | 2991 | 250686 | SH | DEFINED | 18 | | |
| ORACLE CORP | COM | 68389X105 | 2115 | 177265 | SH | DEFINED | 20 | 177265 | |
| ORACLE CORP 352365 | COM | 68389X105 | 52793 | 4425226 | SH | DEFINED | 21 | 4072861 | |
| ORACLE CORP 149568 | COM | 68389X105 | 19423 | 1628122 | SH | DEFINED | 22 | 1478554 | |
| ORACLE CORP | COM | 68389X105 | 4268 | 357780 | SH | OTHER | 22 | 357780 | |
| ORACLE CORP | COM | 68389X105 | 106 | 8852 | SH | DEFINED | | 8852 | |
| OPPENHEIMER MULTI-SECTOR INC | SH BEN INT | 683933105 | 45 | 5682 | SH | DEFINED | 01 | 5682 | |
| OPPENHEIMER MULTI-SECTOR INC 10405 | SH BEN INT | 683933105 | 170 | 21605 | SH | OTHER | 01 | 11200 | |
| OPPENHEIMER MULTI-SECTOR INC | SH BEN INT | 683933105 | 26 | 3330 | SH | DEFINED | 22 | 3330 | |
| OPTION CARE INC | COM | 683948103 | 81 | 5300 | SH | DEFINED | 08 | 5300 | |
| OPTION CARE INC | COM | 683948103 | 128 | 8400 | SH | DEFINED | 17 | 8400 | |
| ORASURE TECHNOLOGIES INC | COM | 68554V108 | | 50 | SH | DEFINED | 01 | 50 | |
| ORASURE TECHNOLOGIES INC | COM | 68554V108 | 126 | 13000 | SH | DEFINED | 08 | 13000 | |
| ORBITAL SCIENCES CORP | COM | 685564106 | 1 | 50 | SH | DEFINED | 01 | 50 | |
| ORBITAL SCIENCES CORP | COM | 685564106 | 77 | 5600 | SH | OTHER | 01 | 5600 | |
| ORBITAL SCIENCES CORP | COM | 685564106 | 40 | 2900 | SH | DEFINED | 08 | 2900 | |
| ORBITAL SCIENCES CORP | COM | 685564106 | 40 | 2900 | SH | DEFINED | 17 | 2900 | |
| ORBITZ INC | CL A | 68556Y100 | 329 | 15200 | SH | DEFINED | 17 | 15200 | |
| ORCHID BIOSCIENCES INC | COM PAR \$0.0 | 68571P506 | 367 | 47700 | SH | DEFINED | 17 | 47700 | |
| OREGON STL MLS INC | COM | 686079104 | | 25 | SH | DEFINED | 01 | 25 | |
| OREGON STL MLS INC | COM | 686079104 | 205 | 13900 | SH | DEFINED | 17 | 13900 | |
| OREGON STL MLS INC | COM | 686079104 | | 20 | SH | OTHER | 22 | 20 | |
| O REILLY AUTOMOTIVE INC 12836 | COM | 686091109 | 5835 | 129102 | SH | DEFINED | 01 | 116266 | |
| O REILLY AUTOMOTIVE INC 925 | COM | 686091109 | 372 | 8225 | SH | OTHER | 01 | 7300 | |
| O REILLY AUTOMOTIVE INC | COM | 686091109 | 5260 | 116380 | SH | DEFINED | 05 | 116380 | |
| O REILLY AUTOMOTIVE INC | COM | 686091109 | 239 | 5297 | SH | DEFINED | 08 | 5297 | |
| ORIENTAL FINL GROUP INC | COM | 68618W100 | 41 | 1500 | SH | DEFINED | 01 | 1500 | |
| ORIENTAL FINL GROUP INC | COM | 68618W100 | 41 | 1500 | SH | DEFINED | 05 | 1500 | |
| ORIENTAL FINL GROUP INC 5219 | COM | 68618W100 | 11022 | 407175 | SH | DEFINED | 21 | 401956 | |
| ORIENTAL FINL GROUP INC 8020 | COM | 68618W100 | 3698 | 136617 | SH | DEFINED | 22 | 128597 | |
| ORTHOLOGIC CORP | COM | 68750J107 | 2168 | 250000 | SH | DEFINED | 08 | 250000 | |
| ORTHOLOGIC CORP | COM | 68750J107 | 112 | 12947 | SH | DEFINED | 17 | 12947 | |
| ORTHOLOGIC CORP 54600 | COM | 68750J107 | 473 | 54600 | SH | OTHER | 22 | | |
| ORTHODONTIC CTRS AMER INC 2675 7448 | COM | 68750P103 | 135 | 16473 | SH | DEFINED | 01 | 6350 | |
| ORTHODONTIC CTRS AMER INC 3925 | COM | 68750P103 | 32 | 3925 | SH | OTHER | 01 | | |
| ORTHODONTIC CTRS AMER INC | COM | 68750P103 | 1790 | 218500 | SH | DEFINED | 05 | 218500 | |
| ORTHODONTIC CTRS AMER INC | COM | 68750P103 | 72 | 8800 | SH | DEFINED | 17 | 8800 | |
| ORTHODONTIC CTRS AMER INC | COM | 68750P103 | 3248 | 396600 | SH | DEFINED | 21 | 396600 | |
| ORTHODONTIC CTRS AMER INC | COM | 68750P103 | 129 | 15700 | SH | DEFINED | 22 | 15700 | |
| ORTHODONTIC CTRS AMER INC | COM | 68750P103 | 45 | 5500 | SH | OTHER | 22 | 5500 | |
| ORTHOVITA INC | COM | 68750U102 | 88 | 17100 | SH | DEFINED | 17 | 17100 | |
| ORTHOVITA INC | COM | 68750U102 | 347 | 67500 | SH | DEFINED | 21 | 67500 | |
| OSCIENT PHARMACEUTICALS CORP | COM | 68812R105 | 165 | 32300 | SH | DEFINED | 17 | 32300 | |
| OSHKOSH B GOSH INC | CL A | 688222207 | 19 | 775 | SH | DEFINED | 01 | 775 | |
| OSHKOSH B GOSH INC | CL A | 688222207 | 91 | 3625 | SH | OTHER | 01 | 3625 | |
| OSHKOSH B GOSH INC | CL A | 688222207 | 1227 | 49125 | SH | DEFINED | 05 | 49125 | |
| OSHKOSH B GOSH INC | CL A | 688222207 | 195 | 7800 | SH | DEFINED | 21 | 7800 | |
| OSHKOSH TRUCK CORP 9400 | COM | 688239201 | 894 | 15600 | SH | DEFINED | 01 | 6200 | |
| OSHKOSH TRUCK CORP 700 | COM | 688239201 | 40 | 700 | SH | OTHER | 01 | | |

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|------------------------------|---------|-----------|-------|--------|----|-----------------|--------|
| OSHKOSH TRUCK CORP | COM | 688239201 | 8970 | 156525 | SH | DEFINED 05 | 156525 |
| OSHKOSH TRUCK CORP | COM | 688239201 | 130 | 2275 | SH | DEFINED 08 | 2275 |
| OSHKOSH TRUCK CORP | COM | 688239201 | 80 | 1400 | SH | DEFINED 17 | 1400 |
| OSHKOSH TRUCK CORP | COM | 688239201 | 7284 | 127100 | SH | DEFINED 21 | 125400 |
| 1700 | | | | | | | |
| OSHKOSH TRUCK CORP | COM | 688239201 | 1702 | 29706 | SH | DEFINED 22 | 26706 |
| 3000 | | | | | | | |
| OSTEOTECH INC | COM | 688582105 | 73 | 11225 | SH | DEFINED 01 | 2725 |
| 8500 | | | | | | | |
| OSTEOTECH INC | COM | 688582105 | 10 | 1600 | SH | OTHER 01 | |
| 1600 | | | | | | | |
| OSTEOTECH INC | COM | 688582105 | 465 | 71700 | SH | DEFINED 05 | 71700 |
| OSTEOTECH INC | COM | 688582105 | 45 | 6900 | SH | DEFINED 08 | 6900 |
| OSTEOTECH INC | COM | 688582105 | 36 | 5500 | SH | DEFINED 17 | 5500 |
| OSTEOTECH INC | COM | 688582105 | 74 | 11400 | SH | DEFINED 21 | 11400 |
| OTTER TAIL CORP | COM | 689648103 | 81 | 3000 | SH | DEFINED 01 | 3000 |
| OTTER TAIL CORP | COM | 689648103 | 157 | 5844 | SH | OTHER 01 | 5644 |
| 200 | | | | | | | |
| OTTER TAIL CORP | COM | 689648103 | 4 | 135 | SH | DEFINED 05 | 135 |
| OTTER TAIL CORP | COM | 689648103 | 138 | 5144 | SH | DEFINED 08 | 5144 |
| OTTER TAIL CORP | COM | 689648103 | 3143 | 117000 | SH | DEFINED 21 | 117000 |
| OTTER TAIL CORP | COM | 689648103 | 135 | 5030 | SH | DEFINED 22 | 5030 |
| OTTER TAIL CORP | COM | 689648103 | 320 | 11900 | SH | OTHER 22 | 11900 |
| OUTBACK STEAKHOUSE INC | COM | 689899102 | 474 | 11470 | SH | DEFINED 01 | 11470 |
| OUTBACK STEAKHOUSE INC | COM | 689899102 | 35 | 850 | SH | OTHER 01 | 300 |
| 550 | | | | | | | |
| OUTBACK STEAKHOUSE INC | COM | 689899102 | 6524 | 157742 | SH | DEFINED 05 | 157742 |
| OUTBACK STEAKHOUSE INC | COM | 689899102 | 300 | 7260 | SH | DEFINED 08 | 7260 |
| OUTBACK STEAKHOUSE INC | COM | 689899102 | 377 | 9125 | SH | DEFINED 21 | 9125 |
| OUTBACK STEAKHOUSE INC | COM | 689899102 | 1183 | 28605 | SH | DEFINED 22 | 27770 |
| 835 | | | | | | | |
| OVERNITE CORP | COM | 690322102 | 47 | 1600 | SH | DEFINED 05 | 1600 |
| OVERNITE CORP | COM | 690322102 | 670 | 22800 | SH | DEFINED 17 | 22800 |
| OVERSEAS SHIPHOLDING GROUP I | COM | 690368105 | 297 | 6725 | SH | DEFINED 01 | 6725 |
| OVERSEAS SHIPHOLDING GROUP I | COM | 690368105 | 3675 | 83277 | SH | DEFINED 05 | 83277 |
| OVERSEAS SHIPHOLDING GROUP I | COM | 690368105 | 430 | 9740 | SH | DEFINED 08 | 9740 |
| OVERSEAS SHIPHOLDING GROUP I | COM | 690368105 | 552 | 12500 | SH | DEFINED 17 | 12500 |
| OVERSEAS SHIPHOLDING GROUP I | COM | 690368105 | 2899 | 65700 | SH | DEFINED 21 | 65700 |
| OVERSTOCK COM INC DEL | COM | 690370101 | 978 | 25000 | SH | DEFINED 08 | 25000 |
| OVERSTOCK COM INC DEL | COM | 690370101 | 8 | 200 | SH | DEFINED 22 | 200 |
| OWENS & MINOR INC NEW | COM | 690732102 | 693 | 26760 | SH | DEFINED 01 | 18960 |
| 7800 | | | | | | | |
| OWENS & MINOR INC NEW | COM | 690732102 | 91 | 3500 | SH | OTHER 01 | |
| 3500 | | | | | | | |
| OWENS & MINOR INC NEW | COM | 690732102 | 4444 | 171575 | SH | DEFINED 05 | 171575 |
| OWENS & MINOR INC NEW | COM | 690732102 | 114 | 4400 | SH | DEFINED 08 | 4400 |
| OWENS & MINOR INC NEW | COM | 690732102 | 75 | 2900 | SH | DEFINED 17 | 2900 |
| OWENS & MINOR INC NEW | COM | 690732102 | 673 | 26000 | SH | DEFINED 21 | 26000 |
| OWENS & MINOR INC NEW | COM | 690732102 | 8 | 300 | SH | DEFINED 22 | |
| 300 | | | | | | | |
| OWENS & MINOR INC NEW | COM | 690732102 | 10 | 400 | SH | OTHER 22 | 300 |
| 100 | | | | | | | |
| OWENS ILL INC | COM NEW | 690768403 | 1482 | 88400 | SH | DEFINED 01 | 88400 |
| OWENS ILL INC | COM NEW | 690768403 | 20 | 1200 | SH | DEFINED 05 | 1200 |
| OWENS ILL INC | COM NEW | 690768403 | 295 | 17600 | SH | DEFINED 08 | 17600 |
| OWENS ILL INC | COM NEW | 690768403 | 3 | 200 | SH | DEFINED 22 | |
| 200 | | | | | | | |
| OWENS ILL INC | COM NEW | 690768403 | 34 | 2000 | SH | OTHER 22 | 200 |
| 1800 | | | | | | | |
| OXFORD HEALTH PLANS INC | COM | 691471106 | 599 | 10875 | SH | DEFINED 01 | 9675 |
| 1200 | | | | | | | |
| OXFORD HEALTH PLANS INC | COM | 691471106 | 164 | 2975 | SH | OTHER 01 | 2700 |
| 275 | | | | | | | |
| OXFORD HEALTH PLANS INC | COM | 691471106 | 9537 | 173273 | SH | DEFINED 05 | 173273 |
| OXFORD HEALTH PLANS INC | COM | 691471106 | 1129 | 20511 | SH | DEFINED 08 | 20511 |
| OXFORD HEALTH PLANS INC | COM | 691471106 | 1101 | 20000 | SH | CALL DEFINED 08 | 20000 |
| OXFORD HEALTH PLANS INC | COM | 691471106 | 826 | 15000 | SH | PUT DEFINED 08 | 15000 |
| OXFORD HEALTH PLANS INC | COM | 691471106 | 1965 | 35700 | SH | DEFINED 17 | 35700 |
| OXFORD HEALTH PLANS INC | COM | 691471106 | 48160 | 875000 | SH | OTHER 17 | |
| 875000 | | | | | | | |
| OXFORD HEALTH PLANS INC | COM | 691471106 | 160 | 2900 | SH | DEFINED 22 | 2900 |
| OXFORD HEALTH PLANS INC | COM | 691471106 | 55 | 1000 | SH | OTHER 22 | 1000 |
| OXFORD INDS INC | COM | 691497309 | 499 | 11450 | SH | DEFINED 01 | 11450 |
| OXFORD INDS INC | COM | 691497309 | 915 | 21000 | SH | OTHER 01 | 12500 |
| 8500 | | | | | | | |
| OXFORD INDS INC | COM | 691497309 | 3331 | 76475 | SH | DEFINED 05 | 76475 |
| OXFORD INDS INC | COM | 691497309 | 118 | 2700 | SH | DEFINED 17 | 2700 |
| OXFORD INDS INC | COM | 691497309 | 466 | 10700 | SH | DEFINED 21 | 10700 |
| P A M TRANSN SVCS INC | COM | 693149106 | 4193 | 219200 | SH | DEFINED 21 | 217800 |
| 1400 | | | | | | | |
| P A M TRANSN SVCS INC | COM | 693149106 | 589 | 30800 | SH | DEFINED 22 | 29000 |
| 1800 | | | | | | | |
| PC MALL INC | COM | 69323K100 | 519 | 27500 | SH | DEFINED 17 | 27500 |
| PC-TEL INC | COM | 69325Q105 | 20 | 1675 | SH | DEFINED 01 | 1675 |
| PC-TEL INC | COM | 69325Q105 | 1 | 125 | SH | OTHER 01 | |
| 125 | | | | | | | |

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|--------------------------------------|--------------|------------------|-------|----------|-----|------------|---------|
| PC-TEL INC | COM | 69325Q105 | 1034 | 87650 | SH | DEFINED 05 | 87650 |
| PC-TEL INC | COM | 69325Q105 | 164 | 13900 | SH | DEFINED 21 | 13900 |
| PDI INC | COM | 69329V100 | 241 | 7919 | SH | DEFINED 08 | 7919 |
| PDI INC | COM | 69329V100 | 228 | 7502 | SH | DEFINED 17 | 7502 |
| PG&E CORP 41724 | COM | 69331C108 | 35601 | 1274198 | SH | DEFINED 01 | 1223724 |
| 8750 | | | | | | | |
| PG&E CORP 15897 | COM | 69331C108 | 444 | 15897 | SH | OTHER 01 | |
| PG&E CORP 96700 | COM | 69331C108 | 44726 | 1600771 | SH | DEFINED 05 | 1504071 |
| PG&E CORP | COM | 69331C108 | 1783 | 63828 | SH | DEFINED 08 | 63828 |
| PG&E CORP | COM | 69331C108 | 6560 | 234785 | SH | DEFINED 17 | 234785 |
| PG&E CORP | COM | 69331C108 | 15418 | 551822 | SH | DEFINED 21 | 551822 |
| PG&E CORP 2660 | COM | 69331C108 | 3349 | 119878 | SH | DEFINED 22 | 117218 |
| PG&E CORP | COM | 69331C108 | 210 | 7521 | SH | OTHER 22 | 7521 |
| PPF BANCORP INC | COM | 69331W104 | 300 | 8065 | SH | DEFINED 17 | 8065 |
| P F CHANGS CHINA BISTRO INC | COM | 69333Y108 | 75 | 1825 | SH | DEFINED 01 | 1825 |
| P F CHANGS CHINA BISTRO INC 100 | COM | 69333Y108 | 95 | 2300 | SH | OTHER 01 | 2200 |
| P F CHANGS CHINA BISTRO INC | COM | 69333Y108 | 4409 | 107150 | SH | DEFINED 05 | 107150 |
| P F CHANGS CHINA BISTRO INC | COM | 69333Y108 | 49 | 1200 | SH | DEFINED 08 | 1200 |
| P F CHANGS CHINA BISTRO INC | COM | 69333Y108 | 29 | 700 | SH | DEFINED 17 | 700 |
| P F CHANGS CHINA BISTRO INC | COM | 69333Y108 | 1516 | 36830 | SH | DEFINED 21 | 36830 |
| P F CHANGS CHINA BISTRO INC 11050 | COM | 69333Y108 | 1290 | 31346 | SH | DEFINED 22 | 20296 |
| P F CHANGS CHINA BISTRO INC | COM | 69333Y108 | 263 | 6400 | SH | OTHER 22 | 6400 |
| PICO HLDGS INC 920 | COM NEW | 693366205 | 1219 | 64660 | SH | DEFINED 21 | 63740 |
| PICO HLDGS INC 1000 | COM NEW | 693366205 | 484 | 25670 | SH | DEFINED 22 | 24670 |
| PLX TECHNOLOGY INC | COM | 693417107 | 66 | 3831 | SH | DEFINED 01 | 3831 |
| PLX TECHNOLOGY INC | COM | 693417107 | 8 | 450 | SH | OTHER 01 | 450 |
| PLX TECHNOLOGY INC | COM | 693417107 | 173 | 10000 | SH | DEFINED 17 | 10000 |
| PLX TECHNOLOGY INC 43100 | COM | 693417107 | 21068 | 1220640 | SH | DEFINED 21 | 1177540 |
| PLX TECHNOLOGY INC 40410 | COM | 693417107 | 697 | 40410 | SH | DEFINED 22 | |
| PMC-SIERRA INC | COM | 69344F106 | 183 | 12771 | SH | DEFINED 01 | 12771 |
| PMC-SIERRA INC 425 | COM | 69344F106 | 40 | 2799 | SH | OTHER 01 | 2374 |
| PMC-SIERRA INC | COM | 69344F106 | 1101 | 76728 | SH | DEFINED 05 | 76728 |
| PMC-SIERRA INC | COM | 69344F106 | 348 | 24219 | SH | DEFINED 08 | 24219 |
| PMC-SIERRA INC | COM | 69344F106 | 11601 | 808408 | SH | DEFINED 21 | 808408 |
| PMC-SIERRA INC 61840 | COM | 69344F106 | 892 | 62126 | SH | DEFINED 22 | 286 |
| PMC-SIERRA INC | COM | 69344F106 | 874 | 60900 | SH | OTHER 22 | 60900 |
| PMI GROUP INC | COM | 69344M101 | 5766 | 132496 | SH | DEFINED 01 | 132496 |
| PMI GROUP INC 75 | COM | 69344M101 | 3 | 75 | SH | OTHER 01 | |
| PMI GROUP INC | COM | 69344M101 | 14032 | 322416 | SH | DEFINED 05 | 322416 |
| PMI GROUP INC | COM | 69344M101 | 376 | 8630 | SH | DEFINED 08 | 8630 |
| PMI GROUP INC | COM | 69344M101 | 876 | 20121 | SH | DEFINED 17 | 20121 |
| PMI GROUP INC | COM | 69344M101 | 25498 | 585900 | SH | DEFINED 21 | 585900 |
| PMI GROUP INC 420 | COM | 69344M101 | 2459 | 56510 | SH | DEFINED 22 | 56090 |
| PMI GROUP INC | COM | 69344M101 | 201 | 4620 | SH | OTHER 22 | 4620 |
| PMI GROUP INC | DBCV | 2.500% 69344MAE1 | 456 | 399000 | PRN | DEFINED 08 | 399000 |
| PMI GROUP INC 20000000 | DBCV | 2.500% 69344MAE1 | 22875 | 20000000 | PRN | OTHER 17 | |
| PNC FINL SVCS GROUP INC 730 | COM | 693475105 | 8340 | 157122 | SH | DEFINED 01 | 156392 |
| PNC FINL SVCS GROUP INC 64212 | COM | 693475105 | 3908 | 73621 | SH | OTHER 01 | 9409 |
| PNC FINL SVCS GROUP INC 7600 | COM | 693475105 | 9883 | 186200 | SH | DEFINED 05 | 178600 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 1868 | 35201 | SH | DEFINED 08 | 35201 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 1174 | 22125 | SH | DEFINED 17 | 22125 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 9905 | 186606 | SH | DEFINED 21 | 186606 |
| PNC FINL SVCS GROUP INC 7135 | COM | 693475105 | 3923 | 73905 | SH | DEFINED 22 | 66770 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 7413 | 139659 | SH | OTHER 22 | 139659 |
| POSCO 300 | SPONSORED AD | 693483109 | 26 | 770 | SH | OTHER 01 | 470 |
| POSCO | SPONSORED AD | 693483109 | 37 | 1100 | SH | DEFINED 08 | 1100 |
| POSCO | SPONSORED AD | 693483109 | 493 | 14700 | SH | DEFINED 17 | 14700 |
| PNM RES INC | COM | 69349H107 | 149 | 7162 | SH | DEFINED 01 | 7162 |
| PNM RES INC 4818 | COM | 69349H107 | 357 | 17193 | SH | OTHER 01 | 12375 |
| PNM RES INC | COM | 69349H107 | 2656 | 127873 | SH | DEFINED 05 | 127873 |
| PNM RES INC | COM | 69349H107 | 299 | 14375 | SH | DEFINED 08 | 14375 |
| PNM RES INC | COM | 69349H107 | 50 | 2400 | SH | DEFINED 17 | 2400 |
| PNM RES INC 1500 | COM | 69349H107 | 50 | 2400 | SH | DEFINED 22 | 900 |
| PNM RES INC | COM | 69349H107 | 16 | 750 | SH | OTHER 22 | 750 |
| PPG INDS INC | COM | 693506107 | 10165 | 162661 | SH | DEFINED 01 | 153296 |

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|------------------------------|----------|-----------|--------|---------|----|---------|------------|---------|
| 9365 | | | | | | | | |
| PPG INDS INC | COM | 693506107 | 4580 | 73293 | SH | OTHER | 01 | 51609 |
| 21684 | | | | | | | | |
| PPG INDS INC | COM | 693506107 | 45881 | 734209 | SH | DEFINED | 05 | 734209 |
| PPG INDS INC | COM | 693506107 | 1008 | 16125 | SH | DEFINED | 08 | 16125 |
| PPG INDS INC | COM | 693506107 | 192 | 3075 | SH | DEFINED | 17 | 3075 |
| PPG INDS INC | COM | 693506107 | 18770 | 300371 | SH | DEFINED | 21 | 300371 |
| PPG INDS INC | COM | 693506107 | 10931 | 174923 | SH | DEFINED | 22 | 171384 |
| 3539 | | | | | | | | |
| PPG INDS INC | COM | 693506107 | 4037 | 64598 | SH | OTHER | 22 | 64598 |
| PPL CORP | COM | 69351T106 | 915 | 19940 | SH | DEFINED | 01 | 15810 |
| 4130 | | | | | | | | |
| PPL CORP | COM | 69351T106 | 1031 | 22451 | SH | OTHER | 01 | 9379 |
| 13072 | | | | | | | | |
| PPL CORP | COM | 69351T106 | 7347 | 160056 | SH | DEFINED | 05 | 160056 |
| PPL CORP | COM | 69351T106 | 567 | 12355 | SH | DEFINED | 08 | 12355 |
| PPL CORP | COM | 69351T106 | 87 | 1900 | SH | DEFINED | 17 | 1900 |
| PPL CORP | COM | 69351T106 | 21771 | 474307 | SH | DEFINED | 21 | 474307 |
| PPL CORP | COM | 69351T106 | 2204 | 48012 | SH | DEFINED | 22 | 16827 |
| 31185 | | | | | | | | |
| PPL CORP | COM | 69351T106 | 2655 | 57834 | SH | OTHER | 22 | 57834 |
| PRG-SCHULTZ INTERNATIONAL IN | COM | 69357C107 | 22 | 4050 | SH | DEFINED | 01 | 4050 |
| PRG-SCHULTZ INTERNATIONAL IN | COM | 69357C107 | 3 | 550 | SH | OTHER | 01 | |
| 550 | | | | | | | | |
| PRG-SCHULTZ INTERNATIONAL IN | COM | 69357C107 | 1414 | 258450 | SH | DEFINED | 05 | 258450 |
| PRG-SCHULTZ INTERNATIONAL IN | COM | 69357C107 | 224 | 40900 | SH | DEFINED | 21 | 40900 |
| PS BUSINESS PKS INC CALIF | COM | 69360J107 | 4 | 100 | SH | DEFINED | 01 | 100 |
| PS BUSINESS PKS INC CALIF | COM | 69360J107 | 113 | 2800 | SH | DEFINED | 08 | 2800 |
| PS BUSINESS PKS INC CALIF | COM | 69360J107 | 109 | 2700 | SH | DEFINED | 17 | 2700 |
| PS BUSINESS PKS INC CALIF | COM | 69360J107 | 6869 | 170700 | SH | DEFINED | 21 | 170700 |
| PS BUSINESS PKS INC CALIF | COM | 69360J107 | 248 | 6160 | SH | DEFINED | 22 | 6160 |
| PS BUSINESS PKS INC CALIF | COM | 69360J107 | 85 | 2100 | SH | OTHER | 22 | 2100 |
| PSS WORLD MED INC | COM | 69366A100 | 76 | 6760 | SH | DEFINED | 01 | |
| 6760 | | | | | | | | |
| PSS WORLD MED INC | COM | 69366A100 | 78 | 7000 | SH | OTHER | 01 | 1510 |
| 5490 | | | | | | | | |
| PSS WORLD MED INC | COM | 69366A100 | 234 | 20900 | SH | DEFINED | 17 | 20900 |
| PSS WORLD MED INC | COM | 69366A100 | 10264 | 916400 | SH | DEFINED | 21 | 904400 |
| 12000 | | | | | | | | |
| PSS WORLD MED INC | COM | 69366A100 | 2926 | 261250 | SH | DEFINED | 22 | 235950 |
| 25300 | | | | | | | | |
| PTEK HLDGS INC | COM | 69366M104 | | 25 | SH | DEFINED | 01 | 25 |
| PTEK HLDGS INC | COM | 69366M104 | 42 | 3675 | SH | DEFINED | 17 | 3675 |
| PTEK HLDGS INC | COM | 69366M104 | 23642 | 2050440 | SH | DEFINED | 21 | 1978340 |
| 72100 | | | | | | | | |
| PTEK HLDGS INC | COM | 69366M104 | 781 | 67770 | SH | DEFINED | 22 | 100 |
| 67670 | | | | | | | | |
| PACCAR INC | COM | 693718108 | 423432 | 7301819 | SH | DEFINED | 01 | 6983911 |
| 317908 | | | | | | | | |
| PACCAR INC | COM | 693718108 | 15122 | 260771 | SH | OTHER | 01 | 251149 |
| 9622 | | | | | | | | |
| PACCAR INC | COM | 693718108 | 6070 | 104665 | SH | DEFINED | 05 | 81865 |
| 22800 | | | | | | | | |
| PACCAR INC | COM | 693718108 | 675 | 11638 | SH | DEFINED | 08 | 11638 |
| PACCAR INC | COM | 693718108 | 15988 | 275700 | SH | CALL | DEFINED 08 | 275700 |
| PACCAR INC | COM | 693718108 | 580 | 10000 | SH | PUT | DEFINED 08 | 10000 |
| PACCAR INC | COM | 693718108 | 403 | 6958 | SH | DEFINED | 17 | 6958 |
| PACCAR INC | COM | 693718108 | 8846 | 152538 | SH | DEFINED | 21 | 152538 |
| PACCAR INC | COM | 693718108 | 18266 | 314991 | SH | DEFINED | 22 | 296286 |
| 18705 | | | | | | | | |
| PACCAR INC | COM | 693718108 | 781 | 13475 | SH | OTHER | 22 | 13475 |
| PACER INTL INC TENN | COM | 69373H106 | 281 | 15200 | SH | DEFINED | 17 | 15200 |
| PACIFIC CAP BANCORP NEW | COM | 69404P101 | 865 | 30740 | SH | DEFINED | 01 | 30740 |
| PACIFIC CAP BANCORP NEW | COM | 69404P101 | 532 | 18927 | SH | OTHER | 01 | 16500 |
| 2427 | | | | | | | | |
| PACIFIC CAP BANCORP NEW | COM | 69404P101 | 120 | 4266 | SH | DEFINED | 08 | 4266 |
| PACIFIC ENERGY PARTNERS L P | COM UNIT | 69422R105 | 521 | 20000 | SH | OTHER | 22 | 15000 |
| 5000 | | | | | | | | |
| PACIFIC SUNWEAR CALIF INC | COM | 694873100 | 232 | 11825 | SH | DEFINED | 01 | 11825 |
| PACIFIC SUNWEAR CALIF INC | COM | 694873100 | 5 | 250 | SH | OTHER | 01 | |
| 250 | | | | | | | | |
| PACIFIC SUNWEAR CALIF INC | COM | 694873100 | 3195 | 163090 | SH | DEFINED | 05 | 163090 |
| PACIFIC SUNWEAR CALIF INC | COM | 694873100 | 141 | 7200 | SH | DEFINED | 08 | 7200 |
| PACIFIC SUNWEAR CALIF INC | COM | 694873100 | 560 | 28605 | SH | DEFINED | 17 | 28605 |
| PACIFICARE HEALTH SYS DEL | COM | 695112102 | 450 | 11650 | SH | DEFINED | 01 | 9325 |
| 2325 | | | | | | | | |
| PACIFICARE HEALTH SYS DEL | COM | 695112102 | 69 | 1773 | SH | OTHER | 01 | 1423 |
| 350 | | | | | | | | |
| PACIFICARE HEALTH SYS DEL | COM | 695112102 | 7073 | 182955 | SH | DEFINED | 05 | 182955 |
| PACIFICARE HEALTH SYS DEL | COM | 695112102 | 2449 | 63345 | SH | DEFINED | 08 | 63345 |
| PACIFICARE HEALTH SYS DEL | COM | 695112102 | 77 | 2000 | SH | CALL | DEFINED 08 | 2000 |
| PACIFICARE HEALTH SYS DEL | COM | 695112102 | 4247 | 109867 | SH | DEFINED | 17 | 109867 |
| PACIFICARE HEALTH SYS DEL | COM | 695112102 | 13 | 325 | SH | DEFINED | 18 | |
| 325 | | | | | | | | |
| PACIFICARE HEALTH SYS DEL | COM | 695112102 | 182 | 4700 | SH | DEFINED | 22 | 4700 |
| PACIFICARE HEALTH SYS DEL | COM | 695112102 | 1 | 30 | SH | OTHER | 22 | 30 |

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|--------------------------------------|---------|-----------|-------|------------|-----------------|---------|
| PACKAGING CORP AMER | COM | 695156109 | 170 | 7125 SH | DEFINED 01 | 7125 |
| PACKAGING CORP AMER 375 | COM | 695156109 | 9 | 375 SH | OTHER 01 | |
| PACKAGING CORP AMER | COM | 695156109 | 5379 | 225054 SH | DEFINED 05 | 225054 |
| PACKAGING CORP AMER | COM | 695156109 | 29 | 1200 SH | DEFINED 08 | 1200 |
| PACKAGING CORP AMER | COM | 695156109 | 72 | 3000 SH | CALL DEFINED 08 | 3000 |
| PACKAGING CORP AMER | COM | 695156109 | 421 | 17600 SH | DEFINED 17 | 17600 |
| PACKAGING CORP AMER | COM | 695156109 | 856 | 35800 SH | DEFINED 20 | 35800 |
| PACKAGING CORP AMER 70800 | COM | 695156109 | 25861 | 1082030 SH | DEFINED 21 | 1011230 |
| PACKAGING CORP AMER 17500 | COM | 695156109 | 1735 | 72600 SH | DEFINED 22 | 55100 |
| PACKAGING CORP AMER | COM | 695156109 | 538 | 22500 SH | OTHER 22 | 22500 |
| PACKETEER INC 595 | COM | 695210104 | 147 | 9085 SH | DEFINED 01 | 8490 |
| PACKETEER INC 1155 | COM | 695210104 | 19 | 1155 SH | OTHER 01 | |
| PACKETEER INC | COM | 695210104 | 2871 | 177749 SH | DEFINED 05 | 177749 |
| PACKETEER INC 45700 | COM | 695210104 | 21004 | 1300570 SH | DEFINED 21 | 1254870 |
| PACKETEER INC 43010 | COM | 695210104 | 695 | 43010 SH | DEFINED 22 | |
| PACTIV CORP | COM | 695257105 | 426 | 17062 SH | DEFINED 01 | 17062 |
| PACTIV CORP 3218 | COM | 695257105 | 117 | 4693 SH | OTHER 01 | 1475 |
| PACTIV CORP | COM | 695257105 | 1820 | 72972 SH | DEFINED 05 | 72972 |
| PACTIV CORP | COM | 695257105 | 496 | 19880 SH | DEFINED 08 | 19880 |
| PACTIV CORP | COM | 695257105 | 322 | 12904 SH | DEFINED 17 | 12904 |
| PACTIV CORP | COM | 695257105 | 13726 | 550372 SH | DEFINED 21 | 550372 |
| PACTIV CORP 1150 | COM | 695257105 | 1366 | 54784 SH | DEFINED 22 | 53634 |
| PACTIV CORP | COM | 695257105 | 194 | 7782 SH | OTHER 22 | 7782 |
| PALATIN TECHNOLOGIES INC | COM NEW | 696077304 | 2134 | 506900 SH | DEFINED 08 | 506900 |
| PALATIN TECHNOLOGIES INC 1000 | COM NEW | 696077304 | 25 | 6000 SH | OTHER 22 | 5000 |
| PALL CORP | COM | 696429307 | 364 | 13893 SH | DEFINED 01 | 13893 |
| PALL CORP 20125 | COM | 696429307 | 651 | 24859 SH | OTHER 01 | 4734 |
| PALL CORP 7000 | COM | 696429307 | 7903 | 301754 SH | DEFINED 05 | 294754 |
| PALL CORP | COM | 696429307 | 159 | 6084 SH | DEFINED 08 | 6084 |
| PALL CORP | COM | 696429307 | 29 | 1100 SH | DEFINED 17 | 1100 |
| PALL CORP | COM | 696429307 | 1296 | 49500 SH | DEFINED 20 | 49500 |
| PALL CORP 104650 | COM | 696429307 | 15298 | 584104 SH | DEFINED 21 | 479454 |
| PALL CORP 20500 | COM | 696429307 | 1081 | 41292 SH | DEFINED 22 | 20792 |
| PALL CORP | COM | 696429307 | 1536 | 58652 SH | OTHER 22 | 58652 |
| PALMONE INC | COM | 69713P107 | 49 | 1400 SH | DEFINED 05 | 1400 |
| PALMONE INC | COM | 69713P107 | 250 | 7184 SH | DEFINED 08 | 7184 |
| PALMONE INC | COM | 69713P107 | 2250 | 64700 SH | DEFINED 21 | 64700 |
| PALMONE INC | COM | 69713P107 | 7 | 212 SH | DEFINED 22 | 212 |
| PALMONE INC | COM | 69713P107 | 3 | 99 SH | OTHER 22 | 99 |
| PALMSOURCE INC 14600 | COM | 697154102 | 3988 | 232700 SH | DEFINED 21 | 218100 |
| PALMSOURCE INC 1594 | COM | 697154102 | 759 | 44308 SH | DEFINED 22 | 42714 |
| PALMSOURCE INC | COM | 697154102 | 90 | 5230 SH | OTHER 22 | 5230 |
| PALOMAR MED TECHNOLOGIES INC | COM NEW | 697529303 | 106 | 6300 SH | DEFINED 17 | 6300 |
| PALOMAR MED TECHNOLOGIES INC 6300 | COM NEW | 697529303 | 1568 | 93400 SH | DEFINED 21 | 87100 |
| PALOMAR MED TECHNOLOGIES INC 1647 | COM NEW | 697529303 | 1729 | 103001 SH | DEFINED 22 | 101354 |
| PALOMAR MED TECHNOLOGIES INC | COM NEW | 697529303 | 33 | 1941 SH | OTHER 22 | 1941 |
| PAN AMERICAN SILVER CORP | COM | 697900108 | 5 | 350 SH | DEFINED 01 | 350 |
| PAN AMERICAN SILVER CORP 20000 | COM | 697900108 | 263 | 20000 SH | OTHER 22 | |
| PANAMSAT CORP NEW | COM | 697933109 | 4 | 160 SH | OTHER 01 | 160 |
| PANAMSAT CORP NEW | COM | 697933109 | 2314 | 99660 SH | DEFINED 08 | 99660 |
| PANAMSAT CORP NEW | COM | 697933109 | 2903 | 125000 SH | CALL DEFINED 08 | 125000 |
| PANAMSAT CORP NEW | COM | 697933109 | 766 | 33000 SH | PUT DEFINED 08 | 33000 |
| PANAMSAT CORP NEW | COM | 697933109 | 137 | 5900 SH | DEFINED 22 | 5900 |
| PAN PACIFIC RETAIL PPTYS INC | COM | 69806L104 | 78 | 1552 SH | DEFINED 01 | 1552 |
| PAN PACIFIC RETAIL PPTYS INC 930 | COM | 69806L104 | 47 | 930 SH | OTHER 01 | |
| PAN PACIFIC RETAIL PPTYS INC | COM | 69806L104 | 332 | 6581 SH | DEFINED 08 | 6581 |
| PAN PACIFIC RETAIL PPTYS INC | COM | 69806L104 | 192 | 3800 SH | DEFINED 17 | 3800 |
| PAN PACIFIC RETAIL PPTYS INC | COM | 69806L104 | 15577 | 308340 SH | DEFINED 21 | 308340 |
| PAN PACIFIC RETAIL PPTYS INC 2370 | COM | 69806L104 | 1191 | 23570 SH | DEFINED 22 | 21200 |
| PAN PACIFIC RETAIL PPTYS INC | COM | 69806L104 | 9 | 173 SH | OTHER 22 | 173 |
| PANERA BREAD CO 8450 | CL A | 69840W108 | 525 | 14620 SH | DEFINED 01 | 6170 |
| PANERA BREAD CO 350 | CL A | 69840W108 | 13 | 350 SH | OTHER 01 | |
| PANERA BREAD CO | CL A | 69840W108 | 4792 | 133550 SH | DEFINED 05 | 133550 |

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| PANERA BREAD CO | CL A | 69840W108 | 121 | 3362 SH | DEFINED 08 | 3362 |
| PANERA BREAD CO | CL A | 69840W108 | 901 | 25100 SH | DEFINED 17 | 25100 |
| PANERA BREAD CO | CL A | 69840W108 | 718 | 20000 SH | DEFINED 21 | 20000 |
| PANERA BREAD CO | CL A | 69840W108 | 57 | 1587 SH | DEFINED 22 | |
| 1587 | | | | | | |
| PANERA BREAD CO | CL A | 69840W108 | 481 | 13400 SH | OTHER 22 | 1387 |
| 12013 | | | | | | |
| PAPA JOHNS INTL INC | COM | 698813102 | 326 | 11050 SH | DEFINED 01 | 3450 |
| 7600 | | | | | | |
| PAPA JOHNS INTL INC | COM | 698813102 | 2538 | 85925 SH | DEFINED 05 | 85925 |
| PAPA JOHNS INTL INC | COM | 698813102 | 32 | 1100 SH | DEFINED 08 | 1100 |
| PAPA JOHNS INTL INC | COM | 698813102 | 346 | 11700 SH | DEFINED 21 | 11700 |
| PAPA JOHNS INTL INC | COM | 698813102 | 40 | 1350 SH | OTHER 22 | 1350 |
| PAR PHARMACEUTICAL COS INC | COM | 69888P106 | 2552 | 72480 SH | DEFINED 05 | 72480 |
| PAR PHARMACEUTICAL COS INC | COM | 69888P106 | 4150 | 117866 SH | DEFINED 08 | 117866 |
| PAR PHARMACEUTICAL COS INC | COM | 69888P106 | 528 | 15000 SH | DEFINED 22 | |
| 15000 | | | | | | |
| PARADYNE NETWORKS INC | COM | 69911G107 | 109 | 19800 SH | DEFINED 17 | 19800 |
| PARADYNE NETWORKS INC | COM | 69911G107 | 8631 | 1569200 SH | DEFINED 21 | 1569200 |
| PARADYNE NETWORKS INC | COM | 69911G107 | 2426 | 441100 SH | DEFINED 22 | 406800 |
| 34300 | | | | | | |
| PARALLEL PETE CORP DEL | COM | 699157103 | 152 | 29999 SH | DEFINED 01 | 29999 |
| PARAMETRIC TECHNOLOGY CORP | COM | 699173100 | 183 | 36630 SH | DEFINED 01 | 36630 |
| PARAMETRIC TECHNOLOGY CORP | COM | 699173100 | 4 | 800 SH | OTHER 01 | 800 |
| PARAMETRIC TECHNOLOGY CORP | COM | 699173100 | 573 | 114676 SH | DEFINED 05 | 114676 |
| PARAMETRIC TECHNOLOGY CORP | COM | 699173100 | 27 | 5496 SH | DEFINED 08 | 5496 |
| PARAMETRIC TECHNOLOGY CORP | COM | 699173100 | 75 | 15000 SH | DEFINED 17 | 15000 |
| PARAMETRIC TECHNOLOGY CORP | COM | 699173100 | 50 | 10000 SH | DEFINED 18 | |
| 10000 | | | | | | |
| PARAMETRIC TECHNOLOGY CORP | COM | 699173100 | 19070 | 3813911 SH | DEFINED 21 | 3690511 |
| 123400 | | | | | | |
| PARAMETRIC TECHNOLOGY CORP | COM | 699173100 | 634 | 126700 SH | DEFINED 22 | 7180 |
| 119520 | | | | | | |
| PARAMETRIC TECHNOLOGY CORP | COM | 699173100 | 14 | 2804 SH | OTHER 22 | 2804 |
| PAREXEL INTL CORP | COM | 699462107 | 244 | 12325 SH | DEFINED 01 | 4125 |
| 8200 | | | | | | |
| PAREXEL INTL CORP | COM | 699462107 | 2352 | 118775 SH | DEFINED 05 | 118775 |
| PAREXEL INTL CORP | COM | 699462107 | 6 | 300 SH | DEFINED 08 | 300 |
| PAREXEL INTL CORP | COM | 699462107 | 4851 | 245000 SH | DEFINED 21 | 245000 |
| PAREXEL INTL CORP | COM | 699462107 | 195 | 9860 SH | DEFINED 22 | 9860 |
| PAREXEL INTL CORP | COM | 699462107 | 67 | 3400 SH | OTHER 22 | 3400 |
| PARK ELECTROCHEMICAL CORP | COM | 700416209 | 116 | 4600 SH | DEFINED 01 | 1410 |
| 3190 | | | | | | |
| PARK ELECTROCHEMICAL CORP | COM | 700416209 | 1 | 35 SH | OTHER 01 | |
| 35 | | | | | | |
| PARK ELECTROCHEMICAL CORP | COM | 700416209 | 2166 | 85800 SH | DEFINED 05 | 85800 |
| PARK ELECTROCHEMICAL CORP | COM | 700416209 | 10 | 400 SH | DEFINED 17 | 400 |
| PARK ELECTROCHEMICAL CORP | COM | 700416209 | 331 | 13100 SH | DEFINED 21 | 13100 |
| PARK ELECTROCHEMICAL CORP | COM | 700416209 | 71 | 2800 SH | OTHER 22 | |
| 2800 | | | | | | |
| PARK NATL CORP | COM | 700658107 | 64 | 500 SH | DEFINED 01 | 500 |
| PARK NATL CORP | COM | 700658107 | 98 | 769 SH | OTHER 01 | 769 |
| PARK NATL CORP | COM | 700658107 | 13 | 100 SH | DEFINED 05 | 100 |
| PARK NATL CORP | COM | 700658107 | 13 | 100 SH | DEFINED 17 | 100 |
| PARK NATL CORP | COM | 700658107 | 51 | 400 SH | DEFINED 22 | 400 |
| PARK NATL CORP | COM | 700658107 | 236 | 1850 SH | OTHER 22 | 1850 |
| PARKER HANNIFIN CORP | COM | 701094104 | 3087 | 51920 SH | DEFINED 01 | 51395 |
| 525 | | | | | | |
| PARKER HANNIFIN CORP | COM | 701094104 | 794 | 13355 SH | OTHER 01 | 6250 |
| 7105 | | | | | | |
| PARKER HANNIFIN CORP | COM | 701094104 | 9077 | 152663 SH | DEFINED 05 | 77563 |
| 75100 | | | | | | |
| PARKER HANNIFIN CORP | COM | 701094104 | 1093 | 18385 SH | DEFINED 08 | 18385 |
| PARKER HANNIFIN CORP | COM | 701094104 | 603 | 10148 SH | DEFINED 17 | 10148 |
| PARKER HANNIFIN CORP | COM | 701094104 | 13361 | 224705 SH | DEFINED 21 | 224705 |
| PARKER HANNIFIN CORP | COM | 701094104 | 11235 | 188950 SH | DEFINED 22 | 179288 |
| 9662 | | | | | | |
| PARKER HANNIFIN CORP | COM | 701094104 | 1898 | 31927 SH | OTHER 22 | 31927 |
| PARKWAY PPTYS INC | COM | 70159Q104 | 422 | 9500 SH | DEFINED 01 | 9500 |
| PARKWAY PPTYS INC | COM | 70159Q104 | 80 | 1800 SH | DEFINED 17 | 1800 |
| PARKWAY PPTYS INC | COM | 70159Q104 | 12 | 275 SH | DEFINED 22 | 275 |
| PARKWAY PPTYS INC | COM | 70159Q104 | 18 | 400 SH | OTHER 22 | 400 |
| PARTY CITY CORP | COM | 702145103 | 61 | 4900 SH | DEFINED 08 | 4900 |
| PARTY CITY CORP | COM | 702145103 | 207 | 16600 SH | DEFINED 17 | 16600 |
| PARTY CITY CORP | COM | 702145103 | 9377 | 750800 SH | DEFINED 21 | 743100 |
| 7700 | | | | | | |
| PARTY CITY CORP | COM | 702145103 | 2278 | 182400 SH | DEFINED 22 | 169261 |
| 13139 | | | | | | |
| PARTY CITY CORP | COM | 702145103 | 47 | 3800 SH | OTHER 22 | 3800 |
| PATINA OIL & GAS CORP | COM | 703224105 | 634 | 21225 SH | DEFINED 01 | 12025 |
| 9200 | | | | | | |
| PATINA OIL & GAS CORP | COM | 703224105 | 15 | 500 SH | OTHER 01 | |
| 500 | | | | | | |
| PATINA OIL & GAS CORP | COM | 703224105 | 9105 | 304811 SH | DEFINED 05 | 304811 |
| PATINA OIL & GAS CORP | COM | 703224105 | 498 | 16668 SH | DEFINED 08 | 16668 |
| PATINA OIL & GAS CORP | COM | 703224105 | 87 | 2900 SH | DEFINED 17 | 2900 |

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|-----------------------------|--------------|-----------|-------|------------|-----------------|---------|
| PATINA OIL & GAS CORP | COM | 703224105 | 1395 | 46700 SH | DEFINED 21 | 46700 |
| PATINA OIL & GAS CORP | COM | 703224105 | 6 | 200 SH | OTHER 22 | 200 |
| PATHMARK STORES INC NEW | *W EXP 09/10 | 70322A119 | 50 | 58758 SH | DEFINED 21 | 58758 |
| PATTERSON DENTAL CO | COM | 703412106 | 5713 | 74689 SH | DEFINED 01 | 72889 |
| 1800 | | | | | | |
| PATTERSON DENTAL CO | COM | 703412106 | 94 | 1225 SH | OTHER 01 | |
| 1225 | | | | | | |
| PATTERSON DENTAL CO | COM | 703412106 | 11106 | 145197 SH | DEFINED 05 | 145197 |
| PATTERSON DENTAL CO | COM | 703412106 | 107 | 1400 SH | DEFINED 08 | 1400 |
| PATTERSON DENTAL CO | COM | 703412106 | 99 | 1300 SH | DEFINED 17 | 1300 |
| PATTERSON DENTAL CO | COM | 703412106 | 4 | 50 SH | DEFINED 22 | |
| 50 | | | | | | |
| PATTERSON DENTAL CO | COM | 703412106 | 1470 | 19222 SH | OTHER 22 | 18947 |
| 275 | | | | | | |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 2398 | 71765 SH | DEFINED 01 | 71765 |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 17 | 503 SH | OTHER 01 | 428 |
| 75 | | | | | | |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 5895 | 176449 SH | DEFINED 05 | 176449 |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 307 | 9181 SH | DEFINED 08 | 9181 |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 3000 | 89800 SH | CALL DEFINED 08 | 89800 |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 319 | 9550 SH | DEFINED 17 | 9550 |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 91 | 2731 SH | OTHER 17 | |
| 2731 | | | | | | |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 3 | 100 SH | DEFINED 18 | |
| 100 | | | | | | |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 1045 | 31280 SH | DEFINED 20 | 31280 |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 42333 | 1267069 SH | DEFINED 21 | 1236569 |
| 30500 | | | | | | |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 2369 | 70895 SH | DEFINED 22 | 31970 |
| 38925 | | | | | | |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 68 | 2040 SH | OTHER 22 | 2040 |
| PAXAR CORP | COM | 704227107 | 137 | 7000 SH | DEFINED 01 | 7000 |
| PAXAR CORP | COM | 704227107 | 16 | 812 SH | OTHER 01 | 312 |
| 500 | | | | | | |
| PAXAR CORP | COM | 704227107 | 3317 | 169925 SH | DEFINED 05 | 169925 |
| PAXAR CORP | COM | 704227107 | 1262 | 64670 SH | DEFINED 17 | 64670 |
| PAXAR CORP | COM | 704227107 | 513 | 26299 SH | DEFINED 21 | 26299 |
| PAXSON COMMUNICATIONS CORP | COM | 704231109 | 33 | 10030 SH | DEFINED 01 | 10030 |
| PAXSON COMMUNICATIONS CORP | COM | 704231109 | 5968 | 1836200 SH | DEFINED 21 | 1814500 |
| 21700 | | | | | | |
| PAXSON COMMUNICATIONS CORP | COM | 704231109 | 1394 | 428900 SH | DEFINED 22 | 400200 |
| 28700 | | | | | | |
| PAXSON COMMUNICATIONS CORP | COM | 704231109 | 8 | 2500 SH | OTHER 22 | 2500 |
| PAYCHEX INC | COM | 704326107 | 2049 | 60476 SH | DEFINED 01 | 60476 |
| PAYCHEX INC | COM | 704326107 | 1160 | 34239 SH | OTHER 01 | 22040 |
| 12199 | | | | | | |
| PAYCHEX INC | COM | 704326107 | 5542 | 163581 SH | DEFINED 05 | 163581 |
| PAYCHEX INC | COM | 704326107 | 553 | 16319 SH | DEFINED 08 | 16319 |
| PAYCHEX INC | COM | 704326107 | 85 | 2500 SH | DEFINED 17 | 2500 |
| PAYCHEX INC | COM | 704326107 | 57793 | 1705828 SH | DEFINED 21 | 1680428 |
| 25400 | | | | | | |
| PAYCHEX INC | COM | 704326107 | 8339 | 246145 SH | DEFINED 22 | 178177 |
| 67968 | | | | | | |
| PAYCHEX INC | COM | 704326107 | 2323 | 68568 SH | OTHER 22 | 68568 |
| PAYLESS SHOESOURCE INC | COM | 704379106 | 156 | 10474 SH | DEFINED 01 | 10474 |
| PAYLESS SHOESOURCE INC | COM | 704379106 | 627 | 42061 SH | OTHER 01 | 18096 |
| 23965 | | | | | | |
| PAYLESS SHOESOURCE INC | COM | 704379106 | 2179 | 146171 SH | DEFINED 05 | 146171 |
| PAYLESS SHOESOURCE INC | COM | 704379106 | 540 | 36200 SH | DEFINED 08 | 36200 |
| PAYLESS SHOESOURCE INC | COM | 704379106 | 620 | 41600 SH | DEFINED 17 | 41600 |
| PAYLESS SHOESOURCE INC | COM | 704379106 | 6 | 369 SH | DEFINED 22 | 369 |
| PAYLESS SHOESOURCE INC | COM | 704379106 | 79 | 5289 SH | OTHER 22 | 5289 |
| PEABODY ENERGY CORP | COM | 704549104 | 441 | 7875 SH | DEFINED 01 | 7875 |
| PEABODY ENERGY CORP | COM | 704549104 | 101 | 1800 SH | OTHER 01 | 1500 |
| 300 | | | | | | |
| PEABODY ENERGY CORP | COM | 704549104 | 7624 | 136175 SH | DEFINED 05 | 136175 |
| PEABODY ENERGY CORP | COM | 704549104 | 2502 | 44686 SH | DEFINED 08 | 44686 |
| PEABODY ENERGY CORP | COM | 704549104 | 756 | 13500 SH | CALL DEFINED 08 | 13500 |
| PEABODY ENERGY CORP | COM | 704549104 | 106 | 1900 SH | DEFINED 17 | 1900 |
| PEABODY ENERGY CORP | COM | 704549104 | 1207 | 21560 SH | DEFINED 20 | 21560 |
| PEABODY ENERGY CORP | COM | 704549104 | 21339 | 381130 SH | DEFINED 21 | 380605 |
| 525 | | | | | | |
| PEABODY ENERGY CORP | COM | 704549104 | 3611 | 64490 SH | DEFINED 22 | 57770 |
| 6720 | | | | | | |
| PEABODY ENERGY CORP | COM | 704549104 | 195 | 3490 SH | OTHER 22 | 3490 |
| PEAPACK-GLADSTONE FINL CORP | COM | 704699107 | 1285 | 40000 SH | OTHER 01 | |
| 40000 | | | | | | |
| PEAPACK-GLADSTONE FINL CORP | COM | 704699107 | 10 | 300 SH | DEFINED 17 | 300 |
| PEAPACK-GLADSTONE FINL CORP | COM | 704699107 | 22 | 685 SH | DEFINED 22 | |
| 685 | | | | | | |
| PEAPACK-GLADSTONE FINL CORP | COM | 704699107 | 1745 | 54332 SH | OTHER 22 | 51274 |
| 3058 | | | | | | |
| PEARSON PLC | SPONSORED AD | 705015105 | 1 | 60 SH | OTHER 01 | 60 |
| PEARSON PLC | SPONSORED AD | 705015105 | 119 | 9500 SH | DEFINED 21 | 9500 |
| PEARSON PLC | SPONSORED AD | 705015105 | 61 | 4878 SH | OTHER 22 | 128 |
| 4750 | | | | | | |

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|------------------------------|-------------|-----------|-------|-----------|---------|---------|--------|--------|
| PEC SOLUTIONS INC | COM | 705107100 | 6 | 500 SH | DEFINED | 01 | 500 | |
| PEC SOLUTIONS INC | COM | 705107100 | 1 | 100 SH | DEFINED | 08 | 100 | |
| PEC SOLUTIONS INC | COM | 705107100 | 1370 | 114800 SH | DEFINED | 21 | 109400 | |
| 5400 | | | | | | | | |
| PEC SOLUTIONS INC | COM | 705107100 | 320 | 26831 SH | DEFINED | 22 | 14948 | |
| 11883 | | | | | | | | |
| PEC SOLUTIONS INC | COM | 705107100 | 163 | 13669 SH | OTHER | 22 | 13669 | |
| PEDIATRIX MED GROUP | COM | 705324101 | 1055 | 15097 SH | DEFINED | 01 | 3797 | |
| 8700 | | | | | | | | |
| 2600 | | | | | | | | |
| PEDIATRIX MED GROUP | COM | 705324101 | 98 | 1400 SH | OTHER | 01 | | |
| 1400 | | | | | | | | |
| PEDIATRIX MED GROUP | COM | 705324101 | 7711 | 110400 SH | DEFINED | 05 | 110400 | |
| PEDIATRIX MED GROUP | COM | 705324101 | 793 | 11353 SH | DEFINED | 08 | 11353 | |
| PEDIATRIX MED GROUP | COM | 705324101 | 18252 | 261300 SH | DEFINED | 21 | 260500 | |
| 800 | | | | | | | | |
| PEDIATRIX MED GROUP | COM | 705324101 | 1477 | 21140 SH | DEFINED | 22 | 19640 | |
| 1500 | | | | | | | | |
| PEDIATRIX MED GROUP | COM | 705324101 | 91 | 1300 SH | OTHER | 22 | 1300 | |
| PEGASUS SOLUTIONS INC | COM | 705906105 | 88 | 6725 SH | DEFINED | 01 | 3352 | |
| 3373 | | | | | | | | |
| PEGASUS SOLUTIONS INC | COM | 705906105 | 16 | 1227 SH | OTHER | 01 | | |
| 1227 | | | | | | | | |
| PEGASUS SOLUTIONS INC | COM | 705906105 | 1281 | 97575 SH | DEFINED | 05 | 97575 | |
| PEGASUS SOLUTIONS INC | COM | 705906105 | 649 | 49466 SH | DEFINED | 17 | 49466 | |
| PEGASUS SOLUTIONS INC | COM | 705906105 | 202 | 15400 SH | DEFINED | 21 | 15400 | |
| PEGASUS SOLUTIONS INC | COM | 705906105 | 730 | 55600 SH | DEFINED | 22 | | |
| 55600 | | | | | | | | |
| PENFORD CORP | COM | 707051108 | 105 | 5975 SH | DEFINED | 01 | 746 | |
| 5229 | | | | | | | | |
| PENFORD CORP | COM | 707051108 | 101 | 5729 SH | OTHER | 01 | 1229 | |
| 4500 | | | | | | | | |
| PENFORD CORP | COM | 707051108 | 716 | 40800 SH | DEFINED | 05 | 40800 | |
| PENFORD CORP | COM | 707051108 | 5 | 300 SH | DEFINED | 08 | 300 | |
| PENFORD CORP | COM | 707051108 | 5 | 300 SH | DEFINED | 17 | 300 | |
| PENFORD CORP | COM | 707051108 | 102 | 5800 SH | DEFINED | 21 | 5800 | |
| PENN ENGR & MFG CORP | CL A | 707389102 | 2217 | 121487 SH | OTHER | 01 | | |
| 121487 | | | | | | | | |
| PENN ENGR & MFG CORP | COM NON VTG | 707389300 | 11551 | 538738 SH | OTHER | 01 | | |
| 538738 | | | | | | | | |
| PENN NATL GAMING INC | COM | 707569109 | 614 | 18500 SH | DEFINED | 08 | 18500 | |
| PENN NATL GAMING INC | COM | 707569109 | 232 | 7000 SH | CALL | DEFINED | 08 | 7000 |
| PENN NATL GAMING INC | COM | 707569109 | 2024 | 60959 SH | DEFINED | 17 | 60959 | |
| PENN VA CORP | COM | 707882106 | 80 | 2210 SH | DEFINED | 01 | 2210 | |
| PENN VA CORP | COM | 707882106 | 242 | 6708 SH | DEFINED | 08 | 6708 | |
| PENN VA CORP | COM | 707882106 | 72 | 2000 SH | DEFINED | 21 | 2000 | |
| PENN VA RESOURCES PARTNERS L | COM | 707884102 | 86 | 2400 SH | DEFINED | 01 | 2400 | |
| PENN VA RESOURCES PARTNERS L | COM | 707884102 | 465 | 13000 SH | OTHER | 01 | 13000 | |
| PENN VA RESOURCES PARTNERS L | COM | 707884102 | 18 | 500 SH | OTHER | 22 | 500 | |
| PENNEY J C INC | COM | 708160106 | 3271 | 86639 SH | DEFINED | 01 | 75061 | |
| 11578 | | | | | | | | |
| PENNEY J C INC | COM | 708160106 | 2710 | 71771 SH | OTHER | 01 | 7582 | |
| 64189 | | | | | | | | |
| PENNEY J C INC | COM | 708160106 | 22368 | 592365 SH | DEFINED | 05 | 521165 | |
| 71200 | | | | | | | | |
| PENNEY J C INC | COM | 708160106 | 4734 | 125364 SH | DEFINED | 08 | 125364 | |
| PENNEY J C INC | COM | 708160106 | 10573 | 280000 SH | PUT | DEFINED | 08 | 280000 |
| PENNEY J C INC | COM | 708160106 | 2725 | 72173 SH | DEFINED | 17 | 72173 | |
| PENNEY J C INC | COM | 708160106 | 5454 | 144426 SH | DEFINED | 21 | 144426 | |
| PENNEY J C INC | COM | 708160106 | 4110 | 108848 SH | DEFINED | 22 | 88748 | |
| 20100 | | | | | | | | |
| PENNEY J C INC | COM | 708160106 | 909 | 24063 SH | OTHER | 22 | 24063 | |
| PENNSYLVANIA RL ESTATE INVT | SH BEN INT | 709102107 | 247 | 7200 SH | DEFINED | 01 | 7200 | |
| PENNSYLVANIA RL ESTATE INVT | SH BEN INT | 709102107 | 99 | 2897 SH | OTHER | 01 | 2000 | |
| 897 | | | | | | | | |
| PENNSYLVANIA RL ESTATE INVT | SH BEN INT | 709102107 | 35 | 1015 SH | DEFINED | 08 | 1015 | |
| PENNSYLVANIA RL ESTATE INVT | SH BEN INT | 709102107 | 3 | 75 SH | DEFINED | 22 | 75 | |
| PENNSYLVANIA RL ESTATE INVT | SH BEN INT | 709102107 | 83 | 2434 SH | OTHER | 22 | 2434 | |
| PENTAIR INC | COM | 709631105 | 291 | 8650 SH | DEFINED | 01 | 7850 | |
| 800 | | | | | | | | |
| PENTAIR INC | COM | 709631105 | 216 | 6426 SH | OTHER | 01 | 3156 | |
| 3270 | | | | | | | | |
| PENTAIR INC | COM | 709631105 | 7273 | 216187 SH | DEFINED | 05 | 216187 | |
| PENTAIR INC | COM | 709631105 | 918 | 27278 SH | DEFINED | 08 | 27278 | |
| PENTAIR INC | COM | 709631105 | 2002 | 59500 SH | CALL | DEFINED | 08 | 59500 |
| PENTAIR INC | COM | 709631105 | 5958 | 177100 SH | DEFINED | 21 | 177100 | |
| PENTAIR INC | COM | 709631105 | 2680 | 79664 SH | DEFINED | 22 | 44164 | |
| 35500 | | | | | | | | |
| PENTAIR INC | COM | 709631105 | 409 | 12156 SH | OTHER | 22 | 12156 | |
| PENWEST PHARMACEUTICALS CO | COM | 709754105 | 98 | 7617 SH | DEFINED | 01 | 4617 | |
| 3000 | | | | | | | | |
| PENWEST PHARMACEUTICALS CO | COM | 709754105 | 38 | 3000 SH | OTHER | 01 | 1501 | |
| 1499 | | | | | | | | |
| PENWEST PHARMACEUTICALS CO | COM | 709754105 | 1940 | 151432 SH | DEFINED | 05 | 151432 | |
| PEOPLES BK BRIDGEPORT CONN | COM | 710198102 | 195 | 6250 SH | DEFINED | 01 | 6250 | |
| PEOPLES BK BRIDGEPORT CONN | COM | 710198102 | 19 | 599 SH | OTHER | 01 | 599 | |
| PEOPLES BK BRIDGEPORT CONN | COM | 710198102 | 1 | 44 SH | DEFINED | 05 | 44 | |

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|---------------------------------------|--------------|-----------|--------|---------|----|------------|---------|
| PEPSICO INC | COM | 713448108 | 6561 | 121770 | SH | DEFINED 20 | 121770 |
| PEPSICO INC 91760 | COM | 713448108 | 166695 | 3093826 | SH | DEFINED 21 | 3002066 |
| PEPSICO INC 358173 | COM | 713448108 | 361923 | 6717200 | SH | DEFINED 22 | 6359027 |
| PEPSICO INC 400 | COM | 713448108 | 147292 | 2733707 | SH | OTHER 22 | 2733307 |
| PEPSICO INC | COM | 713448108 | 157 | 2908 | SH | DEFINED | 2908 |
| PERFORMANCE FOOD GROUP CO 4400 800 | COM | 713755106 | 261 | 9850 | SH | DEFINED 01 | 4650 |
| PERFORMANCE FOOD GROUP CO 800 | COM | 713755106 | 21 | 800 | SH | OTHER 01 | |
| PERFORMANCE FOOD GROUP CO | COM | 713755106 | 5237 | 197325 | SH | DEFINED 05 | 197325 |
| PERFORMANCE FOOD GROUP CO | COM | 713755106 | 167 | 6300 | SH | DEFINED 08 | 6300 |
| PERFORMANCE FOOD GROUP CO | COM | 713755106 | 165 | 6223 | SH | DEFINED 17 | 6223 |
| PERFORMANCE FOOD GROUP CO 5000 | COM | 713755106 | 3020 | 113800 | SH | DEFINED 21 | 108800 |
| PERFORMANCE FOOD GROUP CO 1100 | COM | 713755106 | 334 | 12600 | SH | DEFINED 22 | 11500 |
| PERFORMANCE FOOD GROUP CO | COM | 713755106 | 64 | 2400 | SH | OTHER 22 | 2400 |
| PERFORMANCE TECHNOLOGIES INC 4600 | COM | 71376K102 | 6912 | 734500 | SH | DEFINED 21 | 729900 |
| PERFORMANCE TECHNOLOGIES INC 13038 | COM | 71376K102 | 1395 | 148196 | SH | DEFINED 22 | 135158 |
| PERICOM SEMICONDUCTOR CORP 2830 | COM | 713831105 | 52 | 4825 | SH | DEFINED 01 | 1995 |
| PERICOM SEMICONDUCTOR CORP 95 | COM | 713831105 | 1 | 95 | SH | OTHER 01 | |
| PERICOM SEMICONDUCTOR CORP | COM | 713831105 | 1211 | 113050 | SH | DEFINED 05 | 113050 |
| PERICOM SEMICONDUCTOR CORP 4025 | COM | 713831105 | 7782 | 726655 | SH | DEFINED 21 | 722630 |
| PERICOM SEMICONDUCTOR CORP 10623 | COM | 713831105 | 1282 | 119665 | SH | DEFINED 22 | 109042 |
| PERICOM SEMICONDUCTOR CORP | COM | 713831105 | 30 | 2800 | SH | OTHER 22 | 2800 |
| PERKINELMER INC 2800 | COM | 714046109 | 375 | 18712 | SH | DEFINED 01 | 15912 |
| PERKINELMER INC 9783 | COM | 714046109 | 196 | 9783 | SH | OTHER 01 | |
| PERKINELMER INC 87000 | COM | 714046109 | 9623 | 480214 | SH | DEFINED 05 | 393214 |
| PERKINELMER INC | COM | 714046109 | 776 | 38732 | SH | DEFINED 08 | 38732 |
| PERKINELMER INC | COM | 714046109 | 175 | 8720 | SH | DEFINED 17 | 8720 |
| PERKINELMER INC | COM | 714046109 | 375 | 18737 | SH | DEFINED 21 | 18737 |
| PERKINELMER INC 24300 | COM | 714046109 | 748 | 37317 | SH | DEFINED 22 | 13017 |
| PERKINELMER INC | COM | 714046109 | 1078 | 53788 | SH | OTHER 22 | 53788 |
| PEROT SYS CORP | CL A | 714265105 | 3 | 200 | SH | DEFINED 05 | 200 |
| PEROT SYS CORP | CL A | 714265105 | 53 | 4000 | SH | DEFINED 08 | 4000 |
| PEROT SYS CORP | CL A | 714265105 | 96 | 7200 | SH | DEFINED 17 | 7200 |
| PEROT SYS CORP 42700 | CL A | 714265105 | 679 | 51150 | SH | OTHER 22 | 8450 |
| PERRIGO CO | COM | 714290103 | 217 | 11425 | SH | DEFINED 01 | 11425 |
| PERRIGO CO 675 | COM | 714290103 | 13 | 675 | SH | OTHER 01 | |
| PERRIGO CO | COM | 714290103 | 2838 | 149607 | SH | DEFINED 05 | 149607 |
| PERRIGO CO | COM | 714290103 | 8 | 400 | SH | DEFINED 08 | 400 |
| PERRIGO CO | COM | 714290103 | 171 | 9000 | SH | DEFINED 17 | 9000 |
| PERRIGO CO | COM | 714290103 | 4 | 200 | SH | DEFINED 22 | 200 |
| P T TELEKOMUNIKASI INDONESIA | SPONSORED AD | 715684106 | 6 | 400 | SH | DEFINED 08 | 400 |
| P T TELEKOMUNIKASI INDONESIA | SPONSORED AD | 715684106 | 2838 | 182500 | SH | DEFINED 21 | 182500 |
| PETCO ANIMAL SUPPLIES | COM NEW | 716016209 | 1 | 25 | SH | DEFINED 01 | 25 |
| PETCO ANIMAL SUPPLIES | COM NEW | 716016209 | 48 | 1500 | SH | OTHER 01 | 1500 |
| PETCO ANIMAL SUPPLIES | COM NEW | 716016209 | 3 | 100 | SH | DEFINED 05 | 100 |
| PETCO ANIMAL SUPPLIES | COM NEW | 716016209 | 346 | 10754 | SH | DEFINED 08 | 10754 |
| PETCO ANIMAL SUPPLIES | COM NEW | 716016209 | 119 | 3700 | SH | DEFINED 17 | 3700 |
| PETCO ANIMAL SUPPLIES | COM NEW | 716016209 | 734 | 22780 | SH | DEFINED 20 | 22780 |
| PETCO ANIMAL SUPPLIES 30725 | COM NEW | 716016209 | 24029 | 746020 | SH | DEFINED 21 | 715295 |
| PETCO ANIMAL SUPPLIES 51910 | COM NEW | 716016209 | 2458 | 76310 | SH | DEFINED 22 | 24400 |
| PETCO ANIMAL SUPPLIES | COM NEW | 716016209 | 454 | 14100 | SH | OTHER 22 | 14100 |
| PETROKAZAKHSTAN INC | COM | 71649P102 | 44 | 1600 | SH | DEFINED 21 | 1600 |
| PETROKAZAKHSTAN INC 10000 | COM | 71649P102 | 272 | 10000 | SH | OTHER 22 | |
| PETROLEUM & RES CORP | COM | 716549100 | 66 | 2790 | SH | DEFINED 01 | 2790 |
| PETROLEUM & RES CORP 3977 | COM | 716549100 | 99 | 4163 | SH | OTHER 01 | 186 |
| PETROLEUM & RES CORP | COM | 716549100 | 196 | 8235 | SH | OTHER 22 | 8235 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED AD | 71654V408 | 28 | 1000 | SH | DEFINED 01 | 1000 |
| PETROLEO BRASILEIRO SA PETRO 2000 | SPONSORED AD | 71654V408 | 62 | 2200 | SH | OTHER 01 | 200 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED AD | 71654V408 | 128 | 4558 | SH | DEFINED 17 | 4558 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED AD | 71654V408 | 196 | 7000 | SH | DEFINED 21 | 7000 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED AD | 71654V408 | 22 | 800 | SH | DEFINED 22 | 800 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED AD | 71654V408 | 366 | 13050 | SH | OTHER 22 | 13050 |
| PETROLEUM DEV CORP | COM | 716578109 | 118 | 4300 | SH | DEFINED 08 | 4300 |

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|------------------------------|--------------|-----------|--------|-------------|---------|---------|----------|
| PETROLEUM DEV CORP | COM | 716578109 | 247 | 9000 SH | DEFINED | 17 | 9000 |
| PETROQUEST ENERGY INC | COM | 716748108 | 85 | 20000 SH | DEFINED | 17 | 20000 |
| PETSMART INC | COM | 716768106 | 2078 | 64040 SH | DEFINED | 01 | 64040 |
| PETSMART INC | COM | 716768106 | 84 | 2575 SH | OTHER | 01 | |
| 2575 | | | | | | | |
| PETSMART INC | COM | 716768106 | 10264 | 316306 SH | DEFINED | 05 | 316306 |
| PETSMART INC | COM | 716768106 | 705 | 21726 SH | DEFINED | 08 | 21726 |
| PETSMART INC | COM | 716768106 | 1623 | 50000 SH | CALL | DEFINED | 50000 |
| PETSMART INC | COM | 716768106 | 180 | 5550 SH | DEFINED | 22 | 5550 |
| PETSMART INC | COM | 716768106 | 6 | 200 SH | OTHER | 22 | 200 |
| PFIZER INC | COM | 717081103 | 622864 | 18169891 SH | DEFINED | 01 | 17235444 |
| 934447 | | | | | | | |
| PFIZER INC | COM | 717081103 | 341183 | 9952818 SH | OTHER | 01 | 5242918 |
| 4709900 | | | | | | | |
| PFIZER INC | COM | 717081103 | 7206 | 210200 SH | CALL | DEFINED | 210200 |
| PFIZER INC | COM | 717081103 | 229735 | 6701723 SH | DEFINED | 05 | 5373823 |
| 1327900 | | | | | | | |
| PFIZER INC | COM | 717081103 | 87922 | 2564829 SH | DEFINED | 08 | 2564829 |
| PFIZER INC | COM | 717081103 | 10215 | 298000 SH | CALL | DEFINED | 298000 |
| PFIZER INC | COM | 717081103 | 7713 | 225000 SH | PUT | DEFINED | 225000 |
| PFIZER INC | COM | 717081103 | 274 | 7991 SH | DEFINED | 13 | 7626 |
| 365 | | | | | | | |
| PFIZER INC | COM | 717081103 | 41 | 1185 SH | OTHER | 13 | |
| 1185 | | | | | | | |
| PFIZER INC | COM | 717081103 | 21680 | 632442 SH | DEFINED | 17 | 632442 |
| PFIZER INC | COM | 717081103 | 4336 | 126500 SH | CALL | DEFINED | 126500 |
| PFIZER INC | COM | 717081103 | 4316 | 125894 SH | DEFINED | 18 | |
| 125894 | | | | | | | |
| PFIZER INC | COM | 717081103 | 11391 | 332285 SH | DEFINED | 20 | 332285 |
| PFIZER INC | COM | 717081103 | 341222 | 9953956 SH | DEFINED | 21 | 9198746 |
| 755210 | | | | | | | |
| PFIZER INC | COM | 717081103 | 576972 | 16831166 SH | DEFINED | 22 | 15936418 |
| 894748 | | | | | | | |
| PFIZER INC | COM | 717081103 | 272975 | 7963092 SH | OTHER | 22 | 7932272 |
| 30820 | | | | | | | |
| PFIZER INC | COM | 717081103 | 151 | 4418 SH | DEFINED | | 4418 |
| PHARMACEUTICAL PROD DEV INC | COM | 717124101 | 776 | 24420 SH | DEFINED | 01 | 8550 |
| 10200 5670 | | | | | | | |
| PHARMACEUTICAL PROD DEV INC | COM | 717124101 | 104 | 3275 SH | OTHER | 01 | |
| 3275 | | | | | | | |
| PHARMACEUTICAL PROD DEV INC | COM | 717124101 | 7873 | 247800 SH | DEFINED | 05 | 247800 |
| PHARMACEUTICAL PROD DEV INC | COM | 717124101 | 54 | 1705 SH | DEFINED | 08 | 1705 |
| PHARMACEUTICAL PROD DEV INC | COM | 717124101 | 79 | 2500 SH | DEFINED | 17 | 2500 |
| PHARMACEUTICAL PROD DEV INC | COM | 717124101 | 1182 | 37200 SH | DEFINED | 21 | 37200 |
| PHARMACEUTICAL PROD DEV INC | COM | 717124101 | 391 | 12300 SH | OTHER | 22 | |
| 12300 | | | | | | | |
| PHARMACEUTICAL HLDRS TR | DEPOSITRY RC | 71712A206 | 6535 | 83550 SH | DEFINED | 01 | 83550 |
| PHARMACEUTICAL HLDRS TR | DEPOSITRY RC | 71712A206 | 344 | 4400 SH | DEFINED | 08 | 4400 |
| PHARMACEUTICAL HLDRS TR | DEPOSITRY RC | 71712A206 | 75873 | 970000 SH | CALL | DEFINED | 970000 |
| PHARMACEUTICAL HLDRS TR | DEPOSITRY RC | 71712A206 | 64923 | 830000 SH | PUT | DEFINED | 830000 |
| PHARMACEUTICAL HLDRS TR | DEPOSITRY RC | 71712A206 | 3236 | 41373 SH | DEFINED | 17 | 41373 |
| PHARMACEUTICAL HLDRS TR | DEPOSITRY RC | 71712A206 | 117 | 1500 SH | DEFINED | 18 | |
| 1500 | | | | | | | |
| PHARMOS CORP | COM NEW | 717139208 | 180 | 43883 SH | DEFINED | 17 | 43883 |
| PHARMOS CORP | COM NEW | 717139208 | | 100 SH | DEFINED | 22 | 100 |
| PHARMION CORP | COM | 71715B409 | 61 | 1255 SH | DEFINED | 08 | 1255 |
| PHARMION CORP | COM | 71715B409 | 269 | 5500 SH | DEFINED | 17 | 5500 |
| PHARMACOPEIA DRUG DISCVRY IN | COM | 7171EP101 | 73 | 12678 SH | DEFINED | 17 | 12678 |
| PHELPS DODGE CORP | COM | 717265102 | 1384 | 17856 SH | DEFINED | 01 | 17656 |
| 200 | | | | | | | |
| PHELPS DODGE CORP | COM | 717265102 | 682 | 8793 SH | OTHER | 01 | 3114 |
| 5679 | | | | | | | |
| PHELPS DODGE CORP | COM | 717265102 | 10123 | 130600 SH | DEFINED | 05 | 59000 |
| 71600 | | | | | | | |
| PHELPS DODGE CORP | COM | 717265102 | 485 | 6257 SH | DEFINED | 08 | 6257 |
| PHELPS DODGE CORP | COM | 717265102 | 639 | 8250 SH | DEFINED | 17 | 8250 |
| PHELPS DODGE CORP | COM | 717265102 | 33987 | 438483 SH | DEFINED | 21 | 438483 |
| PHELPS DODGE CORP | COM | 717265102 | 10305 | 132955 SH | DEFINED | 22 | 121591 |
| 11364 | | | | | | | |
| PHELPS DODGE CORP | COM | 717265102 | 931 | 12014 SH | OTHER | 22 | 12014 |
| PHELPS DODGE CORP | PFD A CV 6.7 | 717265508 | 1675 | 13400 SH | DEFINED | 08 | 13400 |
| PHELPS DODGE CORP | PFD A CV 6.7 | 717265508 | 1187 | 9492 SH | DEFINED | 17 | 9492 |
| PHILADELPHIA CONS HLDG CORP | COM | 717528103 | 596 | 9925 SH | DEFINED | 01 | 9675 |
| 250 | | | | | | | |
| PHILADELPHIA CONS HLDG CORP | COM | 717528103 | 381 | 6350 SH | OTHER | 01 | |
| 6350 | | | | | | | |
| PHILADELPHIA CONS HLDG CORP | COM | 717528103 | 6090 | 101375 SH | DEFINED | 05 | 101375 |
| PHILADELPHIA CONS HLDG CORP | COM | 717528103 | 240 | 4000 SH | DEFINED | 08 | 4000 |
| PHILADELPHIA CONS HLDG CORP | COM | 717528103 | 6415 | 106800 SH | DEFINED | 21 | 101400 |
| 5400 | | | | | | | |
| PHILADELPHIA CONS HLDG CORP | COM | 717528103 | 1144 | 19050 SH | DEFINED | 22 | 18450 |
| 600 | | | | | | | |
| PHILADELPHIA CONS HLDG CORP | COM | 717528103 | 120 | 2000 SH | OTHER | 22 | 2000 |
| PHILIPPINE LONG DISTANCE TEL | SPONSORED AD | 718252604 | 16 | 782 SH | OTHER | 01 | 782 |
| PHILIPPINE LONG DISTANCE TEL | SPONSORED AD | 718252604 | 768 | 36800 SH | DEFINED | 21 | 36800 |
| PHILLIPS VAN HEUSEN CORP | COM | 718592108 | 321 | 16700 SH | DEFINED | 01 | 5900 |

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|------------------------------|--------------|-----------|-------|-----------|---------|----|--------|
| 10800 | | | | | | | |
| PHILLIPS VAN HEUSEN CORP | COM | 718592108 | 3 | 150 SH | OTHER | 01 | |
| 150 | | | | | | | |
| PHILLIPS VAN HEUSEN CORP | COM | 718592108 | 2684 | 139425 SH | DEFINED | 05 | 139425 |
| PHILLIPS VAN HEUSEN CORP | COM | 718592108 | 9396 | 488100 SH | DEFINED | 21 | 483600 |
| 4500 | | | | | | | |
| PHILLIPS VAN HEUSEN CORP | COM | 718592108 | 2364 | 122800 SH | DEFINED | 22 | 112600 |
| 10200 | | | | | | | |
| PHOENIX COS INC NEW | COM | 71902E109 | 51 | 4165 SH | DEFINED | 01 | 3864 |
| 301 | | | | | | | |
| PHOENIX COS INC NEW | COM | 71902E109 | 4 | 301 SH | OTHER | 01 | 301 |
| PHOENIX COS INC NEW | COM | 71902E109 | 93 | 7600 SH | DEFINED | 08 | 7600 |
| PHOENIX COS INC NEW | COM | 71902E109 | 103 | 8400 SH | DEFINED | 17 | 8400 |
| PHOENIX COS INC NEW | COM | 71902E109 | 8838 | 721440 SH | DEFINED | 21 | 714140 |
| 7300 | | | | | | | |
| PHOENIX COS INC NEW | COM | 71902E109 | 1183 | 96588 SH | DEFINED | 22 | 88378 |
| 8210 | | | | | | | |
| PHOENIX COS INC NEW | COM | 71902E109 | 144 | 11760 SH | OTHER | 22 | 11760 |
| PHOENIX COS INC NEW | CORPORATE UN | 71902E406 | 10884 | 287100 SH | DEFINED | 08 | 287100 |
| PHOENIX COS INC NEW | CORPORATE UN | 71902E406 | 177 | 4662 SH | DEFINED | 17 | 4662 |
| PHOENIX TECHNOLOGY LTD | COM | 719153108 | 11 | 1600 SH | DEFINED | 01 | 1600 |
| PHOENIX TECHNOLOGY LTD | COM | 719153108 | 715 | 102325 SH | DEFINED | 05 | 102325 |
| PHOENIX TECHNOLOGY LTD | COM | 719153108 | 113 | 16200 SH | DEFINED | 21 | 16200 |
| PHOTON DYNAMICS INC | COM | 719364101 | 83 | 2375 SH | DEFINED | 01 | 1375 |
| 1000 | | | | | | | |
| PHOTON DYNAMICS INC | COM | 719364101 | 5 | 150 SH | OTHER | 01 | |
| 150 | | | | | | | |
| PHOTON DYNAMICS INC | COM | 719364101 | 2444 | 69675 SH | DEFINED | 05 | 69675 |
| PHOTON DYNAMICS INC | COM | 719364101 | 7646 | 218009 SH | DEFINED | 08 | 218009 |
| PHOTON DYNAMICS INC | COM | 719364101 | 105 | 3000 SH | DEFINED | 17 | 3000 |
| PHOTON DYNAMICS INC | COM | 719364101 | 386 | 11000 SH | DEFINED | 21 | 11000 |
| PHOTRONICS INC | COM | 719405102 | 481 | 25400 SH | DEFINED | 01 | 9200 |
| 16200 | | | | | | | |
| PHOTRONICS INC | COM | 719405102 | 2883 | 152200 SH | DEFINED | 05 | 152200 |
| PHOTRONICS INC | COM | 719405102 | 30 | 1600 SH | DEFINED | 17 | 1600 |
| PHOTRONICS INC | COM | 719405102 | 407 | 21500 SH | DEFINED | 21 | 21500 |
| PHOTRONICS INC | COM | 719405102 | 57 | 3000 SH | OTHER | 22 | 3000 |
| PIEDMONT NAT GAS INC | COM | 720186105 | 621 | 14537 SH | DEFINED | 01 | 13937 |
| 600 | | | | | | | |
| PIEDMONT NAT GAS INC | COM | 720186105 | 2037 | 47699 SH | OTHER | 01 | 5008 |
| 42691 | | | | | | | |
| PIEDMONT NAT GAS INC | COM | 720186105 | 6825 | 159825 SH | DEFINED | 05 | 159825 |
| PIEDMONT NAT GAS INC | COM | 720186105 | 448 | 10494 SH | DEFINED | 08 | 10494 |
| PIEDMONT NAT GAS INC | COM | 720186105 | 239 | 5600 SH | DEFINED | 17 | 5600 |
| PIEDMONT NAT GAS INC | COM | 720186105 | 1080 | 25300 SH | DEFINED | 21 | 25300 |
| PIEDMONT NAT GAS INC | COM | 720186105 | 336 | 7875 SH | DEFINED | 22 | 7575 |
| 300 | | | | | | | |
| PIEDMONT NAT GAS INC | COM | 720186105 | 450 | 10540 SH | OTHER | 22 | 10540 |
| PIER 1 IMPORTS INC | COM | 720279108 | 208 | 11740 SH | DEFINED | 01 | 11740 |
| PIER 1 IMPORTS INC | COM | 720279108 | 6 | 350 SH | OTHER | 01 | |
| 350 | | | | | | | |
| PIER 1 IMPORTS INC | COM | 720279108 | 3297 | 186370 SH | DEFINED | 05 | 186370 |
| PIER 1 IMPORTS INC | COM | 720279108 | 255 | 14393 SH | DEFINED | 08 | 14393 |
| PIER 1 IMPORTS INC | COM | 720279108 | 213 | 12067 SH | DEFINED | 17 | 12067 |
| PIER 1 IMPORTS INC | COM | 720279108 | 4 | 250 SH | DEFINED | 22 | |
| 250 | | | | | | | |
| PIER 1 IMPORTS INC | COM | 720279108 | 106 | 6000 SH | OTHER | 22 | 250 |
| 5750 | | | | | | | |
| PILGRIMS PRIDE CORP | COM | 721467108 | 258 | 8900 SH | DEFINED | 21 | 8900 |
| PILGRIMS PRIDE CORP | COM | 721467108 | 12 | 400 SH | OTHER | 22 | 400 |
| PIMCO STRATEGIC GBL GOV FD I | COM | 72200X104 | | 41 SH | DEFINED | 01 | 41 |
| PIMCO STRATEGIC GBL GOV FD I | COM | 72200X104 | 104 | 10000 SH | OTHER | 22 | 10000 |
| PIMCO MUN INCOME FD III | COM | 72201A103 | 219 | 16500 SH | OTHER | 22 | 16500 |
| PIMCO FLOATING RATE INCOME F | COM | 72201H108 | 209 | 10150 SH | DEFINED | 22 | 10150 |
| PINNACLE AIRL CORP | COM | 723443107 | 248 | 21928 SH | DEFINED | 17 | 21928 |
| PINNACLE ENTMT INC | COM | 723456109 | 109 | 8625 SH | DEFINED | 01 | 3325 |
| 5300 | | | | | | | |
| PINNACLE ENTMT INC | COM | 723456109 | 1 | 50 SH | OTHER | 01 | |
| 50 | | | | | | | |
| PINNACLE ENTMT INC | COM | 723456109 | 1930 | 153025 SH | DEFINED | 05 | 153025 |
| PINNACLE ENTMT INC | COM | 723456109 | 103 | 8200 SH | DEFINED | 17 | 8200 |
| PINNACLE ENTMT INC | COM | 723456109 | 3648 | 289300 SH | DEFINED | 21 | 270600 |
| 18700 | | | | | | | |
| PINNACLE ENTMT INC | COM | 723456109 | 644 | 51100 SH | DEFINED | 22 | 49300 |
| 1800 | | | | | | | |
| PINNACLE ENTMT INC | COM | 723456109 | 71 | 5600 SH | OTHER | 22 | 5600 |
| PINNACLE SYS INC | COM | 723481107 | 34 | 4725 SH | DEFINED | 01 | 4725 |
| PINNACLE SYS INC | COM | 723481107 | 3 | 350 SH | OTHER | 01 | |
| 350 | | | | | | | |
| PINNACLE SYS INC | COM | 723481107 | 2059 | 287950 SH | DEFINED | 05 | 287950 |
| PINNACLE SYS INC | COM | 723481107 | 3836 | 536500 SH | DEFINED | 21 | 506600 |
| 29900 | | | | | | | |
| PINNACLE SYS INC | COM | 723481107 | 693 | 96900 SH | DEFINED | 22 | 93500 |
| 3400 | | | | | | | |
| PINNACLE SYS INC | COM | 723481107 | 57 | 8000 SH | OTHER | 22 | 8000 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 415 | 10287 SH | DEFINED | 01 | 9777 |

