

Form 13F

Form 13F Cover Page

Report for the Quarter Ended September 30, 2004

Check here if Amendment  ]

This Amendment (check only one)  ] is a restatement  
 ] adds new holdings

Institutional Investment Manager Filing this Report:

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

Form 13F File Number: 028-00158

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

Person Signing this Report on Behalf of Reporting Manager:

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

Signature, Place, and Date of Signing:

/s/ Charles F. Bowman  
Charlotte, NC  
November 9, 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: 16,863

Form 13F Information Table Value Total: \$ 120,925,764,000

List of Other Included Managers:



ACCENTURE LTD BERMUDA 149808	CL A	G1150G111	7864	290735	SH	OTHER	01	140927	
ACCENTURE LTD BERMUDA	CL A	G1150G111	46918	1734495	SH	DEFINED	05	1734495	
ACCENTURE LTD BERMUDA 230	CL A	G1150G111	13	495	SH	DEFINED	13	265	
ACCENTURE LTD BERMUDA	CL A	G1150G111	2000	73932	SH	DEFINED	17	73932	
ACCENTURE LTD BERMUDA 21000	CL A	G1150G111	47783	1766469	SH	DEFINED	21	1745469	
ACCENTURE LTD BERMUDA 150958	CL A	G1150G111	83839	3099413	SH	DEFINED	22	2948455	
ACCENTURE LTD BERMUDA 100	CL A	G1150G111	17518	647607	SH	OTHER	22	647507	
BUNGE LIMITED	COM	G16962105	20	500	SH	DEFINED	01	500	
BUNGE LIMITED	COM	G16962105	8	200	SH	OTHER	01	200	
BUNGE LIMITED	COM	G16962105	148	3700	SH	DEFINED	08	3700	
BUNGE LIMITED	COM	G16962105	1540	38526	SH	DEFINED	17	38526	
BUNGE LIMITED	COM	G16962105	842	21050	SH	DEFINED	20	21050	
BUNGE LIMITED 7850	COM	G16962105	27418	685797	SH	DEFINED	21	677947	
BUNGE LIMITED 30390	COM	G16962105	4787	119735	SH	DEFINED	22	89345	
BUNGE LIMITED	COM	G16962105	48	1200	SH	OTHER	22	1200	
CHINA YUCHAI INTL LTD	COM	G21082105	279	20000	SH	CALL	DEFINED	08	20000
CHINA YUCHAI INTL LTD	COM	G21082105	28	2000	SH	DEFINED	22	2000	
CHINADOTCOM CORP	CL A	G2108N109	7014	1408458	SH	DEFINED	08	1408458	
CHINADOTCOM CORP	CL A	G2108N109	6474	1300000	SH	CALL	DEFINED	08	1300000
CONSOLIDATED WATER CO INC	ORD	G23773107	981	41500	SH	DEFINED	01	41500	
CONSOLIDATED WATER CO INC 2000	ORD	G23773107	47	2000	SH	OTHER	22		
COOPER INDS LTD	CL A	G24182100	107	1821	SH	DEFINED	01	1821	
COOPER INDS LTD	CL A	G24182100	8780	148818	SH	DEFINED	05	148818	
COOPER INDS LTD	CL A	G24182100	503	8526	SH	DEFINED	08	8526	
COOPER INDS LTD	CL A	G24182100	289	4900	SH	DEFINED	17	4900	
COOPER INDS LTD	CL A	G24182100	8286	140449	SH	DEFINED	21	140449	
COOPER INDS LTD 3310	CL A	G24182100	3848	65225	SH	DEFINED	22	61915	
COOPER INDS LTD	CL A	G24182100	637	10790	SH	OTHER	22	10790	
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	4624	143833	SH	DEFINED	05	143833	
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	354	11011	SH	DEFINED	17	11011	
EVEREST RE GROUP LTD	COM	G3223R108	366	4925	SH	DEFINED	01	4925	
EVEREST RE GROUP LTD 225	COM	G3223R108	17	225	SH	OTHER	01		
EVEREST RE GROUP LTD	COM	G3223R108	9159	123217	SH	DEFINED	05	123217	
EVEREST RE GROUP LTD	COM	G3223R108	251	3381	SH	DEFINED	08	3381	
EVEREST RE GROUP LTD	COM	G3223R108	173	2325	SH	DEFINED	17	2325	
EVEREST RE GROUP LTD	COM	G3223R108	1992	26800	SH	DEFINED	20	26800	
EVEREST RE GROUP LTD 54800	COM	G3223R108	6727	90500	SH	DEFINED	21	35700	
EVEREST RE GROUP LTD 120	COM	G3223R108	9	120	SH	DEFINED	22		
EVEREST RE GROUP LTD 2880	COM	G3223R108	223	3000	SH	OTHER	22	120	
GARMIN LTD	ORD	G37260109	24	550	SH	DEFINED	01	550	
GARMIN LTD 1350	ORD	G37260109	80	1850	SH	OTHER	01	500	
GARMIN LTD	ORD	G37260109	875	20220	SH	DEFINED	17	20220	
GARMIN LTD	ORD	G37260109	549	12700	SH	DEFINED	20	12700	
GARMIN LTD	ORD	G37260109	11514	266230	SH	DEFINED	21	266230	
GARMIN LTD 4210	ORD	G37260109	182	4210	SH	DEFINED	22		
GARMIN LTD 440	ORD	G37260109	69	1590	SH	OTHER	22	1150	
GLOBALSANTAFE CORP 400	SHS	G3930E101	306	9975	SH	DEFINED	01	9575	
GLOBALSANTAFE CORP 2109	SHS	G3930E101	81	2650	SH	OTHER	01	541	
GLOBALSANTAFE CORP	SHS	G3930E101	821	26800	SH	DEFINED	20	26800	
GLOBALSANTAFE CORP 58700	SHS	G3930E101	10466	341475	SH	DEFINED	21	282775	
GLOBALSANTAFE CORP	SHS	G3930E101	63	2064	SH	DEFINED	22	2064	
GLOBALSANTAFE CORP	SHS	G3930E101	1136	37066	SH	OTHER	22	37066	
INGERSOLL-RAND COMPANY LTD 4600	CL A	G4776G101	1857	27326	SH	DEFINED	01	22726	
INGERSOLL-RAND COMPANY LTD 25870	CL A	G4776G101	2635	38761	SH	OTHER	01	12891	
INGERSOLL-RAND COMPANY LTD 68900	CL A	G4776G101	11058	162690	SH	DEFINED	05	93790	
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	1174	17273	SH	DEFINED	08	17273	
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	2862	42100	SH	CALL	DEFINED	08	42100
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	229	3374	SH	DEFINED	17	3374	
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	1448	21300	SH	DEFINED	20	21300	
INGERSOLL-RAND COMPANY LTD 44900	CL A	G4776G101	84919	1249364	SH	DEFINED	21	1204464	
INGERSOLL-RAND COMPANY LTD 29839	CL A	G4776G101	44826	659490	SH	DEFINED	22	629651	

INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	11652	171427	SH	OTHER	22	171427	
KNIGHTSBRIDGE TANKERS LTD	ORD	G5299G106	109	3500	SH	DEFINED	01	3000	
500									
KNIGHTSBRIDGE TANKERS LTD	ORD	G5299G106	105	3400	SH	OTHER	01	2650	
750									
KNIGHTSBRIDGE TANKERS LTD	ORD	G5299G106	81	2600	SH	DEFINED	22	2200	
400									
KNIGHTSBRIDGE TANKERS LTD	ORD	G5299G106	22	725	SH	OTHER	22	725	
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	1262	48302	SH	DEFINED	01	48302	
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	13	490	SH	OTHER	01	490	
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	8482	324609	SH	DEFINED	05	324609	
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	2604	99640	SH	DEFINED	20	99640	
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	57238	2190525	SH	DEFINED	21	2033395	
157130									
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	16268	622594	SH	DEFINED	22	569689	
52905									
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	363	13900	SH	OTHER	22	13900	
MONTPELLIER RE HOLDINGS LTD	SHS	G62185I06	257	7000	SH	DEFINED	08	7000	
MONTPELLIER RE HOLDINGS LTD	SHS	G62185I06	991	27029	SH	DEFINED	17	27029	
NABORS INDUSTRIES LTD	SHS	G6359F103		2	SH	DEFINED	01	2	
NABORS INDUSTRIES LTD	SHS	G6359F103	46085	973278	SH	DEFINED	05	973278	
NABORS INDUSTRIES LTD	SHS	G6359F103	527	11128	SH	DEFINED	08	11128	
NABORS INDUSTRIES LTD	SHS	G6359F103	7103	150000	SH	CALL	DEFINED	08	150000
NABORS INDUSTRIES LTD	SHS	G6359F103	215	4544	SH	DEFINED	17	4544	
NABORS INDUSTRIES LTD	SHS	G6359F103	3	70	SH	DEFINED	18		
70									
NABORS INDUSTRIES LTD	SHS	G6359F103	991	20930	SH	DEFINED	20	20930	
NABORS INDUSTRIES LTD	SHS	G6359F103	11733	247802	SH	DEFINED	21	246702	
1100									
NABORS INDUSTRIES LTD	SHS	G6359F103	754	15921	SH	DEFINED	22	8596	
7325									
NABORS INDUSTRIES LTD	SHS	G6359F103	107	2270	SH	OTHER	22	2270	
NOBLE CORPORATION	SHS	G65422I00	539	11991	SH	DEFINED	01	11991	
NOBLE CORPORATION	SHS	G65422I00	2836	63085	SH	DEFINED	05	63085	
NOBLE CORPORATION	SHS	G65422I00	176	3925	SH	DEFINED	08	3925	
NOBLE CORPORATION	SHS	G65422I00	76	1700	SH	DEFINED	17	1700	
NOBLE CORPORATION	SHS	G65422I00	14575	324253	SH	DEFINED	21	324253	
NOBLE CORPORATION	SHS	G65422I00	3945	87769	SH	DEFINED	22	68804	
18965									
NOBLE CORPORATION	SHS	G65422I00	1236	27505	SH	OTHER	22	27505	
OPENTV CORP	CL A	G67543I01	2872	941700	SH	DEFINED	21	879700	
62000									
OPENTV CORP	CL A	G67543I01	529	173400	SH	DEFINED	22	173400	
OPENTV CORP	CL A	G67543I01	59	19400	SH	OTHER	22	19400	
O2MICRO INTERNATIONAL LIMITE	ORD	G6797E106	50	4655	SH	DEFINED	21	4655	
O2MICRO INTERNATIONAL LIMITE	ORD	G6797E106	1	100	SH	DEFINED	22		
100									
O2MICRO INTERNATIONAL LIMITE	ORD	G6797E106	174	16200	SH	OTHER	22	100	
16100									
PARTNERRE LTD	COM	G6852T105	40	740	SH	DEFINED	01	740	
PARTNERRE LTD	COM	G6852T105	271	4960	SH	OTHER	01	10	
4950									
PARTNERRE LTD	COM	G6852T105	692	12660	SH	DEFINED	17	12660	
PARTNERRE LTD	COM	G6852T105	7	125	SH	DEFINED	22	125	
PEAK INTL LTD	ORD	G69586I08	1520	287850	SH	DEFINED	21	283250	
4600									
PEAK INTL LTD	ORD	G69586I08	764	144650	SH	DEFINED	22	134050	
10600									
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	50	1700	SH	DEFINED	05	1700	
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	796	27185	SH	DEFINED	08	27185	
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	744	25410	SH	DEFINED	17	25410	
QUANTA CAPITAL HLDGS LTD	SHS	G7313F106	2707	332200	SH	DEFINED	21	332200	
QUANTA CAPITAL HLDGS LTD	SHS	G7313F106	120	14700	SH	DEFINED	22	14700	
QUANTA CAPITAL HLDGS LTD	SHS	G7313F106	39	4800	SH	OTHER	22	4800	
RADICA GAMES LTD	ORD	G7342H107	776	75000	SH	OTHER	01	45000	
30000									
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	10	200	SH	DEFINED	01		
200									
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	1764	34200	SH	OTHER	01	18000	
1600 14600									
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	1	25	SH	DEFINED	08	25	
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	31641	613430	SH	DEFINED	21	613430	
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	4189	81205	SH	DEFINED	22	60887	
20318									
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	496	9618	SH	OTHER	22	9618	
SEAGATE TECHNOLOGY	SHS	G7945J104	1776	131372	SH	DEFINED	01	131372	
SEAGATE TECHNOLOGY	SHS	G7945J104	5	400	SH	DEFINED	08	400	
SEAGATE TECHNOLOGY	SHS	G7945J104	507	37485	SH	DEFINED	21	26085	
11400									
SEAGATE TECHNOLOGY	SHS	G7945J104	9	700	SH	DEFINED	22	700	
SHIP FINANCE INTERNATIONAL L	SHS	G81075I06	354	17600	SH	DEFINED	17	17600	
SHIP FINANCE INTERNATIONAL L	SHS	G81075I06	6	280	SH	OTHER	22	280	
SINA CORP	ORD	G81477I04	153	6000	SH	DEFINED	01	6000	
SINA CORP	ORD	G81477I04	1	25	SH	OTHER	01	25	
SINA CORP	ORD	G81477I04	129	5060	SH	DEFINED	08	5060	

SINA CORP 575	ORD	G81477104	43	1685 SH	DEFINED	21	1110	
SINA CORP 10500	ORD	G81477104	268	10500 SH	OTHER	22		
UTI WORLDWIDE INC 730	ORD	G87210103	206	3498 SH	DEFINED	01	2768	
UTI WORLDWIDE INC	ORD	G87210103	4171	70920 SH	DEFINED	05	70920	
UTI WORLDWIDE INC	ORD	G87210103	1134	19278 SH	DEFINED	17	19278	
UTI WORLDWIDE INC 9590	ORD	G87210103	15846	269437 SH	DEFINED	21	259847	
UTI WORLDWIDE INC 10000	ORD	G87210103	1317	22400 SH	DEFINED	22	12400	
UTI WORLDWIDE INC	ORD	G87210103	382	6500 SH	OTHER	22	6500	
HILFIGER TOMMY CORP	ORD	G8915Z102	5	500 SH	DEFINED	01	500	
HILFIGER TOMMY CORP	ORD	G8915Z102	1	100 SH	OTHER	01	100	
HILFIGER TOMMY CORP	ORD	G8915Z102	153	15500 SH	DEFINED	17	15500	
HILFIGER TOMMY CORP 3800	ORD	G8915Z102	4328	438500 SH	DEFINED	21	434700	
HILFIGER TOMMY CORP 9200	ORD	G8915Z102	1201	121700 SH	DEFINED	22	112500	
TRANSOCEAN INC 3629	ORD	G90078109	1744	48735 SH	DEFINED	01	45106	
TRANSOCEAN INC 28977	ORD	G90078109	1342	37504 SH	OTHER	01	8527	
TRANSOCEAN INC 40300	ORD	G90078109	6904	192965 SH	DEFINED	05	152665	
TRANSOCEAN INC	ORD	G90078109	11121	310807 SH	DEFINED	08	310807	
TRANSOCEAN INC	ORD	G90078109	6376	178200 SH	CALL	DEFINED	08	178200
TRANSOCEAN INC	ORD	G90078109	562	15707 SH	DEFINED	17	15707	
TRANSOCEAN INC 19209	ORD	G90078109	47965	1340555 SH	DEFINED	21	1321346	
TRANSOCEAN INC 2392	ORD	G90078109	2480	69300 SH	DEFINED	22	66908	
TRANSOCEAN INC	ORD	G90078109	826	23072 SH	OTHER	22	23072	
GOLAR LNG LTD BERMUDA	SHS	G9456A100	298	19034 SH	DEFINED	17	19034	
WEATHERFORD INTERNATIONAL LT	COM	G95089101	15008	294151 SH	DEFINED	05	294151	
WEATHERFORD INTERNATIONAL LT	COM	G95089101	316	6200 SH	DEFINED	08	6200	
WEATHERFORD INTERNATIONAL LT	COM	G95089101	10122	198400 SH	CALL	DEFINED	08	198400
WEATHERFORD INTERNATIONAL LT	COM	G95089101	10204	200000 SH	CALL	DEFINED	17	200000
WEATHERFORD INTERNATIONAL LT 385	COM	G95089101	20	385 SH	DEFINED	18		
WEATHERFORD INTERNATIONAL LT	COM	G95089101	204	4000 SH	DEFINED	20	4000	
WEATHERFORD INTERNATIONAL LT 2600	COM	G95089101	17425	341525 SH	DEFINED	21	338925	
WEATHERFORD INTERNATIONAL LT 9900	COM	G95089101	895	17542 SH	DEFINED	22	7642	
WEATHERFORD INTERNATIONAL LT	COM	G95089101	469	9200 SH	OTHER	22	9200	
WHITE MTNS INS GROUP LTD	COM	G9618E107	11	20 SH	DEFINED	01	20	
WHITE MTNS INS GROUP LTD	COM	G9618E107	158	300 SH	OTHER	01	300	
WHITE MTNS INS GROUP LTD	COM	G9618E107	2104	4000 SH	DEFINED	08	4000	
WHITE MTNS INS GROUP LTD	COM	G9618E107	9047	17200 SH	DEFINED	17	17200	
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	100	2680 SH	DEFINED	01	2680	
WILLIS GROUP HOLDINGS LTD 4300	SHS	G96655108	161	4300 SH	OTHER	01		
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	131	3500 SH	DEFINED	08	3500	
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	61	1620 SH	DEFINED	17	1620	
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	38218	1021880 SH	DEFINED	21	1021880	
WILLIS GROUP HOLDINGS LTD 18857	SHS	G96655108	14207	379855 SH	DEFINED	22	360998	
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	384	10265 SH	OTHER	22	10265	
XL CAP LTD 375	CL A	G98255105	2360	31896 SH	DEFINED	01	31521	
XL CAP LTD 29723	CL A	G98255105	2852	38544 SH	OTHER	01	8821	
XL CAP LTD	CL A	G98255105	5011	67721 SH	DEFINED	05	67721	
XL CAP LTD	CL A	G98255105	3092	41793 SH	DEFINED	08	41793	
XL CAP LTD	CL A	G98255105	52	700 SH	DEFINED	17	700	
XL CAP LTD 4945	CL A	G98255105	45768	618573 SH	DEFINED	21	613628	
XL CAP LTD 34468	CL A	G98255105	31255	422426 SH	DEFINED	22	387958	
XL CAP LTD	CL A	G98255105	1599	21616 SH	OTHER	22	21616	
ALCON INC 620	COM SHS	H01301102	68	850 SH	DEFINED	01	230	
ALCON INC 1000	COM SHS	H01301102	261	3255 SH	OTHER	01	2255	
ALCON INC 13468	COM SHS	H01301102	1080	13468 SH	DEFINED	18		
ALCON INC	COM SHS	H01301102	48670	606864 SH	DEFINED	21	606864	
ALCON INC 23370	COM SHS	H01301102	11313	141060 SH	DEFINED	22	117690	
ALCON INC	COM SHS	H01301102	2047	25525 SH	OTHER	22	25525	
UBS AG 1335	NAMEN AKT	H8920M855	728	10350 SH	DEFINED	01	9015	
UBS AG	NAMEN AKT	H8920M855	305	4330 SH	OTHER	01	3735	

595							
UBS AG	NAMEN AKT	H8920M855	692	9837 SH	DEFINED 22		9737
100							
UBS AG	NAMEN AKT	H8920M855	105	1500 SH	OTHER 22		1500
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	1176	64600 SH	DEFINED 17		64600
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	20721	1138489 SH	DEFINED 21		1127059
11430							
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	1040	57130 SH	DEFINED 22		31370
25760							
SBS BROADCASTING SA	ORD	L8137F102	219	6500 SH	DEFINED 17		6500
ALVARION LTD	SHS	M0861T100	220	17000 SH	DEFINED 01		17000
ALVARION LTD	SHS	M0861T100	13	1000 SH	OTHER 01		1000
ALVARION LTD	SHS	M0861T100	1	100 SH	DEFINED 08		100
ALVARION LTD	SHS	M0861T100	172	13280 SH	DEFINED 21		12980
300							
ALVARION LTD	SHS	M0861T100	417	32200 SH	OTHER 22		
32200							
AUDIOCODES LTD	ORD	M15342104	139	11007 SH	DEFINED 01		9470
1537							
AUDIOCODES LTD	ORD	M15342104	9	680 SH	OTHER 01		
680							
AUDIOCODES LTD	ORD	M15342104	2642	209870 SH	DEFINED 05		209870
AUDIOCODES LTD	ORD	M15342104	10	800 SH	DEFINED 22		800
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	9539	562122 SH	DEFINED 01		562022
100							
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	48	2816 SH	OTHER 01		1436
1380							
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	6	360 SH	DEFINED 08		360
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	80	4700 SH	DEFINED 17		4700
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	11686	688645 SH	DEFINED 21		682370
6275							
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	513	30234 SH	DEFINED 22		30234
COMMTOUCH SOFTWARE LTD	ORD	M25596103	10	30000 SH	DEFINED 22		30000
ECTEL LTD	ORD	M29925100	5	2148 SH	DEFINED 21		2148
ECTEL LTD	ORD	M29925100	22	10000 SH	DEFINED 22		10000
GIVEN IMAGING	ORD SHS	M52020100	8	200 SH	OTHER 01		200
GIVEN IMAGING	ORD SHS	M52020100	5	118 SH	DEFINED 08		118
GIVEN IMAGING	ORD SHS	M52020100	1250	32500 SH	CALL DEFINED 08		32500
GIVEN IMAGING	ORD SHS	M52020100	123	3200 SH	DEFINED 17		3200
GIVEN IMAGING	ORD SHS	M52020100	38	1000 SH	OTHER 22		
1000							
M SYS FLASH DISK PIONEERS LT	ORD	M7061C100	12	730 SH	DEFINED 01		730
M SYS FLASH DISK PIONEERS LT	ORD	M7061C100	26	1580 SH	OTHER 01		1580
M SYS FLASH DISK PIONEERS LT	ORD	M7061C100	3	200 SH	DEFINED 08		200
M SYS FLASH DISK PIONEERS LT	ORD	M7061C100	1145	69400 SH	DEFINED 17		69400
M SYS FLASH DISK PIONEERS LT	ORD	M7061C100	338	20500 SH	DEFINED 21		20500
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E108	5	200 SH	OTHER 01		200
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E108	2533	108400 SH	DEFINED 21		102100
6300							
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E108	474	20275 SH	DEFINED 22		16175
4100							
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E108	145	6200 SH	OTHER 22		6200
TECNOMATIX TECHNOLOGIES LTD	ORD	M8743P105	1141	99200 SH	DEFINED 17		99200
ASML HLDG NV	N Y SHS	N07059111	89	6900 SH	DEFINED 01		
6900							
ASML HLDG NV	N Y SHS	N07059111	6978	542185 SH	DEFINED 05		542185
ASML HLDG NV	N Y SHS	N07059111	3469	269550 SH	DEFINED 08		269550
ASML HLDG NV	N Y SHS	N07059111	423	32900 SH	DEFINED 17		32900
ASML HLDG NV	N Y SHS	N07059111	28853	2241850 SH	DEFINED 21		2241850
ASML HLDG NV	N Y SHS	N07059111	5265	409081 SH	DEFINED 22		385406
23675							
ASML HLDG NV	N Y SHS	N07059111	121	9440 SH	OTHER 22		9440
CNH GLOBAL N V	SHS NEW	N20935206	587	30000 SH	DEFINED 21		30000
CORE LABORATORIES N V	COM	N22717107	13	515 SH	DEFINED 01		515
CORE LABORATORIES N V	COM	N22717107	6998	284600 SH	DEFINED 21		282400
2200							
CORE LABORATORIES N V	COM	N22717107	1655	67290 SH	DEFINED 22		61290
6000							
ORTHOFIX INTL N V	COM	N6748L102	286	8300 SH	OTHER 22		
8300							
QIAGEN N V	ORD	N72482107	11	1000 SH	OTHER 01		1000
QIAGEN N V	ORD	N72482107	1019	89000 SH	DEFINED 22		89000
KERZNER INTERNATIONAL LTD	SHS	P6065Y107	290	6600 SH	DEFINED 17		6600
KERZNER INTERNATIONAL LTD	SHS	P6065Y107	220	5000 SH	OTHER 22		
5000							
PROGEN INDS LTD	ORD	Q7759R100	33	10000 SH	OTHER 22		10000
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	529	12140 SH	DEFINED 01		9740
2400							
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	119	2730 SH	OTHER 01		2730
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	153	3500 SH	PUT DEFINED 01		3500
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	577	13241 SH	DEFINED 05		13241
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	2834	65000 SH	CALL DEFINED 08		65000
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	26	600 SH	PUT DEFINED 08		600
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	1036	23771 SH	DEFINED 17		23771
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	781	17908 SH	DEFINED 21		17908

ROYAL CARIBBEAN CRUISES LTD 2800	COM	V7780T103	1681	38550	SH	DEFINED 22	35750
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	9	200	SH	OTHER 22	200
ASE TEST LTD 12265	ORD	Y02516105	64	12265	SH	DEFINED 01	
ASE TEST LTD 12310	ORD	Y02516105	74	14200	SH	OTHER 01	1890
ASE TEST LTD	ORD	Y02516105	2	410	SH	DEFINED 22	410
FLEXTRONICS INTL LTD 22450	ORD	Y2573F102	5055	381545	SH	DEFINED 01	359095
FLEXTRONICS INTL LTD 47000	ORD	Y2573F102	2670	201496	SH	OTHER 01	154496
FLEXTRONICS INTL LTD	ORD	Y2573F102	19892	1501289	SH	DEFINED 05	1501289
FLEXTRONICS INTL LTD	ORD	Y2573F102	5521	416700	SH	DEFINED 08	416700
FLEXTRONICS INTL LTD	ORD	Y2573F102	1596	120428	SH	DEFINED 17	120428
FLEXTRONICS INTL LTD 6850	ORD	Y2573F102	91	6850	SH	DEFINED 18	
FLEXTRONICS INTL LTD	ORD	Y2573F102	1043	78750	SH	DEFINED 20	78750
FLEXTRONICS INTL LTD 153375	ORD	Y2573F102	16645	1256240	SH	DEFINED 21	1102865
FLEXTRONICS INTL LTD 61975	ORD	Y2573F102	8048	607423	SH	DEFINED 22	545448
FLEXTRONICS INTL LTD	ORD	Y2573F102	1972	148862	SH	OTHER 22	148862
OMI CORP NEW 535	COM	Y6476W104	79	4933	SH	DEFINED 01	4398
OMI CORP NEW 1000	COM	Y6476W104	17	1035	SH	OTHER 01	35
OMI CORP NEW	COM	Y6476W104	73	4580	SH	DEFINED 08	4580
OMI CORP NEW	COM	Y6476W104	2	100	SH	OTHER 22	100
TEEKAY SHIPPING MARSHALL ISL 2800	COM	Y8564W103	3	70	SH	DEFINED 01	70
TEEKAY SHIPPING MARSHALL ISL 2800	COM	Y8564W103	121	2800	SH	OTHER 01	
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	185	4300	SH	DEFINED 17	4300
AAR CORP 10003	COM	000361105	257	20675	SH	DEFINED 01	10672
AAR CORP 997	COM	000361105	12	997	SH	OTHER 01	
AAR CORP	COM	000361105	1869	150100	SH	DEFINED 05	150100
AAR CORP	COM	000361105	9	700	SH	DEFINED 08	700
AAR CORP 10950	COM	000361105	3675	295200	SH	DEFINED 21	284250
AAR CORP	COM	000361105	148	11920	SH	DEFINED 22	11920
AAR CORP	COM	000361105	49	3900	SH	OTHER 22	3900
A C MOORE ARTS & CRAFTS INC	COM	00086T103	47	1910	SH	DEFINED 08	1910
A C MOORE ARTS & CRAFTS INC	COM	00086T103	4451	180000	SH	DEFINED 21	180000
A D C TELECOMMUNICATIONS 18000	COM	000886101	8221	4542086	SH	DEFINED 01	4524086
A D C TELECOMMUNICATIONS 255	COM	000886101	65	35855	SH	OTHER 01	35600
A D C TELECOMMUNICATIONS	COM	000886101	655	362059	SH	DEFINED 05	362059
A D C TELECOMMUNICATIONS	COM	000886101	1757	970787	SH	DEFINED 08	970787
A D C TELECOMMUNICATIONS	COM	000886101	141	78164	SH	DEFINED 21	78164
A D C TELECOMMUNICATIONS 14500	COM	000886101	181	100163	SH	DEFINED 22	85663
A D C TELECOMMUNICATIONS	COM	000886101	22	12400	SH	OTHER 22	12400
A D C TELECOMMUNICATIONS	NOTE	1.000% 000886AD3	6453	7659000	PRN	DEFINED 08	7659000
ACM INCOME FUND INC 5000	COM	000912105	123	15105	SH	DEFINED 01	10105
ACM INCOME FUND INC 15531	COM	000912105	300	36887	SH	OTHER 01	21356
ACM INCOME FUND INC	COM	000912105	155	18983	SH	DEFINED 22	18983
ACM INCOME FUND INC	COM	000912105	69	8479	SH	OTHER 22	8479
ABN AMRO HLDG NV	SPONSORED AD	000937102	31	1354	SH	DEFINED 01	1354
ABN AMRO HLDG NV	SPONSORED AD	000937102	6	276	SH	OTHER 01	276
ABN AMRO HLDG NV	SPONSORED AD	000937102	175	7685	SH	DEFINED 22	7685
ABN AMRO HLDG NV	SPONSORED AD	000937102	39	1716	SH	OTHER 22	1716
ABM INDS INC 37600	COM	000957100	758	37600	SH	DEFINED 01	
ABM INDS INC 24871 3370148	COM	000957100	90929	4512619	SH	OTHER 01	1117600
ABM INDS INC	COM	000957100	4154	206175	SH	DEFINED 05	206175
ABM INDS INC	COM	000957100	10	500	SH	DEFINED 08	500
ABM INDS INC	COM	000957100	4707	233600	SH	DEFINED 21	233600
ABM INDS INC	COM	000957100	181	9000	SH	DEFINED 22	9000
ABM INDS INC	COM	000957100	58	2900	SH	OTHER 22	2900
AFLAC INC 40505	COM	001055102	17539	447317	SH	DEFINED 01	406812
AFLAC INC 71283	COM	001055102	8676	221266	SH	OTHER 01	149983
AFLAC INC	COM	001055102	11168	284821	SH	DEFINED 05	284821
AFLAC INC	COM	001055102	1209	30831	SH	DEFINED 08	30831
AFLAC INC 3000	COM	001055102	29797	759930	SH	DEFINED 21	756930
AFLAC INC 127569	COM	001055102	100045	2551511	SH	DEFINED 22	2423942

AFLAC INC 200	COM	001055102	27700	706449	SH	OTHER	22	706249
AGCO CORP	COM	001084102	243	10725	SH	DEFINED	01	10725
AGCO CORP 425	COM	001084102	10	425	SH	OTHER	01	
AGCO CORP	COM	001084102	4579	202451	SH	DEFINED	05	202451
AGCO CORP	COM	001084102	239	10573	SH	DEFINED	08	10573
AGCO CORP	COM	001084102	1644	72700	SH	DEFINED	20	72700
AGCO CORP 158900	COM	001084102	24647	1089600	SH	DEFINED	21	930700
AGCO CORP 5400	COM	001084102	2545	112500	SH	DEFINED	22	107100
AGCO CORP	COM	001084102	199	8800	SH	OTHER	22	8800
AGL RES INC 500	COM	001204106	492	15980	SH	DEFINED	01	15480
AGL RES INC 6628	COM	001204106	515	16736	SH	OTHER	01	10108
AGL RES INC	COM	001204106	4403	143100	SH	DEFINED	05	143100
AGL RES INC	COM	001204106	43	1382	SH	DEFINED	08	1382
AGL RES INC 6700	COM	001204106	279	9068	SH	DEFINED	22	2368
AGL RES INC	COM	001204106	65	2112	SH	OTHER	22	2112
AES CORP 15748	COM	00130H105	20972	2099338	SH	DEFINED	01	2083590
AES CORP 42813	COM	00130H105	2488	249092	SH	OTHER	01	206279
AES CORP	COM	00130H105	17302	1731949	SH	DEFINED	05	1731949
AES CORP	COM	00130H105	878	87879	SH	DEFINED	08	87879
AES CORP 500	COM	00130H105	5	500	SH	DEFINED	18	
AES CORP	COM	00130H105	3821	382526	SH	DEFINED	21	382526
AES CORP 2100	COM	00130H105	189	18950	SH	DEFINED	22	16850
AES CORP	COM	00130H105	5	477	SH	OTHER	22	477
AK STL HLDG CORP	COM	001547108	1	100	SH	DEFINED	01	100
AK STL HLDG CORP 101	COM	001547108	1	101	SH	OTHER	01	
AK STL HLDG CORP	COM	001547108	55	6800	SH	DEFINED	08	6800
AK STL HLDG CORP 13700	COM	001547108	4509	552550	SH	DEFINED	21	538850
AK STL HLDG CORP 17400	COM	001547108	256	31400	SH	DEFINED	22	14000
AK STL HLDG CORP	COM	001547108	25	3009	SH	OTHER	22	3009
AMB PROPERTY CORP	COM	00163T109	816	22034	SH	DEFINED	01	22034
AMB PROPERTY CORP	COM	00163T109	4714	127325	SH	DEFINED	05	127325
AMB PROPERTY CORP	COM	00163T109	52	1400	SH	DEFINED	08	1400
AMB PROPERTY CORP	COM	00163T109	438	11834	SH	DEFINED	17	11834
AMB PROPERTY CORP	COM	00163T109	370	10000	SH	DEFINED	21	10000
AMB PROPERTY CORP 1000	COM	00163T109	341	9200	SH	DEFINED	22	8200
AMB PROPERTY CORP	COM	00163T109	259	7000	SH	OTHER	22	7000
AMN HEALTHCARE SERVICES INC	COM	001744101	1	48	SH	DEFINED	01	48
AMN HEALTHCARE SERVICES INC	COM	001744101	9702	811888	SH	DEFINED		811888
AMR CORP	COM	001765106	25	3423	SH	DEFINED	01	3423
AMR CORP 200	COM	001765106	22	3053	SH	OTHER	01	2853
AMR CORP	COM	001765106	2	305	SH	DEFINED	05	305
AMR CORP	COM	001765106	25	3433	SH	DEFINED	08	3433
AMR CORP	COM	001765106	4860	663000	SH	CALL	DEFINED 08	663000
AMR CORP	COM	001765106	367	50000	SH	PUT	DEFINED 08	50000
AMR CORP	COM	001765106	514	70150	SH	DEFINED	20	70150
AMR CORP 143200	COM	001765106	9869	1346400	SH	DEFINED	21	1203200
AMR CORP	COM	001765106	625	85300	SH	DEFINED	22	85300
AMR CORP	COM	001765106	51	6900	SH	OTHER	22	6900
AMR CORP	COM	001765106	628	85677	SH	DEFINED		85677
AMR CORP	NOTE	4.250% 001765BA3	2833	4300000	PRN	DEFINED	08	4300000
AMR CORP	NOTE	4.250% 001765BA3	685	1040000	PRN	DEFINED	17	1040000
AMR CORP	NOTE	4.500% 001765BB1	15278	25358000	PRN	DEFINED	08	25358000
AT&T CORP	COM NEW	001957505	119338	8333660	SH	DEFINED	01	8333660
AT&T CORP 366400	COM NEW	001957505	14250	995096	SH	DEFINED	05	628696
AT&T CORP	COM NEW	001957505	15257	1065442	SH	DEFINED	08	1065442
AT&T CORP	COM NEW	001957505	3738	261000	SH	CALL	DEFINED 08	261000
AT&T CORP	COM NEW	001957505	1300	90810	SH	DEFINED	21	90810
AT&T CORP 8184	COM NEW	001957505	2392	167049	SH	DEFINED	22	158865
AT&T CORP	COM NEW	001957505	2540	177364	SH	OTHER	22	177364
ASA LTD	COM	002050102	171	4000	SH	DEFINED	01	4000
ASA LTD 100	COM	002050102	4	100	SH	OTHER	01	
ASA LTD	COM	002050102	110	2570	SH	DEFINED	22	2570
ASA LTD	COM	002050102	136	3190	SH	OTHER	22	3190
ATMI INC	COM	00207R101	55	2700	SH	DEFINED	01	2700
ATMI INC	COM	00207R101	17	825	SH	OTHER	01	



825									
ATMI INC	COM	00207R101	2730	133300	SH	DEFINED	05	133300	
ATMI INC	COM	00207R101	14	700	SH	DEFINED	08	700	
ATMI INC	COM	00207R101	139	6800	SH	DEFINED	17	6800	
ATMI INC	COM	00207R101	426	20800	SH	DEFINED	21	20800	
ATMI INC	COM	00207R101	1180	57600	SH	OTHER	22	1000	
56600									
ASAT HLDGS LTD	SPONSORED AD	00208B105	470	447850	SH	DEFINED	08	447850	
AT&T WIRELESS SVCS INC	COM	00209A106	97400	6589998	SH	DEFINED	01	6572507	
17491									
AT&T WIRELESS SVCS INC	COM	00209A106	8371	566386	SH	OTHER	01	51497	
514889									
AT&T WIRELESS SVCS INC	COM	00209A106	20132	1362089	SH	DEFINED	05	1362089	
AT&T WIRELESS SVCS INC	COM	00209A106	1324	89574	SH	DEFINED	08	89574	
AT&T WIRELESS SVCS INC	COM	00209A106	4224	285800	SH	CALL	DEFINED	08	285800
AT&T WIRELESS SVCS INC	COM	00209A106	7332	496100	SH	PUT	DEFINED	08	496100
AT&T WIRELESS SVCS INC	COM	00209A106	1098	74260	SH	DEFINED	17	74260	
AT&T WIRELESS SVCS INC	COM	00209A106	43	2876	SH	DEFINED	18		
2876									
AT&T WIRELESS SVCS INC	COM	00209A106	22302	1508905	SH	DEFINED	21	1508905	
AT&T WIRELESS SVCS INC	COM	00209A106	4305	291266	SH	DEFINED	22	254838	
36428									
AT&T WIRELESS SVCS INC	COM	00209A106	8321	563014	SH	OTHER	22	563014	
AU OPTRONICS CORP	SPONSORED AD	002255107	154	12300	SH	DEFINED	08	12300	
AU OPTRONICS CORP	SPONSORED AD	002255107	125	10000	SH	PUT	DEFINED	08	10000
AU OPTRONICS CORP	SPONSORED AD	002255107	505	40370	SH	DEFINED	17	40370	
AU OPTRONICS CORP	SPONSORED AD	002255107	684	54647	SH	DEFINED	21	53775	
872									
AU OPTRONICS CORP	SPONSORED AD	002255107	8	630	SH	DEFINED	22	630	
AVX CORP NEW	COM	002444107	3	291	SH	DEFINED	05	291	
AVX CORP NEW	COM	002444107	79	6660	SH	DEFINED	08	6660	
AVX CORP NEW	COM	002444107	515	43430	SH	DEFINED	20	43430	
AVX CORP NEW	COM	002444107	8702	734340	SH	DEFINED	21	734340	
AVX CORP NEW	COM	002444107	984	83019	SH	DEFINED	22	67049	
15970									
AVX CORP NEW	COM	002444107	81	6850	SH	OTHER	22	6850	
AXS-ONE INC	COM	002458107	350	140649	SH	DEFINED	17	140649	
AARON RENTS INC	COM	002535201	1150	52836	SH	DEFINED	01	12236	
40600									
AARON RENTS INC	COM	002535201	8	375	SH	OTHER	01		
375									
AARON RENTS INC	COM	002535201	5332	245042	SH	DEFINED	05	245042	
AARON RENTS INC	COM	002535201	281	12933	SH	DEFINED	08	12933	
AARON RENTS INC	COM	002535201	718	33000	SH	DEFINED	21	33000	
ABBOTT LABS	COM	002824100	117271	2768448	SH	DEFINED	01	2501723	
266725									
ABBOTT LABS	COM	002824100	111955	2642941	SH	OTHER	01	1520039	
1122902									
ABBOTT LABS	COM	002824100	68714	1622134	SH	DEFINED	05	1622134	
ABBOTT LABS	COM	002824100	8618	203439	SH	DEFINED	08	203439	
ABBOTT LABS	COM	002824100	1372	32400	SH	CALL	DEFINED	08	32400
ABBOTT LABS	COM	002824100	8	200	SH	OTHER	13	200	
ABBOTT LABS	COM	002824100	1665	39300	SH	DEFINED	17	39300	
ABBOTT LABS	COM	002824100	1062	25068	SH	DEFINED	18		
25068									
ABBOTT LABS	COM	002824100	37524	885826	SH	DEFINED	21	885526	
300									
ABBOTT LABS	COM	002824100	119108	2811805	SH	DEFINED	22	2529120	
282685									
ABBOTT LABS	COM	002824100	81451	1922829	SH	OTHER	22	1922829	
ABERCROMBIE & FITCH CO	CL A	002896207	394	12500	SH	DEFINED	01	12500	
ABERCROMBIE & FITCH CO	CL A	002896207	9	274	SH	OTHER	01	24	
250									
ABERCROMBIE & FITCH CO	CL A	002896207	6598	209466	SH	DEFINED	05	209466	
ABERCROMBIE & FITCH CO	CL A	002896207	16770	532392	SH	DEFINED	08	532392	
ABERCROMBIE & FITCH CO	CL A	002896207	2063	65500	SH	CALL	DEFINED	08	65500
ABERCROMBIE & FITCH CO	CL A	002896207	315	10000	SH	PUT	DEFINED	08	10000
ABERCROMBIE & FITCH CO	CL A	002896207	3	100	SH	DEFINED	18		
100									
ABERCROMBIE & FITCH CO	CL A	002896207	8901	282575	SH	DEFINED	21	282575	
ABERCROMBIE & FITCH CO	CL A	002896207	32909	1044742	SH	DEFINED	22	980362	
64380									
ABERCROMBIE & FITCH CO	CL A	002896207	8003	254075	SH	OTHER	22	254075	
ABERDEEN ASIA PACIFIC INCOM	COM	003009107	36	5903	SH	DEFINED	01		
5903									
ABERDEEN ASIA PACIFIC INCOM	COM	003009107	240	38896	SH	OTHER	01	29653	
6200 3043									
ABERDEEN ASIA PACIFIC INCOM	COM	003009107	290	47050	SH	DEFINED	22	47050	
ABERDEEN ASIA PACIFIC INCOM	COM	003009107	74	12072	SH	OTHER	22	12072	
ABGENIX INC	COM	00339B107	23	2350	SH	DEFINED	01	2350	
ABGENIX INC	COM	00339B107	37	3727	SH	DEFINED	08	3727	
ABGENIX INC	COM	00339B107	1480	150070	SH	DEFINED	17	150070	
ABGENIX INC	COM	00339B107	25	2500	SH	DEFINED	18		
2500									
ABGENIX INC	COM	00339B107	2820	286000	SH	DEFINED	21	286000	



ACXIOM CORP	COM	005125109	4509	189936	SH	DEFINED 05	189936
ACXIOM CORP	COM	005125109	208	8770	SH	DEFINED 08	8770
ACXIOM CORP	COM	005125109	387	16309	SH	DEFINED 17	16309
ACXIOM CORP	COM	005125109	4552	191741	SH	DEFINED 21	191741
ACXIOM CORP	COM	005125109	221	9316	SH	DEFINED 22	9316
ACXIOM CORP	COM	005125109	64	2700	SH	OTHER 22	2700
ADAMS EXPRESS CO	COM	006212104	107	8432	SH	DEFINED 01	8432
ADAMS EXPRESS CO 979	COM	006212104	159	12510	SH	OTHER 01	11531
ADAMS EXPRESS CO 1029	COM	006212104	131	10356	SH	DEFINED 22	9327
ADAMS EXPRESS CO	COM	006212104	44	3487	SH	OTHER 22	3487
ADAPTEC INC	COM	00651F108	230	30311	SH	DEFINED 01	30311
ADAPTEC INC 7100	COM	00651F108	61	8000	SH	OTHER 01	900
ADAPTEC INC	COM	00651F108	3631	477750	SH	DEFINED 05	477750
ADAPTEC INC	COM	00651F108	2557	336394	SH	DEFINED 08	336394
ADAPTEC INC	COM	00651F108	554	72900	SH	DEFINED 21	72900
ADESA INC	COM	00686U104	3427	208605	SH	DEFINED 05	208605
ADESA INC	COM	00686U104	43	2600	SH	DEFINED 08	2600
ADESA INC	COM	00686U104	431	26222	SH	DEFINED 17	26222
ADESA INC	COM	00686U104	5466	332700	SH	DEFINED 21	332700
ADESA INC	COM	00686U104	533	32450	SH	DEFINED 22	32450
ADESA INC	COM	00686U104	171	10397	SH	OTHER 22	10397
ADMINISTAFF INC 17000	COM	007094105	308	26325	SH	DEFINED 01	9325
ADMINISTAFF INC 425	COM	007094105	5	425	SH	OTHER 01	
ADMINISTAFF INC	COM	007094105	1476	126150	SH	DEFINED 05	126150
ADMINISTAFF INC	COM	007094105	204	17400	SH	DEFINED 21	17400
ADOBE SYS INC	COM	00724F101	2245	45382	SH	DEFINED 01	45382
ADOBE SYS INC 1455	COM	00724F101	577	11655	SH	OTHER 01	10200
ADOBE SYS INC	COM	00724F101	10332	208845	SH	DEFINED 05	208845
ADOBE SYS INC	COM	00724F101	579	11712	SH	DEFINED 08	11712
ADOBE SYS INC	COM	00724F101	148	3000	SH	DEFINED 17	3000
ADOBE SYS INC	COM	00724F101	9424	190493	SH	DEFINED 21	190493
ADOBE SYS INC 1550	COM	00724F101	5602	113245	SH	DEFINED 22	111695
ADOBE SYS INC	COM	00724F101	497	10050	SH	OTHER 22	10050
ADOLOR CORP	COM	00724X102	158	14023	SH	DEFINED 08	14023
ADOLOR CORP	COM	00724X102	275	24471	SH	DEFINED 17	24471
ADOLOR CORP	COM	00724X102		15	SH	DEFINED 22	15
ADOLOR CORP	COM	00724X102	31	2781	SH	OTHER 22	2781
ADSTAR INC 12000	COM	00737P104	17	12000	SH	OTHER 01	
ADTRAN INC	COM	00738A106	198	8750	SH	DEFINED 01	8750
ADTRAN INC 400	COM	00738A106	9	400	SH	OTHER 01	
ADTRAN INC	COM	00738A106	7329	323162	SH	DEFINED 05	323162
ADTRAN INC	COM	00738A106	2	100	SH	DEFINED 08	100
ADTRAN INC	COM	00738A106	328	14460	SH	DEFINED 20	14460
ADTRAN INC 750	COM	00738A106	221	9750	SH	DEFINED 21	9000
ADTRAN INC 4800	COM	00738A106	109	4800	SH	DEFINED 22	
ADTRAN INC 500	COM	00738A106	11	500	SH	OTHER 22	
ADVANCED DIGITAL INFORMATION	COM	007525108	33	3823	SH	DEFINED 08	3823
ADVANCED DIGITAL INFORMATION	COM	007525108	180	20742	SH	DEFINED 17	20742
ADVANCED DIGITAL INFORMATION	COM	007525108	514	59100	SH	DEFINED 21	59100
ADVANCED DIGITAL INFORMATION	COM	007525108	24	2720	SH	DEFINED 22	2720
ADVANCED MARKETING SVCS INC	COM	00753T105	18	1625	SH	DEFINED 01	1625
ADVANCED MARKETING SVCS INC	COM	00753T105	873	80925	SH	DEFINED 05	80925
ADVANCED MARKETING SVCS INC	COM	00753T105	136	12600	SH	DEFINED 21	12600
ADVANCED MARKETING SVCS INC	COM	00753T105	55	5060	SH	DEFINED 22	5060
ADVANCED MARKETING SVCS INC	COM	00753T105	69	6375	SH	OTHER 22	6375
ADVANCED FIBRE COMMUNICATION	COM	00754A105	12313	774398	SH	DEFINED 01	774398
ADVANCED FIBRE COMMUNICATION 3000	COM	00754A105	48	3000	SH	OTHER 01	
ADVANCED FIBRE COMMUNICATION	COM	00754A105	3119	196136	SH	DEFINED 05	196136
ADVANCED FIBRE COMMUNICATION	COM	00754A105	35	2225	SH	DEFINED 08	2225
ADVANCED FIBRE COMMUNICATION 500	COM	00754A105	916	57600	SH	DEFINED 22	57100
ADVANCED FIBRE COMMUNICATION	COM	00754A105	91	5700	SH	OTHER 22	5700
ADVANCED NEUROMODULATION SYS	COM	00757T101	24	777	SH	OTHER 01	777
ADVANCED NEUROMODULATION SYS	COM	00757T101	46	1528	SH	DEFINED 08	1528
ADVANCED NEUROMODULATION SYS 5300	COM	00757T101	161	5300	SH	OTHER 22	
ADVO INC 19400	COM	007585102	817	26408	SH	DEFINED 01	7008
ADVO INC 275	COM	007585102	9	275	SH	OTHER 01	
ADVO INC	COM	007585102	4431	143200	SH	DEFINED 05	143200
ADVO INC	COM	007585102	66	2135	SH	DEFINED 08	2135

ADVO INC	COM	007585102	142	4589 SH	DEFINED 17	4589
ADVO INC 5300	COM	007585102	17422	563101 SH	DEFINED 21	557801
ADVO INC 6800	COM	007585102	2791	90195 SH	DEFINED 22	83395
ADVO INC	COM	007585102	46	1500 SH	OTHER 22	1500
ADVISORY BRD CO	COM	00762W107	1	33 SH	DEFINED 08	33
ADVISORY BRD CO 11300	COM	00762W107	5954	177200 SH	DEFINED 21	165900
ADVISORY BRD CO	COM	00762W107	1109	33000 SH	DEFINED 22	33000
ADVISORY BRD CO	COM	00762W107	124	3700 SH	OTHER 22	3700
ADVANCED MEDICAL OPTICS INC	COM	00763M108	6141	155200 SH	DEFINED 05	155200
ADVANCED MEDICAL OPTICS INC	COM	00763M108	67	1700 SH	DEFINED 08	1700
ADVANCED MEDICAL OPTICS INC	COM	00763M108	9758	246600 SH	CALL DEFINED 08	246600
ADVANCED MEDICAL OPTICS INC	COM	00763M108	433	10950 SH	DEFINED 17	10950
ADVANCED MEDICAL OPTICS INC	COM	00763M108	934	23600 SH	DEFINED 21	23600
ADVANCED MEDICAL OPTICS INC 33	COM	00763M108	44	1112 SH	DEFINED 22	1079
ADVANCED MEDICAL OPTICS INC	COM	00763M108	19	482 SH	OTHER 22	482
ADVANCIS PHARMACEUTICALS COR 20900	COM	00764L109	2851	349863 SH	DEFINED 21	328963
ADVANCIS PHARMACEUTICALS COR	COM	00764L109	536	65767 SH	DEFINED 22	65767
ADVANCIS PHARMACEUTICALS COR	COM	00764L109	59	7293 SH	OTHER 22	7293
AEROFLEX INC 24577	COM	007768104	522	49422 SH	DEFINED 01	24845
AEROFLEX INC 715	COM	007768104	8	715 SH	OTHER 01	
AEROFLEX INC	COM	007768104	6054	572776 SH	DEFINED 05	572776
AEROFLEX INC	COM	007768104	18	1700 SH	DEFINED 08	1700
AEROFLEX INC	COM	007768104	520	49200 SH	DEFINED 21	49200
AEROFLEX INC 34600	COM	007768104	366	34600 SH	OTHER 22	
AEROPOSTALE	COM	007865108	3240	123675 SH	DEFINED 05	123675
AEROPOSTALE	COM	007865108	62	2373 SH	DEFINED 08	2373
AEROPOSTALE 12400	COM	007865108	11493	438681 SH	DEFINED 21	426281
AEROPOSTALE 52371	COM	007865108	1372	52371 SH	DEFINED 22	
ADVANCED MICRO DEVICES INC 3410 1100	COM	007903107	1338	102927 SH	DEFINED 01	98417
ADVANCED MICRO DEVICES INC 12705	COM	007903107	165	12705 SH	OTHER 01	
ADVANCED MICRO DEVICES INC	COM	007903107	2275	175026 SH	DEFINED 05	175026
ADVANCED MICRO DEVICES INC	COM	007903107	156	12025 SH	DEFINED 08	12025
ADVANCED MICRO DEVICES INC	COM	007903107	16120	1240000 SH	CALL DEFINED 08	1240000
ADVANCED MICRO DEVICES INC	COM	007903107	5084	391100 SH	DEFINED 17	391100
ADVANCED MICRO DEVICES INC	COM	007903107	1933	148700 SH	DEFINED 20	148700
ADVANCED MICRO DEVICES INC 307150	COM	007903107	21596	1661262 SH	DEFINED 21	1354112
ADVANCED MICRO DEVICES INC 1000	COM	007903107	1151	88520 SH	DEFINED 22	87520
ADVANCED MICRO DEVICES INC	COM	007903107	24	1865 SH	OTHER 22	1865
ADVANCED MICRO DEVICES INC	NOTE 4.500%	007903AF4	5268	2760000 PRN	DEFINED 17	2760000
AEGON N V 4782	ORD AMER REG	007924103	1175	108786 SH	DEFINED 01	104004
AEGON N V 80720	ORD AMER REG	007924103	1380	127757 SH	OTHER 01	47037
AEGON N V	ORD AMER REG	007924103	22	2000 SH	DEFINED 21	2000
AEGON N V 3814	ORD AMER REG	007924103	346	32083 SH	DEFINED 22	28269
AEGON N V	ORD AMER REG	007924103	234	21675 SH	OTHER 22	21675
ADVANTA CORP	CL B	007942204	2185	90328 SH	DEFINED 17	90328
ADVANCED ENERGY INDS 7761	COM	007973100	126	13600 SH	DEFINED 01	5839
ADVANCED ENERGY INDS 1564	COM	007973100	15	1564 SH	OTHER 01	
ADVANCED ENERGY INDS	COM	007973100	1380	148575 SH	DEFINED 05	148575
ADVANCED ENERGY INDS	COM	007973100	12	1315 SH	DEFINED 08	1315
ADVANCED ENERGY INDS	COM	007973100	202	21700 SH	DEFINED 21	21700
ADVENT SOFTWARE INC	COM	007974108	93	5525 SH	DEFINED 01	5525
ADVENT SOFTWARE INC	COM	007974108	505	30000 SH	OTHER 01	30000
ADVENT SOFTWARE INC	COM	007974108	1231	73154 SH	DEFINED 05	73154
ADVENT SOFTWARE INC 5000	COM	007974108	84	5000 SH	DEFINED 18	
ADVENT SOFTWARE INC	COM	007974108	2	100 SH	OTHER 22	100
AETNA INC NEW 3812	COM	00817Y108	5407	54104 SH	DEFINED 01	50292
AETNA INC NEW 19907	COM	00817Y108	2471	24726 SH	OTHER 01	4819
AETNA INC NEW 14200	COM	00817Y108	42556	425855 SH	DEFINED 05	411655
AETNA INC NEW	COM	00817Y108	957	9581 SH	DEFINED 08	9581
AETNA INC NEW	COM	00817Y108	75947	760000 SH	CALL DEFINED 08	760000
AETNA INC NEW	COM	00817Y108	40072	401000 SH	PUT DEFINED 08	401000
AETNA INC NEW	COM	00817Y108	997	9975 SH	DEFINED 17	9975

AETNA INC NEW 44170	COM		00817Y108	4414	44170 SH	DEFINED	18	
AETNA INC NEW	COM		00817Y108	69772	698207 SH	DEFINED	21	698207
AETNA INC NEW 16425	COM		00817Y108	25241	252588 SH	DEFINED	22	236163
AETNA INC NEW	COM		00817Y108	8540	85462 SH	OTHER	22	85462
AFFILIATED COMPUTER SERVICES 2600 400	CL A		008190100	4270	76699 SH	DEFINED	01	73699
AFFILIATED COMPUTER SERVICES 5265	CL A		008190100	293	5265 SH	OTHER	01	
AFFILIATED COMPUTER SERVICES 3500	CL A		008190100	9782	175706 SH	DEFINED	05	172206
AFFILIATED COMPUTER SERVICES	CL A		008190100	959	17228 SH	DEFINED	08	17228
AFFILIATED COMPUTER SERVICES	CL A		008190100	9982	179300 SH	DEFINED	08	179300
AFFILIATED COMPUTER SERVICES 2998	CL A		008190100	167	2998 SH	DEFINED	18	
AFFILIATED COMPUTER SERVICES	CL A		008190100	29177	524100 SH	DEFINED	21	524100
AFFILIATED COMPUTER SERVICES 17075	CL A		008190100	2715	48778 SH	DEFINED	22	31703
AFFILIATED COMPUTER SERVICES	CL A		008190100	1778	31944 SH	OTHER	22	31944
AFFILIATED MANAGERS GROUP 1225	COM		008252108	375	7010 SH	DEFINED	01	5785
AFFILIATED MANAGERS GROUP	COM		008252108	13724	256331 SH	DEFINED	05	256331
AFFILIATED MANAGERS GROUP	COM		008252108	11	200 SH	DEFINED	08	200
AFFILIATED MANAGERS GROUP	COM		008252108	122	2273 SH	DEFINED	17	2273
AFFILIATED MANAGERS GROUP	COM		008252108	1003	18740 SH	DEFINED	20	18740
AFFILIATED MANAGERS GROUP 10025	COM		008252108	17690	330416 SH	DEFINED	21	320391
AFFILIATED MANAGERS GROUP 25109	COM		008252108	1344	25109 SH	DEFINED	22	
AFFILIATED MANAGERS GROUP 14821	COM		008252108	795	14850 SH	OTHER	22	29
AFFILIATED MANAGERS GROUP	NOTE		008252AC2	774	750000 PRN	DEFINED	08	750000
AFFILIATED MANAGERS GROUP	DBCV		008252AE8	29867	22500000 PRN	DEFINED	08	22500000
AFFYMETRIX INC 432	COM		00826T108	232	7545 SH	DEFINED	01	7113
AFFYMETRIX INC 2670	COM		00826T108	82	2670 SH	OTHER	01	
AFFYMETRIX INC	COM		00826T108	4088	133103 SH	DEFINED	05	133103
AFFYMETRIX INC	COM		00826T108	6142	200000 SH	DEFINED	08	200000
AFFYMETRIX INC	COM		00826T108	952	31000 SH	DEFINED	17	31000
AFFYMETRIX INC	COM		00826T108	404	13150 SH	DEFINED	20	13150
AFFYMETRIX INC 1150	COM		00826T108	107	3500 SH	DEFINED	21	2350
AFFYMETRIX INC 4630	COM		00826T108	150	4894 SH	DEFINED	22	264
AFFYMETRIX INC	COM		00826T108	12	400 SH	OTHER	22	400
AFFYMETRIX INC	NOTE	0.750%	00826TAF5	2423	2000000 PRN	DEFINED	08	2000000
AFFIRMATIVE INS HLDGS INC	COM		008272106	2330	147656 SH	DEFINED	17	147656
AGERE SYS INC 343	CL A		00845V100	3	3307 SH	DEFINED	01	2964
AGERE SYS INC 537	CL A		00845V100	2	1880 SH	OTHER	01	1343
AGERE SYS INC	CL A		00845V100	9	8911 SH	DEFINED	05	8911
AGERE SYS INC	CL A		00845V100	1325	1262052 SH	DEFINED	08	1262052
AGERE SYS INC 80	CL A		00845V100	5	5217 SH	DEFINED	22	5137
AGERE SYS INC	CL A		00845V100	14	13076 SH	OTHER	22	13076
AGERE SYS INC	CL B		00845V209	18	17373 SH	DEFINED	05	17373
AGERE SYS INC	CL B		00845V209	43	41733 SH	DEFINED	08	41733
AGERE SYS INC 2137	CL B		00845V209	33	32450 SH	DEFINED	22	30313
AGERE SYS INC	CL B		00845V209	16	16170 SH	OTHER	22	16170
AGILENT TECHNOLOGIES INC 203936	COM		00846U101	4597	213107 SH	DEFINED	01	9171
AGILENT TECHNOLOGIES INC 619233 7647	COM		00846U101	87034	4034957 SH	OTHER	01	3408077
AGILENT TECHNOLOGIES INC	COM		00846U101	26717	1238603 SH	DEFINED	05	1238603
AGILENT TECHNOLOGIES INC	COM		00846U101	737	34173 SH	DEFINED	08	34173
AGILENT TECHNOLOGIES INC	COM		00846U101	2912	135000 SH	DEFINED	08	135000
AGILENT TECHNOLOGIES INC	COM		00846U101	216	10000 SH	DEFINED	08	10000
AGILENT TECHNOLOGIES INC 255	COM		00846U101	6	255 SH	DEFINED	18	
AGILENT TECHNOLOGIES INC 8237	COM		00846U101	4885	226466 SH	DEFINED	21	218229
AGILENT TECHNOLOGIES INC 40515	COM		00846U101	15458	716631 SH	DEFINED	22	676116
AGILENT TECHNOLOGIES INC	COM		00846U101	3259	151105 SH	OTHER	22	151105
AGILE SOFTWARE CORP DEL	COM		00846X105	1	76 SH	DEFINED	01	76
AGILE SOFTWARE CORP DEL	COM		00846X105	1	100 SH	OTHER	01	100
AGILE SOFTWARE CORP DEL	COM		00846X105	351	44248 SH	DEFINED	17	44248
AGILE SOFTWARE CORP DEL 15440	COM		00846X105	4709	593861 SH	DEFINED	21	578421
AGILE SOFTWARE CORP DEL 34790	COM		00846X105	280	35290 SH	DEFINED	22	500

AGILYSYS INC	COM	00847J105	2	98 SH	DEFINED 01	98
AGILYSYS INC	COM	00847J105	2896	167475 SH	DEFINED 05	167475
AGILYSYS INC	COM	00847J105	12	700 SH	DEFINED 08	700
AGILYSYS INC	COM	00847J105	10174	588429 SH	DEFINED 21	584829
3600						
AGILYSYS INC	COM	00847J105	1687	97570 SH	DEFINED 22	89470
8100						
AGILYSYS INC	COM	00847J105	40	2300 SH	OTHER 22	2300
AGRIUM INC	COM	008916108	31	1769 SH	DEFINED 05	1769
AGRIUM INC	COM	008916108	515	29000 SH	DEFINED 08	29000
AIR PRODS & CHEMS INC	COM	009158106	6157	113227 SH	DEFINED 01	91487
21740						
AIR PRODS & CHEMS INC	COM	009158106	7083	130247 SH	OTHER 01	69231
61016						
AIR PRODS & CHEMS INC	COM	009158106	10159	186821 SH	DEFINED 05	111821
75000						
AIR PRODS & CHEMS INC	COM	009158106	2099	38602 SH	DEFINED 08	38602
AIR PRODS & CHEMS INC	COM	009158106	2056	37800 SH	DEFINED 20	37800
AIR PRODS & CHEMS INC	COM	009158106	86633	1593099 SH	DEFINED 21	1511999
81100						
AIR PRODS & CHEMS INC	COM	009158106	83011	1526492 SH	DEFINED 22	1469992
56500						
AIR PRODS & CHEMS INC	COM	009158106	29927	550322 SH	OTHER 22	550122
200						
AIRGAS INC	COM	009363102	199	8275 SH	DEFINED 01	8275
AIRGAS INC	COM	009363102	6	250 SH	OTHER 01	
250						
AIRGAS INC	COM	009363102	8341	346524 SH	DEFINED 05	346524
AIRGAS INC	COM	009363102	2	100 SH	DEFINED 08	100
AIRGAS INC	COM	009363102	604	25110 SH	DEFINED 20	25110
AIRGAS INC	COM	009363102	18721	777779 SH	DEFINED 21	762904
14875						
AIRGAS INC	COM	009363102	2503	103990 SH	DEFINED 22	64400
39590						
AIRGAS INC	COM	009363102	19	800 SH	OTHER 22	800
AIRGATE PCS INC	COM NEW	009367301	640	32675 SH	DEFINED 08	32675
AIRGATE PCS INC	COM NEW	009367301	496	25309 SH	DEFINED 21	25309
AIRNET SYS INC	COM	009417106	329	76700 SH	DEFINED 21	75700
1000						
AIRNET SYS INC	COM	009417106	118	27587 SH	DEFINED 22	25847
1740						
AIRNET SYS INC	COM	009417106	1	229 SH	OTHER 22	229
AIRTRAN HLDGS INC	COM	00949P108	7666	769629 SH	DEFINED 01	766429
3200						
AIRTRAN HLDGS INC	COM	00949P108	5025	504552 SH	DEFINED 05	504552
AIRTRAN HLDGS INC	COM	00949P108	13	1300 SH	DEFINED 08	1300
AIRTRAN HLDGS INC	COM	00949P108	5	500 SH	DEFINED 22	500
AIRTRAN HLDGS INC	COM	00949P108	1	100 SH	OTHER 22	100
AKAMAI TECHNOLOGIES INC	COM	00971T101	20	1400 SH	DEFINED 01	1400
AKAMAI TECHNOLOGIES INC	COM	00971T101	1	50 SH	OTHER 01	50
AKAMAI TECHNOLOGIES INC	COM	00971T101	174	12411 SH	DEFINED 08	12411
AKAMAI TECHNOLOGIES INC	COM	00971T101	18	1250 SH	DEFINED 22	1250
AKAMAI TECHNOLOGIES INC	COM	00971T101	676	48130 SH	DEFINED	48130
AKZO NOBEL NV	SPONSORED AD	010199305	39	1100 SH	DEFINED 01	1100
AKZO NOBEL NV	SPONSORED AD	010199305	676	19045 SH	OTHER 01	3685
15360						
AKZO NOBEL NV	SPONSORED AD	010199305	68	1925 SH	DEFINED 22	1925
ALABAMA NATL BANCORP DELA	COM	010317105	85	1421 SH	DEFINED 01	1421
ALABAMA NATL BANCORP DELA	COM	010317105	186	3100 SH	DEFINED 17	3100
ALAMO GROUP INC	COM	011311107	1710	91400 SH	DEFINED 21	91400
ALAMO GROUP INC	COM	011311107	76	4040 SH	DEFINED 22	4040
ALAMO GROUP INC	COM	011311107	24	1300 SH	OTHER 22	1300
ALAMOSA HLDGS INC	COM	011589108	62	8124 SH	DEFINED 01	8124
ALAMOSA HLDGS INC	COM	011589108	779	102000 SH	OTHER 01	102000
ALAMOSA HLDGS INC	COM	011589108	62	8100 SH	DEFINED 05	8100
ALAMOSA HLDGS INC	COM	011589108	69	9000 SH	DEFINED 08	9000
ALAMOSA HLDGS INC	COM	011589108	374	48900 SH	DEFINED 17	48900
ALASKA AIR GROUP INC	COM	011659109	57	2300 SH	DEFINED 01	2300
ALASKA AIR GROUP INC	COM	011659109	25	989 SH	OTHER 01	489
500						
ALASKA AIR GROUP INC	COM	011659109	1466	59171 SH	DEFINED 05	59171
ALASKA AIR GROUP INC	COM	011659109	69	2800 SH	DEFINED 08	2800
ALASKA AIR GROUP INC	COM	011659109	270	10900 SH	DEFINED 17	10900
ALASKA AIR GROUP INC	COM	011659109	1346	54300 SH	DEFINED 21	54300
ALBANY INTL CORP	CL A	012348108	800	26824 SH	DEFINED 01	7424
19400						
ALBANY INTL CORP	CL A	012348108	2	75 SH	OTHER 01	
75						
ALBANY INTL CORP	CL A	012348108	4686	157200 SH	DEFINED 05	157200
ALBANY INTL CORP	CL A	012348108	209	7020 SH	DEFINED 08	7020
ALBANY INTL CORP	CL A	012348108	24149	810084 SH	DEFINED 21	803594
6490						
ALBANY INTL CORP	CL A	012348108	4333	145357 SH	DEFINED 22	130557
14800						
ALBANY INTL CORP	CL A	012348108	33	1100 SH	OTHER 22	1100

ALBANY MOLECULAR RESH INC 2000	COM	012423109	822	85673 SH	DEFINED 22	83673
ALBANY MOLECULAR RESH INC	COM	012423109	19	2000 SH	OTHER 22	2000
ALBEMARLE CORP 1367	COM	012653101	661	18846 SH	DEFINED 01	17479
ALBEMARLE CORP 2733	COM	012653101	3128	89134 SH	OTHER 01	86401
ALBEMARLE CORP	COM	012653101	3214	91588 SH	DEFINED 05	91588
ALBEMARLE CORP	COM	012653101	81	2319 SH	DEFINED 08	2319
ALBEMARLE CORP	COM	012653101	12299	350490 SH	DEFINED 21	350490
ALBEMARLE CORP 7900	COM	012653101	3149	89730 SH	DEFINED 22	81830
ALBEMARLE CORP	COM	012653101	73	2080 SH	OTHER 22	2080
ALBERTO CULVER CO	COM	013068101	555	12773 SH	DEFINED 01	12773
ALBERTO CULVER CO 1500	COM	013068101	65	1500 SH	OTHER 01	
ALBERTO CULVER CO 45300	COM	013068101	3851	88578 SH	DEFINED 05	43278
ALBERTO CULVER CO	COM	013068101	793	18247 SH	DEFINED 08	18247
ALBERTO CULVER CO	COM	013068101	1405	32322 SH	DEFINED 20	32322
ALBERTO CULVER CO 64050	COM	013068101	41803	961428 SH	DEFINED 21	897378
ALBERTO CULVER CO 22944	COM	013068101	6430	147889 SH	DEFINED 22	124945
ALBERTO CULVER CO	COM	013068101	185	4250 SH	OTHER 22	4250
ALBERTSONS INC 2875	COM	013104104	2651	110780 SH	DEFINED 01	107905
ALBERTSONS INC 8965	COM	013104104	1332	55681 SH	OTHER 01	46716
ALBERTSONS INC 17000	COM	013104104	4550	190130 SH	DEFINED 05	173130
ALBERTSONS INC	COM	013104104	890	37202 SH	DEFINED 08	37202
ALBERTSONS INC	COM	013104104	19628	820213 SH	DEFINED 21	820213
ALBERTSONS INC 2904	COM	013104104	1019	42572 SH	DEFINED 22	39668
ALBERTSONS INC	COM	013104104	582	24329 SH	OTHER 22	24329
ALCAN INC 1150	COM	013716105	712	14891 SH	DEFINED 01	13741
ALCAN INC 1125	COM	013716105	212	4438 SH	OTHER 01	3313
ALCAN INC	COM	013716105	2906	60800 SH	DEFINED 08	60800
ALCAN INC	COM	013716105	1681	35173 SH	DEFINED 17	35173
ALCAN INC 675	COM	013716105	69	1442 SH	DEFINED 22	767
ALCAN INC	COM	013716105	1168	24431 SH	OTHER 22	24431
ALCOA INC 54341	COM	013817101	94643	2817583 SH	DEFINED 01	2763242
ALCOA INC 375825	COM	013817101	25682	764576 SH	OTHER 01	388751
ALCOA INC 204101	COM	013817101	60841	1811277 SH	DEFINED 05	1607176
ALCOA INC	COM	013817101	11959	356025 SH	DEFINED 08	356025
ALCOA INC	COM	013817101	19969	594500 SH	CALL DEFINED 08	594500
ALCOA INC	COM	013817101	21	620 SH	DEFINED 13	620
ALCOA INC 285	COM	013817101	10	300 SH	OTHER 13	15
ALCOA INC 62	COM	013817101	2	62 SH	DEFINED 18	
ALCOA INC	COM	013817101	2254	67100 SH	DEFINED 20	67100
ALCOA INC 151980	COM	013817101	50051	1490051 SH	DEFINED 21	1338071
ALCOA INC 53935	COM	013817101	19405	577697 SH	DEFINED 22	523762
ALCOA INC	COM	013817101	7164	213286 SH	OTHER 22	213286
ALCATEL	SPONSORED AD	013904305	7	634 SH	DEFINED 01	634
ALCATEL	SPONSORED AD	013904305	22	1910 SH	OTHER 01	1910
ALCATEL	SPONSORED AD	013904305	1403	119600 SH	DEFINED 08	119600
ALCATEL 399	SPONSORED AD	013904305	5	399 SH	DEFINED 22	
ALCATEL 5623	SPONSORED AD	013904305	488	41577 SH	OTHER 22	35954
ALDERWOODS GROUP INC	COM	014383103	123	12500 SH	DEFINED 01	12500
ALDERWOODS GROUP INC	COM	014383103		45 SH	DEFINED 22	45
ALEXANDER & BALDWIN INC	COM	014482103	132	3875 SH	DEFINED 01	3875
ALEXANDER & BALDWIN INC 200	COM	014482103	7	200 SH	OTHER 01	
ALEXANDER & BALDWIN INC	COM	014482103	3186	93860 SH	DEFINED 05	93860
ALEXANDER & BALDWIN INC	COM	014482103	69	2035 SH	DEFINED 08	2035
ALEXANDER & BALDWIN INC	COM	014482103	398	11720 SH	DEFINED 17	11720
ALEXANDER & BALDWIN INC	COM	014482103	3	100 SH	OTHER 22	100
ALEXANDERS INC	COM	014752109	1192	5986 SH	DEFINED 17	5986
ALEXANDERS INC 600	COM	014752109	119	600 SH	OTHER 22	
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	3	40 SH	DEFINED 01	40
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	53	800 SH	OTHER 01	

800							
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	45950	699180	SH	DEFINED 21	699180
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	3245	49380	SH	DEFINED 22	44300
5080							
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	85	1300	SH	OTHER 22	1300
ALEXION PHARMACEUTICALS INC	COM	015351109	16	900	SH	DEFINED 08	900
ALEXION PHARMACEUTICALS INC	COM	015351109	939	52157	SH	DEFINED 17	52157
ALFACELL CORP	COM	015404106	72	16000	SH	DEFINED 01	16000
ALIGN TECHNOLOGY INC	COM	016255101	104	6825	SH	DEFINED 01	5425
1400							
ALIGN TECHNOLOGY INC	COM	016255101	2191	143360	SH	DEFINED 05	143360
ALIGN TECHNOLOGY INC	COM	016255101	44	2867	SH	DEFINED 08	2867
ALIGN TECHNOLOGY INC	COM	016255101	5	350	SH	DEFINED 22	350
ALKERMES INC	COM	01642T108	3	280	SH	DEFINED 01	280
ALKERMES INC	COM	01642T108	12	1000	SH	OTHER 01	
1000							
ALKERMES INC	COM	01642T108	218	18900	SH	DEFINED 17	18900
ALKERMES INC	COM	01642T108	29	2500	SH	DEFINED 22	2500
ALKERMES INC	COM	01642T108	46	4000	SH	OTHER 22	4000
ALKERMES INC	NOTE	2.500% 01642TAE8	1060	1000000	PRN	DEFINED 08	1000000
ALKERMES INC	NOTE	2.500% 01642TAE8	2438	2300000	PRN	DEFINED 17	2300000
ALLEGHANY CORP DEL	COM	017175100	199	728	SH	OTHER 01	
728							
ALLEGHANY CORP DEL	COM	017175100	1064	3899	SH	DEFINED 22	3899
ALLEGHANY CORP DEL	COM	017175100	966	3538	SH	OTHER 22	3538
ALLEGHENY ENERGY INC	COM	017361106	543	34011	SH	DEFINED 01	34011
ALLEGHENY ENERGY INC	COM	017361106	226	14164	SH	OTHER 01	506
13658							
ALLEGHENY ENERGY INC	COM	017361106	2411	151081	SH	DEFINED 05	74481
76600							
ALLEGHENY ENERGY INC	COM	017361106	4417	276774	SH	DEFINED 08	276774
ALLEGHENY ENERGY INC	COM	017361106	4309	270000	SH	DEFINED 17	270000
ALLEGHENY ENERGY INC	COM	017361106	196	12267	SH	DEFINED 21	12267
ALLEGHENY ENERGY INC	COM	017361106	131	8185	SH	DEFINED 22	7785
400							
ALLEGHENY ENERGY INC	COM	017361106	89	5578	SH	OTHER 22	5578
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	517	28325	SH	DEFINED 01	26275
2050							
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	186	10179	SH	OTHER 01	2050
8129							
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	791	43360	SH	DEFINED 05	43360
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	44	2437	SH	DEFINED 08	2437
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	361	19790	SH	DEFINED 20	19790
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	11287	618448	SH	DEFINED 21	605693
12755							
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	1018	55797	SH	DEFINED 22	21327
34470							
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	22	1190	SH	OTHER 22	1190
ALLERGAN INC	COM	018490102	1330	18335	SH	DEFINED 01	17270
1065							
ALLERGAN INC	COM	018490102	918	12652	SH	OTHER 01	5913
6739							
ALLERGAN INC	COM	018490102	14250	196420	SH	DEFINED 05	127820
68600							
ALLERGAN INC	COM	018490102	1787	24635	SH	DEFINED 08	24635
ALLERGAN INC	COM	018490102	726	10000	SH	CALL DEFINED 08	10000
ALLERGAN INC	COM	018490102	5247	72322	SH	DEFINED 21	72322
ALLERGAN INC	COM	018490102	13850	190899	SH	DEFINED 22	180433
10466							
ALLERGAN INC	COM	018490102	2460	33911	SH	OTHER 22	33911
ALLETE INC	COM NEW	018522300	4041	124333	SH	DEFINED 05	124333
ALLETE INC	COM NEW	018522300	104	3192	SH	DEFINED 08	3192
ALLETE INC	COM NEW	018522300	4241	130499	SH	DEFINED 21	130499
ALLETE INC	COM NEW	018522300	351	10801	SH	DEFINED 22	10801
ALLETE INC	COM NEW	018522300	107	3287	SH	OTHER 22	3287
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PAR	01855A101	2606	73400	SH	DEFINED 01	39100
34300							
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PAR	01855A101	278	7835	SH	OTHER 01	5235
2600							
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PAR	01855A101	3216	90600	SH	DEFINED 17	90600
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PAR	01855A101	421	11870	SH	DEFINED 22	3870
8000							
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PAR	01855A101	1323	37280	SH	OTHER 22	37280
ALLIANCE DATA SYSTEMS CORP	COM	018581108	375	9250	SH	DEFINED 01	9250
ALLIANCE DATA SYSTEMS CORP	COM	018581108	14	350	SH	OTHER 01	
350							
ALLIANCE DATA SYSTEMS CORP	COM	018581108	7231	178271	SH	DEFINED 05	178271
ALLIANCE DATA SYSTEMS CORP	COM	018581108	10	250	SH	DEFINED 08	250
ALLIANCE DATA SYSTEMS CORP	COM	018581108	324	8000	SH	DEFINED 21	8000
ALLIANCE DATA SYSTEMS CORP	COM	018581108	1290	31800	SH	OTHER 22	
31800							
ALLIANCE GAMING CORP	COM NEW	01859P609	14	915	SH	DEFINED 01	915
ALLIANCE GAMING CORP	COM NEW	01859P609	14	900	SH	OTHER 01	
900							
ALLIANCE GAMING CORP	COM NEW	01859P609	166	11002	SH	DEFINED 08	11002



ALLIANCE GAMING CORP	COM NEW	01859P609	904	60000	SH	CALL	DEFINED	08	60000
ALLIANCE GAMING CORP	COM NEW	01859P609	603	40018	SH		DEFINED	17	40018
ALLIANCE GAMING CORP 11600	COM NEW	01859P609	4041	268300	SH		DEFINED	21	256700
ALLIANCE GAMING CORP	COM NEW	01859P609	623	41375	SH		DEFINED	22	41375
ALLIANCE GAMING CORP	COM NEW	01859P609	65	4300	SH		OTHER	22	4300
ALLIANCE IMAGING INC	COM NEW	018606202	941	125955	SH		DEFINED	08	125955
ALLIANCE SEMICONDUCTOR CORP 2400	COM	01877H100	21	5925	SH		DEFINED	01	3525
ALLIANCE SEMICONDUCTOR CORP	COM	01877H100	519	149900	SH		DEFINED	05	149900
ALLIANCE SEMICONDUCTOR CORP	COM	01877H100	81	23400	SH		DEFINED	21	23400
ALLIANCE SEMICONDUCTOR CORP	COM	01877H100	3	1000	SH		OTHER	22	1000
ALLIANCE RES PARTNER L P 4000	UT LTD PART	01877R108	223	4000	SH		DEFINED	01	
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	139	2500	SH		OTHER	01	2500
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	33	600	SH		OTHER	22	600
ALLIANCE WORLD DLR GV FD II 10000	COM	01879R106	148	12214	SH		OTHER	01	2214
ALLIANCE WORLD DLR GV FD II 4554	COM	01879R106	55	4554	SH		DEFINED	22	
ALLIANCE WORLD DLR GV FD II 827	COM	01879R106	112	9235	SH		OTHER	22	8408
ALLIANT ENERGY CORP	COM	018802108	34868	1401458	SH		DEFINED	01	1401458
ALLIANT ENERGY CORP 1099	COM	018802108	292	11736	SH		OTHER	01	10637
ALLIANT ENERGY CORP	COM	018802108	6224	250177	SH		DEFINED	05	250177
ALLIANT ENERGY CORP	COM	018802108	92	3708	SH		DEFINED	08	3708
ALLIANT ENERGY CORP 4300	COM	018802108	347	13950	SH		DEFINED	22	9650
ALLIANT ENERGY CORP	COM	018802108	105	4201	SH		OTHER	22	4201
ALLIANT TECHSYSTEMS INC	COM	018804104	303	5009	SH		DEFINED	01	5009
ALLIANT TECHSYSTEMS INC 1387	COM	018804104	114	1891	SH		OTHER	01	504
ALLIANT TECHSYSTEMS INC	COM	018804104	5021	82985	SH		DEFINED	05	82985
ALLIANT TECHSYSTEMS INC	COM	018804104	7759	128250	SH		DEFINED	08	128250
ALLIANT TECHSYSTEMS INC	COM	018804104	194	3200	SH		DEFINED	17	3200
ALLIANT TECHSYSTEMS INC	COM	018804104	11613	191950	SH		DEFINED	21	191950
ALLIANT TECHSYSTEMS INC	COM	018804104	1434	23707	SH		DEFINED	22	23707
ALLIANT TECHSYSTEMS INC	COM	018804104	641	10600	SH		OTHER	22	10600
ALLIANT TECHSYSTEMS INC	NOTE 2.750%	018804AH7	9064	8865000	PRN		DEFINED	08	8865000
ALLIED CAP CORP NEW 5550	COM	01903Q108	272	11144	SH		DEFINED	01	5594
ALLIED CAP CORP NEW 6985	COM	01903Q108	743	30443	SH		OTHER	01	23458
ALLIED CAP CORP NEW	COM	01903Q108	14	570	SH		DEFINED	05	570
ALLIED CAP CORP NEW	COM	01903Q108	569	23326	SH		DEFINED	08	23326
ALLIED CAP CORP NEW	COM	01903Q108	695	28500	SH	CALL	DEFINED	08	28500
ALLIED CAP CORP NEW 8747	COM	01903Q108	213	8747	SH		DEFINED	22	
ALLIED CAP CORP NEW 6553	COM	01903Q108	531	21772	SH		OTHER	22	15219
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	2429	73000	SH		DEFINED	21	73000
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	220	6600	SH		DEFINED	22	6600
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	133	4000	SH		OTHER	22	4000
ALLIED WASTE INDS INC 11200	COM PAR\$.01N	019589308	541	61178	SH		DEFINED	01	49978
ALLIED WASTE INDS INC 825	COM PAR\$.01N	019589308	7	825	SH		OTHER	01	
ALLIED WASTE INDS INC 458800	COM PAR\$.01N	019589308	6197	700241	SH		DEFINED	05	241441
ALLIED WASTE INDS INC	COM PAR\$.01N	019589308	1062	120012	SH		DEFINED	08	120012
ALLIED WASTE INDS INC	COM PAR\$.01N	019589308	2167	244820	SH		DEFINED	21	244820
ALLIED WASTE INDS INC 1740	COM PAR\$.01N	019589308	139	15740	SH		DEFINED	22	14000
ALLIED WASTE INDS INC	PFD SR C CO	019589605	3195	63190	SH		DEFINED	05	63190
ALLIED WASTE INDS INC	PFD SR C CO	019589605	2163	42780	SH		DEFINED	17	42780
ALLMERICA FINL CORP 643	COM	019754100	328	12205	SH		DEFINED	01	11562
ALLMERICA FINL CORP 100	COM	019754100	44	1639	SH		OTHER	01	1539
ALLMERICA FINL CORP	COM	019754100	3152	117277	SH		DEFINED	05	117277
ALLMERICA FINL CORP	COM	019754100	96	3572	SH		DEFINED	08	3572
ALLMERICA FINL CORP	COM	019754100	3091	114998	SH		DEFINED	17	114998
ALLMERICA FINL CORP	COM	019754100	443	16470	SH		DEFINED	20	16470
ALLMERICA FINL CORP 9470	COM	019754100	11457	426230	SH		DEFINED	21	416760
ALLMERICA FINL CORP 28379	COM	019754100	795	29590	SH		DEFINED	22	1211
ALLMERICA FINL CORP	COM	019754100	26	953	SH		OTHER	22	953
ALLOY INC 17000	COM	019855105	6503	1715800	SH		DEFINED	21	1698800
ALLOY INC 34207	COM	019855105	1750	461630	SH		DEFINED	22	427423
ALLSCRIPTS HEALTHCARE SOLUTI	COM	01988P108	1	58	SH		DEFINED	01	58

ALLSCRIPTS HEALTHCARE SOLUTI 1000	COM	01988P108	9	1000	SH	OTHER	01		
ALLSCRIPTS HEALTHCARE SOLUTI ALLSTATE CORP 17040	COM	01988P108	1800	200000	SH	DEFINED	21	200000	
ALLSTATE CORP 154753	COM	020002101	19303	402237	SH	DEFINED	01	385197	
ALLSTATE CORP 181600	COM	020002101	13767	286865	SH	OTHER	01	132112	
ALLSTATE CORP 155200	COM	020002101	26542	553068	SH	DEFINED	05	371468	
ALLSTATE CORP 26040	COM	020002101	3194	66549	SH	DEFINED	08	66549	
ALLSTATE CORP 53942	COM	020002101	4799	100000	SH	CALL	DEFINED	08	100000
ALLSTATE CORP 43330	COM	020002101	2400	50000	SH	PUT	DEFINED	08	50000
ALLSTATE CORP 18331	COM	020002101	6258	130404	SH	DEFINED	17	130404	
ALLSTATE CORP 18331	COM	020002101	7448	155200	SH	OTHER	17		
ALLSTATE CORP 26040	COM	020002101	10520	219220	SH	DEFINED	21	219220	
ALLSTATE CORP 53942	COM	020002101	10716	223300	SH	DEFINED	22	197260	
ALLTEL CORP 43330	COM	020002101	2723	56735	SH	OTHER	22	56735	
ALLTEL CORP 18331	COM	020039103	13069	238013	SH	DEFINED	01	184071	
ALLTEL CORP 18331	COM	020039103	3648	66445	SH	OTHER	01	23115	
ALLTEL CORP 18331	COM	020039103	8226	149808	SH	DEFINED	05	149808	
ALLTEL CORP 18331	COM	020039103	659	11999	SH	DEFINED	08	11999	
ALLTEL CORP 18331	COM	020039103	6142	111853	SH	DEFINED	21	111853	
ALLTEL CORP 18331	COM	020039103	18071	329108	SH	DEFINED	22	310777	
ALLTEL CORP 18331	COM	020039103	1126	20499	SH	OTHER	22	20499	
ALLTEL CORP 18331	COM	020039103	219	3989	SH	DEFINED		3989	
ALLTEL CORP 18331	CORP UNT 7.7	020039822	16504	318850	SH	DEFINED	08	318850	
ALPHARMA INC 18600	CORP UNT 7.7	020039822	385	7433	SH	DEFINED	17	7433	
ALPHARMA INC 18600	CL A	020813101	635	34725	SH	DEFINED	01	16125	
ALPHARMA INC 18600	CL A	020813101	4412	241225	SH	DEFINED	05	241225	
ALPHARMA INC 18600	CL A	020813101	369	20200	SH	DEFINED	08	20200	
ALPHARMA INC 18600	CL A	020813101	636	34800	SH	DEFINED	21	34800	
ALTERA CORP 14440	COM	021441100	1234	63037	SH	DEFINED	01	48597	
ALTERA CORP 2635	COM	021441100	120	6135	SH	OTHER	01	3500	
ALTERA CORP 65625	COM	021441100	3505	179087	SH	DEFINED	05	179087	
ALTERA CORP 65625	COM	021441100	828	42290	SH	DEFINED	08	42290	
ALTERA CORP 65625	COM	021441100	881	45000	SH	PUT	DEFINED	08	45000
ALTERA CORP 65625	COM	021441100	385	19660	SH	DEFINED	20	19660	
ALTERA CORP 65625	COM	021441100	58124	2970037	SH	DEFINED	21	2904412	
ALTERA CORP 65625	COM	021441100	11605	592994	SH	DEFINED	22	551534	
ALTERA CORP 100	COM	021441100	1440	73571	SH	OTHER	22	73471	
ALTIRIS INC 8050	COM	02148M100	9	300	SH	DEFINED	08	300	
ALTIRIS INC 8050	COM	02148M100	9775	308862	SH	DEFINED	21	300812	
ALTIRIS INC 8050	COM	02148M100	574	18140	SH	DEFINED	22		
ALTRIA GROUP INC 452000	COM	02209S103	2392708	50865382	SH	DEFINED	01	50865382	
ALTRIA GROUP INC 452000	COM	02209S103	9408	200000	SH	CALL	DEFINED	01	200000
ALTRIA GROUP INC 452000	COM	02209S103	18816	400000	SH	PUT	DEFINED	01	400000
ALTRIA GROUP INC 452000	COM	02209S103	154387	3282029	SH	DEFINED	05	2830029	
ALTRIA GROUP INC 4015	COM	02209S103	20029	425780	SH	DEFINED	08	425780	
ALTRIA GROUP INC 4015	COM	02209S103	941	20000	SH	CALL	DEFINED	08	20000
ALTRIA GROUP INC 4015	COM	02209S103	8279	176000	SH	PUT	DEFINED	08	176000
ALTRIA GROUP INC 4015	COM	02209S103	38743	823623	SH	DEFINED	17	823623	
ALTRIA GROUP INC 4015	COM	02209S103	8467	180000	SH	PUT	DEFINED	17	180000
ALTRIA GROUP INC 4015	COM	02209S103	189	4015	SH	DEFINED	18		
ALTRIA GROUP INC 14370	COM	02209S103	1349	28670	SH	DEFINED	20	28670	
ALTRIA GROUP INC 14370	COM	02209S103	95529	2030795	SH	DEFINED	21	2016425	
ALTRIA GROUP INC 177927	COM	02209S103	42039	893687	SH	DEFINED	22	715760	
ALTRIA GROUP INC 177927	COM	02209S103	29299	622861	SH	OTHER	22	622861	
ALUMINA LTD	SPONSORED AD	022205108	941	57500	SH	DEFINED	21	57500	
ALUMINA LTD	SPONSORED AD	022205108	4	233	SH	DEFINED	22	233	
AMAZON COM INC 665	COM	023135106	1326	32460	SH	DEFINED	01	31635	
AMAZON COM INC 665	COM	023135106	92	2262	SH	OTHER	01	1597	
AMAZON COM INC 665	COM	023135106	337	8240	SH	DEFINED	05	8240	
AMAZON COM INC 665	COM	023135106	315	7700	SH	DEFINED	08	7700	
AMAZON COM INC 665	COM	023135106	13962	341700	SH	CALL	DEFINED	08	341700
AMAZON COM INC 665	COM	023135106	28602	700000	SH	PUT	DEFINED	08	700000
AMAZON COM INC 665	COM	023135106	24907	609574	SH	DEFINED	17	609574	

AMAZON COM INC	COM	023135106	823	20130	SH	DEFINED	21	20130
AMAZON COM INC	COM	023135106	495	12106	SH	DEFINED	22	11986
120								
AMAZON COM INC	COM	023135106	49	1200	SH	OTHER	22	1200
AMAZON COM INC	NOTE	4.750% 023135AF3	4	4000	PRN	DEFINED	01	4000
AMAZON COM INC	NOTE	4.750% 023135AF3	20592	20748000	PRN	DEFINED	08	20748000
AMAZON COM INC	NOTE	4.750% 023135AF3	2092	2108000	PRN	DEFINED	17	2108000
AMAZON COM INC	NOTE	4.750% 023135AF3	29775	30000000	PRN	OTHER	17	
30000000								
AMAZON COM INC	NOTE	4.750% 023135AF3	36	36000	PRN	DEFINED	18	
36000								
AMBAC FINL GROUP INC	COM	023139108	3589	44887	SH	DEFINED	01	37087
7800								
AMBAC FINL GROUP INC	COM	023139108	1559	19502	SH	OTHER	01	9106
10396								
AMBAC FINL GROUP INC	COM	023139108	4063	50824	SH	DEFINED	05	50824
AMBAC FINL GROUP INC	COM	023139108	555	6948	SH	DEFINED	08	6948
AMBAC FINL GROUP INC	COM	023139108	40	500	SH	DEFINED	18	
500								
AMBAC FINL GROUP INC	COM	023139108	951	11900	SH	DEFINED	20	11900
AMBAC FINL GROUP INC	COM	023139108	70154	877471	SH	DEFINED	21	877471
AMBAC FINL GROUP INC	COM	023139108	10038	125558	SH	DEFINED	22	119878
5680								
AMBAC FINL GROUP INC	COM	023139108	721	9015	SH	OTHER	22	9015
AMCOL INTL CORP	COM	02341W103	132	6892	SH	DEFINED	01	6303
589								
AMCOL INTL CORP	COM	02341W103	3724	194748	SH	DEFINED	05	194748
AMCOL INTL CORP	COM	02341W103	4811	251600	SH	DEFINED	21	245500
6100								
AMCOL INTL CORP	COM	02341W103	453	23715	SH	DEFINED	22	23715
AMCOL INTL CORP	COM	02341W103	75	3900	SH	OTHER	22	3900
AMERADA HESS CORP	COM	023551104	4472	50243	SH	DEFINED	01	49918
325								
AMERADA HESS CORP	COM	023551104	442	4970	SH	OTHER	01	1225
3745								
AMERADA HESS CORP	COM	023551104	9891	111134	SH	DEFINED	05	51934
59200								
AMERADA HESS CORP	COM	023551104	1577	17722	SH	DEFINED	08	17722
AMERADA HESS CORP	COM	023551104	42279	475042	SH	DEFINED	21	475042
AMERADA HESS CORP	COM	023551104	3635	40840	SH	DEFINED	22	38940
1900								
AMERADA HESS CORP	COM	023551104	541	6078	SH	OTHER	22	6078
AMERADA HESS CORP	PFD CV ACES	023551401	760	9522	SH	DEFINED	17	9522
AMERADA HESS CORP	PFD CV ACES	023551401	140	1750	SH	DEFINED	22	1750
AMEREN CORP	COM	023608102	289493	6272864	SH	DEFINED	01	6261264
11600								
AMEREN CORP	COM	023608102	9409	203871	SH	OTHER	01	54595
149276								
AMEREN CORP	COM	023608102	4211	91241	SH	DEFINED	05	91241
AMEREN CORP	COM	023608102	2783	60299	SH	DEFINED	08	60299
AMEREN CORP	COM	023608102	207	4488	SH	DEFINED	17	4488
AMEREN CORP	COM	023608102	7493	162364	SH	DEFINED	21	162364
AMEREN CORP	COM	023608102	1962	42524	SH	DEFINED	22	38209
4315								
AMEREN CORP	COM	023608102	1093	23677	SH	OTHER	22	23677
AMERICA ONLINE INC DEL	NOTE	02364JAC8	6	10000	PRN	OTHER	01	10000
AMERICA ONLINE INC DEL	NOTE	02364JAC8	228	358000	PRN	DEFINED	17	358000
AMERICA SVC GROUP INC	COM	02364L109	31	764	SH	DEFINED	08	764
AMERICA SVC GROUP INC	COM	02364L109	3628	88396	SH	DEFINED	21	83378
5018								
AMERICA SVC GROUP INC	COM	02364L109	662	16138	SH	DEFINED	22	16138
AMERICA SVC GROUP INC	COM	02364L109	72	1759	SH	OTHER	22	1759
AMERICA MOVIL S A DE C V	SPON ADR L S	02364W105	2526	64724	SH	DEFINED	01	26224
38500								
AMERICA MOVIL S A DE C V	SPON ADR L S	02364W105	1032	26449	SH	OTHER	01	8649
17800								
AMERICA MOVIL S A DE C V	SPON ADR L S	02364W105	5624	144100	SH	DEFINED	08	144100
AMERICA MOVIL S A DE C V	SPON ADR L S	02364W105	2388	61177	SH	DEFINED	17	61177
AMERICA MOVIL S A DE C V	SPON ADR L S	02364W105	111	2834	SH	DEFINED	22	2834
AMERICA MOVIL S A DE C V	SPON ADR L S	02364W105	152	3900	SH	OTHER	22	3900
AMCORE FINL INC	COM	023912108	65	2300	SH	DEFINED	08	2300
AMCORE FINL INC	COM	023912108	400	14094	SH	DEFINED	17	14094
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	14	486	SH	DEFINED	05	486
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	1940	66289	SH	DEFINED	08	66289
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	149	5100	SH	DEFINED	17	5100
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	3	100	SH	DEFINED	22	100
AMERICAN AXLE & MFG HLDGS IN	FRNT 2.000%	024061AB9	9155	10200000	PRN	DEFINED	08	10200000
AMERICAN CAMPUS CMNTYS INC	COM	024835100	507	27292	SH	DEFINED	01	27292
AMERICAN CAMPUS CMNTYS INC	COM	024835100	507	27292	SH	DEFINED	17	27292
AMERICAN CAPITAL STRATEGIES	COM	024937104	111	3530	SH	DEFINED	01	3530
AMERICAN CAPITAL STRATEGIES	COM	024937104	573	18295	SH	OTHER	01	8500
9795								
AMERICAN CAPITAL STRATEGIES	COM	024937104	72	2309	SH	DEFINED	05	2309
AMERICAN CAPITAL STRATEGIES	COM	024937104	272	8686	SH	DEFINED	08	8686
AMERICAN CAPITAL STRATEGIES	COM	024937104	213	6800	SH	DEFINED	17	6800

AMERICAN CAPITAL STRATEGIES 5400	COM		024937104	169	5400 SH	DEFINED	22		
AMERICAN CAPITAL STRATEGIES 19700	COM		024937104	849	27100 SH	OTHER	22	7400	
AMERICAN ELEC PWR INC 28456	COM		025537101	201494	6304573 SH	DEFINED	01	6276117	
AMERICAN ELEC PWR INC 81620	COM		025537101	4435	138775 SH	OTHER	01	57155	
AMERICAN ELEC PWR INC	COM		025537101	33397	1044963 SH	DEFINED	05	1044963	
AMERICAN ELEC PWR INC	COM		025537101	4130	129220 SH	DEFINED	08	129220	
AMERICAN ELEC PWR INC	COM		025537101	1880	58811 SH	DEFINED	17	58811	
AMERICAN ELEC PWR INC 4000	COM		025537101	45482	1423102 SH	DEFINED	21	1419102	
AMERICAN ELEC PWR INC 41286	COM		025537101	19124	598374 SH	DEFINED	22	557088	
AMERICAN ELEC PWR INC	COM		025537101	4146	129740 SH	OTHER	22	129740	
AMERICAN EAGLE OUTFITTERS NE	COM		02553E106	939	25493 SH	DEFINED	01	25493	
AMERICAN EAGLE OUTFITTERS NE 75	COM		02553E106	3	75 SH	OTHER	01		
AMERICAN EAGLE OUTFITTERS NE	COM		02553E106	5848	158690 SH	DEFINED	05	158690	
AMERICAN EAGLE OUTFITTERS NE	COM		02553E106	259	7030 SH	DEFINED	17	7030	
AMERICAN EAGLE OUTFITTERS NE 128260	COM		02553E106	4726	128260 SH	DEFINED	18		
AMERICAN EAGLE OUTFITTERS NE	COM		02553E106	4	100 SH	DEFINED	21	100	
AMERICAN EXPRESS CO 82306	COM		025816109	139052	2702133 SH	DEFINED	01	2619827	
AMERICAN EXPRESS CO 1177008	COM		025816109	90056	1750012 SH	OTHER	01	573004	
AMERICAN EXPRESS CO	COM		025816109	24809	482100 SH	PUT	DEFINED	01	482100
AMERICAN EXPRESS CO	COM		025816109	35607	691934 SH	DEFINED	05	691934	
AMERICAN EXPRESS CO	COM		025816109	18469	358893 SH	DEFINED	08	358893	
AMERICAN EXPRESS CO	COM		025816109	44564	866000 SH	CALL	DEFINED	08	866000
AMERICAN EXPRESS CO	COM		025816109	7534	146400 SH	PUT	DEFINED	08	146400
AMERICAN EXPRESS CO	COM		025816109	22	435 SH	DEFINED	13	435	
AMERICAN EXPRESS CO 200	COM		025816109	31	600 SH	OTHER	13	400	
AMERICAN EXPRESS CO	COM		025816109	1273	24729 SH	DEFINED	17	24729	
AMERICAN EXPRESS CO	COM		025816109	2624	51000 SH	CALL	DEFINED	17	51000
AMERICAN EXPRESS CO	COM		025816109	4177	81175 SH	DEFINED	20	81175	
AMERICAN EXPRESS CO 173210	COM		025816109	86129	1673712 SH	DEFINED	21	1500502	
AMERICAN EXPRESS CO 81577	COM		025816109	34314	666817 SH	DEFINED	22	585240	
AMERICAN EXPRESS CO	COM		025816109	20318	394840 SH	OTHER	22	394840	
AMERICAN FINL GROUP INC OHIO	COM		025932104	250	8352 SH	DEFINED	01	8352	
AMERICAN FINL GROUP INC OHIO 256	COM		025932104	8	256 SH	OTHER	01		
AMERICAN FINL GROUP INC OHIO	COM		025932104	4850	162268 SH	DEFINED	05	162268	
AMERICAN FINL GROUP INC OHIO	COM		025932104	12	400 SH	DEFINED	08	400	
AMERICAN FINL GROUP INC OHIO 600	COM		025932104	78	2614 SH	DEFINED	22	2014	
AMERICAN FINL GROUP INC OHIO	NOTE	1.486%	025932AD6	2522	6060000 PRN	DEFINED	08	6060000	
AMERICAN FINL RLTY TR	COM		02607P305	2777	196800 SH	DEFINED	21	196800	
AMERICAN FINL RLTY TR	COM		02607P305	126	8917 SH	DEFINED	22	8917	
AMERICAN FINL RLTY TR	COM		02607P305	40	2800 SH	OTHER	22	2800	
AMERICAN GREETINGS CORP	CL A		026375105	346	13775 SH	DEFINED	01	13775	
AMERICAN GREETINGS CORP 45453	CL A		026375105	1153	45882 SH	OTHER	01	429	
AMERICAN GREETINGS CORP	CL A		026375105	3788	150785 SH	DEFINED	05	150785	
AMERICAN GREETINGS CORP	CL A		026375105	25	1000 SH	DEFINED	08	1000	
AMERICAN GREETINGS CORP	CL A		026375105	311	12400 SH	DEFINED	17	12400	
AMERICAN GREETINGS CORP	CL A		026375105	3374	134300 SH	DEFINED	21	134300	
AMERICAN GREETINGS CORP	CL A		026375105	177	7060 SH	DEFINED	22	7060	
AMERICAN GREETINGS CORP	CL A		026375105	68	2700 SH	OTHER	22	2700	
AMERICAN HEALTHWAYS INC 6900	COM		02649V104	330	11325 SH	DEFINED	01	4425	
AMERICAN HEALTHWAYS INC 175	COM		02649V104	5	175 SH	OTHER	01		
AMERICAN HEALTHWAYS INC	COM		02649V104	4273	146775 SH	DEFINED	05	146775	
AMERICAN HEALTHWAYS INC	COM		02649V104	70	2400 SH	DEFINED	08	2400	
AMERICAN HEALTHWAYS INC 2000	COM		02649V104	58	2000 SH	DEFINED	18		
AMERICAN HEALTHWAYS INC	COM		02649V104	632	21700 SH	DEFINED	21	21700	
AMERICAN HEALTHWAYS INC	COM		02649V104	25	850 SH	DEFINED	22	850	
AMERICAN INTL GROUP INC 156103	COM		026874107	336932	4955607 SH	DEFINED	01	4799504	
AMERICAN INTL GROUP INC 1502993	COM		026874107	179045	2633399 SH	OTHER	01	1130406	
AMERICAN INTL GROUP INC	COM		026874107	31248	459600 SH	CALL	DEFINED	01	459600
AMERICAN INTL GROUP INC	COM		026874107	35219	518000 SH	PUT	DEFINED	01	518000
AMERICAN INTL GROUP INC 453500	COM		026874107	154037	2265584 SH	DEFINED	05	1812084	
AMERICAN INTL GROUP INC	COM		026874107	29703	436876 SH	DEFINED	08	436876	
AMERICAN INTL GROUP INC	COM		026874107	37462	551000 SH	CALL	DEFINED	08	551000
AMERICAN INTL GROUP INC	COM		026874107	3624	53300 SH	PUT	DEFINED	08	53300



AMERICAN SUPERCONDUCTOR CORP	COM		030111108	2	200	SH	OTHER	22	200	
AMERICREDIT CORP 20950	COM		03060R101	641	30702	SH	DEFINED	01	9752	
AMERICREDIT CORP 475	COM		03060R101	274	13125	SH	OTHER	01	12650	
AMERICREDIT CORP	COM		03060R101	7281	348685	SH	DEFINED	05	348685	
AMERICREDIT CORP	COM		03060R101	1635	78287	SH	DEFINED	08	78287	
AMERICREDIT CORP	COM		03060R101	388	18600	SH	DEFINED	17	18600	
AMERICREDIT CORP	COM		03060R101	322	15400	SH	DEFINED	21	15400	
AMERICREDIT CORP 39970	COM		03060R101	3618	173270	SH	DEFINED	22	133300	
AMERICAS CAR MART INC	COM		03062T105	42	1250	SH	DEFINED	01	1250	
AMERICAS CAR MART INC	COM		03062T105	686	20319	SH	DEFINED	17	20319	
AMERICAS CAR MART INC 24500	COM		03062T105	827	24500	SH	OTHER	22		
AMERISTAR CASINOS INC	COM		03070Q101	321	10618	SH	DEFINED	08	10618	
AMERISOURCE HEALTH CORP	NOTE	5.000%	03071PAD4	2520	2375000	PRN	DEFINED	08	2375000	
AMERUS GROUP CO	COM		03072M108	174	4234	SH	DEFINED	01	4234	
AMERUS GROUP CO	COM		03072M108	3534	86192	SH	DEFINED	05	86192	
AMERUS GROUP CO	COM		03072M108	153	3728	SH	DEFINED	08	3728	
AMERUS GROUP CO	COM		03072M108	242	5900	SH	DEFINED	17	5900	
AMERUS GROUP CO	COM		03072M108	13310	324627	SH	DEFINED	21	324627	
AMERUS GROUP CO 6200	COM		03072M108	2852	69558	SH	DEFINED	22	63358	
AMERUS GROUP CO	COM		03072M108	70	1700	SH	OTHER	22	1700	
AMERISOURCEBERGEN CORP 2095	COM		03073E105	1154	21486	SH	DEFINED	01	19391	
AMERISOURCEBERGEN CORP 460	COM		03073E105	25	460	SH	OTHER	01		
AMERISOURCEBERGEN CORP	COM		03073E105	6449	120078	SH	DEFINED	05	120078	
AMERISOURCEBERGEN CORP	COM		03073E105	818	15230	SH	DEFINED	08	15230	
AMERISOURCEBERGEN CORP	COM		03073E105	10205	190000	SH	CALL	DEFINED	08	190000
AMERISOURCEBERGEN CORP	COM		03073E105	12219	227500	SH	PUT	DEFINED	08	227500
AMERISOURCEBERGEN CORP	COM		03073E105	686	12763	SH	DEFINED	17	12763	
AMERISOURCEBERGEN CORP 3850	COM		03073E105	207	3850	SH	DEFINED	18		
AMERISOURCEBERGEN CORP	COM		03073E105	1131	21051	SH	DEFINED	21	21051	
AMERISOURCEBERGEN CORP 1700	COM		03073E105	1579	29405	SH	DEFINED	22	27705	
AMERISOURCEBERGEN CORP	COM		03073E105	13	250	SH	OTHER	22	250	
AMERIGROUP CORP 5025 4475	COM		03073T102	751	13353	SH	DEFINED	01	3853	
AMERIGROUP CORP 2625	COM		03073T102	148	2625	SH	OTHER	01		
AMERIGROUP CORP	COM		03073T102	6248	111075	SH	DEFINED	05	111075	
AMERIGROUP CORP	COM		03073T102	34	600	SH	DEFINED	08	600	
AMERIGROUP CORP	COM		03073T102	928	16500	SH	DEFINED	21	16500	
AMERIGROUP CORP 2400	COM		03073T102	135	2400	SH	OTHER	22		
AMERITRADE HLDG CORP NEW	COM		03074K100	28	2372	SH	DEFINED	05	2372	
AMERITRADE HLDG CORP NEW	COM		03074K100	63	5230	SH	DEFINED	08	5230	
AMERITRADE HLDG CORP NEW	COM		03074K100	601	50000	SH	CALL	DEFINED	08	50000
AMERITRADE HLDG CORP NEW 890	COM		03074K100	11	890	SH	DEFINED	18		
AMERIGAS PARTNERS L P 4000	UNIT L P INT		030975106	214	7250	SH	DEFINED	01	3250	
AMERIGAS PARTNERS L P 1600	UNIT L P INT		030975106	348	11800	SH	OTHER	01	10200	
AMERIGAS PARTNERS L P 450	UNIT L P INT		030975106	37	1250	SH	DEFINED	22	800	
AMERIGAS PARTNERS L P	UNIT L P INT		030975106	304	10300	SH	OTHER	22	10300	
AMETEK INC NEW	COM		031100100	308	10163	SH	DEFINED	01	10163	
AMETEK INC NEW 2640	COM		031100100	80	2640	SH	OTHER	01		
AMETEK INC NEW	COM		031100100	4556	150268	SH	DEFINED	05	150268	
AMETEK INC NEW	COM		031100100	257	8481	SH	DEFINED	08	8481	
AMETEK INC NEW	COM		031100100	12504	412400	SH	DEFINED	21	412400	
AMETEK INC NEW 8400	COM		031100100	1581	52134	SH	DEFINED	22	43734	
AMETEK INC NEW	COM		031100100	343	11300	SH	OTHER	22	11300	
AMGEN INC 96167	COM		031162100	92531	1628786	SH	DEFINED	01	1532619	
AMGEN INC 508726	COM		031162100	55758	981474	SH	OTHER	01	472748	
AMGEN INC 57700	COM		031162100	41497	730447	SH	DEFINED	05	672747	
AMGEN INC	COM		031162100	2564	45140	SH	DEFINED	08	45140	
AMGEN INC	COM		031162100	2841	50000	SH	CALL	DEFINED	08	50000
AMGEN INC	COM		031162100	48	844	SH	DEFINED	13	844	
AMGEN INC	COM		031162100	7	122	SH	OTHER	13	122	
AMGEN INC	COM		031162100	10843	190856	SH	DEFINED	17	190856	
AMGEN INC 1702	COM		031162100	97	1702	SH	OTHER	17		
AMGEN INC 11715	COM		031162100	666	11715	SH	DEFINED	18		

AMGEN INC	COM		031162100	2648	46605 SH	DEFINED 20	46605
AMGEN INC 117427	COM		031162100	118524	2086320 SH	DEFINED 21	1968893
AMGEN INC 54765	COM		031162100	21318	375258 SH	DEFINED 22	320493
AMGEN INC	COM		031162100	18879	332320 SH	OTHER 22	332320
AMGEN INC 70000000	NOTE		031162AEO	51100	70000000 PRN	OTHER 17	
AMKOR TECHNOLOGY INC	COM		031652100	4	1000 SH	DEFINED 01	1000
AMKOR TECHNOLOGY INC	COM		031652100	9	2358 SH	DEFINED 05	2358
AMKOR TECHNOLOGY INC	COM		031652100	1550	424700 SH	DEFINED 08	424700
AMKOR TECHNOLOGY INC 1100	COM		031652100	13	3600 SH	DEFINED 22	2500
AMKOR TECHNOLOGY INC	NOTE	5.750%	031652ANO	175	200000 PRN	DEFINED 17	200000
AMPHENOL CORP NEW 290	CL A		032095101	10	290 SH	DEFINED 01	
AMPHENOL CORP NEW 1410	CL A		032095101	58	1700 SH	OTHER 01	290
AMPHENOL CORP NEW	CL A		032095101	9971	291051 SH	DEFINED 05	291051
AMPHENOL CORP NEW	CL A		032095101	7945	231906 SH	DEFINED 08	231906
AMPHENOL CORP NEW 2500	CL A		032095101	86	2500 SH	DEFINED 18	
AMPHENOL CORP NEW	CL A		032095101	1176	34340 SH	DEFINED 20	34340
AMPHENOL CORP NEW 15070	CL A		032095101	46586	1359772 SH	DEFINED 21	1344702
AMPHENOL CORP NEW 67790	CL A		032095101	4831	141024 SH	DEFINED 22	73234
AMPHENOL CORP NEW	CL A		032095101	258	7540 SH	OTHER 22	7540
AMSOUTH BANCORPORATION 12582	COM		032165102	236051	9674231 SH	DEFINED 01	9661649
AMSOUTH BANCORPORATION 8495	COM		032165102	569	23337 SH	OTHER 01	14842
AMSOUTH BANCORPORATION	COM		032165102	4643	190275 SH	DEFINED 05	190275
AMSOUTH BANCORPORATION	COM		032165102	918	37618 SH	DEFINED 08	37618
AMSOUTH BANCORPORATION	COM		032165102	606	24840 SH	DEFINED 17	24840
AMSOUTH BANCORPORATION	COM		032165102	853	34945 SH	DEFINED 21	34945
AMSOUTH BANCORPORATION 5500	COM		032165102	1795	73570 SH	DEFINED 22	68070
AMSOUTH BANCORPORATION	COM		032165102	452	18521 SH	OTHER 22	18521
AMSURG CORP 28100	COM		03232P405	787	37171 SH	DEFINED 01	9071
AMSURG CORP 475	COM		03232P405	10	475 SH	OTHER 01	
AMSURG CORP	COM		03232P405	3229	152437 SH	DEFINED 05	152437
AMSURG CORP	COM		03232P405	159	7500 SH	DEFINED 08	7500
AMSURG CORP	COM		03232P405	426	20100 SH	DEFINED 21	20100
AMYLIN PHARMACEUTICALS INC	COM		032346108	132	6425 SH	DEFINED 01	6425
AMYLIN PHARMACEUTICALS INC	COM		032346108	865	42156 SH	DEFINED 17	42156
AMYLIN PHARMACEUTICALS INC	COM		032346108	1124	54780 SH	DEFINED 20	54780
AMYLIN PHARMACEUTICALS INC 5025	COM		032346108	9276	452062 SH	DEFINED 21	447037
AMYLIN PHARMACEUTICALS INC 18580	COM		032346108	991	48300 SH	DEFINED 22	29720
AMYLIN PHARMACEUTICALS INC	COM		032346108	34	1650 SH	OTHER 22	1650
AMYLIN PHARMACEUTICALS INC	NOTE	2.250%	032346AB4	1817	1840000 PRN	DEFINED 17	1840000
ANADARKO PETE CORP 3097	COM		032511107	5586	84176 SH	DEFINED 01	81079
ANADARKO PETE CORP 56890	COM		032511107	5857	88262 SH	OTHER 01	31372
ANADARKO PETE CORP 12300	COM		032511107	9024	135991 SH	DEFINED 05	123691
ANADARKO PETE CORP	COM		032511107	3604	54304 SH	DEFINED 08	54304
ANADARKO PETE CORP	COM		032511107	113	1700 SH	DEFINED 17	1700
ANADARKO PETE CORP 2000	COM		032511107	133	2000 SH	DEFINED 18	
ANADARKO PETE CORP	COM		032511107	24594	370614 SH	DEFINED 21	370614
ANADARKO PETE CORP 18792	COM		032511107	10773	162335 SH	DEFINED 22	143543
ANADARKO PETE CORP	COM		032511107	10495	158156 SH	OTHER 22	158156
ANADIGICS INC	COM		032515108	2126	621500 SH	DEFINED 21	621500
ANADIGICS INC 10400	COM		032515108	404	118050 SH	DEFINED 22	107650
ANADIGICS INC	COM		032515108	8	2238 SH	OTHER 22	2238
ANALOG DEVICES INC 3125	COM		032654105	3296	84983 SH	DEFINED 01	81858
ANALOG DEVICES INC 44519	COM		032654105	3282	84629 SH	OTHER 01	40110
ANALOG DEVICES INC	COM		032654105	6867	177086 SH	DEFINED 05	177086
ANALOG DEVICES INC	COM		032654105	967	24931 SH	DEFINED 08	24931
ANALOG DEVICES INC	COM		032654105	1512	39000 SH	PUT DEFINED 08	39000
ANALOG DEVICES INC	COM		032654105	446	11500 SH	CALL DEFINED 17	11500
ANALOG DEVICES INC 32715	COM		032654105	41985	1082640 SH	DEFINED 21	1049925
ANALOG DEVICES INC 122432	COM		032654105	74411	1918803 SH	DEFINED 22	1796371

ANALOG DEVICES INC 100	COM	032654105	23023	593686	SH	OTHER	22	593586	
ANALOGIC CORP	COM PAR	\$0.0 032657207	49	1180	SH	DEFINED	01	1180	
ANALOGIC CORP	COM PAR	\$0.0 032657207	2419	58025	SH	DEFINED	05	58025	
ANALOGIC CORP	COM PAR	\$0.0 032657207	76	1817	SH	DEFINED	08	1817	
ANALOGIC CORP 1100	COM PAR	\$0.0 032657207	9309	223300	SH	DEFINED	21	222200	
ANALOGIC CORP 4700	COM PAR	\$0.0 032657207	2134	51176	SH	DEFINED	22	46476	
ANALYSTS INTL CORP 10900	COM	032681108	4480	1022900	SH	DEFINED	21	1012000	
ANALYSTS INTL CORP 31300	COM	032681108	1424	325000	SH	DEFINED	22	293700	
ANAREN INC 1625	COM	032744104	106	7850	SH	DEFINED	01	6225	
ANAREN INC	COM	032744104	2215	164527	SH	DEFINED	05	164527	
ANAREN INC	COM	032744104	3513	261000	SH	DEFINED	21	261000	
ANAREN INC	COM	032744104	155	11520	SH	DEFINED	22	11520	
ANAREN INC	COM	032744104	57	4200	SH	OTHER	22	4200	
ANCHOR BANCORP WIS INC 6700	COM	032839102	264	10175	SH	DEFINED	01	3475	
ANCHOR BANCORP WIS INC 150	COM	032839102	4	150	SH	OTHER	01		
ANCHOR BANCORP WIS INC	COM	032839102	2787	107600	SH	DEFINED	05	107600	
ANCHOR BANCORP WIS INC	COM	032839102	127	4900	SH	DEFINED	08	4900	
ANCHOR BANCORP WIS INC	COM	032839102	377	14575	SH	DEFINED	17	14575	
ANCHOR BANCORP WIS INC	COM	032839102	6988	269800	SH	DEFINED	21	269800	
ANCHOR BANCORP WIS INC 5192	COM	032839102	1712	66100	SH	DEFINED	22	60908	
ANDREW CORP	COM	034425108	476	38865	SH	DEFINED	01	38865	
ANDREW CORP	COM	034425108	154	12601	SH	OTHER	01	12601	
ANDREW CORP	COM	034425108	885	72278	SH	DEFINED	05	72278	
ANDREW CORP	COM	034425108	142	11632	SH	DEFINED	08	11632	
ANDREW CORP	COM	034425108	154	12570	SH	DEFINED	20	12570	
ANDREW CORP 1150	COM	034425108	17731	1448587	SH	DEFINED	21	1447437	
ANDREW CORP 46350	COM	034425108	2316	189200	SH	DEFINED	22	142850	
ANDREW CORP	COM	034425108	150	12220	SH	OTHER	22	12220	
ANDREW CORP	NOTE	3.250% 034425AB4	5634	4521000	PRN	DEFINED	08	4521000	
ANDRX CORP DEL	ANDRX GROUP	034553107	26	1185	SH	DEFINED	01	1185	
ANDRX CORP DEL	ANDRX GROUP	034553107	16	698	SH	DEFINED	05	698	
ANDRX CORP DEL	ANDRX GROUP	034553107	516	23057	SH	DEFINED	08	23057	
ANDRX CORP DEL	ANDRX GROUP	034553107	4763	213000	SH	CALL	DEFINED	08	213000
ANDRX CORP DEL	ANDRX GROUP	034553107	513	22922	SH	DEFINED	17	22922	
ANDRX CORP DEL 74400	ANDRX GROUP	034553107	3685	164800	SH	DEFINED	21	90400	
ANDRX CORP DEL 500	ANDRX GROUP	034553107	400	17900	SH	DEFINED	22	17400	
ANGELICA CORP 10000	COM	034663104	456	18320	SH	DEFINED	01	8320	
ANGELICA CORP 1025	COM	034663104	26	1025	SH	OTHER	01		
ANGELICA CORP	COM	034663104	1124	45175	SH	DEFINED	05	45175	
ANGELICA CORP	COM	034663104	46	1830	SH	DEFINED	08	1830	
ANGELICA CORP	COM	034663104	2821	113400	SH	DEFINED	21	113400	
ANGELICA CORP	COM	034663104	118	4740	SH	DEFINED	22	4740	
ANGELICA CORP	COM	034663104	37	1500	SH	OTHER	22	1500	
ANGLO AMERN PLC	ADR	03485P102	229	9428	SH	DEFINED	01	9428	
ANGLO AMERN PLC 908	ADR	03485P102	177	7311	SH	OTHER	01	6403	
ANGLO AMERN PLC	ADR	03485P102	79	3246	SH	DEFINED	22	3246	
ANGLO AMERN PLC	ADR	03485P102	47	1956	SH	OTHER	22	1956	
ANGIOTECH PHARMACEUTICALS IN 1775	COM	034918102	174	8600	SH	DEFINED	01	6825	
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	3250	160324	SH	DEFINED	05	160324	
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	8817	435000	SH	DEFINED	08	435000	
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	73	3606	SH	DEFINED	17	3606	
ANGIOTECH PHARMACEUTICALS IN 590	COM	034918102	12	590	SH	DEFINED	18		
ANGLOGOLD ASHANTI LTD 500	SPONSORED AD	035128206	29	750	SH	DEFINED	01	250	
ANGLOGOLD ASHANTI LTD 765	SPONSORED AD	035128206	295	7585	SH	OTHER	01	6820	
ANGLOGOLD ASHANTI LTD	SPONSORED AD	035128206	113	2900	SH	DEFINED	08	2900	
ANGLOGOLD ASHANTI LTD	SPONSORED AD	035128206	57	1461	SH	DEFINED	22	1461	
ANGLOGOLD ASHANTI LTD	SPONSORED AD	035128206	68	1758	SH	OTHER	22	1758	
ANHEUSER BUSCH COS INC 182560	COM	035229103	212928	4262818	SH	DEFINED	01	4080258	
ANHEUSER BUSCH COS INC 9180130	COM	035229103	557250	11156162	SH	OTHER	01	1976032	
ANHEUSER BUSCH COS INC	COM	035229103	19614	392677	SH	DEFINED	05	392677	
ANHEUSER BUSCH COS INC	COM	035229103	2615	52356	SH	DEFINED	08	52356	
ANHEUSER BUSCH COS INC	COM	035229103	7243	145000	SH	CALL	DEFINED	08	145000
ANHEUSER BUSCH COS INC	COM	035229103	2248	45000	SH	PUT	DEFINED	08	45000



ANHEUSER BUSCH COS INC	COM	035229103	73	1467 SH	DEFINED	13	1467
ANHEUSER BUSCH COS INC	COM	035229103	38	751 SH	OTHER	13	351
400							
ANHEUSER BUSCH COS INC	COM	035229103	125	2508 SH	DEFINED	18	
2508							
ANHEUSER BUSCH COS INC	COM	035229103	4247	85021 SH	DEFINED	21	85021
ANHEUSER BUSCH COS INC	COM	035229103	40401	808821 SH	DEFINED	22	655292
153529							
ANHEUSER BUSCH COS INC	COM	035229103	25295	506415 SH	OTHER	22	506415
ANIMAS CORP DEL	COM	03525Y105	3435	213333 SH	DEFINED	08	213333
ANIMAS CORP DEL	COM	03525Y105	4	250 SH	OTHER	22	250
ANIXTER INTL INC	COM	035290105	134	3822 SH	DEFINED	01	3822
ANIXTER INTL INC	COM	035290105	1	25 SH	OTHER	01	
25							
ANIXTER INTL INC	COM	035290105	5521	157350 SH	DEFINED	05	157350
ANIXTER INTL INC	COM	035290105	8054	229530 SH	DEFINED	21	222630
6900							
ANIXTER INTL INC	COM	035290105	935	26640 SH	DEFINED	22	26175
465							
ANIXTER INTL INC	COM	035290105	143	4065 SH	OTHER	22	4065
ANNALY MTG MGMT INC	COM	035710409	68	3997 SH	DEFINED	01	397
3600							
ANNALY MTG MGMT INC	COM	035710409	64	3745 SH	OTHER	01	3745
ANNALY MTG MGMT INC	COM	035710409	71	4146 SH	DEFINED	05	4146
ANNALY MTG MGMT INC	COM	035710409	15	873 SH	DEFINED	22	
873							
ANNALY MTG MGMT INC	COM	035710409	378	22050 SH	OTHER	22	13173
8877							
ANNTAYLOR STORES CORP	COM	036115103	301	12875 SH	DEFINED	01	12875
ANNTAYLOR STORES CORP	COM	036115103	5	200 SH	OTHER	01	
200							
ANNTAYLOR STORES CORP	COM	036115103	3680	157264 SH	DEFINED	05	157264
ANNTAYLOR STORES CORP	COM	036115103	1348	57619 SH	DEFINED	08	57619
ANNTAYLOR STORES CORP	COM	036115103	140	6000 SH	DEFINED	08	6000
ANNTAYLOR STORES CORP	COM	036115103	11	450 SH	DEFINED	22	
450							
ANNTAYLOR STORES CORP	COM	036115103	353	15100 SH	OTHER	22	450
14650							
ANSYS INC	COM	03662Q105	602	12099 SH	DEFINED	01	4574
7225	300						
ANSYS INC	COM	03662Q105	28	559 SH	OTHER	01	
559							
ANSYS INC	COM	03662Q105	5727	115166 SH	DEFINED	05	115166
ANSYS INC	COM	03662Q105	72	1453 SH	DEFINED	08	1453
ANSYS INC	COM	03662Q105	512	10300 SH	DEFINED	21	10300
ANTHEM INC	COM	03674B104	3188	36535 SH	DEFINED	01	36485
50							
ANTHEM INC	COM	03674B104	462	5291 SH	OTHER	01	3601
1690							
ANTHEM INC	COM	03674B104	5681	65115 SH	DEFINED	05	65115
ANTHEM INC	COM	03674B104	7142	81862 SH	DEFINED	08	81862
ANTHEM INC	COM	03674B104	3466	39723 SH	DEFINED	17	39723
ANTHEM INC	COM	03674B104	46383	531610 SH	DEFINED	21	526360
5250							
ANTHEM INC	COM	03674B104	49603	568519 SH	DEFINED	22	546387
22132							
ANTHEM INC	COM	03674B104	7946	91067 SH	OTHER	22	91067
ANTEON INTL CORP	COM	03674E108	166	4524 SH	DEFINED	01	3696
828							
ANTEON INTL CORP	COM	03674E108	4	100 SH	OTHER	01	
100							
ANTEON INTL CORP	COM	03674E108	3356	91581 SH	DEFINED	05	91581
ANTEON INTL CORP	COM	03674E108	70	1900 SH	DEFINED	08	1900
ANTEON INTL CORP	COM	03674E108	280	7630 SH	DEFINED	20	7630
ANTEON INTL CORP	COM	03674E108	11663	318222 SH	DEFINED	21	308987
9235							
ANTEON INTL CORP	COM	03674E108	631	17210 SH	DEFINED	22	
17210							
ANTEON INTL CORP	COM	03674E108	147	4000 SH	OTHER	22	
4000							
ANSWERTHINK INC	COM	036916104	500	93500 SH	DEFINED	22	
93500							
ANTHRACITE CAP INC	COM	037023108	88	7911 SH	DEFINED	01	7911
ANTHRACITE CAP INC	COM	037023108	221	19900 SH	DEFINED	08	19900
ANTHRACITE CAP INC	COM	037023108	145	13000 SH	DEFINED	17	13000
ANTIGENICS INC DEL	COM	037032109	21	3500 SH	DEFINED	01	2500
1000							
ANTIGENICS INC DEL	COM	037032109	73	12181 SH	OTHER	01	12181
ANTIGENICS INC DEL	COM	037032109	130	21500 SH	DEFINED	08	21500
ANTIGENICS INC DEL	COM	037032109	1	200 SH	DEFINED	22	200
ANWORTH MORTGAGE ASSET CP	COM	037347101	119	10500 SH	DEFINED	08	10500
ANWORTH MORTGAGE ASSET CP	COM	037347101	2	200 SH	OTHER	22	200
AON CORP	COM	037389103	7272	253027 SH	DEFINED	01	248732
4295							
AON CORP	COM	037389103	3558	123799 SH	OTHER	01	28710



APPLEBEES INTL INC	COM		037899101	165	6537	SH	OTHER	22	6537	
APRIA HEALTHCARE GROUP INC 6584	COM		037933108	490	17999	SH	DEFINED	01	11415	
APRIA HEALTHCARE GROUP INC 175	COM		037933108	104	3800	SH	OTHER	01	3625	
APRIA HEALTHCARE GROUP INC	COM		037933108	3001	110113	SH	DEFINED	05	110113	
APRIA HEALTHCARE GROUP INC	COM		037933108	1586	58200	SH	DEFINED	08	58200	
APRIA HEALTHCARE GROUP INC	COM		037933108	2453	90000	SH	PUT	DEFINED	08	90000
APRIA HEALTHCARE GROUP INC	COM		037933108	256	9400	SH	DEFINED	17	9400	
APPLERA CORP	COM	AP	BIO G 038020103	1238	65621	SH	DEFINED	01	65621	
APPLERA CORP 7365	COM	AP	BIO G 038020103	737	39081	SH	OTHER	01	31716	
APPLERA CORP 239100	COM	AP	BIO G 038020103	6618	350737	SH	DEFINED	05	111637	
APPLERA CORP	COM	AP	BIO G 038020103	661	35029	SH	DEFINED	08	35029	
APPLERA CORP 8700	COM	AP	BIO G 038020103	9448	500704	SH	DEFINED	21	492004	
APPLERA CORP 3664	COM	AP	BIO G 038020103	1913	101364	SH	DEFINED	22	97700	
APPLERA CORP	COM	AP	BIO G 038020103	277	14694	SH	OTHER	22	14694	
APPLERA CORP 500	COM	CE	GEN G 038020202	37	3125	SH	DEFINED	01	2625	
APPLERA CORP 5125	COM	CE	GEN G 038020202	94	8053	SH	OTHER	01	2928	
APPLERA CORP	COM	CE	GEN G 038020202	1362	116545	SH	DEFINED	08	116545	
APPLERA CORP	COM	CE	GEN G 038020202	407	34784	SH	DEFINED	17	34784	
APPLERA CORP 60	COM	CE	GEN G 038020202	166	14200	SH	DEFINED	22	14140	
APPLERA CORP	COM	CE	GEN G 038020202	19	1664	SH	OTHER	22	1664	
APPLICA INC 14600	COM		03815A106	107	26425	SH	DEFINED	01	11825	
APPLICA INC 200	COM		03815A106	1	200	SH	OTHER	01		
APPLICA INC	COM		03815A106	451	111750	SH	DEFINED	05	111750	
APPLICA INC	COM		03815A106	739	182900	SH	DEFINED	21	182900	
APPLICA INC	COM		03815A106	2	600	SH	DEFINED	22	600	
APPLIED DIGITAL SOLUTIONS	COM	NEW	038188306	5	2100	SH	DEFINED	22	2100	
APPLIED DIGITAL SOLUTIONS	COM	NEW	038188306	219	100063	SH	OTHER	22	100063	
APPLIED FILMS CORP 723	COM		038197109	72	4011	SH	DEFINED	01	3288	
APPLIED FILMS CORP 100	COM		038197109	2	100	SH	OTHER	01		
APPLIED FILMS CORP	COM		038197109	1480	82190	SH	DEFINED	05	82190	
APPLIED FILMS CORP	COM		038197109	281	15592	SH	DEFINED	17	15592	
APPLIED FILMS CORP 10900	COM		038197109	3022	167800	SH	DEFINED	21	156900	
APPLIED FILMS CORP	COM		038197109	722	40100	SH	DEFINED	22	40100	
APPLIED FILMS CORP	COM		038197109	70	3910	SH	OTHER	22	3910	
APPLIED INDL TECHNOLOGIES IN 1100	COM		03820C105	104	2908	SH	DEFINED	01	1808	
APPLIED INDL TECHNOLOGIES IN 125	COM		03820C105	4	125	SH	OTHER	01		
APPLIED INDL TECHNOLOGIES IN	COM		03820C105	3015	84350	SH	DEFINED	05	84350	
APPLIED INDL TECHNOLOGIES IN	COM		03820C105	465	13000	SH	DEFINED	21	13000	
APPLIED INDL TECHNOLOGIES IN	COM		03820C105	54	1500	SH	OTHER	22	1500	
APPLIED MATLS INC 41375	COM		038222105	37053	2246997	SH	DEFINED	01	2205622	
APPLIED MATLS INC 54970	COM		038222105	2889	175215	SH	OTHER	01	120245	
APPLIED MATLS INC	COM		038222105	12379	750681	SH	DEFINED	05	750681	
APPLIED MATLS INC	COM		038222105	812	49238	SH	DEFINED	08	49238	
APPLIED MATLS INC	COM		038222105	38098	2310400	SH	CALL	DEFINED	08	2310400
APPLIED MATLS INC	COM		038222105	5318	322500	SH	PUT	DEFINED	08	322500
APPLIED MATLS INC	COM		038222105	5054	306476	SH	DEFINED	17	306476	
APPLIED MATLS INC 65178	COM		038222105	1075	65178	SH	DEFINED	18		
APPLIED MATLS INC 60825	COM		038222105	34387	2085354	SH	DEFINED	21	2024529	
APPLIED MATLS INC 47100	COM		038222105	5307	321861	SH	DEFINED	22	274761	
APPLIED MATLS INC	COM		038222105	3135	190110	SH	OTHER	22	190110	
APPLIED MICRO CIRCUITS CORP	COM		03822W109	248	79075	SH	DEFINED	01	79075	
APPLIED MICRO CIRCUITS CORP 1440	COM		03822W109	13	4190	SH	OTHER	01	2750	
APPLIED MICRO CIRCUITS CORP	COM		03822W109	430	137462	SH	DEFINED	05	137462	
APPLIED MICRO CIRCUITS CORP	COM		03822W109	29	9369	SH	DEFINED	08	9369	
APPLIED MICRO CIRCUITS CORP	COM		03822W109	377	120463	SH	DEFINED	17	120463	
APPLIED MICRO CIRCUITS CORP 35100	COM		03822W109	1693	540874	SH	DEFINED	21	505774	
APPLIED MICRO CIRCUITS CORP 7300	COM		03822W109	30	9630	SH	DEFINED	22	2330	
APPLIED MICRO CIRCUITS CORP	COM		03822W109	20	6400	SH	OTHER	22	6400	
APPLIED SIGNAL TECHNOLOGY IN	COM		038237103	30	950	SH	DEFINED	01	950	
APPLIED SIGNAL TECHNOLOGY IN 100	COM		038237103	3	100	SH	OTHER	01		

APPLIED SIGNAL TECHNOLOGY IN	COM	038237103	1536	48000	SH	DEFINED 05	48000
APPLIED SIGNAL TECHNOLOGY IN	COM	038237103	10	300	SH	DEFINED 08	300
APPLIED SIGNAL TECHNOLOGY IN	COM	038237103	237	7400	SH	DEFINED 21	7400
APTARGROUP INC	COM	038336103	730	16593	SH	DEFINED 01	10693
5900							
APTARGROUP INC	COM	038336103	24	550	SH	OTHER 01	
550							
APTARGROUP INC	COM	038336103	7062	160600	SH	DEFINED 05	160600
APTARGROUP INC	COM	038336103	70	1600	SH	DEFINED 08	1600
APTARGROUP INC	COM	038336103	4854	110400	SH	DEFINED 21	110400
APTARGROUP INC	COM	038336103	164	3740	SH	DEFINED 22	440
3300							
APTARGROUP INC	COM	038336103	220	5000	SH	OTHER 22	5000
AQUA AMERICA INC	COM	03836W103	4536	205144	SH	DEFINED 05	205144
AQUA AMERICA INC	COM	03836W103	76	3442	SH	DEFINED 08	3442
AQUA AMERICA INC	COM	03836W103	4775	215951	SH	DEFINED 21	215951
AQUA AMERICA INC	COM	03836W103	1981	89608	SH	DEFINED 22	83109
6499							
AQUA AMERICA INC	COM	03836W103	194	8782	SH	OTHER 22	8782
AQUANTIVE INC	COM	03839G105	610	63207	SH	DEFINED 17	63207
AQUANTIVE INC	COM	03839G105	389	40346	SH	DEFINED	40346
AQUILA INC	COM	03840P102	162	52022	SH	DEFINED 01	52022
AQUILA INC	COM	03840P102	11	3400	SH	OTHER 01	54
3346							
AQUILA INC	COM	03840P102	1620	519328	SH	DEFINED 05	519328
AQUILA INC	COM	03840P102	1696	543500	SH	DEFINED 08	543500
AQUILA INC	COM	03840P102	3069	983623	SH	DEFINED 17	983623
AQUILA INC	COM	03840P102	10	3312	SH	DEFINED 22	3312
AQUILA INC	COM	03840P102	4	1226	SH	OTHER 22	1226
ARAMARK CORP	CL B	038521100	34	1400	SH	DEFINED 01	1400
ARAMARK CORP	CL B	038521100	28	1162	SH	DEFINED 05	1162
ARAMARK CORP	CL B	038521100	146	6050	SH	DEFINED 08	6050
ARAMARK CORP	CL B	038521100	483	20000	SH	DEFINED 21	20000
ARAMARK CORP	CL B	038521100	2	100	SH	DEFINED 22	
100							
ARAMARK CORP	CL B	038521100	594	24600	SH	OTHER 22	100
24500							
ARBITRON INC	COM	03875Q108	539	14710	SH	DEFINED 01	3510
11200							
ARBITRON INC	COM	03875Q108	6	175	SH	OTHER 01	
175							
ARBITRON INC	COM	03875Q108	5158	140900	SH	DEFINED 05	140900
ARBITRON INC	COM	03875Q108	128	3500	SH	DEFINED 08	3500
ARBITRON INC	COM	03875Q108	1464	40000	SH	DEFINED 08	40000
ARBITRON INC	COM	03875Q108	267	7300	SH	DEFINED 17	7300
ARBITRON INC	COM	03875Q108	5697	155600	SH	DEFINED 21	147600
8000							
ARBITRON INC	COM	03875Q108	929	25375	SH	DEFINED 22	25375
ARBITRON INC	COM	03875Q108	103	2800	SH	OTHER 22	2800
ARBOR RLTY TR INC	COM	038923108	2921	131572	SH	DEFINED 17	131572
ARCH CHEMICALS INC	COM	03937R102	1025	35969	SH	DEFINED 01	32309
3660							
ARCH CHEMICALS INC	COM	03937R102	9609	337157	SH	OTHER 01	33414
303743							
ARCH CHEMICALS INC	COM	03937R102	2911	102125	SH	DEFINED 05	102125
ARCH CHEMICALS INC	COM	03937R102	63	2219	SH	DEFINED 08	2219
ARCH CHEMICALS INC	COM	03937R102	442	15500	SH	DEFINED 21	15500
ARCH CHEMICALS INC	COM	03937R102	12	414	SH	OTHER 22	414
ARCH COAL INC	COM	039380100	245	6897	SH	DEFINED 01	6897
ARCH COAL INC	COM	039380100	108	3047	SH	OTHER 01	307
2740							
ARCH COAL INC	COM	039380100	4382	123462	SH	DEFINED 05	123462
ARCH COAL INC	COM	039380100	28	800	SH	DEFINED 08	800
ARCH COAL INC	COM	039380100	412	11600	SH	DEFINED 20	11600
ARCH COAL INC	COM	039380100	12100	340950	SH	DEFINED 21	332935
8015							
ARCH COAL INC	COM	039380100	6936	195422	SH	DEFINED 22	173987
21435							
ARCH COAL INC	COM	039380100	200	5645	SH	OTHER 22	5645
ARCH WIRELESS INC	CL A	039392709	1100	38300	SH	DEFINED 17	38300
ARCHER DANIELS MIDLAND CO	COM	039483102	3200	188431	SH	DEFINED 01	186782
1649							
ARCHER DANIELS MIDLAND CO	COM	039483102	959	56452	SH	OTHER 01	10551
45901							
ARCHER DANIELS MIDLAND CO	COM	039483102	10297	606432	SH	DEFINED 05	321132
285300							
ARCHER DANIELS MIDLAND CO	COM	039483102	1214	71511	SH	DEFINED 08	71511
ARCHER DANIELS MIDLAND CO	COM	039483102	38	2262	SH	DEFINED 13	2262
ARCHER DANIELS MIDLAND CO	COM	039483102	1068	62896	SH	DEFINED 21	62896
ARCHER DANIELS MIDLAND CO	COM	039483102	2160	127186	SH	DEFINED 22	125286
1900							
ARCHER DANIELS MIDLAND CO	COM	039483102	511	30109	SH	OTHER 22	30109
ARCHSTONE SMITH TR	COM	039583109	884	27943	SH	DEFINED 01	18543
9400							
ARCHSTONE SMITH TR	COM	039583109	726	22939	SH	OTHER 01	14159

8780							
ARCHSTONE SMITH TR	COM	039583109	29727	939547	SH	DEFINED 05	939547
ARCHSTONE SMITH TR	COM	039583109	286	9035	SH	DEFINED 17	9035
ARCHSTONE SMITH TR	COM	039583109	36572	1155887	SH	DEFINED 21	1155887
ARCHSTONE SMITH TR	COM	039583109	7317	231266	SH	DEFINED 22	213098
18168							
ARCHSTONE SMITH TR	COM	039583109	246	7765	SH	OTHER 22	7765
ARCTIC CAT INC	COM	039670104	492	18975	SH	DEFINED 01	4075
14900							
ARCTIC CAT INC	COM	039670104	3	125	SH	OTHER 01	
125							
ARCTIC CAT INC	COM	039670104	2670	102875	SH	DEFINED 05	102875
ARCTIC CAT INC	COM	039670104	358	13800	SH	DEFINED 21	13800
ARDEN RLTY INC	COM	039793104	2475	75969	SH	DEFINED 01	75969
ARDEN RLTY INC	COM	039793104	7	200	SH	OTHER 01	200
ARDEN RLTY INC	COM	039793104	1133	34763	SH	DEFINED 17	34763
ARDEN RLTY INC	COM	039793104	527	16182	SH	DEFINED 22	14182
2000							
ARDEN RLTY INC	COM	039793104	65	2000	SH	OTHER 22	2000
ARGOSY GAMING CO	COM	040228108	569	14525	SH	DEFINED 01	4725
9800							
ARGOSY GAMING CO	COM	040228108	11	275	SH	OTHER 01	
275							
ARGOSY GAMING CO	COM	040228108	5286	134850	SH	DEFINED 05	134850
ARGOSY GAMING CO	COM	040228108	1035	26400	SH	DEFINED 08	26400
ARGOSY GAMING CO	COM	040228108	764	19500	SH	DEFINED 21	19500
ARIAD PHARMACEUTICALS INC	COM	04033A100	475	71068	SH	DEFINED 17	71068
ARIAD PHARMACEUTICALS INC	COM	04033A100	7	1000	SH	OTHER 22	1000
ARIBA INC	COM NEW	04033V203	117	12523	SH	DEFINED 08	12523
ARIBA INC	COM NEW	04033V203	1364	146000	SH	DEFINED 08	146000
ARIBA INC	COM NEW	04033V203	5	559	SH	DEFINED 22	559
ARIBA INC	COM NEW	04033V203		53	SH	OTHER 22	53
ARKANSAS BEST CORP DEL	COM	040790107	675	18425	SH	DEFINED 01	6025
12400							
ARKANSAS BEST CORP DEL	COM	040790107	5	150	SH	OTHER 01	
150							
ARKANSAS BEST CORP DEL	COM	040790107	4297	117350	SH	DEFINED 05	117350
ARKANSAS BEST CORP DEL	COM	040790107	53	1435	SH	DEFINED 08	1435
ARKANSAS BEST CORP DEL	COM	040790107	14718	401900	SH	DEFINED 21	399500
2400							
ARKANSAS BEST CORP DEL	COM	040790107	2911	79500	SH	DEFINED 22	70600
8900							
ARMOR HOLDINGS INC	COM	042260109	980	23545	SH	DEFINED 01	5845
17700							
ARMOR HOLDINGS INC	COM	042260109	15	350	SH	OTHER 01	
350							
ARMOR HOLDINGS INC	COM	042260109	6334	152225	SH	DEFINED 05	152225
ARMOR HOLDINGS INC	COM	042260109	33	800	SH	DEFINED 08	800
ARMOR HOLDINGS INC	COM	042260109	27992	672716	SH	DEFINED 21	662836
9880							
ARMOR HOLDINGS INC	COM	042260109	5498	132120	SH	DEFINED 22	109920
22200							
ARMOR HOLDINGS INC	COM	042260109	29	700	SH	OTHER 22	700
ARQULE INC	COM	04269E107	39	8445	SH	DEFINED 01	3845
4600							
ARQULE INC	COM	04269E107	5	1075	SH	OTHER 01	
1075							
ARQULE INC	COM	04269E107	571	123550	SH	DEFINED 05	123550
ARQULE INC	COM	04269E107	88	19100	SH	DEFINED 21	19100
ARQULE INC	COM	04269E107	1	200	SH	DEFINED 22	200
ARRIS GROUP INC	COM	04269Q100	9	1750	SH	DEFINED 01	1750
ARRIS GROUP INC	COM	04269Q100	686	131324	SH	DEFINED 08	131324
ARRAY BIOPHARMA INC	COM	04269X105	369	52748	SH	OTHER 01	52748
ARRAY BIOPHARMA INC	COM	04269X105	396	56600	SH	DEFINED 17	56600
ARROW ELECTRS INC	COM	042735100	363	16091	SH	DEFINED 01	16091
ARROW ELECTRS INC	COM	042735100	5779	255922	SH	DEFINED 05	255922
ARROW ELECTRS INC	COM	042735100	145	6427	SH	DEFINED 08	6427
ARROW ELECTRS INC	COM	042735100	11145	493600	SH	DEFINED 21	493600
ARROW ELECTRS INC	COM	042735100	1214	53750	SH	DEFINED 22	39450
14300							
ARROW ELECTRS INC	COM	042735100	402	17800	SH	OTHER 22	17800
ARROW ELECTRS INC	DBC	042735AY6	5830	11000000	PRN	DEFINED 08	11000000
ARROW FINL CORP	COM	042744102	20	676	SH	DEFINED 01	676
ARROW FINL CORP	COM	042744102	62	2060	SH	OTHER 01	
2060							
ARROW FINL CORP	COM	042744102	384	12779	SH	DEFINED 22	12779
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	25	28200	SH	DEFINED 17	28200
ART TECHNOLOGY GROUP INC	COM	04289L107	2	1750	SH	DEFINED 22	1750
ARTISAN COMPONENTS INC	COM	042923102	58	2008	SH	DEFINED 08	2008
ARTISAN COMPONENTS INC	COM	042923102	337	11567	SH	DEFINED 17	11567
ARTISAN COMPONENTS INC	COM	042923102	4599	158000	SH	DEFINED 21	146200
11800							
ARTISAN COMPONENTS INC	COM	042923102	838	28800	SH	DEFINED 22	28800

ARTISAN COMPONENTS INC	COM	042923102	93	3200	SH	OTHER	22	3200
ARTESYN TECHNOLOGIES INC	COM	043127109	318	31875	SH	DEFINED	01	7575
24300								
ARTESYN TECHNOLOGIES INC	COM	043127109	5	500	SH	OTHER	01	
500								
ARTESYN TECHNOLOGIES INC	COM	043127109	1872	187525	SH	DEFINED	05	187525
ARTESYN TECHNOLOGIES INC	COM	043127109	50	5002	SH	DEFINED	08	5002
ARTESYN TECHNOLOGIES INC	COM	043127109	9984	1000434	SH	DEFINED	21	976284
24150								
ARTESYN TECHNOLOGIES INC	COM	043127109	547	54850	SH	DEFINED	22	450
54400								
ARTESYN TECHNOLOGIES INC	COM	043127109	5	466	SH	OTHER	22	466
ARTHROCARE CORP	COM	043136100	75	2550	SH	DEFINED	01	1850
700								
ARTHROCARE CORP	COM	043136100	2704	92325	SH	DEFINED	05	92325
ARTHROCARE CORP	COM	043136100	343	11700	SH	DEFINED	08	11700
ARTHROCARE CORP	COM	043136100	24449	834735	SH	DEFINED	21	814605
20130								
ARTHROCARE CORP	COM	043136100	1328	45350	SH	DEFINED	22	
45350								
ARTS WAY MFG INC	COM	043168103	134	30000	SH	DEFINED	01	30000
ARVINMERITOR INC	COM	043353101	131	7009	SH	DEFINED	01	7009
ARVINMERITOR INC	COM	043353101	5	246	SH	OTHER	01	246
ARVINMERITOR INC	COM	043353101	2867	152886	SH	DEFINED	05	152886
ARVINMERITOR INC	COM	043353101	19	1000	SH	DEFINED	08	1000
ARVINMERITOR INC	COM	043353101	72	3823	SH	DEFINED	22	3688
135								
ARVINMERITOR INC	COM	043353101	30	1586	SH	OTHER	22	1586
ASCENTIAL SOFTWARE CORP	COM NEW	04362P207	1742	129310	SH	DEFINED	05	129310
ASCENTIAL SOFTWARE CORP	COM NEW	04362P207	12	900	SH	DEFINED	08	900
ASCENTIAL SOFTWARE CORP	COM NEW	04362P207	3280	243500	SH	DEFINED	21	243500
ASCENTIAL SOFTWARE CORP	COM NEW	04362P207	147	10902	SH	DEFINED	22	10902
ASCENTIAL SOFTWARE CORP	COM NEW	04362P207	47	3500	SH	OTHER	22	3500
ASHLAND INC	COM	044204105	2002	35706	SH	DEFINED	01	35706
ASHLAND INC	COM	044204105	373	6650	SH	OTHER	01	4350
2300								
ASHLAND INC	COM	044204105	9720	173332	SH	DEFINED	05	173332
ASHLAND INC	COM	044204105	43816	781321	SH	DEFINED	08	781321
ASHLAND INC	COM	044204105	5367	95706	SH	DEFINED	17	95706
ASHLAND INC	COM	044204105	689	12280	SH	DEFINED	20	12280
ASHLAND INC	COM	044204105	559	9976	SH	DEFINED	21	8926
1050								
ASHLAND INC	COM	044204105	382	6820	SH	DEFINED	22	2190
4630								
ASHLAND INC	COM	044204105	159	2840	SH	OTHER	22	2840
ASHWORTH INC	COM	04516H101	57	6950	SH	DEFINED	01	2150
4800								
ASHWORTH INC	COM	04516H101	505	61525	SH	DEFINED	05	61525
ASHWORTH INC	COM	04516H101	2	300	SH	DEFINED	08	300
ASHWORTH INC	COM	04516H101	2533	308900	SH	DEFINED	21	308900
ASK JEEVES INC	COM	045174109	8	250	SH	DEFINED	01	
250								
ASK JEEVES INC	COM	045174109	33	1000	SH	OTHER	01	
250 750								
ASK JEEVES INC	COM	045174109	1737	53112	SH	DEFINED	08	53112
ASK JEEVES INC	COM	045174109	10820	330800	SH	CALL	DEFINED	330800
ASK JEEVES INC	COM	045174109	478	14620	SH	DEFINED	17	14620
ASK JEEVES INC	COM	045174109	544	16640	SH	DEFINED	20	16640
ASK JEEVES INC	COM	045174109	19037	582003	SH	DEFINED	21	573383
8620								
ASK JEEVES INC	COM	045174109	1365	41740	SH	DEFINED	22	17410
24330								
ASK JEEVES INC	COM	045174109	18	540	SH	OTHER	22	540
ASK JEEVES INC	NOTE	045174AB5	7323	3570000	PRN	DEFINED	17	3570000
ASPECT MED SYS INC	COM	045235108	4	200	SH	OTHER	01	200
ASPECT MED SYS INC	COM	045235108	61	3362	SH	DEFINED	08	3362
ASPECT MED SYS INC	COM	045235108	11	600	SH	DEFINED	18	
600								
ASPECT MED SYS INC	COM	045235108	157	8700	SH	OTHER	22	
8700								
ASPECT COMMUNICATIONS CORP	COM	04523Q102	2	215	SH	DEFINED	01	215
ASPECT COMMUNICATIONS CORP	COM	04523Q102	66	6683	SH	DEFINED	08	6683
ASPECT COMMUNICATIONS CORP	COM	04523Q102	131	13166	SH	DEFINED	17	13166
ASPECT COMMUNICATIONS CORP	COM	04523Q102	8679	874060	SH	DEFINED	21	851010
23050								
ASPECT COMMUNICATIONS CORP	COM	04523Q102	493	49650	SH	DEFINED	22	
49650								
ASPEN TECHNOLOGY INC	COM	045327103	1	90	SH	OTHER	01	90
ASPEN TECHNOLOGY INC	COM	045327103	280	40000	SH	CALL	DEFINED	40000
ASPEN TECHNOLOGY INC	COM	045327103	1251	178979	SH	DEFINED	17	178979
ASSOCIATED BANC CORP	COM	045487105	4131	128813	SH	DEFINED	01	128813
ASSOCIATED BANC CORP	COM	045487105	38	1180	SH	OTHER	01	
1180								
ASSOCIATED BANC CORP	COM	045487105	7803	243300	SH	DEFINED	05	243300
ASSOCIATED BANC CORP	COM	045487105	88	2746	SH	DEFINED	08	2746



AUTODESK INC 97300	COM	052769106	10015	205940	SH	DEFINED 05	108640
AUTODESK INC	COM	052769106	679	13966	SH	DEFINED 08	13966
AUTODESK INC	COM	052769106	790	16250	SH	DEFINED 17	16250
AUTODESK INC	COM	052769106	520	10700	SH	DEFINED 20	10700
AUTODESK INC 850	COM	052769106	9421	193722	SH	DEFINED 21	192872
AUTODESK INC 6380	COM	052769106	444	9140	SH	DEFINED 22	2760
AUTODESK INC	COM	052769106	64	1320	SH	OTHER 22	1320
AUTOLIV INC	COM	052800109	69	1704	SH	DEFINED 01	1704
AUTOLIV INC	COM	052800109	12	306	SH	OTHER 01	306
AUTOLIV INC	COM	052800109	3537	87557	SH	DEFINED 05	87557
AUTOLIV INC	COM	052800109	448	11100	SH	DEFINED 08	11100
AUTOLIV INC	COM	052800109	1374	34000	SH PUT	DEFINED 08	34000
AUTOLIV INC	COM	052800109	178	4410	SH	DEFINED 17	4410
AUTOLIV INC	COM	052800109	766	18950	SH	DEFINED 20	18950
AUTOLIV INC 5020	COM	052800109	18195	450382	SH	DEFINED 21	445362
AUTOLIV INC 18190	COM	052800109	1099	27204	SH	DEFINED 22	9014
AUTOLIV INC	COM	052800109	39	964	SH	OTHER 22	964
AUTOMATIC DATA PROCESSING IN 142610	COM	053015103	41744	1010252	SH	DEFINED 01	867642
AUTOMATIC DATA PROCESSING IN 400012	COM	053015103	38537	932659	SH	OTHER 01	532647
AUTOMATIC DATA PROCESSING IN	COM	053015103	2066	50000	SH PUT	DEFINED 01	50000
AUTOMATIC DATA PROCESSING IN	COM	053015103	10655	257875	SH	DEFINED 05	257875
AUTOMATIC DATA PROCESSING IN	COM	053015103	3158	76426	SH	DEFINED 08	76426
AUTOMATIC DATA PROCESSING IN	COM	053015103	500	12100	SH	DEFINED 17	12100
AUTOMATIC DATA PROCESSING IN 100	COM	053015103	4	100	SH	DEFINED 18	
AUTOMATIC DATA PROCESSING IN 3300	COM	053015103	14280	345600	SH	DEFINED 21	342300
AUTOMATIC DATA PROCESSING IN 246174	COM	053015103	158886	3845247	SH	DEFINED 22	3599073
AUTOMATIC DATA PROCESSING IN	COM	053015103	107473	2600998	SH	OTHER 22	2600998
AUTONATION INC	COM	05329W102	2784	163025	SH	DEFINED 01	163025
AUTONATION INC 510	COM	05329W102	9	510	SH	OTHER 01	
AUTONATION INC	COM	05329W102	2193	128425	SH	DEFINED 05	128425
AUTONATION INC	COM	05329W102	214	12519	SH	DEFINED 08	12519
AUTONATION INC	COM	05329W102	256	15000	SH CALL	DEFINED 08	15000
AUTONATION INC	COM	05329W102	441	25804	SH	DEFINED 21	25804
AUTONATION INC 800	COM	05329W102	131	7651	SH	DEFINED 22	6851
AUTOZONE INC 9570 1150	COM	053332102	3944	51057	SH	DEFINED 01	40337
AUTOZONE INC 4270	COM	053332102	330	4270	SH	OTHER 01	
AUTOZONE INC 61500	COM	053332102	9344	120958	SH	DEFINED 05	59458
AUTOZONE INC	COM	053332102	408	5283	SH	DEFINED 08	5283
AUTOZONE INC	COM	053332102	966	12500	SH CALL	DEFINED 08	12500
AUTOZONE INC	COM	053332102	56	720	SH	DEFINED 17	720
AUTOZONE INC	COM	053332102	625	8088	SH	DEFINED 21	8088
AUTOZONE INC 200	COM	053332102	194	2513	SH	DEFINED 22	2313
AUTOZONE INC	COM	053332102	4	50	SH	OTHER 22	50
AVALONBAY CMNTYS INC	COM	053484101	2271	37716	SH	DEFINED 01	37716
AVALONBAY CMNTYS INC	COM	053484101	238	3957	SH	OTHER 01	3957
AVALONBAY CMNTYS INC	COM	053484101	33	544	SH	DEFINED 05	544
AVALONBAY CMNTYS INC	COM	053484101	806	13387	SH	DEFINED 17	13387
AVALONBAY CMNTYS INC 200	COM	053484101	38796	644238	SH	DEFINED 21	644038
AVALONBAY CMNTYS INC 9590	COM	053484101	2737	45445	SH	DEFINED 22	35855
AVALONBAY CMNTYS INC	COM	053484101	455	7561	SH	OTHER 22	7561
AVANIR PHARMACEUTICALS	CL A	05348P104	11	4000	SH	DEFINED 01	4000
AVANIR PHARMACEUTICALS	CL A	05348P104	367	129100	SH	DEFINED 17	129100
AVANEX CORP	COM	05348W109	8	3800	SH	DEFINED 01	3800
AVANEX CORP	COM	05348W109		50	SH	OTHER 01	50
AVANEX CORP	COM	05348W109	2550	1250000	SH	DEFINED 08	1250000
AVANEX CORP	COM	05348W109	8	4000	SH	OTHER 22	4000
AVANT IMMUNOTHERAPEUTICS INC	COM	053491106	2	1000	SH	DEFINED 01	1000
AVANT IMMUNOTHERAPEUTICS INC	COM	053491106	123	72200	SH	DEFINED 17	72200
AVANT IMMUNOTHERAPEUTICS INC	COM	053491106	9	5000	SH	OTHER 22	5000
AVAYA INC 13438 10038	COM	053499109	2013	144417	SH	DEFINED 01	120941
AVAYA INC 27684	COM	053499109	386	27684	SH	OTHER 01	
AVAYA INC 56300	COM	053499109	4126	296018	SH	DEFINED 05	239718
AVAYA INC	COM	053499109	600	43022	SH	DEFINED 08	43022
AVAYA INC	COM	053499109	118	8500	SH PUT	DEFINED 08	8500



AVAYA INC	COM	053499109	162	11650	SH	DEFINED 17	11650
AVAYA INC 800	COM	053499109	11	800	SH	DEFINED 18	
AVAYA INC	COM	053499109	1039	74510	SH	DEFINED 20	74510
AVAYA INC 165395	COM	053499109	20668	1482665	SH	DEFINED 21	1317270
AVAYA INC 96340	COM	053499109	15233	1092739	SH	DEFINED 22	996399
AVAYA INC	COM	053499109	661	47432	SH	OTHER 22	47432
AVAYA INC 20000000	NOTE	053499AA7	10700	20000000	PRN	OTHER 17	
AVERY DENNISON CORP 23075	COM	053611109	7091	107801	SH	DEFINED 01	84726
AVERY DENNISON CORP 30699	COM	053611109	7804	118640	SH	OTHER 01	87941
AVERY DENNISON CORP	COM	053611109	3454	52510	SH	DEFINED 05	52510
AVERY DENNISON CORP	COM	053611109	666	10126	SH	DEFINED 08	10126
AVERY DENNISON CORP	COM	053611109	23	350	SH	DEFINED 13	350
AVERY DENNISON CORP	COM	053611109	13	200	SH	DEFINED 17	200
AVERY DENNISON CORP 270	COM	053611109	18	270	SH	DEFINED 18	
AVERY DENNISON CORP	COM	053611109	2388	36300	SH	DEFINED 20	36300
AVERY DENNISON CORP 79425	COM	053611109	39602	602041	SH	DEFINED 21	522616
AVERY DENNISON CORP 9338	COM	053611109	13673	207866	SH	DEFINED 22	198528
AVERY DENNISON CORP	COM	053611109	5875	89308	SH	OTHER 22	89308
AVICI SYS INC	COM NEW	05367L802	63	10125	SH	DEFINED 22	10125
AVID TECHNOLOGY INC 9900	COM	05367P100	683	14580	SH	DEFINED 01	4680
AVID TECHNOLOGY INC 200	COM	05367P100	9	200	SH	OTHER 01	
AVID TECHNOLOGY INC	COM	05367P100	7016	149700	SH	DEFINED 05	149700
AVID TECHNOLOGY INC	COM	05367P100	46	979	SH	DEFINED 08	979
AVID TECHNOLOGY INC	COM	05367P100	1041	22200	SH	DEFINED 21	22200
AVID TECHNOLOGY INC	COM	05367P100	1	30	SH	DEFINED 22	30
AVIGEN INC	COM	053690103	42	11286	SH	DEFINED 22	11286
AVISTA CORP 7100	COM	05379B107	400	22118	SH	DEFINED 01	15018
AVISTA CORP 1400	COM	05379B107	25	1400	SH	OTHER 01	
AVISTA CORP	COM	05379B107	3818	210925	SH	DEFINED 05	210925
AVISTA CORP	COM	05379B107	85	4700	SH	DEFINED 08	4700
AVISTA CORP	COM	05379B107	581	32100	SH	DEFINED 21	32100
AVISTA CORP	COM	05379B107	36	2000	SH	OTHER 22	2000
AVNET INC 5302	COM	053807103	217	12700	SH	DEFINED 01	7398
AVNET INC 700	COM	053807103	129	7552	SH	OTHER 01	6852
AVNET INC	COM	053807103	4569	266893	SH	DEFINED 05	266893
AVNET INC	COM	053807103	117	6860	SH	DEFINED 08	6860
AVNET INC	COM	053807103	9334	545200	SH	DEFINED 21	545200
AVNET INC 12036	COM	053807103	3069	179278	SH	DEFINED 22	167242
AVNET INC	COM	053807103	80	4700	SH	OTHER 22	4700
AVNET INC	BCV 2.000%	053807AL7	4851	5167000	PRN	DEFINED 08	5167000
AVNET INC	BCV 2.000%	053807AL7	648	690000	PRN	DEFINED 17	690000
AVOCENT CORP 1135	COM	053893103	262	10079	SH	DEFINED 01	8944
AVOCENT CORP 200	COM	053893103	5	200	SH	OTHER 01	
AVOCENT CORP	COM	053893103	5821	223630	SH	DEFINED 05	223630
AVOCENT CORP	COM	053893103	18	700	SH	DEFINED 08	700
AVOCENT CORP	COM	053893103	254	9770	SH	DEFINED 20	9770
AVOCENT CORP 900	COM	053893103	3447	132440	SH	DEFINED 21	131540
AVOCENT CORP 6880	COM	053893103	356	13690	SH	DEFINED 22	6810
AVOCENT CORP	COM	053893103	94	3630	SH	OTHER 22	3630
AVON PRODS INC 16144 12415	COM	054303102	11866	271665	SH	DEFINED 01	243106
AVON PRODS INC 153087	COM	054303102	6687	153087	SH	OTHER 01	
AVON PRODS INC 157301	COM	054303102	22394	512680	SH	DEFINED 05	355379
AVON PRODS INC	COM	054303102	18034	412859	SH	DEFINED 08	412859
AVON PRODS INC	COM	054303102	2621	60000	SH PUT	DEFINED 08	60000
AVON PRODS INC 6700	COM	054303102	293	6700	SH	DEFINED 18	
AVON PRODS INC	COM	054303102	1040	23820	SH	DEFINED 20	23820
AVON PRODS INC 49700	COM	054303102	54374	1244826	SH	DEFINED 21	1195126
AVON PRODS INC 68829	COM	054303102	59483	1361799	SH	DEFINED 22	1292970
AVON PRODS INC	COM	054303102	16698	382282	SH	OTHER 22	382182

100									
AXA	SPONSORED AD	054536107	28	1377	SH	DEFINED	01	1041	
336									
AXA	SPONSORED AD	054536107	77	3808	SH	OTHER	01	2494	
1314									
AXA	SPONSORED AD	054536107	24	1180	SH	DEFINED	18		
1180									
AXA	SPONSORED AD	054536107	286	14100	SH	DEFINED	21	14100	
AXA	SPONSORED AD	054536107	480	23652	SH	DEFINED	22	22299	
1353									
AXA	SPONSORED AD	054536107	53	2607	SH	OTHER	22	2607	
AXCELIS TECHNOLOGIES INC	COM	054540109	242	29174	SH	DEFINED	01	23273	
5901									
AXCELIS TECHNOLOGIES INC	COM	054540109	249	30120	SH	OTHER	01		
30120									
AXCELIS TECHNOLOGIES INC	COM	054540109	3556	429442	SH	DEFINED	05	429442	
AXCELIS TECHNOLOGIES INC	COM	054540109	50	6027	SH	DEFINED	08	6027	
AXCELIS TECHNOLOGIES INC	COM	054540109	1	170	SH	DEFINED	18		
170									
AXCELIS TECHNOLOGIES INC	COM	054540109	6107	737522	SH	DEFINED	21	719452	
18070									
AXCELIS TECHNOLOGIES INC	COM	054540109	313	37793	SH	DEFINED	22	453	
37340									
AXCELIS TECHNOLOGIES INC	COM	054540109	22	2652	SH	OTHER	22	2652	
AXONYX INC	COM	05461R101	28	5000	SH	DEFINED	22		
5000									
AXONYX INC	COM	05461R101	205	36200	SH	OTHER	22	5000	
31200									
AZTAR CORP	COM	054802103	932	35175	SH	DEFINED	01	5975	
29200									
AZTAR CORP	COM	054802103	4424	166925	SH	DEFINED	05	166925	
AZTAR CORP	COM	054802103	509	19200	SH	DEFINED	08	19200	
AZTAR CORP	COM	054802103	610	23000	SH	DEFINED	21	23000	
AXCAN PHARMA INC	COM	054923107	109	7023	SH	DEFINED	01	5883	
1140									
AXCAN PHARMA INC	COM	054923107	1698	109199	SH	DEFINED	05	109199	
BB&T CORP	COM	054937107	24005	604805	SH	DEFINED	01	574707	
30098									
BB&T CORP	COM	054937107	8875	223603	SH	OTHER	01	159682	
63921									
BB&T CORP	COM	054937107	15371	387285	SH	DEFINED	05	273684	
113601									
BB&T CORP	COM	054937107	1060	26719	SH	DEFINED	08	26719	
BB&T CORP	COM	054937107	417	10500	SH	DEFINED	17	10500	
BB&T CORP	COM	054937107	2132	53720	SH	DEFINED	21	53720	
BB&T CORP	COM	054937107	1951	49162	SH	DEFINED	22	44962	
4200									
BB&T CORP	COM	054937107	1146	28866	SH	OTHER	22	28866	
B A S F A G	SPONSORED AD	055262505	2	35	SH	DEFINED	01	35	
B A S F A G	SPONSORED AD	055262505	33	555	SH	OTHER	01	40	
515									
B A S F A G	SPONSORED AD	055262505	597	10125	SH	DEFINED	22	10000	
125									
BEI TECHNOLOGIES INC	COM	05538P104	243	8875	SH	DEFINED	01	2675	
6200									
BEI TECHNOLOGIES INC	COM	05538P104	1	50	SH	OTHER	01		
50									
BEI TECHNOLOGIES INC	COM	05538P104	1953	71275	SH	DEFINED	05	71275	
BEI TECHNOLOGIES INC	COM	05538P104	269	9800	SH	DEFINED	21	9800	
BISYS GROUP INC	COM	055472104	12016	822429	SH	DEFINED	01	822429	
BISYS GROUP INC	COM	055472104	58	3960	SH	OTHER	01	3160	
800									
BISYS GROUP INC	COM	055472104	3905	267278	SH	DEFINED	05	267278	
BISYS GROUP INC	COM	055472104	45	3100	SH	DEFINED	08	3100	
BISYS GROUP INC	COM	055472104	1235	84500	SH	DEFINED	21	84500	
BISYS GROUP INC	COM	055472104	6	400	SH	DEFINED	22		
400									
BISYS GROUP INC	COM	055472104	644	44100	SH	OTHER	22	1200	
42900									
BISYS GROUP INC	NOTE	4.000% 055472AB0	225	230000	PRN	DEFINED	17	230000	
BJ SVCS CO	COM	055482103	1146	21869	SH	DEFINED	01	21869	
BJ SVCS CO	COM	055482103	291	5545	SH	OTHER	01	3330	
2215									
BJ SVCS CO	COM	055482103	9288	177216	SH	DEFINED	05	177216	
BJ SVCS CO	COM	055482103	1288	24576	SH	DEFINED	08	24576	
BJ SVCS CO	COM	055482103	1159	22110	SH	DEFINED	20	22110	
BJ SVCS CO	COM	055482103	28949	552356	SH	DEFINED	21	552356	
BJ SVCS CO	COM	055482103	2789	53220	SH	DEFINED	22	46845	
6375									
BJ SVCS CO	COM	055482103	121	2310	SH	OTHER	22	2310	
BJ SVCS CO	NOTE	0.500% 055482AF0	39235	45033000	PRN	DEFINED	08	45033000	
BJ SVCS CO	NOTE	0.500% 055482AF0	784	900000	PRN	DEFINED	17	900000	
BKF CAP GROUP INC	COM	05548G102	275	9381	SH	OTHER	01	9381	
BKF CAP GROUP INC	COM	05548G102	149	5093	SH	DEFINED	17	5093	
BKF CAP GROUP INC	COM	05548G102	71	2417	SH	DEFINED	22	2417	

BJS WHOLESALE CLUB INC	COM	05548J106	251	9175 SH	DEFINED 01	9175
BJS WHOLESALE CLUB INC	COM	05548J106	4277	156433 SH	DEFINED 05	156433
BJS WHOLESALE CLUB INC	COM	05548J106	2627	96072 SH	DEFINED 08	96072
BJS WHOLESALE CLUB INC	COM	05548J106	2690	98400 SH	DEFINED 21	98400
BJS WHOLESALE CLUB INC	COM	05548J106	239	8750 SH	DEFINED 22	3150
5600						
BJS WHOLESALE CLUB INC	COM	05548J106	115	4200 SH	OTHER 22	4200
BOK FINL CORP	COM NEW	05561Q201	242	5425 SH	DEFINED 01	5425
BOK FINL CORP	COM NEW	05561Q201	2242	50259 SH	OTHER 01	47347
2912						
BOK FINL CORP	COM NEW	05561Q201	4	100 SH	DEFINED 05	100
BOK FINL CORP	COM NEW	05561Q201	101	2264 SH	DEFINED 08	2264
BP PLC	SPONSORED AD	055622104	170926	2971075 SH	DEFINED 01	2680386
290689						
BP PLC	SPONSORED AD	055622104	203108	3530472 SH	OTHER 01	2048243
1482229						
BP PLC	SPONSORED AD	055622104	43473	755655 SH	DEFINED 05	755655
BP PLC	SPONSORED AD	055622104	3038	52800 SH	DEFINED 08	52800
BP PLC	SPONSORED AD	055622104	3239	56300 SH	CALL DEFINED 08	56300
BP PLC	SPONSORED AD	055622104	6	100 SH	OTHER 13	100
BP PLC	SPONSORED AD	055622104	147756	2568325 SH	DEFINED 21	2512183
56142						
BP PLC	SPONSORED AD	055622104	290721	5053380 SH	DEFINED 22	4734328
319052						
BP PLC	SPONSORED AD	055622104	159880	2779078 SH	OTHER 22	2779078
BP PRUDHOE BAY RTY TR	UNIT BEN INT	055630107	119	3000 SH	DEFINED 22	800
2200						
BP PRUDHOE BAY RTY TR	UNIT BEN INT	055630107	158	4000 SH	OTHER 22	4000
BRE PROPERTIES INC	CL A	05564E106	150	3904 SH	DEFINED 01	3904
BRE PROPERTIES INC	CL A	05564E106	106	2764 SH	OTHER 01	1900
864						
BRE PROPERTIES INC	CL A	05564E106	4	100 SH	DEFINED 08	100
BRE PROPERTIES INC	CL A	05564E106	38	1000 SH	DEFINED 22	
1000						
BRE PROPERTIES INC	CL A	05564E106	138	3600 SH	OTHER 22	3600
BMC SOFTWARE INC	COM	055921100	4049	256090 SH	DEFINED 01	252890
3200						
BMC SOFTWARE INC	COM	055921100	209	13250 SH	OTHER 01	9460
3790						
BMC SOFTWARE INC	COM	055921100	1607	101659 SH	DEFINED 05	101659
BMC SOFTWARE INC	COM	055921100	198	12506 SH	DEFINED 08	12506
BMC SOFTWARE INC	COM	055921100	57	3599 SH	DEFINED 17	3599
BMC SOFTWARE INC	COM	055921100	516	32650 SH	DEFINED 20	32650
BMC SOFTWARE INC	COM	055921100	8913	563757 SH	DEFINED 21	563757
BMC SOFTWARE INC	COM	055921100	838	53032 SH	DEFINED 22	40237
12795						
BMC SOFTWARE INC	COM	055921100	32	2010 SH	OTHER 22	2010
BAKER HUGHES INC	COM	057224107	13552	309972 SH	DEFINED 01	309972
BAKER HUGHES INC	COM	057224107	8551	195585 SH	OTHER 01	84062
111523						
BAKER HUGHES INC	COM	057224107	6865	157033 SH	DEFINED 05	157033
BAKER HUGHES INC	COM	057224107	421	9637 SH	DEFINED 08	9637
BAKER HUGHES INC	COM	057224107	14963	342246 SH	DEFINED 21	342246
BAKER HUGHES INC	COM	057224107	45086	1031239 SH	DEFINED 22	939050
92189						
BAKER HUGHES INC	COM	057224107	19977	456922 SH	OTHER 22	456922
BALDOR ELEC CO	COM	057741100	67	2825 SH	DEFINED 01	2292
533						
BALDOR ELEC CO	COM	057741100	13	533 SH	OTHER 01	533
BALDOR ELEC CO	COM	057741100	3329	140700 SH	DEFINED 05	140700
BALDOR ELEC CO	COM	057741100	50	2101 SH	DEFINED 08	2101
BALDOR ELEC CO	COM	057741100	516	21799 SH	DEFINED 21	21799
BALDOR ELEC CO	COM	057741100	9	400 SH	DEFINED 22	400
BALDWIN & LYONS INC	CL B	057755209	982	38903 SH	DEFINED 21	38903
BALDWIN & LYONS INC	CL B	057755209	35	1400 SH	DEFINED 22	1400
BALDWIN & LYONS INC	CL B	057755209	10	400 SH	OTHER 22	400
BALL CORP	COM	058498106	534	14276 SH	DEFINED 01	13776
500						
BALL CORP	COM	058498106	245	6558 SH	OTHER 01	
6558						
BALL CORP	COM	058498106	2120	56644 SH	DEFINED 05	56644
BALL CORP	COM	058498106	1851	49454 SH	DEFINED 08	49454
BALL CORP	COM	058498106	1497	40000 SH	CALL DEFINED 08	40000
BALL CORP	COM	058498106	145	3884 SH	DEFINED 17	3884
BALL CORP	COM	058498106	4715	125960 SH	DEFINED 21	125960
BALL CORP	COM	058498106	120	3200 SH	DEFINED 22	2900
300						
BALL CORP	COM	058498106	202	5400 SH	OTHER 22	5400
BALLARD PWR SYS INC	COM	05858H104	44	5900 SH	DEFINED 01	5600
300						
BALLARD PWR SYS INC	COM	05858H104	37	4963 SH	OTHER 01	1363
3600						
BALLARD PWR SYS INC	COM	05858H104	77	10400 SH	DEFINED 08	10400
BALLARD PWR SYS INC	COM	05858H104	35	4775 SH	DEFINED 22	4675
100						

BALLARD PWR SYS INC	COM	05858H104	14	1820	SH	OTHER	22	1820	
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	11	3050	SH	DEFINED	01	3050	
BALLY TOTAL FITNESS HLDG COR	COM	05873K108		75	SH	OTHER	01	75	
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	527	144800	SH	DEFINED	05	144800	
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	3	800	SH	DEFINED	08	800	
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	1270	348800	SH	DEFINED	21	348800	
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	53	14550	SH	DEFINED	22	14550	
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	17	4800	SH	OTHER	22	4800	
BANCFIRST CORP 4010	COM	05945F103	257	4010	SH	OTHER	01		
BANCFIRST CORP	COM	05945F103	1388	21650	SH	DEFINED	21	21650	
BANCFIRST CORP	COM	05945F103	65	1010	SH	DEFINED	22	1010	
BANCFIRST CORP	COM	05945F103	19	300	SH	OTHER	22	300	
BANCO SANTANDER CENT HISPANO 4258	ADR	05964H105	66	6799	SH	DEFINED	01	2541	
BANCO SANTANDER CENT HISPANO	ADR	05964H105	349	35650	SH	OTHER	01	35650	
BANCO SANTANDER CENT HISPANO 825	ADR	05964H105	8	825	SH	DEFINED	22		
BANCO SANTANDER CENT HISPANO	ADR	05964H105	10	978	SH	OTHER	22	978	
BANCORP RHODE ISLAND INC 6200	COM	059690107	221	6200	SH	DEFINED	22		
BANCORP RHODE ISLAND INC 6300	COM	059690107	765	21500	SH	OTHER	22	15200	
BANCORPSOUTH INC	COM	059692103	41	1770	SH	DEFINED	08	1770	
BANCORPSOUTH INC	COM	059692103	3878	168700	SH	DEFINED	21	168700	
BANCORPSOUTH INC	COM	059692103	170	7380	SH	DEFINED	22	7380	
BANCORPSOUTH INC	COM	059692103	55	2400	SH	OTHER	22	2400	
BANCTRUST FINANCIAL GP	COM	05978R107	2179	115900	SH	DEFINED	21	115900	
BANCTRUST FINANCIAL GP	COM	05978R107	95	5030	SH	DEFINED	22	5030	
BANCTRUST FINANCIAL GP	COM	05978R107	32	1700	SH	OTHER	22	1700	
BANDAG INC	COM	059815100	77	1760	SH	DEFINED	01	1760	
BANDAG INC 75	COM	059815100	3	75	SH	OTHER	01		
BANDAG INC	COM	059815100	1871	42706	SH	DEFINED	05	42706	
BANDAG INC	COM	059815100	74	1700	SH	DEFINED	08	1700	
BANK OF AMERICA CORPORATION 1855814	COM	060505104	578153	13343018	SH	DEFINED	01	11487204	
BANK OF AMERICA CORPORATION 4736150	COM	060505104	478924	11052944	SH	OTHER	01	6316794	
BANK OF AMERICA CORPORATION	COM	060505104	77984	1799769	SH	DEFINED	05	1799769	
BANK OF AMERICA CORPORATION	COM	060505104	4662	107596	SH	DEFINED	08	107596	
BANK OF AMERICA CORPORATION 18072	COM	060505104	783	18072	SH	DEFINED	18		
BANK OF AMERICA CORPORATION 13165	COM	060505104	27007	623279	SH	DEFINED	21	610114	
BANK OF AMERICA CORPORATION 4136371	COM	060505104	179229	4136371	SH	DEFINED	22		
BANK OF AMERICA CORPORATION 3982124	COM	060505104	172602	3983424	SH	OTHER	22	1300	
BANK OF AMERICA CORPORATION	DEBT	060505AT1	11463	11200000	PRN	DEFINED	01	11200000	
BANK OF GRANITE CORP 4000	COM	062401104	78	4000	SH	OTHER	01		
BANK OF GRANITE CORP	COM	062401104	3146	162093	SH	DEFINED	21	162093	
BANK OF GRANITE CORP	COM	062401104	147	7583	SH	DEFINED	22	7583	
BANK OF GRANITE CORP	COM	062401104	45	2300	SH	OTHER	22	2300	
BANK HAWAII CORP	COM	062540109	5499	116378	SH	DEFINED	05	116378	
BANK HAWAII CORP	COM	062540109	83	1755	SH	DEFINED	08	1755	
BANK HAWAII CORP 100	COM	062540109	95	2006	SH	DEFINED	22	1906	
BANK HAWAII CORP	COM	062540109	5	100	SH	OTHER	22	100	
BANK MONTREAL QUE	COM	063671101	628	14383	SH	DEFINED	01	14383	
BANK MONTREAL QUE	COM	063671101	158	3620	SH	DEFINED	22	3620	
BANK NEW YORK INC 30869	COM	064057102	45912	1573953	SH	DEFINED	01	1543084	
BANK NEW YORK INC 108194	COM	064057102	6263	214719	SH	OTHER	01	106525	
BANK NEW YORK INC 36700	COM	064057102	43898	1504890	SH	DEFINED	05	1468190	
BANK NEW YORK INC	COM	064057102	1462	50134	SH	DEFINED	08	50134	
BANK NEW YORK INC 340	COM	064057102	10	340	SH	DEFINED	13		
BANK NEW YORK INC	COM	064057102	2966	101682	SH	DEFINED	17	101682	
BANK NEW YORK INC	COM	064057102	7293	250000	SH	DEFINED	17	250000	
BANK NEW YORK INC	COM	064057102	7293	250000	SH	PUT	DEFINED	17	250000
BANK NEW YORK INC 1000	COM	064057102	29	1000	SH	DEFINED	18		
BANK NEW YORK INC 28450	COM	064057102	54808	1878920	SH	DEFINED	21	1850470	
BANK NEW YORK INC 161934	COM	064057102	71532	2452245	SH	DEFINED	22	2290311	
BANK NEW YORK INC	COM	064057102	24129	827171	SH	OTHER	22	827171	
BANK SOUTH CAROLINA CORP 1474 77198	COM	065066102	1831	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	4	73500	SH	DEFINED	21	73500	

BANKATLANTIC BANCORP 18100	CL A	065908501	565	30827	SH	DEFINED	01	12727	
BANKATLANTIC BANCORP 500	CL A	065908501	9	500	SH	OTHER	01		
BANKATLANTIC BANCORP	CL A	065908501	4890	266900	SH	DEFINED	05	266900	
BANKATLANTIC BANCORP	CL A	065908501	727	39700	SH	DEFINED	21	39700	
BANKNORTH GROUP INC NEW 1585	COM	06646R107	1417	40497	SH	DEFINED	01	38912	
BANKNORTH GROUP INC NEW 7650	COM	06646R107	335	9584	SH	OTHER	01	1934	
BANKNORTH GROUP INC NEW	COM	06646R107	13377	382214	SH	DEFINED	05	382214	
BANKNORTH GROUP INC NEW	COM	06646R107	91	2600	SH	DEFINED	08	2600	
BANKNORTH GROUP INC NEW	COM	06646R107	1925	55000	SH	CALL	DEFINED	08	55000
BANKNORTH GROUP INC NEW	COM	06646R107	22799	651400	SH	DEFINED	21	651400	
BANKNORTH GROUP INC NEW 3496	COM	06646R107	5375	153564	SH	DEFINED	22	150068	
BANKNORTH GROUP INC NEW	COM	06646R107	2696	77030	SH	OTHER	22	77030	
BANKUNITED FINL CORP 10100	CL A	06652B103	454	15575	SH	DEFINED	01	5475	
BANKUNITED FINL CORP 675	CL A	06652B103	20	675	SH	OTHER	01		
BANKUNITED FINL CORP	CL A	06652B103	3932	134900	SH	DEFINED	05	134900	
BANKUNITED FINL CORP	CL A	06652B103	580	19900	SH	DEFINED	21	19900	
BANTA CORP	COM	066821109	335	8424	SH	DEFINED	01	8424	
BANTA CORP 150000	COM	066821109	5963	150000	SH	OTHER	01		
BANTA CORP	COM	066821109	2183	54906	SH	DEFINED	05	54906	
BANTA CORP	COM	066821109	52	1299	SH	DEFINED	08	1299	
BANTA CORP 3500	COM	066821109	318	8000	SH	OTHER	22	4500	
BARD C R INC	COM	067383109	1006	17768	SH	DEFINED	01	17768	
BARD C R INC 3685	COM	067383109	604	10663	SH	OTHER	01	6978	
BARD C R INC 82000	COM	067383109	7777	137325	SH	DEFINED	05	55325	
BARD C R INC	COM	067383109	1197	21143	SH	DEFINED	08	21143	
BARD C R INC	COM	067383109	855	15094	SH	DEFINED	17	15094	
BARD C R INC	COM	067383109	227	4000	SH	PUT	DEFINED	17	4000
BARD C R INC	COM	067383109	573	10126	SH	DEFINED	21	10126	
BARD C R INC 13600	COM	067383109	2435	43000	SH	DEFINED	22	29400	
BARD C R INC	COM	067383109	1472	26000	SH	OTHER	22	26000	
BARCLAYS PLC	ADR	06738E204	386	9977	SH	DEFINED	01	9977	
BARCLAYS PLC	ADR	06738E204	1077	27844	SH	OTHER	01	27844	
BARCLAYS PLC 175	ADR	06738E204	28	715	SH	DEFINED	22	540	
BARCLAYS PLC	ADR	06738E204	15	400	SH	OTHER	22	400	
BARNES & NOBLE INC 1200	COM	067774109	459	12410	SH	DEFINED	01	11210	
BARNES & NOBLE INC 650	COM	067774109	68	1850	SH	OTHER	01	1200	
BARNES & NOBLE INC	COM	067774109	5794	156589	SH	DEFINED	05	156589	
BARNES & NOBLE INC	COM	067774109	607	16400	SH	DEFINED	08	16400	
BARNES & NOBLE INC	COM	067774109	11788	318600	SH	DEFINED	21	318600	
BARNES & NOBLE INC 19780	COM	067774109	12987	350996	SH	DEFINED	22	331216	
BARNES & NOBLE INC	COM	067774109	138	3730	SH	OTHER	22	3730	
BARNES GROUP INC 9500	COM	067806109	368	13400	SH	DEFINED	01	3900	
BARNES GROUP INC	COM	067806109	2882	104925	SH	DEFINED	05	104925	
BARNES GROUP INC	COM	067806109	420	15300	SH	DEFINED	21	15300	
BARNES GROUP INC 383748	COM	067806109	10542	383748	SH	DEFINED	22		
BARNES GROUP INC 1801586	COM	067806109	61442	2236692	SH	OTHER	22	435106	
BARRICK GOLD CORP	COM	067901108	409	19452	SH	DEFINED	01	19452	
BARRICK GOLD CORP 7236	COM	067901108	245	11623	SH	OTHER	01	4387	
BARRICK GOLD CORP	COM	067901108	7095	337200	SH	DEFINED	08	337200	
BARRICK GOLD CORP 5200	COM	067901108	7755	368600	SH	DEFINED	21	363400	
BARRICK GOLD CORP 1160	COM	067901108	77	3660	SH	DEFINED	22	2500	
BARRICK GOLD CORP	COM	067901108	78	3694	SH	OTHER	22	3694	
BARR PHARMACEUTICALS INC	COM	068306109	541	13050	SH	DEFINED	01	13050	
BARR PHARMACEUTICALS INC 600	COM	068306109	528	12742	SH	OTHER	01	12142	
BARR PHARMACEUTICALS INC	COM	068306109	15458	373107	SH	DEFINED	05	373107	
BARR PHARMACEUTICALS INC	COM	068306109	945	22806	SH	DEFINED	08	22806	
BARR PHARMACEUTICALS INC	COM	068306109	3174	76622	SH	DEFINED	20	76622	
BARR PHARMACEUTICALS INC 113400	COM	068306109	31662	764224	SH	DEFINED	21	650824	
BARR PHARMACEUTICALS INC 17096	COM	068306109	729	17602	SH	DEFINED	22	506	
BARR PHARMACEUTICALS INC	COM	068306109	720	17378	SH	OTHER	22	17378	

BARRIER THERAPEUTICS INC	COM	06850R108	337	27700 SH	DEFINED 17	27700
BASSETT FURNITURE INDS INC	COM	070203104	79	4208 SH	DEFINED 01	2808
1400						
BASSETT FURNITURE INDS INC	COM	070203104	1	50 SH	OTHER 01	
50						
BASSETT FURNITURE INDS INC	COM	070203104	938	49675 SH	DEFINED 05	49675
BASSETT FURNITURE INDS INC	COM	070203104	4884	258700 SH	DEFINED 21	254800
3900						
BASSETT FURNITURE INDS INC	COM	070203104	1832	97034 SH	DEFINED 22	89034
8000						
BAUSCH & LOMB INC	COM	071707103	2829	42571 SH	DEFINED 01	42181
390						
BAUSCH & LOMB INC	COM	071707103	466	7016 SH	OTHER 01	1640
5376						
BAUSCH & LOMB INC	COM	071707103	5992	90172 SH	DEFINED 05	28072
62100						
BAUSCH & LOMB INC	COM	071707103	6030	90740 SH	DEFINED 08	90740
BAUSCH & LOMB INC	COM	071707103	668	10054 SH	DEFINED 21	10054
BAUSCH & LOMB INC	COM	071707103	7042	105973 SH	DEFINED 22	99674
6299						
BAUSCH & LOMB INC	COM	071707103	1910	28737 SH	OTHER 22	28737
BAXTER INTL INC	COM	071813109	16119	501223 SH	DEFINED 01	468786
32437						
BAXTER INTL INC	COM	071813109	28881	898051 SH	OTHER 01	691300
206751						
BAXTER INTL INC	COM	071813109	17298	537887 SH	DEFINED 05	331987
205900						
BAXTER INTL INC	COM	071813109	24928	775137 SH	DEFINED 08	775137
BAXTER INTL INC	COM	071813109	2261	70320 SH	DEFINED 17	70320
BAXTER INTL INC	COM	071813109	4	125 SH	DEFINED 18	
125						
BAXTER INTL INC	COM	071813109	2058	64000 SH	DEFINED 20	64000
BAXTER INTL INC	COM	071813109	26751	831818 SH	DEFINED 21	670418
161400						
BAXTER INTL INC	COM	071813109	10924	339664 SH	DEFINED 22	317606
22058						
BAXTER INTL INC	COM	071813109	7190	223574 SH	OTHER 22	223574
BAXTER INTL INC	CORP UNITS 7	071813406	255	4736 SH	DEFINED 17	4736
BAXTER INTL INC	CORP UNITS 7	071813406	871	16200 SH	DEFINED 22	12450
3750						
BAXTER INTL INC	CORP UNITS 7	071813406	691	12850 SH	OTHER 22	12850
BE AEROSPACE INC	COM	073302101	38	4206 SH	DEFINED 08	4206
BE AEROSPACE INC	COM	073302101	660	72500 SH	DEFINED 21	72500
BEA SYS INC	COM	073325102	25	3600 SH	DEFINED 01	3600
BEA SYS INC	COM	073325102	145	21050 SH	OTHER 01	5050
16000						
BEA SYS INC	COM	073325102	16247	2351293 SH	DEFINED 08	2351293
BEA SYS INC	COM	073325102	95	13700 SH	DEFINED 17	13700
BEA SYS INC	COM	073325102	149	21530 SH	DEFINED 20	21530
BEA SYS INC	COM	073325102	500	72330 SH	DEFINED 21	72330
BEA SYS INC	COM	073325102	125	18060 SH	DEFINED 22	
18060						
BEA SYS INC	COM	073325102	268	38810 SH	OTHER 22	15500
23310						
BEA SYS INC	NOTE	4.000% 073325AD4	60	60000 PRN	DEFINED 01	60000
BEA SYS INC	NOTE	4.000% 073325AD4	7771	7800000 PRN	OTHER 17	
7800000						
BEA SYS INC	NOTE	4.000% 073325AD4	274	275000 PRN	OTHER 22	275000
BEAR STEARNS COS INC	COM	073902108	2265	23553 SH	DEFINED 01	20130
3423						
BEAR STEARNS COS INC	COM	073902108	1581	16444 SH	OTHER 01	2021
14423						
BEAR STEARNS COS INC	COM	073902108	10871	113040 SH	DEFINED 05	54640
58400						
BEAR STEARNS COS INC	COM	073902108	1332	13846 SH	DEFINED 08	13846
BEAR STEARNS COS INC	COM	073902108	7165	74500 SH	CALL DEFINED 08	74500
BEAR STEARNS COS INC	COM	073902108	2814	29264 SH	DEFINED 17	29264
BEAR STEARNS COS INC	COM	073902108	337	3500 SH	DEFINED 18	
3500						
BEAR STEARNS COS INC	COM	073902108	19680	204634 SH	DEFINED 21	204634
BEAR STEARNS COS INC	COM	073902108	2103	21870 SH	DEFINED 22	21570
300						
BEAR STEARNS COS INC	COM	073902108	195	2032 SH	OTHER 22	2032
BEARINGPOINT INC	COM	074002106	16	1837 SH	DEFINED 05	1837
BEARINGPOINT INC	COM	074002106	27	2969 SH	DEFINED 08	2969
BEARINGPOINT INC	COM	074002106	799	89400 SH	DEFINED 20	89400
BEARINGPOINT INC	COM	074002106	2815	314900 SH	DEFINED 21	119900
195000						
BEARINGPOINT INC	COM	074002106	3	283 SH	DEFINED 22	283
BEAZER HOMES USA INC	COM	07556Q105	174	1625 SH	DEFINED 01	1300
325						
BEAZER HOMES USA INC	COM	07556Q105	3581	33500 SH	DEFINED 05	33500
BEAZER HOMES USA INC	COM	07556Q105	73	680 SH	DEFINED 08	680
BEAZER HOMES USA INC	COM	07556Q105	3322	31080 SH	DEFINED 21	30260
820						

BEAZER HOMES USA INC 1850	COM	07556Q105	198	1850 SH	DEFINED 22	
BEBE STORES INC	COM	075571109	84	4000 SH	DEFINED 08	4000
BEBE STORES INC	COM	075571109	422	20000 SH	PUT DEFINED 08	20000
BEBE STORES INC	COM	075571109	542	25675 SH	DEFINED 17	25675
BECKMAN COULTER INC	COM	075811109	646	11515 SH	DEFINED 01	11515
BECKMAN COULTER INC 1700	COM	075811109	225	4008 SH	OTHER 01	2308
BECKMAN COULTER INC	COM	075811109	7614	135667 SH	DEFINED 05	135667
BECKMAN COULTER INC	COM	075811109	281	5000 SH	DEFINED 08	5000
BECKMAN COULTER INC	COM	075811109	5572	99280 SH	DEFINED 21	99280
BECKMAN COULTER INC	COM	075811109	983	17518 SH	DEFINED 22	17518
BECKMAN COULTER INC	COM	075811109	159	2830 SH	OTHER 22	2830
BECTON DICKINSON & CO 12804	COM	075887109	15876	307072 SH	DEFINED 01	294268
BECTON DICKINSON & CO 116787	COM	075887109	7872	152268 SH	OTHER 01	35481
BECTON DICKINSON & CO 110901	COM	075887109	17082	330412 SH	DEFINED 05	219511
BECTON DICKINSON & CO	COM	075887109	830	16051 SH	DEFINED 08	16051
BECTON DICKINSON & CO	COM	075887109	419	8100 SH	DEFINED 17	8100
BECTON DICKINSON & CO	COM	075887109	14124	273199 SH	DEFINED 21	273199
BECTON DICKINSON & CO 8323	COM	075887109	9817	189875 SH	DEFINED 22	181552
BECTON DICKINSON & CO	COM	075887109	5241	101368 SH	OTHER 22	101368
BED BATH & BEYOND INC 3050	COM	075896100	2091	56334 SH	DEFINED 01	53284
BED BATH & BEYOND INC 1707	COM	075896100	1236	33307 SH	OTHER 01	31600
BED BATH & BEYOND INC	COM	075896100	11063	298124 SH	DEFINED 05	298124
BED BATH & BEYOND INC	COM	075896100	947	25521 SH	DEFINED 08	25521
BED BATH & BEYOND INC	COM	075896100	2126	57300 SH	DEFINED 17	57300
BED BATH & BEYOND INC 9250	COM	075896100	343	9250 SH	DEFINED 18	
BED BATH & BEYOND INC	COM	075896100	324	8720 SH	DEFINED 20	8720
BED BATH & BEYOND INC	COM	075896100	32239	868737 SH	DEFINED 21	868737
BED BATH & BEYOND INC 31725	COM	075896100	8497	228959 SH	DEFINED 22	197234
BED BATH & BEYOND INC	COM	075896100	1557	41950 SH	OTHER 22	41950
BEDFORD PPTY INVS INC	COM PAR \$0.0	076446301	12	400 SH	DEFINED 01	400
BEDFORD PPTY INVS INC 1500	COM PAR \$0.0	076446301	57	1875 SH	OTHER 01	375
BEDFORD PPTY INVS INC	COM PAR \$0.0	076446301	109	3600 SH	DEFINED 08	3600
BEDFORD PPTY INVS INC 2000	COM PAR \$0.0	076446301	73	2400 SH	OTHER 22	400
BEL FUSE INC 2300	CL B	077347300	125	3775 SH	DEFINED 01	1475
BEL FUSE INC	CL B	077347300	1674	50600 SH	DEFINED 05	50600
BEL FUSE INC	CL B	077347300	10	300 SH	DEFINED 08	300
BEL FUSE INC	CL B	077347300	248	7500 SH	DEFINED 21	7500
BEL FUSE INC	CL B	077347300	73	2200 SH	DEFINED 22	2200
BELDEN CDT INC	COM	077454106	4602	211087 SH	DEFINED 05	211087
BELDEN CDT INC	COM	077454106	24	1100 SH	DEFINED 08	1100
BELDEN CDT INC	COM	077454106	3384	155249 SH	DEFINED 21	155249
BELDEN CDT INC	COM	077454106	120	5505 SH	DEFINED 22	5505
BELDEN CDT INC	COM	077454106	40	1850 SH	OTHER 22	1850
BELL MICROPRODUCTS INC 8300	COM	078137106	124	16050 SH	DEFINED 01	7750
BELL MICROPRODUCTS INC 475	COM	078137106	4	475 SH	OTHER 01	
BELL MICROPRODUCTS INC	COM	078137106	996	128725 SH	DEFINED 05	128725
BELL MICROPRODUCTS INC	COM	078137106	5	600 SH	DEFINED 08	600
BELL MICROPRODUCTS INC	COM	078137106	144	18600 SH	DEFINED 21	18600
BELLSOUTH CORP 218828	COM	079860102	66338	2446091 SH	DEFINED 01	2227263
BELLSOUTH CORP 901527	COM	079860102	60841	2243415 SH	OTHER 01	1341888
BELLSOUTH CORP 112600	COM	079860102	51896	1913559 SH	DEFINED 05	1800959
BELLSOUTH CORP	COM	079860102	2072	76405 SH	DEFINED 08	76405
BELLSOUTH CORP	COM	079860102	2096	77300 SH	CALL DEFINED 08	77300
BELLSOUTH CORP	COM	079860102	61	2249 SH	DEFINED 13	2249
BELLSOUTH CORP	COM	079860102	11483	423414 SH	DEFINED 17	423414
BELLSOUTH CORP	COM	079860102	5424	200000 SH	CALL DEFINED 17	200000
BELLSOUTH CORP	COM	079860102	5424	200000 SH	PUT DEFINED 17	200000
BELLSOUTH CORP	COM	079860102	53288	1964909 SH	DEFINED 21	1964909
BELLSOUTH CORP 210242	COM	079860102	83631	3083737 SH	DEFINED 22	2873495
BELLSOUTH CORP	COM	079860102	43377	1599437 SH	OTHER 22	1599437
BELO CORP 800	COM SER A	080555105	760	33716 SH	DEFINED 01	32916
BELO CORP 13800	COM SER A	080555105	436	19340 SH	OTHER 01	5540
BELO CORP	COM SER A	080555105	5707	253189 SH	DEFINED 05	253189
BELO CORP	COM SER A	080555105	140	6230 SH	DEFINED 08	6230

BELO CORP	COM SER A	080555105	23	1000 SH	DEFINED 21	1000
BELO CORP 124994	COM SER A	080555105	15274	677650 SH	DEFINED 22	552656
BELO CORP	COM SER A	080555105	39553	1754788 SH	OTHER 22	1754788
BEMA GOLD CORP	COM	08135F107	32	10000 SH	OTHER 01	10000
BEMA GOLD CORP	COM	08135F107	50	15668 SH	DEFINED 22	15668
BEMIS INC 12300 900	COM	081437105	1809	68070 SH	DEFINED 01	54870
BEMIS INC 18500	COM	081437105	492	18500 SH	OTHER 01	
BEMIS INC 29600	COM	081437105	2965	111553 SH	DEFINED 05	81953
BEMIS INC	COM	081437105	922	34670 SH	DEFINED 08	34670
BEMIS INC	COM	081437105	276	10396 SH	DEFINED 21	10396
BEMIS INC 45116	COM	081437105	1199	45116 SH	DEFINED 22	
BEMIS INC 72228	COM	081437105	35562	1337930 SH	OTHER 22	1265702
BENCHMARK ELECTRS INC 6300	COM	08160H101	387	12990 SH	DEFINED 01	6690
BENCHMARK ELECTRS INC 250	COM	08160H101	7	250 SH	OTHER 01	
BENCHMARK ELECTRS INC	COM	08160H101	5388	180812 SH	DEFINED 05	180812
BENCHMARK ELECTRS INC	COM	08160H101	42	1420 SH	DEFINED 08	1420
BENCHMARK ELECTRS INC	COM	08160H101	200	6709 SH	DEFINED 17	6709
BENCHMARK ELECTRS INC 24240	COM	08160H101	53512	1795715 SH	DEFINED 21	1771475
BENCHMARK ELECTRS INC 58585	COM	08160H101	9378	314707 SH	DEFINED 22	256122
BENCHMARK ELECTRS INC	COM	08160H101	43	1450 SH	OTHER 22	1450
BENNETT ENVIRONMENTAL INC	COM	081906109	1980	400000 SH	DEFINED 21	400000
BERKLEY W R CORP	COM	084423102	1555	36874 SH	DEFINED 01	36874
BERKLEY W R CORP 37500	COM	084423102	1588	37675 SH	OTHER 01	175
BERKLEY W R CORP	COM	084423102	8337	197737 SH	DEFINED 05	197737
BERKLEY W R CORP	COM	084423102	644	15284 SH	DEFINED 08	15284
BERKLEY W R CORP 1000	COM	084423102	59	1400 SH	OTHER 22	400
BERKSHIRE HATHAWAY INC DEL 19	CL A	084670108	16723	193 SH	DEFINED 01	174
BERKSHIRE HATHAWAY INC DEL 176	CL A	084670108	22442	259 SH	OTHER 01	83
BERKSHIRE HATHAWAY INC DEL 5	CL A	084670108	6585	76 SH	DEFINED 22	71
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	16204	187 SH	OTHER 22	187
BERKSHIRE HATHAWAY INC DEL 207	CL B	084670207	26738	9313 SH	DEFINED 01	9106
BERKSHIRE HATHAWAY INC DEL 4628	CL B	084670207	22411	7806 SH	OTHER 01	3178
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	14	5 SH	DEFINED 05	5
BERKSHIRE HATHAWAY INC DEL 135	CL B	084670207	388	135 SH	DEFINED 18	
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	4780	1665 SH	DEFINED 20	1665
BERKSHIRE HATHAWAY INC DEL 4750	CL B	084670207	43691	15218 SH	DEFINED 21	10468
BERKSHIRE HATHAWAY INC DEL 931	CL B	084670207	33657	11723 SH	DEFINED 22	10792
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	29637	10323 SH	OTHER 22	10323
BEST BUY INC 17825	COM	086516101	9333	172075 SH	DEFINED 01	154250
BEST BUY INC 21467	COM	086516101	2310	42593 SH	OTHER 01	21126
BEST BUY INC	COM	086516101	9307	171591 SH	DEFINED 05	171591
BEST BUY INC	COM	086516101	18033	332458 SH	DEFINED 08	332458
BEST BUY INC	COM	086516101	4610	85000 SH	PUT DEFINED 08	85000
BEST BUY INC	COM	086516101	327	6036 SH	DEFINED 17	6036
BEST BUY INC	COM	086516101	1893	34900 SH	DEFINED 20	34900
BEST BUY INC 76700	COM	086516101	53469	985781 SH	DEFINED 21	909081
BEST BUY INC 73770	COM	086516101	70062	1291708 SH	DEFINED 22	1217938
BEST BUY INC 100	COM	086516101	17139	315993 SH	OTHER 22	315893
BEVERLY ENTERPRISES INC	COM NEW	087851309	1	140 SH	DEFINED 01	140
BEVERLY ENTERPRISES INC 1830	COM NEW	087851309	14	1830 SH	DEFINED 18	
BEVERLY ENTERPRISES INC 10100	COM NEW	087851309	7480	988100 SH	DEFINED 21	978000
BEVERLY ENTERPRISES INC 63600	COM NEW	087851309	2315	305800 SH	DEFINED 22	242200
BEVERLY ENTERPRISES INC	COM NEW	087851309	277	36600 SH	OTHER 22	36600
BHP BILLITON LTD	SPONSORED AD	088606108	44	2115 SH	DEFINED 01	2115
BHP BILLITON LTD 6585	SPONSORED AD	088606108	208	10032 SH	OTHER 01	3447
BHP BILLITON LTD	SPONSORED AD	088606108	176	8500 SH	DEFINED 17	8500



BHP BILLITON LTD	SPONSORED AD	088606108	83	4000	SH	DEFINED	21	4000	
BHP BILLITON LTD	SPONSORED AD	088606108	11	550	SH	DEFINED	22		
550									
BHP BILLITON LTD	SPONSORED AD	088606108	2212	106600	SH	OTHER	22	92150	
14450									
BIG LOTS INC	COM	089302103	165	13456	SH	DEFINED	01	13456	
BIG LOTS INC	COM	089302103	16	1331	SH	OTHER	01	781	
550									
BIG LOTS INC	COM	089302103	667	54498	SH	DEFINED	05	54498	
BIG LOTS INC	COM	089302103	327	26724	SH	DEFINED	08	26724	
BIG LOTS INC	COM	089302103	108	8800	SH	DEFINED	17	8800	
BIG LOTS INC	COM	089302103	258	21101	SH	DEFINED	21	21101	
BIG LOTS INC	COM	089302103	45	3690	SH	DEFINED	22	3390	
300									
BINDVIEW DEV CORP	COM	090327107	11	3411	SH	DEFINED	01	3411	
BINDVIEW DEV CORP	COM	090327107	24	7325	SH	OTHER	01	7325	
BINDVIEW DEV CORP	COM	090327107	229	69102	SH	DEFINED	17	69102	
BINDVIEW DEV CORP	COM	090327107	7287	2195000	SH	DEFINED	21	2195000	
BINDVIEW DEV CORP	COM	090327107	2091	629800	SH	DEFINED	22	581189	
48611									
BIO RAD LABS INC	CL A	090572207	4	77	SH	DEFINED	01	77	
BIO RAD LABS INC	CL A	090572207	51	1000	SH	OTHER	01		
1000									
BIO RAD LABS INC	CL A	090572207	66	1300	SH	DEFINED	08	1300	
BIO RAD LABS INC	CL A	090572207	3799	74350	SH	DEFINED	21	68050	
6300									
BIO RAD LABS INC	CL A	090572207	818	16000	SH	DEFINED	22	16000	
BIO RAD LABS INC	CL A	090572207	82	1600	SH	OTHER	22	1600	
BIOMET INC	COM	090613100	4907	104665	SH	DEFINED	01	79852	
22913	1900								
BIOMET INC	COM	090613100	451	9622	SH	OTHER	01		
9622									
BIOMET INC	COM	090613100	14230	303550	SH	DEFINED	05	186549	
117001									
BIOMET INC	COM	090613100	430	9162	SH	DEFINED	08	9162	
BIOMET INC	COM	090613100	7266	155000	SH	CALL	DEFINED	08	155000
BIOMET INC	COM	090613100	31337	668445	SH	DEFINED	21	668445	
BIOMET INC	COM	090613100	4490	95782	SH	DEFINED	22	92498	
3284									
BIOMET INC	COM	090613100	679	14489	SH	OTHER	22	14489	
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	10	2000	SH	DEFINED	01	2000	
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	1740	335166	SH	DEFINED	17	335166	
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	5665	1091605	SH	DEFINED	21	1062705	
28900									
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	1273	245360	SH	DEFINED	22	239560	
5800									
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	56	10700	SH	OTHER	22	10700	
BIOGEN IDEC INC	COM	09062X103	3	47	SH	DEFINED	01	47	
BIOGEN IDEC INC	COM	09062X103	24736	404380	SH	DEFINED	05	321580	
82800									
BIOGEN IDEC INC	COM	09062X103	962	15724	SH	DEFINED	08	15724	
BIOGEN IDEC INC	COM	09062X103	20877	341300	SH	CALL	DEFINED	08	341300
BIOGEN IDEC INC	COM	09062X103	13665	223400	SH	PUT	DEFINED	08	223400
BIOGEN IDEC INC	COM	09062X103	897	14666	SH	DEFINED	17	14666	
BIOGEN IDEC INC	COM	09062X103	4282	70000	SH	DEFINED	18		
70000									
BIOGEN IDEC INC	COM	09062X103	51652	844405	SH	DEFINED	21	837505	
6900									
BIOGEN IDEC INC	COM	09062X103	3206	52409	SH	DEFINED	22	33279	
19130									
BIOGEN IDEC INC	COM	09062X103	1388	22685	SH	OTHER	22	22685	
BIOMED REALTY TRUST INC	COM	09063H107	5143	292400	SH	DEFINED	21	292400	
BIOMED REALTY TRUST INC	COM	09063H107	227	12900	SH	DEFINED	22	12900	
BIOMED REALTY TRUST INC	COM	09063H107	74	4200	SH	OTHER	22	4200	
BIOPURE CORP	CL A	09065H105		530	SH	DEFINED	01	530	
BIOPURE CORP	CL A	09065H105		410	SH	OTHER	01	410	
BIOPURE CORP	CL A	09065H105		1102	SH	DEFINED	08	1102	
BIOPURE CORP	CL A	09065H105	3	7472	SH	DEFINED	22	6472	
1000									
BIOPURE CORP	CL A	09065H105	2	6000	SH	OTHER	22	6000	
BIOSANTE PHARMACEUTICALS INC	COM NEW	09065V203	240	26600	SH	DEFINED	21	20600	
6000									
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	4498	724239	SH	DEFINED	01	724239	
BIOVERIS CORP	COM	090676107	7	1200	SH	OTHER	22	1200	
BIOTECH HOLDERS TR	DEPOSTRY RCP	09067D201	1321	9140	SH	DEFINED	01	9140	
BIOTECH HOLDERS TR	DEPOSTRY RCP	09067D201	43	300	SH	OTHER	01	200	
100									
BIOTECH HOLDERS TR	DEPOSTRY RCP	09067D201	72	500	SH	DEFINED	05	500	
BIOTECH HOLDERS TR	DEPOSTRY RCP	09067D201	132525	917125	SH	DEFINED	08	917125	
BIOTECH HOLDERS TR	DEPOSTRY RCP	09067D201	4335	30000	SH	CALL	DEFINED	08	30000
BIOTECH HOLDERS TR	DEPOSTRY RCP	09067D201	10838	75000	SH	PUT	DEFINED	08	75000
BIOTECH HOLDERS TR	DEPOSTRY RCP	09067D201	51	350	SH	DEFINED	22	350	
BIOTECH HOLDERS TR	DEPOSTRY RCP	09067D201	205	1417	SH	OTHER	22	1417	



BLOCK H & R INC 104501	COM	093671105	16803	340010	SH	DEFINED	05	235509	
BLOCK H & R INC	COM	093671105	974	19717	SH	DEFINED	08	19717	
BLOCK H & R INC	COM	093671105	124	2500	SH	CALL	DEFINED	08	2500
BLOCK H & R INC	COM	093671105	603	12200	SH	PUT	DEFINED	08	12200
BLOCK H & R INC	COM	093671105	2575	52104	SH	DEFINED	17	52104	
BLOCK H & R INC	COM	093671105	1366	27632	SH	DEFINED	21	27632	
BLOCK H & R INC 2980	COM	093671105	3470	70218	SH	DEFINED	22	67238	
BLOCK H & R INC	COM	093671105	2200	44523	SH	OTHER	22	44523	
BLOCKBUSTER INC	CL A	093679108		34	SH	DEFINED	01	34	
BLOCKBUSTER INC	CL A	093679108	3	368	SH	DEFINED	05	368	
BLOCKBUSTER INC	CL A	093679108	3	400	SH	DEFINED	08	400	
BLOCKBUSTER INC	CL A	093679108	1866	245900	SH	DEFINED	17	245900	
BLOCKBUSTER INC 366	CL A	093679108	3	366	SH	OTHER	17		
BLUE CHIP VALUE FD INC 2000	COM	095333100	12	2000	SH	OTHER	01		
BLUE CHIP VALUE FD INC	COM	095333100	130	21063	SH	DEFINED	22	21063	
BLUE NILE INC	COM	09578R103	219	6503	SH	DEFINED	01	6503	
BLUE NILE INC	COM	09578R103	114	3375	SH	DEFINED	21	3375	
BLYTH INC	COM	09643P108	167	5400	SH	DEFINED	01	5400	
BLYTH INC	COM	09643P108	2781	89987	SH	DEFINED	05	89987	
BLYTH INC	COM	09643P108	3	100	SH	DEFINED	08	100	
BLYTH INC	COM	09643P108	108	3500	SH	OTHER	22	3500	
BOB EVANS FARMS INC	COM	096761101	105	3884	SH	DEFINED	01	3884	
BOB EVANS FARMS INC 173	COM	096761101	5	173	SH	OTHER	01		
BOB EVANS FARMS INC	COM	096761101	2111	77730	SH	DEFINED	05	77730	
BOB EVANS FARMS INC	COM	096761101	55	2022	SH	DEFINED	08	2022	
BOB EVANS FARMS INC	COM	096761101	2819	103800	SH	DEFINED	21	103800	
BOB EVANS FARMS INC	COM	096761101	124	4550	SH	DEFINED	22	4550	
BOB EVANS FARMS INC	COM	096761101	41	1500	SH	OTHER	22	1500	
BOCA RESORTS INC	CL A	09688T106	375	20200	SH	DEFINED	01	20200	
BOCA RESORTS INC 100	CL A	09688T106	2	100	SH	DEFINED	22		
BOEING CO 45939	COM	097023105	96336	1866250	SH	DEFINED	01	1820311	
BOEING CO 321869	COM	097023105	31717	614433	SH	OTHER	01	292564	
BOEING CO	COM	097023105	9808	190000	SH	PUT	DEFINED	01	190000
BOEING CO	COM	097023105	46506	900927	SH	DEFINED	05	900927	
BOEING CO	COM	097023105	18893	366003	SH	DEFINED	08	366003	
BOEING CO	COM	097023105	2581	50000	SH	PUT	DEFINED	08	50000
BOEING CO 190	COM	097023105	21	415	SH	DEFINED	13	225	
BOEING CO	COM	097023105	6934	134320	SH	DEFINED	17	134320	
BOEING CO 9400	COM	097023105	485	9400	SH	DEFINED	18		
BOEING CO	COM	097023105	1971	38175	SH	DEFINED	20	38175	
BOEING CO 87025	COM	097023105	17177	332757	SH	DEFINED	21	245732	
BOEING CO 31021	COM	097023105	23547	456161	SH	DEFINED	22	425140	
BOEING CO	COM	097023105	9395	182000	SH	OTHER	22	182000	
BOISE CASCADE CORP	COM	097383103	2388	71754	SH	DEFINED	01	71754	
BOISE CASCADE CORP 17001	COM	097383103	969	29129	SH	OTHER	01	12128	
BOISE CASCADE CORP 97900	COM	097383103	5391	161981	SH	DEFINED	05	64081	
BOISE CASCADE CORP	COM	097383103	859	25808	SH	DEFINED	08	25808	
BOISE CASCADE CORP	COM	097383103	418	12555	SH	DEFINED	17	12555	
BOISE CASCADE CORP	COM	097383103	12400	372600	SH	DEFINED	21	372600	
BOISE CASCADE CORP 300	COM	097383103	1347	40466	SH	DEFINED	22	40166	
BOISE CASCADE CORP	COM	097383103	87	2600	SH	OTHER	22	2600	
BON-TON STORES INC	COM	09776J101	157	12920	SH	DEFINED	17	12920	
BOMBAY CO INC	COM	097924104	741	101100	SH	DEFINED	17	101100	
BOMBAY CO INC 38800	COM	097924104	5727	781293	SH	DEFINED	21	742493	
BOMBAY CO INC 9220	COM	097924104	858	117020	SH	DEFINED	22	107800	
BOMBAY CO INC	COM	097924104	88	12000	SH	OTHER	22	12000	
BONE CARE INTL INC 200	COM	098072101	5	200	SH	DEFINED	01		
BONE CARE INTL INC 10800	COM	098072101	4279	176100	SH	DEFINED	21	165300	
BONE CARE INTL INC	COM	098072101	795	32724	SH	DEFINED	22	32724	
BONE CARE INTL INC	COM	098072101	90	3700	SH	OTHER	22	3700	
BOOTS & COOTS/INTL WELL CTRL	COM NEW	099469504	16	20000	SH	DEFINED	22	20000	
BORDERS GROUP INC	COM	099709107	282	11390	SH	DEFINED	01	11390	
BORDERS GROUP INC 300	COM	099709107	7	300	SH	OTHER	01		
BORDERS GROUP INC	COM	099709107	4197	169246	SH	DEFINED	05	169246	
BORDERS GROUP INC	COM	099709107	149	6019	SH	DEFINED	08	6019	

BORDERS GROUP INC	COM	099709107	19131	771400	SH	DEFINED	21	771400	
BORDERS GROUP INC	COM	099709107	1767	71259	SH	DEFINED	22	70719	
540									
BORDERS GROUP INC	COM	099709107	137	5540	SH	OTHER	22	5540	
BORG WARNER INC	COM	099724106	330	7616	SH	DEFINED	01	6366	
1250									
BORG WARNER INC	COM	099724106	211	4874	SH	OTHER	01	4324	
550									
BORG WARNER INC	COM	099724106	5353	123655	SH	DEFINED	05	123655	
BORG WARNER INC	COM	099724106	68	1571	SH	DEFINED	08	1571	
BORG WARNER INC	COM	099724106	277	6400	SH	DEFINED	17	6400	
BORG WARNER INC	COM	099724106	13212	305200	SH	DEFINED	21	305200	
BORG WARNER INC	COM	099724106	1065	24610	SH	DEFINED	22	24060	
550									
BORG WARNER INC	COM	099724106	149	3450	SH	OTHER	22	3450	
BORLAND SOFTWARE CORP	COM	099849101	126	15100	SH	DEFINED	01	12300	
2800									
BORLAND SOFTWARE CORP	COM	099849101	2240	268292	SH	DEFINED	05	268292	
BORLAND SOFTWARE CORP	COM	099849101	626	75000	SH	CALL	DEFINED	08	75000
BORLAND SOFTWARE CORP	COM	099849101	1	150	SH	DEFINED	22		
150									
BOSTON COMMUNICATIONS GROUP	COM	100582105	178	20300	SH	DEFINED	01	4700	
15600									
BOSTON COMMUNICATIONS GROUP	COM	100582105	3	300	SH	OTHER	01		
300									
BOSTON COMMUNICATIONS GROUP	COM	100582105	769	87675	SH	DEFINED	05	87675	
BOSTON COMMUNICATIONS GROUP	COM	100582105	4	400	SH	DEFINED	08	400	
BOSTON COMMUNICATIONS GROUP	COM	100582105	102	11600	SH	DEFINED	21	11600	
BOSTON COMMUNICATIONS GROUP	COM	100582105	4	500	SH	DEFINED	22	500	
BOSTON LIFE SCIENCES INC	COM NEW	100843408	2	5000	SH	DEFINED	22	5000	
BOSTON LIFE SCIENCES INC	COM NEW	100843408	5	10000	SH	OTHER	22	10000	
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	394	15790	SH	DEFINED	01	9715	
6075									
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	2	75	SH	OTHER	01		
75									
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	7293	292173	SH	DEFINED	05	292173	
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	15	600	SH	DEFINED	08	600	
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	4700	188300	SH	DEFINED	21	178600	
9700									
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	850	34051	SH	DEFINED	22	34051	
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	90	3600	SH	OTHER	22	3600	
BOSTON PROPERTIES INC	COM	101121101	1521	27467	SH	DEFINED	01	22842	
4625									
BOSTON PROPERTIES INC	COM	101121101	975	17605	SH	OTHER	01	16875	
730									
BOSTON PROPERTIES INC	COM	101121101	16658	300736	SH	DEFINED	05	300736	
BOSTON PROPERTIES INC	COM	101121101	1167	21065	SH	DEFINED	17	21065	
BOSTON PROPERTIES INC	COM	101121101	13669	246785	SH	DEFINED	21	246385	
400									
BOSTON PROPERTIES INC	COM	101121101	2578	46540	SH	DEFINED	22	30195	
16345									
BOSTON PROPERTIES INC	COM	101121101	743	13415	SH	OTHER	22	13415	
BOSTON SCIENTIFIC CORP	COM	101137107	4847	122003	SH	DEFINED	01	88753	
33250									
BOSTON SCIENTIFIC CORP	COM	101137107	2254	56743	SH	OTHER	01	38643	
18100									
BOSTON SCIENTIFIC CORP	COM	101137107	15641	393694	SH	DEFINED	05	393694	
BOSTON SCIENTIFIC CORP	COM	101137107	1627	40947	SH	DEFINED	08	40947	
BOSTON SCIENTIFIC CORP	COM	101137107	25185	633900	SH	CALL	DEFINED	08	633900
BOSTON SCIENTIFIC CORP	COM	101137107	15892	400000	SH	PUT	DEFINED	08	400000
BOSTON SCIENTIFIC CORP	COM	101137107	972	24471	SH	DEFINED	17	24471	
BOSTON SCIENTIFIC CORP	COM	101137107	3	70	SH	DEFINED	18		
70									
BOSTON SCIENTIFIC CORP	COM	101137107	1480	37240	SH	DEFINED	20	37240	
BOSTON SCIENTIFIC CORP	COM	101137107	47907	1205815	SH	DEFINED	21	1143415	
62400									
BOSTON SCIENTIFIC CORP	COM	101137107	18280	460116	SH	DEFINED	22	376056	
84060									
BOSTON SCIENTIFIC CORP	COM	101137107	2962	74565	SH	OTHER	22	74565	
BOWATER INC	COM	102183100	185	4843	SH	DEFINED	01	4843	
BOWATER INC	COM	102183100	458	12000	SH	OTHER	01	600	
11400									
BOWATER INC	COM	102183100	4705	123187	SH	DEFINED	05	123187	
BOWATER INC	COM	102183100	111	2901	SH	DEFINED	08	2901	
BOWATER INC	COM	102183100	1910	50000	SH	PUT	DEFINED	08	50000
BOWATER INC	COM	102183100	48497	1269875	SH	DEFINED	21	1266475	
3400									
BOWATER INC	COM	102183100	12487	326974	SH	DEFINED	22	303807	
23167									
BOWATER INC	COM	102183100	2329	60989	SH	OTHER	22	60989	
BOWNE & CO INC	COM	103043105	85	6525	SH	DEFINED	01	6525	
BOWNE & CO INC	COM	103043105	3	240	SH	OTHER	01	240	
BOWNE & CO INC	COM	103043105	1950	150090	SH	DEFINED	05	150090	
BOWNE & CO INC	COM	103043105	10	800	SH	DEFINED	08	800	
BOWNE & CO INC	COM	103043105	304	23400	SH	DEFINED	21	23400	