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|--------------------------------------|---------------|------------------|-------|-------------|-------------|------------|--|---------|
| 510 | | | | | | | | |
| PINNACLE WEST CAP CORP 2694 | COM | 723484101 | 238 | 5904 SH | OTHER | 01 | | 3210 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 1681 | 41622 SH | DEFINED | 05 | | 41622 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 209 | 5167 SH | DEFINED | 08 | | 5167 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 12 | 300 SH | DEFINED | 17 | | 300 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 5558 | 137612 SH | DEFINED | 21 | | 137612 |
| PINNACLE WEST CAP CORP 3900 | COM | 723484101 | 365 | 9037 SH | DEFINED | 22 | | 5137 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 20 | 500 SH | OTHER | 22 | | 500 |
| PIONEER CORP JAPAN | SPONSORED AD | 723646105 | 1955 | 75000 SH | DEFINED | 21 | | 75000 |
| PIONEER NAT RES CO 17400 | COM | 723787107 | 1729 | 49279 SH | DEFINED | 01 | | 31879 |
| PIONEER NAT RES CO 5375 | COM | 723787107 | 189 | 5375 SH | OTHER | 01 | | |
| PIONEER NAT RES CO | COM | 723787107 | 8958 | 255353 SH | DEFINED | 05 | | 255353 |
| PIONEER NAT RES CO | COM | 723787107 | 3461 | 98666 SH | DEFINED | 08 | | 98666 |
| PIONEER NAT RES CO | COM | 723787107 | 621 | 17700 SH | DEFINED | 17 | | 17700 |
| PIONEER NAT RES CO | COM | 723787107 | 1212 | 34555 SH | DEFINED | 20 | | 34555 |
| PIONEER NAT RES CO 69710 | COM | 723787107 | 10220 | 291330 SH | DEFINED | 21 | | 221620 |
| PIONEER NAT RES CO 1230 | COM | 723787107 | 43 | 1230 SH | DEFINED | 22 | | |
| PIONEER NAT RES CO 13770 | COM | 723787107 | 526 | 15000 SH | OTHER | 22 | | 1230 |
| PIPER JAFFRAY COS | COM | 724078100 | 4020 | 88875 SH | DEFINED | 05 | | 88875 |
| PIPER JAFFRAY COS | COM | 724078100 | 152 | 3367 SH | DEFINED | 17 | | 3367 |
| PIPER JAFFRAY COS | COM | 724078100 | 6476 | 143185 SH | DEFINED | 21 | | 143185 |
| PIPER JAFFRAY COS 589 | COM | 724078100 | 128 | 2830 SH | DEFINED | 22 | | 2241 |
| PIPER JAFFRAY COS | COM | 724078100 | 117 | 2596 SH | OTHER | 22 | | 2596 |
| PITNEY BOWES INC 59630 | COM | 724479100 | 5761 | 130183 SH | DEFINED | 01 | | 70553 |
| PITNEY BOWES INC 17980 | COM | 724479100 | 7651 | 172906 SH | OTHER | 01 | | 154926 |
| PITNEY BOWES INC | COM | 724479100 | 9978 | 225481 SH | DEFINED | 05 | | 225481 |
| PITNEY BOWES INC | COM | 724479100 | 1893 | 42780 SH | DEFINED | 08 | | 42780 |
| PITNEY BOWES INC | COM | 724479100 | 31 | 700 SH | DEFINED | 17 | | 700 |
| PITNEY BOWES INC | COM | 724479100 | 6352 | 143552 SH | DEFINED | 21 | | 143552 |
| PITNEY BOWES INC 18763 | COM | 724479100 | 10080 | 227794 SH | DEFINED | 22 | | 209031 |
| PITNEY BOWES INC | COM | 724479100 | 7253 | 163913 SH | OTHER | 22 | | 163913 |
| PIXAR | COM | 725811103 | 120 | 1723 SH | DEFINED | 01 | | 1723 |
| PIXAR | COM | 725811103 | 70 | 1000 SH | OTHER | 01 | | 1000 |
| PIXAR | COM | 725811103 | 248 | 3565 SH | DEFINED | 05 | | 3565 |
| PIXAR | COM | 725811103 | 14 | 200 SH | DEFINED | 08 | | 200 |
| PIXAR | COM | 725811103 | 236 | 3400 SH | DEFINED | 17 | | 3400 |
| PIXAR | COM | 725811103 | 5074 | 73000 SH | DEFINED | 21 | | 73000 |
| PIXAR 285 | COM | 725811103 | 55 | 785 SH | DEFINED | 22 | | 500 |
| PIXAR | COM | 725811103 | 19 | 275 SH | OTHER | 22 | | 275 |
| PLACER DOME INC 1000 | COM | 725906101 | 17 | 1021 SH | DEFINED | 01 | | 21 |
| PLACER DOME INC 12986 | COM | 725906101 | 282 | 16955 SH | OTHER | 01 | | 3969 |
| PLACER DOME INC | COM | 725906101 | 776 | 46637 SH | DEFINED | 08 | | 46637 |
| PLACER DOME INC | COM | 725906101 | 1165 | 70000 SH | CALL PUT | DEFINED 08 | | 70000 |
| PLACER DOME INC | COM | 725906101 | 1165 | 70000 SH | PUT | DEFINED 08 | | 70000 |
| PLACER DOME INC | COM | 725906101 | 3744 | 225000 SH | DEFINED | 21 | | 225000 |
| PLACER DOME INC | COM | 725906101 | 349 | 20988 SH | DEFINED | 22 | | 20988 |
| PLACER DOME INC | COM | 725906101 | 3613 | 217126 SH | OTHER | 22 | | 217126 |
| PLACER DOME INC | DBCV | 2.750% 725906AK7 | 2740 | 2425000 PRN | DEFINED | 08 | | 2425000 |
| PLAINS ALL AMERN PIPELINE L 1000 | UNIT LTD PAR | 726503105 | 694 | 20785 SH | DEFINED | 01 | | 19785 |
| PLAINS ALL AMERN PIPELINE L 4965 | UNIT LTD PAR | 726503105 | 241 | 7210 SH | OTHER | 01 | | 2245 |
| PLAINS ALL AMERN PIPELINE L | UNIT LTD PAR | 726503105 | 53 | 1600 SH | DEFINED | 08 | | 1600 |
| PLAINS ALL AMERN PIPELINE L 1300 | UNIT LTD PAR | 726503105 | 43 | 1300 SH | DEFINED | 22 | | |
| PLAINS ALL AMERN PIPELINE L 38000 | UNIT LTD PAR | 726503105 | 1569 | 47000 SH | OTHER | 22 | | 9000 |
| PLAINS EXPL& PRODTN CO | COM | 726505100 | 2991 | 163015 SH | DEFINED | 05 | | 163015 |
| PLAINS EXPL& PRODTN CO | COM | 726505100 | 55 | 2999 SH | DEFINED | 08 | | 2999 |
| PLAINS EXPL& PRODTN CO | COM | 726505100 | 215 | 11700 SH | DEFINED | 17 | | 11700 |
| PLAINS EXPL& PRODTN CO | COM | 726505100 | 2435 | 132690 SH | DEFINED | 21 | | 132690 |
| PLAINS EXPL& PRODTN CO | COM | 726505100 | 641 | 34910 SH | DEFINED | 22 | | 34910 |
| PLAINS RES INC | COM PAR \$0.1 | 726540503 | 28 | 1625 SH | DEFINED | 01 | | 1625 |
| PLAINS RES INC | COM PAR \$0.1 | 726540503 | 1730 | 102075 SH | DEFINED | 05 | | 102075 |
| PLAINS RES INC | COM PAR \$0.1 | 726540503 | 158 | 9313 SH | DEFINED | 08 | | 9313 |
| PLAINS RES INC | COM PAR \$0.1 | 726540503 | 161 | 9517 SH | DEFINED | 17 | | 9517 |
| PLAINS RES INC | COM PAR \$0.1 | 726540503 | 275 | 16200 SH | DEFINED | 21 | | 16200 |
| PLANAR SYS INC 10700 | COM | 726900103 | 176 | 13150 SH | DEFINED | 01 | | 2450 |
| PLANAR SYS INC | COM | 726900103 | 894 | 66775 SH | DEFINED | 05 | | 66775 |
| PLANAR SYS INC | COM | 726900103 | 76 | 5700 SH | DEFINED | 17 | | 5700 |
| PLANAR SYS INC | COM | 726900103 | 3180 | 237500 SH | DEFINED | 21 | | 237500 |

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|-----------------------------------|------|-----------|-------|---------|----|-----------------|---------|
| PLANAR SYS INC 700 | COM | 726900103 | 377 | 28170 | SH | DEFINED 22 | 27470 |
| PLANAR SYS INC | COM | 726900103 | 60 | 4500 | SH | OTHER 22 | 4500 |
| PLANTRONICS INC NEW | COM | 727493108 | 455 | 10800 | SH | DEFINED 01 | 10800 |
| PLANTRONICS INC NEW 250 | COM | 727493108 | 11 | 250 | SH | OTHER 01 | |
| PLANTRONICS INC NEW | COM | 727493108 | 4256 | 101101 | SH | DEFINED 05 | 101101 |
| PLANTRONICS INC NEW | COM | 727493108 | 762 | 18091 | SH | DEFINED 08 | 18091 |
| PLANTRONICS INC NEW | COM | 727493108 | 126 | 3000 | SH | DEFINED 22 | 3000 |
| PLATO LEARNING INC | COM | 72764Y100 | 116 | 11700 | SH | DEFINED 17 | 11700 |
| PLATO LEARNING INC | COM | 72764Y100 | 10513 | 1060814 | SH | DEFINED 21 | 1060814 |
| PLATO LEARNING INC 11309 | COM | 72764Y100 | 1622 | 163670 | SH | DEFINED 22 | 152361 |
| PLATO LEARNING INC | COM | 72764Y100 | 61 | 6200 | SH | OTHER 22 | 6200 |
| PLAYBOY ENTERPRISES INC | CL B | 728117300 | 1 | 100 | SH | DEFINED 01 | 100 |
| PLAYBOY ENTERPRISES INC 105 | CL B | 728117300 | 1 | 105 | SH | OTHER 01 | |
| PLAYBOY ENTERPRISES INC | CL B | 728117300 | 140 | 12100 | SH | DEFINED 17 | 12100 |
| PLAYBOY ENTERPRISES INC | CL B | 728117300 | 1 | 45 | SH | DEFINED 22 | 45 |
| PLAYTEX PRODS INC | COM | 72813P100 | 7 | 925 | SH | DEFINED 01 | 925 |
| PLAYTEX PRODS INC | COM | 72813P100 | 464 | 59300 | SH | DEFINED 21 | 59300 |
| PLAYTEX PRODS INC | COM | 72813P100 | 23 | 3000 | SH | DEFINED 22 | 3000 |
| PLEXUS CORP 1620 | COM | 729132100 | 150 | 11087 | SH | DEFINED 01 | 9467 |
| PLEXUS CORP | COM | 729132100 | 3474 | 257332 | SH | DEFINED 05 | 257332 |
| PLEXUS CORP | COM | 729132100 | 92 | 6800 | SH | DEFINED 17 | 6800 |
| PLEXUS CORP 109034 | COM | 729132100 | 1472 | 109034 | SH | DEFINED 22 | |
| PLUG POWER INC | COM | 72919P103 | | 24 | SH | DEFINED 01 | 24 |
| PLUG POWER INC | COM | 72919P103 | 10 | 1386 | SH | OTHER 01 | 1386 |
| PLUG POWER INC | COM | 72919P103 | 99 | 13200 | SH | DEFINED 17 | 13200 |
| PLUG POWER INC 22800 | COM | 72919P103 | 3240 | 433100 | SH | DEFINED 21 | 410300 |
| PLUG POWER INC 4050 | COM | 72919P103 | 693 | 92712 | SH | DEFINED 22 | 88662 |
| PLUG POWER INC | COM | 72919P103 | 74 | 9950 | SH | OTHER 22 | 9950 |
| PLUM CREEK TIMBER CO INC 28686 | COM | 729251108 | 1992 | 61152 | SH | DEFINED 01 | 32466 |
| PLUM CREEK TIMBER CO INC 26798 | COM | 729251108 | 2996 | 91965 | SH | OTHER 01 | 65167 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 2766 | 84889 | SH | DEFINED 05 | 84889 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 174 | 5345 | SH | DEFINED 08 | 5345 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 65160 | 2000000 | SH | DEFINED 17 | 2000000 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 592 | 18181 | SH | DEFINED 21 | 18181 |
| PLUM CREEK TIMBER CO INC 10308 | COM | 729251108 | 3345 | 102672 | SH | DEFINED 22 | 92364 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 6934 | 212820 | SH | OTHER 22 | 212820 |
| POGO PRODUCING CO | COM | 730448107 | 535 | 10825 | SH | DEFINED 01 | 10825 |
| POGO PRODUCING CO 2675 | COM | 730448107 | 157 | 3175 | SH | OTHER 01 | 500 |
| POGO PRODUCING CO | COM | 730448107 | 6700 | 135625 | SH | DEFINED 05 | 135625 |
| POGO PRODUCING CO | COM | 730448107 | 665 | 13459 | SH | DEFINED 08 | 13459 |
| POGO PRODUCING CO | COM | 730448107 | 988 | 20000 | SH | CALL DEFINED 08 | 20000 |
| POGO PRODUCING CO | COM | 730448107 | 225 | 4550 | SH | DEFINED 17 | 4550 |
| POGO PRODUCING CO | COM | 730448107 | 183 | 3700 | SH | DEFINED 22 | 3700 |
| POGO PRODUCING CO | COM | 730448107 | 99 | 2000 | SH | OTHER 22 | 2000 |
| POLARIS INDS INC 7100 | COM | 731068102 | 716 | 14925 | SH | DEFINED 01 | 7825 |
| POLARIS INDS INC 5104 | COM | 731068102 | 245 | 5104 | SH | OTHER 01 | |
| POLARIS INDS INC | COM | 731068102 | 9122 | 190050 | SH | DEFINED 05 | 190050 |
| POLARIS INDS INC | COM | 731068102 | 241 | 5025 | SH | DEFINED 08 | 5025 |
| POLARIS INDS INC | COM | 731068102 | 151 | 3150 | SH | DEFINED 17 | 3150 |
| POLARIS INDS INC | COM | 731068102 | 1368 | 28500 | SH | DEFINED 21 | 28500 |
| POLARIS INDS INC | COM | 731068102 | 77 | 1600 | SH | DEFINED 22 | 1600 |
| POLARIS INDS INC | COM | 731068102 | 48 | 1000 | SH | OTHER 22 | 1000 |
| POLO RALPH LAUREN CORP | CL A | 731572103 | 65 | 1895 | SH | DEFINED 01 | 1895 |
| POLO RALPH LAUREN CORP | CL A | 731572103 | 85 | 2480 | SH | OTHER 01 | 2480 |
| POLO RALPH LAUREN CORP | CL A | 731572103 | 48 | 1400 | SH | DEFINED 05 | 1400 |
| POLO RALPH LAUREN CORP | CL A | 731572103 | 862 | 25035 | SH | DEFINED 08 | 25035 |
| POLO RALPH LAUREN CORP | CL A | 731572103 | 525 | 15240 | SH | DEFINED 17 | 15240 |
| POLO RALPH LAUREN CORP 3500 | CL A | 731572103 | 121 | 3500 | SH | OTHER 22 | |
| POLYCOM INC | COM | 73172K104 | 345 | 15375 | SH | DEFINED 01 | 15375 |
| POLYCOM INC | COM | 73172K104 | 4761 | 212448 | SH | DEFINED 05 | 212448 |
| POLYCOM INC | COM | 73172K104 | 83 | 3700 | SH | DEFINED 08 | 3700 |
| POLYCOM INC | COM | 73172K104 | 564 | 25175 | SH | DEFINED 17 | 25175 |
| POLYCOM INC | COM | 73172K104 | 1539 | 68680 | SH | DEFINED 20 | 68680 |
| POLYCOM INC 67500 | COM | 73172K104 | 73174 | 3265230 | SH | DEFINED 21 | 3197730 |
| POLYCOM INC 93820 | COM | 73172K104 | 3822 | 170540 | SH | DEFINED 22 | 76720 |
| POLYCOM INC | COM | 73172K104 | 298 | 13280 | SH | OTHER 22 | 13280 |
| POLYMEDICA CORP 14100 | COM | 731738100 | 722 | 23254 | SH | DEFINED 01 | 9154 |
| POLYMEDICA CORP | COM | 731738100 | 3 | 100 | SH | OTHER 01 | |

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|----------------------------|--------------|-----------|-------|------------|------------|--|---------|
| 100 | | | | | | | |
| POLYMEDICA CORP | COM | 731738100 | 3969 | 127875 SH | DEFINED 05 | | 127875 |
| POLYMEDICA CORP | COM | 731738100 | 49 | 1588 SH | DEFINED 08 | | 1588 |
| POLYMEDICA CORP | COM | 731738100 | 559 | 18000 SH | DEFINED 21 | | 18000 |
| POLYONE CORP | COM | 73179P106 | 46 | 6175 SH | DEFINED 01 | | 6175 |
| POLYONE CORP | COM | 73179P106 | 4 | 509 SH | OTHER 01 | | |
| 509 | | | | | | | |
| POLYONE CORP | COM | 73179P106 | 2852 | 383275 SH | DEFINED 05 | | 383275 |
| POLYONE CORP | COM | 73179P106 | 452 | 60700 SH | DEFINED 21 | | 60700 |
| POLYONE CORP | COM | 73179P106 | 13 | 1750 SH | DEFINED 22 | | 250 |
| 1500 | | | | | | | |
| POPE & TALBOT INC | COM | 732827100 | 47 | 2368 SH | DEFINED 01 | | 2368 |
| POPE & TALBOT INC | COM | 732827100 | 18 | 924 SH | OTHER 01 | | 540 |
| 384 | | | | | | | |
| POPE & TALBOT INC | COM | 732827100 | 1315 | 66515 SH | DEFINED 05 | | 66515 |
| POPE & TALBOT INC | COM | 732827100 | 206 | 10400 SH | DEFINED 21 | | 10100 |
| 300 | | | | | | | |
| POPULAR INC | COM | 733174106 | 103 | 2400 SH | DEFINED 01 | | |
| 2400 | | | | | | | |
| POPULAR INC | COM | 733174106 | 346 | 8100 SH | OTHER 01 | | 2400 |
| 3000 2700 | | | | | | | |
| POPULAR INC | COM | 733174106 | 13 | 300 SH | DEFINED 05 | | 300 |
| POPULAR INC | COM | 733174106 | 85 | 1978 SH | DEFINED 08 | | 1978 |
| POPULAR INC | COM | 733174106 | 17 | 400 SH | DEFINED 17 | | 400 |
| POPULAR INC | COM | 733174106 | 470 | 11000 SH | OTHER 22 | | 11000 |
| PORTUGAL TELECOM SGPS S A | SPONSORED AD | 737273102 | 5 | 444 SH | DEFINED 01 | | 444 |
| PORTUGAL TELECOM SGPS S A | SPONSORED AD | 737273102 | 89 | 8175 SH | OTHER 01 | | 5100 |
| 3075 | | | | | | | |
| PORTUGAL TELECOM SGPS S A | SPONSORED AD | 737273102 | 3586 | 330800 SH | DEFINED 08 | | 330800 |
| POSSIS MEDICAL INC | COM | 737407106 | 40 | 1175 SH | DEFINED 01 | | 50 |
| 1125 | | | | | | | |
| POSSIS MEDICAL INC | COM | 737407106 | 77 | 2267 SH | OTHER 01 | | 2117 |
| 150 | | | | | | | |
| POSSIS MEDICAL INC | COM | 737407106 | 2597 | 76050 SH | DEFINED 05 | | 76050 |
| POSSIS MEDICAL INC | COM | 737407106 | 410 | 12000 SH | DEFINED 21 | | 12000 |
| POSSIS MEDICAL INC | COM | 737407106 | 68 | 2000 SH | DEFINED 22 | | 2000 |
| POST PPTYS INC | COM | 737464107 | 77 | 2650 SH | DEFINED 01 | | 2650 |
| POST PPTYS INC | COM | 737464107 | 3 | 100 SH | OTHER 01 | | 100 |
| POST PPTYS INC | COM | 737464107 | 106 | 3625 SH | DEFINED 08 | | 3625 |
| POST PPTYS INC | COM | 737464107 | 1 | 36 SH | DEFINED 17 | | 36 |
| POST PPTYS INC | COM | 737464107 | 2988 | 102500 SH | DEFINED 21 | | 102500 |
| POST PPTYS INC | COM | 737464107 | 26 | 900 SH | DEFINED 22 | | 900 |
| POTASH CORP SASK INC | COM | 73755L107 | 20 | 204 SH | DEFINED 01 | | 204 |
| POTASH CORP SASK INC | COM | 73755L107 | 18 | 189 SH | OTHER 01 | | 80 |
| 109 | | | | | | | |
| POTASH CORP SASK INC | COM | 73755L107 | 1210 | 12490 SH | DEFINED 20 | | 12490 |
| POTASH CORP SASK INC | COM | 73755L107 | 40231 | 415180 SH | DEFINED 21 | | 414380 |
| 800 | | | | | | | |
| POTASH CORP SASK INC | COM | 73755L107 | 1912 | 19730 SH | DEFINED 22 | | 15940 |
| 3790 | | | | | | | |
| POTASH CORP SASK INC | COM | 73755L107 | 46 | 475 SH | OTHER 22 | | 475 |
| POTLATCH CORP | COM | 737628107 | 1013 | 24335 SH | DEFINED 01 | | 8335 |
| 16000 | | | | | | | |
| POTLATCH CORP | COM | 737628107 | 859 | 20627 SH | OTHER 01 | | 5120 |
| 15507 | | | | | | | |
| POTLATCH CORP | COM | 737628107 | 2597 | 62374 SH | DEFINED 05 | | 62374 |
| POTLATCH CORP | COM | 737628107 | 531 | 12746 SH | DEFINED 08 | | 12746 |
| POTLATCH CORP | COM | 737628107 | 1953 | 46900 SH | DEFINED 21 | | 46900 |
| POTLATCH CORP | COM | 737628107 | 167 | 4000 SH | DEFINED 22 | | 4000 |
| POWELL INDS INC | COM | 739128106 | 9 | 500 SH | DEFINED 17 | | 500 |
| POWELL INDS INC | COM | 739128106 | 4715 | 275900 SH | DEFINED 21 | | 272400 |
| 3500 | | | | | | | |
| POWELL INDS INC | COM | 739128106 | 1430 | 83700 SH | DEFINED 22 | | 76000 |
| 7700 | | | | | | | |
| POWELL INDS INC | COM | 739128106 | 5 | 300 SH | OTHER 22 | | 300 |
| POWER INTEGRATIONS INC | COM | 739276103 | 331 | 13300 SH | DEFINED 01 | | 3700 |
| 9600 | | | | | | | |
| POWER INTEGRATIONS INC | COM | 739276103 | 5 | 200 SH | OTHER 01 | | |
| 200 | | | | | | | |
| POWER INTEGRATIONS INC | COM | 739276103 | 3424 | 137500 SH | DEFINED 05 | | 137500 |
| POWER INTEGRATIONS INC | COM | 739276103 | 98 | 3947 SH | DEFINED 08 | | 3947 |
| POWER INTEGRATIONS INC | COM | 739276103 | 508 | 20400 SH | DEFINED 21 | | 20400 |
| POWER INTEGRATIONS INC | COM | 739276103 | 256 | 10300 SH | OTHER 22 | | |
| 10300 | | | | | | | |
| POWER-ONE INC | COM | 739308104 | 300 | 27338 SH | DEFINED 01 | | 27338 |
| POWER-ONE INC | COM | 739308104 | 3 | 275 SH | OTHER 01 | | |
| 275 | | | | | | | |
| POWER-ONE INC | COM | 739308104 | 433 | 39413 SH | DEFINED 05 | | 39413 |
| POWER-ONE INC | COM | 739308104 | 172 | 15629 SH | DEFINED 08 | | 15629 |
| POWER-ONE INC | COM | 739308104 | 94 | 8600 SH | DEFINED 17 | | 8600 |
| POWER-ONE INC | COM | 739308104 | 15858 | 1444277 SH | DEFINED 21 | | 1393777 |
| 50500 | | | | | | | |
| POWER-ONE INC | COM | 739308104 | 553 | 50390 SH | DEFINED 22 | | 2200 |
| 48190 | | | | | | | |
| POWERWAVE TECHNOLOGIES INC | COM | 739363109 | 166 | 21615 SH | DEFINED 01 | | 21615 |
| POWERWAVE TECHNOLOGIES INC | COM | 739363109 | 90 | 11715 SH | OTHER 01 | | 350 |

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|-----------------------------|------------|-----------|-------|---------|----|------------|--|---------|
| 11365 | | | | | | | | |
| POWERWAVE TECHNOLOGIES INC | COM | 739363109 | 1746 | 226788 | SH | DEFINED 05 | | 226788 |
| POWERWAVE TECHNOLOGIES INC | COM | 739363109 | 369 | 47902 | SH | DEFINED 08 | | 47902 |
| POWERWAVE TECHNOLOGIES INC | COM | 739363109 | 13341 | 1732540 | SH | DEFINED 21 | | 1678140 |
| 54400 | | | | | | | | |
| POWERWAVE TECHNOLOGIES INC | COM | 739363109 | 394 | 51180 | SH | DEFINED 22 | | |
| 51180 | | | | | | | | |
| PRAECIS PHARMACEUTICALS INC | COM | 739421105 | 38 | 10000 | SH | DEFINED 01 | | 10000 |
| PRAECIS PHARMACEUTICALS INC | COM | 739421105 | 148 | 38939 | SH | DEFINED 17 | | 38939 |
| PRAECIS PHARMACEUTICALS INC | COM | 739421105 | 2899 | 762900 | SH | DEFINED 21 | | 753700 |
| 9200 | | | | | | | | |
| PRAECIS PHARMACEUTICALS INC | COM | 739421105 | 903 | 237600 | SH | DEFINED 22 | | 214900 |
| 22700 | | | | | | | | |
| PRAECIS PHARMACEUTICALS INC | COM | 739421105 | 4 | 1000 | SH | OTHER 22 | | 1000 |
| PRAXAIR INC | COM | 74005P104 | 2807 | 70331 | SH | DEFINED 01 | | 67906 |
| 2425 | | | | | | | | |
| PRAXAIR INC | COM | 74005P104 | 1895 | 47484 | SH | OTHER 01 | | 32490 |
| 14994 | | | | | | | | |
| PRAXAIR INC | COM | 74005P104 | 5966 | 149486 | SH | DEFINED 05 | | 149486 |
| PRAXAIR INC | COM | 74005P104 | 627 | 15701 | SH | DEFINED 08 | | 15701 |
| PRAXAIR INC | COM | 74005P104 | 52 | 1300 | SH | DEFINED 17 | | 1300 |
| PRAXAIR INC | COM | 74005P104 | 40 | 1000 | SH | DEFINED 18 | | |
| 1000 | | | | | | | | |
| PRAXAIR INC | COM | 74005P104 | 2646 | 66290 | SH | DEFINED 20 | | 66290 |
| PRAXAIR INC | COM | 74005P104 | 99791 | 2500400 | SH | DEFINED 21 | | 2368425 |
| 131975 | | | | | | | | |
| PRAXAIR INC | COM | 74005P104 | 11907 | 298354 | SH | DEFINED 22 | | 255384 |
| 42970 | | | | | | | | |
| PRAXAIR INC | COM | 74005P104 | 948 | 23750 | SH | OTHER 22 | | 23750 |
| PRE PAID LEGAL SVCS INC | COM | 740065107 | 123 | 5175 | SH | DEFINED 01 | | 1775 |
| 3400 | | | | | | | | |
| PRE PAID LEGAL SVCS INC | COM | 740065107 | 3 | 125 | SH | OTHER 01 | | |
| 125 | | | | | | | | |
| PRE PAID LEGAL SVCS INC | COM | 740065107 | 1645 | 69025 | SH | DEFINED 05 | | 69025 |
| PRE PAID LEGAL SVCS INC | COM | 740065107 | 260 | 10900 | SH | DEFINED 21 | | 10900 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 353 | 6452 | SH | DEFINED 01 | | 5652 |
| 800 | | | | | | | | |
| PRECISION CASTPARTS CORP | COM | 740189105 | 53 | 975 | SH | OTHER 01 | | 800 |
| 175 | | | | | | | | |
| PRECISION CASTPARTS CORP | COM | 740189105 | 7530 | 137683 | SH | DEFINED 05 | | 137683 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 347 | 6350 | SH | DEFINED 08 | | 6350 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 1816 | 33200 | SH | DEFINED 17 | | 33200 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 7186 | 131400 | SH | DEFINED 21 | | 131400 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 685 | 12525 | SH | DEFINED 22 | | 9825 |
| 2700 | | | | | | | | |
| PRECISION CASTPARTS CORP | COM | 740189105 | 504 | 9218 | SH | OTHER 22 | | 9218 |
| PRECISION DRILLING CORP | COM | 74022D100 | 17 | 350 | SH | DEFINED 01 | | 350 |
| PRECISION DRILLING CORP | COM | 74022D100 | 49 | 1020 | SH | OTHER 01 | | 20 |
| 1000 | | | | | | | | |
| PRECISION DRILLING CORP | COM | 74022D100 | 149 | 3100 | SH | DEFINED 17 | | 3100 |
| PRECISION DRILLING CORP | COM | 74022D100 | 703 | 14650 | SH | DEFINED 20 | | 14650 |
| PRECISION DRILLING CORP | COM | 74022D100 | 11655 | 242764 | SH | DEFINED 21 | | 234914 |
| 7850 | | | | | | | | |
| PRECISION DRILLING CORP | COM | 74022D100 | 554 | 11537 | SH | DEFINED 22 | | |
| 11537 | | | | | | | | |
| PRECISION DRILLING CORP | COM | 74022D100 | 24 | 500 | SH | OTHER 22 | | 100 |
| 400 | | | | | | | | |
| PREMCOR INC | COM | 74045Q104 | 4 | 100 | SH | DEFINED 05 | | 100 |
| PREMCOR INC | COM | 74045Q104 | 1462 | 38974 | SH | DEFINED 08 | | 38974 |
| PREMCOR INC | COM | 74045Q104 | 75 | 2000 | SH | OTHER 22 | | |
| 2000 | | | | | | | | |
| PRENTISS PPTYS TR | SH BEN INT | 740706106 | 55 | 1630 | SH | DEFINED 01 | | 1200 |
| 430 | | | | | | | | |
| PRENTISS PPTYS TR | SH BEN INT | 740706106 | 10 | 300 | SH | OTHER 01 | | 300 |
| PRENTISS PPTYS TR | SH BEN INT | 740706106 | 3077 | 91808 | SH | DEFINED 05 | | 91808 |
| PRENTISS PPTYS TR | SH BEN INT | 740706106 | 60 | 1788 | SH | DEFINED 08 | | 1788 |
| PRENTISS PPTYS TR | SH BEN INT | 740706106 | 15 | 450 | SH | DEFINED 22 | | |
| 450 | | | | | | | | |
| PRENTISS PPTYS TR | SH BEN INT | 740706106 | 47 | 1400 | SH | OTHER 22 | | 400 |
| 1000 | | | | | | | | |
| PRESIDENTIAL LIFE CORP | COM | 740884101 | 249 | 13800 | SH | DEFINED 01 | | 5400 |
| 8400 | | | | | | | | |
| PRESIDENTIAL LIFE CORP | COM | 740884101 | 2334 | 129500 | SH | DEFINED 05 | | 129500 |
| PRESIDENTIAL LIFE CORP | COM | 740884101 | 4336 | 240600 | SH | DEFINED 21 | | 237600 |
| 3000 | | | | | | | | |
| PRESIDENTIAL LIFE CORP | COM | 740884101 | 1301 | 72200 | SH | DEFINED 22 | | 71300 |
| 900 | | | | | | | | |
| PRESSTEK INC | COM | 741113104 | 3 | 290 | SH | DEFINED 01 | | 290 |
| PRESSTEK INC | COM | 741113104 | 10 | 983 | SH | OTHER 01 | | 983 |
| PRESSTEK INC | COM | 741113104 | 3733 | 355200 | SH | DEFINED 21 | | 355200 |
| PRESSTEK INC | COM | 741113104 | 1001 | 95200 | SH | DEFINED 22 | | 87953 |
| 7247 | | | | | | | | |
| PRESSTEK INC | COM | 741113104 | 1 | 100 | SH | OTHER 22 | | 100 |
| PRICE COMMUNICATIONS CORP | COM NEW | 741437305 | 2749 | 186270 | SH | DEFINED 21 | | 186270 |
| PRICE COMMUNICATIONS CORP | COM NEW | 741437305 | 118 | 8019 | SH | DEFINED 22 | | 8019 |
| PRICE COMMUNICATIONS CORP | COM NEW | 741437305 | 42 | 2835 | SH | OTHER 22 | | 2835 |

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| PRICE T ROWE GROUP INC 23900 1150 | COM | 74144T108 | 7421 | 147243 | SH | DEFINED 01 | 122193 |
| PRICE T ROWE GROUP INC 7050 | COM | 74144T108 | 355 | 7050 | SH | OTHER 01 | |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 5152 | 102217 | SH | DEFINED 05 | 102217 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 1106 | 21951 | SH | DEFINED 08 | 21951 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 257 | 5096 | SH | DEFINED 17 | 5096 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 637 | 12631 | SH | DEFINED 21 | 12631 |
| PRICE T ROWE GROUP INC 2560 | COM | 74144T108 | 403 | 8000 | SH | DEFINED 22 | 5440 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 210 | 4160 | SH | OTHER 22 | 4160 |
| PRICELINE COM INC | COM NEW | 741503403 | 109 | 4041 | SH | DEFINED 08 | 4041 |
| PRICELINE COM INC | COM NEW | 741503403 | 3775 | 140166 | SH | DEFINED 17 | 140166 |
| PRICELINE COM INC | COM NEW | 741503403 | 2 | 83 | SH | DEFINED 22 | 83 |
| PRIDE INTL INC DEL 13100 | COM | 74153Q102 | 561 | 32787 | SH | DEFINED 01 | 19687 |
| PRIDE INTL INC DEL 425 | COM | 74153Q102 | 7 | 425 | SH | OTHER 01 | |
| PRIDE INTL INC DEL | COM | 74153Q102 | 21110 | 1233756 | SH | DEFINED 05 | 1233756 |
| PRIDE INTL INC DEL | COM | 74153Q102 | 48 | 2800 | SH | DEFINED 08 | 2800 |
| PRIDE INTL INC DEL | COM | 74153Q102 | 426 | 24883 | SH | DEFINED 17 | 24883 |
| PRIDE INTL INC DEL | COM | 74153Q102 | 26 | 1500 | SH | DEFINED 22 | 1500 |
| PRIDE INTL INC DEL | COM | 74153Q102 | 86 | 5000 | SH | OTHER 22 | 5000 |
| PRIDE INTL INC DEL | FRNT 2.500% | 74153QAB8 | 4767 | 4191000 | PRN | DEFINED 08 | 4191000 |
| PRIME MED SVCS INC NEW | COM | 74156D108 | 667 | 84000 | SH | DEFINED | 84000 |
| PRIMA ENERGY CORP 1100 | COM PAR \$0.0 | 741901201 | 425 | 10746 | SH | DEFINED 01 | 9646 |
| PRIMA ENERGY CORP 25 | COM PAR \$0.0 | 741901201 | 1 | 25 | SH | OTHER 01 | |
| PRIMA ENERGY CORP | COM PAR \$0.0 | 741901201 | 2467 | 62350 | SH | DEFINED 05 | 62350 |
| PRIMA ENERGY CORP | COM PAR \$0.0 | 741901201 | 111 | 2800 | SH | DEFINED 08 | 2800 |
| PRIMA ENERGY CORP | COM PAR \$0.0 | 741901201 | 79 | 2000 | SH | DEFINED 17 | 2000 |
| PRIMA ENERGY CORP | COM PAR \$0.0 | 741901201 | 340 | 8600 | SH | DEFINED 21 | 8600 |
| PRIME HOSPITALITY CORP 1500 | COM | 741917108 | 61 | 5725 | SH | DEFINED 01 | 4225 |
| PRIME HOSPITALITY CORP | COM | 741917108 | 2018 | 190025 | SH | DEFINED 05 | 190025 |
| PRIME HOSPITALITY CORP | COM | 741917108 | 2 | 200 | SH | DEFINED 08 | 200 |
| PRIME HOSPITALITY CORP | COM | 741917108 | 3435 | 323420 | SH | DEFINED 21 | 323420 |
| PRIME HOSPITALITY CORP 1425 | COM | 741917108 | 137 | 12894 | SH | DEFINED 22 | 11469 |
| PRIME HOSPITALITY CORP | COM | 741917108 | 61 | 5725 | SH | OTHER 22 | 5725 |
| PRINCIPAL FINANCIAL GROUP IN 2766 | COM | 74251V102 | 1392 | 40026 | SH | DEFINED 01 | 37260 |
| PRINCIPAL FINANCIAL GROUP IN 3654 | COM | 74251V102 | 277 | 7970 | SH | OTHER 01 | 4316 |
| PRINCIPAL FINANCIAL GROUP IN 137300 | COM | 74251V102 | 9995 | 287390 | SH | DEFINED 05 | 150090 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 343 | 9872 | SH | DEFINED 08 | 9872 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 77 | 2200 | SH | DEFINED 17 | 2200 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 1108 | 31848 | SH | DEFINED 21 | 31848 |
| PRINCIPAL FINANCIAL GROUP IN 1800 | COM | 74251V102 | 420 | 12088 | SH | DEFINED 22 | 10288 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 44 | 1251 | SH | OTHER 22 | 1251 |
| PRIORITY HEALTHCARE CORP 3500 | CL B | 74264T102 | 192 | 8350 | SH | DEFINED 01 | 4850 |
| PRIORITY HEALTHCARE CORP | CL B | 74264T102 | 4307 | 187650 | SH | DEFINED 05 | 187650 |
| PRIORITY HEALTHCARE CORP | CL B | 74264T102 | 4593 | 200110 | SH | DEFINED 17 | 200110 |
| PRIORITY HEALTHCARE CORP 5025 | CL B | 74264T102 | 11101 | 483699 | SH | DEFINED 21 | 478674 |
| PRIORITY HEALTHCARE CORP 10100 | CL B | 74264T102 | 3055 | 133100 | SH | DEFINED 22 | 123000 |
| PROASSURANCE CORP | COM | 74267C106 | 78 | 2300 | SH | DEFINED 01 | 2300 |
| PROASSURANCE CORP | COM | 74267C106 | 4162 | 122025 | SH | DEFINED 05 | 122025 |
| PROASSURANCE CORP | COM | 74267C106 | 31 | 900 | SH | DEFINED 08 | 900 |
| PROASSURANCE CORP 19500 | COM | 74267C106 | 19709 | 577820 | SH | DEFINED 21 | 558320 |
| PROASSURANCE CORP 19280 | COM | 74267C106 | 658 | 19280 | SH | DEFINED 22 | |
| PRIVATE BUSINESS INC | COM NEW | 74267D203 | 88 | 35739 | SH | DEFINED 17 | 35739 |
| PROCENTURY CORP | COM | 74268T108 | 2535 | 260500 | SH | DEFINED 21 | 260500 |
| PROCENTURY CORP | COM | 74268T108 | 108 | 11100 | SH | DEFINED 22 | 11100 |
| PROCENTURY CORP | COM | 74268T108 | 38 | 3900 | SH | OTHER 22 | 3900 |
| PROCTER & GAMBLE CO 2540804 | COM | 742718109 | 399854 | 7344853 | SH | DEFINED 01 | 4804049 |
| PROCTER & GAMBLE CO 2702277 | COM | 742718109 | 661832 | 12157091 | SH | OTHER 01 | 9454814 |
| PROCTER & GAMBLE CO | COM | 742718109 | 5444 | 100000 | SH | CALL DEFINED 01 | 100000 |
| PROCTER & GAMBLE CO 278400 | COM | 742718109 | 88793 | 1631032 | SH | DEFINED 05 | 1352632 |
| PROCTER & GAMBLE CO | COM | 742718109 | 29618 | 544040 | SH | DEFINED 08 | 544040 |
| PROCTER & GAMBLE CO | COM | 742718109 | 9919 | 182200 | SH | CALL DEFINED 08 | 182200 |
| PROCTER & GAMBLE CO | COM | 742718109 | 33198 | 609800 | SH | PUT DEFINED 08 | 609800 |
| PROCTER & GAMBLE CO | COM | 742718109 | 137 | 2510 | SH | DEFINED 13 | 2510 |
| PROCTER & GAMBLE CO 200 | COM | 742718109 | 47 | 860 | SH | OTHER 13 | 660 |
| PROCTER & GAMBLE CO | COM | 742718109 | 532 | 9770 | SH | DEFINED 17 | 9770 |

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| PROCTER & GAMBLE CO | COM | 742718109 | 8645 | 158800 | SH | CALL | DEFINED | 17 | 158800 |
| PROCTER & GAMBLE CO | COM | 742718109 | 10354 | 190200 | SH | PUT | DEFINED | 17 | 190200 |
| PROCTER & GAMBLE CO | COM | 742718109 | 2893 | 53142 | SH | | DEFINED | 18 | |
| 53142 | | | | | | | | | |
| PROCTER & GAMBLE CO | COM | 742718109 | 2322 | 42660 | SH | | DEFINED | 20 | 42660 |
| PROCTER & GAMBLE CO | COM | 742718109 | 173544 | 3187804 | SH | | DEFINED | 21 | 2951904 |
| 235900 | | | | | | | | | |
| PROCTER & GAMBLE CO | COM | 742718109 | 399677 | 7341602 | SH | | DEFINED | 22 | 6899622 |
| 441980 | | | | | | | | | |
| PROCTER & GAMBLE CO | COM | 742718109 | 217476 | 3994784 | SH | | OTHER | 22 | 3986284 |
| 8500 | | | | | | | | | |
| PROCTER & GAMBLE CO | COM | 742718109 | 244 | 4480 | SH | | DEFINED | | 4480 |
| PROGRESS ENERGY INC | COM | 743263105 | 52214 | 1185326 | SH | | DEFINED | 01 | 1181834 |
| 3492 | | | | | | | | | |
| PROGRESS ENERGY INC | COM | 743263105 | 5500 | 124856 | SH | | OTHER | 01 | 72812 |
| 52044 | | | | | | | | | |
| PROGRESS ENERGY INC | COM | 743263105 | 5086 | 115450 | SH | | DEFINED | 05 | 115450 |
| PROGRESS ENERGY INC | COM | 743263105 | 217 | 4935 | SH | | DEFINED | 08 | 4935 |
| PROGRESS ENERGY INC | COM | 743263105 | 32130 | 729393 | SH | | DEFINED | 21 | 729393 |
| PROGRESS ENERGY INC | COM | 743263105 | 5927 | 134554 | SH | | DEFINED | 22 | 122827 |
| 11727 | | | | | | | | | |
| PROGRESS ENERGY INC | COM | 743263105 | 3462 | 78595 | SH | | OTHER | 22 | 78595 |
| PROGRESS SOFTWARE CORP | COM | 743312100 | 697 | 32148 | SH | | DEFINED | 01 | 10547 |
| 21601 | | | | | | | | | |
| PROGRESS SOFTWARE CORP | COM | 743312100 | 4 | 200 | SH | | OTHER | 01 | |
| 200 | | | | | | | | | |
| PROGRESS SOFTWARE CORP | COM | 743312100 | 7044 | 325065 | SH | | DEFINED | 05 | 325065 |
| PROGRESS SOFTWARE CORP | COM | 743312100 | 102 | 4700 | SH | | DEFINED | 17 | 4700 |
| PROGRESS SOFTWARE CORP | COM | 743312100 | 10703 | 493900 | SH | | DEFINED | 21 | 488200 |
| 5700 | | | | | | | | | |
| PROGRESS SOFTWARE CORP | COM | 743312100 | 3321 | 153246 | SH | | DEFINED | 22 | 142203 |
| 11043 | | | | | | | | | |
| PROGRESS SOFTWARE CORP | COM | 743312100 | 9 | 400 | SH | | OTHER | 22 | 400 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 3725 | 43671 | SH | | DEFINED | 01 | 33831 |
| 9840 | | | | | | | | | |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 2495 | 29250 | SH | | OTHER | 01 | 5865 |
| 23385 | | | | | | | | | |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 10324 | 121035 | SH | | DEFINED | 05 | 121035 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 818 | 9593 | SH | | DEFINED | 08 | 9593 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 691 | 8100 | SH | | DEFINED | 17 | 8100 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 17432 | 204358 | SH | | DEFINED | 21 | 204358 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 3949 | 46293 | SH | | DEFINED | 22 | |
| 46293 | | | | | | | | | |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 38420 | 450406 | SH | | OTHER | 22 | 236938 |
| 213468 | | | | | | | | | |
| PROLOGIS | SH BEN INT | 743410102 | 1502 | 45615 | SH | | DEFINED | 01 | 45480 |
| 135 | | | | | | | | | |
| PROLOGIS | SH BEN INT | 743410102 | 350 | 10618 | SH | | OTHER | 01 | 7118 |
| 3500 | | | | | | | | | |
| PROLOGIS | SH BEN INT | 743410102 | 6011 | 182604 | SH | | DEFINED | 05 | 182604 |
| PROLOGIS | SH BEN INT | 743410102 | 122 | 3709 | SH | | DEFINED | 08 | 3709 |
| PROLOGIS | SH BEN INT | 743410102 | 96 | 2924 | SH | | DEFINED | 17 | 2924 |
| PROLOGIS | SH BEN INT | 743410102 | 36810 | 1118180 | SH | | DEFINED | 21 | 1118180 |
| PROLOGIS | SH BEN INT | 743410102 | 2831 | 85989 | SH | | DEFINED | 22 | 76909 |
| 9080 | | | | | | | | | |
| PROQUEST COMPANY | COM | 74346P102 | 1 | 32 | SH | | DEFINED | 01 | 32 |
| PROQUEST COMPANY | COM | 74346P102 | 49 | 1800 | SH | | DEFINED | 08 | 1800 |
| PROQUEST COMPANY | COM | 74346P102 | 177 | 6500 | SH | | DEFINED | 17 | 6500 |
| PROQUEST COMPANY | COM | 74346P102 | 15661 | 574700 | SH | | DEFINED | 21 | 569085 |
| 5615 | | | | | | | | | |
| PROQUEST COMPANY | COM | 74346P102 | 4304 | 157928 | SH | | DEFINED | 22 | 147928 |
| 10000 | | | | | | | | | |
| PROSPECT STR HIGH INCOME PTF | COM NEW | 743586406 | 5 | 1610 | SH | | OTHER | 01 | |
| 1610 | | | | | | | | | |
| PROSPECT STR HIGH INCOME PTF | COM NEW | 743586406 | 81 | 26331 | SH | | DEFINED | 22 | 26331 |
| PROSPERITY BANCSHARES INC | COM | 743606105 | 69 | 2848 | SH | | DEFINED | 01 | 2848 |
| PROSPERITY BANCSHARES INC | COM | 743606105 | 58 | 2400 | SH | | DEFINED | 05 | 2400 |
| PROSPERITY BANCSHARES INC | COM | 743606105 | 4919 | 202000 | SH | | DEFINED | 21 | 190500 |
| 11500 | | | | | | | | | |
| PROSPERITY BANCSHARES INC | COM | 743606105 | 967 | 39700 | SH | | DEFINED | 22 | 38300 |
| 1400 | | | | | | | | | |
| PROSPERITY BANCSHARES INC | COM | 743606105 | 187 | 7700 | SH | | OTHER | 22 | 7700 |
| PROTECTIVE LIFE CORP | COM | 743674103 | 453 | 11725 | SH | | DEFINED | 01 | 11725 |
| PROTECTIVE LIFE CORP | COM | 743674103 | 334 | 8635 | SH | | OTHER | 01 | 8510 |
| 125 | | | | | | | | | |
| PROTECTIVE LIFE CORP | COM | 743674103 | 5713 | 147726 | SH | | DEFINED | 05 | 147726 |
| PROTECTIVE LIFE CORP | COM | 743674103 | 182 | 4700 | SH | | DEFINED | 08 | 4700 |
| PROTECTIVE LIFE CORP | COM | 743674103 | 101 | 2600 | SH | | DEFINED | 17 | 2600 |
| PROTECTIVE LIFE CORP | COM | 743674103 | 13 | 346 | SH | | DEFINED | 22 | 346 |
| PROTECTIVE LIFE CORP | COM | 743674103 | 43 | 1100 | SH | | OTHER | 22 | 1100 |
| PROTEIN DESIGN LABS INC | COM | 74369L103 | 273 | 14278 | SH | | DEFINED | 01 | 14278 |
| PROTEIN DESIGN LABS INC | COM | 74369L103 | 92 | 4800 | SH | | OTHER | 01 | 3050 |
| 1750 | | | | | | | | | |
| PROTEIN DESIGN LABS INC | COM | 74369L103 | 8160 | 426545 | SH | | DEFINED | 05 | 426545 |
| PROTEIN DESIGN LABS INC | COM | 74369L103 | 434 | 22694 | SH | | DEFINED | 08 | 22694 |
| PROTEIN DESIGN LABS INC | COM | 74369L103 | 1528 | 79900 | SH | PUT | DEFINED | 08 | 79900 |

| | | | | | | | | | | |
|-------------------------------------|---------|--------|-----------|--------|---------|-----|-------------|---------|----|---------|
| PROTEIN DESIGN LABS INC | COM | | 74369L103 | 593 | 31014 | SH | DEFINED | 17 | | 31014 |
| PROTEIN DESIGN LABS INC 12000 | COM | | 74369L103 | 4149 | 216900 | SH | DEFINED | 21 | | 204900 |
| PROTEIN DESIGN LABS INC 24400 | COM | | 74369L103 | 800 | 41800 | SH | DEFINED | 22 | | 17400 |
| PROTEIN DESIGN LABS INC | COM | | 74369L103 | 524 | 27410 | SH | OTHER | 22 | | 27410 |
| PROVIDENT BANCORP INC DEL | COM | | 74383A109 | 297 | 26071 | SH | DEFINED | 17 | | 26071 |
| PROVIDENT BANCORP INC DEL | COM | | 74383A109 | 11 | 1000 | SH | DEFINED | 22 | | 1000 |
| PROVIDENT BANKSHARES CORP 490 | COM | | 743859100 | 470 | 16299 | SH | DEFINED | 01 | | 15809 |
| PROVIDENT BANKSHARES CORP 8710 | COM | | 743859100 | 251 | 8710 | SH | OTHER | 01 | | |
| PROVIDENT BANKSHARES CORP | COM | | 743859100 | 4277 | 148285 | SH | DEFINED | 05 | | 148285 |
| PROVIDENT BANKSHARES CORP | COM | | 743859100 | 75 | 2600 | SH | DEFINED | 08 | | 2600 |
| PROVIDENT BANKSHARES CORP | COM | | 743859100 | 629 | 21798 | SH | DEFINED | 21 | | 21798 |
| PROVIDENT BANKSHARES CORP | COM | | 743859100 | 7 | 239 | SH | OTHER | 22 | | 239 |
| PROVIDENT FINL GROUP INC | COM | | 743866105 | 384 | 9725 | SH | DEFINED | 01 | | 9725 |
| PROVIDENT FINL GROUP INC 200 | COM | | 743866105 | 8 | 200 | SH | OTHER | 01 | | |
| PROVIDENT FINL GROUP INC | COM | | 743866105 | 2855 | 72350 | SH | DEFINED | 05 | | 72350 |
| PROVIDENT FINL GROUP INC | COM | | 743866105 | 6400 | 162200 | SH | DEFINED | 08 | | 162200 |
| PROVINCE HEALTHCARE CO 21600 | COM | | 743977100 | 786 | 45825 | SH | DEFINED | 01 | | 24225 |
| PROVINCE HEALTHCARE CO 250 | COM | | 743977100 | 4 | 250 | SH | OTHER | 01 | | |
| PROVINCE HEALTHCARE CO | COM | | 743977100 | 9938 | 579504 | SH | DEFINED | 05 | | 579504 |
| PROVINCE HEALTHCARE CO | COM | | 743977100 | 744 | 43400 | SH | DEFINED | 17 | | 43400 |
| PROVINCE HEALTHCARE CO | COM | | 743977100 | 8918 | 520000 | SH | DEFINED | 21 | | 520000 |
| PROVINCE HEALTHCARE CO 7248 | COM | | 743977100 | 1629 | 94960 | SH | DEFINED | 22 | | 87712 |
| PROVINCE HEALTHCARE CO | COM | | 743977100 | 33 | 1900 | SH | OTHER | 22 | | 1900 |
| PROVIDIAN FINL CORP | COM | | 74406A102 | 1511 | 103033 | SH | DEFINED | 01 | | 103033 |
| PROVIDIAN FINL CORP 7355 | COM | | 74406A102 | 380 | 25893 | SH | OTHER | 01 | | 18538 |
| PROVIDIAN FINL CORP 103700 | COM | | 74406A102 | 3554 | 242279 | SH | DEFINED | 05 | | 138579 |
| PROVIDIAN FINL CORP | COM | | 74406A102 | 377 | 25691 | SH | DEFINED | 08 | | 25691 |
| PROVIDIAN FINL CORP | COM | | 74406A102 | 25 | 1700 | SH | CALL PUT | DEFINED | 08 | 1700 |
| PROVIDIAN FINL CORP | COM | | 74406A102 | 396 | 27000 | SH | DEFINED | 08 | | 27000 |
| PROVIDIAN FINL CORP | COM | | 74406A102 | 1406 | 95845 | SH | DEFINED | 17 | | 95845 |
| PROVIDIAN FINL CORP 7000 | COM | | 74406A102 | 529 | 36046 | SH | DEFINED | 21 | | 29046 |
| PROVIDIAN FINL CORP 4900 | COM | | 74406A102 | 1203 | 82035 | SH | DEFINED | 22 | | 77135 |
| PROVIDIAN FINL CORP | COM | | 74406A102 | 185 | 12600 | SH | OTHER | 22 | | 12600 |
| PROVIDIAN FINL CORP | COM | | 74406A102 | 2545 | 173460 | SH | DEFINED | | | 173460 |
| PROVIDIAN FINL CORP | NOTE | 4.000% | 74406AAC6 | 10401 | 8182000 | PRN | DEFINED | 08 | | 8182000 |
| PROVIDIAN FINL CORP | NOTE | 4.000% | 74406AAC6 | 509 | 400000 | PRN | DEFINED | 17 | | 400000 |
| PROXIM CORP | CL A | | 744283102 | 47 | 40000 | SH | DEFINED | 01 | | 40000 |
| PROXIM CORP | CL A | | 744283102 | 3 | 2645 | SH | DEFINED | 08 | | 2645 |
| PROXIM CORP | CL A | | 744283102 | 2 | 1889 | SH | DEFINED | 22 | | 1889 |
| PROXIM CORP | CL A | | 744283102 | 355 | 300000 | SH | DEFINED | | | 300000 |
| PROXYMED PHARMACY INC | COM NEW | | 744290305 | 284 | 16636 | SH | DEFINED | 01 | | 16636 |
| PROXYMED PHARMACY INC | COM NEW | | 744290305 | 109 | 6400 | SH | DEFINED | 17 | | 6400 |
| PROXYMED PHARMACY INC 900 | COM NEW | | 744290305 | 2380 | 139400 | SH | DEFINED | 21 | | 138500 |
| PROXYMED PHARMACY INC 2700 | COM NEW | | 744290305 | 442 | 25900 | SH | DEFINED | 22 | | 23200 |
| PRUDENTIAL FINL INC 5175 524 | COM | | 744320102 | 4857 | 104517 | SH | DEFINED | 01 | | 98818 |
| PRUDENTIAL FINL INC 18097 | COM | | 744320102 | 841 | 18097 | SH | OTHER | 01 | | |
| PRUDENTIAL FINL INC 147700 | COM | | 744320102 | 20245 | 435653 | SH | DEFINED | 05 | | 287953 |
| PRUDENTIAL FINL INC | COM | | 744320102 | 1732 | 37272 | SH | DEFINED | 08 | | 37272 |
| PRUDENTIAL FINL INC | COM | | 744320102 | 3236 | 69629 | SH | DEFINED | 17 | | 69629 |
| PRUDENTIAL FINL INC | COM | | 744320102 | 2651 | 57050 | SH | DEFINED | 20 | | 57050 |
| PRUDENTIAL FINL INC 116075 | COM | | 744320102 | 22376 | 481514 | SH | DEFINED | 21 | | 365439 |
| PRUDENTIAL FINL INC 3924 | COM | | 744320102 | 3785 | 81440 | SH | DEFINED | 22 | | 77516 |
| PRUDENTIAL FINL INC | COM | | 744320102 | 261 | 5623 | SH | OTHER | 22 | | 5623 |
| PRUDENTIAL FINL INC | COM | | 744320102 | 162 | 3488 | SH | DEFINED | | | 3488 |
| PSYCHIATRIC SOLUTIONS INC | COM | | 74439H108 | 125 | 5000 | SH | DEFINED | 17 | | 5000 |
| PSYCHIATRIC SOLUTIONS INC 2600 | COM | | 74439H108 | 7197 | 288700 | SH | DEFINED | 21 | | 286100 |
| PSYCHIATRIC SOLUTIONS INC 4982 | COM | | 74439H108 | 1703 | 68300 | SH | DEFINED | 22 | | 63318 |
| PUBLIC SVC ENTERPRISE GROUP 6093 | COM | | 744573106 | 322089 | 8046183 | SH | DEFINED | 01 | | 8040090 |
| PUBLIC SVC ENTERPRISE GROUP 5854 | COM | | 744573106 | 1103 | 27544 | SH | OTHER | 01 | | 21690 |
| PUBLIC SVC ENTERPRISE GROUP | COM | | 744573106 | 5082 | 126963 | SH | DEFINED | 05 | | 126963 |
| PUBLIC SVC ENTERPRISE GROUP | COM | | 744573106 | 787 | 19648 | SH | DEFINED | 08 | | 19648 |
| PUBLIC SVC ENTERPRISE GROUP | COM | | 744573106 | 761 | 19020 | SH | DEFINED | 17 | | 19020 |
| PUBLIC SVC ENTERPRISE GROUP | COM | | 744573106 | 16472 | 411500 | SH | DEFINED | 21 | | 411500 |

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|--------------------------------------|------------|--------|-----------|-------|---------|-----|---------|---------|---------|-------|
| PUBLIC SVC ENTERPRISE GROUP 20091 | COM | | 744573106 | 6830 | 170620 | SH | DEFINED | 22 | 150529 | |
| PUBLIC SVC ENTERPRISE GROUP | COM | | 744573106 | 3580 | 89434 | SH | OTHER | 22 | 89434 | |
| PUBLIC STORAGE INC | COM | | 74460D109 | 4616 | 100316 | SH | DEFINED | 01 | 100316 | |
| PUBLIC STORAGE INC 600 | COM | | 74460D109 | 129 | 2799 | SH | OTHER | 01 | 2199 | |
| PUBLIC STORAGE INC | COM | | 74460D109 | 28 | 600 | SH | DEFINED | 05 | 600 | |
| PUBLIC STORAGE INC | COM | | 74460D109 | 1215 | 26400 | SH | DEFINED | 08 | 26400 | |
| PUBLIC STORAGE INC | COM | | 74460D109 | 931 | 20242 | SH | DEFINED | 17 | 20242 | |
| PUBLIC STORAGE INC | COM | | 74460D109 | 28829 | 626580 | SH | DEFINED | 21 | 626580 | |
| PUBLIC STORAGE INC 4910 | COM | | 74460D109 | 2077 | 45138 | SH | DEFINED | 22 | 40228 | |
| PUBLIC STORAGE INC | COM | | 74460D109 | 46 | 1010 | SH | OTHER | 22 | 1010 | |
| PUGET ENERGY INC NEW 500 | COM | | 745310102 | 310 | 14148 | SH | DEFINED | 01 | 13648 | |
| PUGET ENERGY INC NEW 4725 | COM | | 745310102 | 479 | 21869 | SH | OTHER | 01 | 17144 | |
| PUGET ENERGY INC NEW | COM | | 745310102 | 4611 | 210457 | SH | DEFINED | 05 | 210457 | |
| PUGET ENERGY INC NEW | COM | | 745310102 | 105 | 4786 | SH | DEFINED | 08 | 4786 | |
| PUGET ENERGY INC NEW | COM | | 745310102 | 4356 | 198800 | SH | DEFINED | 21 | 198800 | |
| PUGET ENERGY INC NEW 2116 | COM | | 745310102 | 518 | 23660 | SH | DEFINED | 22 | 21544 | |
| PUGET ENERGY INC NEW | COM | | 745310102 | 285 | 13010 | SH | OTHER | 22 | 13010 | |
| PULITZER INC 266 | COM | | 745769109 | 13 | 266 | SH | DEFINED | 01 | | |
| PULITZER INC 1957 2215 | COM | | 745769109 | 246 | 5028 | SH | OTHER | 01 | 856 | |
| PULITZER INC 1500 | COM | | 745769109 | 16078 | 328800 | SH | DEFINED | 21 | 327300 | |
| PULITZER INC 3500 | COM | | 745769109 | 1858 | 38000 | SH | DEFINED | 22 | 34500 | |
| PULTE HOMES INC 1000 | COM | | 745867101 | 4491 | 86306 | SH | DEFINED | 01 | 85306 | |
| PULTE HOMES INC 2740 | COM | | 745867101 | 143 | 2740 | SH | OTHER | 01 | | |
| PULTE HOMES INC 78900 | COM | | 745867101 | 7979 | 153346 | SH | DEFINED | 05 | 74446 | |
| PULTE HOMES INC | COM | | 745867101 | 1483 | 28504 | SH | DEFINED | 08 | 28504 | |
| PULTE HOMES INC | COM | | 745867101 | 2258 | 43393 | SH | DEFINED | 17 | 43393 | |
| PULTE HOMES INC | COM | | 745867101 | 658 | 12640 | SH | DEFINED | 21 | 12640 | |
| PULTE HOMES INC 4100 | COM | | 745867101 | 213 | 4100 | SH | DEFINED | 22 | | |
| PULTE HOMES INC 2700 | COM | | 745867101 | 437 | 8400 | SH | OTHER | 22 | 5700 | |
| PUTNAM HIGH INCOME BOND FD | SH BEN INT | | 746779107 | 90 | 12500 | SH | OTHER | 01 | 12500 | |
| PUTNAM HIGH YIELD MUN TR | SH BEN INT | | 746781103 | 22 | 3497 | SH | DEFINED | 01 | 3497 | |
| PUTNAM HIGH YIELD MUN TR 10000 | SH BEN INT | | 746781103 | 67 | 10500 | SH | OTHER | 01 | 500 | |
| PUTNAM HIGH YIELD MUN TR | SH BEN INT | | 746781103 | 10 | 1500 | SH | DEFINED | 22 | 1500 | |
| PUTNAM HIGH YIELD MUN TR | SH BEN INT | | 746781103 | 6 | 1000 | SH | OTHER | 22 | 1000 | |
| PUTNAM MASTER INCOME TR | SH BEN INT | | 74683K104 | 8 | 1275 | SH | DEFINED | 01 | 1275 | |
| PUTNAM MASTER INCOME TR 6043 | SH BEN INT | | 74683K104 | 122 | 19843 | SH | OTHER | 01 | 13800 | |
| PUTNAM MASTER INCOME TR | SH BEN INT | | 74683K104 | 134 | 21750 | SH | OTHER | 22 | 21750 | |
| PUTNAM MUN BD FD INC | SH BEN INT | | 74683V100 | 8 | 678 | SH | DEFINED | 01 | 678 | |
| PUTNAM MUN BD FD INC | SH BEN INT | | 74683V100 | 131 | 11052 | SH | OTHER | 01 | 11052 | |
| PUTNAM MUN BD FD INC | SH BEN INT | | 74683V100 | 12 | 1000 | SH | OTHER | 22 | 1000 | |
| PUTNAM PREMIER INCOME TR | SH BEN INT | | 746853100 | 35 | 5800 | SH | DEFINED | 01 | 5800 | |
| PUTNAM PREMIER INCOME TR 6142 | SH BEN INT | | 746853100 | 43 | 7042 | SH | OTHER | 01 | 900 | |
| PUTNAM PREMIER INCOME TR | SH BEN INT | | 746853100 | 24 | 3900 | SH | DEFINED | 22 | 3900 | |
| PUTNAM PREMIER INCOME TR | SH BEN INT | | 746853100 | 56 | 9200 | SH | OTHER | 22 | 9200 | |
| PUTNAM MASTER INTER INCOME T 320 | SH BEN INT | | 746909100 | 9 | 1422 | SH | DEFINED | 01 | 1102 | |
| PUTNAM MASTER INTER INCOME T | SH BEN INT | | 746909100 | 14 | 2234 | SH | OTHER | 01 | 2234 | |
| PUTNAM MASTER INTER INCOME T | SH BEN INT | | 746909100 | 21 | 3274 | SH | DEFINED | 22 | 3274 | |
| PUTNAM MASTER INTER INCOME T | SH BEN INT | | 746909100 | 241 | 37873 | SH | OTHER | 22 | 37873 | |
| QLT INC | COM | | 746927102 | 8 | 400 | SH | DEFINED | 01 | 400 | |
| QLT INC 500 | COM | | 746927102 | 10 | 500 | SH | OTHER | 01 | | |
| QLT INC | COM | | 746927102 | 257 | 12800 | SH | DEFINED | 17 | 12800 | |
| QLT INC | COM | | 746927102 | 10 | 500 | SH | DEFINED | 22 | 500 | |
| QLT INC | NOTE | 3.000% | 746927AB8 | 1625 | 1184000 | PRN | DEFINED | 17 | 1184000 | |
| QRS CORP 7107 | COM | | 74726X105 | 65 | 9925 | SH | DEFINED | 01 | 2818 | |
| QRS CORP 193 | COM | | 74726X105 | 1 | 193 | SH | OTHER | 01 | | |
| QRS CORP | COM | | 74726X105 | 490 | 74975 | SH | DEFINED | 05 | 74975 | |
| QRS CORP | COM | | 74726X105 | 69 | 10600 | SH | DEFINED | 21 | 10600 | |
| QLOGIC CORP 2450 | COM | | 747277101 | 332 | 12480 | SH | DEFINED | 01 | 10030 | |
| QLOGIC CORP 1180 | COM | | 747277101 | 57 | 2130 | SH | OTHER | 01 | 950 | |
| QLOGIC CORP | COM | | 747277101 | 1154 | 43395 | SH | DEFINED | 05 | 43395 | |
| QLOGIC CORP | COM | | 747277101 | 682 | 25651 | SH | DEFINED | 08 | 25651 | |
| QLOGIC CORP | COM | | 747277101 | 1330 | 50000 | SH | CALL | DEFINED | 08 | 50000 |

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|--------------------------------|-------------|-----------|-------|---------|-----|---------|---------|---------|--------|
| QLOGIC CORP | COM | 747277101 | 741 | 27856 | SH | DEFINED | 17 | 27856 | |
| QLOGIC CORP | COM | 747277101 | 1411 | 53050 | SH | DEFINED | 20 | 53050 | |
| QLOGIC CORP 104925 | COM | 747277101 | 9949 | 374180 | SH | DEFINED | 21 | 269255 | |
| QLOGIC CORP 300 | COM | 747277101 | 404 | 15182 | SH | DEFINED | 22 | 14882 | |
| QLOGIC CORP | COM | 747277101 | 330 | 12403 | SH | OTHER | 22 | 12403 | |
| QAD INC | COM | 74727D108 | 877 | 82683 | SH | DEFINED | 17 | 82683 | |
| QUAKER CHEM CORP | COM | 747316107 | 20 | 725 | SH | DEFINED | 01 | 725 | |
| QUAKER CHEM CORP | COM | 747316107 | 50 | 1800 | SH | OTHER | 01 | 1800 | |
| QUAKER CHEM CORP | COM | 747316107 | 1112 | 40275 | SH | DEFINED | 05 | 40275 | |
| QUAKER CHEM CORP | COM | 747316107 | 25 | 900 | SH | DEFINED | 17 | 900 | |
| QUAKER CHEM CORP | COM | 747316107 | 177 | 6400 | SH | DEFINED | 21 | 6400 | |
| QUALCOMM INC 15440 | COM | 747525103 | 50630 | 693755 | SH | DEFINED | 01 | 678315 | |
| QUALCOMM INC 143163 | COM | 747525103 | 19211 | 263236 | SH | OTHER | 01 | 120073 | |
| QUALCOMM INC 191800 | COM | 747525103 | 45234 | 619820 | SH | DEFINED | 05 | 428020 | |
| QUALCOMM INC | COM | 747525103 | 1199 | 16429 | SH | DEFINED | 08 | 16429 | |
| QUALCOMM INC | COM | 747525103 | 49 | 670 | SH | DEFINED | 13 | 670 | |
| QUALCOMM INC | COM | 747525103 | 9585 | 131336 | SH | DEFINED | 17 | 131336 | |
| QUALCOMM INC 8115 | COM | 747525103 | 592 | 8115 | SH | DEFINED | 18 | | |
| QUALCOMM INC | COM | 747525103 | 1846 | 25290 | SH | DEFINED | 20 | 25290 | |
| QUALCOMM INC 50000 | COM | 747525103 | 61786 | 846610 | SH | DEFINED | 21 | 796610 | |
| QUALCOMM INC 19720 | COM | 747525103 | 10199 | 139745 | SH | DEFINED | 22 | 120025 | |
| QUALCOMM INC | COM | 747525103 | 681 | 9330 | SH | OTHER | 22 | 9330 | |
| QUANEX CORP 8130 | COM | 747620102 | 681 | 13975 | SH | DEFINED | 01 | 5845 | |
| QUANEX CORP 3570 | COM | 747620102 | 174 | 3570 | SH | OTHER | 01 | | |
| QUANEX CORP | COM | 747620102 | 3729 | 76575 | SH | DEFINED | 05 | 76575 | |
| QUANEX CORP | COM | 747620102 | 68 | 1400 | SH | DEFINED | 17 | 1400 | |
| QUANEX CORP | COM | 747620102 | 531 | 10900 | SH | DEFINED | 21 | 10900 | |
| QUANTA SVCS INC | COM | 74762E102 | 216 | 34668 | SH | DEFINED | 01 | 34668 | |
| QUANTA SVCS INC 300 | COM | 74762E102 | 3 | 500 | SH | OTHER | 01 | 200 | |
| QUANTA SVCS INC | COM | 74762E102 | 1542 | 247957 | SH | DEFINED | 05 | 247957 | |
| QUANTA SVCS INC | COM | 74762E102 | 2115 | 340100 | SH | DEFINED | 08 | 340100 | |
| QUANTA SVCS INC | COM | 74762E102 | 1804 | 290000 | SH | DEFINED | 17 | 290000 | |
| QUANTA SVCS INC | COM | 74762E102 | 767 | 123300 | SH | DEFINED | 21 | 123300 | |
| QUANTA SVCS INC | COM | 74762E102 | 33 | 5360 | SH | DEFINED | 22 | 5360 | |
| QUANTA SVCS INC | COM | 74762E102 | 11 | 1800 | SH | OTHER | 22 | 1800 | |
| QUANTA SVCS INC | NOTE 4.000% | 74762EAA0 | 728 | 800000 | PRN | DEFINED | 17 | 800000 | |
| QUANTA SVCS INC | SDCV 4.500% | 74762EAC6 | 5212 | 5285000 | PRN | DEFINED | 08 | 5285000 | |
| QUANTUM FUEL SYS TECH WORLDW | COM | 74765E109 | 86 | 14000 | SH | DEFINED | 17 | 14000 | |
| QUANTUM CORP 2800 | COM DSSG | 747906204 | 51 | 16300 | SH | DEFINED | 01 | 13500 | |
| QUANTUM CORP 1000 | COM DSSG | 747906204 | 13 | 4300 | SH | OTHER | 01 | 3300 | |
| QUANTUM CORP | COM DSSG | 747906204 | 1185 | 382121 | SH | DEFINED | 05 | 382121 | |
| QUANTUM CORP | COM DSSG | 747906204 | 3 | 1100 | SH | DEFINED | 22 | 1100 | |
| QUEBECOR WORLD INC | COM NON-VTG | 748203106 | 8 | 380 | SH | OTHER | 01 | 380 | |
| QUEBECOR WORLD INC | COM NON-VTG | 748203106 | 473 | 21497 | SH | DEFINED | 22 | 21497 | |
| QUEST DIAGNOSTICS INC 100 | COM | 74834L100 | 1376 | 16193 | SH | DEFINED | 01 | 16093 | |
| QUEST DIAGNOSTICS INC 16450 | COM | 74834L100 | 1559 | 18353 | SH | OTHER | 01 | 1903 | |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 14005 | 164858 | SH | DEFINED | 05 | 164858 | |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 1479 | 17406 | SH | DEFINED | 08 | 17406 | |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 27694 | 326000 | SH | CALL | DEFINED | 08 | 326000 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 10993 | 129400 | SH | PUT | DEFINED | 08 | 129400 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 667 | 7850 | SH | DEFINED | 17 | 7850 | |
| QUEST DIAGNOSTICS INC 4625 | COM | 74834L100 | 393 | 4625 | SH | DEFINED | 18 | | |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 15110 | 177871 | SH | DEFINED | 21 | 177871 | |
| QUEST DIAGNOSTICS INC 963 | COM | 74834L100 | 982 | 11559 | SH | DEFINED | 22 | 10596 | |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 758 | 8924 | SH | OTHER | 22 | 8924 | |
| QUEST SOFTWARE INC | COM | 74834T103 | 1 | 96 | SH | DEFINED | 01 | 96 | |
| QUEST SOFTWARE INC | COM | 74834T103 | 6207 | 481150 | SH | DEFINED | 05 | 481150 | |
| QUEST SOFTWARE INC | COM | 74834T103 | 52 | 4034 | SH | DEFINED | 08 | 4034 | |
| QUEST SOFTWARE INC 33800 | COM | 74834T103 | 15225 | 1180210 | SH | DEFINED | 21 | 1146410 | |
| QUEST SOFTWARE INC 31780 | COM | 74834T103 | 422 | 32692 | SH | DEFINED | 22 | 912 | |
| QUESTAR CORP 11400 | COM | 748356102 | 1854 | 47991 | SH | DEFINED | 01 | 36591 | |
| QUESTAR CORP 623 | COM | 748356102 | 1024 | 26499 | SH | OTHER | 01 | 25876 | |
| QUESTAR CORP | COM | 748356102 | 6869 | 177764 | SH | DEFINED | 05 | 177764 | |
| QUESTAR CORP | COM | 748356102 | 601 | 15545 | SH | DEFINED | 08 | 15545 | |
| QUESTAR CORP | COM | 748356102 | 394 | 10200 | SH | DEFINED | 17 | 10200 | |

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|---|---------|-----------|-------|-----------|------------|--------|
| QUESTAR CORP | COM | 748356102 | 3910 | 101200 SH | DEFINED 21 | 101200 |
| QUESTAR CORP 65 | COM | 748356102 | 3 | 65 SH | DEFINED 22 | |
| QUESTAR CORP 13935 | COM | 748356102 | 4973 | 128700 SH | OTHER 22 | 114765 |
| QUICKLOGIC CORP | COM | 74837P108 | 55 | 15820 SH | DEFINED 21 | 15820 |
| QUICKLOGIC CORP | COM | 74837P108 | | 67 SH | DEFINED 22 | 67 |
| QUICKSILVER RESOURCES INC | COM | 74837R104 | 2 | 25 SH | DEFINED 01 | 25 |
| QUICKSILVER RESOURCES INC | COM | 74837R104 | 101 | 1500 SH | OTHER 01 | 1500 |
| QUICKSILVER RESOURCES INC | COM | 74837R104 | 80 | 1200 SH | DEFINED 08 | 1200 |
| QUICKSILVER RESOURCES INC 8700 | COM | 74837R104 | 17005 | 253540 SH | DEFINED 21 | 244840 |
| QUICKSILVER RESOURCES INC 25600 | COM | 74837R104 | 1717 | 25600 SH | DEFINED 22 | |
| QUIKSILVER INC 11000 | COM | 74838C106 | 455 | 19125 SH | DEFINED 01 | 8125 |
| QUIKSILVER INC 175 | COM | 74838C106 | 4 | 175 SH | OTHER 01 | |
| QUIKSILVER INC | COM | 74838C106 | 5986 | 251400 SH | DEFINED 05 | 251400 |
| QUIKSILVER INC | COM | 74838C106 | 199 | 8342 SH | DEFINED 08 | 8342 |
| QUIKSILVER INC | COM | 74838C106 | 1275 | 53555 SH | DEFINED 17 | 53555 |
| QUIKSILVER INC | COM | 74838C106 | 11443 | 480600 SH | DEFINED 21 | 480600 |
| QUIKSILVER INC 8500 | COM | 74838C106 | 2398 | 100700 SH | DEFINED 22 | 92200 |
| QWEST COMMUNICATIONS INTL IN 16184 | COM | 749121109 | 1138 | 317103 SH | DEFINED 01 | 300919 |
| QWEST COMMUNICATIONS INTL IN 43137 | COM | 749121109 | 327 | 90964 SH | OTHER 01 | 47827 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 2943 | 819738 SH | DEFINED 05 | 819738 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 130 | 36140 SH | DEFINED 08 | 36140 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 16 | 4400 SH | DEFINED 17 | 4400 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 1644 | 458031 SH | DEFINED 21 | 458031 |
| QWEST COMMUNICATIONS INTL IN 11010 | COM | 749121109 | 244 | 67884 SH | DEFINED 22 | 56874 |
| QWEST COMMUNICATIONS INTL IN R & B INC | COM | 749121109 | 88 | 24517 SH | OTHER 22 | 24517 |
| 7200 | COM | 749124103 | 7871 | 401783 SH | DEFINED 21 | 394583 |
| R & B INC 18000 | COM | 749124103 | 3846 | 196343 SH | DEFINED 22 | 178343 |
| R & B INC | COM | 749124103 | 59 | 3000 SH | OTHER 22 | 3000 |
| R & G FINANCIAL CORP | CL B | 749136107 | 192 | 5800 SH | DEFINED 08 | 5800 |
| R & G FINANCIAL CORP | CL B | 749136107 | 390 | 11800 SH | DEFINED 17 | 11800 |
| RAIT INVT TR | COM | 749227104 | 35 | 1400 SH | DEFINED 01 | 1400 |
| RAIT INVT TR 2100 | COM | 749227104 | 52 | 2100 SH | OTHER 01 | |
| RAIT INVT TR | COM | 749227104 | 210 | 8531 SH | DEFINED 08 | 8531 |
| RAIT INVT TR | COM | 749227104 | 71 | 2900 SH | DEFINED 17 | 2900 |
| RC2 CORP | COM | 749388104 | 1 | 23 SH | DEFINED 08 | 23 |
| RC2 CORP | COM | 749388104 | 220 | 6200 SH | DEFINED 17 | 6200 |
| RC2 CORP 5200 | COM | 749388104 | 15865 | 446900 SH | DEFINED 21 | 441700 |
| RC2 CORP 11275 | COM | 749388104 | 4054 | 114200 SH | DEFINED 22 | 102925 |
| R H DONNELLEY CORP | COM NEW | 74955W307 | 398 | 9091 SH | DEFINED 01 | 9091 |
| R H DONNELLEY CORP 675 | COM NEW | 74955W307 | 47 | 1080 SH | OTHER 01 | 405 |
| R H DONNELLEY CORP | COM NEW | 74955W307 | 3099 | 70843 SH | DEFINED 05 | 70843 |
| R H DONNELLEY CORP | COM NEW | 74955W307 | 171 | 3900 SH | DEFINED 08 | 3900 |
| R H DONNELLEY CORP | COM NEW | 74955W307 | 254 | 5800 SH | DEFINED 17 | 5800 |
| R H DONNELLEY CORP 1020 | COM NEW | 74955W307 | 71 | 1621 SH | DEFINED 22 | 601 |
| R H DONNELLEY CORP | COM NEW | 74955W307 | 109 | 2500 SH | OTHER 22 | 2500 |
| RLI CORP 6300 | COM | 749607107 | 414 | 11350 SH | DEFINED 01 | 5050 |
| RLI CORP 75 | COM | 749607107 | 3 | 75 SH | OTHER 01 | |
| RLI CORP | COM | 749607107 | 4159 | 113950 SH | DEFINED 05 | 113950 |
| RLI CORP | COM | 749607107 | 4855 | 133000 SH | DEFINED 21 | 133000 |
| RLI CORP 300 | COM | 749607107 | 181 | 4950 SH | DEFINED 22 | 4650 |
| RLI CORP | COM | 749607107 | 73 | 2000 SH | OTHER 22 | 2000 |
| RPM INTL INC | COM | 749685103 | 214 | 14075 SH | DEFINED 01 | 14075 |
| RPM INTL INC 25038 | COM | 749685103 | 477 | 31388 SH | OTHER 01 | 6350 |
| RPM INTL INC | COM | 749685103 | 3744 | 246338 SH | DEFINED 05 | 246338 |
| RPM INTL INC | COM | 749685103 | 138 | 9100 SH | DEFINED 08 | 9100 |
| RPM INTL INC | COM | 749685103 | 312 | 20500 SH | DEFINED 17 | 20500 |
| RPM INTL INC 600 | COM | 749685103 | 770 | 50686 SH | DEFINED 22 | 50086 |
| RPM INTL INC | COM | 749685103 | 476 | 31301 SH | OTHER 22 | 31301 |
| RSA SEC INC | COM | 749719100 | 362 | 17700 SH | DEFINED 01 | 17700 |
| RSA SEC INC 225 | COM | 749719100 | 8 | 395 SH | OTHER 01 | 170 |
| RSA SEC INC | COM | 749719100 | 2676 | 130722 SH | DEFINED 05 | 130722 |
| RSA SEC INC | COM | 749719100 | 248 | 12103 SH | DEFINED 08 | 12103 |
| RSA SEC INC | COM | 749719100 | 12 | 600 SH | DEFINED 22 | 600 |

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|-------------------------------------|--------------|-----------|-------|-----------|---------|---------|--------|
| RALCORP HLDGS INC NEW 590619 | COM | 751028101 | 20790 | 590619 SH | OTHER | 01 | |
| RALCORP HLDGS INC NEW | COM | 751028101 | 4821 | 136950 SH | DEFINED | 05 | 136950 |
| RALCORP HLDGS INC NEW | COM | 751028101 | 53 | 1500 SH | DEFINED | 08 | 1500 |
| RALCORP HLDGS INC NEW | COM | 751028101 | 683 | 19400 SH | DEFINED | 21 | 19400 |
| RAMCO-GERSHENSON PPTYS TR | COM SH BEN I | 751452202 | 449 | 18515 SH | DEFINED | 01 | 18515 |
| RAMCO-GERSHENSON PPTYS TR | COM SH BEN I | 751452202 | 99 | 4100 SH | DEFINED | 08 | 4100 |
| RAMCO-GERSHENSON PPTYS TR | COM SH BEN I | 751452202 | 443 | 18292 SH | DEFINED | 17 | 18292 |
| RAMCO-GERSHENSON PPTYS TR | COM SH BEN I | 751452202 | 4 | 150 SH | OTHER | 22 | 150 |
| RANGE RES CORP | COM | 75281A109 | 3 | 235 SH | DEFINED | 01 | 235 |
| RANGE RES CORP | COM | 75281A109 | 122 | 8326 SH | DEFINED | 08 | 8326 |
| RANGE RES CORP | COM | 75281A109 | 3082 | 211100 SH | DEFINED | 21 | 211100 |
| RANGE RES CORP | COM | 75281A109 | 134 | 9200 SH | DEFINED | 22 | 9200 |
| RANGE RES CORP | COM | 75281A109 | 44 | 3000 SH | OTHER | 22 | 3000 |
| RARE HOSPITALITY INTL INC 14475 | COM | 753820109 | 623 | 25019 SH | DEFINED | 01 | 10544 |
| RARE HOSPITALITY INTL INC 100 | COM | 753820109 | 2 | 100 SH | OTHER | 01 | |
| RARE HOSPITALITY INTL INC | COM | 753820109 | 7143 | 286879 SH | DEFINED | 05 | 286879 |
| RARE HOSPITALITY INTL INC | COM | 753820109 | 30 | 1200 SH | DEFINED | 08 | 1200 |
| RARE HOSPITALITY INTL INC | COM | 753820109 | 4295 | 172500 SH | DEFINED | 21 | 172500 |
| RARE HOSPITALITY INTL INC 6890 | COM | 753820109 | 172 | 6890 SH | DEFINED | 22 | |
| RARE HOSPITALITY INTL INC 16700 | COM | 753820109 | 416 | 16700 SH | OTHER | 22 | |
| RAYMOND JAMES FINANCIAL INC | COM | 754730109 | 136 | 5150 SH | DEFINED | 01 | 5150 |
| RAYMOND JAMES FINANCIAL INC 300 | COM | 754730109 | 8 | 300 SH | OTHER | 01 | |
| RAYMOND JAMES FINANCIAL INC | COM | 754730109 | 4119 | 155745 SH | DEFINED | 05 | 155745 |
| RAYMOND JAMES FINANCIAL INC | COM | 754730109 | 212 | 8000 SH | DEFINED | 08 | 8000 |
| RAYMOND JAMES FINANCIAL INC | COM | 754730109 | 74 | 2800 SH | DEFINED | 17 | 2800 |
| RAYMOND JAMES FINANCIAL INC | COM | 754730109 | 427 | 16132 SH | DEFINED | 21 | 16132 |
| RAYMOND JAMES FINANCIAL INC 2475 | COM | 754730109 | 1500 | 56725 SH | DEFINED | 22 | 54250 |
| RAYMOND JAMES FINANCIAL INC | COM | 754730109 | 19 | 705 SH | OTHER | 22 | 705 |
| RAYONIER INC 3334 | COM | 754907103 | 385 | 8666 SH | DEFINED | 01 | 5332 |
| RAYONIER INC 612 | COM | 754907103 | 324 | 7286 SH | OTHER | 01 | 6674 |
| RAYONIER INC | COM | 754907103 | 3215 | 72332 SH | DEFINED | 05 | 72332 |
| RAYONIER INC | COM | 754907103 | 732 | 16470 SH | DEFINED | 08 | 16470 |
| RAYONIER INC | COM | 754907103 | 80 | 1800 SH | DEFINED | 17 | 1800 |
| RAYONIER INC | COM | 754907103 | 15565 | 350178 SH | DEFINED | 21 | 350178 |
| RAYONIER INC 27172 | COM | 754907103 | 1366 | 30733 SH | DEFINED | 22 | 3561 |
| RAYONIER INC | COM | 754907103 | 1809 | 40700 SH | OTHER | 22 | 40700 |
| RAYOVAC CORP | COM | 755081106 | 71 | 2510 SH | DEFINED | 01 | 2510 |
| RAYOVAC CORP 2940 | COM | 755081106 | 111 | 3940 SH | OTHER | 01 | 1000 |
| RAYOVAC CORP | COM | 755081106 | 4011 | 142725 SH | DEFINED | 05 | 142725 |
| RAYOVAC CORP | COM | 755081106 | 227 | 8072 SH | DEFINED | 08 | 8072 |
| RAYOVAC CORP | COM | 755081106 | 962 | 34236 SH | DEFINED | 17 | 34236 |
| RAYOVAC CORP 6900 | COM | 755081106 | 15388 | 547600 SH | DEFINED | 21 | 540700 |
| RAYOVAC CORP 24000 | COM | 755081106 | 5021 | 178700 SH | DEFINED | 22 | 154700 |
| RAYOVAC CORP | COM | 755081106 | 261 | 9300 SH | OTHER | 22 | 9300 |
| RAYTHEON CO 14411 | COM NEW | 755111507 | 10024 | 280229 SH | DEFINED | 01 | 265818 |
| RAYTHEON CO 164113 | COM NEW | 755111507 | 9652 | 269838 SH | OTHER | 01 | 105725 |
| RAYTHEON CO 11700 | COM NEW | 755111507 | 7987 | 223296 SH | DEFINED | 05 | 211596 |
| RAYTHEON CO | COM NEW | 755111507 | 797 | 22274 SH | DEFINED | 08 | 22274 |
| RAYTHEON CO | COM NEW | 755111507 | 358 | 10000 SH | CALL | DEFINED | 10000 |
| RAYTHEON CO | COM NEW | 755111507 | 1087 | 30377 SH | DEFINED | 17 | 30377 |
| RAYTHEON CO | COM NEW | 755111507 | 22761 | 636329 SH | DEFINED | 21 | 636329 |
| RAYTHEON CO 34378 | COM NEW | 755111507 | 16540 | 462385 SH | DEFINED | 22 | 428007 |
| RAYTHEON CO 300 | COM NEW | 755111507 | 13485 | 376995 SH | OTHER | 22 | 376695 |
| READERS DIGEST ASSN INC | COM | 755267101 | 105 | 6575 SH | DEFINED | 01 | 6575 |
| READERS DIGEST ASSN INC | COM | 755267101 | 10 | 620 SH | OTHER | 01 | 620 |
| READERS DIGEST ASSN INC | COM | 755267101 | 3351 | 209572 SH | DEFINED | 05 | 209572 |
| READERS DIGEST ASSN INC | COM | 755267101 | 184 | 11500 SH | DEFINED | 08 | 11500 |
| READERS DIGEST ASSN INC | COM | 755267101 | 1136 | 71029 SH | DEFINED | 17 | 71029 |
| READERS DIGEST ASSN INC | COM | 755267101 | 63 | 3945 SH | DEFINED | 22 | 3945 |
| READERS DIGEST ASSN INC | COM | 755267101 | 67 | 4200 SH | OTHER | 22 | 4200 |
| REALNETWORKS INC | COM | 75605L104 | | 48 SH | DEFINED | 01 | 48 |
| REALNETWORKS INC | COM | 75605L104 | 6 | 900 SH | DEFINED | 05 | 900 |
| REALNETWORKS INC | COM | 75605L104 | 1211 | 177000 SH | DEFINED | 08 | 177000 |
| REALNETWORKS INC | COM | 75605L104 | 91 | 13300 SH | DEFINED | 17 | 13300 |
| REALNETWORKS INC 25000 | COM | 75605L104 | 171 | 25050 SH | OTHER | 22 | 50 |
| REALTY INCOME CORP | COM | 756109104 | 163 | 3900 SH | DEFINED | 01 | 3900 |
| REALTY INCOME CORP | COM | 756109104 | 54 | 1300 SH | OTHER | 01 | 1100 |