BOYD GAMING CORP 350 900	COM	103304101	426	15150 SH	DEFINED 01	13900
BOYD GAMING CORP 1125	COM	103304101	32	1125 SH	OTHER 01	
BOYD GAMING CORP	COM	103304101	9010	320084 SH	DEFINED 05	320084
BOYD GAMING CORP	COM	103304101	155	5499 SH	DEFINED 17	5499
BOYD GAMING CORP	COM	103304101	14	500 SH	DEFINED 22	500
BOYKIN LODGING CO	COM	103430104	7	800 SH	DEFINED 01	800
BOYKIN LODGING CO	COM	103430104	1	100 SH	DEFINED 08	100
BOYKIN LODGING CO	COM	103430104	2771	329500 SH	DEFINED 21	329500
BOYKIN LODGING CO	COM	103430104	122	14550 SH	DEFINED 22	14550
BOYKIN LODGING CO	COM	103430104	40	4700 SH	OTHER 22	4700
BRADLEY PHARMACEUTICALS INC 2300	COM	104576103	82	4050 SH	DEFINED 01	1750
BRADLEY PHARMACEUTICALS INC 100	COM	104576103	2	100 SH	OTHER 01	
BRADLEY PHARMACEUTICALS INC	COM	104576103	1398	68675 SH	DEFINED 05	68675
BRADLEY PHARMACEUTICALS INC	COM	104576103	212	10400 SH	DEFINED 21	10400
BRADY CORP 5900	CL A	104674106	23893	489906 SH	DEFINED 01	484006
BRADY CORP 1075	CL A	104674106	52	1075 SH	OTHER 01	
BRADY CORP	CL A	104674106	5287	108400 SH	DEFINED 05	108400
BRADY CORP	CL A	104674106	771	15800 SH	DEFINED 21	15800
BRANDYWINE RLTY TR	SH BEN INT N	105368203	1177	41340 SH	DEFINED 01	41340
BRANDYWINE RLTY TR	SH BEN INT N	105368203	542	19048 SH	DEFINED 17	19048
BRANDYWINE RLTY TR	SH BEN INT N	105368203	3623	127200 SH	DEFINED 21	127200
BRANDYWINE RLTY TR	SH BEN INT N	105368203	191	6709 SH	DEFINED 22	6709
BRANDYWINE RLTY TR	SH BEN INT N	105368203	51	1800 SH	OTHER 22	1800
BRASCAN CORP	CL A LTD VT	10549P606	75	2475 SH	DEFINED 01	2475
BRASCAN CORP 5250	CL A LTD VT	10549P606	178	5895 SH	OTHER 01	645
BRASCAN CORP	CL A LTD VT	10549P606	9220	305300 SH	DEFINED 17	305300
BRASCAN CORP	CL A LTD VT	10549P606	149	4933 SH	DEFINED 22	4933
BRASIL TELECOM PARTICIPACOES	SPON ADR PFD	105530109	13	411 SH	DEFINED 01	411
BRASIL TELECOM PARTICIPACOES	SPON ADR PFD	105530109	10582	326600 SH	DEFINED 21	326600
BRIGGS & STRATTON CORP 9400	COM	109043109	1327	16337 SH	DEFINED 01	6937
BRIGGS & STRATTON CORP 2959	COM	109043109	240	2959 SH	OTHER 01	
BRIGGS & STRATTON CORP	COM	109043109	9685	119275 SH	DEFINED 05	119275
BRIGGS & STRATTON CORP	COM	109043109	292	3600 SH	DEFINED 08	3600
BRIGGS & STRATTON CORP	COM	109043109	6861	84500 SH	DEFINED 21	84500
BRIGGS & STRATTON CORP	COM	109043109	279	3430 SH	DEFINED 22	3430
BRIGGS & STRATTON CORP	COM	109043109	235	2900 SH	OTHER 22	2900
BRIGHAM EXPLORATION CO	COM	109178103	2034	216392 SH	DEFINED 05	216392
BRIGHTPOINT INC	COM NEW	109473405	53	3058 SH	DEFINED 08	3058
BRIGHTPOINT INC	COM NEW	109473405	5131	298300 SH	DEFINED 21	298300
BRIGHTPOINT INC	COM NEW	109473405	235	13680 SH	DEFINED 22	13680
BRIGHTPOINT INC	COM NEW	109473405	74	4300 SH	OTHER 22	4300
BRILLIANCE CHINA AUTO HLDG L	SPONSORED AD	10949Q105	16	800 SH	DEFINED 08	800
BRILLIANCE CHINA AUTO HLDG L	SPONSORED AD	10949Q105	16	800 SH	DEFINED 17	800
BRILLIANCE CHINA AUTO HLDG L	SPONSORED AD	10949Q105	3119	155000 SH	DEFINED 21	155000
BRINKER INTL INC	COM	109641100	406	13040 SH	DEFINED 01	13040
BRINKER INTL INC 450	COM	109641100	35	1125 SH	OTHER 01	675
BRINKER INTL INC	COM	109641100	6255	200799 SH	DEFINED 05	200799
BRINKER INTL INC	COM	109641100	343	11024 SH	DEFINED 08	11024
BRINKER INTL INC	COM	109641100	312	10000 SH	CALL DEFINED 08	10000
BRINKER INTL INC	COM	109641100	312	10000 SH	PUT DEFINED 08	10000
BRINKER INTL INC	COM	109641100	16	500 SH	DEFINED 17	500
BRINKER INTL INC 7300	COM	109641100	227	7300 SH	DEFINED 18	
BRINKER INTL INC	COM	109641100	19713	632850 SH	DEFINED 21	632850
BRINKER INTL INC 450	COM	109641100	2030	65154 SH	DEFINED 22	64704
BRINKER INTL INC	COM	109641100	154	4950 SH	OTHER 22	4950
BRINKER INTL INC	DBC	109641AC4	2243	3477000 PRN	DEFINED 08	3477000
BRINKS CO	COM	109696104	3774	125094 SH	DEFINED 05	125094
BRINKS CO	COM	109696104	72	2382 SH	DEFINED 08	2382
BRINKS CO	COM	109696104	27814	921900 SH	DEFINED 21	921900
BRINKS CO 605	COM	109696104	2645	87686 SH	DEFINED 22	87081
BRINKS CO	COM	109696104	849	28133 SH	OTHER 22	28133
BRISTOL MYERS SQUIBB CO 288287	COM	110122108	1414845	59773761 SH	DEFINED 01	59485474
BRISTOL MYERS SQUIBB CO 6663862	COM	110122108	202350	8548785 SH	OTHER 01	1884923
BRISTOL MYERS SQUIBB CO 368800	COM	110122108	34621	1462644 SH	DEFINED 05	1093844
BRISTOL MYERS SQUIBB CO	COM	110122108	14600	616802 SH	DEFINED 08	616802
BRISTOL MYERS SQUIBB CO	COM	110122108	7593	320785 SH	DEFINED 17	320785
BRISTOL MYERS SQUIBB CO 150	COM	110122108	4	150 SH	DEFINED 18	
BRISTOL MYERS SQUIBB CO	COM	110122108	33235	1404098 SH	DEFINED 21	1385498



BRUSH ENGINEERED MATLS INC 100	COM	117421107	2	100 SH	OTHER	01	
BRUSH ENGINEERED MATLS INC	COM	117421107	1872	90375 SH	DEFINED	05	90375
BRUSH ENGINEERED MATLS INC	COM	117421107	8	400 SH	DEFINED	08	400
BRUSH ENGINEERED MATLS INC	COM	117421107	7708	372200 SH	DEFINED	21	372200
BRUSH ENGINEERED MATLS INC 7213	COM	117421107	1851	89400 SH	DEFINED	22	82187
BRUSH ENGINEERED MATLS INC	COM	117421107	23	1118 SH	OTHER	22	1118
BRYN MAWR BK CORP	COM	117665109	16	817 SH	DEFINED	08	817
BRYN MAWR BK CORP	COM	117665109	4144	206370 SH	DEFINED	21	206370
BRYN MAWR BK CORP 960	COM	117665109	226	11254 SH	DEFINED	22	10294
BRYN MAWR BK CORP	COM	117665109	76	3760 SH	OTHER	22	3760
BUCA INC	COM	117769109	9	2000 SH	DEFINED	01	2000
BUCA INC	COM	117769109	3941	920700 SH	DEFINED	21	920700
BUCA INC	COM	117769109	83	19400 SH	DEFINED	22	19400
BUCA INC	COM	117769109	27	6200 SH	OTHER	22	6200
BUCKEYE PARTNERS L P	UNIT LTD PAR	118230101	290	6600 SH	DEFINED	01	6600
BUCKEYE PARTNERS L P 9875	UNIT LTD PAR	118230101	714	16225 SH	OTHER	01	6350
BUCKEYE PARTNERS L P 3800	UNIT LTD PAR	118230101	685	15555 SH	DEFINED	22	11755
BUCKEYE PARTNERS L P	UNIT LTD PAR	118230101	669	15200 SH	OTHER	22	15200
BUCKEYE TECHNOLOGIES INC 9500	COM	118255108	166	14875 SH	DEFINED	01	5375
BUCKEYE TECHNOLOGIES INC 300	COM	118255108	3	300 SH	OTHER	01	
BUCKEYE TECHNOLOGIES INC	COM	118255108	1877	168350 SH	DEFINED	05	168350
BUCKEYE TECHNOLOGIES INC 5100	COM	118255108	2938	263500 SH	DEFINED	21	258400
BUCKEYE TECHNOLOGIES INC 8400	COM	118255108	1160	104000 SH	DEFINED	22	95600
BUCKLE INC 4000	COM	118440106	15700	571550 SH	DEFINED	21	567550
BUCKLE INC 8600	COM	118440106	2975	108300 SH	DEFINED	22	99700
BUCYRUS INTL INC NEW	CL A	118759109	50	1500 SH	DEFINED	05	1500
BUCYRUS INTL INC NEW	CL A	118759109	235	7000 SH	DEFINED	17	7000
BUCYRUS INTL INC NEW	CL A	118759109	1764	52500 SH	DEFINED	21	52500
BUILDING MATLS HLDG CORP 3300	COM	120113105	150	5450 SH	DEFINED	01	2150
BUILDING MATLS HLDG CORP 1125	COM	120113105	31	1125 SH	OTHER	01	
BUILDING MATLS HLDG CORP	COM	120113105	1633	59325 SH	DEFINED	05	59325
BUILDING MATLS HLDG CORP	COM	120113105	58	2117 SH	DEFINED	08	2117
BUILDING MATLS HLDG CORP	COM	120113105	3235	117543 SH	DEFINED	21	117543
BUILDING MATLS HLDG CORP	COM	120113105	133	4850 SH	DEFINED	22	4850
BUILDING MATLS HLDG CORP	COM	120113105	41	1500 SH	OTHER	22	1500
BURLINGTON COAT FACTORY 3900	COM	121579106	200	9425 SH	DEFINED	01	5525
BURLINGTON COAT FACTORY	COM	121579106	4147	195325 SH	DEFINED	05	195325
BURLINGTON COAT FACTORY	COM	121579106	49	2292 SH	DEFINED	08	2292
BURLINGTON COAT FACTORY	COM	121579106	628	29600 SH	DEFINED	21	29600
BURLINGTON NORTHN SANTA FE C 4969	COM	12189T104	12867	335863 SH	DEFINED	01	330894
BURLINGTON NORTHN SANTA FE C 147556	COM	12189T104	8844	230844 SH	OTHER	01	83288
BURLINGTON NORTHN SANTA FE C	COM	12189T104	7231	188750 SH	DEFINED	05	188750
BURLINGTON NORTHN SANTA FE C	COM	12189T104	2750	71774 SH	DEFINED	08	71774
BURLINGTON NORTHN SANTA FE C	COM	12189T104	126	3300 SH	DEFINED	17	3300
BURLINGTON NORTHN SANTA FE C	COM	12189T104	1498	39089 SH	DEFINED	21	39089
BURLINGTON NORTHN SANTA FE C 13389	COM	12189T104	11959	312153 SH	DEFINED	22	298764
BURLINGTON NORTHN SANTA FE C	COM	12189T104	2742	71574 SH	OTHER	22	71574
BURLINGTON RES INC 43386	COM	122014103	13772	337556 SH	DEFINED	01	294170
BURLINGTON RES INC 97017	COM	122014103	5985	146683 SH	OTHER	01	49666
BURLINGTON RES INC 98600	COM	122014103	11529	282565 SH	DEFINED	05	183965
BURLINGTON RES INC	COM	122014103	2092	51271 SH	DEFINED	08	51271
BURLINGTON RES INC	COM	122014103	69	1700 SH	DEFINED	17	1700
BURLINGTON RES INC 126540	COM	122014103	5163	126540 SH	DEFINED	18	
BURLINGTON RES INC	COM	122014103	2879	70561 SH	DEFINED	21	70561
BURLINGTON RES INC 6945	COM	122014103	2900	71069 SH	DEFINED	22	64124
BURLINGTON RES INC	COM	122014103	2198	53879 SH	OTHER	22	53879
BUSINESS OBJECTS S A	SPONSORED AD	12328X107	2	75 SH	OTHER	01	75
BUSINESS OBJECTS S A	SPONSORED AD	12328X107	1908	81900 SH	DEFINED	21	81900
BUSINESS OBJECTS S A	SPONSORED AD	12328X107	128	5500 SH	DEFINED	22	5500
C&D TECHNOLOGIES INC 13200 200	COM	124661109	342	17975 SH	DEFINED	01	4575
C&D TECHNOLOGIES INC 350	COM	124661109	7	350 SH	OTHER	01	

C&D TECHNOLOGIES INC	COM	124661109	2251	118325	SH	DEFINED	05	118325
C&D TECHNOLOGIES INC	COM	124661109	80	4200	SH	DEFINED	08	4200
C&D TECHNOLOGIES INC	COM	124661109	3907	205400	SH	DEFINED	21	205400
C&D TECHNOLOGIES INC	COM	124661109	157	8280	SH	DEFINED	22	8280
C&D TECHNOLOGIES INC	COM	124661109	51	2700	SH	OTHER	22	2700
CBL & ASSOC PPTYS INC	COM	124830100	714	11709	SH	DEFINED	01	11709
CBL & ASSOC PPTYS INC	COM	124830100	394	6468	SH	OTHER	01	268
6200								
CBRL GROUP INC	COM	12489V106	237	6560	SH	DEFINED	01	6560
CBRL GROUP INC	COM	12489V106	100	2780	SH	OTHER	01	300
2480								
CBRL GROUP INC	COM	12489V106	3873	107353	SH	DEFINED	05	107353
CBRL GROUP INC	COM	12489V106	1009	27975	SH	DEFINED	08	27975
CBRL GROUP INC	COM	12489V106	2020	56000	SH	PUT	DEFINED	56000
CBRL GROUP INC	COM	12489V106	25	700	SH	DEFINED	17	700
CBRL GROUP INC	COM	12489V106	9939	275484	SH	DEFINED	21	268174
7310								
CBRL GROUP INC	COM	12489V106	584	16199	SH	DEFINED	22	49
16150								
CBRL GROUP INC	COM	12489V106	25	700	SH	OTHER	22	700
C COR INC	COM	125010108	370	43755	SH	DEFINED	01	16280
27475								
C COR INC	COM	125010108	1	175	SH	OTHER	01	
175								
C COR INC	COM	125010108	3349	396284	SH	DEFINED	05	396284
C COR INC	COM	125010108	439	51976	SH	DEFINED	08	51976
C COR INC	COM	125010108	241	28500	SH	DEFINED	21	28500
C D I CORP	COM	125071100	94	4600	SH	DEFINED	01	1700
2900								
C D I CORP	COM	125071100	1741	84925	SH	DEFINED	05	84925
C D I CORP	COM	125071100	67	3250	SH	DEFINED	08	3250
C D I CORP	COM	125071100	269	13100	SH	DEFINED	21	13100
C D W CORP	COM	12512N105	18325	315786	SH	DEFINED	05	315786
C D W CORP	COM	12512N105	162	2800	SH	DEFINED	08	2800
C D W CORP	COM	12512N105	5803	100000	SH	PUT	DEFINED	100000
C D W CORP	COM	12512N105	915	15760	SH	DEFINED	20	15760
C D W CORP	COM	12512N105	5690	98045	SH	DEFINED	21	97745
300								
C D W CORP	COM	12512N105	691	11915	SH	DEFINED	22	
11915								
C D W CORP	COM	12512N105	674	11610	SH	OTHER	22	6750
4860								
CEC ENTMT INC	COM	125137109	1521	41387	SH	DEFINED	01	9287
32100								
CEC ENTMT INC	COM	125137109	6519	177400	SH	DEFINED	05	177400
CEC ENTMT INC	COM	125137109	37	1000	SH	DEFINED	08	1000
CEC ENTMT INC	COM	125137109	12100	329257	SH	DEFINED	21	325096
4161								
CEC ENTMT INC	COM	125137109	3379	91938	SH	DEFINED	22	82038
9900								
CH ENERGY GROUP INC	COM	12541M102	117	2550	SH	DEFINED	01	2550
CH ENERGY GROUP INC	COM	12541M102	116	2525	SH	OTHER	01	825
1700								
CH ENERGY GROUP INC	COM	12541M102	3066	66950	SH	DEFINED	05	66950
CH ENERGY GROUP INC	COM	12541M102	18	400	SH	DEFINED	08	400
CH ENERGY GROUP INC	COM	12541M102	7104	155100	SH	DEFINED	21	155100
CH ENERGY GROUP INC	COM	12541M102	518	11304	SH	DEFINED	22	11104
200								
CH ENERGY GROUP INC	COM	12541M102	190	4140	SH	OTHER	22	4140
C H ROBINSON WORLDWIDE INC	COM	12541W100	379	8174	SH	DEFINED	01	8174
C H ROBINSON WORLDWIDE INC	COM	12541W100	17	360	SH	OTHER	01	60
300								
C H ROBINSON WORLDWIDE INC	COM	12541W100	8753	188687	SH	DEFINED	05	188687
C H ROBINSON WORLDWIDE INC	COM	12541W100	60	1300	SH	DEFINED	08	1300
C H ROBINSON WORLDWIDE INC	COM	12541W100	6129	132120	SH	DEFINED	21	132120
C H ROBINSON WORLDWIDE INC	COM	12541W100	465	10020	SH	DEFINED	22	8520
1500								
C H ROBINSON WORLDWIDE INC	COM	12541W100	70	1500	SH	OTHER	22	1500
CIGNA CORP	COM	125509109	4657	66885	SH	DEFINED	01	63689
3196								
CIGNA CORP	COM	125509109	6091	87482	SH	OTHER	01	36359
51123								
CIGNA CORP	COM	125509109	4472	64228	SH	DEFINED	05	64228
CIGNA CORP	COM	125509109	2842	40811	SH	DEFINED	08	40811
CIGNA CORP	COM	125509109	5988	86000	SH	PUT	DEFINED	86000
CIGNA CORP	COM	125509109	211	3026	SH	DEFINED	17	3026
CIGNA CORP	COM	125509109	12608	181065	SH	DEFINED	21	181065
CIGNA CORP	COM	125509109	37832	543333	SH	DEFINED	22	513686
29647								
CIGNA CORP	COM	125509109	22022	316274	SH	OTHER	22	316274
CIT GROUP INC	COM	125581108	15168	405678	SH	DEFINED	05	405678
CIT GROUP INC	COM	125581108	1386	37075	SH	DEFINED	08	37075
CIT GROUP INC	COM	125581108	1028	27500	SH	PUT	DEFINED	27500
CIT GROUP INC	COM	125581108	2496	66766	SH	DEFINED	17	66766
CIT GROUP INC	COM	125581108	449	12000	SH	PUT	DEFINED	12000



CIT GROUP INC	COM	125581108	75	2000	SH	DEFINED	21	2000
CIT GROUP INC	COM	125581108	16	418	SH	DEFINED	22	418
CKE RESTAURANTS INC	COM	12561E105	39	3536	SH	DEFINED	08	3536
CKE RESTAURANTS INC	COM	12561E105	151	13700	SH	DEFINED	17	13700
CLECO CORP NEW	COM	12561W105	322	18668	SH	DEFINED	01	18668
CLECO CORP NEW 8350	COM	12561W105	195	11286	SH	OTHER	01	2936
CLECO CORP NEW	COM	12561W105	3452	200250	SH	DEFINED	05	200250
CLECO CORP NEW	COM	12561W105	19	1100	SH	DEFINED	08	1100
CLECO CORP NEW	COM	12561W105	538	31200	SH	DEFINED	21	31200
CLECO CORP NEW 3700	COM	12561W105	120	6968	SH	DEFINED	22	3268
CLECO CORP NEW	COM	12561W105	240	13908	SH	OTHER	22	13908
CMGI INC	COM	125750109	32	26440	SH	DEFINED	08	26440
CMGI INC 3000	COM	125750109	5	4534	SH	DEFINED	22	1534
CMGI INC	COM	125750109	4	3300	SH	OTHER	22	3300
CMGI INC	COM	125750109	4029	3329733	SH	DEFINED		3329733
CMS ENERGY CORP	COM	125896100	387	40651	SH	DEFINED	01	40651
CMS ENERGY CORP 11045	COM	125896100	106	11145	SH	OTHER	01	100
CMS ENERGY CORP 156500	COM	125896100	2203	231425	SH	DEFINED	05	74925
CMS ENERGY CORP	COM	125896100	6560	689059	SH	DEFINED	08	689059
CMS ENERGY CORP	COM	125896100	1771	186000	SH	DEFINED	17	186000
CMS ENERGY CORP	COM	125896100	1752	184000	SH	DEFINED	21	184000
CMS ENERGY CORP 500	COM	125896100	44	4600	SH	DEFINED	22	4100
CMS ENERGY CORP	COM	125896100	34	3600	SH	OTHER	22	3600
CPI CORP 6000	COM	125902106	128	9675	SH	DEFINED	01	3675
CPI CORP	COM	125902106	475	35850	SH	DEFINED	05	35850
CPI CORP	COM	125902106	84	6328	SH	DEFINED	08	6328
CPI CORP	COM	125902106	68	5100	SH	DEFINED	21	5100
CSS INDS INC	COM	125906107	37	1200	SH	DEFINED	08	1200
CSS INDS INC	COM	125906107	3471	112200	SH	DEFINED	21	112200
CSS INDS INC	COM	125906107	153	4950	SH	DEFINED	22	4950
CSS INDS INC	COM	125906107	53	1700	SH	OTHER	22	1700
CNA FINL CORP 586	COM	126117100	64	2686	SH	OTHER	01	2100
CNA FINL CORP	COM	126117100	170	7100	SH	DEFINED	08	7100
CNA FINL CORP	COM	126117100	1417	59000	SH	DEFINED	08	59000
CNA FINL CORP	COM	126117100	1822	75900	SH	DEFINED	21	75900
CNA SURETY CORP	COM	12612L108	2833	267300	SH	DEFINED	21	267300
CNA SURETY CORP 1500	COM	12612L108	120	11290	SH	DEFINED	22	9790
CNA SURETY CORP	COM	12612L108	54	5100	SH	OTHER	22	5100
CNF INC	COM	12612W104	426	10392	SH	DEFINED	01	10392
CNF INC	COM	12612W104	12	300	SH	OTHER	01	300
CNF INC	COM	12612W104	4613	112538	SH	DEFINED	05	112538
CNF INC	COM	12612W104	72	1755	SH	DEFINED	08	1755
CNF INC	COM	12612W104	12250	298850	SH	DEFINED	21	298850
CNF INC	COM	12612W104	1198	29230	SH	DEFINED	22	29230
CNF INC	COM	12612W104	82	2000	SH	OTHER	22	2000
CNOOC LTD	SPONSORED AD	126132109	4	70	SH	OTHER	01	70
CNOOC LTD	SPONSORED AD	126132109	21	400	SH	DEFINED	08	400
CNOOC LTD	SPONSORED AD	126132109	21	400	SH	DEFINED	17	400
CNOOC LTD	SPONSORED AD	126132109	5	100	SH	DEFINED	22	100
CNET NETWORKS INC	COM	12613R104	5	548	SH	OTHER	01	548
CNET NETWORKS INC	COM	12613R104	1408	153850	SH	DEFINED	17	153850
CNET NETWORKS INC	COM	12613R104	11	1186	SH	DEFINED	22	1186
CRH PLC	ADR	12626K203	2	105	SH	OTHER	01	105
CRH PLC 1000	ADR	12626K203	24	1000	SH	DEFINED	22	
CRH PLC 9000	ADR	12626K203	237	10000	SH	OTHER	22	1000
CSG SYS INTL INC	COM	126349109	160	10400	SH	DEFINED	01	10400
CSG SYS INTL INC 250	COM	126349109	4	250	SH	OTHER	01	
CSG SYS INTL INC	COM	126349109	1767	114644	SH	DEFINED	05	114644
CSG SYS INTL INC	COM	126349109	22	1400	SH	DEFINED	08	1400
CSX CORP 9464	COM	126408103	4822	145235	SH	DEFINED	01	135771
CSX CORP 25144	COM	126408103	2431	73212	SH	OTHER	01	48068
CSX CORP	COM	126408103	3297	99300	SH	DEFINED	05	99300
CSX CORP	COM	126408103	209	6295	SH	DEFINED	08	6295
CSX CORP 5000	COM	126408103	166	5000	SH	DEFINED	18	
CSX CORP	COM	126408103	689	20763	SH	DEFINED	21	20763
CSX CORP 7450	COM	126408103	3600	108447	SH	DEFINED	22	100997
CSX CORP	COM	126408103	1871	56356	SH	OTHER	22	56356
CT COMMUNICATIONS INC 1000	COM NEW	126426402	14	1000	SH	OTHER	01	

CT COMMUNICATIONS INC	COM NEW	126426402	4	289 SH	DEFINED 08		289
CT COMMUNICATIONS INC 4800	COM NEW	126426402	4258	308796 SH	DEFINED 21		303996
CT COMMUNICATIONS INC 9996	COM NEW	126426402	1750	126896 SH	DEFINED 22		116900
CTS CORP 21205	COM	126501105	615	48825 SH	DEFINED 01		27525
CTS CORP 95	COM	126501105	1	95 SH	OTHER 01		
CTS CORP	COM	126501105	2180	173050 SH	DEFINED 05		173050
CTS CORP	COM	126501105	41	3284 SH	DEFINED 08		3284
CTS CORP	COM	126501105	301	23900 SH	DEFINED 21		23900
CUNO INC 505	COM	126583103	325	5622 SH	DEFINED 01		5017
CUNO INC 150	COM	126583103	9	150 SH	OTHER 01		
CUNO INC	COM	126583103	7082	122633 SH	DEFINED 05		122633
CUNO INC	COM	126583103	23	400 SH	DEFINED 08		400
CUNO INC 4900	COM	126583103	5564	96350 SH	DEFINED 21		91450
CUNO INC 16000	COM	126583103	1662	28774 SH	DEFINED 22		12774
CUNO INC	COM	126583103	387	6700 SH	OTHER 22		6700
CVB FINL CORP	COM	126600105	5	247 SH	DEFINED 01		247
CVB FINL CORP	COM	126600105	225	10143 SH	DEFINED 08		10143
CVS CORP 6619	COM	126650100	5615	133284 SH	DEFINED 01		125330
CVS CORP 33611	COM	126650100	1416	33611 SH	OTHER 01		
CVS CORP	COM	126650100	9100	216002 SH	DEFINED 05		216002
CVS CORP	COM	126650100	885	21018 SH	DEFINED 08		21018
CVS CORP	COM	126650100	6871	163100 SH	CALL DEFINED 08		163100
CVS CORP 4340	COM	126650100	3709	88045 SH	DEFINED 21		83705
CVS CORP 63703	COM	126650100	22054	523470 SH	DEFINED 22		459767
CVS CORP	COM	126650100	14458	343176 SH	OTHER 22		343176
CV THERAPEUTICS INC	COM	126667104	19	1500 SH	DEFINED 01		1500
CV THERAPEUTICS INC 2400	COM	126667104	3388	271000 SH	DEFINED 21		268600
CV THERAPEUTICS INC 5500	COM	126667104	931	74500 SH	DEFINED 22		69000
CV THERAPEUTICS INC	NOTE	4.750% 126667AB0	4047	4052000 PRN	DEFINED 17		4052000
CABELAS INC	COM	126804301	378	15859 SH	DEFINED 08		15859
CABELAS INC	COM	126804301	1312	55000 SH	DEFINED 21		55000
CABELAS INC	COM	126804301	39	1625 SH	DEFINED 22		1625
CABLEVISION SYS CORP	CL A NY CABL	12686C109	13	663 SH	DEFINED 01		663
CABLEVISION SYS CORP	CL A NY CABL	12686C109	37	1823 SH	DEFINED 05		1823
CABLEVISION SYS CORP	CL A NY CABL	12686C109	5284	260550 SH	DEFINED 08		260550
CABLEVISION SYS CORP	CL A NY CABL	12686C109	10114	498700 SH	PUT DEFINED 08		498700
CABLEVISION SYS CORP	CL A NY CABL	12686C109	1267	62465 SH	DEFINED 17		62465
CABLEVISION SYS CORP 2199	CL A NY CABL	12686C109	279	13742 SH	DEFINED 22		11543
CABOT CORP	COM	127055101	490	12700 SH	DEFINED 01		12700
CABOT CORP 225	COM	127055101	16	425 SH	OTHER 01		200
CABOT CORP	COM	127055101	5265	136499 SH	DEFINED 05		136499
CABOT CORP	COM	127055101	145	3764 SH	DEFINED 08		3764
CABOT CORP 2100	COM	127055101	20054	519950 SH	DEFINED 22		517850
CABOT CORP	COM	127055101	14412	373650 SH	OTHER 22		373650
CABOT OIL & GAS CORP 5955	COM	127097103	422	9405 SH	DEFINED 01		3450
CABOT OIL & GAS CORP 395	COM	127097103	18	395 SH	OTHER 01		
CABOT OIL & GAS CORP	COM	127097103	6586	146675 SH	DEFINED 05		146675
CABOT OIL & GAS CORP	COM	127097103	36	800 SH	DEFINED 08		800
CABOT OIL & GAS CORP	COM	127097103	983	21900 SH	DEFINED 21		21900
CABOT OIL & GAS CORP	COM	127097103	5599	124694 SH	DEFINED 22		124694
CABOT OIL & GAS CORP	COM	127097103	1478	32917 SH	OTHER 22		32917
CABOT MICROELECTRONICS CORP 1700	COM	12709P103	127	3506 SH	DEFINED 01		1806
CABOT MICROELECTRONICS CORP	COM	12709P103	35	956 SH	OTHER 01		956
CABOT MICROELECTRONICS CORP	COM	12709P103	1980	54616 SH	DEFINED 05		54616
CABOT MICROELECTRONICS CORP	COM	12709P103	136	3745 SH	DEFINED 08		3745
CABOT MICROELECTRONICS CORP	COM	12709P103	54	1500 SH	DEFINED 17		1500
CABOT MICROELECTRONICS CORP	COM	12709P103	2194	60531 SH	DEFINED 22		60531
CABOT MICROELECTRONICS CORP	COM	12709P103	2131	58799 SH	OTHER 22		58799
CACI INTL INC 1200	CL A	127190304	522	9895 SH	DEFINED 01		8695
CACI INTL INC 4150	CL A	127190304	893	16925 SH	OTHER 01		12775
CACI INTL INC	CL A	127190304	6687	126700 SH	DEFINED 05		126700
CACI INTL INC	CL A	127190304	37	700 SH	DEFINED 08		700
CACI INTL INC	CL A	127190304	488	9250 SH	DEFINED 20		9250

CACI INTL INC 10320	CL A	127190304	19905	377129	SH	DEFINED	21	366809
CACI INTL INC 24620	CL A	127190304	1305	24720	SH	DEFINED	22	100
CACI INTL INC	CL A	127190304	16	300	SH	OTHER	22	300
CADBURY SCHWEPPES PLC	ADR	127209302	85	2742	SH	DEFINED	01	2742
CADBURY SCHWEPPES PLC 2140	ADR	127209302	259	8367	SH	OTHER	01	6227
CADBURY SCHWEPPES PLC 550	ADR	127209302	3199	103479	SH	DEFINED	22	102929
CADBURY SCHWEPPES PLC	ADR	127209302	1774	57398	SH	OTHER	22	57398
CADENCE DESIGN SYSTEM INC	COM	127387108	364	27925	SH	DEFINED	01	27925
CADENCE DESIGN SYSTEM INC 1650	COM	127387108	63	4800	SH	OTHER	01	3150
CADENCE DESIGN SYSTEM INC	COM	127387108	7763	595298	SH	DEFINED	05	595298
CADENCE DESIGN SYSTEM INC	COM	127387108	1187	91051	SH	DEFINED	08	91051
CADENCE DESIGN SYSTEM INC	COM	127387108	14	1047	SH	DEFINED	17	1047
CADENCE DESIGN SYSTEM INC	COM	127387108	312	23955	SH	DEFINED	22	23955
CADENCE DESIGN SYSTEM INC	COM	127387108	2	174	SH	OTHER	22	174
CADENCE DESIGN SYSTEM INC	NOTE	127387AB4	1284	1245000	PRN	DEFINED	08	1245000
CADENCE DESIGN SYSTEM INC	NOTE	127387AB4	3346	3245000	PRN	DEFINED	17	3245000
CADMUS COMMUNICATIONS CORP	COM	127587103	4769	329579	SH	DEFINED	01	329579
CADMUS COMMUNICATIONS CORP 2932	COM	127587103	64	4432	SH	OTHER	01	1500
CADMUS COMMUNICATIONS CORP 7000	COM	127587103	101	7000	SH	OTHER	22	
CAESARS ENTMT INC	COM	127687101	11430	684450	SH	DEFINED	05	684450
CAESARS ENTMT INC	COM	127687101	136	8153	SH	DEFINED	08	8153
CAESARS ENTMT INC	COM	127687101	27	1600	SH	OTHER	22	1600
CAL DIVE INTL INC	COM	127914109	302	8465	SH	DEFINED	01	3865
CAL DIVE INTL INC 4600	COM	127914109	5	150	SH	OTHER	01	
CAL DIVE INTL INC	COM	127914109	5963	167400	SH	DEFINED	05	167400
CAL DIVE INTL INC	COM	127914109	140	3938	SH	DEFINED	08	3938
CAL DIVE INTL INC 7860	COM	127914109	11477	322195	SH	DEFINED	21	314335
CAL DIVE INTL INC 17700	COM	127914109	630	17700	SH	DEFINED	22	
CAL DIVE INTL INC 13200	COM	127914109	470	13200	SH	OTHER	22	
CAL MAINE FOODS INC	COM NEW	128030202	34	3058	SH	DEFINED	08	3058
CAL MAINE FOODS INC	COM NEW	128030202	110	10000	SH PUT	DEFINED	08	10000
CAL MAINE FOODS INC	COM NEW	128030202	69	6320	SH	DEFINED	17	6320
CALGON CARBON CORP	COM	129603106	10	1435	SH	DEFINED	08	1435
CALGON CARBON CORP	COM	129603106	1173	162500	SH	DEFINED	21	162500
CALIFORNIA MICRO DEVICES COR 1200	COM	130439102	9	1200	SH	OTHER	01	
CALIFORNIA MICRO DEVICES COR	COM	130439102	31	4035	SH	DEFINED	08	4035
CALIFORNIA MICRO DEVICES COR 10000	COM	130439102	77	10000	SH	DEFINED	18	
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	164	7500	SH	DEFINED	01	7500
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	6	290	SH	DEFINED	17	290
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	2493	114100	SH	DEFINED	21	114100
CALIFORNIA WTR SVC GROUP	COM	130788102	15	500	SH	DEFINED	01	500
CALIFORNIA WTR SVC GROUP 3200	COM	130788102	97	3300	SH	OTHER	01	100
CALIFORNIA WTR SVC GROUP	COM	130788102	208	7068	SH	DEFINED	08	7068
CALIFORNIA WTR SVC GROUP	COM	130788102	7639	260100	SH	DEFINED	21	260100
CALIFORNIA WTR SVC GROUP 2920	COM	130788102	1063	36200	SH	DEFINED	22	33280
CALIPER LIFE SCIENCES INC	COM	130872104	207	29420	SH	DEFINED	17	29420
CALLAWAY GOLF CO	COM	131193104	71	6725	SH	DEFINED	01	6725
CALLAWAY GOLF CO	COM	131193104	1752	165764	SH	DEFINED	05	165764
CALLAWAY GOLF CO	COM	131193104	79	7456	SH	DEFINED	08	7456
CALLAWAY GOLF CO	COM	131193104	297	28100	SH	DEFINED	17	28100
CALLAWAY GOLF CO 1700	COM	131193104	3467	328000	SH	DEFINED	21	326300
CALLAWAY GOLF CO 20300	COM	131193104	638	60400	SH	DEFINED	22	40100
CALLAWAY GOLF CO	COM	131193104	159	15000	SH	OTHER	22	15000
CALLIDUS SOFTWARE INC	COM	13123E500	308	75363	SH	DEFINED	17	75363
CALPINE CORP 500	COM	131347106	121	41625	SH	DEFINED	01	41125
CALPINE CORP 3075	COM	131347106	39	13399	SH	OTHER	01	10324
CALPINE CORP	COM	131347106	145	50000	SH PUT	DEFINED	01	50000
CALPINE CORP	COM	131347106	590	203435	SH	DEFINED	05	203435
CALPINE CORP	COM	131347106	1542	531552	SH	DEFINED	08	531552
CALPINE CORP	COM	131347106	234	80600	SH CALL	DEFINED	08	80600
CALPINE CORP	COM	131347106	2052	707600	SH PUT	DEFINED	08	707600
CALPINE CORP	COM	131347106	2094	722100	SH	DEFINED	17	722100
CALPINE CORP	COM	131347106	858	295826	SH	DEFINED	21	295826
CALPINE CORP 2900	COM	131347106	148	50945	SH	DEFINED	22	48045

CALPINE CORP	COM	131347106	4	1500	SH	OTHER	22	1500
CAMBREX CORP 2100	COM	132011107	111	5050	SH	DEFINED	01	2950
CAMBREX CORP	COM	132011107	2541	115750	SH	DEFINED	05	115750
CAMBREX CORP	COM	132011107	46	2100	SH	DEFINED	08	2100
CAMBREX CORP 3200	COM	132011107	8089	368500	SH	DEFINED	21	365300
CAMBREX CORP 6400	COM	132011107	1859	84700	SH	DEFINED	22	78300
CAMBIOR INC	COM	13201L103	31	10000	SH	OTHER	01	10000
CAMBIOR INC	COM	13201L103		100	SH	OTHER	22	100
CAMBRIDGE ANTIBODY TECH GP	SPONSORED AD	132148107	653	60000	SH	DEFINED	08	60000
CAMDEN NATL CORP 300	COM	133034108	929	26922	SH	DEFINED	22	26622
CAMDEN PPTY TR 1000	SH BEN INT	133131102	51	1096	SH	OTHER	01	96
CAMDEN PPTY TR	SH BEN INT	133131102	4542	98320	SH	DEFINED	05	98320
CAMDEN PPTY TR 4500	SH BEN INT	133131102	208	4500	SH	DEFINED	22	
CAMDEN PPTY TR 4350	SH BEN INT	133131102	687	14867	SH	OTHER	22	10517
CAMECO CORP 400	COM	13321L108	137	1730	SH	DEFINED	01	1330
CAMECO CORP	COM	13321L108	282	3556	SH	OTHER	01	3556
CAMECO CORP	COM	13321L108	840	10600	SH	OTHER	22	10600
CAMPBELL SOUP CO 3624	COM	134429109	1806	68698	SH	DEFINED	01	65074
CAMPBELL SOUP CO 34677	COM	134429109	2233	84931	SH	OTHER	01	50254
CAMPBELL SOUP CO 88100	COM	134429109	7368	280258	SH	DEFINED	05	192158
CAMPBELL SOUP CO	COM	134429109	934	35530	SH	DEFINED	08	35530
CAMPBELL SOUP CO	COM	134429109	1042	39641	SH	DEFINED	21	39641
CAMPBELL SOUP CO 2700	COM	134429109	1683	64029	SH	DEFINED	22	61329
CAMPBELL SOUP CO	COM	134429109	1926	73248	SH	OTHER	22	73248
CANADIAN NATL RY CO	COM	136375102	863	17800	SH	DEFINED	01	17800
CANADIAN NATL RY CO 3750	COM	136375102	268	5529	SH	OTHER	01	1779
CANADIAN NATL RY CO	COM	136375102	6122	126223	SH	DEFINED	21	126223
CANADIAN NATL RY CO 1200	COM	136375102	683	14076	SH	DEFINED	22	12876
CANADIAN NATL RY CO	COM	136375102	44	900	SH	OTHER	22	900
CANADIAN PAC RY LTD	COM	13645T100	4	150	SH	DEFINED	01	150
CANADIAN PAC RY LTD 2387	COM	13645T100	124	4812	SH	OTHER	01	2425
CANADIAN PAC RY LTD 98	COM	13645T100	39	1500	SH	DEFINED	22	1402
CANADIAN PAC RY LTD	COM	13645T100	74	2868	SH	OTHER	22	2868
CANON INC	ADR	138006309	14	299	SH	DEFINED	01	299
CANON INC	ADR	138006309	42	880	SH	OTHER	01	880
CANON INC	ADR	138006309	1221	25900	SH	DEFINED	21	25900
CANON INC	ADR	138006309	66	1410	SH	DEFINED	22	1410
CANON INC	ADR	138006309	396	8400	SH	OTHER	22	8400
CAPITAL AUTOMOTIVE REIT	COM SH BEN I	139733109	666	21293	SH	DEFINED	01	21293
CAPITAL AUTOMOTIVE REIT 450	COM SH BEN I	139733109	63	2000	SH	OTHER	01	1550
CAPITAL AUTOMOTIVE REIT	COM SH BEN I	139733109	2492	79700	SH	DEFINED	05	79700
CAPITAL AUTOMOTIVE REIT	COM SH BEN I	139733109	460	14700	SH	DEFINED	17	14700
CAPITAL AUTOMOTIVE REIT	COM SH BEN I	139733109	791	25300	SH	DEFINED	21	25300
CAPITAL AUTOMOTIVE REIT	COM SH BEN I	139733109	16	500	SH	DEFINED	22	500
CAPITAL BK CORP	COM	139793103	161	10000	SH	DEFINED	01	10000
CAPITAL CROSSING BK	COM	140071101	90	3540	SH	DEFINED	08	3540
CAPITAL CROSSING BK	COM	140071101	784	30800	SH	DEFINED	22	30800
CAPITAL ONE FINL CORP 901	COM	14040H105	7883	106671	SH	DEFINED	01	105770
CAPITAL ONE FINL CORP 45915	COM	14040H105	5424	73390	SH	OTHER	01	27475
CAPITAL ONE FINL CORP 86200	COM	14040H105	17248	233400	SH	DEFINED	05	147200
CAPITAL ONE FINL CORP	COM	14040H105	1430	19347	SH	DEFINED	08	19347
CAPITAL ONE FINL CORP	COM	14040H105	3663	49561	SH	DEFINED	17	49561
CAPITAL ONE FINL CORP 3018	COM	14040H105	223	3018	SH	OTHER	17	
CAPITAL ONE FINL CORP	COM	14040H105	4736	64081	SH	DEFINED	21	64081
CAPITAL ONE FINL CORP 1450	COM	14040H105	3995	54053	SH	DEFINED	22	52603
CAPITAL ONE FINL CORP	COM	14040H105	2551	34525	SH	OTHER	22	34525
CAPITAL ONE FINL CORP	DECS UPPR 6.	14040H204	246	4646	SH	DEFINED	17	4646
CAPITAL ONE FINL CORP 1000	DECS UPPR 6.	14040H204	53	1000	SH	DEFINED	22	
CAPITAL SR LIVING CORP	COM	140475104	423	88200	SH	DEFINED	21	88200
CAPITAL SR LIVING CORP	COM	140475104	19	3910	SH	DEFINED	22	3910
CAPITAL SR LIVING CORP	COM	140475104	6	1300	SH	OTHER	22	1300
CAPITALSOURCE INC	COM	14055X102	5	212	SH	DEFINED	05	212

CAPITALSOURCE INC	COM	14055X102	79	3550 SH		DEFINED 08	3550
CAPITALSOURCE INC	COM	14055X102	112	5000 SH	PUT	DEFINED 08	5000
CAPITALSOURCE INC	COM	14055X102	1682	75270 SH		DEFINED 17	75270
CAPITOL BANCORP LTD	COM	14056D105	5198	177179 SH		DEFINED 21	177179
CAPITOL BANCORP LTD 700	COM	14056D105	221	7530 SH		DEFINED 22	6830
CAPITOL BANCORP LTD	COM	14056D105	91	3100 SH		OTHER 22	3100
CAPITOL FED FINL	COM	14057C106	33	1025 SH		DEFINED 01	1025
CAPITOL FED FINL 50000	COM	14057C106	1609	50000 SH		OTHER 01	
CAPITOL FED FINL	COM	14057C106	10	300 SH		DEFINED 08	300
CAPSTEAD MTG CORP	PFD B CV \$1.	14067E308	112	8500 SH		OTHER 01	8500
CAPSTEAD MTG CORP	PFD B CV \$1.	14067E308	20	1500 SH		DEFINED 22	1500
CAPTARIS INC	COM	14071N104	99	23200 SH		DEFINED 01	6300
CAPTARIS INC 16900							
CAPTARIS INC	COM	14071N104	5	1175 SH		OTHER 01	
CAPTARIS INC 1175							
CAPTARIS INC	COM	14071N104	641	150375 SH		DEFINED 05	150375
CAPTARIS INC	COM	14071N104	5	1059 SH		DEFINED 08	1059
CAPTARIS INC	COM	14071N104	2251	528500 SH		DEFINED 21	528500
CAPTARIS INC	COM	14071N104	96	22430 SH		DEFINED 22	22430
CAPTARIS INC	COM	14071N104	31	7200 SH		OTHER 22	7200
CAPTIVA SOFTWARE CORP DEL 22300	COM	14073T109	4084	365000 SH		DEFINED 21	342700
CAPTIVA SOFTWARE CORP DEL	COM	14073T109	764	68286 SH		DEFINED 22	68286
CAPTIVA SOFTWARE CORP DEL	COM	14073T109	86	7673 SH		OTHER 22	7673
CARACO PHARMACEUTICAL LABS L 6900	COM	14075T107	19	2420 SH		DEFINED 08	2420
CARACO PHARMACEUTICAL LABS L	COM	14075T107	929	120600 SH		DEFINED 21	113700
CARACO PHARMACEUTICAL LABS L	COM	14075T107	177	22962 SH		DEFINED 22	22962
CARACO PHARMACEUTICAL LABS L	COM	14075T107	19	2463 SH		OTHER 22	2463
CARBO CERAMICS INC 14500	COM	140781105	1333	18475 SH		DEFINED 01	3975
CARBO CERAMICS INC 50	COM	140781105	4	50 SH		OTHER 01	
CARBO CERAMICS INC	COM	140781105	5847	81050 SH		DEFINED 05	81050
CARBO CERAMICS INC	COM	140781105	108	1500 SH		DEFINED 08	1500
CARBO CERAMICS INC	COM	140781105	765	10600 SH		DEFINED 21	10600
CARBO CERAMICS INC	COM	140781105	1	20 SH		OTHER 22	20
CARAUSTAR INDS INC	COM	140909102	5617	334939 SH		DEFINED 01	334939
CARAUSTAR INDS INC 4420	COM	140909102	74	4420 SH		OTHER 01	
CARAUSTAR INDS INC	COM	140909102	2029	121000 SH		DEFINED 05	121000
CARAUSTAR INDS INC	COM	140909102	57	3381 SH		DEFINED 08	3381
CARAUSTAR INDS INC	COM	140909102	317	18900 SH		DEFINED 21	18900
CARDIAC SCIENCE INC 58200	COM NEW	141410209	1487	774400 SH		DEFINED 21	716200
CARDIAC SCIENCE INC	COM NEW	141410209	266	138400 SH		DEFINED 22	138400
CARDIAC SCIENCE INC	COM NEW	141410209	30	15700 SH		OTHER 22	15700
CARDIAC SCIENCE INC	COM NEW	141410209	614	320046 SH		DEFINED	320046
CARDINAL FINL CORP	COM	14149F109	47	5000 SH		DEFINED 01	5000
CARDINAL FINL CORP	COM	14149F109	94	10000 SH		OTHER 01	10000
CARDINAL FINL CORP	COM	14149F109	47	5000 SH		DEFINED 05	5000
CARDINAL HEALTH INC 6227	COM	14149Y108	23587	538892 SH		DEFINED 01	532665
CARDINAL HEALTH INC 94145	COM	14149Y108	7157	163505 SH		OTHER 01	69360
CARDINAL HEALTH INC	COM	14149Y108	9213	210496 SH		DEFINED 05	210496
CARDINAL HEALTH INC	COM	14149Y108	1278	29207 SH		DEFINED 08	29207
CARDINAL HEALTH INC	COM	14149Y108	3410	77900 SH	CALL	DEFINED 08	77900
CARDINAL HEALTH INC	COM	14149Y108	82	1875 SH		DEFINED 17	1875
CARDINAL HEALTH INC 44813	COM	14149Y108	1961	44813 SH		DEFINED 18	
CARDINAL HEALTH INC 8800	COM	14149Y108	53596	1224495 SH		DEFINED 21	1215695
CARDINAL HEALTH INC 37592	COM	14149Y108	8410	192145 SH		DEFINED 22	154553
CARDINAL HEALTH INC	COM	14149Y108	3743	85506 SH		OTHER 22	85506
CARDIODYNAMICS INTL CORP	COM	141597104	9	2000 SH		DEFINED 01	2000
CARDIODYNAMICS INTL CORP 1000	COM	141597104	5	1000 SH		DEFINED 21	
CARDIODYNAMICS INTL CORP 31900	COM	141597104	147	31900 SH		OTHER 22	
CAREER EDUCATION CORP	COM	141665109	500	17590 SH		DEFINED 01	17590
CAREER EDUCATION CORP 300	COM	141665109	9	300 SH		OTHER 01	
CAREER EDUCATION CORP	COM	141665109	10818	380502 SH		DEFINED 05	380502
CAREER EDUCATION CORP	COM	141665109	132	4654 SH		DEFINED 08	4654
CAREER EDUCATION CORP	COM	141665109	1760	61900 SH	CALL	DEFINED 08	61900
CAREER EDUCATION CORP	COM	141665109	1259	44300 SH		DEFINED 17	44300
CAREER EDUCATION CORP	COM	141665109	2568	90340 SH		DEFINED 21	90340
CAREER EDUCATION CORP	COM	141665109	220	7740 SH		DEFINED 22	7740
CAREER EDUCATION CORP	COM	141665109	15	524 SH		OTHER 22	524
CAREMARK RX INC 56704	COM	141705103	50229	1566232 SH		DEFINED 01	1509528

CAREMARK RX INC 102639	COM	141705103	3368	105008	SH	OTHER	01	2369	
CAREMARK RX INC 195900	COM	141705103	15508	483578	SH	DEFINED	05	287678	
CAREMARK RX INC	COM	141705103	913	28472	SH	DEFINED	08	28472	
CAREMARK RX INC	COM	141705103	962	30000	SH	CALL	DEFINED	08	30000
CAREMARK RX INC 305	COM	141705103	21	660	SH	DEFINED	13	355	
CAREMARK RX INC	COM	141705103	39789	1240685	SH	DEFINED	17	1240685	
CAREMARK RX INC	COM	141705103	1526	47585	SH	DEFINED	20	47585	
CAREMARK RX INC 89900	COM	141705103	48894	1524589	SH	DEFINED	21	1434689	
CAREMARK RX INC 202988	COM	141705103	70995	2213747	SH	DEFINED	22	2010759	
CAREMARK RX INC 200	COM	141705103	18535	577947	SH	OTHER	22	577747	
CARLISLE COS INC	COM	142339100	1351	21125	SH	DEFINED	01	21125	
CARLISLE COS INC 100	COM	142339100	1413	22100	SH	OTHER	01	22000	
CARLISLE COS INC	COM	142339100	4405	68901	SH	DEFINED	05	68901	
CARLISLE COS INC	COM	142339100	155	2426	SH	DEFINED	08	2426	
CARLISLE COS INC	COM	142339100	27215	425700	SH	DEFINED	21	425700	
CARLISLE COS INC 360	COM	142339100	3009	47069	SH	DEFINED	22	46709	
CARLISLE COS INC	COM	142339100	1078	16860	SH	OTHER	22	16860	
CARMAX INC	COM	143130102	4940	229225	SH	DEFINED	05	229225	
CARMAX INC	COM	143130102	3137	145580	SH	DEFINED	08	145580	
CARMAX INC	COM	143130102	2153	99900	SH	CALL	DEFINED	08	99900
CARMAX INC	COM	143130102	203	9400	SH	DEFINED	17	9400	
CARMAX INC 4600	COM	143130102	11518	534488	SH	DEFINED	21	529888	
CARMAX INC 6149	COM	143130102	133	6149	SH	DEFINED	22		
CARMAX INC 15804	COM	143130102	545	25272	SH	OTHER	22	9468	
CARMIKE CINEMAS INC	COM	143436400	62	1775	SH	DEFINED	01	1775	
CARMIKE CINEMAS INC	COM	143436400	54	1525	SH	DEFINED	05	1525	
CARMIKE CINEMAS INC	COM	143436400	146	4150	SH	DEFINED	08	4150	
CARMIKE CINEMAS INC	COM	143436400	634	18003	SH	DEFINED	17	18003	
CARNIVAL CORP	PAIRED CTF	143658300	2	47	SH	DEFINED	01	47	
CARNIVAL CORP	PAIRED CTF	143658300	44038	931230	SH	DEFINED	05	931230	
CARNIVAL CORP	PAIRED CTF	143658300	15812	334353	SH	DEFINED	08	334353	
CARNIVAL CORP	PAIRED CTF	143658300	260	5500	SH	CALL	DEFINED	08	5500
CARNIVAL CORP	PAIRED CTF	143658300	1126	23801	SH	DEFINED	17	23801	
CARNIVAL CORP	PAIRED CTF	143658300	39798	841575	SH	DEFINED	21	841575	
CARNIVAL CORP 31990	PAIRED CTF	143658300	11641	246153	SH	DEFINED	22	214163	
CARNIVAL CORP	PAIRED CTF	143658300	714	15105	SH	OTHER	22	15105	
CARNIVAL CORP 143250000	NOTE	143658AS1	116212	143250000	PRN	OTHER	17		
CARNIVAL CORP	DBCV	1.132% 143658AV4	21777	27875000	PRN	DEFINED	08	27875000	
CARPENTER TECHNOLOGY CORP 18000	COM	144285103	1160	24299	SH	DEFINED	01	6299	
CARPENTER TECHNOLOGY CORP	COM	144285103	5291	110834	SH	DEFINED	05	110834	
CARPENTER TECHNOLOGY CORP	COM	144285103	88	1837	SH	DEFINED	08	1837	
CARPENTER TECHNOLOGY CORP	COM	144285103	16298	341400	SH	DEFINED	21	341400	
CARPENTER TECHNOLOGY CORP 400	COM	144285103	472	9890	SH	DEFINED	22	9490	
CARPENTER TECHNOLOGY CORP	COM	144285103	210	4392	SH	OTHER	22	4392	
CARRAMERICA RLTY CORP	COM	144418100	682	20847	SH	DEFINED	01	20847	
CARRAMERICA RLTY CORP 1500	COM	144418100	49	1500	SH	OTHER	01		
CARRAMERICA RLTY CORP	COM	144418100	183	5600	SH	DEFINED	08	5600	
CARRAMERICA RLTY CORP	COM	144418100	584	17870	SH	DEFINED	17	17870	
CARRAMERICA RLTY CORP 182	COM	144418100	6	182	SH	DEFINED	22		
CARRAMERICA RLTY CORP 818	COM	144418100	83	2536	SH	OTHER	22	1718	
CARREKER CORP 18100	COM	144433109	175	23000	SH	DEFINED	01	4900	
CARREKER CORP 725	COM	144433109	6	725	SH	OTHER	01		
CARREKER CORP	COM	144433109	896	117750	SH	DEFINED	05	117750	
CARREKER CORP	COM	144433109	805	105764	SH	DEFINED	17	105764	
CARREKER CORP 5000	COM	144433109	38	5000	SH	DEFINED	18		
CARREKER CORP	COM	144433109	3157	414900	SH	DEFINED	21	414900	
CARREKER CORP 7900	COM	144433109	753	98900	SH	DEFINED	22	91000	
CARRIZO OIL & CO INC	COM	144577103	3833	399700	SH	DEFINED	21	399700	
CARRIZO OIL & CO INC	COM	144577103	169	17580	SH	DEFINED	22	17580	
CARRIZO OIL & CO INC	COM	144577103	55	5700	SH	OTHER	22	5700	
CARTER INC	COM	146229109	50	1800	SH	DEFINED	05	1800	
CARTER INC 600	COM	146229109	17	600	SH	DEFINED	18		

CARTER INC 8400	COM	146229109	3722	134400	SH	DEFINED	21	126000	
CARTER INC 13200	COM	146229109	698	25200	SH	DEFINED	22	12000	
CARTER INC	COM	146229109	443	16000	SH	OTHER	22	16000	
CASCADE NAT GAS CORP	COM	147339105	25	1175	SH	DEFINED	01	1175	
CASCADE NAT GAS CORP 50	COM	147339105	1	50	SH	OTHER	01		
CASCADE NAT GAS CORP	COM	147339105	1017	47900	SH	DEFINED	05	47900	
CASCADE NAT GAS CORP	COM	147339105	21	1000	SH	DEFINED	08	1000	
CASCADE NAT GAS CORP 1400	COM	147339105	6347	298960	SH	DEFINED	21	297560	
CASCADE NAT GAS CORP 4060	COM	147339105	1444	68032	SH	DEFINED	22	63972	
CASCADE NAT GAS CORP	COM	147339105	28	1300	SH	OTHER	22	1300	
CASELLA WASTE SYS INC	CL A	147448104	5138	433990	SH	DEFINED	21	433990	
CASELLA WASTE SYS INC 1000	CL A	147448104	224	18910	SH	DEFINED	22	17910	
CASELLA WASTE SYS INC	CL A	147448104	85	7200	SH	OTHER	22	7200	
CASELLA WASTE SYS INC	CL A	147448104	1754	148139	SH	DEFINED		148139	
CASEYS GEN STORES INC 26600	COM	147528103	725	39000	SH	DEFINED	01	12400	
CASEYS GEN STORES INC	COM	147528103	4509	242550	SH	DEFINED	05	242550	
CASEYS GEN STORES INC	COM	147528103	100	5380	SH	DEFINED	08	5380	
CASEYS GEN STORES INC 6210	COM	147528103	8980	483045	SH	DEFINED	21	476835	
CASEYS GEN STORES INC 9200	COM	147528103	2020	108645	SH	DEFINED	22	99445	
CASH AMER INTL INC 14700	COM	14754D100	500	20450	SH	DEFINED	01	5750	
CASH AMER INTL INC 100	COM	14754D100	2	100	SH	OTHER	01		
CASH AMER INTL INC	COM	14754D100	3271	133725	SH	DEFINED	05	133725	
CASH AMER INTL INC	COM	14754D100	17	700	SH	DEFINED	08	700	
CASH AMER INTL INC	COM	14754D100	8008	327410	SH	DEFINED	21	327410	
CASH AMER INTL INC 13340	COM	14754D100	326	13340	SH	DEFINED	22		
CASH AMER INTL INC 540	COM	14754D100	445	18180	SH	OTHER	22	17640	
CASS INFORMATION SYS INC 41002	COM	14808P109	1517	41002	SH	OTHER	01		
CASTLE A M & CO 800	COM	148411101	24	2350	SH	DEFINED	01	1550	
CASTLE A M & CO 25	COM	148411101		25	SH	OTHER	01		
CASTLE A M & CO	COM	148411101	688	67775	SH	DEFINED	05	67775	
CASTLE A M & CO	COM	148411101	12	1150	SH	DEFINED	08	1150	
CASTLE A M & CO	COM	148411101	107	10499	SH	DEFINED	21	10499	
CASTLE A M & CO	COM	148411101	155	15299	SH	OTHER	22	15299	
CASUAL MALE RETAIL GRP INC 16700	COM	148711104	88	16700	SH	DEFINED	21		
CATALINA MARKETING CORP	COM	148867104	265	11475	SH	DEFINED	01	11475	
CATALINA MARKETING CORP 50	COM	148867104	1	50	SH	OTHER	01		
CATALINA MARKETING CORP	COM	148867104	2666	115499	SH	DEFINED	05	115499	
CATALINA MARKETING CORP	COM	148867104	97	4206	SH	DEFINED	08	4206	
CATALINA MARKETING CORP 3200	COM	148867104	11672	505700	SH	DEFINED	21	502500	
CATALINA MARKETING CORP 9700	COM	148867104	2444	105900	SH	DEFINED	22	96200	
CATAPULT COMMUNICATIONS CORP 2600	COM	149016107	84	4450	SH	DEFINED	01	1850	
CATAPULT COMMUNICATIONS CORP 125	COM	149016107	2	125	SH	OTHER	01		
CATAPULT COMMUNICATIONS CORP	COM	149016107	1201	63725	SH	DEFINED	05	63725	
CATAPULT COMMUNICATIONS CORP	COM	149016107	44	2313	SH	DEFINED	08	2313	
CATAPULT COMMUNICATIONS CORP	COM	149016107	181	9600	SH	DEFINED	21	9600	
CATELLUS DEV CORP NEW	COM	149113102	353	13330	SH	DEFINED	01	13330	
CATELLUS DEV CORP NEW	COM	149113102	353	13330	SH	DEFINED	17	13330	
CATELLUS DEV CORP NEW	COM	149113102	16	611	SH	DEFINED	22	611	
CATELLUS DEV CORP NEW	COM	149113102	31	1169	SH	OTHER	22	1169	
CATERPILLAR INC DEL 30830	COM	149123101	18030	224119	SH	DEFINED	01	193289	
CATERPILLAR INC DEL 148182	COM	149123101	18900	234926	SH	OTHER	01	86744	
CATERPILLAR INC DEL	COM	149123101	10056	125000	SH	CALL	DEFINED	01	125000
CATERPILLAR INC DEL	COM	149123101	36122	449000	SH	PUT	DEFINED	01	449000
CATERPILLAR INC DEL	COM	149123101	13179	163814	SH	DEFINED	05	163814	
CATERPILLAR INC DEL	COM	149123101	23171	288017	SH	DEFINED	08	288017	
CATERPILLAR INC DEL	COM	149123101	46870	582600	SH	CALL	DEFINED	08	582600
CATERPILLAR INC DEL 45	COM	149123101	4	45	SH	DEFINED	18		
CATERPILLAR INC DEL	COM	149123101	1929	23975	SH	DEFINED	20	23975	
CATERPILLAR INC DEL 52650	COM	149123101	32706	406542	SH	DEFINED	21	353892	

CATERPILLAR INC DEL 8475	COM	149123101	12321	153147 SH	DEFINED 22	144672
CATERPILLAR INC DEL	COM	149123101	9593	119246 SH	OTHER 22	119246
CATHAY GENERAL BANCORP	COM	149150104	298	8000 SH	DEFINED 01	8000
CATHAY GENERAL BANCORP	COM	149150104	1064	28600 SH	DEFINED 22	28600
CATHAY GENERAL BANCORP	COM	149150104	305	8200 SH	OTHER 22	8200
CATO CORP NEW 5400	CL A	149205106	169	7575 SH	DEFINED 01	2175
CATO CORP NEW 25	CL A	149205106	1	25 SH	OTHER 01	
CATO CORP NEW	CL A	149205106	2083	93600 SH	DEFINED 05	93600
CATO CORP NEW	CL A	149205106	11	500 SH	DEFINED 08	500
CATO CORP NEW	CL A	149205106	305	13700 SH	DEFINED 21	13700
CAVCO INDS INC DEL	COM	149568107		5 SH	DEFINED 05	5
CAVCO INDS INC DEL	COM	149568107	817	21645 SH	DEFINED 17	21645
CAVCO INDS INC DEL	COM	149568107	755	20000 SH	DEFINED 21	20000
CAVCO INDS INC DEL 15	COM	149568107	2	45 SH	DEFINED 22	30
CAVCO INDS INC DEL	COM	149568107	4	96 SH	OTHER 22	96
CEDAR FAIR L P 637863	DEPOSITRY UN	150185106	19984	652018 SH	DEFINED 01	14155
CEDAR FAIR L P 530	DEPOSITRY UN	150185106	217	7070 SH	OTHER 01	6540
CEDAR FAIR L P	DEPOSITRY UN	150185106	3	100 SH	DEFINED 08	100
CEDAR FAIR L P	DEPOSITRY UN	150185106	89	2900 SH	DEFINED 22	2900
CEDAR FAIR L P	DEPOSITRY UN	150185106	129	4200 SH	OTHER 22	4200
CEDARA SOFTWARE CORP	COM	150644102	485	60900 SH	DEFINED 17	60900
CELL THERAPEUTICS INC	COM	150934107	103	15000 SH	OTHER 01	15000
CELL THERAPEUTICS INC	COM	150934107	33	4875 SH	DEFINED 08	4875
CELL THERAPEUTICS INC	COM	150934107	165	24109 SH	DEFINED 17	24109
CELL THERAPEUTICS INC 28200	COM	150934107	3072	447800 SH	DEFINED 21	419600
CELL THERAPEUTICS INC	COM	150934107	569	83000 SH	DEFINED 22	83000
CELL THERAPEUTICS INC	COM	150934107	64	9300 SH	OTHER 22	9300
CELESTICA INC	SUB VTG SHS	15101Q108	19	1523 SH	DEFINED 01	1523
CELESTICA INC 635	SUB VTG SHS	15101Q108	11	885 SH	OTHER 01	250
CELESTICA INC	SUB VTG SHS	15101Q108	6763	532500 SH	DEFINED 21	532500
CELESTICA INC 100	SUB VTG SHS	15101Q108	131	10350 SH	DEFINED 22	10250
CELESTICA INC	SUB VTG SHS	15101Q108	28	2225 SH	OTHER 22	2225
CELESTICA INC	NOTE	15101QAA6	2469	4794000 PRN	DEFINED 08	4794000
CELGENE CORP	COM	151020104	245	4215 SH	DEFINED 01	4215
CELGENE CORP 200	COM	151020104	248	4257 SH	OTHER 01	4057
CELGENE CORP	COM	151020104	52	900 SH	DEFINED 05	900
CELGENE CORP	COM	151020104	134	2300 SH	DEFINED 08	2300
CELGENE CORP	COM	151020104	3057	52500 SH	CALL DEFINED 08	52500
CELGENE CORP	COM	151020104	4367	75000 SH	PUT DEFINED 08	75000
CELGENE CORP	COM	151020104	291	5000 SH	DEFINED 17	5000
CELGENE CORP 500	COM	151020104	175	3000 SH	DEFINED 22	2500
CELGENE CORP	COM	151020104	643	11050 SH	OTHER 22	11050
CELGENE CORP	NOTE 1.750%	151020AC8	9452	6800000 PRN	DEFINED 08	6800000
CEMEX S A	SPON ADR 5 O	151290889	237	8434 SH	DEFINED 01	8434
CEMEX S A 915	SPON ADR 5 O	151290889	55	1970 SH	OTHER 01	1055
CEMEX S A	SPON ADR 5 O	151290889	219	7800 SH	DEFINED 17	7800
CEMEX S A	SPON ADR 5 O	151290889	13510	480100 SH	DEFINED 21	480100
CEMEX S A	SPON ADR 5 O	151290889	673	23900 SH	DEFINED 22	23900
CENDANT CORP 3701	COM	151313103	7671	355159 SH	DEFINED 01	351458
CENDANT CORP 59375	COM	151313103	1388	64255 SH	OTHER 01	4880
CENDANT CORP 316700	COM	151313103	18487	855881 SH	DEFINED 05	539181
CENDANT CORP	COM	151313103	3734	172859 SH	DEFINED 08	172859
CENDANT CORP	COM	151313103	11975	554400 SH	CALL DEFINED 08	554400
CENDANT CORP	COM	151313103	2447	113300 SH	PUT DEFINED 08	113300
CENDANT CORP	COM	151313103	379	17531 SH	DEFINED 17	17531
CENDANT CORP	COM	151313103	292	13500 SH	PUT DEFINED 17	13500
CENDANT CORP 9400	COM	151313103	97290	4504167 SH	DEFINED 21	4494767
CENDANT CORP 154071	COM	151313103	58275	2697912 SH	DEFINED 22	2543841
CENDANT CORP	COM	151313103	9096	421127 SH	OTHER 22	421127
CENDANT CORP	COM	151313103	131	6085 SH	DEFINED	6085
CENDANT CORP	DBCV 3.875%	151313AN3	10503	10438000 PRN	DEFINED 08	10438000
CENTENNIAL COMMUNCTNS CORP N 3453	CL A NEW	15133V208	98	16711 SH	DEFINED 01	13258
CENTENNIAL COMMUNCTNS CORP N	CL A NEW	15133V208	1826	310461 SH	DEFINED 05	310461
CENTENNIAL COMMUNCTNS CORP N	CL A NEW	15133V208	4410	750000 SH	DEFINED 21	750000
CENTENE CORP DEL 8474 1000	COM	15135B101	686	16100 SH	DEFINED 01	6626
CENTENE CORP DEL	COM	15135B101	51	1200 SH	OTHER 01	



1200							
CENTENE CORP DEL	COM	15135B101	7790	182958	SH	DEFINED 05	182958
CENTENE CORP DEL	COM	15135B101	21	500	SH	DEFINED 08	500
CENTENE CORP DEL	COM	15135B101	579	13600	SH	DEFINED 21	13600
CENTENE CORP DEL	COM	15135B101	128	3000	SH	OTHER 22	
3000							
CENTER BANCORP INC	COM	151408101	8	661	SH	DEFINED 22	661
CENTER BANCORP INC	COM	151408101	153	12801	SH	OTHER 22	12801
CENTERPOINT PPTYS TR	COM	151895109	44	1000	SH	DEFINED 01	1000
CENTERPOINT PPTYS TR	COM	151895109	449	10300	SH	DEFINED 08	10300
CENTERPOINT PPTYS TR	COM	151895109	21561	494750	SH	DEFINED 21	494750
CENTERPOINT PPTYS TR	COM	151895109	1526	35020	SH	DEFINED 22	31000
4020							
CENTERPOINT PPTYS TR	COM	151895109	9	200	SH	OTHER 22	200
CENTERPOINT ENERGY INC	COM	15189T107	61	5932	SH	DEFINED 01	5932
CENTERPOINT ENERGY INC	COM	15189T107	1664	160650	SH	DEFINED 05	160650
CENTERPOINT ENERGY INC	COM	15189T107	4517	435957	SH	DEFINED 08	435957
CENTERPOINT ENERGY INC	COM	15189T107	3895	376000	SH	DEFINED 17	376000
CENTERPOINT ENERGY INC	COM	15189T107	2442	235682	SH	DEFINED 21	235682
CENTERPOINT ENERGY INC	COM	15189T107	424	40914	SH	DEFINED 22	38252
2662							
CENTERPOINT ENERGY INC	COM	15189T107	299	28813	SH	OTHER 22	28813
CENTERPOINT ENERGY INC	NOTE	3.750% 15189TAC1	385	351000	PRN	DEFINED 08	351000
CENTEX CORP	COM	152312104	7409	146829	SH	DEFINED 01	146729
100							
CENTEX CORP	COM	152312104	2107	41755	SH	OTHER 01	37445
4310							
CENTEX CORP	COM	152312104	2909	57645	SH	DEFINED 05	57645
CENTEX CORP	COM	152312104	450	8918	SH	DEFINED 08	8918
CENTEX CORP	COM	152312104	33516	664200	SH	DEFINED 08	664200
CENTEX CORP	COM	152312104	6581	130414	SH	DEFINED 21	130414
CENTEX CORP	COM	152312104	2036	40348	SH	DEFINED 22	39348
1000							
CENTEX CORP	COM	152312104	671	13290	SH	OTHER 22	13290
CENTRAL FD CDA LTD	CL A	153501101	172	29826	SH	DEFINED 22	29826
CENTRAL FD CDA LTD	CL A	153501101	51	8900	SH	OTHER 22	8900
CENTRAL GARDEN & PET CO	COM	153527106	4	146	SH	DEFINED 01	146
CENTRAL GARDEN & PET CO	COM	153527106	71	2312	SH	OTHER 01	
2312							
CENTRAL GARDEN & PET CO	COM	153527106	9914	323790	SH	DEFINED 21	323790
CENTRAL GARDEN & PET CO	COM	153527106	2365	77250	SH	DEFINED 22	71350
5900							
CENTRAL GARDEN & PET CO	COM	153527106	21	700	SH	OTHER 22	700
CENTRAL PAC FINL CORP	COM	154760102	1283	46636	SH	DEFINED 17	46636
CENTRAL PKG CORP	COM	154785109	104	7850	SH	DEFINED 01	7850
CENTRAL PKG CORP	COM	154785109	2055	155475	SH	DEFINED 05	155475
CENTRAL PKG CORP	COM	154785109	1511	114300	SH	DEFINED 21	114300
CENTRAL VT PUB SVC CORP	COM	155771108	128	6350	SH	DEFINED 01	4649
1701							
CENTRAL VT PUB SVC CORP	COM	155771108	24	1199	SH	OTHER 01	
1199							
CENTRAL VT PUB SVC CORP	COM	155771108	1043	51850	SH	DEFINED 05	51850
CENTRAL VT PUB SVC CORP	COM	155771108	6	300	SH	DEFINED 08	300
CENTRAL VT PUB SVC CORP	COM	155771108	4611	229270	SH	DEFINED 21	229270
CENTRAL VT PUB SVC CORP	COM	155771108	207	10283	SH	DEFINED 22	9488
795							
CENTRAL VT PUB SVC CORP	COM	155771108	159	7917	SH	OTHER 22	7917
CENTRAL VA BANKSHARES INC	COM	155792104	6	237	SH	DEFINED 01	237
CENTRAL VA BANKSHARES INC	COM	155792104	397	14563	SH	OTHER 01	12600
1963							
CENTURY ALUM CO	COM	156431108	1290	46525	SH	DEFINED 01	12735
33790							
CENTURY ALUM CO	COM	156431108	40	1435	SH	OTHER 01	
1435							
CENTURY ALUM CO	COM	156431108	4593	165615	SH	DEFINED 05	165615
CENTURY ALUM CO	COM	156431108	67	2410	SH	DEFINED 08	2410
CENTURY ALUM CO	COM	156431108	3653	131750	SH	DEFINED 21	129050
2700							
CENTURY ALUM CO	COM	156431108	158	5700	SH	DEFINED 22	
5700							
CENTURY BUSINESS SVCS INC	COM	156490104	31	6925	SH	DEFINED 01	6925
CENTURY BUSINESS SVCS INC	COM	156490104	1156	257484	SH	DEFINED 21	257484
CENTURY BUSINESS SVCS INC	COM	156490104	51	11452	SH	DEFINED 22	11452
CENTURY BUSINESS SVCS INC	COM	156490104	14	3178	SH	OTHER 22	3178
CENTURYTEL INC	COM	156700106	7149	208779	SH	DEFINED 01	166867
41912							
CENTURYTEL INC	COM	156700106	1968	57491	SH	OTHER 01	30419
27072							
CENTURYTEL INC	COM	156700106	2196	64127	SH	DEFINED 05	64127
CENTURYTEL INC	COM	156700106	4662	136148	SH	DEFINED 08	136148
CENTURYTEL INC	COM	156700106	15	440	SH	OTHER 13	
440							
CENTURYTEL INC	COM	156700106	2119	61900	SH	DEFINED 20	61900
CENTURYTEL INC	COM	156700106	26419	771584	SH	DEFINED 21	658184
113400							

CENTURYTEL INC 18680	COM		156700106	9889	288814	SH	DEFINED 22	270134
CENTURYTEL INC	COM		156700106	847	24731	SH	OTHER 22	24731
CENTURYTEL INC	DBC	4.750%	156700AH9	2481	2248000	PRN	DEFINED 08	2248000
CEPHALON INC	COM		156708109	456	9525	SH	DEFINED 01	9525
CEPHALON INC 400	COM		156708109	19	400	SH	OTHER 01	
CEPHALON INC	COM		156708109	5990	125062	SH	DEFINED 05	125062
CEPHALON INC	COM		156708109	40	826	SH	DEFINED 08	826
CEPHALON INC	COM		156708109	958	20000	SH	CALL DEFINED 08	20000
CEPHALON INC	COM		156708109	1916	40000	SH	PUT DEFINED 08	40000
CEPHALON INC	COM		156708109	297	6200	SH	DEFINED 17	6200
CEPHALON INC	COM		156708109	34	700	SH	DEFINED 21	700
CEPHALON INC	COM		156708109	584	12185	SH	DEFINED 22	11965
220								
CEPHALON INC	COM		156708109	12	250	SH	OTHER 22	250
CEPHALON INC	NOTE	2.500%	156708AE9	438	450000	PRN	DEFINED 08	450000
CEPHALON INC	NOTE	2.500%	156708AE9	1789	1840000	PRN	DEFINED 17	1840000
CEPHALON INC	NOTE		156708AG4	3079	3098000	PRN	DEFINED 08	3098000
CEPHALON INC	NOTE		156708AG4	398	400000	PRN	DEFINED 17	400000
CEPHALON INC	NOTE		156708AJ8	3738	3715000	PRN	DEFINED 08	3715000
CERIDIAN CORP NEW 16150	COM		156779100	297	16150	SH	DEFINED 01	
CERIDIAN CORP NEW 1125 11350	COM		156779100	479	26025	SH	OTHER 01	13550
CERIDIAN CORP NEW	COM		156779100	6080	330239	SH	DEFINED 05	330239
CERIDIAN CORP NEW	COM		156779100	102	5545	SH	DEFINED 08	5545
CERIDIAN CORP NEW 327	COM		156779100	6	327	SH	DEFINED 22	
CERIDIAN CORP NEW 48873	COM		156779100	906	49200	SH	OTHER 22	327
CERNER CORP	COM		156782104	1281	29621	SH	DEFINED 01	29621
CERNER CORP 22950	COM		156782104	1447	33440	SH	OTHER 01	10490
CERNER CORP	COM		156782104	7039	162725	SH	DEFINED 05	162725
CERNER CORP	COM		156782104	46	1053	SH	DEFINED 08	1053
CERNER CORP 6460	COM		156782104	11632	268888	SH	DEFINED 21	262428
CERNER CORP 14550	COM		156782104	629	14550	SH	DEFINED 22	
CERNER CORP	COM		156782104	4	100	SH	OTHER 22	100
CERTEGY INC 190903	COM		156880106	7104	190903	SH	DEFINED 01	
CERTEGY INC 27920 30076	COM		156880106	7815	210023	SH	OTHER 01	152027
CERTEGY INC	COM		156880106	5216	140186	SH	DEFINED 05	140186
CERTEGY INC	COM		156880106	162	4350	SH	DEFINED 08	4350
CERTEGY INC 5300	COM		156880106	686	18433	SH	DEFINED 22	13133
CERTEGY INC	COM		156880106	777	20877	SH	OTHER 22	20877
CEVA INC	COM		157210105	2	300	SH	DEFINED 08	300
CEVA INC	COM		157210105	453	57320	SH	DEFINED 17	57320
CEVA INC	COM		157210105		1	SH	DEFINED 21	1
CEVA INC	COM		157210105	1	100	SH	OTHER 22	100
CHAD THERAPEUTICS INC	COM		157228107	127	28800	SH	DEFINED 01	28800
CHAMPION ENTERPRISES INC 9903	COM		158496109	205	19925	SH	DEFINED 01	10022
CHAMPION ENTERPRISES INC 1297	COM		158496109	13	1297	SH	OTHER 01	
CHAMPION ENTERPRISES INC	COM		158496109	3282	318975	SH	DEFINED 05	318975
CHAMPION ENTERPRISES INC	COM		158496109	56	5423	SH	DEFINED 08	5423
CHAMPION ENTERPRISES INC	COM		158496109	487	47300	SH	DEFINED 21	47300
CHAMPION ENTERPRISES INC	COM		158496109	1	100	SH	DEFINED 22	100
CHARLES RIVER ASSOCIATES	COM		159852102	51	1337	SH	DEFINED 08	1337
CHARLES RIVER ASSOCIATES 8400	COM		159852102	322	8400	SH	OTHER 22	
CHARLES RIV LABS INTL INC	COM		159864107	393	8571	SH	DEFINED 01	8571
CHARLES RIV LABS INTL INC 475	COM		159864107	22	475	SH	OTHER 01	
CHARLES RIV LABS INTL INC	COM		159864107	4678	102138	SH	DEFINED 05	102138
CHARLES RIV LABS INTL INC	COM		159864107	181	3945	SH	DEFINED 08	3945
CHARLES RIV LABS INTL INC	COM		159864107	1413	30856	SH	DEFINED 17	30856
CHARLES RIV LABS INTL INC	COM		159864107	298	6500	SH	PUT DEFINED 17	6500
CHARLES RIV LABS INTL INC 1800	COM		159864107	82	1800	SH	DEFINED 22	
CHARLES RIV LABS INTL INC 800	COM		159864107	119	2600	SH	OTHER 22	1800
CHARTER COMMUNICATIONS INC D 5000	CL A		16117M107	5	1730	SH	DEFINED 01	1730
CHARTER COMMUNICATIONS INC D 5000	CL A		16117M107	15	5760	SH	OTHER 01	760
CHARTER COMMUNICATIONS INC D	CL A		16117M107	997	374900	SH	DEFINED 08	374900
CHARTER COMMUNICATIONS INC D	CL A		16117M107	507	190500	SH	CALL DEFINED 08	190500
CHARTER COMMUNICATIONS INC D	CL A		16117M107	473	178000	SH	PUT DEFINED 08	178000
CHARTER COMMUNICATIONS INC D	CL A		16117M107	160	60000	SH	DEFINED 17	60000
CHARTER COMMUNICATIONS INC D	CL A		16117M107	47	17800	SH	PUT DEFINED 17	17800

CHARTER COMMUNICATIONS INC D	CL A	16117M107	16	6000	SH	DEFINED	22	6000	
CHARTER COMMUNICATIONS INC D	NOTE 5.750%	16117MAB3	249	280000	PRN	OTHER	22	280000	
CHECKERS DRIVE-IN RESTAURANT 7000	COM NEW	162809305	10583	900700	SH	DEFINED	21	893700	
CHECKERS DRIVE-IN RESTAURANT 15800	COM NEW	162809305	2413	205392	SH	DEFINED	22	189592	
CHECKERS DRIVE-IN RESTAURANT	COM NEW	162809305	14	1200	SH	OTHER	22	1200	
CHECKFREE CORP NEW	COM	162813109	352	12705	SH	DEFINED	01	12705	
CHECKFREE CORP NEW 475	COM	162813109	65	2360	SH	OTHER	01	1885	
CHECKFREE CORP NEW	COM	162813109	5296	191402	SH	DEFINED	05	191402	
CHECKFREE CORP NEW	COM	162813109	14	500	SH	DEFINED	22	500	
CHECKFREE CORP NEW	COM	162813109	101289	3660608	SH	DEFINED		3660608	
CHECKPOINT SYS INC 15000	COM	162825103	377	24225	SH	DEFINED	01	9225	
CHECKPOINT SYS INC 200	COM	162825103	3	200	SH	OTHER	01		
CHECKPOINT SYS INC	COM	162825103	2672	171625	SH	DEFINED	05	171625	
CHECKPOINT SYS INC	COM	162825103	61	3927	SH	DEFINED	08	3927	
CHECKPOINT SYS INC	COM	162825103	3481	223600	SH	DEFINED	21	223600	
CHECKPOINT SYS INC	COM	162825103	138	8840	SH	DEFINED	22	8840	
CHECKPOINT SYS INC	COM	162825103	44	2800	SH	OTHER	22	2800	
CHEESECAKE FACTORY INC 300	COM	163072101	353	8125	SH	DEFINED	01	7825	
CHEESECAKE FACTORY INC 200	COM	163072101	22	500	SH	OTHER	01	300	
CHEESECAKE FACTORY INC	COM	163072101	12071	278138	SH	DEFINED	05	278138	
CHEESECAKE FACTORY INC	COM	163072101	1595	36753	SH	DEFINED	08	36753	
CHEESECAKE FACTORY INC	COM	163072101	595	13700	SH	CALL	DEFINED	13700	
CHEESECAKE FACTORY INC	COM	163072101	3615	83300	SH	PUT	DEFINED	83300	
CHEESECAKE FACTORY INC	COM	163072101	286	6580	SH	DEFINED	20	6580	
CHEESECAKE FACTORY INC 3590	COM	163072101	10942	252130	SH	DEFINED	21	248540	
CHEESECAKE FACTORY INC 16750	COM	163072101	877	20205	SH	DEFINED	22	3455	
CHEESECAKE FACTORY INC	COM	163072101	339	7800	SH	OTHER	22	7800	
CHELSEA PPTY GROUP INC	COM	163421100	134287	2001300	SH	DEFINED	01	2001300	
CHELSEA PPTY GROUP INC 1545	COM	163421100	104	1545	SH	OTHER	01		
CHELSEA PPTY GROUP INC	COM	163421100	13	200	SH	DEFINED	22	200	
CHEMED CORP NEW	COM	16359R103	2939	52725	SH	DEFINED	05	52725	
CHEMED CORP NEW	COM	16359R103	70	1255	SH	DEFINED	08	1255	
CHEMED CORP NEW	COM	16359R103	313	5616	SH	DEFINED	17	5616	
CHEMED CORP NEW 4330	COM	16359R103	8407	150832	SH	DEFINED	21	146502	
CHEMED CORP NEW 7442	COM	16359R103	415	7442	SH	DEFINED	22		
CHEMICAL FINL CORP	COM	163731102	91	2500	SH	DEFINED	08	2500	
CHEMICAL FINL CORP	COM	163731102	6000	164296	SH	DEFINED	21	164296	
CHEMICAL FINL CORP 500	COM	163731102	258	7070	SH	DEFINED	22	6570	
CHEMICAL FINL CORP	COM	163731102	102	2800	SH	OTHER	22	2800	
CHESAPEAKE CORP	COM	165159104	692	28825	SH	DEFINED	01	28825	
CHESAPEAKE CORP 3800	COM	165159104	1394	58016	SH	OTHER	01	54216	
CHESAPEAKE CORP	COM	165159104	2052	85425	SH	DEFINED	05	85425	
CHESAPEAKE CORP	COM	165159104	70	2914	SH	DEFINED	08	2914	
CHESAPEAKE CORP	COM	165159104	310	12900	SH	DEFINED	21	12900	
CHESAPEAKE ENERGY CORP	COM	165167107	534	33738	SH	DEFINED	01	33738	
CHESAPEAKE ENERGY CORP 1500	COM	165167107	66	4200	SH	OTHER	01	2700	
CHESAPEAKE ENERGY CORP	COM	165167107	23	1479	SH	DEFINED	05	1479	
CHESAPEAKE ENERGY CORP	COM	165167107	27978	1767400	SH	DEFINED	08	1767400	
CHESAPEAKE ENERGY CORP	COM	165167107	77	4866	SH	DEFINED	17	4866	
CHESAPEAKE ENERGY CORP	COM	165167107	8	500	SH	DEFINED	22	500	
CHESAPEAKE ENERGY CORP	COM	165167107	2344	148100	SH	OTHER	22	148100	
CHESAPEAKE ENERGY CORP	PFD CONV 6%	165167701	616	8800	SH	DEFINED	08	8800	
CHEVRONTEXACO CORP 213288	COM	166764100	320053	5966677	SH	DEFINED	01	5753389	
CHEVRONTEXACO CORP 1374232	COM	166764100	171298	3193471	SH	OTHER	01	1819239	
CHEVRONTEXACO CORP 465600	COM	166764100	116273	2167659	SH	DEFINED	05	1702059	
CHEVRONTEXACO CORP	COM	166764100	10401	193907	SH	DEFINED	08	193907	
CHEVRONTEXACO CORP	COM	166764100	3712	69200	SH	CALL	DEFINED	69200	
CHEVRONTEXACO CORP	COM	166764100	11801	220000	SH	PUT	DEFINED	220000	
CHEVRONTEXACO CORP 48	COM	166764100	94	1760	SH	DEFINED	13	1712	
CHEVRONTEXACO CORP 882	COM	166764100	47	882	SH	OTHER	13		
CHEVRONTEXACO CORP	COM	166764100	1073	20000	SH	CALL	DEFINED	17	20000
CHEVRONTEXACO CORP	COM	166764100	1073	20000	SH	PUT	DEFINED	17	20000
CHEVRONTEXACO CORP 1150	COM	166764100	62	1150	SH	DEFINED	18		
CHEVRONTEXACO CORP	COM	166764100	58682	1093994	SH	DEFINED	21	1091994	

2000									
CHEVRONTEXACO CORP 216213	COM		166764100	142771	2661647 SH	DEFINED	22	2445434	
CHEVRONTEXACO CORP	COM		166764100	72304	1347951 SH	OTHER	22	1347951	
CHEVRONTEXACO CORP	COM		166764100	19235	358600 SH	DEFINED		358600	
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY		167250109	3378	112633 SH	DEFINED	05	112633	
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY		167250109	140	4652 SH	DEFINED	17	4652	
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY		167250109	19766	659100 SH	DEFINED	21	649900	
9200									
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY		167250109	4774	159200 SH	DEFINED	22	151700	
7500									
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY		167250109	102	3400 SH	OTHER	22	3400	
CHICAGO MERCANTILE HLDGS INC	CL A		167760107	49	302 SH	DEFINED	05	302	
CHICAGO MERCANTILE HLDGS INC	CL A		167760107	218	1350 SH	DEFINED	08	1350	
CHICAGO MERCANTILE HLDGS INC	CL A		167760107	1468	9100 SH	DEFINED	17	9100	
CHICAGO MERCANTILE HLDGS INC	CL A		167760107	16	100 SH	DEFINED	21	100	
CHICAGO MERCANTILE HLDGS INC	CL A		167760107	242	1500 SH	DEFINED	22	100	
1400									
CHICAGO MERCANTILE HLDGS INC	CL A		167760107	339	2100 SH	OTHER	22	2100	
CHICOS FAS INC	COM		168615102	844	24685 SH	DEFINED	01	24435	
250									
CHICOS FAS INC	COM		168615102	85	2475 SH	OTHER	01	750	
1725									
CHICOS FAS INC	COM		168615102	6762	197710 SH	DEFINED	05	197710	
CHICOS FAS INC	COM		168615102	414	12108 SH	DEFINED	08	12108	
CHICOS FAS INC	COM		168615102	405	11850 SH	DEFINED	20	11850	
CHICOS FAS INC	COM		168615102	41760	1221060 SH	DEFINED	21	1219960	
1100									
CHICOS FAS INC	COM		168615102	5841	170775 SH	DEFINED	22	140640	
30135									
CHICOS FAS INC	COM		168615102	507	14835 SH	OTHER	22	14835	
CHILDRENS PL RETAIL STORES I	COM		168905107	278	11625 SH	DEFINED	01	6525	
5100									
CHILDRENS PL RETAIL STORES I	COM		168905107	2884	120625 SH	DEFINED	05	120625	
CHILDRENS PL RETAIL STORES I	COM		168905107	359	15000 SH	DEFINED	08	15000	
CHILDRENS PL RETAIL STORES I	COM		168905107	1196	50000 SH	PUT	DEFINED	08	50000
CHILDRENS PL RETAIL STORES I	COM		168905107	428	17900 SH	DEFINED	21	17900	
CHINA FD INC	COM		169373107	238	7966 SH	OTHER	01	7966	
CHINA FD INC	COM		169373107	124	4134 SH	DEFINED	22	4134	
CHINA FD INC	COM		169373107	226	7545 SH	OTHER	22	7545	
CHINA TELECOM CORP LTD	SPON ADR H S		169426103	556	17200 SH	DEFINED	08	17200	
CHINA TELECOM CORP LTD	SPON ADR H S		169426103	969	30000 SH	CALL	DEFINED	08	30000
CHINA TELECOM CORP LTD	SPON ADR H S		169426103	4199	130000 SH	PUT	DEFINED	08	130000
CHINA TELECOM CORP LTD	SPON ADR H S		169426103	65	2000 SH	DEFINED	22	2000	
CHOICE HOTELS INTL INC	COM		169905106	29	500 SH	OTHER	01	500	
CHOICE HOTELS INTL INC	COM		169905106	12	206 SH	DEFINED	05	206	
CHOICE HOTELS INTL INC	COM		169905106	27	472 SH	DEFINED	08	472	
CHOICE HOTELS INTL INC	COM		169905106	40	700 SH	DEFINED	17	700	
CHOICE HOTELS INTL INC	COM		169905106	2684	46600 SH	DEFINED	21	46600	
CHOICE HOTELS INTL INC	COM		169905106	58	1000 SH	DEFINED	22		
1000									
CHOICE HOTELS INTL INC	COM		169905106	184	3200 SH	OTHER	22	1000	
2200									
CHIQUITA BRANDS INTL INC	COM		170032809	38	2200 SH	DEFINED	08	2200	
CHIQUITA BRANDS INTL INC	COM		170032809	2766	158900 SH	DEFINED	21	158900	
CHIQUITA BRANDS INTL INC	COM		170032809	17	1005 SH	DEFINED	22		
1005									
CHIQUITA BRANDS INTL INC	COM		170032809	212	12200 SH	OTHER	22	1005	
11195									
CHIRON CORP	COM		170040109	918	20759 SH	DEFINED	01	20759	
CHIRON CORP	COM		170040109	262	5918 SH	OTHER	01	2750	
3168									
CHIRON CORP	COM		170040109	3888	87966 SH	DEFINED	05	87966	
CHIRON CORP	COM		170040109	401	9078 SH	DEFINED	08	9078	
CHIRON CORP	COM		170040109	1989	45000 SH	CALL	DEFINED	08	45000
CHIRON CORP	COM		170040109	707	15995 SH	DEFINED	17	15995	
CHIRON CORP	COM		170040109	887	20070 SH	DEFINED	21	20070	
CHIRON CORP	COM		170040109	311	7040 SH	DEFINED	22	6140	
900									
CHIRON CORP	COM		170040109	342	7736 SH	OTHER	22	7736	
CHIRON CORP	DBC	1.625%	170040AG4	19852	20231000 PRN	DEFINED	08	20231000	
CHIRON CORP	DBC	1.625%	170040AG4	2512	2560000 PRN	DEFINED	17	2560000	
CHITTENDEN CORP	COM		170228100	265	9718 SH	DEFINED	01	6743	
2975									
CHITTENDEN CORP	COM		170228100	2	75 SH	OTHER	01		
75									
CHITTENDEN CORP	COM		170228100	5347	196237 SH	DEFINED	05	196237	
CHITTENDEN CORP	COM		170228100	30	1100 SH	DEFINED	08	1100	
CHITTENDEN CORP	COM		170228100	7090	260171 SH	DEFINED	21	260171	
CHITTENDEN CORP	COM		170228100	1046	38376 SH	DEFINED	22	4743	
33633									
CHITTENDEN CORP	COM		170228100	419	15368 SH	OTHER	22	15368	
CHOICEPOINT INC	COM		170388102	1639	38424 SH	DEFINED	01		
38424									
CHOICEPOINT INC	COM		170388102	6538	153297 SH	OTHER	01	61406	



CINERGY CORP 19195	COM	172474108	2016	50913	SH	OTHER	01	31718
CINERGY CORP	COM	172474108	3352	84639	SH	DEFINED	05	84639
CINERGY CORP	COM	172474108	3124	78881	SH	DEFINED	08	78881
CINERGY CORP	COM	172474108	1189	30019	SH	DEFINED	17	30019
CINERGY CORP	COM	172474108	7123	179874	SH	DEFINED	21	179874
CINERGY CORP 8950	COM	172474108	760	19189	SH	DEFINED	22	10239
CINERGY CORP	COM	172474108	658	16622	SH	OTHER	22	16622
CIPHERGEN BIOSYSTEMS INC 146014	COM	17252Y104	577	148014	SH	OTHER	22	2000
CIRCUIT CITY STORE INC 100	COM	172737108	2059	134233	SH	DEFINED	01	134133
CIRCUIT CITY STORE INC 700	COM	172737108	125	8126	SH	OTHER	01	7426
CIRCUIT CITY STORE INC 118700	COM	172737108	3293	214676	SH	DEFINED	05	95976
CIRCUIT CITY STORE INC	COM	172737108	89	5785	SH	DEFINED	08	5785
CIRCUIT CITY STORE INC	COM	172737108	10876	709000	SH	CALL	DEFINED	709000
CIRCUIT CITY STORE INC	COM	172737108	11114	724500	SH	PUT	DEFINED	724500
CIRCUIT CITY STORE INC	COM	172737108	756	49278	SH	DEFINED	17	49278
CIRCUIT CITY STORE INC	COM	172737108	1061	69172	SH	DEFINED	21	69172
CIRCUIT CITY STORE INC 26200	COM	172737108	402	26200	SH	DEFINED	22	
CIRCUIT CITY STORE INC 7500	COM	172737108	660	43050	SH	OTHER	22	35550
CIRCOR INTL INC	COM	17273K109	2	126	SH	DEFINED	01	126
CIRCOR INTL INC	COM	17273K109	78	4000	SH	DEFINED	08	4000
CIRCOR INTL INC 4400	COM	17273K109	7447	381900	SH	DEFINED	21	377500
CIRCOR INTL INC 7600	COM	17273K109	2356	120800	SH	DEFINED	22	113200
CIRRUS LOGIC INC	COM	172755100	2	500	SH	DEFINED	01	500
CIRRUS LOGIC INC	COM	172755100	409	85830	SH	DEFINED	08	85830
CIRRUS LOGIC INC	COM	172755100	44	9200	SH	DEFINED	22	9200
CISCO SYS INC 736558	COM	17275R102	186374	10296885	SH	DEFINED	01	9560327
CISCO SYS INC 1997759	COM	17275R102	83793	4629434	SH	OTHER	01	2631675
CISCO SYS INC	COM	17275R102	20996	1160000	SH	CALL	DEFINED	1160000
CISCO SYS INC	COM	17275R102	13485	745000	SH	PUT	DEFINED	745000
CISCO SYS INC 1415100	COM	17275R102	91897	5077200	SH	DEFINED	05	3662100
CISCO SYS INC	COM	17275R102	4360	240861	SH	DEFINED	08	240861
CISCO SYS INC	COM	17275R102	19646	1085400	SH	CALL	DEFINED	1085400
CISCO SYS INC	COM	17275R102	362	20000	SH	PUT	DEFINED	20000
CISCO SYS INC	COM	17275R102	53	2948	SH	DEFINED	13	2948
CISCO SYS INC 450	COM	17275R102	66	3639	SH	OTHER	13	3189
CISCO SYS INC	COM	17275R102	1683	93003	SH	DEFINED	17	93003
CISCO SYS INC 6843	COM	17275R102	124	6843	SH	OTHER	17	
CISCO SYS INC	COM	17275R102	24888	1375000	SH	CALL	DEFINED	1375000
CISCO SYS INC	COM	17275R102	12670	700000	SH	PUT	DEFINED	700000
CISCO SYS INC 112643	COM	17275R102	2039	112643	SH	DEFINED	18	
CISCO SYS INC	COM	17275R102	4158	229700	SH	DEFINED	20	229700
CISCO SYS INC 673245	COM	17275R102	160102	8845407	SH	DEFINED	21	8172162
CISCO SYS INC 724221	COM	17275R102	204358	11290475	SH	DEFINED	22	10566254
CISCO SYS INC 300	COM	17275R102	79189	4375080	SH	OTHER	22	4374780
CISCO SYS INC	COM	17275R102	121	6675	SH	DEFINED		6675
CINTAS CORP	COM	172908105	973	23134	SH	DEFINED	01	23134
CINTAS CORP 475	COM	172908105	247	5875	SH	OTHER	01	5400
CINTAS CORP 47000	COM	172908105	5344	127123	SH	DEFINED	05	80123
CINTAS CORP	COM	172908105	357	8488	SH	DEFINED	08	8488
CINTAS CORP	COM	172908105	10653	253392	SH	DEFINED	21	253392
CINTAS CORP 500	COM	172908105	651	15494	SH	DEFINED	22	14994
CINTAS CORP	COM	172908105	49	1175	SH	OTHER	22	1175
CITIGROUP INC 289972	COM	172967101	582311	13198352	SH	DEFINED	01	12908380
CITIGROUP INC 1889612	COM	172967101	170714	3869309	SH	OTHER	01	1979697
CITIGROUP INC 909900	COM	172967101	286947	6503792	SH	DEFINED	05	5593892
CITIGROUP INC	COM	172967101	25111	569160	SH	DEFINED	08	569160
CITIGROUP INC	COM	172967101	88	1990	SH	DEFINED	13	1990
CITIGROUP INC 620	COM	172967101	29	658	SH	OTHER	13	38
CITIGROUP INC	COM	172967101	6196	140446	SH	DEFINED	17	140446

CITIGROUP INC 27008	COM	172967101	1192	27008	SH	DEFINED	18		
CITIGROUP INC	COM	172967101	9906	224526	SH	DEFINED	20	224526	
CITIGROUP INC 552983	COM	172967101	302747	6861901	SH	DEFINED	21	6308918	
CITIGROUP INC 663930	COM	172967101	376132	8525200	SH	DEFINED	22	7861270	
CITIGROUP INC 100	COM	172967101	155146	3516455	SH	OTHER	22	3516355	
CITIGROUP INC	COM	172967101	120	2725	SH	DEFINED		2725	
CITIGROUP INC	*W EXP 99/99	172967127	246	173300	SH	DEFINED	21	173300	
CITIGROUP INC	*W EXP 99/99	172967127	3	2350	SH	DEFINED	22	2350	
CITIGROUP GLOBAL MKTS HLDG I	NOTE 3.000%	173073AA5	230	250000	PRN	OTHER	22	250000	
CITIZENS COMMUNICATIONS CO 12342	COM	17453B101	24083	1798611	SH	DEFINED	01	1786269	
CITIZENS COMMUNICATIONS CO 1035	COM	17453B101	162	12106	SH	OTHER	01	11071	
CITIZENS COMMUNICATIONS CO	COM	17453B101	2546	190106	SH	DEFINED	05	190106	
CITIZENS COMMUNICATIONS CO	COM	17453B101	207	15463	SH	DEFINED	08	15463	
CITIZENS COMMUNICATIONS CO	COM	17453B101	2745	205000	SH	PUT	DEFINED	08	205000
CITIZENS COMMUNICATIONS CO	COM	17453B101	2496	186409	SH	DEFINED	17	186409	
CITIZENS COMMUNICATIONS CO	COM	17453B101	732	54700	SH	DEFINED	20	54700	
CITIZENS COMMUNICATIONS CO 122600	COM	17453B101	6383	476689	SH	DEFINED	21	354089	
CITIZENS COMMUNICATIONS CO 16000	COM	17453B101	2384	178012	SH	DEFINED	22	162012	
CITIZENS COMMUNICATIONS CO	COM	17453B101	299	22333	SH	OTHER	22	22333	
CITRIX SYS INC 30050 2400	COM	177376100	2124	121224	SH	DEFINED	01	88774	
CITRIX SYS INC 15310	COM	177376100	268	15310	SH	OTHER	01		
CITRIX SYS INC 169100	COM	177376100	10112	577191	SH	DEFINED	05	408091	
CITRIX SYS INC	COM	177376100	169	9652	SH	DEFINED	08	9652	
CITRIX SYS INC	COM	177376100	152	8700	SH	DEFINED	17	8700	
CITRIX SYS INC	COM	177376100	976	55700	SH	DEFINED	20	55700	
CITRIX SYS INC 139025	COM	177376100	22041	1258057	SH	DEFINED	21	1119032	
CITRIX SYS INC 36430	COM	177376100	3533	201634	SH	DEFINED	22	165204	
CITRIX SYS INC	COM	177376100	4	200	SH	OTHER	22	200	
CITY NATL CORP 756	COM	178566105	598	9205	SH	DEFINED	01	8449	
CITY NATL CORP	COM	178566105	15920	245112	SH	DEFINED	05	245112	
CITY NATL CORP	COM	178566105	31212	480550	SH	DEFINED	21	480550	
CITY NATL CORP 2100	COM	178566105	2735	42110	SH	DEFINED	22	40010	
CITY NATL CORP	COM	178566105	229	3530	SH	OTHER	22	3530	
CLAIRES STORES INC	COM	179584107	354	14150	SH	DEFINED	01	14150	
CLAIRES STORES INC 800	COM	179584107	20	800	SH	OTHER	01		
CLAIRES STORES INC	COM	179584107	5466	218281	SH	DEFINED	05	218281	
CLAIRES STORES INC	COM	179584107	259	10336	SH	DEFINED	08	10336	
CLAIRES STORES INC	COM	179584107	25	1000	SH	OTHER	22	1000	
CLARCOR INC 10445	COM	179895107	766	16075	SH	DEFINED	01	5630	
CLARCOR INC 155	COM	179895107	7	155	SH	OTHER	01		
CLARCOR INC	COM	179895107	5509	115560	SH	DEFINED	05	115560	
CLARCOR INC	COM	179895107	107	2242	SH	DEFINED	08	2242	
CLARCOR INC	COM	179895107	806	16900	SH	DEFINED	21	16900	
CLARCOR INC	COM	179895107	19	400	SH	OTHER	22	400	
CLEAR CHANNEL COMMUNICATIONS 56787	COM	184502102	27429	879990	SH	DEFINED	01	823203	
CLEAR CHANNEL COMMUNICATIONS 200720	COM	184502102	14027	450014	SH	OTHER	01	249294	
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	9512	305164	SH	DEFINED	05	305164	
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	5582	179083	SH	DEFINED	08	179083	
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	14637	469600	SH	CALL	DEFINED	08	469600
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	3039	97500	SH	PUT	DEFINED	08	97500
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	9	300	SH	DEFINED	13	300	
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	4	144	SH	OTHER	13	144	
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	285	9143	SH	DEFINED	17	9143	
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	686	22000	SH	CALL	DEFINED	17	22000
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	94	3000	SH	PUT	DEFINED	17	3000
CLEAR CHANNEL COMMUNICATIONS 6400	COM	184502102	24709	792710	SH	DEFINED	21	786310	
CLEAR CHANNEL COMMUNICATIONS 3633	COM	184502102	7345	235634	SH	DEFINED	22	232001	
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	46	1487	SH	OTHER	22	1487	
CLEVELAND CLIFFS INC 5200	COM	185896107	561	6943	SH	DEFINED	01	1743	
CLEVELAND CLIFFS INC 25	COM	185896107	2	25	SH	OTHER	01		
CLEVELAND CLIFFS INC	COM	185896107	3813	47150	SH	DEFINED	05	47150	

CLEVELAND CLIFFS INC	COM	185896107	16	200	SH	DEFINED	08	200	
CLEVELAND CLIFFS INC	COM	185896107	445	5500	SH	DEFINED	17	5500	
CLEVELAND CLIFFS INC	COM	185896107	574	7100	SH	DEFINED	21	7100	
CLOROX CO DEL 9596	COM	189054109	13935	261442	SH	DEFINED	01	251846	
CLOROX CO DEL 104138	COM	189054109	9883	185418	SH	OTHER	01	81280	
CLOROX CO DEL 101501	COM	189054109	16146	302918	SH	DEFINED	05	201417	
CLOROX CO DEL	COM	189054109	6229	116863	SH	DEFINED	08	116863	
CLOROX CO DEL 21644	COM	189054109	1154	21644	SH	DEFINED	18		
CLOROX CO DEL	COM	189054109	39555	742111	SH	DEFINED	21	742111	
CLOROX CO DEL 30700	COM	189054109	11345	212848	SH	DEFINED	22	182148	
CLOROX CO DEL	COM	189054109	2639	49516	SH	OTHER	22	49516	
COACH INC	COM	189754104	1421	33505	SH	DEFINED	01	33505	
COACH INC 1805	COM	189754104	146	3433	SH	OTHER	01	1628	
COACH INC	COM	189754104	10570	249164	SH	DEFINED	05	249164	
COACH INC	COM	189754104	926	21822	SH	DEFINED	08	21822	
COACH INC	COM	189754104	564	13301	SH	DEFINED	17	13301	
COACH INC 56100	COM	189754104	41469	977579	SH	DEFINED	21	921479	
COACH INC 17050	COM	189754104	5001	117891	SH	DEFINED	22	100841	
COACH INC	COM	189754104	450	10600	SH	OTHER	22	10600	
COACHMEN INDS INC	COM	189873102	21	1350	SH	DEFINED	01	1350	
COACHMEN INDS INC 25	COM	189873102		25	SH	OTHER	01		
COACHMEN INDS INC	COM	189873102	1051	66625	SH	DEFINED	05	66625	
COACHMEN INDS INC	COM	189873102	164	10400	SH	DEFINED	21	10400	
COACHMEN INDS INC	COM	189873102	79	5000	SH	DEFINED	22	5000	
COCA COLA BOTTLING CO CONS	COM	191098102	172	3187	SH	DEFINED	01	3187	
COCA COLA BOTTLING CO CONS 1200	COM	191098102	65	1200	SH	OTHER	01		
COCA COLA CO 580059	COM	191216100	316510	7902859	SH	DEFINED	01	7322800	
COCA COLA CO 1896002	COM	191216100	188501	4706644	SH	OTHER	01	2810642	
COCA COLA CO	COM	191216100	20426	510000	SH	DEFINED	01	510000	
COCA COLA CO 539500	COM	191216100	76555	1911495	SH	DEFINED	05	1371995	
COCA COLA CO	COM	191216100	19826	495019	SH	DEFINED	08	495019	
COCA COLA CO	COM	191216100	2403	60000	SH	CALL	DEFINED	08	60000
COCA COLA CO	COM	191216100	3905	97500	SH	PUT	DEFINED	08	97500
COCA COLA CO 200	COM	191216100	30	760	SH	DEFINED	13	560	
COCA COLA CO 500	COM	191216100	20	500	SH	OTHER	13		
COCA COLA CO	COM	191216100	1212	30259	SH	DEFINED	17	30259	
COCA COLA CO	COM	191216100	1682	42000	SH	PUT	DEFINED	17	42000
COCA COLA CO 52328	COM	191216100	2096	52328	SH	DEFINED	18		
COCA COLA CO 7829	COM	191216100	44028	1099325	SH	DEFINED	21	1091496	
COCA COLA CO 218160	COM	191216100	129355	3229840	SH	DEFINED	22	3011680	
COCA COLA CO 100	COM	191216100	66160	1651946	SH	OTHER	22	1651846	
COCA COLA ENTERPRISES INC	COM	191219104	32133	1700152	SH	DEFINED	01	1700152	
COCA COLA ENTERPRISES INC 5078	COM	191219104	114	6058	SH	OTHER	01	980	
COCA COLA ENTERPRISES INC 170200	COM	191219104	7581	401090	SH	DEFINED	05	230890	
COCA COLA ENTERPRISES INC	COM	191219104	1019	53892	SH	DEFINED	08	53892	
COCA COLA ENTERPRISES INC	COM	191219104	434	22983	SH	DEFINED	17	22983	
COCA COLA ENTERPRISES INC	COM	191219104	3773	199605	SH	DEFINED	21	199605	
COCA COLA ENTERPRISES INC 3200	COM	191219104	574	30385	SH	DEFINED	22	27185	
COCA COLA ENTERPRISES INC	COM	191219104	194	10283	SH	OTHER	22	10283	
COCA-COLA FEMSA S A DE C V 3177	SPON ADR REP	191241108	62	3177	SH	OTHER	01		
COCA-COLA FEMSA S A DE C V 11500	SPON ADR REP	191241108	12235	628100	SH	DEFINED	21	616600	
COCA-COLA FEMSA S A DE C V	SPON ADR REP	191241108	164	8400	SH	OTHER	22	8400	
COEUR D ALENE MINES CORP IDA	COM	192108108	2	370	SH	DEFINED	01	370	
COEUR D ALENE MINES CORP IDA 8502	COM	192108108	40	8502	SH	OTHER	01		
COEUR D ALENE MINES CORP IDA	COM	192108108	141	29800	SH	DEFINED	08	29800	
COEUR D ALENE MINES CORP IDA 1666	COM	192108108	8	1666	SH	DEFINED	22		
COEUR D ALENE MINES CORP IDA 8928	COM	192108108	54	11294	SH	OTHER	22	2366	
COGNEX CORP	COM	192422103	332	12675	SH	DEFINED	01	6875	



5800								
COGNEX CORP	COM	192422103	31	1200 SH	OTHER	01		
1200								
COGNEX CORP	COM	192422103	5333	203550 SH	DEFINED	05		203550
COGNEX CORP	COM	192422103	5	200 SH	DEFINED	08		200
COGNEX CORP	COM	192422103	799	30500 SH	DEFINED	21		30500
COGNEX CORP	COM	192422103	16	600 SH	DEFINED	22		
600								
COGNEX CORP	COM	192422103	113	4300 SH	OTHER	22		600
3700								
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	591	19382 SH	DEFINED	01		18176
1206								
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	11	375 SH	OTHER	01		
375								
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	22233	728704 SH	DEFINED	05		728704
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	203	6649 SH	DEFINED	08		6649
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	1434	47000 SH	DEFINED	17		47000
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	53369	1749231 SH	DEFINED	21		1724131
25100								
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	6221	203889 SH	DEFINED	22		134315
69574								
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	588	19273 SH	OTHER	22		19273
COGNOS INC	COM	19244C109	91	2550 SH	OTHER	01		
2550								
COGNOS INC	COM	19244C109	193	5422 SH	DEFINED	08		5422
COHERENT INC	COM	192479103	242	9340 SH	DEFINED	01		6340
3000								
COHERENT INC	COM	192479103	60	2300 SH	OTHER	01		
2300								
COHERENT INC	COM	192479103	3487	134425 SH	DEFINED	05		134425
COHERENT INC	COM	192479103	18	700 SH	DEFINED	08		700
COHERENT INC	COM	192479103	540	20800 SH	DEFINED	21		20800
COHERENT INC	COM	192479103	2	75 SH	DEFINED	22		75
COHU INC	COM	192576106	30	2025 SH	DEFINED	01		2025
COHU INC	COM	192576106	1	75 SH	OTHER	01		
75								
COHU INC	COM	192576106	1351	91425 SH	DEFINED	05		91425
COHU INC	COM	192576106	109	7382 SH	DEFINED	08		7382
COHU INC	COM	192576106	211	14300 SH	DEFINED	21		14300
COINSTAR INC	COM	19259P300	241	10350 SH	DEFINED	01		3350
7000								
COINSTAR INC	COM	19259P300	6	275 SH	OTHER	01		
275								
COINSTAR INC	COM	19259P300	2304	98875 SH	DEFINED	05		98875
COINSTAR INC	COM	19259P300	18	765 SH	DEFINED	08		765
COINSTAR INC	COM	19259P300	331	14200 SH	DEFINED	21		14200
COINSTAR INC	COM	19259P300	832	35700 SH	DEFINED	22		
35700								
COINSTAR INC	COM	19259P300	27	1157 SH	OTHER	22		457
700								
COLGATE PALMOLIVE CO	COM	194162103	32858	727267 SH	DEFINED	01		675675
51592								
COLGATE PALMOLIVE CO	COM	194162103	30114	666536 SH	OTHER	01		288100
378436								
COLGATE PALMOLIVE CO	COM	194162103	18802	416167 SH	DEFINED	05		268967
147200								
COLGATE PALMOLIVE CO	COM	194162103	2289	50658 SH	DEFINED	08		50658
COLGATE PALMOLIVE CO	COM	194162103	1683	37259 SH	DEFINED	18		
37259								
COLGATE PALMOLIVE CO	COM	194162103	47818	1058389 SH	DEFINED	21		1008999
49390								
COLGATE PALMOLIVE CO	COM	194162103	37123	821665 SH	DEFINED	22		770612
51053								
COLGATE PALMOLIVE CO	COM	194162103	13588	300745 SH	OTHER	22		300745
COLONIAL BANCGROUP INC	COM	195493309	781	38199 SH	DEFINED	01		37849
350								
COLONIAL BANCGROUP INC	COM	195493309	55	2680 SH	OTHER	01		470
2210								
COLONIAL BANCGROUP INC	COM	195493309	6082	297412 SH	DEFINED	05		297412
COLONIAL BANCGROUP INC	COM	195493309	94	4584 SH	DEFINED	08		4584
COLONIAL BANCGROUP INC	COM	195493309	646	31580 SH	DEFINED	17		31580
COLONIAL BANCGROUP INC	COM	195493309	8	400 SH	OTHER	22		400
COLONIAL HIGH INCOME MUN TR	SH BEN INT	195743109	18	2891 SH	DEFINED	22		2891
COLONIAL HIGH INCOME MUN TR	SH BEN INT	195743109	49	7709 SH	OTHER	22		7709
COLONIAL PPTYS TR	COM SH BEN I	195872106	465	11550 SH	DEFINED	01		4750
6800								
COLONIAL PPTYS TR	COM SH BEN I	195872106	57	1425 SH	OTHER	01		
1425								
COLONIAL PPTYS TR	COM SH BEN I	195872106	4916	122225 SH	DEFINED	05		122225
COLONIAL PPTYS TR	COM SH BEN I	195872106	24	600 SH	DEFINED	08		600
COLONIAL PPTYS TR	COM SH BEN I	195872106	724	18000 SH	DEFINED	21		18000
COLUMBIA BANCORP	COM	197227101	115	3960 SH	DEFINED	01		3960
COLUMBIA BANCORP	COM	197227101	251	8607 SH	OTHER	01		8607
COLUMBIA BANCORP	COM	197227101	6	200 SH	DEFINED	08		200
COLUMBIA BKG SYS INC	COM	197236102	40	1685 SH	DEFINED	08		1685

COLUMBIA BKG SYS INC	COM	197236102	3009	126500	SH	DEFINED	21	126500	
COLUMBIA BKG SYS INC	COM	197236102	131	5500	SH	DEFINED	22	5500	
COLUMBIA BKG SYS INC	COM	197236102	43	1800	SH	OTHER	22	1800	
COLUMBIA LABS INC	COM	197779101	4	1384	SH	DEFINED	08	1384	
COLUMBIA LABS INC	COM	197779101	31	10000	SH	DEFINED	22	10000	
COLUMBIA LABS INC	COM	197779101	18	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	3299	60524	SH	DEFINED	05	60524	
COLUMBIA SPORTSWEAR CO	COM	198516106	5	100	SH	DEFINED	08	100	
COLUMBIA SPORTSWEAR CO	COM	198516106	591	10840	SH	DEFINED	20	10840	
COLUMBIA SPORTSWEAR CO	COM	198516106	10450	191734	SH	DEFINED	21	186064	
5670									
COLUMBIA SPORTSWEAR CO	COM	198516106	755	13850	SH	DEFINED	22		
13850									
COLUMBIA SPORTSWEAR CO	COM	198516106	17	320	SH	OTHER	22		
320									
COLUMBUS MCKINNON CORP N Y	COM	199333105	273	30160	SH	DEFINED	17	30160	
COLUMBUS MCKINNON CORP N Y	COM	199333105	27	3000	SH	DEFINED	22	3000	
COMFORT SYS USA INC	COM	199908104	2876	435750	SH	DEFINED	21	435750	
COMFORT SYS USA INC	COM	199908104	126	19090	SH	DEFINED	22	9090	
10000									
COMFORT SYS USA INC	COM	199908104	107	16200	SH	OTHER	22	16200	
COMCAST HOLDINGS CORP	ZONES CV2% P	200300507	25440	593000	SH	DEFINED	08	593000	
COMCAST HOLDINGS CORP	ZONES CV2% P	200300507	38610	900000	SH	OTHER	17		
900000									
COMCAST CORP NEW	CL A	20030N101	20	700	SH	DEFINED	01	700	
COMCAST CORP NEW	CL A	20030N101	31402	1111986	SH	DEFINED	05	1111986	
COMCAST CORP NEW	CL A	20030N101	2544	90093	SH	DEFINED	08	90093	
COMCAST CORP NEW	CL A	20030N101	1186	42000	SH	DEFINED	17	42000	
COMCAST CORP NEW	CL A	20030N101	246	8700	SH	DEFINED	18		
8700									
COMCAST CORP NEW	CL A	20030N101	2928	103679	SH	DEFINED	20	103679	
COMCAST CORP NEW	CL A	20030N101	64768	2293484	SH	DEFINED	21	2062122	
231362									
COMCAST CORP NEW	CL A	20030N101	19100	676342	SH	DEFINED	22	622315	
54027									
COMCAST CORP NEW	CL A	20030N101	21020	744340	SH	OTHER	22	744340	
COMCAST CORP NEW	CL A SPL	20030N200	1536	55000	SH	CALL	DEFINED	01	55000
COMCAST CORP NEW	CL A SPL	20030N200	3602	129000	SH	PUT	DEFINED	01	129000
COMCAST CORP NEW	CL A SPL	20030N200	96	3456	SH	DEFINED	05	3456	
COMCAST CORP NEW	CL A SPL	20030N200	109	3900	SH	DEFINED	08	3900	
COMCAST CORP NEW	CL A SPL	20030N200	734	26295	SH	DEFINED	17	26295	
COMCAST CORP NEW	CL A SPL	20030N200	2792	100000	SH	CALL	DEFINED	17	100000
COMCAST CORP NEW	CL A SPL	20030N200	42	1500	SH	DEFINED	18		
1500									
COMCAST CORP NEW	CL A SPL	20030N200	16149	578390	SH	DEFINED	21	576590	
1800									
COMCAST CORP NEW	CL A SPL	20030N200	2775	99377	SH	DEFINED	22	33352	
66025									
COMCAST CORP NEW	CL A SPL	20030N200	3361	120370	SH	OTHER	22	120370	
COMERICA INC	COM	200340107	38736	652665	SH	DEFINED	01	645685	
6980									
COMERICA INC	COM	200340107	1912	32213	SH	OTHER	01	18670	
13543									
COMERICA INC	COM	200340107	41743	703332	SH	DEFINED	05	657232	
46100									
COMERICA INC	COM	200340107	2651	44668	SH	DEFINED	08	44668	
COMERICA INC	COM	200340107	861	14500	SH	DEFINED	17	14500	
COMERICA INC	COM	200340107	14	237	SH	DEFINED	18		
237									
COMERICA INC	COM	200340107	3299	55588	SH	DEFINED	21	55588	
COMERICA INC	COM	200340107	2495	42043	SH	DEFINED	22	41269	
774									
COMERICA INC	COM	200340107	1965	33109	SH	OTHER	22	33109	
COMFORCE CORP	COM	20038K109	27	10000	SH	DEFINED	01	10000	
COMFORCE CORP	COM	20038K109	80	30000	SH	OTHER	01	30000	
COMMERCE BANCORP INC NJ	COM	200519106	1011	18310	SH	DEFINED	01	14038	
4272									
COMMERCE BANCORP INC NJ	COM	200519106	156	2822	SH	OTHER	01	2422	
400									
COMMERCE BANCORP INC NJ	COM	200519106	9557	173138	SH	DEFINED	05	173138	
COMMERCE BANCORP INC NJ	COM	200519106	1655	29987	SH	DEFINED	08	29987	
COMMERCE BANCORP INC NJ	COM	200519106	2098	38000	SH	CALL	DEFINED	08	38000
COMMERCE BANCORP INC NJ	COM	200519106	2517	45600	SH	DEFINED	17	45600	
COMMERCE BANCORP INC NJ	COM	200519106	475	8600	SH	DEFINED	21	8600	
COMMERCE BANCORP INC NJ	COM	200519106	1048	18994	SH	DEFINED	22	18774	
220									
COMMERCE BANCORP INC NJ	COM	200519106	270	4885	SH	OTHER	22	4885	
COMMERCE BANCSHARES INC	COM	200525103	9301	193399	SH	DEFINED	01	185057	
8342									
COMMERCE BANCSHARES INC	COM	200525103	12285	255462	SH	OTHER	01	112621	
142841									
COMMERCE BANCSHARES INC	COM	200525103	72	1500	SH	DEFINED	05	1500	

COMMERCE BANCSHARES INC	COM	200525103	31	650 SH	DEFINED	08	650	
COMMERCE BANCSHARES INC	COM	200525103	58	1200 SH	DEFINED	22	1200	
COMMERCE BANCSHARES INC	COM	200525103	2863	59537 SH	OTHER	22	59537	
COMMERCE GROUP INC MASS	COM	200641108	58	1200 SH	DEFINED	08	1200	
COMMERCE GROUP INC MASS	COM	200641108	3959	81800 SH	DEFINED	21	81800	
COMMERCE GROUP INC MASS	COM	200641108	196	4040 SH	DEFINED	22	4040	
COMMERCE GROUP INC MASS	COM	200641108	4459	92131 SH	OTHER	22	92131	
COMMERCIAL CAP BANCORP INC	COM	20162L105	6741	297096 SH	DEFINED	21	284030	
13066								
COMMERCIAL CAP BANCORP INC	COM	20162L105	869	38298 SH	DEFINED	22	38298	
COMMERCIAL CAP BANCORP INC	COM	20162L105	98	4300 SH	OTHER	22	4300	
COMMERCIAL FEDERAL CORPORATI	COM	201647104	381	14125 SH	DEFINED	01	5425	
8700								
COMMERCIAL FEDERAL CORPORATI	COM	201647104	4917	182250 SH	DEFINED	05	182250	
COMMERCIAL FEDERAL CORPORATI	COM	201647104	24	900 SH	DEFINED	08	900	
COMMERCIAL FEDERAL CORPORATI	COM	201647104	710	26300 SH	DEFINED	21	12800	
13500								
COMMERCIAL METALS CO	COM	201723103	742	18675 SH	DEFINED	01	5375	
13300								
COMMERCIAL METALS CO	COM	201723103	5439	136925 SH	DEFINED	05	136925	
COMMERCIAL METALS CO	COM	201723103	28	700 SH	DEFINED	08	700	
COMMERCIAL METALS CO	COM	201723103	770	19390 SH	DEFINED	21	19390	
COMMERCIAL METALS CO	COM	201723103	794	20000 SH	DEFINED	22	20000	
COMMERCIAL METALS CO	COM	201723103	119	3000 SH	OTHER	22	3000	
COMMERCIAL NET LEASE RLTY IN	COM	202218103	118	6450 SH	DEFINED	01	6450	
COMMERCIAL NET LEASE RLTY IN	COM	202218103	252	13816 SH	OTHER	01	9816	
4000								
COMMERCIAL NET LEASE RLTY IN	COM	202218103	4016	220400 SH	DEFINED	05	220400	
COMMERCIAL NET LEASE RLTY IN	COM	202218103	432	23700 SH	DEFINED	08	23700	
COMMERCIAL NET LEASE RLTY IN	COM	202218103	627	34400 SH	DEFINED	21	34400	
COMMONWEALTH INDS INC DEL	COM	203004106	139	14900 SH	DEFINED	01	2500	
12400								
COMMONWEALTH INDS INC DEL	COM	203004106	758	81175 SH	DEFINED	05	81175	
COMMONWEALTH INDS INC DEL	COM	203004106	2	200 SH	DEFINED	08	200	
COMMONWEALTH INDS INC DEL	COM	203004106	101	10800 SH	DEFINED	21	10800	
COMMONWEALTH TEL ENTERPRISES	COM	203349105	183	4200 SH	DEFINED	01	2200	
2000								
COMMONWEALTH TEL ENTERPRISES	COM	203349105	3940	90475 SH	DEFINED	05	90475	
COMMONWEALTH TEL ENTERPRISES	COM	203349105	261	6000 SH	DEFINED	08	6000	
COMMONWEALTH TEL ENTERPRISES	COM	203349105	1307	30000 SH	CALL	DEFINED	08	30000
COMMONWEALTH TEL ENTERPRISES	COM	203349105	276	6343 SH	DEFINED	17	6343	
COMMONWEALTH TEL ENTERPRISES	COM	203349105	610	14000 SH	DEFINED	21	14000	
COMMONWEALTH TEL ENTERPRISES	COM	203349105	17	380 SH	DEFINED	22	380	
COMMONWEALTH TEL ENTERPRISES	COM	203349105	81	1850 SH	OTHER	22	1850	
COMMSCOPE INC	COM	203372107	253	11705 SH	DEFINED	01	11705	
COMMSCOPE INC	COM	203372107	22	1000 SH	OTHER	01	1000	
COMMSCOPE INC	COM	203372107	2573	119138 SH	DEFINED	05	119138	
COMMSCOPE INC	COM	203372107	78	3632 SH	DEFINED	08	3632	
COMMUNITY BK SYS INC	COM	203607106	256	10189 SH	DEFINED	01	10189	
COMMUNITY BK SYS INC	COM	203607106	13	536 SH	OTHER	01		
536								
COMMUNITY BK SYS INC	COM	203607106	3281	130575 SH	DEFINED	05	130575	
COMMUNITY BK SYS INC	COM	203607106	178	7080 SH	DEFINED	08	7080	
COMMUNITY BK SYS INC	COM	203607106	510	20300 SH	DEFINED	21	20300	
COMMUNITY BK SYS INC	COM	203607106	676	26900 SH	DEFINED	22	26900	
COMMUNITY BK SYS INC	COM	203607106	151	6000 SH	OTHER	22	6000	
COMMUNITY FINL CORP VA	COM	20365L100	198	9885 SH	DEFINED	01	9885	
COMMUNITY FINL CORP VA	COM	20365L100	15	750 SH	OTHER	01	750	
COMMUNITY HEALTH SYS INC NEW	COM	203668108	278	10425 SH	DEFINED	01	10425	
COMMUNITY HEALTH SYS INC NEW	COM	203668108	2	85 SH	OTHER	01		
85								
COMMUNITY HEALTH SYS INC NEW	COM	203668108	5136	192502 SH	DEFINED	05	192502	
COMMUNITY HEALTH SYS INC NEW	COM	203668108	27	1000 SH	DEFINED	08	1000	
COMMUNITY HEALTH SYS INC NEW	COM	203668108	441	16512 SH	DEFINED	17	16512	
COMMUNITY HEALTH SYS INC NEW	COM	203668108	455	17050 SH	DEFINED	20	17050	
COMMUNITY HEALTH SYS INC NEW	COM	203668108	5813	217885 SH	DEFINED	21	216335	
1550								
COMMUNITY HEALTH SYS INC NEW	COM	203668108	701	26263 SH	DEFINED	22	11398	
14865								
COMMUNITY HEALTH SYS INC NEW	COM	203668108	97	3620 SH	OTHER	22	3620	
COMMUNITY HEALTH SYS INC NEW	NOTE	4.250% 203668AA6	1031	1000000 PRN	DEFINED	18		
1000000								
COMMUNITY FIRST BANKSHARES I	COM	203902101	462	14397 SH	DEFINED	01	3702	
10695								
COMMUNITY FIRST BANKSHARES I	COM	203902101	3	105 SH	OTHER	01		
105								
COMMUNITY FIRST BANKSHARES I	COM	203902101	5418	168985 SH	DEFINED	05	168985	
COMMUNITY FIRST BANKSHARES I	COM	203902101	109	3390 SH	DEFINED	08	3390	
COMMUNITY FIRST BANKSHARES I	COM	203902101	785	24500 SH	DEFINED	21	24500	
COMMUNITY TR BANCORP INC	COM	204149108	3076	98961 SH	DEFINED	21	98961	
COMMUNITY TR BANCORP INC	COM	204149108	136	4390 SH	DEFINED	22	4390	
COMMUNITY TR BANCORP INC	COM	204149108	44	1430 SH	OTHER	22	1430	
COMMUNITY WEST BANCSHARES	COM	204157101	166	15772 SH	DEFINED	17	15772	
COMPANHIA VALE DO RIO DOCE	SPON	ADR PFD 204412100	1	45 SH	DEFINED	01	45	
COMPANHIA VALE DO RIO DOCE	SPON	ADR PFD 204412100	12	630 SH	OTHER	01		



COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	1596	84745	SH	DEFINED 05	84745
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	1245	66131	SH	DEFINED 08	66131
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	1403	74500	SH PUT	DEFINED 08	74500
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	218	11560	SH	DEFINED 17	11560
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	1750	92930	SH	DEFINED 20	92930
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	11307	600481	SH	DEFINED 21	595106
5375							
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	1485	78860	SH	DEFINED 22	45005
33855							
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	56	2960	SH	OTHER 22	2960
CONAGRA FOODS INC	COM	205887102	50897	1979659	SH	DEFINED 01	1735008
244651							
CONAGRA FOODS INC	COM	205887102	6854	266579	SH	OTHER 01	76654
189925							
CONAGRA FOODS INC	COM	205887102	8695	338181	SH	DEFINED 05	255880
82301							
CONAGRA FOODS INC	COM	205887102	1763	68590	SH	DEFINED 08	68590
CONAGRA FOODS INC	COM	205887102	30820	1198773	SH	DEFINED 21	1198773
CONAGRA FOODS INC	COM	205887102	17523	681554	SH	DEFINED 22	612158
69396							
CONAGRA FOODS INC	COM	205887102	4344	168966	SH	OTHER 22	168966
COMPUTER HORIZONS CORP	COM	205908106	13	3000	SH	OTHER 01	3000
COMPUTER HORIZONS CORP	COM	205908106		100	SH	DEFINED 08	100
COMPUTER HORIZONS CORP	COM	205908106	1566	361561	SH	DEFINED 21	361561
COMPUTER HORIZONS CORP	COM	205908106	70	16160	SH	DEFINED 22	16160
COMPUTER HORIZONS CORP	COM	205908106	23	5200	SH	OTHER 22	5200
CONCEPTUS INC	COM	206016107	353	38132	SH	DEFINED 17	38132
CONCEPTUS INC	COM	206016107	2883	311000	SH	DEFINED 21	293500
17500							
CONCEPTUS INC	COM	206016107	537	57900	SH	DEFINED 22	57900
CONCEPTUS INC	COM	206016107	67	7200	SH	OTHER 22	7200
CONCORD CAMERA CORP	COM	206156101	5	2475	SH	DEFINED 01	2475
CONCORD CAMERA CORP	COM	206156101	2	1200	SH	DEFINED 05	1200
CONCORD CAMERA CORP	COM	206156101	36	19200	SH	DEFINED 21	19200
CONCORD COMMUNICATIONS INC	COM	206186108	36	4075	SH	DEFINED 01	3175
900							
CONCORD COMMUNICATIONS INC	COM	206186108	3	325	SH	OTHER 01	
325							
CONCORD COMMUNICATIONS INC	COM	206186108	695	77875	SH	DEFINED 05	77875
CONCORD COMMUNICATIONS INC	COM	206186108	4	400	SH	DEFINED 08	400
CONCORD COMMUNICATIONS INC	COM	206186108	184	20600	SH	DEFINED 17	20600
CONCORD COMMUNICATIONS INC	COM	206186108	108	12100	SH	DEFINED 21	12100
CONCORD COMMUNICATIONS INC	COM	206186108	3	300	SH	OTHER 22	
300							
CONCUR TECHNOLOGIES INC	COM	206708109	10	1000	SH	OTHER 01	1000
CONCUR TECHNOLOGIES INC	COM	206708109	37	3536	SH	DEFINED 08	3536
CONCUR TECHNOLOGIES INC	COM	206708109	137	13100	SH	DEFINED 17	13100
CONCUR TECHNOLOGIES INC	COM	206708109	287	27400	SH	OTHER 22	
27400							
CONEXANT SYSTEMS INC	COM	207142100	62	38567	SH	DEFINED 01	38567
CONEXANT SYSTEMS INC	COM	207142100	32	20099	SH	OTHER 01	19199
900							
CONEXANT SYSTEMS INC	COM	207142100	1664	1040000	SH	DEFINED 08	1040000
CONEXANT SYSTEMS INC	COM	207142100	239	149629	SH	DEFINED 17	149629
CONEXANT SYSTEMS INC	COM	207142100	16	10122	SH	DEFINED 22	10122
CONEXANT SYSTEMS INC	COM	207142100	7	4422	SH	OTHER 22	4422
CONEXANT SYSTEMS INC	NOTE 4.250%	207142AB6	9060	9438000	PRN	DEFINED 08	9438000
CONEXANT SYSTEMS INC	NOTE 4.250%	207142AC4	2880	3000000	PRN	DEFINED 08	3000000
CONMED CORP	COM	207410101	416	15825	SH	DEFINED 01	4925
10900							
CONMED CORP	COM	207410101	3	100	SH	OTHER 01	
100							
CONMED CORP	COM	207410101	3711	141100	SH	DEFINED 05	141100
CONMED CORP	COM	207410101	34	1299	SH	DEFINED 08	1299
CONMED CORP	COM	207410101	521	19800	SH	DEFINED 21	19800
CONMED CORP	COM	207410101	136	5175	SH	DEFINED 22	4575
600							
CONMED CORP	COM	207410101	29	1100	SH	OTHER 22	1100
CONNECTICUT WTR SVC INC	COM	207797101	6	225	SH	OTHER 01	225
CONNECTICUT WTR SVC INC	COM	207797101	184	6973	SH	DEFINED 22	6973
CONNECTICUT WTR SVC INC	COM	207797101	94	3561	SH	OTHER 22	3561
CONNETICS CORP	COM	208192104	202	7472	SH	DEFINED 01	5927
1545							
CONNETICS CORP	COM	208192104	4356	161209	SH	DEFINED 05	161209
CONNETICS CORP	COM	208192104	53	1947	SH	DEFINED 08	1947
CONNETICS CORP	COM	208192104	554	20487	SH	DEFINED 17	20487
CONNETICS CORP	COM	208192104	16493	610409	SH	DEFINED 21	593799
16610							
CONNETICS CORP	COM	208192104	1011	37400	SH	DEFINED 22	
37400							
CONNETICS CORP	NOTE 2.250%	208192AB0	1558	1150000	PRN	DEFINED 17	1150000
CONNS INC	COM	208242107	29	2100	SH	DEFINED 08	2100
CONNS INC	COM	208242107	234	16750	SH	DEFINED 17	16750
CONOCOPHILLIPS	COM	20825C104	1259	15194	SH	DEFINED 01	15194
CONOCOPHILLIPS	COM	20825C104	75370	909716	SH	DEFINED 05	760116

149600							
CONOCOPHILLIPS	COM	20825C104	5406	65254 SH	DEFINED 08		65254
CONOCOPHILLIPS	COM	20825C104	66	800 SH	DEFINED 17		800
CONOCOPHILLIPS	COM	20825C104	54	654 SH	DEFINED 18		
654							
CONOCOPHILLIPS	COM	20825C104	4423	53385 SH	DEFINED 20		53385
CONOCOPHILLIPS	COM	20825C104	159812	1928930 SH	DEFINED 21		1818530
110400							
CONOCOPHILLIPS	COM	20825C104	191354	2309647 SH	DEFINED 22		2178426
131221							
CONOCOPHILLIPS	COM	20825C104	63307	764119 SH	OTHER 22		764119
CONSECO INC	PFD B CV 5.5	208464867	1108	45000 SH	DEFINED 08		45000
CONSECO INC	PFD B CV 5.5	208464867	203	8225 SH	DEFINED 17		8225
CONSECO INC	PFD B CV 5.5	208464867	19696	800000 SH	OTHER 17		
800000							
CONSECO INC	COM NEW	208464883	52	2950 SH	DEFINED 08		2950
CONSECO INC	COM NEW	208464883	968	54815 SH	DEFINED 17		54815
CONSECO INC	COM NEW	208464883		7 SH	DEFINED 22		7
CONSECO INC	COM NEW	208464883		1 SH	OTHER 22		1
CONSOL ENERGY INC	COM	20854P109	45	1300 SH	OTHER 01		800
500							
CONSOL ENERGY INC	COM	20854P109	3	100 SH	DEFINED 05		100
CONSOL ENERGY INC	COM	20854P109	30	850 SH	DEFINED 08		850
CONSOL ENERGY INC	COM	20854P109	698	20000 SH	DEFINED 21		20000
CONSOL ENERGY INC	COM	20854P109	353	10110 SH	DEFINED 22		9100
1010							
CONSOL ENERGY INC	COM	20854P109	38	1100 SH	OTHER 22		1100
CONSOLIDATED EDISON INC	COM	209115104	300806	7155222 SH	DEFINED 01		7150678
4544							
CONSOLIDATED EDISON INC	COM	209115104	4090	97284 SH	OTHER 01		61476
35808							
CONSOLIDATED EDISON INC	COM	209115104	5653	134458 SH	DEFINED 05		134458
CONSOLIDATED EDISON INC	COM	209115104	293	6976 SH	DEFINED 08		6976
CONSOLIDATED EDISON INC	COM	209115104	1261	30000 SH	CALL DEFINED 08		30000
CONSOLIDATED EDISON INC	COM	209115104	66993	1593550 SH	DEFINED 21		1593550
CONSOLIDATED EDISON INC	COM	209115104	58920	1401518 SH	DEFINED 22		1302077
99441							
CONSOLIDATED EDISON INC	COM	209115104	21747	517304 SH	OTHER 22		517204
100							
CONSOLIDATED GRAPHICS INC	COM	209341106	591	14100 SH	DEFINED 01		6500
7600							
CONSOLIDATED GRAPHICS INC	COM	209341106	2	50 SH	OTHER 01		
50							
CONSOLIDATED GRAPHICS INC	COM	209341106	2730	65150 SH	DEFINED 05		65150
CONSOLIDATED GRAPHICS INC	COM	209341106	36	862 SH	DEFINED 08		862
CONSOLIDATED GRAPHICS INC	COM	209341106	8559	204280 SH	DEFINED 21		204280
CONSOLIDATED GRAPHICS INC	COM	209341106	352	8390 SH	DEFINED 22		7870
520							
CONSOLIDATED GRAPHICS INC	COM	209341106	135	3220 SH	OTHER 22		3220
CONSOLIDATED TOMOKA LD CO	COM	210226106	64	1843 SH	DEFINED 01		1343
500							
CONSOLIDATED TOMOKA LD CO	COM	210226106	391	11242 SH	OTHER 01		4555
6687							
CONSOLIDATED TOMOKA LD CO	COM	210226106	3	100 SH	OTHER 22		100
CONSTELLATION BRANDS INC	CL A	21036P108	475	12491 SH	DEFINED 01		12491
CONSTELLATION BRANDS INC	CL A	21036P108	21	550 SH	OTHER 01		550
CONSTELLATION BRANDS INC	CL A	21036P108	9019	236958 SH	DEFINED 05		236958
CONSTELLATION BRANDS INC	CL A	21036P108	1138	29908 SH	DEFINED 08		29908
CONSTELLATION BRANDS INC	CL A	21036P108	476	12500 SH	CALL DEFINED 08		12500
CONSTELLATION BRANDS INC	CL A	21036P108	476	12500 SH	PUT DEFINED 08		12500
CONSTELLATION BRANDS INC	CL A	21036P108	64	1676 SH	DEFINED 17		1676
CONSTELLATION BRANDS INC	CL A	21036P108	49	1290 SH	DEFINED 18		
1290							
CONSTELLATION BRANDS INC	CL A	21036P108	1020	26800 SH	DEFINED 21		26800
CONSTELLATION BRANDS INC	CL A	21036P108	116	3050 SH	DEFINED 22		2950
100							
CONSTELLATION BRANDS INC	CL A	21036P108	103	2700 SH	OTHER 22		2700
CONSTELLATION ENERGY GROUP I	COM	210371100	9421	236475 SH	DEFINED 01		228060
8415							
CONSTELLATION ENERGY GROUP I	COM	210371100	5517	138485 SH	OTHER 01		98816
39669							
CONSTELLATION ENERGY GROUP I	COM	210371100	9529	239177 SH	DEFINED 05		239177
CONSTELLATION ENERGY GROUP I	COM	210371100	4608	115664 SH	DEFINED 08		115664
CONSTELLATION ENERGY GROUP I	COM	210371100	26170	656887 SH	DEFINED 21		656887
CONSTELLATION ENERGY GROUP I	COM	210371100	4137	103837 SH	DEFINED 22		96612
7225							
CONSTELLATION ENERGY GROUP I	COM	210371100	2695	67637 SH	OTHER 22		67637
CONTINENTAL AIRLS INC	CL B	210795308	17	2000 SH	DEFINED 01		2000
CONTINENTAL AIRLS INC	CL B	210795308	545	64000 SH	CALL DEFINED 08		64000
CONTINENTAL AIRLS INC	CL B	210795308	5999	704124 SH	DEFINED 17		704124
CONTINENTAL AIRLS INC	CL B	210795308	426	50000 SH	DEFINED 21		50000
CONTINENTAL AIRLS INC	CL B	210795308		35 SH	DEFINED 22		35
CONVERGYS CORP	COM	212485106	231	17183 SH	DEFINED 01		17183
CONVERGYS CORP	COM	212485106	37	2790 SH	OTHER 01		1990
800							

CONVERGYS CORP 17600	COM	212485106	3397	252933 SH	DEFINED 05	76933
CONVERGYS CORP	COM	212485106	832	61972 SH	DEFINED 08	61972
CONVERGYS CORP	COM	212485106	3970	295580 SH	DEFINED 21	295580
CONVERGYS CORP 5000	COM	212485106	192	14300 SH	DEFINED 22	9300
CONVERGYS CORP	COM	212485106	88	6574 SH	OTHER 22	6574
COOPER CAMERON CORP 550	COM	216640102	349	6371 SH	DEFINED 01	5821
COOPER CAMERON CORP 4046	COM	216640102	260	4735 SH	OTHER 01	689
COOPER CAMERON CORP	COM	216640102	6670	121623 SH	DEFINED 05	121623
COOPER CAMERON CORP	COM	216640102	44	800 SH	DEFINED 08	800
COOPER CAMERON CORP 2400	COM	216640102	8251	150460 SH	DEFINED 21	148060
COOPER CAMERON CORP	COM	216640102	302	5499 SH	DEFINED 22	5499
COOPER CAMERON CORP	COM	216640102	162	2948 SH	OTHER 22	2948
COOPER COS INC 4704	COM NEW	216648402	1187	17313 SH	DEFINED 01	12609
COOPER COS INC 4100	COM NEW	216648402	281	4100 SH	OTHER 01	
COOPER COS INC	COM NEW	216648402	13419	195748 SH	DEFINED 05	195748
COOPER COS INC	COM NEW	216648402	63	915 SH	DEFINED 08	915
COOPER COS INC	COM NEW	216648402	3098	45200 SH	DEFINED 17	45200
COOPER COS INC	COM NEW	216648402	1488	21700 SH	DEFINED 21	21700
COOPER COS INC 440	COM NEW	216648402	30	440 SH	DEFINED 22	
COOPER COS INC 2560	COM NEW	216648402	206	3000 SH	OTHER 22	440
COOPER TIRE & RUBR CO	COM	216831107	300	14854 SH	DEFINED 01	14854
COOPER TIRE & RUBR CO 2630	COM	216831107	64	3150 SH	OTHER 01	520
COOPER TIRE & RUBR CO	COM	216831107	943	46760 SH	DEFINED 05	46760
COOPER TIRE & RUBR CO	COM	216831107	650	32227 SH	DEFINED 08	32227
COOPER TIRE & RUBR CO	COM	216831107	9047	448525 SH	DEFINED 21	448525
COOPER TIRE & RUBR CO 6125	COM	216831107	1569	77785 SH	DEFINED 22	71660
COOPER TIRE & RUBR CO	COM	216831107	171	8500 SH	OTHER 22	8500
COORS ADOLPH CO 4325 300	CL B	217016104	1247	18362 SH	DEFINED 01	13737
COORS ADOLPH CO 1875	CL B	217016104	127	1875 SH	OTHER 01	
COORS ADOLPH CO	CL B	217016104	1865	27459 SH	DEFINED 05	27459
COORS ADOLPH CO	CL B	217016104	739	10874 SH	DEFINED 08	10874
COORS ADOLPH CO	CL B	217016104	348	5129 SH	DEFINED 21	5129
COORS ADOLPH CO 440	CL B	217016104	189	2783 SH	DEFINED 22	2343
COPART INC 14799	COM	217204106	495	26142 SH	DEFINED 01	11343
COPART INC 275	COM	217204106	158	8349 SH	OTHER 01	8074
COPART INC	COM	217204106	3753	198270 SH	DEFINED 05	198270
COPART INC	COM	217204106	1183	62500 SH	DEFINED 21	62500
COPART INC	COM	217204106	3	147 SH	DEFINED 22	147
COPPER MTN NETWORKS INC	COM NEW	217510205	1	200 SH	DEFINED 08	200
COPPER MTN NETWORKS INC	COM NEW	217510205	349	99338 SH	DEFINED 17	99338
COPPER MTN NETWORKS INC	COM NEW	217510205		140 SH	DEFINED 22	140
COPPER MTN NETWORKS INC	COM NEW	217510205		10 SH	OTHER 22	10
CORILLIAN CORP 54300	COM	218725109	4082	885400 SH	DEFINED 21	831100
CORILLIAN CORP	COM	218725109	758	164513 SH	DEFINED 22	164513
CORILLIAN CORP	COM	218725109	86	18642 SH	OTHER 22	18642
CORILLIAN CORP	COM	218725109	142	30772 SH	DEFINED	30772
CORINTHIAN COLLEGES INC	COM	218868107	150	11130 SH	DEFINED 01	11130
CORINTHIAN COLLEGES INC 100	COM	218868107	14	1040 SH	OTHER 01	940
CORINTHIAN COLLEGES INC	COM	218868107	2679	198750 SH	DEFINED 05	198750
CORINTHIAN COLLEGES INC	COM	218868107	138	10259 SH	DEFINED 08	10259
CORINTHIAN COLLEGES INC	COM	218868107	3774	280000 SH	DEFINED 08	280000
CORINTHIAN COLLEGES INC	COM	218868107	561	41600 SH	DEFINED 17	41600
CORINTHIAN COLLEGES INC	COM	218868107	2903	215322 SH	DEFINED 21	215322
CORIXA CORP	COM	21887F100	4	1003 SH	DEFINED 01	1003
CORIXA CORP	COM	21887F100	1	200 SH	OTHER 01	200
CORIXA CORP	COM	21887F100	195	46916 SH	DEFINED 17	46916
CORIXA CORP	COM	21887F100	6790	1632189 SH	DEFINED	1632189
CORN PRODS INTL INC 2255 2020	COM	219023108	929	20162 SH	DEFINED 01	15887
CORN PRODS INTL INC 10794	COM	219023108	498	10794 SH	OTHER 01	
CORN PRODS INTL INC	COM	219023108	15338	332704 SH	DEFINED 05	332704
CORN PRODS INTL INC	COM	219023108	154	3346 SH	DEFINED 08	3346
CORN PRODS INTL INC 1900	COM	219023108	20427	443100 SH	DEFINED 21	441200
CORN PRODS INTL INC 7395	COM	219023108	3596	77994 SH	DEFINED 22	70599

CORN PRODS INTL INC	COM		219023108	478	10377	SH	OTHER	22	10377
CORNELL COMPANIES INC 5700	COM		219141108	11558	932100	SH	DEFINED	21	926400
CORNELL COMPANIES INC 13000	COM		219141108	2034	164000	SH	DEFINED	22	151000
CORNING INC 20547	COM		219350105	3771	340361	SH	DEFINED	01	319814
CORNING INC 178765	COM		219350105	2606	235233	SH	OTHER	01	56468
CORNING INC	COM		219350105	7680	693145	SH	DEFINED	05	693145
CORNING INC	COM		219350105	447	40347	SH	DEFINED	08	40347
CORNING INC	COM		219350105	72	6500	SH	DEFINED	17	6500
CORNING INC 5800	COM		219350105	3275	295609	SH	DEFINED	21	289809
CORNING INC 215925	COM		219350105	3005	271225	SH	DEFINED	22	55300
CORNING INC	COM		219350105	5302	478559	SH	OTHER	22	478559
CORNING INC	NOTE	3.500%	219350AK1	7488	6373000	PRN	DEFINED	08	6373000
CORPORATE EXECUTIVE BRD CO	COM		21988R102	6	100	SH	DEFINED	01	100
CORPORATE EXECUTIVE BRD CO	COM		21988R102	64	1049	SH	DEFINED	05	1049
CORPORATE EXECUTIVE BRD CO	COM		21988R102	81	1329	SH	DEFINED	08	1329
CORPORATE EXECUTIVE BRD CO 12920	COM		21988R102	37992	620382	SH	DEFINED	21	607462
CORPORATE EXECUTIVE BRD CO 36930	COM		21988R102	3925	64095	SH	DEFINED	22	27165
CORPORATE EXECUTIVE BRD CO	COM		21988R102	1225	20000	SH	OTHER	22	20000
CORPORATE HIGH YIELD FD III 2173	COM		219925104	111	12673	SH	DEFINED	22	10500
CORPORATE OFFICE PPTYS TR	SH BEN INT		22002T108	17	675	SH	OTHER	01	675
CORPORATE OFFICE PPTYS TR 1300	SH BEN INT		22002T108	12237	477650	SH	DEFINED	21	476350
CORPORATE OFFICE PPTYS TR 4330	SH BEN INT		22002T108	1688	65900	SH	DEFINED	22	61570
CORPORATE OFFICE PPTYS TR	SH BEN INT		22002T108	161	6300	SH	OTHER	22	6300
CORRECTIONAL PPTYS TR	COM		22025E104	137	5013	SH	DEFINED	01	5013
CORRECTIONAL PPTYS TR	COM		22025E104	82	3000	SH	OTHER	01	3000
CORRECTIONAL PPTYS TR	COM		22025E104	14	500	SH	OTHER	22	500
CORRECTIONS CORP AMER NEW	COM NEW		22025Y407	1	28	SH	DEFINED	01	28
CORRECTIONS CORP AMER NEW 162	COM NEW		22025Y407	7	197	SH	OTHER	01	35
CORRECTIONS CORP AMER NEW	COM NEW		22025Y407	3626	102555	SH	DEFINED	17	102555
CORUS BANKSHARES INC	COM		220873103	58	1346	SH	DEFINED	08	1346
CORUS BANKSHARES INC	COM		220873103	6487	150400	SH	DEFINED	21	150400
CORUS BANKSHARES INC	COM		220873103	284	6580	SH	DEFINED	22	6580
CORUS BANKSHARES INC	COM		220873103	91	2100	SH	OTHER	22	2100
CORVIS CORP	COM		221009103	12	15000	SH	DEFINED	01	15000
CORVIS CORP	COM		221009103	24	30200	SH	DEFINED	21	30200
CORVIS CORP 100	COM		221009103	1	1300	SH	DEFINED	22	1200
CORVIS CORP	COM		221009103	4	5100	SH	OTHER	22	5100
CORVIS CORP	COM		221009103	30	37448	SH	DEFINED		37448
COST PLUS INC CALIF	COM		221485105	68	1920	SH	DEFINED	01	1920
COST PLUS INC CALIF 200	COM		221485105	7	200	SH	OTHER	01	
COST PLUS INC CALIF	COM		221485105	3286	92875	SH	DEFINED	05	92875
COST PLUS INC CALIF	COM		221485105	18	500	SH	DEFINED	08	500
COST PLUS INC CALIF	COM		221485105	120	3390	SH	DEFINED	17	3390
COST PLUS INC CALIF 12000	COM		221485105	7766	219504	SH	DEFINED	21	207504
COST PLUS INC CALIF 2710	COM		221485105	1306	36910	SH	DEFINED	22	34200
COST PLUS INC CALIF	COM		221485105	142	4000	SH	OTHER	22	4000
COSTCO WHSL CORP NEW 43214	COM		22160K105	61315	1477107	SH	DEFINED	01	1433893
COSTCO WHSL CORP NEW 84904	COM		22160K105	8702	209648	SH	OTHER	01	124744
COSTCO WHSL CORP NEW	COM		22160K105	9686	233344	SH	DEFINED	05	233344
COSTCO WHSL CORP NEW	COM		22160K105	7167	172662	SH	DEFINED	08	172662
COSTCO WHSL CORP NEW	COM		22160K105	5085	122500	SH	DEFINED	08	122500
COSTCO WHSL CORP NEW	COM		22160K105	2076	50000	SH	DEFINED	08	50000
COSTCO WHSL CORP NEW 250	COM		22160K105	22	540	SH	DEFINED	13	290
COSTCO WHSL CORP NEW 1662	COM		22160K105	69	1662	SH	DEFINED	18	
COSTCO WHSL CORP NEW 46200	COM		22160K105	132219	3185238	SH	DEFINED	21	3139038
COSTCO WHSL CORP NEW 115917	COM		22160K105	60574	1459270	SH	DEFINED	22	1343353
COSTCO WHSL CORP NEW	COM		22160K105	5995	144418	SH	OTHER	22	144418
COSTAR GROUP INC	COM		22160N109	56	1146	SH	DEFINED	08	1146
COSTAR GROUP INC 1000	COM		22160N109	49	1000	SH	DEFINED	22	
COSTAR GROUP INC 7800	COM		22160N109	433	8800	SH	OTHER	22	1000
COSTCO COMPANIES INC	NOTE		22160QAC6	435	460000	PRN	DEFINED	08	460000



COTT CORP QUE	COM	22163N106	3257	112929	SH	DEFINED		112929
COUNTRYWIDE FINANCIAL CORP 45917 5907	COM	222372104	22543	572307	SH	DEFINED	01	520483
COUNTRYWIDE FINANCIAL CORP 12813	COM	222372104	505	12813	SH	OTHER	01	
COUNTRYWIDE FINANCIAL CORP 184000	COM	222372104	23222	589528	SH	DEFINED	05	405528
COUNTRYWIDE FINANCIAL CORP	COM	222372104	1250	31730	SH	DEFINED	08	31730
COUNTRYWIDE FINANCIAL CORP	COM	222372104	3019	76637	SH	DEFINED	17	76637
COUNTRYWIDE FINANCIAL CORP 113390	COM	222372104	4466	113390	SH	DEFINED	18	
COUNTRYWIDE FINANCIAL CORP	COM	222372104	21813	553775	SH	DEFINED	21	553775
COUNTRYWIDE FINANCIAL CORP 5394	COM	222372104	13335	338542	SH	DEFINED	22	333148
COUNTRYWIDE FINANCIAL CORP	COM	222372104	161	4092	SH	OTHER	22	4092
COUSINS PPTYS INC	COM	222795106	962	28037	SH	DEFINED	01	28037
COUSINS PPTYS INC 14250	COM	222795106	2619	76325	SH	OTHER	01	62075
COUSINS PPTYS INC	COM	222795106	225	6571	SH	DEFINED	08	6571
COUSINS PPTYS INC	COM	222795106	47682	1389750	SH	DEFINED	21	1389750
COUSINS PPTYS INC 10250	COM	222795106	3169	92350	SH	DEFINED	22	82100
COVANCE INC	COM	222816100	232	5808	SH	DEFINED	01	5808
COVANCE INC 12300	COM	222816100	911	22800	SH	OTHER	01	10500
COVANCE INC	COM	222816100	5517	138020	SH	DEFINED	05	138020
COVANCE INC	COM	222816100	252	6304	SH	DEFINED	08	6304
COVANCE INC 1075	COM	222816100	56	1412	SH	DEFINED	22	337
COVANCE INC	COM	222816100	225	5625	SH	OTHER	22	5625
COVENANT TRANS INC	CL A	22284P105	49	2525	SH	DEFINED	01	2525
COVENANT TRANS INC	CL A	22284P105	2853	147650	SH	DEFINED	21	147650
COVENANT TRANS INC	CL A	22284P105	125	6460	SH	DEFINED	22	6460
COVENANT TRANS INC	CL A	22284P105	41	2100	SH	OTHER	22	2100
COVENTRY HEALTH CARE INC 300	COM	222862104	907	17000	SH	DEFINED	01	16700
COVENTRY HEALTH CARE INC 375	COM	222862104	20	375	SH	OTHER	01	
COVENTRY HEALTH CARE INC	COM	222862104	10586	198356	SH	DEFINED	05	198356
COVENTRY HEALTH CARE INC	COM	222862104	438	8198	SH	DEFINED	08	8198
COVENTRY HEALTH CARE INC 50	COM	222862104	3	50	SH	DEFINED	18	
COVENTRY HEALTH CARE INC	COM	222862104	8248	154550	SH	DEFINED	21	154550
COVENTRY HEALTH CARE INC	COM	222862104	822	15400	SH	DEFINED	22	15400
COX COMMUNICATIONS INC NEW 4329	CL A	224044107	30375	916848	SH	DEFINED	01	912519
COX COMMUNICATIONS INC NEW 13714	CL A	224044107	756	22833	SH	OTHER	01	9119
COX COMMUNICATIONS INC NEW	CL A	224044107	63	1905	SH	DEFINED	05	1905
COX COMMUNICATIONS INC NEW	CL A	224044107	544	16420	SH	DEFINED	08	16420
COX COMMUNICATIONS INC NEW	CL A	224044107	6689	201900	SH	CALL	DEFINED 08	201900
COX COMMUNICATIONS INC NEW	CL A	224044107	12251	369800	SH	PUT	DEFINED 08	369800
COX COMMUNICATIONS INC NEW	CL A	224044107	13	400	SH	DEFINED	17	400
COX COMMUNICATIONS INC NEW 3400	CL A	224044107	113	3400	SH	OTHER	17	
COX COMMUNICATIONS INC NEW	CL A	224044107	331	10000	SH	PUT	DEFINED 17	10000
COX COMMUNICATIONS INC NEW	CL A	224044107	31	950	SH	DEFINED	21	950
COX COMMUNICATIONS INC NEW 5806	CL A	224044107	1793	54130	SH	DEFINED	22	48324
COX COMMUNICATIONS INC NEW	CL A	224044107	617	18638	SH	OTHER	22	18638
CRANE CO 11050 700	COM	224399105	1181	40832	SH	DEFINED	01	29082
CRANE CO 3025	COM	224399105	87	3025	SH	OTHER	01	
CRANE CO 144700	COM	224399105	5768	199441	SH	DEFINED	05	54741
CRANE CO	COM	224399105	897	31027	SH	DEFINED	08	31027
CRANE CO	COM	224399105	166	5748	SH	DEFINED	21	5748
CRANE CO 3650	COM	224399105	338	11700	SH	DEFINED	22	8050
CRANE CO	COM	224399105	158	5450	SH	OTHER	22	5450
CRAWFORD & CO	CL B	224633107	27	4050	SH	DEFINED	01	4050
CRAWFORD & CO	CL B	224633107	154	22920	SH	DEFINED	17	22920
CRAWFORD & CO	CL B	224633107	27	4000	SH	DEFINED	22	4000
CRAWFORD & CO	CL A	224633206	26	4050	SH	DEFINED	01	4050
CRAWFORD & CO	CL A	224633206	118	18170	SH	DEFINED	17	18170
CRAWFORD & CO	CL A	224633206	26	4000	SH	DEFINED	22	4000
CRAY INC	COM	225223106	1077	305215	SH	DEFINED	01	305215
CRAY INC	COM	225223106	35	10000	SH	CALL	DEFINED 01	10000
CRAY INC 38700	COM	225223106	6234	1765900	SH	DEFINED	21	1727200
CRAY INC 24100	COM	225223106	1522	431288	SH	DEFINED	22	407188
CRAY INC	COM	225223106	46	12962	SH	OTHER	22	12962
CREDENCE SYS CORP	COM	225302108	82	11360	SH	DEFINED	01	11360

CREDENCE SYS CORP	COM	225302108	43	6000	SH	OTHER	01	6000
CREDENCE SYS CORP	COM	225302108	1513	210088	SH	DEFINED	05	210088
CREDENCE SYS CORP	COM	225302108	76	10566	SH	DEFINED	08	10566
CREDENCE SYS CORP	COM	225302108		30	SH	DEFINED	22	30
CREDENCE SYS CORP	NOTE	1.500% 225302AF5	2025	2051000	PRN	DEFINED	17	2051000
CREDIT SUISSE GROUP	SPONSORED AD	225401108	51	1600	SH	OTHER	01	1600
CREDIT SUISSE GROUP	SPONSORED AD	225401108	80	2500	SH	DEFINED	21	2500
CREDIT SUISSE GROUP	SPONSORED AD	225401108	61	1900	SH	DEFINED	22	
1900								
CREDIT SUISSE GROUP	SPONSORED AD	225401108	118	3700	SH	OTHER	22	1800
1900								
CREE INC	COM	225447101	411	13470	SH	DEFINED	01	13470
CREE INC	COM	225447101	9	300	SH	OTHER	01	125
175								
CREE INC	COM	225447101	4960	162637	SH	DEFINED	05	162637
CREE INC	COM	225447101	121	3960	SH	DEFINED	08	3960
CREE INC	COM	225447101	143	4700	SH	DEFINED	17	4700
CREE INC	COM	225447101	40	1300	SH	DEFINED	22	1300
CRESCENT REAL ESTATE EQUITIE	COM	225756105	109	6948	SH	DEFINED	01	6948
CRESCENT REAL ESTATE EQUITIE	COM	225756105	65	4155	SH	OTHER	01	1030
3125								
CRESCENT REAL ESTATE EQUITIE	COM	225756105	139	8800	SH	DEFINED	08	8800
CRESCENT REAL ESTATE EQUITIE	COM	225756105	503	31960	SH	DEFINED	17	31960
CRESCENT REAL ESTATE EQUITIE	COM	225756105	19	1200	SH	DEFINED	22	1200
CRESCENT REAL ESTATE EQUITIE	COM	225756105	16	1000	SH	OTHER	22	1000
CRESCENT REAL ESTATE EQUITIE	PFD CV A 6.7	225756204	320	15072	SH	DEFINED	01	15072
CRESCENT REAL ESTATE EQUITIE	PFD CV A 6.7	225756204	98	4600	SH	OTHER	01	
4600								
CRESCENT REAL ESTATE EQUITIE	PFD CV A 6.7	225756204	320	15072	SH	DEFINED	17	15072
CRESCENT REAL ESTATE EQUITIE	PFD CV A 6.7	225756204	21	1000	SH	OTHER	22	1000
CRIIMI MAE INC	COM NEW	226603504	671	45735	SH	DEFINED	01	45735
CRITICAL THERAPEUTICS INC	COM	22674T105	152	26000	SH	DEFINED	17	26000
CRITICAL THERAPEUTICS INC	COM	22674T105	1866	318900	SH	DEFINED	21	318900
CRITICAL THERAPEUTICS INC	COM	22674T105	463	79200	SH	DEFINED	22	72877
6323								
CROMPTON CORP	COM	227116100	144	15200	SH	DEFINED	01	15200
CROMPTON CORP	COM	227116100	17	1750	SH	OTHER	01	
1750								
CROMPTON CORP	COM	227116100	2444	257512	SH	DEFINED	05	257512
CROMPTON CORP	COM	227116100	64	6766	SH	DEFINED	08	6766
CROMPTON CORP	COM	227116100	451	47563	SH	DEFINED	17	47563
CROMPTON CORP	COM	227116100	3637	383291	SH	DEFINED	22	383291
CROMPTON CORP	COM	227116100	129	13544	SH	OTHER	22	13544
CROSS A T CO	CL A	227478104	3	625	SH	DEFINED	05	625
CROSS A T CO	CL A	227478104	598	107785	SH	DEFINED	22	107785
CROSS A T CO	CL A	227478104	8645	1557600	SH	OTHER	22	1557600
CROSS CTRY HEALTHCARE INC	COM	227483104	2142	138175	SH	DEFINED	05	138175
CROSS CTRY HEALTHCARE INC	COM	227483104	2	120	SH	DEFINED	08	120
CROSS CTRY HEALTHCARE INC	COM	227483104	254	16400	SH	DEFINED	17	16400
CROSS CTRY HEALTHCARE INC	COM	227483104	3219	207700	SH	DEFINED	21	207700
CROSS CTRY HEALTHCARE INC	COM	227483104	128	8280	SH	DEFINED	22	8280
CROSS CTRY HEALTHCARE INC	COM	227483104	42	2700	SH	OTHER	22	2700
CROSSROADS SYS INC	COM	22765D100	22	15000	SH	OTHER	22	15000
CROSSROADS SYS INC	COM	22765D100	76	51099	SH	DEFINED		51099
CROSSTEX ENERGY INC	COM	22765Y104	261	6361	SH	DEFINED	22	6361
CROSSTEX ENERGY INC	COM	22765Y104	71	1739	SH	OTHER	22	1739
CROWN CASTLE INTL CORP	COM	228227104	2	105	SH	DEFINED	01	
105								
CROWN CASTLE INTL CORP	COM	228227104	129	8640	SH	OTHER	01	295
8345								
CROWN CASTLE INTL CORP	COM	228227104	5613	377233	SH	DEFINED	05	377233
CROWN CASTLE INTL CORP	COM	228227104	2875	193200	SH	DEFINED	08	193200
CROWN CASTLE INTL CORP	COM	228227104	2976	200000	SH	CALL	DEFINED	200000
CROWN CASTLE INTL CORP	COM	228227104	3348	225000	SH	PUT	DEFINED	225000
CROWN CASTLE INTL CORP	COM	228227104	1217	81760	SH	DEFINED	17	81760
CROWN CASTLE INTL CORP	COM	228227104	9012	605660	SH	DEFINED	21	605660
CROWN CASTLE INTL CORP	COM	228227104	580	38960	SH	DEFINED	22	38960
CROWN CASTLE INTL CORP	COM	228227104	45	3000	SH	OTHER	22	3000
CROWN CASTLE INTL CORP	COM	228227104	1070	71896	SH	DEFINED		71896
CROWN HOLDINGS INC	COM	228368106	68	6600	SH	DEFINED	05	6600
CROWN HOLDINGS INC	COM	228368106	1902	184500	SH	DEFINED	08	184500
CROWN HOLDINGS INC	COM	228368106	1196	116000	SH	PUT	DEFINED	116000
CROWN HOLDINGS INC	COM	228368106	74	7220	SH	DEFINED	17	7220
CROWN HOLDINGS INC	COM	228368106	11945	1158600	SH	DEFINED	21	1158600
CROWN HOLDINGS INC	COM	228368106	1007	97650	SH	DEFINED	22	96850
800								
CROWN HOLDINGS INC	COM	228368106	72	6940	SH	OTHER	22	6940
CRUCELL N V	SPONSORED AD	228769105	444	55002	SH	OTHER	22	2602
52400								
CRT PROPERTIES INC	COM	22876P109	442	20619	SH	DEFINED	17	20619
CRT PROPERTIES INC	COM	22876P109	17	800	SH	OTHER	22	800
CRYOLIFE INC	COM	228903100	246	33925	SH	DEFINED	01	33925
CRYOLIFE INC	COM	228903100	2	225	SH	OTHER	01	
225								
CRYOLIFE INC	COM	228903100	719	99000	SH	DEFINED	05	99000

CRYOLIFE INC	COM	228903100	8	1160	SH	DEFINED 08	1160
CRYOLIFE INC	COM	228903100	112	15400	SH	DEFINED 21	15400
CRYOLIFE INC	COM	228903100	4	600	SH	OTHER 22	600
CRYPTOLOGIC INC	COM	228906103	304	19637	SH	DEFINED 17	19637
CRYSTALLEX INTL CORP	COM	22942F101	34	10000	SH	OTHER 01	10000
CRYSTALLEX INTL CORP	COM	22942F101		100	SH	OTHER 22	100
CTI MOLECULAR IMAGING INC 38100	COM	22943D105	307	38100	SH	DEFINED 22	
CUBIC CORP 1300	COM	229669106	372	16250	SH	DEFINED 01	14950
CUBIC CORP 2900	COM	229669106	66	2900	SH	OTHER 01	
CUBIC CORP	COM	229669106	2662	116250	SH	DEFINED 05	116250
CUBIC CORP	COM	229669106	405	17700	SH	DEFINED 21	17700
CUBIST PHARMACEUTICALS INC	COM	229678107	10	1000	SH	DEFINED 01	1000
CUBIST PHARMACEUTICALS INC	COM	229678107	315	31922	SH	DEFINED 17	31922
CUBIST PHARMACEUTICALS INC	COM	229678107	198	20000	SH	DEFINED 21	20000
CUBIST PHARMACEUTICALS INC	COM	229678107	5	500	SH	DEFINED 22	500
CULLEN FROST BANKERS INC	COM	229899109	250	5375	SH	DEFINED 01	5375
CULLEN FROST BANKERS INC 175	COM	229899109	287	6175	SH	OTHER 01	6000
CULLEN FROST BANKERS INC	COM	229899109	5285	113725	SH	DEFINED 05	113725
CULLEN FROST BANKERS INC	COM	229899109	49	1050	SH	DEFINED 08	1050
CULLEN FROST BANKERS INC	COM	229899109	1273	27400	SH	DEFINED 17	27400
CULLEN FROST BANKERS INC	COM	229899109	9306	200250	SH	DEFINED 21	200250
CULLEN FROST BANKERS INC	COM	229899109	911	19600	SH	DEFINED 22	19600
CULLEN FROST BANKERS INC	COM	229899109	60	1300	SH	OTHER 22	1300
CULP INC	COM	230215105	205	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 350	COM	231021106	389	5262	SH	DEFINED 01	4912
CUMMINS INC 2650	COM	231021106	203	2750	SH	OTHER 01	100
CUMMINS INC	COM	231021106	5165	69900	SH	DEFINED 05	69900
CUMMINS INC	COM	231021106	2057	27835	SH	DEFINED 08	27835
CUMMINS INC	COM	231021106	458	6194	SH	DEFINED 21	6194
CUMMINS INC 100	COM	231021106	103	1394	SH	DEFINED 22	1294
CUMULUS MEDIA INC	CL A	231082108		8	SH	DEFINED 01	8
CUMULUS MEDIA INC	CL A	231082108	210	14583	SH	DEFINED 05	14583
CUMULUS MEDIA INC 15400	CL A	231082108	3503	243400	SH	DEFINED 21	228000
CUMULUS MEDIA INC 3501	CL A	231082108	652	45328	SH	DEFINED 22	41827
CUMULUS MEDIA INC	CL A	231082108	124	8601	SH	OTHER 22	8601
CUMULUS MEDIA INC	CL A	231082108	12091	840250	SH	DEFINED	840250
CURAGEN CORP	SDCV 6.000%	23126RAC5	202	210000	PRN	DEFINED 17	210000
CURATIVE HEALTH SRVCS INC	COM	23126W100	377	54925	SH	DEFINED 05	54925
CURATIVE HEALTH SRVCS INC	COM	23126W100	2	300	SH	DEFINED 08	300
CURATIVE HEALTH SRVCS INC	COM	23126W100	59	8600	SH	DEFINED 21	8600
CURTISS WRIGHT CORP	COM	231561101	339	5925	SH	DEFINED 01	5925
CURTISS WRIGHT CORP 3400	COM	231561101	212	3700	SH	OTHER 01	300
CURTISS WRIGHT CORP	COM	231561101	5433	94925	SH	DEFINED 05	94925
CURTISS WRIGHT CORP	COM	231561101	52	900	SH	DEFINED 08	900
CURTISS WRIGHT CORP	COM	231561101	813	14200	SH	DEFINED 21	14200
CURTISS WRIGHT CORP	COM	231561101	31	541	SH	DEFINED 22	541
CURTISS WRIGHT CORP	COM	231561101	5	80	SH	OTHER 22	80
CURTISS WRIGHT CORP	CL B	231561408	128	2367	SH	DEFINED 01	2367
CURTISS WRIGHT CORP 448	CL B	231561408	43	800	SH	OTHER 01	352
CURTISS WRIGHT CORP	CL B	231561408	95	1762	SH	DEFINED 22	1762
CURTISS WRIGHT CORP	CL B	231561408	316	5844	SH	OTHER 22	5844
CUTTER & BUCK INC	COM	232217109		20	SH	OTHER 01	20
CUTTER & BUCK INC	COM	232217109	240	21840	SH	DEFINED 17	21840
CYBERSOURCE CORP	COM	23251J106	158	32800	SH	DEFINED 17	32800
CYBERONICS INC	COM	23251P102	42	2050	SH	DEFINED 01	2050
CYBERONICS INC 150	COM	23251P102	3	150	SH	OTHER 01	
CYBERONICS INC	COM	23251P102	2071	101225	SH	DEFINED 05	101225
CYBERONICS INC	COM	23251P102	3222	157500	SH	CALL DEFINED 08	157500
CYBERONICS INC	COM	23251P102	268	13100	SH	PUT DEFINED 08	13100
CYBERONICS INC	COM	23251P102	759	37100	SH	DEFINED 20	37100
CYBERONICS INC 77900	COM	23251P102	7830	382700	SH	DEFINED 21	304800
CYBERONICS INC 16700	COM	23251P102	342	16700	SH	OTHER 22	
CYMER INC 5800	COM	232572107	432	15090	SH	DEFINED 01	9290
CYMER INC	COM	232572107	10339	360745	SH	DEFINED 05	360745
CYMER INC	COM	232572107	24	847	SH	DEFINED 08	847
CYMER INC	COM	232572107	699	24400	SH	DEFINED 21	24400
CYMER INC 100	COM	232572107	3	100	SH	DEFINED 22	

CYMER INC 13000	COM	232572107	375	13100 SH	OTHER	22	100
CYPRESS SEMICONDUCTOR CORP	COM	232806109	265	29995 SH	DEFINED	01	29995
CYPRESS SEMICONDUCTOR CORP 2700	COM	232806109	27	3100 SH	OTHER	01	400
CYPRESS SEMICONDUCTOR CORP	COM	232806109	2491	281744 SH	DEFINED	05	281744
CYPRESS SEMICONDUCTOR CORP	COM	232806109	4183	473185 SH	DEFINED	08	473185
CYPRESS SEMICONDUCTOR CORP	COM	232806109	1061	120000 SH	CALL	DEFINED	120000
CYPRESS SEMICONDUCTOR CORP	COM	232806109	2130	241000 SH	CALL	DEFINED	241000
CYPRESS SEMICONDUCTOR CORP	COM	232806109	18	2000 SH	PUT	DEFINED	2000
CYPRESS SEMICONDUCTOR CORP 1000	COM	232806109	9	1000 SH	DEFINED	18	
CYPRESS SEMICONDUCTOR CORP	COM	232806109	22	2510 SH	DEFINED	21	2510
CYPRESS SEMICONDUCTOR CORP 1690	COM	232806109	16	1790 SH	DEFINED	22	100
CYPRESS SEMICONDUCTOR CORP	COM	232806109	118	13350 SH	OTHER	22	13350
CYTEC INDS INC	COM	232820100	223	4556 SH	DEFINED	01	4556
CYTEC INDS INC 325	COM	232820100	75	1524 SH	OTHER	01	1199
CYTEC INDS INC	COM	232820100	4221	86237 SH	DEFINED	05	86237
CYTEC INDS INC	COM	232820100	57	1173 SH	DEFINED	08	1173
CYTEC INDS INC	COM	232820100	4782	97700 SH	DEFINED	21	97700
CYTEC INDS INC 100	COM	232820100	303	6184 SH	DEFINED	22	6084
CYTEC INDS INC	COM	232820100	135	2760 SH	OTHER	22	2760
CYTOGEN CORP	COM NEW	232824300	71	6700 SH	DEFINED	17	6700
CYTOGEN CORP 15200	COM NEW	232824300	2366	224500 SH	DEFINED	21	209300
CYTOGEN CORP	COM NEW	232824300	466	44200 SH	DEFINED	22	44200
CYTOGEN CORP	COM NEW	232824300	53	5000 SH	OTHER	22	5000
D & K HEALTHCARE RES INC 180000	COM	232861104	1773	180000 SH	OTHER	01	
D & K HEALTHCARE RES INC	COM	232861104	189	19200 SH	DEFINED	17	19200
CYTYC CORP	COM	232946103	340	14085 SH	DEFINED	01	14085
CYTYC CORP 425	COM	232946103	10	425 SH	OTHER	01	
CYTYC CORP	COM	232946103	5941	246011 SH	DEFINED	05	246011
CYTYC CORP	COM	232946103	324	13424 SH	DEFINED	08	13424
CYTYC CORP	COM	232946103	4589	190000 SH	PUT	DEFINED	190000
CYTYC CORP	COM	232946103	1838	76100 SH	DEFINED	17	76100
CYTYC CORP	COM	232946103	584	24200 SH	DEFINED	20	24200
CYTYC CORP 58400	COM	232946103	19809	820250 SH	DEFINED	21	761850
CYTYC CORP 7700	COM	232946103	3439	142407 SH	DEFINED	22	134707
CYTYC CORP	COM	232946103	60	2500 SH	OTHER	22	2500
DJ ORTHOPEDICS INC 2300	COM	23325G104	83	4675 SH	DEFINED	01	2375
DJ ORTHOPEDICS INC 125	COM	23325G104	2	125 SH	OTHER	01	
DJ ORTHOPEDICS INC	COM	23325G104	1667	94475 SH	DEFINED	05	94475
DJ ORTHOPEDICS INC	COM	23325G104	256	14500 SH	DEFINED	21	14500
DNP SELECT INCOME FD	COM	23325P104	336	29905 SH	DEFINED	01	29905
DNP SELECT INCOME FD 24667	COM	23325P104	527	46961 SH	OTHER	01	22294
DNP SELECT INCOME FD 37345	COM	23325P104	586	52199 SH	DEFINED	22	14854
DNP SELECT INCOME FD	COM	23325P104	471	41964 SH	OTHER	22	41964
DPL INC 3150	COM	233293109	794	38599 SH	DEFINED	01	35449
DPL INC 7206	COM	233293109	1208	58705 SH	OTHER	01	51499
DPL INC	COM	233293109	5784	281063 SH	DEFINED	05	281063
DPL INC	COM	233293109	153	7450 SH	DEFINED	08	7450
DPL INC	COM	233293109	2243	109000 SH	DEFINED	17	109000
DPL INC 1500	COM	233293109	31	1500 SH	DEFINED	21	
DPL INC 3000	COM	233293109	116	5655 SH	DEFINED	22	2655
DPL INC	COM	233293109	54	2638 SH	OTHER	22	2638
DRS TECHNOLOGIES INC 5000	COM	23330X100	327	8734 SH	DEFINED	01	3734
DRS TECHNOLOGIES INC 300	COM	23330X100	11	300 SH	OTHER	01	
DRS TECHNOLOGIES INC	COM	23330X100	4486	119825 SH	DEFINED	05	119825
DRS TECHNOLOGIES INC	COM	23330X100	22	600 SH	DEFINED	08	600
DRS TECHNOLOGIES INC 10000	COM	23330X100	7196	192200 SH	DEFINED	21	182200
DRS TECHNOLOGIES INC	COM	23330X100	1267	33850 SH	DEFINED	22	33850
DRS TECHNOLOGIES INC	COM	23330X100	139	3700 SH	OTHER	22	3700
D R HORTON INC 7687	COM	23331A109	1113	33604 SH	DEFINED	01	25917
D R HORTON INC 200	COM	23331A109	148	4475 SH	OTHER	01	4275
D R HORTON INC	COM	23331A109	17056	515134 SH	DEFINED	05	515134

D R HORTON INC	COM		23331A109	651	19675	SH	DEFINED	08	19675	
D R HORTON INC	COM		23331A109	927	28000	SH	DEFINED	08	28000	
D R HORTON INC	COM		23331A109	708	21388	SH	DEFINED	17	21388	
D R HORTON INC	COM		23331A109	6578	198660	SH	DEFINED	21	198660	
D R HORTON INC	COM		23331A109	452	13660	SH	DEFINED	22		
13660										
D R HORTON INC	COM		23331A109	700	21150	SH	OTHER	22	20610	
540										
DST SYS INC DEL	COM		233326107	447	10050	SH	DEFINED	01	10050	
DST SYS INC DEL	COM		233326107	12	275	SH	OTHER	01		
275										
DST SYS INC DEL	COM		233326107	8256	185661	SH	DEFINED	05	185661	
DST SYS INC DEL	COM		233326107	23039	518089	SH	DEFINED	08	518089	
DST SYS INC DEL	COM		233326107	2224	50000	SH	CALL	DEFINED	08	50000
DST SYS INC DEL	COM		233326107	352	7920	SH	DEFINED	17	7920	
DST SYS INC DEL	COM		233326107	399	8970	SH	DEFINED	20	8970	
DST SYS INC DEL	COM		233326107	33067	743580	SH	DEFINED	21	736480	
7100										
DST SYS INC DEL	COM		233326107	1876	42190	SH	DEFINED	22	38310	
3880										
DST SYS INC DEL	COM		233326107	302	6780	SH	OTHER	22	6780	
DST SYS INC DEL	DBC	4.125%	233326AB3	871	725000	PRN	DEFINED	08	725000	
DST SYS INC DEL	DBC	4.125%	233326AB3	871	725000	PRN	DEFINED	17	725000	
DSP GROUP INC	COM		23332B106	295	14000	SH	DEFINED	01	4680	
9320										
DSP GROUP INC	COM		23332B106	10	480	SH	OTHER	01		
480										
DSP GROUP INC	COM		23332B106	2703	128425	SH	DEFINED	05	128425	
DSP GROUP INC	COM		23332B106	83	3950	SH	DEFINED	08	3950	
DSP GROUP INC	COM		23332B106	2928	139100	SH	DEFINED	21	132400	
6700										
DSP GROUP INC	COM		23332B106	473	22451	SH	DEFINED	22	22451	
DSP GROUP INC	COM		23332B106	53	2500	SH	OTHER	22	2500	
DTE ENERGY CO	COM		233331107	295656	7007717	SH	DEFINED	01	6996049	
11668										
DTE ENERGY CO	COM		233331107	1868	44270	SH	OTHER	01	40433	
3837										
DTE ENERGY CO	COM		233331107	38344	908852	SH	DEFINED	05	891252	
17600										
DTE ENERGY CO	COM		233331107	802	19011	SH	DEFINED	08	19011	
DTE ENERGY CO	COM		233331107	147	3491	SH	DEFINED	17	3491	
DTE ENERGY CO	COM		233331107	8345	197804	SH	DEFINED	21	197804	
DTE ENERGY CO	COM		233331107	1261	29878	SH	DEFINED	22	22886	
6992										
DTE ENERGY CO	COM		233331107	669	15868	SH	OTHER	22	15868	
DTF TAX-FREE INCOME INC	COM		23334J107	214	13730	SH	DEFINED	22	13730	
DADE BEHRING HLDGS INC	COM		23342J206	52	935	SH	DEFINED	05	935	
DADE BEHRING HLDGS INC	COM		23342J206	233	4176	SH	DEFINED	08	4176	
DADE BEHRING HLDGS INC	COM		23342J206	11	200	SH	DEFINED	21	200	
DAKTRONICS INC	COM		234264109	320	13098	SH	DEFINED	01	7385	
5713										
DAKTRONICS INC	COM		234264109	3	125	SH	OTHER	01		
125										
DAKTRONICS INC	COM		234264109	5347	218697	SH	DEFINED	05	218697	
DAKTRONICS INC	COM		234264109	306	12500	SH	DEFINED	21	12500	
DANA CORP	COM		235811106	411	23231	SH	DEFINED	01	22860	
371										
DANA CORP	COM		235811106	48	2715	SH	OTHER	01	1579	
1136										
DANA CORP	COM		235811106	3159	178559	SH	DEFINED	05	73459	
105100										
DANA CORP	COM		235811106	646	36543	SH	DEFINED	08	36543	
DANA CORP	COM		235811106	350	19800	SH	DEFINED	17	19800	
DANA CORP	COM		235811106	2779	157117	SH	DEFINED	21	157117	
DANA CORP	COM		235811106	260	14683	SH	DEFINED	22	13211	
1472										
DANA CORP	COM		235811106	1098	62086	SH	OTHER	22	62086	
DANAHER CORP DEL	COM		235851102	2901	56580	SH	DEFINED	01	56130	
450										
DANAHER CORP DEL	COM		235851102	141	2750	SH	OTHER	01		
2750										
DANAHER CORP DEL	COM		235851102	7312	142580	SH	DEFINED	05	142580	
DANAHER CORP DEL	COM		235851102	4918	95901	SH	DEFINED	08	95901	
DANAHER CORP DEL	COM		235851102	6851	133600	SH	CALL	DEFINED	08	133600
DANAHER CORP DEL	COM		235851102	303	5900	SH	DEFINED	18		
5900										
DANAHER CORP DEL	COM		235851102	2237	43627	SH	DEFINED	21	43627	
DANAHER CORP DEL	COM		235851102	14497	282705	SH	DEFINED	22	226076	
56629										
DANAHER CORP DEL	COM		235851102	4085	79662	SH	OTHER	22	79662	
DANKA BUSINESS SYS PLC	SPONSORED	AD	236277109	34	9000	SH	DEFINED	17	9000	
DANKA BUSINESS SYS PLC	SPONSORED	AD	236277109	7149	1881380	SH	DEFINED	21	1881380	
DANKA BUSINESS SYS PLC	SPONSORED	AD	236277109	47	12420	SH	DEFINED	22	12420	
DANKA BUSINESS SYS PLC	SPONSORED	AD	236277109	15	4000	SH	OTHER	22	4000	
DARDEN RESTAURANTS INC	COM		237194105	1582	67854	SH	DEFINED	01	67453	

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DARDEN RESTAURANTS INC 117082	COM	237194105	2748	117824	SH	OTHER	01		742
DARDEN RESTAURANTS INC 205001	COM	237194105	7648	327975	SH	DEFINED	05		122974
DARDEN RESTAURANTS INC	COM	237194105	1076	46146	SH	DEFINED	08		46146
DARDEN RESTAURANTS INC	COM	237194105	396	17000	SH	DEFINED	17		17000
DARDEN RESTAURANTS INC	COM	237194105	21126	905921	SH	DEFINED	21		905921
DARDEN RESTAURANTS INC 22673	COM	237194105	2626	112627	SH	DEFINED	22		89954
DARDEN RESTAURANTS INC	COM	237194105	935	40091	SH	OTHER	22		40091
DARLING INTL INC	COM	237266101	344	79839	SH	DEFINED	17		79839
DATASCOPE CORP 4200 700	COM	238113104	271	7275	SH	DEFINED	01		2375
DATASCOPE CORP 725	COM	238113104	27	725	SH	OTHER	01		
DATASCOPE CORP	COM	238113104	2472	66275	SH	DEFINED	05		66275
DATASCOPE CORP	COM	238113104	22	584	SH	DEFINED	08		584
DATASCOPE CORP 3550	COM	238113104	12611	338100	SH	DEFINED	21		334550
DATASCOPE CORP 8473	COM	238113104	3836	102855	SH	DEFINED	22		94382
DATASTREAM SYS INC	COM	238124101	3	402	SH	DEFINED	08		402
DATASTREAM SYS INC	COM	238124101	684	105746	SH	DEFINED	17		105746
DAVE & BUSTERS INC	COM	23833N104	75	3950	SH	DEFINED	01		3950
DAVE & BUSTERS INC	COM	23833N104	11	600	SH	OTHER	01		600
DAVE & BUSTERS INC	COM	23833N104	4202	221400	SH	DEFINED	21		221400
DAVE & BUSTERS INC	COM	23833N104	185	9730	SH	DEFINED	22		9730
DAVE & BUSTERS INC	COM	23833N104	59	3100	SH	OTHER	22		3100
DAVITA INC	COM	23918K108	113	3625	SH	DEFINED	01		3625
DAVITA INC	COM	23918K108	28	900	SH	DEFINED	05		900
DAVITA INC	COM	23918K108	42	1341	SH	DEFINED	08		1341
DAVITA INC	COM	23918K108	1184	38000	SH	CALL	DEFINED	08	38000
DAVITA INC	COM	23918K108	1331	42727	SH	DEFINED	20		42727
DAVITA INC 16834	COM	23918K108	37374	1199816	SH	DEFINED	21		1182982
DAVITA INC 51953	COM	23918K108	2864	91927	SH	DEFINED	22		39974
DAVITA INC	COM	23918K108	41	1321	SH	OTHER	22		1321
DEAN FOODS CO NEW	COM	242370104	5150	171564	SH	DEFINED	01		171564
DEAN FOODS CO NEW 87000	COM	242370104	2638	87889	SH	OTHER	01		889
DEAN FOODS CO NEW	COM	242370104	10472	348825	SH	DEFINED	05		348825
DEAN FOODS CO NEW	COM	242370104	147	4884	SH	DEFINED	08		4884
DEAN FOODS CO NEW 8000	COM	242370104	240	8000	SH	DEFINED	18		
DEAN FOODS CO NEW	COM	242370104	48064	1601051	SH	DEFINED	21		1601051
DEAN FOODS CO NEW 691	COM	242370104	4231	140923	SH	DEFINED	22		140232
DEAN FOODS CO NEW	COM	242370104	589	19609	SH	OTHER	22		19609
DEBT STRATEGIES FD INC NEW	COM	24276Q109	40	5933	SH	DEFINED	01		5933
DEBT STRATEGIES FD INC NEW 7650	COM	24276Q109	52	7650	SH	OTHER	01		
DEBT STRATEGIES FD INC NEW	COM	24276Q109	24	3500	SH	DEFINED	22		3500
DECKERS OUTDOOR CORP	COM	243537107	13	375	SH	OTHER	01		375
DECKERS OUTDOOR CORP	COM	243537107	231	6800	SH	DEFINED	17		6800
DECODE GENETICS INC 2807	COM	243586104	21	2807	SH	OTHER	01		
DECODE GENETICS INC	COM	243586104	68	9000	SH	DEFINED	08		9000
DECODE GENETICS INC 36300	COM	243586104	343	45587	SH	OTHER	22		9287
DEERE & CO 12000	COM	244199105	17286	267797	SH	DEFINED	01		255797
DEERE & CO 46513	COM	244199105	4956	76774	SH	OTHER	01		30261
DEERE & CO	COM	244199105	7493	116085	SH	DEFINED	05		116085
DEERE & CO	COM	244199105	1318	20417	SH	DEFINED	08		20417
DEERE & CO	COM	244199105	44069	682711	SH	DEFINED	21		682711
DEERE & CO 20488	COM	244199105	17411	269724	SH	DEFINED	22		249236
DEERE & CO	COM	244199105	5917	91670	SH	OTHER	22		91670
DEL MONTE FOODS CO 7350	COM	24522P103	368	35092	SH	DEFINED	01		27742
DEL MONTE FOODS CO 16791	COM	24522P103	355	33848	SH	OTHER	01		17057
DEL MONTE FOODS CO	COM	24522P103	89	8478	SH	DEFINED	05		8478
DEL MONTE FOODS CO	COM	24522P103	2808	267650	SH	DEFINED	08		267650
DEL MONTE FOODS CO 1853	COM	24522P103	497	47390	SH	DEFINED	22		45537
DEL MONTE FOODS CO	COM	24522P103	319	30450	SH	OTHER	22		30450
DELAWARE INVTS DIV & INCOME 2100	COM	245915103	24	2100	SH	OTHER	01		
DELAWARE INVTS DIV & INCOME	COM	245915103	134	11567	SH	DEFINED	22		11567
DELL INC	COM	24702R101	9612	270000	SH	CALL	DEFINED	01	270000
DELL INC	COM	24702R101	3916	110000	SH	PUT	DEFINED	01	110000

DELL INC 378900	COM	24702R101	60367	1695715	SH	DEFINED	05	1316815
DELL INC	COM	24702R101	4078	114560	SH	DEFINED	08	114560
DELL INC	COM	24702R101	39007	1095700	SH	CALL	DEFINED	1095700
DELL INC	COM	24702R101	3560	100000	SH	PUT	DEFINED	100000
DELL INC	COM	24702R101	2037	57210	SH	DEFINED	17	57210
DELL INC 24260	COM	24702R101	864	24260	SH	DEFINED	18	
DELL INC	COM	24702R101	1123	31550	SH	DEFINED	20	31550
DELL INC 106375	COM	24702R101	101312	2845856	SH	DEFINED	21	2739481
DELL INC 115537	COM	24702R101	94065	2642265	SH	DEFINED	22	2526728
DELL INC 200	COM	24702R101	28482	800061	SH	OTHER	22	799861
DELPHI CORP 2268	COM	247126105	974	104801	SH	DEFINED	01	102533
DELPHI CORP 29237	COM	247126105	450	48423	SH	OTHER	01	19186
DELPHI CORP	COM	247126105	2407	259102	SH	DEFINED	05	259102
DELPHI CORP	COM	247126105	3228	347505	SH	DEFINED	08	347505
DELPHI CORP	COM	247126105	1626	175000	SH	PUT	DEFINED	175000
DELPHI CORP	COM	247126105	504	54237	SH	DEFINED	21	54237
DELPHI CORP 12495	COM	247126105	224	24159	SH	DEFINED	22	11664
DELPHI CORP	COM	247126105	229	24612	SH	OTHER	22	24612
DELPHI FINL GROUP INC 16600	CL A	247131105	1008	25100	SH	DEFINED	01	8500
DELPHI FINL GROUP INC 75	CL A	247131105	3	75	SH	OTHER	01	
DELPHI FINL GROUP INC	CL A	247131105	5980	148875	SH	DEFINED	05	148875
DELPHI FINL GROUP INC	CL A	247131105	6836	170182	SH	DEFINED	21	170182
DELPHI FINL GROUP INC 527	CL A	247131105	256	6380	SH	DEFINED	22	5853
DELPHI FINL GROUP INC	CL A	247131105	104	2577	SH	OTHER	22	2577
DELTA & PINE LD CO	COM	247357106	289	10795	SH	DEFINED	01	10795
DELTA & PINE LD CO	COM	247357106	8	304	SH	OTHER	01	304
DELTA & PINE LD CO	COM	247357106	4371	163400	SH	DEFINED	05	163400
DELTA & PINE LD CO	COM	247357106	70	2600	SH	DEFINED	08	2600
DELTA & PINE LD CO	COM	247357106	1325	49530	SH	DEFINED	20	49530
DELTA & PINE LD CO 110360	COM	247357106	19539	730420	SH	DEFINED	21	620060
DELTA & PINE LD CO 7900	COM	247357106	3269	122200	SH	DEFINED	22	114300
DELTA AIR LINES INC DEL 200	COM	247361108	98	29897	SH	DEFINED	01	29697
DELTA AIR LINES INC DEL 1275	COM	247361108	12	3505	SH	OTHER	01	2230
DELTA AIR LINES INC DEL	COM	247361108	188	57035	SH	DEFINED	05	57035
DELTA AIR LINES INC DEL	COM	247361108	421	127971	SH	DEFINED	08	127971
DELTA AIR LINES INC DEL	COM	247361108	773	235000	SH	CALL	DEFINED	235000
DELTA AIR LINES INC DEL	COM	247361108	1292	392600	SH	PUT	DEFINED	392600
DELTA AIR LINES INC DEL	COM	247361108	29	8700	SH	DEFINED	17	8700
DELTA AIR LINES INC DEL	COM	247361108	389	118268	SH	DEFINED	21	118268
DELTA AIR LINES INC DEL 400	COM	247361108	15	4519	SH	DEFINED	22	4119
DELTA AIR LINES INC DEL	COM	247361108	9	2800	SH	OTHER	22	2800
DELTA APPAREL INC 20	COM	247368103		20	SH	DEFINED	01	
DELTA APPAREL INC 86274	COM	247368103	2054	86294	SH	OTHER	01	20
DELTA APPAREL INC	COM	247368103	1608	67550	SH	DEFINED	21	67550
DELTA APPAREL INC	COM	247368103	21	900	SH	OTHER	22	900
DELTIC TIMBER CORP	COM	247850100	54	1350	SH	DEFINED	01	1350
DELTIC TIMBER CORP	COM	247850100	2051	51550	SH	DEFINED	05	51550
DELTIC TIMBER CORP	COM	247850100	12	300	SH	DEFINED	08	300
DELTIC TIMBER CORP	COM	247850100	318	8000	SH	DEFINED	21	8000
DELTIC TIMBER CORP	COM	247850100	114	2857	SH	DEFINED	22	2857
DELTIC TIMBER CORP	COM	247850100	32	816	SH	OTHER	22	816
DENBURY RES INC	COM NEW	247916208	15	589	SH	DEFINED	01	589
DENBURY RES INC	COM NEW	247916208	66	2600	SH	DEFINED	08	2600
DENBURY RES INC 24200	COM NEW	247916208	615	24220	SH	OTHER	22	20
DELTA FINANCIAL CORP	COM	247918105	121	13800	SH	DEFINED	17	13800
DELUXE CORP	COM	248019101	532	12965	SH	DEFINED	01	12965
DELUXE CORP 2240	COM	248019101	395	9640	SH	OTHER	01	7400
DELUXE CORP	COM	248019101	990	24132	SH	DEFINED	05	24132
DELUXE CORP	COM	248019101	796	19401	SH	DEFINED	08	19401
DELUXE CORP	COM	248019101	857	20900	SH	DEFINED	17	20900
DELUXE CORP	COM	248019101	198	4837	SH	DEFINED	21	4837
DELUXE CORP 1400	COM	248019101	790	19251	SH	DEFINED	22	17851
DELUXE CORP	COM	248019101	813	19816	SH	OTHER	22	19816
DENDRITE INTL INC	COM	248239105	354	21975	SH	DEFINED	01	6175

15800							
DENDRITE INTL INC	COM	248239105	2	150	SH	OTHER	01
150							
DENDRITE INTL INC	COM	248239105	3029	187875	SH	DEFINED	05
DENDRITE INTL INC	COM	248239105	71	4400	SH	DEFINED	08
DENDRITE INTL INC	COM	248239105	279	17336	SH	DEFINED	17
DENDRITE INTL INC	COM	248239105	445	27600	SH	DEFINED	21
DENDREON CORP	COM	24823Q107	17	2000	SH	DEFINED	01
DENDREON CORP	COM	24823Q107	2	200	SH	DEFINED	08
DENDREON CORP	COM	24823Q107	88	10500	SH	DEFINED	17
DENDREON CORP	COM	24823Q107	29	3500	SH	OTHER	22
DENTSPLY INTL INC NEW	COM	249030107	789	15200	SH	DEFINED	01
DENTSPLY INTL INC NEW	COM	249030107	190	3650	SH	OTHER	01
200							
DENTSPLY INTL INC NEW	COM	249030107	18491	355999	SH	DEFINED	05
DENTSPLY INTL INC NEW	COM	249030107	50	955	SH	DEFINED	08
DENTSPLY INTL INC NEW	COM	249030107	14	269	SH	DEFINED	22
DENTSPLY INTL INC NEW	COM	249030107	5	100	SH	OTHER	22
DEPARTMENT 56 INC	COM	249509100	351	21550	SH	DEFINED	01
17000							
DEPARTMENT 56 INC	COM	249509100	1179	72350	SH	DEFINED	05
DEPARTMENT 56 INC	COM	249509100	5	300	SH	DEFINED	08
DEPARTMENT 56 INC	COM	249509100	145	8900	SH	DEFINED	21
DEPOMED INC	COM	249908104	3293	630800	SH	DEFINED	21
25300							
DEPOMED INC	COM	249908104	627	120200	SH	DEFINED	22
45000							
DEPOMED INC	COM	249908104	304	58300	SH	OTHER	22
DESIGN WITHIN REACH INC	COM	250557105	313	18209	SH	DEFINED	21
DESIGN WITHIN REACH INC	COM	250557105	83	4844	SH	DEFINED	22
DESIGN WITHIN REACH INC	COM	250557105	9	547	SH	OTHER	22
DEUTSCHE TELEKOM AG	SPONSORED AD	251566105	204	10952	SH	DEFINED	01
788							
DEUTSCHE TELEKOM AG	SPONSORED AD	251566105	85	4529	SH	OTHER	01
DEUTSCHE TELEKOM AG	SPONSORED AD	251566105	515	27600	SH	DEFINED	17
DEUTSCHE TELEKOM AG	SPONSORED AD	251566105	91	4860	SH	DEFINED	18
4860							
DEUTSCHE TELEKOM AG	SPONSORED AD	251566105	21	1151	SH	DEFINED	22
1151							
DEUTSCHE TELEKOM AG	SPONSORED AD	251566105	523	28017	SH	OTHER	22
1474							
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	1547	39520	SH	DEFINED	01
1000							
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	224	5731	SH	OTHER	01
1860							
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	10138	258961	SH	DEFINED	08
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	1262	32229	SH	DEFINED	17
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	134	3425	SH	DEFINED	22
1200							
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	8	210	SH	OTHER	22
DEVON ENERGY CORP NEW	COM	25179M103	9360	131815	SH	DEFINED	01
21634 4223							
DEVON ENERGY CORP NEW	COM	25179M103	942	13260	SH	OTHER	01
13260							
DEVON ENERGY CORP NEW	COM	25179M103	19547	275274	SH	DEFINED	05
89801							
DEVON ENERGY CORP NEW	COM	25179M103	1218	17148	SH	DEFINED	08
DEVON ENERGY CORP NEW	COM	25179M103	6746	95000	SH	CALL	DEFINED 08
DEVON ENERGY CORP NEW	COM	25179M103	284	4000	SH	DEFINED	17
DEVON ENERGY CORP NEW	COM	25179M103	743	10465	SH	DEFINED	18
10465							
DEVON ENERGY CORP NEW	COM	25179M103	32803	461943	SH	DEFINED	21
1500							
DEVON ENERGY CORP NEW	COM	25179M103	1564	22029	SH	DEFINED	22
7705							
DEVON ENERGY CORP NEW	COM	25179M103	414	5825	SH	OTHER	22
DEVRY INC DEL	COM	251893103	183	8825	SH	DEFINED	01
1400							
DEVRY INC DEL	COM	251893103	29	1400	SH	OTHER	01
DEVRY INC DEL	COM	251893103	3230	155958	SH	DEFINED	05
DEVRY INC DEL	COM	251893103	167	8054	SH	DEFINED	08
DEVRY INC DEL	COM	251893103	386	18615	SH	OTHER	22
18400							
DEX MEDIA INC	COM	25212E100	1224	57830	SH	DEFINED	17
DIAGEO P L C	SPON ADR NEW	25243Q205	449	8911	SH	DEFINED	01
8911							
DIAGEO P L C	SPON ADR NEW	25243Q205	786	15591	SH	OTHER	01
11889							
DIAGEO P L C	SPON ADR NEW	25243Q205	45446	901161	SH	DEFINED	05
DIAGEO P L C	SPON ADR NEW	25243Q205	55	1100	SH	DEFINED	08
DIAGEO P L C	SPON ADR NEW	25243Q205	62	1223	SH	DEFINED	22
1223							
DIAGEO P L C	SPON ADR NEW	25243Q205	606	12025	SH	OTHER	22
8882							
DIAGNOSTIC PRODS CORP	COM	252450101	486	11900	SH	DEFINED	01





DIGITAS INC	COM	25388K104	519	67126	SH	OTHER	22	67126	
DIGITAL THEATER SYS INC	COM	25389G102	1040	56982	SH	DEFINED	17	56982	
DIME CMNTY BANCSHARES 17400	COM	253922108	425	25287	SH	DEFINED	01	7887	
DIME CMNTY BANCSHARES 4200	COM	253922108	3049	181462	SH	DEFINED	05	181462	
DIME CMNTY BANCSHARES 8095	COM	253922108	7121	423850	SH	DEFINED	21	419650	
DIME CMNTY BANCSHARES 4900	COM	253922108	1880	111885	SH	DEFINED	22	103790	
DILLARDS INC 4900	CL A	254067101	388	19680	SH	DEFINED	01	14780	
DILLARDS INC 475	CL A	254067101	9	475	SH	OTHER	01		
DILLARDS INC 202100	CL A	254067101	5079	257317	SH	DEFINED	05	55217	
DILLARDS INC	CL A	254067101	483	24468	SH	DEFINED	08	24468	
DILLARDS INC	CL A	254067101	535	27100	SH	DEFINED	17	27100	
DILLARDS INC	CL A	254067101	7484	379122	SH	DEFINED	21	379122	
DILLARDS INC 200	CL A	254067101	45	2300	SH	DEFINED	22	2100	
DILLARDS INC	CL A	254067101	13	650	SH	OTHER	22	650	
DIME BANCORP INC NEW 3000	*W EXP 99/99	25429Q110		3000	SH	DEFINED	01		
DIME BANCORP INC NEW 1472	*W EXP 99/99	25429Q110	1	5972	SH	OTHER	01	4500	
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 8900	COM	254394109	164	27875	SH	DEFINED	01	18975	
DIMON INC	COM	254394109	1190	201975	SH	DEFINED	05	201975	
DIMON INC	COM	254394109	22	3687	SH	DEFINED	08	3687	
DIMON INC	COM	254394109	176	29900	SH	DEFINED	21	29900	
DIONEX CORP 4150	COM	254546104	673	12300	SH	DEFINED	01	8150	
DIONEX CORP 1275	COM	254546104	70	1275	SH	OTHER	01		
DIONEX CORP	COM	254546104	9313	170265	SH	DEFINED	05	170265	
DIONEX CORP	COM	254546104	28	503	SH	DEFINED	08	503	
DIONEX CORP 13500	COM	254546104	760	13900	SH	DEFINED	21	400	
DIRECT GEN CORP	COM	25456W204	47	1626	SH	DEFINED	08	1626	
DIRECT GEN CORP 600	COM	25456W204	8435	291657	SH	DEFINED	21	291057	
DIRECT GEN CORP 5659	COM	25456W204	1715	59310	SH	DEFINED	22	53651	
DIRECTV GROUP INC	COM	25459L106	88	5001	SH	DEFINED	05	5001	
DIRECTV GROUP INC	COM	25459L106	593	33696	SH	DEFINED	08	33696	
DIRECTV GROUP INC	COM	25459L106	1801	102400	SH	DEFINED	20	102400	
DIRECTV GROUP INC 230400	COM	25459L106	39005	2217445	SH	DEFINED	21	1987045	
DIRECTV GROUP INC 835	COM	25459L106	145	8267	SH	DEFINED	22	7432	
DIRECTV GROUP INC	COM	25459L106	139	7898	SH	OTHER	22	7898	
DISCOVERY LABORATORIES INC N	COM	254668106	17	2493	SH	DEFINED	08	2493	
DISCOVERY LABORATORIES INC N	COM	254668106	258	38525	SH	DEFINED	17	38525	
DISCOVERY LABORATORIES INC N 1000	COM	254668106	7	1000	SH	DEFINED	22		
DISCOVERY LABORATORIES INC N 28300	COM	254668106	196	29300	SH	OTHER	22	1000	
DISNEY WALT CO 159871	COM DISNEY	254687106	35758	1585701	SH	DEFINED	01	1425830	
DISNEY WALT CO 789645	COM DISNEY	254687106	33706	1494736	SH	OTHER	01	705091	
DISNEY WALT CO	COM DISNEY	254687106	17025	755000	SH	PUT	DEFINED	01	755000
DISNEY WALT CO	COM DISNEY	254687106	49958	2215430	SH	DEFINED	05	2215430	
DISNEY WALT CO	COM DISNEY	254687106	25196	1117325	SH	DEFINED	08	1117325	
DISNEY WALT CO	COM DISNEY	254687106	11388	505000	SH	PUT	DEFINED	08	505000
DISNEY WALT CO	COM DISNEY	254687106	1786	79217	SH	DEFINED	17	79217	
DISNEY WALT CO	COM DISNEY	254687106	6765	300000	SH	PUT	DEFINED	17	300000
DISNEY WALT CO 3000	COM DISNEY	254687106	7282	322915	SH	DEFINED	21	319915	
DISNEY WALT CO 137122	COM DISNEY	254687106	43563	1931857	SH	DEFINED	22	1794735	
DISNEY WALT CO	COM DISNEY	254687106	21187	939558	SH	OTHER	22	939558	
DISNEY WALT CO	NOTE 2.125%	254687AU0	8210	8000000	PRN	DEFINED	01	8000000	
DITECH COMMUNICATIONS CORP	COM	25500M103	1	50	SH	OTHER	01	50	
DITECH COMMUNICATIONS CORP	COM	25500M103	4	200	SH	DEFINED	08	200	
DITECH COMMUNICATIONS CORP	COM	25500M103	225	10030	SH	DEFINED	17	10030	
DIXIE GROUP INC	CL A	255519100	33	2916	SH	DEFINED	01	2916	
DIXIE GROUP INC	CL A	255519100	1111	98765	SH	DEFINED	17	98765	
DOBSON COMMUNICATIONS CORP	CL A	256069105	532	400000	SH	DEFINED	19	400000	
DR REDDYS LABS LTD	ADR	256135203	6395	396700	SH	DEFINED	21	396700	
DOLLAR GEN CORP	COM	256669102	4270	211900	SH	DEFINED	01	211900	
DOLLAR GEN CORP 10601	COM	256669102	234	11601	SH	OTHER	01	1000	

DOLLAR GEN CORP	COM	256669102	9455	469217	SH	DEFINED 05	469217
DOLLAR GEN CORP	COM	256669102	169	8400	SH	DEFINED 08	8400
DOLLAR GEN CORP	COM	256669102	122	6050	SH	DEFINED 17	6050
DOLLAR GEN CORP	COM	256669102	2253	111790	SH	DEFINED 20	111790
DOLLAR GEN CORP 198075	COM	256669102	12633	626952	SH	DEFINED 21	428877
DOLLAR GEN CORP 9275	COM	256669102	501	24846	SH	DEFINED 22	15571
DOLLAR GEN CORP	COM	256669102	155	7702	SH	OTHER 22	7702
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743105	29	1200	SH	DEFINED 01	1200
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743105	16	661	SH	DEFINED 08	661
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743105	158	6480	SH	DEFINED 17	6480
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743105	3139	129000	SH	DEFINED 21	129000
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743105	138	5660	SH	DEFINED 22	5660
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743105	44	1800	SH	OTHER 22	1800
DOLLAR TREE STORES INC 10275	COM	256747106	580	21511	SH	DEFINED 01	11236
DOLLAR TREE STORES INC	COM	256747106	161	5975	SH	OTHER 01	5975
DOLLAR TREE STORES INC	COM	256747106	6776	251429	SH	DEFINED 05	251429
DOLLAR TREE STORES INC	COM	256747106	68	2534	SH	DEFINED 08	2534
DOLLAR TREE STORES INC	COM	256747106	413	15343	SH	DEFINED 17	15343
DOLLAR TREE STORES INC	COM	256747106	5	200	SH	DEFINED 21	200
DOLLAR TREE STORES INC 2297	COM	256747106	62	2297	SH	DEFINED 22	
DOLLAR TREE STORES INC 38903	COM	256747106	1143	42425	SH	OTHER 22	3522
DOMINION RES INC VA NEW 14477	COM	25746U109	22825	349815	SH	DEFINED 01	335338
DOMINION RES INC VA NEW 92903	COM	25746U109	18778	287783	SH	OTHER 01	194880
DOMINION RES INC VA NEW	COM	25746U109	9998	153224	SH	DEFINED 05	153224
DOMINION RES INC VA NEW	COM	25746U109	623	9547	SH	DEFINED 08	9547
DOMINION RES INC VA NEW	COM	25746U109	1540	23600	SH	DEFINED 17	23600
DOMINION RES INC VA NEW 6037	COM	25746U109	394	6037	SH	DEFINED 18	
DOMINION RES INC VA NEW	COM	25746U109	19171	293815	SH	DEFINED 21	293815
DOMINION RES INC VA NEW 28182	COM	25746U109	28837	441941	SH	DEFINED 22	413759
DOMINION RES INC VA NEW	COM	25746U109	18650	285822	SH	OTHER 22	285822
DOMINOS PIZZA INC	COM	25754A201	244	16610	SH	DEFINED 17	16610
DONALDSON INC 800	COM	257651109	2207	77750	SH	DEFINED 01	76950
DONALDSON INC 350	COM	257651109	54	1894	SH	OTHER 01	1544
DONALDSON INC	COM	257651109	5432	191325	SH	DEFINED 05	191325
DONALDSON INC	COM	257651109	193	6810	SH	DEFINED 08	6810
DONALDSON INC	COM	257651109	1401	49360	SH	DEFINED 20	49360
DONALDSON INC 4250	COM	257651109	361	12700	SH	DEFINED 21	8450
DONALDSON INC 16820	COM	257651109	1020	35920	SH	DEFINED 22	19100
DONALDSON INC	COM	257651109	43	1500	SH	OTHER 22	1500
DONNELLEY R R & SONS CO 3000	COM	257867101	1459	46584	SH	DEFINED 01	43584
DONNELLEY R R & SONS CO 20144	COM	257867101	1285	41019	SH	OTHER 01	20875
DONNELLEY R R & SONS CO	COM	257867101	3256	103964	SH	DEFINED 05	103964
DONNELLEY R R & SONS CO	COM	257867101	572	18270	SH	DEFINED 08	18270
DONNELLEY R R & SONS CO	COM	257867101	2912	92981	SH	DEFINED 21	92981
DONNELLEY R R & SONS CO 15725	COM	257867101	3013	96208	SH	DEFINED 22	80483
DONNELLEY R R & SONS CO	COM	257867101	2319	74052	SH	OTHER 22	74052
DORAL FINL CORP 4302	COM	25811P100	178	4302	SH	DEFINED 01	
DORAL FINL CORP 2773	COM	25811P100	162	3900	SH	OTHER 01	1127
DORAL FINL CORP	COM	25811P100	17	400	SH	DEFINED 05	400
DORAL FINL CORP	COM	25811P100	123	2975	SH	DEFINED 08	2975
DORAL FINL CORP	COM	25811P100	438	10570	SH	DEFINED 17	10570
DORAL FINL CORP	COM	25811P100	91	2200	SH	DEFINED 22	2200
DORAL FINL CORP	COM	25811P100	45	1095	SH	OTHER 22	1095
DOREL INDS INC	CL B SUB VTG	25822C205	244	8600	SH	DEFINED 21	8600
DOV PHARMACEUTICAL INC 16000	COM	259858108	4919	287000	SH	DEFINED 21	271000
DOV PHARMACEUTICAL INC 13200	COM	259858108	923	53868	SH	DEFINED 22	40668
DOV PHARMACEUTICAL INC	COM	259858108	329	19221	SH	OTHER 22	19221
DOVER CORP 12980	COM	260003108	12407	319189	SH	DEFINED 01	306209
DOVER CORP 368632	COM	260003108	49423	1271483	SH	OTHER 01	902851
DOVER CORP	COM	260003108	3692	94992	SH	DEFINED 05	94992
DOVER CORP	COM	260003108	1110	28553	SH	DEFINED 08	28553
DOVER CORP	COM	260003108	12310	316690	SH	DEFINED 21	316690
DOVER CORP	COM	260003108	9942	255765	SH	DEFINED 22	224121

31644								
DOVER CORP	COM	260003108	18516	476362	SH	OTHER	22	476362
DOW CHEM CO	COM	260543103	43677	966735	SH	DEFINED	01	896706
70029								
DOW CHEM CO	COM	260543103	35701	790188	SH	OTHER	01	379215
410973								
DOW CHEM CO	COM	260543103	66507	1472045	SH	DEFINED	05	1472045
DOW CHEM CO	COM	260543103	4370	96735	SH	DEFINED	08	96735
DOW CHEM CO	COM	260543103	6551	145000	SH	CALL	DEFINED	145000
DOW CHEM CO	COM	260543103	36	800	SH	DEFINED	17	800
DOW CHEM CO	COM	260543103	14006	310000	SH	CALL	DEFINED	310000
DOW CHEM CO	COM	260543103	4518	100000	SH	PUT	DEFINED	100000
DOW CHEM CO	COM	260543103	15534	343829	SH	DEFINED	21	343829
DOW CHEM CO	COM	260543103	33856	749368	SH	DEFINED	22	696230
53138								
DOW CHEM CO	COM	260543103	26810	593413	SH	OTHER	22	593413
DOW JONES & CO INC	COM	260561105	647	15921	SH	DEFINED	01	8821
7100								
DOW JONES & CO INC	COM	260561105	123	3040	SH	OTHER	01	1500
1540								
DOW JONES & CO INC	COM	260561105	32739	806177	SH	DEFINED	05	806177
DOW JONES & CO INC	COM	260561105	296	7279	SH	DEFINED	08	7279
DOW JONES & CO INC	COM	260561105	319	7847	SH	DEFINED	21	7847
DOW JONES & CO INC	COM	260561105	233	5748	SH	DEFINED	22	5548
200								
DOW JONES & CO INC	COM	260561105	81	2000	SH	OTHER	22	2000
DOWNEY FINL CORP	COM	261018105	1747	31788	SH	DEFINED	01	22988
8800								
DOWNEY FINL CORP	COM	261018105	5	100	SH	OTHER	01	
100								
DOWNEY FINL CORP	COM	261018105	7051	128300	SH	DEFINED	05	128300
DOWNEY FINL CORP	COM	261018105	878	15980	SH	DEFINED	17	15980
DOWNEY FINL CORP	COM	261018105	1017	18499	SH	DEFINED	21	18499
DOWNEY FINL CORP	COM	261018105	561	10200	SH	DEFINED	22	
10200								
DRESS BARN INC	COM	261570105	371	21250	SH	DEFINED	01	5550
15700								
DRESS BARN INC	COM	261570105	2436	139625	SH	DEFINED	05	139625
DRESS BARN INC	COM	261570105	6587	377500	SH	DEFINED	21	377500
DRESS BARN INC	COM	261570105	1522	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	154	1930	SH	DEFINED	08	1930
DREYERS GRAND ICE CREAM HL I	COM A CALL P	261877104	200000	2500000	SH	DEFINED	17	2500000
DREYFUS STRATEGIC MUNS INC	COM	261932107	22	2450	SH	DEFINED	01	
2450								
DREYFUS STRATEGIC MUNS INC	COM	261932107	222	25059	SH	OTHER	01	10468
14591								
DREYFUS STRATEGIC MUNS INC	COM	261932107	239	26976	SH	DEFINED	22	24433
2543								
DREYFUS STRATEGIC MUNS INC	COM	261932107	53	5954	SH	OTHER	22	5954
DREYFUS MUN INCOME INC	COM	26201R102	120	11723	SH	DEFINED	22	11723
DREYFUS MUN INCOME INC	COM	26201R102	87	8500	SH	OTHER	22	8500
DREYFUS N Y MUN INCOME INC	COM	26201T108	80	9000	SH	DEFINED	22	9000
DREYFUS N Y MUN INCOME INC	COM	26201T108	12	1385	SH	OTHER	22	1385
DREYFUS STRATEGIC MUN BD FD	COM	26202F107	545	63300	SH	DEFINED	01	63030
270								
DREYFUS STRATEGIC MUN BD FD	COM	26202F107	64	7399	SH	OTHER	01	
7399								
DREYFUS STRATEGIC MUN BD FD	COM	26202F107	26	3048	SH	DEFINED	22	3048
DREYFUS STRATEGIC MUN BD FD	COM	26202F107	20	2346	SH	OTHER	22	2346
DRIL-QUIP INC	COM	262037104	33	1475	SH	DEFINED	01	1475
DRIL-QUIP INC	COM	262037104	1640	73550	SH	DEFINED	05	73550
DRIL-QUIP INC	COM	262037104	13	573	SH	DEFINED	08	573
DRIL-QUIP INC	COM	262037104	256	11500	SH	DEFINED	21	11500
DSL NET INC	COM	262506108	6	30000	SH	OTHER	01	30000
DSL NET INC	COM	262506108	1	5000	SH	DEFINED	22	5000
DU PONT E I DE NEMOURS & CO	COM	263534109	89715	2096149	SH	DEFINED	01	1990699
105450								
DU PONT E I DE NEMOURS & CO	COM	263534109	46364	1083267	SH	OTHER	01	637042
446225								
DU PONT E I DE NEMOURS & CO	COM	263534109	4280	100000	SH	CALL	DEFINED	100000
DU PONT E I DE NEMOURS & CO	COM	263534109	6420	150000	SH	PUT	DEFINED	150000
DU PONT E I DE NEMOURS & CO	COM	263534109	20031	468005	SH	DEFINED	05	468005
DU PONT E I DE NEMOURS & CO	COM	263534109	16120	376644	SH	DEFINED	08	376644
DU PONT E I DE NEMOURS & CO	COM	263534109	325	7583	SH	DEFINED	13	7583
DU PONT E I DE NEMOURS & CO	COM	263534109	2	38	SH	DEFINED	17	38
DU PONT E I DE NEMOURS & CO	COM	263534109	8560	200000	SH	CALL	DEFINED	200000
DU PONT E I DE NEMOURS & CO	COM	263534109	7	175	SH	DEFINED	18	
175								
DU PONT E I DE NEMOURS & CO	COM	263534109	34288	801124	SH	DEFINED	21	796624
4500								
DU PONT E I DE NEMOURS & CO	COM	263534109	66087	1544083	SH	DEFINED	22	1436980
107103								
DU PONT E I DE NEMOURS & CO	COM	263534109	46856	1094770	SH	OTHER	22	1094770

DUFF & PHELPS UTIL CORP BD T	COM	26432K108	35	2452 SH	DEFINED 01	2452
DUFF & PHELPS UTIL CORP BD T 5693	COM	26432K108	122	8524 SH	OTHER 01	2831
DUFF & PHELPS UTIL CORP BD T	COM	26432K108	22	1500 SH	DEFINED 22	1500
DUFF & PHELPS UTIL CORP BD T	COM	26432K108	63	4395 SH	OTHER 22	4395
DUKE ENERGY CORP 49982	COM	264399106	627101	27396267 SH	DEFINED 01	27346285
DUKE ENERGY CORP 126135	COM	264399106	6308	275563 SH	OTHER 01	149428
DUKE ENERGY CORP	COM	264399106	39789	1738256 SH	DEFINED 05	1738256
DUKE ENERGY CORP	COM	264399106	795	34738 SH	DEFINED 08	34738
DUKE ENERGY CORP	COM	264399106	4	184 SH	DEFINED 17	184
DUKE ENERGY CORP	COM	264399106	25637	1120014 SH	DEFINED 21	1120014
DUKE ENERGY CORP 53688	COM	264399106	8670	378776 SH	DEFINED 22	325088
DUKE ENERGY CORP	COM	264399106	4571	199712 SH	OTHER 22	199712
DUKE REALTY CORP	COM NEW	264411505	650	19576 SH	DEFINED 01	19576
DUKE REALTY CORP 10085	COM NEW	264411505	913	27497 SH	OTHER 01	17412
DUKE REALTY CORP	COM NEW	264411505	24163	727806 SH	DEFINED 21	727806
DUKE REALTY CORP 17255	COM NEW	264411505	2160	65048 SH	DEFINED 22	47793
DUKE REALTY CORP	COM NEW	264411505	1226	36937 SH	OTHER 22	36937
DUN & BRADSTREET CORP DEL NE 325	COM	26483E100	3408	58051 SH	DEFINED 01	57726
DUN & BRADSTREET CORP DEL NE 6079	COM	26483E100	3570	60811 SH	OTHER 01	54732
DUN & BRADSTREET CORP DEL NE	COM	26483E100	9133	155595 SH	DEFINED 05	155595
DUN & BRADSTREET CORP DEL NE	COM	26483E100	436	7422 SH	DEFINED 08	7422
DUN & BRADSTREET CORP DEL NE 1717	COM	26483E100	1190	20269 SH	DEFINED 22	18552
DUN & BRADSTREET CORP DEL NE	COM	26483E100	1712	29163 SH	OTHER 22	29163
DUPONT PHOTOMASKS INC 7800	COM	26613X101	182	10675 SH	DEFINED 01	2875
DUPONT PHOTOMASKS INC	COM	26613X101	1491	87500 SH	DEFINED 05	87500
DUPONT PHOTOMASKS INC	COM	26613X101	208	12200 SH	DEFINED 21	12200
DUPONT PHOTOMASKS INC	COM	26613X101	1	80 SH	DEFINED 22	80
DUQUESNE LT HLDGS INC	COM	266233105	38614	2150000 SH	DEFINED 01	2150000
DUQUESNE LT HLDGS INC	COM	266233105	3035	168959 SH	DEFINED 05	168959
DUQUESNE LT HLDGS INC	COM	266233105	126	7027 SH	DEFINED 08	7027
DUQUESNE LT HLDGS INC 525	COM	266233105	57	3188 SH	DEFINED 22	2663
DUQUESNE LT HLDGS INC	COM	266233105	4	225 SH	OTHER 22	225
DURBAN ROODEPOORT DEEP LTD	SPONSORED AD	266597301	23	11300 SH	DEFINED 01	11300
DURBAN ROODEPOORT DEEP LTD	SPONSORED AD	266597301	8	4200 SH	OTHER 22	4200
DUSA PHARMACEUTICALS INC	COM	266898105	29	2501 SH	DEFINED 08	2501
DUSA PHARMACEUTICALS INC	COM	266898105	287	25000 SH	CALL DEFINED 08	25000
DYCOM INDS INC	COM	267475101	344	12121 SH	DEFINED 01	12121
DYCOM INDS INC 200	COM	267475101	6	200 SH	OTHER 01	
DYCOM INDS INC	COM	267475101	3088	108758 SH	DEFINED 05	108758
DYCOM INDS INC	COM	267475101	54	1900 SH	DEFINED 08	1900
DYCOM INDS INC	COM	267475101	162	5700 SH	DEFINED 17	5700
DYCOM INDS INC	COM	267475101	5411	190600 SH	DEFINED 21	190600
DYCOM INDS INC	COM	267475101	246	8650 SH	DEFINED 22	8650
DYCOM INDS INC	COM	267475101	77	2700 SH	OTHER 22	2700
DYNAVAX TECHNOLOGIES CORP	COM	268158102	7758	1426108 SH	DEFINED	1426108
DYNEGY INC NEW	CL A	26816Q101	231	46264 SH	DEFINED 01	46264
DYNEGY INC NEW 5983	CL A	26816Q101	39	7798 SH	OTHER 01	1815
DYNEGY INC NEW	CL A	26816Q101	876	175462 SH	DEFINED 05	175462
DYNEGY INC NEW	CL A	26816Q101	2211	443115 SH	DEFINED 08	443115
DYNEGY INC NEW	CL A	26816Q101	3192	639600 SH	DEFINED 21	639600
DYNEGY INC NEW 1100	CL A	26816Q101	96	19310 SH	DEFINED 22	18210
ECI TELECOM LTD	ORD	268258100	210	30100 SH	DEFINED 21	30100
EGL INC	COM	268484102	132	4350 SH	DEFINED 01	4350
EGL INC 200	COM	268484102	6	200 SH	OTHER 01	
EGL INC	COM	268484102	5749	189975 SH	DEFINED 05	189975
EGL INC	COM	268484102	18	600 SH	DEFINED 08	600
EGL INC	COM	268484102	202	6690 SH	DEFINED 17	6690
EGL INC 11600	COM	268484102	6439	212800 SH	DEFINED 21	201200
EGL INC 14300	COM	268484102	1053	34800 SH	DEFINED 22	20500
EGL INC	COM	268484102	551	18200 SH	OTHER 22	18200
E-LOAN INC	COM	26861P107	1070	502321 SH	DEFINED 08	502321
E-LOAN INC	COM	26861P107	2	1000 SH	DEFINED 22	1000
E M C CORP MASS 116495	COM	268648102	13532	1172640 SH	DEFINED 01	1056145
E M C CORP MASS 222427	COM	268648102	8832	765339 SH	OTHER 01	542912
E M C CORP MASS	COM	268648102	12317	1067344 SH	DEFINED 05	1067344
E M C CORP MASS	COM	268648102	1941	168166 SH	DEFINED 08	168166