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|------------------------------|--------------|-----------|-------|-----------|-----------------|--|--------|
| 200 | | | | | | | |
| REALTY INCOME CORP | COM | 756109104 | 65 | 1555 SH | DEFINED 08 | | 1555 |
| REALTY INCOME CORP | COM | 756109104 | 263 | 6300 SH | DEFINED 17 | | 6300 |
| REALTY INCOME CORP | COM | 756109104 | 10 | 233 SH | DEFINED 22 | | 233 |
| RECKSON ASSOCS RLTY CORP | COM | 75621K106 | 361 | 13143 SH | DEFINED 01 | | 13143 |
| RECKSON ASSOCS RLTY CORP | COM | 75621K106 | 45 | 1650 SH | OTHER 01 | | |
| 1650 | | | | | | | |
| RECKSON ASSOCS RLTY CORP | COM | 75621K106 | 564 | 20549 SH | DEFINED 08 | | 20549 |
| RECKSON ASSOCS RLTY CORP | COM | 75621K106 | 558 | 20317 SH | DEFINED 17 | | 20317 |
| RECKSON ASSOCS RLTY CORP | COM | 75621K106 | 27 | 1000 SH | DEFINED 22 | | |
| 1000 | | | | | | | |
| RECKSON ASSOCS RLTY CORP | PFD CV SER A | 75621K205 | 73 | 2794 SH | DEFINED 17 | | 2794 |
| RECKSON ASSOCS RLTY CORP | PFD CV SER A | 75621K205 | 8047 | 308300 SH | OTHER 17 | | |
| 308300 | | | | | | | |
| RED HAT INC | COM | 756577102 | 88 | 3820 SH | DEFINED 01 | | 2820 |
| 1000 | | | | | | | |
| RED HAT INC | COM | 756577102 | 123 | 5350 SH | OTHER 01 | | 5350 |
| RED HAT INC | COM | 756577102 | 21 | 900 SH | DEFINED 05 | | 900 |
| RED HAT INC | COM | 756577102 | 9582 | 417155 SH | DEFINED 08 | | 417155 |
| RED HAT INC | COM | 756577102 | 655 | 28504 SH | DEFINED 17 | | 28504 |
| RED HAT INC | COM | 756577102 | 5761 | 250800 SH | DEFINED 18 | | |
| 250800 | | | | | | | |
| RED HAT INC | COM | 756577102 | 16106 | 701180 SH | DEFINED 21 | | 701180 |
| RED HAT INC | COM | 756577102 | 2444 | 106415 SH | DEFINED 22 | | 66515 |
| 39900 | | | | | | | |
| RED HAT INC | COM | 756577102 | 462 | 20100 SH | OTHER 22 | | 20100 |
| RED ROBIN GOURMET BURGERS IN | COM | 75689M101 | 3469 | 126760 SH | DEFINED 05 | | 126760 |
| RED ROBIN GOURMET BURGERS IN | COM | 75689M101 | 5 | 200 SH | DEFINED 08 | | 200 |
| RED ROBIN GOURMET BURGERS IN | COM | 75689M101 | 83 | 3018 SH | DEFINED 17 | | 3018 |
| REDBACK NETWORKS INC | COM NEW | 757209507 | 1057 | 164860 SH | DEFINED 17 | | 164860 |
| REDBACK NETWORKS INC | COM NEW | 757209507 | | 3 SH | DEFINED 22 | | 3 |
| REDWOOD TR INC | COM | 758075402 | 167 | 3007 SH | DEFINED 01 | | 1120 |
| 1887 | | | | | | | |
| REDWOOD TR INC | COM | 758075402 | 58 | 1050 SH | OTHER 01 | | 1050 |
| REDWOOD TR INC | COM | 758075402 | 203 | 3649 SH | DEFINED 05 | | 3649 |
| REDWOOD TR INC | COM | 758075402 | 1286 | 23103 SH | DEFINED 08 | | 23103 |
| REDWOOD TR INC | COM | 758075402 | 111 | 2000 SH | CALL DEFINED 08 | | 2000 |
| REDWOOD TR INC | COM | 758075402 | 3665 | 65820 SH | DEFINED 17 | | 65820 |
| REDWOOD TR INC | COM | 758075402 | 4 | 79 SH | DEFINED 22 | | 79 |
| REEBOK INTL LTD | COM | 758110100 | 214 | 5950 SH | DEFINED 01 | | 5950 |
| REEBOK INTL LTD | COM | 758110100 | 30 | 825 SH | OTHER 01 | | 201 |
| 624 | | | | | | | |
| REEBOK INTL LTD | COM | 758110100 | 1016 | 28226 SH | DEFINED 05 | | 28226 |
| REEBOK INTL LTD | COM | 758110100 | 1251 | 34777 SH | DEFINED 08 | | 34777 |
| REEBOK INTL LTD | COM | 758110100 | 3598 | 100000 SH | CALL DEFINED 08 | | 100000 |
| REEBOK INTL LTD | COM | 758110100 | 763 | 21205 SH | DEFINED 17 | | 21205 |
| REEBOK INTL LTD | COM | 758110100 | 219 | 6085 SH | DEFINED 21 | | 6085 |
| REEBOK INTL LTD | COM | 758110100 | 61 | 1700 SH | DEFINED 22 | | 1500 |
| 200 | | | | | | | |
| REEBOK INTL LTD | COM | 758110100 | 12 | 330 SH | OTHER 22 | | 330 |
| REED ELSEVIER N V | SPONSORED AD | 758204101 | 631 | 22200 SH | DEFINED 22 | | 22200 |
| REED ELSEVIER P L C | SPONSORED AD | 758205108 | 823 | 20917 SH | DEFINED 22 | | 20917 |
| REGAL BELOIT CORP | COM | 758750103 | 107 | 4785 SH | DEFINED 01 | | 3385 |
| 1400 | | | | | | | |
| REGAL BELOIT CORP | COM | 758750103 | 2321 | 104250 SH | DEFINED 05 | | 104250 |
| REGAL BELOIT CORP | COM | 758750103 | 256 | 11500 SH | DEFINED 08 | | 11500 |
| REGAL BELOIT CORP | COM | 758750103 | 78 | 3500 SH | DEFINED 17 | | 3500 |
| REGAL BELOIT CORP | COM | 758750103 | 249 | 11200 SH | DEFINED 21 | | 11200 |
| REGAL ENTMT GROUP | CL A | 758766109 | 839 | 46366 SH | DEFINED 01 | | 46366 |
| REGAL ENTMT GROUP | CL A | 758766109 | 2 | 100 SH | DEFINED 08 | | 100 |
| REGAL ENTMT GROUP | CL A | 758766109 | 3763 | 207900 SH | OTHER 17 | | |
| 207900 | | | | | | | |
| REGAL ENTMT GROUP | CL A | 758766109 | 3102 | 171400 SH | DEFINED 21 | | 171400 |
| REGAL ENTMT GROUP | CL A | 758766109 | 255 | 14100 SH | DEFINED 22 | | 8100 |
| 6000 | | | | | | | |
| REGENCY CTRS CORP | COM | 758849103 | 1365 | 31820 SH | DEFINED 01 | | 31820 |
| REGENCY CTRS CORP | COM | 758849103 | 429 | 10000 SH | OTHER 01 | | 10000 |
| REGENCY CTRS CORP | COM | 758849103 | 4 | 100 SH | DEFINED 05 | | 100 |
| REGENCY CTRS CORP | COM | 758849103 | 2010 | 46842 SH | DEFINED 17 | | 46842 |
| REGENCY CTRS CORP | COM | 758849103 | 31903 | 743660 SH | DEFINED 21 | | 743660 |
| REGENCY CTRS CORP | COM | 758849103 | 2260 | 52680 SH | DEFINED 22 | | 46600 |
| 6080 | | | | | | | |
| REGENT COMMUNICATIONS INC DE | COM | 758865109 | | 25 SH | DEFINED 01 | | 25 |
| REGENT COMMUNICATIONS INC DE | COM | 758865109 | 3968 | 641000 SH | DEFINED 21 | | 633800 |
| 7200 | | | | | | | |
| REGENT COMMUNICATIONS INC DE | COM | 758865109 | 1094 | 176700 SH | DEFINED 22 | | 160100 |
| 16600 | | | | | | | |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 59 | 5625 SH | DEFINED 01 | | 5625 |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 24 | 2250 SH | OTHER 01 | | 2000 |
| 250 | | | | | | | |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 2453 | 232925 SH | DEFINED 05 | | 232925 |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 63 | 6007 SH | DEFINED 17 | | 6007 |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 389 | 36900 SH | DEFINED 21 | | 36900 |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 11 | 1000 SH | DEFINED 22 | | 900 |
| 100 | | | | | | | |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 1 | 100 SH | OTHER 22 | | 100 |

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|------------------------------|--------------|--------|-----------|--------|----------|-----|---------|----|----------|
| REGENERON PHARMACEUTICALS | NOTE | 5.500% | 75886FAB3 | 1958 | 2155000 | PRN | DEFINED | 17 | 2155000 |
| REGENERATION TECH INC DEL | COM | | 75886N100 | 2158 | 201155 | SH | DEFINED | 01 | 201155 |
| REGENERATION TECH INC DEL | COM | | 75886N100 | 9177 | 855290 | SH | DEFINED | 21 | 825090 |
| 30200 | | | | | | | | | |
| REGENERATION TECH INC DEL | COM | | 75886N100 | 303 | 28260 | SH | DEFINED | 22 | |
| 28260 | | | | | | | | | |
| REGIS CORP MINN | COM | | 758932107 | 222 | 4970 | SH | DEFINED | 01 | 4970 |
| REGIS CORP MINN | COM | | 758932107 | 35 | 780 | SH | OTHER | 01 | 630 |
| 150 | | | | | | | | | |
| REGIS CORP MINN | COM | | 758932107 | 4232 | 94915 | SH | DEFINED | 05 | 94915 |
| REGIS CORP MINN | COM | | 758932107 | 204 | 4575 | SH | DEFINED | 08 | 4575 |
| REGIS CORP MINN | COM | | 758932107 | 103 | 2300 | SH | DEFINED | 17 | 2300 |
| REGIS CORP MINN | COM | | 758932107 | 4718 | 105800 | SH | DEFINED | 21 | 100000 |
| 5800 | | | | | | | | | |
| REGIS CORP MINN | COM | | 758932107 | 27 | 600 | SH | DEFINED | 22 | 600 |
| REGIS CORP MINN | COM | | 758932107 | 33 | 750 | SH | OTHER | 22 | 750 |
| REGIONS FINL CORP | COM | | 758940100 | 150170 | 4108609 | SH | DEFINED | 01 | 4108609 |
| REGIONS FINL CORP | COM | | 758940100 | 1296 | 35464 | SH | OTHER | 01 | 19953 |
| 15511 | | | | | | | | | |
| REGIONS FINL CORP | COM | | 758940100 | 5107 | 139726 | SH | DEFINED | 05 | 107026 |
| 32700 | | | | | | | | | |
| REGIONS FINL CORP | COM | | 758940100 | 531 | 14535 | SH | DEFINED | 08 | 14535 |
| REGIONS FINL CORP | COM | | 758940100 | 799 | 21874 | SH | DEFINED | 21 | 21874 |
| REGIONS FINL CORP | COM | | 758940100 | 407 | 11141 | SH | DEFINED | 22 | 7780 |
| 3361 | | | | | | | | | |
| REGIONS FINL CORP | COM | | 758940100 | 174 | 4747 | SH | OTHER | 22 | 4747 |
| REGIONAL BK HOLDRS TR | DEPOSITRY RC | | 75902E100 | 28237 | 216455 | SH | DEFINED | 08 | 216455 |
| REGIONAL BK HOLDRS TR | DEPOSITRY RC | | 75902E100 | 26090 | 200000 | SH | DEFINED | 08 | 200000 |
| REHABCARE GROUP INC | COM | | 759148109 | 209 | 7850 | SH | DEFINED | 01 | 1950 |
| 5900 | | | | | | | | | |
| REHABCARE GROUP INC | COM | | 759148109 | 1887 | 70875 | SH | DEFINED | 05 | 70875 |
| REHABCARE GROUP INC | COM | | 759148109 | 285 | 10700 | SH | DEFINED | 21 | 10700 |
| REINSURANCE GROUP AMER INC | COM | | 759351109 | 9 | 230 | SH | DEFINED | 01 | 230 |
| REINSURANCE GROUP AMER INC | COM | | 759351109 | 41 | 1012 | SH | OTHER | 01 | 900 |
| 112 | | | | | | | | | |
| 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 | 938 | 23081 | SH | DEFINED | 17 | 23081 |
| RELIANCE STEEL & ALUMINUM CO | COM | | 759509102 | 513 | 12725 | SH | DEFINED | 01 | 5925 |
| 6800 | | | | | | | | | |
| RELIANCE STEEL & ALUMINUM CO | COM | | 759509102 | 85 | 2100 | SH | OTHER | 01 | |
| 2100 | | | | | | | | | |
| RELIANCE STEEL & ALUMINUM CO | COM | | 759509102 | 5752 | 142650 | SH | DEFINED | 05 | 142650 |
| RELIANCE STEEL & ALUMINUM CO | COM | | 759509102 | 262 | 6500 | SH | DEFINED | 08 | 6500 |
| RELIANCE STEEL & ALUMINUM CO | COM | | 759509102 | 32 | 800 | SH | DEFINED | 17 | 800 |
| RELIANCE STEEL & ALUMINUM CO | COM | | 759509102 | 16924 | 419750 | SH | DEFINED | 21 | 415550 |
| 4200 | | | | | | | | | |
| RELIANCE STEEL & ALUMINUM CO | COM | | 759509102 | 4272 | 105959 | SH | DEFINED | 22 | 96159 |
| 9800 | | | | | | | | | |
| RELIANT ENERGY INC | COM | | 75952B105 | 148 | 13643 | SH | DEFINED | 01 | 11145 |
| 2498 | | | | | | | | | |
| RELIANT ENERGY INC | COM | | 75952B105 | 162 | 14966 | SH | OTHER | 01 | 7960 |
| 7006 | | | | | | | | | |
| RELIANT ENERGY INC | COM | | 75952B105 | 31 | 2900 | SH | DEFINED | 05 | 2900 |
| RELIANT ENERGY INC | COM | | 75952B105 | 4252 | 392654 | SH | DEFINED | 08 | 392654 |
| RELIANT ENERGY INC | COM | | 75952B105 | 2296 | 211966 | SH | DEFINED | 17 | 211966 |
| RELIANT ENERGY INC | COM | | 75952B105 | 7322 | 676100 | SH | DEFINED | 21 | 676100 |
| RELIANT ENERGY INC | COM | | 75952B105 | 774 | 71477 | SH | DEFINED | 22 | 69453 |
| 2024 | | | | | | | | | |
| RELIANT ENERGY INC | COM | | 75952B105 | 222 | 20469 | SH | OTHER | 22 | 20469 |
| RELIANT ENERGY INC | NOTE | 5.000% | 75952BAD7 | 21074 | 15134000 | PRN | DEFINED | 08 | 15134000 |
| RELIANT ENERGY INC | NOTE | 5.000% | 75952BAD7 | 501 | 360000 | PRN | DEFINED | 17 | 360000 |
| REMEC INC | COM | | 759543101 | 78 | 12312 | SH | DEFINED | 01 | 9937 |
| 2375 | | | | | | | | | |
| REMEC INC | COM | | 759543101 | 1510 | 238890 | SH | DEFINED | 05 | 238890 |
| REMEDYTEMP INC | CL A | | 759549108 | 2669 | 218810 | SH | DEFINED | 21 | 216010 |
| 2800 | | | | | | | | | |
| REMEDYTEMP INC | CL A | | 759549108 | 892 | 73140 | SH | DEFINED | 22 | 67340 |
| 5800 | | | | | | | | | |
| REMINGTON OIL & GAS CORP | COM | | 759594302 | 492 | 20860 | SH | DEFINED | 01 | 8600 |
| 12260 | | | | | | | | | |
| REMINGTON OIL & GAS CORP | COM | | 759594302 | 1 | 25 | SH | OTHER | 01 | |
| 25 | | | | | | | | | |
| REMINGTON OIL & GAS CORP | COM | | 759594302 | 5643 | 239125 | SH | DEFINED | 05 | 239125 |
| REMINGTON OIL & GAS CORP | COM | | 759594302 | 26 | 1100 | SH | DEFINED | 08 | 1100 |
| REMINGTON OIL & GAS CORP | COM | | 759594302 | 47 | 2000 | SH | DEFINED | 17 | 2000 |
| REMINGTON OIL & GAS CORP | COM | | 759594302 | 422 | 17900 | SH | DEFINED | 21 | 17900 |
| REMINGTON OIL & GAS CORP | COM | | 759594302 | 83 | 3500 | SH | DEFINED | 22 | 3500 |
| REMINGTON OIL & GAS CORP | COM | | 759594302 | 8 | 350 | SH | OTHER | 22 | 350 |
| RENOVIS INC | COM | | 759885106 | 63 | 6900 | SH | DEFINED | 17 | 6900 |
| RENOVIS INC | COM | | 759885106 | 2690 | 293700 | SH | DEFINED | 21 | 275200 |
| 18500 | | | | | | | | | |
| RENOVIS INC | COM | | 759885106 | 520 | 56800 | SH | DEFINED | 22 | 54800 |
| 2000 | | | | | | | | | |
| RENOVIS INC | COM | | 759885106 | 57 | 6200 | SH | OTHER | 22 | 6200 |
| RENAL CARE GROUP INC | COM | | 759930100 | 471 | 14225 | SH | DEFINED | 01 | 8685 |

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|------------------------------|--------------|-----------|-------|------------|---------|----|--|---------|
| 5540 | | | | | | | | |
| RENAL CARE GROUP INC | COM | 759930100 | 114 | 3449 SH | OTHER | 01 | | 3337 |
| 112 | | | | | | | | |
| RENAL CARE GROUP INC | COM | 759930100 | 4694 | 141684 SH | DEFINED | 05 | | 141684 |
| RENAL CARE GROUP INC | COM | 759930100 | 120 | 3609 SH | DEFINED | 08 | | 3609 |
| RENAL CARE GROUP INC | COM | 759930100 | 1606 | 48490 SH | DEFINED | 20 | | 48490 |
| RENAL CARE GROUP INC | COM | 759930100 | 49195 | 1484894 SH | DEFINED | 21 | | 1433257 |
| 51637 | | | | | | | | |
| RENAL CARE GROUP INC | COM | 759930100 | 2036 | 61440 SH | DEFINED | 22 | | |
| 61440 | | | | | | | | |
| RENAL CARE GROUP INC | COM | 759930100 | 266 | 8037 SH | OTHER | 22 | | 3225 |
| 4812 | | | | | | | | |
| RENT A CTR INC NEW | COM | 76009N100 | 667 | 22294 SH | DEFINED | 01 | | 3504 |
| 18790 | | | | | | | | |
| RENT A CTR INC NEW | COM | 76009N100 | 310 | 10364 SH | OTHER | 01 | | 10189 |
| 175 | | | | | | | | |
| RENT A CTR INC NEW | COM | 76009N100 | 5123 | 171175 SH | DEFINED | 05 | | 171175 |
| RENT A CTR INC NEW | COM | 76009N100 | 117 | 3900 SH | DEFINED | 08 | | 3900 |
| RENT A CTR INC NEW | COM | 76009N100 | 276 | 9205 SH | DEFINED | 17 | | 9205 |
| RENT A CTR INC NEW | COM | 76009N100 | 7602 | 254000 SH | DEFINED | 21 | | 252000 |
| 2000 | | | | | | | | |
| RENT A CTR INC NEW | COM | 76009N100 | 1908 | 63749 SH | DEFINED | 22 | | 60249 |
| 3500 | | | | | | | | |
| RENT WAY INC | COM | 76009U104 | | 25 SH | DEFINED | 01 | | 25 |
| RENT WAY INC | COM | 76009U104 | 54 | 6000 SH | DEFINED | 17 | | 6000 |
| RENT WAY INC | COM | 76009U104 | 2220 | 246700 SH | DEFINED | 21 | | 246700 |
| RENT WAY INC | COM | 76009U104 | 97 | 10730 SH | DEFINED | 22 | | 10730 |
| RENT WAY INC | COM | 76009U104 | 33 | 3700 SH | OTHER | 22 | | 3700 |
| REPSOL YPF S A | SPONSORED AD | 76026T205 | 22 | 1005 SH | DEFINED | 01 | | 1005 |
| REPSOL YPF S A | SPONSORED AD | 76026T205 | 44 | 2025 SH | OTHER | 01 | | 755 |
| 1270 | | | | | | | | |
| REPSOL YPF S A | SPONSORED AD | 76026T205 | 874 | 40000 SH | DEFINED | 08 | | 40000 |
| REPSOL YPF S A | SPONSORED AD | 76026T205 | 44 | 2000 SH | DEFINED | 21 | | 2000 |
| REPUBLIC BANCORP INC | COM | 760282103 | 201 | 14457 SH | DEFINED | 01 | | 6557 |
| 7900 | | | | | | | | |
| REPUBLIC BANCORP INC | COM | 760282103 | 3723 | 267830 SH | DEFINED | 05 | | 267830 |
| REPUBLIC BANCORP INC | COM | 760282103 | 78 | 5629 SH | DEFINED | 08 | | 5629 |
| REPUBLIC BANCORP INC | COM | 760282103 | 6100 | 438830 SH | DEFINED | 21 | | 434936 |
| 3894 | | | | | | | | |
| REPUBLIC BANCORP INC | COM | 760282103 | 1546 | 111236 SH | DEFINED | 22 | | 92665 |
| 18571 | | | | | | | | |
| REPUBLIC BANCORP INC | COM | 760282103 | 289 | 20791 SH | OTHER | 22 | | 20791 |
| REPUBLIC SVCS INC | COM | 760759100 | 770 | 26613 SH | DEFINED | 01 | | 26613 |
| REPUBLIC SVCS INC | COM | 760759100 | 45 | 1550 SH | OTHER | 01 | | 725 |
| 825 | | | | | | | | |
| REPUBLIC SVCS INC | COM | 760759100 | 9490 | 327905 SH | DEFINED | 05 | | 327905 |
| REPUBLIC SVCS INC | COM | 760759100 | 1392 | 48110 SH | DEFINED | 08 | | 48110 |
| REPUBLIC SVCS INC | COM | 760759100 | 3586 | 123900 SH | DEFINED | 21 | | 123900 |
| REPUBLIC SVCS INC | COM | 760759100 | 3372 | 116509 SH | DEFINED | 22 | | 113659 |
| 2850 | | | | | | | | |
| REPUBLIC SVCS INC | COM | 760759100 | 33 | 1150 SH | OTHER | 22 | | 1150 |
| RES-CARE INC | COM | 760943100 | 50 | 3900 SH | DEFINED | 08 | | 3900 |
| RES-CARE INC | COM | 760943100 | 91 | 7200 SH | DEFINED | 17 | | 7200 |
| RES-CARE INC | COM | 760943100 | 22262 | 1752874 SH | DEFINED | 21 | | 1731049 |
| 21825 | | | | | | | | |
| RES-CARE INC | COM | 760943100 | 8243 | 649019 SH | DEFINED | 22 | | 597691 |
| 51328 | | | | | | | | |
| RES-CARE INC | COM | 760943100 | 25 | 1994 SH | OTHER | 22 | | 1994 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 40 | 590 SH | DEFINED | 01 | | |
| 590 | | | | | | | | |
| RESEARCH IN MOTION LTD | COM | 760975102 | 308 | 4500 SH | OTHER | 01 | | 2690 |
| 1810 | | | | | | | | |
| RESEARCH IN MOTION LTD | COM | 760975102 | 3 | 50 SH | DEFINED | 08 | | 50 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 1042 | 15230 SH | DEFINED | 18 | | |
| 15230 | | | | | | | | |
| RESEARCH IN MOTION LTD | COM | 760975102 | 75 | 1100 SH | DEFINED | 22 | | 1100 |
| RESTORATION HARDWARE INC DEL | COM | 760981100 | 86 | 11700 SH | DEFINED | 17 | | 11700 |
| RESMED INC | COM | 761152107 | 433 | 8500 SH | DEFINED | 01 | | 3600 |
| 4900 | | | | | | | | |
| RESMED INC | COM | 761152107 | 6 | 125 SH | OTHER | 01 | | |
| 125 | | | | | | | | |
| RESMED INC | COM | 761152107 | 7531 | 147775 SH | DEFINED | 05 | | 147775 |
| RESMED INC | COM | 761152107 | 161 | 3160 SH | DEFINED | 08 | | 3160 |
| RESMED INC | COM | 761152107 | 22945 | 450250 SH | DEFINED | 21 | | 435650 |
| 14600 | | | | | | | | |
| RESMED INC | COM | 761152107 | 713 | 13990 SH | DEFINED | 22 | | |
| 13990 | | | | | | | | |
| RESOURCES CONNECTION INC | COM | 76122Q105 | 13 | 325 SH | DEFINED | 01 | | 325 |
| RESOURCES CONNECTION INC | COM | 76122Q105 | 121 | 3100 SH | DEFINED | 08 | | 3100 |
| RESOURCES CONNECTION INC | COM | 76122Q105 | 29816 | 762370 SH | DEFINED | 21 | | 735620 |
| 26750 | | | | | | | | |
| RESOURCES CONNECTION INC | COM | 76122Q105 | 872 | 22300 SH | DEFINED | 22 | | |
| 22300 | | | | | | | | |
| RESPIRONICS INC | COM | 761230101 | 1789 | 30456 SH | DEFINED | 01 | | 12367 |
| 18089 | | | | | | | | |
| RESPIRONICS INC | COM | 761230101 | 21 | 350 SH | OTHER | 01 | | |

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|----------------------------|--------------|-----------|--------|---------|----|---------|---------|---------|
| 350 | | | | | | | | |
| RESPIRONICS INC | COM | 761230101 | 27910 | 475071 | SH | DEFINED | 05 | 475071 |
| RESPIRONICS INC | COM | 761230101 | 129 | 2202 | SH | DEFINED | 08 | 2202 |
| RESPIRONICS INC | COM | 761230101 | 517 | 8800 | SH | DEFINED | 17 | 8800 |
| RESPIRONICS INC | COM | 761230101 | 1357 | 23100 | SH | DEFINED | 21 | 23100 |
| RESPIRONICS INC | COM | 761230101 | 176 | 3000 | SH | OTHER | 22 | 3000 |
| RETAIL HOLDRS TR | DEP RCPT | 76127U101 | 34329 | 375875 | SH | DEFINED | 08 | 375875 |
| RETAIL HOLDRS TR | DEP RCPT | 76127U101 | 17280 | 189200 | SH | CALL | DEFINED | 189200 |
| RETEK INC | COM | 76128Q109 | 23 | 3800 | SH | DEFINED | 01 | 3800 |
| RETEK INC | COM | 76128Q109 | 725 | 118081 | SH | DEFINED | 05 | 118081 |
| RETEK INC | COM | 76128Q109 | 1 | 100 | SH | DEFINED | 08 | 100 |
| RETEK INC | COM | 76128Q109 | 615 | 100110 | SH | DEFINED | 17 | 100110 |
| RETEK INC | COM | 76128Q109 | 3037 | 494700 | SH | DEFINED | 21 | 464200 |
| 30500 | | | | | | | | |
| RETEK INC | COM | 76128Q109 | 593 | 96500 | SH | DEFINED | 22 | 93100 |
| 3400 | | | | | | | | |
| RETEK INC | COM | 76128Q109 | 175 | 28500 | SH | OTHER | 22 | 28500 |
| REUTERS GROUP PLC | SPONSORED AD | 76132M102 | 275 | 6754 | SH | DEFINED | 01 | 6754 |
| REUTERS GROUP PLC | SPONSORED AD | 76132M102 | 1409 | 34553 | SH | OTHER | 01 | 12167 |
| 22386 | | | | | | | | |
| REUTERS GROUP PLC | SPONSORED AD | 76132M102 | 106 | 2600 | SH | DEFINED | 08 | 2600 |
| REUTERS GROUP PLC | SPONSORED AD | 76132M102 | 21 | 520 | SH | DEFINED | 21 | 520 |
| REUTERS GROUP PLC | SPONSORED AD | 76132M102 | 1367 | 33519 | SH | DEFINED | 22 | 33419 |
| 100 | | | | | | | | |
| REUTERS GROUP PLC | SPONSORED AD | 76132M102 | 711 | 17446 | SH | OTHER | 22 | 17446 |
| REWARDS NETWORK INC | COM | 761557107 | 922 | 102425 | SH | DEFINED | 05 | 102425 |
| REWARDS NETWORK INC | COM | 761557107 | 343 | 38161 | SH | DEFINED | 17 | 38161 |
| REWARDS NETWORK INC | COM | 761557107 | 6563 | 729200 | SH | DEFINED | 21 | 727600 |
| 1600 | | | | | | | | |
| REWARDS NETWORK INC | COM | 761557107 | 1832 | 203600 | SH | DEFINED | 22 | 188900 |
| 14700 | | | | | | | | |
| REYNOLDS & REYNOLDS CO | CL A | 761695105 | 168 | 7252 | SH | DEFINED | 01 | |
| 7252 | | | | | | | | |
| REYNOLDS & REYNOLDS CO | CL A | 761695105 | 591 | 25550 | SH | OTHER | 01 | 6252 |
| 6650 | 12648 | | | | | | | |
| REYNOLDS & REYNOLDS CO | CL A | 761695105 | 3223 | 139359 | SH | DEFINED | 05 | 139359 |
| REYNOLDS & REYNOLDS CO | CL A | 761695105 | 170 | 7350 | SH | DEFINED | 08 | 7350 |
| REYNOLDS & REYNOLDS CO | CL A | 761695105 | 393 | 17000 | SH | DEFINED | 17 | 17000 |
| REYNOLDS & REYNOLDS CO | CL A | 761695105 | 14967 | 647100 | SH | DEFINED | 21 | 647100 |
| REYNOLDS & REYNOLDS CO | CL A | 761695105 | 1419 | 61337 | SH | DEFINED | 22 | 55462 |
| 5875 | | | | | | | | |
| REYNOLDS & REYNOLDS CO | CL A | 761695105 | 314 | 13575 | SH | OTHER | 22 | 13575 |
| REYNOLDS R J TOB HLDGS INC | COM | 76182K105 | 256450 | 3794201 | SH | DEFINED | 01 | 3770749 |
| 23052 | 400 | | | | | | | |
| REYNOLDS R J TOB HLDGS INC | COM | 76182K105 | 681 | 10081 | SH | OTHER | 01 | |
| 10081 | | | | | | | | |
| REYNOLDS R J TOB HLDGS INC | COM | 76182K105 | 13302 | 196811 | SH | DEFINED | 05 | 117111 |
| 79700 | | | | | | | | |
| REYNOLDS R J TOB HLDGS INC | COM | 76182K105 | 919 | 13602 | SH | DEFINED | 08 | 13602 |
| REYNOLDS R J TOB HLDGS INC | COM | 76182K105 | 1014 | 15000 | SH | CALL | DEFINED | 15000 |
| REYNOLDS R J TOB HLDGS INC | COM | 76182K105 | 2203 | 32600 | SH | PUT | DEFINED | 32600 |
| REYNOLDS R J TOB HLDGS INC | COM | 76182K105 | 608 | 9000 | SH | DEFINED | 17 | 9000 |
| REYNOLDS R J TOB HLDGS INC | COM | 76182K105 | 17235 | 255000 | SH | CALL | DEFINED | 255000 |
| REYNOLDS R J TOB HLDGS INC | COM | 76182K105 | 2028 | 30000 | SH | PUT | DEFINED | 30000 |
| REYNOLDS R J TOB HLDGS INC | COM | 76182K105 | 1965 | 29070 | SH | DEFINED | 20 | 29070 |
| REYNOLDS R J TOB HLDGS INC | COM | 76182K105 | 11916 | 176300 | SH | DEFINED | 21 | 166380 |
| 9920 | | | | | | | | |
| REYNOLDS R J TOB HLDGS INC | COM | 76182K105 | 5466 | 80872 | SH | DEFINED | 22 | 78122 |
| 2750 | | | | | | | | |
| REYNOLDS R J TOB HLDGS INC | COM | 76182K105 | 1047 | 15493 | SH | OTHER | 22 | 15493 |
| RIGEL PHARMACEUTICALS INC | COM NEW | 766559603 | 174 | 12251 | SH | DEFINED | 17 | 12251 |
| RIGEL PHARMACEUTICALS INC | COM NEW | 766559603 | 466 | 32796 | SH | DEFINED | | 32796 |
| RIGGS NATL CORP WASH DC | COM | 766570105 | 414 | 19611 | SH | DEFINED | 01 | 8011 |
| 11600 | | | | | | | | |
| RIGGS NATL CORP WASH DC | COM | 766570105 | 7 | 350 | SH | OTHER | 01 | |
| 350 | | | | | | | | |
| RIGGS NATL CORP WASH DC | COM | 766570105 | 2886 | 136625 | SH | DEFINED | 05 | 136625 |
| RIGGS NATL CORP WASH DC | COM | 766570105 | 406 | 19200 | SH | DEFINED | 17 | 19200 |
| RIGGS NATL CORP WASH DC | COM | 766570105 | 7391 | 349936 | SH | DEFINED | 21 | 349936 |
| RIGGS NATL CORP WASH DC | COM | 766570105 | 706 | 33410 | SH | DEFINED | 22 | 31611 |
| 1799 | | | | | | | | |
| RIGGS NATL CORP WASH DC | COM | 766570105 | 89 | 4200 | SH | OTHER | 22 | 4200 |
| RIMAGE CORP | COM | 766721104 | 2997 | 199700 | SH | DEFINED | 21 | 198800 |
| 900 | | | | | | | | |
| RIMAGE CORP | COM | 766721104 | 350 | 23300 | SH | DEFINED | 22 | 21000 |
| 2300 | | | | | | | | |
| RIO TINTO PLC | SPONSORED AD | 767204100 | 55 | 560 | SH | DEFINED | 01 | 560 |
| RIO TINTO PLC | SPONSORED AD | 767204100 | 87 | 886 | SH | OTHER | 01 | 630 |
| 256 | | | | | | | | |
| RIO TINTO PLC | SPONSORED AD | 767204100 | 1518 | 15480 | SH | DEFINED | 21 | 15480 |
| RIO TINTO PLC | SPONSORED AD | 767204100 | 51024 | 520386 | SH | DEFINED | 22 | 497948 |
| 22438 | | | | | | | | |
| RIO TINTO PLC | SPONSORED AD | 767204100 | 14301 | 145859 | SH | OTHER | 22 | 145784 |
| 75 | | | | | | | | |
| RITA MED SYS INC DEL | COM | 76774E103 | 1842 | 432469 | SH | DEFINED | | 432469 |
| RITE AID CORP | COM | 767754104 | 119 | 22777 | SH | DEFINED | 01 | 22777 |

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|-----------------------------------|------|-----------|------|-----------|------------|--------|
| RITE AID CORP 4200 | COM | 767754104 | 45 | 8700 SH | OTHER 01 | 4500 |
| RITE AID CORP | COM | 767754104 | 20 | 3800 SH | DEFINED 05 | 3800 |
| RITE AID CORP | COM | 767754104 | 407 | 78000 SH | DEFINED 08 | 78000 |
| RITE AID CORP | COM | 767754104 | 109 | 20800 SH | DEFINED 17 | 20800 |
| RITE AID CORP 11000 | COM | 767754104 | 134 | 25725 SH | DEFINED 22 | 14725 |
| RITE AID CORP | COM | 767754104 | 653 | 125000 SH | OTHER 22 | 125000 |
| ROBBINS & MYERS INC 2500 | COM | 770196103 | 107 | 4750 SH | DEFINED 01 | 2250 |
| ROBBINS & MYERS INC 1000 | COM | 770196103 | 22 | 1000 SH | OTHER 01 | |
| ROBBINS & MYERS INC | COM | 770196103 | 1358 | 60500 SH | DEFINED 05 | 60500 |
| ROBBINS & MYERS INC | COM | 770196103 | 3983 | 177400 SH | DEFINED 21 | 177400 |
| ROBBINS & MYERS INC | COM | 770196103 | 161 | 7180 SH | DEFINED 22 | 7180 |
| ROBBINS & MYERS INC | COM | 770196103 | 56 | 2500 SH | OTHER 22 | 2500 |
| ROBERT HALF INTL INC | COM | 770323103 | 567 | 19045 SH | DEFINED 01 | 19045 |
| ROBERT HALF INTL INC 250 | COM | 770323103 | 433 | 14550 SH | OTHER 01 | 14300 |
| ROBERT HALF INTL INC | COM | 770323103 | 8761 | 294282 SH | DEFINED 05 | 294282 |
| ROBERT HALF INTL INC | COM | 770323103 | 335 | 11244 SH | DEFINED 08 | 11244 |
| ROBERT HALF INTL INC | COM | 770323103 | 3524 | 118360 SH | DEFINED 21 | 118360 |
| ROBERT HALF INTL INC 500 | COM | 770323103 | 429 | 14400 SH | DEFINED 22 | 13900 |
| ROCK-TENN CO 6100 | CL A | 772739207 | 347 | 20490 SH | DEFINED 01 | 14390 |
| ROCK-TENN CO | CL A | 772739207 | 2556 | 150775 SH | DEFINED 05 | 150775 |
| ROCK-TENN CO | CL A | 772739207 | 398 | 23500 SH | DEFINED 21 | 23500 |
| ROCKWELL AUTOMATION INC 255 | COM | 773903109 | 3909 | 104213 SH | DEFINED 01 | 103958 |
| ROCKWELL AUTOMATION INC 58589 | COM | 773903109 | 3100 | 82649 SH | OTHER 01 | 24060 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 3864 | 103005 SH | DEFINED 05 | 103005 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 305 | 8118 SH | DEFINED 08 | 8118 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 114 | 3045 SH | DEFINED 17 | 3045 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 736 | 19609 SH | DEFINED 21 | 19609 |
| ROCKWELL AUTOMATION INC 1700 | COM | 773903109 | 6717 | 179066 SH | DEFINED 22 | 177366 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 404 | 10761 SH | OTHER 22 | 10761 |
| ROCKWELL COLLINS INC 255 | COM | 774341101 | 2801 | 84068 SH | DEFINED 01 | 83813 |
| ROCKWELL COLLINS INC 37519 | COM | 774341101 | 1965 | 58982 SH | OTHER 01 | 21463 |
| ROCKWELL COLLINS INC | COM | 774341101 | 9975 | 299369 SH | DEFINED 05 | 299369 |
| ROCKWELL COLLINS INC | COM | 774341101 | 700 | 20996 SH | DEFINED 08 | 20996 |
| ROCKWELL COLLINS INC | COM | 774341101 | 135 | 4055 SH | DEFINED 17 | 4055 |
| ROCKWELL COLLINS INC 7200 | COM | 774341101 | 240 | 7200 SH | DEFINED 18 | |
| ROCKWELL COLLINS INC | COM | 774341101 | 589 | 17673 SH | DEFINED 21 | 17673 |
| ROCKWELL COLLINS INC 1700 | COM | 774341101 | 890 | 26720 SH | DEFINED 22 | 25020 |
| ROCKWELL COLLINS INC | COM | 774341101 | 358 | 10756 SH | OTHER 22 | 10756 |
| ROCKY SHOES & BOOTS INC 1100 | COM | 774830103 | 4951 | 210600 SH | DEFINED 21 | 209500 |
| ROCKY SHOES & BOOTS INC 3379 | COM | 774830103 | 900 | 38300 SH | DEFINED 22 | 34921 |
| ROGERS COMMUNICATIONS INC | CL B | 775109200 | 145 | 8000 SH | DEFINED 17 | 8000 |
| ROGERS COMMUNICATIONS INC 9450 | CL B | 775109200 | 171 | 9450 SH | DEFINED 22 | |
| ROGERS CORP 5040 | COM | 775133101 | 474 | 6775 SH | DEFINED 01 | 1735 |
| ROGERS CORP 210 | COM | 775133101 | 15 | 210 SH | OTHER 01 | |
| ROGERS CORP | COM | 775133101 | 5216 | 74625 SH | DEFINED 05 | 74625 |
| ROGERS CORP | COM | 775133101 | 63 | 900 SH | DEFINED 08 | 900 |
| ROGERS CORP | COM | 775133101 | 769 | 11000 SH | DEFINED 21 | 11000 |
| ROGERS CORP | COM | 775133101 | 4901 | 70113 SH | DEFINED 22 | 70113 |
| ROGERS CORP | COM | 775133101 | 245 | 3500 SH | OTHER 22 | 3500 |
| ROHM & HAAS CO 34500 | COM | 775371107 | 3779 | 90894 SH | DEFINED 01 | 56394 |
| ROHM & HAAS CO 11186 | COM | 775371107 | 3353 | 80651 SH | OTHER 01 | 69465 |
| ROHM & HAAS CO | COM | 775371107 | 4291 | 103203 SH | DEFINED 05 | 103203 |
| ROHM & HAAS CO | COM | 775371107 | 720 | 17311 SH | DEFINED 08 | 17311 |
| ROHM & HAAS CO | COM | 775371107 | 107 | 2575 SH | DEFINED 17 | 2575 |
| ROHM & HAAS CO 7989 | COM | 775371107 | 8714 | 209581 SH | DEFINED 21 | 201592 |
| ROHM & HAAS CO 3133 | COM | 775371107 | 1404 | 33759 SH | DEFINED 22 | 30626 |
| ROHM & HAAS CO | COM | 775371107 | 333 | 8001 SH | OTHER 22 | 8001 |
| ROLLINS INC | COM | 775711104 | 263 | 11425 SH | DEFINED 01 | 11425 |
| ROLLINS INC 200 | COM | 775711104 | 14 | 590 SH | OTHER 01 | 390 |
| ROLLINS INC | COM | 775711104 | 2213 | 96187 SH | DEFINED 05 | 96187 |
| ROLLINS INC | COM | 775711104 | 51 | 2203 SH | DEFINED 08 | 2203 |
| ROLLINS INC | COM | 775711104 | 97 | 4200 SH | DEFINED 17 | 4200 |

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|--|--------------|-----------|-------|---------------|-----------------|----------|
| ROLLINS INC | COM | 775711104 | 16 | 675 SH | DEFINED 22 | 675 |
| ROPER INDS INC NEW 500 | COM | 776696106 | 614 | 10785 SH | DEFINED 01 | 10285 |
| ROPER INDS INC NEW 6350 | COM | 776696106 | 361 | 6350 SH | OTHER 01 | |
| ROPER INDS INC NEW | COM | 776696106 | 9057 | 159175 SH | DEFINED 05 | 159175 |
| ROPER INDS INC NEW | COM | 776696106 | 119 | 2086 SH | DEFINED 08 | 2086 |
| ROPER INDS INC NEW | COM | 776696106 | 513 | 9010 SH | DEFINED 20 | 9010 |
| ROPER INDS INC NEW 8400 | COM | 776696106 | 15164 | 266505 SH | DEFINED 21 | 258105 |
| ROPER INDS INC NEW 10580 | COM | 776696106 | 644 | 11320 SH | DEFINED 22 | 740 |
| ROPER INDS INC NEW | COM | 776696106 | 17 | 290 SH | OTHER 22 | 290 |
| ROSS STORES INC | COM | 778296103 | 499 | 18643 SH | DEFINED 01 | 18643 |
| ROSS STORES INC 1501 | COM | 778296103 | 43 | 1601 SH | OTHER 01 | 100 |
| ROSS STORES INC | COM | 778296103 | 8516 | 318223 SH | DEFINED 05 | 318223 |
| ROSS STORES INC | COM | 778296103 | 476 | 17802 SH | DEFINED 08 | 17802 |
| ROSS STORES INC | COM | 778296103 | 692 | 25875 SH | DEFINED 17 | 25875 |
| ROSS STORES INC | COM | 778296103 | 12936 | 483400 SH | DEFINED 21 | 483400 |
| ROSS STORES INC 5400 | COM | 778296103 | 1231 | 46010 SH | DEFINED 22 | 40610 |
| ROSS STORES INC | COM | 778296103 | 238 | 8900 SH | OTHER 22 | 8900 |
| ROUSE CO | COM | 779273101 | 6376 | 134234 SH | DEFINED 01 | 134234 |
| ROUSE CO 356462 | COM | 779273101 | 17171 | 361492 SH | OTHER 01 | 5030 |
| ROUSE CO | COM | 779273101 | 14 | 300 SH | DEFINED 05 | 300 |
| ROUSE CO | COM | 779273101 | 645 | 13582 SH | DEFINED 08 | 13582 |
| ROUSE CO | COM | 779273101 | 31305 | 659060 SH | DEFINED 21 | 659060 |
| ROUSE CO 6255 | COM | 779273101 | 2273 | 47855 SH | DEFINED 22 | 41600 |
| ROWAN COS INC | COM | 779382100 | 269 | 11073 SH | DEFINED 01 | 11073 |
| ROWAN COS INC 4725 | COM | 779382100 | 140 | 5772 SH | OTHER 01 | 1047 |
| ROWAN COS INC | COM | 779382100 | 1209 | 49694 SH | DEFINED 05 | 49694 |
| ROWAN COS INC | COM | 779382100 | 754 | 30989 SH | DEFINED 08 | 30989 |
| ROWAN COS INC | COM | 779382100 | 555 | 22810 SH | DEFINED 20 | 22810 |
| ROWAN COS INC 1675 | COM | 779382100 | 12540 | 515405 SH | DEFINED 21 | 513730 |
| ROWAN COS INC 7100 | COM | 779382100 | 793 | 32600 SH | DEFINED 22 | 25500 |
| ROWAN COS INC | COM | 779382100 | 15 | 600 SH | OTHER 22 | 600 |
| ROXIO INC | COM | 780008108 | 59 | 12009 SH | DEFINED 01 | 12009 |
| ROXIO INC | COM | 780008108 | | 82 SH | OTHER 01 | 82 |
| ROXIO INC | COM | 780008108 | 690 | 140475 SH | DEFINED 05 | 140475 |
| ROXIO INC | COM | 780008108 | 724 | 147410 SH | DEFINED 17 | 147410 |
| ROXIO INC | COM | 780008108 | 109 | 22200 SH | DEFINED 21 | 22200 |
| ROYAL BK CDA MONTREAL QUE | COM | 780087102 | 1629 | 36743 SH | DEFINED 01 | 36743 |
| ROYAL BK CDA MONTREAL QUE 1750 | COM | 780087102 | 205 | 4629 SH | OTHER 01 | 2879 |
| ROYAL BK CDA MONTREAL QUE | COM | 780087102 | 173 | 3900 SH | DEFINED 22 | 3900 |
| ROYAL BK CDA MONTREAL QUE | COM | 780087102 | 111 | 2499 SH | OTHER 22 | 2499 |
| ROYAL BK SCOTLAND GROUP PLC | SP ADR PREF | 780097705 | 27 | 1000 SH | DEFINED 01 | 1000 |
| ROYAL BK SCOTLAND GROUP PLC 7478 | SP ADR PREF | 780097705 | 216 | 8078 SH | OTHER 01 | 600 |
| ROYAL BK SCOTLAND GROUP PLC 400 | SP ADR PREF | 780097705 | 440 | 16400 SH | DEFINED 22 | 16000 |
| ROYAL BK SCOTLAND GROUP PLC | SP ADR PREF | 780097705 | 11 | 400 SH | OTHER 22 | 400 |
| ROYAL BK SCOTLAND GROUP PLC 1000 | SPON ADR F | 780097804 | 156 | 5850 SH | DEFINED 22 | 4850 |
| ROYAL BK SCOTLAND GROUP PLC | SPON ADR F | 780097804 | 214 | 8000 SH | OTHER 22 | 8000 |
| ROYAL CARIBBEAN CRUISES LTD | NOTE | 780153AK8 | 12073 | 23218000 PRN | DEFINED 08 | 23218000 |
| ROYAL CARIBBEAN CRUISES LTD 113240000 | NOTE | 780153AK8 | 58885 | 113240000 PRN | OTHER 17 | |
| ROYAL DUTCH PETE CO 50770 | NY REG EUR . | 780257804 | 49192 | 952045 SH | DEFINED 01 | 901275 |
| ROYAL DUTCH PETE CO 445846 | NY REG EUR . | 780257804 | 53806 | 1041345 SH | OTHER 01 | 595499 |
| ROYAL DUTCH PETE CO | NY REG EUR . | 780257804 | 31876 | 616921 SH | DEFINED 05 | 616921 |
| ROYAL DUTCH PETE CO | NY REG EUR . | 780257804 | 1292 | 25000 SH | DEFINED 08 | 25000 |
| ROYAL DUTCH PETE CO | NY REG EUR . | 780257804 | 18183 | 351900 SH | CALL DEFINED 08 | 351900 |
| ROYAL DUTCH PETE CO | NY REG EUR . | 780257804 | 5084 | 98400 SH | CALL DEFINED 17 | 98400 |
| ROYAL DUTCH PETE CO | NY REG EUR . | 780257804 | 6717 | 130000 SH | PUT DEFINED 17 | 130000 |
| ROYAL DUTCH PETE CO | NY REG EUR . | 780257804 | 34835 | 674188 SH | DEFINED 21 | 674188 |
| ROYAL DUTCH PETE CO 98985 | NY REG EUR . | 780257804 | 48482 | 938307 SH | DEFINED 22 | 839322 |
| ROYAL DUTCH PETE CO | NY REG EUR . | 780257804 | 32524 | 629453 SH | OTHER 22 | 629453 |
| ROYAL GOLD INC | COM | 780287108 | 29 | 2025 SH | DEFINED 01 | 2025 |
| ROYAL GOLD INC | COM | 780287108 | 709 | 50000 SH | CALL DEFINED 08 | 50000 |
| ROYAL GOLD INC | COM | 780287108 | 709 | 50000 SH | PUT DEFINED 08 | 50000 |
| ROYAL GOLD INC | COM | 780287108 | 1 | 83 SH | DEFINED 22 | 83 |
| ROYCE VALUE TR INC | COM | 780910105 | 192 | 10920 SH | DEFINED 22 | 10920 |
| ROYCE VALUE TR INC | COM | 780910105 | 39 | 2227 SH | OTHER 22 | 2227 |
| RUBY TUESDAY INC 6650 | COM | 781182100 | 382 | 13915 SH | DEFINED 01 | 7265 |
| RUBY TUESDAY INC | COM | 781182100 | 188 | 6850 SH | OTHER 01 | 6650 |

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|----------------------------|--------------|-----------|--------|---------|----|---------|---------|---------|--------|
| 200 | | | | | | | | | |
| RUBY TUESDAY INC | COM | 781182100 | 3923 | 142930 | SH | DEFINED | 05 | 142930 | |
| RUBY TUESDAY INC | COM | 781182100 | 115 | 4200 | SH | DEFINED | 08 | 4200 | |
| RUBY TUESDAY INC | COM | 781182100 | 6648 | 242200 | SH | DEFINED | 21 | 242200 | |
| RUBY TUESDAY INC | COM | 781182100 | 541 | 19700 | SH | DEFINED | 22 | 17400 | |
| 2300 | | | | | | | | | |
| RUBY TUESDAY INC | COM | 781182100 | 150 | 5448 | SH | OTHER | 22 | 5448 | |
| RUDDICK CORP | COM | 781258108 | 2140 | 95311 | SH | DEFINED | 01 | 95311 | |
| RUDDICK CORP | COM | 781258108 | 45 | 2000 | SH | OTHER | 01 | 2000 | |
| RUDDICK CORP | COM | 781258108 | 2214 | 98638 | SH | DEFINED | 05 | 98638 | |
| RUDDICK CORP | COM | 781258108 | 238 | 10600 | SH | DEFINED | 08 | 10600 | |
| RUDDICK CORP | COM | 781258108 | 9 | 400 | SH | OTHER | 22 | 400 | |
| RUDOLPH TECHNOLOGIES INC | COM | 781270103 | 158 | 8700 | SH | DEFINED | 01 | 3000 | |
| 5700 | | | | | | | | | |
| RUDOLPH TECHNOLOGIES INC | COM | 781270103 | 1 | 75 | SH | OTHER | 01 | | |
| 75 | | | | | | | | | |
| RUDOLPH TECHNOLOGIES INC | COM | 781270103 | 1362 | 74875 | SH | DEFINED | 05 | 74875 | |
| RUDOLPH TECHNOLOGIES INC | COM | 781270103 | 1970 | 108323 | SH | DEFINED | 17 | 108323 | |
| RUDOLPH TECHNOLOGIES INC | COM | 781270103 | 202 | 11100 | SH | DEFINED | 21 | 11100 | |
| RURAL / METRO CORP | COM | 781748108 | 16 | 10500 | SH | DEFINED | 22 | 10500 | |
| RUSH ENTERPISES INC | CL A | 781846209 | 38 | 2900 | SH | DEFINED | 17 | 2900 | |
| RUSH ENTERPISES INC | CL A | 781846209 | 1950 | 150000 | SH | DEFINED | 21 | 150000 | |
| RUSH ENTERPISES INC | CL B | 781846308 | 2592 | 200000 | SH | DEFINED | 21 | 200000 | |
| RUSS BERRIE & CO | COM | 782233100 | 165 | 8490 | SH | DEFINED | 01 | 1490 | |
| 7000 | | | | | | | | | |
| RUSS BERRIE & CO | COM | 782233100 | | 25 | SH | OTHER | 01 | | |
| 25 | | | | | | | | | |
| RUSS BERRIE & CO | COM | 782233100 | 1863 | 95900 | SH | DEFINED | 05 | 95900 | |
| RUSS BERRIE & CO | COM | 782233100 | 1692 | 87100 | SH | DEFINED | 21 | 87100 | |
| RUSS BERRIE & CO | COM | 782233100 | 61 | 3140 | SH | DEFINED | 22 | 3140 | |
| RUSS BERRIE & CO | COM | 782233100 | 21 | 1100 | SH | OTHER | 22 | 1100 | |
| RUSSELL CORP | COM | 782352108 | 489 | 27215 | SH | DEFINED | 01 | 4715 | |
| 22500 | | | | | | | | | |
| RUSSELL CORP | COM | 782352108 | 1 | 50 | SH | OTHER | 01 | | |
| 50 | | | | | | | | | |
| RUSSELL CORP | COM | 782352108 | 2869 | 159750 | SH | DEFINED | 05 | 159750 | |
| RUSSELL CORP | COM | 782352108 | 3430 | 191000 | SH | DEFINED | 21 | 191000 | |
| RUSSELL CORP | COM | 782352108 | 131 | 7280 | SH | DEFINED | 22 | 6280 | |
| 1000 | | | | | | | | | |
| RUSSELL CORP | COM | 782352108 | 63 | 3500 | SH | OTHER | 22 | 3500 | |
| RYANAIR HLDGS PLC | SPONSORED AD | 783513104 | 3697 | 112773 | SH | DEFINED | 05 | 112773 | |
| RYANAIR HLDGS PLC | SPONSORED AD | 783513104 | 456 | 13900 | SH | DEFINED | 17 | 13900 | |
| RYANAIR HLDGS PLC | SPONSORED AD | 783513104 | 597 | 18210 | SH | DEFINED | 21 | 18210 | |
| RYANAIR HLDGS PLC | SPONSORED AD | 783513104 | 66 | 2000 | SH | OTHER | 22 | 2000 | |
| RYANS RESTAURANT GROUP INC | COM | 783520109 | 3252 | 205850 | SH | DEFINED | 05 | 205850 | |
| RYANS RESTAURANT GROUP INC | COM | 783520109 | 11087 | 701715 | SH | DEFINED | 21 | 701715 | |
| RYANS RESTAURANT GROUP INC | COM | 783520109 | 3688 | 233421 | SH | DEFINED | 22 | 209921 | |
| 23500 | | | | | | | | | |
| RYANS RESTAURANT GROUP INC | COM | 783520109 | 111 | 7000 | SH | OTHER | 22 | 7000 | |
| RYDER SYS INC | COM | 783549108 | 595 | 14844 | SH | DEFINED | 01 | 12144 | |
| 2700 | | | | | | | | | |
| RYDER SYS INC | COM | 783549108 | 6 | 139 | SH | OTHER | 01 | | |
| 139 | | | | | | | | | |
| RYDER SYS INC | COM | 783549108 | 5964 | 148850 | SH | DEFINED | 05 | 37550 | |
| 111300 | | | | | | | | | |
| RYDER SYS INC | COM | 783549108 | 57 | 1429 | SH | DEFINED | 08 | 1429 | |
| RYDER SYS INC | COM | 783549108 | 14158 | 353324 | SH | DEFINED | 21 | 353324 | |
| RYDER SYS INC | COM | 783549108 | 2531 | 63160 | SH | DEFINED | 22 | 55560 | |
| 7600 | | | | | | | | | |
| RYDER SYS INC | COM | 783549108 | 78 | 1939 | SH | OTHER | 22 | 1939 | |
| RYERSON TULL INC NEW | COM | 78375P107 | 299 | 18850 | SH | DEFINED | 01 | 18850 | |
| RYERSON TULL INC NEW | COM | 78375P107 | 10 | 620 | SH | OTHER | 01 | 620 | |
| RYERSON TULL INC NEW | COM | 78375P107 | 1663 | 104745 | SH | DEFINED | 05 | 104745 | |
| RYERSON TULL INC NEW | COM | 78375P107 | 262 | 16500 | SH | DEFINED | 21 | 16500 | |
| RYLAND GROUP INC | COM | 783764103 | 260 | 3330 | SH | DEFINED | 01 | 3330 | |
| RYLAND GROUP INC | COM | 783764103 | 14 | 175 | SH | OTHER | 01 | 100 | |
| 75 | | | | | | | | | |
| RYLAND GROUP INC | COM | 783764103 | 10223 | 130723 | SH | DEFINED | 05 | 130723 | |
| RYLAND GROUP INC | COM | 783764103 | 2061 | 26350 | SH | DEFINED | 08 | 26350 | |
| RYLAND GROUP INC | COM | 783764103 | 899 | 11500 | SH | DEFINED | 17 | 11500 | |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 138202 | 5699043 | SH | DEFINED | 01 | 5452092 | |
| 246951 | | | | | | | | | |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 79379 | 3273356 | SH | OTHER | 01 | 1486540 | |
| 1786816 | | | | | | | | | |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 3759 | 155000 | SH | CALL | DEFINED | 01 | 155000 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 5456 | 225000 | SH | PUT | DEFINED | 01 | 225000 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 98271 | 4052429 | SH | DEFINED | 05 | 3425529 | |
| 626900 | | | | | | | | | |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 11219 | 462655 | SH | DEFINED | 08 | 462655 | |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 9940 | 409900 | SH | CALL | DEFINED | 08 | 409900 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 158 | 6500 | SH | PUT | DEFINED | 08 | 6500 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 13397 | 552438 | SH | DEFINED | 17 | 552438 | |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 1789 | 73780 | SH | DEFINED | 18 | | |
| 73780 | | | | | | | | | |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 105672 | 4357602 | SH | DEFINED | 21 | 4357602 | |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 86746 | 3577139 | SH | DEFINED | 22 | 3271276 | |

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|-------------------------|------|--------|-----------|--------|---------|----|---------|----|---------|
| 305863 | | | | | | | | | |
| SBC COMMUNICATIONS INC | COM | | 78387G103 | 46780 | 1929082 | SH | OTHER | 22 | 1928582 |
| 500 | | | | | | | | | |
| SBC COMMUNICATIONS INC | COM | | 78387G103 | 174 | 7179 | SH | DEFINED | | 7179 |
| SBS TECHNOLOGIES INC | COM | | 78387P103 | 137 | 8500 | SH | DEFINED | 01 | 3366 |
| 5134 | | | | | | | | | |
| SBS TECHNOLOGIES INC | COM | | 78387P103 | 23 | 1441 | SH | OTHER | 01 | |
| 1441 | | | | | | | | | |
| SBS TECHNOLOGIES INC | COM | | 78387P103 | 1139 | 70850 | SH | DEFINED | 05 | 70850 |
| SBS TECHNOLOGIES INC | COM | | 78387P103 | 162 | 10100 | SH | DEFINED | 21 | 10100 |
| SBA COMMUNICATIONS CORP | COM | | 78388J106 | 273 | 61415 | SH | DEFINED | 08 | 61415 |
| SBA COMMUNICATIONS CORP | COM | | 78388J106 | 1155 | 259500 | SH | DEFINED | 21 | 259500 |
| SBA COMMUNICATIONS CORP | COM | | 78388J106 | 1 | 200 | SH | DEFINED | 22 | 200 |
| SCM MICROSYSTEMS INC | COM | | 784018103 | 59 | 9100 | SH | DEFINED | 01 | 3940 |
| 5160 | | | | | | | | | |
| SCM MICROSYSTEMS INC | COM | | 784018103 | 3 | 440 | SH | OTHER | 01 | |
| 440 | | | | | | | | | |
| SCM MICROSYSTEMS INC | COM | | 784018103 | 476 | 73225 | SH | DEFINED | 05 | 73225 |
| SCM MICROSYSTEMS INC | COM | | 784018103 | 66 | 10200 | SH | DEFINED | 21 | 10200 |
| SCP POOL CORP | COM | | 784028102 | 1426 | 31686 | SH | DEFINED | 01 | 16049 |
| 7163 | | 8474 | | | | | | | |
| SCP POOL CORP | COM | | 784028102 | 242 | 5387 | SH | OTHER | 01 | |
| 5387 | | | | | | | | | |
| SCP POOL CORP | COM | | 784028102 | 7004 | 155637 | SH | DEFINED | 05 | 155637 |
| SCP POOL CORP | COM | | 784028102 | 54 | 1200 | SH | DEFINED | 08 | 1200 |
| SCP POOL CORP | COM | | 784028102 | 1062 | 23600 | SH | DEFINED | 21 | 23600 |
| SCP POOL CORP | COM | | 784028102 | 171 | 3800 | SH | DEFINED | 22 | 3800 |
| SCPIE HLDGS INC | COM | | 78402P104 | 65 | 7150 | SH | DEFINED | 01 | 3050 |
| 4100 | | | | | | | | | |
| SCPIE HLDGS INC | COM | | 78402P104 | 459 | 50450 | SH | DEFINED | 05 | 50450 |
| SCPIE HLDGS INC | COM | | 78402P104 | 59 | 6500 | SH | DEFINED | 21 | 6500 |
| SCO GROUP INC | COM | | 78403A106 | 118 | 20227 | SH | DEFINED | 17 | 20227 |
| SEI INVESTMENTS CO | COM | | 784117103 | 472 | 16260 | SH | DEFINED | 01 | 14305 |
| 1955 | | | | | | | | | |
| SEI INVESTMENTS CO | COM | | 784117103 | 290 | 10000 | SH | OTHER | 01 | 9450 |
| 550 | | | | | | | | | |
| SEI INVESTMENTS CO | COM | | 784117103 | 6364 | 219139 | SH | DEFINED | 05 | 219139 |
| SEI INVESTMENTS CO | COM | | 784117103 | 496 | 17080 | SH | DEFINED | 08 | 17080 |
| SEI INVESTMENTS CO | COM | | 784117103 | 2134 | 73500 | SH | DEFINED | 21 | 73500 |
| SEI INVESTMENTS CO | COM | | 784117103 | 378 | 13025 | SH | DEFINED | 22 | 13025 |
| SEI INVESTMENTS CO | COM | | 784117103 | 3 | 100 | SH | OTHER | 22 | 100 |
| SI INTL INC | COM | | 78427V102 | 53 | 2600 | SH | DEFINED | 17 | 2600 |
| SI INTL INC | COM | | 78427V102 | 341 | 16700 | SH | DEFINED | | 16700 |
| SL GREEN RLTY CORP | COM | | 78440X101 | 81 | 1732 | SH | DEFINED | 01 | 1732 |
| SL GREEN RLTY CORP | COM | | 78440X101 | 68 | 1450 | SH | DEFINED | 05 | 1450 |
| SL GREEN RLTY CORP | COM | | 78440X101 | 585 | 12510 | SH | DEFINED | 08 | 12510 |
| SL GREEN RLTY CORP | COM | | 78440X101 | 12985 | 277460 | SH | DEFINED | 21 | 277460 |
| SL GREEN RLTY CORP | COM | | 78440X101 | 917 | 19590 | SH | DEFINED | 22 | 16390 |
| 3200 | | | | | | | | | |
| SL GREEN RLTY CORP | COM | | 78440X101 | 47 | 1010 | SH | OTHER | 22 | 1010 |
| SLM CORP | COM | | 78442P106 | 1 | 31 | SH | DEFINED | 01 | 31 |
| SLM CORP | COM | | 78442P106 | 8364 | 206777 | SH | DEFINED | 05 | 206777 |
| SLM CORP | COM | | 78442P106 | 649 | 16045 | SH | DEFINED | 08 | 16045 |
| SLM CORP | COM | | 78442P106 | 2767 | 68400 | SH | DEFINED | 08 | 68400 |
| SLM CORP | COM | | 78442P106 | 413 | 10200 | SH | DEFINED | 17 | 10200 |
| SLM CORP | COM | | 78442P106 | 122369 | 3025200 | SH | OTHER | 17 | |
| 3025200 | | | | | | | | | |
| SLM CORP | COM | | 78442P106 | 303 | 7500 | SH | DEFINED | 18 | |
| 7500 | | | | | | | | | |
| SLM CORP | COM | | 78442P106 | 2126 | 52567 | SH | DEFINED | 21 | 52567 |
| SLM CORP | COM | | 78442P106 | 2859 | 70679 | SH | DEFINED | 22 | 62029 |
| 8650 | | | | | | | | | |
| SLM CORP | COM | | 78442P106 | 1054 | 26048 | SH | OTHER | 22 | 26048 |
| SPDR TR | UNIT | SER 1 | 78462F103 | 889462 | 7766190 | SH | DEFINED | 01 | 7291900 |
| 474290 | | | | | | | | | |
| SPDR TR | UNIT | SER 1 | 78462F103 | 112728 | 984265 | SH | OTHER | 01 | 525488 |
| 73362 | | 385415 | | | | | | | |
| SPDR TR | UNIT | SER 1 | 78462F103 | 6185 | 54000 | SH | DEFINED | 05 | 54000 |
| SPDR TR | UNIT | SER 1 | 78462F103 | 151861 | 1325950 | SH | DEFINED | 08 | 1325950 |
| SPDR TR | UNIT | SER 1 | 78462F103 | 25471 | 222400 | SH | DEFINED | 17 | 222400 |
| SPDR TR | UNIT | SER 1 | 78462F103 | 1233 | 10766 | SH | DEFINED | 18 | |
| 10766 | | | | | | | | | |
| SPDR TR | UNIT | SER 1 | 78462F103 | 19562 | 170805 | SH | DEFINED | 21 | 170805 |
| SPDR TR | UNIT | SER 1 | 78462F103 | 86790 | 757790 | SH | DEFINED | 22 | 732395 |
| 25395 | | | | | | | | | |
| SPDR TR | UNIT | SER 1 | 78462F103 | 9527 | 83185 | SH | OTHER | 22 | 83185 |
| SPDR TR | UNIT | SER 1 | 78462F103 | 1764 | 15402 | SH | DEFINED | | 15402 |
| SPSS INC | COM | | 78462K102 | 155 | 8625 | SH | DEFINED | 01 | 3125 |
| 5500 | | | | | | | | | |
| SPSS INC | COM | | 78462K102 | 2 | 125 | SH | OTHER | 01 | |
| 125 | | | | | | | | | |
| SPSS INC | COM | | 78462K102 | 1393 | 77500 | SH | DEFINED | 05 | 77500 |
| SPSS INC | COM | | 78462K102 | 207 | 11500 | SH | DEFINED | 21 | 11500 |
| SPSS INC | COM | | 78462K102 | 2363 | 131475 | SH | DEFINED | | 131475 |
| SPX CORP | COM | | 784635104 | 372 | 8010 | SH | DEFINED | 01 | 8010 |
| SPX CORP | COM | | 784635104 | 75 | 1622 | SH | OTHER | 01 | 56 |

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|---------------------------|---------|-----------|-------|-------------|-----------------|--|---------|--|
| 1566 | | | | | | | | |
| SPX CORP | COM | 784635104 | 7496 | 161406 SH | DEFINED 05 | | 161406 | |
| SPX CORP | COM | 784635104 | 1334 | 28733 SH | DEFINED 08 | | 28733 | |
| SPX CORP | COM | 784635104 | 2164 | 46600 SH | CALL DEFINED 08 | | 46600 | |
| SPX CORP | COM | 784635104 | 309 | 6648 SH | DEFINED 17 | | 6648 | |
| SPX CORP | COM | 784635104 | 3085 | 66430 SH | DEFINED 22 | | 57730 | |
| 8700 | | | | | | | | |
| SPX CORP | COM | 784635104 | 1270 | 27352 SH | OTHER 22 | | 27302 | |
| 50 | | | | | | | | |
| SPX CORP | NOTE | 784635AD6 | 2268 | 3600000 PRN | DEFINED 17 | | 3600000 | |
| S1 CORPORATION | COM | 78463B101 | 71 | 7136 SH | DEFINED 01 | | 7136 | |
| S1 CORPORATION | COM | 78463B101 | 2017 | 202899 SH | DEFINED 17 | | 202899 | |
| SRS LABS INC | COM | 78464M106 | 72 | 13200 SH | DEFINED 17 | | 13200 | |
| SRS LABS INC | COM | 78464M106 | 55 | 9980 SH | DEFINED 21 | | 9980 | |
| SWS GROUP INC | COM | 78503N107 | 386 | 25246 SH | DEFINED 01 | | 4046 | |
| 21200 | | | | | | | | |
| SWS GROUP INC | COM | 78503N107 | 10 | 623 SH | OTHER 01 | | | |
| 623 | | | | | | | | |
| SWS GROUP INC | COM | 78503N107 | 1409 | 92100 SH | DEFINED 05 | | 92100 | |
| SWS GROUP INC | COM | 78503N107 | 155 | 10100 SH | DEFINED 17 | | 10100 | |
| SWS GROUP INC | COM | 78503N107 | 174 | 11400 SH | DEFINED 21 | | 11400 | |
| S Y BANCORP INC | COM | 785060104 | 543 | 23200 SH | DEFINED 21 | | 23200 | |
| S Y BANCORP INC | COM | 785060104 | 24 | 1010 SH | DEFINED 22 | | 1010 | |
| S Y BANCORP INC | COM | 785060104 | 9 | 400 SH | OTHER 22 | | 400 | |
| SABRE HLDGS CORP | CL A | 785905100 | 431 | 15567 SH | DEFINED 01 | | 15567 | |
| SABRE HLDGS CORP | CL A | 785905100 | 56 | 2005 SH | OTHER 01 | | 894 | |
| 1111 | | | | | | | | |
| SABRE HLDGS CORP | CL A | 785905100 | 1708 | 61633 SH | DEFINED 05 | | 61633 | |
| SABRE HLDGS CORP | CL A | 785905100 | 683 | 24643 SH | DEFINED 08 | | 24643 | |
| SABRE HLDGS CORP | CL A | 785905100 | 14 | 500 SH | DEFINED 17 | | 500 | |
| SABRE HLDGS CORP | CL A | 785905100 | 382 | 13800 SH | DEFINED 21 | | 13800 | |
| SABRE HLDGS CORP | CL A | 785905100 | 123 | 4445 SH | DEFINED 22 | | 4045 | |
| 400 | | | | | | | | |
| SABRE HLDGS CORP | CL A | 785905100 | 50 | 1803 SH | OTHER 22 | | 1803 | |
| SAFECO CORP | COM | 786429100 | 38443 | 873712 SH | DEFINED 01 | | 321124 | |
| 552588 | | | | | | | | |
| SAFECO CORP | COM | 786429100 | 6325 | 143747 SH | OTHER 01 | | 99720 | |
| 44027 | | | | | | | | |
| SAFECO CORP | COM | 786429100 | 6789 | 154302 SH | DEFINED 05 | | 73402 | |
| 80900 | | | | | | | | |
| SAFECO CORP | COM | 786429100 | 3780 | 85918 SH | DEFINED 08 | | 85918 | |
| SAFECO CORP | COM | 786429100 | 317 | 7200 SH | DEFINED 17 | | 7200 | |
| SAFECO CORP | COM | 786429100 | 614 | 13955 SH | DEFINED 21 | | 13955 | |
| SAFECO CORP | COM | 786429100 | 574 | 13050 SH | DEFINED 22 | | 10400 | |
| 2650 | | | | | | | | |
| SAFECO CORP | COM | 786429100 | 394 | 8950 SH | OTHER 22 | | 8950 | |
| SAFEGUARD SCIENTIFICS INC | COM | 786449108 | 7 | 3000 SH | DEFINED 01 | | 3000 | |
| SAFEGUARD SCIENTIFICS INC | COM | 786449108 | 2 | 1060 SH | OTHER 01 | | 60 | |
| 1000 | | | | | | | | |
| SAFEGUARD SCIENTIFICS INC | COM | 786449108 | 78 | 33800 SH | DEFINED 17 | | 33800 | |
| SAFEGUARD SCIENTIFICS INC | COM | 786449108 | 107 | 46700 SH | DEFINED 21 | | | |
| 46700 | | | | | | | | |
| SAFEGUARD SCIENTIFICS INC | COM | 786449108 | 1 | 600 SH | DEFINED 22 | | | |
| 600 | | | | | | | | |
| SAFEGUARD SCIENTIFICS INC | COM | 786449108 | 2 | 1000 SH | OTHER 22 | | 600 | |
| 400 | | | | | | | | |
| SAFENET INC | COM | 78645R107 | 587 | 21200 SH | DEFINED 17 | | 21200 | |
| SAFENET INC | COM | 78645R107 | 531 | 19200 SH | DEFINED 21 | | 19200 | |
| SAFENET INC | COM | 78645R107 | 142 | 5142 SH | DEFINED 22 | | 4930 | |
| 212 | | | | | | | | |
| SAFENET INC | COM | 78645R107 | 47 | 1680 SH | OTHER 22 | | 1680 | |
| SAFENET INC | COM | 78645R107 | 832 | 30071 SH | DEFINED | | 30071 | |
| SAFETY INS GROUP INC | COM | 78648T100 | 747 | 34858 SH | DEFINED 17 | | 34858 | |
| SAFETY INS GROUP INC | COM | 78648T100 | 11 | 500 SH | DEFINED 22 | | 500 | |
| SAFEWAY INC | COM NEW | 786514208 | 2397 | 94605 SH | DEFINED 01 | | 74930 | |
| 19675 | | | | | | | | |
| SAFEWAY INC | COM NEW | 786514208 | 1368 | 53981 SH | OTHER 01 | | 48207 | |
| 5774 | | | | | | | | |
| SAFEWAY INC | COM NEW | 786514208 | 5331 | 210380 SH | DEFINED 05 | | 210380 | |
| SAFEWAY INC | COM NEW | 786514208 | 527 | 20789 SH | DEFINED 08 | | 20789 | |
| SAFEWAY INC | COM NEW | 786514208 | 1310 | 51700 SH | DEFINED 17 | | 51700 | |
| SAFEWAY INC | COM NEW | 786514208 | 1102 | 43504 SH | DEFINED 18 | | | |
| 43504 | | | | | | | | |
| SAFEWAY INC | COM NEW | 786514208 | 5316 | 209772 SH | DEFINED 21 | | 209772 | |
| SAFEWAY INC | COM NEW | 786514208 | 1042 | 41123 SH | DEFINED 22 | | 39373 | |
| 1750 | | | | | | | | |
| SAFEWAY INC | COM NEW | 786514208 | 1307 | 51587 SH | OTHER 22 | | 51587 | |
| SAFLINK CORP | COM NEW | 786578302 | 33 | 14100 SH | DEFINED 21 | | 14100 | |
| ST JOE CO | COM | 790148100 | 291 | 7332 SH | DEFINED 01 | | 6582 | |
| 750 | | | | | | | | |
| ST JOE CO | COM | 790148100 | 38 | 950 SH | OTHER 01 | | 950 | |
| ST JOE CO | COM | 790148100 | 4 | 100 SH | DEFINED 05 | | 100 | |
| ST JOE CO | COM | 790148100 | 421 | 10600 SH | DEFINED 08 | | 10600 | |
| ST JOE CO | COM | 790148100 | 53 | 1332 SH | DEFINED 17 | | 1332 | |
| ST JOE CO | COM | 790148100 | 19479 | 490660 SH | DEFINED 21 | | 490660 | |
| ST JOE CO | COM | 790148100 | 1829 | 46065 SH | DEFINED 22 | | 33300 | |

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|------------------------------|-------------|-----------|-------|------------|---------|---------|---------|
| 12765 | | | | | | | |
| ST JOE CO | COM | 790148100 | 471 | 11875 SH | OTHER | 22 | 11875 |
| ST JUDE MED INC | COM | 790849103 | 1625 | 21478 SH | DEFINED | 01 | 21478 |
| ST JUDE MED INC | COM | 790849103 | 1367 | 18074 SH | OTHER | 01 | 10454 |
| 7620 | | | | | | | |
| ST JUDE MED INC | COM | 790849103 | 6425 | 84931 SH | DEFINED | 05 | 84931 |
| ST JUDE MED INC | COM | 790849103 | 761 | 10055 SH | DEFINED | 08 | 10055 |
| ST JUDE MED INC | COM | 790849103 | 18209 | 240700 SH | CALL | DEFINED | 240700 |
| ST JUDE MED INC | COM | 790849103 | 1396 | 18448 SH | DEFINED | 17 | 18448 |
| ST JUDE MED INC | COM | 790849103 | 953 | 12600 SH | DEFINED | 20 | 12600 |
| ST JUDE MED INC | COM | 790849103 | 52661 | 696111 SH | DEFINED | 21 | 670786 |
| 25325 | | | | | | | |
| ST JUDE MED INC | COM | 790849103 | 7267 | 96065 SH | DEFINED | 22 | 81065 |
| 15000 | | | | | | | |
| ST JUDE MED INC | COM | 790849103 | 738 | 9760 SH | OTHER | 22 | 9760 |
| ST MARY LD & EXPL CO | COM | 792228108 | 2154 | 60421 SH | DEFINED | 01 | 45121 |
| 14100 1200 | | | | | | | |
| ST MARY LD & EXPL CO | COM | 792228108 | 52 | 1450 SH | OTHER | 01 | |
| 1450 | | | | | | | |
| ST MARY LD & EXPL CO | COM | 792228108 | 4610 | 129325 SH | DEFINED | 05 | 129325 |
| ST MARY LD & EXPL CO | COM | 792228108 | 21 | 600 SH | DEFINED | 08 | 600 |
| ST MARY LD & EXPL CO | COM | 792228108 | 71 | 2000 SH | DEFINED | 17 | 2000 |
| ST MARY LD & EXPL CO | COM | 792228108 | 674 | 18900 SH | DEFINED | 21 | 18900 |
| ST PAUL TRAVELERS INC | COM | 792860108 | 11928 | 294226 SH | DEFINED | 01 | 271663 |
| 3814 18749 | | | | | | | |
| ST PAUL TRAVELERS INC | COM | 792860108 | 6307 | 155569 SH | OTHER | 01 | |
| 155569 | | | | | | | |
| ST PAUL TRAVELERS INC | COM | 792860108 | 60125 | 1483114 SH | DEFINED | 05 | 1291114 |
| 192000 | | | | | | | |
| ST PAUL TRAVELERS INC | COM | 792860108 | 1997 | 49255 SH | DEFINED | 08 | 49255 |
| ST PAUL TRAVELERS INC | COM | 792860108 | 1 | 24 SH | DEFINED | 13 | 24 |
| ST PAUL TRAVELERS INC | COM | 792860108 | 2355 | 58097 SH | DEFINED | 17 | 58097 |
| ST PAUL TRAVELERS INC | COM | 792860108 | 142 | 3508 SH | DEFINED | 18 | |
| 3508 | | | | | | | |
| ST PAUL TRAVELERS INC | COM | 792860108 | 76436 | 1885448 SH | DEFINED | 21 | 1883648 |
| 1800 | | | | | | | |
| ST PAUL TRAVELERS INC | COM | 792860108 | 25223 | 622167 SH | DEFINED | 22 | 565405 |
| 56762 | | | | | | | |
| ST PAUL TRAVELERS INC | COM | 792860108 | 5512 | 135955 SH | OTHER | 22 | 135955 |
| ST PAUL TRAVELERS INC | EQUITY UNIT | 792860306 | 1411 | 19068 SH | DEFINED | 17 | 19068 |
| SAKS INC | COM | 79377W108 | 470 | 31365 SH | DEFINED | 01 | 30955 |
| 410 | | | | | | | |
| SAKS INC | COM | 79377W108 | 6 | 400 SH | OTHER | 01 | |
| 400 | | | | | | | |
| SAKS INC | COM | 79377W108 | 4557 | 303775 SH | DEFINED | 05 | 303775 |
| SAKS INC | COM | 79377W108 | 275 | 18300 SH | DEFINED | 08 | 18300 |
| SAKS INC | COM | 79377W108 | 213 | 14200 SH | DEFINED | 17 | 14200 |
| SAKS INC | COM | 79377W108 | 3110 | 207300 SH | DEFINED | 21 | 207300 |
| SAKS INC | COM | 79377W108 | 134 | 8900 SH | DEFINED | 22 | 8900 |
| SALEM COMMUNICATIONS CORP DE | CL A | 794093104 | 3 | 100 SH | DEFINED | 08 | 100 |
| SALEM COMMUNICATIONS CORP DE | CL A | 794093104 | 423 | 15600 SH | DEFINED | 22 | |
| 15600 | | | | | | | |
| SALOMON BROS HIGH INCOME FD | COM | 794907105 | 55 | 4553 SH | DEFINED | 01 | 4553 |
| SALOMON BROS HIGH INCOME FD | COM | 794907105 | 12 | 1000 SH | OTHER | 01 | 1000 |
| SALOMON BROS HIGH INCOME FD | COM | 794907105 | 79 | 6590 SH | DEFINED | 22 | 6590 |
| SALIX PHARMACEUTICALS INC | COM | 795435106 | 20 | 600 SH | DEFINED | 17 | 600 |
| SALIX PHARMACEUTICALS INC | COM | 795435106 | 19374 | 587990 SH | DEFINED | 21 | 561890 |
| 26100 | | | | | | | |
| SALIX PHARMACEUTICALS INC | COM | 795435106 | 1667 | 50600 SH | DEFINED | 22 | 25400 |
| 25200 | | | | | | | |
| SALIX PHARMACEUTICALS INC | COM | 795435106 | 501 | 15200 SH | OTHER | 22 | 15200 |
| SALOMON BROTHERS FD INC | COM | 795477108 | 146 | 11903 SH | DEFINED | 01 | 11903 |
| SALOMON BROTHERS FD INC | COM | 795477108 | 41 | 3307 SH | OTHER | 01 | |
| 3307 | | | | | | | |
| SALOMON BROTHERS FD INC | COM | 795477108 | 109 | 8912 SH | DEFINED | 22 | 8912 |
| SALOMON BROTHERS FD INC | COM | 795477108 | 22 | 1819 SH | OTHER | 22 | 1819 |
| SALOMON BROS 2008 WORLDWIDE | COM | 79548R103 | 62 | 5700 SH | DEFINED | 01 | |
| 5700 | | | | | | | |
| SALOMON BROS 2008 WORLDWIDE | COM | 79548R103 | 263 | 24200 SH | OTHER | 01 | 19900 |
| 4300 | | | | | | | |
| SALOMON BROS 2008 WORLDWIDE | COM | 79548R103 | 56 | 5153 SH | DEFINED | 22 | 5153 |
| SALTON INC | COM | 795757103 | 78 | 14600 SH | DEFINED | 01 | 2200 |
| 12400 | | | | | | | |
| SALTON INC | COM | 795757103 | 5 | 1000 SH | OTHER | 01 | |
| 1000 | | | | | | | |
| SALTON INC | COM | 795757103 | 3 | 475 SH | DEFINED | 05 | 475 |
| SALTON INC | COM | 795757103 | 5 | 1000 SH | CALL | DEFINED | 1000 |
| SANDERSON FARMS INC | COM | 800013104 | 70 | 1300 SH | DEFINED | 01 | 1300 |
| SANDERSON FARMS INC | COM | 800013104 | 4412 | 82275 SH | DEFINED | 05 | 82275 |
| SANDERSON FARMS INC | COM | 800013104 | 75 | 1400 SH | DEFINED | 08 | 1400 |
| SANDERSON FARMS INC | COM | 800013104 | 702 | 13100 SH | DEFINED | 21 | 13100 |
| SANDISK CORP | COM | 80004C101 | 4949 | 228190 SH | DEFINED | 01 | 228190 |
| SANDISK CORP | COM | 80004C101 | 85 | 3900 SH | OTHER | 01 | 2500 |
| 1400 | | | | | | | |
| SANDISK CORP | COM | 80004C101 | 10845 | 500000 SH | CALL | DEFINED | 500000 |
| SANDISK CORP | COM | 80004C101 | 7443 | 343163 SH | DEFINED | 05 | 343163 |

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|------------------------------|--------------|-----------|-------|---------|----|---------|---------|---------|--------|
| SANDISK CORP | COM | 80004C101 | 1777 | 81912 | SH | DEFINED | 08 | 81912 | |
| SANDISK CORP | COM | 80004C101 | 9001 | 415000 | SH | CALL | DEFINED | 08 | 415000 |
| SANDISK CORP | COM | 80004C101 | 1735 | 80000 | SH | PUT | DEFINED | 08 | 80000 |
| SANDISK CORP | COM | 80004C101 | 2028 | 93507 | SH | DEFINED | 17 | 93507 | |
| SANDISK CORP | COM | 80004C101 | 787 | 36300 | SH | DEFINED | 20 | 36300 | |
| SANDISK CORP | COM | 80004C101 | 6727 | 310130 | SH | DEFINED | 21 | 238530 | |
| 71600 | | | | | | | | | |
| SANDISK CORP | COM | 80004C101 | 8 | 350 | SH | DEFINED | 22 | 350 | |
| SANDISK CORP | COM | 80004C101 | | 20 | SH | OTHER | 22 | 20 | |
| SANDY SPRING BANCORP INC | COM | 800363103 | 292 | 8403 | SH | DEFINED | 01 | 8403 | |
| SANDY SPRING BANCORP INC | COM | 800363103 | 251 | 7234 | SH | OTHER | 01 | 7234 | |
| SANFILIPPO JOHN B & SON INC | COM | 800422107 | 27 | 1000 | SH | DEFINED | 17 | 1000 | |
| SANFILIPPO JOHN B & SON INC | COM | 800422107 | 1389 | 52000 | SH | DEFINED | 21 | 52000 | |
| SANFILIPPO JOHN B & SON INC | COM | 800422107 | 59 | 2200 | SH | DEFINED | 22 | 2200 | |
| SANFILIPPO JOHN B & SON INC | COM | 800422107 | 21 | 800 | SH | OTHER | 22 | 800 | |
| SANMINA SCI CORP | COM | 800907107 | 726 | 79732 | SH | DEFINED | 01 | 70632 | |
| 8442 658 | | | | | | | | | |
| SANMINA SCI CORP | COM | 800907107 | 102 | 11223 | SH | OTHER | 01 | | |
| 11223 | | | | | | | | | |
| SANMINA SCI CORP | COM | 800907107 | 7216 | 793006 | SH | DEFINED | 05 | 332206 | |
| 460800 | | | | | | | | | |
| SANMINA SCI CORP | COM | 800907107 | 374 | 41086 | SH | DEFINED | 08 | 41086 | |
| SANMINA SCI CORP | COM | 800907107 | 1620 | 178000 | SH | PUT | DEFINED | 08 | 178000 |
| SANMINA SCI CORP | COM | 800907107 | 240 | 26400 | SH | DEFINED | 17 | 26400 | |
| SANMINA SCI CORP | COM | 800907107 | 460 | 50540 | SH | DEFINED | 20 | 50540 | |
| SANMINA SCI CORP | COM | 800907107 | 965 | 106003 | SH | DEFINED | 21 | 106003 | |
| SANMINA SCI CORP | COM | 800907107 | 370 | 40651 | SH | DEFINED | 22 | 22236 | |
| 18415 | | | | | | | | | |
| SANMINA SCI CORP | COM | 800907107 | 27 | 2930 | SH | OTHER | 22 | 2930 | |
| SANTARUS INC | COM | 802817304 | 379 | 25700 | SH | DEFINED | 17 | 25700 | |
| SAP AKTIENGESELLSCHAFT | SPONSORED AD | 803054204 | 6 | 150 | SH | DEFINED | 01 | 50 | |
| 100 | | | | | | | | | |
| SAP AKTIENGESELLSCHAFT | SPONSORED AD | 803054204 | 216 | 5155 | SH | OTHER | 01 | 155 | |
| 5000 | | | | | | | | | |
| SAP AKTIENGESELLSCHAFT | SPONSORED AD | 803054204 | 276 | 6600 | SH | DEFINED | 08 | 6600 | |
| SAP AKTIENGESELLSCHAFT | SPONSORED AD | 803054204 | 2832 | 67745 | SH | DEFINED | 17 | 67745 | |
| SAP AKTIENGESELLSCHAFT | SPONSORED AD | 803054204 | 64197 | 1535445 | SH | DEFINED | 21 | 1473945 | |
| 61500 | | | | | | | | | |
| SAP AKTIENGESELLSCHAFT | SPONSORED AD | 803054204 | 6895 | 164910 | SH | DEFINED | 22 | 143725 | |
| 21185 | | | | | | | | | |
| SAP AKTIENGESELLSCHAFT | SPONSORED AD | 803054204 | 419 | 10020 | SH | OTHER | 22 | 10020 | |
| SAPIENT CORP | COM | 803062108 | 9 | 1425 | SH | DEFINED | 22 | | |
| 1425 | | | | | | | | | |
| SAPIENT CORP | COM | 803062108 | 144 | 23900 | SH | OTHER | 22 | 1425 | |
| 22475 | | | | | | | | | |
| SAPPI LTD | SPON ADR NEW | 803069202 | 6 | 400 | SH | OTHER | 01 | 400 | |
| SAPPI LTD | SPON ADR NEW | 803069202 | 1880 | 122500 | SH | DEFINED | 21 | 122500 | |
| SAPPI LTD | SPON ADR NEW | 803069202 | 11 | 700 | SH | DEFINED | 22 | 700 | |
| SARA LEE CORP | COM | 803111103 | 14118 | 614084 | SH | DEFINED | 01 | 600606 | |
| 13478 | | | | | | | | | |
| SARA LEE CORP | COM | 803111103 | 12307 | 535341 | SH | OTHER | 01 | 305933 | |
| 229408 | | | | | | | | | |
| SARA LEE CORP | COM | 803111103 | 313 | 13600 | SH | CALL | DEFINED | 01 | 13600 |
| SARA LEE CORP | COM | 803111103 | 8524 | 370785 | SH | DEFINED | 05 | 370785 | |
| SARA LEE CORP | COM | 803111103 | 1597 | 69450 | SH | DEFINED | 08 | 69450 | |
| SARA LEE CORP | COM | 803111103 | 69386 | 3018100 | SH | DEFINED | 17 | 3018100 | |
| SARA LEE CORP | COM | 803111103 | 6 | 250 | SH | DEFINED | 18 | | |
| 250 | | | | | | | | | |
| SARA LEE CORP | COM | 803111103 | 9654 | 419936 | SH | DEFINED | 21 | 383900 | |
| 36036 | | | | | | | | | |
| SARA LEE CORP | COM | 803111103 | 15437 | 671467 | SH | DEFINED | 22 | 606244 | |
| 65223 | | | | | | | | | |
| SARA LEE CORP | COM | 803111103 | 13472 | 585973 | SH | OTHER | 22 | 584573 | |
| 1400 | | | | | | | | | |
| SATYAM COMPUTER SERVICES LTD | ADR | 804098101 | 19 | 1000 | SH | DEFINED | 01 | 1000 | |
| SATYAM COMPUTER SERVICES LTD | ADR | 804098101 | 6 | 339 | SH | OTHER | 01 | | |
| 339 | | | | | | | | | |
| SATYAM COMPUTER SERVICES LTD | ADR | 804098101 | 333 | 18000 | SH | DEFINED | 21 | 18000 | |
| SATYAM COMPUTER SERVICES LTD | ADR | 804098101 | | 10 | SH | DEFINED | 22 | 10 | |
| SAUER-DANFOSS INC | COM | 804137107 | 55 | 3200 | SH | DEFINED | 17 | 3200 | |
| SAUER-DANFOSS INC | COM | 804137107 | 7171 | 420100 | SH | DEFINED | 21 | 415500 | |
| 4600 | | | | | | | | | |
| SAUER-DANFOSS INC | COM | 804137107 | 1963 | 115000 | SH | DEFINED | 22 | 108200 | |
| 6800 | | | | | | | | | |
| SAUL CTRS INC | COM | 804395101 | 807 | 25138 | SH | DEFINED | 01 | 1638 | |
| 23500 | | | | | | | | | |
| SAUL CTRS INC | COM | 804395101 | 32 | 1000 | SH | OTHER | 01 | | |
| 1000 | | | | | | | | | |
| SAUL CTRS INC | COM | 804395101 | 128 | 4000 | SH | OTHER | 22 | 4000 | |
| SAVANNAH BANCORP INC | COM | 804748101 | 461 | 16304 | SH | DEFINED | 01 | | |
| 16304 | | | | | | | | | |
| SAVANNAH BANCORP INC | COM | 804748101 | 1106 | 39146 | SH | OTHER | 01 | 36182 | |
| 1300 1664 | | | | | | | | | |
| SAVIENT PHARMACEUTICALS INC | COM | 80517Q100 | 622 | 250925 | SH | DEFINED | 05 | 250925 | |
| SAVIENT PHARMACEUTICALS INC | COM | 80517Q100 | 98 | 39700 | SH | DEFINED | 21 | 39700 | |
| SAVIENT PHARMACEUTICALS INC | COM | 80517Q100 | 7 | 3000 | SH | DEFINED | 22 | 3000 | |

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|----------------------------|------|------------------|--------|---------|-----|---------|---------|---------|--------|
| SAVVIS COMMUNICATIONS CORP | COM | 805423100 | 35 | 25400 | SH | DEFINED | 01 | 25400 | |
| SAVVIS COMMUNICATIONS CORP | COM | 805423100 | | 100 | SH | OTHER | 01 | 100 | |
| SAVVIS COMMUNICATIONS CORP | COM | 805423100 | 33 | 24100 | SH | DEFINED | 17 | 24100 | |
| SAXON CAPITAL INC | COM | 80556P302 | 93 | 4054 | SH | DEFINED | 01 | | |
| 4054 | | | | | | | | | |
| SAXON CAPITAL INC | COM | 80556P302 | 91 | 3995 | SH | OTHER | 01 | 680 | |
| 3315 | | | | | | | | | |
| SAXON CAPITAL INC | COM | 80556P302 | 12310 | 539199 | SH | OTHER | 17 | | |
| 539199 | | | | | | | | | |
| SCANA CORP NEW | COM | 80589M102 | 95306 | 2620458 | SH | DEFINED | 01 | 2616458 | |
| 4000 | | | | | | | | | |
| SCANA CORP NEW | COM | 80589M102 | 1393 | 38290 | SH | OTHER | 01 | 25878 | |
| 12412 | | | | | | | | | |
| SCANA CORP NEW | COM | 80589M102 | 8593 | 236257 | SH | DEFINED | 05 | 236257 | |
| SCANA CORP NEW | COM | 80589M102 | 102 | 2805 | SH | DEFINED | 08 | 2805 | |
| SCANA CORP NEW | COM | 80589M102 | 11 | 300 | SH | DEFINED | 17 | 300 | |
| SCANA CORP NEW | COM | 80589M102 | 909 | 25000 | SH | DEFINED | 21 | 25000 | |
| SCANA CORP NEW | COM | 80589M102 | 684 | 18794 | SH | DEFINED | 22 | 18794 | |
| SCANA CORP NEW | COM | 80589M102 | 934 | 25684 | SH | OTHER | 22 | 25684 | |
| SCANSOURCE INC | COM | 806037107 | 6590 | 110903 | SH | DEFINED | 01 | 110903 | |
| SCANSOURCE INC | COM | 806037107 | 3117 | 52450 | SH | DEFINED | 05 | 52450 | |
| SCANSOURCE INC | COM | 806037107 | 125 | 2100 | SH | DEFINED | 08 | 2100 | |
| SCANSOURCE INC | COM | 806037107 | 60 | 1015 | SH | DEFINED | 17 | 1015 | |
| SCANSOURCE INC | COM | 806037107 | 493 | 8300 | SH | DEFINED | 21 | 8300 | |
| SCANSOFT INC | COM | 80603P107 | 34 | 6912 | SH | OTHER | 01 | 166 | |
| 6746 | | | | | | | | | |
| SCANSOFT INC | COM | 80603P107 | 144 | 29038 | SH | DEFINED | 17 | 29038 | |
| SCANSOFT INC | COM | 80603P107 | 2409 | 486600 | SH | DEFINED | 21 | 457300 | |
| 29300 | | | | | | | | | |
| SCANSOFT INC | COM | 80603P107 | 493 | 99580 | SH | DEFINED | 22 | 96208 | |
| 3372 | | | | | | | | | |
| SCANSOFT INC | COM | 80603P107 | 52 | 10420 | SH | OTHER | 22 | 10420 | |
| SCANSOFT INC | COM | 80603P107 | 5142 | 1038855 | SH | DEFINED | | 1038855 | |
| SCHEIN HENRY INC | COM | 806407102 | 377 | 5975 | SH | DEFINED | 01 | 5975 | |
| SCHEIN HENRY INC | COM | 806407102 | 9 | 150 | SH | OTHER | 01 | | |
| 150 | | | | | | | | | |
| SCHEIN HENRY INC | COM | 806407102 | 5903 | 93490 | SH | DEFINED | 05 | 93490 | |
| SCHEIN HENRY INC | COM | 806407102 | 228 | 3605 | SH | DEFINED | 08 | 3605 | |
| SCHEIN HENRY INC | COM | 806407102 | 99 | 1570 | SH | DEFINED | 17 | 1570 | |
| SCHEIN HENRY INC | COM | 806407102 | 769 | 12175 | SH | DEFINED | 20 | 12175 | |
| SCHEIN HENRY INC | COM | 806407102 | 35020 | 554638 | SH | DEFINED | 21 | 513068 | |
| 41570 | | | | | | | | | |
| SCHEIN HENRY INC | COM | 806407102 | 991 | 15700 | SH | DEFINED | 22 | 100 | |
| 15600 | | | | | | | | | |
| SCHERING PLOUGH CORP | COM | 806605101 | 53472 | 2893532 | SH | DEFINED | 01 | 2752933 | |
| 140599 | | | | | | | | | |
| SCHERING PLOUGH CORP | COM | 806605101 | 23779 | 1286753 | SH | OTHER | 01 | 790384 | |
| 496369 | | | | | | | | | |
| SCHERING PLOUGH CORP | COM | 806605101 | 12661 | 685139 | SH | DEFINED | 05 | 685139 | |
| SCHERING PLOUGH CORP | COM | 806605101 | 6823 | 369187 | SH | DEFINED | 08 | 369187 | |
| SCHERING PLOUGH CORP | COM | 806605101 | 1153 | 62400 | SH | CALL | DEFINED | 08 | 62400 |
| SCHERING PLOUGH CORP | COM | 806605101 | 6 | 350 | SH | OTHER | 13 | 350 | |
| SCHERING PLOUGH CORP | COM | 806605101 | 3071 | 166173 | SH | DEFINED | 17 | 166173 | |
| SCHERING PLOUGH CORP | COM | 806605101 | 3696 | 200000 | SH | PUT | DEFINED | 17 | 200000 |
| SCHERING PLOUGH CORP | COM | 806605101 | 41 | 2200 | SH | DEFINED | 18 | | |
| 2200 | | | | | | | | | |
| SCHERING PLOUGH CORP | COM | 806605101 | 11465 | 620382 | SH | DEFINED | 21 | 620382 | |
| SCHERING PLOUGH CORP | COM | 806605101 | 14662 | 793425 | SH | DEFINED | 22 | 767482 | |
| 25943 | | | | | | | | | |
| SCHERING PLOUGH CORP | COM | 806605101 | 10315 | 558148 | SH | OTHER | 22 | 558148 | |
| SCHLUMBERGER LTD | COM | 806857108 | 41118 | 647430 | SH | DEFINED | 01 | 615065 | |
| 32365 | | | | | | | | | |
| SCHLUMBERGER LTD | COM | 806857108 | 25472 | 401063 | SH | OTHER | 01 | 209537 | |
| 191526 | | | | | | | | | |
| SCHLUMBERGER LTD | COM | 806857108 | 16996 | 267612 | SH | DEFINED | 05 | 267612 | |
| SCHLUMBERGER LTD | COM | 806857108 | 3120 | 49125 | SH | DEFINED | 08 | 49125 | |
| SCHLUMBERGER LTD | COM | 806857108 | 7621 | 120000 | SH | CALL | DEFINED | 08 | 120000 |
| SCHLUMBERGER LTD | COM | 806857108 | 7462 | 117500 | SH | PUT | DEFINED | 08 | 117500 |
| SCHLUMBERGER LTD | COM | 806857108 | 20 | 315 | SH | OTHER | 13 | 315 | |
| SCHLUMBERGER LTD | COM | 806857108 | 3047 | 47973 | SH | DEFINED | 17 | 47973 | |
| SCHLUMBERGER LTD | COM | 806857108 | 381 | 6000 | SH | DEFINED | 18 | | |
| 6000 | | | | | | | | | |
| SCHLUMBERGER LTD | COM | 806857108 | 2737 | 43100 | SH | DEFINED | 20 | 43100 | |
| SCHLUMBERGER LTD | COM | 806857108 | 105918 | 1667745 | SH | DEFINED | 21 | 1547775 | |
| 119970 | | | | | | | | | |
| SCHLUMBERGER LTD | COM | 806857108 | 38506 | 606292 | SH | DEFINED | 22 | 571816 | |
| 34476 | | | | | | | | | |
| SCHLUMBERGER LTD | COM | 806857108 | 28289 | 445422 | SH | OTHER | 22 | 444972 | |
| 450 | | | | | | | | | |
| SCHLUMBERGER LTD | COM | 806857108 | 157 | 2468 | SH | DEFINED | | 2468 | |
| SCHLUMBERGER LTD | DBCV | 1.500% 806857AC2 | 3719 | 3513000 | PRN | DEFINED | 08 | 3513000 | |
| SCHLUMBERGER LTD | DBCV | 1.500% 806857AC2 | 1376 | 1300000 | PRN | DEFINED | 17 | 1300000 | |
| SCHOLASTIC CORP | COM | 807066105 | 126 | 4213 | SH | DEFINED | 01 | 4213 | |
| SCHOLASTIC CORP | COM | 807066105 | 2505 | 83640 | SH | DEFINED | 05 | 83640 | |
| SCHOLASTIC CORP | COM | 807066105 | 126 | 4200 | SH | DEFINED | 08 | 4200 | |
| SCHOLASTIC CORP | COM | 807066105 | 213 | 7100 | SH | DEFINED | 17 | 7100 | |

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|-------------------------------------|--------------|-----------|-------|---------|----|------------|---------|
| SCHOLASTIC CORP 3500 | COM | 807066105 | 11264 | 376100 | SH | DEFINED 21 | 372600 |
| SCHOLASTIC CORP 8800 | COM | 807066105 | 3127 | 104400 | SH | DEFINED 22 | 95600 |
| SCHOOL SPECIALTY INC 7770 | COM | 807863105 | 535 | 14725 | SH | DEFINED 01 | 6955 |
| SCHOOL SPECIALTY INC 130 | COM | 807863105 | 5 | 130 | SH | OTHER 01 | |
| SCHOOL SPECIALTY INC | COM | 807863105 | 3232 | 89025 | SH | DEFINED 05 | 89025 |
| SCHOOL SPECIALTY INC | COM | 807863105 | 73 | 2000 | SH | DEFINED 17 | 2000 |
| SCHOOL SPECIALTY INC 800 | COM | 807863105 | 9114 | 251000 | SH | DEFINED 21 | 250200 |
| SCHOOL SPECIALTY INC 4425 | COM | 807863105 | 2215 | 61000 | SH | DEFINED 22 | 56575 |
| SCHULMAN A INC | COM | 808194104 | 4372 | 203450 | SH | DEFINED 01 | 203450 |
| SCHULMAN A INC | COM | 808194104 | 2179 | 101405 | SH | OTHER 01 | 101405 |
| SCHULMAN A INC | COM | 808194104 | 2711 | 126150 | SH | DEFINED 05 | 126150 |
| SCHULMAN A INC | COM | 808194104 | 3541 | 164794 | SH | DEFINED 21 | 164794 |
| SCHULMAN A INC | COM | 808194104 | 260 | 12107 | SH | DEFINED 22 | 12107 |
| SCHULMAN A INC | COM | 808194104 | 45 | 2100 | SH | OTHER 22 | 2100 |
| SCHWAB CHARLES CORP NEW 500 | COM | 808513105 | 4077 | 424212 | SH | DEFINED 01 | 423712 |
| SCHWAB CHARLES CORP NEW 83649 | COM | 808513105 | 1645 | 171155 | SH | OTHER 01 | 87506 |
| SCHWAB CHARLES CORP NEW 31200 | COM | 808513105 | 6657 | 692711 | SH | DEFINED 05 | 661511 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 615 | 63997 | SH | DEFINED 08 | 63997 |
| SCHWAB CHARLES CORP NEW 2200 | COM | 808513105 | 21 | 2200 | SH | DEFINED 18 | |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 3176 | 330530 | SH | DEFINED 21 | 330530 |
| SCHWAB CHARLES CORP NEW 40000 | COM | 808513105 | 769 | 79975 | SH | DEFINED 22 | 39975 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 699 | 72743 | SH | OTHER 22 | 72743 |
| SCHWEITZER-MAUDUIT INTL INC 5961 | COM | 808541106 | 256 | 8370 | SH | DEFINED 01 | 2409 |
| SCHWEITZER-MAUDUIT INTL INC 139 | COM | 808541106 | 4 | 139 | SH | OTHER 01 | |
| SCHWEITZER-MAUDUIT INTL INC | COM | 808541106 | 2185 | 71350 | SH | DEFINED 05 | 71350 |
| SCHWEITZER-MAUDUIT INTL INC | COM | 808541106 | 43 | 1400 | SH | DEFINED 17 | 1400 |
| SCHWEITZER-MAUDUIT INTL INC | COM | 808541106 | 1905 | 62200 | SH | DEFINED 21 | 62200 |
| SCHWEITZER-MAUDUIT INTL INC 10 | COM | 808541106 | 72 | 2350 | SH | DEFINED 22 | 2340 |
| SCHWEITZER-MAUDUIT INTL INC | COM | 808541106 | 26 | 850 | SH | OTHER 22 | 850 |
| SCIENTIFIC ATLANTA INC 13000 | COM | 808655104 | 1955 | 56666 | SH | DEFINED 01 | 43666 |
| SCIENTIFIC ATLANTA INC 3438 | COM | 808655104 | 421 | 12207 | SH | OTHER 01 | 8769 |
| SCIENTIFIC ATLANTA INC 63301 | COM | 808655104 | 4642 | 134562 | SH | DEFINED 05 | 71261 |
| SCIENTIFIC ATLANTA INC | COM | 808655104 | 524 | 15179 | SH | DEFINED 08 | 15179 |
| SCIENTIFIC ATLANTA INC | COM | 808655104 | 69 | 2000 | SH | DEFINED 17 | 2000 |
| SCIENTIFIC ATLANTA INC | COM | 808655104 | 7908 | 229205 | SH | DEFINED 21 | 229205 |
| SCIENTIFIC ATLANTA INC 2400 | COM | 808655104 | 5023 | 145600 | SH | DEFINED 22 | 143200 |
| SCIENTIFIC ATLANTA INC | COM | 808655104 | 69 | 2000 | SH | OTHER 22 | 2000 |
| SCIENTIFIC GAMES CORP | CL A | 80874P109 | 7 | 350 | SH | DEFINED 01 | 350 |
| SCIENTIFIC GAMES CORP 47800 | CL A | 80874P109 | 27675 | 1445910 | SH | DEFINED 21 | 1398110 |
| SCIENTIFIC GAMES CORP 29950 | CL A | 80874P109 | 2077 | 108500 | SH | DEFINED 22 | 78550 |
| SCIENTIFIC GAMES CORP | CL A | 80874P109 | 232 | 12100 | SH | OTHER 22 | 12100 |
| SCIENTIFIC LEARNING CORP | COM | 808760102 | 67 | 10630 | SH | DEFINED 22 | 10630 |
| SCOTTISH PWR PLC 116 | SPON ADR FIN | 81013T705 | 284 | 9625 | SH | DEFINED 01 | 9509 |
| SCOTTISH PWR PLC 6093 | SPON ADR FIN | 81013T705 | 408 | 13821 | SH | OTHER 01 | 7728 |
| SCOTTISH PWR PLC | SPON ADR FIN | 81013T705 | 118 | 4000 | SH | DEFINED 21 | 4000 |
| SCOTTISH PWR PLC 1832 | SPON ADR FIN | 81013T705 | 104 | 3533 | SH | DEFINED 22 | 1701 |
| SCOTTISH PWR PLC | SPON ADR FIN | 81013T705 | 544 | 18425 | SH | OTHER 22 | 18425 |
| SCOTTS CO | CL A | 810186106 | 203 | 3175 | SH | DEFINED 01 | 3175 |
| SCOTTS CO 100 | CL A | 810186106 | 6 | 100 | SH | OTHER 01 | |
| SCOTTS CO | CL A | 810186106 | 4454 | 69725 | SH | DEFINED 05 | 69725 |
| SCOTTS CO | CL A | 810186106 | 121 | 1900 | SH | DEFINED 08 | 1900 |
| SCOTTS CO | CL A | 810186106 | 99 | 1550 | SH | DEFINED 17 | 1550 |
| SCOTTS CO 10940 | CL A | 810186106 | 699 | 10940 | SH | DEFINED 22 | |
| SCOTTS CO 2160 | CL A | 810186106 | 249 | 3900 | SH | OTHER 22 | 1740 |
| SCRIPPS E W CO OHIO | CL A | 811054204 | 21 | 200 | SH | DEFINED 01 | 200 |
| SCRIPPS E W CO OHIO | CL A | 811054204 | 334 | 3180 | SH | OTHER 01 | 3180 |
| SCRIPPS E W CO OHIO | CL A | 811054204 | 8370 | 79711 | SH | DEFINED 05 | 79711 |
| SCRIPPS E W CO OHIO | CL A | 811054204 | 126 | 1200 | SH | DEFINED 08 | 1200 |
| SCRIPPS E W CO OHIO | CL A | 811054204 | 609 | 5800 | SH | DEFINED 17 | 5800 |
| SCUDDER NEW ASIA FD INC | COM | 811183102 | 101 | 7908 | SH | DEFINED 01 | 7908 |

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|-------------------------|--------------|-----------|-------|------------|-----------------|---------|
| SCUDDER NEW ASIA FD INC | COM | 811183102 | 52 | 4094 SH | DEFINED 22 | 4094 |
| SCUDDER MUN INCOME TR | COM SH BEN I | 81118R604 | 100 | 8908 SH | DEFINED 01 | 8908 |
| SCUDDER MUN INCOME TR | COM SH BEN I | 81118R604 | 99 | 8846 SH | OTHER 01 | 4946 |
| 3900 | | | | | | |
| SCUDDER MUN INCOME TR | COM SH BEN I | 81118R604 | 22 | 2000 SH | DEFINED 22 | 2000 |
| SEACHANGE INTL INC | COM | 811699107 | 18 | 1050 SH | DEFINED 01 | 1050 |
| SEACHANGE INTL INC | COM | 811699107 | 270 | 15975 SH | DEFINED 17 | 15975 |
| SEACHANGE INTL INC | COM | 811699107 | 3390 | 200800 SH | DEFINED 21 | 200800 |
| SEACHANGE INTL INC | COM | 811699107 | 3521 | 208600 SH | DEFINED 22 | 208600 |
| SEACHANGE INTL INC | COM | 811699107 | 51 | 3000 SH | OTHER 22 | 3000 |
| SEACOAST BKG CORP FLA | COM | 811707306 | 275 | 13142 SH | OTHER 22 | 13142 |
| SEACOAST FINL SVCS CORP | COM | 81170Q106 | 248 | 7162 SH | DEFINED 01 | 3522 |
| 3640 | | | | | | |
| SEACOAST FINL SVCS CORP | COM | 81170Q106 | 9 | 260 SH | OTHER 01 | |
| 260 | | | | | | |
| SEACOAST FINL SVCS CORP | COM | 81170Q106 | 4555 | 131635 SH | DEFINED 05 | 131635 |
| SEACOAST FINL SVCS CORP | COM | 81170Q106 | 692 | 20000 SH | DEFINED 21 | 20000 |
| SEACOAST FINL SVCS CORP | COM | 81170Q106 | 456 | 13177 SH | DEFINED 22 | |
| 13177 | | | | | | |
| SEACOAST FINL SVCS CORP | COM | 81170Q106 | 353 | 10208 SH | OTHER 22 | 10208 |
| SEACOR HOLDINGS INC | COM | 811904101 | 53 | 1200 SH | DEFINED 01 | 1200 |
| SEACOR HOLDINGS INC | COM | 811904101 | 3405 | 77500 SH | DEFINED 05 | 77500 |
| SEACOR HOLDINGS INC | COM | 811904101 | 540 | 12300 SH | DEFINED 21 | 12300 |
| SEACOR HOLDINGS INC | COM | 811904101 | 13 | 300 SH | DEFINED 22 | |
| 300 | | | | | | |
| SEACOR HOLDINGS INC | COM | 811904101 | 88 | 2000 SH | OTHER 22 | 300 |
| 1700 | | | | | | |
| SEALED AIR CORP NEW | COM | 81211K100 | 1934 | 36312 SH | DEFINED 01 | 36312 |
| SEALED AIR CORP NEW | COM | 81211K100 | 673 | 12635 SH | OTHER 01 | 6015 |
| 6620 | | | | | | |
| SEALED AIR CORP NEW | COM | 81211K100 | 2159 | 40522 SH | DEFINED 05 | 40522 |
| SEALED AIR CORP NEW | COM | 81211K100 | 228 | 4285 SH | DEFINED 08 | 4285 |
| SEALED AIR CORP NEW | COM | 81211K100 | 2711 | 50900 SH | CALL DEFINED 08 | 50900 |
| SEALED AIR CORP NEW | COM | 81211K100 | 5327 | 100000 SH | PUT DEFINED 08 | 100000 |
| SEALED AIR CORP NEW | COM | 81211K100 | 53 | 1000 SH | DEFINED 17 | 1000 |
| SEALED AIR CORP NEW | COM | 81211K100 | 2275 | 42700 SH | DEFINED 20 | 42700 |
| SEALED AIR CORP NEW | COM | 81211K100 | 17082 | 320672 SH | DEFINED 21 | 237272 |
| 83400 | | | | | | |
| SEALED AIR CORP NEW | COM | 81211K100 | 384 | 7214 SH | DEFINED 22 | 5899 |
| 1315 | | | | | | |
| SEALED AIR CORP NEW | COM | 81211K100 | 158 | 2960 SH | OTHER 22 | 2960 |
| SEARS ROEBUCK & CO | COM | 812387108 | 8422 | 223040 SH | DEFINED 01 | 219040 |
| 4000 | | | | | | |
| SEARS ROEBUCK & CO | COM | 812387108 | 3165 | 83807 SH | OTHER 01 | 1143 |
| 82664 | | | | | | |
| SEARS ROEBUCK & CO | COM | 812387108 | 10920 | 289207 SH | DEFINED 05 | 170707 |
| 118500 | | | | | | |
| SEARS ROEBUCK & CO | COM | 812387108 | 967 | 25601 SH | DEFINED 08 | 25601 |
| SEARS ROEBUCK & CO | COM | 812387108 | 26523 | 702400 SH | CALL DEFINED 08 | 702400 |
| SEARS ROEBUCK & CO | COM | 812387108 | 3776 | 100000 SH | PUT DEFINED 08 | 100000 |
| SEARS ROEBUCK & CO | COM | 812387108 | 2 | 50 SH | OTHER 13 | 50 |
| SEARS ROEBUCK & CO | COM | 812387108 | 5918 | 156730 SH | DEFINED 17 | 156730 |
| SEARS ROEBUCK & CO | COM | 812387108 | 13292 | 352001 SH | DEFINED 21 | 352001 |
| SEARS ROEBUCK & CO | COM | 812387108 | 6097 | 161459 SH | DEFINED 22 | 152559 |
| 8900 | | | | | | |
| SEARS ROEBUCK & CO | COM | 812387108 | 385 | 10193 SH | OTHER 22 | 10193 |
| SEATTLE GENETICS INC | COM | 812578102 | 7 | 1000 SH | DEFINED 22 | 1000 |
| SEATTLE GENETICS INC | COM | 812578102 | 210 | 29900 SH | DEFINED | 29900 |
| SELECT SECTOR SPDR TR | SBI MATERIAL | 81369Y100 | 2723 | 101696 SH | DEFINED 08 | 101696 |
| SELECT SECTOR SPDR TR | SBI MATERIAL | 81369Y100 | 121 | 4500 SH | DEFINED 18 | |
| 4500 | | | | | | |
| SELECT SECTOR SPDR TR | SBI MATERIAL | 81369Y100 | 38 | 1420 SH | DEFINED 22 | 878 |
| 542 | | | | | | |
| SELECT SECTOR SPDR TR | SBI MATERIAL | 81369Y100 | 40 | 1510 SH | OTHER 22 | 1510 |
| SELECT SECTOR SPDR TR | SBI HEALTHCA | 81369Y209 | 5236 | 171347 SH | DEFINED 08 | 171347 |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 379 | 13261 SH | DEFINED 01 | 13261 |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 240 | 8400 SH | DEFINED 17 | 8400 |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 17 | 600 SH | DEFINED 22 | 100 |
| 500 | | | | | | |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 14 | 500 SH | OTHER 22 | 500 |
| SELECT SECTOR SPDR TR | SBI INT-TECH | 81369Y803 | 51 | 2475 SH | DEFINED 01 | 2475 |
| SELECT SECTOR SPDR TR | SBI INT-TECH | 81369Y803 | 30990 | 1497086 SH | DEFINED 08 | 1497086 |
| SELECT SECTOR SPDR TR | SBI INT-TECH | 81369Y803 | 3 | 150 SH | DEFINED 22 | |
| 150 | | | | | | |
| SELECT SECTOR SPDR TR | SBI INT-TECH | 81369Y803 | 35 | 1685 SH | OTHER 22 | 1150 |
| 535 | | | | | | |
| SELECT SECTOR SPDR TR | SBI INT-UTIL | 81369Y886 | 385 | 16200 SH | DEFINED 01 | 16200 |
| SELECT SECTOR SPDR TR | SBI INT-UTIL | 81369Y886 | 59 | 2500 SH | OTHER 01 | 2500 |
| SELECT SECTOR SPDR TR | SBI INT-UTIL | 81369Y886 | 1203 | 50650 SH | DEFINED 08 | 50650 |
| SELECT SECTOR SPDR TR | SBI INT-UTIL | 81369Y886 | 3647 | 153500 SH | DEFINED 17 | 153500 |
| SELECT SECTOR SPDR TR | SBI INT-UTIL | 81369Y886 | 40 | 1700 SH | OTHER 22 | 1700 |
| SECURE COMPUTING CORP | COM | 813705100 | 198 | 16971 SH | DEFINED 01 | 16635 |
| 336 | | | | | | |
| SECURE COMPUTING CORP | COM | 813705100 | 29 | 2461 SH | OTHER 01 | |
| 2461 | | | | | | |
| SECURE COMPUTING CORP | COM | 813705100 | 3262 | 279983 SH | DEFINED 05 | 279983 |

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|---------------------------------------|--------------|-----------|--------|------------|---------------------|---------|
| SECURE COMPUTING CORP | COM | 813705100 | 78 | 6700 SH | DEFINED 08 | 6700 |
| SEEBEYOND TECHNOLOGIES CORP 600 | COM | 815704101 | 2 | 600 SH | DEFINED 01 | |
| SEEBEYOND TECHNOLOGIES CORP | COM | 815704101 | 828 | 219522 SH | DEFINED 17 | 219522 |
| SEEBEYOND TECHNOLOGIES CORP | COM | 815704101 | 1 | 240 SH | DEFINED 22 | 240 |
| SEEBEYOND TECHNOLOGIES CORP | COM | 815704101 | 850 | 225579 SH | DEFINED | 225579 |
| SELECT COMFORT CORP 11725 | COM | 81616X103 | 574 | 20225 SH | DEFINED 01 | 8500 |
| SELECT COMFORT CORP 50 | COM | 81616X103 | 1 | 50 SH | OTHER 01 | |
| SELECT COMFORT CORP | COM | 81616X103 | 7688 | 270708 SH | DEFINED 05 | 270708 |
| SELECT COMFORT CORP | COM | 81616X103 | 22 | 778 SH | DEFINED 08 | 778 |
| SELECT COMFORT CORP | COM | 81616X103 | 684 | 24100 SH | DEFINED 21 | 24100 |
| SELECT COMFORT CORP 18600 | COM | 81616X103 | 528 | 18600 SH | OTHER 22 | |
| SELECT MEDICAL CORP | COM | 816196109 | | 25 SH | DEFINED 01 | 25 |
| SELECT MEDICAL CORP | COM | 816196109 | 812 | 60502 SH | DEFINED 08 | 60502 |
| SELECT MEDICAL CORP | COM | 816196109 | 637 | 47500 SH | DEFINED 17 | 47500 |
| SELECT MEDICAL CORP 3900 | COM | 816196109 | 10490 | 781700 SH | DEFINED 21 | 777800 |
| SELECT MEDICAL CORP 12826 | COM | 816196109 | 1902 | 141700 SH | DEFINED 22 | 128874 |
| SELECTICA INC 9200 | COM | 816288104 | 3700 | 779000 SH | DEFINED 21 | 769800 |
| SELECTICA INC 17800 | COM | 816288104 | 1180 | 248400 SH | DEFINED 22 | 230600 |
| SELECTIVE INS GROUP INC 5385 | COM | 816300107 | 371 | 9300 SH | DEFINED 01 | 3915 |
| SELECTIVE INS GROUP INC 115 | COM | 816300107 | 5 | 115 SH | OTHER 01 | |
| SELECTIVE INS GROUP INC | COM | 816300107 | 4896 | 122775 SH | DEFINED 05 | 122775 |
| SELECTIVE INS GROUP INC | COM | 816300107 | 195 | 4900 SH | DEFINED 08 | 4900 |
| SELECTIVE INS GROUP INC | COM | 816300107 | 734 | 18400 SH | DEFINED 21 | 18400 |
| SELECTIVE INS GROUP INC 324 | COM | 816300107 | 276 | 6924 SH | DEFINED 22 | 6600 |
| SELECTIVE INS GROUP INC | COM | 816300107 | 2599 | 65170 SH | OTHER 22 | 65170 |
| SELIGMAN SELECT MUN FD INC | COM | 816344105 | 107 | 10567 SH | DEFINED 01 | 10567 |
| SELIGMAN SELECT MUN FD INC | COM | 816344105 | 64 | 6270 SH | OTHER 01 | 6270 |
| SELIGMAN SELECT MUN FD INC | COM | 816344105 | 6 | 600 SH | DEFINED 22 | 600 |
| SEMICONDUCTOR HLDRS TR | DEP RCPT | 816636203 | 151 | 4000 SH | DEFINED 01 | 4000 |
| SEMICONDUCTOR HLDRS TR | DEP RCPT | 816636203 | 297876 | 7874066 SH | DEFINED 08 | 7874066 |
| SEMICONDUCTOR HLDRS TR | DEP RCPT | 816636203 | 5675 | 150000 SH | CALL PUT DEFINED 08 | 150000 |
| SEMICONDUCTOR HLDRS TR | DEP RCPT | 816636203 | 31312 | 827700 SH | DEFINED 08 | 827700 |
| SEMICONDUCTOR HLDRS TR | DEP RCPT | 816636203 | 893 | 23600 SH | DEFINED 17 | 23600 |
| SEMICONDUCTOR MFG INTL CORP | SPONSORED AD | 81663N206 | 50 | 4634 SH | DEFINED 05 | 4634 |
| SEMICONDUCTOR MFG INTL CORP | SPONSORED AD | 81663N206 | 940 | 87600 SH | DEFINED 20 | 87600 |
| SEMICONDUCTOR MFG INTL CORP 177225 | SPONSORED AD | 81663N206 | 6233 | 580925 SH | DEFINED 21 | 403700 |
| SEMTECH CORP 1025 | COM | 816850101 | 430 | 18250 SH | DEFINED 01 | 17225 |
| SEMTECH CORP 200 | COM | 816850101 | 5 | 200 SH | OTHER 01 | |
| SEMTECH CORP | COM | 816850101 | 6158 | 261613 SH | DEFINED 05 | 261613 |
| SEMTECH CORP | COM | 816850101 | 593 | 25178 SH | DEFINED 08 | 25178 |
| SEMTECH CORP 63400 | COM | 816850101 | 1522 | 64645 SH | OTHER 22 | 1245 |
| SEMPRA ENERGY 32547 | COM | 816851109 | 17347 | 503845 SH | DEFINED 01 | 471298 |
| SEMPRA ENERGY 7723 | COM | 816851109 | 1578 | 45845 SH | OTHER 01 | 38122 |
| SEMPRA ENERGY | COM | 816851109 | 8668 | 251761 SH | DEFINED 05 | 251761 |
| SEMPRA ENERGY | COM | 816851109 | 1315 | 38192 SH | DEFINED 08 | 38192 |
| SEMPRA ENERGY | COM | 816851109 | 134 | 3879 SH | DEFINED 17 | 3879 |
| SEMPRA ENERGY | COM | 816851109 | 13465 | 391069 SH | DEFINED 21 | 391069 |
| SEMPRA ENERGY 2795 | COM | 816851109 | 728 | 21157 SH | DEFINED 22 | 18362 |
| SEMPRA ENERGY | COM | 816851109 | 372 | 10794 SH | OTHER 22 | 10794 |
| SEMITOOL INC | COM | 816909105 | 744 | 65700 SH | DEFINED 01 | 65700 |
| SEMITOOL INC 700 | COM | 816909105 | 8 | 700 SH | OTHER 01 | |
| SEMITOOL INC | COM | 816909105 | 38 | 3400 SH | DEFINED 08 | 3400 |
| SEMITOOL INC | COM | 816909105 | 122 | 10800 SH | DEFINED 17 | 10800 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 1388 | 64615 SH | DEFINED 01 | 64615 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 86 | 4000 SH | OTHER 01 | 4000 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 2128 | 99056 SH | DEFINED 05 | 99056 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 26 | 1200 SH | DEFINED 08 | 1200 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 11816 | 550100 SH | DEFINED 21 | 550100 |
| SENSIENT TECHNOLOGIES CORP 9200 | COM | 81725T100 | 2360 | 109870 SH | DEFINED 22 | 100670 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 86 | 4000 SH | OTHER 22 | 4000 |
| SEPRACOR INC | COM | 817315104 | 336 | 6350 SH | DEFINED 01 | 6350 |
| SEPRACOR INC 300 | COM | 817315104 | 69 | 1300 SH | OTHER 01 | 1000 |
| SEPRACOR INC | COM | 817315104 | 9616 | 181771 SH | DEFINED 05 | 181771 |
| SEPRACOR INC | COM | 817315104 | 15966 | 301807 SH | DEFINED 08 | 301807 |
| SEPRACOR INC | COM | 817315104 | 19679 | 372000 SH | CALL DEFINED 08 | 372000 |

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|--|--------------|-----------|-------|--------|----|------|---------|----|--------|
| SEPRACOR INC | COM | 817315104 | 19605 | 370600 | SH | PUT | DEFINED | 08 | 370600 |
| SEPRACOR INC | COM | 817315104 | 2326 | 43973 | SH | | DEFINED | 17 | 43973 |
| SEPRACOR INC | COM | 817315104 | 1058 | 20000 | SH | | DEFINED | 21 | 20000 |
| SEPRACOR INC | COM | 817315104 | 111 | 2100 | SH | | DEFINED | 22 | 2100 |
| SEQUA CORPORATION | CL A | 817320104 | 41 | 700 | SH | | DEFINED | 01 | 700 |
| SEQUA CORPORATION | CL A | 817320104 | 1280 | 21889 | SH | | DEFINED | 05 | 21889 |
| SERENA SOFTWARE INC 5210 | COM | 817492101 | 202 | 10590 | SH | | DEFINED | 01 | 5380 |
| SERENA SOFTWARE INC 490 | COM | 817492101 | 9 | 490 | SH | | OTHER | 01 | |
| SERENA SOFTWARE INC | COM | 817492101 | 3833 | 200775 | SH | | DEFINED | 05 | 200775 |
| SERENA SOFTWARE INC | COM | 817492101 | 2 | 100 | SH | | DEFINED | 08 | 100 |
| SERENA SOFTWARE INC | COM | 817492101 | 57 | 3000 | SH | | DEFINED | 17 | 3000 |
| SERENA SOFTWARE INC | COM | 817492101 | 561 | 29400 | SH | | DEFINED | 21 | 29400 |
| SEROLOGICALS CORP | COM | 817523103 | 2 | 85 | SH | | DEFINED | 01 | 85 |
| SEROLOGICALS CORP 2750 | COM | 817523103 | 55 | 2750 | SH | | OTHER | 01 | |
| SEROLOGICALS CORP 7200 | COM | 817523103 | 12096 | 605100 | SH | | DEFINED | 21 | 597900 |
| SEROLOGICALS CORP 12057 | COM | 817523103 | 3374 | 168800 | SH | | DEFINED | 22 | 156743 |
| SERONO S A | SPONSORED AD | 81752M101 | 3 | 200 | SH | | DEFINED | 01 | 200 |
| SERONO S A | SPONSORED AD | 81752M101 | 7088 | 450000 | SH | | DEFINED | 08 | 450000 |
| SERVICE CORP INTL | COM | 817565104 | 1 | 150 | SH | | DEFINED | 01 | 150 |
| SERVICE CORP INTL 2500 | COM | 817565104 | 86 | 11717 | SH | | OTHER | 01 | 9217 |
| SERVICE CORP INTL | COM | 817565104 | 17 | 2300 | SH | | DEFINED | 05 | 2300 |
| SERVICE CORP INTL | COM | 817565104 | 173 | 23502 | SH | | DEFINED | 08 | 23502 |
| SERVICE CORP INTL | COM | 817565104 | 65 | 8800 | SH | | DEFINED | 17 | 8800 |
| SERVICE CORP INTL | COM | 817565104 | 10 | 1300 | SH | | DEFINED | 22 | 1300 |
| SERVICE CORP INTL | COM | 817565104 | 137 | 18630 | SH | | OTHER | 22 | 18630 |
| SERVICEMASTER CO 12150 | COM | 81760N109 | 1923 | 156065 | SH | | DEFINED | 01 | 143915 |
| SERVICEMASTER CO | COM | 81760N109 | 169 | 13750 | SH | | OTHER | 01 | 13750 |
| SERVICEMASTER CO | COM | 81760N109 | 262 | 21300 | SH | | DEFINED | 08 | 21300 |
| SERVICEMASTER CO | COM | 81760N109 | 369 | 29930 | SH | | DEFINED | 17 | 29930 |
| SERVICEMASTER CO | COM | 81760N109 | 2221 | 180300 | SH | | DEFINED | 21 | 180300 |
| SERVICEMASTER CO 575 | COM | 81760N109 | 719 | 58323 | SH | | DEFINED | 22 | 57748 |
| SERVICEMASTER CO | COM | 81760N109 | 696 | 56530 | SH | | OTHER | 22 | 56530 |
| SHARPER IMAGE CORP | COM | 820013100 | 181 | 5766 | SH | | DEFINED | 17 | 5766 |
| SHARPER IMAGE CORP 14100 | COM | 820013100 | 6959 | 221700 | SH | | DEFINED | 21 | 207600 |
| SHARPER IMAGE CORP 1500 | COM | 820013100 | 1343 | 42800 | SH | | DEFINED | 22 | 41300 |
| SHARPER IMAGE CORP | COM | 820013100 | 148 | 4700 | SH | | OTHER | 22 | 4700 |
| SHAW GROUP INC 4700 | COM | 820280105 | 108 | 10650 | SH | | DEFINED | 01 | 5950 |
| SHAW GROUP INC 275 | COM | 820280105 | 3 | 275 | SH | | OTHER | 01 | |
| SHAW GROUP INC | COM | 820280105 | 2722 | 268725 | SH | | DEFINED | 05 | 268725 |
| SHAW GROUP INC | COM | 820280105 | 102 | 10029 | SH | | DEFINED | 08 | 10029 |
| SHAW GROUP INC | COM | 820280105 | 912 | 90000 | SH | CALL | DEFINED | 08 | 90000 |
| SHAW GROUP INC | COM | 820280105 | 301 | 29700 | SH | PUT | DEFINED | 08 | 29700 |
| SHAW GROUP INC | COM | 820280105 | 152 | 15000 | SH | | DEFINED | 17 | 15000 |
| SHAW GROUP INC | COM | 820280105 | 8781 | 866800 | SH | | DEFINED | 21 | 866800 |
| SHAW GROUP INC 13800 | COM | 820280105 | 1724 | 170200 | SH | | DEFINED | 22 | 156400 |
| SHAW GROUP INC | COM | 820280105 | 10 | 1000 | SH | | OTHER | 22 | 1000 |
| SHELL TRANS & TRADING PLC | ADR NY SHS N | 822703609 | 908 | 20305 | SH | | DEFINED | 01 | 20305 |
| SHELL TRANS & TRADING PLC 7826 | ADR NY SHS N | 822703609 | 1380 | 30881 | SH | | OTHER | 01 | 23055 |
| SHELL TRANS & TRADING PLC | ADR NY SHS N | 822703609 | 210 | 4700 | SH | | DEFINED | 08 | 4700 |
| SHELL TRANS & TRADING PLC 1100 | ADR NY SHS N | 822703609 | 1068 | 23901 | SH | | DEFINED | 22 | 22801 |
| SHELL TRANS & TRADING PLC | ADR NY SHS N | 822703609 | 385 | 8620 | SH | | OTHER | 22 | 8620 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 3562 | 85727 | SH | | DEFINED | 01 | 85727 |
| SHERWIN WILLIAMS CO 6937 | COM | 824348106 | 984 | 23685 | SH | | OTHER | 01 | 16748 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 2930 | 70515 | SH | | DEFINED | 05 | 70515 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 960 | 23096 | SH | | DEFINED | 08 | 23096 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 420 | 10100 | SH | | DEFINED | 17 | 10100 |
| SHERWIN WILLIAMS CO 5820 | COM | 824348106 | 3109 | 74818 | SH | | DEFINED | 21 | 68998 |
| SHERWIN WILLIAMS CO 2628 | COM | 824348106 | 6174 | 148585 | SH | | DEFINED | 22 | 145957 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 1653 | 39795 | SH | | OTHER | 22 | 39795 |
| SHIRE PHARMACEUTICALS GRP PL 1147 | SPONSORED AD | 82481R106 | 45 | 1686 | SH | | OTHER | 01 | 539 |
| SHIRE PHARMACEUTICALS GRP PL | SPONSORED AD | 82481R106 | 1514 | 56660 | SH | | DEFINED | 20 | 56660 |
| SHIRE PHARMACEUTICALS GRP PL 115350 | SPONSORED AD | 82481R106 | 12514 | 468355 | SH | | DEFINED | 21 | 353005 |
| SHOPKO STORES INC 7700 | COM | 824911101 | 164 | 11600 | SH | | DEFINED | 01 | 3900 |
| SHOPKO STORES INC 250 | COM | 824911101 | 4 | 250 | SH | | OTHER | 01 | |

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|---------------------------|--------------|------------------|-------|---------|-----|---------|---------|---------|
| SHOPKO STORES INC | COM | 824911101 | 1859 | 131500 | SH | DEFINED | 05 | 131500 |
| SHOPKO STORES INC | COM | 824911101 | 2457 | 173750 | SH | DEFINED | 21 | 173750 |
| SHOPKO STORES INC | COM | 824911101 | 225 | 15890 | SH | DEFINED | 22 | 15890 |
| SHOPKO STORES INC | COM | 824911101 | 120 | 8500 | SH | OTHER | 22 | 8500 |
| SHOLOGY INC | COM | 825034101 | 550 | 100000 | SH | OTHER | 01 | |
| 100000 | | | | | | | | |
| SHUFFLE MASTER INC | COM | 825549108 | 641 | 17656 | SH | DEFINED | 01 | 8206 |
| 9450 | | | | | | | | |
| SHUFFLE MASTER INC | COM | 825549108 | 24 | 649 | SH | OTHER | 01 | |
| 649 | | | | | | | | |
| SHUFFLE MASTER INC | COM | 825549108 | 7065 | 194576 | SH | DEFINED | 05 | 194576 |
| SHUFFLE MASTER INC | COM | 825549108 | 58 | 1600 | SH | DEFINED | 08 | 1600 |
| SHUFFLE MASTER INC | COM | 825549108 | 1452 | 40000 | SH | CALL | DEFINED | 40000 |
| SHUFFLE MASTER INC | COM | 825549108 | 559 | 15400 | SH | DEFINED | 21 | 15400 |
| SHURGARD STORAGE CTRS INC | COM | 82567D104 | 408 | 10902 | SH | DEFINED | 01 | 6052 |
| 4850 | | | | | | | | |
| SHURGARD STORAGE CTRS INC | COM | 82567D104 | 352 | 9425 | SH | OTHER | 01 | |
| 9425 | | | | | | | | |
| SHURGARD STORAGE CTRS INC | COM | 82567D104 | 7388 | 197550 | SH | DEFINED | 05 | 197550 |
| SHURGARD STORAGE CTRS INC | COM | 82567D104 | 65 | 1742 | SH | DEFINED | 08 | 1742 |
| SHURGARD STORAGE CTRS INC | COM | 82567D104 | 248 | 6629 | SH | DEFINED | 17 | 6629 |
| SHURGARD STORAGE CTRS INC | COM | 82567D104 | 1141 | 30500 | SH | DEFINED | 21 | 30500 |
| SIEBEL SYS INC | COM | 826170102 | 1235 | 115527 | SH | DEFINED | 01 | 109659 |
| 4968 900 | | | | | | | | |
| SIEBEL SYS INC | COM | 826170102 | 336 | 31462 | SH | OTHER | 01 | |
| 31462 | | | | | | | | |
| SIEBEL SYS INC | COM | 826170102 | 6192 | 579259 | SH | DEFINED | 05 | 261359 |
| 317900 | | | | | | | | |
| SIEBEL SYS INC | COM | 826170102 | 226 | 21096 | SH | DEFINED | 08 | 21096 |
| SIEBEL SYS INC | COM | 826170102 | 402 | 37600 | SH | CALL | DEFINED | 37600 |
| SIEBEL SYS INC | COM | 826170102 | 611 | 57140 | SH | DEFINED | 20 | 57140 |
| SIEBEL SYS INC | COM | 826170102 | 11713 | 1095653 | SH | DEFINED | 21 | 1095653 |
| SIEBEL SYS INC | COM | 826170102 | 1900 | 177721 | SH | DEFINED | 22 | 155241 |
| 22480 | | | | | | | | |
| SIEBEL SYS INC | COM | 826170102 | 166 | 15535 | SH | OTHER | 22 | 15535 |
| SIEMENS A G | SPONSORED AD | 826197501 | 46 | 630 | SH | DEFINED | 01 | 630 |
| SIEMENS A G | SPONSORED AD | 826197501 | 25 | 345 | SH | OTHER | 01 | 345 |
| SIEMENS A G | SPONSORED AD | 826197501 | 3024 | 41700 | SH | DEFINED | 21 | 41700 |
| SIEMENS A G | SPONSORED AD | 826197501 | 337 | 4650 | SH | DEFINED | 22 | 4650 |
| SIEMENS A G | SPONSORED AD | 826197501 | 198 | 2725 | SH | OTHER | 22 | 2725 |
| SIERRA HEALTH SVCS INC | COM | 826322109 | 522 | 11685 | SH | DEFINED | 01 | 3885 |
| 6375 1425 | | | | | | | | |
| SIERRA HEALTH SVCS INC | COM | 826322109 | 42 | 950 | SH | OTHER | 01 | |
| 950 | | | | | | | | |
| SIERRA HEALTH SVCS INC | COM | 826322109 | 5366 | 120050 | SH | DEFINED | 05 | 120050 |
| SIERRA HEALTH SVCS INC | COM | 826322109 | 621 | 13900 | SH | DEFINED | 08 | 13900 |
| SIERRA HEALTH SVCS INC | COM | 826322109 | 509 | 11385 | SH | DEFINED | 17 | 11385 |
| SIERRA HEALTH SVCS INC | COM | 826322109 | 796 | 17800 | SH | DEFINED | 21 | 17800 |
| SIERRA HEALTH SVCS INC | DBC | 2.250% 826322AB5 | 14504 | 5770000 | PRN | DEFINED | 08 | 5770000 |
| SIERRA PAC RES NEW | COM | 826428104 | 103 | 13310 | SH | DEFINED | 01 | 13310 |
| SIERRA PAC RES NEW | COM | 826428104 | 23 | 2998 | SH | OTHER | 01 | 2016 |
| 982 | | | | | | | | |
| SIERRA PAC RES NEW | COM | 826428104 | 1914 | 248246 | SH | DEFINED | 05 | 248246 |
| SIERRA PAC RES NEW | COM | 826428104 | 1697 | 220100 | SH | DEFINED | 08 | 220100 |
| SIERRA PAC RES NEW | COM | 826428104 | 1451 | 188200 | SH | DEFINED | 17 | 188200 |
| SIERRA PAC RES NEW | COM | 826428104 | 11 | 1363 | SH | OTHER | 22 | 1363 |
| SIERRA PAC RES NEW | NOTE | 7.250% 826428AF1 | 17593 | 9080000 | PRN | DEFINED | 17 | 9080000 |
| SIGMA ALDRICH CORP | COM | 826552101 | 4497 | 75444 | SH | DEFINED | 01 | 74744 |
| 700 | | | | | | | | |
| SIGMA ALDRICH CORP | COM | 826552101 | 13408 | 224923 | SH | OTHER | 01 | 34671 |
| 190252 | | | | | | | | |
| SIGMA ALDRICH CORP | COM | 826552101 | 1937 | 32498 | SH | DEFINED | 05 | 32498 |
| SIGMA ALDRICH CORP | COM | 826552101 | 91 | 1519 | SH | DEFINED | 08 | 1519 |
| SIGMA ALDRICH CORP | COM | 826552101 | 1496 | 25100 | SH | DEFINED | 17 | 25100 |
| SIGMA ALDRICH CORP | COM | 826552101 | 6140 | 103001 | SH | DEFINED | 21 | 101901 |
| 1100 | | | | | | | | |
| SIGMA ALDRICH CORP | COM | 826552101 | 3212 | 53878 | SH | DEFINED | 22 | 51778 |
| 2100 | | | | | | | | |
| SIGMA ALDRICH CORP | COM | 826552101 | 2345 | 39332 | SH | OTHER | 22 | 32370 |
| 6962 | | | | | | | | |
| SIGMA DESIGNS INC | COM | 826565103 | 135 | 16900 | SH | DEFINED | 21 | 16900 |
| SIGMA DESIGNS INC | COM | 826565103 | 8 | 1000 | SH | OTHER | 22 | 1000 |
| SIGMATEL INC | COM | 82661W107 | 267 | 9194 | SH | DEFINED | 08 | 9194 |
| SIGMATEL INC | COM | 82661W107 | 389 | 13400 | SH | DEFINED | 17 | 13400 |
| SIGMATEL INC | COM | 82661W107 | 16820 | 578800 | SH | DEFINED | 21 | 558400 |
| 20400 | | | | | | | | |
| SIGMATEL INC | COM | 82661W107 | 125 | 4300 | SH | DEFINED | 22 | |
| 4300 | | | | | | | | |
| SIGMATEL INC | COM | 82661W107 | 761 | 26170 | SH | OTHER | 22 | |
| 26170 | | | | | | | | |
| SIGNATURE BK NEW YORK N Y | COM | 82669G104 | 325 | 13700 | SH | DEFINED | 17 | 13700 |
| SILICON LABORATORIES INC | COM | 826919102 | 253 | 5450 | SH | DEFINED | 01 | 5450 |
| SILICON LABORATORIES INC | COM | 826919102 | 14 | 302 | SH | OTHER | 01 | 152 |
| 150 | | | | | | | | |
| SILICON LABORATORIES INC | COM | 826919102 | 5095 | 109915 | SH | DEFINED | 05 | 109915 |
| SILICON LABORATORIES INC | COM | 826919102 | 19 | 400 | SH | DEFINED | 08 | 400 |

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|---------------------------------------|--------------|-----------|-------|-------------|------------|---------|
| SILICON LABORATORIES INC | COM | 826919102 | 2577 | 55595 SH | DEFINED 20 | 55595 |
| SILICON LABORATORIES INC 89240 | COM | 826919102 | 39564 | 853600 SH | DEFINED 21 | 764360 |
| SILICON LABORATORIES INC 11500 | COM | 826919102 | 2822 | 60890 SH | DEFINED 22 | 49390 |
| SILGAN HOLDINGS INC | COM | 827048109 | 16 | 400 SH | DEFINED 01 | 400 |
| SILGAN HOLDINGS INC | COM | 827048109 | 8 | 200 SH | DEFINED 17 | 200 |
| SILGAN HOLDINGS INC | COM | 827048109 | 2222 | 55125 SH | OTHER 22 | 55125 |
| SILICON GRAPHICS INC | COM | 827056102 | 167 | 75932 SH | DEFINED 01 | 75932 |
| SILICON GRAPHICS INC | COM | 827056102 | 632 | 287399 SH | DEFINED 17 | 287399 |
| SILICON STORAGE TECHNOLOGY I 300 | COM | 827057100 | 4 | 425 SH | DEFINED 01 | 125 |
| SILICON STORAGE TECHNOLOGY I | COM | 827057100 | 3 | 330 SH | OTHER 01 | 330 |
| SILICON STORAGE TECHNOLOGY I | COM | 827057100 | 1130 | 109731 SH | DEFINED 17 | 109731 |
| SILICON STORAGE TECHNOLOGY I 30800 | COM | 827057100 | 4989 | 484400 SH | DEFINED 21 | 453600 |
| SILICON STORAGE TECHNOLOGY I 3600 | COM | 827057100 | 1046 | 101560 SH | DEFINED 22 | 97960 |
| SILICON STORAGE TECHNOLOGY I | COM | 827057100 | 164 | 15940 SH | OTHER 22 | 15940 |
| SILICON IMAGE INC | COM | 82705T102 | 1 | 100 SH | DEFINED 01 | 100 |
| SILICON IMAGE INC 34500 | COM | 82705T102 | 6845 | 522150 SH | DEFINED 21 | 487650 |
| SILICON IMAGE INC 3781 | COM | 82705T102 | 1385 | 105665 SH | DEFINED 22 | 101884 |
| SILICON IMAGE INC | COM | 82705T102 | 154 | 11735 SH | OTHER 22 | 11735 |
| SILICON VY BANCSHARES | COM | 827064106 | 100 | 2525 SH | DEFINED 01 | 2525 |
| SILICON VY BANCSHARES | COM | 827064106 | 2972 | 74951 SH | DEFINED 05 | 74951 |
| SILICON VY BANCSHARES | COM | 827064106 | 32 | 800 SH | DEFINED 08 | 800 |
| SILICON VY BANCSHARES | COM | 827064106 | 129 | 3255 SH | DEFINED 21 | 3255 |
| SILICON VY BANCSHARES 1300 | COM | 827064106 | 408 | 10300 SH | DEFINED 22 | 9000 |
| SILICONWARE PRECISION INDS L | SPONSD ADR S | 827084864 | 102 | 25000 SH | DEFINED 21 | 25000 |
| SILVER STD RES INC 120 | COM | 82823L106 | 114 | 9220 SH | DEFINED 01 | 9100 |
| SILVER STD RES INC | COM | 82823L106 | 25 | 2010 SH | DEFINED 22 | 2010 |
| SILVER STD RES INC | COM | 82823L106 | 4 | 300 SH | OTHER 22 | 300 |
| SIMMONS 1ST NATL CORP | CL A \$1 PAR | 828730200 | 472 | 18129 SH | DEFINED 01 | 18129 |
| SIMMONS 1ST NATL CORP | CL A \$1 PAR | 828730200 | 56 | 2134 SH | OTHER 01 | 2134 |
| SIMMONS 1ST NATL CORP | CL A \$1 PAR | 828730200 | 36 | 1400 SH | DEFINED 08 | 1400 |
| SIMMONS 1ST NATL CORP | CL A \$1 PAR | 828730200 | 36 | 1400 SH | DEFINED 17 | 1400 |
| SIMMONS 1ST NATL CORP | CL A \$1 PAR | 828730200 | 26 | 1000 SH | DEFINED 21 | 1000 |
| SIMMONS 1ST NATL CORP | CL A \$1 PAR | 828730200 | 253 | 9702 SH | DEFINED 22 | 9702 |
| SIMON PPTY GROUP INC NEW 1100 | COM | 828806109 | 3360 | 65347 SH | DEFINED 01 | 64247 |
| SIMON PPTY GROUP INC NEW 3035 | COM | 828806109 | 437 | 8497 SH | OTHER 01 | 5462 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 5500 | 106967 SH | DEFINED 05 | 106967 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 936 | 18211 SH | DEFINED 08 | 18211 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 1404 | 27298 SH | DEFINED 17 | 27298 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 49793 | 968356 SH | DEFINED 21 | 968356 |
| SIMON PPTY GROUP INC NEW 14695 | COM | 828806109 | 4163 | 80970 SH | DEFINED 22 | 66275 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 512 | 9955 SH | OTHER 22 | 9955 |
| SIMPSON MANUFACTURING CO INC 7100 | COM | 829073105 | 637 | 11350 SH | DEFINED 01 | 4250 |
| SIMPSON MANUFACTURING CO INC 2050 | COM | 829073105 | 115 | 2050 SH | OTHER 01 | |
| SIMPSON MANUFACTURING CO INC | COM | 829073105 | 5959 | 106175 SH | DEFINED 05 | 106175 |
| SIMPSON MANUFACTURING CO INC | COM | 829073105 | 45 | 800 SH | DEFINED 08 | 800 |
| SIMPSON MANUFACTURING CO INC 2762 | COM | 829073105 | 155 | 2762 SH | DEFINED 18 | |
| SIMPSON MANUFACTURING CO INC | COM | 829073105 | 904 | 16100 SH | DEFINED 21 | 16100 |
| SINCLAIR BROADCAST GROUP INC 8100 | CL A | 829226109 | 83 | 8100 SH | OTHER 01 | |
| SINCLAIR BROADCAST GROUP INC 35630 | CL A | 829226109 | 9218 | 897530 SH | DEFINED 21 | 861900 |
| SINCLAIR BROADCAST GROUP INC 11400 | CL A | 829226109 | 1908 | 185800 SH | DEFINED 22 | 174400 |
| SINCLAIR BROADCAST GROUP INC | CL A | 829226109 | 118 | 11500 SH | OTHER 22 | 11500 |
| SINCLAIR BROADCAST GROUP INC 13785 | PFD CV EXCH | 829226505 | 596 | 13785 SH | DEFINED 18 | |
| SINA CORP | NOTE | 82922RAB9 | 2240 | 1470000 PRN | DEFINED 17 | 1470000 |
| SIRIUS SATELLITE RADIO INC | COM | 82966U103 | 592 | 192070 SH | DEFINED 01 | 192070 |
| SIRIUS SATELLITE RADIO INC 7325 | COM | 82966U103 | 58 | 18750 SH | OTHER 01 | 11425 |
| SIRIUS SATELLITE RADIO INC | COM | 82966U103 | 26 | 8600 SH | DEFINED 05 | 8600 |
| SIRIUS SATELLITE RADIO INC | COM | 82966U103 | 287 | 93114 SH | DEFINED 08 | 93114 |
| SIRIUS SATELLITE RADIO INC 12300 | COM | 82966U103 | 48 | 15650 SH | DEFINED 22 | 3350 |
| SIRIUS SATELLITE RADIO INC | COM | 82966U103 | 130 | 42350 SH | OTHER 22 | 42350 |
| SIRF TECHNOLOGY HLDGS INC | COM | 82967H101 | 184 | 14100 SH | DEFINED 17 | 14100 |
| SIRF TECHNOLOGY HLDGS INC 5000 | COM | 82967H101 | 65 | 5000 SH | DEFINED 18 | |
| SIRF TECHNOLOGY HLDGS INC | COM | 82967H101 | 18 | 1380 SH | DEFINED 21 | 1380 |
| SIRVA INC | COM | 82967Y104 | 327 | 14200 SH | DEFINED 17 | 14200 |
| SIRVA INC | COM | 82967Y104 | 480 | 20890 SH | DEFINED 20 | 20890 |

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|---------------------------------|--------------|------------------|-------|-------------|------------|---------|
| SIRVA INC 31000 | COM | 82967Y104 | 16968 | 737730 SH | DEFINED 21 | 706730 |
| SIRVA INC 25858 | COM | 82967Y104 | 1306 | 56767 SH | DEFINED 22 | 30909 |
| SIRVA INC | COM | 82967Y104 | 95 | 4133 SH | OTHER 22 | 4133 |
| SITEL CORP | COM | 82980K107 | | 50 SH | DEFINED 01 | 50 |
| SITEL CORP | COM | 82980K107 | 127 | 30200 SH | DEFINED 17 | 30200 |
| SIPEX CORP 27400 | COM | 829909100 | 156 | 27400 SH | OTHER 22 | |
| SIX FLAGS INC | COM | 83001P109 | 456 | 62775 SH | DEFINED 01 | 62775 |
| SIX FLAGS INC | COM | 83001P109 | 1430 | 196951 SH | DEFINED 05 | 196951 |
| SIX FLAGS INC | COM | 83001P109 | 109 | 15000 SH | DEFINED 08 | 15000 |
| SIX FLAGS INC | COM | 83001P109 | 12373 | 1704300 SH | DEFINED 21 | 1704300 |
| SIX FLAGS INC 1300 | COM | 83001P109 | 1137 | 156620 SH | DEFINED 22 | 155320 |
| SIX FLAGS INC | COM | 83001P109 | 91 | 12500 SH | OTHER 22 | 12500 |
| SKY FINL GROUP INC | COM | 83080P103 | 129 | 5226 SH | DEFINED 01 | 5226 |
| SKY FINL GROUP INC | COM | 83080P103 | | 15 SH | OTHER 01 | 15 |
| SKY FINL GROUP INC | COM | 83080P103 | | 15 SH | DEFINED 05 | 15 |
| SKY FINL GROUP INC | COM | 83080P103 | 82 | 3300 SH | DEFINED 08 | 3300 |
| SKY FINL GROUP INC 6100 | COM | 83080P103 | 246 | 9950 SH | OTHER 22 | 3850 |
| SKYLINE CORP 200 | COM | 830830105 | 35 | 850 SH | DEFINED 01 | 650 |
| SKYLINE CORP 100 | COM | 830830105 | 4 | 100 SH | OTHER 01 | |
| SKYLINE CORP | COM | 830830105 | 1428 | 35125 SH | DEFINED 05 | 35125 |
| SKYLINE CORP | COM | 830830105 | 228 | 5600 SH | DEFINED 21 | 5600 |
| SKYWEST INC 14707 | COM | 830879102 | 379 | 21775 SH | DEFINED 01 | 7068 |
| SKYWEST INC 193 | COM | 830879102 | 3 | 193 SH | OTHER 01 | |
| SKYWEST INC | COM | 830879102 | 4517 | 259425 SH | DEFINED 05 | 259425 |
| SKYWEST INC | COM | 830879102 | 61 | 3500 SH | DEFINED 08 | 3500 |
| SKYWEST INC 29800 | COM | 830879102 | 19008 | 1091800 SH | DEFINED 21 | 1062000 |
| SKYWEST INC 28500 | COM | 830879102 | 642 | 36890 SH | DEFINED 22 | 8390 |
| SKYWEST INC | COM | 830879102 | 50 | 2900 SH | OTHER 22 | 2900 |
| SKYWORKS SOLUTIONS INC | COM | 83088M102 | 5775 | 661545 SH | DEFINED 05 | 661545 |
| SKYWORKS SOLUTIONS INC | COM | 83088M102 | 597 | 68403 SH | DEFINED 08 | 68403 |
| SKYWORKS SOLUTIONS INC 17700 | COM | 83088M102 | 3064 | 351000 SH | DEFINED 21 | 333300 |
| SKYWORKS SOLUTIONS INC 2700 | COM | 83088M102 | 459 | 52528 SH | DEFINED 22 | 49828 |
| SKYWORKS SOLUTIONS INC | COM | 83088M102 | 67 | 7716 SH | OTHER 22 | 7716 |
| SKYWORKS SOLUTIONS INC | NOTE | 4.750% 83088MAB8 | 3120 | 2611000 PRN | DEFINED 17 | 2611000 |
| SLADES FERRY BANCORP | COM | 830896106 | 106 | 5620 SH | DEFINED 22 | 5620 |
| SLADES FERRY BANCORP | COM | 830896106 | 210 | 11157 SH | OTHER 22 | 11157 |
| SKILLSOFT PLC | SPONSORED AD | 830928107 | 232 | 30500 SH | DEFINED 08 | 30500 |
| SMITH & NEPHEW PLC | SPDN ADR NEW | 83175M205 | 1283 | 23210 SH | DEFINED 21 | 23210 |
| SMITH & NEPHEW PLC 20300 | SPDN ADR NEW | 83175M205 | 1682 | 30440 SH | DEFINED 22 | 10140 |
| SMITH & NEPHEW PLC | SPDN ADR NEW | 83175M205 | 1166 | 21100 SH | OTHER 22 | 21100 |
| SMITH A O 11700 | COM | 831865209 | 474 | 14925 SH | DEFINED 01 | 3225 |
| SMITH A O | COM | 831865209 | 4048 | 127325 SH | DEFINED 05 | 127325 |
| SMITH A O | COM | 831865209 | 25 | 800 SH | DEFINED 08 | 800 |
| SMITH A O | COM | 831865209 | 620 | 19500 SH | DEFINED 21 | 19500 |
| SMITH INTL INC 1250 | COM | 832110100 | 887 | 15915 SH | DEFINED 01 | 14665 |
| SMITH INTL INC 925 | COM | 832110100 | 132 | 2375 SH | OTHER 01 | 1450 |
| SMITH INTL INC | COM | 832110100 | 17639 | 316346 SH | DEFINED 05 | 316346 |
| SMITH INTL INC | COM | 832110100 | 3166 | 56776 SH | DEFINED 08 | 56776 |
| SMITH INTL INC | COM | 832110100 | 308 | 5526 SH | DEFINED 17 | 5526 |
| SMITH INTL INC 3200 | COM | 832110100 | 834 | 14950 SH | DEFINED 21 | 11750 |
| SMITH INTL INC 11700 | COM | 832110100 | 10016 | 179622 SH | DEFINED 22 | 167922 |
| SMITH INTL INC | COM | 832110100 | 3693 | 66236 SH | OTHER 22 | 66236 |
| SMITHFIELD FOODS INC 2000 | COM | 832248108 | 257 | 8750 SH | DEFINED 01 | 6750 |
| SMITHFIELD FOODS INC | COM | 832248108 | 82 | 2800 SH | OTHER 01 | 2800 |
| SMITHFIELD FOODS INC | COM | 832248108 | 6924 | 235495 SH | DEFINED 05 | 235495 |
| SMITHFIELD FOODS INC | COM | 832248108 | 247 | 8400 SH | DEFINED 08 | 8400 |
| SMITHFIELD FOODS INC | COM | 832248108 | 800 | 27200 SH | DEFINED 08 | 27200 |
| SMITHFIELD FOODS INC | COM | 832248108 | 90 | 2206 SH | DEFINED 17 | 2206 |
| SMITHFIELD FOODS INC | COM | 832248108 | 622 | 15294 SH | DEFINED 22 | 5678 |
| SMITHFIELD FOODS INC 9616 | COM | 832248108 | 82 | 2800 SH | OTHER 01 | 2800 |
| SMUCKER J M CO | COM NEW | 832696405 | 5713 | 124436 SH | DEFINED 05 | 124436 |
| SMUCKER J M CO | COM NEW | 832696405 | 60 | 1300 SH | DEFINED 08 | 1300 |
| SMUCKER J M CO 14 | COM NEW | 832696405 | 1 | 14 SH | DEFINED 18 | |
| SMUCKER J M CO | COM NEW | 832696405 | | 2 SH | DEFINED 21 | 2 |
| SMUCKER J M CO | COM NEW | 832696405 | 1572 | 34247 SH | DEFINED 22 | 25326 |

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|---|--------------|-----------|-------|------------|------|---------|----|---------|
| 8921 | | | | | | | | |
| SMUCKER J M CO | COM NEW | 832696405 | 1767 | 38488 SH | | OTHER | 22 | 38488 |
| SMURFIT-STONE CONTAINER CORP 481 | COM | 832727101 | 10 | 481 SH | | DEFINED | 01 | |
| SMURFIT-STONE CONTAINER CORP 20000 1094 | COM | 832727101 | 430 | 21575 SH | | OTHER | 01 | 481 |
| SMURFIT-STONE CONTAINER CORP | COM | 832727101 | 67 | 3335 SH | | DEFINED | 05 | 3335 |
| SMURFIT-STONE CONTAINER CORP | COM | 832727101 | 838 | 42018 SH | | DEFINED | 08 | 42018 |
| SMURFIT-STONE CONTAINER CORP 200 | COM | 832727101 | 37721 | 1890790 SH | | DEFINED | 21 | 1890590 |
| SMURFIT-STONE CONTAINER CORP 122708 | COM | 832727101 | 31633 | 1585592 SH | | DEFINED | 22 | 1462884 |
| SMURFIT-STONE CONTAINER CORP | COM | 832727101 | 7357 | 368788 SH | | OTHER | 22 | 368788 |
| SNAP ON INC | COM | 833034101 | 255 | 7601 SH | | DEFINED | 01 | 7601 |
| SNAP ON INC 5515 | COM | 833034101 | 185 | 5515 SH | | OTHER | 01 | |
| SNAP ON INC | COM | 833034101 | 883 | 26310 SH | | DEFINED | 05 | 26310 |
| SNAP ON INC | COM | 833034101 | 273 | 8141 SH | | DEFINED | 08 | 8141 |
| SNAP ON INC | COM | 833034101 | 97 | 2880 SH | | DEFINED | 17 | 2880 |
| SNAP ON INC | COM | 833034101 | 192 | 5737 SH | | DEFINED | 21 | 5737 |
| SNAP ON INC 200 | COM | 833034101 | 585 | 17440 SH | | DEFINED | 22 | 17240 |
| SOFTWARE HOLDERS TR | DEPOSITRY RC | 83404B103 | 8721 | 233110 SH | | DEFINED | 08 | 233110 |
| SOHU COM INC | COM | 83408W103 | 649 | 32650 SH | | DEFINED | 08 | 32650 |
| SOHU COM INC | COM | 83408W103 | 497 | 25000 SH | CALL | DEFINED | 08 | 25000 |
| SOHU COM INC | COM | 83408W103 | 258 | 13000 SH | PUT | DEFINED | 08 | 13000 |
| SOHU COM INC 16200 | COM | 83408W103 | 322 | 16200 SH | | OTHER | 22 | |
| SOLA INTL INC 12721 | COM | 834092108 | 329 | 19075 SH | | DEFINED | 01 | 6354 |
| SOLA INTL INC 829 | COM | 834092108 | 14 | 829 SH | | OTHER | 01 | |
| SOLA INTL INC | COM | 834092108 | 2570 | 149150 SH | | DEFINED | 05 | 149150 |
| SOLA INTL INC | COM | 834092108 | 96 | 5600 SH | | DEFINED | 08 | 5600 |
| SOLA INTL INC | COM | 834092108 | 2243 | 130200 SH | | DEFINED | 21 | 130200 |
| SOLA INTL INC | COM | 834092108 | 80 | 4650 SH | | DEFINED | 22 | 4650 |
| SOLA INTL INC | COM | 834092108 | 29 | 1700 SH | | OTHER | 22 | 1700 |
| SOLETRON CORP 27340 | COM | 834182107 | 779 | 120461 SH | | DEFINED | 01 | 93121 |
| SOLETRON CORP 2440 | COM | 834182107 | 176 | 27220 SH | | OTHER | 01 | 24780 |
| SOLETRON CORP | COM | 834182107 | 33034 | 5105672 SH | | DEFINED | 05 | 5105672 |
| SOLETRON CORP | COM | 834182107 | 12255 | 1894077 SH | | DEFINED | 08 | 1894077 |
| SOLETRON CORP | COM | 834182107 | 3291 | 508586 SH | | DEFINED | 21 | 508586 |
| SOLETRON CORP 35039 | COM | 834182107 | 227 | 35039 SH | | DEFINED | 22 | |
| SOLETRON CORP 115228 | COM | 834182107 | 1068 | 165089 SH | | OTHER | 22 | 49861 |
| SOMERA COMMUNICATION | COM | 834458101 | 644 | 400000 SH | | DEFINED | 17 | 400000 |
| SONIC CORP 16650 900 | COM | 835451105 | 694 | 30513 SH | | DEFINED | 01 | 12963 |
| SONIC CORP 900 | COM | 835451105 | 20 | 900 SH | | OTHER | 01 | |
| SONIC CORP | COM | 835451105 | 6030 | 265037 SH | | DEFINED | 05 | 265037 |
| SONIC CORP | COM | 835451105 | 64 | 2830 SH | | DEFINED | 08 | 2830 |
| SONIC CORP | COM | 835451105 | 894 | 39300 SH | | DEFINED | 21 | 39300 |
| SONIC AUTOMOTIVE INC 2966 | CL A | 83545G102 | 66 | 2966 SH | | DEFINED | 01 | |
| SONIC AUTOMOTIVE INC 4800 783 | CL A | 83545G102 | 151 | 6800 SH | | OTHER | 01 | 1217 |
| SONIC AUTOMOTIVE INC | CL A | 83545G102 | 53 | 2400 SH | | DEFINED | 08 | 2400 |
| SONIC AUTOMOTIVE INC | CL A | 83545G102 | 111 | 5000 SH | PUT | DEFINED | 08 | 5000 |
| SONIC AUTOMOTIVE INC | CL A | 83545G102 | 472 | 21300 SH | | DEFINED | 17 | 21300 |
| SONIC INNOVATIONS INC | COM | 83545M109 | 139 | 24594 SH | | OTHER | 01 | 24594 |
| SONIC INNOVATIONS INC | COM | 83545M109 | 53 | 9400 SH | | DEFINED | 17 | 9400 |
| SONIC SOLUTIONS | COM | 835460106 | 4404 | 207239 SH | | DEFINED | 17 | 207239 |
| SONIC SOLUTIONS | COM | 835460106 | 21 | 1000 SH | | OTHER | 22 | 1000 |
| SONICWALL INC | COM | 835470105 | 31 | 3570 SH | | DEFINED | 01 | 3570 |
| SONICWALL INC 11965 | COM | 835470105 | 103 | 11965 SH | | OTHER | 01 | |
| SONICWALL INC | COM | 835470105 | 29 | 3350 SH | | DEFINED | 05 | 3350 |
| SONICWALL INC | COM | 835470105 | 404 | 47000 SH | | DEFINED | 17 | 47000 |
| SONICWALL INC 100 | COM | 835470105 | 1 | 100 SH | | DEFINED | 22 | |
| SONICWALL INC 11900 | COM | 835470105 | 103 | 12000 SH | | OTHER | 22 | 100 |
| SONOCO PRODS CO | COM | 835495102 | 15642 | 613426 SH | | DEFINED | 01 | 613426 |
| SONOCO PRODS CO 1 | COM | 835495102 | 433 | 16989 SH | | OTHER | 01 | 16988 |
| SONOCO PRODS CO | COM | 835495102 | 5284 | 207215 SH | | DEFINED | 05 | 207215 |
| SONOCO PRODS CO | COM | 835495102 | 54 | 2100 SH | | DEFINED | 08 | 2100 |
| SONOCO PRODS CO 8720 | COM | 835495102 | 6550 | 256861 SH | | DEFINED | 22 | 248141 |
| SONOCO PRODS CO | COM | 835495102 | 473 | 18539 SH | | OTHER | 22 | 18539 |
| SONOSITE INC | COM | 83568G104 | 4 | 165 SH | | DEFINED | 01 | 165 |
| SONOSITE INC | COM | 83568G104 | 216 | 9000 SH | | OTHER | 01 | 9000 |

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|-----------------------------------|---------|-----------|--------|----------|----|------------|----------|
| SONOSITE INC 12000 | COM | 83568G104 | 5062 | 211000 | SH | DEFINED 21 | 199000 |
| SONOSITE INC 17500 | COM | 83568G104 | 776 | 32340 | SH | DEFINED 22 | 14840 |
| SONOSITE INC | COM | 83568G104 | 516 | 21500 | SH | OTHER 22 | 21500 |
| SONUS PHARMACEUTICALS INC | COM | 835692104 | 278 | 58600 | SH | DEFINED 17 | 58600 |
| SONY CORP 1540 | ADR NEW | 835699307 | 147 | 3875 | SH | DEFINED 01 | 2335 |
| SONY CORP 420 | ADR NEW | 835699307 | 272 | 7160 | SH | OTHER 01 | 6740 |
| SONY CORP | ADR NEW | 835699307 | 12398 | 325825 | SH | DEFINED 21 | 325825 |
| SONY CORP 61915 | ADR NEW | 835699307 | 60161 | 1581099 | SH | DEFINED 22 | 1519184 |
| SONY CORP 435 | ADR NEW | 835699307 | 16400 | 430999 | SH | OTHER 22 | 430564 |
| SOTHEBYS HLDGS INC | CL A | 835898107 | 84 | 5268 | SH | DEFINED 01 | 5268 |
| SOTHEBYS HLDGS INC 106 | CL A | 835898107 | 3 | 181 | SH | OTHER 01 | 75 |
| SOTHEBYS HLDGS INC | CL A | 835898107 | 2122 | 132972 | SH | DEFINED 05 | 132972 |
| SOTHEBYS HLDGS INC | CL A | 835898107 | 145 | 9100 | SH | DEFINED 08 | 9100 |
| SOTHEBYS HLDGS INC | CL A | 835898107 | 3792 | 237600 | SH | DEFINED 21 | 237600 |
| SOTHEBYS HLDGS INC 24935 | CL A | 835898107 | 999 | 62600 | SH | DEFINED 22 | 37665 |
| SOTHEBYS HLDGS INC | CL A | 835898107 | 322 | 20200 | SH | OTHER 22 | 20200 |
| SONUS NETWORKS INC | COM | 835916107 | 5 | 1150 | SH | DEFINED 01 | 1150 |
| SONUS NETWORKS INC | COM | 835916107 | 641 | 134009 | SH | DEFINED 08 | 134009 |
| SONUS NETWORKS INC | COM | 835916107 | 1434 | 300000 | SH | DEFINED 08 | 300000 |
| SONUS NETWORKS INC | COM | 835916107 | 514 | 107500 | SH | DEFINED 17 | 107500 |
| SONUS NETWORKS INC 59200 | COM | 835916107 | 302 | 63200 | SH | OTHER 22 | 4000 |
| SOURCE CAP INC | COM | 836144105 | 230 | 3533 | SH | DEFINED 22 | 3533 |
| SOURCECORP 13670 | COM | 836167106 | 494 | 17950 | SH | DEFINED 01 | 4280 |
| SOURCECORP 280 | COM | 836167106 | 8 | 280 | SH | OTHER 01 | |
| SOURCECORP | COM | 836167106 | 2150 | 78125 | SH | DEFINED 05 | 78125 |
| SOURCECORP | COM | 836167106 | 74 | 2700 | SH | DEFINED 17 | 2700 |
| SOURCECORP | COM | 836167106 | 3671 | 133400 | SH | DEFINED 21 | 133400 |
| SOURCECORP | COM | 836167106 | 148 | 5360 | SH | DEFINED 22 | 5360 |
| SOURCECORP | COM | 836167106 | 50 | 1800 | SH | OTHER 22 | 1800 |
| SOUTH FINL GROUP INC 6102 | COM | 837841105 | 3780 | 133243 | SH | DEFINED 01 | 127141 |
| SOUTH FINL GROUP INC | COM | 837841105 | 9876 | 348108 | SH | DEFINED 05 | 348108 |
| SOUTH FINL GROUP INC | COM | 837841105 | 48 | 1677 | SH | DEFINED 08 | 1677 |
| SOUTH FINL GROUP INC | COM | 837841105 | 1121 | 39500 | SH | DEFINED 21 | 39500 |
| SOUTH FINL GROUP INC 35 | COM | 837841105 | 1 | 35 | SH | DEFINED 22 | |
| SOUTH FINL GROUP INC 5465 | COM | 837841105 | 255 | 9000 | SH | OTHER 22 | 3535 |
| SOUTH JERSEY INDS INC | COM | 838518108 | 35 | 800 | SH | DEFINED 17 | 800 |
| SOUTH JERSEY INDS INC | COM | 838518108 | 7251 | 164800 | SH | DEFINED 21 | 164800 |
| SOUTH JERSEY INDS INC 6550 | COM | 838518108 | 2080 | 47273 | SH | DEFINED 22 | 40723 |
| SOUTH JERSEY INDS INC | COM | 838518108 | 51 | 1162 | SH | OTHER 22 | 1162 |
| SOUTH STR FINL CORP | COM | 840468102 | 289 | 28400 | SH | DEFINED 01 | 28400 |
| SOUTHERN CO 60650 | COM | 842587107 | 407516 | 13979970 | SH | DEFINED 01 | 13919320 |
| SOUTHERN CO 690897 | COM | 842587107 | 44355 | 1521613 | SH | OTHER 01 | 830716 |
| SOUTHERN CO | COM | 842587107 | 9996 | 342917 | SH | DEFINED 05 | 342917 |
| SOUTHERN CO | COM | 842587107 | 605 | 20762 | SH | DEFINED 08 | 20762 |
| SOUTHERN CO | COM | 842587107 | 3 | 89 | SH | OTHER 13 | 89 |
| SOUTHERN CO | COM | 842587107 | 323 | 11086 | SH | DEFINED 17 | 11086 |
| SOUTHERN CO | COM | 842587107 | 46119 | 1582112 | SH | DEFINED 21 | 1582112 |
| SOUTHERN CO 30972 | COM | 842587107 | 9700 | 332763 | SH | DEFINED 22 | 301791 |
| SOUTHERN CO | COM | 842587107 | 3430 | 117652 | SH | OTHER 22 | 117652 |
| SOUTHERN PERU COPPER CORP | COM | 843611104 | 1 | 25 | SH | DEFINED 01 | 25 |
| SOUTHERN PERU COPPER CORP | COM | 843611104 | 957 | 23146 | SH | DEFINED 08 | 23146 |
| SOUTHERN PERU COPPER CORP | COM | 843611104 | 8109 | 196200 | SH | DEFINED 21 | 196200 |
| SOUTHERN PERU COPPER CORP 2800 | COM | 843611104 | 116 | 2800 | SH | DEFINED 22 | |
| SOUTHERN UN CO NEW 860 | COM | 844030106 | 142 | 6716 | SH | DEFINED 01 | 5856 |
| SOUTHERN UN CO NEW 515 | COM | 844030106 | 11 | 515 | SH | OTHER 01 | |
| SOUTHERN UN CO NEW | COM | 844030106 | 6528 | 309689 | SH | DEFINED 05 | 309689 |
| SOUTHERN UN CO NEW | COM | 844030106 | 3368 | 159787 | SH | DEFINED 08 | 159787 |
| SOUTHERN UN CO NEW | COM | 844030106 | 2136 | 101337 | SH | DEFINED 17 | 101337 |
| SOUTHERN UN CO NEW | COM | 844030106 | 1022 | 48491 | SH | DEFINED 21 | 48491 |
| SOUTHERN UN CO NEW 5000 | COM | 844030106 | 410 | 19435 | SH | OTHER 22 | 14435 |
| SOUTHTRUST CORP 6600 | COM | 844730101 | 3112 | 80192 | SH | DEFINED 01 | 73592 |
| SOUTHTRUST CORP 24945 | COM | 844730101 | 1183 | 30490 | SH | OTHER 01 | 5545 |

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|---------------------------------------|---------|-----------|-------|---------|----|---------|---------|---------|-------|
| SOUTHTRUST CORP 25100 | COM | 844730101 | 41200 | 1061586 | SH | DEFINED | 05 | 1036486 | |
| SOUTHTRUST CORP | COM | 844730101 | 722 | 18611 | SH | DEFINED | 08 | 18611 | |
| SOUTHTRUST CORP | COM | 844730101 | 3660 | 94300 | SH | CALL | DEFINED | 08 | 94300 |
| SOUTHTRUST CORP | COM | 844730101 | 483 | 12456 | SH | DEFINED | 17 | 12456 | |
| SOUTHTRUST CORP 13825 | COM | 844730101 | 5137 | 132351 | SH | DEFINED | 21 | 118526 | |
| SOUTHTRUST CORP 20590 | COM | 844730101 | 9793 | 252344 | SH | DEFINED | 22 | 231754 | |
| SOUTHTRUST CORP | COM | 844730101 | 789 | 20335 | SH | OTHER | 22 | 20335 | |
| SOUTHWEST AIRLS CO 182454 | COM | 844741108 | 21082 | 1257106 | SH | DEFINED | 01 | 1074652 | |
| SOUTHWEST AIRLS CO 172060 | COM | 844741108 | 10582 | 631008 | SH | OTHER | 01 | 458948 | |
| SOUTHWEST AIRLS CO | COM | 844741108 | 6203 | 369914 | SH | DEFINED | 05 | 369914 | |
| SOUTHWEST AIRLS CO | COM | 844741108 | 2109 | 125766 | SH | DEFINED | 08 | 125766 | |
| SOUTHWEST AIRLS CO | COM | 844741108 | 1110 | 66200 | SH | PUT | DEFINED | 08 | 66200 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 350 | 20900 | SH | DEFINED | 17 | 20900 | |
| SOUTHWEST AIRLS CO 38213 | COM | 844741108 | 641 | 38213 | SH | DEFINED | 18 | | |
| SOUTHWEST AIRLS CO | COM | 844741108 | 4860 | 289833 | SH | DEFINED | 21 | 289833 | |
| SOUTHWEST AIRLS CO 6755 | COM | 844741108 | 1110 | 66205 | SH | DEFINED | 22 | 59450 | |
| SOUTHWEST AIRLS CO | COM | 844741108 | 499 | 29761 | SH | OTHER | 22 | 29761 | |
| SOUTHWEST BANCORPORATION TEX 7000 | COM | 84476R109 | 978 | 22169 | SH | DEFINED | 01 | 15169 | |
| SOUTHWEST BANCORPORATION TEX | COM | 84476R109 | 6746 | 152900 | SH | DEFINED | 05 | 152900 | |
| SOUTHWEST BANCORPORATION TEX | COM | 84476R109 | 53 | 1200 | SH | DEFINED | 08 | 1200 | |
| SOUTHWEST BANCORPORATION TEX | COM | 84476R109 | 1002 | 22700 | SH | DEFINED | 21 | 22700 | |
| SOUTHWEST GAS CORP 12600 | COM | 844895102 | 464 | 19219 | SH | DEFINED | 01 | 6619 | |
| SOUTHWEST GAS CORP 1100 | COM | 844895102 | 27 | 1100 | SH | OTHER | 01 | | |
| SOUTHWEST GAS CORP | COM | 844895102 | 3918 | 162350 | SH | DEFINED | 05 | 162350 | |
| SOUTHWEST GAS CORP | COM | 844895102 | 13 | 528 | SH | DEFINED | 08 | 528 | |
| SOUTHWEST GAS CORP | COM | 844895102 | 11751 | 487000 | SH | DEFINED | 21 | 487000 | |
| SOUTHWEST GAS CORP 10300 | COM | 844895102 | 3126 | 129550 | SH | DEFINED | 22 | 119250 | |
| SOUTHWEST GAS CORP | COM | 844895102 | 36 | 1500 | SH | OTHER | 22 | 1500 | |
| SOUTHWESTERN ENERGY CO 17846 | COM | 845467109 | 940 | 32800 | SH | DEFINED | 01 | 14954 | |
| SOUTHWESTERN ENERGY CO 5554 | COM | 845467109 | 159 | 5554 | SH | OTHER | 01 | | |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 4982 | 173775 | SH | DEFINED | 05 | 173775 | |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 16 | 560 | SH | DEFINED | 08 | 560 | |
| SOUTHWESTERN ENERGY CO 2800 | COM | 845467109 | 11075 | 386300 | SH | DEFINED | 21 | 383500 | |
| SOUTHWESTERN ENERGY CO 5400 | COM | 845467109 | 2173 | 75800 | SH | DEFINED | 22 | 70400 | |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 129 | 4500 | SH | OTHER | 22 | 4500 | |
| SOVEREIGN BANCORP INC | COM | 845905108 | 685 | 30983 | SH | DEFINED | 01 | 30983 | |
| SOVEREIGN BANCORP INC 1275 | COM | 845905108 | 232 | 10485 | SH | OTHER | 01 | 9210 | |
| SOVEREIGN BANCORP INC | COM | 845905108 | 12189 | 551550 | SH | DEFINED | 05 | 551550 | |
| SOVEREIGN BANCORP INC | COM | 845905108 | 49 | 2200 | SH | DEFINED | 08 | 2200 | |
| SOVEREIGN BANCORP INC | COM | 845905108 | 1021 | 46200 | SH | CALL | DEFINED | 08 | 46200 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 4017 | 181774 | SH | DEFINED | 17 | 181774 | |
| SOVEREIGN BANCORP INC | COM | 845905108 | 27486 | 1243700 | SH | DEFINED | 21 | 1243700 | |
| SOVEREIGN BANCORP INC 11300 | COM | 845905108 | 5064 | 229128 | SH | DEFINED | 22 | 217828 | |
| SOVEREIGN BANCORP INC | COM | 845905108 | 3285 | 148637 | SH | OTHER | 22 | 148637 | |
| SPAIN FD | COM | 846330108 | 203 | 20000 | SH | OTHER | 01 | 20000 | |
| SPAIN FD | COM | 846330108 | 31 | 3100 | SH | OTHER | 22 | 3100 | |
| SPANISH BROADCASTING SYS INC | CL A | 846425882 | 60 | 6400 | SH | DEFINED | 17 | 6400 | |
| SPANISH BROADCASTING SYS INC 58100 | CL A | 846425882 | 542 | 58100 | SH | DEFINED | 22 | | |
| SPARTECH CORP 3200 | COM NEW | 847220209 | 14490 | 558600 | SH | DEFINED | 21 | 555400 | |
| SPARTECH CORP 40200 | COM NEW | 847220209 | 4158 | 160300 | SH | DEFINED | 22 | 120100 | |
| SPECTRALINK CORP 1574 | COM | 847580107 | 119 | 7960 | SH | DEFINED | 01 | 6386 | |
| SPECTRALINK CORP | COM | 847580107 | 2353 | 157943 | SH | DEFINED | 05 | 157943 | |
| SPECTRALINK CORP | COM | 847580107 | 6 | 400 | SH | DEFINED | 08 | 400 | |
| SPECTRALINK CORP | COM | 847580107 | 1630 | 109400 | SH | DEFINED | 17 | 109400 | |
| SPECTRALINK CORP | COM | 847580107 | 30 | 2000 | SH | DEFINED | 22 | 2000 | |
| SPECTRALINK CORP | COM | 847580107 | 15 | 1000 | SH | OTHER | 22 | 1000 | |
| SPECTRASITE INC | COM | 84761M104 | 78 | 1815 | SH | DEFINED | 08 | 1815 | |
| SPECTRASITE INC | COM | 84761M104 | 4682 | 108333 | SH | DEFINED | 17 | 108333 | |
| SPEEDWAY MOTORSPORTS INC | COM | 847788106 | 33 | 1000 | SH | DEFINED | 01 | 1000 | |
| SPEEDWAY MOTORSPORTS INC | COM | 847788106 | 157 | 4700 | SH | DEFINED | 08 | 4700 | |
| SPEEDWAY MOTORSPORTS INC | COM | 847788106 | 74 | 2200 | SH | DEFINED | 17 | 2200 | |
| SPHERION CORP 11900 | COM | 848420105 | 164 | 16175 | SH | DEFINED | 01 | 4275 | |
| SPHERION CORP | COM | 848420105 | 2564 | 252850 | SH | DEFINED | 05 | 252850 | |
| SPHERION CORP | COM | 848420105 | 345 | 34000 | SH | DEFINED | 17 | 34000 | |