E M C CORP MASS	COM	268648102	7	620 SH	DEFINED	13	620	
E M C CORP MASS	COM	268648102	32	2800 SH	OTHER	13	2800	
E M C CORP MASS	COM	268648102	1681	145659 SH	DEFINED	17	145659	
E M C CORP MASS	COM	268648102	1154	100000 SH	PUT	DEFINED	17	100000
E M C CORP MASS	COM	268648102	58	5000 SH	DEFINED	18		
5000								
E M C CORP MASS	COM	268648102	26553	2300941 SH	DEFINED	21	2254941	
46000								
E M C CORP MASS	COM	268648102	11663	1010689 SH	DEFINED	22	872879	
137810								
E M C CORP MASS	COM	268648102	3166	274350 SH	OTHER	22	274350	
EMS TECHNOLOGIES INC	COM	26873N108	48	2779 SH	DEFINED	01	2779	
EMS TECHNOLOGIES INC	COM	26873N108	173	10000 SH	OTHER	01	10000	
EMS TECHNOLOGIES INC	COM	26873N108	47	2700 SH	DEFINED	05	2700	
ENSCO INTL INC	COM	26874Q100	662	20275 SH	DEFINED	01	13575	
6700								
ENSCO INTL INC	COM	26874Q100	95	2899 SH	OTHER	01	749	
2150								
ENSCO INTL INC	COM	26874Q100	31589	966897 SH	DEFINED	05	966897	
ENSCO INTL INC	COM	26874Q100	267	8180 SH	DEFINED	08	8180	
ENSCO INTL INC	COM	26874Q100	179	5480 SH	DEFINED	17	5480	
ENSCO INTL INC	COM	26874Q100	13	400 SH	DEFINED	21	400	
ENSCO INTL INC	COM	26874Q100	56	1700 SH	DEFINED	22	1700	
ENI S P A	SPONSORED AD	26874R108	142	1265 SH	DEFINED	01	1265	
ENI S P A	SPONSORED AD	26874R108	40	360 SH	OTHER	01	80	
280								
ENI S P A	SPONSORED AD	26874R108	56	500 SH	DEFINED	21	500	
ENI S P A	SPONSORED AD	26874R108	6	50 SH	DEFINED	22	50	
EOG RES INC	COM	26875P101	4379	66493 SH	DEFINED	01	64093	
2400								
EOG RES INC	COM	26875P101	1683	25565 SH	OTHER	01	5095	
20470								
EOG RES INC	COM	26875P101	8313	126245 SH	DEFINED	05	126245	
EOG RES INC	COM	26875P101	16132	244975 SH	DEFINED	08	244975	
EOG RES INC	COM	26875P101	1317	20000 SH	CALL	DEFINED	08	20000
EOG RES INC	COM	26875P101	16463	250000 SH	PUT	DEFINED	08	250000
EOG RES INC	COM	26875P101	810	12300 SH	DEFINED	20	12300	
EOG RES INC	COM	26875P101	28446	431985 SH	DEFINED	21	430910	
1075								
EOG RES INC	COM	26875P101	25111	381329 SH	DEFINED	22	358519	
22810								
EOG RES INC	COM	26875P101	945	14345 SH	OTHER	22	14345	
EPIX MEDICAL INC	COM	26881Q101	48	2484 SH	DEFINED	08	2484	
EPIX MEDICAL INC	COM	26881Q101	19	1000 SH	DEFINED	22		
1000								
EPIX MEDICAL INC	COM	26881Q101	475	24600 SH	OTHER	22	1000	
23600								
E PIPHANY INC	COM	26881V100	2	410 SH	OTHER	01	410	
E PIPHANY INC	COM	26881V100	370	91700 SH	DEFINED	22	600	
91100								
EPIQ SYS INC	COM	26882D109	144	9260 SH	DEFINED	01	7674	
1586								
EPIQ SYS INC	COM	26882D109	3720	238737 SH	DEFINED	05	238737	
EPIQ SYS INC	COM	26882D109	14	900 SH	DEFINED	08	900	
EPIQ SYS INC	COM	26882D109	184	11800 SH	DEFINED	21	11800	
ESS TECHNOLOGY INC	COM	269151106	184	26825 SH	DEFINED	01	14125	
12700								
ESS TECHNOLOGY INC	COM	269151106	1224	178650 SH	DEFINED	05	178650	
ESS TECHNOLOGY INC	COM	269151106	60	8807 SH	DEFINED	08	8807	
ESS TECHNOLOGY INC	COM	269151106	179	26200 SH	DEFINED	21	26200	
E TRADE FINANCIAL CORP	COM	269246104	777	68060 SH	DEFINED	01	56760	
10700								
600								
E TRADE FINANCIAL CORP	COM	269246104	22	1965 SH	OTHER	01		
1965								
E TRADE FINANCIAL CORP	COM	269246104	2277	199412 SH	DEFINED	05	199412	
E TRADE FINANCIAL CORP	COM	269246104	374	32761 SH	DEFINED	08	32761	
E TRADE FINANCIAL CORP	COM	269246104	1446	126600 SH	CALL	DEFINED	08	126600
E TRADE FINANCIAL CORP	COM	269246104	2347	205510 SH	DEFINED	17	205510	
E TRADE FINANCIAL CORP	COM	269246104	23	2000 SH	CALL	DEFINED	17	2000
E TRADE FINANCIAL CORP	COM	269246104	11	1000 SH	DEFINED	18		
1000								
E TRADE FINANCIAL CORP	COM	269246104	1094	95800 SH	DEFINED	20	95800	
E TRADE FINANCIAL CORP	COM	269246104	21870	1915059 SH	DEFINED	21	1671529	
243530								
E TRADE FINANCIAL CORP	COM	269246104	12696	1111703 SH	DEFINED	22	1048503	
63200								
E TRADE FINANCIAL CORP	COM	269246104	616	53910 SH	OTHER	22	53910	
EAGLE MATERIALS INC	COM	26969P108	78	1100 SH	DEFINED	08	1100	
EAGLE MATERIALS INC	COM	26969P108	458	6420 SH	DEFINED	17	6420	
EAGLE MATERIALS INC	COM	26969P108	6752	94700 SH	DEFINED	21	94700	
EAGLE MATERIALS INC	COM	26969P108	378	5304 SH	DEFINED	22	5291	
13								
EAGLE MATERIALS INC	COM	26969P108	107	1498 SH	OTHER	22	1498	
EARTHLINK INC	COM	270321102	2	200 SH	OTHER	01		
200								

EARTHLINK INC	COM	270321102	128	12432	SH	DEFINED	08	12432	
EARTHLINK INC	COM	270321102	368	35700	SH	DEFINED	17	35700	
EARTHLINK INC	COM	270321102	4	350	SH	DEFINED	22	350	
EARTHLINK INC	COM	270321102	1	50	SH	OTHER	22	50	
EAST WEST BANCORP INC 21200 3000	COM	27579R104	1059	31525	SH	DEFINED	01	7325	
EAST WEST BANCORP INC 3150	COM	27579R104	106	3150	SH	OTHER	01		
EAST WEST BANCORP INC	COM	27579R104	7750	230725	SH	DEFINED	05	230725	
EAST WEST BANCORP INC	COM	27579R104	92	2728	SH	DEFINED	08	2728	
EAST WEST BANCORP INC 9400	COM	27579R104	6207	184800	SH	DEFINED	21	175400	
EAST WEST BANCORP INC	COM	27579R104	954	28400	SH	DEFINED	22	28400	
EAST WEST BANCORP INC	COM	27579R104	107	3200	SH	OTHER	22	3200	
EASTERN CO 115344	COM	276317104	2655	163399	SH	DEFINED	22	48055	
EASTERN CO	COM	276317104	182	11200	SH	OTHER	22	11200	
EASTGROUP PPTY INC	COM	277276101	249	7500	SH	DEFINED	01	7500	
EASTGROUP PPTY INC	COM	277276101	9	280	SH	OTHER	01	280	
EASTGROUP PPTY INC	COM	277276101	4939	148750	SH	DEFINED	21	148750	
EASTGROUP PPTY INC	COM	277276101	218	6560	SH	DEFINED	22	6560	
EASTGROUP PPTY INC	COM	277276101	96	2900	SH	OTHER	22	2900	
EASTMAN CHEM CO 10862	COM	277432100	115894	2437309	SH	DEFINED	01	2426447	
EASTMAN CHEM CO 8072	COM	277432100	2103	44220	SH	OTHER	01	36148	
EASTMAN CHEM CO	COM	277432100	37598	790706	SH	DEFINED	05	790706	
EASTMAN CHEM CO	COM	277432100	3715	78126	SH	DEFINED	08	78126	
EASTMAN CHEM CO	COM	277432100	632	13300	SH	DEFINED	17	13300	
EASTMAN CHEM CO 237878	COM	277432100	11311	237878	SH	OTHER	17		
EASTMAN CHEM CO	COM	277432100	17678	371767	SH	DEFINED	21	371767	
EASTMAN CHEM CO 11169	COM	277432100	4285	90113	SH	DEFINED	22	78944	
EASTMAN CHEM CO	COM	277432100	1786	37556	SH	OTHER	22	37556	
EASTMAN KODAK CO 7325	COM	277461109	2823	87630	SH	DEFINED	01	80305	
EASTMAN KODAK CO 39866	COM	277461109	5371	166706	SH	OTHER	01	126840	
EASTMAN KODAK CO	COM	277461109	4340	134714	SH	DEFINED	05	134714	
EASTMAN KODAK CO	COM	277461109	1923	59673	SH	DEFINED	08	59673	
EASTMAN KODAK CO	COM	277461109	17315	537400	SH	CALL	DEFINED	08	537400
EASTMAN KODAK CO	COM	277461109	11764	365100	SH	PUT	DEFINED	08	365100
EASTMAN KODAK CO	COM	277461109	5767	179000	SH	DEFINED	17	179000	
EASTMAN KODAK CO	COM	277461109	7068	219357	SH	DEFINED	21	219357	
EASTMAN KODAK CO 22812	COM	277461109	4788	148615	SH	DEFINED	22	125803	
EASTMAN KODAK CO	COM	277461109	3861	119844	SH	OTHER	22	119844	
EATON CORP 2500	COM	278058102	6098	96170	SH	DEFINED	01	93670	
EATON CORP 104858	COM	278058102	9388	148052	SH	OTHER	01	43194	
EATON CORP 83800	COM	278058102	11984	188998	SH	DEFINED	05	105198	
EATON CORP	COM	278058102	1248	19675	SH	DEFINED	08	19675	
EATON CORP 9000	COM	278058102	37020	583826	SH	DEFINED	21	574826	
EATON CORP 16284	COM	278058102	12745	200996	SH	DEFINED	22	184712	
EATON CORP	COM	278058102	1730	27287	SH	OTHER	22	27287	
EATON VANCE CORP	COM NON VTG	278265103	417	10328	SH	DEFINED	01	10328	
EATON VANCE CORP 250	COM NON VTG	278265103	50	1250	SH	OTHER	01	1000	
EATON VANCE CORP	COM NON VTG	278265103	6046	149695	SH	DEFINED	05	149695	
EATON VANCE CORP	COM NON VTG	278265103	184	4550	SH	DEFINED	08	4550	
EATON VANCE CORP	COM NON VTG	278265103	77	1900	SH	DEFINED	17	1900	
EATON VANCE CORP	COM NON VTG	278265103	1193	29525	SH	DEFINED	21	29525	
EATON VANCE CORP 9725	COM NON VTG	278265103	1258	31140	SH	DEFINED	22	21415	
EATON VANCE CORP	COM NON VTG	278265103	1307	32350	SH	OTHER	22	32350	
EATON VANCE NJ MUNI INCOME T	SH BEN INT	27826V106	306	20000	SH	DEFINED	22	20000	
EATON VANCE NJ MUNI INCOME T	SH BEN INT	27826V106	153	9999	SH	OTHER	22	9999	
EBAY INC 4255	COM	278642103	7795	84787	SH	DEFINED	01	80532	
EBAY INC 12640	COM	278642103	2085	22677	SH	OTHER	01	10037	
EBAY INC 5200	COM	278642103	29226	317878	SH	DEFINED	05	312678	
EBAY INC	COM	278642103	1555	16908	SH	DEFINED	08	16908	
EBAY INC	COM	278642103	1820	19800	SH	DEFINED	20	19800	
EBAY INC 43460	COM	278642103	72767	791465	SH	DEFINED	21	748005	
EBAY INC 13720	COM	278642103	8871	96485	SH	DEFINED	22	82765	
EBAY INC	COM	278642103	3454	37570	SH	OTHER	22	37570	

ECHOSTAR COMMUNICATIONS NEW 67825	CL A		278762109	3791	121809	SH	DEFINED 01	53984
ECHOSTAR COMMUNICATIONS NEW 1000	CL A		278762109	59	1900	SH	OTHER 01	900
ECHOSTAR COMMUNICATIONS NEW	CL A		278762109	62	1982	SH	DEFINED 05	1982
ECHOSTAR COMMUNICATIONS NEW	CL A		278762109	6846	220001	SH	DEFINED 08	220001
ECHOSTAR COMMUNICATIONS NEW	CL A		278762109	3638	116900	SH	PUT DEFINED 08	116900
ECHOSTAR COMMUNICATIONS NEW	CL A		278762109	1828	58726	SH	DEFINED 17	58726
ECHOSTAR COMMUNICATIONS NEW 93114	CL A		278762109	2898	93114	SH	DEFINED 18	
ECHOSTAR COMMUNICATIONS NEW 1520	CL A		278762109	172	5520	SH	DEFINED 22	4000
ECHOSTAR COMMUNICATIONS NEW	CL A		278762109	62	2000	SH	OTHER 22	2000
ECHOSTAR COMMUNICATIONS NEW	NOTE	5.750%	278762AG4	12980	12772000	PRN	DEFINED 08	12772000
ECHOSTAR COMMUNICATIONS NEW	NOTE	5.750%	278762AG4	407	400000	PRN	DEFINED 17	400000
ECHOSTAR COMMUNICATIONS NEW 2000000	NOTE	5.750%	278762AG4	2033	2000000	PRN	OTHER 17	
ECHOSTAR COMMUNICATIONS NEW 365000	NOTE	5.750%	278762AG4	371	365000	PRN	DEFINED 18	
ECLIPSYS CORP	COM		278856109	1562	100100	SH	DEFINED 01	100100
ECLIPSYS CORP 1600	COM		278856109	27	1750	SH	OTHER 01	150
ECLIPSYS CORP	COM		278856109	5	298	SH	DEFINED 08	298
ECLIPSYS CORP	COM		278856109	1997	128017	SH	DEFINED 17	128017
ECLIPSYS CORP	COM		278856109	4	270	SH	DEFINED 22	270
ECOLAB INC 100	COM		278865100	3230	102730	SH	DEFINED 01	102630
ECOLAB INC 9100	COM		278865100	656	20880	SH	OTHER 01	11780
ECOLAB INC	COM		278865100	8851	281521	SH	DEFINED 05	281521
ECOLAB INC	COM		278865100	1319	41961	SH	DEFINED 08	41961
ECOLAB INC 2500	COM		278865100	79	2500	SH	DEFINED 18	
ECOLAB INC	COM		278865100	4085	129920	SH	DEFINED 21	129920
ECOLAB INC 3950	COM		278865100	1568	49882	SH	DEFINED 22	45932
ECOLAB INC	COM		278865100	459	14612	SH	OTHER 22	14612
EDGE PETE CORP DEL 6600	COM		279862106	1678	105100	SH	DEFINED 21	98500
EDGE PETE CORP DEL	COM		279862106	314	19661	SH	DEFINED 22	19661
EDGE PETE CORP DEL	COM		279862106	35	2206	SH	OTHER 22	2206
EDISON INTL 17922 2700	COM		281020107	6657	251121	SH	DEFINED 01	230499
EDISON INTL 41888	COM		281020107	1110	41888	SH	OTHER 01	
EDISON INTL	COM		281020107	6310	238029	SH	DEFINED 05	238029
EDISON INTL	COM		281020107	417	15743	SH	DEFINED 08	15743
EDISON INTL	COM		281020107	15357	579306	SH	DEFINED 21	579306
EDISON INTL 1000	COM		281020107	1329	50133	SH	DEFINED 22	49133
EDISON INTL	COM		281020107	552	20839	SH	OTHER 22	20839
EDO CORP	COM		281347104	53	1925	SH	DEFINED 01	1925
EDO CORP 175	COM		281347104	5	175	SH	OTHER 01	
EDO CORP	COM		281347104	2351	84725	SH	DEFINED 05	84725
EDO CORP	COM		281347104	366	13200	SH	DEFINED 21	13200
EDO CORP	COM		281347104	4	150	SH	DEFINED 22	150
EDUCATION MGMT CORP 1354	COM		28139T101	437	16396	SH	DEFINED 01	15042
EDUCATION MGMT CORP 605	COM		28139T101	16	605	SH	OTHER 01	
EDUCATION MGMT CORP	COM		28139T101	9269	347923	SH	DEFINED 05	347923
EDUCATION MGMT CORP	COM		28139T101	167	6261	SH	DEFINED 08	6261
EDUCATION MGMT CORP	COM		28139T101	277	10400	SH	DEFINED 17	10400
EDUCATION MGMT CORP	COM		28139T101	1387	52070	SH	DEFINED 20	52070
EDUCATION MGMT CORP 13600	COM		28139T101	20931	785716	SH	DEFINED 21	772116
EDUCATION MGMT CORP 64470	COM		28139T101	1717	64470	SH	DEFINED 22	
EDUCATION MGMT CORP 21650	COM		28139T101	1018	38220	SH	OTHER 22	16570
EDWARDS AG INC 3937	COM		281760108	2943	84998	SH	DEFINED 01	81061
EDWARDS AG INC 15964	COM		281760108	1032	29808	SH	OTHER 01	13844
EDWARDS AG INC	COM		281760108	6080	175618	SH	DEFINED 05	175618
EDWARDS AG INC	COM		281760108	3346	96637	SH	DEFINED 08	96637
EDWARDS AG INC	COM		281760108	4960	143260	SH	DEFINED 21	143260
EDWARDS AG INC	COM		281760108	418	12069	SH	DEFINED 22	12069
EDWARDS AG INC	COM		281760108	402	11600	SH	OTHER 22	11600
EDWARDS LIFESCIENCES CORP 1760	COM		28176E108	357	10657	SH	DEFINED 01	8897
EDWARDS LIFESCIENCES CORP 4006	COM		28176E108	2137	63784	SH	OTHER 01	59778
EDWARDS LIFESCIENCES CORP	COM		28176E108	4423	132040	SH	DEFINED 05	132040



EDWARDS LIFESCIENCES CORP	COM	28176E108	171	5117 SH	DEFINED	08	5117	
EDWARDS LIFESCIENCES CORP 25240	COM	28176E108	1130	33737 SH	DEFINED	22	8497	
EDWARDS LIFESCIENCES CORP	COM	28176E108	321	9590 SH	OTHER	22	9590	
EFUNDS CORP	COM	28224R101	496	26697 SH	DEFINED	01	9552	
17145								
EFUNDS CORP	COM	28224R101	19	1005 SH	OTHER	01		
1005								
EFUNDS CORP	COM	28224R101	4043	217500 SH	DEFINED	05	217500	
EFUNDS CORP	COM	28224R101	28	1500 SH	DEFINED	08	1500	
EFUNDS CORP	COM	28224R101	2006	107900 SH	DEFINED	17	107900	
EFUNDS CORP	COM	28224R101	595	32000 SH	DEFINED	21	32000	
EFUNDS CORP	COM	28224R101	107	5741 SH	DEFINED	22	5741	
EFUNDS CORP	COM	28224R101	40	2135 SH	OTHER	22	2135	
EL PASO CORP	COM	28336L109	5469	595072 SH	DEFINED	01	594272	
800								
EL PASO CORP	COM	28336L109	560	60901 SH	OTHER	01	25541	
35360								
EL PASO CORP	COM	28336L109	2776	302113 SH	DEFINED	05	302113	
EL PASO CORP	COM	28336L109	6616	719958 SH	DEFINED	08	719958	
EL PASO CORP	COM	28336L109	5684	618500 SH	DEFINED	17	618500	
EL PASO CORP	COM	28336L109	9190	1000050 SH	DEFINED	21	996606	
3444								
EL PASO CORP	COM	28336L109	455	49549 SH	DEFINED	22	44998	
4551								
EL PASO CORP	COM	28336L109	354	38466 SH	OTHER	22	38466	
EL PASO ELEC CO	COM NEW	283677854	465	28925 SH	DEFINED	01	6925	
22000								
EL PASO ELEC CO	COM NEW	283677854	8	500 SH	OTHER	01		
500								
EL PASO ELEC CO	COM NEW	283677854	3701	230275 SH	DEFINED	05	230275	
EL PASO ELEC CO	COM NEW	283677854	18	1100 SH	DEFINED	08	1100	
EL PASO ELEC CO	COM NEW	283677854	4545	282800 SH	DEFINED	21	282800	
EL PASO ELEC CO	COM NEW	283677854	174	10810 SH	DEFINED	22	9910	
900								
EL PASO ELEC CO	COM NEW	283677854	71	4400 SH	OTHER	22	4400	
ELAN PLC	ADR	284131208	752	32157 SH	DEFINED	01	31657	
500								
ELAN PLC	ADR	284131208	226	9641 SH	OTHER	01	4641	
5000								
ELAN PLC	ADR	284131208	8102	346231 SH	DEFINED	08	346231	
ELAN PLC	ADR	284131208	4717	201600 SH	CALL	DEFINED	08	201600
ELAN PLC	ADR	284131208	6575	281000 SH	PUT	DEFINED	08	281000
ELAN PLC	ADR	284131208	313	13366 SH	DEFINED	17	13366	
ELAN PLC	ADR	284131208	29	1250 SH	DEFINED	18		
1250								
ELAN PLC	ADR	284131208	920	39300 SH	DEFINED	20	39300	
ELAN PLC	ADR	284131208	16229	693530 SH	DEFINED	21	621330	
72200								
ELAN PLC	ADR	284131208	1000	42743 SH	DEFINED	22	41463	
1280								
ELAN PLC	ADR	284131208	821	35085 SH	OTHER	22	35085	
ELECTRO RENT CORP	COM	285218103	3	289 SH	DEFINED	08	289	
ELECTRO RENT CORP	COM	285218103	1100	99631 SH	DEFINED	21	99631	
ELECTRO RENT CORP	COM	285218103	41	3740 SH	DEFINED	22	3740	
ELECTRO RENT CORP	COM	285218103	11	1000 SH	OTHER	22	1000	
ELECTRO SCIENTIFIC INDS	COM	285229100	57	3264 SH	DEFINED	01	2864	
400								
ELECTRO SCIENTIFIC INDS	COM	285229100	9	525 SH	OTHER	01	400	
125								
ELECTRO SCIENTIFIC INDS	COM	285229100	2088	120339 SH	DEFINED	05	120339	
ELECTRO SCIENTIFIC INDS	COM	285229100	108	6219 SH	DEFINED	08	6219	
ELECTRO SCIENTIFIC INDS	COM	285229100	8000	461102 SH	DEFINED	21	450132	
10970								
ELECTRO SCIENTIFIC INDS	COM	285229100	419	24150 SH	DEFINED	22		
24150								
ELECTRONIC ARTS INC	COM	285512109	10569	229816 SH	DEFINED	01	226486	
3330								
ELECTRONIC ARTS INC	COM	285512109	2797	60810 SH	OTHER	01	14440	
46370								
ELECTRONIC ARTS INC	COM	285512109	12175	264737 SH	DEFINED	05	264737	
ELECTRONIC ARTS INC	COM	285512109	939	20425 SH	DEFINED	08	20425	
ELECTRONIC ARTS INC	COM	285512109	6944	151000 SH	CALL	DEFINED	08	151000
ELECTRONIC ARTS INC	COM	285512109	27	580 SH	DEFINED	13	580	
ELECTRONIC ARTS INC	COM	285512109	460	10000 SH	DEFINED	17	10000	
ELECTRONIC ARTS INC	COM	285512109	9727	211510 SH	DEFINED	21	211510	
ELECTRONIC ARTS INC	COM	285512109	24967	542885 SH	DEFINED	22	519568	
23317								
ELECTRONIC ARTS INC	COM	285512109	5520	120025 SH	OTHER	22	120025	
ELECTRONIC CLEARING HOUSE IN	COM PAR.01 N	285562500	258	29300 SH	DEFINED	17	29300	
ELECTRONIC DATA SYS NEW	COM	285661104	2209	113914 SH	DEFINED	01	109017	
4897								
ELECTRONIC DATA SYS NEW	COM	285661104	716	36918 SH	OTHER	01	13281	
23637								
ELECTRONIC DATA SYS NEW	COM	285661104	10271	529694 SH	DEFINED	05	262994	



ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	91	1913 SH	OTHER	22	1913	
ENBRIDGE ENERGY MANAGEMENT L	SHS UNITS LL	29250X103	8	184 SH	DEFINED	18		
184								
ENBRIDGE ENERGY MANAGEMENT L	SHS UNITS LL	29250X103	1498	33552 SH	OTHER	22		
33552								
ENCORE ACQUISITION CO	COM	29255W100	266	7700 SH	DEFINED	01	3000	
4700								
ENCORE ACQUISITION CO	COM	29255W100	176	5100 SH	OTHER	01	100	
5000								
ENCORE ACQUISITION CO	COM	29255W100	69	2000 SH	DEFINED	05	2000	
ENCORE ACQUISITION CO	COM	29255W100	66	1900 SH	DEFINED	08	1900	
ENCORE ACQUISITION CO	COM	29255W100	69	2000 SH	OTHER	22		
2000								
ENCORE WIRE CORP	COM	292562105	179	13500 SH	DEFINED	22	13500	
ENDESA S A	SPONSORED AD	29258N107	218	11395 SH	DEFINED	01	11395	
ENDESA S A	SPONSORED AD	29258N107	307	16086 SH	OTHER	01	16086	
ENDESA S A	SPONSORED AD	29258N107	38	2000 SH	DEFINED	21	2000	
ENDESA S A	SPONSORED AD	29258N107	82	4300 SH	DEFINED	22	3200	
1100								
ENDWAVE CORP	COM NEW	29264A206	259	20000 SH	OTHER	22		
20000								
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	459	25000 SH	DEFINED	01		
25000								
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	5001	272399 SH	DEFINED	05	272399	
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	37	2000 SH	PUT	DEFINED	08	2000
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	151	8217 SH	DEFINED	17	8217	
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	1322	71980 SH	DEFINED	20	71980	
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	18537	1009650 SH	DEFINED	21	894650	
115000								
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	561	30540 SH	DEFINED	22	22350	
8190								
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	13	700 SH	OTHER	22	700	
ENERGEN CORP	COM	29265N108	1591	30870 SH	DEFINED	01	16675	
14195								
ENERGEN CORP	COM	29265N108	91	1767 SH	OTHER	01		
1767								
ENERGEN CORP	COM	29265N108	12379	240130 SH	DEFINED	05	240130	
ENERGEN CORP	COM	29265N108	88	1700 SH	DEFINED	08	1700	
ENERGEN CORP	COM	29265N108	1242	24100 SH	DEFINED	21	24100	
ENERGEN CORP	COM	29265N108	52	1000 SH	DEFINED	22	1000	
ENERGY EAST CORP	COM	29266M109	793	31495 SH	DEFINED	01	31170	
325								
ENERGY EAST CORP	COM	29266M109	359	14253 SH	OTHER	01	7356	
6897								
ENERGY EAST CORP	COM	29266M109	8167	324347 SH	DEFINED	05	324347	
ENERGY EAST CORP	COM	29266M109	55	2200 SH	DEFINED	08	2200	
ENERGY EAST CORP	COM	29266M109	14249	565900 SH	DEFINED	21	565900	
ENERGY EAST CORP	COM	29266M109	2087	82869 SH	DEFINED	22	69202	
13667								
ENERGY EAST CORP	COM	29266M109	662	26277 SH	OTHER	22	26277	
ENERGIZER HLDGS INC	COM	29266R108	19980	433407 SH	DEFINED	01	228167	
205240								
ENERGIZER HLDGS INC	COM	29266R108	90881	1971389 SH	OTHER	01	56111	
1915278								
ENERGIZER HLDGS INC	COM	29266R108	7962	172716 SH	DEFINED	05	172716	
ENERGIZER HLDGS INC	COM	29266R108	381	8270 SH	DEFINED	08	8270	
ENERGIZER HLDGS INC	COM	29266R108	10321	223889 SH	DEFINED	21	223889	
ENERGIZER HLDGS INC	COM	29266R108	364	7901 SH	DEFINED	22	7901	
ENERGIZER HLDGS INC	COM	29266R108	67	1454 SH	OTHER	22	1454	
ENERGY PARTNERS LTD	COM	29270U105	4164	255800 SH	DEFINED	21	253300	
2500								
ENERGY PARTNERS LTD	COM	29270U105	276	16980 SH	DEFINED	22	16980	
ENERGY PARTNERS LTD	COM	29270U105	63	3840 SH	OTHER	22	3840	
ENERPLUS RES FD	UNIT TR G NE	29274D604	455	14000 SH	DEFINED	01	14000	
ENERPLUS RES FD	UNIT TR G NE	29274D604	520	16005 SH	OTHER	01	9555	
6450								
ENERPLUS RES FD	UNIT TR G NE	29274D604	29	900 SH	OTHER	22	900	
ENGELHARD CORP	COM	292845104	376	13277 SH	DEFINED	01	13277	
ENGELHARD CORP	COM	292845104	1616	56990 SH	DEFINED	05	56990	
ENGELHARD CORP	COM	292845104	1129	39818 SH	DEFINED	08	39818	
ENGELHARD CORP	COM	292845104	13437	473983 SH	DEFINED	21	473983	
ENGELHARD CORP	COM	292845104	1614	56937 SH	DEFINED	22	56037	
900								
ENGELHARD CORP	COM	292845104	230	8100 SH	OTHER	22	8100	
ENGINEERED SUPPORT SYS INC	COM	292866100	631	13824 SH	DEFINED	01	4824	
9000								
ENGINEERED SUPPORT SYS INC	COM	292866100	18	400 SH	OTHER	01		
400								
ENGINEERED SUPPORT SYS INC	COM	292866100	5426	118880 SH	DEFINED	05	118880	
ENGINEERED SUPPORT SYS INC	COM	292866100	27	600 SH	DEFINED	08	600	
ENGINEERED SUPPORT SYS INC	COM	292866100	129	2817 SH	DEFINED	17	2817	
ENGINEERED SUPPORT SYS INC	COM	292866100	790	17300 SH	DEFINED	21	17300	
ENESCO GROUP INC	COM	292973104	61	8925 SH	DEFINED	01	1525	
7400								
ENESCO GROUP INC	COM	292973104	475	69275 SH	DEFINED	05	69275	

ENESCO GROUP INC	COM	292973104	2	300	SH	DEFINED 08	300
ENESCO GROUP INC	COM	292973104	65	9500	SH	DEFINED 21	9500
ENESCO GROUP INC	COM	292973104	130	18954	SH	DEFINED 22	18954
ENESCO GROUP INC	COM	292973104		50	SH	OTHER 22	50
ENPRO INDS INC	COM	29355X107	4966	205700	SH	DEFINED 21	205700
ENPRO INDS INC	COM	29355X107	221	9152	SH	DEFINED 22	9152
ENPRO INDS INC	COM	29355X107	75	3100	SH	OTHER 22	3100
ENTEGRIS INC	COM	29362U104	66	7900	SH	DEFINED 17	7900
ENTEGRIS INC	COM	29362U104	5067	607600	SH	DEFINED 21	571500
36100							
ENTEGRIS INC	COM	29362U104	953	114300	SH	DEFINED 22	114300
ENTEGRIS INC	COM	29362U104	105	12600	SH	OTHER 22	12600
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	142	4345	SH	DEFINED 01	4345
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	11	340	SH	OTHER 01	140
200							
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	7612	233072	SH	DEFINED 05	233072
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	103	3161	SH	DEFINED 08	3161
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	475	14540	SH	DEFINED 20	14540
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	398	12195	SH	DEFINED 21	10925
1270							
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	145	4425	SH	DEFINED 22	
4425							
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	398	12180	SH	OTHER 22	
12180							
ENERGY CORP NEW	COM	29364G103	2119	34964	SH	DEFINED 01	33214
1750							
ENERGY CORP NEW	COM	29364G103	1618	26695	SH	OTHER 01	6746
19949							
ENERGY CORP NEW	COM	29364G103	6548	108028	SH	DEFINED 05	108028
ENERGY CORP NEW	COM	29364G103	623	10286	SH	DEFINED 08	10286
ENERGY CORP NEW	COM	29364G103	1436	23700	SH	DEFINED 20	23700
ENERGY CORP NEW	COM	29364G103	61928	1021745	SH	DEFINED 21	971545
50200							
ENERGY CORP NEW	COM	29364G103	11542	190429	SH	DEFINED 22	187388
3041							
ENERGY CORP NEW	COM	29364G103	659	10874	SH	OTHER 22	10874
ENTERPRISE PRODS PARTNERS L	COM	293792107	1420	61255	SH	DEFINED 01	57040
4215							
ENTERPRISE PRODS PARTNERS L	COM	293792107	1236	53308	SH	OTHER 01	37699
15609							
ENTERPRISE PRODS PARTNERS L	COM	293792107	122	5275	SH	DEFINED 21	5275
ENTERPRISE PRODS PARTNERS L	COM	293792107	1157	49935	SH	DEFINED 22	
49935							
ENTERPRISE PRODS PARTNERS L	COM	293792107	1698	73250	SH	OTHER 22	40560
32690							
ENTERTAINMENT PPTYS TR	COM SH BEN I	29380T105	79	2100	SH	DEFINED 01	2100
ENTERTAINMENT PPTYS TR	COM SH BEN I	29380T105	1935	51200	SH	DEFINED 05	51200
ENTERTAINMENT PPTYS TR	COM SH BEN I	29380T105	79	2094	SH	DEFINED 08	2094
ENTERTAINMENT PPTYS TR	COM SH BEN I	29380T105	718	19000	SH	DEFINED 21	19000
ENTERTAINMENT PPTYS TR	COM SH BEN I	29380T105	179	4725	SH	DEFINED 22	4725
ENTREMED INC	COM	29382F103	398	230025	SH	DEFINED 08	230025
ENTREMED INC	COM	29382F103	173	100000	SH PUT	DEFINED 08	100000
ENTREMED INC	COM	29382F103	1	500	SH	DEFINED 22	500
ENTREMED INC	COM	29382F103	5	3000	SH	OTHER 22	3000
ENTRAVISION COMMUNICATIONS C	CL A	29382R107	390	51250	SH	DEFINED 01	51250
ENTRAVISION COMMUNICATIONS C	CL A	29382R107	30	3918	SH	DEFINED 08	3918
ENTRAVISION COMMUNICATIONS C	CL A	29382R107	6011	789913	SH	DEFINED 21	774443
15470							
ENTRAVISION COMMUNICATIONS C	CL A	29382R107	874	114850	SH	DEFINED 22	
114850							
ENZO BIOCHEM INC	COM	294100102	83	5542	SH	DEFINED 01	5542
ENZO BIOCHEM INC	COM	294100102	3	175	SH	OTHER 01	
175							
ENZO BIOCHEM INC	COM	294100102	1965	131001	SH	DEFINED 05	131001
ENZO BIOCHEM INC	COM	294100102	307	20497	SH	DEFINED 21	20497
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	4	184	SH	DEFINED 05	184
EON LABS INC	COM	29412E100	941	43354	SH	DEFINED 17	43354
EON LABS INC	COM	29412E100	237	10900	SH PUT	DEFINED 17	10900
EON LABS INC	COM	29412E100	217	10000	SH	DEFINED 18	
10000							
EON LABS INC	COM	29412E100	974	44900	SH	DEFINED 21	44900
EON LABS INC	COM	29412E100	52	2400	SH	DEFINED 22	2400
EPLUS INC	COM	294268107	9	893	SH	DEFINED 08	893
EPLUS INC	COM	294268107	893	85359	SH	DEFINED 17	85359
EPICOR SOFTWARE CORP	COM	29426L108	2	160	SH	DEFINED 01	160
EPICOR SOFTWARE CORP	COM	29426L108	2786	231600	SH	DEFINED 21	218800
12800							
EPICOR SOFTWARE CORP	COM	29426L108	340	28300	SH	DEFINED 22	28300
EPICOR SOFTWARE CORP	COM	29426L108	57	4700	SH	OTHER 22	4700
EQUIFAX INC	COM	294429105	12463	472806	SH	DEFINED 01	16518
456288							
EQUIFAX INC	COM	294429105	12361	468926	SH	OTHER 01	391286
77640							

EQUIFAX INC 169601	COM	294429105	6441	244329	SH	DEFINED 05	74728
EQUIFAX INC	COM	294429105	347	13145	SH	DEFINED 08	13145
EQUIFAX INC	COM	294429105	501	18996	SH	DEFINED 21	18996
EQUIFAX INC 11000	COM	294429105	1683	63857	SH	DEFINED 22	52857
EQUIFAX INC	COM	294429105	1456	55242	SH	OTHER 22	55242
EQUIDYNE CORP	COM	29442R105	30	66000	SH	OTHER 01	66000
EQUINIX INC	COM NEW	29444U502	47	1528	SH	DEFINED 08	1528
EQUINIX INC	COM NEW	29444U502	785	25500	SH	DEFINED 17	25500
EQUINIX INC 12410	COM NEW	29444U502	11336	368415	SH	DEFINED 21	356005
EQUINIX INC 16020	COM NEW	29444U502	1031	33520	SH	DEFINED 22	17500
EQUINIX INC	COM NEW	29444U502	58	1900	SH	OTHER 22	1900
EQUITABLE RES INC 2024	COM	294549100	772	14221	SH	DEFINED 01	12197
EQUITABLE RES INC 1795	COM	294549100	408	7519	SH	OTHER 01	5724
EQUITABLE RES INC	COM	294549100	7446	137109	SH	DEFINED 05	137109
EQUITABLE RES INC	COM	294549100	225	4150	SH	DEFINED 08	4150
EQUITABLE RES INC 16091	COM	294549100	874	16091	SH	DEFINED 22	
EQUITABLE RES INC 509	COM	294549100	526	9678	SH	OTHER 22	9169
EQUITY INCOME FD	UT 1 EX SR-A	294700703	847	10036	SH	DEFINED 01	10036
EQUITY INCOME FD 1575	UT 1 EX SR-A	294700703	748	8867	SH	OTHER 01	7292
EQUITY INCOME FD	UT 1 EX SR-A	294700703	229	2720	SH	DEFINED 22	2720
EQUITY INCOME FD	UT 1 EX SR-A	294700703	256	3037	SH	OTHER 22	3037
EQUITY OFFICE PROPERTIES TRU 16075	COM	294741103	2481	91053	SH	DEFINED 01	74978
EQUITY OFFICE PROPERTIES TRU 17273	COM	294741103	508	18630	SH	OTHER 01	1357
EQUITY OFFICE PROPERTIES TRU	COM	294741103	31916	1171214	SH	DEFINED 05	1171214
EQUITY OFFICE PROPERTIES TRU	COM	294741103	1149	42155	SH	DEFINED 08	42155
EQUITY OFFICE PROPERTIES TRU	COM	294741103	945	34678	SH	DEFINED 17	34678
EQUITY OFFICE PROPERTIES TRU	COM	294741103	33352	1223943	SH	DEFINED 21	1223943
EQUITY OFFICE PROPERTIES TRU 32746	COM	294741103	7128	261592	SH	DEFINED 22	228846
EQUITY OFFICE PROPERTIES TRU	COM	294741103	4565	167514	SH	OTHER 22	167514
EQUITY OFFICE PROPERTIES TRU	PFD CV B 5.2	294741509	291	5725	SH	OTHER 22	5725
EQUITY ONE	COM	294752100	2	95	SH	DEFINED 01	95
EQUITY ONE 7500	COM	294752100	155	7882	SH	OTHER 01	382
EQUITY ONE	COM	294752100	3802	193800	SH	DEFINED 21	193800
EQUITY ONE	COM	294752100	180	9165	SH	DEFINED 22	9165
EQUITY ONE	COM	294752100	55	2800	SH	OTHER 22	2800
EQUITY RESIDENTIAL	SH BEN INT	29476L107	1207	38940	SH	DEFINED 01	38940
EQUITY RESIDENTIAL 13467	SH BEN INT	29476L107	938	30251	SH	OTHER 01	16784
EQUITY RESIDENTIAL	SH BEN INT	29476L107	1040	33550	SH	DEFINED 05	33550
EQUITY RESIDENTIAL	SH BEN INT	29476L107	254	8179	SH	DEFINED 08	8179
EQUITY RESIDENTIAL	SH BEN INT	29476L107	42900	1383857	SH	DEFINED 21	1383857
EQUITY RESIDENTIAL 15620	SH BEN INT	29476L107	4681	150989	SH	DEFINED 22	135369
EQUITY RESIDENTIAL	SH BEN INT	29476L107	659	21264	SH	OTHER 22	21264
ERESEARCHTECHNOLOGY INC	COM	29481V108	60	4500	SH	DEFINED 08	4500
ERESEARCHTECHNOLOGY INC	COM	29481V108	173	13000	SH	CALL DEFINED 08	13000
ERICSSON L M TEL CO	ADR B SEK 10	294821608	69794	2234114	SH	DEFINED 08	2234114
ERICSSON L M TEL CO	ADR B SEK 10	294821608	1562	50000	SH	CALL DEFINED 08	50000
ERICSSON L M TEL CO	ADR B SEK 10	294821608	3124	100000	SH	PUT DEFINED 08	100000
ERICSSON L M TEL CO	ADR B SEK 10	294821608	255	8154	SH	DEFINED 17	8154
ERICSSON L M TEL CO 3200	ADR B SEK 10	294821608	100	3200	SH	DEFINED 18	
ERICSSON L M TEL CO 21400	ADR B SEK 10	294821608	13983	447600	SH	DEFINED 21	426200
ERICSSON L M TEL CO 7866	ADR B SEK 10	294821608	1692	54149	SH	DEFINED 22	46283
ERICSSON L M TEL CO	ADR B SEK 10	294821608	795	25462	SH	OTHER 22	25462
ESCO TECHNOLOGIES INC	COM	296315104	479	7072	SH	DEFINED 01	7072
ESCO TECHNOLOGIES INC 116	COM	296315104	8	116	SH	OTHER 01	
ESCO TECHNOLOGIES INC	COM	296315104	79	1162	SH	DEFINED 08	1162
ESCO TECHNOLOGIES INC	COM	296315104	95	1400	SH	DEFINED 17	1400
ESCO TECHNOLOGIES INC 14300	COM	296315104	1203	17760	SH	DEFINED 22	3460
ESCO TECHNOLOGIES INC	COM	296315104	1	15	SH	OTHER 22	15
ESPEED INC	CL A	296643109	1	135	SH	DEFINED 01	135
ESPEED INC	CL A	296643109	663	67493	SH	DEFINED 17	67493
ESSEX PPTY TR INC	COM	297178105	162	2252	SH	DEFINED 01	2252
ESSEX PPTY TR INC 225	COM	297178105	57	800	SH	OTHER 01	575
ESSEX PPTY TR INC	COM	297178105	7007	97525	SH	DEFINED 05	97525
ESSEX PPTY TR INC	COM	297178105	86	1200	SH	DEFINED 08	1200

ESSEX PPTY TR INC	COM	297178105	8751	121800	SH	DEFINED 21	121800
ESSEX PPTY TR INC	COM	297178105	556	7740	SH	DEFINED 22	6900
840							
ESTERLINE TECHNOLOGIES CORP	COM	297425100	385	12579	SH	DEFINED 01	8079
4500							
ESTERLINE TECHNOLOGIES CORP	COM	297425100	1	25	SH	OTHER 01	
25							
ESTERLINE TECHNOLOGIES CORP	COM	297425100	2987	97650	SH	DEFINED 05	97650
ESTERLINE TECHNOLOGIES CORP	COM	297425100	15	500	SH	DEFINED 08	500
ESTERLINE TECHNOLOGIES CORP	COM	297425100	6356	207790	SH	DEFINED 21	207790
ESTERLINE TECHNOLOGIES CORP	COM	297425100	253	8280	SH	DEFINED 22	1580
6700							
ESTERLINE TECHNOLOGIES CORP	COM	297425100	288	9400	SH	OTHER 22	9400
ETABLISSEMENTS DELHAIZE FRER	SPONSORED AD	29759W101	120	1898	SH	DEFINED 01	1198
700							
ETABLISSEMENTS DELHAIZE FRER	SPONSORED AD	29759W101	55	863	SH	OTHER 01	700
163							
ETABLISSEMENTS DELHAIZE FRER	SPONSORED AD	29759W101	14	219	SH	DEFINED 22	219
ETABLISSEMENTS DELHAIZE FRER	SPONSORED AD	29759W101	123	1949	SH	OTHER 22	1949
ETHAN ALLEN INTERIORS INC	COM	297602104	416	11975	SH	DEFINED 01	8380
3595							
ETHAN ALLEN INTERIORS INC	COM	297602104	100	2880	SH	OTHER 01	
2880							
ETHAN ALLEN INTERIORS INC	COM	297602104	7026	202173	SH	DEFINED 05	202173
ETHAN ALLEN INTERIORS INC	COM	297602104	97	2786	SH	DEFINED 08	2786
ETHAN ALLEN INTERIORS INC	COM	297602104	858	24700	SH	DEFINED 21	24700
ETHAN ALLEN INTERIORS INC	COM	297602104	35	1000	SH	DEFINED 22	
1000							
ETHAN ALLEN INTERIORS INC	COM	297602104	174	5000	SH	OTHER 22	4000
1000							
EUROBANCSHARES INC	COM	298716101	3707	199400	SH	DEFINED 21	199400
EUROBANCSHARES INC	COM	298716101	918	49400	SH	DEFINED 22	45402
3998							
EURONET WORLDWIDE INC	COM	298736109	8125	434021	SH	DEFINED 21	422531
11490							
EURONET WORLDWIDE INC	COM	298736109	484	25870	SH	DEFINED 22	
25870							
EVERGREEN RES INC	COM NO PAR	299900308	517	12900	SH	DEFINED 01	4900
8000							
EVERGREEN RES INC	COM NO PAR	299900308	433	10800	SH	DEFINED 05	10800
EVERGREEN RES INC	COM NO PAR	299900308	6984	174378	SH	DEFINED 08	174378
EVERGREEN RES INC	COM NO PAR	299900308	1145	28600	SH	DEFINED 21	28600
EVERGREEN INCOME ADVANTAGE F	COM SHS	30023Y105	205	13000	SH	DEFINED 22	13000
EVERGREEN INCOME ADVANTAGE F	COM SHS	30023Y105	85	5400	SH	OTHER 22	5400
EXACT SCIENCES CORP	COM	30063P105	2	498	SH	DEFINED 08	498
EXACT SCIENCES CORP	COM	30063P105	254	78139	SH	DEFINED 17	78139
EXACT SCIENCES CORP	COM	30063P105	1044	321300	SH	DEFINED 21	299500
21800							
EXACT SCIENCES CORP	COM	30063P105	189	58022	SH	DEFINED 22	58022
EXACT SCIENCES CORP	COM	30063P105	33	10002	SH	OTHER 22	10002
EXAR CORP	COM	300645108	174	12320	SH	DEFINED 01	6060
6260							
EXAR CORP	COM	300645108	9	640	SH	OTHER 01	
640							
EXAR CORP	COM	300645108	2586	182650	SH	DEFINED 05	182650
EXAR CORP	COM	300645108	13	900	SH	DEFINED 08	900
EXAR CORP	COM	300645108	91	6400	SH	DEFINED 17	6400
EXAR CORP	COM	300645108	3366	237700	SH	DEFINED 21	237700
EXAR CORP	COM	300645108	126	8890	SH	DEFINED 22	
8890							
EXAR CORP	COM	300645108	473	33400	SH	OTHER 22	11790
21610							
EXEGENICS INC	COM	301610101	35	50000	SH	DEFINED 01	50000
EXELON CORP	COM	30161N101	5096	138887	SH	DEFINED 01	131199
7688							
EXELON CORP	COM	30161N101	3489	95093	SH	OTHER 01	21551
73542							
EXELON CORP	COM	30161N101	43393	1182701	SH	DEFINED 05	1182701
EXELON CORP	COM	30161N101	1167	31808	SH	DEFINED 08	31808
EXELON CORP	COM	30161N101	2297	62600	SH	DEFINED 20	62600
EXELON CORP	COM	30161N101	52856	1440597	SH	DEFINED 21	1324197
116400							
EXELON CORP	COM	30161N101	5501	149936	SH	DEFINED 22	140191
9745							
EXELON CORP	COM	30161N101	1111	30284	SH	OTHER 22	30284
EXELON CORP	COM	30161N101	166	4513	SH	DEFINED	4513
EXPEDITORS INTL WASH INC	COM	302130109	632	12230	SH	DEFINED 01	
12230							
EXPEDITORS INTL WASH INC	COM	302130109	977	18900	SH	OTHER 01	14505
350							
4045							
EXPEDITORS INTL WASH INC	COM	302130109	20225	391194	SH	DEFINED 05	391194
EXPEDITORS INTL WASH INC	COM	302130109	222	4291	SH	DEFINED 08	4291
EXPEDITORS INTL WASH INC	COM	302130109	176	3400	SH	DEFINED 17	3400
EXPEDITORS INTL WASH INC	COM	302130109	5464	105680	SH	DEFINED 21	105680
EXPEDITORS INTL WASH INC	COM	302130109	437	8455	SH	DEFINED 22	7655

800								
EXPEDITORS INTL WASH INC	COM	302130109	167	3225 SH	OTHER	22		3225
EXPRESS SCRIPTS INC	COM	302182100	1699	26001 SH	DEFINED	01		19651
3725 2625								
EXPRESS SCRIPTS INC	COM	302182100	1408	21550 SH	OTHER	01		
21550								
EXPRESS SCRIPTS INC	COM	302182100	10490	160550 SH	DEFINED	05		160550
EXPRESS SCRIPTS INC	COM	302182100	1433	21933 SH	DEFINED	08		21933
EXPRESS SCRIPTS INC	COM	302182100	2261	34600 SH	CALL	DEFINED	08	34600
EXPRESS SCRIPTS INC	COM	302182100	196	3000 SH	DEFINED	18		
3000								
EXPRESS SCRIPTS INC	COM	302182100	6965	106600 SH	DEFINED	21		106600
EXPRESS SCRIPTS INC	COM	302182100	450	6884 SH	DEFINED	22		5034
1850								
EXPRESS SCRIPTS INC	COM	302182100	196	3000 SH	OTHER	22		3000
EXTRA SPACE STORAGE INC	COM	30225T102	158	12404 SH	DEFINED	01		12404
EXTRA SPACE STORAGE INC	COM	30225T102	158	12404 SH	DEFINED	17		12404
EXTREME NETWORKS INC	COM	30226D106	146	32775 SH	DEFINED	01		32775
EXTREME NETWORKS INC	COM	30226D106	28	6200 SH	OTHER	01		6200
EXTREME NETWORKS INC	COM	30226D106	3	600 SH	DEFINED	08		600
EXTREME NETWORKS INC	COM	30226D106	4	825 SH	DEFINED	22		825
EXULT INC DEL	COM	302284104	26	4972 SH	DEFINED	08		4972
EXULT INC DEL	COM	302284104	13408	2549098 SH	DEFINED			2549098
EYETECH PHARMACEUTICALS INC	COM	302297106	3	100 SH	DEFINED	05		100
EYETECH PHARMACEUTICALS INC	COM	302297106	282	8299 SH	DEFINED	08		8299
EYETECH PHARMACEUTICALS INC	COM	302297106	5523	162500 SH	CALL	DEFINED	08	162500
EYETECH PHARMACEUTICALS INC	COM	302297106	255	7500 SH	PUT	DEFINED	08	7500
EYETECH PHARMACEUTICALS INC	COM	302297106	194	5700 SH	DEFINED	22		5700
EXXON MOBIL CORP	COM	30231G102	860023	17794812 SH	DEFINED	01		16788677
1006135								
EXXON MOBIL CORP	COM	30231G102	775054	16036713 SH	OTHER	01		7804844
8231869								
EXXON MOBIL CORP	COM	30231G102	17520	362500 SH	CALL	DEFINED	01	362500
EXXON MOBIL CORP	COM	30231G102	23455	485300 SH	PUT	DEFINED	01	485300
EXXON MOBIL CORP	COM	30231G102	332451	6878761 SH	DEFINED	05		6091761
787000								
EXXON MOBIL CORP	COM	30231G102	36390	752942 SH	DEFINED	08		752942
EXXON MOBIL CORP	COM	30231G102	1692	35000 SH	CALL	DEFINED	08	35000
EXXON MOBIL CORP	COM	30231G102	7733	160000 SH	PUT	DEFINED	08	160000
EXXON MOBIL CORP	COM	30231G102	93	1921 SH	DEFINED	13		1921
EXXON MOBIL CORP	COM	30231G102	76	1563 SH	OTHER	13		921
642								
EXXON MOBIL CORP	COM	30231G102	2436	50400 SH	DEFINED	17		50400
EXXON MOBIL CORP	COM	30231G102	17399	360000 SH	CALL	DEFINED	17	360000
EXXON MOBIL CORP	COM	30231G102	12566	260000 SH	PUT	DEFINED	17	260000
EXXON MOBIL CORP	COM	30231G102	1187	24550 SH	DEFINED	18		
24550								
EXXON MOBIL CORP	COM	30231G102	6851	141754 SH	DEFINED	20		141754
EXXON MOBIL CORP	COM	30231G102	248546	5142684 SH	DEFINED	21		4821194
321490								
EXXON MOBIL CORP	COM	30231G102	1048885	21702560 SH	DEFINED	22		20402833
1299727								
EXXON MOBIL CORP	COM	30231G102	510564	10564116 SH	OTHER	22		10564016
100								
EXXON MOBIL CORP	COM	30231G102	186	3855 SH	DEFINED			3855
FEI CO	COM	30241L109	186	9430 SH	DEFINED	01		5640
3790								
FEI CO	COM	30241L109	26	1310 SH	OTHER	01		
1310								
FEI CO	COM	30241L109	2804	141925 SH	DEFINED	05		141925
FEI CO	COM	30241L109	10524	532600 SH	DEFINED	21		520600
12000								
FEI CO	COM	30241L109	736	37250 SH	DEFINED	22		37250
FEI CO	COM	30241L109	83	4200 SH	OTHER	22		4200
FEI CO	NOTE	30241LAD1	144	150000 PRN	DEFINED	08		150000
FEI CO	NOTE	30241LAD1	538	560000 PRN	DEFINED	17		560000
FLIR SYS INC	COM	302445101	874	14937 SH	DEFINED	01		7376
6061 1500								
FLIR SYS INC	COM	302445101	101	1725 SH	OTHER	01		
1725								
FLIR SYS INC	COM	302445101	12398	211928 SH	DEFINED	05		211928
FLIR SYS INC	COM	302445101	18818	321681 SH	DEFINED	08		321681
FLIR SYS INC	COM	302445101	4134	70670 SH	DEFINED	18		
70670								
FLIR SYS INC	COM	302445101	373	6380 SH	DEFINED	20		6380
FLIR SYS INC	COM	302445101	6584	112540 SH	DEFINED	21		111940
600								
FLIR SYS INC	COM	302445101	523	8940 SH	DEFINED	22		6640
2300								
FLIR SYS INC	COM	302445101	23	400 SH	OTHER	22		400
F M C CORP	COM NEW	302491303	301	6200 SH	DEFINED	01		6200
F M C CORP	COM NEW	302491303	78	1600 SH	OTHER	01		100
1500								
F M C CORP	COM NEW	302491303	3902	80330 SH	DEFINED	05		80330
F M C CORP	COM NEW	302491303	290	5966 SH	DEFINED	08		5966

F M C CORP 234	COM NEW	302491303	11	234 SH	DEFINED 22	
F M C CORP 866	COM NEW	302491303	102	2100 SH	OTHER 22	1234
FMC TECHNOLOGIES INC	COM	30249U101	202	6050 SH	DEFINED 01	6050
FMC TECHNOLOGIES INC 2804	COM	30249U101	99	2975 SH	OTHER 01	171
FMC TECHNOLOGIES INC	COM	30249U101	4976	148986 SH	DEFINED 05	148986
FMC TECHNOLOGIES INC	COM	30249U101	243	7284 SH	DEFINED 08	7284
FMC TECHNOLOGIES INC	COM	30249U101	304	9100 SH	DEFINED 17	9100
FMC TECHNOLOGIES INC	COM	30249U101	391	11700 SH	DEFINED 20	11700
FMC TECHNOLOGIES INC	COM	30249U101	297	8900 SH	DEFINED 21	8900
FMC TECHNOLOGIES INC 27517	COM	30249U101	919	27517 SH	DEFINED 22	
FMC TECHNOLOGIES INC 774	COM	30249U101	121	3609 SH	OTHER 22	2835
FNB CORP PA	COM	302520101	65	2934 SH	DEFINED 01	2934
FNB CORP PA 607	COM	302520101	30	1337 SH	OTHER 01	730
FNB CORP PA	COM	302520101	1401	63320 SH	DEFINED 05	63320
FNB CORP PA	COM	302520101	45	2037 SH	DEFINED 22	2037
FPL GROUP INC 12517	COM	302571104	223826	3276141 SH	DEFINED 01	3263624
FPL GROUP INC 97692	COM	302571104	13970	204475 SH	OTHER 01	106783
FPL GROUP INC	COM	302571104	5917	86608 SH	DEFINED 05	86608
FPL GROUP INC	COM	302571104	365	5339 SH	DEFINED 08	5339
FPL GROUP INC 750	COM	302571104	51	750 SH	DEFINED 18	
FPL GROUP INC 7631	COM	302571104	14086	206175 SH	DEFINED 21	198544
FPL GROUP INC 32788	COM	302571104	9847	144126 SH	DEFINED 22	111338
FPL GROUP INC	COM	302571104	9383	137342 SH	OTHER 22	137342
FTI CONSULTING INC	COM	302941109	422	22353 SH	DEFINED 01	22353
FTI CONSULTING INC	COM	302941109	19	1000 SH	DEFINED 08	1000
FTI CONSULTING INC	COM	302941109	574	30382 SH	DEFINED 17	30382
FTI CONSULTING INC 5500	COM	302941109	14517	768100 SH	DEFINED 21	762600
FTI CONSULTING INC 14500	COM	302941109	2604	137800 SH	DEFINED 22	123300
FTI CONSULTING INC	COM	302941109	81	4300 SH	OTHER 22	4300
FACTSET RESH SYS INC 18000	COM	303075105	1146	23775 SH	DEFINED 01	5775
FACTSET RESH SYS INC 150	COM	303075105	7	150 SH	OTHER 01	
FACTSET RESH SYS INC	COM	303075105	7049	146235 SH	DEFINED 05	146235
FACTSET RESH SYS INC	COM	303075105	51	1053 SH	DEFINED 08	1053
FACTSET RESH SYS INC	COM	303075105	993	20600 SH	DEFINED 21	20600
FACTSET RESH SYS INC	COM	303075105	3	60 SH	DEFINED 22	60
FAIR ISAAC CORP 5150	COM	303250104	741	25392 SH	DEFINED 01	20242
FAIR ISAAC CORP 6725	COM	303250104	411	14075 SH	OTHER 01	7350
FAIR ISAAC CORP	COM	303250104	4561	156194 SH	DEFINED 05	156194
FAIR ISAAC CORP	COM	303250104	295	10100 SH	DEFINED 08	10100
FAIR ISAAC CORP	COM	303250104	3900	133550 SH	DEFINED 21	133550
FAIR ISAAC CORP 1650	COM	303250104	48	1650 SH	OTHER 22	
FAIR ISAAC CORP	NOTE	1.500% 303250AB0	446	450000 PRN	DEFINED 08	450000
FAIR ISAAC CORP	NOTE	1.500% 303250AB0	446	450000 PRN	DEFINED 17	450000
FAIRCHILD SEMICONDUCTOR INTL 8400	COM	303726103	385	27145 SH	DEFINED 01	18745
FAIRCHILD SEMICONDUCTOR INTL 400	COM	303726103	20	1400 SH	OTHER 01	1000
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	17916	1264336 SH	DEFINED 05	1264336
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	140	9890 SH	DEFINED 08	9890
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	332	23430 SH	DEFINED 20	23430
FAIRCHILD SEMICONDUCTOR INTL 3200	COM	303726103	8883	626880 SH	DEFINED 21	623680
FAIRCHILD SEMICONDUCTOR INTL 21620	COM	303726103	1870	132000 SH	DEFINED 22	110380
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	16	1100 SH	OTHER 22	1100
FAIRCHILD SEMICONDUCTOR CORP	NOTE	5.000% 303727AJ0	3965	4000000 PRN	DEFINED 08	4000000
FAIRMONT HOTELS RESORTS INC 524	COM	305204109	47	1736 SH	OTHER 01	1212
FAIRMONT HOTELS RESORTS INC	COM	305204109	894	32718 SH	DEFINED 17	32718
FAIRMONT HOTELS RESORTS INC	COM	305204109	3552	130000 SH	DEFINED 21	130000
FAIRMONT HOTELS RESORTS INC 100	COM	305204109	31	1125 SH	DEFINED 22	1025
FAIRMONT HOTELS RESORTS INC	COM	305204109	15	545 SH	OTHER 22	545
FALCON PRODS INC	COM	306075102	331	171467 SH	OTHER 01	171467
FAMILY DLR STORES INC 396610	COM	307000109	395896	14608698 SH	DEFINED 01	14212088
FAMILY DLR STORES INC	COM	307000109	132	4880 SH	OTHER 01	1600



3280								
FAMILY DLR STORES INC	COM	307000109	2115	78027 SH	DEFINED	05		78027
FAMILY DLR STORES INC	COM	307000109	181	6684 SH	DEFINED	08		6684
FAMILY DLR STORES INC	COM	307000109	513	18912 SH	DEFINED	21		18912
FAMILY DLR STORES INC	COM	307000109	7439	274519 SH	DEFINED	22		259803
14716								
FAMILY DLR STORES INC	COM	307000109	3339	123201 SH	OTHER	22		123201
FAMOUS DAVES AMER INC	COM	307068106	3750	500000 SH	DEFINED	21		500000
FARGO ELECTRONICS INC	COM	30744P102	3	274 SH	DEFINED	08		274
FARGO ELECTRONICS INC	COM	30744P102	2	250 SH	DEFINED	22		250
FARGO ELECTRONICS INC	COM	30744P102	97	10000 SH	OTHER	22		10000
FASTENAL CO	COM	311900104	732	12700 SH	DEFINED	01		11400
1300								
FASTENAL CO	COM	311900104	48	825 SH	OTHER	01		600
225								
FASTENAL CO	COM	311900104	9659	167694 SH	DEFINED	05		167694
FASTENAL CO	COM	311900104	433	7513 SH	DEFINED	08		7513
FASTENAL CO	COM	311900104	3312	57500 SH	CALL	DEFINED	08	57500
FASTENAL CO	COM	311900104	3312	57500 SH	PUT	DEFINED	08	57500
FASTENAL CO	COM	311900104	2304	40000 SH	DEFINED	21		40000
FASTENAL CO	COM	311900104	266	4612 SH	DEFINED	22		4612
FASTENAL CO	COM	311900104	270	4690 SH	OTHER	22		4690
FAUQUIER BANKSHARES INC VA	COM	312059108	1147	48000 SH	DEFINED	01		48000
FEDDERS CORP	COM NEW	313135501	34	8423 SH	DEFINED	01		3223
5200								
FEDDERS CORP	COM NEW	313135501	530	129600 SH	DEFINED	05		129600
FEDDERS CORP	COM NEW	313135501	83	20200 SH	DEFINED	21		20200
FEDDERS CORP	COM NEW	313135501	7	1684 SH	DEFINED	22		842
842								
FEDERAL HOME LN MTG CORP	COM	313400301	137299	2104525 SH	DEFINED	01		2081714
22811								
FEDERAL HOME LN MTG CORP	COM	313400301	16523	253271 SH	OTHER	01		91917
161354								
FEDERAL HOME LN MTG CORP	COM	313400301	7176	110000 SH	CALL	DEFINED	01	110000
FEDERAL HOME LN MTG CORP	COM	313400301	7176	110000 SH	PUT	DEFINED	01	110000
FEDERAL HOME LN MTG CORP	COM	313400301	27218	417202 SH	DEFINED	05		344802
72400								
FEDERAL HOME LN MTG CORP	COM	313400301	33138	507938 SH	DEFINED	08		507938
FEDERAL HOME LN MTG CORP	COM	313400301	42654	653800 SH	CALL	DEFINED	08	653800
FEDERAL HOME LN MTG CORP	COM	313400301	13818	211800 SH	PUT	DEFINED	08	211800
FEDERAL HOME LN MTG CORP	COM	313400301	11257	172546 SH	DEFINED	17		172546
FEDERAL HOME LN MTG CORP	COM	313400301	424060	6500000 SH	OTHER	17		
6500000								
FEDERAL HOME LN MTG CORP	COM	313400301	920	14100 SH	PUT	DEFINED	17	14100
FEDERAL HOME LN MTG CORP	COM	313400301	1409	21600 SH	DEFINED	20		21600
FEDERAL HOME LN MTG CORP	COM	313400301	66830	1024372 SH	DEFINED	21		977972
46400								
FEDERAL HOME LN MTG CORP	COM	313400301	21126	323827 SH	DEFINED	22		308132
15695								
FEDERAL HOME LN MTG CORP	COM	313400301	1238	18975 SH	OTHER	22		18975
FEDERAL NATL MTG ASSN	COM	313586109	96528	1522517 SH	DEFINED	01		1483648
38869								
FEDERAL NATL MTG ASSN	COM	313586109	58580	923980 SH	OTHER	01		505498
418482								
FEDERAL NATL MTG ASSN	COM	313586109	5072	80000 SH	CALL	DEFINED	01	80000
FEDERAL NATL MTG ASSN	COM	313586109	31857	502476 SH	DEFINED	05		502476
FEDERAL NATL MTG ASSN	COM	313586109	6700	105677 SH	DEFINED	08		105677
FEDERAL NATL MTG ASSN	COM	313586109	11659	183900 SH	CALL	DEFINED	08	183900
FEDERAL NATL MTG ASSN	COM	313586109	13612	214700 SH	PUT	DEFINED	08	214700
FEDERAL NATL MTG ASSN	COM	313586109	25	387 SH	OTHER	13		137
250								
FEDERAL NATL MTG ASSN	COM	313586109	2295	36200 SH	DEFINED	17		36200
FEDERAL NATL MTG ASSN	COM	313586109	139480	2200000 SH	OTHER	17		
2200000								
FEDERAL NATL MTG ASSN	COM	313586109	57	900 SH	DEFINED	18		
900								
FEDERAL NATL MTG ASSN	COM	313586109	38961	614522 SH	DEFINED	21		607817
6705								
FEDERAL NATL MTG ASSN	COM	313586109	114469	1805498 SH	DEFINED	22		1697151
108347								
FEDERAL NATL MTG ASSN	COM	313586109	55720	878867 SH	OTHER	22		878867
FEDERAL REALTY INVT TR	SH BEN INT N	313747206	875	19889 SH	DEFINED	01		15991
3898								
FEDERAL REALTY INVT TR	SH BEN INT N	313747206	647	14715 SH	OTHER	01		6198
151								
8366								
FEDERAL REALTY INVT TR	SH BEN INT N	313747206	13	300 SH	DEFINED	08		300
FEDERAL REALTY INVT TR	SH BEN INT N	313747206	704	15991 SH	DEFINED	17		15991
FEDERAL REALTY INVT TR	SH BEN INT N	313747206	58	1316 SH	DEFINED	22		1316
FEDERAL REALTY INVT TR	SH BEN INT N	313747206	75	1700 SH	OTHER	22		1700
FEDERAL SIGNAL CORP	COM	313855108	774	41680 SH	DEFINED	01		3300
38380								
FEDERAL SIGNAL CORP	COM	313855108	212	11413 SH	OTHER	01		8116
3297								
FEDERAL SIGNAL CORP	COM	313855108	1970	106053 SH	DEFINED	05		106053
FEDERAL SIGNAL CORP	COM	313855108	13	700 SH	DEFINED	08		700



FIFTH THIRD BANCORP	COM	316773100	5658	114952	SH	OTHER	22	114952
FILENET CORP	COM	316869106	307	17600	SH	DEFINED	01	6800
10800								
FILENET CORP	COM	316869106	21	1200	SH	OTHER	01	
1200								
FILENET CORP	COM	316869106	3121	178775	SH	DEFINED	05	178775
FILENET CORP	COM	316869106	72	4150	SH	DEFINED	08	4150
FILENET CORP	COM	316869106	2694	154300	SH	DEFINED	21	144000
10300								
FILENET CORP	COM	316869106	520	29800	SH	DEFINED	22	29800
FILENET CORP	COM	316869106	59	3400	SH	OTHER	22	3400
FINANCIAL FED CORP	COM	317492106	270	7200	SH	DEFINED	01	2800
4400								
FINANCIAL FED CORP	COM	317492106	2885	76975	SH	DEFINED	05	76975
FINANCIAL FED CORP	COM	317492106	82	2200	SH	DEFINED	08	2200
FINANCIAL FED CORP	COM	317492106	427	11400	SH	DEFINED	21	11400
FINDWHAT COM	COM	317794105	109	5800	SH	DEFINED	01	3200
2600								
FINDWHAT COM	COM	317794105	2442	130375	SH	DEFINED	05	130375
FINDWHAT COM	COM	317794105	375	20000	SH	DEFINED	21	20000
FINISAR	COM	31787A101	3	2000	SH	DEFINED	01	2000
FINISAR	COM	31787A101	1364	1048900	SH	DEFINED	21	989200
59700								
FINISAR	COM	31787A101	193	148800	SH	DEFINED	22	148800
FINISAR	COM	31787A101	49	37400	SH	OTHER	22	37400
FINISH LINE INC	CL A	317923100	56	1800	SH	DEFINED	01	1800
FINISH LINE INC	CL A	317923100	56	1800	SH	DEFINED	05	1800
FINISH LINE INC	CL A	317923100	770	24915	SH	DEFINED	08	24915
FINISH LINE INC	CL A	317923100	81	2617	SH	DEFINED	17	2617
FINISH LINE INC	CL A	317923100	46	1500	SH	DEFINED	22	
1500								
FIRST ACCEPTANCE CORP	COM	318457108	107	15000	SH	DEFINED	08	15000
FIRST AMERN CORP CALIF	COM	318522307	718	23273	SH	DEFINED	01	23273
FIRST AMERN CORP CALIF	COM	318522307	7	225	SH	OTHER	01	
225								
FIRST AMERN CORP CALIF	COM	318522307	6049	196200	SH	DEFINED	05	196200
FIRST AMERN CORP CALIF	COM	318522307	97	3154	SH	DEFINED	08	3154
FIRST AMERN CORP CALIF	COM	318522307	342	11078	SH	DEFINED	17	11078
FIRST AMERN CORP CALIF	COM	318522307	4443	144100	SH	DEFINED	21	144100
FIRST AMERN CORP CALIF	COM	318522307	1185	38426	SH	DEFINED	22	33356
5070								
FIRST AMERN CORP CALIF	COM	318522307	9	300	SH	OTHER	22	300
FIRST BANCORP P R	COM	318672102	647	13400	SH	DEFINED	01	5700
7700								
FIRST BANCORP P R	COM	318672102	63	1300	SH	OTHER	01	
1300								
FIRST BANCORP P R	COM	318672102	8700	180125	SH	DEFINED	05	180125
FIRST BANCORP P R	COM	318672102	29	600	SH	DEFINED	08	600
FIRST BANCORP P R	COM	318672102	1290	26700	SH	DEFINED	21	26700
FIRST BANCORP P R	COM	318672102	145	3000	SH	OTHER	22	3000
FIRST CHARTER CORP	COM	319439105	315	13016	SH	DEFINED	01	11666
1350								
FIRST CHARTER CORP	COM	319439105	53	2210	SH	OTHER	01	1710
500								
FIRST CHARTER CORP	COM	319439105	28	1146	SH	DEFINED	08	1146
FIRST CHARTER CORP	COM	319439105	218	9000	SH	OTHER	22	9000
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	2938	24900	SH	DEFINED	21	24900
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	131	1110	SH	DEFINED	22	1110
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	189	1600	SH	OTHER	22	1600
FIRST COMWLTH FINL CORP PA	COM	319829107	231	16940	SH	DEFINED	01	16940
FIRST CONSULTING GROUP INC	COM	31986R103		100	SH	DEFINED	08	100
FIRST CONSULTING GROUP INC	COM	31986R103	76	16100	SH	DEFINED	21	16100
FIRST CONSULTING GROUP INC	COM	31986R103	7	1540	SH	DEFINED	22	1540
FIRST CONSULTING GROUP INC	COM	31986R103	9	1900	SH	OTHER	22	1900
FIRST DATA CORP	COM	319963104	127771	2937272	SH	DEFINED	01	2805109
132163								
FIRST DATA CORP	COM	319963104	48268	1109617	SH	OTHER	01	610878
498739								
FIRST DATA CORP	COM	319963104	17680	406439	SH	DEFINED	05	406439
FIRST DATA CORP	COM	319963104	6102	140286	SH	DEFINED	08	140286
FIRST DATA CORP	COM	319963104	12911	296800	SH	CALL	DEFINED	296800
FIRST DATA CORP	COM	319963104	2175	50000	SH	PUT	DEFINED	50000
FIRST DATA CORP	COM	319963104	13	310	SH	DEFINED	13	281
29								
FIRST DATA CORP	COM	319963104	23	521	SH	OTHER	13	
521								
FIRST DATA CORP	COM	319963104	6195	142410	SH	DEFINED	17	142410
FIRST DATA CORP	COM	319963104	35	800	SH	DEFINED	18	
800								
FIRST DATA CORP	COM	319963104	17983	413400	SH	DEFINED	21	413400
FIRST DATA CORP	COM	319963104	54234	1246753	SH	DEFINED	22	1159973
86780								
FIRST DATA CORP	COM	319963104	25660	589892	SH	OTHER	22	589892
FIRST FINL BANCORP OH	COM	320209109	51	3000	SH	DEFINED	01	3000
FIRST FINL BANCORP OH	COM	320209109	128	7500	SH	OTHER	01	7500

FIRST FINL BANCORP OH	COM	320209109	17	1000	SH	DEFINED	22	1000
FIRST FINL BANKSHARES	COM	32020R109	4	100	SH	DEFINED	08	100
FIRST FINL BANKSHARES	COM	32020R109	3296	82074	SH	DEFINED	21	82074
FIRST FINL BANKSHARES	COM	32020R109	290	7227	SH	DEFINED	22	7227
FIRST FINL BANKSHARES	COM	32020R109	48	1200	SH	OTHER	22	1200
FIRST HORIZON NATL CORP	COM	320517105	106	2446	SH	DEFINED	01	2446
FIRST HORIZON NATL CORP	COM	320517105	2521	58131	SH	DEFINED	05	58131
FIRST HORIZON NATL CORP	COM	320517105	1297	29902	SH	DEFINED	08	29902
FIRST HORIZON NATL CORP	COM	320517105	494	11400	SH	DEFINED	21	11400
FIRST HORIZON NATL CORP	COM	320517105	5677	130923	SH	DEFINED	22	128123
2800								
FIRST HORIZON NATL CORP	COM	320517105	1590	36663	SH	OTHER	22	36663
FIRST HORIZON PHARMACEUTICAL	COM	32051K106	54	2675	SH	DEFINED	08	2675
FIRST HORIZON PHARMACEUTICAL	COM	32051K106	4402	220000	SH	CALL	DEFINED	220000
FIRST HORIZON PHARMACEUTICAL	COM	32051K106	398	19900	SH	OTHER	22	
19900								
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	46	1245	SH	DEFINED	01	1245
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	10	264	SH	OTHER	01	264
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	50	1359	SH	DEFINED	22	459
900								
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	148	4000	SH	OTHER	22	4000
FIRST MARBLEHEAD CORP	COM	320771108	13	281	SH	DEFINED	05	281
FIRST MARBLEHEAD CORP	COM	320771108	7	150	SH	DEFINED	08	150
FIRST MARBLEHEAD CORP	COM	320771108	2339	50400	SH	DEFINED	17	50400
FIRST MARBLEHEAD CORP	COM	320771108	144	3100	SH	OTHER	22	1500
1600								
FIRST MIDWEST BANCORP DEL	COM	320867104	3344	96760	SH	DEFINED	01	96760
FIRST MIDWEST BANCORP DEL	COM	320867104	1653	47818	SH	OTHER	01	31800
16018								
FIRST MIDWEST BANCORP DEL	COM	320867104	7239	209475	SH	DEFINED	05	209475
FIRST MIDWEST BANCORP DEL	COM	320867104	190	5488	SH	DEFINED	08	5488
FIRST MIDWEST BANCORP DEL	COM	320867104	1064	30799	SH	DEFINED	21	30799
FIRST HEALTH GROUP CORP	COM	320960107	127	7875	SH	DEFINED	01	7875
FIRST HEALTH GROUP CORP	COM	320960107	6	400	SH	OTHER	01	400
FIRST HEALTH GROUP CORP	COM	320960107	3261	202652	SH	DEFINED	05	202652
FIRST HEALTH GROUP CORP	COM	320960107	70	4363	SH	DEFINED	08	4363
FIRST HEALTH GROUP CORP	COM	320960107	13281	825400	SH	DEFINED	21	825400
FIRST HEALTH GROUP CORP	COM	320960107	1873	116430	SH	DEFINED	22	84730
31700								
FIRST HEALTH GROUP CORP	COM	320960107	100	6200	SH	OTHER	22	6200
FIRST NATL BANKSHRS FL INC N	COM	321100109	2220	90434	SH	DEFINED	05	90434
FIRST NATL BANKSHRS FL INC N	COM	321100109	1	48	SH	DEFINED	08	48
FIRST NATL BANKSHRS FL INC N	COM	321100109	51	2097	SH	DEFINED	22	2097
FIRST NIAGARA FINL GP INC	COM	33582V108	62	4600	SH	DEFINED	05	4600
FIRST NIAGARA FINL GP INC	COM	33582V108		24	SH	DEFINED	08	24
FIRST NIAGARA FINL GP INC	COM	33582V108	8506	635700	SH	DEFINED	21	629400
6300								
FIRST NIAGARA FINL GP INC	COM	33582V108	2276	170104	SH	DEFINED	22	152205
17899								
FIRST NIAGARA FINL GP INC	COM	33582V108	98	7342	SH	OTHER	22	7342
FIRST POTOMAC RLTY TR	COM	33610F109	14941	723200	SH	DEFINED	21	721200
2000								
FIRST POTOMAC RLTY TR	COM	33610F109	3141	152030	SH	DEFINED	22	141483
10547								
FIRST POTOMAC RLTY TR	COM	33610F109	52	2500	SH	OTHER	22	2500
FIRST REP BK SAN FRANCISCO	COM	336158100	677	14725	SH	DEFINED	01	10125
4600								
FIRST REP BK SAN FRANCISCO	COM	336158100	2	50	SH	OTHER	01	
50								
FIRST REP BK SAN FRANCISCO	COM	336158100	3311	71975	SH	DEFINED	05	71975
FIRST REP BK SAN FRANCISCO	COM	336158100	23	500	SH	DEFINED	08	500
FIRST REP BK SAN FRANCISCO	COM	336158100	483	10500	SH	DEFINED	21	10500
FIRST REP BK SAN FRANCISCO	COM	336158100	558	12133	SH	OTHER	22	11933
200								
1ST ST BANCORP INC	COM	33645S100	203	7500	SH	DEFINED	08	7500
FIRST SOUTH BANCORP INC VA	COM	33646W100	515	20850	SH	DEFINED	01	20850
FIRST SOUTH BANCORP INC VA	COM	33646W100	42	1700	SH	DEFINED	08	1700
FISERV INC	COM	337738108	826	23681	SH	DEFINED	01	21307
2374								
FISERV INC	COM	337738108	125	3599	SH	OTHER	01	2374
1225								
FISERV INC	COM	337738108	5043	144656	SH	DEFINED	05	144656
FISERV INC	COM	337738108	532	15250	SH	DEFINED	08	15250
FISERV INC	COM	337738108	401	11500	SH	DEFINED	17	11500
FISERV INC	COM	337738108	21	600	SH	DEFINED	18	
600								
FISERV INC	COM	337738108	661	18964	SH	DEFINED	21	18964
FISERV INC	COM	337738108	195	5600	SH	DEFINED	22	5000
600								
FISERV INC	COM	337738108	17	500	SH	OTHER	22	500
FISHER COMMUNICATIONS INC	COM	337756209	38582	803801	SH	DEFINED	01	422697
381104								
FISHER COMMUNICATIONS INC	COM	337756209	2933	61108	SH	OTHER	01	
61108								
FIRSTFED FINL CORP	COM	337907109	1928	39448	SH	DEFINED	01	30848

8600							
FIRSTFED FINL CORP 275	COM	337907109	13	275 SH	OTHER	01	
FIRSTFED FINL CORP	COM	337907109	3862	79000 SH	DEFINED	05	79000
FIRSTFED FINL CORP	COM	337907109	100	2046 SH	DEFINED	08	2046
FIRSTFED FINL CORP	COM	337907109	533	10900 SH	DEFINED	21	10900
FIRSTMERIT CORP	COM	337915102	17002	646350 SH	DEFINED	01	646350
FIRSTMERIT CORP 2860	COM	337915102	75	2860 SH	OTHER	01	
FIRSTMERIT CORP	COM	337915102	4951	188204 SH	DEFINED	05	188204
FIRSTMERIT CORP	COM	337915102	34	1300 SH	DEFINED	08	1300
FIRSTMERIT CORP	COM	337915102	284	10800 SH	DEFINED	22	9000
1800							
FLAGSTAR BANCORP INC 20700	COM	337930101	656	30850 SH	DEFINED	01	10150
FLAGSTAR BANCORP INC 1200	COM	337930101	26	1200 SH	OTHER	01	
FLAGSTAR BANCORP INC	COM	337930101	5842	274550 SH	DEFINED	05	274550
FLAGSTAR BANCORP INC	COM	337930101	102	4770 SH	DEFINED	08	4770
FLAGSTAR BANCORP INC	COM	337930101	864	40600 SH	DEFINED	21	40600
FLAGSTAR BANCORP INC	COM	337930101	43	2000 SH	DEFINED	22	2000
FIRSTENERGY CORP 9768 1091	COM	337932107	3750	91274 SH	DEFINED	01	80415
FIRSTENERGY CORP 16766	COM	337932107	689	16766 SH	OTHER	01	
FIRSTENERGY CORP	COM	337932107	7656	186369 SH	DEFINED	05	186369
FIRSTENERGY CORP	COM	337932107	392	9537 SH	DEFINED	08	9537
FIRSTENERGY CORP	COM	337932107	2362	57500 SH	PUT	DEFINED	08 57500
FIRSTENERGY CORP 100	COM	337932107	4	100 SH	DEFINED	18	
FIRSTENERGY CORP	COM	337932107	15398	374832 SH	DEFINED	21	374832
FIRSTENERGY CORP 10467	COM	337932107	1843	44857 SH	DEFINED	22	34390
FIRSTENERGY CORP	COM	337932107	1791	43586 SH	OTHER	22	43586
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	613	10515 SH	DEFINED	01	10515
FISHER SCIENTIFIC INTL INC 510	COM NEW	338032204	30	510 SH	OTHER	01	
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	3088	52940 SH	DEFINED	05	52940
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	7739	132670 SH	DEFINED	08	132670
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	1737	29787 SH	DEFINED	17	29787
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	379	6500 SH	PUT	DEFINED	17 6500
FISHER SCIENTIFIC INTL INC 13640	COM NEW	338032204	796	13640 SH	DEFINED	18	
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	14862	254790 SH	DEFINED	21	254790
FISHER SCIENTIFIC INTL INC 103389	COM NEW	338032204	7150	122582 SH	DEFINED	22	19193
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	158	2716 SH	OTHER	22	2716
FLAG FINL CORP	COM	33832H107	250	18730 SH	DEFINED	01	18730
FLEETWOOD ENTERPRISES INC	COM	339099103	80	5250 SH	DEFINED	01	5250
FLEETWOOD ENTERPRISES INC 125	COM	339099103	2	125 SH	OTHER	01	
FLEETWOOD ENTERPRISES INC	COM	339099103	3589	236450 SH	DEFINED	05	236450
FLEETWOOD ENTERPRISES INC	COM	339099103	63	4167 SH	DEFINED	08	4167
FLEETWOOD ENTERPRISES INC	COM	339099103	251	16567 SH	DEFINED	17	16567
FLEETWOOD ENTERPRISES INC 166662	COM	339099103	2530	166662 SH	DEFINED	18	
FLEETWOOD ENTERPRISES INC	COM	339099103	557	36700 SH	DEFINED	21	36700
FLORIDA EAST COAST INDS 69	COM	340632108	24	638 SH	DEFINED	01	569
FLORIDA EAST COAST INDS	COM	340632108	160	4255 SH	OTHER	01	4255
FLORIDA EAST COAST INDS	COM	340632108	97	2580 SH	DEFINED	22	2580
FLORIDA ROCK INDS INC 21550	COM	341140101	1579	32237 SH	DEFINED	01	10687
FLORIDA ROCK INDS INC 600	COM	341140101	29	600 SH	OTHER	01	
FLORIDA ROCK INDS INC	COM	341140101	10161	207400 SH	DEFINED	05	207400
FLORIDA ROCK INDS INC	COM	341140101	4639	94700 SH	DEFINED	21	94700
FLORIDA ROCK INDS INC	COM	341140101	245	5000 SH	DEFINED	22	5000
FLORIDA ROCK INDS INC	COM	341140101	12	250 SH	OTHER	22	250
FLUOR CORP NEW	COM	343412102	825	18528 SH	DEFINED	01	18528
FLUOR CORP NEW 2693	COM	343412102	306	6873 SH	OTHER	01	4180
FLUOR CORP NEW	COM	343412102	1815	40757 SH	DEFINED	05	40757
FLUOR CORP NEW	COM	343412102	1626	36529 SH	DEFINED	08	36529
FLUOR CORP NEW	COM	343412102	3146	70654 SH	DEFINED	21	70654
FLUOR CORP NEW 4450	COM	343412102	198	4450 SH	DEFINED	22	
FLUOR CORP NEW 10750	COM	343412102	826	18547 SH	OTHER	22	7797
FLOWERS FOODS INC 15600	COM	343498101	985	38094 SH	DEFINED	01	22494
FLOWERS FOODS INC	COM	343498101	5407	209175 SH	DEFINED	05	209175
FLOWERS FOODS INC	COM	343498101	5	200 SH	DEFINED	08	200
FLOWERS FOODS INC	COM	343498101	752	29100 SH	DEFINED	21	29100
FLOWERS FOODS INC	COM	343498101	203	7843 SH	DEFINED	22	4428

3415									
FLOWERS FOODS INC	COM	343498101	203	7872	SH	OTHER	22	7872	
FLOWSERVE CORP	COM	34354P105	171	7075	SH	DEFINED	01	7075	
FLOWSERVE CORP	COM	34354P105	28	1150	SH	OTHER	01	900	
250									
FLOWSERVE CORP	COM	34354P105	2997	123949	SH	DEFINED	05	123949	
FLOWSERVE CORP	COM	34354P105	149	6150	SH	DEFINED	08	6150	
FLOWSERVE CORP	COM	34354P105	4144	171400	SH	DEFINED	21	171400	
FLOWSERVE CORP	COM	34354P105	2024	83700	SH	DEFINED	22	83700	
FLYI INC	COM	34407T104	753	192675	SH	DEFINED	05	192675	
FLYI INC	COM	34407T104	4	1000	SH	DEFINED	08	1000	
FLYI INC	COM	34407T104	784	200606	SH	DEFINED	21	200606	
FLYI INC	COM	34407T104	30	7580	SH	DEFINED	22		
7580									
FLYI INC	COM	34407T104	147	37700	SH	OTHER	22	9080	
28620									
FOOT LOCKER INC	COM	344849104	5844	246575	SH	DEFINED	01	246575	
FOOT LOCKER INC	COM	344849104	447	18850	SH	OTHER	01	18300	
550									
FOOT LOCKER INC	COM	344849104	8177	345015	SH	DEFINED	05	345015	
FOOT LOCKER INC	COM	344849104	3186	134414	SH	DEFINED	08	134414	
FOOT LOCKER INC	COM	344849104	1422	60000	SH	CALL	DEFINED	08	60000
FOOT LOCKER INC	COM	344849104	92	3900	SH	DEFINED	17	3900	
FOOT LOCKER INC	COM	344849104	554	23370	SH	DEFINED	22	23370	
FORD MTR CO DEL	COM PAR \$0.0	345370860	8637	614759	SH	DEFINED	01	570028	
44731									
FORD MTR CO DEL	COM PAR \$0.0	345370860	5820	414233	SH	OTHER	01	184243	
229990									
FORD MTR CO DEL	COM PAR \$0.0	345370860	13439	956522	SH	DEFINED	05	956522	
FORD MTR CO DEL	COM PAR \$0.0	345370860	1277	90883	SH	DEFINED	08	90883	
FORD MTR CO DEL	COM PAR \$0.0	345370860	4742	337500	SH	CALL	DEFINED	08	337500
FORD MTR CO DEL	COM PAR \$0.0	345370860	12700	903900	SH	PUT	DEFINED	08	903900
FORD MTR CO DEL	COM PAR \$0.0	345370860	3100	220663	SH	DEFINED	17	220663	
FORD MTR CO DEL	COM PAR \$0.0	345370860	16860	1200000	SH	CALL	DEFINED	17	1200000
FORD MTR CO DEL	COM PAR \$0.0	345370860	11943	850000	SH	PUT	DEFINED	17	850000
FORD MTR CO DEL	COM PAR \$0.0	345370860	9224	656544	SH	DEFINED	21	652595	
1249									
FORD MTR CO DEL	COM PAR \$0.0	345370860	8418	599119	SH	DEFINED	22	569309	
29810									
FORD MTR CO DEL	COM PAR \$0.0	345370860	2648	188450	SH	OTHER	22	188450	
FORD MTR CO CAP TR II	PFD TR CV6.5	345395206	247	4730	SH	DEFINED	01	4730	
FORD MTR CO CAP TR II	PFD TR CV6.5	345395206	214	4100	SH	OTHER	01	3100	
1000									
FORD MTR CO CAP TR II	PFD TR CV6.5	345395206	14032	268407	SH	DEFINED	05	268407	
FORD MTR CO CAP TR II	PFD TR CV6.5	345395206	6723	128600	SH	DEFINED	08	128600	
FORD MTR CO CAP TR II	PFD TR CV6.5	345395206	228	4370	SH	DEFINED	17	4370	
FORD MTR CO CAP TR II	PFD TR CV6.5	345395206	251	4800	SH	DEFINED	22	4500	
300									
FORD MTR CO CAP TR II	PFD TR CV6.5	345395206	16	300	SH	OTHER	22	300	
FORDING CDN COAL TR	TR UNIT	345425102	17	300	SH	DEFINED	18		
300									
FORDING CDN COAL TR	TR UNIT	345425102	291	5200	SH	DEFINED	22		
5200									
FORDING CDN COAL TR	TR UNIT	345425102	746	13324	SH	OTHER	22	5424	
7900									
FOREST LABS INC	COM	345838106	6132	136382	SH	DEFINED	01	113232	
20850 2300									
FOREST LABS INC	COM	345838106	821	18268	SH	OTHER	01		
18268									
FOREST LABS INC	COM	345838106	16306	362672	SH	DEFINED	05	231472	
131200									
FOREST LABS INC	COM	345838106	9535	212083	SH	DEFINED	08	212083	
FOREST LABS INC	COM	345838106	324	7200	SH	DEFINED	17	7200	
FOREST LABS INC	COM	345838106	1606	35724	SH	DEFINED	21	35724	
FOREST LABS INC	COM	345838106	6669	148325	SH	DEFINED	22	132725	
15600									
FOREST LABS INC	COM	345838106	2638	58675	SH	OTHER	22	58675	
FOREST OIL CORP	COM PAR \$0.0	346091705	406	13480	SH	DEFINED	01	13480	
FOREST OIL CORP	COM PAR \$0.0	346091705	1	40	SH	OTHER	01	40	
FOREST OIL CORP	COM PAR \$0.0	346091705	3910	129830	SH	DEFINED	05	129830	
FOREST OIL CORP	COM PAR \$0.0	346091705	349	11600	SH	DEFINED	08	11600	
FOREST OIL CORP	COM PAR \$0.0	346091705	512	17007	SH	DEFINED	17	17007	
FORMFACTOR INC	COM	346375108	291	15000	SH	CALL	DEFINED	08	15000
FORMFACTOR INC	COM	346375108	8049	415553	SH	DEFINED	21	404373	
11180									
FORMFACTOR INC	COM	346375108	488	25190	SH	DEFINED	22		
25190									
FORT DEARBORN INCOME SECS IN	COM	347200107	73	4920	SH	DEFINED	01	4920	
FORT DEARBORN INCOME SECS IN	COM	347200107	15	1000	SH	OTHER	01		
1000									
FORT DEARBORN INCOME SECS IN	COM	347200107	59	4000	SH	DEFINED	22	4000	
FORT DEARBORN INCOME SECS IN	COM	347200107	10	675	SH	OTHER	22	675	
FORTUNE BRANDS INC	COM	349631101	10436	140859	SH	DEFINED	01	136709	
4150									
FORTUNE BRANDS INC	COM	349631101	8483	114501	SH	OTHER	01	65850	

48651							
FORTUNE BRANDS INC	COM	349631101	4991	67361 SH	DEFINED 05		67361
FORTUNE BRANDS INC	COM	349631101	950	12817 SH	DEFINED 08		12817
FORTUNE BRANDS INC	COM	349631101	422	5700 SH	DEFINED 17		5700
FORTUNE BRANDS INC	COM	349631101	1326	17893 SH	DEFINED 21		17893
FORTUNE BRANDS INC	COM	349631101	4547	61369 SH	DEFINED 22		48036
13333							
FORTUNE BRANDS INC	COM	349631101	5170	69780 SH	OTHER 22		69780
FORWARD AIR CORP	COM	349853101	652	16285 SH	DEFINED 01		4385
11900							
FORWARD AIR CORP	COM	349853101	4	100 SH	OTHER 01		
100							
FORWARD AIR CORP	COM	349853101	4123	103025 SH	DEFINED 05		103025
FORWARD AIR CORP	COM	349853101	70	1744 SH	DEFINED 08		1744
FORWARD AIR CORP	COM	349853101	572	14300 SH	DEFINED 21		14300
FOSSIL INC	COM	349882100	659	21287 SH	DEFINED 01		8687
12600							
FOSSIL INC	COM	349882100	9	300 SH	OTHER 01		
300							
FOSSIL INC	COM	349882100	9586	309836 SH	DEFINED 05		309836
FOSSIL INC	COM	349882100	52	1676 SH	DEFINED 08		1676
FOSSIL INC	COM	349882100	1451	46899 SH	DEFINED 21		46899
FOSSIL INC	COM	349882100	6	200 SH	DEFINED 22		200
FOUNDRY NETWORKS INC	COM	35063R100	76	8056 SH	DEFINED 01		8056
FOUNDRY NETWORKS INC	COM	35063R100	10	1040 SH	OTHER 01		1040
FOUNDRY NETWORKS INC	COM	35063R100	385	40600 SH	DEFINED 08		40600
FOUNDRY NETWORKS INC	COM	35063R100	193	20345 SH	DEFINED 17		20345
FOUNDRY NETWORKS INC	COM	35063R100	157	16590 SH	DEFINED 20		16590
FOUNDRY NETWORKS INC	COM	35063R100	3730	393000 SH	DEFINED 21		367300
25700							
FOUNDRY NETWORKS INC	COM	35063R100	752	79205 SH	DEFINED 22		73405
5800							
FOUNDRY NETWORKS INC	COM	35063R100	82	8690 SH	OTHER 22		8690
4 KIDS ENTMT INC	COM	350865101	515	25475 SH	DEFINED 01		5375
20100							
4 KIDS ENTMT INC	COM	350865101	1611	79775 SH	DEFINED 05		79775
4 KIDS ENTMT INC	COM	350865101	72	3550 SH	DEFINED 08		3550
4 KIDS ENTMT INC	COM	350865101	4634	229400 SH	DEFINED 21		229400
4 KIDS ENTMT INC	COM	350865101	192	9500 SH	DEFINED 22		8900
600							
4 KIDS ENTMT INC	COM	350865101	75	3700 SH	OTHER 22		3700
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	662	10323 SH	DEFINED 01		10323
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	9	140 SH	OTHER 01		140
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	207	3230 SH	DEFINED 08		3230
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	267	4160 SH	DEFINED 20		4160
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	4337	67660 SH	DEFINED 21		67310
350							
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	321	5010 SH	DEFINED 22		1260
3750							
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	141	2200 SH	OTHER 22		2200
FOX ENTMT GROUP INC	CL A	35138T107	53	1925 SH	DEFINED 01		1925
FOX ENTMT GROUP INC	CL A	35138T107	45	1615 SH	OTHER 01		1000
615							
FOX ENTMT GROUP INC	CL A	35138T107	35	1250 SH	DEFINED 05		1250
FOX ENTMT GROUP INC	CL A	35138T107	94	3400 SH	DEFINED 08		3400
FOX ENTMT GROUP INC	CL A	35138T107	656	23638 SH	DEFINED 17		23638
FOX ENTMT GROUP INC	CL A	35138T107	10954	394890 SH	DEFINED 21		394890
FOX ENTMT GROUP INC	CL A	35138T107	31085	1120600 SH	DEFINED 22		1069196
51404							
FOX ENTMT GROUP INC	CL A	35138T107	6703	241633 SH	OTHER 22		241633
FRANCE TELECOM	SPONSORED AD	35177Q105	2	65 SH	DEFINED 01		65
FRANCE TELECOM	SPONSORED AD	35177Q105	10	415 SH	OTHER 01		415
FRANCE TELECOM	SPONSORED AD	35177Q105	270	10800 SH	DEFINED 21		10800
FRANKLIN RES INC	COM	354613101	3432	61546 SH	DEFINED 01		61042
504							
FRANKLIN RES INC	COM	354613101	2115	37928 SH	OTHER 01		35391
2537							
FRANKLIN RES INC	COM	354613101	6488	116354 SH	DEFINED 05		116354
FRANKLIN RES INC	COM	354613101	797	14294 SH	DEFINED 08		14294
FRANKLIN RES INC	COM	354613101	112	2000 SH	CALL DEFINED 08		2000
FRANKLIN RES INC	COM	354613101	1915	34352 SH	DEFINED 17		34352
FRANKLIN RES INC	COM	354613101	1976	35433 SH	DEFINED 21		35433
FRANKLIN RES INC	COM	354613101	1421	25484 SH	DEFINED 22		24784
700							
FRANKLIN RES INC	COM	354613101	373	6689 SH	OTHER 22		6689
FRANKLIN RES INC	NOTE	354613AC5	3679	5782000 PRN	DEFINED 08		5782000
FREDS INC	CL A	356108100	543	30237 SH	DEFINED 01		30237
FREDS INC	CL A	356108100	2991	166537 SH	DEFINED 05		166537
FREDS INC	CL A	356108100	78	4358 SH	DEFINED 08		4358
FREDS INC	CL A	356108100	13888	773300 SH	DEFINED 21		764700
8600							
FREDS INC	CL A	356108100	2929	163100 SH	DEFINED 22		153400
9700							
FREDS INC	CL A	356108100	65	3600 SH	OTHER 22		3600
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	1293	31914 SH	DEFINED 01		21186

10728										
FREEMONT-MCMORAN COPPER & GO	CL B	35671D857	655	16162	SH	OTHER	01		10628	
5534										
FREEMONT-MCMORAN COPPER & GO	CL B	35671D857	45020	1111605	SH	DEFINED	05		1111605	
FREEMONT-MCMORAN COPPER & GO	CL B	35671D857	4273	105516	SH	DEFINED	08		105516	
FREEMONT-MCMORAN COPPER & GO	CL B	35671D857	4050	100000	SH	CALL	DEFINED	08	100000	
FREEMONT-MCMORAN COPPER & GO	CL B	35671D857	12960	320000	SH	PUT	DEFINED	08	320000	
FREEMONT-MCMORAN COPPER & GO	CL B	35671D857	52	1290	SH	DEFINED	13		1290	
FREEMONT-MCMORAN COPPER & GO	CL B	35671D857	397	9800	SH	DEFINED	17		9800	
FREEMONT-MCMORAN COPPER & GO	CL B	35671D857	6632	163750	SH	DEFINED	21		163750	
FREEMONT-MCMORAN COPPER & GO	CL B	35671D857	859	21206	SH	DEFINED	22		19206	
2000										
FREEMONT-MCMORAN COPPER & GO	CL B	35671D857	46	1146	SH	OTHER	22		1146	
FREEMONT-MCMORAN COPPER & GO	NOTE	7.000% 35671DAK1	7410	7125000	PRN	DEFINED	08		7125000	
FREESCALE SEMICONDUCTOR INC	COM CL A	35687M107	1068	74700	SH	CALL	DEFINED	08	74700	
FREMONT GEN CORP	COM	357288109	1040	44925	SH	DEFINED	01		16125	
28800										
FREMONT GEN CORP	COM	357288109	2	100	SH	OTHER	01			
100										
FREMONT GEN CORP	COM	357288109	8172	353013	SH	DEFINED	05		353013	
FREMONT GEN CORP	COM	357288109	12	503	SH	DEFINED	08		503	
FREMONT GEN CORP	COM	357288109	169	7300	SH	DEFINED	17		7300	
FREMONT GEN CORP	COM	357288109	1183	51100	SH	DEFINED	21		51100	
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	407	21300	SH	DEFINED	08		21300	
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	6005	314395	SH	DEFINED	22		314195	
200										
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	94	4900	SH	OTHER	22		4900	
FRIENDLY ICE CREAM CORP NEW	COM	358497105	4404	456400	SH	DEFINED	21		442800	
13600										
FRIENDLY ICE CREAM CORP NEW	COM	358497105	2398	248474	SH	DEFINED	22		225706	
22768										
FRIENDLY ICE CREAM CORP NEW	COM	358497105	17	1779	SH	OTHER	22		1779	
FRISCHS RESTAURANTS INC	COM	358748101	216	8651	SH	OTHER	01		8651	
FRONTIER AIRLINES INC NEW	COM	359065109	123	16000	SH	DEFINED	01		14101	
1899										
FRONTIER AIRLINES INC NEW	COM	359065109	3	376	SH	OTHER	01			
376										
FRONTIER AIRLINES INC NEW	COM	359065109	1167	151975	SH	DEFINED	05		151975	
FRONTIER AIRLINES INC NEW	COM	359065109	6	800	SH	DEFINED	08		800	
FRONTIER AIRLINES INC NEW	COM	359065109	181	23600	SH	DEFINED	21		23600	
FRONTIER OIL CORP	COM	35914P105	211	8925	SH	DEFINED	01		8725	
200										
FRONTIER OIL CORP	COM	35914P105	2722	115300	SH	DEFINED	05		115300	
FRONTIER OIL CORP	COM	35914P105	14	600	SH	DEFINED	08		600	
FRONTIER OIL CORP	COM	35914P105	423	17900	SH	DEFINED	21		17900	
FRONTIER OIL CORP	COM	35914P105	71	3000	SH	OTHER	22		3000	
FUELCELL ENERGY INC	COM	35952H106	33	3200	SH	DEFINED	01		3200	
FUELCELL ENERGY INC	COM	35952H106	18	1803	SH	OTHER	01		1803	
FUELCELL ENERGY INC	COM	35952H106	53	5150	SH	DEFINED	22		4300	
850										
FUELCELL ENERGY INC	COM	35952H106	17	1700	SH	OTHER	22		1700	
FULLER H B CO	COM	359694106	327	11950	SH	DEFINED	01		5550	
6400										
FULLER H B CO	COM	359694106	6	230	SH	OTHER	01			
230										
FULLER H B CO	COM	359694106	3531	128875	SH	DEFINED	05		128875	
FULLER H B CO	COM	359694106	101	3700	SH	DEFINED	08		3700	
FULLER H B CO	COM	359694106	16598	605780	SH	DEFINED	21		601440	
4340										
FULLER H B CO	COM	359694106	3085	112578	SH	DEFINED	22		100778	
11800										
FULLER H B CO	COM	359694106	101	3700	SH	OTHER	22		3700	
FULTON FINL CORP PA	COM	360271100	1119	52284	SH	DEFINED	01		52284	
FULTON FINL CORP PA	COM	360271100	116	5423	SH	OTHER	01		1459	
3964										
FULTON FINL CORP PA	COM	360271100	44	2060	SH	DEFINED	05		2060	
FULTON FINL CORP PA	COM	360271100	54	2517	SH	DEFINED	08		2517	
FULTON FINL CORP PA	COM	360271100	695	32485	SH	DEFINED	22		32485	
FULTON FINL CORP PA	COM	360271100	368	17200	SH	OTHER	22		17200	
FURNITURE BRANDS INTL INC	COM	360921100	225	8965	SH	DEFINED	01		8965	
FURNITURE BRANDS INTL INC	COM	360921100	6	252	SH	OTHER	01			
252										
FURNITURE BRANDS INTL INC	COM	360921100	3024	120594	SH	DEFINED	05		120594	
FURNITURE BRANDS INTL INC	COM	360921100	80	3201	SH	DEFINED	08		3201	
FURNITURE BRANDS INTL INC	COM	360921100	4	150	SH	DEFINED	21		150	
G & K SVCS INC	CL A	361268105	636	16000	SH	DEFINED	01		10900	
5100										
G & K SVCS INC	CL A	361268105	3752	94425	SH	DEFINED	05		94425	
G & K SVCS INC	CL A	361268105	28	700	SH	DEFINED	08		700	
G & K SVCS INC	CL A	361268105	14027	352960	SH	DEFINED	21		350260	
2700										
G & K SVCS INC	CL A	361268105	2774	69800	SH	DEFINED	22		63440	
6360										
GATX CORP	COM	361448103	224	8400	SH	DEFINED	01		8400	
GATX CORP	COM	361448103	618	23180	SH	OTHER	01		180	



23000								
GATX CORP	COM	361448103	3000	112519	SH	DEFINED	05	112519
GATX CORP	COM	361448103	101	3800	SH	DEFINED	08	3800
GATX CORP	COM	361448103	267	10000	SH	CALL	DEFINED	10000
GATX CORP	COM	361448103	9259	347300	SH	DEFINED	21	341700
5600								
GATX CORP	COM	361448103	28	1064	SH	DEFINED	22	464
600								
GATX CORP	COM	361448103	27	1000	SH	OTHER	22	1000
GTC BIOTHERAPEUTICS INC	COM	36238T104	2	1054	SH	DEFINED	08	1054
GTC BIOTHERAPEUTICS INC	COM	36238T104	548	309396	SH	DEFINED	17	309396
GABELLI EQUITY TR INC	COM	362397101	4	440	SH	DEFINED	01	440
GABELLI EQUITY TR INC	COM	362397101	190	22800	SH	OTHER	01	22800
GABELLI EQUITY TR INC	COM	362397101	152	18232	SH	OTHER	22	11818
6414								
GABLES RESIDENTIAL TR	SH BEN INT	362418105	356	10426	SH	DEFINED	01	6239
4187								
GABLES RESIDENTIAL TR	SH BEN INT	362418105	66	1940	SH	OTHER	01	
1940								
GABLES RESIDENTIAL TR	SH BEN INT	362418105	4250	124450	SH	DEFINED	05	124450
GABLES RESIDENTIAL TR	SH BEN INT	362418105	437	12800	SH	DEFINED	08	12800
GABLES RESIDENTIAL TR	SH BEN INT	362418105	663	19400	SH	DEFINED	21	19400
GAIAM INC	CL A	36268Q103	1429	239400	SH	DEFINED	21	239400
GAIAM INC	CL A	36268Q103	3	500	SH	DEFINED	22	460
40								
GAIAM INC	CL A	36268Q103		40	SH	OTHER	22	40
GALLAGHER ARTHUR J & CO	COM	363576109	432	13029	SH	DEFINED	01	12329
700								
GALLAGHER ARTHUR J & CO	COM	363576109	247	7450	SH	OTHER	01	5400
2050								
GALLAGHER ARTHUR J & CO	COM	363576109	6726	203032	SH	DEFINED	05	203032
GALLAGHER ARTHUR J & CO	COM	363576109	419	12642	SH	DEFINED	08	12642
GALLAGHER ARTHUR J & CO	COM	363576109	54	1625	SH	DEFINED	21	1625
GALLAGHER ARTHUR J & CO	COM	363576109	1061	32020	SH	DEFINED	22	30185
1835								
GALLAGHER ARTHUR J & CO	COM	363576109	136	4090	SH	OTHER	22	4090
GALLAHER GROUP PLC	SPONSORED AD	363595109	4562	98176	SH	DEFINED	01	94076
4100								
GALLAHER GROUP PLC	SPONSORED AD	363595109	3445	74131	SH	OTHER	01	43374
30757								
GALLAHER GROUP PLC	SPONSORED AD	363595109	1138	24486	SH	DEFINED	22	19286
5200								
GALLAHER GROUP PLC	SPONSORED AD	363595109	3313	71303	SH	OTHER	22	71303
GAMESTOP CORP	CL A	36466R101	3	170	SH	DEFINED	01	170
GAMESTOP CORP	CL A	36466R101	4979	269000	SH	DEFINED	21	269000
GAMESTOP CORP	CL A	36466R101	214	11580	SH	DEFINED	22	10680
900								
GAMESTOP CORP	CL A	36466R101	85	4600	SH	OTHER	22	4600
GANDER MOUNTAIN CO	COM	36471P108	50	2490	SH	DEFINED	08	2490
GANDER MOUNTAIN CO	COM	36471P108	165	8230	SH	DEFINED	17	8230
GANNETT INC	COM	364730101	157096	1875551	SH	DEFINED	01	1823247
52304								
GANNETT INC	COM	364730101	41260	492600	SH	OTHER	01	270536
222064								
GANNETT INC	COM	364730101	10688	127599	SH	DEFINED	05	127599
GANNETT INC	COM	364730101	1711	20427	SH	DEFINED	08	20427
GANNETT INC	COM	364730101	21309	254400	SH	CALL	DEFINED	254400
GANNETT INC	COM	364730101	67	796	SH	DEFINED	13	712
84								
GANNETT INC	COM	364730101	1	16	SH	OTHER	13	
16								
GANNETT INC	COM	364730101	1369	16350	SH	DEFINED	20	16350
GANNETT INC	COM	364730101	7341	87645	SH	DEFINED	21	50920
36725								
GANNETT INC	COM	364730101	24439	291774	SH	DEFINED	22	264030
27744								
GANNETT INC	COM	364730101	17335	206962	SH	OTHER	22	206962
GAP INC DEL	COM	364760108	7208	386504	SH	DEFINED	01	340917
23561	22026							
GAP INC DEL	COM	364760108	2349	125961	SH	OTHER	01	
125961								
GAP INC DEL	COM	364760108	17391	932488	SH	DEFINED	05	613488
319000								
GAP INC DEL	COM	364760108	5325	285505	SH	DEFINED	08	285505
GAP INC DEL	COM	364760108	1194	64000	SH	CALL	DEFINED	64000
GAP INC DEL	COM	364760108	7227	387500	SH	PUT	DEFINED	387500
GAP INC DEL	COM	364760108	181	9700	SH	DEFINED	17	9700
GAP INC DEL	COM	364760108	1036	55537	SH	DEFINED	21	55537
GAP INC DEL	COM	364760108	1709	91634	SH	DEFINED	22	85329
6305								
GAP INC DEL	COM	364760108	563	30190	SH	OTHER	22	30190
GAP INC DEL	NOTE	5.750% 364760AJ7	67100	55000000	PRN	OTHER	17	
55000000								
GAMMON LAKE RES INC	COM	364915108	298	50000	SH	DEFINED	21	50000
GARDNER DENVER INC	COM	365558105	330	11955	SH	DEFINED	01	6579