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|------------------------------------|---------------|-----------|-------|---------|----|---------|---------|--------|
| SPHERION CORP 9200 | COM | 848420105 | 8436 | 832000 | SH | DEFINED | 21 | 822800 |
| SPHERION CORP 17000 | COM | 848420105 | 2699 | 266189 | SH | DEFINED | 22 | 249189 |
| SPHERION CORP | COM | 848420105 | 7 | 700 | SH | OTHER | 22 | 700 |
| SPINNAKER EXPL CO 11036 | COM | 84855W109 | 658 | 16710 | SH | DEFINED | 01 | 5674 |
| SPINNAKER EXPL CO 2564 | COM | 84855W109 | 101 | 2564 | SH | OTHER | 01 | |
| SPINNAKER EXPL CO | COM | 84855W109 | 6022 | 152925 | SH | DEFINED | 05 | 152925 |
| SPINNAKER EXPL CO | COM | 84855W109 | 47 | 1200 | SH | DEFINED | 08 | 1200 |
| SPINNAKER EXPL CO | COM | 84855W109 | 788 | 20000 | SH | CALL | DEFINED | 20000 |
| SPINNAKER EXPL CO | COM | 84855W109 | 93 | 2350 | SH | DEFINED | 17 | 2350 |
| SPINNAKER EXPL CO 7100 | COM | 84855W109 | 280 | 7100 | SH | DEFINED | 18 | |
| SPINNAKER EXPL CO | COM | 84855W109 | 878 | 22300 | SH | DEFINED | 21 | 22300 |
| SPINNAKER EXPL CO | COM | 84855W109 | 32 | 800 | SH | DEFINED | 22 | 800 |
| SPORTSLINE COM INC | COM | 848934105 | 27 | 25000 | SH | DEFINED | 01 | 25000 |
| SPORTS AUTH INC NEW | COM | 84917U109 | 262 | 7295 | SH | DEFINED | 05 | 7295 |
| SPORTS AUTH INC NEW | COM | 84917U109 | 920 | 25620 | SH | DEFINED | 08 | 25620 |
| SPORTS AUTH INC NEW | COM | 84917U109 | 1077 | 30000 | SH | PUT | DEFINED | 30000 |
| SPORTS AUTH INC NEW | COM | 84917U109 | 81 | 2250 | SH | DEFINED | 17 | 2250 |
| SPORTS AUTH INC NEW | COM | 84917U109 | 5755 | 160300 | SH | DEFINED | 21 | 160300 |
| SPORTS AUTH INC NEW 3200 | COM | 84917U109 | 1425 | 39700 | SH | DEFINED | 22 | 36500 |
| SPRINT CORP 27577 | COM FON GROU | 852061100 | 11296 | 641808 | SH | DEFINED | 01 | 614231 |
| SPRINT CORP 209252 | COM FON GROU | 852061100 | 5885 | 334368 | SH | OTHER | 01 | 125116 |
| SPRINT CORP 370200 | COM FON GROU | 852061100 | 19279 | 1095381 | SH | DEFINED | 05 | 725181 |
| SPRINT CORP | COM FON GROU | 852061100 | 600 | 34111 | SH | DEFINED | 08 | 34111 |
| SPRINT CORP | COM FON GROU | 852061100 | 3755 | 213349 | SH | DEFINED | 17 | 213349 |
| SPRINT CORP 2745398 | COM FON GROU | 852061100 | 48319 | 2745398 | SH | OTHER | 17 | |
| SPRINT CORP | COM FON GROU | 852061100 | 5477 | 311217 | SH | DEFINED | 21 | 311217 |
| SPRINT CORP 9936 | COM FON GROU | 852061100 | 2394 | 136045 | SH | DEFINED | 22 | 126109 |
| SPRINT CORP | COM FON GROU | 852061100 | 1385 | 78666 | SH | OTHER | 22 | 78666 |
| SS&C TECHNOLOGIES INC | COM | 85227Q100 | 4 | 225 | SH | DEFINED | 01 | 225 |
| SS&C TECHNOLOGIES INC | COM | 85227Q100 | 105 | 5600 | SH | DEFINED | 17 | 5600 |
| SS&C TECHNOLOGIES INC 26600 | COM | 85227Q100 | 497 | 26600 | SH | OTHER | 22 | |
| STAAR SURGICAL CO | COM PAR \$0.0 | 852312305 | 8 | 1000 | SH | OTHER | 01 | 1000 |
| STAAR SURGICAL CO 5800 | COM PAR \$0.0 | 852312305 | 5439 | 697300 | SH | DEFINED | 21 | 691500 |
| STAAR SURGICAL CO 11300 | COM PAR \$0.0 | 852312305 | 1153 | 147800 | SH | DEFINED | 22 | 136500 |
| STAGE STORES INC | COM NEW | 85254C305 | 1 | 25 | SH | DEFINED | 01 | 25 |
| STAGE STORES INC | COM NEW | 85254C305 | 109 | 2900 | SH | DEFINED | 08 | 2900 |
| STAGE STORES INC | COM NEW | 85254C305 | 68 | 1800 | SH | DEFINED | 17 | 1800 |
| STAGE STORES INC | COM NEW | 85254C305 | 5965 | 158400 | SH | DEFINED | 21 | 158400 |
| STAGE STORES INC 3300 | COM NEW | 85254C305 | 1529 | 40600 | SH | DEFINED | 22 | 37300 |
| STANCORP FINL GROUP INC | COM | 852891100 | 158 | 2360 | SH | DEFINED | 01 | 2360 |
| STANCORP FINL GROUP INC 913 | COM | 852891100 | 61 | 913 | SH | OTHER | 01 | |
| STANCORP FINL GROUP INC | COM | 852891100 | 4135 | 61709 | SH | DEFINED | 05 | 61709 |
| STANCORP FINL GROUP INC | COM | 852891100 | 188 | 2800 | SH | DEFINED | 08 | 2800 |
| STANCORP FINL GROUP INC | COM | 852891100 | 1404 | 20960 | SH | DEFINED | 17 | 20960 |
| STANCORP FINL GROUP INC 500 | COM | 852891100 | 34 | 500 | SH | DEFINED | 22 | |
| STANCORP FINL GROUP INC 200 | COM | 852891100 | 47 | 700 | SH | OTHER | 22 | 500 |
| STANDARD MICROSYSTEMS CORP 8980 | COM | 853626109 | 298 | 12800 | SH | DEFINED | 01 | 3820 |
| STANDARD MICROSYSTEMS CORP 145 | COM | 853626109 | 3 | 145 | SH | OTHER | 01 | |
| STANDARD MICROSYSTEMS CORP | COM | 853626109 | 2009 | 86145 | SH | DEFINED | 05 | 86145 |
| STANDARD MICROSYSTEMS CORP | COM | 853626109 | 103 | 4400 | SH | DEFINED | 08 | 4400 |
| STANDARD MICROSYSTEMS CORP | COM | 853626109 | 68 | 2900 | SH | DEFINED | 17 | 2900 |
| STANDARD MICROSYSTEMS CORP | COM | 853626109 | 285 | 12200 | SH | DEFINED | 21 | 12200 |
| STANDARD MTR PRODS INC 3300 | COM | 853666105 | 76 | 5175 | SH | DEFINED | 01 | 1875 |
| STANDARD MTR PRODS INC | COM | 853666105 | 1254 | 85150 | SH | DEFINED | 05 | 85150 |
| STANDARD MTR PRODS INC | COM | 853666105 | 2828 | 192000 | SH | DEFINED | 21 | 192000 |
| STANDARD MTR PRODS INC | COM | 853666105 | 113 | 7680 | SH | DEFINED | 22 | 7680 |
| STANDARD MTR PRODS INC | COM | 853666105 | 40 | 2700 | SH | OTHER | 22 | 2700 |
| STANDARD PAC CORP NEW 3300 | COM | 85375C101 | 881 | 17880 | SH | DEFINED | 01 | 14580 |
| STANDARD PAC CORP NEW 150 | COM | 85375C101 | 7 | 150 | SH | OTHER | 01 | |
| STANDARD PAC CORP NEW | COM | 85375C101 | 7278 | 147625 | SH | DEFINED | 05 | 147625 |
| STANDARD PAC CORP NEW | COM | 85375C101 | 1410 | 28608 | SH | DEFINED | 08 | 28608 |
| STANDARD PAC CORP NEW | COM | 85375C101 | 1973 | 40019 | SH | DEFINED | 17 | 40019 |
| STANDARD PAC CORP NEW | COM | 85375C101 | 1109 | 22500 | SH | DEFINED | 21 | 22500 |

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|--|--------------|--|-----------|-------|------------|-----------------|---------|
| STANDARD REGISTER CO 3800 | COM | | 853887107 | 96 | 8075 SH | DEFINED 01 | 4275 |
| STANDARD REGISTER CO 725 | COM | | 853887107 | 9 | 725 SH | OTHER 01 | |
| STANDARD REGISTER CO | COM | | 853887107 | 1467 | 123250 SH | DEFINED 05 | 123250 |
| STANDARD REGISTER CO | COM | | 853887107 | 225 | 18900 SH | DEFINED 21 | 18900 |
| STANDEX INTL CORP 3100 | COM | | 854231107 | 109 | 4000 SH | DEFINED 01 | 900 |
| STANDEX INTL CORP 1025 | COM | | 854231107 | 28 | 1025 SH | OTHER 01 | |
| STANDEX INTL CORP | COM | | 854231107 | 1504 | 55300 SH | DEFINED 05 | 55300 |
| STANDEX INTL CORP | COM | | 854231107 | 35 | 1300 SH | DEFINED 08 | 1300 |
| STANDEX INTL CORP | COM | | 854231107 | 220 | 8100 SH | DEFINED 21 | 8100 |
| STANDEX INTL CORP 300 | COM | | 854231107 | 45 | 1660 SH | OTHER 22 | 1360 |
| STANLEY WKS 195 | COM | | 854616109 | 802 | 17603 SH | DEFINED 01 | 17408 |
| STANLEY WKS 2500 | COM | | 854616109 | 534 | 11713 SH | OTHER 01 | 9213 |
| STANLEY WKS | COM | | 854616109 | 8464 | 185689 SH | DEFINED 05 | 185689 |
| STANLEY WKS | COM | | 854616109 | 232 | 5098 SH | DEFINED 08 | 5098 |
| STANLEY WKS | COM | | 854616109 | 57 | 1245 SH | DEFINED 17 | 1245 |
| STANLEY WKS | COM | | 854616109 | 5697 | 124981 SH | DEFINED 21 | 124981 |
| STANLEY WKS 54249 | COM | | 854616109 | 22762 | 499385 SH | DEFINED 22 | 445136 |
| STANLEY WKS | COM | | 854616109 | 5056 | 110932 SH | OTHER 22 | 110932 |
| STAPLES INC 19407 | COM | | 855030102 | 41361 | 1406347 SH | DEFINED 01 | 1386940 |
| STAPLES INC 52116 | COM | | 855030102 | 2292 | 77947 SH | OTHER 01 | 25831 |
| STAPLES INC 132400 | COM | | 855030102 | 42277 | 1437510 SH | DEFINED 05 | 1305110 |
| STAPLES INC | COM | | 855030102 | 353 | 12001 SH | DEFINED 08 | 12001 |
| STAPLES INC 340 | COM | | 855030102 | 10 | 340 SH | DEFINED 13 | |
| STAPLES INC | COM | | 855030102 | 156 | 5300 SH | DEFINED 17 | 5300 |
| STAPLES INC | COM | | 855030102 | 57844 | 1966806 SH | DEFINED 21 | 1966806 |
| STAPLES INC 130694 | COM | | 855030102 | 73059 | 2484172 SH | DEFINED 22 | 2353478 |
| STAPLES INC 100 | COM | | 855030102 | 16335 | 555408 SH | OTHER 22 | 555308 |
| STAR GAS PARTNERS L P | UNIT LTD PAR | | 85512C105 | 18 | 750 SH | DEFINED 01 | 750 |
| STAR GAS PARTNERS L P 2900 | UNIT LTD PAR | | 85512C105 | 68 | 2900 SH | OTHER 01 | |
| STAR GAS PARTNERS L P | UNIT LTD PAR | | 85512C105 | 41 | 1750 SH | DEFINED 22 | 1750 |
| STAR GAS PARTNERS L P | UNIT LTD PAR | | 85512C105 | 236 | 10100 SH | OTHER 22 | 10100 |
| STAR SCIENTIFIC INC | COM | | 85517P101 | 39 | 10000 SH | DEFINED 22 | 10000 |
| STARBUCKS CORP 10610 | COM | | 855244109 | 7977 | 183425 SH | DEFINED 01 | 172815 |
| STARBUCKS CORP 9435 | COM | | 855244109 | 4135 | 95088 SH | OTHER 01 | 85653 |
| STARBUCKS CORP 15200 | COM | | 855244109 | 14754 | 339247 SH | DEFINED 05 | 324047 |
| STARBUCKS CORP | COM | | 855244109 | 3655 | 84053 SH | DEFINED 08 | 84053 |
| STARBUCKS CORP | COM | | 855244109 | 2175 | 50000 SH | CALL DEFINED 08 | 50000 |
| STARBUCKS CORP | COM | | 855244109 | 298 | 6863 SH | DEFINED 17 | 6863 |
| STARBUCKS CORP | COM | | 855244109 | 1860 | 42763 SH | DEFINED 21 | 42763 |
| STARBUCKS CORP 1200 | COM | | 855244109 | 2247 | 51672 SH | DEFINED 22 | 50472 |
| STARBUCKS CORP | COM | | 855244109 | 124 | 2847 SH | OTHER 22 | 2847 |
| STARRETT L S CO | CL A | | 855668109 | 1157 | 71624 SH | DEFINED 22 | 71624 |
| STARTEK INC 7000 | COM | | 85569C107 | 412 | 11500 SH | DEFINED 01 | 4500 |
| STARTEK INC 50 | COM | | 85569C107 | 2 | 50 SH | OTHER 01 | |
| STARTEK INC | COM | | 85569C107 | 2388 | 66700 SH | DEFINED 05 | 66700 |
| STARTEK INC | COM | | 85569C107 | 118 | 3300 SH | DEFINED 08 | 3300 |
| STARTEK INC | COM | | 85569C107 | 79 | 2200 SH | DEFINED 17 | 2200 |
| STARTEK INC | COM | | 85569C107 | 12720 | 355300 SH | DEFINED 21 | 355300 |
| STARTEK INC 6978 | COM | | 85569C107 | 3175 | 88700 SH | DEFINED 22 | 81722 |
| STATE BANCORP INC N.Y 719 | COM | | 855716106 | 18 | 719 SH | OTHER 01 | |
| STATE BANCORP INC N.Y 11318 | COM | | 855716106 | 279 | 11420 SH | DEFINED 22 | 102 |
| STARWOOD HOTELS&RESORTS WRLD 13619 | PAIRED CTF | | 85590A203 | 9983 | 222578 SH | DEFINED 01 | 208959 |
| STARWOOD HOTELS&RESORTS WRLD 32379 | PAIRED CTF | | 85590A203 | 3045 | 67889 SH | OTHER 01 | 35510 |
| STARWOOD HOTELS&RESORTS WRLD 20400 | PAIRED CTF | | 85590A203 | 38204 | 851816 SH | DEFINED 05 | 831416 |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF | | 85590A203 | 3747 | 83542 SH | DEFINED 08 | 83542 |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF | | 85590A203 | 2570 | 57300 SH | DEFINED 20 | 57300 |
| STARWOOD HOTELS&RESORTS WRLD 115820 | PAIRED CTF | | 85590A203 | 41073 | 915781 SH | DEFINED 21 | 799961 |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF | | 85590A203 | 3487 | 77749 SH | DEFINED 22 | 66375 |

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| 11374 | | | | | | | | |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF | | 85590A203 | 398 | 8864 SH | OTHER | 22 | 8864 |
| STARWOOD HOTELS&RESORTS WRLD | NOTE | 3.500% | 85590AAJ3 | 16903 | 15705000 PRN | DEFINED | 08 | 15705000 |
| STARWOOD HOTELS&RESORTS WRLD | NOTE | 3.500% | 85590AAJ3 | 2153 | 2000000 PRN | OTHER | 17 | |
| 2000000 | | | | | | | | |
| STATE STR CORP | COM | | 857477103 | 7567 | 154310 SH | DEFINED | 01 | 153935 |
| 375 | | | | | | | | |
| STATE STR CORP | COM | | 857477103 | 8865 | 180768 SH | OTHER | 01 | 147035 |
| 33733 | | | | | | | | |
| STATE STR CORP | COM | | 857477103 | 12491 | 254708 SH | DEFINED | 05 | 176508 |
| 78200 | | | | | | | | |
| STATE STR CORP | COM | | 857477103 | 633 | 12914 SH | DEFINED | 08 | 12914 |
| STATE STR CORP | COM | | 857477103 | 246 | 5010 SH | DEFINED | 17 | 5010 |
| STATE STR CORP | COM | | 857477103 | 23035 | 469721 SH | DEFINED | 21 | 469721 |
| STATE STR CORP | COM | | 857477103 | 13937 | 284206 SH | DEFINED | 22 | 264346 |
| 19860 | | | | | | | | |
| STATE STR CORP | COM | | 857477103 | 12928 | 263617 SH | OTHER | 22 | 263617 |
| STATION CASINOS INC | COM | | 857689103 | 12 | 250 SH | DEFINED | 01 | 250 |
| STATION CASINOS INC | COM | | 857689103 | 24 | 500 SH | OTHER | 01 | 500 |
| STATION CASINOS INC | COM | | 857689103 | 29 | 600 SH | DEFINED | 05 | 600 |
| STATION CASINOS INC | COM | | 857689103 | 29 | 600 SH | DEFINED | 08 | 600 |
| STATION CASINOS INC | COM | | 857689103 | 68 | 1400 SH | DEFINED | 17 | 1400 |
| STATION CASINOS INC | COM | | 857689103 | 866 | 17890 SH | DEFINED | 18 | |
| 17890 | | | | | | | | |
| STATION CASINOS INC | COM | | 857689103 | 169 | 3500 SH | OTHER | 22 | |
| 3500 | | | | | | | | |
| STEAK N SHAKE CO | COM | | 857873103 | 264 | 14475 SH | DEFINED | 01 | 4875 |
| 9600 | | | | | | | | |
| STEAK N SHAKE CO | COM | | 857873103 | 2286 | 125475 SH | DEFINED | 05 | 125475 |
| STEAK N SHAKE CO | COM | | 857873103 | 15 | 800 SH | DEFINED | 08 | 800 |
| STEAK N SHAKE CO | COM | | 857873103 | 15 | 800 SH | DEFINED | 17 | 800 |
| STEAK N SHAKE CO | COM | | 857873103 | 3635 | 199500 SH | DEFINED | 21 | 197600 |
| 1900 | | | | | | | | |
| STEAK N SHAKE CO | COM | | 857873103 | 966 | 53000 SH | DEFINED | 22 | 49546 |
| 3454 | | | | | | | | |
| STEEL DYNAMICS INC | COM | | 858119100 | 578 | 20205 SH | DEFINED | 01 | 8705 |
| 11500 | | | | | | | | |
| STEEL DYNAMICS INC | COM | | 858119100 | 6312 | 220475 SH | DEFINED | 05 | 220475 |
| STEEL DYNAMICS INC | COM | | 858119100 | 80 | 2806 SH | DEFINED | 08 | 2806 |
| STEEL DYNAMICS INC | COM | | 858119100 | 535 | 18700 SH | DEFINED | 17 | 18700 |
| STEEL DYNAMICS INC | COM | | 858119100 | 23416 | 817870 SH | DEFINED | 21 | 796070 |
| 21800 | | | | | | | | |
| STEEL DYNAMICS INC | COM | | 858119100 | 1469 | 51325 SH | DEFINED | 22 | 28125 |
| 23200 | | | | | | | | |
| STEEL TECHNOLOGIES INC | COM | | 858147101 | 266 | 12025 SH | DEFINED | 01 | 2525 |
| 9500 | | | | | | | | |
| STEEL TECHNOLOGIES INC | COM | | 858147101 | 1337 | 60550 SH | DEFINED | 05 | 60550 |
| STEEL TECHNOLOGIES INC | COM | | 858147101 | 13 | 600 SH | DEFINED | 08 | 600 |
| STEEL TECHNOLOGIES INC | COM | | 858147101 | 126 | 5700 SH | DEFINED | 17 | 5700 |
| STEEL TECHNOLOGIES INC | COM | | 858147101 | 7704 | 348900 SH | DEFINED | 21 | 337600 |
| 11300 | | | | | | | | |
| STEEL TECHNOLOGIES INC | COM | | 858147101 | 747 | 33851 SH | DEFINED | 22 | 32968 |
| 883 | | | | | | | | |
| STEEL TECHNOLOGIES INC | COM | | 858147101 | 127 | 5749 SH | OTHER | 22 | 5749 |
| STEIN MART INC | COM | | 858375108 | 61 | 3775 SH | DEFINED | 01 | 3775 |
| STEIN MART INC | COM | | 858375108 | 2864 | 176125 SH | DEFINED | 05 | 176125 |
| STEIN MART INC | COM | | 858375108 | 400 | 24600 SH | DEFINED | 17 | 24600 |
| STEIN MART INC | COM | | 858375108 | 4885 | 300400 SH | DEFINED | 21 | 299900 |
| 500 | | | | | | | | |
| STEIN MART INC | COM | | 858375108 | 1081 | 66500 SH | DEFINED | 22 | 60845 |
| 5655 | | | | | | | | |
| STEMCELLS INC | COM | | 85857R105 | 1148 | 750000 SH | DEFINED | 08 | 750000 |
| STEMCELLS INC | COM | | 85857R105 | 2 | 1000 SH | DEFINED | 22 | 1000 |
| STEMCELLS INC | COM | | 85857R105 | | 70 SH | OTHER | 22 | 70 |
| STEPAN CO | COM | | 858586100 | 3057 | 116900 SH | DEFINED | 21 | 116900 |
| STEPAN CO | COM | | 858586100 | 132 | 5040 SH | DEFINED | 22 | 5040 |
| STEPAN CO | COM | | 858586100 | 47 | 1800 SH | OTHER | 22 | 1800 |
| STERLING BANCSHARES INC | COM | | 858907108 | 209 | 14750 SH | DEFINED | 01 | 4450 |
| 10300 | | | | | | | | |
| STERLING BANCSHARES INC | COM | | 858907108 | 2841 | 200200 SH | DEFINED | 05 | 200200 |
| STERLING BANCSHARES INC | COM | | 858907108 | 5568 | 392400 SH | DEFINED | 21 | 392400 |
| STERLING BANCSHARES INC | COM | | 858907108 | 215 | 15180 SH | DEFINED | 22 | 13580 |
| 1600 | | | | | | | | |
| STERLING BANCSHARES INC | COM | | 858907108 | 98 | 6900 SH | OTHER | 22 | 6900 |
| STERICYCLE INC | COM | | 858912108 | 359 | 6934 SH | DEFINED | 01 | 6386 |
| 248 | 300 | | | | | | | |
| STERICYCLE INC | COM | | 858912108 | 23 | 450 SH | OTHER | 01 | |
| 450 | | | | | | | | |
| STERICYCLE INC | COM | | 858912108 | 11425 | 220819 SH | DEFINED | 05 | 220819 |
| STERICYCLE INC | COM | | 858912108 | 276 | 5332 SH | DEFINED | 08 | 5332 |
| STERICYCLE INC | COM | | 858912108 | 70 | 1350 SH | DEFINED | 17 | 1350 |
| STERICYCLE INC | COM | | 858912108 | 3497 | 67580 SH | DEFINED | 21 | |
| 67580 | | | | | | | | |
| STERICYCLE INC | COM | | 858912108 | 12 | 238 SH | DEFINED | 22 | 238 |
| STERICYCLE INC | COM | | 858912108 | 41 | 800 SH | OTHER | 22 | 800 |
| STERIS CORP | COM | | 859152100 | 188 | 8325 SH | DEFINED | 01 | 6775 |

| | | | | | | | | | |
|-------|------------------------------|---------------|-----------|-------|-----------|---------|---------|--------|--------|
| 1550 | STERIS CORP | COM | 859152100 | 39 | 1750 SH | OTHER | 01 | 1550 | |
| 200 | STERIS CORP | COM | 859152100 | 3289 | 145785 SH | DEFINED | 05 | 145785 | |
| | STERIS CORP | COM | 859152100 | 198 | 8760 SH | DEFINED | 08 | 8760 | |
| | STERIS CORP | COM | 859152100 | 169 | 7500 SH | DEFINED | 17 | 7500 | |
| | STERIS CORP | COM | 859152100 | 85 | 3770 SH | DEFINED | 22 | 3770 | |
| | STERIS CORP | COM | 859152100 | 27 | 1200 SH | OTHER | 22 | 1200 | |
| | STERLING BANCORP | COM | 859158107 | 56 | 2025 SH | DEFINED | 01 | 2025 | |
| | STERLING BANCORP | COM | 859158107 | 56 | 2025 SH | DEFINED | 05 | 2025 | |
| | STERLING BANCORP | COM | 859158107 | 88 | 3200 SH | DEFINED | 08 | 3200 | |
| | STERLING BANCORP | COM | 859158107 | 69 | 2500 SH | DEFINED | 17 | 2500 | |
| | STERLING FINL CORP WASH | COM | 859319105 | 60 | 1882 SH | DEFINED | 01 | 1882 | |
| | STERLING FINL CORP WASH | COM | 859319105 | 3013 | 94552 SH | DEFINED | 05 | 94552 | |
| | STERLING FINL CORP WASH | COM | 859319105 | 478 | 15000 SH | DEFINED | 21 | 15000 | |
| | STEWART & STEVENSON SVCS INC | COM | 860342104 | 93 | 5175 SH | DEFINED | 01 | 4375 | |
| 800 | STEWART & STEVENSON SVCS INC | COM | 860342104 | 2154 | 120225 SH | DEFINED | 05 | 120225 | |
| | STEWART & STEVENSON SVCS INC | COM | 860342104 | 13 | 700 SH | DEFINED | 08 | 700 | |
| | STEWART & STEVENSON SVCS INC | COM | 860342104 | 84 | 4700 SH | DEFINED | 17 | 4700 | |
| | STEWART & STEVENSON SVCS INC | COM | 860342104 | 4914 | 274200 SH | DEFINED | 21 | 274200 | |
| | STEWART & STEVENSON SVCS INC | COM | 860342104 | 197 | 11000 SH | DEFINED | 22 | 11000 | |
| | STEWART & STEVENSON SVCS INC | COM | 860342104 | 68 | 3800 SH | OTHER | 22 | 3800 | |
| | STEWART ENTERPRISES INC | CL A | 860370105 | 70 | 8575 SH | DEFINED | 01 | 8575 | |
| | STEWART ENTERPRISES INC | CL A | 860370105 | 5 | 600 SH | OTHER | 01 | 600 | |
| | STEWART ENTERPRISES INC | CL A | 860370105 | 61 | 7500 SH | DEFINED | 05 | 7500 | |
| | STEWART ENTERPRISES INC | CL A | 860370105 | 876 | 107600 SH | DEFINED | 17 | 107600 | |
| | STEWART ENTERPRISES INC | CL A | 860370105 | 4793 | 588796 SH | DEFINED | 21 | 588796 | |
| | STEWART ENTERPRISES INC | CL A | 860370105 | 206 | 25280 SH | DEFINED | 22 | 25280 | |
| | STEWART ENTERPRISES INC | CL A | 860370105 | 71 | 8700 SH | OTHER | 22 | 8700 | |
| | STEWART INFORMATION SVCS COR | COM | 860372101 | 572 | 16935 SH | DEFINED | 01 | 6735 | |
| 10200 | STEWART INFORMATION SVCS COR | COM | 860372101 | 2898 | 85825 SH | DEFINED | 05 | 85825 | |
| | STEWART INFORMATION SVCS COR | COM | 860372101 | 209 | 6200 SH | DEFINED | 17 | 6200 | |
| | STEWART INFORMATION SVCS COR | COM | 860372101 | 405 | 12000 SH | DEFINED | 21 | 12000 | |
| | STEWART INFORMATION SVCS COR | COM | 860372101 | 3 | 100 SH | OTHER | 22 | 100 | |
| | STILLWATER MNG CO | COM | 86074Q102 | 66 | 4408 SH | DEFINED | 01 | 4408 | |
| | STILLWATER MNG CO | COM | 86074Q102 | 5 | 349 SH | OTHER | 01 | 349 | |
| | STILLWATER MNG CO | COM | 86074Q102 | 2157 | 143700 SH | DEFINED | 08 | 143700 | |
| | STILLWATER MNG CO | COM | 86074Q102 | 2 | 100 SH | OTHER | 22 | 100 | |
| | STMICROELECTRONICS N V | NY REGISTRY | 861012102 | 53 | 2400 SH | DEFINED | 01 | 2400 | |
| | STMICROELECTRONICS N V | NY REGISTRY | 861012102 | 154 | 7015 SH | OTHER | 01 | 15 | |
| 7000 | STMICROELECTRONICS N V | NY REGISTRY | 861012102 | 3799 | 172600 SH | DEFINED | 08 | 172600 | |
| | STMICROELECTRONICS N V | NY REGISTRY | 861012102 | 4402 | 200000 SH | CALL | DEFINED | 08 | 200000 |
| | STMICROELECTRONICS N V | NY REGISTRY | 861012102 | 99 | 4500 SH | DEFINED | 21 | 4500 | |
| | STMICROELECTRONICS N V | NY REGISTRY | 861012102 | 55 | 2500 SH | DEFINED | 22 | 2500 | |
| | STMICROELECTRONICS N V | NY REGISTRY | 861012102 | 29 | 1300 SH | OTHER | 22 | 1300 | |
| | STONE ENERGY CORP | COM | 861642106 | 1596 | 34945 SH | DEFINED | 01 | 10645 | |
| 24300 | STONE ENERGY CORP | COM | 861642106 | 72 | 1570 SH | OTHER | 01 | | |
| 1570 | STONE ENERGY CORP | COM | 861642106 | 6176 | 135200 SH | DEFINED | 05 | 135200 | |
| | STONE ENERGY CORP | COM | 861642106 | 73 | 1590 SH | DEFINED | 08 | 1590 | |
| | STONE ENERGY CORP | COM | 861642106 | 64 | 1400 SH | DEFINED | 17 | 1400 | |
| | STONE ENERGY CORP | COM | 861642106 | 19 | 420 SH | DEFINED | 18 | | |
| 420 | STONE ENERGY CORP | COM | 861642106 | 10036 | 219700 SH | DEFINED | 21 | 219700 | |
| | STONE ENERGY CORP | COM | 861642106 | 236 | 5160 SH | DEFINED | 22 | 5160 | |
| | STONE ENERGY CORP | COM | 861642106 | 82 | 1800 SH | OTHER | 22 | 1800 | |
| | STONEPATH GROUP INC | COM | 861837102 | 132 | 61629 SH | DEFINED | 17 | 61629 | |
| | STORA ENSO CORP | SPON ADR REP | 86210M106 | 1070 | 78771 SH | OTHER | 01 | 54462 | |
| 21859 | STORA ENSO CORP | SPON ADR REP | 86210M106 | 113 | 8300 SH | DEFINED | 21 | 8300 | |
| | STORA ENSO CORP | SPON ADR REP | 86210M106 | 764 | 56295 SH | DEFINED | 22 | 56295 | |
| | STORA ENSO CORP | SPON ADR REP | 86210M106 | 12 | 900 SH | OTHER | 22 | 900 | |
| | STORAGE TECHNOLOGY CORP | COM PAR \$0.1 | 862111200 | 355 | 12250 SH | DEFINED | 01 | 12250 | |
| | STORAGE TECHNOLOGY CORP | COM PAR \$0.1 | 862111200 | 44 | 1500 SH | OTHER | 01 | 750 | |
| 750 | STORAGE TECHNOLOGY CORP | COM PAR \$0.1 | 862111200 | 6915 | 238450 SH | DEFINED | 05 | 238450 | |
| | STORAGE TECHNOLOGY CORP | COM PAR \$0.1 | 862111200 | 842 | 29039 SH | DEFINED | 08 | 29039 | |
| | STORAGE TECHNOLOGY CORP | COM PAR \$0.1 | 862111200 | 870 | 30000 SH | PUT | DEFINED | 08 | 30000 |
| | STORAGE TECHNOLOGY CORP | COM PAR \$0.1 | 862111200 | 1196 | 41240 SH | DEFINED | 17 | 41240 | |
| | STORAGE TECHNOLOGY CORP | COM PAR \$0.1 | 862111200 | 2915 | 100500 SH | DEFINED | 21 | 100500 | |
| | STORAGE TECHNOLOGY CORP | COM PAR \$0.1 | 862111200 | 3938 | 135810 SH | DEFINED | 22 | 130200 | |
| 5610 | STRATASYS INC | COM | 862685104 | 143 | 5764 SH | DEFINED | 08 | 5764 | |
| | STRATASYS INC | COM | 862685104 | 11114 | 448870 SH | DEFINED | 21 | 433070 | |
| 15800 | STRATASYS INC | COM | 862685104 | 505 | 20380 SH | DEFINED | 22 | | |
| 20380 | STRATASYS INC | COM | 862685104 | 978 | 39500 SH | OTHER | 22 | | |
| 39500 | STRATEGIC DIAGNOSTICS INC | COM | 862700101 | 4 | 1000 SH | OTHER | 01 | 1000 | |
| | STRATEGIC DIAGNOSTICS INC | COM | 862700101 | 3360 | 800000 SH | DEFINED | 21 | 800000 | |
| | STRATEGIC GLOBAL INCOME FD | COM | 862719101 | 157 | 12852 SH | DEFINED | 01 | 12852 | |

| | | | | | | | |
|------------------------------------|--------------|--|-----------|-------|------------|-----------------|---------|
| STRATEGIC GLOBAL INCOME FD 250 | COM | | 862719101 | 20 | 1657 SH | DEFINED 22 | 1407 |
| STRATEGIC GLOBAL INCOME FD | COM | | 862719101 | 84 | 6854 SH | OTHER 22 | 6854 |
| STRAYER ED INC | COM | | 863236105 | 11 | 100 SH | DEFINED 01 | 100 |
| STRAYER ED INC | COM | | 863236105 | 33 | 300 SH | DEFINED 08 | 300 |
| STRAYER ED INC 4700 | COM | | 863236105 | 530 | 4750 SH | OTHER 22 | 50 |
| STREETTRACKS SER TR 100 | WILSHIRE REI | | 86330E604 | 258 | 1667 SH | DEFINED 22 | 1567 |
| STREETTRACKS SER TR | WILSHIRE REI | | 86330E604 | 362 | 2337 SH | OTHER 22 | 2337 |
| STRIDE RITE CORP 7300 | COM | | 863314100 | 216 | 19625 SH | DEFINED 01 | 12325 |
| STRIDE RITE CORP 150 | COM | | 863314100 | 2 | 150 SH | OTHER 01 | |
| STRIDE RITE CORP | COM | | 863314100 | 1934 | 175325 SH | DEFINED 05 | 175325 |
| STRIDE RITE CORP | COM | | 863314100 | 92 | 8300 SH | DEFINED 08 | 8300 |
| STRIDE RITE CORP | COM | | 863314100 | 72 | 6500 SH | DEFINED 17 | 6500 |
| STRIDE RITE CORP | COM | | 863314100 | 2626 | 238100 SH | DEFINED 21 | 238100 |
| STRIDE RITE CORP | COM | | 863314100 | 176 | 16000 SH | DEFINED 22 | 16000 |
| STRIDE RITE CORP | COM | | 863314100 | 1021 | 92600 SH | OTHER 22 | 92600 |
| STRYKER CORP | COM | | 863667101 | 4522 | 82212 SH | DEFINED 01 | 82212 |
| STRYKER CORP 19150 | COM | | 863667101 | 2592 | 47125 SH | OTHER 01 | 27975 |
| STRYKER CORP 120200 | COM | | 863667101 | 17602 | 320041 SH | DEFINED 05 | 199841 |
| STRYKER CORP | COM | | 863667101 | 1000 | 18190 SH | DEFINED 08 | 18190 |
| STRYKER CORP | COM | | 863667101 | 2196 | 39930 SH | DEFINED 21 | 39930 |
| STRYKER CORP 31466 | COM | | 863667101 | 7917 | 143950 SH | DEFINED 22 | 112484 |
| STRYKER CORP | COM | | 863667101 | 6900 | 125446 SH | OTHER 22 | 125446 |
| STUDENT LN CORP | COM | | 863902102 | 218 | 1600 SH | DEFINED 08 | 1600 |
| STURM RUGER & CO INC | COM | | 864159108 | 23 | 1885 SH | DEFINED 01 | 1885 |
| STURM RUGER & CO INC | COM | | 864159108 | 1364 | 112625 SH | DEFINED 05 | 112625 |
| STURM RUGER & CO INC | COM | | 864159108 | 216 | 17800 SH | DEFINED 21 | 17800 |
| STURM RUGER & CO INC 400 | COM | | 864159108 | 5 | 400 SH | DEFINED 22 | |
| STURM RUGER & CO INC 200 | COM | | 864159108 | 31 | 2600 SH | OTHER 22 | 2400 |
| SUBURBAN PROPANE PARTNERS L | UNIT LTD PAR | | 864482104 | 154 | 4801 SH | DEFINED 01 | 4801 |
| SUBURBAN PROPANE PARTNERS L 450 | UNIT LTD PAR | | 864482104 | 37 | 1150 SH | OTHER 01 | 700 |
| SUBURBAN PROPANE PARTNERS L | UNIT LTD PAR | | 864482104 | 26 | 800 SH | DEFINED 08 | 800 |
| SUBURBAN PROPANE PARTNERS L | UNIT LTD PAR | | 864482104 | 48 | 1500 SH | DEFINED 17 | 1500 |
| SUBURBAN PROPANE PARTNERS L 500 | UNIT LTD PAR | | 864482104 | 233 | 7250 SH | DEFINED 22 | 6750 |
| SUBURBAN PROPANE PARTNERS L | UNIT LTD PAR | | 864482104 | 22 | 681 SH | OTHER 22 | 681 |
| SUN LIFE FINL INC 15148 | COM | | 866796105 | 2117 | 73155 SH | DEFINED 01 | 58007 |
| SUN LIFE FINL INC 4293 | COM | | 866796105 | 545 | 18831 SH | OTHER 01 | 14538 |
| SUN LIFE FINL INC | COM | | 866796105 | 761 | 26281 SH | DEFINED 22 | 26281 |
| SUN LIFE FINL INC | COM | | 866796105 | 481 | 16634 SH | OTHER 22 | 16634 |
| SUN MICROSYSTEMS INC 226775 | COM | | 866810104 | 4951 | 1143522 SH | DEFINED 01 | 916747 |
| SUN MICROSYSTEMS INC 190861 | COM | | 866810104 | 4823 | 1113884 SH | OTHER 01 | 923023 |
| SUN MICROSYSTEMS INC | COM | | 866810104 | 6287 | 1452015 SH | DEFINED 05 | 1452015 |
| SUN MICROSYSTEMS INC | COM | | 866810104 | 6235 | 1439846 SH | DEFINED 08 | 1439846 |
| SUN MICROSYSTEMS INC | COM | | 866810104 | 10 | 2200 SH | DEFINED 17 | 2200 |
| SUN MICROSYSTEMS INC | COM | | 866810104 | 1083 | 250000 SH | PUT DEFINED 17 | 250000 |
| SUN MICROSYSTEMS INC 92958 | COM | | 866810104 | 403 | 92958 SH | DEFINED 18 | |
| SUN MICROSYSTEMS INC | COM | | 866810104 | 5773 | 1333225 SH | DEFINED 21 | 1333225 |
| SUN MICROSYSTEMS INC 24365 | COM | | 866810104 | 1565 | 361324 SH | DEFINED 22 | 336959 |
| SUN MICROSYSTEMS INC | COM | | 866810104 | 399 | 92189 SH | OTHER 22 | 92189 |
| SUN HEALTHCARE GROUP INC | COM NEW | | 866933401 | 470 | 52326 SH | DEFINED 08 | 52326 |
| SUNCOR ENERGY INC 54000 | COM | | 867229106 | 2462 | 96115 SH | DEFINED 01 | 42115 |
| SUNCOR ENERGY INC 2475 | COM | | 867229106 | 176 | 6875 SH | OTHER 01 | 4400 |
| SUNCOR ENERGY INC | COM | | 867229106 | 3032 | 118400 SH | DEFINED 08 | 118400 |
| SUNCOR ENERGY INC | COM | | 867229106 | 1665 | 65000 SH | CALL DEFINED 08 | 65000 |
| SUNCOR ENERGY INC | COM | | 867229106 | 298 | 11637 SH | DEFINED 17 | 11637 |
| SUNCOR ENERGY INC 1370 | COM | | 867229106 | 35 | 1370 SH | DEFINED 22 | |
| SUNCOR ENERGY INC 8630 | COM | | 867229106 | 318 | 12400 SH | OTHER 22 | 3770 |
| SUNGARD DATA SYS INC 9900 | COM | | 867363103 | 899 | 34572 SH | DEFINED 01 | 24672 |
| SUNGARD DATA SYS INC 6716 | COM | | 867363103 | 544 | 20916 SH | OTHER 01 | 14200 |
| SUNGARD DATA SYS INC 25500 | COM | | 867363103 | 3976 | 152908 SH | DEFINED 05 | 127408 |
| SUNGARD DATA SYS INC | COM | | 867363103 | 509 | 19575 SH | DEFINED 08 | 19575 |
| SUNGARD DATA SYS INC | COM | | 867363103 | 5665 | 217900 SH | CALL DEFINED 08 | 217900 |

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|-----------------------------|-----------|------------------|-------|-------------|---------|---------|--------|
| SUNGARD DATA SYS INC | COM | 867363103 | 94 | 3600 SH | DEFINED | 17 | 3600 |
| SUNGARD DATA SYS INC | COM | 867363103 | 21 | 800 SH | DEFINED | 18 | |
| 800 | | | | | | | |
| SUNGARD DATA SYS INC | COM | 867363103 | 853 | 32823 SH | DEFINED | 21 | 32823 |
| SUNGARD DATA SYS INC | COM | 867363103 | 915 | 35202 SH | DEFINED | 22 | 30697 |
| 4505 | | | | | | | |
| SUNGARD DATA SYS INC | COM | 867363103 | 936 | 36004 SH | OTHER | 22 | 36004 |
| SUNOCO LOGISTICS PRTRNS L P | COM UNITS | 86764L108 | 682 | 19000 SH | OTHER | 01 | 12000 |
| 7000 | | | | | | | |
| SUNOCO LOGISTICS PRTRNS L P | COM UNITS | 86764L108 | 40 | 1113 SH | DEFINED | 18 | |
| 1113 | | | | | | | |
| SUNOCO LOGISTICS PRTRNS L P | COM UNITS | 86764L108 | 9 | 250 SH | DEFINED | 22 | 250 |
| SUNOCO INC | COM | 86764P109 | 708 | 11126 SH | DEFINED | 01 | 2526 |
| 8600 | | | | | | | |
| SUNOCO INC | COM | 86764P109 | 966 | 15183 SH | OTHER | 01 | 14177 |
| 1006 | | | | | | | |
| SUNOCO INC | COM | 86764P109 | 2402 | 37750 SH | DEFINED | 05 | 37750 |
| SUNOCO INC | COM | 86764P109 | 2821 | 44341 SH | DEFINED | 08 | 44341 |
| SUNOCO INC | COM | 86764P109 | 1272 | 20000 SH | CALL | DEFINED | 20000 |
| SUNOCO INC | COM | 86764P109 | 1272 | 20000 SH | PUT | DEFINED | 20000 |
| SUNOCO INC | COM | 86764P109 | 566 | 8904 SH | DEFINED | 17 | 8904 |
| SUNOCO INC | COM | 86764P109 | 473 | 7439 SH | DEFINED | 21 | 7439 |
| SUNOCO INC | COM | 86764P109 | 475 | 7467 SH | DEFINED | 22 | 7267 |
| 200 | | | | | | | |
| SUNOCO INC | COM | 86764P109 | 6 | 100 SH | OTHER | 22 | 100 |
| SUNRISE SENIOR LIVING INC | COM | 86768K106 | 571 | 14585 SH | DEFINED | 01 | 7315 |
| 5175 2095 | | | | | | | |
| SUNRISE SENIOR LIVING INC | COM | 86768K106 | 164 | 4200 SH | OTHER | 01 | |
| 4200 | | | | | | | |
| SUNRISE SENIOR LIVING INC | COM | 86768K106 | 3717 | 94975 SH | DEFINED | 05 | 94975 |
| SUNRISE SENIOR LIVING INC | COM | 86768K106 | 71 | 1815 SH | DEFINED | 08 | 1815 |
| SUNRISE SENIOR LIVING INC | COM | 86768K106 | 16 | 400 SH | DEFINED | 17 | 400 |
| SUNRISE SENIOR LIVING INC | COM | 86768K106 | 571 | 14600 SH | DEFINED | 21 | 14600 |
| SUNRISE SENIOR LIVING INC | COM | 86768K106 | 82 | 2100 SH | DEFINED | 22 | 2100 |
| SUNRISE SENIOR LIVING INC | COM | 86768K106 | 39 | 1000 SH | OTHER | 22 | 1000 |
| SUNRISE SENIOR LIVING INC | NOTE | 5.250% 86768KAE6 | 1418 | 1155000 PRN | DEFINED | 18 | |
| 1155000 | | | | | | | |
| SUNTERRA CORP | COM NEW | 86787D208 | 807 | 64074 SH | DEFINED | 17 | 64074 |
| SUNTRUST BKS INC | COM | 867914103 | 29390 | 452219 SH | DEFINED | 01 | 409228 |
| 42991 | | | | | | | |
| SUNTRUST BKS INC | COM | 867914103 | 28310 | 435610 SH | OTHER | 01 | 178150 |
| 257460 | | | | | | | |
| SUNTRUST BKS INC | COM | 867914103 | 18486 | 284444 SH | DEFINED | 05 | 199144 |
| 85300 | | | | | | | |
| SUNTRUST BKS INC | COM | 867914103 | 521 | 8009 SH | DEFINED | 08 | 8009 |
| SUNTRUST BKS INC | COM | 867914103 | 1202 | 18500 SH | CALL | DEFINED | 18500 |
| SUNTRUST BKS INC | COM | 867914103 | 526 | 8100 SH | DEFINED | 17 | 8100 |
| SUNTRUST BKS INC | COM | 867914103 | 5986 | 92102 SH | DEFINED | 21 | 92102 |
| SUNTRUST BKS INC | COM | 867914103 | 8119 | 124925 SH | DEFINED | 22 | 117782 |
| 7143 | | | | | | | |
| SUNTRUST BKS INC | COM | 867914103 | 5870 | 90327 SH | OTHER | 22 | 90327 |
| SUNTRUST BKS INC | COM | 867914103 | 299 | 4598 SH | DEFINED | | 4598 |
| SUPERGEN INC | COM | 868059106 | 68 | 10550 SH | DEFINED | 01 | 10550 |
| SUPERGEN INC | COM | 868059106 | 8 | 1300 SH | OTHER | 01 | |
| 1300 | | | | | | | |
| SUPERGEN INC | COM | 868059106 | 324 | 50231 SH | DEFINED | 08 | 50231 |
| SUPERGEN INC | COM | 868059106 | 453 | 70286 SH | DEFINED | 17 | 70286 |
| SUPERIOR INDS INTL INC | COM | 868168105 | 88 | 2625 SH | DEFINED | 01 | 1625 |
| 1000 | | | | | | | |
| SUPERIOR INDS INTL INC | COM | 868168105 | 50 | 1500 SH | OTHER | 01 | 1000 |
| 500 | | | | | | | |
| SUPERIOR INDS INTL INC | COM | 868168105 | 1886 | 56373 SH | DEFINED | 05 | 56373 |
| SUPERIOR INDS INTL INC | COM | 868168105 | 7 | 200 SH | DEFINED | 08 | 200 |
| SUPERIOR INDS INTL INC | COM | 868168105 | 67 | 2000 SH | DEFINED | 17 | 2000 |
| SUPERIOR INDS INTL INC | COM | 868168105 | 11296 | 337700 SH | DEFINED | 21 | 337700 |
| SUPERIOR INDS INTL INC | COM | 868168105 | 1155 | 34515 SH | DEFINED | 22 | 34515 |
| SUPERIOR INDS INTL INC | COM | 868168105 | 262 | 7838 SH | OTHER | 22 | 2100 |
| 5738 | | | | | | | |
| SUPERTEX INC | COM | 868532102 | 51 | 3125 SH | DEFINED | 01 | 1225 |
| 1900 | | | | | | | |
| SUPERTEX INC | COM | 868532102 | 1 | 75 SH | OTHER | 01 | |
| 75 | | | | | | | |
| SUPERTEX INC | COM | 868532102 | 884 | 54075 SH | DEFINED | 05 | 54075 |
| SUPERTEX INC | COM | 868532102 | 139 | 8500 SH | DEFINED | 21 | 8500 |
| SUPERVALU INC | COM | 868536103 | 2205 | 72031 SH | DEFINED | 01 | 50931 |
| 20300 800 | | | | | | | |
| SUPERVALU INC | COM | 868536103 | 88 | 2877 SH | OTHER | 01 | |
| 2877 | | | | | | | |
| SUPERVALU INC | COM | 868536103 | 6358 | 207718 SH | DEFINED | 05 | 140118 |
| 67600 | | | | | | | |
| SUPERVALU INC | COM | 868536103 | 602 | 19676 SH | DEFINED | 08 | 19676 |
| SUPERVALU INC | COM | 868536103 | 559 | 18275 SH | DEFINED | 17 | 18275 |
| SUPERVALU INC | COM | 868536103 | 291 | 9492 SH | DEFINED | 21 | 9492 |
| SUPERVALU INC | COM | 868536103 | 789 | 25788 SH | DEFINED | 22 | 19289 |
| 6499 | | | | | | | |
| SUPERVALU INC | COM | 868536103 | 583 | 19036 SH | OTHER | 22 | 19036 |

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|------------------------------|-----|-----------|-------|-----------|-----------------|--------|
| SURMODICS INC | COM | 868873100 | 36 | 1450 SH | DEFINED 01 | 1450 |
| SURMODICS INC | COM | 868873100 | 1807 | 73350 SH | DEFINED 05 | 73350 |
| SURMODICS INC | COM | 868873100 | 76 | 3100 SH | DEFINED 17 | 3100 |
| SURMODICS INC | COM | 868873100 | 6926 | 281100 SH | DEFINED 21 | 270400 |
| 10700 | | | | | | |
| SURMODICS INC | COM | 868873100 | 678 | 27500 SH | DEFINED 22 | 26500 |
| 1000 | | | | | | |
| SURMODICS INC | COM | 868873100 | 69 | 2800 SH | OTHER 22 | 2800 |
| SUSQUEHANNA BANCSHARES INC P | COM | 869099101 | 235 | 9355 SH | DEFINED 01 | 6625 |
| 2730 | | | | | | |
| SUSQUEHANNA BANCSHARES INC P | COM | 869099101 | 4 | 170 SH | OTHER 01 | |
| 170 | | | | | | |
| SUSQUEHANNA BANCSHARES INC P | COM | 869099101 | 4945 | 196550 SH | DEFINED 05 | 196550 |
| SUSQUEHANNA BANCSHARES INC P | COM | 869099101 | 767 | 30500 SH | DEFINED 21 | 30500 |
| SWIFT ENERGY CO | COM | 870738101 | 737 | 33425 SH | DEFINED 01 | 6765 |
| 26660 | | | | | | |
| SWIFT ENERGY CO | COM | 870738101 | 14 | 615 SH | OTHER 01 | |
| 615 | | | | | | |
| SWIFT ENERGY CO | COM | 870738101 | 2975 | 134875 SH | DEFINED 05 | 134875 |
| SWIFT ENERGY CO | COM | 870738101 | 88 | 4000 SH | DEFINED 17 | 4000 |
| SWIFT ENERGY CO | COM | 870738101 | 406 | 18400 SH | DEFINED 21 | 18400 |
| SWIFT TRANSN CO | COM | 870756103 | 110 | 6150 SH | DEFINED 01 | 6150 |
| SWIFT TRANSN CO | COM | 870756103 | 646 | 36000 SH | OTHER 01 | 36000 |
| SWIFT TRANSN CO | COM | 870756103 | 3065 | 170768 SH | DEFINED 05 | 170768 |
| SWIFT TRANSN CO | COM | 870756103 | 75 | 4200 SH | DEFINED 08 | 4200 |
| SWIFT TRANSN CO | COM | 870756103 | 265 | 14777 SH | DEFINED 17 | 14777 |
| SWIFT TRANSN CO | COM | 870756103 | 499 | 27800 SH | OTHER 22 | |
| 27800 | | | | | | |
| SWISS HELVETIA FD INC | COM | 870875101 | 123 | 9405 SH | OTHER 01 | 12 |
| 9393 | | | | | | |
| SWISS HELVETIA FD INC | COM | 870875101 | 31 | 2350 SH | DEFINED 22 | 2350 |
| SWISS HELVETIA FD INC | COM | 870875101 | 16 | 1234 SH | OTHER 22 | 1234 |
| SYBASE INC | COM | 871130100 | 320 | 17750 SH | DEFINED 01 | 17750 |
| SYBASE INC | COM | 871130100 | 20 | 1127 SH | OTHER 01 | 177 |
| 950 | | | | | | |
| SYBASE INC | COM | 871130100 | 3706 | 205880 SH | DEFINED 05 | 205880 |
| SYBASE INC | COM | 871130100 | 285 | 15826 SH | DEFINED 08 | 15826 |
| SYBASE INC | COM | 871130100 | 41 | 2300 SH | DEFINED 17 | 2300 |
| SYBASE INC | COM | 871130100 | 13954 | 775200 SH | DEFINED 21 | 775200 |
| SYBASE INC | COM | 871130100 | 2161 | 120045 SH | DEFINED 22 | 103634 |
| 16411 | | | | | | |
| SYBASE INC | COM | 871130100 | 147 | 8167 SH | OTHER 22 | 8167 |
| SYBRON DENTAL SPECIALTIES IN | COM | 871142105 | 585 | 19600 SH | DEFINED 01 | 6400 |
| 13200 | | | | | | |
| SYBRON DENTAL SPECIALTIES IN | COM | 871142105 | 4 | 150 SH | OTHER 01 | |
| 150 | | | | | | |
| SYBRON DENTAL SPECIALTIES IN | COM | 871142105 | 5166 | 173075 SH | DEFINED 05 | 173075 |
| SYBRON DENTAL SPECIALTIES IN | COM | 871142105 | 188 | 6300 SH | DEFINED 08 | 6300 |
| SYBRON DENTAL SPECIALTIES IN | COM | 871142105 | 438 | 14665 SH | DEFINED 17 | 14665 |
| SYBRON DENTAL SPECIALTIES IN | COM | 871142105 | 761 | 25500 SH | DEFINED 21 | 25500 |
| SYCAMORE NETWORKS INC | COM | 871206108 | 1 | 300 SH | DEFINED 01 | 300 |
| SYCAMORE NETWORKS INC | COM | 871206108 | 46 | 10851 SH | OTHER 01 | 10851 |
| SYCAMORE NETWORKS INC | COM | 871206108 | 8 | 2000 SH | DEFINED 22 | 2000 |
| SYCAMORE NETWORKS INC | COM | 871206108 | 5 | 1300 SH | OTHER 22 | 1300 |
| SYKES ENTERPRISES INC | COM | 871237103 | 978 | 128905 SH | DEFINED 01 | 37620 |
| 91285 | | | | | | |
| SYKES ENTERPRISES INC | COM | 871237103 | 15 | 2000 SH | OTHER 01 | 2000 |
| SYMANTEC CORP | COM | 871503108 | 3772 | 86156 SH | DEFINED 01 | 65522 |
| 20634 | | | | | | |
| SYMANTEC CORP | COM | 871503108 | 242 | 5526 SH | OTHER 01 | |
| 5526 | | | | | | |
| SYMANTEC CORP | COM | 871503108 | 21556 | 492379 SH | DEFINED 05 | 359279 |
| 133100 | | | | | | |
| SYMANTEC CORP | COM | 871503108 | 17062 | 389728 SH | DEFINED 08 | 389728 |
| SYMANTEC CORP | COM | 871503108 | 18449 | 421400 SH | CALL DEFINED 08 | 421400 |
| SYMANTEC CORP | COM | 871503108 | 10945 | 250000 SH | PUT DEFINED 08 | 250000 |
| SYMANTEC CORP | COM | 871503108 | 1544 | 35263 SH | DEFINED 17 | 35263 |
| SYMANTEC CORP | COM | 871503108 | 1749 | 39945 SH | DEFINED 20 | 39945 |
| SYMANTEC CORP | COM | 871503108 | 27054 | 617961 SH | DEFINED 21 | 537126 |
| 80835 | | | | | | |
| SYMANTEC CORP | COM | 871503108 | 17372 | 396800 SH | DEFINED 22 | 370890 |
| 25910 | | | | | | |
| SYMANTEC CORP | COM | 871503108 | 559 | 12757 SH | OTHER 22 | 12757 |
| SYMBION INC DEL | COM | 871507109 | 42 | 2400 SH | DEFINED 05 | 2400 |
| SYMBION INC DEL | COM | 871507109 | 2 | 100 SH | DEFINED 08 | 100 |
| SYMBION INC DEL | COM | 871507109 | 351 | 20067 SH | DEFINED 17 | 20067 |
| SYMBOL TECHNOLOGIES INC | COM | 871508107 | 227 | 15414 SH | DEFINED 01 | 15414 |
| SYMBOL TECHNOLOGIES INC | COM | 871508107 | 108 | 7300 SH | OTHER 01 | 6060 |
| 1240 | | | | | | |
| SYMBOL TECHNOLOGIES INC | COM | 871508107 | 7155 | 485403 SH | DEFINED 05 | 485403 |
| SYMBOL TECHNOLOGIES INC | COM | 871508107 | 175 | 11899 SH | DEFINED 08 | 11899 |
| SYMBOL TECHNOLOGIES INC | COM | 871508107 | 89 | 6058 SH | DEFINED 17 | 6058 |
| SYMBOL TECHNOLOGIES INC | COM | 871508107 | 3029 | 205494 SH | DEFINED 21 | 205494 |
| SYMBOL TECHNOLOGIES INC | COM | 871508107 | 419 | 28431 SH | DEFINED 22 | 27731 |
| 700 | | | | | | |
| SYMBOL TECHNOLOGIES INC | COM | 871508107 | 294 | 19956 SH | OTHER 22 | 19956 |

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|-------------------------------|--------------|-----------|-------|------------|---------|---------|---------|
| TBC CORP | COM | 872180104 | 36 | 1530 SH | OTHER | 22 | 1530 |
| TB WOODS CORP 4664 | COM | 872226105 | 1869 | 230779 SH | DEFINED | 21 | 226115 |
| TB WOODS CORP 8000 | COM | 872226105 | 698 | 86234 SH | DEFINED | 22 | 78234 |
| TCF FINL CORP 1120 | COM | 872275102 | 491 | 8450 SH | DEFINED | 01 | 7330 |
| TCF FINL CORP | COM | 872275102 | 151 | 2600 SH | OTHER | 01 | 2600 |
| TCF FINL CORP | COM | 872275102 | 8739 | 150547 SH | DEFINED | 05 | 150547 |
| TCF FINL CORP | COM | 872275102 | 996 | 17152 SH | DEFINED | 08 | 17152 |
| TCF FINL CORP | COM | 872275102 | 517 | 8900 SH | DEFINED | 17 | 8900 |
| TCF FINL CORP 12800 | COM | 872275102 | 746 | 12850 SH | DEFINED | 22 | 50 |
| TCF FINL CORP | COM | 872275102 | 70 | 1200 SH | OTHER | 22 | 1200 |
| TC PIPELINES LP | UT COM LTD P | 87233Q108 | 89 | 2759 SH | DEFINED | 01 | 2759 |
| TC PIPELINES LP 380 | UT COM LTD P | 87233Q108 | 12 | 380 SH | OTHER | 01 | |
| TC PIPELINES LP 5000 | UT COM LTD P | 87233Q108 | 161 | 5000 SH | OTHER | 22 | |
| TCW CONV SECS FD INC | COM | 872340104 | 17 | 3500 SH | DEFINED | 01 | 3500 |
| TCW CONV SECS FD INC | COM | 872340104 | 6 | 1150 SH | OTHER | 01 | 1150 |
| TCW CONV SECS FD INC | COM | 872340104 | 63 | 12935 SH | OTHER | 22 | 12935 |
| TECO ENERGY INC 32000 | COM | 872375100 | 3730 | 311113 SH | DEFINED | 01 | 279113 |
| TECO ENERGY INC 61829 | COM | 872375100 | 2783 | 232070 SH | OTHER | 01 | 170241 |
| TECO ENERGY INC 261100 | COM | 872375100 | 4639 | 386883 SH | DEFINED | 05 | 125783 |
| TECO ENERGY INC | COM | 872375100 | 398 | 33224 SH | DEFINED | 08 | 33224 |
| TECO ENERGY INC | COM | 872375100 | 12827 | 1069800 SH | DEFINED | 21 | 1069800 |
| TECO ENERGY INC 12500 | COM | 872375100 | 10289 | 858092 SH | DEFINED | 22 | 845592 |
| TECO ENERGY INC | COM | 872375100 | 2735 | 228144 SH | OTHER | 22 | 228144 |
| TEPPCO PARTNERS L P | UT LTD PARTN | 872384102 | 544 | 14278 SH | DEFINED | 01 | 14278 |
| TEPPCO PARTNERS L P 4925 | UT LTD PARTN | 872384102 | 435 | 11425 SH | OTHER | 01 | 6500 |
| TEPPCO PARTNERS L P 4530 | UT LTD PARTN | 872384102 | 173 | 4530 SH | DEFINED | 22 | |
| TEPPCO PARTNERS L P 34470 | UT LTD PARTN | 872384102 | 2650 | 69600 SH | OTHER | 22 | 35130 |
| THQ INC 1600 | COM NEW | 872443403 | 127 | 5525 SH | DEFINED | 01 | 3925 |
| THQ INC | COM NEW | 872443403 | 3739 | 163275 SH | DEFINED | 05 | 163275 |
| THQ INC | COM NEW | 872443403 | 184 | 8024 SH | DEFINED | 08 | 8024 |
| THQ INC | COM NEW | 872443403 | 771 | 33655 SH | DEFINED | 17 | 33655 |
| THQ INC 2000 | COM NEW | 872443403 | 8459 | 369393 SH | DEFINED | 21 | 367393 |
| THQ INC 40400 | COM NEW | 872443403 | 1972 | 86100 SH | DEFINED | 22 | 45700 |
| THQ INC | COM NEW | 872443403 | 1 | 50 SH | OTHER | 22 | 50 |
| TJX COS INC NEW 7150 2000 | COM | 872540109 | 5217 | 216111 SH | DEFINED | 01 | 206961 |
| TJX COS INC NEW 46440 | COM | 872540109 | 1121 | 46440 SH | OTHER | 01 | |
| TJX COS INC NEW 225401 | COM | 872540109 | 20755 | 859783 SH | DEFINED | 05 | 634382 |
| TJX COS INC NEW | COM | 872540109 | 1103 | 45705 SH | DEFINED | 08 | 45705 |
| TJX COS INC NEW | COM | 872540109 | 9953 | 412300 SH | CALL | DEFINED | 412300 |
| TJX COS INC NEW | COM | 872540109 | 14 | 600 SH | DEFINED | 17 | 600 |
| TJX COS INC NEW | COM | 872540109 | 36139 | 1497056 SH | DEFINED | 21 | 1497056 |
| TJX COS INC NEW 58648 | COM | 872540109 | 6232 | 258170 SH | DEFINED | 22 | 199522 |
| TJX COS INC NEW | COM | 872540109 | 2887 | 119604 SH | OTHER | 22 | 119604 |
| TLC VISION CORP | COM | 872549100 | 1862 | 160000 SH | DEFINED | 08 | 160000 |
| TLC VISION CORP | COM | 872549100 | 431 | 37000 SH | DEFINED | 17 | 37000 |
| TRW AUTOMOTIVE HLDGS CORP | COM | 87264S106 | 90 | 4800 SH | DEFINED | 08 | 4800 |
| TRW AUTOMOTIVE HLDGS CORP | COM | 87264S106 | 971 | 51500 SH | DEFINED | 17 | 51500 |
| TTM TECHNOLOGIES INC | COM | 87305R109 | 1 | 50 SH | DEFINED | 01 | 50 |
| TTM TECHNOLOGIES INC | COM | 87305R109 | 2162 | 182418 SH | DEFINED | 08 | 182418 |
| TTM TECHNOLOGIES INC | COM | 87305R109 | 160 | 13532 SH | DEFINED | 17 | 13532 |
| TTM TECHNOLOGIES INC 32400 | COM | 87305R109 | 384 | 32400 SH | OTHER | 22 | |
| TXU CORP 3550 | COM | 873168108 | 2070 | 51105 SH | DEFINED | 01 | 47555 |
| TXU CORP 18463 | COM | 873168108 | 1245 | 30743 SH | OTHER | 01 | 12280 |
| TXU CORP | COM | 873168108 | 6217 | 153474 SH | DEFINED | 05 | 153474 |
| TXU CORP | COM | 873168108 | 4008 | 98948 SH | DEFINED | 08 | 98948 |
| TXU CORP | COM | 873168108 | 2447 | 60400 SH | DEFINED | 17 | 60400 |
| TXU CORP | COM | 873168108 | 96979 | 2393941 SH | DEFINED | 21 | 2393941 |
| TXU CORP 51040 | COM | 873168108 | 30018 | 740996 SH | DEFINED | 22 | 689956 |
| TXU CORP | COM | 873168108 | 2732 | 67435 SH | OTHER | 22 | 67435 |
| TXU CORP | FRNT | 873168AE8 | 337 | 246000 PRN | DEFINED | 08 | 246000 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED AD | 874039100 | 37 | 4471 SH | DEFINED | 01 | 4471 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED AD | 874039100 | 46 | 5515 SH | OTHER | 01 | 5515 |

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|-------------------------------|--------------|-----------|--------|---------|----|---------|---------|---------|--------|
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED AD | 874039100 | 2103 | 253123 | SH | DEFINED | 08 | 253123 | |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED AD | 874039100 | 2909 | 350000 | SH | PUT | DEFINED | 08 | 350000 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED AD | 874039100 | 1063 | 127954 | SH | DEFINED | 17 | 127954 | |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED AD | 874039100 | 150 | 18040 | SH | DEFINED | 18 | | |
| 18040 | | | | | | | | | |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED AD | 874039100 | 1580 | 190173 | SH | DEFINED | 20 | 190173 | |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED AD | 874039100 | 24106 | 2900883 | SH | DEFINED | 21 | 2479080 | |
| 421803 | | | | | | | | | |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED AD | 874039100 | 14395 | 1732248 | SH | DEFINED | 22 | 1659943 | |
| 72305 | | | | | | | | | |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED AD | 874039100 | 1215 | 146240 | SH | OTHER | 22 | 146240 | |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 663 | 21650 | SH | DEFINED | 01 | 5850 | |
| 15800 | | | | | | | | | |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 6 | 200 | SH | OTHER | 01 | | |
| 200 | | | | | | | | | |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 6163 | 201150 | SH | DEFINED | 05 | 201150 | |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 566 | 18468 | SH | DEFINED | 08 | 18468 | |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 2020 | 65916 | SH | DEFINED | 17 | 65916 | |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 3530 | 115200 | SH | DEFINED | 21 | 109300 | |
| 5900 | | | | | | | | | |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 475 | 15518 | SH | DEFINED | 22 | 15018 | |
| 500 | | | | | | | | | |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 52 | 1700 | SH | OTHER | 22 | 1700 | |
| TALBOTS INC | COM | 874161102 | 55 | 1400 | SH | DEFINED | 01 | 1400 | |
| TALBOTS INC | COM | 874161102 | 61 | 1550 | SH | OTHER | 01 | | |
| 1550 | | | | | | | | | |
| TALBOTS INC | COM | 874161102 | 16 | 400 | SH | DEFINED | 05 | 400 | |
| TALBOTS INC | COM | 874161102 | 117 | 3000 | SH | DEFINED | 08 | 3000 | |
| TALBOTS INC | COM | 874161102 | 979 | 25000 | SH | DEFINED | 21 | 25000 | |
| TALBOTS INC | COM | 874161102 | 55 | 1417 | SH | DEFINED | 22 | 1317 | |
| 100 | | | | | | | | | |
| TALBOTS INC | COM | 874161102 | 39 | 1000 | SH | OTHER | 22 | 1000 | |
| TALISMAN ENERGY INC | COM | 87425E103 | 287 | 13211 | SH | OTHER | 01 | 7611 | |
| 5600 | | | | | | | | | |
| TALISMAN ENERGY INC | COM | 87425E103 | 7 | 300 | SH | OTHER | 22 | 300 | |
| TALK AMERICA HLDGS INC | COM NEW | 87426R202 | 82 | 10743 | SH | DEFINED | 17 | 10743 | |
| TALK AMERICA HLDGS INC | COM NEW | 87426R202 | 1 | 166 | SH | DEFINED | 22 | 166 | |
| TALX CORP | COM | 874918105 | 345 | 14115 | SH | DEFINED | 01 | 3015 | |
| 11100 | | | | | | | | | |
| TALX CORP | COM | 874918105 | 628 | 25700 | SH | OTHER | 01 | | |
| 25700 | | | | | | | | | |
| TALX CORP | COM | 874918105 | 1597 | 65350 | SH | DEFINED | 05 | 65350 | |
| TALX CORP | COM | 874918105 | 81 | 3300 | SH | DEFINED | 08 | 3300 | |
| TALX CORP | COM | 874918105 | 222 | 9100 | SH | DEFINED | 21 | 9100 | |
| TANDY BRANDS ACCESSORIES INC | COM | 875378101 | 3 | 200 | SH | DEFINED | 17 | 200 | |
| TANDY BRANDS ACCESSORIES INC | COM | 875378101 | 1414 | 104753 | SH | DEFINED | 21 | 104753 | |
| TANDY BRANDS ACCESSORIES INC | COM | 875378101 | 47 | 3500 | SH | DEFINED | 22 | 3500 | |
| TANDY BRANDS ACCESSORIES INC | COM | 875378101 | 20 | 1500 | SH | OTHER | 22 | 1500 | |
| TANGER FACTORY OUTLET CTRS I | COM | 875465106 | 185 | 4734 | SH | DEFINED | 01 | 4734 | |
| TANGER FACTORY OUTLET CTRS I | COM | 875465106 | 59 | 1500 | SH | DEFINED | 05 | 1500 | |
| TANGER FACTORY OUTLET CTRS I | COM | 875465106 | 109 | 2800 | SH | DEFINED | 08 | 2800 | |
| TANGER FACTORY OUTLET CTRS I | COM | 875465106 | 31 | 800 | SH | DEFINED | 17 | 800 | |
| TANGER FACTORY OUTLET CTRS I | COM | 875465106 | 3343 | 85500 | SH | DEFINED | 21 | 85500 | |
| TANGER FACTORY OUTLET CTRS I | COM | 875465106 | 118 | 3020 | SH | DEFINED | 22 | 2820 | |
| 200 | | | | | | | | | |
| TANGER FACTORY OUTLET CTRS I | COM | 875465106 | 51 | 1300 | SH | OTHER | 22 | 1300 | |
| TARGET CORP | COM | 87612E106 | 87705 | 2065103 | SH | DEFINED | 01 | 1963902 | |
| 101201 | | | | | | | | | |
| TARGET CORP | COM | 87612E106 | 71223 | 1677029 | SH | OTHER | 01 | 903801 | |
| 773228 | | | | | | | | | |
| TARGET CORP | COM | 87612E106 | 19547 | 460254 | SH | DEFINED | 05 | 460254 | |
| TARGET CORP | COM | 87612E106 | 1349 | 31771 | SH | DEFINED | 08 | 31771 | |
| TARGET CORP | COM | 87612E106 | 2081 | 49000 | SH | CALL | DEFINED | 08 | 49000 |
| TARGET CORP | COM | 87612E106 | 39 | 921 | SH | DEFINED | 13 | 921 | |
| TARGET CORP | COM | 87612E106 | 24 | 565 | SH | OTHER | 13 | 65 | |
| 500 | | | | | | | | | |
| TARGET CORP | COM | 87612E106 | 3087 | 72693 | SH | DEFINED | 17 | 72693 | |
| TARGET CORP | COM | 87612E106 | 42 | 1000 | SH | DEFINED | 18 | | |
| 1000 | | | | | | | | | |
| TARGET CORP | COM | 87612E106 | 18456 | 434565 | SH | DEFINED | 21 | 434565 | |
| TARGET CORP | COM | 87612E106 | 113197 | 2665336 | SH | DEFINED | 22 | 2546334 | |
| 119002 | | | | | | | | | |
| TARGET CORP | COM | 87612E106 | 54161 | 1275282 | SH | OTHER | 22 | 1274532 | |
| 750 | | | | | | | | | |
| TASER INTL INC | COM | 87651B104 | 745 | 17244 | SH | DEFINED | 08 | 17244 | |
| TASER INTL INC | COM | 87651B104 | 445 | 10300 | SH | DEFINED | 17 | 10300 | |
| TASER INTL INC | COM | 87651B104 | 22 | 500 | SH | DEFINED | 22 | 500 | |
| TASER INTL INC | COM | 87651B104 | 13 | 300 | SH | OTHER | 22 | 300 | |
| TASTY BAKING CO | COM | 876553306 | 1874 | 198470 | SH | DEFINED | 01 | 189570 | |
| 8900 | | | | | | | | | |
| TASTY BAKING CO | COM | 876553306 | 18 | 1875 | SH | OTHER | 22 | 1875 | |
| TAUBMAN CTRS INC | COM | 876664103 | 219 | 9575 | SH | DEFINED | 17 | 9575 | |
| TAUBMAN CTRS INC | COM | 876664103 | 11 | 500 | SH | DEFINED | 22 | 500 | |
| TAYLOR CAP GROUP INC | COM | 876851106 | 4457 | 204907 | SH | DEFINED | 21 | 202108 | |
| 2799 | | | | | | | | | |
| TAYLOR CAP GROUP INC | COM | 876851106 | 1452 | 66775 | SH | DEFINED | 22 | 61525 | |

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| 5250 | | | | | | | |
| TECH DATA CORP | COM | 878237106 | 270 | 6912 SH | DEFINED 01 | | 5187 |
| 1725 | | | | | | | |
| TECH DATA CORP | COM | 878237106 | 89 | 2275 SH | OTHER 01 | | 2275 |
| TECH DATA CORP | COM | 878237106 | 4822 | 123232 SH | DEFINED 05 | | 123232 |
| TECH DATA CORP | COM | 878237106 | 884 | 22583 SH | DEFINED 08 | | 22583 |
| TECH DATA CORP | COM | 878237106 | 247 | 6300 SH | DEFINED 17 | | 6300 |
| TECH DATA CORP | COM | 878237106 | 1559 | 39839 SH | DEFINED 22 | | 22789 |
| 17050 | | | | | | | |
| TECH DATA CORP | COM | 878237106 | 1005 | 25675 SH | OTHER 22 | | 25675 |
| TECHNE CORP | COM | 878377100 | 1029 | 23685 SH | DEFINED 01 | | 10985 |
| 10650 | 2050 | | | | | | |
| TECHNE CORP | COM | 878377100 | 321 | 7395 SH | OTHER 01 | | |
| 7395 | | | | | | | |
| TECHNE CORP | COM | 878377100 | 8100 | 186425 SH | DEFINED 05 | | 186425 |
| TECHNE CORP | COM | 878377100 | 58 | 1326 SH | DEFINED 08 | | 1326 |
| TECHNE CORP | COM | 878377100 | 122 | 2800 SH | DEFINED 17 | | 2800 |
| TECHNE CORP | COM | 878377100 | 1182 | 27200 SH | DEFINED 21 | | 27200 |
| TECHNE CORP | COM | 878377100 | 723 | 16635 SH | DEFINED 22 | | 35 |
| 16600 | | | | | | | |
| TECHNE CORP | COM | 878377100 | 26 | 600 SH | OTHER 22 | | 600 |
| TECHNITROL INC | COM | 878555101 | 373 | 17025 SH | DEFINED 01 | | 4525 |
| 12500 | | | | | | | |
| TECHNITROL INC | COM | 878555101 | 3983 | 181850 SH | DEFINED 05 | | 181850 |
| TECHNITROL INC | COM | 878555101 | 9534 | 435345 SH | DEFINED 21 | | 431895 |
| 3450 | | | | | | | |
| TECHNITROL INC | COM | 878555101 | 1379 | 62980 SH | DEFINED 22 | | 58480 |
| 4500 | | | | | | | |
| TECHNOLOGY FLAVORS & FRAGRAN | COM | 87869A104 | 17 | 21000 SH | DEFINED 22 | | 21000 |
| TECHNOLOGY INVT CAP CORP | COM | 878717305 | 311 | 23039 SH | DEFINED 17 | | 23039 |
| TECUMSEH PRODS CO | CL A | 878895200 | 181 | 4400 SH | DEFINED 01 | | 4400 |
| TECUMSEH PRODS CO | CL A | 878895200 | 1611 | 39117 SH | DEFINED 05 | | 39117 |
| TECUMSEH PRODS CO | CL A | 878895200 | 107 | 2600 SH | DEFINED 17 | | 2600 |
| TECUMSEH PRODS CO | CL A | 878895200 | 3428 | 83212 SH | DEFINED 21 | | 83212 |
| TECUMSEH PRODS CO | CL A | 878895200 | 167 | 4050 SH | DEFINED 22 | | 4050 |
| TECUMSEH PRODS CO | CL A | 878895200 | 54 | 1300 SH | OTHER 22 | | 1300 |
| TEKELEC | COM | 879101103 | 6773 | 372755 SH | DEFINED 05 | | 372755 |
| TEKELEC | COM | 879101103 | 1072 | 59000 SH | DEFINED 08 | | 59000 |
| TEKELEC | COM | 879101103 | 22 | 1220 SH | DEFINED 21 | | 1220 |
| TEKTRONIX INC | COM | 879131100 | 376 | 11039 SH | DEFINED 01 | | 11039 |
| TEKTRONIX INC | COM | 879131100 | 149 | 4394 SH | OTHER 01 | | 4069 |
| 325 | | | | | | | |
| TEKTRONIX INC | COM | 879131100 | 1352 | 39738 SH | DEFINED 05 | | 39738 |
| TEKTRONIX INC | COM | 879131100 | 891 | 26191 SH | DEFINED 08 | | 26191 |
| TEKTRONIX INC | COM | 879131100 | 166 | 4875 SH | DEFINED 21 | | 4875 |
| TEKTRONIX INC | COM | 879131100 | 491 | 14423 SH | DEFINED 22 | | 13623 |
| 800 | | | | | | | |
| TEKTRONIX INC | COM | 879131100 | 20 | 600 SH | OTHER 22 | | 600 |
| TELE CENTRO OESTE CELULAR S | SPON ADR PFD | 87923P105 | 1 | 62 SH | DEFINED 01 | | 62 |
| TELE CENTRO OESTE CELULAR S | SPON ADR PFD | 87923P105 | 1 | 72 SH | OTHER 01 | | 72 |
| TELE CENTRO OESTE CELULAR S | SPON ADR PFD | 87923P105 | 154 | 16800 SH | DEFINED 17 | | 16800 |
| TELECOM CORP NEW ZEALAND LTD | SPONSORED AD | 879278208 | 9 | 299 SH | DEFINED 01 | | 49 |
| 250 | | | | | | | |
| TELECOM CORP NEW ZEALAND LTD | SPONSORED AD | 879278208 | 231 | 7750 SH | OTHER 01 | | 4850 |
| 2900 | | | | | | | |
| TELECOM CORP NEW ZEALAND LTD | SPONSORED AD | 879278208 | 27 | 900 SH | DEFINED 22 | | 600 |
| 300 | | | | | | | |
| TELECOM CORP NEW ZEALAND LTD | SPONSORED AD | 879278208 | 23 | 785 SH | OTHER 22 | | 785 |
| TELECOM HLDERS TR | DEPOSITRY RC | 87927P200 | 38255 | 1413695 SH | DEFINED 08 | | 1413695 |
| TELECOMMUNICATION SYS INC | CL A | 87929J103 | 32 | 5700 SH | DEFINED 17 | | 5700 |
| TELECOMMUNICATION SYS INC | CL A | 87929J103 | 2861 | 503700 SH | DEFINED 21 | | 474500 |
| 29200 | | | | | | | |
| TELECOMMUNICATION SYS INC | CL A | 87929J103 | 552 | 97100 SH | DEFINED 22 | | 93700 |
| 3400 | | | | | | | |
| TELECOMMUNICATION SYS INC | CL A | 87929J103 | 60 | 10600 SH | OTHER 22 | | 10600 |
| TELEDYNE TECHNOLOGIES INC | COM | 879360105 | 259 | 12936 SH | DEFINED 01 | | 4579 |
| 8357 | | | | | | | |
| TELEDYNE TECHNOLOGIES INC | COM | 879360105 | 21 | 1043 SH | OTHER 01 | | |
| 1043 | | | | | | | |
| TELEDYNE TECHNOLOGIES INC | COM | 879360105 | 2908 | 145275 SH | DEFINED 05 | | 145275 |
| TELEDYNE TECHNOLOGIES INC | COM | 879360105 | 64 | 3200 SH | DEFINED 08 | | 3200 |
| TELEDYNE TECHNOLOGIES INC | COM | 879360105 | 90 | 4500 SH | DEFINED 17 | | 4500 |
| TELEDYNE TECHNOLOGIES INC | COM | 879360105 | 430 | 21500 SH | DEFINED 21 | | 21500 |
| TELEDYNE TECHNOLOGIES INC | COM | 879360105 | 4 | 218 SH | DEFINED 22 | | 218 |
| TELEDYNE TECHNOLOGIES INC | COM | 879360105 | 35 | 1759 SH | OTHER 22 | | 1759 |
| TELEFLEX INC | COM | 879369106 | 207 | 4130 SH | DEFINED 01 | | 3480 |
| 650 | | | | | | | |
| TELEFLEX INC | COM | 879369106 | 258 | 5150 SH | OTHER 01 | | 2850 |
| 2300 | | | | | | | |
| TELEFLEX INC | COM | 879369106 | 4259 | 84917 SH | DEFINED 05 | | 84917 |
| TELEFLEX INC | COM | 879369106 | 30 | 602 SH | DEFINED 08 | | 602 |
| TELEFLEX INC | COM | 879369106 | 75 | 1500 SH | DEFINED 17 | | 1500 |
| TELEFLEX INC | COM | 879369106 | 221 | 4400 SH | DEFINED 22 | | 4400 |
| TELEFONICA S A | SPONSORED AD | 879382208 | 631 | 14132 SH | DEFINED 01 | | 14132 |
| TELEFONICA S A | SPONSORED AD | 879382208 | 876 | 19632 SH | OTHER 01 | | 18801 |
| 831 | | | | | | | |

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|-----------------------------------|--------------|-----------|-------|--------|----|---------|---------|--------|--------|
| TELEFONICA S A 1776 | SPONSORED AD | 879382208 | 347 | 7768 | SH | DEFINED | 22 | 5992 | |
| TELEFONICA S A | SPONSORED AD | 879382208 | 204 | 4579 | SH | OTHER | 22 | 4579 | |
| TELEFONOS DE MEXICO S A | SPON ADR ORD | 879403780 | 83 | 2484 | SH | DEFINED | 01 | 2484 | |
| TELEFONOS DE MEXICO S A 21530 | SPON ADR ORD | 879403780 | 1002 | 30104 | SH | OTHER | 01 | 8574 | |
| TELEFONOS DE MEXICO S A | SPON ADR ORD | 879403780 | 1374 | 41307 | SH | DEFINED | 08 | 41307 | |
| TELEFONOS DE MEXICO S A | SPON ADR ORD | 879403780 | 2941 | 88400 | SH | CALL | DEFINED | 08 | 88400 |
| TELEFONOS DE MEXICO S A | SPON ADR ORD | 879403780 | 5619 | 168900 | SH | PUT | DEFINED | 08 | 168900 |
| TELEFONOS DE MEXICO S A | SPON ADR ORD | 879403780 | 8 | 250 | SH | DEFINED | 13 | 250 | |
| TELEFONOS DE MEXICO S A | SPON ADR ORD | 879403780 | 3224 | 96900 | SH | DEFINED | 17 | 96900 | |
| TELEFONOS DE MEXICO S A | SPON ADR ORD | 879403780 | 5985 | 179890 | SH | DEFINED | 21 | 179890 | |
| TELEFONOS DE MEXICO S A 100 | SPON ADR ORD | 879403780 | 177 | 5310 | SH | DEFINED | 22 | 5210 | |
| TELEFONOS DE MEXICO S A | SPON ADR ORD | 879403780 | 224 | 6725 | SH | OTHER | 22 | 6725 | |
| TELEPHONE & DATA SYS INC | COM | 879433100 | 297 | 4175 | SH | DEFINED | 01 | 4175 | |
| TELEPHONE & DATA SYS INC 9 | COM | 879433100 | 1 | 9 | SH | OTHER | 01 | | |
| TELEPHONE & DATA SYS INC | COM | 879433100 | 8665 | 121705 | SH | DEFINED | 05 | 121705 | |
| TELEPHONE & DATA SYS INC | COM | 879433100 | 447 | 6275 | SH | DEFINED | 08 | 6275 | |
| TELEPHONE & DATA SYS INC | COM | 879433100 | 27768 | 390000 | SH | DEFINED | 21 | 390000 | |
| TELEPHONE & DATA SYS INC 220 | COM | 879433100 | 2707 | 38015 | SH | DEFINED | 22 | 37795 | |
| TELEPHONE & DATA SYS INC | COM | 879433100 | 201 | 2820 | SH | OTHER | 22 | 2820 | |
| TELIK INC 175 | COM | 87959M109 | 83 | 3475 | SH | DEFINED | 01 | 3300 | |
| TELIK INC 500 | COM | 87959M109 | 12 | 500 | SH | OTHER | 01 | | |
| TELIK INC | COM | 87959M109 | 1699 | 71182 | SH | DEFINED | 05 | 71182 | |
| TELIK INC | COM | 87959M109 | 239 | 10000 | SH | DEFINED | 08 | 10000 | |
| TELIK INC | COM | 87959M109 | 597 | 25000 | SH | PUT | DEFINED | 08 | 25000 |
| TELIK INC 12600 | COM | 87959M109 | 5318 | 222800 | SH | DEFINED | 21 | 210200 | |
| TELIK INC 20900 | COM | 87959M109 | 1050 | 44000 | SH | DEFINED | 22 | 23100 | |
| TELIK INC | COM | 87959M109 | 575 | 24100 | SH | OTHER | 22 | 24100 | |
| TELLABS INC 30047 | COM | 879664100 | 660 | 75536 | SH | DEFINED | 01 | 45489 | |
| TELLABS INC 10510 | COM | 879664100 | 267 | 30590 | SH | OTHER | 01 | 20080 | |
| TELLABS INC | COM | 879664100 | 1968 | 225180 | SH | DEFINED | 05 | 225180 | |
| TELLABS INC | COM | 879664100 | 895 | 102459 | SH | DEFINED | 08 | 102459 | |
| TELLABS INC | COM | 879664100 | 874 | 100000 | SH | CALL | DEFINED | 08 | 100000 |
| TELLABS INC | COM | 879664100 | 5 | 600 | SH | OTHER | 13 | 600 | |
| TELLABS INC | COM | 879664100 | 12 | 1400 | SH | DEFINED | 17 | 1400 | |
| TELLABS INC | COM | 879664100 | 3377 | 386391 | SH | DEFINED | 21 | 386391 | |
| TELLABS INC 1450 | COM | 879664100 | 336 | 38404 | SH | DEFINED | 22 | 36954 | |
| TELLABS INC | COM | 879664100 | 345 | 39500 | SH | OTHER | 22 | 39500 | |
| TEMPLE INLAND INC | COM | 879868107 | 552 | 7964 | SH | DEFINED | 01 | 7964 | |
| TEMPLE INLAND INC 1525 | COM | 879868107 | 169 | 2441 | SH | OTHER | 01 | 916 | |
| TEMPLE INLAND INC 60700 | COM | 879868107 | 6038 | 87189 | SH | DEFINED | 05 | 26489 | |
| TEMPLE INLAND INC | COM | 879868107 | 190 | 2740 | SH | DEFINED | 08 | 2740 | |
| TEMPLE INLAND INC 500 | COM | 879868107 | 35 | 500 | SH | OTHER | 13 | | |
| TEMPLE INLAND INC | COM | 879868107 | 104 | 1504 | SH | DEFINED | 17 | 1504 | |
| TEMPLE INLAND INC 2134 | COM | 879868107 | 29263 | 422573 | SH | DEFINED | 21 | 420439 | |
| TEMPLE INLAND INC 7710 | COM | 879868107 | 8335 | 120355 | SH | DEFINED | 22 | 112645 | |
| TEMPLE INLAND INC | COM | 879868107 | 2373 | 34260 | SH | OTHER | 22 | 34260 | |
| TELETECH HOLDINGS INC | COM | 879939106 | 2611 | 297700 | SH | DEFINED | 21 | 297700 | |
| TELETECH HOLDINGS INC | COM | 879939106 | 115 | 13100 | SH | DEFINED | 22 | 13100 | |
| TELETECH HOLDINGS INC | COM | 879939106 | 39 | 4500 | SH | OTHER | 22 | 4500 | |
| TELETECH HOLDINGS INC | COM | 879939106 | 7943 | 905696 | SH | DEFINED | | 905696 | |
| TELESYSTEM INTL WIRELESS INC | COM NEW | 879946606 | 190 | 19398 | SH | DEFINED | 17 | 19398 | |
| TEMPLETON DRAGON FD INC | COM | 88018T101 | 31 | 2124 | SH | DEFINED | 01 | 2124 | |
| TEMPLETON DRAGON FD INC | COM | 88018T101 | 1 | 100 | SH | OTHER | 01 | 100 | |
| TEMPLETON DRAGON FD INC | COM | 88018T101 | 138 | 9500 | SH | DEFINED | 22 | 9500 | |
| TEMPLETON DRAGON FD INC | COM | 88018T101 | 1 | 92 | SH | OTHER | 22 | 92 | |
| TEMPLETON GLOBAL INCOME FD | COM | 880198106 | 102 | 12895 | SH | DEFINED | 01 | 12895 | |
| TEMPLETON GLOBAL INCOME FD | COM | 880198106 | 97 | 12200 | SH | OTHER | 01 | 12200 | |
| TEMPLETON GLOBAL INCOME FD 500 | COM | 880198106 | 42 | 5320 | SH | DEFINED | 22 | 4820 | |
| TEMPLETON GLOBAL INCOME FD | COM | 880198106 | 16 | 2070 | SH | OTHER | 22 | 2070 | |
| TEMPUR PEDIC INTL INC | COM | 88023U101 | 507 | 36200 | SH | DEFINED | 17 | 36200 | |
| TENET HEALTHCARE CORP | COM | 88033G100 | 624 | 46513 | SH | DEFINED | 01 | 46513 | |
| TENET HEALTHCARE CORP 3577 | COM | 88033G100 | 133 | 9902 | SH | OTHER | 01 | 6325 | |
| TENET HEALTHCARE CORP | COM | 88033G100 | 2893 | 215744 | SH | DEFINED | 05 | 215744 | |
| TENET HEALTHCARE CORP | COM | 88033G100 | 4783 | 356692 | SH | DEFINED | 08 | 356692 | |
| TENET HEALTHCARE CORP | COM | 88033G100 | 3353 | 250000 | SH | CALL | DEFINED | 08 | 250000 |
| TENET HEALTHCARE CORP | COM | 88033G100 | 5060 | 377300 | SH | PUT | DEFINED | 08 | 377300 |
| TENET HEALTHCARE CORP | COM | 88033G100 | 67 | 5000 | SH | DEFINED | 17 | 5000 | |

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|-------------------------------|--------------|--------|-----------|--------|---------|-----|---------|---------|---------|--------|
| TETRA TECH INC NEW 54940 | COM | | 88162G103 | 3283 | 201140 | SH | DEFINED | 22 | 146200 | |
| TEVA PHARMACEUTICAL FIN NV | NOTE | 0.750% | 88163XAB1 | 1119 | 715000 | PRN | DEFINED | 08 | 715000 | |
| TEVA PHARMACEUTICAL FIN NV | NOTE | 0.750% | 88163XAB1 | 1119 | 715000 | PRN | DEFINED | 17 | 715000 | |
| TEVA PHARMACEUTICAL FIN II L | DBC | 0.500% | 88164RAA5 | 568 | 550000 | PRN | DEFINED | 08 | 550000 | |
| TEVA PHARMACEUTICAL FIN II L | DBC | 0.250% | 88164RAB3 | 850 | 800000 | PRN | DEFINED | 17 | 800000 | |
| TEXAS CAPITAL BANCSHARES INC | COM | | 88224Q107 | 188 | 11300 | SH | DEFINED | 17 | 11300 | |
| TEXAS INDS INC | COM | | 882491103 | 69 | 1675 | SH | DEFINED | 01 | 1675 | |
| TEXAS INDS INC 4150 | COM | | 882491103 | 171 | 4150 | SH | OTHER | 01 | | |
| TEXAS INDS INC | COM | | 882491103 | 3651 | 88675 | SH | DEFINED | 05 | 88675 | |
| TEXAS INDS INC | COM | | 882491103 | 333 | 8100 | SH | DEFINED | 08 | 8100 | |
| TEXAS INDS INC | COM | | 882491103 | 576 | 14000 | SH | DEFINED | 21 | 14000 | |
| TEXAS INDS INC 610 | COM | | 882491103 | 25 | 610 | SH | OTHER | 22 | | |
| TEXAS INSTRS INC 80358 | COM | | 882508104 | 112483 | 4651910 | SH | DEFINED | 01 | 4571552 | |
| TEXAS INSTRS INC 587591 | COM | | 882508104 | 28920 | 1196013 | SH | OTHER | 01 | 608422 | |
| TEXAS INSTRS INC | COM | | 882508104 | 1330 | 55000 | SH | CALL | DEFINED | 01 | 55000 |
| TEXAS INSTRS INC | COM | | 882508104 | 1330 | 55000 | SH | PUT | DEFINED | 01 | 55000 |
| TEXAS INSTRS INC 405300 | COM | | 882508104 | 34244 | 1416229 | SH | DEFINED | 05 | 1010929 | |
| TEXAS INSTRS INC | COM | | 882508104 | 1510 | 62441 | SH | DEFINED | 08 | 62441 | |
| TEXAS INSTRS INC | COM | | 882508104 | 16529 | 683600 | SH | CALL | DEFINED | 08 | 683600 |
| TEXAS INSTRS INC | COM | | 882508104 | 11606 | 480000 | SH | PUT | DEFINED | 08 | 480000 |
| TEXAS INSTRS INC | COM | | 882508104 | 39 | 1610 | SH | DEFINED | 13 | 1610 | |
| TEXAS INSTRS INC 180 | COM | | 882508104 | 7 | 291 | SH | OTHER | 13 | 111 | |
| TEXAS INSTRS INC | COM | | 882508104 | 4159 | 172004 | SH | DEFINED | 17 | 172004 | |
| TEXAS INSTRS INC 1560 | COM | | 882508104 | 38 | 1560 | SH | DEFINED | 18 | | |
| TEXAS INSTRS INC | COM | | 882508104 | 1452 | 60050 | SH | DEFINED | 20 | 60050 | |
| TEXAS INSTRS INC 184725 | COM | | 882508104 | 54224 | 2242528 | SH | DEFINED | 21 | 2057803 | |
| TEXAS INSTRS INC 142104 | COM | | 882508104 | 34439 | 1424283 | SH | DEFINED | 22 | 1282179 | |
| TEXAS INSTRS INC 800 | COM | | 882508104 | 16863 | 697382 | SH | OTHER | 22 | 696582 | |
| TEXAS PAC LD TR 682 | SUB CTF PROP | | 882610108 | 89 | 1364 | SH | OTHER | 01 | 682 | |
| TEXAS PAC LD TR | SUB CTF PROP | | 882610108 | 261 | 4000 | SH | DEFINED | 22 | 4000 | |
| 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 | 55 | 1207 | SH | DEFINED | 08 | 1207 | |
| TEXAS REGL BANCSHARES INC | CL A VTG | | 882673106 | 2787 | 60700 | SH | DEFINED | 21 | 60700 | |
| TEXTRON INC 7025 | COM | | 883203101 | 3691 | 62196 | SH | DEFINED | 01 | 55171 | |
| TEXTRON INC 7559 | COM | | 883203101 | 1944 | 32759 | SH | OTHER | 01 | 25200 | |
| TEXTRON INC 87900 | COM | | 883203101 | 9376 | 157974 | SH | DEFINED | 05 | 70074 | |
| TEXTRON INC | COM | | 883203101 | 324 | 5456 | SH | DEFINED | 08 | 5456 | |
| TEXTRON INC | COM | | 883203101 | 89 | 1500 | SH | DEFINED | 17 | 1500 | |
| TEXTRON INC 1966213 | COM | | 883203101 | 116695 | 1966213 | SH | OTHER | 17 | | |
| TEXTRON INC | COM | | 883203101 | 51661 | 870446 | SH | DEFINED | 21 | 870446 | |
| TEXTRON INC 43349 | COM | | 883203101 | 30988 | 522122 | SH | DEFINED | 22 | 478773 | |
| TEXTRON INC | COM | | 883203101 | 5243 | 88342 | SH | OTHER | 22 | 88342 | |
| THERAGENICS CORP | COM | | 883375107 | 9 | 1950 | SH | DEFINED | 01 | 1950 | |
| THERAGENICS CORP | COM | | 883375107 | 579 | 125375 | SH | DEFINED | 05 | 125375 | |
| THERAGENICS CORP | COM | | 883375107 | 92 | 19900 | SH | DEFINED | 21 | 19900 | |
| THERMO ELECTRON CORP 100 | COM | | 883556102 | 980 | 31866 | SH | DEFINED | 01 | 31766 | |
| THERMO ELECTRON CORP 8931 | COM | | 883556102 | 637 | 20715 | SH | OTHER | 01 | 11784 | |
| THERMO ELECTRON CORP | COM | | 883556102 | 2853 | 92812 | SH | DEFINED | 05 | 92812 | |
| THERMO ELECTRON CORP | COM | | 883556102 | 257 | 8348 | SH | DEFINED | 08 | 8348 | |
| THERMO ELECTRON CORP | COM | | 883556102 | 499 | 16245 | SH | DEFINED | 17 | 16245 | |
| THERMO ELECTRON CORP | COM | | 883556102 | 39402 | 1281792 | SH | DEFINED | 21 | 1281792 | |
| THERMO ELECTRON CORP 28865 | COM | | 883556102 | 7025 | 228520 | SH | DEFINED | 22 | 199655 | |
| THERMO ELECTRON CORP 6400 | COM | | 883556102 | 2091 | 68032 | SH | OTHER | 22 | 61632 | |
| THERMOGENESIS CORP | COM NEW | | 883623209 | 88 | 18572 | SH | DEFINED | 17 | 18572 | |
| THESTREET COM 1850000 | COM | | 88368Q103 | 6901 | 1850000 | SH | OTHER | 17 | | |
| THIRD WAVE TECHNOLOGIES INC | COM | | 88428W108 | 4 | 1000 | SH | DEFINED | 22 | 1000 | |
| THIRD WAVE TECHNOLOGIES INC | COM | | 88428W108 | 12141 | 2753050 | SH | DEFINED | | 2753050 | |
| THOMAS & BETTS CORP | COM | | 884315102 | 143 | 5235 | SH | DEFINED | 01 | 5235 | |
| THOMAS & BETTS CORP 200 | COM | | 884315102 | 7 | 260 | SH | OTHER | 01 | 60 | |
| THOMAS & BETTS CORP | COM | | 884315102 | 723 | 26535 | SH | DEFINED | 05 | 26535 | |
| THOMAS & BETTS CORP | COM | | 884315102 | 36 | 1304 | SH | DEFINED | 08 | 1304 | |
| THOMAS & BETTS CORP | COM | | 884315102 | 6150 | 225850 | SH | DEFINED | 21 | 225850 | |

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|----------------------------|---------|-----------|--------|---------|----|---------|---------|---------|--------|
| THOMAS & BETTS CORP 200 | COM | 884315102 | 850 | 31220 | SH | DEFINED | 22 | 31020 | |
| THOMAS & BETTS CORP | COM | 884315102 | 1035 | 38000 | SH | OTHER | 22 | 38000 | |
| THOMAS INDS INC | COM | 884425109 | 37 | 1125 | SH | DEFINED | 01 | 1125 | |
| THOMAS INDS INC 50 | COM | 884425109 | 7 | 207 | SH | OTHER | 01 | 157 | |
| THOMAS INDS INC | COM | 884425109 | 2414 | 72700 | SH | DEFINED | 05 | 72700 | |
| THOMAS INDS INC | COM | 884425109 | 40 | 1200 | SH | DEFINED | 17 | 1200 | |
| THOMAS INDS INC 4330 | COM | 884425109 | 12326 | 371280 | SH | DEFINED | 21 | 366950 | |
| THOMAS INDS INC 8425 | COM | 884425109 | 3521 | 106054 | SH | DEFINED | 22 | 97629 | |
| THOR INDS INC | COM | 885160101 | 129 | 3850 | SH | DEFINED | 01 | 3850 | |
| THOR INDS INC 72200 | COM | 885160101 | 2416 | 72200 | SH | OTHER | 01 | | |
| THOR INDS INC | COM | 885160101 | 4044 | 120865 | SH | DEFINED | 05 | 120865 | |
| THOR INDS INC | COM | 885160101 | 96 | 2863 | SH | DEFINED | 08 | 2863 | |
| THOR INDS INC | COM | 885160101 | 67 | 2000 | SH | DEFINED | 22 | 2000 | |
| THORATEC CORP | COM NEW | 885175307 | 84 | 7850 | SH | DEFINED | 01 | 7850 | |
| THORATEC CORP | COM NEW | 885175307 | 38 | 3500 | SH | DEFINED | 08 | 3500 | |
| THORATEC CORP | COM NEW | 885175307 | 644 | 60000 | SH | DEFINED | 08 | 60000 | |
| THORATEC CORP 5000 | COM NEW | 885175307 | 54 | 5000 | SH | DEFINED | 18 | | |
| THORATEC CORP | COM NEW | 885175307 | 11171 | 1040100 | SH | DEFINED | 21 | 1040100 | |
| THORATEC CORP 13600 | COM NEW | 885175307 | 4291 | 399549 | SH | DEFINED | 22 | 385949 | |
| THORNBURG MTG INC 7369 | COM | 885218107 | 350 | 12999 | SH | DEFINED | 01 | 5630 | |
| THORNBURG MTG INC 17862 | COM | 885218107 | 595 | 22087 | SH | OTHER | 01 | 4225 | |
| THORNBURG MTG INC | COM | 885218107 | 1309 | 48581 | SH | DEFINED | 08 | 48581 | |
| THORNBURG MTG INC 2500 | COM | 885218107 | 67 | 2500 | SH | DEFINED | 22 | | |
| THORNBURG MTG INC 6000 | COM | 885218107 | 534 | 19800 | SH | OTHER | 22 | 13800 | |
| 3COM CORP 1450 | COM | 885535104 | 187 | 29975 | SH | DEFINED | 01 | 28525 | |
| 3COM CORP 43450 | COM | 885535104 | 964 | 154277 | SH | OTHER | 01 | 110827 | |
| 3COM CORP | COM | 885535104 | 5192 | 830786 | SH | DEFINED | 05 | 830786 | |
| 3COM CORP | COM | 885535104 | 206 | 32934 | SH | DEFINED | 08 | 32934 | |
| 3COM CORP | COM | 885535104 | 219 | 35000 | SH | CALL | DEFINED | 08 | 35000 |
| 3COM CORP | COM | 885535104 | 478 | 76510 | SH | DEFINED | 20 | 76510 | |
| 3COM CORP | COM | 885535104 | 7311 | 1169755 | SH | DEFINED | 21 | 1169755 | |
| 3COM CORP 30440 | COM | 885535104 | 874 | 139765 | SH | DEFINED | 22 | 109325 | |
| 3COM CORP | COM | 885535104 | 29 | 4570 | SH | OTHER | 22 | 4570 | |
| THREE FIVE SYS INC | COM | 88554L108 | 19 | 3800 | SH | DEFINED | 01 | 3800 | |
| THREE FIVE SYS INC | COM | 88554L108 | 456 | 89350 | SH | DEFINED | 05 | 89350 | |
| THREE FIVE SYS INC | COM | 88554L108 | 72 | 14099 | SH | DEFINED | 21 | 14099 | |
| 3M CO 124727 | COM | 88579Y101 | 160058 | 1778221 | SH | DEFINED | 01 | 1653494 | |
| 3M CO 614996 | COM | 88579Y101 | 118994 | 1322014 | SH | OTHER | 01 | 707018 | |
| 3M CO 167700 | COM | 88579Y101 | 57534 | 639193 | SH | DEFINED | 05 | 471493 | |
| 3M CO | COM | 88579Y101 | 47439 | 527038 | SH | DEFINED | 08 | 527038 | |
| 3M CO | COM | 88579Y101 | 12601 | 140000 | SH | CALL | DEFINED | 08 | 140000 |
| 3M CO | COM | 88579Y101 | 3029 | 33650 | SH | DEFINED | 17 | 33650 | |
| 3M CO 4970 | COM | 88579Y101 | 447 | 4970 | SH | DEFINED | 18 | | |
| 3M CO | COM | 88579Y101 | 3920 | 43555 | SH | DEFINED | 20 | 43555 | |
| 3M CO 95025 | COM | 88579Y101 | 136548 | 1517030 | SH | DEFINED | 21 | 1422005 | |
| 3M CO 130197 | COM | 88579Y101 | 245041 | 2722377 | SH | DEFINED | 22 | 2592180 | |
| 3M CO 150 | COM | 88579Y101 | 155418 | 1726679 | SH | OTHER | 22 | 1726529 | |
| TIBCO SOFTWARE INC | COM | 88632Q103 | 26 | 3075 | SH | DEFINED | 01 | 3075 | |
| TIBCO SOFTWARE INC | COM | 88632Q103 | 17 | 2000 | SH | DEFINED | 05 | 2000 | |
| TIBCO SOFTWARE INC | COM | 88632Q103 | 205 | 24225 | SH | DEFINED | 08 | 24225 | |
| TIBCO SOFTWARE INC | COM | 88632Q103 | 718 | 85000 | SH | DEFINED | 21 | 85000 | |
| TIBCO SOFTWARE INC | COM | 88632Q103 | 1 | 100 | SH | OTHER | 22 | 100 | |
| TIDEWATER INC | COM | 886423102 | 339 | 11375 | SH | DEFINED | 01 | 11375 | |
| TIDEWATER INC 750 | COM | 886423102 | 22 | 750 | SH | OTHER | 01 | | |
| TIDEWATER INC | COM | 886423102 | 3821 | 128225 | SH | DEFINED | 05 | 128225 | |
| TIDEWATER INC | COM | 886423102 | 913 | 30643 | SH | DEFINED | 08 | 30643 | |
| TIDEWATER INC | COM | 886423102 | 310 | 10400 | SH | DEFINED | 17 | 10400 | |
| TIDEWATER INC | COM | 886423102 | 5 | 153 | SH | DEFINED | 22 | 153 | |
| TIDEWATER INC | COM | 886423102 | 101 | 3400 | SH | OTHER | 22 | 3400 | |
| TIER TECHNOLOGIES INC | CL B | 88650Q100 | | 25 | SH | DEFINED | 01 | 25 | |
| TIER TECHNOLOGIES INC | CL B | 88650Q100 | 73 | 7500 | SH | DEFINED | 17 | 7500 | |
| TIER TECHNOLOGIES INC | CL B | 88650Q100 | 468 | 48048 | SH | DEFINED | 22 | 48048 | |
| TIFFANY & CO NEW | COM | 886547108 | 1434 | 38924 | SH | DEFINED | 01 | 38924 | |
| TIFFANY & CO NEW | COM | 886547108 | 518 | 14050 | SH | OTHER | 01 | 9400 | |

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|------------------------------|---------------|-----------|--------|---------|----|---------|---------|---------|---------|
| 4650 | | | | | | | | | |
| TIFFANY & CO NEW | COM | 886547108 | 7968 | 216225 | SH | DEFINED | 05 | 216225 | |
| TIFFANY & CO NEW | COM | 886547108 | 202 | 5488 | SH | DEFINED | 08 | 5488 | |
| TIFFANY & CO NEW | COM | 886547108 | 556 | 15089 | SH | DEFINED | 21 | 15089 | |
| TIFFANY & CO NEW | COM | 886547108 | 7044 | 191151 | SH | DEFINED | 22 | 172766 | |
| 18385 | | | | | | | | | |
| TIFFANY & CO NEW | COM | 886547108 | 2633 | 71456 | SH | OTHER | 22 | 71456 | |
| TIMBERLAND CO | CL A | 887100105 | 497 | 7700 | SH | DEFINED | 01 | 6700 | |
| 1000 | | | | | | | | | |
| TIMBERLAND CO | CL A | 887100105 | 13 | 200 | SH | OTHER | 01 | | |
| 200 | | | | | | | | | |
| TIMBERLAND CO | CL A | 887100105 | 4774 | 73912 | SH | DEFINED | 05 | 73912 | |
| TIMBERLAND CO | CL A | 887100105 | 185 | 2860 | SH | DEFINED | 08 | 2860 | |
| TIMBERLAND CO | CL A | 887100105 | 136 | 2100 | SH | DEFINED | 17 | 2100 | |
| TIMBERLAND CO | CL A | 887100105 | 97 | 1500 | SH | DEFINED | 21 | 1500 | |
| TIMBERLAND CO | CL A | 887100105 | 45 | 700 | SH | DEFINED | 22 | 700 | |
| TIMBERLAND CO | CL A | 887100105 | 16 | 250 | SH | OTHER | 22 | 250 | |
| TIME WARNER INC | COM | 887317105 | 35687 | 2030000 | SH | PUT | DEFINED | 01 | 2030000 |
| TIME WARNER INC | COM | 887317105 | 45969 | 2614868 | SH | DEFINED | 05 | 2340868 | |
| 274000 | | | | | | | | | |
| TIME WARNER INC | COM | 887317105 | 20363 | 1158295 | SH | DEFINED | 08 | 1158295 | |
| TIME WARNER INC | COM | 887317105 | 18572 | 1056400 | SH | CALL | DEFINED | 08 | 1056400 |
| TIME WARNER INC | COM | 887317105 | 42653 | 2426200 | SH | PUT | DEFINED | 08 | 2426200 |
| TIME WARNER INC | COM | 887317105 | 4134 | 235167 | SH | DEFINED | 17 | 235167 | |
| TIME WARNER INC | COM | 887317105 | 16701 | 950000 | SH | CALL | DEFINED | 17 | 950000 |
| TIME WARNER INC | COM | 887317105 | 1640 | 93300 | SH | PUT | DEFINED | 17 | 93300 |
| TIME WARNER INC | COM | 887317105 | 323 | 18385 | SH | DEFINED | 18 | | |
| 18385 | | | | | | | | | |
| TIME WARNER INC | COM | 887317105 | 3385 | 192525 | SH | DEFINED | 20 | 192525 | |
| TIME WARNER INC | COM | 887317105 | 119695 | 6808570 | SH | DEFINED | 21 | 6331445 | |
| 477125 | | | | | | | | | |
| TIME WARNER INC | COM | 887317105 | 32356 | 1840479 | SH | DEFINED | 22 | 1771473 | |
| 69006 | | | | | | | | | |
| TIME WARNER INC | COM | 887317105 | 10461 | 595046 | SH | OTHER | 22 | 595046 | |
| TIME WARNER TELECOM INC | CL A | 887319101 | 983 | 234633 | SH | DEFINED | 01 | 234633 | |
| TIME WARNER TELECOM INC | CL A | 887319101 | 1 | 260 | SH | OTHER | 01 | 260 | |
| TIMKEN CO | COM | 887389104 | 408 | 15414 | SH | DEFINED | 01 | 15414 | |
| TIMKEN CO | COM | 887389104 | 113 | 4250 | SH | OTHER | 01 | 100 | |
| 4150 | | | | | | | | | |
| TIMKEN CO | COM | 887389104 | 10013 | 378000 | SH | DEFINED | 05 | 378000 | |
| TIMKEN CO | COM | 887389104 | 18441 | 696153 | SH | DEFINED | 21 | 694153 | |
| 2000 | | | | | | | | | |
| TIMKEN CO | COM | 887389104 | 21 | 800 | SH | DEFINED | 22 | 600 | |
| 200 | | | | | | | | | |
| TIMKEN CO | COM | 887389104 | 63 | 2360 | SH | OTHER | 22 | 2360 | |
| TIPPERARY CORP | COM PAR \$0.0 | 888002300 | 143 | 40000 | SH | DEFINED | 01 | 40000 | |
| TITAN CORP | COM | 888266103 | 35350 | 2723440 | SH | DEFINED | 01 | 2723440 | |
| TITAN CORP | COM | 888266103 | 6 | 450 | SH | OTHER | 01 | | |
| 450 | | | | | | | | | |
| TITAN CORP | COM | 888266103 | 2307 | 177724 | SH | DEFINED | 05 | 177724 | |
| TITAN CORP | COM | 888266103 | 1656 | 127600 | SH | DEFINED | 08 | 127600 | |
| TITAN CORP | COM | 888266103 | 1168 | 90000 | SH | PUT | DEFINED | 08 | 90000 |
| TITAN CORP | COM | 888266103 | 109 | 8400 | SH | DEFINED | 17 | 8400 | |
| TITAN CORP | COM | 888266103 | 12980 | 1000000 | SH | OTHER | 17 | | |
| 1000000 | | | | | | | | | |
| TITAN CORP | COM | 888266103 | 4 | 300 | SH | DEFINED | 22 | 300 | |
| TITAN CORP | COM | 888266103 | 3 | 200 | SH | OTHER | 22 | 200 | |
| TITAN PHARMACEUTICALS INC DE | COM | 888314101 | 315 | 117032 | SH | DEFINED | 17 | 117032 | |
| TIVO INC | COM | 888706108 | 35 | 4965 | SH | OTHER | 01 | | |
| 4965 | | | | | | | | | |
| TIVO INC | COM | 888706108 | 412 | 58120 | SH | DEFINED | 17 | 58120 | |
| TIVO INC | COM | 888706108 | 3073 | 433400 | SH | DEFINED | 21 | 405100 | |
| 28300 | | | | | | | | | |
| TIVO INC | COM | 888706108 | 604 | 85240 | SH | DEFINED | 22 | 82340 | |
| 2900 | | | | | | | | | |
| TIVO INC | COM | 888706108 | 72 | 10200 | SH | OTHER | 22 | 10200 | |
| TODCO | CL A | 88889T107 | 619 | 40000 | SH | DEFINED | 08 | 40000 | |
| TODCO | CL A | 88889T107 | 114 | 7400 | SH | DEFINED | 17 | 7400 | |
| TOLL BROTHERS INC | COM | 889478103 | 2188 | 51713 | SH | DEFINED | 01 | 51713 | |
| TOLL BROTHERS INC | COM | 889478103 | 171 | 4050 | SH | OTHER | 01 | 3800 | |
| 250 | | | | | | | | | |
| TOLL BROTHERS INC | COM | 889478103 | 6680 | 157835 | SH | DEFINED | 05 | 157835 | |
| TOLL BROTHERS INC | COM | 889478103 | 3094 | 73100 | SH | DEFINED | 08 | 73100 | |
| TOLL BROTHERS INC | COM | 889478103 | 1980 | 46782 | SH | DEFINED | 17 | 46782 | |
| TOLL BROTHERS INC | COM | 889478103 | 74 | 1750 | SH | DEFINED | 22 | 750 | |
| 1000 | | | | | | | | | |
| TOLLGRADE COMMUNICATIONS INC | COM | 889542106 | 101 | 9550 | SH | DEFINED | 01 | 6150 | |
| 3400 | | | | | | | | | |
| TOLLGRADE COMMUNICATIONS INC | COM | 889542106 | 640 | 60225 | SH | DEFINED | 05 | 60225 | |
| TOLLGRADE COMMUNICATIONS INC | COM | 889542106 | 95 | 8900 | SH | DEFINED | 17 | 8900 | |
| TOLLGRADE COMMUNICATIONS INC | COM | 889542106 | 2164 | 203760 | SH | DEFINED | 21 | 203760 | |
| TOLLGRADE COMMUNICATIONS INC | COM | 889542106 | 91 | 8570 | SH | DEFINED | 22 | 8570 | |
| TOLLGRADE COMMUNICATIONS INC | COM | 889542106 | 32 | 3000 | SH | OTHER | 22 | 3000 | |
| TOM ONLINE INC | ADR REG S | 889728200 | 320 | 23800 | SH | DEFINED | 17 | 23800 | |
| TOMPKINSTRUSTCO INC | COM | 890110109 | 24 | 500 | SH | DEFINED | 08 | 500 | |
| TOMPKINSTRUSTCO INC | COM | 890110109 | 309 | 6499 | SH | DEFINED | 21 | 6499 | |

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|-------------------------------------|--------------|-----------|-------|------------|-----------------|---------|
| TOMPKINSTRUSTCO INC 3298 | COM | 890110109 | 275 | 5783 SH | DEFINED 22 | 2485 |
| TOMPKINSTRUSTCO INC TOO INC | COM | 890110109 | 122 | 2573 SH | OTHER 22 | 2573 |
| 4815 | COM | 890333107 | 139 | 8350 SH | DEFINED 01 | 3535 |
| TOO INC 85 | COM | 890333107 | 1 | 85 SH | OTHER 01 | |
| TOO INC | COM | 890333107 | 2476 | 148250 SH | DEFINED 05 | 148250 |
| TOO INC | COM | 890333107 | 660 | 39500 SH | DEFINED 17 | 39500 |
| TOO INC | COM | 890333107 | 381 | 22800 SH | DEFINED 21 | 22800 |
| TOO INC | COM | 890333107 | 2 | 141 SH | DEFINED 22 | 141 |
| TOOTSIE ROLL INDS INC | COM | 890516107 | 151 | 4660 SH | DEFINED 01 | 4660 |
| TOOTSIE ROLL INDS INC 1123 | COM | 890516107 | 488 | 15026 SH | OTHER 01 | 13903 |
| TOOTSIE ROLL INDS INC | COM | 890516107 | 3618 | 111327 SH | DEFINED 05 | 111327 |
| TOOTSIE ROLL INDS INC | COM | 890516107 | 140 | 4312 SH | DEFINED 08 | 4312 |
| TOOTSIE ROLL INDS INC | COM | 890516107 | 84 | 2575 SH | DEFINED 21 | 2575 |
| TOOTSIE ROLL INDS INC 315 | COM | 890516107 | 10 | 315 SH | DEFINED 22 | |
| TOOTSIE ROLL INDS INC 28227 | COM | 890516107 | 1030 | 31686 SH | OTHER 22 | 3459 |
| TOPPS INC | COM | 890786106 | | 25 SH | DEFINED 01 | 25 |
| TOPPS INC 9700 | COM | 890786106 | 4309 | 442900 SH | DEFINED 21 | 433200 |
| TOPPS INC 12500 | COM | 890786106 | 1392 | 143100 SH | DEFINED 22 | 130600 |
| TORCHMARK CORP 508 | COM | 891027104 | 1126 | 20926 SH | DEFINED 01 | 20418 |
| TORCHMARK CORP 15925 | COM | 891027104 | 2167 | 40275 SH | OTHER 01 | 24350 |
| TORCHMARK CORP | COM | 891027104 | 3272 | 60810 SH | DEFINED 05 | 60810 |
| TORCHMARK CORP | COM | 891027104 | 682 | 12680 SH | DEFINED 08 | 12680 |
| TORCHMARK CORP | COM | 891027104 | 601 | 11167 SH | DEFINED 21 | 11167 |
| TORCHMARK CORP 4540 | COM | 891027104 | 13346 | 248073 SH | DEFINED 22 | 243533 |
| TORCHMARK CORP | COM | 891027104 | 1624 | 30181 SH | OTHER 22 | 30181 |
| TORO CO 15500 | COM | 891092108 | 1366 | 19500 SH | DEFINED 01 | 4000 |
| TORO CO 100 | COM | 891092108 | 7 | 100 SH | OTHER 01 | |
| TORO CO | COM | 891092108 | 8049 | 114875 SH | DEFINED 05 | 114875 |
| TORO CO | COM | 891092108 | 14 | 200 SH | DEFINED 17 | 200 |
| TORO CO | COM | 891092108 | 1128 | 16100 SH | DEFINED 21 | 16100 |
| TORO CO | COM | 891092108 | 105 | 1500 SH | DEFINED 22 | 1500 |
| TORONTO DOMINION BK ONT | COM NEW | 891160509 | 10 | 306 SH | OTHER 01 | 306 |
| TORONTO DOMINION BK ONT | COM NEW | 891160509 | 19 | 600 SH | DEFINED 22 | 600 |
| TORONTO DOMINION BK ONT | COM NEW | 891160509 | 203 | 6309 SH | OTHER 22 | 6309 |
| TOTAL ENTMT RESTAURANT CORP | COM | 89150E100 | 189 | 14000 SH | DEFINED 01 | 14000 |
| TOTAL ENTMT RESTAURANT CORP 3000 | COM | 89150E100 | 41 | 3000 SH | DEFINED 18 | |
| TOTAL ENTMT RESTAURANT CORP | COM | 89150E100 | 4932 | 364500 SH | DEFINED 21 | 364500 |
| TOTAL S A | SPONSORED AD | 89151E109 | 54 | 557 SH | DEFINED 01 | 557 |
| TOTAL S A | SPONSORED AD | 89151E109 | 86 | 892 SH | OTHER 01 | 892 |
| TOTAL S A | SPONSORED AD | 89151E109 | 769 | 8000 SH | CALL DEFINED 08 | 8000 |
| TOTAL S A | SPONSORED AD | 89151E109 | 1922 | 20000 SH | PUT DEFINED 08 | 20000 |
| TOTAL S A | SPONSORED AD | 89151E109 | 661 | 6880 SH | DEFINED 21 | 6880 |
| TOTAL S A 2061 | SPONSORED AD | 89151E109 | 1967 | 20470 SH | DEFINED 22 | 18409 |
| TOTAL S A | SPONSORED AD | 89151E109 | 365 | 3799 SH | OTHER 22 | 3799 |
| TOWER AUTOMOTIVE INC 36300 | COM | 891707101 | 170 | 46700 SH | DEFINED 01 | 10400 |
| TOWER AUTOMOTIVE INC 625 | COM | 891707101 | 2 | 625 SH | OTHER 01 | |
| TOWER AUTOMOTIVE INC | COM | 891707101 | 1020 | 280325 SH | DEFINED 05 | 280325 |
| TOWER AUTOMOTIVE INC | COM | 891707101 | 6907 | 1897600 SH | DEFINED 08 | 1897600 |
| TOWER AUTOMOTIVE INC | COM | 891707101 | 237 | 65000 SH | CALL DEFINED 08 | 65000 |
| TOWER AUTOMOTIVE INC | COM | 891707101 | 140 | 38500 SH | DEFINED 21 | 38500 |
| TOTAL SYS SVCS INC | COM | 891906109 | 4796 | 218990 SH | DEFINED 01 | 218990 |
| TOTAL SYS SVCS INC 4500 | COM | 891906109 | 253 | 11550 SH | OTHER 01 | 7050 |
| TOTAL SYS SVCS INC | COM | 891906109 | 2 | 100 SH | DEFINED 05 | 100 |
| TOTAL SYS SVCS INC | COM | 891906109 | 552 | 25200 SH | DEFINED 08 | 25200 |
| TOWN & CTRY TR 4575 | SH BEN INT | 892081100 | 115 | 4575 SH | DEFINED 01 | |
| TOWN & CTRY TR 7558 | SH BEN INT | 892081100 | 306 | 12133 SH | OTHER 01 | 4575 |
| TOYOTA MOTOR CORP 100 | SP ADR REP2C | 892331307 | 81 | 990 SH | DEFINED 01 | 890 |
| TOYOTA MOTOR CORP 400 | SP ADR REP2C | 892331307 | 604 | 7404 SH | OTHER 01 | 7004 |
| TOYOTA MOTOR CORP | SP ADR REP2C | 892331307 | 59 | 722 SH | DEFINED 22 | 722 |
| TOYOTA MOTOR CORP | SP ADR REP2C | 892331307 | 108 | 1320 SH | OTHER 22 | 1320 |
| TOYS R US INC 333 115329 | COM | 892335100 | 4045 | 253942 SH | DEFINED 01 | 138280 |
| TOYS R US INC 3382 | COM | 892335100 | 54 | 3382 SH | OTHER 01 | |

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|--|------|--------|-----------|-------|----------|-----|-----------------|----------|
| TOYS R US INC 196300 | COM | | 892335100 | 4999 | 313792 | SH | DEFINED 05 | 117492 |
| TOYS R US INC | COM | | 892335100 | 125 | 7876 | SH | DEFINED 08 | 7876 |
| TOYS R US INC | COM | | 892335100 | 1201 | 75386 | SH | DEFINED 17 | 75386 |
| TOYS R US INC | COM | | 892335100 | 7813 | 490436 | SH | DEFINED 21 | 490436 |
| TOYS R US INC 6800 | COM | | 892335100 | 515 | 32317 | SH | DEFINED 22 | 25517 |
| TOYS R US INC | COM | | 892335100 | 5 | 335 | SH | OTHER 22 | 335 |
| TRACTOR SUPPLY CO 8100 | COM | | 892356106 | 572 | 13675 | SH | DEFINED 01 | 5575 |
| TRACTOR SUPPLY CO 1000 | COM | | 892356106 | 42 | 1000 | SH | OTHER 01 | |
| TRACTOR SUPPLY CO | COM | | 892356106 | 7021 | 167875 | SH | DEFINED 05 | 167875 |
| TRACTOR SUPPLY CO | COM | | 892356106 | 38 | 900 | SH | DEFINED 08 | 900 |
| TRACTOR SUPPLY CO | COM | | 892356106 | 4182 | 100000 | SH | CALL DEFINED 08 | 100000 |
| TRACTOR SUPPLY CO | COM | | 892356106 | 214 | 5124 | SH | DEFINED 17 | 5124 |
| TRACTOR SUPPLY CO | COM | | 892356106 | 1061 | 25375 | SH | DEFINED 21 | 25375 |
| TRAMMELL CROW CO 393 | COM | | 89288R106 | 28 | 1997 | SH | DEFINED 01 | 1604 |
| TRAMMELL CROW CO | COM | | 89288R106 | 245 | 17369 | SH | DEFINED 05 | 17369 |
| TRAMMELL CROW CO | COM | | 89288R106 | 92 | 6500 | SH | DEFINED 08 | 6500 |
| TRAMMELL CROW CO | COM | | 89288R106 | 73 | 5200 | SH | DEFINED 17 | 5200 |
| TRANSACT TECHNOLOGIES INC | COM | | 892918103 | 158 | 5000 | SH | OTHER 01 | 5000 |
| TRANSACT TECHNOLOGIES INC | COM | | 892918103 | 130 | 4100 | SH | DEFINED 17 | 4100 |
| TRANSACTION SYS ARCHITECTS | CL A | | 893416107 | 102 | 4735 | SH | DEFINED 01 | 4735 |
| TRANSACTION SYS ARCHITECTS 1225 | CL A | | 893416107 | 30 | 1405 | SH | OTHER 01 | 180 |
| TRANSACTION SYS ARCHITECTS | CL A | | 893416107 | 1699 | 78916 | SH | DEFINED 05 | 78916 |
| TRANSACTION SYS ARCHITECTS | CL A | | 893416107 | 118 | 5500 | SH | DEFINED 08 | 5500 |
| TRANSACTION SYS ARCHITECTS | CL A | | 893416107 | 521 | 24200 | SH | DEFINED 17 | 24200 |
| TRANSATLANTIC HLDGS INC | COM | | 893521104 | 107 | 1327 | SH | DEFINED 01 | 1327 |
| TRANSATLANTIC HLDGS INC | COM | | 893521104 | 259 | 3200 | SH | OTHER 01 | 3200 |
| TRANSATLANTIC HLDGS INC | COM | | 893521104 | 313 | 3867 | SH | DEFINED 08 | 3867 |
| TRANSATLANTIC HLDGS INC | COM | | 893521104 | 89 | 1100 | SH | DEFINED 17 | 1100 |
| TRANSATLANTIC HLDGS INC 2783 | COM | | 893521104 | 1987 | 24529 | SH | DEFINED 22 | 21746 |
| TRANSATLANTIC HLDGS INC | COM | | 893521104 | 846 | 10442 | SH | OTHER 22 | 10442 |
| TRANSCANADA CORP 800 | COM | | 89353D107 | 132 | 6674 | SH | DEFINED 22 | 5874 |
| TRANSCANADA CORP | COM | | 89353D107 | 111 | 5600 | SH | OTHER 22 | 5600 |
| TRANSKARYOTIC THERAPIES INC | COM | | 893735100 | 7 | 450 | SH | DEFINED 01 | 450 |
| TRANSKARYOTIC THERAPIES INC | COM | | 893735100 | 349 | 23314 | SH | DEFINED 08 | 23314 |
| TRANSKARYOTIC THERAPIES INC | COM | | 893735100 | 748 | 50000 | SH | PUT DEFINED 08 | 50000 |
| TRANSKARYOTIC THERAPIES INC | COM | | 893735100 | 135 | 9015 | SH | DEFINED 17 | 9015 |
| TRANSMETA CORP DEL | COM | | 89376R109 | | 50 | SH | DEFINED 01 | 50 |
| TRANSMETA CORP DEL | COM | | 89376R109 | 347 | 158600 | SH | DEFINED 17 | 158600 |
| TRANSMETA CORP DEL 45084 | COM | | 89376R109 | 1890 | 862943 | SH | DEFINED 21 | 817859 |
| TRANSMETA CORP DEL 5563 | COM | | 89376R109 | 352 | 160929 | SH | DEFINED 22 | 155366 |
| TRANSMETA CORP DEL | COM | | 89376R109 | 36 | 16571 | SH | OTHER 22 | 16571 |
| TRANSMETA CORP DEL | COM | | 89376R109 | 142 | 64714 | SH | DEFINED | 64714 |
| TRANSOCEAN SEDCO FOREX INC | DBC | 1.500% | 893830AD1 | 9663 | 10000000 | PRN | DEFINED 01 | 10000000 |
| TRANSOCEAN SEDCO FOREX INC 30000000 | DBC | 1.500% | 893830AD1 | 28988 | 30000000 | PRN | OTHER 17 | |
| TRANSMONTAIGNE INC | COM | | 893934109 | 215 | 40000 | SH | OTHER 22 | 40000 |
| TRANSWITCH CORP | COM | | 894065101 | 2 | 1000 | SH | OTHER 01 | 1000 |
| TRANSWITCH CORP 4500 | COM | | 894065101 | 17 | 9500 | SH | DEFINED 22 | 5000 |
| TRAVIS BOATS & MTRS INC | COM | | 894363100 | 151 | 195711 | SH | DEFINED 21 | 195711 |
| TREDEGAR CORP | COM | | 894650100 | 77 | 4795 | SH | DEFINED 01 | 4795 |
| TREDEGAR CORP | COM | | 894650100 | 1323 | 82041 | SH | OTHER 01 | 82041 |
| TREDEGAR CORP | COM | | 894650100 | 2594 | 160825 | SH | DEFINED 05 | 160825 |
| TREDEGAR CORP | COM | | 894650100 | 34 | 2100 | SH | DEFINED 17 | 2100 |
| TREDEGAR CORP | COM | | 894650100 | 411 | 25500 | SH | DEFINED 21 | 25500 |
| TREX INC 275 | COM | | 89531P105 | 11 | 300 | SH | DEFINED 01 | 25 |
| TREX INC 300 | COM | | 89531P105 | 48 | 1275 | SH | OTHER 01 | 975 |
| TREX INC 3300 | COM | | 89531P105 | 8879 | 235200 | SH | DEFINED 21 | 231900 |
| TREX INC 4300 | COM | | 89531P105 | 2254 | 59700 | SH | DEFINED 22 | 55400 |
| TRI CONTL CORP 18669 | COM | | 895436103 | 464 | 27554 | SH | DEFINED 01 | 8885 |
| TRI CONTL CORP 6936 | COM | | 895436103 | 126 | 7465 | SH | OTHER 01 | 529 |
| TRI CONTL CORP | COM | | 895436103 | 75 | 4483 | SH | DEFINED 22 | 4483 |
| TRI CONTL CORP | COM | | 895436103 | 106 | 6294 | SH | OTHER 22 | 6294 |
| TRIAD HOSPITALS INC 419 1010 | COM | | 89579K109 | 547 | 14681 | SH | DEFINED 01 | 13252 |
| TRIAD HOSPITALS INC 1897 | COM | | 89579K109 | 71 | 1897 | SH | OTHER 01 | |
| TRIAD HOSPITALS INC | COM | | 89579K109 | 8088 | 217251 | SH | DEFINED 05 | 217251 |
| TRIAD HOSPITALS INC | COM | | 89579K109 | 729 | 19575 | SH | DEFINED 08 | 19575 |
| TRIAD HOSPITALS INC | COM | | 89579K109 | 798 | 21430 | SH | DEFINED 17 | 21430 |

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|------------------------------------|--------------|-----------|-------|-----------|------------|--------|
| TRIAD HOSPITALS INC | COM | 89579K109 | 9516 | 255600 SH | DEFINED 21 | 255600 |
| TRIAD HOSPITALS INC 6300 | COM | 89579K109 | 2187 | 58747 SH | DEFINED 22 | 52447 |
| TRIAD HOSPITALS INC | COM | 89579K109 | 19 | 500 SH | OTHER 22 | 500 |
| TRIDENT MICROSYSTEMS INC | COM | 895919108 | 1023 | 9000 SH | DEFINED 01 | 9000 |
| TRIDENT MICROSYSTEMS INC | COM | 895919108 | 118 | 10400 SH | DEFINED 17 | 10400 |
| TRIDENT MICROSYSTEMS INC | COM | 895919108 | 433 | 38100 SH | DEFINED 21 | 38100 |
| TRIAD GTY INC 1212 | COM | 895925105 | 305 | 5233 SH | DEFINED 01 | 4021 |
| TRIAD GTY INC 643 | COM | 895925105 | 39 | 675 SH | OTHER 01 | 32 |
| TRIAD GTY INC | COM | 895925105 | 3960 | 68049 SH | DEFINED 05 | 68049 |
| TRIAD GTY INC | COM | 895925105 | 47 | 800 SH | DEFINED 08 | 800 |
| TRIARC COS INC | CL A | 895927101 | 4 | 400 SH | DEFINED 08 | 400 |
| TRIARC COS INC | CL A | 895927101 | 486 | 47071 SH | DEFINED 17 | 47071 |
| TRIARC COS INC | CL B SER 1 | 895927309 | 2706 | 266100 SH | DEFINED 05 | 266100 |
| TRIARC COS INC | CL B SER 1 | 895927309 | 429 | 42200 SH | DEFINED 21 | 42200 |
| TRIBUNE CO NEW 12310 | COM | 896047107 | 27385 | 601339 SH | DEFINED 01 | 589029 |
| TRIBUNE CO NEW 42437 | COM | 896047107 | 20605 | 452456 SH | OTHER 01 | 410019 |
| TRIBUNE CO NEW 113600 | COM | 896047107 | 14157 | 310870 SH | DEFINED 05 | 197270 |
| TRIBUNE CO NEW | COM | 896047107 | 1086 | 23844 SH | DEFINED 08 | 23844 |
| TRIBUNE CO NEW | COM | 896047107 | 8 | 180 SH | OTHER 13 | 180 |
| TRIBUNE CO NEW | COM | 896047107 | 351 | 7700 SH | DEFINED 17 | 7700 |
| TRIBUNE CO NEW | COM | 896047107 | 1471 | 32300 SH | DEFINED 20 | 32300 |
| TRIBUNE CO NEW 64675 | COM | 896047107 | 14057 | 308669 SH | DEFINED 21 | 243994 |
| TRIBUNE CO NEW 31016 | COM | 896047107 | 19303 | 423867 SH | DEFINED 22 | 392851 |
| TRIBUNE CO NEW | COM | 896047107 | 24963 | 548155 SH | OTHER 22 | 548155 |
| TRIBUNE CO NEW | SB DB EXCH2% | 896047305 | 32021 | 391935 SH | DEFINED 08 | 391935 |
| TRIBUNE CO NEW | SB DB EXCH2% | 896047305 | 1217 | 14900 SH | DEFINED 17 | 14900 |
| TRIBUNE CO NEW 1200 | SB DB EXCH2% | 896047305 | 98 | 1200 SH | DEFINED 18 | |
| TRICO BANCSHARES | COM | 896095106 | 5790 | 311130 SH | DEFINED 21 | 311130 |
| TRICO BANCSHARES | COM | 896095106 | 254 | 13640 SH | DEFINED 22 | 13640 |
| TRICO BANCSHARES | COM | 896095106 | 87 | 4700 SH | OTHER 22 | 4700 |
| TRIMBLE NAVIGATION LTD 15300 | COM | 896239100 | 710 | 25537 SH | DEFINED 01 | 10237 |
| TRIMBLE NAVIGATION LTD 225 | COM | 896239100 | 6 | 225 SH | OTHER 01 | |
| TRIMBLE NAVIGATION LTD | COM | 896239100 | 6282 | 226050 SH | DEFINED 05 | 226050 |
| TRIMBLE NAVIGATION LTD | COM | 896239100 | 53 | 1900 SH | DEFINED 08 | 1900 |
| TRIMBLE NAVIGATION LTD | COM | 896239100 | 143 | 5150 SH | DEFINED 17 | 5150 |
| TRIMBLE NAVIGATION LTD | COM | 896239100 | 934 | 33600 SH | DEFINED 21 | 33600 |
| TRIMBLE NAVIGATION LTD | COM | 896239100 | 6 | 225 SH | DEFINED 22 | 225 |
| TRIMBLE NAVIGATION LTD | COM | 896239100 | 83 | 3000 SH | OTHER 22 | 3000 |
| TRINITY INDS INC | COM | 896522109 | 99 | 3100 SH | DEFINED 01 | 3100 |
| TRINITY INDS INC 175 | COM | 896522109 | 57 | 1795 SH | OTHER 01 | 1620 |
| TRINITY INDS INC | COM | 896522109 | 3164 | 99537 SH | DEFINED 05 | 99537 |
| TRINITY INDS INC | COM | 896522109 | 108 | 3400 SH | DEFINED 08 | 3400 |
| TRIPATH TECHNOLOGY INC | COM | 89672P104 | 117 | 36000 SH | DEFINED 01 | 36000 |
| TRIQUINT SEMICONDUCTOR INC 3016 | COM | 89674K103 | 213 | 39000 SH | DEFINED 01 | 35984 |
| TRIQUINT SEMICONDUCTOR INC 34 | COM | 89674K103 | | 34 SH | OTHER 01 | |
| TRIQUINT SEMICONDUCTOR INC | COM | 89674K103 | 3352 | 613925 SH | DEFINED 05 | 613925 |
| TRIQUINT SEMICONDUCTOR INC | COM | 89674K103 | 1 | 100 SH | DEFINED 08 | 100 |
| TRIQUINT SEMICONDUCTOR INC | COM | 89674K103 | 52 | 9500 SH | DEFINED 22 | 9500 |
| TRIUMPH GROUP INC NEW | COM | 896818101 | 65 | 2025 SH | DEFINED 01 | 2025 |
| TRIUMPH GROUP INC NEW | COM | 896818101 | 2118 | 66325 SH | DEFINED 05 | 66325 |
| TRIUMPH GROUP INC NEW | COM | 896818101 | 335 | 10500 SH | DEFINED 21 | 10500 |
| TRIZEC PROPERTIES INC | COM | 89687P107 | 1463 | 90000 SH | DEFINED 01 | 90000 |
| TRIZEC PROPERTIES INC | COM | 89687P107 | 13 | 800 SH | OTHER 22 | 800 |
| TRUSTCO BK CORP N Y 25 | COM | 898349105 | 1027 | 78429 SH | DEFINED 01 | 78429 |
| TRUSTCO BK CORP N Y | COM | 898349105 | | 25 SH | OTHER 01 | |
| TRUSTCO BK CORP N Y | COM | 898349105 | 4080 | 311450 SH | DEFINED 05 | 311450 |
| TRUSTCO BK CORP N Y | COM | 898349105 | 231 | 17600 SH | DEFINED 08 | 17600 |
| TRUSTCO BK CORP N Y | COM | 898349105 | 809 | 61730 SH | DEFINED 21 | 61730 |
| TRUSTCO BK CORP N Y 1748 | COM | 898349105 | 681 | 52002 SH | DEFINED 22 | 50254 |
| TRUSTCO BK CORP N Y | COM | 898349105 | 1384 | 105633 SH | OTHER 22 | 105633 |
| TRUSTMARK CORP 1000 | COM | 898402102 | 32 | 1100 SH | DEFINED 01 | 1100 |
| TRUSTMARK CORP | COM | 898402102 | 29 | 1000 SH | OTHER 01 | |
| TRUSTMARK CORP | COM | 898402102 | 57 | 1984 SH | DEFINED 08 | 1984 |
| TRUSTMARK CORP | COM | 898402102 | 330 | 11400 SH | DEFINED 17 | 11400 |
| TUESDAY MORNING CORP 1824 | COM NEW | 899035505 | 269 | 9278 SH | DEFINED 01 | 7454 |
| TUESDAY MORNING CORP | COM NEW | 899035505 | 5290 | 182422 SH | DEFINED 05 | 182422 |
| TUESDAY MORNING CORP | COM NEW | 899035505 | 14 | 498 SH | DEFINED 08 | 498 |
| TUESDAY MORNING CORP | COM NEW | 899035505 | 15 | 500 SH | OTHER 22 | 500 |

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|------------------------------|--------------|------------------|--------|----------|-----|---------|---------|----------|
| TUMBLEWEED COMMUNICATIONS CO | COM | 899690101 | 14 | 3235 | SH | DEFINED | 01 | 3235 |
| TUMBLEWEED COMMUNICATIONS CO | COM | 899690101 | 1 | 350 | SH | OTHER | 01 | 350 |
| TUMBLEWEED COMMUNICATIONS CO | COM | 899690101 | 2741 | 643500 | SH | DEFINED | 21 | 643500 |
| TUMBLEWEED COMMUNICATIONS CO | COM | 899690101 | 1 | 202 | SH | DEFINED | 22 | 202 |
| TUPPERWARE CORP 2075 | COM | 899896104 | 110 | 5647 | SH | DEFINED | 01 | 3572 |
| TUPPERWARE CORP | COM | 899896104 | 103 | 5309 | SH | OTHER | 01 | 5309 |
| TUPPERWARE CORP | COM | 899896104 | 2410 | 124035 | SH | DEFINED | 05 | 124035 |
| TUPPERWARE CORP | COM | 899896104 | 371 | 19074 | SH | DEFINED | 08 | 19074 |
| TUPPERWARE CORP | COM | 899896104 | 439 | 22600 | SH | DEFINED | 17 | 22600 |
| TUPPERWARE CORP 602 | COM | 899896104 | 51 | 2600 | SH | DEFINED | 22 | 1998 |
| TUPPERWARE CORP | COM | 899896104 | 32 | 1656 | SH | OTHER | 22 | 1656 |
| TURKISH INVT FD INC 10000 | COM | 900145103 | 94 | 10000 | SH | OTHER | 01 | |
| TV AZTECA S A DE C V | SPONSORED AD | 901145102 | 827 | 95682 | SH | DEFINED | 17 | 95682 |
| TV AZTECA S A DE C V | SPONSORED AD | 901145102 | 291 | 33631 | SH | DEFINED | | 33631 |
| TYCO INTL GROUP S A | DBCV | 2.750% 902118BF4 | 19454 | 12948000 | PRN | DEFINED | 08 | 12948000 |
| TYCO INTL GROUP S A | DBCV | 2.750% 902118BF4 | 2524 | 1680000 | PRN | DEFINED | 17 | 1680000 |
| TYCO INTL GROUP S A | DBCV | 3.125% 902118BG2 | 27137 | 16764000 | PRN | DEFINED | 08 | 16764000 |
| TYCO INTL LTD NEW 48091 | COM | 902124106 | 14204 | 428617 | SH | DEFINED | 01 | 380526 |
| TYCO INTL LTD NEW 218929 | COM | 902124106 | 11676 | 352323 | SH | OTHER | 01 | 133394 |
| TYCO INTL LTD NEW 496900 | COM | 902124106 | 51899 | 1566054 | SH | DEFINED | 05 | 1069154 |
| TYCO INTL LTD NEW | COM | 902124106 | 3045 | 91892 | SH | DEFINED | 08 | 91892 |
| TYCO INTL LTD NEW | COM | 902124106 | 46360 | 1398900 | SH | CALL | DEFINED | 1398900 |
| TYCO INTL LTD NEW | COM | 902124106 | 2486 | 75000 | SH | PUT | DEFINED | 75000 |
| TYCO INTL LTD NEW | COM | 902124106 | 19 | 565 | SH | DEFINED | 13 | 565 |
| TYCO INTL LTD NEW | COM | 902124106 | 5147 | 155319 | SH | DEFINED | 17 | 155319 |
| TYCO INTL LTD NEW | COM | 902124106 | 5634 | 170000 | SH | CALL | DEFINED | 170000 |
| TYCO INTL LTD NEW 185000 | COM | 902124106 | 6131 | 185000 | SH | DEFINED | 18 | |
| TYCO INTL LTD NEW | COM | 902124106 | 2608 | 78700 | SH | DEFINED | 20 | 78700 |
| TYCO INTL LTD NEW 165050 | COM | 902124106 | 111830 | 3374467 | SH | DEFINED | 21 | 3209417 |
| TYCO INTL LTD NEW 107875 | COM | 902124106 | 31976 | 964876 | SH | DEFINED | 22 | 857001 |
| TYCO INTL LTD NEW | COM | 902124106 | 8830 | 266458 | SH | OTHER | 22 | 266458 |
| TYLER TECHNOLOGIES INC | COM | 902252105 | 203 | 21500 | SH | DEFINED | 01 | 21500 |
| TYLER TECHNOLOGIES INC | COM | 902252105 | 87 | 9200 | SH | DEFINED | 08 | 9200 |
| TYLER TECHNOLOGIES INC | COM | 902252105 | 69 | 7300 | SH | DEFINED | 17 | 7300 |
| TYLER TECHNOLOGIES INC | COM | 902252105 | 47 | 5000 | SH | DEFINED | 22 | 5000 |
| TYSON FOODS INC 500 | CL A | 902494103 | 1479 | 70615 | SH | DEFINED | 01 | 70115 |
| TYSON FOODS INC 4853 | CL A | 902494103 | 161 | 7681 | SH | OTHER | 01 | 2828 |
| TYSON FOODS INC | CL A | 902494103 | 15740 | 751321 | SH | DEFINED | 05 | 751321 |
| TYSON FOODS INC | CL A | 902494103 | 2593 | 123767 | SH | DEFINED | 08 | 123767 |
| TYSON FOODS INC | CL A | 902494103 | 809 | 38600 | SH | DEFINED | 17 | 38600 |
| TYSON FOODS INC | CL A | 902494103 | 7670 | 366100 | SH | DEFINED | 21 | 366100 |
| TYSON FOODS INC 1220 | CL A | 902494103 | 650 | 31035 | SH | DEFINED | 22 | 29815 |
| TYSON FOODS INC | CL A | 902494103 | 42 | 2000 | SH | OTHER | 22 | 2000 |
| UCBH HOLDINGS INC 21500 | COM | 90262T308 | 1115 | 28214 | SH | DEFINED | 01 | 6714 |
| UCBH HOLDINGS INC | COM | 90262T308 | 8785 | 222294 | SH | DEFINED | 05 | 222294 |
| UCBH HOLDINGS INC | COM | 90262T308 | 1182 | 29900 | SH | DEFINED | 21 | 29900 |
| UCBH HOLDINGS INC | COM | 90262T308 | 12 | 294 | SH | OTHER | 22 | 294 |
| UGI CORP NEW 26154 600 | COM | 902681105 | 4474 | 139374 | SH | DEFINED | 01 | 112620 |
| UGI CORP NEW 1596 | COM | 902681105 | 51 | 1596 | SH | OTHER | 01 | |
| UGI CORP NEW | COM | 902681105 | 7577 | 236034 | SH | DEFINED | 05 | 236034 |
| UGI CORP NEW | COM | 902681105 | 346 | 10765 | SH | DEFINED | 08 | 10765 |
| UGI CORP NEW | COM | 902681105 | 385 | 12000 | SH | DEFINED | 17 | 12000 |
| UGI CORP NEW | COM | 902681105 | 1079 | 33600 | SH | DEFINED | 21 | 33600 |
| UGI CORP NEW 4950 | COM | 902681105 | 429 | 13350 | SH | DEFINED | 22 | 8400 |
| UGI CORP NEW | COM | 902681105 | 532 | 16575 | SH | OTHER | 22 | 16575 |
| UICI 10400 | COM | 902737105 | 376 | 15800 | SH | DEFINED | 01 | 5400 |
| UICI 425 | COM | 902737105 | 10 | 425 | SH | OTHER | 01 | |
| UICI | COM | 902737105 | 4892 | 205475 | SH | DEFINED | 05 | 205475 |
| UICI | COM | 902737105 | 152 | 6400 | SH | DEFINED | 08 | 6400 |
| UICI | COM | 902737105 | 3736 | 156900 | SH | DEFINED | 21 | 156900 |
| UICI | COM | 902737105 | 45 | 1900 | SH | DEFINED | 22 | 1900 |
| UICI | COM | 902737105 | 14 | 600 | SH | OTHER | 22 | 600 |
| UIL HLDG CORP 8450 | COM | 902748102 | 543 | 11150 | SH | DEFINED | 01 | 2700 |
| UIL HLDG CORP 750 | COM | 902748102 | 37 | 750 | SH | OTHER | 01 | |
| UIL HLDG CORP | COM | 902748102 | 3473 | 71335 | SH | DEFINED | 05 | 71335 |
| UIL HLDG CORP | COM | 902748102 | 34 | 700 | SH | DEFINED | 17 | 700 |

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|-----------------------------------|---------|-----------|--------|------------|-----------------|---------|
| UIL HLDG CORP | COM | 902748102 | 467 | 9600 SH | DEFINED 21 | 9600 |
| UIL HLDG CORP | COM | 902748102 | 118 | 2425 SH | DEFINED 22 | 2425 |
| UIL HLDG CORP | COM | 902748102 | 87 | 1778 SH | OTHER 22 | 1778 |
| UMB FINL CORP | COM | 902788108 | 98 | 1890 SH | DEFINED 01 | 1890 |
| UMB FINL CORP 9502 | COM | 902788108 | 797 | 15447 SH | OTHER 01 | 5945 |
| UMB FINL CORP | COM | 902788108 | 21 | 400 SH | DEFINED 08 | 400 |
| UMB FINL CORP | COM | 902788108 | 4625 | 89600 SH | DEFINED 21 | 89600 |
| UMB FINL CORP | COM | 902788108 | 150 | 2900 SH | DEFINED 22 | 2900 |
| UMB FINL CORP | COM | 902788108 | 62 | 1200 SH | OTHER 22 | 1200 |
| UST INC | COM | 902911106 | 228327 | 6342411 SH | DEFINED 01 | 6327411 |
| 15000 | | | | | | |
| UST INC | COM | 902911106 | 3583 | 99532 SH | OTHER 01 | 66547 |
| 32985 | | | | | | |
| UST INC | COM | 902911106 | 2783 | 77301 SH | DEFINED 05 | 77301 |
| UST INC | COM | 902911106 | 546 | 15163 SH | DEFINED 08 | 15163 |
| UST INC | COM | 902911106 | 504 | 14000 SH | DEFINED 17 | 14000 |
| UST INC | COM | 902911106 | 1153 | 32024 SH | DEFINED 21 | 30949 |
| 1075 | | | | | | |
| UST INC | COM | 902911106 | 643 | 17855 SH | DEFINED 22 | |
| 17855 | | | | | | |
| UST INC | COM | 902911106 | 1578 | 43846 SH | OTHER 22 | 20354 |
| 23492 | | | | | | |
| US BANCORP DEL 209269 | COM NEW | 902973304 | 77591 | 2815331 SH | DEFINED 01 | 2606062 |
| US BANCORP DEL 882174 | COM NEW | 902973304 | 50026 | 1815167 SH | OTHER 01 | 932993 |
| US BANCORP DEL 52700 | COM NEW | 902973304 | 115957 | 4207447 SH | DEFINED 05 | 4154747 |
| US BANCORP DEL | COM NEW | 902973304 | 2717 | 98570 SH | DEFINED 08 | 98570 |
| US BANCORP DEL 270 | COM NEW | 902973304 | 12 | 430 SH | DEFINED 13 | 160 |
| US BANCORP DEL | COM NEW | 902973304 | 1193 | 43300 SH | DEFINED 17 | 43300 |
| US BANCORP DEL | COM NEW | 902973304 | 106042 | 3847668 SH | DEFINED 21 | 3847668 |
| US BANCORP DEL 199076 | COM NEW | 902973304 | 71895 | 2608685 SH | DEFINED 22 | 2409609 |
| US BANCORP DEL | COM NEW | 902973304 | 17938 | 650884 SH | OTHER 22 | 650884 |
| URS CORP NEW 17200 | COM | 903236107 | 686 | 25050 SH | DEFINED 01 | 7850 |
| URS CORP NEW 175 | COM | 903236107 | 5 | 175 SH | OTHER 01 | |
| URS CORP NEW | COM | 903236107 | 5428 | 198100 SH | DEFINED 05 | 198100 |
| URS CORP NEW | COM | 903236107 | 184 | 6700 SH | DEFINED 08 | 6700 |
| URS CORP NEW | COM | 903236107 | 121 | 4408 SH | DEFINED 17 | 4408 |
| URS CORP NEW | COM | 903236107 | 25443 | 928570 SH | DEFINED 21 | 899070 |
| 29500 | | | | | | |
| URS CORP NEW 28610 | COM | 903236107 | 784 | 28610 SH | DEFINED 22 | |
| U S G CORP | COM NEW | 903293405 | 212 | 12050 SH | DEFINED 01 | 12050 |
| U S G CORP | COM NEW | 903293405 | 188 | 10700 SH | DEFINED 08 | 10700 |
| U S G CORP | COM NEW | 903293405 | 552 | 31400 SH | CALL DEFINED 08 | 31400 |
| USEC INC | COM | 90333E108 | 219 | 25000 SH | DEFINED 22 | 25000 |
| U S I HLDGS | COM | 90333H101 | 465 | 29420 SH | DEFINED 17 | 29420 |
| U S PHYSICAL THERAPY INC 10300 | COM | 90337L108 | 7579 | 552800 SH | DEFINED 21 | 542500 |
| U S PHYSICAL THERAPY INC 9700 | COM | 90337L108 | 2057 | 150000 SH | DEFINED 22 | 140300 |
| U S PHYSICAL THERAPY INC | COM | 90337L108 | 33 | 2400 SH | OTHER 22 | 2400 |
| U S XPRESS ENTERPRISES INC | CL A | 90338N103 | 1302 | 82783 SH | DEFINED 21 | 82783 |
| U S XPRESS ENTERPRISES INC | CL A | 90338N103 | 57 | 3640 SH | DEFINED 22 | 3640 |
| U S XPRESS ENTERPRISES INC | CL A | 90338N103 | 20 | 1300 SH | OTHER 22 | 1300 |
| US ONCOLOGY INC 39125 | COM | 90338W103 | 913 | 62000 SH | DEFINED 01 | 22875 |
| US ONCOLOGY INC 775 | COM | 90338W103 | 11 | 775 SH | OTHER 01 | |
| US ONCOLOGY INC | COM | 90338W103 | 8787 | 596961 SH | DEFINED 05 | 596961 |
| US ONCOLOGY INC | COM | 90338W103 | 1133 | 76978 SH | DEFINED 08 | 76978 |
| US ONCOLOGY INC | COM | 90338W103 | 1178 | 80000 SH | DEFINED 17 | 80000 |
| US ONCOLOGY INC | COM | 90338W103 | 842 | 57200 SH | DEFINED 21 | 57200 |
| US ONCOLOGY INC | COM | 90338W103 | 147 | 10000 SH | DEFINED 22 | 10000 |
| UBIQUITEL INC | COM | 903474302 | 295 | 69986 SH | DEFINED 01 | 69986 |
| UBIQUITEL INC | COM | 903474302 | 139 | 32900 SH | DEFINED 17 | 32900 |
| ULTIMATE ELECTRS INC | COM | 903849107 | 5 | 975 SH | DEFINED 01 | 975 |
| ULTIMATE ELECTRS INC | COM | 903849107 | 4 | 870 SH | OTHER 01 | 870 |
| ULTIMATE ELECTRS INC | COM | 903849107 | 309 | 62625 SH | DEFINED 05 | 62625 |
| ULTIMATE ELECTRS INC | COM | 903849107 | 49 | 9900 SH | DEFINED 21 | 9900 |
| ULTRA CLEAN HLDGS INC | COM | 90385V107 | 90 | 12300 SH | DEFINED 17 | 12300 |
| ULTRA PETROLEUM CORP | COM | 903914109 | 214 | 5727 SH | DEFINED 01 | 5727 |
| ULTRA PETROLEUM CORP 8350 | COM | 903914109 | 324 | 8675 SH | OTHER 01 | 325 |
| ULTRA PETROLEUM CORP | COM | 903914109 | 731 | 19570 SH | DEFINED 08 | 19570 |
| ULTRA PETROLEUM CORP | COM | 903914109 | 187 | 5000 SH | DEFINED 22 | 5000 |
| ULTRA PETROLEUM CORP | COM | 903914109 | 523 | 14000 SH | OTHER 22 | 14000 |
| ULTRATECH INC 7740 | COM | 904034105 | 219 | 13450 SH | DEFINED 01 | 5710 |
| ULTRATECH INC | COM | 904034105 | 73 | 4465 SH | OTHER 01 | |

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| 4465 | | | | | | | |
| ULTRATECH INC | COM | 904034105 | 1733 | 106475 SH | DEFINED 05 | | 106475 |
| ULTRATECH INC | COM | 904034105 | 197 | 12100 SH | DEFINED 17 | | 12100 |
| ULTRATECH INC | COM | 904034105 | 81 | 5000 SH | DEFINED 18 | | |
| 5000 | | | | | | | |
| ULTRATECH INC | COM | 904034105 | 4519 | 277600 SH | DEFINED 21 | | 261700 |
| 15900 | | | | | | | |
| ULTRATECH INC | COM | 904034105 | 825 | 50700 SH | DEFINED 22 | | 48900 |
| 1800 | | | | | | | |
| ULTRATECH INC | COM | 904034105 | 90 | 5500 SH | OTHER 22 | | 5500 |
| UMPQUA HLDGS CORP | COM | 904214103 | 41 | 1975 SH | DEFINED 01 | | 1975 |
| UMPQUA HLDGS CORP | COM | 904214103 | 2500 | 119100 SH | DEFINED 05 | | 119100 |
| UMPQUA HLDGS CORP | COM | 904214103 | 395 | 18800 SH | DEFINED 21 | | 18800 |
| UNIBANCO-UNIAO DE BANCOS BRA | GDR REP PFD | 90458E107 | 1048 | 53000 SH | DEFINED 21 | | 53000 |
| UNIFIRST CORP MASS | COM | 904708104 | 3 | 100 SH | DEFINED 01 | | 100 |
| UNIFIRST CORP MASS | COM | 904708104 | 22673 | 779400 SH | DEFINED 21 | | 768900 |
| 10500 | | | | | | | |
| UNIFIRST CORP MASS | COM | 904708104 | 8582 | 295030 SH | DEFINED 22 | | 274530 |
| 20500 | | | | | | | |
| UNILEVER PLC | SPON ADR NEW | 904767704 | 19 | 470 SH | DEFINED 01 | | 470 |
| UNILEVER PLC | SPON ADR NEW | 904767704 | 10 | 245 SH | OTHER 01 | | 45 |
| 200 | | | | | | | |
| UNILEVER PLC | SPON ADR NEW | 904767704 | 346 | 8700 SH | DEFINED 21 | | 8700 |
| UNILEVER PLC | SPON ADR NEW | 904767704 | 23 | 567 SH | DEFINED 22 | | |
| 567 | | | | | | | |
| UNILEVER PLC | SPON ADR NEW | 904767704 | 550 | 13829 SH | OTHER 22 | | 13396 |
| 433 | | | | | | | |
| UNILEVER N V | N Y SHS NEW | 904784709 | 2481 | 36220 SH | DEFINED 01 | | 35060 |
| 1160 | | | | | | | |
| UNILEVER N V | N Y SHS NEW | 904784709 | 1601 | 23365 SH | OTHER 01 | | 17784 |
| 5581 | | | | | | | |
| UNILEVER N V | N Y SHS NEW | 904784709 | | 1 SH | DEFINED 05 | | 1 |
| UNILEVER N V | N Y SHS NEW | 904784709 | 27 | 400 SH | DEFINED 18 | | |
| 400 | | | | | | | |
| UNILEVER N V | N Y SHS NEW | 904784709 | 16634 | 242800 SH | DEFINED 21 | | 242800 |
| UNILEVER N V | N Y SHS NEW | 904784709 | 1156 | 16873 SH | DEFINED 22 | | 10277 |
| 6596 | | | | | | | |
| UNILEVER N V | N Y SHS NEW | 904784709 | 2143 | 31281 SH | OTHER 22 | | 31281 |
| UNION BANKSHARES CORP | COM | 905399101 | 188 | 5936 SH | DEFINED 01 | | 5936 |
| UNION BANKSHARES CORP | COM | 905399101 | 13 | 400 SH | OTHER 01 | | 400 |
| UNION BANKSHARES CORP | COM | 905399101 | 13 | 400 SH | DEFINED 17 | | 400 |
| UNION BANKSHARES INC | COM | 905400107 | 143 | 6150 SH | DEFINED 22 | | 6150 |
| UNION BANKSHARES INC | COM | 905400107 | 315 | 13500 SH | OTHER 22 | | 13500 |
| UNION PAC CORP | COM | 907818108 | 13305 | 223795 SH | DEFINED 01 | | 209712 |
| 14083 | | | | | | | |
| UNION PAC CORP | COM | 907818108 | 16988 | 285746 SH | OTHER 01 | | 112074 |
| 173672 | | | | | | | |
| UNION PAC CORP | COM | 907818108 | 34810 | 585539 SH | DEFINED 05 | | 585539 |
| UNION PAC CORP | COM | 907818108 | 760 | 12779 SH | DEFINED 08 | | 12779 |
| UNION PAC CORP | COM | 907818108 | 90 | 1522 SH | DEFINED 17 | | 1522 |
| UNION PAC CORP | COM | 907818108 | 2110 | 35489 SH | DEFINED 21 | | 35489 |
| UNION PAC CORP | COM | 907818108 | 25113 | 422424 SH | DEFINED 22 | | 409834 |
| 12590 | | | | | | | |
| UNION PAC CORP | COM | 907818108 | 20990 | 353066 SH | OTHER 22 | | 353066 |
| UNION PLANTERS CORP | COM | 908068109 | 2764 | 92706 SH | DEFINED 01 | | 23990 |
| 68716 | | | | | | | |
| UNION PLANTERS CORP | COM | 908068109 | 2676 | 89753 SH | OTHER 01 | | 70264 |
| 19489 | | | | | | | |
| UNION PLANTERS CORP | COM | 908068109 | 3738 | 125387 SH | DEFINED 05 | | 89087 |
| 36300 | | | | | | | |
| UNION PLANTERS CORP | COM | 908068109 | 208 | 6970 SH | DEFINED 08 | | 6970 |
| UNION PLANTERS CORP | COM | 908068109 | 712 | 23900 SH | DEFINED 21 | | 23900 |
| UNION PLANTERS CORP | COM | 908068109 | 275 | 9236 SH | DEFINED 22 | | 8636 |
| 600 | | | | | | | |
| UNION PLANTERS CORP | COM | 908068109 | 241 | 8100 SH | OTHER 22 | | 8100 |
| UNIONBANCAL CORP | COM | 908906100 | 58 | 1025 SH | DEFINED 01 | | 1025 |
| UNIONBANCAL CORP | COM | 908906100 | 17 | 300 SH | OTHER 01 | | 300 |
| UNIONBANCAL CORP | COM | 908906100 | 28 | 500 SH | DEFINED 05 | | 500 |
| UNIONBANCAL CORP | COM | 908906100 | 231 | 4100 SH | DEFINED 08 | | 4100 |
| UNIONBANCAL CORP | COM | 908906100 | 8387 | 148700 SH | DEFINED 21 | | 148700 |
| UNIONBANCAL CORP | COM | 908906100 | 1340 | 23750 SH | DEFINED 22 | | 23300 |
| 450 | | | | | | | |
| UNISOURCE ENERGY CORP | COM | 909205106 | 212 | 8550 SH | DEFINED 01 | | 2358 |
| 6192 | | | | | | | |
| UNISOURCE ENERGY CORP | COM | 909205106 | 5 | 208 SH | OTHER 01 | | |
| 208 | | | | | | | |
| UNISOURCE ENERGY CORP | COM | 909205106 | 3618 | 145600 SH | DEFINED 05 | | 145600 |
| UNISOURCE ENERGY CORP | COM | 909205106 | 21 | 861 SH | DEFINED 08 | | 861 |
| UNISOURCE ENERGY CORP | COM | 909205106 | 9880 | 397600 SH | DEFINED 21 | | 397600 |
| UNISOURCE ENERGY CORP | COM | 909205106 | 25 | 1000 SH | DEFINED 22 | | 1000 |
| UNISOURCE ENERGY CORP | COM | 909205106 | 8 | 334 SH | OTHER 22 | | 334 |
| UNISYS CORP | COM | 909214108 | 775 | 55843 SH | DEFINED 01 | | 33543 |
| 22300 | | | | | | | |
| UNISYS CORP | COM | 909214108 | 376 | 27125 SH | OTHER 01 | | 6000 |
| 21125 | | | | | | | |
| UNISYS CORP | COM | 909214108 | 36276 | 2613529 SH | DEFINED 05 | | 2613529 |

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| UNISYS CORP | COM | 909214108 | 530 | 38149 SH | DEFINED 08 | 38149 |
| UNISYS CORP | COM | 909214108 | 60 | 4300 SH | DEFINED 17 | 4300 |
| UNISYS CORP | COM | 909214108 | 460 | 33137 SH | DEFINED 21 | 33137 |
| UNISYS CORP | COM | 909214108 | 479 | 34485 SH | DEFINED 22 | 32985 |
| 1500 | | | | | | |
| UNIT CORP | COM | 909218109 | 525 | 16695 SH | DEFINED 01 | 5945 |
| 10750 | | | | | | |
| UNIT CORP | COM | 909218109 | 16 | 500 SH | OTHER 01 | |
| 500 | | | | | | |
| UNIT CORP | COM | 909218109 | 6343 | 201675 SH | DEFINED 05 | 201675 |
| UNIT CORP | COM | 909218109 | 35 | 1103 SH | DEFINED 08 | 1103 |
| UNIT CORP | COM | 909218109 | 79 | 2500 SH | DEFINED 17 | 2500 |
| UNIT CORP | COM | 909218109 | 5463 | 173700 SH | DEFINED 21 | 165400 |
| 8300 | | | | | | |
| UNIT CORP | COM | 909218109 | 874 | 27800 SH | DEFINED 22 | 26800 |
| 1000 | | | | | | |
| UNIT CORP | COM | 909218109 | 97 | 3100 SH | OTHER 22 | 3100 |
| UNITED BANKSHARES INC WEST V | COM | 909907107 | 3241 | 99729 SH | DEFINED 01 | 90629 |
| 6643 2457 | | | | | | |
| UNITED BANKSHARES INC WEST V | COM | 909907107 | 177 | 5457 SH | OTHER 01 | |
| 5457 | | | | | | |
| UNITED BANKSHARES INC WEST V | COM | 909907107 | 6100 | 187700 SH | DEFINED 05 | 187700 |
| UNITED BANKSHARES INC WEST V | COM | 909907107 | 195 | 6000 SH | DEFINED 17 | 6000 |
| UNITED BANKSHARES INC WEST V | COM | 909907107 | 936 | 28800 SH | DEFINED 21 | 28800 |
| UNITED BANKSHARES INC WEST V | COM | 909907107 | 130 | 4000 SH | OTHER 22 | 4000 |
| UNITED CAPITAL CORP | COM | 909912107 | 229 | 13434 SH | DEFINED 22 | 13434 |
| UNITED DEFENSE INDS INC | COM | 91018B104 | 1 | 30 SH | OTHER 01 | |
| 30 | | | | | | |
| UNITED DEFENSE INDS INC | COM | 91018B104 | 203 | 5800 SH | DEFINED 08 | 5800 |
| UNITED DEFENSE INDS INC | COM | 91018B104 | 83 | 2375 SH | DEFINED 17 | 2375 |
| UNITED DEFENSE INDS INC | COM | 91018B104 | 1498 | 42790 SH | DEFINED 20 | 42790 |
| UNITED DEFENSE INDS INC | COM | 91018B104 | 38928 | 1112225 SH | DEFINED 21 | 1073050 |
| 39175 | | | | | | |
| UNITED DEFENSE INDS INC | COM | 91018B104 | 1681 | 48040 SH | DEFINED 22 | |
| 48040 | | | | | | |
| UNITED DEFENSE INDS INC | COM | 91018B104 | 42 | 1190 SH | OTHER 22 | 100 |
| 1090 | | | | | | |
| UNITED DOMINION REALTY TR IN | COM | 910197102 | 2214 | 111943 SH | DEFINED 01 | 108697 |
| 3246 | | | | | | |
| UNITED DOMINION REALTY TR IN | COM | 910197102 | 1153 | 58292 SH | OTHER 01 | 40746 |
| 17546 | | | | | | |
| UNITED DOMINION REALTY TR IN | COM | 910197102 | 5355 | 270710 SH | DEFINED 05 | 270710 |
| UNITED DOMINION REALTY TR IN | COM | 910197102 | 336 | 16984 SH | DEFINED 08 | 16984 |
| UNITED DOMINION REALTY TR IN | COM | 910197102 | 524 | 26516 SH | DEFINED 17 | 26516 |
| UNITED DOMINION REALTY TR IN | COM | 910197102 | 10673 | 539600 SH | DEFINED 21 | 539600 |
| UNITED DOMINION REALTY TR IN | COM | 910197102 | 889 | 44925 SH | DEFINED 22 | 40605 |
| 4320 | | | | | | |
| UNITED DOMINION REALTY TR IN | COM | 910197102 | 378 | 19125 SH | OTHER 22 | 19125 |
| UNITED FIRE & CAS CO | COM | 910331107 | 1969 | 34100 SH | DEFINED 21 | 33600 |
| 500 | | | | | | |
| UNITED FIRE & CAS CO | COM | 910331107 | 841 | 14558 SH | DEFINED 22 | 13358 |
| 1200 | | | | | | |
| UNITED FIRE & CAS CO | PFD CONV A % | 910331305 | 1721 | 47000 SH | DEFINED 21 | 47000 |
| UNITED MICROELECTRONICS CORP | SPONSORED AD | 910873207 | 11513 | 2671270 SH | DEFINED 21 | 2671270 |
| UNITED MICROELECTRONICS CORP | SPONSORED AD | 910873207 | 982 | 227876 SH | DEFINED 22 | 227876 |
| UNITED MOBILE HOMES INC | COM | 911024107 | 405 | 30785 SH | DEFINED 22 | 30785 |
| UNITED NATL GROUP LTD | CL A | 91103X102 | 88 | 5800 SH | DEFINED 17 | 5800 |
| UNITED NATL GROUP LTD | CL A | 91103X102 | 1079 | 71000 SH | DEFINED 21 | 71000 |
| UNITED NATL GROUP LTD | CL A | 91103X102 | 21 | 1400 SH | DEFINED 22 | 1400 |
| UNITED NATL GROUP LTD | CL A | 91103X102 | 8 | 500 SH | OTHER 22 | 500 |
| UNITED NAT FOODS INC | COM | 911163103 | 103 | 3550 SH | DEFINED 01 | 3550 |
| UNITED NAT FOODS INC | COM | 911163103 | 14 | 500 SH | OTHER 01 | 500 |
| UNITED NAT FOODS INC | COM | 911163103 | 4827 | 166975 SH | DEFINED 05 | 166975 |
| UNITED NAT FOODS INC | COM | 911163103 | 63 | 2189 SH | DEFINED 08 | 2189 |
| UNITED NAT FOODS INC | COM | 911163103 | 902 | 31200 SH | DEFINED 17 | 31200 |
| UNITED NAT FOODS INC | COM | 911163103 | 6435 | 222600 SH | DEFINED 21 | 222600 |
| UNITED NAT FOODS INC | COM | 911163103 | 87 | 3000 SH | DEFINED 22 | 2600 |
| 400 | | | | | | |
| UNITED NAT FOODS INC | COM | 911163103 | 12 | 400 SH | OTHER 22 | 400 |
| UNITED ONLINE INC | COM | 911268100 | | 25 SH | DEFINED 01 | 25 |
| UNITED ONLINE INC | COM | 911268100 | 259 | 14700 SH | DEFINED 08 | 14700 |
| UNITED ONLINE INC | COM | 911268100 | 28 | 1600 SH | DEFINED 17 | 1600 |
| UNITED ONLINE INC | COM | 911268100 | 3212 | 182400 SH | DEFINED 21 | 182400 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 127443 | 1695392 SH | DEFINED 01 | 1693642 |
| 1750 | | | | | | |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 31417 | 417943 SH | OTHER 01 | 175117 |
| 242826 | | | | | | |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 49061 | 652670 SH | DEFINED 05 | 556370 |
| 96300 | | | | | | |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 3817 | 50772 SH | DEFINED 08 | 50772 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 481 | 6400 SH | DEFINED 13 | 6400 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 884 | 11760 SH | DEFINED 17 | 11760 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 3952 | 52575 SH | DEFINED 20 | 52575 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 56438 | 750803 SH | DEFINED 21 | 645403 |
| 105400 | | | | | | |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 9597 | 127675 SH | DEFINED 22 | 80261 |