5376								
GARDNER DENVER INC	COM	365558105	10	349 SH	OTHER	01		
349								
GARDNER DENVER INC	COM	365558105	2512	91125 SH	DEFINED	05		91125
GARDNER DENVER INC	COM	365558105	55	2000 SH	DEFINED	08		2000
GARDNER DENVER INC	COM	365558105	361	13100 SH	DEFINED	21		13100
GARDNER DENVER INC	COM	365558105	135	4885 SH	DEFINED	22		4873
12								
GARDNER DENVER INC	COM	365558105	1	54 SH	OTHER	22		54
GARTNER INC	COM	366651107	118	10075 SH	DEFINED	01		10075
GARTNER INC	COM	366651107	12	1000 SH	OTHER	01		
1000								
GARTNER INC	COM	366651107	2783	238065 SH	DEFINED	05		238065
GARTNER INC	COM	366651107	26	2199 SH	DEFINED	08		2199
GARTNER INC	COM	366651107	43	3666 SH	DEFINED	22		3666
GATEWAY INC	COM	367626108	197	39729 SH	DEFINED	01		39329
400								
GATEWAY INC	COM	367626108	8	1625 SH	OTHER	01		1500
125								
GATEWAY INC	COM	367626108	815	164722 SH	DEFINED	05		164722
GATEWAY INC	COM	367626108	670	135424 SH	DEFINED	08		135424
GATEWAY INC	COM	367626108	2743	554052 SH	DEFINED	17		554052
GATEWAY INC	COM	367626108	2475	500000 SH	OTHER	17		
500000								
GATEWAY INC	COM	367626108	2	400 SH	DEFINED	18		
400								
GATEWAY INC	COM	367626108	969	195710 SH	DEFINED	21		195710
GATEWAY INC	COM	367626108	53	10700 SH	DEFINED	22		9600
1100								
GATEWAY INC	COM	367626108	78	15850 SH	OTHER	22		15850
GAYLORD ENTMT CO NEW	COM	367905106	136	4400 SH	DEFINED	01		3500
900								
GAYLORD ENTMT CO NEW	COM	367905106	3041	98110 SH	DEFINED	05		98110
GAYLORD ENTMT CO NEW	COM	367905106	54	1728 SH	DEFINED	08		1728
GAYLORD ENTMT CO NEW	COM	367905106	1201	38741 SH	DEFINED	17		38741
GAYLORD ENTMT CO NEW	COM	367905106	17154	553350 SH	DEFINED	21		542150
11200								
GAYLORD ENTMT CO NEW	COM	367905106	4169	134484 SH	DEFINED	22		127084
7400								
GAYLORD ENTMT CO NEW	COM	367905106	119	3833 SH	OTHER	22		3833
GEN-PROBE INC NEW	COM	36866T103	32	800 SH	DEFINED	08		800
GEN-PROBE INC NEW	COM	36866T103	805	20200 SH	DEFINED	17		20200
GEN-PROBE INC NEW	COM	36866T103	8043	201730 SH	DEFINED	21		201730
GEN-PROBE INC NEW	COM	36866T103	611	15330 SH	DEFINED	22		4830
10500								
GEN-PROBE INC NEW	COM	36866T103	449	11250 SH	OTHER	22		11250
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	15	2639 SH	DEFINED	05		2639
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	43	7622 SH	DEFINED	08		7622
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	424	75000 SH	DEFINED	21		75000
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	26	4660 SH	DEFINED	22		4660
GENCORP INC	COM	368682100	78	5773 SH	DEFINED	01		5773
GENCORP INC	COM	368682100	2582	190525 SH	DEFINED	05		190525
GENCORP INC	COM	368682100	7461	550600 SH	DEFINED	08		550600
GENCORP INC	COM	368682100	963	71056 SH	DEFINED	17		71056
GENCORP INC	COM	368682100	402	29700 SH	DEFINED	21		29700
GENCORP INC	COM	368682100	7	540 SH	DEFINED	22		540
GENENTECH INC	COM NEW	368710406	33915	646989 SH	DEFINED	01		583975
63014								
GENENTECH INC	COM NEW	368710406	13036	248693 SH	OTHER	01		203138
45555								
GENENTECH INC	COM NEW	368710406	715	13648 SH	DEFINED	05		13648
GENENTECH INC	COM NEW	368710406	9436	180000 SH	CALL	DEFINED	08	180000
GENENTECH INC	COM NEW	368710406	43	820 SH	DEFINED	13		720
100								
GENENTECH INC	COM NEW	368710406	4359	83163 SH	DEFINED	17		83163
GENENTECH INC	COM NEW	368710406	341	6500 SH	PUT	DEFINED	17	6500
GENENTECH INC	COM NEW	368710406	136	2600 SH	DEFINED	18		
2600								
GENENTECH INC	COM NEW	368710406	37663	718480 SH	DEFINED	21		718480
GENENTECH INC	COM NEW	368710406	30602	583778 SH	DEFINED	22		542803
40975								
GENENTECH INC	COM NEW	368710406	7222	137777 SH	OTHER	22		137777
GENERAL AMERN INVS INC	COM	368802104	170	5756 SH	DEFINED	01		5756
GENERAL AMERN INVS INC	COM	368802104	76	2573 SH	OTHER	01		1004
1569								
GENERAL AMERN INVS INC	COM	368802104	231	7836 SH	DEFINED	22		7836
GENERAL AMERN INVS INC	COM	368802104	46	1566 SH	OTHER	22		1566
GENERAL CABLE CORP DEL NEW	COM	369300108	1	76 SH	DEFINED	01		76
GENERAL CABLE CORP DEL NEW	COM	369300108	42	3918 SH	DEFINED	08		3918
GENERAL CABLE CORP DEL NEW	COM	369300108	96	8990 SH	DEFINED	17		8990
GENERAL COMMUNICATION INC	CL A	369385109	604	66775 SH	DEFINED	01		43975
22800								
GENERAL COMMUNICATION INC	CL A	369385109	1	75 SH	OTHER	01		
75								
GENERAL COMMUNICATION INC	CL A	369385109	2385	263525 SH	DEFINED	05		263525

GENERAL COMMUNICATION INC 6800	CL A	369385109	6736	744300	SH	DEFINED	21	737500	
GENERAL COMMUNICATION INC 23500	CL A	369385109	1830	202200	SH	DEFINED	22	178700	
GENERAL DYNAMICS CORP 3670	COM	369550108	16869	165216	SH	DEFINED	01	161546	
GENERAL DYNAMICS CORP 42603	COM	369550108	4951	48492	SH	OTHER	01	5889	
GENERAL DYNAMICS CORP	COM	369550108	11234	110027	SH	DEFINED	05	110027	
GENERAL DYNAMICS CORP	COM	369550108	1805	17683	SH	DEFINED	08	17683	
GENERAL DYNAMICS CORP	COM	369550108	8985	88000	SH	CALL	DEFINED	08	88000
GENERAL DYNAMICS CORP	COM	369550108	429	4200	SH	DEFINED	17	4200	
GENERAL DYNAMICS CORP	COM	369550108	35933	351942	SH	DEFINED	21	351942	
GENERAL DYNAMICS CORP 6750	COM	369550108	10914	106893	SH	DEFINED	22	100143	
GENERAL DYNAMICS CORP	COM	369550108	1036	10145	SH	OTHER	22	10145	
GENERAL ELEC CO 1743387	COM	369604103	1044509	31105084	SH	DEFINED	01	29361697	
GENERAL ELEC CO 9197894	COM	369604103	682830	20334413	SH	OTHER	01	11136519	
GENERAL ELEC CO	COM	369604103	59437	1770000	SH	CALL	DEFINED	01	1770000
GENERAL ELEC CO	COM	369604103	31750	945500	SH	PUT	DEFINED	01	945500
GENERAL ELEC CO 1303400	COM	369604103	314758	9373377	SH	DEFINED	05	8069977	
GENERAL ELEC CO	COM	369604103	36030	1072971	SH	DEFINED	08	1072971	
GENERAL ELEC CO	COM	369604103	31918	950500	SH	CALL	DEFINED	08	950500
GENERAL ELEC CO	COM	369604103	840	25000	SH	PUT	DEFINED	08	25000
GENERAL ELEC CO	COM	369604103	135	4032	SH	DEFINED	13	4032	
GENERAL ELEC CO 1260	COM	369604103	86	2559	SH	OTHER	13	1299	
GENERAL ELEC CO	COM	369604103	400	11916	SH	DEFINED	17	11916	
GENERAL ELEC CO	COM	369604103	23170	690000	SH	CALL	DEFINED	17	690000
GENERAL ELEC CO	COM	369604103	23170	690000	SH	PUT	DEFINED	17	690000
GENERAL ELEC CO 110064	COM	369604103	3696	110064	SH	DEFINED	18		
GENERAL ELEC CO	COM	369604103	15491	461325	SH	DEFINED	20	461325	
GENERAL ELEC CO 1150275	COM	369604103	342028	10185472	SH	DEFINED	21	9035197	
GENERAL ELEC CO 1525574	COM	369604103	733684	21848824	SH	DEFINED	22	20323250	
GENERAL ELEC CO 200	COM	369604103	535604	15950102	SH	OTHER	22	15949902	
GENERAL ELEC CO	COM	369604103	404	12041	SH	DEFINED		12041	
GENERAL GROWTH PPTYS INC	COM	370021107	2149	69337	SH	DEFINED	01	69337	
GENERAL GROWTH PPTYS INC 1500	COM	370021107	47	1500	SH	OTHER	01		
GENERAL GROWTH PPTYS INC	COM	370021107	65	2111	SH	DEFINED	08	2111	
GENERAL GROWTH PPTYS INC	COM	370021107	253	8162	SH	DEFINED	17	8162	
GENERAL GROWTH PPTYS INC	COM	370021107	38291	1235180	SH	DEFINED	21	1235180	
GENERAL GROWTH PPTYS INC 16355	COM	370021107	3381	109053	SH	DEFINED	22	92698	
GENERAL GROWTH PPTYS INC	COM	370021107	804	25925	SH	OTHER	22	25925	
GENERAL MLS INC 52978	COM	370334104	16901	376410	SH	DEFINED	01	323432	
GENERAL MLS INC 522403	COM	370334104	32804	730591	SH	OTHER	01	208188	
GENERAL MLS INC 80900	COM	370334104	12367	275444	SH	DEFINED	05	194544	
GENERAL MLS INC	COM	370334104	2990	66600	SH	DEFINED	08	66600	
GENERAL MLS INC	COM	370334104	4424	98527	SH	DEFINED	17	98527	
GENERAL MLS INC 25	COM	370334104	1	25	SH	DEFINED	18		
GENERAL MLS INC	COM	370334104	11481	255691	SH	DEFINED	21	255691	
GENERAL MLS INC 55850	COM	370334104	18792	418519	SH	DEFINED	22	362669	
GENERAL MLS INC	COM	370334104	17281	384881	SH	OTHER	22	384881	
GENERAL MLS INC	DBCV	370334AU8	6539	9325000	PRN	DEFINED	08	9325000	
GENERAL MLS INC	DBCV	370334AU8	1052	1500000	PRN	DEFINED	17	1500000	
GENERAL MLS INC 30000000	DBCV	370334AU8	21038	30000000	PRN	OTHER	17		
GENERAL MTRS CORP 20719	COM	370442105	262515	6179727	SH	DEFINED	01	6159008	
GENERAL MTRS CORP 122870	COM	370442105	9940	233998	SH	OTHER	01	111128	
GENERAL MTRS CORP	COM	370442105	17897	421305	SH	DEFINED	05	421305	
GENERAL MTRS CORP	COM	370442105	13579	319657	SH	DEFINED	08	319657	
GENERAL MTRS CORP	COM	370442105	564	13270	SH	DEFINED	17	13270	
GENERAL MTRS CORP	COM	370442105	6271	147629	SH	DEFINED	21	147629	
GENERAL MTRS CORP 28624	COM	370442105	13106	308520	SH	DEFINED	22	279896	
GENERAL MTRS CORP	COM	370442105	4499	105898	SH	OTHER	22	105898	
GENERAL MTRS CORP	DEB SR CV C	370442717	46448	1650000	SH	DEFINED	08	1650000	
GENERAL MTRS CORP	DEB SR CV C	370442717	677	24065	SH	DEFINED	17	24065	
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	15666	655200 SH	DEFINED 08		655200	
GENERAL MTRS CORP	DEB SR CONV	370442733	12392	518274 SH	DEFINED 17		518274	
GENERAL MTRS CORP	DEB SR CONV	370442733	96	4000 SH	DEFINED 22		4000	
GENESCO INC	COM	371532102	277	11775 SH	DEFINED 01		3575	
8200								
GENESCO INC	COM	371532102	4	153 SH	OTHER 01			
153								
GENESCO INC	COM	371532102	2363	100325 SH	DEFINED 05		100325	
GENESCO INC	COM	371532102	907	38500 SH	DEFINED 08		38500	
GENESCO INC	COM	371532102	181	7700 SH	DEFINED 17		7700	
GENESCO INC	COM	371532102	341	14500 SH	DEFINED 21		14500	
GENESCO INC	COM	371532102	2	95 SH	DEFINED 22		95	
GENESEE & WYO INC	CL A	371559105	5138	202924 SH	DEFINED 21		191258	
11666								
GENESEE & WYO INC	CL A	371559105	968	38240 SH	DEFINED 22		38240	
GENESEE & WYO INC	CL A	371559105	104	4100 SH	OTHER 22		4100	
GENESIS HEALTHCARE CORP	COM	37184D101	4562	150000 SH	DEFINED 08		150000	
GENESIS HEALTHCARE CORP	COM	37184D101	934	30726 SH	DEFINED 17		30726	
GENESIS HEALTHCARE CORP	COM	37184D101	3100	101950 SH	DEFINED 21		101950	
GENESIS HEALTHCARE CORP	COM	37184D101	135	4450 SH	DEFINED 22		4450	
GENESIS HEALTHCARE CORP	COM	37184D101	44	1450 SH	OTHER 22		1450	
GENTEX CORP	COM	371901109	453	12890 SH	DEFINED 01		12890	
GENTEX CORP	COM	371901109	499	14212 SH	OTHER 01		13962	
250								
GENTEX CORP	COM	371901109	6018	171300 SH	DEFINED 05		171300	
GENTEX CORP	COM	371901109	42	1200 SH	DEFINED 08		1200	
GENTEX CORP	COM	371901109	11076	315300 SH	DEFINED 21		315300	
GENTEX CORP	COM	371901109	976	27780 SH	DEFINED 22		26800	
980								
GENTEX CORP	COM	371901109	220	6250 SH	OTHER 22		6250	
GENITOPE CORP	COM	37229P507	215	21800 SH	DEFINED 17		21800	
GENLYTE GROUP INC	COM	372302109	32	500 SH	DEFINED 08		500	
GENLYTE GROUP INC	COM	372302109	4669	72518 SH	DEFINED 21		72518	
GENLYTE GROUP INC	COM	372302109	208	3230 SH	DEFINED 22		1730	
1500								
GENLYTE GROUP INC	COM	372302109	161	2500 SH	OTHER 22		2500	
GENUINE PARTS CO	COM	372460105	4502	117288 SH	DEFINED 01		113805	
3483								
GENUINE PARTS CO	COM	372460105	4545	118422 SH	OTHER 01		49699	
68723								
GENUINE PARTS CO	COM	372460105	3103	80858 SH	DEFINED 05		80858	
GENUINE PARTS CO	COM	372460105	954	24850 SH	DEFINED 08		24850	
GENUINE PARTS CO	COM	372460105	1610	41944 SH	DEFINED 21		41944	
GENUINE PARTS CO	COM	372460105	2327	60626 SH	DEFINED 22		55271	
5355								
GENUINE PARTS CO	COM	372460105	2637	68719 SH	OTHER 22		68719	
GENUS INC	COM	372461103	22	10000 SH	DEFINED 22			
10000								
GENTIVA HEALTH SERVICES INC	COM	37247A102	15	925 SH	DEFINED 01		925	
GENTIVA HEALTH SERVICES INC	COM	37247A102	1688	103100 SH	DEFINED 05		103100	
GENTIVA HEALTH SERVICES INC	COM	37247A102	10	600 SH	DEFINED 08		600	
GENTIVA HEALTH SERVICES INC	COM	37247A102	427	26112 SH	DEFINED 17		26112	
GENTIVA HEALTH SERVICES INC	COM	37247A102	3074	187800 SH	DEFINED 21		187800	
GENWORTH FINL INC	COM CL A	37247D106	16913	725885 SH	DEFINED 05		725885	
GENWORTH FINL INC	COM CL A	37247D106	354	15200 SH	DEFINED 08		15200	
GENWORTH FINL INC	COM CL A	37247D106	232	9950 SH	DEFINED 21		9950	
GENWORTH FINL INC	COM CL A	37247D106	20	861 SH	DEFINED 22		861	
GENWORTH FINL INC	COM CL A	37247D106	117	5000 SH	OTHER 22		5000	
GENZYME CORP	COM GENL DIV	372917104	1417	26035 SH	DEFINED 01		17866	
8169								
GENZYME CORP	COM GENL DIV	372917104	1366	25098 SH	OTHER 01		20062	
5036								
GENZYME CORP	COM GENL DIV	372917104	9090	167074 SH	DEFINED 05		167074	
GENZYME CORP	COM GENL DIV	372917104	20959	385212 SH	DEFINED 08		385212	
GENZYME CORP	COM GENL DIV	372917104	18499	340000 SH	DEFINED 08	PUT	340000	
GENZYME CORP	COM GENL DIV	372917104	2128	39115 SH	DEFINED 17		39115	
GENZYME CORP	COM GENL DIV	372917104	12216	224522 SH	DEFINED 21		224522	
GENZYME CORP	COM GENL DIV	372917104	5229	96105 SH	DEFINED 22		80385	
15720								
GENZYME CORP	COM GENL DIV	372917104	4690	86198 SH	OTHER 22		86198	
GEORGIA GULF CORP	COM PAR \$0.0	373200203	1194	26775 SH	DEFINED 01		7275	
19500								
GEORGIA GULF CORP	COM PAR \$0.0	373200203	1	25 SH	OTHER 01			
25								
GEORGIA GULF CORP	COM PAR \$0.0	373200203	6939	155625 SH	DEFINED 05		155625	
GEORGIA GULF CORP	COM PAR \$0.0	373200203	36	800 SH	DEFINED 08		800	
GEORGIA GULF CORP	COM PAR \$0.0	373200203	80	1800 SH	DEFINED 17		1800	
GEORGIA GULF CORP	COM PAR \$0.0	373200203	981	22000 SH	DEFINED 21		22000	
GEORGIA PAC CORP	COM	373298108	3809	105951 SH	DEFINED 01		101244	
4707								
GEORGIA PAC CORP	COM	373298108	3298	91749 SH	OTHER 01		37737	
54012								
GEORGIA PAC CORP	COM	373298108	11101	308803 SH	DEFINED 05		161803	
147000								

GEORGIA PAC CORP	COM		373298108	449	12476	SH	DEFINED	08	12476	
GEORGIA PAC CORP	COM		373298108	207	5768	SH	DEFINED	17	5768	
GEORGIA PAC CORP	COM		373298108	34643	963645	SH	DEFINED	21	963645	
GEORGIA PAC CORP	COM		373298108	7707	214387	SH	DEFINED	22	203677	
10710										
GEORGIA PAC CORP	COM		373298108	3090	85946	SH	OTHER	22	85946	
GERBER SCIENTIFIC INC	COM		373730100	155	23500	SH	DEFINED	01	7480	
16020										
GERBER SCIENTIFIC INC	COM		373730100	5	780	SH	OTHER	01		
780										
GERBER SCIENTIFIC INC	COM		373730100	669	101505	SH	DEFINED	05	101505	
GERBER SCIENTIFIC INC	COM		373730100	3472	526900	SH	DEFINED	21	526900	
GERBER SCIENTIFIC INC	COM		373730100	1181	179226	SH	DEFINED	22		
179226										
GERBER SCIENTIFIC INC	COM		373730100	5326	808213	SH	OTHER	22	323902	
484311										
GERON CORP	COM		374163103	3	500	SH	DEFINED	01	500	
GERON CORP	COM		374163103	9	1518	SH	OTHER	01	1518	
GERON CORP	COM		374163103	3383	564772	SH	DEFINED	08	564772	
GERON CORP	COM		374163103	347	58000	SH	CALL	DEFINED	08	58000
GERON CORP	COM		374163103	2	300	SH	DEFINED	22		
300										
GERON CORP	COM		374163103	7	1250	SH	OTHER	22	1250	
GETTY IMAGES INC	COM		374276103	48	868	SH	DEFINED	01	868	
GETTY IMAGES INC	COM		374276103	358	6468	SH	DEFINED	05	6468	
GETTY IMAGES INC	COM		374276103	22	400	SH	DEFINED	08	400	
GETTY IMAGES INC	COM		374276103	640	11570	SH	DEFINED	20	11570	
GETTY IMAGES INC	COM		374276103	21184	383079	SH	DEFINED	21	376369	
6710										
GETTY IMAGES INC	COM		374276103	1332	24080	SH	DEFINED	22	2990	
21090										
GETTY IMAGES INC	COM		374276103	106	1910	SH	OTHER	22	1910	
GETTY RLTY CORP NEW	COM		374297109	8	300	SH	OTHER	01	300	
GETTY RLTY CORP NEW	COM		374297109	42	1600	SH	DEFINED	08	1600	
GETTY RLTY CORP NEW	COM		374297109	3394	129450	SH	DEFINED	21	129450	
GETTY RLTY CORP NEW	COM		374297109	163	6224	SH	DEFINED	22	6224	
GETTY RLTY CORP NEW	COM		374297109	47	1800	SH	OTHER	22	1800	
GEVITY HR INC	COM		374393106	154	10000	SH	OTHER	22		
10000										
GILEAD SCIENCES INC	COM		375558103	1952	52208	SH	DEFINED	01	47708	
4500										
GILEAD SCIENCES INC	COM		375558103	469	12560	SH	OTHER	01	2500	
10060										
GILEAD SCIENCES INC	COM		375558103	10648	284849	SH	DEFINED	05	284849	
GILEAD SCIENCES INC	COM		375558103	747	19986	SH	DEFINED	08	19986	
GILEAD SCIENCES INC	COM		375558103	32816	877900	SH	CALL	DEFINED	08	877900
GILEAD SCIENCES INC	COM		375558103	14952	400000	SH	PUT	DEFINED	08	400000
GILEAD SCIENCES INC	COM		375558103	865	23128	SH	DEFINED	17	23128	
GILEAD SCIENCES INC	COM		375558103	235	6300	SH	PUT	DEFINED	17	6300
GILEAD SCIENCES INC	COM		375558103	2022	54080	SH	DEFINED	21	54080	
GILEAD SCIENCES INC	COM		375558103	5187	138756	SH	DEFINED	22	130976	
7780										
GILEAD SCIENCES INC	COM		375558103	614	16430	SH	OTHER	22	16430	
GILEAD SCIENCES INC	NOTE	2.000%	375558AD5	11585	7168000	PRN	DEFINED	08	7168000	
GILLETTE CO	COM		375766102	29896	716237	SH	DEFINED	01	639542	
76695										
GILLETTE CO	COM		375766102	20477	490578	SH	OTHER	01	314338	
176240										
GILLETTE CO	COM		375766102	34512	826830	SH	DEFINED	05	590330	
236500										
GILLETTE CO	COM		375766102	3030	72588	SH	DEFINED	08	72588	
GILLETTE CO	COM		375766102	2317	55500	SH	CALL	DEFINED	08	55500
GILLETTE CO	COM		375766102	21	500	SH	OTHER	13	500	
GILLETTE CO	COM		375766102	2	50	SH	DEFINED	17	50	
GILLETTE CO	COM		375766102	209	5000	SH	PUT	DEFINED	17	5000
GILLETTE CO	COM		375766102	79	1900	SH	DEFINED	18		
1900										
GILLETTE CO	COM		375766102	44868	1074951	SH	DEFINED	21	1062751	
12200										
GILLETTE CO	COM		375766102	71844	1721229	SH	DEFINED	22	1568228	
153001										
GILLETTE CO	COM		375766102	39708	951318	SH	OTHER	22	951318	
GLADSTONE COML CORP	COM		376536108	2516	155200	SH	DEFINED	21	155200	
GLADSTONE COML CORP	COM		376536108	111	6870	SH	DEFINED	22	6870	
GLADSTONE COML CORP	COM		376536108	36	2200	SH	OTHER	22	2200	
GLATFELTER	COM		377316104	47	3775	SH	DEFINED	01	3775	
GLATFELTER	COM		377316104	1197	96606	SH	DEFINED	05	96606	
GLATFELTER	COM		377316104	9882	797550	SH	DEFINED	21	792755	
4795										
GLATFELTER	COM		377316104	1607	129685	SH	DEFINED	22	114939	
14746										
GLATFELTER	COM		377316104	117	9446	SH	OTHER	22	9446	
GLAXOSMITHKLINE PLC	SPONSORED AD		37733W105	13097	299497	SH	DEFINED	01	281856	
17641										
GLAXOSMITHKLINE PLC	SPONSORED AD		37733W105	16735	382694	SH	OTHER	01	165500	

217194							
GLAXOSMITHKLINE PLC	SPONSORED AD	37733W105	834	19066 SH	DEFINED	17	19066
GLAXOSMITHKLINE PLC	SPONSORED AD	37733W105	18817	430300 SH	OTHER	17	
430300							
GLAXOSMITHKLINE PLC	SPONSORED AD	37733W105	5484	125405 SH	DEFINED	21	125405
GLAXOSMITHKLINE PLC	SPONSORED AD	37733W105	70133	1603763 SH	DEFINED	22	1535430
68333							
GLAXOSMITHKLINE PLC	SPONSORED AD	37733W105	26807	613015 SH	OTHER	22	612815
200							
GLENBOROUGH RLTY TR INC	COM	37803P105	277	13350 SH	DEFINED	01	5950
7400							
GLENBOROUGH RLTY TR INC	COM	37803P105	2870	138175 SH	DEFINED	05	138175
GLENBOROUGH RLTY TR INC	COM	37803P105	238	11461 SH	DEFINED	08	11461
GLENBOROUGH RLTY TR INC	COM	37803P105	440	21200 SH	DEFINED	21	21200
GLIMCHER RLTY TR	SH BEN INT	379302102	247	10176 SH	OTHER	01	5176
5000							
GLIMCHER RLTY TR	SH BEN INT	379302102	279	11500 SH	DEFINED	08	11500
GLIMCHER RLTY TR	SH BEN INT	379302102	58	2400 SH	DEFINED	22	2400
GLOBAL INDS LTD	COM	379336100	72	11719 SH	DEFINED	17	11719
GLOBAL IMAGING SYSTEMS	COM	37934A100	598	19250 SH	DEFINED	01	7799
7326 4125							
GLOBAL IMAGING SYSTEMS	COM	37934A100	90	2899 SH	OTHER	01	
2899							
GLOBAL IMAGING SYSTEMS	COM	37934A100	5995	192883 SH	DEFINED	05	192883
GLOBAL IMAGING SYSTEMS	COM	37934A100	62	2000 SH	DEFINED	08	2000
GLOBAL IMAGING SYSTEMS	COM	37934A100	5703	183500 SH	DEFINED	21	173900
9600							
GLOBAL IMAGING SYSTEMS	COM	37934A100	1100	35390 SH	DEFINED	22	35390
GLOBAL IMAGING SYSTEMS	COM	37934A100	115	3687 SH	OTHER	22	3687
GLOBAL PMTS INC	COM	37940X102	1857	34686 SH	DEFINED	01	20886
13800							
GLOBAL PMTS INC	COM	37940X102	8	150 SH	OTHER	01	
150							
GLOBAL PMTS INC	COM	37940X102	9174	171325 SH	DEFINED	05	171325
GLOBAL PMTS INC	COM	37940X102	51	955 SH	DEFINED	08	955
GLOBAL PMTS INC	COM	37940X102	230	4300 SH	DEFINED	17	4300
GLOBAL PMTS INC	COM	37940X102	538	10045 SH	DEFINED	20	10045
GLOBAL PMTS INC	COM	37940X102	15035	280774 SH	DEFINED	21	274974
5800							
GLOBAL PMTS INC	COM	37940X102	881	16450 SH	DEFINED	22	
16450							
GLOBAL PMTS INC	COM	37940X102	516	9630 SH	OTHER	22	45
9585							
GLOBAL SIGNAL INC	COM	37944Q103	41	1800 SH	DEFINED	08	1800
GLOBAL SIGNAL INC	COM	37944Q103	671	29300 SH	DEFINED	17	29300
GLOBAL SIGNAL INC	COM	37944Q103	325	14200 SH	OTHER	22	
14200							
GLOBESPAN INC	NOTE 5.250%	379571AB8	1943	2000000 PRN	DEFINED	08	2000000
GOLD BANC CORP INC	COM	379907108	2155	159778 SH	DEFINED	01	159778
GOLD BANC CORP INC	COM	379907108	2299	170400 SH	DEFINED	05	170400
GOLD BANC CORP INC	COM	379907108	66	4915 SH	DEFINED	08	4915
GOLD BANC CORP INC	COM	379907108	381	28225 SH	DEFINED	17	28225
GOLD BANC CORP INC	COM	379907108	359	26600 SH	DEFINED	21	26600
GOLD BANC CORP INC	COM	379907108	19	1401 SH	DEFINED	22	1401
GOLD FIELDS LTD NEW	SPONSORED AD	38059T106	6	425 SH	DEFINED	01	425
GOLD FIELDS LTD NEW	SPONSORED AD	38059T106	82	5984 SH	OTHER	01	5000
984							
GOLD FIELDS LTD NEW	SPONSORED AD	38059T106	41	3000 SH	DEFINED	08	3000
GOLD FIELDS LTD NEW	SPONSORED AD	38059T106	23	1700 SH	DEFINED	22	1700
GOLD FIELDS LTD NEW	SPONSORED AD	38059T106	6	425 SH	OTHER	22	425
GOLDCORP INC NEW	COM	380956409	121	8700 SH	DEFINED	01	7700
1000							
GOLDCORP INC NEW	COM	380956409	142	10265 SH	OTHER	01	10265
GOLDCORP INC NEW	COM	380956409	169	12200 SH	DEFINED	08	12200
GOLDCORP INC NEW	COM	380956409	83	6000 SH	DEFINED	17	6000
GOLDCORP INC NEW	COM	380956409	23	1673 SH	DEFINED	22	1473
200							
GOLDCORP INC NEW	COM	380956409	661	47670 SH	OTHER	22	47670
GOLDEN WEST FINL CORP DEL	COM	381317106	4859	43791 SH	DEFINED	01	43179
612							
GOLDEN WEST FINL CORP DEL	COM	381317106	1749	15762 SH	OTHER	01	5702
10060							
GOLDEN WEST FINL CORP DEL	COM	381317106	15194	136948 SH	DEFINED	05	86148
50800							
GOLDEN WEST FINL CORP DEL	COM	381317106	937	8441 SH	DEFINED	08	8441
GOLDEN WEST FINL CORP DEL	COM	381317106	48390	436143 SH	DEFINED	21	436143
GOLDEN WEST FINL CORP DEL	COM	381317106	5293	47702 SH	DEFINED	22	46937
765							
GOLDEN WEST FINL CORP DEL	COM	381317106	601	5420 SH	OTHER	22	5420
GOLDMAN SACHS GROUP INC	COM	38141G104	11997	128668 SH	DEFINED	01	124473
4195							
GOLDMAN SACHS GROUP INC	COM	38141G104	5337	57239 SH	OTHER	01	40404
16835							
GOLDMAN SACHS GROUP INC	COM	38141G104	73056	783524 SH	DEFINED	05	673024
110500							



GRAINGER W W INC 1532	COM	384802104	1608	27892 SH	DEFINED 22	26360
GRAINGER W W INC	COM	384802104	1762	30570 SH	OTHER 22	30570
GRAMERCY CAP CORP	COM	384871109	3512	225100 SH	DEFINED 21	225100
GRAMERCY CAP CORP 4523	COM	384871109	872	55900 SH	DEFINED 22	51377
GRANITE CONSTR INC	COM	387328107	114	4750 SH	DEFINED 01	4750
GRANITE CONSTR INC	COM	387328107	2191	91688 SH	DEFINED 05	91688
GRANITE CONSTR INC	COM	387328107	66	2772 SH	DEFINED 08	2772
GRANITE CONSTR INC	COM	387328107	7	300 SH	DEFINED 21	300
GRANITE CONSTR INC 4200	COM	387328107	100	4200 SH	OTHER 22	
GRANT PRIDECO INC	COM	38821G101	233	11390 SH	DEFINED 01	11390
GRANT PRIDECO INC 1175	COM	38821G101	79	3835 SH	OTHER 01	2660
GRANT PRIDECO INC	COM	38821G101	9160	447066 SH	DEFINED 05	447066
GRANT PRIDECO INC	COM	38821G101	82	4000 SH	DEFINED 08	4000
GRANT PRIDECO INC	COM	38821G101	588	28700 SH	DEFINED 17	28700
GRAY TELEVISION INC	COM	389375106	476	40000 SH	DEFINED 08	40000
GRAY TELEVISION INC 4000	COM	389375106	48	4000 SH	OTHER 22	
GREAT ATLANTIC & PAC TEA INC	COM	390064103	20	3327 SH	DEFINED 01	3327
GREAT ATLANTIC & PAC TEA INC 113	COM	390064103	5	744 SH	OTHER 01	631
GREAT ATLANTIC & PAC TEA INC	COM	390064103	999	163850 SH	DEFINED 05	163850
GREAT ATLANTIC & PAC TEA INC	COM	390064103	87	14200 SH	DEFINED 08	14200
GREAT ATLANTIC & PAC TEA INC	COM	390064103	156	25600 SH	DEFINED 21	25600
GREAT LAKES CHEM CORP 3700	COM	390568103	379	14790 SH	DEFINED 01	11090
GREAT LAKES CHEM CORP 5600	COM	390568103	143	5600 SH	OTHER 01	
GREAT LAKES CHEM CORP 83000	COM	390568103	2973	116125 SH	DEFINED 05	33125
GREAT LAKES CHEM CORP	COM	390568103	80	3108 SH	DEFINED 08	3108
GREAT LAKES CHEM CORP	COM	390568103	124	4855 SH	DEFINED 21	4855
GREAT LAKES CHEM CORP 1100	COM	390568103	280	10957 SH	DEFINED 22	9857
GREAT LAKES CHEM CORP	COM	390568103	144	5616 SH	OTHER 22	5616
GREAT PLAINS ENERGY INC 960	COM	391164100	61631	2114273 SH	DEFINED 01	2113313
GREAT PLAINS ENERGY INC 30225	COM	391164100	1173	40245 SH	OTHER 01	10020
GREAT PLAINS ENERGY INC	COM	391164100	4780	163966 SH	DEFINED 05	163966
GREAT PLAINS ENERGY INC	COM	391164100	350	12005 SH	DEFINED 08	12005
GREAT PLAINS ENERGY INC	COM	391164100	36	1248 SH	DEFINED 17	1248
GREAT PLAINS ENERGY INC 2992	COM	391164100	87	2992 SH	DEFINED 22	
GREAT PLAINS ENERGY INC 17008	COM	391164100	660	22634 SH	OTHER 22	5626
GREATER BAY BANCORP	COM	391648102	200	6950 SH	DEFINED 01	6950
GREATER BAY BANCORP 200	COM	391648102	6	200 SH	OTHER 01	
GREATER BAY BANCORP	COM	391648102	3246	112905 SH	DEFINED 05	112905
GREATER BAY BANCORP	COM	391648102	37	1300 SH	DEFINED 08	1300
GREATER BAY BANCORP	COM	391648102	3752	130500 SH	DEFINED 21	130500
GREATER BAY BANCORP	COM	391648102	166	5760 SH	DEFINED 22	5760
GREATER BAY BANCORP	COM	391648102	55	1900 SH	OTHER 22	1900
GREEN MOUNTAIN PWR CORP 1200	COM	393154109	76	2925 SH	DEFINED 01	1725
GREEN MOUNTAIN PWR CORP 1100	COM	393154109	29	1100 SH	OTHER 01	
GREEN MOUNTAIN PWR CORP	COM	393154109	624	23950 SH	DEFINED 05	23950
GREEN MOUNTAIN PWR CORP	COM	393154109	3	125 SH	DEFINED 08	125
GREEN MOUNTAIN PWR CORP	COM	393154109	89	3400 SH	DEFINED 21	3400
GREEN MOUNTAIN PWR CORP	COM	393154109	3	100 SH	DEFINED 22	100
GREENHILL & CO INC 10100	COM	395259104	3953	167500 SH	DEFINED 21	157400
GREENHILL & CO INC	COM	395259104	758	32100 SH	DEFINED 22	32100
GREENHILL & CO INC	COM	395259104	85	3600 SH	OTHER 22	3600
GREENPOINT FINL CORP	COM	395384100	929	20085 SH	DEFINED 01	20085
GREENPOINT FINL CORP 925	COM	395384100	43	925 SH	OTHER 01	
GREENPOINT FINL CORP	COM	395384100	9469	204687 SH	DEFINED 05	204687
GREENPOINT FINL CORP	COM	395384100	61637	1332405 SH	DEFINED 08	1332405
GREENPOINT FINL CORP	COM	395384100	25903	559950 SH	DEFINED 21	559950
GREENPOINT FINL CORP	COM	395384100	2414	52180 SH	DEFINED 22	52180
GREENPOINT FINL CORP	COM	395384100	162	3500 SH	OTHER 22	3500
GREIF INC	CL A	397624107	114	2700 SH	DEFINED 01	2700
GREIF INC 5200	CL A	397624107	28761	682350 SH	DEFINED 21	677150
GREIF INC 9900	CL A	397624107	5421	128618 SH	DEFINED 22	118718
GREIF INC	CL A	397624107	84	2000 SH	OTHER 22	2000
GREY WOLF INC 1000	COM	397888108	76	15510 SH	DEFINED 01	14510



GREY WOLF INC	COM	397888108	5	1000	SH	OTHER	01	1000
GREY WOLF INC	COM	397888108	74	15100	SH	DEFINED	05	15100
GREY WOLF INC	COM	397888108	5	1000	SH	DEFINED	22	1000
GRIFFON CORP 11563	COM	398433102	423	20052	SH	DEFINED	01	8489
GRIFFON CORP	COM	398433102	5415	256647	SH	DEFINED	05	256647
GRIFFON CORP	COM	398433102	130	6154	SH	DEFINED	08	6154
GRIFFON CORP	COM	398433102	411	19500	SH	DEFINED	21	19500
GRIFFON CORP	COM	398433102	3	165	SH	OTHER	22	165
GROUP 1 AUTOMOTIVE INC 4962	COM	398905109	135	4962	SH	DEFINED	01	
GROUP 1 AUTOMOTIVE INC 863	COM	398905109	87	3200	SH	OTHER	01	2337
GROUP 1 AUTOMOTIVE INC	COM	398905109	2666	97725	SH	DEFINED	05	97725
GROUP 1 AUTOMOTIVE INC	COM	398905109	14	500	SH	DEFINED	08	500
GROUP 1 AUTOMOTIVE INC	COM	398905109	415	15200	SH	DEFINED	21	15200
GROUP 1 AUTOMOTIVE INC 6100	COM	398905109	166	6100	SH	OTHER	22	
GROUPE DANONE	SPONSORED AD	399449107	11	700	SH	OTHER	01	700
GROUPE DANONE	SPONSORED AD	399449107	94	6000	SH	DEFINED	21	6000
GROUPE DANONE	SPONSORED AD	399449107	86	5500	SH	DEFINED	22	5500
GROUPE DANONE	SPONSORED AD	399449107	16	1000	SH	OTHER	22	1000
GRUPO TELEVISIA SA DE CV	SP ADR REP O	40049J206	53	1000	SH	DEFINED	08	1000
GRUPO TELEVISIA SA DE CV	SP ADR REP O	40049J206	79	1500	SH	PUT	DEFINED	1500
GRUPO TELEVISIA SA DE CV	SP ADR REP O	40049J206	655	12420	SH	DEFINED	20	12420
GRUPO TELEVISIA SA DE CV 1150	SP ADR REP O	40049J206	13230	250900	SH	DEFINED	21	249750
GRUPO TELEVISIA SA DE CV 4600	SP ADR REP O	40049J206	554	10500	SH	DEFINED	22	5900
GRUPO TELEVISIA SA DE CV	SP ADR REP O	40049J206	74	1400	SH	OTHER	22	1400
GTECH HLDGS CORP	COM	400518106	466	18400	SH	DEFINED	01	18400
GTECH HLDGS CORP 350	COM	400518106	9	350	SH	OTHER	01	
GTECH HLDGS CORP	COM	400518106	6595	260481	SH	DEFINED	05	260481
GTECH HLDGS CORP	COM	400518106	1512	59735	SH	DEFINED	08	59735
GTECH HLDGS CORP	COM	400518106	570	22500	SH	CALL	DEFINED	22500
GTECH HLDGS CORP	COM	400518106	1208	47712	SH	DEFINED	17	47712
GTECH HLDGS CORP 1016	COM	400518106	26	1016	SH	DEFINED	22	
GTECH HLDGS CORP 52784	COM	400518106	1427	56364	SH	OTHER	22	3580
GUESS INC	COM	401617105	49	2772	SH	DEFINED	08	2772
GUESS INC	COM	401617105	173	9720	SH	DEFINED	17	9720
GUIDANT CORP 651	COM	401698105	65688	994664	SH	DEFINED	01	994013
GUIDANT CORP 18225	COM	401698105	4565	69127	SH	OTHER	01	50902
GUIDANT CORP	COM	401698105	9656	146215	SH	DEFINED	05	146215
GUIDANT CORP	COM	401698105	6521	98746	SH	DEFINED	08	98746
GUIDANT CORP	COM	401698105	28959	438500	SH	CALL	DEFINED	438500
GUIDANT CORP	COM	401698105	36	550	SH	DEFINED	13	550
GUIDANT CORP	COM	401698105	4381	66340	SH	DEFINED	17	66340
GUIDANT CORP 5600	COM	401698105	370	5600	SH	DEFINED	18	
GUIDANT CORP	COM	401698105	515	7800	SH	DEFINED	20	7800
GUIDANT CORP 16400	COM	401698105	4796	72626	SH	DEFINED	21	56226
GUIDANT CORP 9160	COM	401698105	9430	142797	SH	DEFINED	22	133637
GUIDANT CORP	COM	401698105	1249	18909	SH	OTHER	22	18909
GUILFORD PHARMACEUTICALS INC	COM	401829106	118	23686	SH	DEFINED	01	23686
GUILFORD PHARMACEUTICALS INC	COM	401829106	5	1000	SH	OTHER	01	1000
GUILFORD PHARMACEUTICALS INC	COM	401829106	725	145000	SH	DEFINED	17	145000
GUILFORD PHARMACEUTICALS INC 100	COM	401829106	1	100	SH	OTHER	22	
GUITAR CTR MGMT INC 7200	COM	402040109	527	12175	SH	DEFINED	01	4975
GUITAR CTR MGMT INC	COM	402040109	4983	115075	SH	DEFINED	05	115075
GUITAR CTR MGMT INC	COM	402040109	115	2653	SH	DEFINED	08	2653
GUITAR CTR MGMT INC	COM	402040109	723	16700	SH	DEFINED	21	16700
GULFMARK OFFSHORE INC	COM	402629109	21	1275	SH	DEFINED	01	1275
GULFMARK OFFSHORE INC 10600	COM	402629109	15169	928900	SH	DEFINED	21	918300
GULFMARK OFFSHORE INC 19600	COM	402629109	5541	339290	SH	DEFINED	22	319690
GULFMARK OFFSHORE INC	COM	402629109	29	1800	SH	OTHER	22	1800
GULFTERRA ENERGY PARTNERS LP 1333	COM	40274U108	56	1333	SH	DEFINED	22	
GULFTERRA ENERGY PARTNERS LP 3867	COM	40274U108	882	21000	SH	OTHER	22	17133
GYMBOREE CORP 11000	COM	403777105	243	16880	SH	DEFINED	01	5880
GYMBOREE CORP 50	COM	403777105	1	50	SH	OTHER	01	
GYMBOREE CORP	COM	403777105	2016	140025	SH	DEFINED	05	140025

GYMBOREE CORP	COM	403777105	20	1360 SH	DEFINED 08	1360
GYMBOREE CORP	COM	403777105	93	6430 SH	DEFINED 17	6430
GYMBOREE CORP	COM	403777105	10244	711400 SH	DEFINED 21	708100
3300						
GYMBOREE CORP	COM	403777105	2677	185900 SH	DEFINED 22	172200
13700						
GYRODYNE CO AMER INC	COM	403820103	491	13746 SH	DEFINED 22	
13746						
HCA INC	COM	404119109	7863	206100 SH	DEFINED 01	166600
39500						
HCA INC	COM	404119109	1994	52261 SH	OTHER 01	33266
18995						
HCA INC	COM	404119109	9063	237572 SH	DEFINED 05	237572
HCA INC	COM	404119109	5341	139988 SH	DEFINED 08	139988
HCA INC	COM	404119109	13990	366700 SH	CALL DEFINED 08	366700
HCA INC	COM	404119109	2461	64500 SH	PUT DEFINED 08	64500
HCA INC	COM	404119109	8	200 SH	DEFINED 18	
200						
HCA INC	COM	404119109	14035	367882 SH	DEFINED 21	367882
HCA INC	COM	404119109	1058	27737 SH	DEFINED 22	17432
10305						
HCA INC	COM	404119109	771	20205 SH	OTHER 22	20205
HCC INS HLDGS INC	COM	404132102	229	7610 SH	DEFINED 01	7610
HCC INS HLDGS INC	COM	404132102	79	2615 SH	OTHER 01	
2615						
HCC INS HLDGS INC	COM	404132102	4310	142956 SH	DEFINED 05	142956
HCC INS HLDGS INC	COM	404132102	232	7688 SH	DEFINED 08	7688
HCC INS HLDGS INC	COM	404132102	666	22100 SH	DEFINED 22	
22100						
HCC INS HLDGS INC	COM	404132102	220	7300 SH	OTHER 22	
7300						
HCC INS HLDGS INC	NOTE 2.000%	404132AA0	650	605000 PRN	DEFINED 08	605000
HCC INS HLDGS INC	NOTE 2.000%	404132AA0	650	605000 PRN	DEFINED 17	605000
HDFC BANK LTD	ADR REPS 3 S	40415F101	207	6100 SH	OTHER 22	
6100						
HNI CORP	COM	404251100	5030	127072 SH	DEFINED 05	127072
HNI CORP	COM	404251100	128	3239 SH	DEFINED 08	3239
HMS HLDGS CORP	COM	40425J101	3346	518700 SH	DEFINED 21	511000
7700						
HMS HLDGS CORP	COM	40425J101	1532	237500 SH	DEFINED 22	221500
16000						
HRPT PPTYS TR	COM SH BEN I	40426W101	231	20984 SH	DEFINED 01	20984
HRPT PPTYS TR	COM SH BEN I	40426W101	73	6664 SH	OTHER 01	3664
3000						
HRPT PPTYS TR	COM SH BEN I	40426W101	50	4540 SH	DEFINED 22	4540
HRPT PPTYS TR	COM SH BEN I	40426W101	108	9800 SH	OTHER 22	9800
HSBC HLDGS PLC	SPON ADR NEW	404280406	8011	100394 SH	DEFINED 01	99968
426						
HSBC HLDGS PLC	SPON ADR NEW	404280406	8518	106748 SH	OTHER 01	48553
58195						
HSBC HLDGS PLC	SPON ADR NEW	404280406	178	2225 SH	DEFINED 05	2225
HSBC HLDGS PLC	SPON ADR NEW	404280406	2911	36478 SH	DEFINED 08	36478
HSBC HLDGS PLC	SPON ADR NEW	404280406	13	160 SH	DEFINED 13	160
HSBC HLDGS PLC	SPON ADR NEW	404280406	1618	20273 SH	DEFINED 17	20273
HSBC HLDGS PLC	SPON ADR NEW	404280406	9776	122500 SH	DEFINED 21	122500
HSBC HLDGS PLC	SPON ADR NEW	404280406	1195	14979 SH	DEFINED 22	13846
1133						
HSBC HLDGS PLC	SPON ADR NEW	404280406	2158	27045 SH	OTHER 22	27045
HAEMONETICS CORP	COM	405024100	679	20675 SH	DEFINED 01	5875
14800						
HAEMONETICS CORP	COM	405024100	3	100 SH	OTHER 01	
100						
HAEMONETICS CORP	COM	405024100	4044	123150 SH	DEFINED 05	123150
HAEMONETICS CORP	COM	405024100	76	2319 SH	DEFINED 08	2319
HAEMONETICS CORP	COM	405024100	15691	477800 SH	DEFINED 21	475400
2400						
HAEMONETICS CORP	COM	405024100	1404	42751 SH	DEFINED 22	38051
4700						
HAGGAR CORP	COM	405173105	83	4825 SH	DEFINED 01	1825
3000						
HAGGAR CORP	COM	405173105	3	175 SH	OTHER 01	
175						
HAGGAR CORP	COM	405173105	603	35175 SH	DEFINED 05	35175
HAGGAR CORP	COM	405173105	6	334 SH	DEFINED 08	334
HAGGAR CORP	COM	405173105	82	4800 SH	DEFINED 21	4800
HAIN CELESTIAL GROUP INC	COM	405217100	370	20926 SH	DEFINED 01	20726
200						
HAIN CELESTIAL GROUP INC	COM	405217100	110	6230 SH	OTHER 01	3530
2700						
HAIN CELESTIAL GROUP INC	COM	405217100	2737	154800 SH	DEFINED 05	154800
HAIN CELESTIAL GROUP INC	COM	405217100	1674	94700 SH	DEFINED 21	94700
HAIN CELESTIAL GROUP INC	COM	405217100	11	600 SH	DEFINED 22	100
500						
HAIN CELESTIAL GROUP INC	COM	405217100	11	632 SH	OTHER 22	632
HALLIBURTON CO	COM	406216101	4491	133296 SH	DEFINED 01	128096

5200									
HALLIBURTON CO	COM	406216101	2718	80688	SH	OTHER	01	20759	
59929									
HALLIBURTON CO	COM	406216101	21627	641955	SH	DEFINED	05	641955	
HALLIBURTON CO	COM	406216101	8896	264055	SH	DEFINED	08	264055	
HALLIBURTON CO	COM	406216101	674	20000	SH	CALL	DEFINED	08	20000
HALLIBURTON CO	COM	406216101	4750	141000	SH	PUT	DEFINED	08	141000
HALLIBURTON CO	COM	406216101	675	20042	SH	DEFINED	17	20042	
HALLIBURTON CO	COM	406216101	10107	300000	SH	CALL	DEFINED	17	300000
HALLIBURTON CO	COM	406216101	43304	1285353	SH	DEFINED	21	1277353	
8000									
HALLIBURTON CO	COM	406216101	15733	466985	SH	DEFINED	22	428592	
38393									
HALLIBURTON CO	COM	406216101	2496	74099	SH	OTHER	22	74099	
HAMPSHIRE GROUP LTD	COM	408859106	3973	125900	SH	DEFINED	21	125900	
HAMPSHIRE GROUP LTD	COM	408859106	175	5560	SH	DEFINED	22	5560	
HAMPSHIRE GROUP LTD	COM	408859106	57	1800	SH	OTHER	22	1800	
JOHN HANCOCK BK &THRIFT OPP	SH BEN INT	409735107	77	7866	SH	DEFINED	22	7866	
JOHN HANCOCK BK &THRIFT OPP	SH BEN INT	409735107	39	4000	SH	OTHER	22	4000	
HANCOCK FABRICS INC	COM	409900107	24	1993	SH	DEFINED	01	1993	
HANCOCK FABRICS INC	COM	409900107	961	80225	SH	DEFINED	05	80225	
HANCOCK FABRICS INC	COM	409900107	19	1600	SH	DEFINED	08	1600	
HANCOCK FABRICS INC	COM	409900107	7555	630600	SH	DEFINED	21	630600	
HANCOCK FABRICS INC	COM	409900107	1761	147000	SH	DEFINED	22	136358	
10642									
HANCOCK HLDG CO	COM	410120109	67	2112	SH	DEFINED	08	2112	
HANCOCK HLDG CO	COM	410120109	2406	75688	SH	DEFINED	21	75688	
HANCOCK HLDG CO	COM	410120109	106	3340	SH	DEFINED	22	3340	
HANCOCK HLDG CO	COM	410120109	35	1100	SH	OTHER	22	1100	
HANCOCK JOHN PATRIOT PREM DI	COM	41013Q101	44	4666	SH	DEFINED	22	4666	
HANCOCK JOHN PATRIOT PREM DI	COM	41013Q101	209	22307	SH	OTHER	22	22307	
HANGER ORTHOPEDIC GROUP INC	COM NEW	41043F208	40	7988	SH	DEFINED	08	7988	
HANGER ORTHOPEDIC GROUP INC	COM NEW	41043F208	13	2500	SH	DEFINED	22	2500	
HANGER ORTHOPEDIC GROUP INC	COM NEW	41043F208	3	600	SH	OTHER	22	600	
HANOVER COMPRESSOR CO	COM	410768105	195	14489	SH	DEFINED	01	14489	
HANOVER COMPRESSOR CO	COM	410768105	2	175	SH	OTHER	01		
175									
HANOVER COMPRESSOR CO	COM	410768105	2311	171810	SH	DEFINED	05	171810	
HANOVER COMPRESSOR CO	COM	410768105	16	1200	SH	DEFINED	08	1200	
HANOVER COMPRESSOR CO	COM	410768105	599	44500	SH	DEFINED	17	44500	
HARBOR FLA BANCSHARES INC	COM	411901101	393	12647	SH	DEFINED	01	11947	
700									
HARBOR FLA BANCSHARES INC	COM	411901101	22	700	SH	OTHER	01	700	
HARLAND JOHN H CO	COM	412693103	2709	86400	SH	DEFINED	01	57000	
29400									
HARLAND JOHN H CO	COM	412693103	1	27	SH	OTHER	01		
27									
HARLAND JOHN H CO	COM	412693103	4501	143575	SH	DEFINED	05	143575	
HARLAND JOHN H CO	COM	412693103	110	3519	SH	DEFINED	08	3519	
HARLAND JOHN H CO	COM	412693103	577	18400	SH	DEFINED	21	18400	
HARLAND JOHN H CO	COM	412693103	1	36	SH	DEFINED	22	36	
HARLEY DAVIDSON INC	COM	412822108	28511	479653	SH	DEFINED	01	469034	
10619									
HARLEY DAVIDSON INC	COM	412822108	12909	217182	SH	OTHER	01	131524	
85658									
HARLEY DAVIDSON INC	COM	412822108	10854	182598	SH	DEFINED	05	157198	
25400									
HARLEY DAVIDSON INC	COM	412822108	1560	26249	SH	DEFINED	08	26249	
HARLEY DAVIDSON INC	COM	412822108	16417	276200	SH	CALL	DEFINED	08	276200
HARLEY DAVIDSON INC	COM	412822108	3822	64300	SH	PUT	DEFINED	08	64300
HARLEY DAVIDSON INC	COM	412822108	9	148	SH	OTHER	13	148	
HARLEY DAVIDSON INC	COM	412822108	1700	28596	SH	DEFINED	21	28596	
HARLEY DAVIDSON INC	COM	412822108	1429	24045	SH	DEFINED	22	22655	
1390									
HARLEY DAVIDSON INC	COM	412822108	4534	76275	SH	OTHER	22	76275	
HARLEYSVILLE GROUP INC	COM	412824104	8	400	SH	DEFINED	01	400	
HARLEYSVILLE GROUP INC	COM	412824104	4101	198500	SH	DEFINED	21	198500	
HARLEYSVILLE GROUP INC	COM	412824104	182	8800	SH	DEFINED	22	8800	
HARLEYSVILLE GROUP INC	COM	412824104	58	2800	SH	OTHER	22	2800	
HARMAN INTL INDS INC	COM	413086109	1260	11692	SH	DEFINED	01	10792	
900									
HARMAN INTL INDS INC	COM	413086109	519	4820	SH	OTHER	01	4220	
600									
HARMAN INTL INDS INC	COM	413086109	16217	150509	SH	DEFINED	05	150509	
HARMAN INTL INDS INC	COM	413086109	204	1891	SH	DEFINED	08	1891	
HARMAN INTL INDS INC	COM	413086109	302	2800	SH	DEFINED	17	2800	
HARMAN INTL INDS INC	COM	413086109	4310	40000	SH	DEFINED	18		
40000									
HARMAN INTL INDS INC	COM	413086109	630	5850	SH	DEFINED	20	5850	
HARMAN INTL INDS INC	COM	413086109	4127	38304	SH	DEFINED	21	38304	
HARMAN INTL INDS INC	COM	413086109	579	5370	SH	DEFINED	22		
5370									
HARMAN INTL INDS INC	COM	413086109	664	6160	SH	OTHER	22	3980	
2180									
HARMONIC INC	COM	413160102	116	17475	SH	DEFINED	01	15921	

1554								
HARMONIC INC	COM	413160102	10	1571	SH	OTHER	01	
1571								
HARMONIC INC	COM	413160102	2062	310075	SH	DEFINED	05	310075
HARMONIC INC	COM	413160102	11	1700	SH	DEFINED	08	1700
HARMONIC INC	COM	413160102	319	47900	SH	DEFINED	21	47900
HARMONIC INC	COM	413160102	10	1504	SH	DEFINED	22	1504
HAROLDS STORES INC	COM	413353103	25	12400	SH	DEFINED	01	12400
HARRAHS ENTMT INC	COM	413619107	1074	20263	SH	DEFINED	01	15863
4400								
HARRAHS ENTMT INC	COM	413619107	116	2189	SH	OTHER	01	829
1360								
HARRAHS ENTMT INC	COM	413619107	36073	680881	SH	DEFINED	05	680881
HARRAHS ENTMT INC	COM	413619107	454	8561	SH	DEFINED	08	8561
HARRAHS ENTMT INC	COM	413619107	2649	50000	SH	CALL	DEFINED	50000
HARRAHS ENTMT INC	COM	413619107	2135	40300	SH	DEFINED	17	40300
HARRAHS ENTMT INC	COM	413619107	606	11430	SH	DEFINED	20	11430
HARRAHS ENTMT INC	COM	413619107	33307	628667	SH	DEFINED	21	627617
1050								
HARRAHS ENTMT INC	COM	413619107	5722	108003	SH	DEFINED	22	99228
8775								
HARRAHS ENTMT INC	COM	413619107	460	8684	SH	OTHER	22	8684
HARRIS & HARRIS GROUP INC	COM	413833104	209	20242	SH	DEFINED	17	20242
HARRIS & HARRIS GROUP INC	COM	413833104	5	500	SH	OTHER	22	500
HARRIS CORP DEL	COM	413875105	1027	18686	SH	DEFINED	01	18686
HARRIS CORP DEL	COM	413875105	722	13150	SH	OTHER	01	12100
1050								
HARRIS CORP DEL	COM	413875105	16592	302002	SH	DEFINED	05	302002
HARRIS CORP DEL	COM	413875105	55	1000	SH	DEFINED	08	1000
HARRIS CORP DEL	COM	413875105	6292	114530	SH	DEFINED	21	114530
HARRIS CORP DEL	COM	413875105	6197	112801	SH	DEFINED	22	110356
2445								
HARRIS CORP DEL	COM	413875105	140	2550	SH	OTHER	22	2550
HARRIS INTERACTIVE INC	COM	414549105	2920	443082	SH	DEFINED	05	443082
HARRIS INTERACTIVE INC	COM	414549105	29	4397	SH	DEFINED	08	4397
HARRIS INTERACTIVE INC	COM	414549105	1250	189700	SH	DEFINED	22	189700
HARSCO CORP	COM	415864107	333	7408	SH	DEFINED	01	7208
200								
HARSCO CORP	COM	415864107	455	10125	SH	OTHER	01	4802
5323								
HARSCO CORP	COM	415864107	4160	92646	SH	DEFINED	05	92646
HARSCO CORP	COM	415864107	93	2080	SH	DEFINED	08	2080
HARSCO CORP	COM	415864107	6700	149220	SH	DEFINED	21	149220
HARSCO CORP	COM	415864107	358	7970	SH	DEFINED	22	7625
345								
HARSCO CORP	COM	415864107	110	2445	SH	OTHER	22	2445
HARTE-HANKS INC	COM	416196103	190	7583	SH	DEFINED	01	7583
HARTE-HANKS INC	COM	416196103	8	325	SH	OTHER	01	
325								
HARTE-HANKS INC	COM	416196103	4736	189354	SH	DEFINED	05	189354
HARTE-HANKS INC	COM	416196103	162	6490	SH	DEFINED	08	6490
HARTE-HANKS INC	COM	416196103	8	300	SH	OTHER	22	300
HARTFORD FINL SVCS GROUP INC	COM	416515104	89050	1437919	SH	DEFINED	01	1393119
44800								
HARTFORD FINL SVCS GROUP INC	COM	416515104	18442	297785	SH	OTHER	01	132305
165480								
HARTFORD FINL SVCS GROUP INC	COM	416515104	54955	887365	SH	DEFINED	05	788465
98900								
HARTFORD FINL SVCS GROUP INC	COM	416515104	1250	20178	SH	DEFINED	08	20178
HARTFORD FINL SVCS GROUP INC	COM	416515104	20	315	SH	DEFINED	13	135
180								
HARTFORD FINL SVCS GROUP INC	COM	416515104	19	300	SH	OTHER	13	
300								
HARTFORD FINL SVCS GROUP INC	COM	416515104	1957	31600	SH	DEFINED	20	31600
HARTFORD FINL SVCS GROUP INC	COM	416515104	52723	851336	SH	DEFINED	21	784136
67200								
HARTFORD FINL SVCS GROUP INC	COM	416515104	89129	1439195	SH	DEFINED	22	1362131
77064								
HARTFORD FINL SVCS GROUP INC	COM	416515104	26315	424918	SH	OTHER	22	424918
HARVARD BIOSCIENCE INC	COM	416906105	1	305	SH	OTHER	01	
305								
HARVARD BIOSCIENCE INC	COM	416906105	181	41598	SH	DEFINED	17	41598
HARTMARX CORP	COM	417119104	15	2000	SH	DEFINED	01	2000
HARTMARX CORP	COM	417119104	141	19000	SH	DEFINED	22	19000
HARVEST NATURAL RESOURCES IN	COM	41754V103	5250	316250	SH	DEFINED	21	316250
HARVEST NATURAL RESOURCES IN	COM	41754V103	248	14940	SH	DEFINED	22	14940
HARVEST NATURAL RESOURCES IN	COM	41754V103	78	4700	SH	OTHER	22	4700
HASBRO INC	COM	418056107	1937	103028	SH	DEFINED	01	74915
25438	2675							
HASBRO INC	COM	418056107	155	8262	SH	OTHER	01	
8262								
HASBRO INC	COM	418056107	6936	368928	SH	DEFINED	05	137628
231300								
HASBRO INC	COM	418056107	430	22848	SH	DEFINED	08	22848
HASBRO INC	COM	418056107	440	23388	SH	DEFINED	17	23388

HASBRO INC	COM		418056107	8647	459961	SH	DEFINED	21	459961	
HASBRO INC	COM		418056107	1024	54456	SH	DEFINED	22	53696	
760										
HAVERTY FURNITURE INC	COM		419596101	1454	82875	SH	DEFINED	01	59375	
17000 6500										
HAVERTY FURNITURE INC	COM		419596101	268	15275	SH	OTHER	01		
15275										
HAVERTY FURNITURE INC	COM		419596101	1987	113275	SH	DEFINED	05	113275	
HAVERTY FURNITURE INC	COM		419596101	54	3081	SH	DEFINED	08	3081	
HAVERTY FURNITURE INC	COM		419596101	4808	274100	SH	DEFINED	21	274100	
HAVERTY FURNITURE INC	COM		419596101	1128	64300	SH	DEFINED	22	59100	
5200										
HAVERTY FURNITURE INC	CL A		419596200	1079	61284	SH	DEFINED	01	4500	
56784										
HAVERTY FURNITURE INC	CL A		419596200	3714	211004	SH	OTHER	01		
211004										
HAWAIIAN ELEC INDUSTRIES	COM		419870100	53647	2021350	SH	DEFINED	01	2019300	
2050										
HAWAIIAN ELEC INDUSTRIES	COM		419870100	189	7125	SH	OTHER	01	6325	
800										
HAWAIIAN ELEC INDUSTRIES	COM		419870100	4720	177826	SH	DEFINED	05	177826	
HAWAIIAN ELEC INDUSTRIES	COM		419870100	85	3208	SH	DEFINED	08	3208	
HAWAIIAN ELEC INDUSTRIES	COM		419870100	134	5050	SH	DEFINED	21	5050	
HAWAIIAN ELEC INDUSTRIES	COM		419870100	331	12472	SH	DEFINED	22	10112	
2360										
HAWAIIAN ELEC INDUSTRIES	COM		419870100	721	27166	SH	OTHER	22	27166	
HAWAIIAN HOLDINGS INC	COM		419879101	257	41700	SH	DEFINED	17	41700	
HAYES LEMMERZ INTL INC	COM NEW		420781304	603	59370	SH	DEFINED	17	59370	
HAYES LEMMERZ INTL INC	COM NEW		420781304	94	9300	SH	DEFINED	21	9300	
HEALTHCARE SVCS GRP INC	COM		421906108	19	1053	SH	DEFINED	08	1053	
HEALTHCARE SVCS GRP INC	COM		421906108	4408	245450	SH	DEFINED	21	245450	
HEALTHCARE SVCS GRP INC	COM		421906108	194	10810	SH	DEFINED	22	10810	
HEALTHCARE SVCS GRP INC	COM		421906108	63	3500	SH	OTHER	22	3500	
HEALTH CARE PPTY INVS INC	COM		421915109	529	20364	SH	DEFINED	01	20364	
HEALTH CARE PPTY INVS INC	COM		421915109	949	36502	SH	OTHER	01	23880	
12622										
HEALTH CARE PPTY INVS INC	COM		421915109	2600	100000	SH	DEFINED	21	100000	
HEALTH CARE PPTY INVS INC	COM		421915109	176	6760	SH	DEFINED	22	1760	
5000										
HEALTH CARE PPTY INVS INC	COM		421915109	162	6230	SH	OTHER	22	6230	
HEALTH MGMT ASSOC INC NEW	CL A		421933102	733	35894	SH	DEFINED	01	35394	
500										
HEALTH MGMT ASSOC INC NEW	CL A		421933102	110	5370	SH	OTHER	01	515	
4855										
HEALTH MGMT ASSOC INC NEW	CL A		421933102	8990	440043	SH	DEFINED	05	440043	
HEALTH MGMT ASSOC INC NEW	CL A		421933102	701	34327	SH	DEFINED	08	34327	
HEALTH MGMT ASSOC INC NEW	CL A		421933102	2043	100000	SH	CALL	DEFINED	08	100000
HEALTH MGMT ASSOC INC NEW	CL A		421933102	4187	204926	SH	DEFINED	21	200526	
4400										
HEALTH MGMT ASSOC INC NEW	CL A		421933102	879	43016	SH	DEFINED	22	40116	
2900										
HEALTH MGMT ASSOC INC NEW	CL A		421933102	89	4379	SH	OTHER	22	4379	
HEALTH MGMT ASSOC INC NEW	NOTE		421933AD4	217	250000	PRN	DEFINED	08	250000	
HEALTH MGMT ASSOC INC NEW	NOTE	1.500%	421933AF9	12248	11891000	PRN	DEFINED	08	11891000	
HEALTHCARE RLTY TR	COM		421946104	17	444	SH	DEFINED	01	409	
35										
HEALTHCARE RLTY TR	COM		421946104	154	3956	SH	OTHER	01	3556	
400										
HEALTHCARE RLTY TR	COM		421946104	20	509	SH	DEFINED	22	509	
HEALTHCARE RLTY TR	COM		421946104	110	2810	SH	OTHER	22	2810	
HEADWATERS INC	COM		42210P102	505	16350	SH	DEFINED	01	5150	
10800 400										
HEADWATERS INC	COM		42210P102	83	2690	SH	OTHER	01		
2690										
HEADWATERS INC	COM		42210P102	4824	156325	SH	DEFINED	05	156325	
HEADWATERS INC	COM		42210P102	25	800	SH	DEFINED	08	800	
HEADWATERS INC	COM		42210P102	4629	150000	SH	DEFINED	18		
150000										
HEADWATERS INC	COM		42210P102	688	22300	SH	DEFINED	21	22300	
HEADWATERS INC	COM		42210P102	15	500	SH	DEFINED	22		
500										
HEADWATERS INC	COM		42210P102	170	5500	SH	OTHER	22	1000	
4500										
HEALTH CARE REIT INC	COM		42217K106	212	6035	SH	DEFINED	01	6035	
HEALTH CARE REIT INC	COM		42217K106	236	6700	SH	OTHER	01	2800	
3900										
HEALTH CARE REIT INC	COM		42217K106	109	3100	SH	DEFINED	08	3100	
HEALTH CARE REIT INC	COM		42217K106	151	4303	SH	DEFINED	17	4303	
HEALTH CARE REIT INC	COM		42217K106	218	6189	SH	DEFINED	22	5989	
200										
HEALTH NET INC	COM		42222G108	288	11670	SH	DEFINED	01	11670	
HEALTH NET INC	COM		42222G108	47	1910	SH	OTHER	01	1505	
405										
HEALTH NET INC	COM		42222G108	9543	386037	SH	DEFINED	05	386037	
HEALTH NET INC	COM		42222G108	276	11150	SH	DEFINED	08	11150	

HEALTH NET INC	COM	42222G108	1	41 SH	DEFINED 17	41
HEALTH NET INC	COM	42222G108	494	20000 SH	DEFINED 21	20000
HEALTHSTREAM INC	COM	42222N103	79	37500 SH	DEFINED 01	37500
HEARST-ARGYLE TELEVISION INC 773	COM	422317107	26	1066 SH	DEFINED 01	293
HEARST-ARGYLE TELEVISION INC 2730	COM	422317107	110	4500 SH	OTHER 01	1770
HEARST-ARGYLE TELEVISION INC	COM	422317107	114	4650 SH	DEFINED 08	4650
HEARTLAND EXPRESS INC 16720	COM	422347104	562	30437 SH	DEFINED 01	13717
HEARTLAND EXPRESS INC 3130	COM	422347104	58	3130 SH	OTHER 01	
HEARTLAND EXPRESS INC	COM	422347104	6246	338563 SH	DEFINED 05	338563
HEARTLAND EXPRESS INC 14550	COM	422347104	5722	310139 SH	DEFINED 21	295589
HEARTLAND EXPRESS INC	COM	422347104	908	49192 SH	DEFINED 22	49192
HEARTLAND EXPRESS INC	COM	422347104	183	9899 SH	OTHER 22	9899
HECLA MNG CO 1000	COM	422704106	19	2500 SH	OTHER 01	1500
HECLA MNG CO 4900	COM	422704106	3228	433900 SH	DEFINED 21	429000
HECLA MNG CO 9927	COM	422704106	938	126127 SH	DEFINED 22	116200
HECLA MNG CO	COM	422704106	7	934 SH	OTHER 22	934
HEIDRICK & STRUGGLES INTL IN 3850	COM	422819102	262	9100 SH	DEFINED 01	5250
HEIDRICK & STRUGGLES INTL IN 100	COM	422819102	3	100 SH	OTHER 01	
HEIDRICK & STRUGGLES INTL IN	COM	422819102	4654	161491 SH	DEFINED 05	161491
HEIDRICK & STRUGGLES INTL IN	COM	422819102	64	2217 SH	DEFINED 08	2217
HEIDRICK & STRUGGLES INTL IN	COM	422819102	366	12700 SH	DEFINED 21	12700
HEIDRICK & STRUGGLES INTL IN 300	COM	422819102	9	300 SH	OTHER 22	
HEINZ H J CO 29392	COM	423074103	18221	505863 SH	DEFINED 01	476471
HEINZ H J CO 86417	COM	423074103	13778	382503 SH	OTHER 01	296086
HEINZ H J CO 69600	COM	423074103	8508	236213 SH	DEFINED 05	166613
HEINZ H J CO	COM	423074103	2038	56590 SH	DEFINED 08	56590
HEINZ H J CO 93900	COM	423074103	6466	179513 SH	DEFINED 21	85613
HEINZ H J CO 37012	COM	423074103	8903	247167 SH	DEFINED 22	210155
HEINZ H J CO	COM	423074103	5483	152233 SH	OTHER 22	152233
HELIX TECHNOLOGY CORP	COM	423319102	39	2850 SH	DEFINED 01	2850
HELIX TECHNOLOGY CORP	COM	423319102	1510	111075 SH	DEFINED 05	111075
HELIX TECHNOLOGY CORP	COM	423319102	39	2900 SH	DEFINED 08	2900
HELIX TECHNOLOGY CORP	COM	423319102	235	17300 SH	DEFINED 21	17300
HELIX TECHNOLOGY CORP 3878	COM	423319102	63	4618 SH	OTHER 22	740
HELMERICH & PAYNE INC	COM	423452101	151	5275 SH	DEFINED 01	5275
HELMERICH & PAYNE INC 25	COM	423452101	1	25 SH	OTHER 01	
HELMERICH & PAYNE INC	COM	423452101	3187	111101 SH	DEFINED 05	111101
HELMERICH & PAYNE INC	COM	423452101	40	1400 SH	DEFINED 08	1400
HELMERICH & PAYNE INC	COM	423452101	1291	45000 SH	DEFINED 21	45000
HELMERICH & PAYNE INC 400	COM	423452101	11	400 SH	DEFINED 22	
HENRY JACK & ASSOC INC	COM	426281101	196	10438 SH	DEFINED 01	10438
HENRY JACK & ASSOC INC 19425	COM	426281101	534	28425 SH	OTHER 01	9000
HENRY JACK & ASSOC INC	COM	426281101	3744	199484 SH	DEFINED 05	199484
HENRY JACK & ASSOC INC	COM	426281101	194	10317 SH	DEFINED 08	10317
HENRY JACK & ASSOC INC	COM	426281101	6	300 SH	OTHER 22	300
HERCULES INC	COM	427056106	308	21633 SH	DEFINED 01	21633
HERCULES INC 15	COM	427056106	40	2815 SH	OTHER 01	2800
HERCULES INC	COM	427056106	786	55147 SH	DEFINED 05	55147
HERCULES INC	COM	427056106	113	7941 SH	DEFINED 08	7941
HERCULES INC	COM	427056106	119	8336 SH	DEFINED 17	8336
HERCULES INC 4498	COM	427056106	154	10783 SH	DEFINED 21	6285
HERCULES INC 300	COM	427056106	95	6700 SH	DEFINED 22	6400
HERCULES INC	COM	427056106	215	15100 SH	OTHER 22	15100
HERITAGE PPTY INVT TR INC	COM	42725M107	248	8500 SH	DEFINED 08	8500
HERLEY INDS INC DEL	COM	427398102	2577	137900 SH	DEFINED 21	137900
HERLEY INDS INC DEL 5500	COM	427398102	126	6760 SH	DEFINED 22	1260
HERLEY INDS INC DEL	COM	427398102	140	7500 SH	OTHER 22	7500
HERSHEY FOODS CORP 6740	COM	427866108	10301	220537 SH	DEFINED 01	213797
HERSHEY FOODS CORP 85976	COM	427866108	10332	221191 SH	OTHER 01	135215

HERSHEY FOODS CORP 115200	COM	427866108	13716	293639	SH	DEFINED	05	178439
HERSHEY FOODS CORP	COM	427866108	1054	22562	SH	DEFINED	08	22562
HERSHEY FOODS CORP	COM	427866108	2336	50000	SH	CALL	DEFINED	08
HERSHEY FOODS CORP	COM	427866108	1828	39140	SH	DEFINED	20	39140
HERSHEY FOODS CORP 60700	COM	427866108	29774	637426	SH	DEFINED	21	576726
HERSHEY FOODS CORP 14700	COM	427866108	19955	427208	SH	DEFINED	22	412508
HERSHEY FOODS CORP	COM	427866108	6645	142270	SH	OTHER	22	142270
HEWLETT PACKARD CO 2539461	COM	428236103	56679	3022905	SH	DEFINED	01	483444
HEWLETT PACKARD CO 1421132 15640421	COM	428236103	379993	20266303	SH	OTHER	01	3204750
HEWLETT PACKARD CO 720600	COM	428236103	92504	4933537	SH	DEFINED	05	4212937
HEWLETT PACKARD CO	COM	428236103	12223	651877	SH	DEFINED	08	651877
HEWLETT PACKARD CO	COM	428236103	4704	250872	SH	DEFINED	17	250872
HEWLETT PACKARD CO	COM	428236103	3375	180000	SH	CALL	DEFINED	17
HEWLETT PACKARD CO 1342	COM	428236103	25	1342	SH	DEFINED	18	180000
HEWLETT PACKARD CO 3000	COM	428236103	21869	1166372	SH	DEFINED	21	1166372
HEWLETT PACKARD CO 106106	COM	428236103	31381	1673652	SH	DEFINED	22	1567546
HEWLETT PACKARD CO	COM	428236103	23575	1257320	SH	OTHER	22	1257320
HEXCEL CORP NEW	COM	428291108	549	39714	SH	DEFINED	17	39714
HI / FN INC	COM	428358105	2	253	SH	DEFINED	01	253
HI / FN INC	COM	428358105	27	3041	SH	OTHER	01	3041
HI / FN INC	COM	428358105		44	SH	DEFINED	08	44
HI / FN INC	COM	428358105	197	22500	SH	CALL	DEFINED	08
HI / FN INC	COM	428358105	86	9771	SH	DEFINED	17	9771
HI / FN INC	COM	428358105	66	7550	SH	DEFINED	21	7550
HIBBETT SPORTING GOODS INC 13250	COM	428565105	495	24137	SH	DEFINED	01	10887
HIBBETT SPORTING GOODS INC	COM	428565105	5656	276016	SH	DEFINED	05	276016
HIBBETT SPORTING GOODS INC	COM	428565105	10	500	SH	DEFINED	08	500
HIBBETT SPORTING GOODS INC	COM	428565105	318	15500	SH	DEFINED	21	15500
HIBBETT SPORTING GOODS INC 18600	COM	428565105	381	18600	SH	OTHER	22	
HIBERNIA CORP	CL A	428656102	697	26375	SH	DEFINED	01	26375
HIBERNIA CORP 2100	CL A	428656102	309	11693	SH	OTHER	01	9593
HIBERNIA CORP	CL A	428656102	9225	349282	SH	DEFINED	05	349282
HIBERNIA CORP	CL A	428656102	61	2300	SH	DEFINED	08	2300
HIBERNIA CORP	CL A	428656102	1096	41495	SH	DEFINED	17	41495
HIBERNIA CORP	CL A	428656102	32	1225	SH	DEFINED	22	1225
HIGHWOODS PPTYS INC	COM	431284108	263	10672	SH	DEFINED	01	10672
HIGHWOODS PPTYS INC 2100	COM	431284108	151	6150	SH	OTHER	01	4050
HIGHWOODS PPTYS INC	COM	431284108	2908	118170	SH	DEFINED	05	118170
HIGHWOODS PPTYS INC	COM	431284108	57	2300	SH	DEFINED	08	2300
HIGHWOODS PPTYS INC	COM	431284108	1253	50900	SH	DEFINED	21	50900
HIGHWOODS PPTYS INC 2298	COM	431284108	759	30826	SH	DEFINED	22	28528
HIGHWOODS PPTYS INC	COM	431284108	2020	82082	SH	OTHER	22	82082
HILB ROGAL & HOBBS CO	COM	431294107	139	3825	SH	DEFINED	01	3825
HILB ROGAL & HOBBS CO 2090	COM	431294107	193	5340	SH	OTHER	01	3250
HILB ROGAL & HOBBS CO	COM	431294107	5548	153175	SH	DEFINED	05	153175
HILB ROGAL & HOBBS CO	COM	431294107	40	1100	SH	DEFINED	08	1100
HILB ROGAL & HOBBS CO	COM	431294107	862	23800	SH	DEFINED	21	23800
HILLENBRAND INDS INC	COM	431573104	699	13835	SH	DEFINED	01	13835
HILLENBRAND INDS INC 1850	COM	431573104	204	4032	SH	OTHER	01	2182
HILLENBRAND INDS INC	COM	431573104	6891	136371	SH	DEFINED	05	136371
HILLENBRAND INDS INC	COM	431573104	182	3600	SH	DEFINED	08	3600
HILLENBRAND INDS INC 1900	COM	431573104	96	1900	SH	DEFINED	22	
HILLENBRAND INDS INC 6100	COM	431573104	505	10000	SH	OTHER	22	3900
HILTON HOTELS CORP	COM	432848109	2023	107361	SH	DEFINED	01	107361
HILTON HOTELS CORP 3471	COM	432848109	224	11891	SH	OTHER	01	8420
HILTON HOTELS CORP	COM	432848109	3428	181931	SH	DEFINED	05	181931
HILTON HOTELS CORP	COM	432848109	522	27710	SH	DEFINED	08	27710
HILTON HOTELS CORP	COM	432848109	430	22841	SH	DEFINED	17	22841
HILTON HOTELS CORP	COM	432848109	527	27980	SH	DEFINED	20	27980
HILTON HOTELS CORP	COM	432848109	60388	3205326	SH	DEFINED	21	3205326
HILTON HOTELS CORP 31770	COM	432848109	4801	254820	SH	DEFINED	22	223050
HILTON HOTELS CORP	COM	432848109	15	820	SH	OTHER	22	820
HILTON HOTELS CORP	NOTE	3.375% 432848A22	14618	13304000	PRN	DEFINED	08	13304000
HOLLINGER INTL INC	CL A	435569108	520	30055	SH	DEFINED	17	30055
HOLLYWOOD MEDIA CORP	COM	436233100	231	67228	SH	DEFINED	17	67228

HOLOGIC INC 4600	COM	436440101	138	7175	SH	DEFINED	01	2575	
HOLOGIC INC 50	COM	436440101	1	50	SH	OTHER	01		
HOLOGIC INC	COM	436440101	1709	88675	SH	DEFINED	05	88675	
HOLOGIC INC	COM	436440101	10	500	SH	DEFINED	08	500	
HOLOGIC INC	COM	436440101	262	13600	SH	DEFINED	21	13600	
HOLOGIC INC 530	COM	436440101	20	1030	SH	OTHER	22	500	
HOME DEPOT INC 133718	COM	437076102	224677	5731545	SH	DEFINED	01	5597827	
HOME DEPOT INC 1021933	COM	437076102	98374	2509540	SH	OTHER	01	1487607	
HOME DEPOT INC	COM	437076102	3920	100000	SH	CALL	DEFINED	01	100000
HOME DEPOT INC	COM	437076102	9996	255000	SH	PUT	DEFINED	01	255000
HOME DEPOT INC 345000	COM	437076102	60090	1532904	SH	DEFINED	05	1187904	
HOME DEPOT INC	COM	437076102	2495	63656	SH	DEFINED	08	63656	
HOME DEPOT INC	COM	437076102	31121	793900	SH	CALL	DEFINED	08	793900
HOME DEPOT INC	COM	437076102	7840	200000	SH	PUT	DEFINED	08	200000
HOME DEPOT INC	COM	437076102	39	990	SH	DEFINED	13	990	
HOME DEPOT INC 910	COM	437076102	66	1680	SH	OTHER	13	770	
HOME DEPOT INC 71835	COM	437076102	2816	71835	SH	DEFINED	18		
HOME DEPOT INC 72900	COM	437076102	66337	1692276	SH	DEFINED	21	1619376	
HOME DEPOT INC 229377	COM	437076102	184972	4718673	SH	DEFINED	22	4489296	
HOME DEPOT INC 200	COM	437076102	72498	1849443	SH	OTHER	22	1849243	
HOME DEPOT INC	COM	437076102	114	2912	SH	DEFINED		2912	
HOME PROPERTIES INC	COM	437306103	10	250	SH	DEFINED	01	250	
HOME PROPERTIES INC 375	COM	437306103	24	619	SH	OTHER	01	244	
HOME PROPERTIES INC 15000	COM	437306103	1357	34314	SH	DEFINED	22	19314	
HOME PROPERTIES INC	COM	437306103	858	21700	SH	OTHER	22	21700	
HOMESTORE INC	COM	437852106	10	4300	SH	DEFINED	01	4300	
HOMESTORE INC	COM	437852106	1	300	SH	DEFINED	22	300	
HOMESTORE INC	COM	437852106	1386	600000	SH	DEFINED		600000	
HONDA MOTOR LTD 400	AMERN SHS	438128308	251	10300	SH	DEFINED	01	9900	
HONDA MOTOR LTD 2400	AMERN SHS	438128308	462	18950	SH	OTHER	01	16550	
HONDA MOTOR LTD	AMERN SHS	438128308	17	700	SH	DEFINED	08	700	
HONDA MOTOR LTD	AMERN SHS	438128308	84	3450	SH	DEFINED	21	3450	
HONDA MOTOR LTD	AMERN SHS	438128308	315	12924	SH	DEFINED	22	12924	
HONDA MOTOR LTD	AMERN SHS	438128308	24	1000	SH	OTHER	22	1000	
HONEYWELL INTL INC 58863	COM	438516106	63777	1778504	SH	DEFINED	01	1719641	
HONEYWELL INTL INC 535888	COM	438516106	39688	1106737	SH	OTHER	01	570849	
HONEYWELL INTL INC	COM	438516106	2152	60000	SH	PUT	DEFINED	01	60000
HONEYWELL INTL INC	COM	438516106	81038	2259834	SH	DEFINED	05	2259834	
HONEYWELL INTL INC	COM	438516106	10117	282117	SH	DEFINED	08	282117	
HONEYWELL INTL INC	COM	438516106	17	475	SH	DEFINED	13	475	
HONEYWELL INTL INC 500	COM	438516106	18	500	SH	OTHER	13		
HONEYWELL INTL INC	COM	438516106	2882	80370	SH	DEFINED	17	80370	
HONEYWELL INTL INC	COM	438516106	8965	250000	SH	CALL	DEFINED	17	250000
HONEYWELL INTL INC	COM	438516106	8965	250000	SH	PUT	DEFINED	17	250000
HONEYWELL INTL INC 13390	COM	438516106	480	13390	SH	DEFINED	18		
HONEYWELL INTL INC 19700	COM	438516106	26374	735467	SH	DEFINED	21	715767	
HONEYWELL INTL INC 42359	COM	438516106	21567	601422	SH	DEFINED	22	559063	
HONEYWELL INTL INC	COM	438516106	6370	177624	SH	OTHER	22	177624	
HOOKE FURNITURE CORP	COM	439038100	63	2292	SH	DEFINED	08	2292	
HOOKE FURNITURE CORP	COM	439038100	183	6625	SH	DEFINED	22	6625	
HOOPER HOLMES INC 7100	COM	439104100	225	50200	SH	DEFINED	01	43100	
HOOPER HOLMES INC	COM	439104100	1253	279750	SH	DEFINED	05	279750	
HOOPER HOLMES INC	COM	439104100	7	1500	SH	DEFINED	08	1500	
HOOPER HOLMES INC	COM	439104100	2365	527800	SH	DEFINED	21	527800	
HOOPER HOLMES INC	COM	439104100	69	15500	SH	DEFINED	22	15500	
HOOPER HOLMES INC	COM	439104100	24	5300	SH	OTHER	22	5300	
HORACE MANN EDUCATORS CORP N	COM	440327104	69	3900	SH	DEFINED	01	3900	
HORACE MANN EDUCATORS CORP N	COM	440327104	1656	94205	SH	DEFINED	05	94205	
HORACE MANN EDUCATORS CORP N	COM	440327104	132	7482	SH	DEFINED	08	7482	
HORACE MANN EDUCATORS CORP N 3700	COM	440327104	10501	597300	SH	DEFINED	21	593600	
HORACE MANN EDUCATORS CORP N 8000	COM	440327104	2061	117223	SH	DEFINED	22	109223	



HORACE MANN EDUCATORS CORP N	COM	440327104	49	2800	SH	OTHER	22	2800
HORMEL FOODS CORP	COM	440452100	596	22248	SH	DEFINED	01	22248
HORMEL FOODS CORP	COM	440452100	241	9000	SH	OTHER	01	1000
8000								
HORMEL FOODS CORP	COM	440452100	8191	305852	SH	DEFINED	05	305852
HORMEL FOODS CORP	COM	440452100	201	7510	SH	DEFINED	08	7510
HORMEL FOODS CORP	COM	440452100	9606	358700	SH	DEFINED	21	358700
HORMEL FOODS CORP	COM	440452100	947	35376	SH	DEFINED	22	35376
HORMEL FOODS CORP	COM	440452100	59	2200	SH	OTHER	22	2200
HOSPIRA INC	COM	441060100	13627	445338	SH	DEFINED	05	445338
HOSPIRA INC	COM	441060100	4271	139568	SH	DEFINED	08	139568
HOSPIRA INC	COM	441060100	3425	111930	SH	DEFINED	17	111930
HOSPIRA INC	COM	441060100	4	120	SH	DEFINED	18	
120								
HOSPIRA INC	COM	441060100	1334	43600	SH	DEFINED	20	43600
HOSPIRA INC	COM	441060100	20928	683934	SH	DEFINED	21	588234
95700								
HOSPIRA INC	COM	441060100	4476	146279	SH	DEFINED	22	130675
15604								
HOSPIRA INC	COM	441060100	4352	142224	SH	OTHER	22	142224
HOSPITALITY PPTYS TR	COM SH BEN I	44106M102	523	12300	SH	DEFINED	01	12300
HOSPITALITY PPTYS TR	COM SH BEN I	44106M102	136	3212	SH	OTHER	01	1807
1405								
HOSPITALITY PPTYS TR	COM SH BEN I	44106M102	6376	150049	SH	DEFINED	05	150049
HOSPITALITY PPTYS TR	COM SH BEN I	44106M102	8	200	SH	DEFINED	08	200
HOSPITALITY PPTYS TR	COM SH BEN I	44106M102	101	2383	SH	DEFINED	22	1383
1000								
HOSPITALITY PPTYS TR	COM SH BEN I	44106M102	55	1300	SH	OTHER	22	1300
HOST MARRIOTT CORP NEW	COM	44107P104	2746	195707	SH	DEFINED	01	185157
10550								
HOST MARRIOTT CORP NEW	COM	44107P104	89	6367	SH	OTHER	01	3688
2679								
HOST MARRIOTT CORP NEW	COM	44107P104	13329	950027	SH	DEFINED	05	950027
HOST MARRIOTT CORP NEW	COM	44107P104	43	3099	SH	DEFINED	08	3099
HOST MARRIOTT CORP NEW	COM	44107P104	140	10000	SH PUT	DEFINED	08	10000
HOST MARRIOTT CORP NEW	COM	44107P104	2359	168117	SH	DEFINED	17	168117
HOST MARRIOTT CORP NEW	COM	44107P104	50288	3584300	SH	DEFINED	21	3584300
HOST MARRIOTT CORP NEW	COM	44107P104	4016	286209	SH	DEFINED	22	261209
25000								
HOST MARRIOTT CORP NEW	COM	44107P104	72	5159	SH	OTHER	22	5159
HOT TOPIC INC	COM	441339108	422	24750	SH	DEFINED	01	12150
12600								
HOT TOPIC INC	COM	441339108	35	2050	SH	OTHER	01	
2050								
HOT TOPIC INC	COM	441339108	3719	218261	SH	DEFINED	05	218261
HOT TOPIC INC	COM	441339108	19	1102	SH	DEFINED	08	1102
HOT TOPIC INC	COM	441339108	152	8928	SH	DEFINED	17	8928
HOT TOPIC INC	COM	441339108	10168	596716	SH	DEFINED	21	589666
7050								
HOT TOPIC INC	COM	441339108	1845	108260	SH	DEFINED	22	66900
41360								
HOT TOPIC INC	COM	441339108	412	24150	SH	OTHER	22	24150
HOUSTON EXPL CO	COM	442120101	9	160	SH	DEFINED	01	160
HOUSTON EXPL CO	COM	442120101	386	6500	SH	DEFINED	17	6500
HOUSTON EXPL CO	COM	442120101	16559	279000	SH	DEFINED	21	276400
2600								
HOUSTON EXPL CO	COM	442120101	2694	45400	SH	DEFINED	22	40500
4900								
HOVNIANIAN ENTERPRISES INC	CL A	442487203	258	6425	SH	DEFINED	01	4650
1775								
HOVNIANIAN ENTERPRISES INC	CL A	442487203	39	975	SH	OTHER	01	975
HOVNIANIAN ENTERPRISES INC	CL A	442487203	5406	134821	SH	DEFINED	05	134821
HOVNIANIAN ENTERPRISES INC	CL A	442487203	66	1658	SH	DEFINED	08	1658
HUANENG PWR INTL INC	SPON ADR N	443304100	4	130	SH	OTHER	01	130
HUANENG PWR INTL INC	SPON ADR N	443304100	39	1200	SH	DEFINED	08	1200
HUANENG PWR INTL INC	SPON ADR N	443304100	39	1200	SH	DEFINED	17	1200
HUANENG PWR INTL INC	SPON ADR N	443304100	13	400	SH	DEFINED	22	400
HUANENG PWR INTL INC	SPON ADR N	443304100	680	21000	SH	OTHER	22	21000
HUB GROUP INC	CL A	443320106	5193	139400	SH	DEFINED	21	139400
HUB GROUP INC	CL A	443320106	226	6070	SH	DEFINED	22	6070
HUB GROUP INC	CL A	443320106	75	2000	SH	OTHER	22	2000
HUB INTERNATIONAL LTD	COM	44332P101	1506	83300	SH	DEFINED	21	83300
HUBBELL INC	CL A	443510102	215	5111	SH	DEFINED	01	5111
HUBBELL INC	CL A	443510102	71	1688	SH	OTHER	01	
1688								
HUBBELL INC	CL A	443510102	526	12500	SH	DEFINED	21	12500
HUBBELL INC	CL A	443510102	168	4000	SH	DEFINED	22	
4000								
HUBBELL INC	CL A	443510102	20	472	SH	OTHER	22	472
HUBBELL INC	CL B	443510201	695	15505	SH	DEFINED	01	15505
HUBBELL INC	CL B	443510201	590	13166	SH	OTHER	01	536
12630								
HUBBELL INC	CL B	443510201	6022	134334	SH	DEFINED	05	134334
HUBBELL INC	CL B	443510201	278	6197	SH	DEFINED	08	6197
HUBBELL INC	CL B	443510201	8894	198400	SH	DEFINED	21	198400

HUBBELL INC 4674	CL B		443510201	2404	53628	SH	DEFINED	22		48954
HUBBELL INC	CL B		443510201	852	18996	SH	OTHER	22		18996
HUDSON CITY BANCORP	COM		443683107	25	700	SH	DEFINED	08		700
HUDSON CITY BANCORP	COM		443683107	1492	41748	SH	DEFINED	17		41748
HUDSON CITY BANCORP 329706	COM		443683107	11784	329706	SH	OTHER	17		
HUDSON CITY BANCORP 500	COM		443683107	411	11500	SH	DEFINED	22		11000
HUDSON RIV BANCORP INC	COM		444128102	9	480	SH	DEFINED	08		480
HUDSON RIV BANCORP INC	COM		444128102	161	8500	SH	DEFINED	22		8500
HUDSON RIV BANCORP INC	COM		444128102	122	6450	SH	OTHER	22		6450
HUDSON UNITED BANCORP 35	COM		444165104	446	12098	SH	DEFINED	01		12063
HUDSON UNITED BANCORP 5535	COM		444165104	316	8570	SH	OTHER	01		3035
HUDSON UNITED BANCORP	COM		444165104	7175	194696	SH	DEFINED	05		194696
HUDSON UNITED BANCORP	COM		444165104	1492	40500	SH	DEFINED	08		40500
HUDSON UNITED BANCORP	COM		444165104	1098	29799	SH	DEFINED	21		29799
HUDSON UNITED BANCORP	COM		444165104	234	6355	SH	DEFINED	22		6355
HUDSON UNITED BANCORP	COM		444165104	3105	84264	SH	OTHER	22		84264
HUGHES SUPPLY INC 28200	COM		444482103	1158	38500	SH	DEFINED	01		10300
HUGHES SUPPLY INC	COM		444482103	8632	287066	SH	DEFINED	05		287066
HUGHES SUPPLY INC	COM		444482103	42	1400	SH	DEFINED	08		1400
HUGHES SUPPLY INC	COM		444482103	7343	244200	SH	DEFINED	21		244200
HUGHES SUPPLY INC	COM		444482103	268	8900	SH	DEFINED	22		8900
HUGHES SUPPLY INC	COM		444482103	84	2800	SH	OTHER	22		2800
HUGOTON RTY TR TEX 2000	UNIT BEN INT		444717102	196	7000	SH	DEFINED	22		5000
HUGOTON RTY TR TEX	UNIT BEN INT		444717102	62	2200	SH	OTHER	22		2200
HUMANA INC	COM		444859102	379	18949	SH	DEFINED	01		18949
HUMANA INC 971	COM		444859102	48	2411	SH	OTHER	01		1440
HUMANA INC	COM		444859102	1499	75031	SH	DEFINED	05		75031
HUMANA INC	COM		444859102	958	47948	SH	DEFINED	08		47948
HUMANA INC	COM		444859102	3792	189800	SH	CALL	DEFINED	08	189800
HUMANA INC	COM		444859102	160	8000	SH	DEFINED	17		8000
HUMANA INC	COM		444859102	438	21917	SH	DEFINED	21		21917
HUMANA INC 800	COM		444859102	165	8250	SH	DEFINED	22		7450
HUMANA INC	COM		444859102	260	13000	SH	OTHER	22		13000
HUMAN GENOME SCIENCES INC 400	COM		444903108	43	3950	SH	DEFINED	01		3550
HUMAN GENOME SCIENCES INC 5600	COM		444903108	140	12800	SH	OTHER	01		7200
HUMAN GENOME SCIENCES INC	COM		444903108	1998	183124	SH	DEFINED	08		183124
HUMAN GENOME SCIENCES INC	COM		444903108	1159	106204	SH	DEFINED	17		106204
HUMAN GENOME SCIENCES INC 1000	COM		444903108	11	1000	SH	DEFINED	22		
HUMAN GENOME SCIENCES INC 1100	COM		444903108	39	3550	SH	OTHER	22		2450
HUMAN GENOME SCIENCES INC	NOTE	3.750%	444903AH1	529	545000	PRN	DEFINED	17		545000
HUNT J B TRANS SVCS INC 3100	COM		445658107	537	14450	SH	DEFINED	01		11350
HUNT J B TRANS SVCS INC 300	COM		445658107	67	1800	SH	OTHER	01		1500
HUNT J B TRANS SVCS INC	COM		445658107	6624	178352	SH	DEFINED	05		178352
HUNT J B TRANS SVCS INC	COM		445658107	101	2717	SH	DEFINED	08		2717
HUNTINGTON BANCSHARES INC 15226	COM		446150104	2420	97139	SH	DEFINED	01		81913
HUNTINGTON BANCSHARES INC 14695	COM		446150104	745	29921	SH	OTHER	01		15226
HUNTINGTON BANCSHARES INC 78200	COM		446150104	4875	195694	SH	DEFINED	05		117494
HUNTINGTON BANCSHARES INC	COM		446150104	993	39859	SH	DEFINED	08		39859
HUNTINGTON BANCSHARES INC	COM		446150104	1600	64235	SH	DEFINED	17		64235
HUNTINGTON BANCSHARES INC	COM		446150104	552	22160	SH	DEFINED	21		22160
HUNTINGTON BANCSHARES INC 1351	COM		446150104	217	8707	SH	DEFINED	22		7356
HUNTINGTON BANCSHARES INC	COM		446150104	313	12546	SH	OTHER	22		12546
HUTCHINSON TECHNOLOGY INC 7070	COM		448407106	322	12050	SH	DEFINED	01		4980
HUTCHINSON TECHNOLOGY INC 830	COM		448407106	22	830	SH	OTHER	01		
HUTCHINSON TECHNOLOGY INC	COM		448407106	3099	115950	SH	DEFINED	05		115950
HUTCHINSON TECHNOLOGY INC	COM		448407106	1652	61819	SH	DEFINED	08		61819
HUTCHINSON TECHNOLOGY INC	COM		448407106	1283	48000	SH	CALL	DEFINED	08	48000
HUTCHINSON TECHNOLOGY INC	COM		448407106	3510	131300	SH	DEFINED	21		131300
HUTCHINSON TECHNOLOGY INC	COM		448407106	135	5050	SH	DEFINED	22		5050
HUTCHINSON TECHNOLOGY INC	COM		448407106	43	1600	SH	OTHER	22		1600
HYDRIL 1400	COM		448774109	218	5076	SH	DEFINED	01		3676
HYDRIL	COM		448774109	4272	99475	SH	DEFINED	05		99475
HYDRIL	COM		448774109	657	15300	SH	DEFINED	21		15300

IDT CORP 3300	COM	448947101	48	3300	SH	OTHER	01		
IDT CORP	COM	448947101	1481	101600	SH	DEFINED	08	101600	
IDT CORP	COM	448947101	17	1200	SH	DEFINED	22	1200	
IDT CORP 2334	CL B	448947309	35	2334	SH	OTHER	01		
IDT CORP	CL B	448947309	29	1950	SH	DEFINED	08	1950	
IDT CORP	CL B	448947309	159	10600	SH	DEFINED	17	10600	
IDT CORP	CL B	448947309	15	1000	SH	DEFINED	22	1000	
HYPERCOM CORP	COM	44913M105	1197	162200	SH	DEFINED	17	162200	
HYPERCOM CORP 9500	COM	44913M105	13364	1810900	SH	DEFINED	21	1801400	
HYPERCOM CORP 21000	COM	44913M105	2175	294700	SH	DEFINED	22	273700	
HYPERCOM CORP	COM	44913M105	39	5300	SH	OTHER	22	5300	
HYPERION SOLUTIONS CORP 17800	COM	44914M104	1043	30700	SH	DEFINED	01	12900	
HYPERION SOLUTIONS CORP 200	COM	44914M104	7	200	SH	OTHER	01		
HYPERION SOLUTIONS CORP	COM	44914M104	13435	395257	SH	DEFINED	05	395257	
HYPERION SOLUTIONS CORP	COM	44914M104	78	2300	SH	DEFINED	08	2300	
HYPERION SOLUTIONS CORP	COM	44914M104	348	10230	SH	DEFINED	20	10230	
HYPERION SOLUTIONS CORP 6630	COM	44914M104	14753	434031	SH	DEFINED	21	427401	
HYPERION SOLUTIONS CORP 22490	COM	44914M104	1119	32910	SH	DEFINED	22	10420	
HYPERION SOLUTIONS CORP	COM	44914M104	218	6400	SH	OTHER	22	6400	
IAC INTERACTIVECORP	COM	44919P102	1	31	SH	DEFINED	01	31	
IAC INTERACTIVECORP	COM	44919P102	51	2300	SH	DEFINED	05	2300	
IAC INTERACTIVECORP	COM	44919P102	440	20000	SH	DEFINED	08	20000	
IAC INTERACTIVECORP	COM	44919P102	1404	63757	SH	DEFINED	17	63757	
IAC INTERACTIVECORP	COM	44919P102	1398	63500	SH	DEFINED	20	63500	
IAC INTERACTIVECORP 142900	COM	44919P102	12907	586165	SH	DEFINED	21	443265	
IAC INTERACTIVECORP 2650	COM	44919P102	1074	48783	SH	DEFINED	22	46133	
IAC INTERACTIVECORP	COM	44919P102	163	7395	SH	OTHER	22	7395	
IAC INTERACTIVECORP	*W EXP 99/99	44919P128	1144	56898	SH	DEFINED	08	56898	
ICOS CORP 500	COM	449295104	124	5150	SH	DEFINED	01	4650	
ICOS CORP	COM	449295104	12	486	SH	DEFINED	05	486	
ICOS CORP	COM	449295104	2534	104986	SH	DEFINED	08	104986	
ICOS CORP	COM	449295104	2945	122000	SH	PUT	DEFINED	08	122000
ICOS CORP	COM	449295104	201	8331	SH	DEFINED	22	8331	
ICOS CORP	COM	449295104	12	500	SH	OTHER	22	500	
ICU MED INC 4038 3354	COM	44930G107	252	9669	SH	DEFINED	01	2277	
ICU MED INC 2387	COM	44930G107	62	2387	SH	OTHER	01		
ICU MED INC	COM	44930G107	1565	60100	SH	DEFINED	05	60100	
ICU MED INC	COM	44930G107	35	1353	SH	DEFINED	08	1353	
ICU MED INC	COM	44930G107	237	9100	SH	DEFINED	21	9100	
ICU MED INC	COM	44930G107	1	24	SH	DEFINED	22	24	
IDEC PHARMACEUTICALS CORP	NOTE	449370AC9	8155	3300000	PRN	DEFINED	08	3300000	
IDX SYS CORP	COM	449491109	62	1926	SH	DEFINED	08	1926	
IDX SYS CORP 5940	COM	449491109	7525	231900	SH	DEFINED	21	225960	
IDX SYS CORP 13380	COM	449491109	434	13380	SH	DEFINED	22		
IHOP CORP 15800	COM	449623107	838	21925	SH	DEFINED	01	6125	
IHOP CORP 625	COM	449623107	24	625	SH	OTHER	01		
IHOP CORP	COM	449623107	3852	100800	SH	DEFINED	05	100800	
IHOP CORP	COM	449623107	19	500	SH	DEFINED	08	500	
IHOP CORP	COM	449623107	512	13400	SH	DEFINED	21	13400	
IHOP CORP	COM	449623107	19	500	SH	DEFINED	22	500	
IMC GLOBAL INC 1097	COM	449669100	370	21275	SH	DEFINED	01	20178	
IMC GLOBAL INC 853	COM	449669100	15	853	SH	OTHER	01		
IMC GLOBAL INC	COM	449669100	7808	448991	SH	DEFINED	05	448991	
IMC GLOBAL INC	COM	449669100	304	17489	SH	DEFINED	08	17489	
IMC GLOBAL INC	COM	449669100	281	16152	SH	DEFINED	17	16152	
IMC GLOBAL INC	COM	449669100	696	40000	SH	DEFINED	21	40000	
IMC GLOBAL INC	COM	449669100	3	177	SH	OTHER	22	177	
IMC GLOBAL INC	PFD CV 7.5%	449669209	5724	51106	SH	DEFINED	17	51106	
IMCO RECYCLING INC 3200	COM	449681105	56	4925	SH	DEFINED	01	1725	
IMCO RECYCLING INC 400	COM	449681105	5	400	SH	OTHER	01		
IMCO RECYCLING INC	COM	449681105	779	68375	SH	DEFINED	05	68375	
IMCO RECYCLING INC	COM	449681105	117	10300	SH	DEFINED	21	10300	
IMCO RECYCLING INC	COM	449681105	99	8700	SH	DEFINED	22	8700	
I-MANY INC	COM	44973Q103	582	600201	SH	DEFINED	17	600201	

ING PRIME RATE TR	SH BEN INT	44977W106	8	1000 SH	DEFINED 01	1000
ING PRIME RATE TR	SH BEN INT	44977W106	50	6324 SH	DEFINED 22	1324
5000						
ING PRIME RATE TR	SH BEN INT	44977W106	63	7986 SH	OTHER 22	7986
IMS HEALTH INC	COM	449934108	2001	83635 SH	DEFINED 01	83235
400						
IMS HEALTH INC	COM	449934108	4375	182882 SH	OTHER 01	163208
19674						
IMS HEALTH INC	COM	449934108	2853	119256 SH	DEFINED 05	110355
8901						
IMS HEALTH INC	COM	449934108	408	17059 SH	DEFINED 08	17059
IMS HEALTH INC	COM	449934108	8335	348467 SH	DEFINED 21	348467
IMS HEALTH INC	COM	449934108	8184	342139 SH	DEFINED 22	310138
32001						
IMS HEALTH INC	COM	449934108	1975	82567 SH	OTHER 22	82567
ISTAR FINL INC	COM	45031U101	3300	80047 SH	DEFINED 01	80047
ISTAR FINL INC	COM	45031U101	90	2181 SH	OTHER 01	2181
ISTAR FINL INC	COM	45031U101	3999	96991 SH	DEFINED 17	96991
ISTAR FINL INC	COM	45031U101	49923	1210850 SH	DEFINED 21	1210850
ISTAR FINL INC	COM	45031U101	3727	90388 SH	DEFINED 22	80468
9920						
ISTAR FINL INC	COM	45031U101	14	330 SH	OTHER 22	330
ISTA PHARMACEUTICALS INC	COM NEW	45031X204	369	30261 SH	DEFINED 17	30261
ITLA CAP CORP	COM	450565106	3664	79300 SH	DEFINED 21	79300
ITLA CAP CORP	COM	450565106	162	3500 SH	DEFINED 22	3500
ITLA CAP CORP	COM	450565106	51	1100 SH	OTHER 22	1100
ITT EDUCATIONAL SERVICES INC	COM	45068B109	206	5704 SH	DEFINED 01	5704
ITT EDUCATIONAL SERVICES INC	COM	45068B109	9	250 SH	OTHER 01	50
200						
ITT EDUCATIONAL SERVICES INC	COM	45068B109	3653	101330 SH	DEFINED 05	101330
ITT EDUCATIONAL SERVICES INC	COM	45068B109	1447	40137 SH	DEFINED 08	40137
ITT EDUCATIONAL SERVICES INC	COM	45068B109	9013	250000 SH	CALL DEFINED 08	250000
ITT EDUCATIONAL SERVICES INC	COM	45068B109	278	7700 SH	DEFINED 17	7700
ITT EDUCATIONAL SERVICES INC	COM	45068B109	264	7330 SH	DEFINED 20	7330
ITT EDUCATIONAL SERVICES INC	COM	45068B109	67	1850 SH	DEFINED 21	1225
625						
ITT EDUCATIONAL SERVICES INC	COM	45068B109	172	4760 SH	DEFINED 22	2300
2460						
ITT EDUCATIONAL SERVICES INC	COM	45068B109	7	200 SH	OTHER 22	200
IXIA	COM	45071R109	15	1500 SH	DEFINED 08	1500
IXIA	COM	45071R109	49	5000 SH	DEFINED 18	
5000						
IXIA	COM	45071R109	12515	1287506 SH	DEFINED 21	1255486
32020						
IXIA	COM	45071R109	544	56000 SH	DEFINED 22	
56000						
ITT INDS INC IND	COM	450911102	7951	99406 SH	DEFINED 01	89499
9907						
ITT INDS INC IND	COM	450911102	3031	37893 SH	OTHER 01	23249
14644						
ITT INDS INC IND	COM	450911102	4037	50471 SH	DEFINED 05	50471
ITT INDS INC IND	COM	450911102	737	9214 SH	DEFINED 08	9214
ITT INDS INC IND	COM	450911102	3346	41825 SH	DEFINED 20	41825
ITT INDS INC IND	COM	450911102	63219	790333 SH	DEFINED 21	694508
95825						
ITT INDS INC IND	COM	450911102	13733	171689 SH	DEFINED 22	141672
30017						
ITT INDS INC IND	COM	450911102	4965	62071 SH	OTHER 22	62071
IAMGOLD CORP	COM	450913108	4	520 SH	DEFINED 01	520
IAMGOLD CORP	COM	450913108	80	10000 SH	OTHER 01	10000
ICON PUB LTD CO	SPONSORED AD	45103T107	2	51 SH	DEFINED 01	51
ICON PUB LTD CO	SPONSORED AD	45103T107	16156	490773 SH	DEFINED 21	478923
11850						
ICON PUB LTD CO	SPONSORED AD	45103T107	878	26680 SH	DEFINED 22	
26680						
IDACORP INC	COM	451107106	159	5480 SH	DEFINED 01	5480
IDACORP INC	COM	451107106	284	9789 SH	OTHER 01	6265
3524						
IDACORP INC	COM	451107106	2446	84161 SH	DEFINED 05	84161
IDACORP INC	COM	451107106	17	600 SH	DEFINED 08	600
IDACORP INC	COM	451107106	4304	148100 SH	DEFINED 21	148100
IDACORP INC	COM	451107106	1133	38979 SH	DEFINED 22	32499
6480						
IDACORP INC	COM	451107106	340	11717 SH	OTHER 22	11717
IDENIX PHARMACEUTICALS INC	COM	45166R204	163	10200 SH	DEFINED 17	10200
IDEX CORP	COM	45167R104	619	18225 SH	DEFINED 01	6525
11700						
IDEX CORP	COM	45167R104	6	175 SH	OTHER 01	
175						
IDEX CORP	COM	45167R104	7827	230487 SH	DEFINED 05	230487
IDEX CORP	COM	45167R104	41	1200 SH	DEFINED 08	1200
IDEX CORP	COM	45167R104	594	17480 SH	DEFINED 20	17480
IDEX CORP	COM	45167R104	12023	354037 SH	DEFINED 21	344422
9615						
IDEX CORP	COM	45167R104	801	23590 SH	DEFINED 22	



IMPAX LABORATORIES INC 300	COM	45256B101	5	300 SH	DEFINED	21	
IMPAX LABORATORIES INC 58000	COM	45256B101	891	58000 SH	OTHER	22	
IMMUNOMEDICS INC	COM	452907108	8	3000 SH	DEFINED	01	3000
IMMUNOMEDICS INC	COM	452907108	235	90500 SH	DEFINED	22	90500
IMPERIAL OIL LTD	COM NEW	453038408	432	8350 SH	DEFINED	01	8350
IMPERIAL OIL LTD 1584	COM NEW	453038408	286	5534 SH	OTHER	01	3950
IMPERIAL OIL LTD 5775	COM NEW	453038408	299	5775 SH	DEFINED	22	
IMPERIAL OIL LTD 5	COM NEW	453038408	407	7880 SH	OTHER	22	7875
IMPERIAL SUGAR CO NEW	COM NEW	453096208	262	18790 SH	DEFINED	17	18790
INAMED CORP 306	COM	453235103	176	3695 SH	DEFINED	01	3389
INAMED CORP 175	COM	453235103	8	175 SH	OTHER	01	
INAMED CORP	COM	453235103	3808	79880 SH	DEFINED	05	79880
INAMED CORP	COM	453235103	74	1553 SH	DEFINED	08	1553
INAMED CORP	COM	453235103	917	19230 SH	DEFINED	17	19230
INAMED CORP	COM	453235103	57	1200 SH	DEFINED	17	1200
INAMED CORP	COM	453235103	3	60 SH	DEFINED	22	60
INCO LTD 1000	COM	453258402	199	5094 SH	DEFINED	01	4094
INCO LTD 3000	COM	453258402	156	4000 SH	OTHER	01	1000
INCO LTD	COM	453258402	14426	369426 SH	DEFINED	21	369426
INCO LTD 250	COM	453258402	793	20310 SH	DEFINED	22	20060
INCO LTD	COM	453258402	779	19950 SH	OTHER	22	19950
INDEPENDENCE CMNTY BK CORP	COM	453414104	329	8425 SH	DEFINED	01	8425
INDEPENDENCE CMNTY BK CORP 150	COM	453414104	12	308 SH	OTHER	01	158
INDEPENDENCE CMNTY BK CORP	COM	453414104	7251	185675 SH	DEFINED	05	185675
INDEPENDENCE CMNTY BK CORP	COM	453414104	154	3944 SH	DEFINED	08	3944
INDEPENDENCE CMNTY BK CORP	COM	453414104	247	6329 SH	DEFINED	17	6329
INDEPENDENCE CMNTY BK CORP	COM	453414104	523	13384 SH	DEFINED	22	13384
INDEPENDENCE FED SVGS BK	COM	453432106	206	12100 SH	DEFINED	01	12100
INDEPENDENT BANK CORP MASS 600	COM	453836108	71	2300 SH	DEFINED	01	1700
INDEPENDENT BANK CORP MASS	COM	453836108	19	600 SH	OTHER	01	600
INDEPENDENT BANK CORP MASS	COM	453836108	71	2300 SH	DEFINED	05	2300
INDEPENDENT BANK CORP MASS	COM	453836108	22	724 SH	DEFINED	08	724
INDEPENDENT BANK CORP MASS	COM	453836108	3	100 SH	DEFINED	22	100
INDEPENDENT BANK CORP MASS	COM	453836108	46	1500 SH	OTHER	22	1500
INDEVUS PHARMACEUTICALS INC	NOTE	6.250% 454072AB5	828	630000 PRN	DEFINED	17	630000
INDYMAC BANCORP INC	COM	456607100	300	8293 SH	DEFINED	01	8293
INDYMAC BANCORP INC 1775	COM	456607100	64	1775 SH	OTHER	01	
INDYMAC BANCORP INC	COM	456607100	4897	135271 SH	DEFINED	05	135271
INDYMAC BANCORP INC	COM	456607100	196	5406 SH	DEFINED	08	5406
INDYMAC BANCORP INC	COM	456607100	23	641 SH	DEFINED	22	641
INDYMAC BANCORP INC	COM	456607100	9	240 SH	OTHER	22	240
INFINITY PPTY & CAS CORP	COM	45665Q103	60	2047 SH	DEFINED	08	2047
INFINITY PPTY & CAS CORP	COM	45665Q103	430	14550 SH	DEFINED	17	14550
INFINITY PPTY & CAS CORP 13200	COM	45665Q103	6234	211100 SH	DEFINED	21	197900
INFINITY PPTY & CAS CORP	COM	45665Q103	1157	39177 SH	DEFINED	22	39177
INFINITY PPTY & CAS CORP	COM	45665Q103	148	5020 SH	OTHER	22	5020
INFORMATION HLDGS INC	COM	456727106	65	2400 SH	DEFINED	01	2400
INFORMATION HLDGS INC	COM	456727106	2545	93450 SH	DEFINED	05	93450
INFORMATION HLDGS INC	COM	456727106	65	2400 SH	DEFINED	08	2400
INFORMATION HLDGS INC	COM	456727106	378	13900 SH	DEFINED	21	13900
INFORTE CORP	COM	45677R107	5302	761800 SH	DEFINED	21	761800
INFORTE CORP 1600	COM	45677R107	77	11010 SH	DEFINED	22	9410
INFORTE CORP	COM	45677R107	36	5200 SH	OTHER	22	5200
INFOSPACE INC	COM NEW	45678T201	63	1337 SH	DEFINED	08	1337
INFOSPACE INC	COM NEW	45678T201	4047	85400 SH	DEFINED	21	85400
INFOSPACE INC	COM NEW	45678T201	6	130 SH	DEFINED	22	130
INFOSPACE INC	COM NEW	45678T201	4	80 SH	OTHER	22	80
INFOUSA INC NEW	COM	456818301	33	3700 SH	DEFINED	01	3700
INFOUSA INC NEW	COM	456818301	4	400 SH	DEFINED	08	400
INFOUSA INC NEW 7300	COM	456818301	4889	548700 SH	DEFINED	21	541400
INFOUSA INC NEW 16500	COM	456818301	2053	230408 SH	DEFINED	22	213908
ING GROUP N V	SPONSORED AD	456837103	52	2059 SH	DEFINED	01	2059
ING GROUP N V 1483	SPONSORED AD	456837103	73	2884 SH	OTHER	01	1401
ING GROUP N V	SPONSORED AD	456837103	379	15000 SH	DEFINED	21	15000
ING GROUP N V 250	SPONSORED AD	456837103	45	1763 SH	DEFINED	22	1513
ING GROUP N V	SPONSORED AD	456837103	5	1400 SH	OTHER	22	1400

INGLES MKTS INC	CL A		457030104	844	70000	SH	DEFINED	08		70000
INGLES MKTS INC	CL A		457030104	2	200	SH	OTHER	22		200
INGRAM MICRO INC 15500	CL A		457153104	333	20700	SH	DEFINED	01		5200
INGRAM MICRO INC	CL A		457153104	100	6200	SH	OTHER	01		6200
INGRAM MICRO INC	CL A		457153104	21206	1317147	SH	DEFINED	05		1317147
INGRAM MICRO INC	CL A		457153104	272	16900	SH	DEFINED	08		16900
INGRAM MICRO INC	CL A		457153104	577	35840	SH	DEFINED	17		35840
INGRAM MICRO INC 1300	CL A		457153104	21	1300	SH	DEFINED	22		
INGRAM MICRO INC 3700	CL A		457153104	85	5250	SH	OTHER	22		1550
INHIBITEX INC	COM		45719T103	359	56500	SH	DEFINED	17		56500
INNOVEX INC	COM		457647105	2	450	SH	DEFINED	08		450
INNOVEX INC	COM		457647105	1008	247700	SH	DEFINED	21		247700
INNOVEX INC	COM		457647105	44	10910	SH	DEFINED	22		10910
INNOVEX INC	COM		457647105	14	3500	SH	OTHER	22		3500
INPUT/OUTPUT INC 7400	COM		457652105	207	20055	SH	DEFINED	01		12655
INPUT/OUTPUT INC 12877	COM		457652105	133	12877	SH	OTHER	01		
INPUT/OUTPUT INC	COM		457652105	3350	324975	SH	DEFINED	05		324975
INPUT/OUTPUT INC	COM		457652105	38	3727	SH	DEFINED	08		3727
INPUT/OUTPUT INC	COM		457652105	1467	142300	SH	DEFINED	20		142300
INPUT/OUTPUT INC 299030	COM		457652105	18421	1786757	SH	DEFINED	21		1487727
INPUT/OUTPUT INC 18080	COM		457652105	186	18080	SH	DEFINED	22		
INPUT/OUTPUT INC	NOTE	5.500%	457652AB1	676	262000	PRN	DEFINED	17		262000
INSIGHT ENTERPRISES INC 21700	COM		45765U103	500	29675	SH	DEFINED	01		7975
INSIGHT ENTERPRISES INC 175	COM		45765U103	3	175	SH	OTHER	01		
INSIGHT ENTERPRISES INC	COM		45765U103	3855	228900	SH	DEFINED	05		228900
INSIGHT ENTERPRISES INC	COM		45765U103	24	1400	SH	DEFINED	08		1400
INSIGHT ENTERPRISES INC	COM		45765U103	542	32200	SH	DEFINED	21		32200
INSITUFORM TECHNOLOGIES INC	CL A		457667103	186	9965	SH	DEFINED	01		9965
INSITUFORM TECHNOLOGIES INC 1290	CL A		457667103	48	2590	SH	OTHER	01		1300
INSITUFORM TECHNOLOGIES INC	CL A		457667103	2121	113625	SH	DEFINED	05		113625
INSITUFORM TECHNOLOGIES INC	CL A		457667103	13	700	SH	DEFINED	08		700
INSITUFORM TECHNOLOGIES INC	CL A		457667103	2384	127700	SH	DEFINED	21		127700
INSITUFORM TECHNOLOGIES INC	CL A		457667103	4	230	SH	OTHER	22		230
INSMED INC	COM NEW		457669208	17	10000	SH	OTHER	01		10000
INNKEEPERS USA TR 6900	COM		4576J0104	8178	657400	SH	DEFINED	21		650500
INNKEEPERS USA TR 15200	COM		4576J0104	2454	197300	SH	DEFINED	22		182100
INSPIRE PHARMACEUTICALS INC 500	COM		457733103	255	16213	SH	DEFINED	01		15713
INSPIRE PHARMACEUTICALS INC	COM		457733103	8	500	SH	OTHER	01		500
INSPIRE PHARMACEUTICALS INC	COM		457733103	66	4192	SH	DEFINED	17		4192
INSTINET GROUP INC	COM		457750107	57	11400	SH	DEFINED	01		11400
INSTINET GROUP INC	COM		457750107	7	1351	SH	DEFINED	08		1351
INSTINET GROUP INC	COM		457750107	775	154007	SH	DEFINED	17		154007
INSTINET GROUP INC	COM		457750107	752	149500	SH	DEFINED	20		149500
INSTINET GROUP INC 318100	COM		457750107	2897	575900	SH	DEFINED	21		257800
INSTINET GROUP INC 100	COM		457750107	1	100	SH	DEFINED	22		
INSURANCE AUTO AUCTIONS INC	COM		457875102	17	1000	SH	DEFINED	01		1000
INSURANCE AUTO AUCTIONS INC 350	COM		457875102	6	350	SH	OTHER	01		
INSURANCE AUTO AUCTIONS INC	COM		457875102	848	49450	SH	DEFINED	05		49450
INSURANCE AUTO AUCTIONS INC	COM		457875102	132	7700	SH	DEFINED	21		7700
INTEGRA LIFESCIENCES HLDGS C 2300	COM NEW		457985208	157	4875	SH	DEFINED	01		2575
INTEGRA LIFESCIENCES HLDGS C	COM NEW		457985208	4016	125075	SH	DEFINED	05		125075
INTEGRA LIFESCIENCES HLDGS C 10000	COM NEW		457985208	5751	179100	SH	DEFINED	21		169100
INTEGRA LIFESCIENCES HLDGS C	COM NEW		457985208	1031	32100	SH	DEFINED	22		32100
INTEGRA LIFESCIENCES HLDGS C	COM NEW		457985208	109	3400	SH	OTHER	22		3400
INSURED MUN INCOME FD	COM		45809F104	111	8241	SH	DEFINED	01		8241
INSURED MUN INCOME FD	COM		45809F104	68	5051	SH	OTHER	01		5051
INSURED MUN INCOME FD	COM		45809F104	67	5000	SH	DEFINED	22		5000
INSURED MUN INCOME FD	COM		45809F104	26	1958	SH	OTHER	22		1958
INTEGRAL SYS INC MD	COM		45810H107	4	196	SH	DEFINED	08		196
INTEGRAL SYS INC MD	COM		45810H107	4899	251100	SH	DEFINED	21		251100
INTEGRAL SYS INC MD 4800	COM		45810H107	1587	81358	SH	DEFINED	22		76558
INTEGRATED DEVICE TECHNOLOGY 11300	COM		458118106	221	23200	SH	DEFINED	01		11900
INTEGRATED DEVICE TECHNOLOGY	COM		458118106	3297	345958	SH	DEFINED	05		345958
INTEGRATED DEVICE TECHNOLOGY	COM		458118106	36	3730	SH	DEFINED	08		3730
INTEGRATED DEVICE TECHNOLOGY	COM		458118106	663	69600	SH	DEFINED	20		69600

INTEGRATED DEVICE TECHNOLOGY 2575	COM	458118106	715	75070	SH	DEFINED	21	72495	
INTEGRATED DEVICE TECHNOLOGY 31822	COM	458118106	303	31822	SH	DEFINED	22		
INTEGRATED DEVICE TECHNOLOGY 31228	COM	458118106	318	33380	SH	OTHER	22	2152	
INTEGRATED ELECTRICAL SVC	COM	45811E103	1726	358770	SH	DEFINED	01	358770	
INTEGRATED CIRCUIT SYS INC 6800	COM	45811K208	367	17065	SH	DEFINED	01	10265	
INTEGRATED CIRCUIT SYS INC 1975	COM	45811K208	93	4325	SH	OTHER	01	2350	
INTEGRATED CIRCUIT SYS INC	COM	45811K208	6412	298214	SH	DEFINED	05	298214	
INTEGRATED CIRCUIT SYS INC	COM	45811K208	47	2173	SH	DEFINED	08	2173	
INTEGRATED CIRCUIT SYS INC 6000	COM	45811K208	2344	109000	SH	DEFINED	21	103000	
INTEGRATED CIRCUIT SYS INC 24100	COM	45811K208	983	45700	SH	DEFINED	22	21600	
INTEGRATED CIRCUIT SYS INC	COM	45811K208	81	3750	SH	OTHER	22	3750	
INTEL CORP 827220	COM	458140100	231827	11556686	SH	DEFINED	01	10729466	
INTEL CORP 2561451	COM	458140100	136126	6785960	SH	OTHER	01	4224509	
INTEL CORP	COM	458140100	13240	660000	SH	CALL	DEFINED	01	660000
INTEL CORP 1652000	COM	458140100	104300	5199395	SH	DEFINED	05	3547395	
INTEL CORP	COM	458140100	4116	205195	SH	DEFINED	08	205195	
INTEL CORP	COM	458140100	31041	1547400	SH	CALL	DEFINED	08	1547400
INTEL CORP	COM	458140100	53	2631	SH	DEFINED	13	2631	
INTEL CORP 800	COM	458140100	61	3056	SH	OTHER	13	2256	
INTEL CORP	COM	458140100	21077	1050720	SH	DEFINED	17	1050720	
INTEL CORP	COM	458140100	28084	1400000	SH	CALL	DEFINED	17	1400000
INTEL CORP 84304	COM	458140100	1691	84304	SH	DEFINED	18		
INTEL CORP	COM	458140100	2261	112715	SH	DEFINED	20	112715	
INTEL CORP 351880	COM	458140100	101093	5039537	SH	DEFINED	21	4687657	
INTEL CORP 551553	COM	458140100	155067	7730146	SH	DEFINED	22	7178593	
INTEL CORP 200	COM	458140100	83343	4154708	SH	OTHER	22	4154508	
INTEL CORP	COM	458140100	119	5922	SH	DEFINED		5922	
INTELLIGROUP INC	COM	45816A106	255	186400	SH	DEFINED	17	186400	
INTELLISYNC CORP	COM	458176104	5	2212	SH	DEFINED	08	2212	
INTELLISYNC CORP	COM	458176104	507	241600	SH	DEFINED	21	241600	
INTER TEL INC 10200	COM	458372109	316	14600	SH	DEFINED	01	4400	
INTER TEL INC	COM	458372109	2561	118475	SH	DEFINED	05	118475	
INTER TEL INC	COM	458372109	48	2199	SH	DEFINED	08	2199	
INTER TEL INC 9683	COM	458372109	3411	157781	SH	DEFINED	21	148098	
INTER TEL INC	COM	458372109	551	25500	SH	DEFINED	22	25500	
INTER TEL INC	COM	458372109	61	2800	SH	OTHER	22	2800	
INTERCHANGE FINL SVCS S B N	COM	458447109	5	200	SH	DEFINED	08	200	
INTERCHANGE FINL SVCS S B N	COM	458447109	635	26509	SH	DEFINED	22	26509	
INTERCEPT INC	COM	45845L107	111	5900	SH	DEFINED	08	5900	
INTERCEPT INC	COM	45845L107	656	35000	SH	CALL	DEFINED	08	35000
INTERFACE INC 7200 200	CL A	458665106	142	17750	SH	DEFINED	01	10350	
INTERFACE INC 28275	CL A	458665106	227	28275	SH	OTHER	01		
INTERFACE INC	CL A	458665106	1811	225825	SH	DEFINED	05	225825	
INTERFACE INC	CL A	458665106	276	34400	SH	DEFINED	21	34400	
INTERDIGITAL COMMUNICATIONS	COM	45866A105	91	5585	SH	DEFINED	01	5585	
INTERDIGITAL COMMUNICATIONS	COM	45866A105	33	2000	SH	OTHER	01	2000	
INTERDIGITAL COMMUNICATIONS	COM	45866A105	142	8691	SH	DEFINED	08	8691	
INTERDIGITAL COMMUNICATIONS	COM	45866A105	163	10000	SH	PUT	DEFINED	08	10000
INTERDIGITAL COMMUNICATIONS	COM	45866A105	706	43272	SH	DEFINED	17	43272	
INTERDIGITAL COMMUNICATIONS	COM	45866A105	8	500	SH	DEFINED	22	500	
INTERGRAPH CORP	COM	458683109	5	200	SH	DEFINED	08	200	
INTERGRAPH CORP	COM	458683109	719	26480	SH	DEFINED	17	26480	
INTERGRAPH CORP	COM	458683109	2181	80269	SH	DEFINED	21	80269	
INTERGRAPH CORP 520	COM	458683109	105	3860	SH	DEFINED	22	3340	
INTERGRAPH CORP	COM	458683109	44	1610	SH	OTHER	22	1610	
INTERMAGNETICS GEN CORP 5400	COM	458771102	186	8025	SH	DEFINED	01	2625	
INTERMAGNETICS GEN CORP 225	COM	458771102	5	225	SH	OTHER	01		
INTERMAGNETICS GEN CORP	COM	458771102	2694	116375	SH	DEFINED	05	116375	
INTERMAGNETICS GEN CORP	COM	458771102	14	600	SH	DEFINED	08	600	
INTERMAGNETICS GEN CORP	COM	458771102	398	17195	SH	DEFINED	21	17195	
INTERMET CORP 5540	COM	45881K104	2	9000	SH	DEFINED	01	3460	
INTERMET CORP	COM	45881K104		1585	SH	OTHER	01		



1585									
INTERMET CORP	COM	45881K104	2	7635	SH	DEFINED	05	7635	
INTERMET CORP	COM	45881K104	4	17000	SH	DEFINED	21	17000	
INTERMET CORP	COM	45881K104		1500	SH	DEFINED	22	1500	
INTERMUNE INC	COM	45884X103	2	191	SH	DEFINED	22	191	
INTERMUNE INC	COM	45884X103	298	25300	SH	DEFINED		25300	
INTERNATIONAL BANCSHARES COR	COM	459044103	1364	37107	SH	DEFINED	01	37107	
INTERNATIONAL BANCSHARES COR	COM	459044103	6	161	SH	DEFINED	08	161	
INTERNATIONAL BUSINESS MACHS	COM	459200101	333588	3890691	SH	DEFINED	01	3706496	
184195									
INTERNATIONAL BUSINESS MACHS	COM	459200101	131676	1535758	SH	OTHER	01	811133	
724625									
INTERNATIONAL BUSINESS MACHS	COM	459200101	4287	50000	SH	CALL	DEFINED	01	50000
INTERNATIONAL BUSINESS MACHS	COM	459200101	21847	254800	SH	PUT	DEFINED	01	254800
INTERNATIONAL BUSINESS MACHS	COM	459200101	145604	1698201	SH	DEFINED	05	1361101	
337100									
INTERNATIONAL BUSINESS MACHS	COM	459200101	34832	406255	SH	DEFINED	08	406255	
INTERNATIONAL BUSINESS MACHS	COM	459200101	4201	49000	SH	CALL	DEFINED	08	49000
INTERNATIONAL BUSINESS MACHS	COM	459200101	8814	102800	SH	PUT	DEFINED	08	102800
INTERNATIONAL BUSINESS MACHS	COM	459200101	99	1155	SH	DEFINED	13	1151	
4									
INTERNATIONAL BUSINESS MACHS	COM	459200101	28	326	SH	OTHER	13		
326									
INTERNATIONAL BUSINESS MACHS	COM	459200101	5739	66935	SH	DEFINED	17	66935	
INTERNATIONAL BUSINESS MACHS	COM	459200101	4287	50000	SH	CALL	DEFINED	17	50000
INTERNATIONAL BUSINESS MACHS	COM	459200101	10289	120000	SH	PUT	DEFINED	17	120000
INTERNATIONAL BUSINESS MACHS	COM	459200101	2385	27816	SH	DEFINED	18		
27816									
INTERNATIONAL BUSINESS MACHS	COM	459200101	8670	101125	SH	DEFINED	20	101125	
INTERNATIONAL BUSINESS MACHS	COM	459200101	168314	1963080	SH	DEFINED	21	1736980	
226100									
INTERNATIONAL BUSINESS MACHS	COM	459200101	203646	2375154	SH	DEFINED	22	2147445	
227709									
INTERNATIONAL BUSINESS MACHS	COM	459200101	142319	1659895	SH	OTHER	22	1659895	
INTERNATIONAL BUSINESS MACHS	COM	459200101	82	960	SH	DEFINED		960	
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	1343	35147	SH	DEFINED	01	35147	
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	262	6850	SH	OTHER	01	3300	
3550									
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	3131	81963	SH	DEFINED	05	44863	
37100									
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	888	23248	SH	DEFINED	08	23248	
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	36974	967896	SH	DEFINED	21	962496	
5400									
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	3422	89591	SH	DEFINED	22	86836	
2755									
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	2984	78116	SH	OTHER	22	78116	
INTERNATIONAL GAME TECHNOLOG	COM	459902102	8118	225826	SH	DEFINED	01	176826	
45000 4000									
INTERNATIONAL GAME TECHNOLOG	COM	459902102	727	20220	SH	OTHER	01		
20220									
INTERNATIONAL GAME TECHNOLOG	COM	459902102	12871	358034	SH	DEFINED	05	358034	
INTERNATIONAL GAME TECHNOLOG	COM	459902102	3890	108192	SH	DEFINED	08	108192	
INTERNATIONAL GAME TECHNOLOG	COM	459902102	2445	68000	SH	PUT	DEFINED	17	68000
INTERNATIONAL GAME TECHNOLOG	COM	459902102	1211	33697	SH	DEFINED	21	33697	
INTERNATIONAL GAME TECHNOLOG	COM	459902102	3969	110400	SH	DEFINED	22	97100	
13300									
INTERNATIONAL GAME TECHNOLOG	COM	459902102	487	13540	SH	OTHER	22	13540	
INTERNATIONAL GAME TECHNOLOG	DBCV	459902AL6	959	1214000	PRN	DEFINED	08	1214000	
INTERNATIONAL GAME TECHNOLOG	DBCV	459902AL6	790	1000000	PRN	DEFINED	17	1000000	
INTL PAPER CO	COM	460146103	15886	393119	SH	DEFINED	01	366325	
26794									
INTL PAPER CO	COM	460146103	11911	294743	SH	OTHER	01	157387	
137356									
INTL PAPER CO	COM	460146103	45132	1116856	SH	DEFINED	05	1116856	
INTL PAPER CO	COM	460146103	1572	38911	SH	DEFINED	08	38911	
INTL PAPER CO	COM	460146103	2425	60000	SH	CALL	DEFINED	08	60000
INTL PAPER CO	COM	460146103	4041	100000	SH	PUT	DEFINED	08	100000
INTL PAPER CO	COM	460146103	3	70	SH	DEFINED	18		
70									
INTL PAPER CO	COM	460146103	52925	1309709	SH	DEFINED	21	1309709	
INTL PAPER CO	COM	460146103	9458	234061	SH	DEFINED	22	220985	
13076									
INTL PAPER CO	COM	460146103	3933	97337	SH	OTHER	22	97337	
INTL PAPER CO	COM	460146103	136	3354	SH	DEFINED		3354	
INTERNATIONAL RECTIFIER CORP	COM	460254105	265	7712	SH	DEFINED	01	7712	
INTERNATIONAL RECTIFIER CORP	COM	460254105	50	1450	SH	OTHER	01	1000	
450									
INTERNATIONAL RECTIFIER CORP	COM	460254105	5018	146310	SH	DEFINED	05	146310	
INTERNATIONAL RECTIFIER CORP	COM	460254105	87	2544	SH	DEFINED	08	2544	
INTERNATIONAL RECTIFIER CORP	COM	460254105	1263	36830	SH	DEFINED	17	36830	
INTERNATIONAL RECTIFIER CORP	COM	460254105	110	3200	SH	DEFINED	22	700	
2500									
INTERNATIONAL RECTIFIER CORP	NOTE	4.250% 460254AE5	754	765000	PRN	DEFINED	08	765000	
INTERNATIONAL RECTIFIER CORP	NOTE	4.250% 460254AE5	733	744000	PRN	DEFINED	17	744000	
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	242	4850	SH	DEFINED	01	4850	

INTERNATIONAL SPEEDWAY CORP 200	CL A	460335201	15	300 SH	OTHER	01	100
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	5866	117550 SH	DEFINED	05	117550
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	228	4565 SH	DEFINED	08	4565
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	15	300 SH	DEFINED	22	300
INTERNATIONAL STL GROUP INC	COM	460377104	22	650 SH	DEFINED	08	650
INTERNATIONAL STL GROUP INC	COM	460377104	349	10360 SH	DEFINED	17	10360
INTERNATIONAL STL GROUP INC	COM	460377104	10420	309200 SH	DEFINED	21	309200
INTERNET CAP GROUP INC	COM NEW	46059C205	377	58355 SH	DEFINED	17	58355
INTERNET CAP GROUP INC	COM NEW	46059C205		25 SH	DEFINED	22	25
INTERNET HOLDERS TR	DEPOSIT RCPT	46059W102	1071	17950 SH	DEFINED	08	17950
INTERNET HOLDERS TR	DEPOSIT RCPT	46059W102	89	1500 SH	DEFINED	17	1500
INTERNET SEC SYS INC 8670	COM	46060X107	320	18800 SH	DEFINED	01	10130
INTERNET SEC SYS INC 705	COM	46060X107	12	705 SH	OTHER	01	
INTERNET SEC SYS INC	COM	46060X107	3616	212700 SH	DEFINED	05	212700
INTERNET SEC SYS INC	COM	46060X107	57	3345 SH	DEFINED	08	3345
INTERNET SEC SYS INC	COM	46060X107	3706	218000 SH	DEFINED	21	218000
INTERNET SEC SYS INC	COM	46060X107	157	9222 SH	DEFINED	22	9222
INTERNET SEC SYS INC	COM	46060X107	58	3400 SH	OTHER	22	3400
INTERPUBLIC GROUP COS INC 2250	COM	460690100	1081	102058 SH	DEFINED	01	99808
INTERPUBLIC GROUP COS INC 24314	COM	460690100	284	26801 SH	OTHER	01	2487
INTERPUBLIC GROUP COS INC	COM	460690100	2357	222590 SH	DEFINED	05	222590
INTERPUBLIC GROUP COS INC	COM	460690100	11218	1059316 SH	DEFINED	08	1059316
INTERPUBLIC GROUP COS INC 10818	COM	460690100	432	40772 SH	DEFINED	21	29954
INTERPUBLIC GROUP COS INC 28224	COM	460690100	1230	116103 SH	DEFINED	22	87879
INTERPUBLIC GROUP COS INC	COM	460690100	574	54179 SH	OTHER	22	54179
INTERPUBLIC GROUP COS INC	PFD CONV SER	460690308	705	16974 SH	DEFINED	17	16974
INTERPUBLIC GROUP COS INC	NOTE 1.870%	460690AJ9	285	300000 PRN	OTHER	22	300000
INTERPUBLIC GROUP COS INC	NOTE 4.500%	460690AT7	2247	1890000 PRN	DEFINED	17	1890000
INTERSIL CORP	CL A	46069S109	417	26161 SH	DEFINED	01	26161
INTERSIL CORP 150	CL A	46069S109	50	3150 SH	OTHER	01	3000
INTERSIL CORP	CL A	46069S109	5288	331977 SH	DEFINED	05	331977
INTERSIL CORP	CL A	46069S109	132	8302 SH	DEFINED	08	8302
INTERSIL CORP	CL A	46069S109	2157	135400 SH	DEFINED	21	135400
INTERSIL CORP 25600	CL A	46069S109	1514	95051 SH	DEFINED	22	69451
INTERSIL CORP	CL A	46069S109	350	22000 SH	OTHER	22	22000
INTERSTATE BAKERIES CORP DEL	COM	46072H108	34	8700 SH	DEFINED	01	8700
INTERSTATE BAKERIES CORP DEL	COM	46072H108	6	1640 SH	DEFINED	08	1640
INTERSTATE BAKERIES CORP DEL	COM	46072H108	28	7200 SH	DEFINED	17	7200
INTERSTATE BAKERIES CORP DEL	COM	46072H108	3	700 SH	DEFINED	22	700
INTERSTATE HOTELS & RESRTS I	COM	46088S106	438	108107 SH	DEFINED	17	108107
INTRAWEST CORPORATION	COM NEW	460915200	16	837 SH	DEFINED	01	837
INTRAWEST CORPORATION	COM NEW	460915200	6	300 SH	OTHER	01	300
INTRAWEST CORPORATION	COM NEW	460915200	2667	140798 SH	DEFINED	17	140798
INTERTAPE POLYMER GROUP INC	COM	460919103	322	42200 SH	DEFINED	08	42200
INTERSECTIONS INC 12500	COM	460981301	205	14000 SH	OTHER	22	1500
INTERWOVEN INC	COM NEW	46114T508	286	39500 SH	DEFINED	08	39500
INTERWOVEN INC 7400	COM NEW	46114T508	54	7400 SH	OTHER	22	
INTRABIOTICS PHARMACEUTICALS	COM NEW	46116T506	216	54060 SH	DEFINED	17	54060
INTRADO INC	COM	46117A100	93	9200 SH	DEFINED	01	3000
INTRADO INC	COM	46117A100	830	82050 SH	DEFINED	05	82050
INTRADO INC	COM	46117A100	51	5082 SH	DEFINED	08	5082
INTRADO INC	COM	46117A100	116	11500 SH	DEFINED	21	11500
INTROGEN THERAPEUTICS INC	COM	46119F107		35 SH	DEFINED	08	35
INTROGEN THERAPEUTICS INC	COM	46119F107	126	20000 SH	CALL DEFINED	08	20000
INTROGEN THERAPEUTICS INC	COM	46119F107	19	3000 SH	OTHER	22	3000
INTUIT 1337	COM	461202103	1050	23118 SH	DEFINED	01	21781
INTUIT 1095	COM	461202103	92	2027 SH	OTHER	01	932
INTUIT	COM	461202103	3924	86422 SH	DEFINED	05	86422
INTUIT	COM	461202103	313	6896 SH	DEFINED	08	6896
INTUIT	COM	461202103	6881	151563 SH	DEFINED	21	151563
INTUIT 600	COM	461202103	825	18176 SH	DEFINED	22	17576
INTUIT	COM	461202103	131	2875 SH	OTHER	22	2875
INVACARE CORP 8900	COM	461203101	854	18560 SH	DEFINED	01	9660
INVACARE CORP 50	COM	461203101	2	50 SH	OTHER	01	
INVACARE CORP	COM	461203101	6500	141300 SH	DEFINED	05	141300
INVACARE CORP	COM	461203101	170	3700 SH	DEFINED	08	3700
INVACARE CORP 8000	COM	461203101	33483	727900 SH	DEFINED	21	719900

INVACARE CORP 19200	COM		461203101	9030	196300	SH	DEFINED	22	177100	
INTUITIVE SURGICAL INC	COM NEW		46120E602	287	11590	SH	DEFINED	08	11590	
INTUITIVE SURGICAL INC	COM NEW		46120E602	1616	65300	SH	PUT	DEFINED	08	65300
INTUITIVE SURGICAL INC	COM NEW		46120E602	17	700	SH	DEFINED	22	700	
INTUITIVE SURGICAL INC	COM NEW		46120E602	6	250	SH	OTHER	22	250	
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	8	400	SH	DEFINED	08	400	
INVERNESS MED INNOVATIONS IN	COM		46126P106	202	9730	SH	DEFINED	17	9730	
INVERNESS MED INNOVATIONS IN	COM		46126P106	62	3000	SH	DEFINED	22	3000	
INVESTMENT TECHNOLOGY GRP NE	COM		46145F105	55	3600	SH	DEFINED	01	3600	
INVESTMENT TECHNOLOGY GRP NE	COM		46145F105	2723	178000	SH	DEFINED	05	178000	
INVESTMENT TECHNOLOGY GRP NE	COM		46145F105	64	4154	SH	DEFINED	08	4154	
INVESTMENT TECHNOLOGY GRP NE	COM		46145F105	425	27800	SH	DEFINED	21	27800	
INVISION TECHNOLOGIES INC 10800	COM		461851107	649	14425	SH	DEFINED	01	3625	
INVISION TECHNOLOGIES INC 200	COM		461851107	9	200	SH	OTHER	01		
INVISION TECHNOLOGIES INC	COM		461851107	3714	82550	SH	DEFINED	05	82550	
INVISION TECHNOLOGIES INC	COM		461851107	297	6600	SH	DEFINED	08	6600	
INVISION TECHNOLOGIES INC	COM		461851107	2924	65000	SH	CALL	DEFINED	08	65000
INVISION TECHNOLOGIES INC	COM		461851107	526	11700	SH	DEFINED	21	11700	
INVISION TECHNOLOGIES INC	COM		461851107	22	500	SH	DEFINED	22	500	
INVITROGEN CORP	COM		46185R100	262	4769	SH	DEFINED	01	4769	
INVITROGEN CORP	COM		46185R100	27	500	SH	OTHER	01	500	
INVITROGEN CORP	COM		46185R100	9313	169365	SH	DEFINED	05	169365	
INVITROGEN CORP	COM		46185R100	1441	26200	SH	DEFINED	08	26200	
INVITROGEN CORP	COM		46185R100	1100	20000	SH	CALL	DEFINED	08	20000
INVITROGEN CORP	COM		46185R100	1534	27900	SH	DEFINED	21	27900	
INVITROGEN CORP 105832	COM		46185R100	5820	105832	SH	DEFINED	22		
INVITROGEN CORP 277860	COM		46185R100	21377	388738	SH	OTHER	22	110878	
INVITROGEN CORP	NOTE	2.250%	46185RAD2	9051	9201000	PRN	DEFINED	08	9201000	
INVITROGEN CORP	NOTE	2.000%	46185RAF7	7425	6750000	PRN	DEFINED	08	6750000	
INVITROGEN CORP	NOTE	1.500%	46185RAH3	884	1000000	PRN	DEFINED	17	1000000	
INVESTORS FINL SERVICES CORP	COM		461915100	415	9187	SH	DEFINED	01	9187	
INVESTORS FINL SERVICES CORP 250	COM		461915100	11	250	SH	OTHER	01		
INVESTORS FINL SERVICES CORP	COM		461915100	6630	146909	SH	DEFINED	05	146909	
INVESTORS FINL SERVICES CORP	COM		461915100	341	7564	SH	DEFINED	08	7564	
INVESTORS FINL SERVICES CORP	COM		461915100	485	10750	SH	DEFINED	22	10750	
INVESTORS FINL SERVICES CORP	COM		461915100	1054	23350	SH	OTHER	22	23350	
IOMEGA CORP 100	COM NEW		462030305		100	SH	DEFINED	01		
IOMEGA CORP	COM NEW		462030305	465	100000	SH	DEFINED	08	100000	
IOMEGA CORP	COM NEW		462030305	35	7600	SH	DEFINED	17	7600	
IOMEGA CORP	COM NEW		462030305	1	260	SH	DEFINED	22	260	
IONICS INC	COM		462218108	113	4195	SH	DEFINED	01	4195	
IONICS INC 3035	COM		462218108	82	3035	SH	OTHER	01		
IONICS INC	COM		462218108	2595	96125	SH	DEFINED	05	96125	
IONICS INC	COM		462218108	46	1719	SH	DEFINED	08	1719	
IONICS INC 4120	COM		462218108	11775	436125	SH	DEFINED	21	432005	
IONICS INC 9520	COM		462218108	257	9520	SH	DEFINED	22		
IONICS INC 16770	COM		462218108	705	26113	SH	OTHER	22	9343	
IPARTY CORP	COM		46261R107	1	1000	SH	DEFINED	22	1000	
IPARTY CORP	COM		46261R107	227	315600	SH	DEFINED		315600	
IRON MTN INC PA 800	COM		462846106	240	7100	SH	DEFINED	01	6300	
IRON MTN INC PA	COM		462846106	27	800	SH	OTHER	01	800	
IRON MTN INC PA	COM		462846106	20	600	SH	DEFINED	05	600	
IRON MTN INC PA	COM		462846106	36	1050	SH	DEFINED	08	1050	
IRON MTN INC PA	COM		462846106	916	27073	SH	DEFINED	17	27073	
IRON MTN INC PA	COM		462846106	12800	378140	SH	DEFINED	21	378140	
IRON MTN INC PA 915	COM		462846106	883	26099	SH	DEFINED	22	25184	
IRON MTN INC PA	COM		462846106	1382	40820	SH	OTHER	22	40820	
IRWIN FINL CORP 9800	COM		464119106	365	14125	SH	DEFINED	01	4325	
IRWIN FINL CORP	COM		464119106	3373	130625	SH	DEFINED	05	130625	
IRWIN FINL CORP	COM		464119106	485	18800	SH	DEFINED	21	18800	
ISHARES INC 3500	MSCI UTD KIN		464286699	57	3500	SH	DEFINED	22		
ISHARES INC 6500	MSCI UTD KIN		464286699	163	10000	SH	OTHER	22	3500	
ISHARES INC	MSCI JAPAN		464286848	412	42450	SH	DEFINED	01	42450	
ISHARES INC 6490	MSCI JAPAN		464286848	64	6590	SH	OTHER	01	100	
ISHARES INC	MSCI JAPAN		464286848	2183	225000	SH	DEFINED	21	225000	
ISHARES INC	MSCI JAPAN		464286848	514	53041	SH	DEFINED	22	26141	

26900								
ISHARES INC	MSCI JAPAN	464286848	448	46200	SH	OTHER	22	46200
ISHARES TR	S&P 100 IDX	464287101	3392	63400	SH	DEFINED	08	63400
ISHARES TR	S&P 100 IDX	464287101	82	1525	SH	OTHER	22	1525
ISHARES TR	NYSE 100INX	464287135	6007	100000	SH	DEFINED	08	100000
ISHARES TR	NYSE 100INX	464287135	18	300	SH	OTHER	22	300
ISHARES TR	S&P 1500 IND	464287150	430	4382	SH	DEFINED	22	4382
ISHARES TR	DJ SEL DIV I	464287168	137	2390	SH	DEFINED	18	
2390								
ISHARES TR	DJ SEL DIV I	464287168	749	13048	SH	DEFINED	22	13048
ISHARES TR	DJ SEL DIV I	464287168	131	2276	SH	OTHER	22	2276
ISHARES TR	US TIPS BD F	464287176	1393	13369	SH	DEFINED	22	13131
238								
ISHARES TR	US TIPS BD F	464287176	1651	15845	SH	OTHER	22	15845
ISHARES TR	S&P 500 INDE	464287200	12357	110531	SH	DEFINED	01	
110531								
ISHARES TR	S&P 500 INDE	464287200	26211	234446	SH	OTHER	01	110931
123515								
ISHARES TR	S&P 500 INDE	464287200	11845	105950	SH	DEFINED	08	105950
ISHARES TR	S&P 500 INDE	464287200	2161	19325	SH	DEFINED	18	
19325								
ISHARES TR	S&P 500 INDE	464287200	5955	53262	SH	DEFINED	22	53262
ISHARES TR	S&P 500 INDE	464287200	5963	53335	SH	OTHER	22	53335
ISHARES TR	LEHMAN AGG B	464287226	144	1402	SH	DEFINED	22	1402
ISHARES TR	LEHMAN AGG B	464287226	5874	57209	SH	OTHER	22	57209
ISHARES TR	MSCI EMERG M	464287234	746	4325	SH	DEFINED	22	4325
ISHARES TR	MSCI EMERG M	464287234	179	1035	SH	OTHER	22	1035
ISHARES TR	GS CORP BD F	464287242	5931	53066	SH	DEFINED	18	
53066								
ISHARES TR	GS CORP BD F	464287242	157	1406	SH	DEFINED	22	1406
ISHARES TR	S&P500/BAR V	464287408	1018	17678	SH	DEFINED	01	17678
ISHARES TR	S&P500/BAR V	464287408	79	1369	SH	OTHER	01	1369
ISHARES TR	S&P500/BAR V	464287408	1451	25200	SH	DEFINED	08	25200
ISHARES TR	1-3 YR TRS B	464287457	79	968	SH	DEFINED	22	968
ISHARES TR	1-3 YR TRS B	464287457	180	2200	SH	OTHER	22	2200
ISHARES TR	MSCI EAFE ID	464287465	61230	433029	SH	DEFINED	01	71849
361180								
ISHARES TR	MSCI EAFE ID	464287465	60814	430082	SH	OTHER	01	371412
58670								
ISHARES TR	MSCI EAFE ID	464287465	116	820	SH	DEFINED	13	820
ISHARES TR	MSCI EAFE ID	464287465	304	2150	SH	DEFINED	21	2150
ISHARES TR	MSCI EAFE ID	464287465	11292	79858	SH	DEFINED	22	78353
1505								
ISHARES TR	MSCI EAFE ID	464287465	6746	47708	SH	OTHER	22	47708
ISHARES TR	MSCI EAFE ID	464287465	3204	22660	SH	DEFINED		22660
ISHARES TR	RUSSELL MCP	464287473	214	2146	SH	DEFINED	22	1946
200								
ISHARES TR	RUSSELL MCP	464287473	1252	12531	SH	OTHER	22	12531
ISHARES TR	RUSSELL MCP	464287481	108	1458	SH	DEFINED	22	1208
250								
ISHARES TR	RUSSELL MCP	464287481	1230	16575	SH	OTHER	22	16575
ISHARES TR	RUSSELL MIDC	464287499	167	2388	SH	DEFINED	22	2388
ISHARES TR	RUSSELL MIDC	464287499	167	2388	SH	OTHER	22	2388
ISHARES TR	S&P MIDCAP 4	464287507	13574	114224	SH	DEFINED	01	112574
1650								
ISHARES TR	S&P MIDCAP 4	464287507	581	4892	SH	OTHER	01	3833
1059								
ISHARES TR	S&P MIDCAP 4	464287507	178	1495	SH	DEFINED	22	1495
ISHARES TR	S&P MIDCAP 4	464287507	1735	14601	SH	OTHER	22	14601
ISHARES TR	GLDM SCHS NE	464287531	11250	420675	SH	DEFINED	08	420675
ISHARES TR	GLDM SACHS T	464287549	3678	89800	SH	DEFINED	08	89800
ISHARES TR	NASDQ BIO IN	464287556	10	150	SH	DEFINED	01	150
ISHARES TR	NASDQ BIO IN	464287556	14	195	SH	OTHER	01	155
40								
ISHARES TR	NASDQ BIO IN	464287556	55785	797723	SH	DEFINED	08	797723
ISHARES TR	NASDQ BIO IN	464287556	261	3738	SH	DEFINED	22	3638
100								
ISHARES TR	NASDQ BIO IN	464287556	69	990	SH	OTHER	22	990
ISHARES TR	RUSSELL1000V	464287598	13326	220052	SH	DEFINED	01	193532
26520								
ISHARES TR	RUSSELL1000V	464287598	2949	48701	SH	OTHER	01	34253
14448								
ISHARES TR	RUSSELL1000V	464287598	5196	85797	SH	DEFINED	05	85797
ISHARES TR	RUSSELL1000V	464287598	3318	54793	SH	DEFINED	08	54793
ISHARES TR	RUSSELL1000V	464287598	30689	506760	SH	DEFINED	21	506760
ISHARES TR	RUSSELL1000V	464287598	11337	187195	SH	DEFINED	22	187195
ISHARES TR	RUSSELL1000V	464287598	8656	142936	SH	OTHER	22	142936
ISHARES TR	S&P MIDCP GR	464287606	771	6419	SH	DEFINED	01	6419
ISHARES TR	S&P MIDCP GR	464287606	600	5000	SH	DEFINED	21	5000
ISHARES TR	S&P MIDCP GR	464287606	41	343	SH	OTHER	22	343
ISHARES TR	RUSSELL1000G	464287614	10943	242100	SH	DEFINED	08	242100
ISHARES TR	RUSSELL1000G	464287614	41	899	SH	DEFINED	22	899
ISHARES TR	RUSSELL1000G	464287614	6787	150149	SH	OTHER	22	150149
ISHARES TR	RUSSELL 1000	464287622	744	12464	SH	DEFINED	01	12464
ISHARES TR	RUSSELL 1000	464287622	335	5610	SH	OTHER	01	2030



IVAX CORP 9356	COM	465823102	691	36080	SH	OTHER	22	26724
IXYS CORP 31100	COM	46600W106	4108	572100	SH	DEFINED	21	541000
IXYS CORP	COM	46600W106	779	108500	SH	DEFINED	22	108500
IXYS CORP	COM	46600W106	83	11500	SH	OTHER	22	11500
J & J SNACK FOODS CORP 5900	COM	466032109	385	8975	SH	DEFINED	01	3075
J & J SNACK FOODS CORP 500	COM	466032109	21	500	SH	OTHER	01	
J & J SNACK FOODS CORP	COM	466032109	1981	46200	SH	DEFINED	05	46200
J & J SNACK FOODS CORP	COM	466032109	62	1441	SH	DEFINED	08	1441
J & J SNACK FOODS CORP	COM	466032109	257	6000	SH	DEFINED	21	6000
JDS UNIPHASE CORP 500	COM	46612J101	702	208343	SH	DEFINED	01	207843
JDS UNIPHASE CORP 12545	COM	46612J101	274	81385	SH	OTHER	01	68840
JDS UNIPHASE CORP	COM	46612J101	2151	638365	SH	DEFINED	05	638365
JDS UNIPHASE CORP	COM	46612J101	493	146410	SH	DEFINED	08	146410
JDS UNIPHASE CORP	COM	46612J101	84	25000	SH	CALL	DEFINED	25000
JDS UNIPHASE CORP	COM	46612J101	351	104100	SH	DEFINED	17	104100
JDS UNIPHASE CORP 200	COM	46612J101	1	200	SH	DEFINED	18	
JDS UNIPHASE CORP	COM	46612J101	470	139393	SH	DEFINED	21	139393
JDS UNIPHASE CORP 6100	COM	46612J101	434	128817	SH	DEFINED	22	122717
JDS UNIPHASE CORP	COM	46612J101	355	105320	SH	OTHER	22	105320
JDA SOFTWARE GROUP INC 10300	COM	46612K108	213	19650	SH	DEFINED	01	9350
JDA SOFTWARE GROUP INC	COM	46612K108	1461	135050	SH	DEFINED	05	135050
JDA SOFTWARE GROUP INC	COM	46612K108	8	700	SH	DEFINED	08	700
JDA SOFTWARE GROUP INC	COM	46612K108	209	19300	SH	DEFINED	21	19300
JDA SOFTWARE GROUP INC 43900	COM	46612K108	475	43900	SH	DEFINED	22	
J JILL GROUP INC 3900	COM	466189107	150	7550	SH	DEFINED	01	3650
J JILL GROUP INC	COM	466189107	1696	85425	SH	DEFINED	05	85425
J JILL GROUP INC	COM	466189107	63	3189	SH	DEFINED	08	3189
J JILL GROUP INC	COM	466189107	264	13300	SH	DEFINED	21	13300
JLG INDS INC 17500	COM	466210101	450	26756	SH	DEFINED	01	9256
JLG INDS INC	COM	466210101	3402	202525	SH	DEFINED	05	202525
JLG INDS INC	COM	466210101	17	1000	SH	DEFINED	08	1000
JLG INDS INC	COM	466210101	2587	154000	SH	DEFINED	21	154000
JMAR TECHNOLOGIES INC	COM	466212107	11	8500	SH	DEFINED	01	8500
JMAR TECHNOLOGIES INC	COM	466212107	9	7000	SH	OTHER	01	7000
JMAR TECHNOLOGIES INC	COM	466212107	1	1000	SH	DEFINED	22	1000
JPMORGAN & CHASE & CO 137137	COM	46625H100	261588	6584133	SH	DEFINED	01	6446996
JPMORGAN & CHASE & CO 804289	COM	46625H100	60271	1517027	SH	OTHER	01	712738
JPMORGAN & CHASE & CO	COM	46625H100	8343	210000	SH	CALL	DEFINED	210000
JPMORGAN & CHASE & CO	COM	46625H100	16488	415000	SH	PUT	DEFINED	415000
JPMORGAN & CHASE & CO 903100	COM	46625H100	146016	3675207	SH	DEFINED	05	2772107
JPMORGAN & CHASE & CO	COM	46625H100	18319	461093	SH	DEFINED	08	461093
JPMORGAN & CHASE & CO	COM	46625H100	5503	138500	SH	CALL	DEFINED	138500
JPMORGAN & CHASE & CO	COM	46625H100	30890	777500	SH	PUT	DEFINED	777500
JPMORGAN & CHASE & CO	COM	46625H100	34	858	SH	OTHER	13	858
JPMORGAN & CHASE & CO	COM	46625H100	26724	672642	SH	DEFINED	17	672642
JPMORGAN & CHASE & CO	COM	46625H100	30294	762500	SH	CALL	DEFINED	762500
JPMORGAN & CHASE & CO	COM	46625H100	11919	300000	SH	PUT	DEFINED	300000
JPMORGAN & CHASE & CO 48302	COM	46625H100	1919	48302	SH	DEFINED	18	
JPMORGAN & CHASE & CO	COM	46625H100	6659	167617	SH	DEFINED	20	167617
JPMORGAN & CHASE & CO 359786	COM	46625H100	216882	5458898	SH	DEFINED	21	5099112
JPMORGAN & CHASE & CO 364401	COM	46625H100	204745	5153402	SH	DEFINED	22	4789001
JPMORGAN & CHASE & CO	COM	46625H100	97611	2456863	SH	OTHER	22	2456863
JPMORGAN & CHASE & CO	COM	46625H100	202	5093	SH	DEFINED		5093
J2 GLOBAL COMMUNICATIONS INC 5000	COM NEW	46626E205	240	7600	SH	DEFINED	01	2600
J2 GLOBAL COMMUNICATIONS INC 175	COM NEW	46626E205	6	175	SH	OTHER	01	
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	3292	104200	SH	DEFINED	05	104200
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	3	100	SH	DEFINED	08	100
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	78	2464	SH	DEFINED	17	2464
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	533	16865	SH	DEFINED	21	16865
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	9	300	SH	OTHER	22	300
JABIL CIRCUIT INC 10300 700	COM	466313103	1155	50234	SH	DEFINED	01	39234
JABIL CIRCUIT INC 2125	COM	466313103	49	2125	SH	OTHER	01	
JABIL CIRCUIT INC	COM	466313103	2446	106369	SH	DEFINED	05	106369

JABIL CIRCUIT INC	COM	466313103	781	33961 SH	DEFINED 08	33961
JABIL CIRCUIT INC	COM	466313103	558	24265 SH	DEFINED 21	24265
JABIL CIRCUIT INC	COM	466313103	2323	101001 SH	DEFINED 22	63601
37400						
JABIL CIRCUIT INC	COM	466313103	882	38359 SH	OTHER 22	38359
JACK IN THE BOX INC	COM	466367109	1059	33375 SH	DEFINED 01	8375
25000						
JACK IN THE BOX INC	COM	466367109	5581	175900 SH	DEFINED 05	175900
JACK IN THE BOX INC	COM	466367109	92	2900 SH	DEFINED 08	2900
JACK IN THE BOX INC	COM	466367109	13852	436550 SH	DEFINED 21	432800
3750						
JACK IN THE BOX INC	COM	466367109	2404	75750 SH	DEFINED 22	64700
11050						
JACKSON HEWITT TAX SVCS INC	COM	468202106	1734	85711 SH	DEFINED 17	85711
JACOBS ENGR GROUP INC DEL	COM	469814107	803	20975 SH	DEFINED 01	20975
JACOBS ENGR GROUP INC DEL	COM	469814107	91	2375 SH	OTHER 01	
2375						
JACOBS ENGR GROUP INC DEL	COM	469814107	9847	257166 SH	DEFINED 05	257166
JACOBS ENGR GROUP INC DEL	COM	469814107	245	6408 SH	DEFINED 08	6408
JACOBS ENGR GROUP INC DEL	COM	469814107	136	3540 SH	DEFINED 17	3540
JACOBS ENGR GROUP INC DEL	COM	469814107	536	13990 SH	DEFINED 20	13990
JACOBS ENGR GROUP INC DEL	COM	469814107	11321	295675 SH	DEFINED 21	292075
3600						
JACOBS ENGR GROUP INC DEL	COM	469814107	827	21610 SH	DEFINED 22	15010
6600						
JACOBS ENGR GROUP INC DEL	COM	469814107	186	4850 SH	OTHER 22	4850
JACUZZI BRANDS INC	COM	469865109	84	9054 SH	DEFINED 17	9054
JACUZZI BRANDS INC	COM	469865109	10433	1121800 SH	DEFINED 21	1121800
JACUZZI BRANDS INC	COM	469865109	2667	286800 SH	DEFINED 22	264400
22400						
JACUZZI BRANDS INC	COM	469865109	1	150 SH	OTHER 22	150
JAKKS PAC INC	COM	47012E106	230	10000 SH	DEFINED 01	7100
2900						
JAKKS PAC INC	COM	47012E106	4	175 SH	OTHER 01	
175						
JAKKS PAC INC	COM	47012E106	2602	113125 SH	DEFINED 05	113125
JAKKS PAC INC	COM	47012E106	69	2990 SH	DEFINED 08	2990
JAKKS PAC INC	COM	47012E106	3177	138138 SH	DEFINED 21	138138
JAKKS PAC INC	COM	47012E106	115	5000 SH	DEFINED 22	4250
750						
JAKKS PAC INC	COM	47012E106	54	2350 SH	OTHER 22	2350
JAKKS PAC INC	NOTE	4.625% 47012EAB2	792	575000 PRN	DEFINED 17	575000
JANUS CAP GROUP INC	COM	47102X105	62	4547 SH	DEFINED 01	4547
JANUS CAP GROUP INC	COM	47102X105	5404	397080 SH	DEFINED 05	132580
264500						
JANUS CAP GROUP INC	COM	47102X105	425	31260 SH	DEFINED 08	31260
JANUS CAP GROUP INC	COM	47102X105	21580	1585608 SH	DEFINED 21	1585608
JANUS CAP GROUP INC	COM	47102X105	4458	327519 SH	DEFINED 22	325414
2105						
JANUS CAP GROUP INC	COM	47102X105	190	13955 SH	OTHER 22	13955
JAPAN SMALLER CAPTLZTN FD IN	COM	47109U104	11	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	1386	125000 SH	DEFINED 21	125000
JARDEN CORP	COM	471109108	15	400 SH	DEFINED 08	400
JARDEN CORP	COM	471109108	650	17800 SH	DEFINED 17	17800
JARDEN CORP	COM	471109108	14636	401100 SH	DEFINED 21	387600
13500						
JARDEN CORP	COM	471109108	3753	102848 SH	DEFINED 22	96248
6600						
JARDEN CORP	COM	471109108	161	4400 SH	OTHER 22	4400
JEFFERIES GROUP INC NEW	COM	472319102	178	5175 SH	DEFINED 01	5175
JEFFERIES GROUP INC NEW	COM	472319102	10	300 SH	OTHER 01	
300						
JEFFERIES GROUP INC NEW	COM	472319102	4720	136943 SH	DEFINED 05	136943
JEFFERIES GROUP INC NEW	COM	472319102	5984	173600 SH	DEFINED 21	163700
9900						
JEFFERIES GROUP INC NEW	COM	472319102	1148	33300 SH	DEFINED 22	15800
17500						
JEFFERIES GROUP INC NEW	COM	472319102	731	21200 SH	OTHER 22	21200
JEFFERSON BANCSHARES INC TEN	COM	472375104	4965	376150 SH	DEFINED 21	372150
4000						
JEFFERSON BANCSHARES INC TEN	COM	472375104	1331	100800 SH	DEFINED 22	93200
7600						
JEFFERSON PILOT CORP	COM	475070108	171343	3450328 SH	DEFINED 01	3418943
31385						
JEFFERSON PILOT CORP	COM	475070108	49937	1005577 SH	OTHER 01	378819
626758						
JEFFERSON PILOT CORP	COM	475070108	4472	90045 SH	DEFINED 05	90045
JEFFERSON PILOT CORP	COM	475070108	560	11267 SH	DEFINED 08	11267
JEFFERSON PILOT CORP	COM	475070108	1447	29139 SH	DEFINED 21	29139
JEFFERSON PILOT CORP	COM	475070108	1255	25273 SH	DEFINED 22	15424
9849						
JEFFERSON PILOT CORP	COM	475070108	2469	49718 SH	OTHER 22	49718
JETBLUE AWYS CORP	COM	477143101	1023	48913 SH	DEFINED 01	38663
10250						

JETBLUE AWYS CORP 2639	COM	477143101	276	13189	SH	OTHER	01	10550	
JETBLUE AWYS CORP	COM	477143101	4777	228331	SH	DEFINED	05	228331	
JETBLUE AWYS CORP	COM	477143101	5888	281471	SH	DEFINED	08	281471	
JETBLUE AWYS CORP	COM	477143101	67	3200	SH	CALL	DEFINED	08	3200
JETBLUE AWYS CORP	COM	477143101	47408	2266144	SH	DEFINED	17	2266144	
JETBLUE AWYS CORP	COM	477143101	13	625	SH	DEFINED	22	625	
JETBLUE AWYS CORP	COM	477143101	6	300	SH	OTHER	22	300	
JETBLUE AWYS CORP	NOTE	3.500%	477143AB7	12153	13050000	PRN	DEFINED	08	13050000
JETBLUE AWYS CORP	NOTE	3.500%	477143AB7	1167	1253000	PRN	DEFINED	17	1253000
JO-ANN STORES INC	COM	47758P307	2894	103201	SH	DEFINED	05	103201	
JO-ANN STORES INC	COM	47758P307	62	2219	SH	DEFINED	08	2219	
JO-ANN STORES INC	COM	47758P307	418	14900	SH	DEFINED	21	14900	
JOHNSON & JOHNSON 272962	COM	478160104	360642	6402309	SH	DEFINED	01	6129347	
JOHNSON & JOHNSON 1707404	COM	478160104	204057	3622522	SH	OTHER	01	1915118	
JOHNSON & JOHNSON	COM	478160104	8168	145000	SH	CALL	DEFINED	01	145000
JOHNSON & JOHNSON	COM	478160104	7323	130000	SH	PUT	DEFINED	01	130000
JOHNSON & JOHNSON 560300	COM	478160104	126203	2240414	SH	DEFINED	05	1680114	
JOHNSON & JOHNSON	COM	478160104	36932	655634	SH	DEFINED	08	655634	
JOHNSON & JOHNSON	COM	478160104	12466	221300	SH	CALL	DEFINED	08	221300
JOHNSON & JOHNSON	COM	478160104	2817	50000	SH	PUT	DEFINED	08	50000
JOHNSON & JOHNSON 22	COM	478160104	39	694	SH	DEFINED	13	672	
JOHNSON & JOHNSON 458	COM	478160104	26	458	SH	OTHER	13		
JOHNSON & JOHNSON	COM	478160104	3380	60000	SH	DEFINED	17	60000	
JOHNSON & JOHNSON	COM	478160104	11266	200000	SH	CALL	DEFINED	17	200000
JOHNSON & JOHNSON	COM	478160104	11266	200000	SH	PUT	DEFINED	17	200000
JOHNSON & JOHNSON 21758	COM	478160104	1226	21758	SH	DEFINED	18		
JOHNSON & JOHNSON	COM	478160104	4408	78260	SH	DEFINED	20	78260	
JOHNSON & JOHNSON 214215	COM	478160104	189492	3363965	SH	DEFINED	21	3149750	
JOHNSON & JOHNSON 401221	COM	478160104	348791	6191918	SH	DEFINED	22	5790697	
JOHNSON & JOHNSON 100	COM	478160104	176249	3128857	SH	OTHER	22	3128757	
JOHNSON & JOHNSON	COM	478160104	204	3628	SH	DEFINED		3628	
JOHNSON CTLS INC 5940	COM	478366107	16607	292324	SH	DEFINED	01	286384	
JOHNSON CTLS INC 56316	COM	478366107	9906	174378	SH	OTHER	01	118062	
JOHNSON CTLS INC	COM	478366107	5033	88587	SH	DEFINED	05	88587	
JOHNSON CTLS INC	COM	478366107	381	6703	SH	DEFINED	08	6703	
JOHNSON CTLS INC 1200	COM	478366107	68	1200	SH	DEFINED	18		
JOHNSON CTLS INC	COM	478366107	18942	333432	SH	DEFINED	21	333432	
JOHNSON CTLS INC 7140	COM	478366107	3593	63239	SH	DEFINED	22	56099	
JOHNSON CTLS INC	COM	478366107	1338	23556	SH	OTHER	22	23556	
JONES APPAREL GROUP INC 15075 1900	COM	480074103	2102	58705	SH	DEFINED	01	41730	
JONES APPAREL GROUP INC 2240	COM	480074103	80	2240	SH	OTHER	01		
JONES APPAREL GROUP INC 125300	COM	480074103	8146	227537	SH	DEFINED	05	102237	
JONES APPAREL GROUP INC	COM	480074103	1964	54854	SH	DEFINED	08	54854	
JONES APPAREL GROUP INC	COM	480074103	2685	75000	SH	PUT	DEFINED	08	75000
JONES APPAREL GROUP INC	COM	480074103	545	15231	SH	DEFINED	21	15231	
JONES APPAREL GROUP INC 3575	COM	480074103	1374	38392	SH	DEFINED	22	34817	
JONES APPAREL GROUP INC	COM	480074103	223	6230	SH	OTHER	22	6230	
JONES LANG LASALLE INC	COM	48020Q107	57	1719	SH	DEFINED	08	1719	
JONES LANG LASALLE INC	COM	48020Q107	7936	240400	SH	DEFINED	21	240400	
JONES LANG LASALLE INC 4800	COM	48020Q107	1967	59600	SH	DEFINED	22	54800	
JOS A BANK CLOTHIERS INC 1606	COM	480838101	216	7799	SH	DEFINED	01	6193	
JOS A BANK CLOTHIERS INC	COM	480838101	4418	159615	SH	DEFINED	05	159615	
JOURNAL COMMUNICATIONS INC 500	CL A	481130102	7304	416400	SH	DEFINED	21	415900	
JOURNAL COMMUNICATIONS INC 5116	CL A	481130102	1290	73531	SH	DEFINED	22	68415	
JOURNAL COMMUNICATIONS INC	CL A	481130102	44	2525	SH	OTHER	22	2525	
JOURNAL REGISTER CO	COM	481138105	7	365	SH	DEFINED	01	365	
JOURNAL REGISTER CO 4900	COM	481138105	9904	524000	SH	DEFINED	21	519100	
JOURNAL REGISTER CO 22900	COM	481138105	2499	132200	SH	DEFINED	22	109300	
JOURNAL REGISTER CO	COM	481138105	644	34100	SH	OTHER	22	34100	
JOY GLOBAL INC 100	COM	481165108	50	1452	SH	DEFINED	01	1352	



JOY GLOBAL INC	COM	481165108	41	1200	SH	DEFINED 05	1200
JOY GLOBAL INC	COM	481165108	148	4300	SH	DEFINED 17	4300
JOY GLOBAL INC	COM	481165108	539	15670	SH	DEFINED 20	15670
JOY GLOBAL INC 10035	COM	481165108	12846	373657	SH	DEFINED 21	363622
JOY GLOBAL INC 25000	COM	481165108	860	25000	SH	DEFINED 22	
JOY GLOBAL INC 500	COM	481165108	17	500	SH	OTHER 22	
JUNIPER NETWORKS INC 1170	COM	48203R104	424	17959	SH	DEFINED 01	16789
JUNIPER NETWORKS INC 4000	COM	48203R104	132	5575	SH	OTHER 01	1575
JUNIPER NETWORKS INC	COM	48203R104	4223	178940	SH	DEFINED 05	178940
JUNIPER NETWORKS INC	COM	48203R104	15613	661555	SH	DEFINED 08	661555
JUNIPER NETWORKS INC	COM	48203R104	1	31	SH	DEFINED 17	31
JUNIPER NETWORKS INC	COM	48203R104	10282	435670	SH	DEFINED 21	435670
JUNIPER NETWORKS INC 16770	COM	48203R104	3315	140465	SH	DEFINED 22	123695
JUNIPER NETWORKS INC	COM	48203R104	7	300	SH	OTHER 22	300
KFX INC 5000	COM	48245L107	39	5000	SH	DEFINED 22	
KFX INC 10000	COM	48245L107	77	10000	SH	OTHER 22	
KLA-TENCOR CORP	COM	482480100	776	18709	SH	DEFINED 01	18709
KLA-TENCOR CORP 220	COM	482480100	133	3195	SH	OTHER 01	2975
KLA-TENCOR CORP	COM	482480100	8329	200806	SH	DEFINED 05	200806
KLA-TENCOR CORP	COM	482480100	1024	24678	SH	DEFINED 08	24678
KLA-TENCOR CORP	COM	482480100	4173	100600	SH	CALL DEFINED 08	100600
KLA-TENCOR CORP	COM	482480100	830	20000	SH	PUT DEFINED 08	20000
KLA-TENCOR CORP	COM	482480100	2040	49178	SH	DEFINED 21	49178
KLA-TENCOR CORP 27171	COM	482480100	24055	579911	SH	DEFINED 22	552740
KLA-TENCOR CORP	COM	482480100	5781	139374	SH	OTHER 22	139374
K-SWISS INC 11400	CL A	482686102	334	17375	SH	DEFINED 01	5975
K-SWISS INC 4375	CL A	482686102	84	4375	SH	OTHER 01	
K-SWISS INC	CL A	482686102	3097	160875	SH	DEFINED 05	160875
K-SWISS INC	CL A	482686102	129	6700	SH	DEFINED 08	6700
K-SWISS INC	CL A	482686102	445	23100	SH	DEFINED 21	23100
K TRON INTL INC 2203	COM	482730108	1898	85788	SH	DEFINED 21	83585
K TRON INTL INC 1767	COM	482730108	1003	45349	SH	DEFINED 22	43582
K2 INC 16600	COM	482732104	342	23900	SH	DEFINED 01	7300
K2 INC 575	COM	482732104	8	575	SH	OTHER 01	
K2 INC	COM	482732104	3036	212150	SH	DEFINED 05	212150
K2 INC	COM	482732104	23	1600	SH	DEFINED 08	1600
K2 INC	COM	482732104	442	30900	SH	DEFINED 21	30900
K2 INC	COM	482732104	48	3360	SH	DEFINED 22	3360
K2 INC	COM	482732104	8	539	SH	OTHER 22	539
K V PHARMACEUTICAL CO	CL B CONV	482740107	5001	271495	SH	DEFINED 01	271495
K V PHARMACEUTICAL CO	NOTE 2.500%	482740AC1	2196	2191000	PRN	DEFINED 08	2191000
KADANT INC 25 100	COM	48282T104	4	221	SH	OTHER 01	96
KADANT INC	COM	48282T104	3494	190300	SH	DEFINED 21	190300
KADANT INC 232	COM	48282T104	204	11122	SH	DEFINED 22	10890
KADANT INC	COM	48282T104	65	3533	SH	OTHER 22	3533
KNBT BANCORP INC	COM	482921103	290	17200	SH	DEFINED 22	17200
KAMAN CORP 8354	CL A	483548103	128	10750	SH	DEFINED 01	2396
KAMAN CORP 446	CL A	483548103	5	446	SH	OTHER 01	
KAMAN CORP	CL A	483548103	1228	102850	SH	DEFINED 05	102850
KAMAN CORP	CL A	483548103	6	500	SH	DEFINED 08	500
KAMAN CORP	CL A	483548103	2946	246700	SH	DEFINED 21	246700
KAMAN CORP 9083	CL A	483548103	549	45984	SH	DEFINED 22	36901
KAMAN CORP	CL A	483548103	81	6783	SH	OTHER 22	6783
KANA SOFTWARE INC	COM NEW	483600300		147	SH	DEFINED 01	147
KANA SOFTWARE INC	COM NEW	483600300	1	622	SH	DEFINED 08	622
KANA SOFTWARE INC	COM NEW	483600300	53	31453	SH	DEFINED 22	31453
KANBAY INTL INC 27400	COM	48369P207	583	27400	SH	OTHER 22	
KANEB PIPE LINE PARTNERS L P 3650	SR PREF UNIT	484169107	189	3650	SH	DEFINED 01	
KANEB PIPE LINE PARTNERS L P 3533 3350	SR PREF UNIT	484169107	589	11383	SH	OTHER 01	4500
KANEB PIPE LINE PARTNERS L P 200	SR PREF UNIT	484169107	121	2341	SH	DEFINED 22	2141



KELLY SVCS INC	CL A	488152208	2072	77576 SH	DEFINED 05	77576
KEMET CORP	COM	488360108	80	9925 SH	DEFINED 01	9925
KEMET CORP	COM	488360108	40	5000 SH	OTHER 01	2000
3000						
KEMET CORP	COM	488360108	1557	192508 SH	DEFINED 05	192508
KEMET CORP	COM	488360108	386	47700 SH	DEFINED 08	47700
KEMET CORP	COM	488360108	95	11700 SH	DEFINED 17	11700
KEMET CORP	COM	488360108	28	3500 SH	OTHER 22	3500
KENNAMETAL INC	COM	489170100	229	5075 SH	DEFINED 01	5025
50						
KENNAMETAL INC	COM	489170100	7	150 SH	OTHER 01	
150						
KENNAMETAL INC	COM	489170100	3706	82086 SH	DEFINED 05	82086
KENNAMETAL INC	COM	489170100	76	1689 SH	DEFINED 08	1689
KENNAMETAL INC	COM	489170100	908	20110 SH	DEFINED 20	20110
KENNAMETAL INC	COM	489170100	16191	358606 SH	DEFINED 21	348281
10325						
KENNAMETAL INC	COM	489170100	1208	26765 SH	DEFINED 22	
26765						
KENNAMETAL INC	COM	489170100	32	700 SH	OTHER 22	535
165						
KENSEY NASH CORP	COM	490057106	1262	48175 SH	DEFINED 05	48175
KENSEY NASH CORP	COM	490057106	58	2210 SH	DEFINED 08	2210
KENSEY NASH CORP	COM	490057106	199	7600 SH	DEFINED 21	7600
KENSEY NASH CORP	COM	490057106	5	200 SH	DEFINED 22	200
KERR MCGEE CORP	COM	492386107	5926	103517 SH	DEFINED 01	70650
29417 3450						
KERR MCGEE CORP	COM	492386107	917	16025 SH	OTHER 01	
16025						
KERR MCGEE CORP	COM	492386107	11641	203339 SH	DEFINED 05	111339
92000						
KERR MCGEE CORP	COM	492386107	3994	69758 SH	DEFINED 08	69758
KERR MCGEE CORP	COM	492386107	2863	50000 SH	PUT DEFINED 08	50000
KERR MCGEE CORP	COM	492386107	1345	23500 SH	DEFINED 17	23500
KERR MCGEE CORP	COM	492386107	16143	281971 SH	DEFINED 21	276971
5000						
KERR MCGEE CORP	COM	492386107	1556	27186 SH	DEFINED 22	24086
3100						
KERR MCGEE CORP	COM	492386107	1270	22185 SH	OTHER 22	22185
KERYX BIOPHARMACEUTICALS INC	COM	492515101	458	40892 SH	DEFINED 17	40892
KERYX BIOPHARMACEUTICALS INC	COM	492515101	66	5900 SH	PUT DEFINED 17	5900
KEY ENERGY SVCS INC	COM	492914106	181	16403 SH	DEFINED 01	16403
KEY ENERGY SVCS INC	COM	492914106	25	2300 SH	DEFINED 08	2300
KEY ENERGY SVCS INC	COM	492914106	603	54540 SH	DEFINED 20	54540
KEY ENERGY SVCS INC	COM	492914106	17182	1554902 SH	DEFINED 21	1503747
51155						
KEY ENERGY SVCS INC	COM	492914106	1640	148410 SH	DEFINED 22	39900
108510						
KEY ENERGY SVCS INC	COM	492914106	314	28400 SH	OTHER 22	28400
KEY TECHNOLOGY INC	COM	493143101	4887	434375 SH	DEFINED 21	429960
4415						
KEY TECHNOLOGY INC	COM	493143101	1269	112842 SH	DEFINED 22	97944
14898						
KEYCORP NEW	COM	493267108	120190	3803472 SH	DEFINED 01	3788316
15156						
KEYCORP NEW	COM	493267108	2560	81015 SH	OTHER 01	48767
32248						
KEYCORP NEW	COM	493267108	12586	398304 SH	DEFINED 05	220004
178300						
KEYCORP NEW	COM	493267108	460	14555 SH	DEFINED 08	14555
KEYCORP NEW	COM	493267108	1605	50801 SH	DEFINED 17	50801
KEYCORP NEW	COM	493267108	2351	74390 SH	DEFINED 21	74390
KEYCORP NEW	COM	493267108	4051	128195 SH	DEFINED 22	125295
2900						
KEYCORP NEW	COM	493267108	2108	66716 SH	OTHER 22	66716
KEYNOTE SYS INC	COM	493308100	29	2075 SH	DEFINED 01	2075
KEYNOTE SYS INC	COM	493308100	23	1634 SH	DEFINED 08	1634
KEYNOTE SYS INC	COM	493308100	3560	251400 SH	DEFINED 21	251400
KEYNOTE SYS INC	COM	493308100	157	11110 SH	DEFINED 22	11110
KEYNOTE SYS INC	COM	493308100	51	3600 SH	OTHER 22	3600
KEYSPAN CORP	COM	49337W100	2606	66475 SH	DEFINED 01	65775
700						
KEYSPAN CORP	COM	49337W100	545	13900 SH	OTHER 01	7315
6585						
KEYSPAN CORP	COM	49337W100	2975	75887 SH	DEFINED 05	75887
KEYSPAN CORP	COM	49337W100	330	8412 SH	DEFINED 08	8412
KEYSPAN CORP	COM	49337W100	3	88 SH	DEFINED 18	
88						
KEYSPAN CORP	COM	49337W100	7114	181469 SH	DEFINED 21	181469
KEYSPAN CORP	COM	49337W100	1230	31381 SH	DEFINED 22	21631
9750						
KEYSPAN CORP	COM	49337W100	501	12782 SH	OTHER 22	12782
KEYSTONE AUTOMOTIVE INDS INC	COM	49338N109	25	1150 SH	OTHER 01	
1150						
KEYSTONE AUTOMOTIVE INDS INC	COM	49338N109	6600	300000 SH	DEFINED 21	300000

KFORCE INC	COM	493732101	13	1575 SH	DEFINED 08	1575
KFORCE INC 15650	COM	493732101	15666	1869459 SH	DEFINED 21	1853809
KFORCE INC 42069	COM	493732101	4028	480682 SH	DEFINED 22	438613
KFORCE INC	COM	493732101	43	5100 SH	OTHER 22	5100
KIMBALL INTL INC 2100	CL B	494274103	5962	429534 SH	DEFINED 21	427434
KIMBALL INTL INC 5000	CL B	494274103	951	68510 SH	DEFINED 22	63510
KIMBALL INTL INC	CL B	494274103	49	3500 SH	OTHER 22	3500
KILROY RLTY CORP 5500	COM	49427F108	371	9750 SH	DEFINED 01	4250
KILROY RLTY CORP 50	COM	49427F108	2	50 SH	OTHER 01	
KILROY RLTY CORP	COM	49427F108	4802	126275 SH	DEFINED 05	126275
KILROY RLTY CORP	COM	49427F108	72	1899 SH	DEFINED 08	1899
KILROY RLTY CORP 200	COM	49427F108	1263	33200 SH	DEFINED 21	33000
KILROY RLTY CORP 2387	COM	49427F108	214	5637 SH	DEFINED 22	3250
KILROY RLTY CORP	COM	49427F108	76	2000 SH	OTHER 22	2000
KIMBERLY CLARK CORP 57052	COM	494368103	59033	913965 SH	DEFINED 01	856913
KIMBERLY CLARK CORP 355898	COM	494368103	44769	693131 SH	OTHER 01	337233
KIMBERLY CLARK CORP 129400	COM	494368103	71128	1101226 SH	DEFINED 05	971826
KIMBERLY CLARK CORP	COM	494368103	5802	89828 SH	DEFINED 08	89828
KIMBERLY CLARK CORP	COM	494368103	400	6200 SH	PUT DEFINED 08	6200
KIMBERLY CLARK CORP 675	COM	494368103	44	675 SH	DEFINED 18	
KIMBERLY CLARK CORP 3200	COM	494368103	55424	858092 SH	DEFINED 21	854892
KIMBERLY CLARK CORP 48413	COM	494368103	42155	652654 SH	DEFINED 22	604241
KIMBERLY CLARK CORP	COM	494368103	21820	337816 SH	OTHER 22	337816
KIMCO REALTY CORP	COM	49446R109	465	9065 SH	DEFINED 01	9065
KIMCO REALTY CORP 500	COM	49446R109	87	1700 SH	OTHER 01	1200
KIMCO REALTY CORP 125	COM	49446R109	48945	954089 SH	DEFINED 21	953964
KIMCO REALTY CORP 14167	COM	49446R109	5976	116493 SH	DEFINED 22	102326
KIMCO REALTY CORP	COM	49446R109	516	10060 SH	OTHER 22	10060
KINDER MORGAN ENERGY PARTNER 4390	UT LTD PARTN	494550106	2923	62400 SH	DEFINED 01	58010
KINDER MORGAN ENERGY PARTNER 44548	UT LTD PARTN	494550106	2968	63354 SH	OTHER 01	18806
KINDER MORGAN ENERGY PARTNER	UT LTD PARTN	494550106	220	4700 SH	DEFINED 08	4700
KINDER MORGAN ENERGY PARTNER	UT LTD PARTN	494550106	121	2575 SH	DEFINED 21	2575
KINDER MORGAN ENERGY PARTNER 29004	UT LTD PARTN	494550106	2283	48738 SH	DEFINED 22	19734
KINDER MORGAN ENERGY PARTNER	UT LTD PARTN	494550106	2799	59751 SH	OTHER 22	59751
KINDER MORGAN INC KANS 1800	COM	49455P101	1952	31072 SH	DEFINED 01	29272
KINDER MORGAN INC KANS 8393	COM	49455P101	552	8793 SH	OTHER 01	400
KINDER MORGAN INC KANS	COM	49455P101	3734	59444 SH	DEFINED 05	59444
KINDER MORGAN INC KANS	COM	49455P101	791	12598 SH	DEFINED 08	12598
KINDER MORGAN INC KANS	COM	49455P101	534	8500 SH	CALL DEFINED 08	8500
KINDER MORGAN INC KANS 1400	COM	49455P101	3100	49346 SH	DEFINED 21	47946
KINDER MORGAN INC KANS 850	COM	49455P101	1244	19805 SH	DEFINED 22	18955
KINDER MORGAN INC KANS	COM	49455P101	295	4700 SH	OTHER 22	4700
KINDER MORGAN MANAGEMENT LLC	SHS	49455U100	26	618 SH	OTHER 01	618
KINDER MORGAN MANAGEMENT LLC 40085	SHS	49455U100	1664	40085 SH	OTHER 22	
KINDRED HEALTHCARE INC	COM	494580103	1	50 SH	DEFINED 01	50
KINDRED HEALTHCARE INC	COM	494580103	74	3029 SH	DEFINED 08	3029
KINDRED HEALTHCARE INC	COM	494580103	390	16002 SH	DEFINED 17	16002
KINDRED HEALTHCARE INC 9090	COM	494580103	14496	594117 SH	DEFINED 21	585027
KINDRED HEALTHCARE INC 20960	COM	494580103	733	30060 SH	DEFINED 22	9100
KINDRED HEALTHCARE INC	COM	494580103	90	3700 SH	OTHER 22	3700
KINETIC CONCEPTS INC	COM NEW	49460W208	4749	90379 SH	DEFINED 05	90379
KINETIC CONCEPTS INC	COM NEW	49460W208	11	200 SH	DEFINED 08	200
KINETIC CONCEPTS INC	COM NEW	49460W208	405	7700 SH	DEFINED 17	7700
KINETIC CONCEPTS INC	COM NEW	49460W208	1299	24710 SH	DEFINED 20	24710
KINETIC CONCEPTS INC 6200	COM NEW	49460W208	35965	684402 SH	DEFINED 21	678202
KINETIC CONCEPTS INC 16520	COM NEW	49460W208	3608	68655 SH	DEFINED 22	52135

KINETIC CONCEPTS INC	COM NEW	49460W208	42	800 SH	OTHER	22	800
KING PHARMACEUTICALS INC 1595 401	COM	495582108	11231	940593 SH	DEFINED	01	938597
KING PHARMACEUTICALS INC 21586	COM	495582108	258	21586 SH	OTHER	01	
KING PHARMACEUTICALS INC 34900	COM	495582108	2015	168753 SH	DEFINED	05	133853
KING PHARMACEUTICALS INC	COM	495582108	621	52005 SH	DEFINED	08	52005
KING PHARMACEUTICALS INC	COM	495582108	2448	205000 SH	CALL	DEFINED 08	205000
KING PHARMACEUTICALS INC	COM	495582108	1532	128326 SH	DEFINED	21	128326
KING PHARMACEUTICALS INC	COM	495582108	98	8189 SH	DEFINED	22	8189
KING PHARMACEUTICALS INC	DBCV 2.750%	495582AG3	483	500000 PRN	DEFINED	08	500000
KINROSS GOLD CORP	COM NEW	496902206	174	25600 SH	DEFINED	17	25600
KINROSS GOLD CORP	COM NEW	496902206		14 SH	DEFINED	22	14
KINROSS GOLD CORP	COM NEW	496902206	3	400 SH	OTHER	22	400
KIRBY CORP 11700	COM	497266106	13337	332181 SH	DEFINED	01	320481
KIRBY CORP 30100	COM	497266106	1209	30100 SH	OTHER	01	
KIRBY CORP	COM	497266106	4701	117075 SH	DEFINED	05	117075
KIRBY CORP	COM	497266106	50	1244 SH	DEFINED	08	1244
KIRBY CORP	COM	497266106	654	16300 SH	DEFINED	21	16300
KIRKLANDS INC	COM	497498105	4496	478250 SH	DEFINED	21	478250
KIRKLANDS INC 7839	COM	497498105	940	100000 SH	DEFINED	22	92161
KMART HLDG CORPORATION	COM	498780105	3	31 SH	DEFINED	01	31
KMART HLDG CORPORATION	COM	498780105	32	371 SH	DEFINED	05	371
KMART HLDG CORPORATION	COM	498780105	8726	99757 SH	DEFINED	08	99757
KMART HLDG CORPORATION	COM	498780105	17494	200000 SH	CALL	DEFINED 08	200000
KMART HLDG CORPORATION	COM	498780105	2974	34000 SH	PUT	DEFINED 08	34000
KMART HLDG CORPORATION	COM	498780105	297	3400 SH	DEFINED	17	3400
KMART HLDG CORPORATION	COM	498780105	9	100 SH	DEFINED	21	100
KMART HLDG CORPORATION	COM	498780105	17	200 SH	DEFINED	22	200
KNIGHT RIDDER INC 15500 2400	COM	499040103	5909	90283 SH	DEFINED	01	72383
KNIGHT RIDDER INC 17550	COM	499040103	1149	17550 SH	OTHER	01	
KNIGHT RIDDER INC	COM	499040103	5176	79083 SH	DEFINED	05	79083
KNIGHT RIDDER INC	COM	499040103	1234	18847 SH	DEFINED	08	18847
KNIGHT RIDDER INC	COM	499040103	12980	198312 SH	DEFINED	21	198312
KNIGHT RIDDER INC 600	COM	499040103	9415	143854 SH	DEFINED	22	143254
KNIGHT RIDDER INC	COM	499040103	1900	29025 SH	OTHER	22	29025
KNIGHT TRADING GROUP INC	COM	499063105	1	120 SH	DEFINED	01	120
KNIGHT TRADING GROUP INC	COM	499063105	444	48100 SH	DEFINED	17	48100
KNIGHT TRADING GROUP INC 1035	COM	499063105	10	1035 SH	DEFINED	18	
KNIGHT TRADING GROUP INC	COM	499063105	1485	160900 SH	DEFINED	20	160900
KNIGHT TRADING GROUP INC 340700	COM	499063105	4128	447200 SH	DEFINED	21	106500
KNIGHT TRADING GROUP INC	COM	499063105	3	300 SH	DEFINED	22	300
KNIGHT TRADING GROUP INC	COM	499063105	4	400 SH	OTHER	22	400
KNIGHT TRANSN INC 22050	COM	499064103	702	32762 SH	DEFINED	01	10712
KNIGHT TRANSN INC 750	COM	499064103	16	750 SH	OTHER	01	
KNIGHT TRANSN INC	COM	499064103	5409	252524 SH	DEFINED	05	252524
KNIGHT TRANSN INC	COM	499064103	801	37400 SH	DEFINED	21	37400
KOHL'S CORP 8302	COM	500255104	56647	1175492 SH	DEFINED	01	1167190
KOHL'S CORP 97655	COM	500255104	8730	181150 SH	OTHER	01	83495
KOHL'S CORP	COM	500255104	7993	165858 SH	DEFINED	05	165858
KOHL'S CORP	COM	500255104	5796	120281 SH	DEFINED	08	120281
KOHL'S CORP	COM	500255104	1725	35800 SH	CALL	DEFINED 08	35800
KOHL'S CORP 160	COM	500255104	16	335 SH	DEFINED	13	175
KOHL'S CORP 350	COM	500255104	17	350 SH	OTHER	13	
KOHL'S CORP	COM	500255104	1952	40500 SH	DEFINED	17	40500
KOHL'S CORP 18105	COM	500255104	872	18105 SH	DEFINED	18	
KOHL'S CORP	COM	500255104	23127	479906 SH	DEFINED	21	479906
KOHL'S CORP 3265	COM	500255104	2492	51710 SH	DEFINED	22	48445
KOHL'S CORP	COM	500255104	295	6130 SH	OTHER	22	6130
KONINKLIJKE AHOLD N V 1090	SPON ADR NEW	500467303	7	1090 SH	DEFINED	01	
KONINKLIJKE AHOLD N V 300 25	SPON ADR NEW	500467303	16	2485 SH	OTHER	01	2160
KONINKLIJKE AHOLD N V	SPON ADR NEW	500467303	254	39822 SH	DEFINED	22	39822
KONINKLIJKE PHILIPS ELECTRS 1819	NY REG SH NE	500472303	408	17817 SH	DEFINED	01	15998
KONINKLIJKE PHILIPS ELECTRS 8948	NY REG SH NE	500472303	548	23910 SH	OTHER	01	14962



KULICKE & SOFFA INDS INC 13900	COM		501242101	121	21375	SH	DEFINED	01	7475
KULICKE & SOFFA INDS INC	COM		501242101	1307	231400	SH	DEFINED	05	231400
KULICKE & SOFFA INDS INC	COM		501242101	17	2930	SH	DEFINED	08	2930
KULICKE & SOFFA INDS INC	COM		501242101	192	33900	SH	DEFINED	21	33900
KULICKE & SOFFA INDS INC 33	COM		501242101		33	SH	DEFINED	22	
KULICKE & SOFFA INDS INC 12267	COM		501242101	69	12300	SH	OTHER	22	33
KULICKE & SOFFA INDS INC	NOTE	0.500%	501242AL5	731	1040000	PRN	DEFINED	17	1040000
KYPHON INC	COM		501577100	6036	243567	SH	DEFINED	05	243567
KYPHON INC	COM		501577100	16	643	SH	DEFINED	08	643
KYPHON INC 8330	COM		501577100	7569	305438	SH	DEFINED	21	297108
KYPHON INC 18760	COM		501577100	465	18760	SH	DEFINED	22	
LCA-VISION INC 10200	COM	PAR \$ .00	501803308	4338	168200	SH	DEFINED	21	158000
LCA-VISION INC	COM	PAR \$ .00	501803308	939	36409	SH	DEFINED	22	36409
LCA-VISION INC	COM	PAR \$ .00	501803308	183	7098	SH	OTHER	22	7098
LCC INTERNATIONAL INC 2500	CL A		501810105	2573	806500	SH	DEFINED	21	804000
LCC INTERNATIONAL INC 16163	CL A		501810105	667	209100	SH	DEFINED	22	192937
LNR PPTY CORP	COM		501940100	13	204	SH	DEFINED	01	204
LNR PPTY CORP	COM		501940100	5198	83962	SH	DEFINED	08	83962
LNR PPTY CORP	COM		501940100	1243	20080	SH	DEFINED	17	20080
LNR PPTY CORP	COM		501940100	87	1400	SH	DEFINED	22	1400
LNR PPTY CORP	NOTE	5.500%	501940AF7	911	650000	PRN	DEFINED	08	650000
LNR PPTY CORP	NOTE	5.500%	501940AF7	911	650000	PRN	DEFINED	17	650000
LSI LOGIC CORP 7000	COM		502161102	164	38093	SH	DEFINED	01	31093
LSI LOGIC CORP 700	COM		502161102	97	22600	SH	OTHER	01	21900
LSI LOGIC CORP	COM		502161102	714	165698	SH	DEFINED	05	165698
LSI LOGIC CORP	COM		502161102	358	83025	SH	DEFINED	08	83025
LSI LOGIC CORP 20000	COM		502161102	246	57191	SH	DEFINED	21	37191
LSI LOGIC CORP 1100	COM		502161102	62	14479	SH	DEFINED	22	13379
LSI LOGIC CORP	COM		502161102	11	2600	SH	OTHER	22	2600
LSI LOGIC CORP	NOTE	4.000%	502161AG7	5895	6000000	PRN	DEFINED	08	6000000
LSI LOGIC CORP	NOTE	4.000%	502161AJ1	1416	1584000	PRN	DEFINED	08	1584000
LSI INDS INC 13521	COM		50216C108	14175	1357775	SH	DEFINED	21	1344254
LSI INDS INC 23567	COM		50216C108	3269	313127	SH	DEFINED	22	289560
LTX CORP	COM		502392103	30	5550	SH	DEFINED	01	5550
LTX CORP 400	COM		502392103	6	1068	SH	OTHER	01	668
LTX CORP	COM		502392103	727	134450	SH	DEFINED	05	134450
LTX CORP	COM		502392103	53	9800	SH	DEFINED	08	9800
LTX CORP	COM		502392103	2	400	SH	DEFINED	17	400
LTX CORP	NOTE	4.250%	502392AE3	565	580000	PRN	DEFINED	17	580000
L-3 COMMUNICATIONS HLDGS INC 3450	COM		502424104	982	14650	SH	DEFINED	01	11200
L-3 COMMUNICATIONS HLDGS INC 15900	COM		502424104	1310	19550	SH	OTHER	01	3650
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	15831	236288	SH	DEFINED	05	236288
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	520	7764	SH	DEFINED	08	7764
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	744	11100	SH	DEFINED	08	11100
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	2010	30000	SH	DEFINED	08	30000
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	5420	80892	SH	DEFINED	21	80892
L-3 COMMUNICATIONS HLDGS INC 3450	COM		502424104	870	12988	SH	DEFINED	22	9538
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	344	5127	SH	OTHER	22	5127
LA JOLLA PHARMACEUTICAL CO	COM		503459109	3	1088	SH	DEFINED	08	1088
LA JOLLA PHARMACEUTICAL CO	COM		503459109	180	59100	SH	DEFINED	17	59100
LA QUINTA CORP	PAIRED	CTF	50419U202	594	76171	SH	DEFINED	01	76171
LA QUINTA CORP	PAIRED	CTF	50419U202	66	8400	SH	DEFINED	05	8400
LA QUINTA CORP	PAIRED	CTF	50419U202	594	76171	SH	DEFINED	17	76171
LA QUINTA CORP	PAIRED	CTF	50419U202	15508	1988210	SH	DEFINED	21	1988210
LA QUINTA CORP 15350	PAIRED	CTF	50419U202	1091	139810	SH	DEFINED	22	124460
LA Z BOY INC	COM		505336107	85	5581	SH	DEFINED	01	5581
LA Z BOY INC 117	COM		505336107	123	8099	SH	OTHER	01	7982
LA Z BOY INC	COM		505336107	3358	221202	SH	DEFINED	05	221202
LA Z BOY INC	COM		505336107	105	6932	SH	DEFINED	08	6932
LA Z BOY INC	COM		505336107	323	21300	SH	DEFINED	17	21300
LA Z BOY INC	COM		505336107	524	34500	SH	DEFINED	21	34500
LA Z BOY INC	COM		505336107		1	SH	DEFINED	22	1
LABOR READY INC 12300	COM	NEW	505401208	259	18500	SH	DEFINED	01	6200
LABOR READY INC	COM	NEW	505401208	6	425	SH	OTHER	01	

425								
LABOR READY INC	COM NEW	505401208	2682	191300	SH	DEFINED 05		191300
LABOR READY INC	COM NEW	505401208	17	1200	SH	DEFINED 08		1200
LABOR READY INC	COM NEW	505401208	390	27800	SH	DEFINED 21		27800
LABONE INC NEW	COM	50540L105	1069	36575	SH	DEFINED 01		36575
LABONE INC NEW	COM	50540L105	3	100	SH	OTHER 01		
100								
LABONE INC NEW	COM	50540L105	2200	75250	SH	DEFINED 05		75250
LABONE INC NEW	COM	50540L105	12	400	SH	DEFINED 08		400
LABONE INC NEW	COM	50540L105	7936	271500	SH	DEFINED 21		268600
2900								
LABONE INC NEW	COM	50540L105	2008	68700	SH	DEFINED 22		63061
5639								
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	59	1340	SH	DEFINED 01		
1340								
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	249	5700	SH	OTHER 01		4040
1000 660								
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	61	1400	SH	DEFINED 05		1400
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	3062	70048	SH	DEFINED 08		70048
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	1530	35000	SH	DEFINED 08	PUT	35000
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	2868	65600	SH	DEFINED 17		65600
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	1202	27500	SH	DEFINED 21		27500
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	57	1299	SH	DEFINED 22		799
500								
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	150	3428	SH	OTHER 22		3428
LABORATORY CORP AMER HLDGS	NOTE	50540RAC6	6711	9100000	PRN	DEFINED 08		9100000
LABRANCHE & CO INC	COM	505447102	44	5150	SH	DEFINED 01		5150
LABRANCHE & CO INC	COM	505447102	1114	131826	SH	DEFINED 05		131826
LABRANCHE & CO INC	COM	505447102	45	5300	SH	DEFINED 08		5300
LABRANCHE & CO INC	COM	505447102	1037	122724	SH	DEFINED 17		122724
LABRANCHE & CO INC	COM	505447102	1749	207000	SH	DEFINED 21		207000
LABRANCHE & CO INC	COM	505447102	77	9090	SH	DEFINED 22		9090
LABRANCHE & CO INC	COM	505447102	60	7100	SH	OTHER 22		7100
LACLEDE GROUP INC	COM	505597104	1146	39219	SH	DEFINED 01		36028
191 3000								
LACLEDE GROUP INC	COM	505597104	995	34046	SH	OTHER 01		
34046								
LACLEDE GROUP INC	COM	505597104	2604	89100	SH	DEFINED 05		89100
LACLEDE GROUP INC	COM	505597104	15	500	SH	DEFINED 08		500
LACLEDE GROUP INC	COM	505597104	406	13900	SH	DEFINED 21		13900
LACLEDE GROUP INC	COM	505597104	117	4000	SH	DEFINED 22		
4000								
LACLEDE GROUP INC	COM	505597104	145	4970	SH	OTHER 22		4970
LADISH INC	COM NEW	505754200	6450	704888	SH	DEFINED 21		700088
4800								
LADISH INC	COM NEW	505754200	1142	124830	SH	DEFINED 22		112830
12000								
LADISH INC	COM NEW	505754200	38	4100	SH	OTHER 22		4100
LADENBURG THALMAN FIN SVCS I	COM	50575Q102		2	SH	OTHER 01		2
LADENBURG THALMAN FIN SVCS I	COM	50575Q102	12	23850	SH	DEFINED 22		23850
LAFARGE NORTH AMERICA INC	COM	505862102	38	800	SH	DEFINED 01		800
LAFARGE NORTH AMERICA INC	COM	505862102	158	3380	SH	OTHER 01		2380
1000								
LAFARGE NORTH AMERICA INC	COM	505862102	4	90	SH	DEFINED 05		90
LAFARGE NORTH AMERICA INC	COM	505862102	89	1900	SH	DEFINED 08		1900
LAFARGE NORTH AMERICA INC	COM	505862102	234	5000	SH	DEFINED 17		5000
LAFARGE NORTH AMERICA INC	COM	505862102	15	325	SH	OTHER 22		
325								
LAIDLAW INTL INC	COM	50730R102	64	3900	SH	DEFINED 05		3900
LAIDLAW INTL INC	COM	50730R102	3282	199518	SH	DEFINED 08		199518
LAIDLAW INTL INC	COM	50730R102	2097	127475	SH	DEFINED 17		127475
LAKES ENTMNT INC	COM	51206P109	414	39474	SH	DEFINED 17		39474
LAM RESEARCH CORP	COM	512807108	386	17650	SH	DEFINED 01		17650
LAM RESEARCH CORP	COM	512807108	30	1350	SH	OTHER 01		1125
225								
LAM RESEARCH CORP	COM	512807108	10607	484760	SH	DEFINED 05		484760
LAM RESEARCH CORP	COM	512807108	197	9005	SH	DEFINED 08		9005
LAM RESEARCH CORP	COM	512807108	13	600	SH	DEFINED 22		600
LAMAR ADVERTISING CO	CL A	512815101	1	27	SH	DEFINED 01		27
LAMAR ADVERTISING CO	CL A	512815101	54	1300	SH	DEFINED 05		1300
LAMAR ADVERTISING CO	CL A	512815101	5219	125420	SH	DEFINED 21		125420
LAMAR ADVERTISING CO	CL A	512815101	350	8420	SH	DEFINED 22		8420
LANCASTER COLONY CORP	COM	513847103	135	3210	SH	DEFINED 01		3210
LANCASTER COLONY CORP	COM	513847103	3312	78559	SH	DEFINED 05		78559
LANCASTER COLONY CORP	COM	513847103	9	225	SH	DEFINED 08		225
LANCASTER COLONY CORP	COM	513847103	74	1766	SH	OTHER 22		366
1400								
LANCE INC	COM	514606102	1877	116228	SH	DEFINED 01		116228
LANCE INC	COM	514606102	590	36510	SH	OTHER 01		8560
27950								
LANCE INC	COM	514606102	2434	150700	SH	DEFINED 05		150700
LANCE INC	COM	514606102	317	19600	SH	DEFINED 21		19600
LANDEC CORP	COM	514766104	2704	360500	SH	DEFINED 21		332300
28200								
LANDEC CORP	COM	514766104	488	65000	SH	DEFINED 22		65000



LANDEC CORP	COM	514766104	56	7400 SH	OTHER	22	7400
LANDAMERICA FINL GROUP INC 613	COM	514936103	921	20246 SH	DEFINED	01	19633
LANDAMERICA FINL GROUP INC 8887	COM	514936103	404	8887 SH	OTHER	01	
LANDAMERICA FINL GROUP INC	COM	514936103	3915	86050 SH	DEFINED	05	86050
LANDAMERICA FINL GROUP INC	COM	514936103	102	2244 SH	DEFINED	08	2244
LANDAMERICA FINL GROUP INC	COM	514936103	273	6000 SH	DEFINED	17	6000
LANDAMERICA FINL GROUP INC	COM	514936103	546	12000 SH	DEFINED	21	12000
LANDRYS RESTAURANTS INC 7100	COM	51508L103	308	11275 SH	DEFINED	01	4175
LANDRYS RESTAURANTS INC 200	COM	51508L103	5	200 SH	OTHER	01	
LANDRYS RESTAURANTS INC	COM	51508L103	3409	124925 SH	DEFINED	05	124925
LANDRYS RESTAURANTS INC	COM	51508L103	44	1626 SH	DEFINED	08	1626
LANDRYS RESTAURANTS INC	COM	51508L103	1793	65715 SH	DEFINED	17	65715
LANDRYS RESTAURANTS INC	COM	51508L103	5457	199950 SH	DEFINED	21	199950
LANDRYS RESTAURANTS INC	COM	51508L103	218	7980 SH	DEFINED	22	7980
LANDRYS RESTAURANTS INC	COM	51508L103	71	2600 SH	OTHER	22	2600
LANDSTAR SYS INC	COM	515098101	153	2600 SH	DEFINED	01	2600
LANDSTAR SYS INC 150	COM	515098101	9	150 SH	OTHER	01	
LANDSTAR SYS INC	COM	515098101	7552	128700 SH	DEFINED	05	128700
LANDSTAR SYS INC	COM	515098101	41	700 SH	DEFINED	08	700
LANDSTAR SYS INC	COM	515098101	1203	20500 SH	DEFINED	17	20500
LANDSTAR SYS INC	COM	515098101	1179	20100 SH	DEFINED	21	20100
LANDSTAR SYS INC 12000	COM	515098101	704	12000 SH	OTHER	22	
LATTICE SEMICONDUCTOR CORP	COM	518415104	48	9750 SH	DEFINED	01	9750
LATTICE SEMICONDUCTOR CORP	COM	518415104	1227	249927 SH	DEFINED	05	249927
LATTICE SEMICONDUCTOR CORP	COM	518415104	13	2600 SH	DEFINED	08	2600
LATTICE SEMICONDUCTOR CORP	COM	518415104	174	35450 SH	DEFINED	20	35450
LATTICE SEMICONDUCTOR CORP 3200	COM	518415104	47	9600 SH	DEFINED	21	6400
LATTICE SEMICONDUCTOR CORP 11590	COM	518415104	57	11590 SH	DEFINED	22	
LATTICE SEMICONDUCTOR CORP 1190	COM	518415104	7	1390 SH	OTHER	22	200
LATTICE SEMICONDUCTOR CORP	NOTE	518415AE4	365	440000 PRN	DEFINED	17	440000
LAUDER ESTEE COS INC 2600	CL A	518439104	704	16837 SH	DEFINED	01	14237
LAUDER ESTEE COS INC 4360	CL A	518439104	816	19515 SH	OTHER	01	15155
LAUDER ESTEE COS INC	CL A	518439104	86	2066 SH	DEFINED	05	2066
LAUDER ESTEE COS INC	CL A	518439104	184	4400 SH	DEFINED	08	4400
LAUDER ESTEE COS INC	CL A	518439104	21	500 SH	DEFINED	13	500
LAUDER ESTEE COS INC	CL A	518439104	1261	30160 SH	DEFINED	20	30160
LAUDER ESTEE COS INC 67190	CL A	518439104	4794	114680 SH	DEFINED	21	47490
LAUDER ESTEE COS INC 6660	CL A	518439104	2474	59189 SH	DEFINED	22	52529
LAUDER ESTEE COS INC	CL A	518439104	241	5758 SH	OTHER	22	5758
LAUREATE EDUCATION INC	COM	518613104	3764	101118 SH	DEFINED	05	101118
LAUREATE EDUCATION INC	COM	518613104	140	3758 SH	DEFINED	08	3758
LAUREATE EDUCATION INC	COM	518613104	1522	40900 SH	DEFINED	20	40900
LAUREATE EDUCATION INC 95200	COM	518613104	8192	220100 SH	DEFINED	21	124900
LAUREATE EDUCATION INC 21955	COM	518613104	817	21955 SH	DEFINED	22	
LAUREATE EDUCATION INC 3345	COM	518613104	1031	27700 SH	OTHER	22	24355
LAWSON PRODS INC 3600	COM	520776105	209	5100 SH	DEFINED	01	1500
LAWSON PRODS INC	COM	520776105	1807	44100 SH	DEFINED	05	44100
LAWSON PRODS INC	COM	520776105	254	6200 SH	DEFINED	21	6200
LAWSON PRODS INC	COM	520776105	17	421 SH	DEFINED	22	421
LAWSON SOFTWARE INC 3375	COM	520780107	94	16865 SH	DEFINED	01	13490
LAWSON SOFTWARE INC	COM	520780107	1921	343080 SH	DEFINED	05	343080
LAWSON SOFTWARE INC	COM	520780107	24	4320 SH	DEFINED	08	4320
LAWSON SOFTWARE INC	COM	520780107	69	12400 SH	DEFINED	17	12400
LAWSON SOFTWARE INC	COM	520780107	1754	313200 SH	DEFINED	21	313200
LAWSON SOFTWARE INC 1900	COM	520780107	61	10910 SH	DEFINED	22	9010
LAWSON SOFTWARE INC	COM	520780107	30	5400 SH	OTHER	22	5400
LAYNE CHRISTENSEN CO	COM	521050104	2152	142833 SH	DEFINED	01	142833
LAYNE CHRISTENSEN CO	COM	521050104	26	1737 SH	DEFINED	08	1737
LEADIS TECHNOLOGY INC 15000	COM	52171N103	2422	214700 SH	DEFINED	21	199700
LEADIS TECHNOLOGY INC	COM	52171N103	490	43400 SH	DEFINED	22	43400
LEADIS TECHNOLOGY INC	COM	52171N103	60	5300 SH	OTHER	22	5300
LEAR CORP 7582	COM	521865105	52711	968070 SH	DEFINED	01	960488
LEAR CORP 93994	COM	521865105	9654	177308 SH	OTHER	01	83314

LEAR CORP	COM	521865105	8583	157623	SH	DEFINED	05	157623	
LEAR CORP	COM	521865105	158	2900	SH	DEFINED	08	2900	
LEAR CORP	COM	521865105	1361	25000	SH	PUT	DEFINED	08	25000
LEAR CORP 130	COM	521865105	14	265	SH	DEFINED	13	135	
LEAR CORP	COM	521865105	19967	366700	SH	DEFINED	21	366700	
LEAR CORP 5085	COM	521865105	2074	38097	SH	DEFINED	22	33012	
LEAR CORP	COM	521865105	394	7235	SH	OTHER	22	7235	
LEAPFROG ENTERPRISES INC	CL A	52186N106	28	1400	SH	DEFINED	08	1400	
LEAPFROG ENTERPRISES INC	CL A	52186N106	164	8100	SH	DEFINED	17	8100	
LEAPFROG ENTERPRISES INC	CL A	52186N106	10	500	SH	DEFINED	22	500	
LEARNING TREE INTL INC	COM	522015106	1	75	SH	DEFINED	01	75	
LEARNING TREE INTL INC	COM	522015106	1	100	SH	DEFINED	08	100	
LEARNING TREE INTL INC 11600	COM	522015106	164	11600	SH	OTHER	22		
LECROY CORP	COM	52324W109	17	1000	SH	DEFINED	01	1000	
LECROY CORP 2600	COM	52324W109	4424	264750	SH	DEFINED	21	262150	
LECROY CORP 7600	COM	52324W109	1398	83642	SH	DEFINED	22	76042	
LEE ENTERPRISES INC 500	COM	523768109	236	5100	SH	DEFINED	01	4600	
LEE ENTERPRISES INC 475	COM	523768109	45	975	SH	OTHER	01	500	
LEE ENTERPRISES INC	COM	523768109	4673	100835	SH	DEFINED	05	100835	
LEE ENTERPRISES INC	COM	523768109	81	1747	SH	DEFINED	08	1747	
LEE ENTERPRISES INC	COM	523768109	2975	64200	SH	DEFINED	21	64200	
LEE ENTERPRISES INC	COM	523768109	46	1000	SH	DEFINED	22	1000	
LEGGETT & PLATT INC 46202	COM	524660107	37933	1349912	SH	DEFINED	01	1303710	
LEGGETT & PLATT INC 385	COM	524660107	5995	213335	SH	OTHER	01	212950	
LEGGETT & PLATT INC	COM	524660107	2559	91078	SH	DEFINED	05	91078	
LEGGETT & PLATT INC	COM	524660107	795	28281	SH	DEFINED	08	28281	
LEGGETT & PLATT INC	COM	524660107	2839	101016	SH	DEFINED	21	101016	
LEGGETT & PLATT INC 1200	COM	524660107	212	7536	SH	DEFINED	22	6336	
LEGGETT & PLATT INC	COM	524660107	10	360	SH	OTHER	22	360	
LEGG MASON INC	COM	524901105	843	15824	SH	DEFINED	01	15824	
LEGG MASON INC 1274	COM	524901105	137	2573	SH	OTHER	01	1299	
LEGG MASON INC	COM	524901105	18988	356443	SH	DEFINED	05	356443	
LEGG MASON INC	COM	524901105	659	12372	SH	DEFINED	08	12372	
LEGG MASON INC	COM	524901105	570	10700	SH	DEFINED	17	10700	
LEGG MASON INC 735	COM	524901105	39	735	SH	DEFINED	22		
LEGG MASON INC 17115	COM	524901105	951	17850	SH	OTHER	22	735	
LEGG MASON INC	NOTE	524901AG0	5387	8385000	PRN	DEFINED	08	8385000	
LEHMAN BROS HLDGS INC 543 2575	COM	524908100	8389	105225	SH	DEFINED	01	102107	
LEHMAN BROS HLDGS INC 56013	COM	524908100	4465	56013	SH	OTHER	01		
LEHMAN BROS HLDGS INC	COM	524908100	12500	156794	SH	DEFINED	05	156794	
LEHMAN BROS HLDGS INC	COM	524908100	2106	26422	SH	DEFINED	08	26422	
LEHMAN BROS HLDGS INC	COM	524908100	10595	132900	SH	CALL	DEFINED	08	132900
LEHMAN BROS HLDGS INC	COM	524908100	4385	55000	SH	PUT	DEFINED	08	55000
LEHMAN BROS HLDGS INC	COM	524908100	12632	158449	SH	DEFINED	17	158449	
LEHMAN BROS HLDGS INC	COM	524908100	11958	150000	SH	PUT	DEFINED	17	150000
LEHMAN BROS HLDGS INC	COM	524908100	24190	303441	SH	DEFINED	21	303441	
LEHMAN BROS HLDGS INC 6314	COM	524908100	3050	38253	SH	DEFINED	22	31939	
LEHMAN BROS HLDGS INC	COM	524908100	1031	12933	SH	OTHER	22	12933	
LENNAR CORP	CL A	526057104	2269	47674	SH	DEFINED	01	47674	
LENNAR CORP 1850	CL A	526057104	113	2378	SH	OTHER	01	528	
LENNAR CORP	CL A	526057104	16450	345580	SH	DEFINED	05	345580	
LENNAR CORP	CL A	526057104	129	2700	SH	DEFINED	08	2700	
LENNAR CORP	CL A	526057104	328	6900	SH	DEFINED	17	6900	
LENNAR CORP 3400	CL A	526057104	162	3400	SH	OTHER	17		
LENNAR CORP	CL A	526057104	1966	41300	SH	DEFINED	21	41300	
LENNAR CORP 800	CL A	526057104	2704	56800	SH	DEFINED	22	56000	
LENNAR CORP	CL A	526057104	367	7700	SH	OTHER	22	7700	
LENNAR CORP	CL B	526057302	7792	177900	SH	CALL	DEFINED	08	177900
LENNAR CORP	CL B	526057302	88	2000	SH	PUT	DEFINED	08	2000
LENNAR CORP 340	CL B	526057302	15	340	SH	OTHER	17		
LENNAR CORP 90	CL B	526057302	4	90	SH	DEFINED	22		
LENNAR CORP 30	CL B	526057302	22	500	SH	OTHER	22	470	
LENNOX INTL INC	COM	526107107	489	32750	SH	DEFINED	01	32750	