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|---------------------------------------|------------|-----------|-------|--------|----|------------|--------|
| UNITEDHEALTH GROUP INC 134700 | COM | 91324P102 | 30445 | 489074 | SH | DEFINED 05 | 354374 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 1348 | 21647 | SH | DEFINED 08 | 21647 |
| UNITEDHEALTH GROUP INC 180 | COM | 91324P102 | 18 | 290 | SH | DEFINED 13 | 110 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 9364 | 150424 | SH | DEFINED 17 | 150424 |
| UNITEDHEALTH GROUP INC 720 | COM | 91324P102 | 45 | 720 | SH | DEFINED 18 | |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 2490 | 40000 | SH | DEFINED 20 | 40000 |
| UNITEDHEALTH GROUP INC 78400 | COM | 91324P102 | 24155 | 388032 | SH | DEFINED 21 | 309632 |
| UNITEDHEALTH GROUP INC 13415 | COM | 91324P102 | 13423 | 215628 | SH | DEFINED 22 | 202213 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 3286 | 52791 | SH | OTHER 22 | 52791 |
| UNITIL CORP | COM | 913259107 | 71 | 2700 | SH | OTHER 01 | 2700 |
| UNITIL CORP | COM | 913259107 | 22 | 850 | SH | DEFINED 22 | 850 |
| UNITIL CORP | COM | 913259107 | 1753 | 66525 | SH | OTHER 22 | 66525 |
| UNITRIN INC | COM | 913275103 | 3152 | 73996 | SH | DEFINED 01 | 73996 |
| UNITRIN INC 6895 | COM | 913275103 | 471 | 11045 | SH | OTHER 01 | 4150 |
| UNITRIN INC | COM | 913275103 | 6176 | 144979 | SH | DEFINED 05 | 144979 |
| UNITRIN INC | COM | 913275103 | 43 | 1000 | SH | DEFINED 08 | 1000 |
| UNITRIN INC 600 | COM | 913275103 | 922 | 21640 | SH | DEFINED 22 | 21040 |
| UNITRIN INC | COM | 913275103 | 1330 | 31216 | SH | OTHER 22 | 31216 |
| UNIVERSAL AMERN FINL CORP | COM | 913377107 | 88 | 8000 | SH | DEFINED 08 | 8000 |
| UNIVERSAL AMERN FINL CORP | COM | 913377107 | 142 | 12900 | SH | DEFINED 17 | 12900 |
| UNIVERSAL AMERN FINL CORP | COM | 913377107 | 1921 | 174954 | SH | DEFINED 21 | 174954 |
| UNIVERSAL AMERN FINL CORP 7010 | COM | 913377107 | 109 | 9970 | SH | DEFINED 22 | 2960 |
| UNIVERSAL AMERN FINL CORP | COM | 913377107 | 103 | 9410 | SH | OTHER 22 | 9410 |
| UNIVERSAL COMPRESSION HLDGS | COM | 913431102 | 60 | 1950 | SH | DEFINED 01 | 1950 |
| UNIVERSAL COMPRESSION HLDGS | COM | 913431102 | 58 | 1900 | SH | DEFINED 05 | 1900 |
| UNIVERSAL COMPRESSION HLDGS | COM | 913431102 | 362 | 11800 | SH | DEFINED 08 | 11800 |
| UNIVERSAL COMPRESSION HLDGS | COM | 913431102 | 135 | 4400 | SH | DEFINED 17 | 4400 |
| UNIVERSAL COMPRESSION HLDGS | COM | 913431102 | 4909 | 160020 | SH | DEFINED 21 | 160020 |
| UNIVERSAL COMPRESSION HLDGS 640 | COM | 913431102 | 158 | 5160 | SH | DEFINED 22 | 4520 |
| UNIVERSAL COMPRESSION HLDGS | COM | 913431102 | 75 | 2440 | SH | OTHER 22 | 2440 |
| UNIVERSAL CORP VA | COM | 913456109 | 1474 | 28941 | SH | DEFINED 01 | 28941 |
| UNIVERSAL CORP VA 2823 | COM | 913456109 | 3022 | 59323 | SH | OTHER 01 | 56500 |
| UNIVERSAL CORP VA | COM | 913456109 | 2747 | 53932 | SH | DEFINED 05 | 53932 |
| UNIVERSAL CORP VA | COM | 913456109 | 53 | 1050 | SH | DEFINED 08 | 1050 |
| UNIVERSAL CORP VA | COM | 913456109 | 188 | 3700 | SH | DEFINED 17 | 3700 |
| UNIVERSAL FST PRODS INC 11000 | COM | 913543104 | 462 | 14405 | SH | DEFINED 01 | 3405 |
| UNIVERSAL FST PRODS INC 75 | COM | 913543104 | 2 | 75 | SH | OTHER 01 | |
| UNIVERSAL FST PRODS INC | COM | 913543104 | 2734 | 85200 | SH | DEFINED 05 | 85200 |
| UNIVERSAL FST PRODS INC | COM | 913543104 | 58 | 1800 | SH | DEFINED 08 | 1800 |
| UNIVERSAL FST PRODS INC | COM | 913543104 | 379 | 11800 | SH | DEFINED 21 | 11800 |
| UNIVERSAL HEALTH RLTY INCM T | SH BEN INT | 91359E105 | 58 | 2010 | SH | DEFINED 01 | 2010 |
| UNIVERSAL HEALTH RLTY INCM T 975 | SH BEN INT | 91359E105 | 28 | 975 | SH | OTHER 01 | |
| UNIVERSAL HEALTH RLTY INCM T | SH BEN INT | 91359E105 | 83 | 2900 | SH | DEFINED 17 | 2900 |
| UNIVERSAL HEALTH RLTY INCM T | SH BEN INT | 91359E105 | 2371 | 82600 | SH | DEFINED 21 | 82600 |
| UNIVERSAL HEALTH RLTY INCM T | SH BEN INT | 91359E105 | 643 | 22390 | SH | DEFINED 22 | 22390 |
| UNIVERSAL HEALTH RLTY INCM T | SH BEN INT | 91359E105 | 227 | 7900 | SH | OTHER 22 | 7900 |
| UNIVERSAL HLTH SVCS INC 500 | CL B | 913903100 | 360 | 7850 | SH | DEFINED 01 | 7350 |
| UNIVERSAL HLTH SVCS INC 200 | CL B | 913903100 | 60 | 1300 | SH | OTHER 01 | 1100 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 5665 | 123440 | SH | DEFINED 05 | 123440 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 4544 | 99017 | SH | DEFINED 08 | 99017 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 368 | 8015 | SH | DEFINED 17 | 8015 |
| UNIVERSAL TECHNICAL INST INC | COM | 913915104 | 204 | 5100 | SH | DEFINED 17 | 5100 |
| UNIVERSAL TECHNICAL INST INC 1500 | COM | 913915104 | 60 | 1500 | SH | OTHER 22 | |
| UNIVISION COMMUNICATIONS INC | CL A | 914906102 | 1072 | 33587 | SH | DEFINED 01 | 33587 |
| UNIVISION COMMUNICATIONS INC 3035 | CL A | 914906102 | 237 | 7435 | SH | OTHER 01 | 4400 |
| UNIVISION COMMUNICATIONS INC | CL A | 914906102 | 11397 | 356936 | SH | DEFINED 05 | 356936 |
| UNIVISION COMMUNICATIONS INC | CL A | 914906102 | 607 | 19008 | SH | DEFINED 08 | 19008 |
| UNIVISION COMMUNICATIONS INC | CL A | 914906102 | 6 | 200 | SH | DEFINED 17 | 200 |
| UNIVISION COMMUNICATIONS INC | CL A | 914906102 | 1414 | 44280 | SH | DEFINED 20 | 44280 |
| UNIVISION COMMUNICATIONS INC 575 | CL A | 914906102 | 26131 | 818376 | SH | DEFINED 21 | 817801 |
| UNIVISION COMMUNICATIONS INC 14015 | CL A | 914906102 | 2222 | 69589 | SH | DEFINED 22 | 55574 |
| UNIVISION COMMUNICATIONS INC | CL A | 914906102 | 95 | 2970 | SH | OTHER 22 | 2970 |
| UNOCAL CORP 10567 632 | COM | 915289102 | 7822 | 205849 | SH | DEFINED 01 | 194650 |
| UNOCAL CORP 81261 | COM | 915289102 | 3088 | 81261 | SH | OTHER 01 | |
| UNOCAL CORP | COM | 915289102 | 8497 | 223612 | SH | DEFINED 05 | 223612 |

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|-----------------------------|--------------|------------------|--------|--------------|-----------------|---------|
| UNOCAL CORP | COM | 915289102 | 2356 | 62004 SH | DEFINED 08 | 62004 |
| UNOCAL CORP | COM | 915289102 | 562 | 14800 SH | DEFINED 17 | 14800 |
| UNOCAL CORP | COM | 915289102 | 15741 | 414234 SH | DEFINED 21 | 413234 |
| 1000 | | | | | | |
| UNOCAL CORP | COM | 915289102 | 1128 | 29682 SH | DEFINED 22 | 25882 |
| 3800 | | | | | | |
| UNOCAL CORP | COM | 915289102 | 1495 | 39355 SH | OTHER 22 | 39355 |
| UNOVA INC | COM | 91529B106 | 102 | 5025 SH | DEFINED 01 | 5025 |
| UNOVA INC | COM | 91529B106 | 117 | 5800 SH | DEFINED 08 | 5800 |
| UNOVA INC | COM | 91529B106 | 261 | 12900 SH | DEFINED 17 | 12900 |
| UNOVA INC | COM | 91529B106 | 2041 | 100800 SH | DEFINED 21 | 100800 |
| UNOVA INC | COM | 91529B106 | 120 | 5950 SH | DEFINED 22 | 5950 |
| UNOVA INC | COM | 91529B106 | 48 | 2390 SH | OTHER 22 | 2390 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 1756 | 110448 SH | DEFINED 01 | 110448 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 457 | 28773 SH | OTHER 01 | 10516 |
| 18257 | | | | | | |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 6763 | 425329 SH | DEFINED 05 | 162129 |
| 263200 | | | | | | |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 265 | 16675 SH | DEFINED 08 | 16675 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 736 | 46284 SH | DEFINED 17 | 46284 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 5051 | 317703 SH | DEFINED 21 | 317703 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 716 | 45021 SH | DEFINED 22 | 39681 |
| 5340 | | | | | | |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 586 | 36853 SH | OTHER 22 | 36653 |
| 200 | | | | | | |
| URBAN OUTFITTERS INC | COM | 917047102 | 1270 | 20850 SH | DEFINED 01 | 8744 |
| 12106 | | | | | | |
| URBAN OUTFITTERS INC | COM | 917047102 | 121 | 1994 SH | OTHER 01 | |
| 1994 | | | | | | |
| URBAN OUTFITTERS INC | COM | 917047102 | 11249 | 184675 SH | DEFINED 05 | 184675 |
| URBAN OUTFITTERS INC | COM | 917047102 | 24 | 400 SH | DEFINED 08 | 400 |
| URBAN OUTFITTERS INC | COM | 917047102 | 6 | 100 SH | DEFINED 17 | 100 |
| URBAN OUTFITTERS INC | COM | 917047102 | 6294 | 103340 SH | DEFINED 18 | |
| 103340 | | | | | | |
| URBAN OUTFITTERS INC | COM | 917047102 | 1620 | 26600 SH | DEFINED 21 | 26600 |
| URBAN OUTFITTERS INC | COM | 917047102 | 968 | 15900 SH | DEFINED 22 | |
| 15900 | | | | | | |
| URBAN OUTFITTERS INC | COM | 917047102 | 244 | 4000 SH | OTHER 22 | 4000 |
| URSTADT BIDDLE PPTYS INS | CL A | 917286205 | 31 | 2125 SH | DEFINED 01 | 2125 |
| URSTADT BIDDLE PPTYS INS | CL A | 917286205 | 2 | 150 SH | OTHER 01 | 150 |
| URSTADT BIDDLE PPTYS INS | CL A | 917286205 | 16 | 1100 SH | DEFINED 08 | 1100 |
| URSTADT BIDDLE PPTYS INS | CL A | 917286205 | 2793 | 188560 SH | DEFINED 21 | 188560 |
| URSTADT BIDDLE PPTYS INS | CL A | 917286205 | 162 | 10930 SH | DEFINED 22 | 9630 |
| 1300 | | | | | | |
| URSTADT BIDDLE PPTYS INS | CL A | 917286205 | 59 | 4000 SH | OTHER 22 | 4000 |
| USF CORP | COM | 91729Q101 | 4390 | 124975 SH | DEFINED 05 | 124975 |
| USF CORP | COM | 91729Q101 | 5884 | 167500 SH | DEFINED 21 | 166000 |
| 1500 | | | | | | |
| USF CORP | COM | 91729Q101 | 1451 | 41300 SH | DEFINED 22 | 37800 |
| 3500 | | | | | | |
| UTILITIES HOLDRS TR | DEPOSITRY RC | 918019100 | 112685 | 1388084 SH | DEFINED 08 | 1388084 |
| UTILITIES HOLDRS TR | DEPOSITRY RC | 918019100 | 4059 | 50000 SH | CALL DEFINED 08 | 50000 |
| UTSTARCOM INC | COM | 918076100 | 25628 | 847215 SH | DEFINED 01 | 841111 |
| 6104 | | | | | | |
| UTSTARCOM INC | COM | 918076100 | 110 | 3625 SH | OTHER 01 | 3325 |
| 300 | | | | | | |
| UTSTARCOM INC | COM | 918076100 | 12162 | 402064 SH | DEFINED 05 | 402064 |
| UTSTARCOM INC | COM | 918076100 | 92910 | 3071400 SH | DEFINED 08 | 3071400 |
| UTSTARCOM INC | COM | 918076100 | 7563 | 250000 SH | CALL DEFINED 08 | 250000 |
| UTSTARCOM INC | COM | 918076100 | 440 | 14534 SH | DEFINED 17 | 14534 |
| UTSTARCOM INC | COM | 918076100 | 2545 | 84125 SH | DEFINED 21 | 84125 |
| UTSTARCOM INC | COM | 918076100 | 30 | 1000 SH | DEFINED 22 | 500 |
| 500 | | | | | | |
| UTSTARCOM INC | COM | 918076100 | 64 | 2100 SH | OTHER 22 | 2100 |
| UTSTARCOM INC | NOTE | 0.875% 918076AB6 | 6268 | 4410000 PRN | DEFINED 17 | 4410000 |
| UTSTARCOM INC | NOTE | 0.875% 918076AB6 | 21319 | 15000000 PRN | OTHER 17 | |
| 15000000 | | | | | | |
| VCA ANTECH INC | COM | 918194101 | 500 | 11150 SH | DEFINED 01 | 10950 |
| 200 | | | | | | |
| VCA ANTECH INC | COM | 918194101 | 90 | 2000 SH | OTHER 01 | |
| 2000 | | | | | | |
| VCA ANTECH INC | COM | 918194101 | 11603 | 258879 SH | DEFINED 05 | 258879 |
| VCA ANTECH INC | COM | 918194101 | 84 | 1865 SH | DEFINED 08 | 1865 |
| V F CORP | COM | 918204108 | 1395 | 28652 SH | DEFINED 01 | 25217 |
| 3435 | | | | | | |
| V F CORP | COM | 918204108 | 1169 | 24010 SH | OTHER 01 | 22325 |
| 1685 | | | | | | |
| V F CORP | COM | 918204108 | 2425 | 49802 SH | DEFINED 05 | 49802 |
| V F CORP | COM | 918204108 | 792 | 16268 SH | DEFINED 08 | 16268 |
| V F CORP | COM | 918204108 | 448 | 9200 SH | DEFINED 17 | 9200 |
| V F CORP | COM | 918204108 | 533 | 10953 SH | DEFINED 21 | 10953 |
| V F CORP | COM | 918204108 | 455 | 9334 SH | DEFINED 22 | 8784 |
| 550 | | | | | | |
| V F CORP | COM | 918204108 | 475 | 9750 SH | OTHER 22 | 9750 |
| VALASSIS COMMUNICATIONS INC | COM | 918866104 | 125 | 4100 SH | DEFINED 01 | 4100 |
| VALASSIS COMMUNICATIONS INC | COM | 918866104 | 77 | 2530 SH | OTHER 01 | |

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| 2530 | | | | | | | | |
| VALASSIS COMMUNICATIONS INC | COM | 918866104 | 3364 | 110390 SH | DEFINED 05 | | 110390 | |
| VALASSIS COMMUNICATIONS INC | COM | 918866104 | 120 | 3928 SH | DEFINED 08 | | 3928 | |
| VALASSIS COMMUNICATIONS INC | COM | 918866104 | 1 | 26 SH | DEFINED 22 | | | |
| 26 | | | | | | | | |
| VALASSIS COMMUNICATIONS INC | COM | 918866104 | 122 | 4000 SH | OTHER 22 | | 26 | |
| 3974 | | | | | | | | |
| VALEANT PHARMACEUTICALS INTL | COM | 91911X104 | 9348 | 467400 SH | DEFINED 01 | | 467400 | |
| VALEANT PHARMACEUTICALS INTL | COM | 91911X104 | 3559 | 177965 SH | DEFINED 05 | | 177965 | |
| VALEANT PHARMACEUTICALS INTL | COM | 91911X104 | 773 | 38648 SH | DEFINED 08 | | 38648 | |
| VALEANT PHARMACEUTICALS INTL | COM | 91911X104 | 321 | 16035 SH | DEFINED 17 | | 16035 | |
| VALEANT PHARMACEUTICALS INTL | COM | 91911X104 | 19698 | 984875 SH | DEFINED 21 | | 984875 | |
| VALEANT PHARMACEUTICALS INTL | COM | 91911X104 | 3739 | 186929 SH | DEFINED 22 | | 160229 | |
| 26700 | | | | | | | | |
| VALEANT PHARMACEUTICALS INTL | COM | 91911X104 | 334 | 16700 SH | OTHER 22 | | 16700 | |
| VALERO L P | COM UT LTD P | 91913W104 | 333 | 6795 SH | DEFINED 01 | | 6795 | |
| VALERO L P | COM UT LTD P | 91913W104 | 10 | 200 SH | DEFINED 22 | | | |
| 200 | | | | | | | | |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 1760 | 23860 SH | DEFINED 01 | | 21810 | |
| 2050 | | | | | | | | |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 754 | 10221 SH | OTHER 01 | | 8701 | |
| 1520 | | | | | | | | |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 4591 | 62244 SH | DEFINED 05 | | 62244 | |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 1890 | 25619 SH | DEFINED 08 | | 25619 | |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 789 | 10700 SH | DEFINED 17 | | 10700 | |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 4455 | 60400 SH | DEFINED 21 | | 60400 | |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 758 | 10281 SH | DEFINED 22 | | 8551 | |
| 1730 | | | | | | | | |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 441 | 5980 SH | OTHER 22 | | 5980 | |
| VALLEY NATL BANCORP | COM | 919794107 | 32 | 1247 SH | DEFINED 01 | | 1247 | |
| VALLEY NATL BANCORP | COM | 919794107 | 53 | 2110 SH | DEFINED 08 | | 2110 | |
| VALLEY NATL BANCORP | COM | 919794107 | 5 | 200 SH | DEFINED 17 | | 200 | |
| VALLEY NATL BANCORP | COM | 919794107 | 112 | 4438 SH | DEFINED 22 | | 4438 | |
| VALLEY NATL BANCORP | COM | 919794107 | 2944 | 116451 SH | OTHER 22 | | 116451 | |
| VALMONT INDS INC | COM | 920253101 | 108 | 4720 SH | DEFINED 01 | | 3070 | |
| 1650 | | | | | | | | |
| VALMONT INDS INC | COM | 920253101 | 8 | 350 SH | OTHER 01 | | | |
| 350 | | | | | | | | |
| VALMONT INDS INC | COM | 920253101 | 2360 | 103075 SH | DEFINED 05 | | 103075 | |
| VALMONT INDS INC | COM | 920253101 | 362 | 15800 SH | DEFINED 21 | | 14000 | |
| 1800 | | | | | | | | |
| VALSPAR CORP | COM | 920355104 | 174 | 3450 SH | DEFINED 01 | | 3450 | |
| VALSPAR CORP | COM | 920355104 | 9 | 175 SH | OTHER 01 | | | |
| 175 | | | | | | | | |
| VALSPAR CORP | COM | 920355104 | 5495 | 109047 SH | DEFINED 05 | | 109047 | |
| VALSPAR CORP | COM | 920355104 | 153 | 3040 SH | DEFINED 08 | | 3040 | |
| VALSPAR CORP | COM | 920355104 | 20 | 400 SH | OTHER 22 | | 400 | |
| VALUECLICK INC | COM | 92046N102 | 174 | 14525 SH | DEFINED 01 | | 14525 | |
| VALUECLICK INC | COM | 92046N102 | 13 | 1100 SH | DEFINED 08 | | 1100 | |
| VALUECLICK INC | COM | 92046N102 | 1438 | 119998 SH | DEFINED 22 | | 119998 | |
| VALUEVISION MEDIA INC | CL A | 92047K107 | 129 | 9940 SH | DEFINED 01 | | 7979 | |
| 1961 | | | | | | | | |
| VALUEVISION MEDIA INC | CL A | 92047K107 | 2593 | 199162 SH | DEFINED 05 | | 199162 | |
| VALUEVISION MEDIA INC | CL A | 92047K107 | 57 | 4400 SH | DEFINED 17 | | 4400 | |
| VALUEVISION MEDIA INC | CL A | 92047K107 | 7147 | 548900 SH | DEFINED 21 | | 548900 | |
| VALUEVISION MEDIA INC | CL A | 92047K107 | 1596 | 122600 SH | DEFINED 22 | | 112900 | |
| 9700 | | | | | | | | |
| VAN KAMPEN MUN INCOME TR | COM | 920909108 | 36 | 4000 SH | DEFINED 01 | | 4000 | |
| VAN KAMPEN MUN INCOME TR | COM | 920909108 | 40 | 4500 SH | OTHER 01 | | 2000 | |
| 2500 | | | | | | | | |
| VAN KAMPEN MUN INCOME TR | COM | 920909108 | 30 | 3331 SH | OTHER 22 | | 3331 | |
| VAN KAMPEN CALIF MUN TR | SH BEN INT | 920910106 | 107 | 12300 SH | DEFINED 01 | | 12300 | |
| VAN KAMPEN MUN TR | SH BEN INT | 920919107 | 97 | 7100 SH | DEFINED 01 | | 7100 | |
| VAN KAMPEN MUN TR | SH BEN INT | 920919107 | 52 | 3849 SH | OTHER 01 | | 3067 | |
| 782 | | | | | | | | |
| VAN KAMPEN MUN TR | SH BEN INT | 920919107 | 35 | 2600 SH | DEFINED 22 | | 1100 | |
| 1500 | | | | | | | | |
| VAN KAMPEN MUN TR | SH BEN INT | 920919107 | 20 | 1500 SH | OTHER 22 | | 1500 | |
| VAN KAMPEN TR INSD MUNS | COM | 920928108 | 185 | 13201 SH | DEFINED 01 | | 13201 | |
| VAN KAMPEN TR INSD MUNS | COM | 920928108 | 44 | 3159 SH | OTHER 01 | | | |
| 3159 | | | | | | | | |
| VAN KAMPEN TR INSD MUNS | COM | 920928108 | 21 | 1500 SH | DEFINED 22 | | 1500 | |
| VAN KAMPEN TR INVT GRADE MUN | COM | 920929106 | 52 | 3634 SH | DEFINED 01 | | 3634 | |
| VAN KAMPEN TR INVT GRADE MUN | COM | 920929106 | 224 | 15590 SH | OTHER 01 | | 11700 | |
| 3890 | | | | | | | | |
| VAN KAMPEN TR INVT GRADE MUN | COM | 920929106 | 29 | 2000 SH | DEFINED 22 | | 2000 | |
| VAN KAMPEN SENIOR INCOME TR | COM | 920961109 | 97 | 11000 SH | DEFINED 01 | | 11000 | |
| VAN KAMPEN SENIOR INCOME TR | COM | 920961109 | 22 | 2500 SH | OTHER 01 | | | |
| 2500 | | | | | | | | |
| VAN KAMPEN SENIOR INCOME TR | COM | 920961109 | 12 | 1300 SH | DEFINED 22 | | 1300 | |
| VAN KAMPEN ADVANTAGE MUN INC | SH BEN INT | 921124103 | 175 | 12400 SH | DEFINED 01 | | 12400 | |
| VAN KAMPEN ADVANTAGE MUN INC | SH BEN INT | 921124103 | 33 | 2346 SH | DEFINED 22 | | 2346 | |
| VAN KAMPEN VALUE MUN INCOME | COM | 921132106 | 36 | 2700 SH | DEFINED 01 | | 2700 | |
| VAN KAMPEN VALUE MUN INCOME | COM | 921132106 | 52 | 3929 SH | OTHER 01 | | 3929 | |
| VAN KAMPEN VALUE MUN INCOME | COM | 921132106 | 45 | 3400 SH | OTHER 22 | | 3400 | |
| VARCO INTL INC DEL | COM | 922122106 | 471 | 21525 SH | DEFINED 01 | | 19850 | |

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|------------------------------|--------------|-----------|-------|-----------|---------|---------|----|--------|
| 1675 | | | | | | | | |
| VARCO INTL INC DEL | COM | 922122106 | 5 | 225 SH | OTHER | 01 | | |
| 225 | | | | | | | | |
| VARCO INTL INC DEL | COM | 922122106 | 8270 | 377796 SH | DEFINED | 05 | | 377796 |
| VARCO INTL INC DEL | COM | 922122106 | 156 | 7129 SH | DEFINED | 08 | | 7129 |
| VARCO INTL INC DEL | COM | 922122106 | 474 | 21650 SH | DEFINED | 17 | | 21650 |
| VARCO INTL INC DEL | COM | 922122106 | 8373 | 382500 SH | DEFINED | 21 | | 382500 |
| VARCO INTL INC DEL | COM | 922122106 | 31 | 1400 SH | DEFINED | 22 | | 1400 |
| VARIAN INC | COM | 922206107 | 150 | 3550 SH | DEFINED | 01 | | 3550 |
| VARIAN INC | COM | 922206107 | 156 | 3700 SH | OTHER | 01 | | |
| 3700 | | | | | | | | |
| VARIAN INC | COM | 922206107 | 3094 | 73410 SH | DEFINED | 05 | | 73410 |
| VARIAN INC | COM | 922206107 | 156 | 3700 SH | DEFINED | 08 | | 3700 |
| VARIAN INC | COM | 922206107 | 114 | 2700 SH | DEFINED | 17 | | 2700 |
| VARIAN INC | COM | 922206107 | 12152 | 288300 SH | DEFINED | 21 | | 288300 |
| VARIAN INC | COM | 922206107 | 1391 | 32994 SH | DEFINED | 22 | | 32804 |
| 190 | | | | | | | | |
| VARIAN INC | COM | 922206107 | 97 | 2290 SH | OTHER | 22 | | 2290 |
| VARIAN SEMICONDUCTOR EQUIPMN | COM | 922207105 | 576 | 14950 SH | DEFINED | 01 | | 5725 |
| 9225 | | | | | | | | |
| VARIAN SEMICONDUCTOR EQUIPMN | COM | 922207105 | 116 | 3000 SH | OTHER | 01 | | |
| 3000 | | | | | | | | |
| VARIAN SEMICONDUCTOR EQUIPMN | COM | 922207105 | 7855 | 203712 SH | DEFINED | 05 | | 203712 |
| VARIAN SEMICONDUCTOR EQUIPMN | COM | 922207105 | 565 | 14651 SH | DEFINED | 08 | | 14651 |
| VARIAN SEMICONDUCTOR EQUIPMN | COM | 922207105 | 304 | 7871 SH | DEFINED | 17 | | 7871 |
| VARIAN SEMICONDUCTOR EQUIPMN | COM | 922207105 | 929 | 24100 SH | DEFINED | 21 | | 24100 |
| VARIAN SEMICONDUCTOR EQUIPMN | COM | 922207105 | 46 | 1200 SH | DEFINED | 22 | | 1200 |
| VARIAN MED SYS INC | COM | 92220P105 | 686 | 8650 SH | DEFINED | 01 | | 8650 |
| VARIAN MED SYS INC | COM | 92220P105 | 750 | 9450 SH | OTHER | 01 | | 1200 |
| 8250 | | | | | | | | |
| VARIAN MED SYS INC | COM | 92220P105 | 11530 | 145307 SH | DEFINED | 05 | | 145307 |
| VARIAN MED SYS INC | COM | 92220P105 | 2776 | 34990 SH | DEFINED | 08 | | 34990 |
| VARIAN MED SYS INC | COM | 92220P105 | 682 | 8589 SH | DEFINED | 17 | | 8589 |
| VARIAN MED SYS INC | COM | 92220P105 | 1139 | 14350 SH | DEFINED | 20 | | 14350 |
| VARIAN MED SYS INC | COM | 92220P105 | 54641 | 688610 SH | DEFINED | 21 | | 688310 |
| 300 | | | | | | | | |
| VARIAN MED SYS INC | COM | 92220P105 | 7203 | 90775 SH | DEFINED | 22 | | 74275 |
| 16500 | | | | | | | | |
| VARIAN MED SYS INC | COM | 92220P105 | 580 | 7310 SH | OTHER | 22 | | 7310 |
| VASOMEDICAL INC | COM | 922321104 | 2 | 1500 SH | OTHER | 01 | | |
| 1500 | | | | | | | | |
| VASOMEDICAL INC | COM | 922321104 | 114 | 100000 SH | DEFINED | 08 | | 100000 |
| VAXGEN INC | COM NEW | 922390208 | 9 | 640 SH | DEFINED | 01 | | 640 |
| VAXGEN INC | COM NEW | 922390208 | 8 | 600 SH | OTHER | 01 | | 600 |
| VAXGEN INC | COM NEW | 922390208 | 21 | 1500 SH | DEFINED | 08 | | 1500 |
| VAXGEN INC | COM NEW | 922390208 | 566 | 40000 SH | CALL | DEFINED | 08 | 40000 |
| VAXGEN INC | COM NEW | 922390208 | 382 | 26984 SH | DEFINED | 17 | | 26984 |
| VAXGEN INC | COM NEW | 922390208 | 28 | 2000 SH | DEFINED | 22 | | 2000 |
| VAXGEN INC | COM NEW | 922390208 | 71 | 5000 SH | OTHER | 22 | | 5000 |
| VECTREN CORP | COM | 92240G101 | 278 | 11065 SH | DEFINED | 01 | | 8934 |
| 2131 | | | | | | | | |
| VECTREN CORP | COM | 92240G101 | 365 | 14562 SH | OTHER | 01 | | 13322 |
| 1240 | | | | | | | | |
| VECTREN CORP | COM | 92240G101 | 4046 | 161260 SH | DEFINED | 05 | | 161260 |
| VECTREN CORP | COM | 92240G101 | 155 | 6180 SH | DEFINED | 08 | | 6180 |
| VECTREN CORP | COM | 92240G101 | 664 | 26450 SH | DEFINED | 22 | | 21316 |
| 5134 | | | | | | | | |
| VECTREN CORP | COM | 92240G101 | 159 | 6336 SH | OTHER | 22 | | 6336 |
| VECTOR GROUP LTD | COM | 92240M108 | 17 | 1050 SH | DEFINED | 21 | | 1050 |
| VECTOR GROUP LTD | COM | 92240M108 | 2396 | 152147 SH | DEFINED | 22 | | 152147 |
| VEECO INSTRS INC DEL | COM | 922417100 | 367 | 14200 SH | DEFINED | 01 | | 9600 |
| 4100 500 | | | | | | | | |
| VEECO INSTRS INC DEL | COM | 922417100 | 3279 | 127025 SH | DEFINED | 05 | | 127025 |
| VEECO INSTRS INC DEL | COM | 922417100 | 674 | 26100 SH | DEFINED | 21 | | 26100 |
| VEECO INSTRS INC DEL | COM | 922417100 | 55 | 2150 SH | DEFINED | 22 | | |
| 2150 | | | | | | | | |
| VENTAS INC | COM | 92276F100 | 774 | 33137 SH | DEFINED | 01 | | 33137 |
| VENTAS INC | COM | 92276F100 | 1 | 62 SH | OTHER | 01 | | |
| 62 | | | | | | | | |
| VENTAS INC | COM | 92276F100 | 285 | 12205 SH | DEFINED | 08 | | 12205 |
| VENTAS INC | COM | 92276F100 | 635 | 27203 SH | DEFINED | 17 | | 27203 |
| VENTAS INC | COM | 92276F100 | 44 | 1870 SH | OTHER | 22 | | 1870 |
| VENTANA MED SYS INC | COM | 92276H106 | 277 | 5838 SH | DEFINED | 01 | | 5838 |
| VENTANA MED SYS INC | COM | 92276H106 | 138 | 2900 SH | DEFINED | 08 | | 2900 |
| VENTIV HEALTH INC | COM | 922793104 | | 25 SH | DEFINED | 01 | | 25 |
| VENTIV HEALTH INC | COM | 922793104 | 2 | 100 SH | OTHER | 01 | | 100 |
| VENTIV HEALTH INC | COM | 922793104 | 133 | 8600 SH | DEFINED | 17 | | 8600 |
| VENTIV HEALTH INC | COM | 922793104 | 155 | 10000 SH | DEFINED | 18 | | |
| 10000 | | | | | | | | |
| VANGUARD INDEX TR | STK MRK VIPE | 922908769 | 1688 | 15317 SH | DEFINED | 01 | | 15317 |
| VANGUARD INDEX TR | STK MRK VIPE | 922908769 | 165 | 1500 SH | OTHER | 01 | | 1500 |
| VANGUARD INDEX TR | STK MRK VIPE | 922908769 | 1421 | 12892 SH | DEFINED | 22 | | 12892 |
| VANGUARD INDEX TR | STK MRK VIPE | 922908769 | 66 | 600 SH | OTHER | 22 | | 600 |
| VERITAS SOFTWARE CO | COM | 923436109 | 1458 | 52462 SH | DEFINED | 01 | | 48112 |
| 4350 | | | | | | | | |
| VERITAS SOFTWARE CO | COM | 923436109 | 643 | 23125 SH | OTHER | 01 | | 17989 |

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|------------------------------------|---------|------------------|--------|---------|-----|---------|----|---------|
| VIACOM INC 584651 | CL B | 925524308 | 37260 | 1043108 | SH | OTHER | 01 | 458457 |
| VIACOM INC 381300 | CL B | 925524308 | 44516 | 1246258 | SH | DEFINED | 05 | 864958 |
| VIACOM INC | CL B | 925524308 | 3902 | 109225 | SH | DEFINED | 08 | 109225 |
| VIACOM INC | CL B | 925524308 | 24 | 665 | SH | DEFINED | 13 | 665 |
| VIACOM INC 650 | CL B | 925524308 | 28 | 774 | SH | OTHER | 13 | 124 |
| VIACOM INC | CL B | 925524308 | 550 | 15400 | SH | DEFINED | 17 | 15400 |
| VIACOM INC 8567 | CL B | 925524308 | 306 | 8567 | SH | DEFINED | 18 | |
| VIACOM INC 60050 | CL B | 925524308 | 107440 | 3007834 | SH | DEFINED | 21 | 2947784 |
| VIACOM INC 187811 | CL B | 925524308 | 154038 | 4312365 | SH | DEFINED | 22 | 4124554 |
| VIACOM INC 650 | CL B | 925524308 | 37443 | 1048226 | SH | OTHER | 22 | 1047576 |
| VIAD CORP | COM | 92552R109 | 198 | 7348 | SH | DEFINED | 01 | 7348 |
| VIAD CORP 70 | COM | 92552R109 | 57 | 2114 | SH | OTHER | 01 | 2044 |
| VIAD CORP | COM | 92552R109 | 3529 | 130650 | SH | DEFINED | 05 | 130650 |
| VIAD CORP | COM | 92552R109 | 30 | 1100 | SH | DEFINED | 08 | 1100 |
| VIAD CORP | COM | 92552R109 | 530 | 19638 | SH | DEFINED | 17 | 19638 |
| VIAD CORP 285 | COM | 92552R109 | 768 | 28423 | SH | DEFINED | 22 | 28138 |
| VIAD CORP | COM | 92552R109 | 13 | 485 | SH | OTHER | 22 | 485 |
| VIASAT INC 7760 | COM | 92552V100 | 448 | 17975 | SH | DEFINED | 01 | 10215 |
| VIASAT INC 740 | COM | 92552V100 | 18 | 740 | SH | OTHER | 01 | |
| VIASAT INC | COM | 92552V100 | 2943 | 117975 | SH | DEFINED | 05 | 117975 |
| VIASAT INC | COM | 92552V100 | 115 | 4600 | SH | DEFINED | 08 | 4600 |
| VIASAT INC | COM | 92552V100 | 437 | 17500 | SH | DEFINED | 21 | 17500 |
| VIASAT INC | COM | 92552V100 | 50 | 2000 | SH | OTHER | 22 | 2000 |
| VIASYS HEALTHCARE INC 7967 | COM NEW | 92553Q209 | 282 | 13500 | SH | DEFINED | 01 | 5533 |
| VIASYS HEALTHCARE INC 553 | COM NEW | 92553Q209 | 12 | 553 | SH | OTHER | 01 | |
| VIASYS HEALTHCARE INC | COM NEW | 92553Q209 | 2846 | 136125 | SH | DEFINED | 05 | 136125 |
| VIASYS HEALTHCARE INC | COM NEW | 92553Q209 | 438 | 20929 | SH | DEFINED | 21 | 20929 |
| VIASYS HEALTHCARE INC 570 | COM NEW | 92553Q209 | 29 | 1403 | SH | DEFINED | 22 | 833 |
| VIASYS HEALTHCARE INC | COM NEW | 92553Q209 | 79 | 3794 | SH | OTHER | 22 | 3794 |
| VICOR CORP 5000 | COM | 925815102 | 141 | 7725 | SH | DEFINED | 01 | 2725 |
| VICOR CORP 200 | COM | 925815102 | 4 | 200 | SH | OTHER | 01 | |
| VICOR CORP | COM | 925815102 | 3286 | 179875 | SH | DEFINED | 05 | 179875 |
| VICOR CORP | COM | 925815102 | 508 | 27800 | SH | DEFINED | 21 | 27800 |
| VICOR CORP | COM | 925815102 | 4 | 200 | SH | DEFINED | 22 | 200 |
| VICOR CORP | COM | 925815102 | 44 | 2400 | SH | OTHER | 22 | 2400 |
| VIGNETTE CORP | COM | 926734104 | 213 | 128050 | SH | DEFINED | 01 | 128050 |
| VIGNETTE CORP | COM | 926734104 | 33 | 20000 | SH | OTHER | 01 | 20000 |
| VIGNETTE CORP | COM | 926734104 | 67 | 40500 | SH | DEFINED | 08 | 40500 |
| VIGNETTE CORP | COM | 926734104 | 152 | 91300 | SH | DEFINED | 17 | 91300 |
| VIGNETTE CORP | COM | 926734104 | 3 | 1754 | SH | DEFINED | 22 | 1754 |
| VIISAGE TECHNOLOGY INC | COM | 92675K106 | 3 | 382 | SH | DEFINED | 08 | 382 |
| VIISAGE TECHNOLOGY INC | COM | 92675K106 | 96 | 11000 | SH | DEFINED | 17 | 11000 |
| VINTAGE PETE INC | COM | 927460105 | 77 | 4525 | SH | DEFINED | 01 | 4525 |
| VINTAGE PETE INC 150 | COM | 927460105 | 31 | 1798 | SH | OTHER | 01 | 1648 |
| VINTAGE PETE INC | COM | 927460105 | 4593 | 270625 | SH | DEFINED | 05 | 270625 |
| VINTAGE PETE INC | COM | 927460105 | 85 | 5000 | SH | DEFINED | 08 | 5000 |
| VINTAGE PETE INC | COM | 927460105 | 455 | 26800 | SH | DEFINED | 17 | 26800 |
| VINTAGE PETE INC 7400 | COM | 927460105 | 8617 | 507800 | SH | DEFINED | 21 | 500400 |
| VINTAGE PETE INC 26100 | COM | 927460105 | 3379 | 199100 | SH | DEFINED | 22 | 173000 |
| VINTAGE PETE INC | COM | 927460105 | 199 | 11700 | SH | OTHER | 22 | 11700 |
| VION PHARMACEUTICALS INC | COM | 927624106 | 110 | 26500 | SH | DEFINED | 17 | 26500 |
| VION PHARMACEUTICALS INC | COM | 927624106 | 4 | 1000 | SH | OTHER | 22 | 1000 |
| VIRAGE LOGIC CORP 1928 | COM | 92763R104 | 87 | 9520 | SH | DEFINED | 01 | 7592 |
| VIRAGE LOGIC CORP | COM | 92763R104 | 1871 | 205404 | SH | DEFINED | 05 | 205404 |
| VIRAGE LOGIC CORP | COM | 92763R104 | 43 | 4690 | SH | DEFINED | 21 | 4690 |
| VIRGINIA COMM BANCORP INC 40762 | COM | 92778Q109 | 1203 | 40762 | SH | OTHER | 01 | |
| VIROPHARMA INC | NOTE | 6.000% 928241AC2 | 161 | 210000 | PRN | DEFINED | 17 | 210000 |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 422 | 22730 | SH | DEFINED | 01 | 22730 |
| VISHAY INTERTECHNOLOGY INC 112 | COM | 928298108 | 64 | 3448 | SH | OTHER | 01 | 3336 |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 6340 | 341245 | SH | DEFINED | 05 | 341245 |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 253 | 13600 | SH | DEFINED | 08 | 13600 |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 322 | 17330 | SH | DEFINED | 17 | 17330 |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 856 | 46070 | SH | DEFINED | 20 | 46070 |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 27737 | 1492830 | SH | DEFINED | 21 | 1492305 |

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|--------------------------------------|--------------|-----------|-------|---------|-----|---------|---------|---------|
| 525 | | | | | | | | |
| VISHAY INTERTECHNOLOGY INC 22250 | COM | 928298108 | 2503 | 134707 | SH | DEFINED | 22 | 112457 |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 113 | 6100 | SH | OTHER | 22 | 6100 |
| VISTEON CORP 997 | COM | 92839U107 | 207 | 17704 | SH | DEFINED | 01 | 16707 |
| VISTEON CORP 1386 | COM | 92839U107 | 54 | 4650 | SH | OTHER | 01 | 3264 |
| VISTEON CORP | COM | 92839U107 | 716 | 61360 | SH | DEFINED | 05 | 61360 |
| VISTEON CORP | COM | 92839U107 | 31 | 2633 | SH | DEFINED | 08 | 2633 |
| VISTEON CORP | COM | 92839U107 | 601 | 51500 | SH | DEFINED | 17 | 51500 |
| VISTEON CORP 93 | COM | 92839U107 | 95 | 8175 | SH | DEFINED | 21 | 8082 |
| VISTEON CORP 625 | COM | 92839U107 | 54 | 4586 | SH | DEFINED | 22 | 3961 |
| VISTEON CORP | COM | 92839U107 | 43 | 3688 | SH | OTHER | 22 | 3688 |
| VISX INC DEL | COM | 92844S105 | 104 | 3875 | SH | DEFINED | 01 | 3875 |
| VISX INC DEL 200 | COM | 92844S105 | 5 | 200 | SH | OTHER | 01 | |
| VISX INC DEL | COM | 92844S105 | 2755 | 103122 | SH | DEFINED | 05 | 103122 |
| VISX INC DEL | COM | 92844S105 | 616 | 23066 | SH | DEFINED | 08 | 23066 |
| VISX INC DEL | COM | 92844S105 | 1291 | 48300 | SH | CALL | DEFINED | 48300 |
| VISX INC DEL | COM | 92844S105 | 762 | 28500 | SH | DEFINED | 17 | 28500 |
| VISX INC DEL | COM | 92844S105 | 16 | 600 | SH | DEFINED | 22 | 600 |
| VITAL SIGNS INC 3300 | COM | 928469105 | 158 | 5425 | SH | DEFINED | 01 | 2125 |
| VITAL SIGNS INC | COM | 928469105 | 1696 | 58400 | SH | DEFINED | 05 | 58400 |
| VITAL SIGNS INC | COM | 928469105 | 247 | 8500 | SH | DEFINED | 21 | 8500 |
| VITAL IMAGES INC | COM | 92846N104 | 124 | 10000 | SH | DEFINED | 01 | 10000 |
| VITAL IMAGES INC 13000 | COM | 92846N104 | 161 | 13000 | SH | OTHER | 01 | |
| VITESSE SEMICONDUCTOR CORP | COM | 928497106 | 36 | 7408 | SH | DEFINED | 01 | 7408 |
| VITESSE SEMICONDUCTOR CORP | COM | 928497106 | 3 | 680 | SH | OTHER | 01 | 680 |
| VITESSE SEMICONDUCTOR CORP | COM | 928497106 | 67 | 13695 | SH | DEFINED | 08 | 13695 |
| VITESSE SEMICONDUCTOR CORP | COM | 928497106 | 127 | 26100 | SH | DEFINED | 17 | 26100 |
| VITESSE SEMICONDUCTOR CORP 150 | COM | 928497106 | 1 | 150 | SH | DEFINED | 22 | |
| VITESSE SEMICONDUCTOR CORP 2250 | COM | 928497106 | 41 | 8300 | SH | OTHER | 22 | 6050 |
| VITESSE SEMICONDUCTOR CORP | SDCV 4.000% | 928497AB2 | 761 | 760000 | PRN | DEFINED | 17 | 760000 |
| VITRIA TECHNOLOGY | COM NEW | 92849Q401 | 295 | 96087 | SH | DEFINED | 17 | 96087 |
| VIVENDI UNIVERSAL | SPON ADR NEW | 92851S204 | 18 | 640 | SH | DEFINED | 01 | 640 |
| VIVENDI UNIVERSAL | SPON ADR NEW | 92851S204 | 9 | 320 | SH | OTHER | 01 | 320 |
| VIVENDI UNIVERSAL | SPON ADR NEW | 92851S204 | 1116 | 40000 | SH | DEFINED | 21 | 40000 |
| VIVENDI UNIVERSAL | SPON ADR NEW | 92851S204 | 2 | 80 | SH | OTHER | 22 | 80 |
| VIVUS INC | COM | 928551100 | 55 | 14975 | SH | DEFINED | 01 | 14975 |
| VIVUS INC | COM | 928551100 | 8 | 2080 | SH | DEFINED | 08 | 2080 |
| VODAFONE GROUP PLC NEW 18870 | SPONSORED AD | 92857W100 | 5553 | 251272 | SH | DEFINED | 01 | 232402 |
| VODAFONE GROUP PLC NEW 243495 | SPONSORED AD | 92857W100 | 9566 | 432844 | SH | OTHER | 01 | 189349 |
| VODAFONE GROUP PLC NEW | SPONSORED AD | 92857W100 | 1105 | 50000 | SH | DEFINED | 08 | 50000 |
| VODAFONE GROUP PLC NEW | SPONSORED AD | 92857W100 | 3523 | 159432 | SH | DEFINED | 17 | 159432 |
| VODAFONE GROUP PLC NEW | SPONSORED AD | 92857W100 | 3389 | 153365 | SH | DEFINED | 21 | 153365 |
| VODAFONE GROUP PLC NEW 61819 | SPONSORED AD | 92857W100 | 28162 | 1274309 | SH | DEFINED | 22 | 1212490 |
| VODAFONE GROUP PLC NEW | SPONSORED AD | 92857W100 | 9828 | 444723 | SH | OTHER | 22 | 444723 |
| VOLT INFORMATION SCIENCES IN 4500 | COM | 928703107 | 176 | 5600 | SH | DEFINED | 01 | 1100 |
| VOLT INFORMATION SCIENCES IN | COM | 928703107 | 2055 | 65225 | SH | DEFINED | 05 | 65225 |
| VOLT INFORMATION SCIENCES IN | COM | 928703107 | 318 | 10100 | SH | DEFINED | 21 | 10100 |
| VOLT INFORMATION SCIENCES IN | COM | 928703107 | | 10 | SH | OTHER | 22 | 10 |
| VOLVO AKTIEBOLAGET | ADR B | 928856400 | 36 | 1023 | B | DEFINED | 01 | 1023 |
| VOLVO AKTIEBOLAGET | ADR B | 928856400 | 87 | 2500 | SH | OTHER | 01 | 2500 |
| VOLVO AKTIEBOLAGET | ADR B | 928856400 | 105 | 3000 | SH | DEFINED | 22 | 3000 |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 1005 | 17601 | SH | DEFINED | 01 | 17601 |
| VORNADO RLTY TR 810 | SH BEN INT | 929042109 | 304 | 5324 | SH | OTHER | 01 | 4514 |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 11 | 200 | SH | DEFINED | 05 | 200 |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 1409 | 24674 | SH | DEFINED | 08 | 24674 |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 32652 | 571738 | SH | DEFINED | 21 | 571738 |
| VORNADO RLTY TR 10030 | SH BEN INT | 929042109 | 4841 | 84766 | SH | DEFINED | 22 | 74736 |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 502 | 8786 | SH | OTHER | 22 | 8786 |
| VOTORANTIM CELULOSE E PAPEL | SPONSORED AD | 92906P106 | 3419 | 107500 | SH | DEFINED | 21 | 107500 |
| VULCAN MATLS CO 92100 | COM | 929160109 | 5093 | 107114 | SH | DEFINED | 01 | 15014 |
| VULCAN MATLS CO 24350 | COM | 929160109 | 1719 | 36150 | SH | OTHER | 01 | 11800 |
| VULCAN MATLS CO | COM | 929160109 | 2310 | 48590 | SH | DEFINED | 05 | 48590 |
| VULCAN MATLS CO | COM | 929160109 | 421 | 8844 | SH | DEFINED | 08 | 8844 |
| VULCAN MATLS CO | COM | 929160109 | 36 | 750 | SH | DEFINED | 17 | 750 |
| VULCAN MATLS CO | COM | 929160109 | 5793 | 121822 | SH | DEFINED | 21 | 121822 |
| VULCAN MATLS CO 2196 | COM | 929160109 | 3051 | 64160 | SH | DEFINED | 22 | 61964 |
| VULCAN MATLS CO | COM | 929160109 | 1027 | 21589 | SH | OTHER | 22 | 21589 |

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|---------------------------------|------|---------|-----------|--------|------------|-----------------|---------|
| WD-40 CO 400 | COM | | 929236107 | 2604 | 86968 SH | DEFINED 01 | 86568 |
| WD-40 CO 800 | COM | | 929236107 | 66 | 2195 SH | OTHER 01 | 1395 |
| WD-40 CO | COM | | 929236107 | 2139 | 71450 SH | DEFINED 05 | 71450 |
| WD-40 CO | COM | | 929236107 | 350 | 11700 SH | DEFINED 21 | 11700 |
| WD-40 CO | COM | | 929236107 | 21 | 700 SH | DEFINED 22 | 700 |
| WD-40 CO | COM | | 929236107 | 78 | 2600 SH | OTHER 22 | 2600 |
| WFS FINL INC | COM | | 92923B106 | 94 | 1900 SH | DEFINED 08 | 1900 |
| WFS FINL INC | COM | | 92923B106 | 179 | 3620 SH | DEFINED 17 | 3620 |
| WCI CMNTYS INC | COM | | 92923C104 | 1 | 25 SH | DEFINED 01 | 25 |
| WCI CMNTYS INC | COM | | 92923C104 | 11 | 510 SH | OTHER 01 | 510 |
| WCI CMNTYS INC | COM | | 92923C104 | 345 | 15469 SH | DEFINED 05 | 15469 |
| WCI CMNTYS INC | COM | | 92923C104 | 38 | 1700 SH | DEFINED 08 | 1700 |
| WCI CMNTYS INC | COM | | 92923C104 | 265 | 11900 SH | DEFINED 17 | 11900 |
| WCI CMNTYS INC 26100 | COM | | 92923C104 | 694 | 31100 SH | OTHER 22 | 5000 |
| WGL HLDGS INC 1450 | COM | | 92924F106 | 739 | 25739 SH | DEFINED 01 | 24289 |
| WGL HLDGS INC 200 | COM | | 92924F106 | 202 | 7050 SH | OTHER 01 | 6850 |
| WGL HLDGS INC | COM | | 92924F106 | 2958 | 102985 SH | DEFINED 05 | 102985 |
| WGL HLDGS INC | COM | | 92924F106 | 149 | 5184 SH | DEFINED 08 | 5184 |
| WGL HLDGS INC | COM | | 92924F106 | 224 | 7800 SH | DEFINED 17 | 7800 |
| WGL HLDGS INC | COM | | 92924F106 | 2019 | 70300 SH | DEFINED 21 | 70300 |
| WGL HLDGS INC 6006 | COM | | 92924F106 | 2083 | 72522 SH | DEFINED 22 | 66516 |
| WGL HLDGS INC | COM | | 92924F106 | 1542 | 53694 SH | OTHER 22 | 53694 |
| W-H ENERGY SVCS INC 2300 | COM | | 92925E108 | 99 | 5075 SH | DEFINED 01 | 2775 |
| W-H ENERGY SVCS INC | COM | | 92925E108 | 2316 | 118175 SH | DEFINED 05 | 118175 |
| W-H ENERGY SVCS INC | COM | | 92925E108 | 82 | 4200 SH | DEFINED 17 | 4200 |
| W-H ENERGY SVCS INC | COM | | 92925E108 | 357 | 18200 SH | DEFINED 21 | 18200 |
| WMS INDS INC | COM | | 929297109 | 58 | 1950 SH | DEFINED 01 | 1950 |
| WMS INDS INC | COM | | 929297109 | 3938 | 132152 SH | DEFINED 05 | 132152 |
| WMS INDS INC | COM | | 929297109 | 54 | 1800 SH | DEFINED 08 | 1800 |
| WMS INDS INC 15900 | COM | | 929297109 | 14039 | 471100 SH | DEFINED 21 | 455200 |
| WMS INDS INC 14940 | COM | | 929297109 | 448 | 15040 SH | DEFINED 22 | 100 |
| WPP GROUP PLC | SPON | ADR NEW | 929309300 | 32 | 632 SH | DEFINED 01 | 632 |
| WPP GROUP PLC | SPON | ADR NEW | 929309300 | 5 | 100 SH | OTHER 01 | 100 |
| WPP GROUP PLC | SPON | ADR NEW | 929309300 | 87 | 1700 SH | DEFINED 21 | 1700 |
| WPP GROUP PLC | SPON | ADR NEW | 929309300 | 643 | 12543 SH | DEFINED 22 | 12543 |
| WPP GROUP PLC | SPON | ADR NEW | 929309300 | 17 | 333 SH | OTHER 22 | 333 |
| W P CAREY & CO LLC | COM | | 92930Y107 | 255 | 8570 SH | DEFINED 01 | 8570 |
| W P CAREY & CO LLC 1919 | COM | | 92930Y107 | 245 | 8235 SH | OTHER 01 | 6316 |
| W P CAREY & CO LLC | COM | | 92930Y107 | 110 | 3700 SH | DEFINED 17 | 3700 |
| W P CAREY & CO LLC 6600 | COM | | 92930Y107 | 265 | 8889 SH | DEFINED 22 | 2289 |
| W P CAREY & CO LLC | COM | | 92930Y107 | 902 | 30272 SH | OTHER 22 | 30272 |
| WPS RESOURCES CORP 1500 | COM | | 92931B106 | 214 | 4621 SH | DEFINED 01 | 3121 |
| WPS RESOURCES CORP 250 | COM | | 92931B106 | 318 | 6866 SH | OTHER 01 | 6616 |
| WPS RESOURCES CORP | COM | | 92931B106 | 3697 | 79758 SH | DEFINED 05 | 79758 |
| WPS RESOURCES CORP | COM | | 92931B106 | 290 | 6261 SH | DEFINED 08 | 6261 |
| WPS RESOURCES CORP | COM | | 92931B106 | 70 | 1500 SH | DEFINED 17 | 1500 |
| WPS RESOURCES CORP 2342 | COM | | 92931B106 | 445 | 9600 SH | DEFINED 22 | 7258 |
| WPS RESOURCES CORP | COM | | 92931B106 | 347 | 7492 SH | OTHER 22 | 7492 |
| WABASH NATL CORP 17925 | COM | | 929566107 | 753 | 27350 SH | DEFINED 01 | 9425 |
| WABASH NATL CORP 25 | COM | | 929566107 | 1 | 25 SH | OTHER 01 | |
| WABASH NATL CORP | COM | | 929566107 | 7259 | 263483 SH | DEFINED 05 | 263483 |
| WABASH NATL CORP | COM | | 929566107 | 146 | 5300 SH | DEFINED 17 | 5300 |
| WABASH NATL CORP | COM | | 929566107 | 614 | 22300 SH | DEFINED 21 | 22300 |
| WABASH NATL CORP | COM | | 929566107 | 14 | 500 SH | DEFINED 22 | 500 |
| WABTEC CORP 7900 | COM | | 929740108 | 1156 | 64100 SH | DEFINED 01 | 56200 |
| WABTEC CORP | COM | | 929740108 | 143 | 7920 SH | OTHER 01 | 7920 |
| WABTEC CORP 48000 | COM | | 929740108 | 24819 | 1375800 SH | DEFINED 21 | 1327800 |
| WABTEC CORP 45080 | COM | | 929740108 | 813 | 45080 SH | DEFINED 22 | |
| WACHOVIA CORP 2ND NEW 89258 | COM | | 929903102 | 160969 | 3617272 SH | DEFINED 01 | 3528014 |
| WACHOVIA CORP 2ND NEW 737801 | COM | | 929903102 | 97789 | 2197516 SH | OTHER 01 | 1459715 |
| WACHOVIA CORP 2ND NEW 354000 | COM | | 929903102 | 99424 | 2234250 SH | DEFINED 05 | 1880250 |
| WACHOVIA CORP 2ND NEW | COM | | 929903102 | 2040 | 45850 SH | DEFINED 08 | 45850 |
| WACHOVIA CORP 2ND NEW | COM | | 929903102 | 414 | 9300 SH | CALL DEFINED 08 | 9300 |
| WACHOVIA CORP 2ND NEW | COM | | 929903102 | 926 | 20800 SH | PUT DEFINED 08 | 20800 |

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|----------------------------------|---------|-----------|--------|------------|---------|---------|---------|--------|
| WACHOVIA CORP 2ND NEW 200 | COM | 929903102 | 14 | 320 SH | DEFINED | 13 | 120 | |
| WACHOVIA CORP 2ND NEW 300 | COM | 929903102 | 13 | 300 SH | OTHER | 13 | | |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 66 | 1475 SH | DEFINED | 17 | 1475 | |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 2202 | 49475 SH | DEFINED | 20 | 49475 | |
| WACHOVIA CORP 2ND NEW 103835 | COM | 929903102 | 91908 | 2065351 SH | DEFINED | 21 | 1961516 | |
| WACHOVIA CORP 2ND NEW 144214 | COM | 929903102 | 138951 | 3122498 SH | DEFINED | 22 | 2978284 | |
| WACHOVIA CORP 2ND NEW 250 | COM | 929903102 | 42240 | 949220 SH | OTHER | 22 | 948970 | |
| WADDELL & REED FINL INC | CL A | 930059100 | 198 | 8944 SH | DEFINED | 01 | 8944 | |
| WADDELL & REED FINL INC 175 | CL A | 930059100 | 17 | 764 SH | OTHER | 01 | 589 | |
| WADDELL & REED FINL INC | CL A | 930059100 | 3886 | 175754 SH | DEFINED | 05 | 175754 | |
| WADDELL & REED FINL INC | CL A | 930059100 | 98 | 4420 SH | DEFINED | 08 | 4420 | |
| WADDELL & REED FINL INC | CL A | 930059100 | 586 | 26500 SH | DEFINED | 17 | 26500 | |
| WADDELL & REED FINL INC 19900 | CL A | 930059100 | 2923 | 132211 SH | DEFINED | 22 | 112311 | |
| WADDELL & REED FINL INC | CL A | 930059100 | 476 | 21545 SH | OTHER | 22 | 21545 | |
| WAL MART STORES INC 169293 | COM | 931142103 | 346694 | 6571147 SH | DEFINED | 01 | 6401854 | |
| WAL MART STORES INC 2254709 | COM | 931142103 | 197048 | 3734791 SH | OTHER | 01 | 1480082 | |
| WAL MART STORES INC | COM | 931142103 | 27477 | 520800 SH | PUT | DEFINED | 01 | 520800 |
| WAL MART STORES INC 497201 | COM | 931142103 | 149304 | 2829862 SH | DEFINED | 05 | 2332661 | |
| WAL MART STORES INC | COM | 931142103 | 31689 | 600620 SH | DEFINED | 08 | 600620 | |
| WAL MART STORES INC | COM | 931142103 | 10283 | 194900 SH | PUT | DEFINED | 08 | 194900 |
| WAL MART STORES INC | COM | 931142103 | 67 | 1279 SH | DEFINED | 13 | 1279 | |
| WAL MART STORES INC 220 | COM | 931142103 | 39 | 745 SH | OTHER | 13 | 525 | |
| WAL MART STORES INC | COM | 931142103 | 9569 | 181367 SH | DEFINED | 17 | 181367 | |
| WAL MART STORES INC 38038 | COM | 931142103 | 2007 | 38038 SH | DEFINED | 18 | | |
| WAL MART STORES INC | COM | 931142103 | 3009 | 57025 SH | DEFINED | 20 | 57025 | |
| WAL MART STORES INC 119250 | COM | 931142103 | 113827 | 2157440 SH | DEFINED | 21 | 2038190 | |
| WAL MART STORES INC 163304 | COM | 931142103 | 174738 | 3311941 SH | DEFINED | 22 | 3148637 | |
| WAL MART STORES INC 200 | COM | 931142103 | 60317 | 1143235 SH | OTHER | 22 | 1143035 | |
| WAL MART STORES INC | COM | 931142103 | 226 | 4285 SH | DEFINED | | 4285 | |
| WALGREEN CO 83320 | COM | 931422109 | 39535 | 1091817 SH | DEFINED | 01 | 1008497 | |
| WALGREEN CO 640037 | COM | 931422109 | 49708 | 1372765 SH | OTHER | 01 | 732728 | |
| WALGREEN CO 62500 | COM | 931422109 | 19548 | 539861 SH | DEFINED | 05 | 477361 | |
| WALGREEN CO | COM | 931422109 | 1237 | 34160 SH | DEFINED | 08 | 34160 | |
| WALGREEN CO | COM | 931422109 | 5341 | 147500 SH | CALL | DEFINED | 08 | 147500 |
| WALGREEN CO | COM | 931422109 | 5844 | 161400 SH | PUT | DEFINED | 08 | 161400 |
| WALGREEN CO | COM | 931422109 | 826 | 22800 SH | DEFINED | 17 | 22800 | |
| WALGREEN CO 8250 | COM | 931422109 | 33575 | 927241 SH | DEFINED | 21 | 918991 | |
| WALGREEN CO 81949 | COM | 931422109 | 42380 | 1170386 SH | DEFINED | 22 | 1088437 | |
| WALGREEN CO 13100 | COM | 931422109 | 28432 | 785186 SH | OTHER | 22 | 772086 | |
| WALTER INDS INC | COM | 93317Q105 | 18 | 1300 SH | DEFINED | 01 | 1300 | |
| WALTER INDS INC | COM | 93317Q105 | 173 | 12720 SH | DEFINED | 17 | 12720 | |
| WALTER INDS INC | COM | 93317Q105 | 1805 | 132500 SH | DEFINED | 21 | 132500 | |
| WARNACO GROUP INC | COM NEW | 934390402 | 399 | 18756 SH | DEFINED | 08 | 18756 | |
| WARNACO GROUP INC | COM NEW | 934390402 | 593 | 27900 SH | DEFINED | 17 | 27900 | |
| WASHINGTON FED INC | COM | 938824109 | 488 | 20328 SH | DEFINED | 01 | 20328 | |
| WASHINGTON FED INC 1346 | COM | 938824109 | 146 | 6100 SH | OTHER | 01 | 4754 | |
| WASHINGTON FED INC | COM | 938824109 | 3987 | 166113 SH | DEFINED | 05 | 166113 | |
| WASHINGTON FED INC | COM | 938824109 | 24 | 1007 SH | DEFINED | 08 | 1007 | |
| WASHINGTON FED INC 660 | COM | 938824109 | 42 | 1733 SH | DEFINED | 22 | 1073 | |
| WASHINGTON FED INC | COM | 938824109 | 46 | 1922 SH | OTHER | 22 | 1922 | |
| WASHINGTON GROUP INTL INC | COM NEW | 938862208 | 70 | 1960 SH | DEFINED | 01 | 1960 | |
| WASHINGTON GROUP INTL INC | COM NEW | 938862208 | 25 | 700 SH | DEFINED | 08 | 700 | |
| WASHINGTON GROUP INTL INC | COM NEW | 938862208 | 671 | 18700 SH | DEFINED | 17 | 18700 | |
| WASHINGTON GROUP INTL INC | COM NEW | 938862208 | 4163 | 116000 SH | DEFINED | 21 | 116000 | |
| WASHINGTON GROUP INTL INC | COM NEW | 938862208 | 178 | 4960 SH | DEFINED | 22 | 4960 | |
| WASHINGTON GROUP INTL INC | COM NEW | 938862208 | 61 | 1700 SH | OTHER | 22 | 1700 | |
| WASHINGTON MUT INC 21757 | COM | 939322103 | 33231 | 860015 SH | DEFINED | 01 | 838258 | |
| WASHINGTON MUT INC 99485 | COM | 939322103 | 6753 | 174762 SH | OTHER | 01 | 75277 | |
| WASHINGTON MUT INC 196000 | COM | 939322103 | 27992 | 724438 SH | DEFINED | 05 | 528438 | |
| WASHINGTON MUT INC | COM | 939322103 | 2001 | 51786 SH | DEFINED | 08 | 51786 | |

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| WASHINGTON MUT INC | COM | 939322103 | 332 | 8600 SH | DEFINED 17 | 8600 |
| WASHINGTON MUT INC 1000 | COM | 939322103 | 39 | 1000 SH | DEFINED 18 | |
| WASHINGTON MUT INC | COM | 939322103 | 5251 | 135905 SH | DEFINED 21 | 135905 |
| WASHINGTON MUT INC 9956 | COM | 939322103 | 5838 | 151079 SH | DEFINED 22 | 141123 |
| WASHINGTON MUT INC | COM | 939322103 | 7783 | 201418 SH | OTHER 22 | 201418 |
| WASHINGTON POST CO | CL B | 939640108 | 2024 | 2176 SH | DEFINED 01 | 2176 |
| WASHINGTON POST CO 65 | CL B | 939640108 | 112053 | 120486 SH | OTHER 01 | 120421 |
| WASHINGTON POST CO | CL B | 939640108 | 18853 | 20272 SH | DEFINED 05 | 20272 |
| WASHINGTON POST CO | CL B | 939640108 | 484 | 520 SH | DEFINED 08 | 520 |
| WASHINGTON POST CO 46 | CL B | 939640108 | 195 | 210 SH | DEFINED 22 | 164 |
| WASHINGTON POST CO | CL B | 939640108 | 756 | 813 SH | OTHER 22 | 813 |
| WASHINGTON REAL ESTATE INV 15226 | SH BEN INT | 939653101 | 1422 | 48401 SH | DEFINED 01 | 33175 |
| WASHINGTON REAL ESTATE INV 1205 | SH BEN INT | 939653101 | 1170 | 39836 SH | OTHER 01 | 38631 |
| WASHINGTON REAL ESTATE INV 1500 | SH BEN INT | 939653101 | 366 | 12474 SH | DEFINED 22 | 10974 |
| WASHINGTON REAL ESTATE INV 15226 | SH BEN INT | 939653101 | 472 | 16065 SH | OTHER 22 | 16065 |
| WASHINGTON TR BANCORP | COM | 940610108 | 1 | 25 SH | DEFINED 01 | 25 |
| WASHINGTON TR BANCORP | COM | 940610108 | 140 | 5375 SH | OTHER 01 | 5375 |
| WASHINGTON TR BANCORP | COM | 940610108 | 1854 | 71345 SH | DEFINED 22 | 71345 |
| WASHINGTON TR BANCORP | COM | 940610108 | 1089 | 41890 SH | OTHER 22 | 41890 |
| WASTE CONNECTIONS INC 5289 6859 | COM | 941053100 | 546 | 18406 SH | DEFINED 01 | 6258 |
| WASTE CONNECTIONS INC 3786 | COM | 941053100 | 112 | 3786 SH | OTHER 01 | |
| WASTE CONNECTIONS INC | COM | 941053100 | 5677 | 191413 SH | DEFINED 05 | 191413 |
| WASTE CONNECTIONS INC | COM | 941053100 | 787 | 26522 SH | DEFINED 08 | 26522 |
| WASTE CONNECTIONS INC | COM | 941053100 | 899 | 30300 SH | DEFINED 21 | 30300 |
| WASTE CONNECTIONS INC 3007 | COM | 941053100 | 360 | 12139 SH | DEFINED 22 | 9132 |
| WASTE MGMT INC DEL 61004 | COM | 94106L109 | 88316 | 2881444 SH | DEFINED 01 | 2820440 |
| WASTE MGMT INC DEL 198421 | COM | 94106L109 | 11872 | 387343 SH | OTHER 01 | 188922 |
| WASTE MGMT INC DEL 70100 | COM | 94106L109 | 39812 | 1298934 SH | DEFINED 05 | 1228834 |
| WASTE MGMT INC DEL | COM | 94106L109 | 1432 | 46728 SH | DEFINED 08 | 46728 |
| WASTE MGMT INC DEL | COM | 94106L109 | 3678 | 120000 SH | DEFINED 08 | 120000 |
| WASTE MGMT INC DEL 340 | COM | 94106L109 | 17 | 540 SH | DEFINED 13 | 200 |
| WASTE MGMT INC DEL | COM | 94106L109 | 89 | 2920 SH | DEFINED 17 | 2920 |
| WASTE MGMT INC DEL | COM | 94106L109 | 1636 | 53390 SH | DEFINED 20 | 53390 |
| WASTE MGMT INC DEL 107965 | COM | 94106L109 | 91278 | 2978063 SH | DEFINED 21 | 2870098 |
| WASTE MGMT INC DEL 64871 | COM | 94106L109 | 21062 | 687165 SH | DEFINED 22 | 622294 |
| WASTE MGMT INC DEL | COM | 94106L109 | 1410 | 46018 SH | OTHER 22 | 46018 |
| WATCHGUARD TECHNOLOGIES INC | COM | 941105108 | 44 | 6040 SH | DEFINED 01 | 6040 |
| WATCHGUARD TECHNOLOGIES INC | COM | 941105108 | | 20 SH | OTHER 01 | 20 |
| WATCHGUARD TECHNOLOGIES INC | COM | 941105108 | 43 | 5900 SH | DEFINED 05 | 5900 |
| WATCHGUARD TECHNOLOGIES INC | COM | 941105108 | 94 | 13000 SH | DEFINED 17 | 13000 |
| WATCHGUARD TECHNOLOGIES INC | COM | 941105108 | 70 | 9630 SH | DEFINED 21 | 9630 |
| WATERS CORP | COM | 941848103 | 514 | 10752 SH | DEFINED 01 | 10752 |
| WATERS CORP 655 | COM | 941848103 | 50 | 1055 SH | OTHER 01 | 400 |
| WATERS CORP | COM | 941848103 | 2672 | 55931 SH | DEFINED 05 | 55931 |
| WATERS CORP | COM | 941848103 | 3364 | 70411 SH | DEFINED 08 | 70411 |
| WATERS CORP | COM | 941848103 | 2596 | 54339 SH | DEFINED 21 | 54339 |
| WATERS CORP 8537 | COM | 941848103 | 408 | 8537 SH | DEFINED 22 | |
| WATERS CORP 5083 | COM | 941848103 | 959 | 20080 SH | OTHER 22 | 14997 |
| WATSCO INC 5000 | COM | 942622200 | 267 | 9525 SH | DEFINED 01 | 4525 |
| WATSCO INC 25 | COM | 942622200 | 1 | 25 SH | OTHER 01 | |
| WATSCO INC | COM | 942622200 | 3326 | 118475 SH | DEFINED 05 | 118475 |
| WATSCO INC | COM | 942622200 | 163 | 5800 SH | DEFINED 08 | 5800 |
| WATSCO INC | COM | 942622200 | 6502 | 231650 SH | DEFINED 21 | 231650 |
| WATSCO INC | COM | 942622200 | 272 | 9700 SH | DEFINED 22 | 9700 |
| WATSCO INC | COM | 942622200 | 90 | 3200 SH | OTHER 22 | 3200 |
| WATSON PHARMACEUTICALS INC 5425 | COM | 942683103 | 11368 | 422612 SH | DEFINED 01 | 417187 |
| WATSON PHARMACEUTICALS INC 21065 | COM | 942683103 | 822 | 30555 SH | OTHER 01 | 9490 |
| WATSON PHARMACEUTICALS INC 108700 | COM | 942683103 | 4767 | 177209 SH | DEFINED 05 | 68509 |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 2128 | 79118 SH | DEFINED 08 | 79118 |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 269 | 10000 SH | DEFINED 08 | 10000 |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 148 | 5510 SH | DEFINED 17 | 5510 |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 4152 | 154362 SH | DEFINED 21 | 137762 |

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| 16600 | | | | | | | | | | |
| WATSON PHARMACEUTICALS INC | COM | | 942683103 | 3115 | 115809 | SH | DEFINED | 22 | 114509 | |
| 1300 | | | | | | | | | | |
| WATSON PHARMACEUTICALS INC | COM | | 942683103 | 439 | 16326 | SH | OTHER | 22 | 16326 | |
| WATSON WYATT & CO HLDGS | CL A | | 942712100 | 523 | 19625 | SH | DEFINED | 01 | 6125 | |
| 13500 | | | | | | | | | | |
| WATSON WYATT & CO HLDGS | CL A | | 942712100 | 87 | 3250 | SH | OTHER | 01 | | |
| 3250 | | | | | | | | | | |
| WATSON WYATT & CO HLDGS | CL A | | 942712100 | 3940 | 147850 | SH | DEFINED | 05 | 147850 | |
| WATSON WYATT & CO HLDGS | CL A | | 942712100 | 147 | 5500 | SH | DEFINED | 08 | 5500 | |
| WATSON WYATT & CO HLDGS | CL A | | 942712100 | 568 | 21300 | SH | DEFINED | 21 | 21300 | |
| WATTS WATER TECHNOLOGIES INC | CL A | | 942749102 | 134 | 4959 | SH | DEFINED | 01 | 4959 | |
| WATTS WATER TECHNOLOGIES INC | CL A | | 942749102 | 89 | 3300 | SH | OTHER | 01 | | |
| 3300 | | | | | | | | | | |
| WATTS WATER TECHNOLOGIES INC | CL A | | 942749102 | 3704 | 137434 | SH | DEFINED | 05 | 137434 | |
| WATTS WATER TECHNOLOGIES INC | CL A | | 942749102 | 11249 | 417400 | SH | DEFINED | 21 | 417400 | |
| WATTS WATER TECHNOLOGIES INC | CL A | | 942749102 | 2827 | 104900 | SH | DEFINED | 22 | 97113 | |
| 7787 | | | | | | | | | | |
| WAUSAU-MOSINEE PAPER CORP | COM | | 943315101 | 59 | 3425 | SH | DEFINED | 01 | 3425 | |
| WAUSAU-MOSINEE PAPER CORP | COM | | 943315101 | 90 | 5175 | SH | OTHER | 01 | 5000 | |
| 175 | | | | | | | | | | |
| WAUSAU-MOSINEE PAPER CORP | COM | | 943315101 | 3740 | 216175 | SH | DEFINED | 05 | 216175 | |
| WAUSAU-MOSINEE PAPER CORP | COM | | 943315101 | 22 | 1300 | SH | DEFINED | 08 | 1300 | |
| WAUSAU-MOSINEE PAPER CORP | COM | | 943315101 | 592 | 34200 | SH | DEFINED | 21 | 34200 | |
| WAUSAU-MOSINEE PAPER CORP | COM | | 943315101 | 17 | 992 | SH | DEFINED | 22 | 992 | |
| WAUSAU-MOSINEE PAPER CORP | COM | | 943315101 | 84 | 4872 | SH | OTHER | 22 | 4872 | |
| WAYPOINT FINL CORP | COM | | 946756103 | 104 | 3782 | SH | DEFINED | 01 | 2982 | |
| 800 | | | | | | | | | | |
| WAYPOINT FINL CORP | COM | | 946756103 | 3858 | 139827 | SH | DEFINED | 05 | 139827 | |
| WAYPOINT FINL CORP | COM | | 946756103 | 146 | 5300 | SH | DEFINED | 08 | 5300 | |
| WAYPOINT FINL CORP | COM | | 946756103 | 610 | 22100 | SH | DEFINED | 21 | 22100 | |
| WEATHERFORD INTL INC | DBC | | 947074AB6 | 10697 | 16945000 | PRN | DEFINED | 08 | 16945000 | |
| WEATHERFORD INTL INC | DBC | | 947074AB6 | 25250 | 40000000 | PRN | OTHER | 17 | | |
| 40000000 | | | | | | | | | | |
| WEBEX COMMUNICATIONS INC | COM | | 94767L109 | 463 | 21275 | SH | DEFINED | 01 | 5775 | |
| 15500 | | | | | | | | | | |
| WEBEX COMMUNICATIONS INC | COM | | 94767L109 | 6 | 275 | SH | OTHER | 01 | | |
| 275 | | | | | | | | | | |
| WEBEX COMMUNICATIONS INC | COM | | 94767L109 | 4314 | 198250 | SH | DEFINED | 05 | 198250 | |
| WEBEX COMMUNICATIONS INC | COM | | 94767L109 | 100 | 4600 | SH | DEFINED | 08 | 4600 | |
| WEBEX COMMUNICATIONS INC | COM | | 94767L109 | 70 | 3200 | SH | DEFINED | 17 | 3200 | |
| WEBEX COMMUNICATIONS INC | COM | | 94767L109 | 635 | 29200 | SH | DEFINED | 21 | 29200 | |
| WEBEX COMMUNICATIONS INC | COM | | 94767L109 | 65 | 3000 | SH | DEFINED | 22 | 3000 | |
| WEBSense INC | COM | | 947684106 | 239 | 6425 | SH | DEFINED | 01 | 2725 | |
| 3700 | | | | | | | | | | |
| WEBSense INC | COM | | 947684106 | 30 | 800 | SH | OTHER | 01 | | |
| 800 | | | | | | | | | | |
| WEBSense INC | COM | | 947684106 | 3746 | 100625 | SH | DEFINED | 05 | 100625 | |
| WEBSense INC | COM | | 947684106 | 176 | 4714 | SH | DEFINED | 08 | 4714 | |
| WEBSense INC | COM | | 947684106 | 566 | 15200 | SH | DEFINED | 21 | 15200 | |
| WEBSense INC | COM | | 947684106 | 4 | 100 | SH | OTHER | 22 | 100 | |
| WEBMETHODS INC | COM | | 94768C108 | 104 | 12139 | SH | DEFINED | 01 | 12139 | |
| WEBMETHODS INC | COM | | 94768C108 | | 50 | SH | OTHER | 01 | 50 | |
| WEBMETHODS INC | COM | | 94768C108 | 6 | 697 | SH | DEFINED | 08 | 697 | |
| WEBMETHODS INC | COM | | 94768C108 | 133 | 15500 | SH | DEFINED | 17 | 15500 | |
| WEBMETHODS INC | COM | | 94768C108 | 1971 | 230000 | SH | DEFINED | 21 | 230000 | |
| WEBMETHODS INC | COM | | 94768C108 | 251 | 29300 | SH | OTHER | 22 | 100 | |
| 29200 | | | | | | | | | | |
| WEBMD CORP | COM | | 94769M105 | 430 | 46104 | SH | DEFINED | 01 | 45437 | |
| 667 | | | | | | | | | | |
| WEBMD CORP | COM | | 94769M105 | 183 | 19667 | SH | OTHER | 01 | 19667 | |
| WEBMD CORP | COM | | 94769M105 | 26 | 2800 | SH | DEFINED | 05 | 2800 | |
| WEBMD CORP | COM | | 94769M105 | 46 | 4900 | SH | DEFINED | 08 | 4900 | |
| WEBMD CORP | COM | | 94769M105 | 170 | 18200 | SH | DEFINED | 17 | 18200 | |
| WEBMD CORP | COM | | 94769M105 | 3615 | 387900 | SH | DEFINED | 21 | 387900 | |
| WEBMD CORP | COM | | 94769M105 | 18 | 1938 | SH | DEFINED | 22 | | |
| 1938 | | | | | | | | | | |
| WEBMD CORP | COM | | 94769M105 | 383 | 41100 | SH | OTHER | 22 | 1938 | |
| 39162 | | | | | | | | | | |
| WEBMD CORP | NOTE | 3.250% | 94769MAC9 | 6249 | 5500000 | PRN | DEFINED | 08 | 5500000 | |
| WEBMD CORP | NOTE | 3.250% | 94769MAC9 | 1515 | 1333000 | PRN | DEFINED | 17 | 1333000 | |
| WEBMD CORP | NOTE | 1.750% | 94769MAE5 | 2145 | 2400000 | PRN | DEFINED | 17 | 2400000 | |
| WEBSTER FINL CORP CONN | COM | | 947890109 | 371 | 7886 | SH | DEFINED | 01 | 7586 | |
| 300 | | | | | | | | | | |
| WEBSTER FINL CORP CONN | COM | | 947890109 | 69 | 1475 | SH | OTHER | 01 | 300 | |
| 1175 | | | | | | | | | | |
| WEBSTER FINL CORP CONN | COM | | 947890109 | 5297 | 112661 | SH | DEFINED | 05 | 112661 | |
| WEBSTER FINL CORP CONN | COM | | 947890109 | 42 | 900 | SH | DEFINED | 08 | 900 | |
| WEBSTER FINL CORP CONN | COM | | 947890109 | 56 | 1200 | SH | DEFINED | 17 | 1200 | |
| WEBSTER FINL CORP CONN | COM | | 947890109 | 28873 | 614050 | SH | DEFINED | 21 | 614050 | |
| WEBSTER FINL CORP CONN | COM | | 947890109 | 4901 | 104230 | SH | DEFINED | 22 | 97740 | |
| 6490 | | | | | | | | | | |
| WEBSTER FINL CORP CONN | COM | | 947890109 | 1538 | 32707 | SH | OTHER | 22 | 32707 | |
| WEIGHT WATCHERS INTL INC NEW | COM | | 948626106 | 9 | 225 | SH | DEFINED | 01 | 225 | |
| WEIGHT WATCHERS INTL INC NEW | COM | | 948626106 | 2728 | 69700 | SH | DEFINED | 08 | 69700 | |
| WEIGHT WATCHERS INTL INC NEW | COM | | 948626106 | 665 | 17000 | SH | PUT | DEFINED | 08 | 17000 |

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|--|------------|-----------|--------|---------|-----|---------|---------|---------|---------|
| WEIGHT WATCHERS INTL INC NEW 300 | COM | 948626106 | 2309 | 59000 | SH | DEFINED | 21 | 59000 | |
| WEIGHT WATCHERS INTL INC NEW 300 | COM | 948626106 | 12 | 300 | SH | DEFINED | 22 | | |
| WEIGHT WATCHERS INTL INC NEW 300 | COM | 948626106 | 35 | 900 | SH | OTHER | 22 | 600 | |
| WEINGARTEN RLTY INVS 3000 | SH BEN INT | 948741103 | 751 | 24000 | SH | DEFINED | 01 | 21000 | |
| WEINGARTEN RLTY INVS 10387 | SH BEN INT | 948741103 | 995 | 31824 | SH | OTHER | 01 | 21437 | |
| WEINGARTEN RLTY INVS 6825 | SH BEN INT | 948741103 | 75 | 2400 | SH | DEFINED | 08 | 2400 | |
| WEINGARTEN RLTY INVS 487 | SH BEN INT | 948741103 | 213 | 6825 | SH | DEFINED | 22 | | |
| WEINGARTEN RLTY INVS 487 | SH BEN INT | 948741103 | 593 | 18967 | SH | OTHER | 22 | 18480 | |
| WEIS MKTS INC 3500 | COM | 948849104 | 86 | 2440 | SH | DEFINED | 01 | 2440 | |
| WEIS MKTS INC 3500 | COM | 948849104 | 123 | 3500 | SH | OTHER | 01 | | |
| WEIS MKTS INC | COM | 948849104 | 11 | 300 | SH | DEFINED | 21 | 300 | |
| WELLMAN INC | COM | 949702104 | 17 | 2100 | SH | DEFINED | 01 | 2100 | |
| WELLMAN INC | COM | 949702104 | 5 | 650 | SH | OTHER | 01 | 650 | |
| WELLMAN INC | COM | 949702104 | 1085 | 133425 | SH | DEFINED | 05 | 133425 | |
| WELLMAN INC | COM | 949702104 | 1016 | 125000 | SH | DEFINED | 21 | 125000 | |
| WELLPOINT HEALTH NETWORK NEW 14795 | COM | 94973H108 | 55747 | 497693 | SH | DEFINED | 01 | 482898 | |
| WELLPOINT HEALTH NETWORK NEW 2085 1447 | COM | 94973H108 | 2351 | 20993 | SH | OTHER | 01 | 17461 | |
| WELLPOINT HEALTH NETWORK NEW 1545 | COM | 94973H108 | 8456 | 75497 | SH | DEFINED | 05 | 75497 | |
| WELLPOINT HEALTH NETWORK NEW 14300 | COM | 94973H108 | 795 | 7097 | SH | DEFINED | 08 | 7097 | |
| WELLPOINT HEALTH NETWORK NEW 640497 | COM | 94973H108 | 173 | 1545 | SH | DEFINED | 18 | | |
| WELLS FARGO & CO NEW 920270 | COM | 94973H108 | 21845 | 195023 | SH | DEFINED | 21 | 195023 | |
| WELLS FARGO & CO NEW 920270 | COM | 94973H108 | 35848 | 320043 | SH | DEFINED | 22 | 305743 | |
| WELLS FARGO & CO NEW 126300 | COM | 94973H108 | 10890 | 97225 | SH | OTHER | 22 | 97225 | |
| WELLS FARGO & CO NEW 10375 | COM | 949746101 | 278766 | 4870975 | SH | DEFINED | 01 | 4230478 | |
| WELLS FARGO & CO NEW 10375 | COM | 949746101 | 139953 | 2445447 | SH | OTHER | 01 | 1525177 | |
| WELLS FARGO & CO NEW 126300 | COM | 949746101 | 8871 | 155000 | SH | CALL | DEFINED | 01 | 155000 |
| WELLS FARGO & CO NEW 126300 | COM | 949746101 | 8871 | 155000 | SH | PUT | DEFINED | 01 | 155000 |
| WELLS FARGO & CO NEW 26760 | COM | 949746101 | 111944 | 1956040 | SH | DEFINED | 05 | 1956040 | |
| WELLS FARGO & CO NEW 26760 | COM | 949746101 | 4906 | 85723 | SH | DEFINED | 08 | 85723 | |
| WELLS FARGO & CO NEW 26760 | COM | 949746101 | 13878 | 242500 | SH | CALL | DEFINED | 08 | 242500 |
| WELLS FARGO & CO NEW 26760 | COM | 949746101 | 127262 | 2223700 | SH | PUT | DEFINED | 08 | 2223700 |
| WELLS FARGO & CO NEW 26760 | COM | 949746101 | 23 | 400 | SH | DEFINED | 13 | 400 | |
| WELLS FARGO & CO NEW 26760 | COM | 949746101 | 19 | 339 | SH | OTHER | 13 | 89 | |
| WELLS FARGO & CO NEW 26760 | COM | 949746101 | 572 | 10000 | SH | CALL | DEFINED | 17 | 10000 |
| WELLS FARGO & CO NEW 26760 | COM | 949746101 | 261 | 4568 | SH | DEFINED | 18 | | |
| WELLS FARGO & CO NEW 26760 | COM | 949746101 | 3480 | 60800 | SH | DEFINED | 20 | 60800 | |
| WELLS FARGO & CO NEW 26760 | COM | 949746101 | 160802 | 2809743 | SH | DEFINED | 21 | 2683443 | |
| WELLS FARGO & CO NEW 26760 | COM | 949746101 | 249109 | 4352769 | SH | DEFINED | 22 | 4151434 | |
| WELLS FARGO & CO NEW 26760 | COM | 949746101 | 90436 | 1580228 | SH | OTHER | 22 | 1569853 | |
| WELLS FARGO & CO NEW 26760 | COM | 949746FA4 | 2274 | 2300000 | PRN | DEFINED | 08 | 2300000 | |
| WENDYS INTL INC 18650 6100 | COM | 950590109 | 3155 | 90543 | SH | DEFINED | 01 | 65793 | |
| WENDYS INTL INC 13046 | COM | 950590109 | 455 | 13046 | SH | OTHER | 01 | | |
| WENDYS INTL INC 123300 | COM | 950590109 | 7576 | 217447 | SH | DEFINED | 05 | 94147 | |
| WENDYS INTL INC 26760 | COM | 950590109 | 1401 | 40215 | SH | DEFINED | 08 | 40215 | |
| WENDYS INTL INC 26760 | COM | 950590109 | 1592 | 45700 | SH | DEFINED | 17 | 45700 | |
| WENDYS INTL INC 26760 | COM | 950590109 | 45497 | 1305898 | SH | DEFINED | 21 | 1305898 | |
| WENDYS INTL INC 26760 | COM | 950590109 | 13752 | 394711 | SH | DEFINED | 22 | 367951 | |
| WENDYS INTL INC 26760 | COM | 950590109 | 713 | 20475 | SH | OTHER | 22 | 20475 | |
| WERNER ENTERPRISES INC 275 | COM | 950755108 | 288 | 13631 | SH | DEFINED | 01 | 13631 | |
| WERNER ENTERPRISES INC 275 | COM | 950755108 | 190 | 9022 | SH | OTHER | 01 | 8747 | |
| WERNER ENTERPRISES INC 3125 | COM | 950755108 | 3548 | 168143 | SH | DEFINED | 05 | 168143 | |
| WERNER ENTERPRISES INC 3125 | COM | 950755108 | 192 | 9102 | SH | DEFINED | 08 | 9102 | |
| WERNER ENTERPRISES INC 3125 | COM | 950755108 | 192 | 9100 | SH | DEFINED | 17 | 9100 | |
| WERNER ENTERPRISES INC 3125 | COM | 950755108 | 10273 | 486875 | SH | DEFINED | 21 | 483750 | |
| WERNER ENTERPRISES INC 7121 | COM | 950755108 | 1664 | 78874 | SH | DEFINED | 22 | 71753 | |
| WERNER ENTERPRISES INC 2492 | COM | 950755108 | 65 | 3100 | SH | OTHER | 22 | 3100 | |
| WESCO FINL CORP | COM | 950817106 | 157 | 433 | SH | DEFINED | 01 | 433 | |
| WESCO FINL CORP | COM | 950817106 | 2715 | 7500 | SH | DEFINED | 21 | 7500 | |
| WEST COAST BANCORP ORE NEW | COM | 952145100 | 364 | 17000 | SH | DEFINED | 01 | 17000 | |
| WEST COAST BANCORP ORE NEW | COM | 952355105 | 65 | 2492 | SH | DEFINED | 01 | | |

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|---------------------------------------|---------|-----------|-------|------------|---------|----|---------|
| WEST CORP 2015 | COM | 952355105 | 63 | 2425 SH | OTHER | 01 | 410 |
| WEST CORP | COM | 952355105 | 38 | 1442 SH | DEFINED | 08 | 1442 |
| WEST CORP | COM | 952355105 | 76 | 2900 SH | DEFINED | 17 | 2900 |
| WEST PHARMACEUTICAL SVSC INC | COM | 955306105 | 2 | 40 SH | DEFINED | 01 | 40 |
| WEST PHARMACEUTICAL SVSC INC | COM | 955306105 | 72 | 1700 SH | OTHER | 01 | 1700 |
| WEST PHARMACEUTICAL SVSC INC | COM | 955306105 | 97 | 2300 SH | DEFINED | 08 | 2300 |
| WEST PHARMACEUTICAL SVSC INC | COM | 955306105 | 76 | 1800 SH | DEFINED | 17 | 1800 |
| WEST PHARMACEUTICAL SVSC INC 6000 | COM | 955306105 | 20363 | 481400 SH | DEFINED | 21 | 475400 |
| WEST PHARMACEUTICAL SVSC INC 15071 | COM | 955306105 | 6146 | 145300 SH | DEFINED | 22 | 130229 |
| WESTAIM CORP | COM | 956909105 | 95 | 33000 SH | DEFINED | 17 | 33000 |
| WESTAFF INC | COM | 957070105 | 811 | 286450 SH | DEFINED | 21 | 286450 |
| WESTAFF INC | COM | 957070105 | 387 | 136689 SH | DEFINED | 22 | 136689 |
| WESTAMERICA BANCORPORATION | COM | 957090103 | 186 | 3540 SH | DEFINED | 01 | 3540 |
| WESTAMERICA BANCORPORATION 125 | COM | 957090103 | 7 | 125 SH | OTHER | 01 | |
| WESTAMERICA BANCORPORATION | COM | 957090103 | 3615 | 68920 SH | DEFINED | 05 | 68920 |
| WESTAMERICA BANCORPORATION | COM | 957090103 | 61 | 1162 SH | DEFINED | 08 | 1162 |
| WESTAMERICA BANCORPORATION | COM | 957090103 | 256 | 4888 SH | DEFINED | 17 | 4888 |
| WESTAR ENERGY INC | COM | 95709T100 | 3605 | 181057 SH | DEFINED | 05 | 181057 |
| WESTAR ENERGY INC | COM | 95709T100 | 429 | 21549 SH | DEFINED | 08 | 21549 |
| WESTAR ENERGY INC | COM | 95709T100 | 1445 | 72600 SH | DEFINED | 21 | 72600 |
| WESTAR ENERGY INC | COM | 95709T100 | 16 | 795 SH | DEFINED | 22 | 795 |
| WESTAR ENERGY INC | COM | 95709T100 | 50 | 2500 SH | OTHER | 22 | 2500 |
| WESTCORP INC | COM | 957907108 | 53 | 1157 SH | DEFINED | 01 | 1157 |
| WESTCORP INC | COM | 957907108 | 77 | 1700 SH | DEFINED | 08 | 1700 |
| WESTCORP INC | COM | 957907108 | 5354 | 117795 SH | DEFINED | 17 | 117795 |
| WESTERN DIGITAL CORP | COM | 958102105 | 40 | 4625 SH | DEFINED | 01 | 4625 |
| WESTERN DIGITAL CORP 200 | COM | 958102105 | 24 | 2795 SH | OTHER | 01 | 2595 |
| WESTERN DIGITAL CORP | COM | 958102105 | 38 | 4400 SH | DEFINED | 05 | 4400 |
| WESTERN DIGITAL CORP | COM | 958102105 | 579 | 66899 SH | DEFINED | 08 | 66899 |
| WESTERN DIGITAL CORP | COM | 958102105 | 378 | 43600 SH | DEFINED | 17 | 43600 |
| WESTERN DIGITAL CORP | COM | 958102105 | 2 | 250 SH | DEFINED | 22 | 250 |
| WESTERN DIGITAL CORP | COM | 958102105 | 5 | 600 SH | OTHER | 22 | 600 |
| WESTERN GAS RES INC | COM | 958259103 | 184 | 5670 SH | DEFINED | 01 | 5670 |
| WESTERN GAS RES INC 2850 | COM | 958259103 | 158 | 4850 SH | OTHER | 01 | 2000 |
| WESTERN GAS RES INC | COM | 958259103 | 5064 | 155908 SH | DEFINED | 05 | 155908 |
| WESTERN GAS RES INC | COM | 958259103 | 66 | 2047 SH | DEFINED | 08 | 2047 |
| WESTERN GAS RES INC | COM | 958259103 | 42 | 1300 SH | DEFINED | 17 | 1300 |
| WESTERN GAS RES INC 9200 | COM | 958259103 | 10764 | 331400 SH | DEFINED | 21 | 322200 |
| WESTERN GAS RES INC 28200 | COM | 958259103 | 2116 | 65160 SH | DEFINED | 22 | 36960 |
| WESTERN GAS RES INC | COM | 958259103 | 195 | 6000 SH | OTHER | 22 | 6000 |
| WESTERN WIRELESS CORP 825 | CL A | 95988E204 | 137 | 4750 SH | DEFINED | 01 | 3925 |
| WESTERN WIRELESS CORP | CL A | 95988E204 | 2368 | 81912 SH | DEFINED | 05 | 81912 |
| WESTERN WIRELESS CORP | CL A | 95988E204 | 176 | 6100 SH | DEFINED | 08 | 6100 |
| WESTERN WIRELESS CORP | CL A | 95988E204 | 116 | 4000 SH | DEFINED | 17 | 4000 |
| WESTERN WIRELESS CORP 38425 | CL A | 95988E204 | 1111 | 38425 SH | DEFINED | 18 | |
| WESTERN WIRELESS CORP | CL A | 95988E204 | 211 | 7300 SH | DEFINED | 21 | 7300 |
| WESTERN WIRELESS CORP 26300 | CL A | 95988E204 | 760 | 26300 SH | DEFINED | 22 | |
| WESTWOOD ONE INC | COM | 961815107 | 179 | 7500 SH | DEFINED | 01 | 7500 |
| WESTWOOD ONE INC | COM | 961815107 | 6 | 240 SH | OTHER | 01 | 240 |
| WESTWOOD ONE INC | COM | 961815107 | 4922 | 206814 SH | DEFINED | 05 | 206814 |
| WESTWOOD ONE INC | COM | 961815107 | 442 | 18560 SH | DEFINED | 08 | 18560 |
| WESTWOOD ONE INC | COM | 961815107 | 7 | 300 SH | DEFINED | 17 | 300 |
| WESTWOOD ONE INC 9526 | COM | 961815107 | 227 | 9526 SH | DEFINED | 18 | |
| WET SEAL INC | CL A | 961840105 | 10 | 1950 SH | DEFINED | 01 | 1950 |
| WET SEAL INC 3555 | CL A | 961840105 | 24 | 4515 SH | OTHER | 01 | 960 |
| WET SEAL INC | CL A | 961840105 | 660 | 126150 SH | DEFINED | 05 | 126150 |
| WET SEAL INC | CL A | 961840105 | 262 | 50000 SH | DEFINED | 08 | 50000 |
| WET SEAL INC | CL A | 961840105 | 105 | 20000 SH | DEFINED | 21 | 20000 |
| WEYERHAEUSER CO 174282 | COM | 962166104 | 98629 | 1562567 SH | DEFINED | 01 | 1388285 |
| WEYERHAEUSER CO 227886 | COM | 962166104 | 29546 | 468093 SH | OTHER | 01 | 240207 |
| WEYERHAEUSER CO | COM | 962166104 | 8928 | 141439 SH | DEFINED | 05 | 141439 |
| WEYERHAEUSER CO | COM | 962166104 | 1329 | 21053 SH | DEFINED | 08 | 21053 |
| WEYERHAEUSER CO 120 | COM | 962166104 | 45 | 718 SH | DEFINED | 13 | 598 |
| WEYERHAEUSER CO | COM | 962166104 | 235 | 3725 SH | DEFINED | 17 | 3725 |
| WEYERHAEUSER CO | COM | 962166104 | 39517 | 626061 SH | DEFINED | 21 | 626061 |
| WEYERHAEUSER CO 20275 | COM | 962166104 | 25247 | 399977 SH | DEFINED | 22 | 379702 |
| WEYERHAEUSER CO | COM | 962166104 | 6168 | 97712 SH | OTHER | 22 | 97712 |
| WHEELING PITTSBURGH CORP | COM NEW | 963142302 | 512 | 24527 SH | DEFINED | 21 | 24527 |
| WHIRLPOOL CORP | COM | 963320106 | 1359 | 19817 SH | DEFINED | 01 | 18642 |

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|------------------------------|------|-----------|-------|------------|---------|---------|----|---------|
| 1175 | | | | | | | | |
| WHIRLPOOL CORP | COM | 963320106 | 1462 | 21313 SH | OTHER | 01 | | 12153 |
| 9160 | | | | | | | | |
| WHIRLPOOL CORP | COM | 963320106 | 3163 | 46105 SH | DEFINED | 05 | | 31305 |
| 14800 | | | | | | | | |
| WHIRLPOOL CORP | COM | 963320106 | 1056 | 15397 SH | DEFINED | 08 | | 15397 |
| WHIRLPOOL CORP | COM | 963320106 | 1544 | 22500 SH | PUT | DEFINED | 08 | 22500 |
| WHIRLPOOL CORP | COM | 963320106 | 62 | 900 SH | DEFINED | 17 | | 900 |
| WHIRLPOOL CORP | COM | 963320106 | 480 | 6995 SH | DEFINED | 21 | | 6995 |
| WHIRLPOOL CORP | COM | 963320106 | 476 | 6938 SH | DEFINED | 22 | | 4600 |
| 2338 | | | | | | | | |
| WHIRLPOOL CORP | COM | 963320106 | 410 | 5973 SH | OTHER | 22 | | 5973 |
| WHITING PETE CORP NEW | COM | 966387102 | 226 | 9000 SH | DEFINED | 17 | | 9000 |
| WHITING PETE CORP NEW | COM | 966387102 | 14034 | 558000 SH | DEFINED | 21 | | 558000 |
| WHITING PETE CORP NEW | COM | 966387102 | 3518 | 139890 SH | DEFINED | 22 | | 129765 |
| 10125 | | | | | | | | |
| WHITING PETE CORP NEW | COM | 966387102 | 35 | 1400 SH | OTHER | 22 | | 1400 |
| WHITNEY HLDG CORP | COM | 966612103 | 782 | 17500 SH | DEFINED | 01 | | 12218 |
| 5282 | | | | | | | | |
| WHITNEY HLDG CORP | COM | 966612103 | 75 | 1668 SH | OTHER | 01 | | |
| 1668 | | | | | | | | |
| WHITNEY HLDG CORP | COM | 966612103 | 7986 | 178775 SH | DEFINED | 05 | | 178775 |
| WHITNEY HLDG CORP | COM | 966612103 | 348 | 7800 SH | DEFINED | 08 | | 7800 |
| WHITNEY HLDG CORP | COM | 966612103 | 5209 | 116600 SH | DEFINED | 21 | | 116600 |
| WHITNEY HLDG CORP | COM | 966612103 | 265 | 5940 SH | DEFINED | 22 | | 5940 |
| WHITNEY HLDG CORP | COM | 966612103 | 58 | 1300 SH | OTHER | 22 | | 1300 |
| WHOLE FOODS MKT INC | COM | 966837106 | 820 | 8595 SH | DEFINED | 01 | | 7645 |
| 950 | | | | | | | | |
| WHOLE FOODS MKT INC | COM | 966837106 | 835 | 8746 SH | OTHER | 01 | | 8746 |
| WHOLE FOODS MKT INC | COM | 966837106 | 12701 | 133067 SH | DEFINED | 05 | | 133067 |
| WHOLE FOODS MKT INC | COM | 966837106 | 1233 | 12919 SH | DEFINED | 08 | | 12919 |
| WHOLE FOODS MKT INC | COM | 966837106 | 57 | 600 SH | DEFINED | 17 | | 600 |
| WHOLE FOODS MKT INC | COM | 966837106 | 606 | 6350 SH | DEFINED | 22 | | 5200 |
| 1150 | | | | | | | | |
| WHOLE FOODS MKT INC | COM | 966837106 | 838 | 8780 SH | OTHER | 22 | | 8780 |
| WILD OATS MARKETS INC | COM | 96808B107 | 2 | 115 SH | DEFINED | 01 | | 115 |
| WILD OATS MARKETS INC | COM | 96808B107 | 119 | 8461 SH | OTHER | 01 | | 1450 |
| 7011 | | | | | | | | |
| WILD OATS MARKETS INC | COM | 96808B107 | 93 | 6638 SH | DEFINED | 17 | | 6638 |
| WILD OATS MARKETS INC | COM | 96808B107 | 5403 | 384000 SH | DEFINED | 21 | | 384000 |
| WILD OATS MARKETS INC | COM | 96808B107 | 1950 | 138600 SH | DEFINED | 22 | | 127900 |
| 10700 | | | | | | | | |
| WILD OATS MARKETS INC | COM | 96808B107 | 24 | 1725 SH | OTHER | 22 | | 1725 |
| WILEY JOHN & SONS INC | CL A | 968223206 | 86 | 2700 SH | DEFINED | 01 | | 2200 |
| 500 | | | | | | | | |
| WILEY JOHN & SONS INC | CL A | 968223206 | 74 | 2300 SH | OTHER | 01 | | 500 |
| 1800 | | | | | | | | |
| WILEY JOHN & SONS INC | CL A | 968223206 | 173 | 5400 SH | DEFINED | 08 | | 5400 |
| WILEY JOHN & SONS INC | CL A | 968223206 | 3 | 100 SH | DEFINED | 17 | | 100 |
| WILEY JOHN & SONS INC | CL A | 968223206 | 960 | 30000 SH | DEFINED | 21 | | 30000 |
| WILLBROS GROUP INC | COM | 969199108 | 104 | 6900 SH | DEFINED | 17 | | 6900 |
| WILLBROS GROUP INC | COM | 969199108 | 9563 | 634540 SH | DEFINED | 21 | | 634540 |
| WILLBROS GROUP INC | COM | 969199108 | 241 | 15970 SH | DEFINED | 22 | | 14970 |
| 1000 | | | | | | | | |
| WILLBROS GROUP INC | COM | 969199108 | 98 | 6500 SH | OTHER | 22 | | 6500 |
| WILLIAMS COS INC DEL | COM | 969457100 | 1330 | 111790 SH | DEFINED | 01 | | 87890 |
| 23900 | | | | | | | | |
| WILLIAMS COS INC DEL | COM | 969457100 | 1257 | 105611 SH | OTHER | 01 | | 4884 |
| 100727 | | | | | | | | |
| WILLIAMS COS INC DEL | COM | 969457100 | 31035 | 2607976 SH | DEFINED | 05 | | 2607976 |
| WILLIAMS COS INC DEL | COM | 969457100 | 6617 | 556061 SH | DEFINED | 08 | | 556061 |
| WILLIAMS COS INC DEL | COM | 969457100 | 7538 | 633482 SH | DEFINED | 17 | | 633482 |
| WILLIAMS COS INC DEL | COM | 969457100 | 2187 | 183763 SH | DEFINED | 21 | | 183763 |
| WILLIAMS COS INC DEL | COM | 969457100 | 1121 | 94203 SH | DEFINED | 22 | | 30768 |
| 63435 | | | | | | | | |
| WILLIAMS COS INC DEL | COM | 969457100 | 996 | 83711 SH | OTHER | 22 | | 83711 |
| WILLIAMS SONOMA INC | COM | 969904101 | 1228 | 37250 SH | DEFINED | 01 | | 37250 |
| WILLIAMS SONOMA INC | COM | 969904101 | 339 | 10275 SH | OTHER | 01 | | 9400 |
| 875 | | | | | | | | |
| WILLIAMS SONOMA INC | COM | 969904101 | 8131 | 246707 SH | DEFINED | 05 | | 246707 |
| WILLIAMS SONOMA INC | COM | 969904101 | 217 | 6580 SH | DEFINED | 08 | | 6580 |
| WILLIAMS SONOMA INC | COM | 969904101 | 542 | 16432 SH | DEFINED | 17 | | 16432 |
| WILLIAMS SONOMA INC | COM | 969904101 | 837 | 25390 SH | DEFINED | 20 | | 25390 |
| WILLIAMS SONOMA INC | COM | 969904101 | 10123 | 307135 SH | DEFINED | 21 | | 307135 |
| WILLIAMS SONOMA INC | COM | 969904101 | 1067 | 32365 SH | DEFINED | 22 | | 10765 |
| 21600 | | | | | | | | |
| WILLIAMS SONOMA INC | COM | 969904101 | 510 | 15460 SH | OTHER | 22 | | 15460 |
| WILLIS LEASE FINANCE CORP | COM | 970646105 | 1804 | 218400 SH | DEFINED | 21 | | 214800 |
| 3600 | | | | | | | | |
| WILLIS LEASE FINANCE CORP | COM | 970646105 | 878 | 106292 SH | DEFINED | 22 | | 98292 |
| 8000 | | | | | | | | |
| WILLOW GROVE BANCORP INC NEW | COM | 97111W101 | 7008 | 438300 SH | DEFINED | 21 | | 432400 |
| 5900 | | | | | | | | |
| WILLOW GROVE BANCORP INC NEW | COM | 97111W101 | 2506 | 156700 SH | DEFINED | 22 | | 144500 |
| 12200 | | | | | | | | |
| WILMINGTON TRUST CORP | COM | 971807102 | 273 | 7325 SH | DEFINED | 01 | | 7325 |

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|--------------------------------------|--------------|-----------|-------|------------|---------|----|---------|
| WILMINGTON TRUST CORP 12300 | COM | 971807102 | 2617 | 70300 SH | OTHER | 01 | 58000 |
| WILMINGTON TRUST CORP | COM | 971807102 | 5232 | 140583 SH | DEFINED | 05 | 140583 |
| WILMINGTON TRUST CORP | COM | 971807102 | 175 | 4700 SH | DEFINED | 08 | 4700 |
| WILMINGTON TRUST CORP | COM | 971807102 | 387 | 10400 SH | DEFINED | 17 | 10400 |
| WILMINGTON TRUST CORP 1400 | COM | 971807102 | 645 | 17340 SH | DEFINED | 22 | 15940 |
| WILMINGTON TRUST CORP | COM | 971807102 | 387 | 10402 SH | OTHER | 22 | 10402 |
| WILSON GREATBATCH TECHNOLOGI 3400 | COM | 972232102 | 160 | 5725 SH | DEFINED | 01 | 2325 |
| WILSON GREATBATCH TECHNOLOGI | COM | 972232102 | 2576 | 92150 SH | DEFINED | 05 | 92150 |
| WILSON GREATBATCH TECHNOLOGI | COM | 972232102 | 532 | 19039 SH | DEFINED | 08 | 19039 |
| WILSON GREATBATCH TECHNOLOGI | COM | 972232102 | 397 | 14200 SH | DEFINED | 21 | 14200 |
| WILSONS THE LEATHER EXPERTS | COM | 972463103 | 1768 | 454500 SH | DEFINED | 21 | 454500 |
| WILSONS THE LEATHER EXPERTS 10235 | COM | 972463103 | 543 | 139500 SH | DEFINED | 22 | 129265 |
| WIMM BILL DANN FOODS OJSC | SPONSORED AD | 97263M109 | 156 | 11200 SH | DEFINED | 17 | 11200 |
| WIND RIVER SYSTEMS INC | COM | 973149107 | 77 | 6525 SH | DEFINED | 01 | 6525 |
| WIND RIVER SYSTEMS INC 175 | COM | 973149107 | 2 | 175 SH | OTHER | 01 | |
| WIND RIVER SYSTEMS INC | COM | 973149107 | 2036 | 173087 SH | DEFINED | 05 | 173087 |
| WIND RIVER SYSTEMS INC | COM | 973149107 | 49 | 4145 SH | DEFINED | 08 | 4145 |
| WIND RIVER SYSTEMS INC | COM | 973149107 | 50 | 4236 SH | DEFINED | 17 | 4236 |
| WINN DIXIE STORES INC | COM | 974280109 | 378 | 52482 SH | DEFINED | 01 | 52482 |
| WINN DIXIE STORES INC 7723 | COM | 974280109 | 85 | 11823 SH | OTHER | 01 | 4100 |
| WINN DIXIE STORES INC | COM | 974280109 | 460 | 63940 SH | DEFINED | 05 | 63940 |
| WINN DIXIE STORES INC | COM | 974280109 | 169 | 23408 SH | DEFINED | 08 | 23408 |
| WINN DIXIE STORES INC | COM | 974280109 | 103 | 14300 SH | DEFINED | 17 | 14300 |
| WINN DIXIE STORES INC | COM | 974280109 | 1809 | 251258 SH | DEFINED | 21 | 251258 |
| WINN DIXIE STORES INC 4710 | COM | 974280109 | 292 | 40520 SH | DEFINED | 22 | 35810 |
| WINN DIXIE STORES INC | COM | 974280109 | 32 | 4404 SH | OTHER | 22 | 4404 |
| WINNEBAGO INDS INC 20600 | COM | 974637100 | 1054 | 28285 SH | DEFINED | 01 | 7685 |
| WINNEBAGO INDS INC 150 | COM | 974637100 | 6 | 150 SH | OTHER | 01 | |
| WINNEBAGO INDS INC | COM | 974637100 | 6061 | 162575 SH | DEFINED | 05 | 162575 |
| WINNEBAGO INDS INC | COM | 974637100 | 439 | 11788 SH | DEFINED | 08 | 11788 |
| WINNEBAGO INDS INC | COM | 974637100 | 126 | 3380 SH | DEFINED | 17 | 3380 |
| WINNEBAGO INDS INC | COM | 974637100 | 839 | 22500 SH | DEFINED | 21 | 22500 |
| WINSTON HOTELS INC | COM | 97563A102 | 347 | 33525 SH | DEFINED | 01 | 33525 |
| WINSTON HOTELS INC | COM | 97563A102 | 8 | 800 SH | OTHER | 01 | 800 |
| WINTRUST FINANCIAL CORP 5400 | COM | 97650W108 | 466 | 9225 SH | DEFINED | 01 | 3825 |
| WINTRUST FINANCIAL CORP 125 | COM | 97650W108 | 6 | 125 SH | OTHER | 01 | |
| WINTRUST FINANCIAL CORP | COM | 97650W108 | 4559 | 90250 SH | DEFINED | 05 | 90250 |
| WINTRUST FINANCIAL CORP | COM | 97650W108 | 25 | 500 SH | DEFINED | 08 | 500 |
| WINTRUST FINANCIAL CORP | COM | 97650W108 | 3990 | 79000 SH | DEFINED | 21 | 79000 |
| WINTRUST FINANCIAL CORP | COM | 97650W108 | 96 | 1900 SH | DEFINED | 22 | 1900 |
| WINTRUST FINANCIAL CORP | COM | 97650W108 | 35 | 700 SH | OTHER | 22 | 700 |
| WIPRO LTD | SPON ADR 1 S | 97651M109 | 385 | 8250 SH | DEFINED | 21 | 8250 |
| WIPRO LTD | SPON ADR 1 S | 97651M109 | 23 | 500 SH | DEFINED | 22 | 500 |
| WIPRO LTD | SPON ADR 1 S | 97651M109 | 9 | 200 SH | OTHER | 22 | 200 |
| WIRELESS FACILITIES INC 69100 | COM | 97653A103 | 19963 | 2030800 SH | DEFINED | 21 | 1961700 |
| WIRELESS FACILITIES INC 66750 | COM | 97653A103 | 658 | 66910 SH | DEFINED | 22 | 160 |
| WIRELESS FACILITIES INC | COM | 97653A103 | 116 | 11791 SH | DEFINED | | 11791 |
| WIRELESS HOLDERS TR | DEPOSITRY RC | 97653L208 | 2171 | 37690 SH | DEFINED | 08 | 37690 |
| WISCONSIN ENERGY CORP 6187 | COM | 976657106 | 5392 | 165339 SH | DEFINED | 01 | 159152 |
| WISCONSIN ENERGY CORP 195003 | COM | 976657106 | 8908 | 273159 SH | OTHER | 01 | 78156 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 8162 | 250301 SH | DEFINED | 05 | 250301 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 763 | 23397 SH | DEFINED | 08 | 23397 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 401 | 12310 SH | DEFINED | 17 | 12310 |
| WISCONSIN ENERGY CORP 1537 | COM | 976657106 | 3800 | 116539 SH | DEFINED | 22 | 115002 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 3747 | 114915 SH | OTHER | 22 | 114915 |
| WITNESS SYS INC | COM | 977424100 | 444 | 36550 SH | DEFINED | 17 | 36550 |
| WOLVERINE TUBE INC | COM | 978093102 | 9 | 800 SH | DEFINED | 01 | 800 |
| WOLVERINE TUBE INC | COM | 978093102 | 3 | 270 SH | OTHER | 01 | 270 |
| WOLVERINE TUBE INC | COM | 978093102 | 565 | 51845 SH | DEFINED | 05 | 51845 |
| WOLVERINE TUBE INC | COM | 978093102 | 89 | 8200 SH | DEFINED | 21 | 8200 |
| WOLVERINE WORLD WIDE INC 22100 | COM | 978097103 | 772 | 29400 SH | DEFINED | 01 | 7300 |
| WOLVERINE WORLD WIDE INC 150 | COM | 978097103 | 4 | 150 SH | OTHER | 01 | |
| WOLVERINE WORLD WIDE INC | COM | 978097103 | 4919 | 187400 SH | DEFINED | 05 | 187400 |
| WOLVERINE WORLD WIDE INC | COM | 978097103 | 53 | 2000 SH | DEFINED | 08 | 2000 |
| WOLVERINE WORLD WIDE INC | COM | 978097103 | 654 | 24900 SH | DEFINED | 17 | 24900 |
| WOLVERINE WORLD WIDE INC | COM | 978097103 | 10143 | 386400 SH | DEFINED | 21 | 386400 |
| WOLVERINE WORLD WIDE INC | COM | 978097103 | 910 | 34660 SH | DEFINED | 22 | 34660 |
| WOLVERINE WORLD WIDE INC | COM | 978097103 | 66 | 2500 SH | OTHER | 22 | 2500 |

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|---------------------------------------|------|-----------|-------|--------------|-----------------|----------|
| WOODWARD GOVERNOR CO 5775 25 | COM | 980745103 | 492 | 6825 SH | DEFINED 01 | 1025 |
| WOODWARD GOVERNOR CO 25 | COM | 980745103 | 2 | 25 SH | OTHER 01 | |
| WOODWARD GOVERNOR CO | COM | 980745103 | 3735 | 51800 SH | DEFINED 05 | 51800 |
| WOODWARD GOVERNOR CO | COM | 980745103 | 5423 | 75200 SH | DEFINED 21 | 75200 |
| WOODWARD GOVERNOR CO | COM | 980745103 | 211 | 2930 SH | DEFINED 22 | 2930 |
| WOODWARD GOVERNOR CO | COM | 980745103 | 72 | 1000 SH | OTHER 22 | 1000 |
| WORLD ACCEP CORP DEL | COM | 981419104 | 71 | 3900 SH | DEFINED 01 | 3900 |
| WORLD ACCEP CORP DEL | COM | 981419104 | 1410 | 76950 SH | DEFINED 05 | 76950 |
| WORLD ACCEP CORP DEL | COM | 981419104 | 40 | 2200 SH | DEFINED 17 | 2200 |
| WORLD ACCEP CORP DEL | COM | 981419104 | 225 | 12300 SH | DEFINED 21 | 12300 |
| WORLD ACCEP CORP DEL 29000 | COM | 981419104 | 532 | 29000 SH | DEFINED 22 | |
| WORLD WRESTLING ENTMT INC | CL A | 98156Q108 | 110 | 8600 SH | DEFINED 08 | 8600 |
| WORLD WRESTLING ENTMT INC | CL A | 98156Q108 | 48 | 3800 SH | DEFINED 17 | 3800 |
| WORTHINGTON INDS INC 5650 | COM | 981811102 | 150 | 7326 SH | DEFINED 01 | 1676 |
| WORTHINGTON INDS INC 11050 9350 | COM | 981811102 | 535 | 26050 SH | OTHER 01 | 5650 |
| WORTHINGTON INDS INC | COM | 981811102 | 861 | 41930 SH | DEFINED 05 | 41930 |
| WORTHINGTON INDS INC | COM | 981811102 | 796 | 38761 SH | DEFINED 08 | 38761 |
| WORTHINGTON INDS INC | COM | 981811102 | 222 | 10800 SH | DEFINED 17 | 10800 |
| WORTHINGTON INDS INC | COM | 981811102 | 179 | 8701 SH | DEFINED 21 | 8701 |
| WORTHINGTON INDS INC 2325 | COM | 981811102 | 319 | 15536 SH | DEFINED 22 | 13211 |
| WORTHINGTON INDS INC | COM | 981811102 | 237 | 11554 SH | OTHER 22 | 11554 |
| WRIGHT MED GROUP INC 1444 | COM | 98235T107 | 261 | 7333 SH | DEFINED 01 | 5889 |
| WRIGHT MED GROUP INC | COM | 98235T107 | 5650 | 158697 SH | DEFINED 05 | 158697 |
| WRIGHT MED GROUP INC | COM | 98235T107 | 45 | 1258 SH | DEFINED 08 | 1258 |
| WRIGHT MED GROUP INC | COM | 98235T107 | 3 | 84 SH | DEFINED 22 | 84 |
| WRIGLEY WM JR CO 17584 | COM | 982526105 | 6870 | 108955 SH | DEFINED 01 | 91371 |
| WRIGLEY WM JR CO 6117 | COM | 982526105 | 7435 | 117928 SH | OTHER 01 | 111811 |
| WRIGLEY WM JR CO 33700 | COM | 982526105 | 9167 | 145388 SH | DEFINED 05 | 111688 |
| WRIGLEY WM JR CO | COM | 982526105 | 1061 | 16822 SH | DEFINED 08 | 16822 |
| WRIGLEY WM JR CO 140 | COM | 982526105 | 9 | 140 SH | DEFINED 18 | |
| WRIGLEY WM JR CO | COM | 982526105 | 1411 | 22384 SH | DEFINED 21 | 22384 |
| WRIGLEY WM JR CO 4900 | COM | 982526105 | 1187 | 18832 SH | DEFINED 22 | 13932 |
| WRIGLEY WM JR CO | COM | 982526105 | 1236 | 19600 SH | OTHER 22 | 19600 |
| WYETH 133515 | COM | 983024100 | 94534 | 2614338 SH | DEFINED 01 | 2480823 |
| WYETH 1274929 | COM | 983024100 | 99171 | 2742549 SH | OTHER 01 | 1467620 |
| WYETH | COM | 983024100 | 22797 | 630447 SH | DEFINED 05 | 630447 |
| WYETH | COM | 983024100 | 28624 | 791596 SH | DEFINED 08 | 791596 |
| WYETH | COM | 983024100 | 1809 | 50014 SH | DEFINED 17 | 50014 |
| WYETH | COM | 983024100 | 19700 | 544789 SH | DEFINED 21 | 544789 |
| WYETH 164734 | COM | 983024100 | 80684 | 2231317 SH | DEFINED 22 | 2066583 |
| WYETH | COM | 983024100 | 69183 | 1913239 SH | OTHER 22 | 1913239 |
| WYETH | COM | 983024100 | 79 | 2178 SH | DEFINED | 2178 |
| 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 | 380 | 9832 SH | DEFINED 05 | 9832 |
| WYNN RESORTS LTD | COM | 983134107 | 53 | 1370 SH | DEFINED 08 | 1370 |
| WYNN RESORTS LTD 8000 | COM | 983134107 | 309 | 8000 SH | OTHER 22 | |
| XL CAP LTD | DBCV | 98372PAB4 | 18696 | 29500000 PRN | DEFINED 08 | 29500000 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 1550 | 56794 SH | DEFINED 01 | 56794 |
| XM SATELLITE RADIO HLDGS INC 500 | CL A | 983759101 | 187 | 6840 SH | OTHER 01 | 6340 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 3683 | 134966 SH | DEFINED 05 | 134966 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 610 | 22342 SH | DEFINED 08 | 22342 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 147 | 5400 SH | CALL DEFINED 08 | 5400 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 2729 | 100000 SH | PUT DEFINED 08 | 100000 |
| XM SATELLITE RADIO HLDGS INC 665 | CL A | 983759101 | 18 | 665 SH | DEFINED 18 | |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 35498 | 1300770 SH | DEFINED 21 | 1300770 |
| XM SATELLITE RADIO HLDGS INC 42200 | CL A | 983759101 | 6690 | 245135 SH | DEFINED 22 | 202935 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 44 | 1630 SH | OTHER 22 | 1630 |
| X-RITE INC | COM | 983857103 | 24 | 1675 SH | DEFINED 01 | 1675 |
| X-RITE INC 25 | COM | 983857103 | | 25 SH | OTHER 01 | |
| X-RITE INC | COM | 983857103 | 1269 | 87275 SH | DEFINED 05 | 87275 |
| X-RITE INC | COM | 983857103 | 199 | 13700 SH | DEFINED 21 | 13700 |
| XTO ENERGY INC 21000 | COM | 98385X106 | 1161 | 38965 SH | DEFINED 01 | 17965 |
| XTO ENERGY INC 3000 | COM | 98385X106 | 904 | 30350 SH | OTHER 01 | 27350 |

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|-------------------|--------------|------------------|--------|---------|-----|---------|---------|---------|
| XTO ENERGY INC | COM | 98385X106 | 16368 | 549462 | SH | DEFINED | 05 | 549462 |
| XTO ENERGY INC | COM | 98385X106 | 3493 | 117267 | SH | DEFINED | 08 | 117267 |
| XTO ENERGY INC | COM | 98385X106 | 346 | 11631 | SH | DEFINED | 17 | 11631 |
| XTO ENERGY INC | COM | 98385X106 | 6345 | 213000 | SH | DEFINED | 18 | |
| 213000 | | | | | | | | |
| XTO ENERGY INC | COM | 98385X106 | 1577 | 52927 | SH | DEFINED | 20 | 52927 |
| XTO ENERGY INC | COM | 98385X106 | 113650 | 3815051 | SH | DEFINED | 21 | 3767596 |
| 47455 | | | | | | | | |
| XTO ENERGY INC | COM | 98385X106 | 8569 | 287658 | SH | DEFINED | 22 | 188966 |
| 98692 | | | | | | | | |
| XTO ENERGY INC | COM | 98385X106 | 1374 | 46131 | SH | OTHER | 22 | 46131 |
| XCEL ENERGY INC | COM | 98389B100 | 74931 | 4484222 | SH | DEFINED | 01 | 4481497 |
| 2725 | | | | | | | | |
| XCEL ENERGY INC | COM | 98389B100 | 661 | 39563 | SH | OTHER | 01 | 13921 |
| 25642 | | | | | | | | |
| XCEL ENERGY INC | COM | 98389B100 | 3196 | 191251 | SH | DEFINED | 05 | 191251 |
| XCEL ENERGY INC | COM | 98389B100 | 482 | 28841 | SH | DEFINED | 08 | 28841 |
| XCEL ENERGY INC | COM | 98389B100 | 10199 | 610368 | SH | DEFINED | 21 | 610368 |
| XCEL ENERGY INC | COM | 98389B100 | 761 | 45524 | SH | DEFINED | 22 | 38441 |
| 7083 | | | | | | | | |
| XCEL ENERGY INC | COM | 98389B100 | 1087 | 65024 | SH | OTHER | 22 | 65024 |
| XANSER CORP | COM | 98389J103 | | 100 | SH | DEFINED | 01 | 100 |
| XANSER CORP | COM | 98389J103 | | 32 | SH | OTHER | 01 | |
| 32 | | | | | | | | |
| XANSER CORP | COM | 98389J103 | 253 | 102750 | SH | DEFINED | 18 | |
| 102750 | | | | | | | | |
| XILINX INC | COM | 983919101 | 17022 | 511019 | SH | DEFINED | 01 | 495144 |
| 15875 | | | | | | | | |
| XILINX INC | COM | 983919101 | 19610 | 588702 | SH | OTHER | 01 | 156604 |
| 432098 | | | | | | | | |
| XILINX INC | COM | 983919101 | 5888 | 176749 | SH | DEFINED | 05 | 176749 |
| XILINX INC | COM | 983919101 | 816 | 24491 | SH | DEFINED | 08 | 24491 |
| XILINX INC | COM | 983919101 | 1021 | 30639 | SH | DEFINED | 17 | 30639 |
| XILINX INC | COM | 983919101 | 20 | 600 | SH | DEFINED | 18 | |
| 600 | | | | | | | | |
| XILINX INC | COM | 983919101 | 1282 | 38500 | SH | DEFINED | 20 | 38500 |
| XILINX INC | COM | 983919101 | 65009 | 1951626 | SH | DEFINED | 21 | 1870201 |
| 81425 | | | | | | | | |
| XILINX INC | COM | 983919101 | 2727 | 81865 | SH | DEFINED | 22 | 69065 |
| 12800 | | | | | | | | |
| XILINX INC | COM | 983919101 | 346 | 10400 | SH | OTHER | 22 | 10400 |
| XEROX CORP | COM | 984121103 | 2754 | 189935 | SH | DEFINED | 01 | 146735 |
| 43200 | | | | | | | | |
| XEROX CORP | COM | 984121103 | 1275 | 87959 | SH | OTHER | 01 | 34425 |
| 53534 | | | | | | | | |
| XEROX CORP | COM | 984121103 | 6853 | 472650 | SH | DEFINED | 05 | 472650 |
| XEROX CORP | COM | 984121103 | 4210 | 290347 | SH | DEFINED | 08 | 290347 |
| XEROX CORP | COM | 984121103 | 964 | 66509 | SH | DEFINED | 17 | 66509 |
| XEROX CORP | COM | 984121103 | 35312 | 2435285 | SH | DEFINED | 21 | 2435285 |
| XEROX CORP | COM | 984121103 | 14887 | 1026719 | SH | DEFINED | 22 | 924780 |
| 101939 | | | | | | | | |
| XEROX CORP | COM | 984121103 | 1056 | 72814 | SH | OTHER | 22 | 72814 |
| XEROX CORP | PFD CONV SER | 984121509 | 596 | 4500 | SH | DEFINED | 08 | 4500 |
| XEROX CORP | PFD CONV SER | 984121509 | 1333 | 10066 | SH | DEFINED | 17 | 10066 |
| XEROX CORP | PFD CONV SER | 984121509 | 70 | 525 | SH | OTHER | 22 | 525 |
| XYBERNAUT CORP | COM | 984149104 | 1 | 500 | SH | OTHER | 01 | 500 |
| XYBERNAUT CORP | COM | 984149104 | 150 | 88100 | SH | DEFINED | 17 | 88100 |
| YAHOO INC | COM | 984332106 | 6423 | 176464 | SH | DEFINED | 01 | 118644 |
| 57820 | | | | | | | | |
| YAHOO INC | COM | 984332106 | 2785 | 76512 | SH | OTHER | 01 | 47982 |
| 28530 | | | | | | | | |
| YAHOO INC | COM | 984332106 | 28044 | 770452 | SH | DEFINED | 05 | 665052 |
| 105400 | | | | | | | | |
| YAHOO INC | COM | 984332106 | 2146 | 58964 | SH | DEFINED | 08 | 58964 |
| YAHOO INC | COM | 984332106 | 7644 | 210000 | SH | CALL | DEFINED | 210000 |
| YAHOO INC | COM | 984332106 | 7280 | 200000 | SH | PUT | DEFINED | 200000 |
| YAHOO INC | COM | 984332106 | 6412 | 176161 | SH | DEFINED | 17 | 176161 |
| YAHOO INC | COM | 984332106 | 5979 | 164270 | SH | DEFINED | 18 | |
| 164270 | | | | | | | | |
| YAHOO INC | COM | 984332106 | 2303 | 63260 | SH | DEFINED | 20 | 63260 |
| YAHOO INC | COM | 984332106 | 58270 | 1600818 | SH | DEFINED | 21 | 1472768 |
| 128050 | | | | | | | | |
| YAHOO INC | COM | 984332106 | 8227 | 226006 | SH | DEFINED | 22 | 203906 |
| 22100 | | | | | | | | |
| YAHOO INC | COM | 984332106 | 901 | 24750 | SH | OTHER | 22 | 24750 |
| YANKEE CANDLE INC | COM | 984757104 | 2 | 65 | SH | DEFINED | 01 | |
| 65 | | | | | | | | |
| YANKEE CANDLE INC | COM | 984757104 | 104 | 3565 | SH | OTHER | 01 | 65 |
| 2665 835 | | | | | | | | |
| YANKEE CANDLE INC | COM | 984757104 | 33 | 1122 | SH | DEFINED | 08 | 1122 |
| YANKEE CANDLE INC | COM | 984757104 | 12194 | 416900 | SH | DEFINED | 21 | 416900 |
| YANKEE CANDLE INC | COM | 984757104 | 2936 | 100385 | SH | DEFINED | 22 | 92585 |
| 7800 | | | | | | | | |
| YANKEE CANDLE INC | COM | 984757104 | 3 | 100 | SH | OTHER | 22 | 100 |
| YELLOW CORP | NOTE | 5.000% 985509AN8 | 325 | 240000 | PRN | DEFINED | 08 | 240000 |
| YELLOW CORP | NOTE | 5.000% 985509AN8 | 325 | 240000 | PRN | DEFINED | 17 | 240000 |

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|--------------------------------|---------------|-----------|-------|------------|---------|---------|--------|
| YELLOW ROADWAY CORP | COM | 985577105 | 33 | 822 SH | DEFINED | 01 | 822 |
| YELLOW ROADWAY CORP | COM | 985577105 | 8087 | 202875 SH | DEFINED | 05 | 202875 |
| YELLOW ROADWAY CORP | COM | 985577105 | 510 | 12800 SH | DEFINED | 17 | 12800 |
| YELLOW ROADWAY CORP | COM | 985577105 | 1268 | 31800 SH | DEFINED | 21 | 31800 |
| YELLOW ROADWAY CORP 4800 | COM | 985577105 | 315 | 7900 SH | OTHER | 22 | 3100 |
| YORK INTL CORP NEW | COM | 986670107 | 176 | 4295 SH | DEFINED | 01 | 4295 |
| YORK INTL CORP NEW | COM | 986670107 | 8 | 200 SH | OTHER | 01 | 200 |
| YORK INTL CORP NEW | COM | 986670107 | 3655 | 88990 SH | DEFINED | 05 | 88990 |
| YORK INTL CORP NEW | COM | 986670107 | 338 | 8223 SH | DEFINED | 08 | 8223 |
| YORK INTL CORP NEW | COM | 986670107 | 286 | 6965 SH | DEFINED | 17 | 6965 |
| YORK INTL CORP NEW | COM | 986670107 | 1869 | 45500 SH | DEFINED | 20 | 45500 |
| YORK INTL CORP NEW 89500 | COM | 986670107 | 11019 | 268300 SH | DEFINED | 21 | 178800 |
| YOUNG BROADCASTING INC 3400 | CL A | 987434107 | 4432 | 337000 SH | DEFINED | 21 | 333600 |
| YOUNG BROADCASTING INC 7900 | CL A | 987434107 | 1296 | 98583 SH | DEFINED | 22 | 90683 |
| YUM BRANDS INC | COM | 988498101 | 224 | 6018 SH | DEFINED | 01 | 6018 |
| YUM BRANDS INC 69700 | COM | 988498101 | 11721 | 314908 SH | DEFINED | 05 | 245208 |
| YUM BRANDS INC | COM | 988498101 | 827 | 22224 SH | DEFINED | 08 | 22224 |
| YUM BRANDS INC | COM | 988498101 | 931 | 25000 SH | CALL | DEFINED | 25000 |
| YUM BRANDS INC | COM | 988498101 | 11695 | 314200 SH | PUT | DEFINED | 314200 |
| YUM BRANDS INC | COM | 988498101 | 324 | 8700 SH | DEFINED | 17 | 8700 |
| YUM BRANDS INC 1500 | COM | 988498101 | 56 | 1500 SH | DEFINED | 18 | |
| YUM BRANDS INC | COM | 988498101 | 9779 | 262723 SH | DEFINED | 21 | 262723 |
| YUM BRANDS INC 35194 | COM | 988498101 | 21588 | 580020 SH | DEFINED | 22 | 544826 |
| YUM BRANDS INC | COM | 988498101 | 2839 | 76277 SH | OTHER | 22 | 76277 |
| Z TEL TECHNOLOGIES INC | COM | 988792107 | 70 | 51975 SH | DEFINED | 01 | 51975 |
| Z TEL TECHNOLOGIES INC | COM | 988792107 | 480 | 358160 SH | DEFINED | | 358160 |
| ZALE CORP NEW 21000 | COM | 988858106 | 757 | 27775 SH | DEFINED | 01 | 6775 |
| ZALE CORP NEW 1400 | COM | 988858106 | 38 | 1400 SH | OTHER | 01 | |
| ZALE CORP NEW | COM | 988858106 | 6267 | 229900 SH | DEFINED | 05 | 229900 |
| ZALE CORP NEW | COM | 988858106 | 292 | 10700 SH | DEFINED | 08 | 10700 |
| ZALE CORP NEW | COM | 988858106 | 938 | 34400 SH | DEFINED | 21 | 34400 |
| ZAPATA CORP | COM PAR \$ | 989070602 | 276 | 4500 SH | DEFINED | 17 | 4500 |
| ZARLINK SEMICONDUCTOR INC | COM | 989139100 | 1 | 160 SH | OTHER | 01 | 160 |
| ZARLINK SEMICONDUCTOR INC | COM | 989139100 | 486 | 112468 SH | DEFINED | 17 | 112468 |
| ZEBRA TECHNOLOGIES CORP 300 | CL A | 989207105 | 608 | 6987 SH | DEFINED | 01 | 6687 |
| ZEBRA TECHNOLOGIES CORP 225 | CL A | 989207105 | 52 | 601 SH | OTHER | 01 | 376 |
| ZEBRA TECHNOLOGIES CORP | CL A | 989207105 | 8813 | 101295 SH | DEFINED | 05 | 101295 |
| ZEBRA TECHNOLOGIES CORP | CL A | 989207105 | 683 | 7856 SH | DEFINED | 08 | 7856 |
| ZEBRA TECHNOLOGIES CORP | CL A | 989207105 | 113 | 1300 SH | DEFINED | 17 | 1300 |
| ZEBRA TECHNOLOGIES CORP | CL A | 989207105 | 2697 | 31000 SH | DEFINED | 21 | 31000 |
| ZEBRA TECHNOLOGIES CORP | CL A | 989207105 | 64 | 730 SH | DEFINED | 22 | 730 |
| ZEBRA TECHNOLOGIES CORP | CL A | 989207105 | 278 | 3200 SH | OTHER | 22 | 3200 |
| ZENITH NATL INS CORP 4040 | COM | 989390109 | 338 | 6950 SH | DEFINED | 01 | 2910 |
| ZENITH NATL INS CORP 160 | COM | 989390109 | 8 | 160 SH | OTHER | 01 | |
| ZENITH NATL INS CORP | COM | 989390109 | 4054 | 83410 SH | DEFINED | 05 | 83410 |
| ZENITH NATL INS CORP | COM | 989390109 | 117 | 2400 SH | DEFINED | 08 | 2400 |
| ZENITH NATL INS CORP | COM | 989390109 | 617 | 12700 SH | DEFINED | 21 | 12700 |
| ZENITH NATL INS CORP | NOTE 5.750% | 989390AH2 | 700 | 350000 PRN | DEFINED | 08 | 350000 |
| ZILA INC | COM PAR \$0.0 | 989513205 | 112 | 22900 SH | DEFINED | 17 | 22900 |
| ZILOG INC | COM PAR \$0.0 | 989524301 | 61 | 5600 SH | DEFINED | 17 | 5600 |
| ZILOG INC | COM PAR \$0.0 | 989524301 | 1572 | 143450 SH | DEFINED | 21 | 143450 |
| ZIMMER HLDGS INC 17582 | COM | 98956P102 | 17469 | 198065 SH | DEFINED | 01 | 180483 |
| ZIMMER HLDGS INC 660787 | COM | 98956P102 | 72733 | 824637 SH | OTHER | 01 | 163850 |
| ZIMMER HLDGS INC 74100 | COM | 98956P102 | 30666 | 347691 SH | DEFINED | 05 | 273591 |
| ZIMMER HLDGS INC | COM | 98956P102 | 1436 | 16279 SH | DEFINED | 08 | 16279 |
| ZIMMER HLDGS INC | COM | 98956P102 | 1323 | 15000 SH | PUT | DEFINED | 15000 |
| ZIMMER HLDGS INC | COM | 98956P102 | 79 | 900 SH | DEFINED | 17 | 900 |
| ZIMMER HLDGS INC 30 | COM | 98956P102 | 3 | 30 SH | DEFINED | 18 | |
| ZIMMER HLDGS INC | COM | 98956P102 | 72961 | 827227 SH | DEFINED | 21 | 827227 |
| ZIMMER HLDGS INC 30634 | COM | 98956P102 | 18373 | 208314 SH | DEFINED | 22 | 177680 |
| ZIMMER HLDGS INC | COM | 98956P102 | 12286 | 139297 SH | OTHER | 22 | 139297 |
| ZIONS BANCORPORATION | COM | 989701107 | 737 | 11988 SH | DEFINED | 01 | 11988 |
| ZIONS BANCORPORATION 80 | COM | 989701107 | 51 | 830 SH | OTHER | 01 | 750 |
| ZIONS BANCORPORATION 27400 | COM | 989701107 | 7101 | 115554 SH | DEFINED | 05 | 88154 |
| ZIONS BANCORPORATION | COM | 989701107 | 245 | 3986 SH | DEFINED | 08 | 3986 |
| ZIONS BANCORPORATION | COM | 989701107 | 2151 | 35000 SH | CALL | DEFINED | 35000 |

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|---------------------------|------|-----------|-------|------------|-----------------|---------|
| ZIONS BANCORPORATION | COM | 989701107 | 459 | 7475 SH | DEFINED 17 | 7475 |
| ZIONS BANCORPORATION | COM | 989701107 | 1592 | 25900 SH | DEFINED 20 | 25900 |
| ZIONS BANCORPORATION | COM | 989701107 | 9948 | 161885 SH | DEFINED 21 | 111285 |
| 50600 | | | | | | |
| ZIONS BANCORPORATION | COM | 989701107 | 160 | 2600 SH | DEFINED 22 | 2300 |
| 300 | | | | | | |
| ZIX CORP | COM | 98974P100 | 63 | 8042 SH | DEFINED 01 | 7543 |
| 499 | | | | | | |
| ZIX CORP | COM | 98974P100 | 3 | 426 SH | OTHER 01 | |
| 426 | | | | | | |
| ZIX CORP | COM | 98974P100 | 1090 | 138200 SH | DEFINED 05 | 138200 |
| ZIX CORP | COM | 98974P100 | 2 | 200 SH | DEFINED 08 | 200 |
| ZIX CORP | COM | 98974P100 | 86 | 10900 SH | DEFINED 17 | 10900 |
| ZIX CORP | COM | 98974P100 | 166 | 21000 SH | DEFINED 21 | 21000 |
| ZIX CORP | COM | 98974P100 | 8 | 1000 SH | DEFINED 22 | 800 |
| 200 | | | | | | |
| ZIX CORP | COM | 98974P100 | 2 | 200 SH | OTHER 22 | 200 |
| ZORAN CORP | COM | 98975F101 | 19 | 1050 SH | DEFINED 01 | 1050 |
| ZORAN CORP | COM | 98975F101 | 3 | 137 SH | OTHER 01 | 137 |
| ZORAN CORP | COM | 98975F101 | 7017 | 382399 SH | DEFINED 08 | 382399 |
| ZORAN CORP | COM | 98975F101 | | 8 SH | DEFINED 17 | 8 |
| ZORAN CORP | COM | 98975F101 | 2059 | 112200 SH | DEFINED 21 | 106000 |
| 6200 | | | | | | |
| ZORAN CORP | COM | 98975F101 | 411 | 22416 SH | DEFINED 22 | 21716 |
| 700 | | | | | | |
| ZORAN CORP | COM | 98975F101 | 83 | 4500 SH | OTHER 22 | 4500 |
| ZOLTEK COS INC | COM | 98975W104 | 370 | 51800 SH | OTHER 01 | |
| 51800 | | | | | | |
| ZWEIG FD | COM | 989834106 | 25 | 5105 SH | DEFINED 01 | 5105 |
| ZWEIG FD | COM | 989834106 | 2 | 445 SH | DEFINED 22 | 100 |
| 345 | | | | | | |
| ZWEIG FD | COM | 989834106 | 34 | 7085 SH | OTHER 22 | 7085 |
| ZWEIG TOTAL RETURN FD INC | COM | 989837109 | 5 | 1019 SH | OTHER 01 | |
| 1019 | | | | | | |
| ZWEIG TOTAL RETURN FD INC | COM | 989837109 | 55 | 10948 SH | DEFINED 22 | 3963 |
| 6985 | | | | | | |
| ZYGO CORP | COM | 989855101 | 15 | 1300 SH | DEFINED 08 | 1300 |
| ZYGO CORP | COM | 989855101 | 106 | 9500 SH | DEFINED 17 | 9500 |
| DAIMLERCHRYSLER AG | ORD | D1668R123 | 693 | 14728 SH | DEFINED 01 | 1386 |
| 13342 | | | | | | |
| DAIMLERCHRYSLER AG | ORD | D1668R123 | 1235 | 26238 SH | OTHER 01 | 17807 |
| 8431 | | | | | | |
| DAIMLERCHRYSLER AG | ORD | D1668R123 | 80 | 1700 SH | DEFINED 17 | 1700 |
| DAIMLERCHRYSLER AG | ORD | D1668R123 | 586 | 12446 SH | DEFINED 22 | 11622 |
| 824 | | | | | | |
| DAIMLERCHRYSLER AG | ORD | D1668R123 | 227 | 4817 SH | OTHER 22 | 4817 |
| DEUTSCHE BANK AG NAMEN | ORD | D18190898 | 3 | 35 SH | DEFINED 01 | 35 |
| DEUTSCHE BANK AG NAMEN | ORD | D18190898 | 467 | 5900 SH | CALL DEFINED 08 | 5900 |
| DEUTSCHE BANK AG NAMEN | ORD | D18190898 | 517 | 6532 SH | DEFINED 17 | 6532 |
| DEUTSCHE BANK AG NAMEN | ORD | D18190898 | 103 | 1300 SH | DEFINED 21 | 1300 |
| DEUTSCHE BANK AG NAMEN | ORD | D18190898 | 30 | 385 SH | OTHER 22 | 385 |
| ACE LTD | ORD | G0070K103 | 3896 | 92157 SH | DEFINED 01 | 63042 |
| 19815 | 9300 | | | | | |
| ACE LTD | ORD | G0070K103 | 241 | 5710 SH | OTHER 01 | |
| 5710 | | | | | | |
| ACE LTD | ORD | G0070K103 | 51599 | 1220414 SH | DEFINED 05 | 1168814 |
| 51600 | | | | | | |
| ACE LTD | ORD | G0070K103 | 2587 | 61193 SH | DEFINED 08 | 61193 |
| ACE LTD | ORD | G0070K103 | 445 | 10525 SH | DEFINED 17 | 10525 |
| ACE LTD | ORD | G0070K103 | 29782 | 704400 SH | OTHER 17 | |
| 704400 | | | | | | |
| ACE LTD | ORD | G0070K103 | 5883 | 139148 SH | DEFINED 21 | 139148 |
| ACE LTD | ORD | G0070K103 | 7498 | 177352 SH | DEFINED 22 | 142599 |
| 34753 | | | | | | |
| ACE LTD | ORD | G0070K103 | 2417 | 57175 SH | OTHER 22 | 57175 |
| AMDOCS LTD | ORD | G02602103 | 73 | 3100 SH | DEFINED 01 | 3100 |
| AMDOCS LTD | ORD | G02602103 | 48 | 2030 SH | OTHER 01 | 2030 |
| AMDOCS LTD | ORD | G02602103 | 1706 | 72800 SH | DEFINED 08 | 72800 |
| AMDOCS LTD | ORD | G02602103 | 375 | 16000 SH | CALL DEFINED 08 | 16000 |
| AMDOCS LTD | ORD | G02602103 | 427 | 18223 SH | DEFINED 17 | 18223 |
| AMDOCS LTD | ORD | G02602103 | 1297 | 55360 SH | DEFINED 20 | 55360 |
| AMDOCS LTD | ORD | G02602103 | 35153 | 1500350 SH | DEFINED 21 | 1500350 |
| AMDOCS LTD | ORD | G02602103 | 4460 | 190360 SH | DEFINED 22 | 151235 |
| 39125 | | | | | | |
| AMDOCS LTD | ORD | G02602103 | 37 | 1600 SH | OTHER 22 | 1600 |
| ANNUITY AND LIFE RE HLDGS | ORD | G03910109 | | 20 SH | OTHER 01 | 20 |
| ANNUITY AND LIFE RE HLDGS | ORD | G03910109 | | 571 SH | DEFINED 21 | 571 |
| ANNUITY AND LIFE RE HLDGS | ORD | G03910109 | 11 | 13500 SH | DEFINED 22 | 13500 |
| APEX SILVER MINES LTD | ORD | G04074103 | 173 | 10150 SH | DEFINED 01 | 10150 |
| APEX SILVER MINES LTD | ORD | G04074103 | 9 | 500 SH | OTHER 22 | 500 |
| ARCH CAP GROUP LTD | ORD | G0450A105 | 403 | 10100 SH | DEFINED 17 | 10100 |
| ARCH CAP GROUP LTD | ORD | G0450A105 | 179 | 4500 SH | OTHER 22 | |
| 4500 | | | | | | |
| ASSURED GUARANTY LTD | COM | G0585R106 | 3390 | 200000 SH | DEFINED 08 | 200000 |
| ASSURED GUARANTY LTD | COM | G0585R106 | 83 | 4903 SH | DEFINED 17 | 4903 |
| ASSURED GUARANTY LTD | COM | G0585R106 | 210 | 12400 SH | OTHER 22 | |

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| 12400 | | | | | | | | |
| ACCENTURE LTD BERMUDA 26667 | CL A | G1150G111 | 48364 | 1759965 | SH | DEFINED | 01 | 1733298 |
| ACCENTURE LTD BERMUDA 98779 | CL A | G1150G111 | 4961 | 180532 | SH | OTHER | 01 | 81753 |
| ACCENTURE LTD BERMUDA | CL A | G1150G111 | 47424 | 1725758 | SH | DEFINED | 05 | 1725758 |
| ACCENTURE LTD BERMUDA 230 | CL A | G1150G111 | 10 | 365 | SH | DEFINED | 13 | 135 |
| ACCENTURE LTD BERMUDA | CL A | G1150G111 | 4163 | 151491 | SH | DEFINED | 17 | 151491 |
| ACCENTURE LTD BERMUDA 21000 | CL A | G1150G111 | 47622 | 1732960 | SH | DEFINED | 21 | 1711960 |
| ACCENTURE LTD BERMUDA 141830 | CL A | G1150G111 | 80310 | 2922479 | SH | DEFINED | 22 | 2780649 |
| ACCENTURE LTD BERMUDA 100 | CL A | G1150G111 | 15054 | 547821 | SH | OTHER | 22 | 547721 |
| BUNGE LIMITED | COM | G16962105 | 19 | 500 | SH | DEFINED | 01 | 500 |
| BUNGE LIMITED 700 | COM | G16962105 | 35 | 900 | SH | OTHER | 01 | 200 |
| BUNGE LIMITED | COM | G16962105 | 1876 | 48177 | SH | DEFINED | 08 | 48177 |
| BUNGE LIMITED | COM | G16962105 | 1101 | 28266 | SH | DEFINED | 17 | 28266 |
| BUNGE LIMITED | COM | G16962105 | 19702 | 505965 | SH | DEFINED | 21 | 505965 |
| BUNGE LIMITED 15880 | COM | G16962105 | 4726 | 121365 | SH | DEFINED | 22 | 105485 |
| BUNGE LIMITED | COM | G16962105 | 19 | 500 | SH | OTHER | 22 | 500 |
| CHINADOTCOM CORP | CL A | G2108N109 | 3 | 400 | SH | DEFINED | 01 | 400 |
| CHINADOTCOM CORP | CL A | G2108N109 | 10070 | 1364458 | SH | DEFINED | 08 | 1364458 |
| CHINADOTCOM CORP | CL A | G2108N109 | 148 | 20000 | SH | CALL | DEFINED | 20000 |
| CHINADOTCOM CORP | CL A | G2108N109 | 1 | 200 | SH | DEFINED | 22 | 200 |
| CONSOLIDATED WATER CO INC | ORD | G23773107 | 1119 | 43000 | SH | DEFINED | 01 | 43000 |
| COOPER INDS LTD | CL A | G24182100 | 108 | 1821 | SH | DEFINED | 01 | 1821 |
| COOPER INDS LTD 17000 | CL A | G24182100 | 8284 | 139434 | SH | DEFINED | 05 | 122434 |
| COOPER INDS LTD | CL A | G24182100 | 798 | 13437 | SH | DEFINED | 08 | 13437 |
| COOPER INDS LTD | CL A | G24182100 | 304 | 5110 | SH | DEFINED | 17 | 5110 |
| COOPER INDS LTD | CL A | G24182100 | 8412 | 141599 | SH | DEFINED | 21 | 141599 |
| COOPER INDS LTD 1385 | CL A | G24182100 | 3894 | 65547 | SH | DEFINED | 22 | 64162 |
| COOPER INDS LTD | CL A | G24182100 | 607 | 10209 | SH | OTHER | 22 | 10209 |
| ENDURANCE SPECIALTY HLDGS LT | SHS | G30397106 | 8831 | 253764 | SH | DEFINED | 05 | 253764 |
| ENDURANCE SPECIALTY HLDGS LT | SHS | G30397106 | 743 | 21345 | SH | DEFINED | 17 | 21345 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 480 | 5975 | SH | DEFINED | 01 | 5975 |
| EVEREST RE GROUP LTD 175 | COM | G3223R108 | 14 | 175 | SH | OTHER | 01 | |
| EVEREST RE GROUP LTD | COM | G3223R108 | 9519 | 118452 | SH | DEFINED | 05 | 118452 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 155 | 1925 | SH | DEFINED | 17 | 1925 |
| EVEREST RE GROUP LTD 100 | COM | G3223R108 | 8 | 100 | SH | DEFINED | 22 | |
| EVEREST RE GROUP LTD 2900 | COM | G3223R108 | 241 | 3000 | SH | OTHER | 22 | 100 |
| GARMIN LTD | ORD | G37260109 | 35 | 950 | SH | DEFINED | 01 | 950 |
| GARMIN LTD 1100 | ORD | G37260109 | 59 | 1600 | SH | OTHER | 01 | 500 |
| GARMIN LTD | ORD | G37260109 | 544 | 14680 | SH | DEFINED | 20 | 14680 |
| GARMIN LTD | ORD | G37260109 | 9379 | 253080 | SH | DEFINED | 21 | 253080 |
| GARMIN LTD 4650 | ORD | G37260109 | 733 | 19770 | SH | DEFINED | 22 | 15120 |
| GARMIN LTD | ORD | G37260109 | 59 | 1590 | SH | OTHER | 22 | 1590 |
| GLOBALSANTAFE CORP 400 | SHS | G3930E101 | 33 | 1245 | SH | DEFINED | 01 | 845 |
| GLOBALSANTAFE CORP | SHS | G3930E101 | 70 | 2650 | SH | OTHER | 01 | 2650 |
| GLOBALSANTAFE CORP | SHS | G3930E101 | 77 | 2900 | SH | DEFINED | 08 | 2900 |
| GLOBALSANTAFE CORP | SHS | G3930E101 | 284 | 10704 | SH | DEFINED | 17 | 10704 |
| GLOBALSANTAFE CORP | SHS | G3930E101 | 7624 | 287700 | SH | DEFINED | 21 | 287700 |
| GLOBALSANTAFE CORP | SHS | G3930E101 | 38 | 1439 | SH | DEFINED | 22 | 1439 |
| GLOBALSANTAFE CORP | SHS | G3930E101 | 1009 | 38066 | SH | OTHER | 22 | 38066 |
| INGERSOLL-RAND COMPANY LTD 4600 | CL A | G4776G101 | 1764 | 25828 | SH | DEFINED | 01 | 21228 |
| INGERSOLL-RAND COMPANY LTD 15620 | CL A | G4776G101 | 1995 | 29211 | SH | OTHER | 01 | 13591 |
| INGERSOLL-RAND COMPANY LTD 19700 | CL A | G4776G101 | 7037 | 103022 | SH | DEFINED | 05 | 83322 |
| INGERSOLL-RAND COMPANY LTD | CL A | G4776G101 | 981 | 14358 | SH | DEFINED | 08 | 14358 |
| INGERSOLL-RAND COMPANY LTD | CL A | G4776G101 | 276 | 4034 | SH | DEFINED | 17 | 4034 |
| INGERSOLL-RAND COMPANY LTD 7240 | CL A | G4776G101 | 27126 | 397103 | SH | DEFINED | 21 | 389863 |
| INGERSOLL-RAND COMPANY LTD 25253 | CL A | G4776G101 | 42317 | 619491 | SH | DEFINED | 22 | 594238 |
| INGERSOLL-RAND COMPANY LTD | CL A | G4776G101 | 11510 | 168493 | SH | OTHER | 22 | 168493 |
| IPC HLDGS LTD | ORD | G4933P101 | 244 | 6600 | SH | DEFINED | 17 | 6600 |
| IPC HLDGS LTD | ORD | G4933P101 | 4 | 99 | SH | OTHER | 22 | 99 |
| KNIGHTSBRIDGE TANKERS LTD 500 | ORD | G5299G106 | 101 | 3500 | SH | DEFINED | 01 | 3000 |
| KNIGHTSBRIDGE TANKERS LTD 750 | ORD | G5299G106 | 98 | 3400 | SH | OTHER | 01 | 2650 |
| KNIGHTSBRIDGE TANKERS LTD 400 | ORD | G5299G106 | 75 | 2600 | SH | DEFINED | 22 | 2200 |

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| KNIGHTSBRIDGE TANKERS LTD | ORD | G5299G106 | 21 | 725 | SH | OTHER | 22 | 725 |
| MARVELL TECHNOLOGY GROUP LTD | ORD | G5876H105 | 12 | 440 | SH | DEFINED | 01 | 440 |
| MARVELL TECHNOLOGY GROUP LTD | ORD | G5876H105 | 13 | 470 | SH | OTHER | 01 | 470 |
| MARVELL TECHNOLOGY GROUP LTD | ORD | G5876H105 | 7941 | 297410 | SH | DEFINED | 05 | 297410 |
| MARVELL TECHNOLOGY GROUP LTD | ORD | G5876H105 | 1306 | 48923 | SH | DEFINED | 17 | 48923 |
| MARVELL TECHNOLOGY GROUP LTD | ORD | G5876H105 | 2780 | 104120 | SH | DEFINED | 20 | 104120 |
| MARVELL TECHNOLOGY GROUP LTD 160380 | ORD | G5876H105 | 37342 | 1398570 | SH | DEFINED | 21 | 1238190 |
| MARVELL TECHNOLOGY GROUP LTD 48050 | ORD | G5876H105 | 14898 | 557980 | SH | DEFINED | 22 | 509930 |
| MARVELL TECHNOLOGY GROUP LTD | ORD | G5876H105 | 360 | 13480 | SH | OTHER | 22 | 13480 |
| MONTPELIER RE HOLDINGS LTD | SHS | G62185106 | 245 | 7000 | SH | DEFINED | 08 | 7000 |
| MONTPELIER RE HOLDINGS LTD | SHS | G62185106 | 2294 | 65644 | SH | DEFINED | 17 | 65644 |
| MONTPELIER RE HOLDINGS LTD | SHS | G62185106 | 52 | 1500 | SH | OTHER | 22 | 1500 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | | 2 | SH | DEFINED | 01 | 2 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 49254 | 1089213 | SH | DEFINED | 05 | 1089213 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 5268 | 116492 | SH | DEFINED | 08 | 116492 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 5426 | 120000 | SH | CALL | DEFINED 08 | 120000 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 267 | 5912 | SH | DEFINED | 17 | 5912 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 379 | 8380 | SH | DEFINED | 20 | 8380 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 19171 | 423942 | SH | DEFINED | 21 | 423942 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 1054 | 23301 | SH | DEFINED | 22 | 20376 |
| 2925 | | | | | | | | |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 89 | 1970 | SH | OTHER | 22 | 1970 |
| NOBLE CORPORATION | SHS | G65422100 | 98 | 2591 | SH | DEFINED | 01 | 2591 |
| NOBLE CORPORATION | SHS | G65422100 | 6367 | 168048 | SH | DEFINED | 05 | 73948 |
| 94100 | | | | | | | | |
| NOBLE CORPORATION | SHS | G65422100 | 104 | 2734 | SH | DEFINED | 08 | 2734 |
| NOBLE CORPORATION | SHS | G65422100 | 681 | 17970 | SH | DEFINED | 17 | 17970 |
| NOBLE CORPORATION | SHS | G65422100 | 12384 | 326854 | SH | DEFINED | 21 | 326854 |
| NOBLE CORPORATION | SHS | G65422100 | 3880 | 102392 | SH | DEFINED | 22 | 68727 |
| 33665 | | | | | | | | |
| NOBLE CORPORATION | SHS | G65422100 | 1697 | 44775 | SH | OTHER | 22 | 44775 |
| OPENTV CORP | CL A | G67543101 | 41 | 19800 | SH | DEFINED | 08 | 19800 |
| OPENTV CORP | CL A | G67543101 | 1949 | 941700 | SH | DEFINED | 21 | 879700 |
| 62000 | | | | | | | | |
| OPENTV CORP | CL A | G67543101 | 372 | 179700 | SH | DEFINED | 22 | 173400 |
| 6300 | | | | | | | | |
| OPENTV CORP | CL A | G67543101 | 40 | 19400 | SH | OTHER | 22 | 19400 |
| O2MICRO INTERNATIONAL LIMITE | ORD | G6797E106 | 1108 | 65071 | SH | DEFINED | 17 | 65071 |
| O2MICRO INTERNATIONAL LIMITE | ORD | G6797E106 | 46 | 2690 | SH | DEFINED | 21 | 2690 |
| O2MICRO INTERNATIONAL LIMITE | ORD | G6797E106 | 2 | 100 | SH | DEFINED | 22 | |
| 100 | | | | | | | | |
| O2MICRO INTERNATIONAL LIMITE | ORD | G6797E106 | 615 | 36100 | SH | OTHER | 22 | 100 |
| 36000 | | | | | | | | |
| PARTNERRE LTD | COM | G6852T105 | 28 | 500 | SH | DEFINED | 01 | 500 |
| PARTNERRE LTD | COM | G6852T105 | 281 | 4960 | SH | OTHER | 01 | 10 |
| 4950 | | | | | | | | |
| PARTNERRE LTD | COM | G6852T105 | 806 | 14200 | SH | DEFINED | 17 | 14200 |
| PARTNERRE LTD | COM | G6852T105 | 7 | 125 | SH | DEFINED | 22 | 125 |
| PEAK INTL LTD | ORD | G69586108 | 1452 | 290350 | SH | DEFINED | 21 | 285750 |
| 4600 | | | | | | | | |
| PEAK INTL LTD | ORD | G69586108 | 723 | 144650 | SH | DEFINED | 22 | 134050 |
| 10600 | | | | | | | | |
| PLATINUM UNDERWRITER HLDGS L | COM | G7127P100 | 52 | 1700 | SH | DEFINED | 05 | 1700 |
| PLATINUM UNDERWRITER HLDGS L | COM | G7127P100 | 827 | 27185 | SH | DEFINED | 08 | 27185 |
| PLATINUM UNDERWRITER HLDGS L | COM | G7127P100 | 887 | 29158 | SH | DEFINED | 17 | 29158 |
| QUANTA CAPITAL HLDGS LTD | SHS | G7313F106 | 3197 | 301000 | SH | DEFINED | 21 | 301000 |
| QUANTA CAPITAL HLDGS LTD | SHS | G7313F106 | 103 | 9700 | SH | DEFINED | 22 | 9700 |
| QUANTA CAPITAL HLDGS LTD | SHS | G7313F106 | 34 | 3200 | SH | OTHER | 22 | 3200 |
| RADICA GAMES LTD | ORD | G7342H107 | 441 | 50000 | SH | DEFINED | 01 | 20000 |
| 30000 | | | | | | | | |
| RADICA GAMES LTD | ORD | G7342H107 | 1057 | 120000 | SH | OTHER | 01 | 75000 |
| 45000 | | | | | | | | |
| RENAISSANCE RE HLDGS LTD | COM | G7496G103 | 11 | 200 | SH | DEFINED | 01 | |
| 200 | | | | | | | | |
| RENAISSANCE RE HLDGS LTD | COM | G7496G103 | 982 | 18200 | SH | OTHER | 01 | 2000 |
| 1600 14600 | | | | | | | | |
| RENAISSANCE RE HLDGS LTD | COM | G7496G103 | 5 | 100 | SH | DEFINED | 08 | 100 |
| RENAISSANCE RE HLDGS LTD | COM | G7496G103 | 361 | 6700 | SH | DEFINED | 17 | 6700 |
| RENAISSANCE RE HLDGS LTD | COM | G7496G103 | 6543 | 121280 | SH | DEFINED | 21 | 121280 |
| RENAISSANCE RE HLDGS LTD | COM | G7496G103 | 593 | 11000 | SH | DEFINED | 22 | 3558 |
| 7442 | | | | | | | | |
| RENAISSANCE RE HLDGS LTD | COM | G7496G103 | 729 | 13517 | SH | OTHER | 22 | 13517 |
| SEAGATE TECHNOLOGY | SHS | G7945J104 | 1502 | 104061 | SH | DEFINED | 01 | 104061 |
| SEAGATE TECHNOLOGY | SHS | G7945J104 | 1155 | 80059 | SH | DEFINED | 08 | 80059 |
| SEAGATE TECHNOLOGY | SHS | G7945J104 | 1395 | 96650 | SH | DEFINED | 20 | 96650 |
| SEAGATE TECHNOLOGY | SHS | G7945J104 | 19623 | 1359890 | SH | DEFINED | 21 | 1168490 |
| 191400 | | | | | | | | |
| SEAGATE TECHNOLOGY | SHS | G7945J104 | 532 | 36900 | SH | DEFINED | 22 | 36900 |
| SINA CORP | ORD | G81477104 | 1 | 25 | SH | OTHER | 01 | 25 |
| SINA CORP | ORD | G81477104 | 66 | 2000 | SH | DEFINED | 08 | 2000 |
| SINA CORP | ORD | G81477104 | 732 | 22200 | SH | CALL | DEFINED 08 | 22200 |
| SINA CORP | ORD | G81477104 | 1193 | 36150 | SH | DEFINED | 17 | 36150 |
| SINA CORP | ORD | G81477104 | 234 | 7100 | SH | DEFINED | 21 | 7100 |
| SINA CORP | ORD | G81477104 | 346 | 10500 | SH | OTHER | 22 | |

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|------------------------------|-----------|-----------|-------|---------|----|-----------------|---------|
| 10500 | | | | | | | |
| UTI WORLDWIDE INC | ORD | G87210103 | 145 | 2748 | SH | DEFINED 01 | 2068 |
| 680 | | | | | | | |
| UTI WORLDWIDE INC | ORD | G87210103 | 3534 | 66909 | SH | DEFINED 05 | 66909 |
| UTI WORLDWIDE INC | ORD | G87210103 | 923 | 17478 | SH | DEFINED 17 | 17478 |
| UTI WORLDWIDE INC | ORD | G87210103 | 20536 | 388787 | SH | DEFINED 21 | 373287 |
| 15500 | | | | | | | |
| UTI WORLDWIDE INC | ORD | G87210103 | 1210 | 22900 | SH | DEFINED 22 | 12400 |
| 10500 | | | | | | | |
| UTI WORLDWIDE INC | ORD | G87210103 | 343 | 6500 | SH | OTHER 22 | 6500 |
| HILFIGER TOMMY CORP | ORD | G89152102 | 8 | 500 | SH | DEFINED 01 | 500 |
| HILFIGER TOMMY CORP | ORD | G89152102 | 2 | 100 | SH | OTHER 01 | 100 |
| HILFIGER TOMMY CORP | ORD | G89152102 | 106 | 7000 | SH | DEFINED 08 | 7000 |
| HILFIGER TOMMY CORP | ORD | G89152102 | 511 | 33755 | SH | DEFINED 17 | 33755 |
| HILFIGER TOMMY CORP | ORD | G89152102 | 6687 | 441700 | SH | DEFINED 21 | 437900 |
| 3800 | | | | | | | |
| HILFIGER TOMMY CORP | ORD | G89152102 | 1843 | 121700 | SH | DEFINED 22 | 112500 |
| 9200 | | | | | | | |
| TRANSOCEAN INC | ORD | G90078109 | 1296 | 44771 | SH | DEFINED 01 | 41142 |
| 3629 | | | | | | | |
| TRANSOCEAN INC | ORD | G90078109 | 775 | 26765 | SH | OTHER 01 | 8599 |
| 18166 | | | | | | | |
| TRANSOCEAN INC | ORD | G90078109 | 10310 | 356250 | SH | DEFINED 05 | 159350 |
| 196900 | | | | | | | |
| TRANSOCEAN INC | ORD | G90078109 | 4220 | 145830 | SH | DEFINED 08 | 145830 |
| TRANSOCEAN INC | ORD | G90078109 | 5157 | 178200 | SH | CALL DEFINED 08 | 178200 |
| TRANSOCEAN INC | ORD | G90078109 | 404 | 13950 | SH | DEFINED 17 | 13950 |
| TRANSOCEAN INC | ORD | G90078109 | 33630 | 1162055 | SH | DEFINED 21 | 1147646 |
| 14409 | | | | | | | |
| TRANSOCEAN INC | ORD | G90078109 | 2033 | 70245 | SH | DEFINED 22 | 67549 |
| 2696 | | | | | | | |
| TRANSOCEAN INC | ORD | G90078109 | 728 | 25159 | SH | OTHER 22 | 25159 |
| GOLAR LNG LTD BERMUDA | SHS | G9456A100 | 321 | 20484 | SH | DEFINED 17 | 20484 |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 12620 | 280571 | SH | DEFINED 05 | 280571 |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 2940 | 65360 | SH | DEFINED 08 | 65360 |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 6747 | 150000 | SH | CALL DEFINED 08 | 150000 |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 423 | 9410 | SH | DEFINED 17 | 9410 |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 8996 | 200000 | SH | CALL DEFINED 17 | 200000 |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 17 | 385 | SH | DEFINED 18 | |
| 385 | | | | | | | |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 12570 | 279450 | SH | DEFINED 21 | 279450 |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 768 | 17064 | SH | DEFINED 22 | 5264 |
| 11800 | | | | | | | |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 499 | 11100 | SH | OTHER 22 | 11100 |
| WHITE MTNS INS GROUP LTD | COM | G9618E107 | 10 | 20 | SH | DEFINED 01 | 20 |
| WHITE MTNS INS GROUP LTD | COM | G9618E107 | 191 | 375 | SH | OTHER 01 | 300 |
| 75 | | | | | | | |
| WHITE MTNS INS GROUP LTD | COM | G9618E107 | 2040 | 4000 | SH | DEFINED 08 | 4000 |
| WHITE MTNS INS GROUP LTD | COM | G9618E107 | 18564 | 36400 | SH | DEFINED 17 | 36400 |
| WILLIS GROUP HOLDINGS LTD | SHS | G96655108 | 13 | 350 | SH | DEFINED 01 | 350 |
| WILLIS GROUP HOLDINGS LTD | SHS | G96655108 | 161 | 4300 | SH | OTHER 01 | |
| 4300 | | | | | | | |
| WILLIS GROUP HOLDINGS LTD | SHS | G96655108 | 1395 | 37251 | SH | DEFINED 17 | 37251 |
| WILLIS GROUP HOLDINGS LTD | SHS | G96655108 | 44636 | 1191874 | SH | DEFINED 21 | 1191874 |
| WILLIS GROUP HOLDINGS LTD | SHS | G96655108 | 20340 | 543133 | SH | DEFINED 22 | 514506 |
| 28627 | | | | | | | |
| WILLIS GROUP HOLDINGS LTD | SHS | G96655108 | 675 | 18025 | SH | OTHER 22 | 18025 |
| XL CAP LTD | CL A | G98255105 | 3199 | 42389 | SH | DEFINED 01 | 41289 |
| 1100 | | | | | | | |
| XL CAP LTD | CL A | G98255105 | 2189 | 29006 | SH | OTHER 01 | 11157 |
| 17849 | | | | | | | |
| XL CAP LTD | CL A | G98255105 | 5042 | 66812 | SH | DEFINED 05 | 66812 |
| XL CAP LTD | CL A | G98255105 | 2438 | 32309 | SH | DEFINED 08 | 32309 |
| XL CAP LTD | CL A | G98255105 | 307 | 4066 | SH | DEFINED 17 | 4066 |
| XL CAP LTD | CL A | G98255105 | 47983 | 635877 | SH | DEFINED 21 | 630932 |
| 4945 | | | | | | | |
| XL CAP LTD | CL A | G98255105 | 31936 | 423216 | SH | DEFINED 22 | 389088 |
| 34128 | | | | | | | |
| XL CAP LTD | CL A | G98255105 | 1933 | 25621 | SH | OTHER 22 | 25621 |
| XOMA LTD | ORD | G9825R107 | 13 | 3000 | SH | DEFINED 01 | 3000 |
| XOMA LTD | ORD | G9825R107 | | 100 | SH | DEFINED 08 | 100 |
| XOMA LTD | ORD | G9825R107 | 290 | 64700 | SH | DEFINED 17 | 64700 |
| ALCON INC | COM SHS | H01301102 | 101 | 1290 | SH | DEFINED 01 | 670 |
| 620 | | | | | | | |
| ALCON INC | COM SHS | H01301102 | 311 | 3955 | SH | OTHER 01 | 2255 |
| 1700 | | | | | | | |
| ALCON INC | COM SHS | H01301102 | 12230 | 155500 | SH | DEFINED 08 | 155500 |
| ALCON INC | COM SHS | H01301102 | 459 | 5835 | SH | DEFINED 17 | 5835 |
| ALCON INC | COM SHS | H01301102 | 1116 | 14192 | SH | DEFINED 18 | |
| 14192 | | | | | | | |
| ALCON INC | COM SHS | H01301102 | 72005 | 915515 | SH | DEFINED 21 | 915515 |
| ALCON INC | COM SHS | H01301102 | 15427 | 196150 | SH | DEFINED 22 | 165380 |
| 30770 | | | | | | | |
| ALCON INC | COM SHS | H01301102 | 2047 | 26025 | SH | OTHER 22 | 26025 |
| UBS AG | NAMEN AKT | H8920M855 | 730 | 10277 | SH | DEFINED 01 | 8942 |
| 1335 | | | | | | | |

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|------------------------------|-----------|-----------|-------|---------|----|---------|---------|---------|
| UBS AG | NAMEN AKT | H8920M855 | 308 | 4330 | SH | OTHER | 01 | 3735 |
| 595 | | | | | | | | |
| UBS AG | NAMEN AKT | H8920M855 | 693 | 9758 | SH | DEFINED | 22 | 9758 |
| UBS AG | NAMEN AKT | H8920M855 | 107 | 1500 | SH | OTHER | 22 | 1500 |
| MILICOM INTL CELLULAR S A | SHS NEW | L6388F110 | 2 | 100 | SH | DEFINED | 08 | 100 |
| MILICOM INTL CELLULAR S A | SHS NEW | L6388F110 | 453 | 20692 | SH | DEFINED | 17 | 20692 |
| MILICOM INTL CELLULAR S A | SHS NEW | L6388F110 | 5195 | 237550 | SH | DEFINED | 21 | 237550 |
| SBS BROADCASTING SA | ORD | L8137F102 | 286 | 9300 | SH | DEFINED | 17 | 9300 |
| ALVARION LTD | SHS | M0861T100 | 212 | 16000 | SH | DEFINED | 01 | 16000 |
| ALVARION LTD | SHS | M0861T100 | 106 | 8000 | SH | OTHER | 01 | 8000 |
| ALVARION LTD | SHS | M0861T100 | 214 | 16140 | SH | DEFINED | 21 | 16140 |
| ALVARION LTD | SHS | M0861T100 | 428 | 32200 | SH | OTHER | 22 | |
| 32200 | | | | | | | | |
| AUDIOCODES LTD | ORD | M15342104 | 132 | 11025 | SH | DEFINED | 01 | 9530 |
| 1495 | | | | | | | | |
| AUDIOCODES LTD | ORD | M15342104 | 8 | 680 | SH | OTHER | 01 | |
| 680 | | | | | | | | |
| AUDIOCODES LTD | ORD | M15342104 | 2295 | 192049 | SH | DEFINED | 05 | 192049 |
| AUDIOCODES LTD | ORD | M15342104 | 10 | 800 | SH | DEFINED | 22 | 800 |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 207 | 7670 | SH | DEFINED | 01 | 7570 |
| 100 | | | | | | | | |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 135 | 5011 | SH | OTHER | 01 | 3631 |
| 1380 | | | | | | | | |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 1350 | 50000 | SH | CALL | DEFINED | 50000 |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 1398 | 51800 | SH | PUT | DEFINED | 51800 |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 1531 | 56722 | SH | DEFINED | 17 | 56722 |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 1401 | 51900 | SH | DEFINED | 20 | 51900 |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 28696 | 1063215 | SH | DEFINED | 21 | 959840 |
| 103375 | | | | | | | | |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 1146 | 42454 | SH | DEFINED | 22 | 42454 |
| COMMTOUCH SOFTWARE LTD | ORD | M25596103 | 18 | 30000 | SH | DEFINED | 22 | 30000 |
| ECTEL LTD | ORD | M29925100 | 39 | 13500 | SH | DEFINED | 22 | 13500 |
| RADWARE LTD | ORD | M81873107 | 5 | 300 | SH | DEFINED | 08 | 300 |
| RADWARE LTD | ORD | M81873107 | 266 | 15600 | SH | DEFINED | 17 | 15600 |
| TARO PHARMACEUTICAL INDS LTD | ORD | M8737E108 | 13 | 300 | SH | DEFINED | 01 | 300 |
| TARO PHARMACEUTICAL INDS LTD | ORD | M8737E108 | 9 | 200 | SH | OTHER | 01 | 200 |
| TARO PHARMACEUTICAL INDS LTD | ORD | M8737E108 | 948 | 21800 | SH | DEFINED | 08 | 21800 |
| TARO PHARMACEUTICAL INDS LTD | ORD | M8737E108 | 4698 | 108000 | SH | DEFINED | 21 | 101700 |
| 6300 | | | | | | | | |
| TARO PHARMACEUTICAL INDS LTD | ORD | M8737E108 | 912 | 20975 | SH | DEFINED | 22 | 20275 |
| 700 | | | | | | | | |
| TARO PHARMACEUTICAL INDS LTD | ORD | M8737E108 | 270 | 6200 | SH | OTHER | 22 | 2100 |
| 4100 | | | | | | | | |
| TECNOMATIX TECHNOLOGIES LTD | ORD | M8743P105 | 1775 | 135000 | SH | DEFINED | 17 | 135000 |
| ASML HLDG NV | N Y SHS | N07059111 | 118 | 6900 | SH | DEFINED | 01 | |
| 6900 | | | | | | | | |
| ASML HLDG NV | N Y SHS | N07059111 | 9340 | 545885 | SH | DEFINED | 05 | 545885 |
| ASML HLDG NV | N Y SHS | N07059111 | 4397 | 257000 | SH | DEFINED | 08 | 257000 |
| ASML HLDG NV | N Y SHS | N07059111 | 981 | 57355 | SH | DEFINED | 17 | 57355 |
| ASML HLDG NV | N Y SHS | N07059111 | 516 | 30140 | SH | DEFINED | 20 | 30140 |
| ASML HLDG NV | N Y SHS | N07059111 | 42740 | 2497940 | SH | DEFINED | 21 | 2495540 |
| 2400 | | | | | | | | |
| ASML HLDG NV | N Y SHS | N07059111 | 781 | 45670 | SH | DEFINED | 22 | 36290 |
| 9380 | | | | | | | | |
| ASML HLDG NV | N Y SHS | N07059111 | 15 | 860 | SH | OTHER | 22 | 860 |
| CNH GLOBAL N V | SHS NEW | N20935206 | 619 | 30000 | SH | DEFINED | 21 | 30000 |
| CORE LABORATORIES N V | COM | N22717107 | 9 | 400 | SH | DEFINED | 01 | 400 |
| CORE LABORATORIES N V | COM | N22717107 | 117 | 5100 | SH | DEFINED | 08 | 5100 |
| CORE LABORATORIES N V | COM | N22717107 | 92 | 4000 | SH | DEFINED | 17 | 4000 |
| CORE LABORATORIES N V | COM | N22717107 | 7259 | 315600 | SH | DEFINED | 21 | 312300 |
| 3300 | | | | | | | | |
| CORE LABORATORIES N V | COM | N22717107 | 1660 | 72190 | SH | DEFINED | 22 | 61290 |
| 10900 | | | | | | | | |
| QIAGEN N V | ORD | N72482107 | 12 | 1000 | SH | OTHER | 01 | 1000 |
| QIAGEN N V | ORD | N72482107 | 1078 | 89000 | SH | DEFINED | 22 | 89000 |
| KERZNER INTERNATIONAL LTD | SHS | P6065Y107 | 747 | 15700 | SH | DEFINED | 17 | 15700 |
| KERZNER INTERNATIONAL LTD | SHS | P6065Y107 | 238 | 5000 | SH | OTHER | 22 | |
| 5000 | | | | | | | | |
| PROGEN INDS LTD | ORD | Q7759R100 | 24 | 10000 | SH | OTHER | 22 | 10000 |
| ROYAL CARIBBEAN CRUISES LTD | COM | V7780T103 | 523 | 12038 | SH | DEFINED | 01 | 12038 |
| ROYAL CARIBBEAN CRUISES LTD | COM | V7780T103 | 119 | 2730 | SH | OTHER | 01 | 2730 |
| ROYAL CARIBBEAN CRUISES LTD | COM | V7780T103 | 483 | 11117 | SH | DEFINED | 05 | 11117 |
| ROYAL CARIBBEAN CRUISES LTD | COM | V7780T103 | 22 | 500 | SH | PUT | DEFINED | 500 |
| ROYAL CARIBBEAN CRUISES LTD | COM | V7780T103 | 2332 | 53727 | SH | DEFINED | 17 | 53727 |
| ROYAL CARIBBEAN CRUISES LTD | COM | V7780T103 | 2389 | 55040 | SH | DEFINED | 21 | 55040 |
| ROYAL CARIBBEAN CRUISES LTD | COM | V7780T103 | 1930 | 44470 | SH | DEFINED | 22 | 41645 |
| 2825 | | | | | | | | |
| ROYAL CARIBBEAN CRUISES LTD | COM | V7780T103 | 9 | 200 | SH | OTHER | 22 | 200 |
| ASE TEST LTD | ORD | Y02516105 | 44 | 5940 | SH | DEFINED | 01 | |
| 5940 | | | | | | | | |
| ASE TEST LTD | ORD | Y02516105 | 41 | 5575 | SH | OTHER | 01 | 1465 |
| 4110 | | | | | | | | |
| ASE TEST LTD | ORD | Y02516105 | 144 | 19500 | SH | DEFINED | 17 | 19500 |
| ASE TEST LTD | ORD | Y02516105 | 9 | 1175 | SH | DEFINED | 18 | |
| 1175 | | | | | | | | |
| ASE TEST LTD | ORD | Y02516105 | 209 | 28320 | SH | DEFINED | 22 | |

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| 28320 | | | | | | | |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 428 | 26825 SH | DEFINED 01 | | 4375 |
| 22450 | | | | | | | |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 3228 | 202396 SH | OTHER 01 | | 155396 |
| 47000 | | | | | | | |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 1204 | 75459 SH | DEFINED 05 | | 75459 |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 2 | 100 SH | DEFINED 08 | | 100 |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 841 | 52730 SH | DEFINED 17 | | 52730 |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 109 | 6850 SH | DEFINED 18 | | |
| 6850 | | | | | | | |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 1358 | 85150 SH | DEFINED 20 | | 85150 |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 36191 | 2269010 SH | DEFINED 21 | | 2096560 |
| 172450 | | | | | | | |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 22355 | 1401595 SH | DEFINED 22 | | 1300715 |
| 100880 | | | | | | | |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 2692 | 168797 SH | OTHER 22 | | 168797 |
| OMI CORP NEW | COM | Y6476W104 | 62 | 5233 SH | DEFINED 01 | | 4733 |
| 500 | | | | | | | |
| OMI CORP NEW | COM | Y6476W104 | 683 | 57408 SH | DEFINED 08 | | 57408 |
| OMI CORP NEW | COM | Y6476W104 | 179 | 15000 SH | CALL DEFINED 08 | | 15000 |
| OMI CORP NEW | COM | Y6476W104 | 1 | 100 SH | OTHER 22 | | 100 |
| TEEKAY SHIPPING MARSHALL ISL | COM | Y8564W103 | 2036 | 54470 SH | DEFINED 01 | | 23470 |
| 31000 | | | | | | | |
| TEEKAY SHIPPING MARSHALL ISL | COM | Y8564W103 | 105 | 2800 SH | OTHER 01 | | |
| 2800 | | | | | | | |
| TEEKAY SHIPPING MARSHALL ISL | COM | Y8564W103 | 462 | 12350 SH | DEFINED 17 | | 12350 |

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