LENNOX INTL INC	COM		526107107	3734	249950	SH	DEFINED	05	249950
LENNOX INTL INC	COM		526107107	583	39000	SH	DEFINED	21	39000
LEUCADIA NATL CORP 2846	COM		527288104	374	6598	SH	DEFINED	01	3752
LEUCADIA NATL CORP 175	COM		527288104	171	3021	SH	OTHER	01	2846
LEUCADIA NATL CORP	COM		527288104	8851	156243	SH	DEFINED	05	156243
LEUCADIA NATL CORP	COM		527288104	1020	18000	SH	DEFINED	08	18000
LEUCADIA NATL CORP	COM		527288104	1020	18000	SH	DEFINED	17	18000
LEUCADIA NATL CORP	COM		527288104	189	3335	SH	DEFINED	22	3335
LEUCADIA NATL CORP	COM		527288104	17	300	SH	OTHER	22	300
LEVEL 3 COMMUNICATIONS INC 365250	COM		52729N100	1148	443364	SH	DEFINED	01	78114
LEVEL 3 COMMUNICATIONS INC	COM		52729N100	175	67500	SH	OTHER	01	67500
LEVEL 3 COMMUNICATIONS INC	COM		52729N100	7	2704	SH	DEFINED	05	2704
LEVEL 3 COMMUNICATIONS INC	COM		52729N100	334	128992	SH	DEFINED	17	128992
LEVEL 3 COMMUNICATIONS INC 300	COM		52729N100	1	300	SH	DEFINED	18	
LEVEL 3 COMMUNICATIONS INC 1500	COM		52729N100	12	4500	SH	DEFINED	21	3000
LEVEL 3 COMMUNICATIONS INC 5000	COM		52729N100	16	6100	SH	DEFINED	22	1100
LEVEL 3 COMMUNICATIONS INC	COM		52729N100	3	1170	SH	OTHER	22	1170
LEVEL 3 COMMUNICATIONS INC	NOTE	6.000%	52729NAG5	214	400000	PRN	DEFINED	17	400000
LEVEL 3 COMMUNICATIONS INC	NOTE	2.875%	52729NBA7	1139	1780000	PRN	DEFINED	17	1780000
LEVITT CORP	CL A		52742P108	55	2325	SH	DEFINED	05	2325
LEVITT CORP	CL A		52742P108	141	6000	SH	DEFINED	08	6000
LEVITT CORP	CL A		52742P108	171	7280	SH	DEFINED	17	7280
LEXAR MEDIA INC 3000	COM		52886P104	42	5000	SH	DEFINED	01	2000
LEXAR MEDIA INC	COM		52886P104	25	3000	SH	OTHER	01	3000
LEXAR MEDIA INC	COM		52886P104	3043	362700	SH	DEFINED	08	362700
LEXAR MEDIA INC	COM		52886P104	5	600	SH	DEFINED	22	600
LEXICON GENETICS INC	COM		528872104	18	2760	SH	OTHER	01	2760
LEXICON GENETICS INC	COM		528872104	369	56000	SH	DEFINED	17	56000
LEXINGTON CORP PPTYS TR	COM		529043101	321	14798	SH	DEFINED	01	14798
LEXINGTON CORP PPTYS TR	COM		529043101	43	2000	SH	OTHER	01	2000
LEXINGTON CORP PPTYS TR	COM		529043101	2188	100800	SH	DEFINED	05	100800
LEXINGTON CORP PPTYS TR	COM		529043101	24	1100	SH	DEFINED	08	1100
LEXINGTON CORP PPTYS TR	COM		529043101	191	8813	SH	DEFINED	17	8813
LEXINGTON CORP PPTYS TR	COM		529043101	695	32000	SH	DEFINED	21	32000
LEXINGTON CORP PPTYS TR	COM		529043101	56	2600	SH	DEFINED	22	2600
LEXINGTON CORP PPTYS TR	COM		529043101	54	2500	SH	OTHER	22	2500
LEXMARK INTL NEW 8618 4798	CL A		529771107	41483	493792	SH	DEFINED	01	480376
LEXMARK INTL NEW 27462	CL A		529771107	2307	27462	SH	OTHER	01	
LEXMARK INTL NEW 65000	CL A		529771107	18840	224260	SH	DEFINED	05	159260
LEXMARK INTL NEW	CL A		529771107	1266	15070	SH	DEFINED	08	15070
LEXMARK INTL NEW	CL A		529771107	9241	110000	SH	DEFINED	08	110000
LEXMARK INTL NEW 115	CL A		529771107	21	250	SH	DEFINED	13	135
LEXMARK INTL NEW	CL A		529771107	715	8510	SH	DEFINED	20	8510
LEXMARK INTL NEW	CL A		529771107	81589	971184	SH	DEFINED	21	971184
LEXMARK INTL NEW 61591	CL A		529771107	116564	1387499	SH	DEFINED	22	1325908
LEXMARK INTL NEW	CL A		529771107	20232	240826	SH	OTHER	22	240826
LIBBEY INC	COM		529898108	22	1193	SH	DEFINED	01	1193
LIBBEY INC	COM		529898108	1093	58475	SH	DEFINED	05	58475
LIBBEY INC	COM		529898108	66	3550	SH	DEFINED	08	3550
LIBBEY INC	COM		529898108	170	9100	SH	DEFINED	21	9100
LIBBEY INC	COM		529898108	15	800	SH	DEFINED	22	800
LIBBEY INC	COM		529898108	8	450	SH	OTHER	22	450
LIBERTY ALL STAR EQUITY FD	SH BEN INT		530158104	49	5655	SH	DEFINED	01	5655
LIBERTY ALL STAR EQUITY FD	SH BEN INT		530158104	56	6396	SH	OTHER	01	6396
LIBERTY ALL STAR EQUITY FD	SH BEN INT		530158104	56	6376	SH	DEFINED	22	6376
LIBERTY CORP S C	COM		530370105	492	12391	SH	DEFINED	01	12391
LIBERTY CORP S C	COM		530370105	359	9030	SH	OTHER	01	9030
LIBERTY CORP S C	COM		530370105	7078	178100	SH	DEFINED	21	178100
LIBERTY CORP S C	COM		530370105	197	4954	SH	DEFINED	22	4954
LIBERTY CORP S C	COM		530370105	60	1500	SH	OTHER	22	1500
LIBERTY MEDIA CORP	DEB	4.000%	530715AG6	19238	27240000	PRN	DEFINED	08	27240000
LIBERTY MEDIA CORP 34150000	DEB	4.000%	530715AG6	24118	34150000	PRN	OTHER	17	
LIBERTY MEDIA CORP	DEB	4.000%	530715AG6	240	340000	PRN	OTHER	22	340000
LIBERTY MEDIA CORP NEW 585608 7500	COM SER A		530718105	48347	5544339	SH	DEFINED	01	4951231
LIBERTY MEDIA CORP NEW 1403038	COM SER A		530718105	12234	1403038	SH	OTHER	01	
LIBERTY MEDIA CORP NEW	COM SER A		530718105	161	18484	SH	DEFINED	05	18484
LIBERTY MEDIA CORP NEW	COM SER A		530718105	1054	120900	SH	DEFINED	08	120900
LIBERTY MEDIA CORP NEW	COM SER A		530718105	2397	274882	SH	DEFINED	17	274882
LIBERTY MEDIA CORP NEW 1000000	COM SER A		530718105	8720	1000000	SH	OTHER	17	

LIBERTY MEDIA CORP NEW 5000	COM SER A	530718105	44	5000 SH	DEFINED 18	
LIBERTY MEDIA CORP NEW 179525	COM SER A	530718105	43223	4956789 SH	DEFINED 21	4777264
LIBERTY MEDIA CORP NEW 339949	COM SER A	530718105	45521	5220329 SH	DEFINED 22	4880380
LIBERTY MEDIA CORP NEW	COM SER A	530718105	11449	1312916 SH	OTHER 22	1312916
LIBERTY MEDIA CORP NEW	COM SER B	530718204	923	100000 SH	CALL DEFINED 08	100000
LIBERTY MEDIA CORP NEW	COM SER B	530718204	84	9100 SH	DEFINED 17	9100
LIBERTY MEDIA INTL INC	COM SER A	530719103	2	53 SH	DEFINED 01	53
LIBERTY MEDIA INTL INC	COM SER A	530719103	30	906 SH	DEFINED 05	906
LIBERTY MEDIA INTL INC	COM SER A	530719103	3364	100820 SH	DEFINED 08	100820
LIBERTY MEDIA INTL INC	COM SER A	530719103	132	3948 SH	DEFINED 17	3948
LIBERTY MEDIA INTL INC 150300	COM SER A	530719103	5014	150300 SH	DEFINED 18	
LIBERTY MEDIA INTL INC	COM SER A	530719103	1156	34656 SH	DEFINED 20	34656
LIBERTY MEDIA INTL INC 76238	COM SER A	530719103	12079	362065 SH	DEFINED 21	285827
LIBERTY MEDIA INTL INC 3587	COM SER A	530719103	1492	44714 SH	DEFINED 22	41127
LIBERTY MEDIA INTL INC	COM SER A	530719103	541	16202 SH	OTHER 22	16202
LIBERTY PPTY TR 1000	SH BEN INT	531172104	308	7740 SH	DEFINED 01	6740
LIBERTY PPTY TR 2517	SH BEN INT	531172104	144	3603 SH	OTHER 01	1086
LIBERTY PPTY TR	SH BEN INT	531172104	5224	131125 SH	DEFINED 05	131125
LIBERTY PPTY TR	SH BEN INT	531172104	60	1500 SH	DEFINED 08	1500
LIBERTY PPTY TR	SH BEN INT	531172104	19034	477760 SH	DEFINED 21	477760
LIBERTY PPTY TR 5330	SH BEN INT	531172104	1706	42811 SH	DEFINED 22	37481
LIBERTY PPTY TR	SH BEN INT	531172104	319	8015 SH	OTHER 22	8015
LIFECCELL CORP	COM	531927101	5800	580000 SH	DEFINED 21	580000
LIFECCELL CORP	COM	531927101	5	500 SH	DEFINED 22	500
LIFEPOINT INC	COM	53215R100	6	20900 SH	DEFINED 08	20900
LIFE TIME FITNESS INC	COM	53217R207	577	22500 SH	DEFINED 17	22500
LIFECORE BIOMEDICAL INC 4800	COM	532187101	3014	430500 SH	DEFINED 21	425700
LIFECORE BIOMEDICAL INC 11100	COM	532187101	1101	157300 SH	DEFINED 22	146200
LIFEPOINT HOSPITALS INC 1010	COM	53219L109	397	13230 SH	DEFINED 01	12220
LIFEPOINT HOSPITALS INC 400	COM	53219L109	14	452 SH	OTHER 01	52
LIFEPOINT HOSPITALS INC	COM	53219L109	2560	85292 SH	DEFINED 05	85292
LIFEPOINT HOSPITALS INC	COM	53219L109	83	2772 SH	DEFINED 08	2772
LIFEPOINT HOSPITALS INC	COM	53219L109	594	19788 SH	DEFINED 17	19788
LIFEPOINT HOSPITALS INC 7000	COM	53219L109	11188	372800 SH	DEFINED 21	365800
LIFEPOINT HOSPITALS INC 3200	COM	53219L109	2197	73200 SH	DEFINED 22	70000
LIFEPOINT HOSPITALS INC	COM	53219L109	93	3100 SH	OTHER 22	3100
LIGAND PHARMACEUTICALS INC	CL B	53220K207	15	1500 SH	DEFINED 01	1500
LIGAND PHARMACEUTICALS INC	CL B	53220K207	2	200 SH	OTHER 01	200
LIGAND PHARMACEUTICALS INC	CL B	53220K207	963	96100 SH	DEFINED 17	96100
LIGAND PHARMACEUTICALS INC 19100	CL B	53220K207	192	19112 SH	OTHER 22	12
LIGHTBRIDGE INC	COM	532226107	2	458 SH	DEFINED 08	458
LIGHTBRIDGE INC	COM	532226107	1482	307400 SH	DEFINED 21	307400
LIGHTBRIDGE INC	COM	532226107	65	13540 SH	DEFINED 22	13540
LIGHTBRIDGE INC	COM	532226107	21	4400 SH	OTHER 22	4400
LILLY ELI & CO 86060	COM	532457108	87042	1449489 SH	DEFINED 01	1363429
LILLY ELI & CO 448565	COM	532457108	60502	1007521 SH	OTHER 01	558956
LILLY ELI & CO	COM	532457108	727	12100 SH	CALL DEFINED 01	12100
LILLY ELI & CO	COM	532457108	27173	452500 SH	PUT DEFINED 01	452500
LILLY ELI & CO 154000	COM	532457108	43550	725226 SH	DEFINED 05	571226
LILLY ELI & CO	COM	532457108	9114	151780 SH	DEFINED 08	151780
LILLY ELI & CO	COM	532457108	48995	815900 SH	CALL DEFINED 08	815900
LILLY ELI & CO	COM	532457108	64007	1065900 SH	PUT DEFINED 08	1065900
LILLY ELI & CO	COM	532457108	40	665 SH	DEFINED 13	665
LILLY ELI & CO	COM	532457108	9052	150743 SH	DEFINED 17	150743
LILLY ELI & CO	COM	532457108	66950	1114900 SH	CALL DEFINED 17	1114900
LILLY ELI & CO	COM	532457108	1111	18500 SH	PUT DEFINED 17	18500
LILLY ELI & CO 43220	COM	532457108	2595	43220 SH	DEFINED 18	
LILLY ELI & CO 10922	COM	532457108	59597	992448 SH	DEFINED 21	981526
LILLY ELI & CO 54255	COM	532457108	54188	902389 SH	DEFINED 22	848134
LILLY ELI & CO	COM	532457108	27899	464603 SH	OTHER 22	464603
LILLY ELI & CO	COM	532457108	118	1968 SH	DEFINED	1968
LIMITED BRANDS INC 54475	COM	532716107	2398	107581 SH	DEFINED 01	53106

LIMITED BRANDS INC 3320	COM		532716107	854	38317	SH	OTHER	01	34997	
LIMITED BRANDS INC	COM		532716107	62993	2826062	SH	DEFINED	05	2826062	
LIMITED BRANDS INC	COM		532716107	269	12088	SH	DEFINED	08	12088	
LIMITED BRANDS INC	COM		532716107	205	9200	SH	DEFINED	17	9200	
LIMITED BRANDS INC	COM		532716107	2401	107700	SH	DEFINED	20	107700	
LIMITED BRANDS INC 218200	COM		532716107	24872	1115832	SH	DEFINED	21	897632	
LIMITED BRANDS INC 29870	COM		532716107	6525	292710	SH	DEFINED	22	262840	
LIMITED BRANDS INC	COM		532716107	157	7050	SH	OTHER	22	7050	
LIN TV CORP 13200	CL A		532774106	4623	237300	SH	DEFINED	21	224100	
LIN TV CORP 3500	CL A		532774106	933	47900	SH	DEFINED	22	44400	
LIN TV CORP	CL A		532774106	164	8400	SH	OTHER	22	8400	
LIN TV CORP	CL A		532774106	9276	476190	SH	DEFINED		476190	
LINCARE HLDGS INC 1900	COM		532791100	565	19020	SH	DEFINED	01	17120	
LINCARE HLDGS INC 275	COM		532791100	128	4300	SH	OTHER	01	4025	
LINCARE HLDGS INC	COM		532791100	11044	371714	SH	DEFINED	05	371714	
LINCARE HLDGS INC	COM		532791100	402	13544	SH	DEFINED	08	13544	
LINCARE HLDGS INC	COM		532791100	891	30000	SH	CALL	DEFINED	08	30000
LINCARE HLDGS INC	COM		532791100	2457	82700	SH	PUT	DEFINED	08	82700
LINCARE HLDGS INC	COM		532791100	1827	61500	SH	DEFINED	21	61500	
LINCARE HLDGS INC 21600	COM		532791100	697	23450	SH	DEFINED	22	1850	
LINCARE HLDGS INC	COM		532791100	74	2500	SH	OTHER	22	2500	
LINCARE HLDGS INC	DBC	3.000%	532791AB6	551	563000	PRN	DEFINED	08	563000	
LINCOLN NATL CORP IND 5781	COM		534187109	7906	168207	SH	DEFINED	01	162426	
LINCOLN NATL CORP IND 37031	COM		534187109	8300	176599	SH	OTHER	01	139568	
LINCOLN NATL CORP IND 27700	COM		534187109	5437	115672	SH	DEFINED	05	87972	
LINCOLN NATL CORP IND	COM		534187109	1499	31901	SH	DEFINED	08	31901	
LINCOLN NATL CORP IND	COM		534187109	1175	25000	SH	PUT	DEFINED	08	25000
LINCOLN NATL CORP IND	COM		534187109	47292	1006210	SH	DEFINED	21	1006210	
LINCOLN NATL CORP IND 36636	COM		534187109	18049	384030	SH	DEFINED	22	347394	
LINCOLN NATL CORP IND	COM		534187109	1575	33510	SH	OTHER	22	33510	
LINDSAY MFG CO	COM		535555106	188	7000	SH	DEFINED	01	7000	
LINDSAY MFG CO	COM		535555106	1342	50000	SH	DEFINED	05	50000	
LINDSAY MFG CO	COM		535555106	19	700	SH	DEFINED	08	700	
LINDSAY MFG CO	COM		535555106	209	7799	SH	DEFINED	21	7799	
LINDSAY MFG CO	COM		535555106	27	1000	SH	DEFINED	22	1000	
LINDSAY MFG CO	COM		535555106	154	5737	SH	OTHER	22	5737	
LINEAR TECHNOLOGY CORP 700	COM		535678106	2180	60145	SH	DEFINED	01	59445	
LINEAR TECHNOLOGY CORP 23130	COM		535678106	1908	52654	SH	OTHER	01	29524	
LINEAR TECHNOLOGY CORP	COM		535678106	10098	278630	SH	DEFINED	05	278630	
LINEAR TECHNOLOGY CORP	COM		535678106	355	9809	SH	DEFINED	08	9809	
LINEAR TECHNOLOGY CORP	COM		535678106	453	12500	SH	PUT	DEFINED	08	12500
LINEAR TECHNOLOGY CORP	COM		535678106	127	3500	SH	DEFINED	17	3500	
LINEAR TECHNOLOGY CORP	COM		535678106	1417	39100	SH	DEFINED	20	39100	
LINEAR TECHNOLOGY CORP 102075	COM		535678106	42289	1166911	SH	DEFINED	21	1064836	
LINEAR TECHNOLOGY CORP 8900	COM		535678106	12938	357018	SH	DEFINED	22	348118	
LINEAR TECHNOLOGY CORP	COM		535678106	1600	44150	SH	OTHER	22	44150	
LINENS N THINGS INC 11100	COM		535679104	412	17775	SH	DEFINED	01	6675	
LINENS N THINGS INC 1000	COM		535679104	23	1000	SH	OTHER	01		
LINENS N THINGS INC	COM		535679104	4649	200645	SH	DEFINED	05	200645	
LINENS N THINGS INC	COM		535679104	126	5458	SH	DEFINED	08	5458	
LINENS N THINGS INC	COM		535679104	693	29900	SH	DEFINED	21	29900	
LINENS N THINGS INC	COM		535679104	2	105	SH	DEFINED	22	105	
LIONS GATE ENTMNT CORP	COM NEW		535919203	3	300	SH	DEFINED	08	300	
LIONS GATE ENTMNT CORP	COM NEW		535919203	56	6450	SH	DEFINED	17	6450	
LIONS GATE ENTMNT CORP 74400	COM NEW		535919203	647	74400	SH	OTHER	22		
LIONS GATE ENTMNT CORP	NOTE	4.875%	535919AC8	930	540000	PRN	DEFINED	17	540000	
LIONBRIDGE TECHNOLOGIES INC	COM		536252109	36	4206	SH	DEFINED	08	4206	
LIONBRIDGE TECHNOLOGIES INC 5000	COM		536252109	43	5000	SH	DEFINED	18		
LIONBRIDGE TECHNOLOGIES INC 32000	COM		536252109	275	32000	SH	OTHER	22		
LITHIA MTRS INC 1230	CL A		536797103	26	1230	SH	DEFINED	01		
LITHIA MTRS INC 1195	CL A		536797103	29	1350	SH	OTHER	01	155	
LITHIA MTRS INC	CL A		536797103	10018	471200	SH	DEFINED	21	467200	

4000								
LITHIA MTRS INC 11700	CL A	536797103	2566	120700 SH		DEFINED 22		109000
LITTELFUSE INC 3200	COM	537008104	274	7925 SH		DEFINED 01		4725
LITTELFUSE INC 600	COM	537008104	21	600 SH		OTHER 01		
LITTELFUSE INC	COM	537008104	3482	100850 SH		DEFINED 05		100850
LITTELFUSE INC	COM	537008104	60	1744 SH		DEFINED 08		1744
LITTELFUSE INC	COM	537008104	15898	460400 SH		DEFINED 21		460400
LITTELFUSE INC	COM	537008104	725	21000 SH		DEFINED 22		21000
LITTELFUSE INC	COM	537008104	97	2800 SH		OTHER 22		2800
LIZ CLAIBORNE INC 100	COM	539320101	1714	45450 SH		DEFINED 01		45350
LIZ CLAIBORNE INC 3800	COM	539320101	303	8028 SH		OTHER 01		4228
LIZ CLAIBORNE INC	COM	539320101	1955	51841 SH		DEFINED 05		51841
LIZ CLAIBORNE INC	COM	539320101	616	16325 SH		DEFINED 08		16325
LIZ CLAIBORNE INC	COM	539320101	7046	186806 SH		DEFINED 21		186806
LIZ CLAIBORNE INC 375	COM	539320101	155	4100 SH		DEFINED 22		3725
LIZ CLAIBORNE INC	COM	539320101	39	1036 SH		OTHER 22		1036
LOCKHEED MARTIN CORP 17219	COM	539830109	105521	1891743 SH		DEFINED 01		1874524
LOCKHEED MARTIN CORP 379776	COM	539830109	36042	646145 SH		OTHER 01		266369
LOCKHEED MARTIN CORP	COM	539830109	46765	838391 SH		DEFINED 05		838391
LOCKHEED MARTIN CORP	COM	539830109	2331	41794 SH		DEFINED 08		41794
LOCKHEED MARTIN CORP	COM	539830109	6973	125000 SH	CALL	DEFINED 08		125000
LOCKHEED MARTIN CORP	COM	539830109	558	10000 SH	PUT	DEFINED 08		10000
LOCKHEED MARTIN CORP 17	COM	539830109	18	325 SH		DEFINED 13		308
LOCKHEED MARTIN CORP 433	COM	539830109	24	433 SH		OTHER 13		
LOCKHEED MARTIN CORP 20524	COM	539830109	1145	20524 SH		DEFINED 18		
LOCKHEED MARTIN CORP	COM	539830109	2400	43032 SH		DEFINED 21		43032
LOCKHEED MARTIN CORP 2482	COM	539830109	1687	30245 SH		DEFINED 22		27763
LOCKHEED MARTIN CORP	COM	539830109	465	8344 SH		OTHER 22		8344
LODGIAN INC	COM PAR \$ .01	54021P403	583	58893 SH		DEFINED 17		58893
LOEWS CORP 10129 1576	COM	540424108	3520	60172 SH		DEFINED 01		48467
LOEWS CORP 13369	COM	540424108	782	13369 SH		OTHER 01		
LOEWS CORP 90700	COM	540424108	11986	204884 SH		DEFINED 05		114184
LOEWS CORP	COM	540424108	1268	21669 SH		DEFINED 08		21669
LOEWS CORP	COM	540424108	14839	253663 SH		DEFINED 21		253663
LOEWS CORP 900	COM	540424108	1754	29980 SH		DEFINED 22		29080
LOEWS CORP	COM	540424108	710	12133 SH		OTHER 22		12133
LOEWS CORP	CAROLNA GP S	540424207	63	2600 SH		OTHER 01		2600
LOEWS CORP	CAROLNA GP S	540424207	7	300 SH		DEFINED 05		300
LOEWS CORP	CAROLNA GP S	540424207	21	850 SH		DEFINED 08		850
LOEWS CORP	CAROLNA GP S	540424207	151	6200 SH		DEFINED 21		6200
LOEWS CORP 2800	CAROLNA GP S	540424207	319	13072 SH		DEFINED 22		10272
LOEWS CORP	CAROLNA GP S	540424207	12	500 SH		OTHER 22		500
LOEWS CORP 1050000	NOTE 3.125%	540424AL2	1028	1050000 PRN		DEFINED 18		
LONE STAR STEAKHOUSE SALOON 16000	COM	542307103	637	24675 SH		DEFINED 01		8675
LONE STAR STEAKHOUSE SALOON 1275	COM	542307103	33	1275 SH		OTHER 01		
LONE STAR STEAKHOUSE SALOON	COM	542307103	2830	109575 SH		DEFINED 05		109575
LONE STAR STEAKHOUSE SALOON	COM	542307103	6775	262307 SH		DEFINED 21		262307
LONE STAR STEAKHOUSE SALOON 690	COM	542307103	277	10710 SH		DEFINED 22		10020
LONE STAR STEAKHOUSE SALOON	COM	542307103	108	4190 SH		OTHER 22		4190
LONE STAR TECHNOLOGIES INC 2100	COM	542312103	679	17950 SH		DEFINED 01		15850
LONE STAR TECHNOLOGIES INC	COM	542312103	4654	123125 SH		DEFINED 05		123125
LONE STAR TECHNOLOGIES INC	COM	542312103	6854	181335 SH		DEFINED 08		181335
LONE STAR TECHNOLOGIES INC 2630	COM	542312103	4506	119200 SH		DEFINED 21		116570
LONE STAR TECHNOLOGIES INC 7040	COM	542312103	266	7040 SH		DEFINED 22		
LONE STAR TECHNOLOGIES INC	COM	542312103	34	900 SH		OTHER 22		900
LONG ISLAND FINANCIAL CORP	COM	542669106	1088	36505 SH		DEFINED 22		36505
LONGS DRUG STORES CORP	COM	543162101	187	7725 SH		DEFINED 01		7725
LONGS DRUG STORES CORP 2500	COM	543162101	61	2500 SH		OTHER 01		
LONGS DRUG STORES CORP	COM	543162101	3919	161950 SH		DEFINED 05		161950
LONGS DRUG STORES CORP	COM	543162101	3248	134200 SH		DEFINED 21		134200

LONGS DRUG STORES CORP	COM		543162101	10	400 SH	DEFINED	22	400	
LONGVIEW FIBRE CO	COM		543213102	210	13757 SH	DEFINED	01	13757	
LONGVIEW FIBRE CO	COM		543213102	534	35038 SH	OTHER	01	4850	
30188									
LONGVIEW FIBRE CO	COM		543213102	1716	112534 SH	DEFINED	05	112534	
LONGVIEW FIBRE CO	COM		543213102	1362	89300 SH	DEFINED	08	89300	
LONGVIEW FIBRE CO	COM		543213102	29	1930 SH	DEFINED	17	1930	
LONGVIEW FIBRE CO	COM		543213102	5139	337000 SH	DEFINED	21	330500	
6500									
LONGVIEW FIBRE CO	COM		543213102	2121	139100 SH	DEFINED	22	127600	
11500									
LOUISIANA PAC CORP	COM		546347105	3328	128250 SH	DEFINED	01	88439	
35311 4500									
LOUISIANA PAC CORP	COM		546347105	312	12018 SH	OTHER	01		
12018									
LOUISIANA PAC CORP	COM		546347105	8269	318663 SH	DEFINED	05	155463	
163200									
LOUISIANA PAC CORP	COM		546347105	978	37683 SH	DEFINED	08	37683	
LOUISIANA PAC CORP	COM		546347105	3527	135900 SH	CALL	DEFINED	08	135900
LOUISIANA PAC CORP	COM		546347105	386	14870 SH	DEFINED	21	14870	
LOUISIANA PAC CORP	COM		546347105	8820	339900 SH	DEFINED	22	339600	
300									
LOUISIANA PAC CORP	COM		546347105	136	5251 SH	OTHER	22	5251	
LOWES COS INC	COM		548661107	52951	974263 SH	DEFINED	01	944193	
30070									
LOWES COS INC	COM		548661107	21326	392383 SH	OTHER	01	170584	
221799									
LOWES COS INC	COM		548661107	21423	394176 SH	DEFINED	05	394176	
LOWES COS INC	COM		548661107	1231	22642 SH	DEFINED	08	22642	
LOWES COS INC	COM		548661107	21963	404100 SH	CALL	DEFINED	08	404100
LOWES COS INC	COM		548661107	272	5000 SH	DEFINED	18		
5000									
LOWES COS INC	COM		548661107	63572	1169683 SH	DEFINED	21	1169683	
LOWES COS INC	COM		548661107	32467	597367 SH	DEFINED	22	547159	
50208									
LOWES COS INC	COM		548661107	7637	140512 SH	OTHER	22	140512	
LOWES COS INC	COM		548661107	71	1307 SH	DEFINED		1307	
LOWES COS INC	NOTE		548661CF2	28369	31521000 PRN	DEFINED	08	31521000	
LOWES COS INC	NOTE		548661CF2	112500	125000000 PRN	OTHER	17		
125000000									
LOWES COS INC	NOTE	0.861%	548661CG0	1133	1105000 PRN	DEFINED	08	1105000	
LOWES COS INC	NOTE	0.861%	548661CG0	1133	1105000 PRN	DEFINED	17	1105000	
LUBRIZOL CORP	COM		549271104	804	23251 SH	DEFINED	01	22511	
740									
LUBRIZOL CORP	COM		549271104	187	5400 SH	OTHER	01	1000	
4400									
LUBRIZOL CORP	COM		549271104	4994	144333 SH	DEFINED	05	144333	
LUBRIZOL CORP	COM		549271104	81	2337 SH	DEFINED	08	2337	
LUBRIZOL CORP	COM		549271104	232	6700 SH	DEFINED	17	6700	
LUBRIZOL CORP	COM		549271104	14827	428520 SH	DEFINED	21	428520	
LUBRIZOL CORP	COM		549271104	1761	50900 SH	DEFINED	22	50050	
850									
LUBRIZOL CORP	COM		549271104	604	17450 SH	OTHER	22	17450	
LUBYS INC	COM		549282101	1	200 SH	DEFINED	01	200	
LUBYS INC	COM		549282101		1 SH	OTHER	01		
1									
LUBYS INC	COM		549282101	300	45492 SH	DEFINED	17	45492	
LUBYS INC	COM		549282101	20	3000 SH	OTHER	22	3000	
LUCENT TECHNOLOGIES INC	COM		549463107	2595	818610 SH	DEFINED	01	718375	
100235									
LUCENT TECHNOLOGIES INC	COM		549463107	1312	413795 SH	OTHER	01	212418	
201377									
LUCENT TECHNOLOGIES INC	COM		549463107	6007	1894951 SH	DEFINED	05	1894951	
LUCENT TECHNOLOGIES INC	COM		549463107	417	131521 SH	DEFINED	08	131521	
LUCENT TECHNOLOGIES INC	COM		549463107	285	90000 SH	PUT	DEFINED	08	90000
LUCENT TECHNOLOGIES INC	COM		549463107		92 SH	DEFINED	17	92	
LUCENT TECHNOLOGIES INC	COM		549463107	11	3370 SH	DEFINED	18		
3370									
LUCENT TECHNOLOGIES INC	COM		549463107	1639	516902 SH	DEFINED	21	516902	
LUCENT TECHNOLOGIES INC	COM		549463107	1220	384789 SH	DEFINED	22	348052	
36737									
LUCENT TECHNOLOGIES INC	COM		549463107	774	244295 SH	OTHER	22	244295	
LUCENT TECHNOLOGIES INC	DBCV	2.750%	549463AG2	19258	15515000 PRN	DEFINED	08	15515000	
LUCENT TECHNOLOGIES INC	DBCV	2.750%	549463AH0	45369	35000000 PRN	OTHER	17		
35000000									
LUFKIN INDS INC	COM		549764108	6	150 SH	DEFINED	01	150	
LUFKIN INDS INC	COM		549764108	74	2000 SH	OTHER	01		
2000									
LUFKIN INDS INC	COM		549764108	5568	149609 SH	DEFINED	21	149609	
LUFKIN INDS INC	COM		549764108	237	6360 SH	DEFINED	22	5755	
605									
LUFKIN INDS INC	COM		549764108	101	2705 SH	OTHER	22	2705	
LUMINENT MTG CAP INC	COM		550278303	2055	162050 SH	DEFINED	01	162050	
LUMINENT MTG CAP INC	COM		550278303	45	3575 SH	DEFINED	08	3575	
LUMINENT MTG CAP INC	COM		550278303	2055	162050 SH	DEFINED	17	162050	

LUXOTTICA GROUP S P A	SPONSORED AD	55068R202	6	360	SH	OTHER	01	360	
LUXOTTICA GROUP S P A	SPONSORED AD	55068R202	116	6500	SH	DEFINED	21	6500	
LUXOTTICA GROUP S P A	SPONSORED AD	55068R202	410	22970	SH	DEFINED	22	22970	
LUXOTTICA GROUP S P A	SPONSORED AD	55068R202	187	10500	SH	OTHER	22	10500	
LYDALL INC DEL 500	COM	550819106	25	2700	SH	DEFINED	01	2200	
LYDALL INC DEL 75	COM	550819106	1	75	SH	OTHER	01		
LYDALL INC DEL	COM	550819106	638	68650	SH	DEFINED	05	68650	
LYDALL INC DEL	COM	550819106	10	1082	SH	DEFINED	08	1082	
LYDALL INC DEL 1495	COM	550819106	2272	244255	SH	DEFINED	21	242760	
LYDALL INC DEL 2000	COM	550819106	308	33067	SH	DEFINED	22	31067	
LYONDELL CHEMICAL CO	COM	552078107	102651	4570375	SH	DEFINED	01	4570375	
LYONDELL CHEMICAL CO 550	COM	552078107	12	550	SH	OTHER	01		
LYONDELL CHEMICAL CO	COM	552078107	17743	790000	SH	PUT	DEFINED	01	790000
LYONDELL CHEMICAL CO	COM	552078107	8851	394069	SH	DEFINED	05	394069	
LYONDELL CHEMICAL CO	COM	552078107	7646	340410	SH	DEFINED	08	340410	
LYONDELL CHEMICAL CO	COM	552078107	4261	189700	SH	CALL	DEFINED	08	189700
LYONDELL CHEMICAL CO	COM	552078107	1583	70500	SH	DEFINED	17	70500	
LYONDELL CHEMICAL CO 201250	COM	552078107	4520	201250	SH	DEFINED	18		
LYONDELL CHEMICAL CO	COM	552078107	1257	55950	SH	DEFINED	21	55950	
LYONDELL CHEMICAL CO 17000	COM	552078107	1248	55557	SH	DEFINED	22	38557	
LYONDELL CHEMICAL CO	COM	552078107	160	7130	SH	OTHER	22	7130	
M & F WORLDWIDE CORP	COM	552541104	2437	187300	SH	DEFINED	21	187300	
M & F WORLDWIDE CORP	COM	552541104	108	8280	SH	DEFINED	22	8280	
M & F WORLDWIDE CORP	COM	552541104	39	3015	SH	OTHER	22	3015	
M & T BK CORP 15	COM	55261F104	1911	19965	SH	DEFINED	01	19950	
M & T BK CORP 6690	COM	55261F104	1113	11635	SH	OTHER	01	4945	
M & T BK CORP 55700	COM	55261F104	12337	128913	SH	DEFINED	05	73213	
M & T BK CORP	COM	55261F104	1007	10519	SH	DEFINED	08	10519	
M & T BK CORP 1000	COM	55261F104	3829	40011	SH	DEFINED	21	39011	
M & T BK CORP 25340	COM	55261F104	7590	79313	SH	DEFINED	22	53973	
M & T BK CORP	COM	55261F104	7112	74312	SH	OTHER	22	74312	
MAF BANCORP INC 4396	COM	55261R108	440	10209	SH	DEFINED	01	5813	
MAF BANCORP INC 504	COM	55261R108	22	504	SH	OTHER	01		
MAF BANCORP INC	COM	55261R108	6244	144775	SH	DEFINED	05	144775	
MAF BANCORP INC	COM	55261R108	17	400	SH	DEFINED	08	400	
MAF BANCORP INC	COM	55261R108	932	21600	SH	DEFINED	21	21600	
MBIA INC 895	COM	55262C100	5263	90419	SH	DEFINED	01	89524	
MBIA INC 52579	COM	55262C100	3487	59909	SH	OTHER	01	7330	
MBIA INC	COM	55262C100	5380	92430	SH	DEFINED	05	92430	
MBIA INC	COM	55262C100	2038	35007	SH	DEFINED	08	35007	
MBIA INC	COM	55262C100	7276	125000	SH	PUT	DEFINED	08	125000
MBIA INC	COM	55262C100	2420	41571	SH	DEFINED	21	41571	
MBIA INC 14562	COM	55262C100	5034	86480	SH	DEFINED	22	71918	
MBIA INC	COM	55262C100	1727	29666	SH	OTHER	22	29666	
MBNA CORP 123424	COM	55262L100	92807	3682824	SH	DEFINED	01	3559400	
MBNA CORP 515485	COM	55262L100	26127	1036780	SH	OTHER	01	521295	
MBNA CORP	COM	55262L100	18203	722335	SH	DEFINED	05	722335	
MBNA CORP	COM	55262L100	2121	84150	SH	DEFINED	08	84150	
MBNA CORP	COM	55262L100	33871	1344100	SH	CALL	DEFINED	08	1344100
MBNA CORP	COM	55262L100	50	2000	SH	PUT	DEFINED	08	2000
MBNA CORP	COM	55262L100	68	2696	SH	DEFINED	13	2696	
MBNA CORP 300	COM	55262L100	8	323	SH	OTHER	13	23	
MBNA CORP	COM	55262L100	281	11160	SH	DEFINED	17	11160	
MBNA CORP 1790	COM	55262L100	45	1790	SH	DEFINED	18		
MBNA CORP	COM	55262L100	44260	1756362	SH	DEFINED	21	1756362	
MBNA CORP 161649	COM	55262L100	75423	2992977	SH	DEFINED	22	2831328	
MBNA CORP 200	COM	55262L100	18854	748178	SH	OTHER	22	747978	
MB FINANCIAL INC NEW	COM	55264U108	582	14682	SH	DEFINED	01	14682	
MB FINANCIAL INC NEW	COM	55264U108	30	764	SH	DEFINED	08	764	
MB FINANCIAL INC NEW 2130	COM	55264U108	3234	81592	SH	DEFINED	21	79462	
MB FINANCIAL INC NEW	COM	55264U108	190	4790	SH	DEFINED	22		



4790								
M D C HLDGS INC	COM	552676108	1295	17719 SH	DEFINED 01		8334	
6108 3277								
M D C HLDGS INC	COM	552676108	140	1917 SH	OTHER 01			
1917								
M D C HLDGS INC	COM	552676108	10707	146465 SH	DEFINED 05		146465	
M D C HLDGS INC	COM	552676108	56	764 SH	DEFINED 08		764	
M D C HLDGS INC	COM	552676108	1579	21598 SH	DEFINED 21		21598	
MDU RES GROUP INC	COM	552690109	473	17967 SH	DEFINED 01		17967	
MDU RES GROUP INC	COM	552690109	565	21451 SH	OTHER 01		10125	
11326								
MDU RES GROUP INC	COM	552690109	6835	259582 SH	DEFINED 05		259582	
MDU RES GROUP INC	COM	552690109	110	4190 SH	DEFINED 08		4190	
MDU RES GROUP INC	COM	552690109	1498	56900 SH	DEFINED 20		56900	
MDU RES GROUP INC	COM	552690109	4273	162300 SH	DEFINED 21		43100	
119200								
MDU RES GROUP INC	COM	552690109	55	2100 SH	DEFINED 22		1100	
1000								
MDU RES GROUP INC	COM	552690109	447	16963 SH	OTHER 22		16963	
MCI INC	COM	552691107	1821	108700 SH	DEFINED 01		108700	
MCI INC	COM	552691107	1318	78700 SH	DEFINED 17		78700	
MCI INC	COM	552691107	55	3266 SH	DEFINED 22		2533	
733								
MCI INC	COM	552691107	1227	73229 SH	DEFINED		73229	
MDC PARTNERS INC	CL A SUB VTG	552697104	4359	343800 SH	DEFINED 21		325500	
18300								
MDC PARTNERS INC	CL A SUB VTG	552697104	818	64500 SH	DEFINED 22		64500	
MDC PARTNERS INC	CL A SUB VTG	552697104	101	8000 SH	OTHER 22		8000	
MEMC ELECTR MATLS INC	COM	552715104	4	450 SH	DEFINED 01		450	
MEMC ELECTR MATLS INC	COM	552715104	11	1259 SH	DEFINED 05		1259	
MEMC ELECTR MATLS INC	COM	552715104	432	50936 SH	DEFINED 08		50936	
MEMC ELECTR MATLS INC	COM	552715104	15	1800 SH	DEFINED 21		1800	
MFC BANCORP LTD	COM NEW	55271X202	8	425 SH	DEFINED 01		425	
MFC BANCORP LTD	COM NEW	55271X202	7292	397620 SH	DEFINED 21		397620	
MFC BANCORP LTD	COM NEW	55271X202	377	20556 SH	DEFINED 22		20556	
MFC BANCORP LTD	COM NEW	55271X202	108	5902 SH	OTHER 22		5902	
MFA MTG INVTS INC	COM	55272X102	106	11471 SH	DEFINED 01		11471	
MFA MTG INVTS INC	COM	55272X102	106	11471 SH	DEFINED 17		11471	
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	41	6608 SH	DEFINED 01			
6608								
MFS MULTIMARKET INCOME TR	SH BEN INT	552737108	259	41477 SH	OTHER 01		17608	
700 23169								
MFS MULTIMARKET INCOME TR	SH BEN INT	552737108	13	2000 SH	DEFINED 22		1500	
500								
MFS MULTIMARKET INCOME TR	SH BEN INT	552737108	9	1500 SH	OTHER 22		1500	
MFS MUN INCOME TR	SH BEN INT	552738106	36	4700 SH	DEFINED 01		4700	
MFS MUN INCOME TR	SH BEN INT	552738106	257	33700 SH	OTHER 01		4000	
29700								
MFS MUN INCOME TR	SH BEN INT	552738106	5	600 SH	DEFINED 22		600	
MFS MUN INCOME TR	SH BEN INT	552738106	49	6446 SH	OTHER 22		6446	
MFS INTER INCOME TR	SH BEN INT	55273C107	39	5975 SH	DEFINED 01		5975	
MFS INTER INCOME TR	SH BEN INT	55273C107	119	18081 SH	OTHER 01		18081	
MFS INTER INCOME TR	SH BEN INT	55273C107	51	7699 SH	DEFINED 22		7699	
MFS INTER INCOME TR	SH BEN INT	55273C107	159	24103 SH	OTHER 22		24103	
MGE ENERGY INC	COM	55277P104	6	200 SH	DEFINED 01		200	
MGE ENERGY INC	COM	55277P104	41	1288 SH	DEFINED 08		1288	
MGE ENERGY INC	COM	55277P104	4031	126686 SH	DEFINED 21		126686	
MGE ENERGY INC	COM	55277P104	228	7177 SH	DEFINED 22		7177	
MGE ENERGY INC	COM	55277P104	91	2875 SH	OTHER 22		2875	
MGIC INVT CORP WIS	COM	552848103	7714	115916 SH	DEFINED 01		100616	
9000 6300								
MGIC INVT CORP WIS	COM	552848103	2412	36250 SH	OTHER 01			
36250								
MGIC INVT CORP WIS	COM	552848103	10601	159300 SH	DEFINED 05		85700	
73600								
MGIC INVT CORP WIS	COM	552848103	991	14893 SH	DEFINED 08		14893	
MGIC INVT CORP WIS	COM	552848103	39491	593400 SH	CALL DEFINED 08		593400	
MGIC INVT CORP WIS	COM	552848103	67	1000 SH	PUT DEFINED 08		1000	
MGIC INVT CORP WIS	COM	552848103	359	5401 SH	DEFINED 17		5401	
MGIC INVT CORP WIS	COM	552848103	26068	391703 SH	DEFINED 21		390403	
1300								
MGIC INVT CORP WIS	COM	552848103	186	2800 SH	DEFINED 22		2500	
300								
MGIC INVT CORP WIS	COM	552848103	67	1000 SH	OTHER 22		1000	
MGI PHARMA INC	COM	552880106	497	18623 SH	DEFINED 01		8723	
8200 1700								
MGI PHARMA INC	COM	552880106	50	1875 SH	OTHER 01			
1875								
MGI PHARMA INC	COM	552880106	8285	310405 SH	DEFINED 05		310405	
MGI PHARMA INC	COM	552880106	157	5900 SH	DEFINED 08		5900	
MGI PHARMA INC	COM	552880106	5338	200000 SH	CALL DEFINED 08		200000	
MGI PHARMA INC	COM	552880106	352	13200 SH	DEFINED 17		13200	
MGI PHARMA INC	COM	552880106	198	7400 SH	DEFINED 18			



MACK CALI RLTY CORP	COM	554489104	295	6650 SH	OTHER	01	6650	
MACK CALI RLTY CORP	COM	554489104	4137	93375 SH	DEFINED	05	93375	
MACK CALI RLTY CORP	COM	554489104	66	1488 SH	DEFINED	22		
1488								
MACK CALI RLTY CORP	COM	554489104	196	4430 SH	OTHER	22	2488	
1942								
MACROCHEM CORP DEL	COM	555903103	143	153700 SH	DEFINED	17	153700	
MACROVISION CORP	COM	555904101	138	5750 SH	DEFINED	01	5750	
MACROVISION CORP	COM	555904101	11	450 SH	OTHER	01	100	
350								
MACROVISION CORP	COM	555904101	2622	108897 SH	DEFINED	05	108897	
MACROVISION CORP	COM	555904101	74	3090 SH	DEFINED	08	3090	
MACROVISION CORP	COM	555904101	142	5900 SH	DEFINED	17	5900	
MACROMEDIA INC	COM	556100105	281	14000 SH	DEFINED	01	13750	
250								
MACROMEDIA INC	COM	556100105	45	2235 SH	OTHER	01	2010	
225								
MACROMEDIA INC	COM	556100105	3080	153369 SH	DEFINED	05	153369	
MACROMEDIA INC	COM	556100105	65	3232 SH	DEFINED	08	3232	
MACROMEDIA INC	COM	556100105	327	16260 SH	DEFINED	17	16260	
MACROMEDIA INC	COM	556100105	884	44000 SH	DEFINED	20	44000	
MACROMEDIA INC	COM	556100105	15878	790742 SH	DEFINED	21	766972	
23770								
MACROMEDIA INC	COM	556100105	1179	58740 SH	DEFINED	22		
58740								
MACROMEDIA INC	COM	556100105	28	1380 SH	OTHER	22	100	
1280								
MADDEN STEVEN LTD	COM	556269108	90	5125 SH	DEFINED	01	5125	
MADDEN STEVEN LTD	COM	556269108	16	900 SH	DEFINED	08	900	
MADDEN STEVEN LTD	COM	556269108	113	6400 SH	DEFINED	17	6400	
MAGELLAN HEALTH SVCS INC	COM NEW	559079207	52	1435 SH	DEFINED	08	1435	
MAGELLAN HEALTH SVCS INC	COM NEW	559079207	905	24747 SH	DEFINED	17	24747	
MAGELLAN HEALTH SVCS INC	COM NEW	559079207	475	13000 SH	DEFINED	18		
13000								
MAGELLAN HEALTH SVCS INC	COM NEW	559079207	8943	244600 SH	DEFINED	21	244600	
MAGELLAN HEALTH SVCS INC	COM NEW	559079207	2259	61800 SH	DEFINED	22	57000	
4800								
MAGELLAN PETE CORP	COM	559091301		2 SH	OTHER	01	2	
MAGELLAN PETE CORP	COM	559091301	29	21450 SH	DEFINED	08	21450	
MAGELLAN PETE CORP	COM	559091301	1	1000 SH	DEFINED	22		
1000								
MAGMA DESIGN AUTOMATION	COM	559181102	42	2772 SH	DEFINED	08	2772	
MAGMA DESIGN AUTOMATION	COM	559181102	1131	75000 SH	CALL	DEFINED	08	75000
MAGMA DESIGN AUTOMATION	COM	559181102	4111	272600 SH	DEFINED	21	256400	
16200								
MAGMA DESIGN AUTOMATION	COM	559181102	766	50800 SH	DEFINED	22	50800	
MAGMA DESIGN AUTOMATION	COM	559181102	87	5800 SH	OTHER	22	5800	
MAGNA ENTMT CORP	CL A	559211107	212	38871 SH	DEFINED	17	38871	
MAGNA INTL INC	CL A	559222401	115	1550 SH	OTHER	01	50	
1500								
MAGNA INTL INC	CL A	559222401	2062	27840 SH	DEFINED	21	27840	
MAGNA INTL INC	CL A	559222401	5641	76143 SH	DEFINED	22	69123	
7020								
MAGNA INTL INC	CL A	559222401	335	4525 SH	OTHER	22	4525	
MAGNETEK INC	COM	559424106	86	11475 SH	DEFINED	01	11475	
MAGNETEK INC	COM	559424106	904	121025 SH	DEFINED	05	121025	
MAGNETEK INC	COM	559424106	5	700 SH	DEFINED	08	700	
MAGNETEK INC	COM	559424106	141	18900 SH	DEFINED	21	18900	
MAGNUM HUNTER RES INC	COM PAR \$0.0	55972F203	1	100 SH	DEFINED	08	100	
MAGNUM HUNTER RES INC	COM PAR \$0.0	55972F203	4104	355600 SH	DEFINED	21	355600	
MAGNUM HUNTER RES INC	COM PAR \$0.0	55972F203	181	15700 SH	DEFINED	22	15700	
MAGNUM HUNTER RES INC	COM PAR \$0.0	55972F203	59	5100 SH	OTHER	22	5100	
MAGUIRE PPTYS INC	COM	559775101	335	13800 SH	DEFINED	08	13800	
MAGYAR TAVKOZLESI RT	SPONSORED AD	559776109	266	13000 SH	OTHER	22		
13000								
MAIN STR BKS INC NEW	COM	56034R102	252	8221 SH	DEFINED	01	8221	
MAIN STR BKS INC NEW	COM	56034R102	43	1400 SH	DEFINED	08	1400	
MAINE & MARITIMES CORP	COM	560377103	1375	47400 SH	DEFINED	21	47400	
MAINE & MARITIMES CORP	COM	560377103	59	2020 SH	DEFINED	22	2020	
MAINE & MARITIMES CORP	COM	560377103	49	1700 SH	OTHER	22	1700	
MAIR HOLDINGS INC	COM	560635104	1165	142074 SH	DEFINED	21	142074	
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	1057	74000 SH	DEFINED	21	74000	
MANAGED MUNS PORTFOLIO INC	COM	561662107	12	1058 SH	DEFINED	01	1058	
MANAGED MUNS PORTFOLIO INC	COM	561662107	1	128 SH	OTHER	01		
128								
MANAGED MUNS PORTFOLIO INC	COM	561662107	21	1960 SH	DEFINED	22		
1960								
MANAGED MUNS PORTFOLIO INC	COM	561662107	389	35721 SH	OTHER	22	5681	
30040								
MANDALAY RESORT GROUP	COM	562567107	4228	61585 SH	DEFINED	01	61585	
MANDALAY RESORT GROUP	COM	562567107	76	1100 SH	OTHER	01	700	
400								

MANDALAY RESORT GROUP	COM	562567107	11507	167620	SH	DEFINED	05	167620	
MANDALAY RESORT GROUP	COM	562567107	1771	25800	SH	DEFINED	08	25800	
MANDALAY RESORT GROUP	COM	562567107	9378	136600	SH	PUT	DEFINED	08	136600
MANDALAY RESORT GROUP	COM	562567107	647	9430	SH	DEFINED	17	9430	
MANDALAY RESORT GROUP	COM	562567107	7	100	SH	DEFINED	22		
100									
MANHATTAN ASSOCS INC	COM	562750109	438	17925	SH	DEFINED	01	7250	
10675									
MANHATTAN ASSOCS INC	COM	562750109	9	350	SH	OTHER	01		
350									
MANHATTAN ASSOCS INC	COM	562750109	5000	204756	SH	DEFINED	05	204756	
MANHATTAN ASSOCS INC	COM	562750109	191	7803	SH	DEFINED	08	7803	
MANHATTAN ASSOCS INC	COM	562750109	564	23100	SH	CALL	DEFINED	08	23100
MANHATTAN ASSOCS INC	COM	562750109	17860	731361	SH	DEFINED	21	708521	
22840									
MANHATTAN ASSOCS INC	COM	562750109	1406	57568	SH	DEFINED	22	25800	
31768									
MANHATTAN ASSOCS INC	COM	562750109	71	2900	SH	OTHER	22	2900	
MANITOWOC INC	COM	563571108	254	7175	SH	DEFINED	01	5075	
2100									
MANITOWOC INC	COM	563571108	4093	115425	SH	DEFINED	05	115425	
MANITOWOC INC	COM	563571108	75	2110	SH	DEFINED	08	2110	
MANITOWOC INC	COM	563571108	18	500	SH	DEFINED	17	500	
MANITOWOC INC	COM	563571108	628	17700	SH	DEFINED	21	17700	
MANITOWOC INC	COM	563571108	221	6221	SH	DEFINED	22	6221	
MANOR CARE INC NEW	COM	564055101	445	14845	SH	DEFINED	01	11045	
3500 300									
MANOR CARE INC NEW	COM	564055101	31	1025	SH	OTHER	01		
1025									
MANOR CARE INC NEW	COM	564055101	1401	46749	SH	DEFINED	05	46749	
MANOR CARE INC NEW	COM	564055101	1069	35677	SH	DEFINED	08	35677	
MANOR CARE INC NEW	COM	564055101	985	32870	SH	DEFINED	20	32870	
MANOR CARE INC NEW	COM	564055101	1275	42558	SH	DEFINED	21	39508	
3050									
MANOR CARE INC NEW	COM	564055101	392	13080	SH	DEFINED	22		
13080									
MANOR CARE INC NEW	COM	564055101	158	5290	SH	OTHER	22	2200	
3090									
MANPOWER INC	COM	56418H100	369	8300	SH	DEFINED	01	8300	
MANPOWER INC	COM	56418H100	8	175	SH	OTHER	01		
175									
MANPOWER INC	COM	56418H100	8851	198943	SH	DEFINED	05	198943	
MANPOWER INC	COM	56418H100	289	6490	SH	DEFINED	08	6490	
MANPOWER INC	COM	56418H100	122	2750	SH	DEFINED	17	2750	
MANPOWER INC	COM	56418H100	739	16610	SH	DEFINED	20	16610	
MANPOWER INC	COM	56418H100	32927	740110	SH	DEFINED	21	733210	
6900									
MANPOWER INC	COM	56418H100	9517	213917	SH	DEFINED	22	171823	
42094									
MANPOWER INC	COM	56418H100	1117	25115	SH	OTHER	22	25115	
MANTECH INTL CORP	CL A	564563104	2574	137500	SH	DEFINED	05	137500	
MANTECH INTL CORP	CL A	564563104	59	3144	SH	DEFINED	08	3144	
MANTECH INTL CORP	CL A	564563104	402	21500	SH	DEFINED	21	21500	
MANUFACTURED HOME CMNTYS INC	COM	564682102	3	100	SH	DEFINED	01	100	
MANUFACTURED HOME CMNTYS INC	COM	564682102	17	500	SH	OTHER	01	500	
MANUFACTURED HOME CMNTYS INC	COM	564682102	332	10000	SH	DEFINED	21	10000	
MAPICS INC	COM	564910107	2312	255500	SH	DEFINED	21	252700	
2800									
MAPICS INC	COM	564910107	733	81000	SH	DEFINED	22	75600	
5400									
MAPICS INC	COM	564910107	7	800	SH	OTHER	22	800	
MANUGISTICS GROUP INC	COM	565011103	12	5000	SH	OTHER	01	5000	
MANUGISTICS GROUP INC	COM	565011103	39	16500	SH	DEFINED	22	16500	
MANUGISTICS GROUP INC	NOTE	5.000% 565011AB9	354	400000	PRN	DEFINED	17	400000	
MANULIFE FINL CORP	COM	56501R106	8724	199219	SH	DEFINED	01	193815	
5404									
MANULIFE FINL CORP	COM	56501R106	1304	29781	SH	OTHER	01	15581	
14200									
MANULIFE FINL CORP	COM	56501R106	142	3250	SH	DEFINED	05	3250	
MANULIFE FINL CORP	COM	56501R106	1153	26338	SH	DEFINED	08	26338	
MANULIFE FINL CORP	COM	56501R106	31	700	SH	DEFINED	17	700	
MANULIFE FINL CORP	COM	56501R106	2183	49860	SH	DEFINED	22	44266	
5594									
MANULIFE FINL CORP	COM	56501R106	585	13368	SH	OTHER	22	13368	
MAPINFO CORP	COM	565105103	218	20225	SH	DEFINED	01	5255	
14970									
MAPINFO CORP	COM	565105103	4	405	SH	OTHER	01		
405									
MAPINFO CORP	COM	565105103	1101	101900	SH	DEFINED	05	101900	
MAPINFO CORP	COM	565105103	5	500	SH	DEFINED	08	500	
MAPINFO CORP	COM	565105103	5169	478600	SH	DEFINED	21	472900	
5700									
MAPINFO CORP	COM	565105103	1634	151333	SH	DEFINED	22	138533	
12800									
MARATHON OIL CORP	COM	565849106	7068	171223	SH	DEFINED	01	119598	

44325	7300							
MARATHON OIL CORP	COM	565849106	1243	30111	SH	OTHER	01	
30111								
MARATHON OIL CORP	COM	565849106	28040	679264	SH	DEFINED	05	679264
MARATHON OIL CORP	COM	565849106	3588	86917	SH	DEFINED	08	86917
MARATHON OIL CORP	COM	565849106	40344	977315	SH	DEFINED	21	977315
MARATHON OIL CORP	COM	565849106	15800	382753	SH	DEFINED	22	373814
8939								
MARATHON OIL CORP	COM	565849106	369	8951	SH	OTHER	22	8951
MARCUS CORP	COM	566330106	124	6350	SH	DEFINED	01	6350
MARCUS CORP	COM	566330106	8	415	SH	OTHER	01	365
50								
MARCUS CORP	COM	566330106	2516	129200	SH	DEFINED	05	129200
MARCUS CORP	COM	566330106	4821	247600	SH	DEFINED	21	247600
MARCUS CORP	COM	566330106	194	9970	SH	DEFINED	22	9970
MARCUS CORP	COM	566330106	62	3200	SH	OTHER	22	3200
MARKEL CORP	COM	570535104	254	824	SH	DEFINED	01	774
50								
MARKEL CORP	COM	570535104	77	250	SH	OTHER	01	50
200								
MARKEL CORP	COM	570535104	31	100	SH	DEFINED	08	100
MARKEL CORP	COM	570535104	217	703	SH	DEFINED	22	703
MARKEL CORP	NOTE	570535AC8	1125	3000000	PRN	DEFINED	08	3000000
MARKETWATCH INC	COM	570619106	23	1817	SH	DEFINED	08	1817
MARKETWATCH INC	COM	570619106	510	40796	SH	DEFINED	17	40796
MARKETWATCH INC	COM	570619106	1	100	SH	DEFINED	22	100
MARSH & MCLENNAN COS INC	COM	571748102	41182	899956	SH	DEFINED	01	766600
133356								
MARSH & MCLENNAN COS INC	COM	571748102	30901	675282	SH	OTHER	01	409661
265621								
MARSH & MCLENNAN COS INC	COM	571748102	11235	245525	SH	DEFINED	05	245525
MARSH & MCLENNAN COS INC	COM	571748102	4617	100905	SH	DEFINED	08	100905
MARSH & MCLENNAN COS INC	COM	571748102	26591	581100	SH	CALL	DEFINED	581100
MARSH & MCLENNAN COS INC	COM	571748102	26083	570000	SH	PUT	DEFINED	570000
MARSH & MCLENNAN COS INC	COM	571748102	18	400	SH	DEFINED	13	400
MARSH & MCLENNAN COS INC	COM	571748102	1187	25940	SH	DEFINED	17	25940
MARSH & MCLENNAN COS INC	COM	571748102	2	37	SH	DEFINED	18	
37								
MARSH & MCLENNAN COS INC	COM	571748102	36471	797005	SH	DEFINED	21	795105
1900								
MARSH & MCLENNAN COS INC	COM	571748102	40121	876762	SH	DEFINED	22	674879
201883								
MARSH & MCLENNAN COS INC	COM	571748102	30618	669110	SH	OTHER	22	669110
MARSHALL & ILSLEY CORP	COM	571834100	2064	51207	SH	DEFINED	01	42076
8831								
MARSHALL & ILSLEY CORP	COM	571834100	4881	121109	SH	OTHER	01	
121109								
MARSHALL & ILSLEY CORP	COM	571834100	10909	270684	SH	DEFINED	05	205584
65100								
MARSHALL & ILSLEY CORP	COM	571834100	1984	49236	SH	DEFINED	08	49236
MARSHALL & ILSLEY CORP	COM	571834100	249	6180	SH	DEFINED	17	6180
MARSHALL & ILSLEY CORP	COM	571834100	864	21430	SH	DEFINED	21	21430
MARSHALL & ILSLEY CORP	COM	571834100	647	16050	SH	DEFINED	22	15350
700								
MARSHALL & ILSLEY CORP	COM	571834100	24	600	SH	OTHER	22	600
MARRIOTT INTL INC NEW	CL A	571903202	4484	86288	SH	DEFINED	01	85588
700								
MARRIOTT INTL INC NEW	CL A	571903202	1295	24923	SH	OTHER	01	17761
7162								
MARRIOTT INTL INC NEW	CL A	571903202	5595	107676	SH	DEFINED	05	107676
MARRIOTT INTL INC NEW	CL A	571903202	814	15672	SH	DEFINED	08	15672
MARRIOTT INTL INC NEW	CL A	571903202	70364	1354196	SH	DEFINED	21	1354196
MARRIOTT INTL INC NEW	CL A	571903202	10435	200837	SH	DEFINED	22	175717
25120								
MARRIOTT INTL INC NEW	CL A	571903202	310	5970	SH	OTHER	22	5970
MARTEK BIOSCIENCES CORP	COM	572901106	189	3886	SH	DEFINED	01	3111
775								
MARTEK BIOSCIENCES CORP	COM	572901106	5136	105591	SH	DEFINED	05	105591
MARTEK BIOSCIENCES CORP	COM	572901106	626	12862	SH	DEFINED	08	12862
MARTEK BIOSCIENCES CORP	COM	572901106	1279	26300	SH	PUT	DEFINED	26300
MARTEK BIOSCIENCES CORP	COM	572901106	592	12178	SH	DEFINED	17	12178
MARTEK BIOSCIENCES CORP	COM	572901106	6143	126300	SH	DEFINED	21	126300
MARTEK BIOSCIENCES CORP	COM	572901106	467	9600	SH	DEFINED	22	9600
MARTHA STEWART LIVING OMNIME	CL A	573083102	110	7000	SH	DEFINED	01	7000
MARTHA STEWART LIVING OMNIME	CL A	573083102	15	950	SH	OTHER	01	
950								
MARTHA STEWART LIVING OMNIME	CL A	573083102	58	3700	SH	DEFINED	17	3700
MARTHA STEWART LIVING OMNIME	CL A	573083102	202	12840	SH	DEFINED	22	12840
MARTHA STEWART LIVING OMNIME	CL A	573083102	9	600	SH	OTHER	22	600
MARTIN MARIETTA MATLS INC	COM	573284106	317	6999	SH	DEFINED	01	6999
MARTIN MARIETTA MATLS INC	COM	573284106	62	1364	SH	OTHER	01	100
1264								
MARTIN MARIETTA MATLS INC	COM	573284106	4914	108544	SH	DEFINED	05	108544
MARTIN MARIETTA MATLS INC	COM	573284106	32	700	SH	DEFINED	08	700
MARTIN MARIETTA MATLS INC	COM	573284106	1924	42500	SH	DEFINED	21	42500

MARTIN MARIETTA MATLS INC	COM		573284106	50	1100	SH	DEFINED	22	1100	
MARTIN MARIETTA MATLS INC	COM		573284106	7	144	SH	OTHER	22	144	
MARVEL ENTERPRISES INC	COM		57383M108	3282	225443	SH	DEFINED	01	225443	
MARVEL ENTERPRISES INC	COM		57383M108	20	1350	SH	DEFINED	08	1350	
MARVEL ENTERPRISES INC	COM		57383M108	364	25000	SH	CALL	DEFINED	08	25000
MARVEL ENTERPRISES INC	COM		57383M108	216	14823	SH	DEFINED	17	14823	
MARVEL ENTERPRISES INC	COM		57383M108	10436	716780	SH	DEFINED	21	699980	
16800										
MARVEL ENTERPRISES INC	COM		57383M108	1005	69048	SH	DEFINED	22	69048	
MARVEL ENTERPRISES INC	COM		57383M108	53	3640	SH	OTHER	22	3640	
MASCO CORP	COM		574599106	55496	1607195	SH	DEFINED	01	1577505	
29690										
MASCO CORP	COM		574599106	8306	240556	SH	OTHER	01	168532	
72024										
MASCO CORP	COM		574599106	9688	280572	SH	DEFINED	05	220472	
60100										
MASCO CORP	COM		574599106	1389	40228	SH	DEFINED	08	40228	
MASCO CORP	COM		574599106	3453	100000	SH	PUT	DEFINED	08	100000
MASCO CORP	COM		574599106	549	15900	SH	DEFINED	17	15900	
MASCO CORP	COM		574599106	14646	424150	SH	DEFINED	21	419540	
4610										
MASCO CORP	COM		574599106	26316	762108	SH	DEFINED	22	691116	
70992										
MASCO CORP	COM		574599106	6291	182193	SH	OTHER	22	182193	
MASONITE INTL CORP	COM		575384102	2429	96167	SH	DEFINED	17	96167	
MASSBANK CORP READ MASS	COM		576152102	2056	55700	SH	DEFINED	21	55700	
MASSBANK CORP READ MASS	COM		576152102	90	2430	SH	DEFINED	22	2430	
MASSBANK CORP READ MASS	COM		576152102	30	800	SH	OTHER	22	800	
MASSEY ENERGY CO	NOTE	2.250%	576203AF0	342	300000	PRN	DEFINED	08	300000	
MASSEY ENERGY CO	NOTE	2.250%	576203AF0	342	300000	PRN	DEFINED	17	300000	
MASSEY ENERGY CORP	COM		576206106	838	28955	SH	DEFINED	01	14929	
14026										
MASSEY ENERGY CORP	COM		576206106	88	3030	SH	OTHER	01		
3030										
MASSEY ENERGY CORP	COM		576206106	9832	339865	SH	DEFINED	05	339865	
MASSEY ENERGY CORP	COM		576206106	131	4528	SH	DEFINED	08	4528	
MASSEY ENERGY CORP	COM		576206106	2893	100000	SH	PUT	DEFINED	08	100000
MASSEY ENERGY CORP	COM		576206106	296	10240	SH	DEFINED	20	10240	
MASSEY ENERGY CORP	COM		576206106	10148	350782	SH	DEFINED	21	342302	
8480										
MASSEY ENERGY CORP	COM		576206106	643	22240	SH	DEFINED	22	1500	
20740										
MASSEY ENERGY CORP	COM		576206106	72	2481	SH	OTHER	22	2481	
MASSMUTUAL CORPORATE INVS IN	COM		576292106	437	16700	SH	DEFINED	01	16700	
MASSMUTUAL CORPORATE INVS IN	COM		576292106	16	600	SH	OTHER	01	600	
MASSMUTUAL CORPORATE INVS IN	COM		576292106	142	5408	SH	DEFINED	22	4770	
638										
MASSMUTUAL CORPORATE INVS IN	COM		576292106	623	23784	SH	OTHER	22	23784	
MASSMUTUAL PARTN INVS	SH BEN INT		576299101	19	1588	SH	DEFINED	01	1588	
MASSMUTUAL PARTN INVS	SH BEN INT		576299101	83	7000	SH	DEFINED	22	7000	
MASSMUTUAL PARTN INVS	SH BEN INT		576299101	197	16520	SH	OTHER	22	16520	
MASTEC INC	COM		576323109	8	1500	SH	DEFINED	01	1500	
MASTEC INC	COM		576323109	412	78400	SH	DEFINED	21	78400	
MASTEC INC	COM		576323109	19	3550	SH	DEFINED	22	3550	
MATERIAL SCIENCES CORP	COM		576674105	41	3025	SH	DEFINED	01	1425	
1600										
MATERIAL SCIENCES CORP	COM		576674105	819	60725	SH	DEFINED	05	60725	
MATERIAL SCIENCES CORP	COM		576674105	128	9500	SH	DEFINED	21	9500	
MATERIAL SCIENCES CORP	COM		576674105	3	225	SH	OTHER	22	225	
MATRIX BANCORP INC	COM		576819106	6437	496700	SH	DEFINED	21	490800	
5900										
MATRIX BANCORP INC	COM		576819106	2395	184788	SH	DEFINED	22	166288	
18500										
MATRIXONE INC	COM		57685P304	23	4588	SH	DEFINED	08	4588	
MATRIXONE INC	COM		57685P304	270	53300	SH	DEFINED	17	53300	
MATRIXONE INC	COM		57685P304	141	27900	SH	DEFINED	21	27900	
MATRIXONE INC	COM		57685P304	1387	274071	SH	DEFINED		274071	
MATSUSHITA ELEC INDL	ADR		576879209	18	1340	SH	DEFINED	01	1340	
MATSUSHITA ELEC INDL	ADR		576879209	39	2880	SH	OTHER	01	2880	
MATSUSHITA ELEC INDL	ADR		576879209	2500	186300	SH	DEFINED	21	186300	
MATSUSHITA ELEC INDL	ADR		576879209	6	450	SH	DEFINED	22		
450										
MATSUSHITA ELEC INDL	ADR		576879209	27	2000	SH	OTHER	22	2000	
MATTEL INC	COM		577081102	1612	88940	SH	DEFINED	01	86129	
2811										
MATTEL INC	COM		577081102	832	45914	SH	OTHER	01	41081	
4833										
MATTEL INC	COM		577081102	3607	198953	SH	DEFINED	05	198953	
MATTEL INC	COM		577081102	2676	147600	SH	DEFINED	08	147600	
MATTEL INC	COM		577081102	1180	65100	SH	CALL	DEFINED	08	65100
MATTEL INC	COM		577081102	2631	145100	SH	PUT	DEFINED	08	145100
MATTEL INC	COM		577081102	11611	640420	SH	DEFINED	21	640420	
MATTEL INC	COM		577081102	5314	293100	SH	DEFINED	22	281445	
11655										
MATTEL INC	COM		577081102	1994	110003	SH	OTHER	22	110003	

MAXTOR CORP	COM NEW	577729205	6	1218	SH	DEFINED	01	1218	
MAXTOR CORP	COM NEW	577729205	20	3753	SH	OTHER	01	3753	
MAXTOR CORP	COM NEW	577729205	27	5164	SH	DEFINED	05	5164	
MAXTOR CORP	COM NEW	577729205	22	4300	SH	DEFINED	08	4300	
MAXTOR CORP	COM NEW	577729205	1068	205465	SH	DEFINED	17	205465	
MAXTOR CORP	COM NEW	577729205	2515	483700	SH	DEFINED	21	477800	
5900									
MAXTOR CORP	COM NEW	577729205	798	153522	SH	DEFINED	22	139832	
13690									
MAXTOR CORP	NOTE	6.800% 577729AC0	434	430000	PRN	DEFINED	08	430000	
MAXCOR FINL GROUP INC	COM	57772G100	411	45888	SH	DEFINED	17	45888	
MAXIM INTEGRATED PRODS INC	COM	57772K101	35047	828729	SH	DEFINED	01	812956	
6835 8938									
MAXIM INTEGRATED PRODS INC	COM	57772K101	2724	64404	SH	OTHER	01		
64404									
MAXIM INTEGRATED PRODS INC	COM	57772K101	19337	457240	SH	DEFINED	05	334040	
123200									
MAXIM INTEGRATED PRODS INC	COM	57772K101	1167	27598	SH	DEFINED	08	27598	
MAXIM INTEGRATED PRODS INC	COM	57772K101	423	10000	SH	PUT	DEFINED	08	10000
MAXIM INTEGRATED PRODS INC	COM	57772K101	9	205	SH	DEFINED	13	110	
95									
MAXIM INTEGRATED PRODS INC	COM	57772K101	42549	1006118	SH	DEFINED	21	1004318	
1800									
MAXIM INTEGRATED PRODS INC	COM	57772K101	51079	1207828	SH	DEFINED	22	1152822	
55006									
MAXIM INTEGRATED PRODS INC	COM	57772K101	9689	229117	SH	OTHER	22	229117	
MAXYGEN INC	COM	577776107	5	556	SH	DEFINED	08	556	
MAXYGEN INC	COM	577776107	504	51000	SH	DEFINED	17	51000	
MAY DEPT STORES CO	COM	577778103	10944	427013	SH	DEFINED	01	379049	
47964									
MAY DEPT STORES CO	COM	577778103	23787	928096	SH	OTHER	01	266933	
661163									
MAY DEPT STORES CO	COM	577778103	8257	322151	SH	DEFINED	05	322151	
MAY DEPT STORES CO	COM	577778103	1645	64188	SH	DEFINED	08	64188	
MAY DEPT STORES CO	COM	577778103	7168	279687	SH	DEFINED	21	279687	
MAY DEPT STORES CO	COM	577778103	2294	89501	SH	DEFINED	22	77001	
12500									
MAY DEPT STORES CO	COM	577778103	1995	77836	SH	OTHER	22	77836	
MAVERICK TUBE CORP	COM	577914104	303	9850	SH	DEFINED	01	4550	
4800 500									
MAVERICK TUBE CORP	COM	577914104	5	150	SH	OTHER	01		
150									
MAVERICK TUBE CORP	COM	577914104	5597	181675	SH	DEFINED	05	181675	
MAVERICK TUBE CORP	COM	577914104	31	1000	SH	DEFINED	08	1000	
MAVERICK TUBE CORP	COM	577914104	9231	299604	SH	DEFINED	21	288314	
11290									
MAVERICK TUBE CORP	COM	577914104	949	30815	SH	DEFINED	22	21815	
9000									
MAVERICK TUBE CORP	COM	577914104	74	2400	SH	OTHER	22	2400	
MAXIMUS INC	COM	577933104	575	19948	SH	DEFINED	01	4648	
13300 2000									
MAXIMUS INC	COM	577933104	2	75	SH	OTHER	01		
75									
MAXIMUS INC	COM	577933104	3014	104625	SH	DEFINED	05	104625	
MAXIMUS INC	COM	577933104	25	862	SH	DEFINED	08	862	
MAXIMUS INC	COM	577933104	5609	194700	SH	DEFINED	21	187600	
7100									
MAXIMUS INC	COM	577933104	689	23930	SH	DEFINED	22	23930	
MAXIMUS INC	COM	577933104	95	3300	SH	OTHER	22	3300	
MAYTAG CORP	COM	578592107	199	10853	SH	DEFINED	01	10553	
300									
MAYTAG CORP	COM	578592107	190	10367	SH	OTHER	01	5380	
4987									
MAYTAG CORP	COM	578592107	687	37419	SH	DEFINED	05	37419	
MAYTAG CORP	COM	578592107	2805	152720	SH	DEFINED	08	152720	
MAYTAG CORP	COM	578592107	1304	71000	SH	PUT	DEFINED	08	71000
MAYTAG CORP	COM	578592107	139	7551	SH	DEFINED	21	7551	
MAYTAG CORP	COM	578592107	197	10700	SH	DEFINED	22	10500	
200									
MAYTAG CORP	COM	578592107	274	14893	SH	OTHER	22	14893	
MCAFFEE INC	COM	579064106	6950	345787	SH	DEFINED	05	345787	
MCAFFEE INC	COM	579064106	609	30310	SH	DEFINED	08	30310	
MCAFFEE INC	COM	579064106	3889	193500	SH	CALL	DEFINED	08	193500
MCAFFEE INC	COM	579064106	246	12230	SH	DEFINED	17	12230	
MCAFFEE INC	COM	579064106	6010	299000	SH	DEFINED	21	299000	
MCAFFEE INC	COM	579064106	13	625	SH	DEFINED	22	625	
MCAFFEE INC	COM	579064106	6	300	SH	OTHER	22	300	
MCCLATCHY CO	CL A	579489105	93	1317	SH	DEFINED	01	1017	
300									
MCCLATCHY CO	CL A	579489105	44	625	SH	OTHER	01	325	
300									
MCCLATCHY CO	CL A	579489105	65	921	SH	DEFINED	08	921	
MCCLATCHY CO	CL A	579489105	8053	113700	SH	DEFINED	21	113700	
MCCLATCHY CO	CL A	579489105	475	6700	SH	DEFINED	22	6700	
MCCORMICK & CO INC	COM NON VTG	579780206	2991	87109	SH	DEFINED	01	75109	

12000									
MCCORMICK & CO INC 640	COM NON VTG	579780206	1258	36626	SH	OTHER	01	35986	
MCCORMICK & CO INC	COM NON VTG	579780206	10619	309240	SH	DEFINED	05	309240	
MCCORMICK & CO INC	COM NON VTG	579780206	1477	43014	SH	DEFINED	08	43014	
MCCORMICK & CO INC	COM NON VTG	579780206	454	13213	SH	DEFINED	21	13213	
MCCORMICK & CO INC 2100	COM NON VTG	579780206	189	5500	SH	DEFINED	22	3400	
MCCORMICK & CO INC	COM NON VTG	579780206	148	4300	SH	OTHER	22	4300	
MCCORMICK & SCHMICKS SEAFD R	COM	579793100	2865	238944	SH	DEFINED		238944	
MCDATA CORP	CL B	580031102	1	200	SH	DEFINED	08	200	
MCDATA CORP	CL B	580031102	158	33600	SH	DEFINED	17	33600	
MCDATA CORP	CL B	580031102	242	51550	SH	DEFINED	22	51550	
MCDATA CORP	CL A	580031201	9083	1805835	SH	DEFINED	01	1804508	
1327									
MCDATA CORP	CL A	580031201	21	4076	SH	OTHER	01	2514	
1562									
MCDATA CORP	CL A	580031201	1316	261648	SH	DEFINED	05	261648	
MCDATA CORP	CL A	580031201	1975	392562	SH	DEFINED	08	392562	
MCDATA CORP	CL A	580031201	1	103	SH	OTHER	13	103	
MCDATA CORP	CL A	580031201	5	992	SH	DEFINED	22	776	
216									
MCDATA CORP	CL A	580031201	2	345	SH	OTHER	22	345	
MCDERMOTT INTL INC	COM	580037109	117	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	30	2500	SH	DEFINED	08	2500	
MCDERMOTT INTL INC	COM	580037109	127	10800	SH	DEFINED	17	10800	
MCDONALDS CORP	COM	580135101	88661	3163075	SH	DEFINED	01	3040478	
122597									
MCDONALDS CORP	COM	580135101	38902	1387885	SH	OTHER	01	578639	
809246									
MCDONALDS CORP	COM	580135101	2032	72500	SH	CALL	DEFINED	01	72500
MCDONALDS CORP	COM	580135101	3434	122500	SH	PUT	DEFINED	01	122500
MCDONALDS CORP	COM	580135101	64396	2297382	SH	DEFINED	05	1976882	
320500									
MCDONALDS CORP	COM	580135101	18178	648530	SH	DEFINED	08	648530	
MCDONALDS CORP	COM	580135101	1794	64000	SH	CALL	DEFINED	08	64000
MCDONALDS CORP	COM	580135101	561	20000	SH	PUT	DEFINED	08	20000
MCDONALDS CORP	COM	580135101	16	565	SH	DEFINED	13	305	
260									
MCDONALDS CORP	COM	580135101	2957	105500	SH	DEFINED	17	105500	
MCDONALDS CORP	COM	580135101	10932	390000	SH	CALL	DEFINED	17	390000
MCDONALDS CORP	COM	580135101	25262	901244	SH	DEFINED	21	901244	
MCDONALDS CORP	COM	580135101	58064	2071506	SH	DEFINED	22	1952538	
118968									
MCDONALDS CORP	COM	580135101	33433	1192752	SH	OTHER	22	1192752	
MCG CAPITAL CORP 5740	COM	58047P107	100	5740	SH	DEFINED	01		
MCG CAPITAL CORP 5160	COM	58047P107	100	5775	SH	OTHER	01	615	
MCGRAW HILL COS INC 14472	COM	580645109	33511	420521	SH	DEFINED	01	406049	
MCGRAW HILL COS INC 138348	COM	580645109	19415	243633	SH	OTHER	01	105285	
MCGRAW HILL COS INC 76700	COM	580645109	18046	226456	SH	DEFINED	05	149756	
MCGRAW HILL COS INC	COM	580645109	1676	21030	SH	DEFINED	08	21030	
MCGRAW HILL COS INC	COM	580645109	175	2200	SH	DEFINED	17	2200	
MCGRAW HILL COS INC 500	COM	580645109	40	500	SH	DEFINED	18		
MCGRAW HILL COS INC 1550	COM	580645109	45250	567820	SH	DEFINED	21	566270	
MCGRAW HILL COS INC 31146	COM	580645109	32181	403825	SH	DEFINED	22	372679	
MCGRAW HILL COS INC	COM	580645109	9903	124271	SH	OTHER	22	124271	
MCKESSON CORP 42071	COM	58155Q103	1224	47708	SH	DEFINED	01	5637	
MCKESSON CORP 3020 12929	COM	58155Q103	1552	60493	SH	OTHER	01	44544	
MCKESSON CORP	COM	58155Q103	3495	136261	SH	DEFINED	05	136261	
MCKESSON CORP	COM	58155Q103	1714	66808	SH	DEFINED	08	66808	
MCKESSON CORP	COM	58155Q103	1539	60000	SH	PUT	DEFINED	08	60000
MCKESSON CORP	COM	58155Q103	770	30000	SH	DEFINED	17	30000	
MCKESSON CORP	COM	58155Q103	33168	1293099	SH	DEFINED	21	1293099	
MCKESSON CORP 2500	COM	58155Q103	2591	101010	SH	DEFINED	22	98510	
MCKESSON CORP	COM	58155Q103	156	6068	SH	OTHER	22	6068	
MEADE INSTRUMENTS CORP 2655	COM	583062104	16	5125	SH	DEFINED	01	2470	
MEADE INSTRUMENTS CORP 345	COM	583062104	1	345	SH	OTHER	01		
MEADE INSTRUMENTS CORP	COM	583062104	271	87225	SH	DEFINED	05	87225	
MEADE INSTRUMENTS CORP	COM	583062104	1	198	SH	DEFINED	08	198	



MEADE INSTRUMENTS CORP	COM	583062104	41	13300	SH	DEFINED	21	13300	
MEADWESTVACO CORP 6175	COM	583334107	5224	163758	SH	DEFINED	01	157583	
MEADWESTVACO CORP 32066	COM	583334107	2708	84887	SH	OTHER	01	52821	
MEADWESTVACO CORP	COM	583334107	2974	93218	SH	DEFINED	05	93218	
MEADWESTVACO CORP	COM	583334107	1032	32359	SH	DEFINED	08	32359	
MEADWESTVACO CORP 4400	COM	583334107	75335	2361599	SH	DEFINED	21	2357199	
MEADWESTVACO CORP 29240	COM	583334107	18401	576820	SH	DEFINED	22	547580	
MEADWESTVACO CORP	COM	583334107	1194	37442	SH	OTHER	22	37442	
MECHANICAL TECHNOLOGY INC	COM	583538103	7	1776	SH	DEFINED	22	1776	
MECHANICAL TECHNOLOGY INC	COM	583538103	60	14850	SH	OTHER	22	14850	
MEDAREX INC	COM	583916101	54	7350	SH	DEFINED	01	7350	
MEDAREX INC 650	COM	583916101	8	1100	SH	OTHER	01	450	
MEDAREX INC	COM	583916101	391	53000	SH	DEFINED	17	53000	
MEDAREX INC	COM	583916101	6	800	SH	OTHER	22	800	
MEDALLION FINL CORP	COM	583928106	1662	183651	SH	DEFINED	17	183651	
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	162	5257	SH	DEFINED	01	5257	
MEDCO HEALTH SOLUTIONS INC 162101	COM	58405U102	10602	343111	SH	DEFINED	05	181010	
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	5099	165029	SH	DEFINED	08	165029	
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	176	5700	SH	CALL	DEFINED	08	5700
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	392	12700	SH	DEFINED	17	12700	
MEDCO HEALTH SOLUTIONS INC 726	COM	58405U102	22	726	SH	DEFINED	18		
MEDCO HEALTH SOLUTIONS INC 4100	COM	58405U102	17459	565015	SH	DEFINED	21	560915	
MEDCO HEALTH SOLUTIONS INC 34644	COM	58405U102	20566	665565	SH	DEFINED	22	630921	
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	8813	285195	SH	OTHER	22	285195	
MEDIA GEN INC 300	CL A	584404107	793	14175	SH	DEFINED	01	13875	
MEDIA GEN INC 1275	CL A	584404107	212	3790	SH	OTHER	01	2515	
MEDIA GEN INC	CL A	584404107	2932	52395	SH	DEFINED	05	52395	
MEDIA GEN INC	CL A	584404107	97	1737	SH	DEFINED	08	1737	
MEDIA GEN INC	CL A	584404107	18229	325800	SH	DEFINED	21	325800	
MEDIA GEN INC	CL A	584404107	153	2730	SH	DEFINED	22	2730	
MEDIA GEN INC	CL A	584404107	50	900	SH	OTHER	22	900	
MEDIACOM COMMUNICATIONS CORP 18500	CL A	58446K105	121	18500	SH	OTHER	01		
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	985	150797	SH	DEFINED	08	150797	
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	5927	907700	SH	DEFINED	21	907700	
MEDIACOM COMMUNICATIONS CORP 83600	CL A	58446K105	1128	172800	SH	DEFINED	22	89200	
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	44	6800	SH	OTHER	22	6800	
MEDICAL ACTION INDS INC	COM	58449L100	1	65	SH	DEFINED	01	65	
MEDICAL ACTION INDS INC	COM	58449L100	17	1000	SH	OTHER	01	1000	
MEDICAL ACTION INDS INC 17800	COM	58449L100	5221	314000	SH	DEFINED	21	296200	
MEDICAL ACTION INDS INC	COM	58449L100	1189	71531	SH	DEFINED	22	71531	
MEDICAL ACTION INDS INC	COM	58449L100	110	6600	SH	OTHER	22	6600	
MEDICINES CO	COM	584688105	241	10000	SH	CALL	DEFINED	08	10000
MEDICINES CO	COM	584688105	888	36790	SH	DEFINED	17	36790	
MEDICINES CO 300	COM	584688105	7	300	SH	DEFINED	22		
MEDICINES CO 11400	COM	584688105	282	11700	SH	OTHER	22	300	
MEDICIS PHARMACEUTICAL CORP 4600 2600	CL A NEW	584690309	538	13775	SH	DEFINED	01	6575	
MEDICIS PHARMACEUTICAL CORP 2800	CL A NEW	584690309	109	2800	SH	OTHER	01		
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	9657	247350	SH	DEFINED	05	247350	
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	51	1300	SH	DEFINED	08	1300	
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	1358	34780	SH	DEFINED	20	34780	
MEDICIS PHARMACEUTICAL CORP 1500	CL A NEW	584690309	23536	602870	SH	DEFINED	21	601370	
MEDICIS PHARMACEUTICAL CORP 26570	CL A NEW	584690309	1854	47480	SH	DEFINED	22	20910	
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	581	14890	SH	OTHER	22	14890	
MEDIMMUNE INC 4600	COM	584699102	4337	183014	SH	DEFINED	01	178414	
MEDIMMUNE INC 9250	COM	584699102	322	13581	SH	OTHER	01	4331	
MEDIMMUNE INC	COM	584699102	2698	113821	SH	DEFINED	05	113821	
MEDIMMUNE INC	COM	584699102	843	35560	SH	DEFINED	08	35560	
MEDIMMUNE INC	COM	584699102	2133	90000	SH	DEFINED	17	90000	
MEDIMMUNE INC 600	COM	584699102	14	600	SH	DEFINED	18		
MEDIMMUNE INC	COM	584699102	20189	851856	SH	DEFINED	21	851856	
MEDIMMUNE INC 9485	COM	584699102	225	9485	SH	DEFINED	22		

MEDIMMUNE INC 4390	COM		584699102	443	18675	SH	OTHER	22	14285	
MEDICIS PHARMACEUTICAL CORP	NOTE	2.500%	58470KAA2	5617	3901000	PRN	DEFINED	08	3901000	
MEDIWARE INFORMATION SYS INC	COM		584946107	4223	359400	SH	DEFINED	21	359400	
MEDIWARE INFORMATION SYS INC 3200	COM		584946107	466	39700	SH	DEFINED	22	36500	
MEDIS TECHNOLOGIES LTD	COM		58500P107	227	20182	SH	DEFINED	17	20182	
MEDTRONIC INC 67540	COM		585055106	156006	3005895	SH	DEFINED	01	2938355	
MEDTRONIC INC 460168	COM		585055106	48751	939330	SH	OTHER	01	479162	
MEDTRONIC INC	COM		585055106	7785	150000	SH	CALL	DEFINED	01	150000
MEDTRONIC INC	COM		585055106	7785	150000	SH	PUT	DEFINED	01	150000
MEDTRONIC INC 294500	COM		585055106	48798	940238	SH	DEFINED	05	645738	
MEDTRONIC INC	COM		585055106	14634	281965	SH	DEFINED	08	281965	
MEDTRONIC INC	COM		585055106	10873	209500	SH	CALL	DEFINED	08	209500
MEDTRONIC INC	COM		585055106	14817	285500	SH	PUT	DEFINED	08	285500
MEDTRONIC INC	COM		585055106	17	325	SH	DEFINED	13	325	
MEDTRONIC INC 300	COM		585055106	24	464	SH	OTHER	13	164	
MEDTRONIC INC	COM		585055106	1272	24500	SH	DEFINED	17	24500	
MEDTRONIC INC 2038	COM		585055106	106	2038	SH	OTHER	17		
MEDTRONIC INC 15810	COM		585055106	821	15810	SH	DEFINED	18		
MEDTRONIC INC	COM		585055106	2086	40200	SH	DEFINED	20	40200	
MEDTRONIC INC 147300	COM		585055106	96044	1850565	SH	DEFINED	21	1703265	
MEDTRONIC INC 118508	COM		585055106	110673	2132435	SH	DEFINED	22	2013927	
MEDTRONIC INC	COM		585055106	44682	860922	SH	OTHER	22	860922	
MEDTRONIC INC	COM		585055106	1776	34228	SH	DEFINED		34228	
MEDTRONIC INC	DBCV	1.250%	585055AB2	347	339000	PRN	DEFINED	08	339000	
MEDTRONIC INC 10000000	DBCV	1.250%	585055AB2	10250	10000000	PRN	OTHER	17		
MELLON FINL CORP 33400	COM		58551A108	9990	360776	SH	DEFINED	01	327376	
MELLON FINL CORP 60022	COM		58551A108	8886	320909	SH	OTHER	01	260887	
MELLON FINL CORP	COM		58551A108	41143	1485839	SH	DEFINED	05	1485839	
MELLON FINL CORP	COM		58551A108	593	21426	SH	DEFINED	08	21426	
MELLON FINL CORP	COM		58551A108	958	34600	SH	DEFINED	17	34600	
MELLON FINL CORP	COM		58551A108	1246	44986	SH	DEFINED	21	44986	
MELLON FINL CORP 55631	COM		58551A108	4983	179957	SH	DEFINED	22	124326	
MELLON FINL CORP	COM		58551A108	3608	130289	SH	OTHER	22	130289	
MEMBERWORKS INC	COM		586002107	24	900	SH	DEFINED	01	900	
MEMBERWORKS INC 125	COM		586002107	3	125	SH	OTHER	01		
MEMBERWORKS INC	COM		586002107	1234	47025	SH	DEFINED	05	47025	
MEMBERWORKS INC	COM		586002107	5	200	SH	DEFINED	08	200	
MEMBERWORKS INC	COM		586002107	184	7000	SH	DEFINED	21	7000	
MEMBERWORKS INC	COM		586002107	5248	200000	SH	DEFINED	22	200000	
MENS WEARHOUSE INC 9800	COM		587118100	444	15300	SH	DEFINED	01	5500	
MENS WEARHOUSE INC 150	COM		587118100	4	150	SH	OTHER	01		
MENS WEARHOUSE INC	COM		587118100	4730	162825	SH	DEFINED	05	162825	
MENS WEARHOUSE INC	COM		587118100	3	100	SH	DEFINED	08	100	
MENS WEARHOUSE INC	COM		587118100	7068	243300	SH	DEFINED	21	243300	
MENS WEARHOUSE INC 4400	COM		587118100	1580	54400	SH	DEFINED	22	50000	
MENTOR CORP MINN 10100	COM		587188103	543	16125	SH	DEFINED	01	6025	
MENTOR CORP MINN 1450	COM		587188103	49	1450	SH	OTHER	01		
MENTOR CORP MINN	COM		587188103	6403	190100	SH	DEFINED	05	190100	
MENTOR CORP MINN	COM		587188103	946	28100	SH	DEFINED	21	28100	
MENTOR CORP MINN	COM		587188103	35	1038	SH	DEFINED	22	1038	
MENTOR GRAPHICS CORP 700	COM		587200106	87	7890	SH	DEFINED	01	7190	
MENTOR GRAPHICS CORP 425	COM		587200106	13	1175	SH	OTHER	01	750	
MENTOR GRAPHICS CORP	COM		587200106	1733	158037	SH	DEFINED	05	158037	
MENTOR GRAPHICS CORP	COM		587200106	12	1100	SH	DEFINED	08	1100	
MENTOR GRAPHICS CORP	COM		587200106	4656	424600	SH	DEFINED	21	424600	
MENTOR GRAPHICS CORP 8300	COM		587200106	1122	102285	SH	DEFINED	22	93985	
MENTOR GRAPHICS CORP	NOTE	6.875%	587200AB2	1279	1239000	PRN	DEFINED	08	1239000	
MENTOR GRAPHICS CORP	NOTE	6.875%	587200AB2	577	559000	PRN	DEFINED	17	559000	
MERCANTILE BANK CORP 7860	COM		587376104	4870	139787	SH	DEFINED	21	131927	
MERCANTILE BANK CORP	COM		587376104	922	26451	SH	DEFINED	22	26451	
MERCANTILE BANK CORP	COM		587376104	88	2515	SH	OTHER	22	2515	

MERCANTILE BANKSHARES CORP	COM	587405101	3863	80541	SH	DEFINED	01	80541	
MERCANTILE BANKSHARES CORP 11109	COM	587405101	7425	154823	SH	OTHER	01	143714	
MERCANTILE BANKSHARES CORP	COM	587405101	8424	175655	SH	DEFINED	05	175655	
MERCANTILE BANKSHARES CORP	COM	587405101	58	1200	SH	DEFINED	08	1200	
MERCANTILE BANKSHARES CORP	COM	587405101	280	5836	SH	DEFINED	22	5836	
MERCANTILE BANKSHARES CORP	COM	587405101	306	6381	SH	OTHER	22	6381	
MERCER INTL INC	SH BEN INT	588056101	74	8500	SH	DEFINED	17	8500	
MERCER INTL INC	SH BEN INT	588056101	3048	350300	SH	DEFINED	21	350300	
MERCER INTL INC	SH BEN INT	588056101	179	20610	SH	DEFINED	22	20610	
MERCER INTL INC	SH BEN INT	588056101	43	4900	SH	OTHER	22	4900	
MERCHANTS BANCSHARES	COM	588448100	37	1300	SH	DEFINED	01	1300	
MERCHANTS BANCSHARES	COM	588448100	3750	130432	SH	DEFINED	21	130432	
MERCHANTS BANCSHARES	COM	588448100	166	5760	SH	DEFINED	22	5760	
MERCHANTS BANCSHARES	COM	588448100	55	1900	SH	OTHER	22	1900	
MERCK & CO INC 425253	COM	589331107	136371	4132445	SH	DEFINED	01	3707192	
MERCK & CO INC 1696018	COM	589331107	117167	3550526	SH	OTHER	01	1854508	
MERCK & CO INC	COM	589331107	3135	95000	SH	CALL	DEFINED	01	95000
MERCK & CO INC	COM	589331107	3425	103800	SH	PUT	DEFINED	01	103800
MERCK & CO INC 479300	COM	589331107	71639	2170880	SH	DEFINED	05	1691580	
MERCK & CO INC	COM	589331107	26060	789685	SH	DEFINED	08	789685	
MERCK & CO INC	COM	589331107	5221	158200	SH	CALL	DEFINED	08	158200
MERCK & CO INC	COM	589331107	1650	50000	SH	PUT	DEFINED	08	50000
MERCK & CO INC	COM	589331107	9	265	SH	DEFINED	13	265	
MERCK & CO INC 130	COM	589331107	41	1230	SH	OTHER	13	1100	
MERCK & CO INC	COM	589331107	13445	407417	SH	DEFINED	17	407417	
MERCK & CO INC 119200	COM	589331107	3934	119200	SH	OTHER	17		
MERCK & CO INC	COM	589331107	7352	222800	SH	CALL	DEFINED	17	222800
MERCK & CO INC	COM	589331107	4541	137600	SH	PUT	DEFINED	17	137600
MERCK & CO INC 28497	COM	589331107	940	28497	SH	DEFINED	18		
MERCK & CO INC 1270	COM	589331107	48664	1474655	SH	DEFINED	21	1473385	
MERCK & CO INC 410338	COM	589331107	212062	6426133	SH	DEFINED	22	6015795	
MERCK & CO INC	COM	589331107	127607	3866889	SH	OTHER	22	3866889	
MERCURY COMPUTER SYS 3700	COM	589378108	170	6325	SH	DEFINED	01	2625	
MERCURY COMPUTER SYS 325	COM	589378108	9	325	SH	OTHER	01		
MERCURY COMPUTER SYS	COM	589378108	2535	94575	SH	DEFINED	05	94575	
MERCURY COMPUTER SYS	COM	589378108	13	500	SH	DEFINED	08	500	
MERCURY COMPUTER SYS	COM	589378108	378	14100	SH	DEFINED	21	14100	
MERCURY INTERACTIVE CORP	COM	589405109	351	10066	SH	DEFINED	01	10066	
MERCURY INTERACTIVE CORP 595	COM	589405109	21	595	SH	OTHER	01		
MERCURY INTERACTIVE CORP	COM	589405109	1401	40166	SH	DEFINED	05	40166	
MERCURY INTERACTIVE CORP	COM	589405109	925	26533	SH	DEFINED	08	26533	
MERCURY INTERACTIVE CORP	COM	589405109	663	19000	SH	CALL	DEFINED	08	19000
MERCURY INTERACTIVE CORP	COM	589405109	698	20000	SH	PUT	DEFINED	08	20000
MERCURY INTERACTIVE CORP	COM	589405109	1657	47500	SH	DEFINED	17	47500	
MERCURY INTERACTIVE CORP	COM	589405109	1756	50350	SH	DEFINED	20	50350	
MERCURY INTERACTIVE CORP 59550	COM	589405109	15003	430145	SH	DEFINED	21	370595	
MERCURY INTERACTIVE CORP 12850	COM	589405109	1997	57243	SH	DEFINED	22	44393	
MERCURY INTERACTIVE CORP	COM	589405109	38	1080	SH	OTHER	22	1080	
MERCURY INTERACTIVE CORP	NOTE	589405AD1	1564	1640000	PRN	DEFINED	08	1640000	
MERCURY INTERACTIVE CORP	NOTE	589405AD1	610	640000	PRN	DEFINED	17	640000	
MEREDITH CORP	COM	589433101	1764	34335	SH	DEFINED	01	34335	
MEREDITH CORP 200	COM	589433101	157	3060	SH	OTHER	01	2860	
MEREDITH CORP	COM	589433101	1205	23460	SH	DEFINED	05	23460	
MEREDITH CORP	COM	589433101	518	10076	SH	DEFINED	08	10076	
MEREDITH CORP	COM	589433101	250	4857	SH	DEFINED	21	4857	
MEREDITH CORP 100	COM	589433101	113	2200	SH	DEFINED	22	2100	
MERIDIAN RESOURCE CORP 3695	COM	58977Q109	41	4695	SH	OTHER	01	1000	
MERIDIAN RESOURCE CORP	COM	58977Q109	104	11800	SH	DEFINED	08	11800	
MERIDIAN RESOURCE CORP	COM	58977Q109	29	3255	SH	DEFINED	17	3255	
MERISTAR HOSPITALITY CORP	COM	58984Y103	1936	355237	SH	DEFINED	01	355237	
MERISTAR HOSPITALITY CORP 9615	COM	58984Y103	52	9615	SH	OTHER	01		
MERISTAR HOSPITALITY CORP	COM	58984Y103	1958	359307	SH	DEFINED	17	359307	
MERISTAR HOSPITALITY CORP	COM	58984Y103	6	1040	SH	DEFINED	22	1040	
MERIT MED SYS INC 6557 2200	COM	589889104	276	18261	SH	DEFINED	01	9504	
MERIT MED SYS INC 2600	COM	589889104	39	2600	SH	OTHER	01		

MERIT MED SYS INC	COM	589889104	4180	276657	SH	DEFINED	05	276657
MERIT MED SYS INC	COM	589889104	9	600	SH	DEFINED	08	600
MERIT MED SYS INC	COM	589889104	264	17500	SH	DEFINED	21	17500
MERIT MED SYS INC	COM	589889104		6	SH	DEFINED	22	
6								
MERIT MED SYS INC	COM	589889104	245	16200	SH	OTHER	22	6
16194								
MERIDIAN GOLD INC	COM	589975101	4	250	SH	OTHER	01	250
MERIDIAN GOLD INC	COM	589975101	167	10000	SH	DEFINED	21	10000
MERIDIAN GOLD INC	COM	589975101	1	43	SH	DEFINED	22	43
MERITAGE HOMES CORP	COM	59001A102	206	2625	SH	DEFINED	01	2025
600								
MERITAGE HOMES CORP	COM	59001A102	4380	55725	SH	DEFINED	05	55725
MERITAGE HOMES CORP	COM	59001A102	676	8600	SH	DEFINED	21	8600
MERIX CORP	COM	590049102	1	50	SH	OTHER	01	50
MERIX CORP	COM	590049102		48	SH	DEFINED	08	48
MERIX CORP	COM	590049102	536	51740	SH	DEFINED	17	51740
MERIX CORP	COM	590049102	5806	560450	SH	DEFINED	21	560450
MERIX CORP	COM	590049102	1131	109200	SH	DEFINED	22	101100
8100								
MERRILL LYNCH & CO INC	COM	590188108	183467	3690005	SH	DEFINED	01	3631756
58249								
MERRILL LYNCH & CO INC	COM	590188108	55096	1108116	SH	OTHER	01	435383
672733								
MERRILL LYNCH & CO INC	COM	590188108	61389	1234695	SH	DEFINED	05	1025595
209100								
MERRILL LYNCH & CO INC	COM	590188108	3490	70191	SH	DEFINED	08	70191
MERRILL LYNCH & CO INC	COM	590188108	34133	686500	SH	CALL	DEFINED	686500
MERRILL LYNCH & CO INC	COM	590188108	8204	165000	SH	PUT	DEFINED	165000
MERRILL LYNCH & CO INC	COM	590188108	92	1858	SH	DEFINED	13	1858
MERRILL LYNCH & CO INC	COM	590188108	21	431	SH	OTHER	13	161
270								
MERRILL LYNCH & CO INC	COM	590188108	5214	104867	SH	DEFINED	17	104867
MERRILL LYNCH & CO INC	COM	590188108	6066	122000	SH	CALL	DEFINED	122000
MERRILL LYNCH & CO INC	COM	590188108	6066	122000	SH	PUT	DEFINED	122000
MERRILL LYNCH & CO INC	COM	590188108	533	10713	SH	DEFINED	18	
10713								
MERRILL LYNCH & CO INC	COM	590188108	2167	43585	SH	DEFINED	20	43585
MERRILL LYNCH & CO INC	COM	590188108	68891	1385570	SH	DEFINED	21	1287095
98475								
MERRILL LYNCH & CO INC	COM	590188108	66491	1337309	SH	DEFINED	22	1243528
93781								
MERRILL LYNCH & CO INC	COM	590188108	18546	373012	SH	OTHER	22	372912
100								
MESA AIR GROUP INC	COM	590479101	64	12525	SH	DEFINED	01	4176
8349								
MESA AIR GROUP INC	COM	590479101	5	1026	SH	OTHER	01	
1026								
MESA AIR GROUP INC	COM	590479101	786	154100	SH	DEFINED	05	154100
MESA AIR GROUP INC	COM	590479101	9	1698	SH	DEFINED	08	1698
MESA AIR GROUP INC	COM	590479101	107	20900	SH	DEFINED	21	20900
MESA AIR GROUP INC	COM	590479101	1	119	SH	DEFINED	22	119
MESA AIR GROUP INC	NOTE	2.482% 590479AB7	832	2520000	PRN	DEFINED	17	2520000
MESTEK INC	COM	590829107	244	13957	SH	DEFINED	22	13957
MESTEK INC	COM	590829107	6181	354200	SH	OTHER	22	354200
METAL MGMT INC	COM NEW	591097209	15	806	SH	DEFINED	01	806
METAL MGMT INC	COM NEW	591097209	22	1200	SH	DEFINED	08	1200
METAL MGMT INC	COM NEW	591097209	5161	283900	SH	DEFINED	21	283900
METAL MGMT INC	COM NEW	591097209	222	12200	SH	DEFINED	22	12200
METAL MGMT INC	COM NEW	591097209	75	4100	SH	OTHER	22	4100
METASOLV INC	COM	59139P104	11	4429	SH	DEFINED	22	4429
METASOLV INC	COM	59139P104	128	50327	SH	DEFINED		50327
METHODE ELECTRS INC	COM	591520200	309	24175	SH	DEFINED	01	7275
16900								
METHODE ELECTRS INC	COM	591520200	1	50	SH	OTHER	01	
50								
METHODE ELECTRS INC	COM	591520200	2119	165700	SH	DEFINED	05	165700
METHODE ELECTRS INC	COM	591520200	10	800	SH	DEFINED	08	800
METHODE ELECTRS INC	COM	591520200	301	23500	SH	DEFINED	21	23500
METLIFE INC	COM	59156R108	6916	178929	SH	DEFINED	01	173751
5178								
METLIFE INC	COM	59156R108	816	21116	SH	OTHER	01	7915
13201								
METLIFE INC	COM	59156R108	13732	355298	SH	DEFINED	05	355298
METLIFE INC	COM	59156R108	2455	63507	SH	DEFINED	08	63507
METLIFE INC	COM	59156R108	736	19055	SH	DEFINED	17	19055
METLIFE INC	COM	59156R108	134	3460	SH	OTHER	17	
3460								
METLIFE INC	COM	59156R108	10912	282340	SH	DEFINED	21	282340
METLIFE INC	COM	59156R108	26697	690732	SH	DEFINED	22	640473
50259								
METLIFE INC	COM	59156R108	2802	72487	SH	OTHER	22	72487
METRIS COS INC	COM	591598107	490	50125	SH	DEFINED	01	50125
METRIS COS INC	COM	591598107	531	54288	SH	DEFINED	17	54288
METRIS COS INC	COM	591598107	4812	492000	SH	DEFINED	21	492000

METRIS COS INC	COM	591598107	317	32399	SH	DEFINED	22	32399	
METRIS COS INC	COM	591598107	68	7000	SH	OTHER	22	7000	
METRO GOLDWYN MAYER INC	COM	591610100	14	1224	SH	DEFINED	05	1224	
METRO GOLDWYN MAYER INC	COM	591610100	3590	310300	SH	DEFINED	08	310300	
METRO GOLDWYN MAYER INC	COM	591610100	1	57	SH	DEFINED	17	57	
METRO GOLDWYN MAYER INC	COM	591610100	1	55	SH	DEFINED	22	55	
METTLER TOLEDO INTERNATIONAL	COM	592688105	612	12957	SH	DEFINED	01	12957	
METTLER TOLEDO INTERNATIONAL	COM	592688105	1	25	SH	OTHER	01	25	
METTLER TOLEDO INTERNATIONAL	COM	592688105	8	163	SH	DEFINED	05	163	
METTLER TOLEDO INTERNATIONAL	COM	592688105	71	1503	SH	DEFINED	08	1503	
METTLER TOLEDO INTERNATIONAL	COM	592688105	35	750	SH	DEFINED	18	750	
METTLER TOLEDO INTERNATIONAL	COM	592688105	1865	39500	SH	OTHER	22	39500	
MICHAELS STORES INC	COM	594087108	602	10160	SH	DEFINED	01	6235	
MICHAELS STORES INC	COM	594087108	277	4675	SH	OTHER	01	4225	
MICHAELS STORES INC	COM	594087108	8939	150974	SH	DEFINED	05	150974	
MICHAELS STORES INC	COM	594087108	358	6050	SH	DEFINED	08	6050	
MICHAELS STORES INC	COM	594087108	1303	22000	SH	DEFINED	17	22000	
MICHAELS STORES INC	COM	594087108	58	985	SH	DEFINED	22	985	
MICREL INC	COM	594793101	101	9675	SH	DEFINED	01	9675	
MICREL INC	COM	594793101	7	625	SH	OTHER	01	500	
MICREL INC	COM	594793101	2100	201690	SH	DEFINED	05	201690	
MICREL INC	COM	594793101	41	3894	SH	DEFINED	08	3894	
MICROS SYS INC	COM	594901100	677	13525	SH	DEFINED	01	7725	
MICROS SYS INC	COM	594901100	18	350	SH	OTHER	01	350	
MICROS SYS INC	COM	594901100	4265	85175	SH	DEFINED	05	85175	
MICROS SYS INC	COM	594901100	20	400	SH	DEFINED	08	400	
MICROS SYS INC	COM	594901100	616	12300	SH	DEFINED	21	12300	
MICROSOFT CORP	COM	594918104	451796	16339833	SH	DEFINED	01	15537897	
MICROSOFT CORP	COM	594918104	211402	7645657	SH	OTHER	01	4510297	
MICROSOFT CORP	COM	594918104	50854	1839200	SH	PUT	DEFINED	01	1839200
MICROSOFT CORP	COM	594918104	189422	6850721	SH	DEFINED	05	5548921	
MICROSOFT CORP	COM	594918104	52111	1884670	SH	DEFINED	08	1884670	
MICROSOFT CORP	COM	594918104	10056	363700	SH	PUT	DEFINED	08	363700
MICROSOFT CORP	COM	594918104	137	4968	SH	DEFINED	13	4943	
MICROSOFT CORP	COM	594918104	44	1575	SH	OTHER	13	1575	
MICROSOFT CORP	COM	594918104	3905	141233	SH	DEFINED	17	141233	
MICROSOFT CORP	COM	594918104	4328	156514	SH	DEFINED	18	156514	
MICROSOFT CORP	COM	594918104	10695	386795	SH	DEFINED	20	386795	
MICROSOFT CORP	COM	594918104	387076	13999139	SH	DEFINED	21	13019589	
MICROSOFT CORP	COM	594918104	407694	14744797	SH	DEFINED	22	13655808	
MICROSOFT CORP	COM	594918104	133375	4823688	SH	OTHER	22	4823388	
MICROSOFT CORP	COM	594918104	201	7254	SH	DEFINED		7254	
MICROSTRATEGY INC	CL A NEW	594972408	10	232	SH	DEFINED	08	232	
MICROSTRATEGY INC	CL A NEW	594972408	279	6800	SH	DEFINED	17	6800	
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	3494	130176	SH	DEFINED	01	130176	
MICROCHIP TECHNOLOGY INC	COM	595017104	500	18625	SH	OTHER	01	14200	
MICROCHIP TECHNOLOGY INC	COM	595017104	18248	679866	SH	DEFINED	05	679866	
MICROCHIP TECHNOLOGY INC	COM	595017104	277	10310	SH	DEFINED	08	10310	
MICROCHIP TECHNOLOGY INC	COM	595017104	509	18950	SH	DEFINED	20	18950	
MICROCHIP TECHNOLOGY INC	COM	595017104	30036	1119090	SH	DEFINED	21	1119090	
MICROCHIP TECHNOLOGY INC	COM	595017104	1995	74330	SH	DEFINED	22	59790	
MICROCHIP TECHNOLOGY INC	COM	595017104	16	600	SH	OTHER	22	600	
MICROMUSE INC	COM	595094103	23	6127	SH	DEFINED	01	6127	
MICROMUSE INC	COM	595094103	705	191600	SH	DEFINED	17	191600	
MICROMUSE INC	COM	595094103	3505	952400	SH	DEFINED	21	891900	
MICROMUSE INC	COM	595094103	650	176600	SH	DEFINED	22	97600	
MICROMUSE INC	COM	595094103	364	98900	SH	OTHER	22	98900	
MICRON TECHNOLOGY INC	COM	595112103	777	64599	SH	DEFINED	01	64599	
MICRON TECHNOLOGY INC	COM	595112103	535	44500	SH	OTHER	01	3360	
MICRON TECHNOLOGY INC	COM	595112103	3285	273105	SH	DEFINED	05	273105	
MICRON TECHNOLOGY INC	COM	595112103	24992	2077482	SH	DEFINED	08	2077482	
MICRON TECHNOLOGY INC	COM	595112103	26153	2174000	SH	CALL	DEFINED	08	2174000

MICRON TECHNOLOGY INC	COM	595112103	9383	780000	SH	PUT	DEFINED	08	780000
MICRON TECHNOLOGY INC	COM	595112103	2098	174363	SH		DEFINED	17	174363
MICRON TECHNOLOGY INC	COM	595112103	60	5000	SH	CALL	DEFINED	17	5000
MICRON TECHNOLOGY INC	COM	595112103	5338	443715	SH		DEFINED	21	443715
MICRON TECHNOLOGY INC	COM	595112103	1360	113055	SH		DEFINED	22	111005
2050									
MICRON TECHNOLOGY INC	COM	595112103	36	3000	SH		OTHER	22	3000
MICROSEMI CORP	COM	595137100	1019	72255	SH		DEFINED	01	43695
28560									
MICROSEMI CORP	COM	595137100	30	2140	SH		OTHER	01	
2140									
MICROSEMI CORP	COM	595137100	9146	648619	SH		DEFINED	05	648619
MICROSEMI CORP	COM	595137100	35	2500	SH		DEFINED	08	2500
MICROSEMI CORP	COM	595137100	980	69500	SH		DEFINED	21	69500
MICROTUNE INC DEL	COM	59514P109	243	46000	SH		DEFINED	21	46000
MICROTUNE INC DEL	COM	59514P109	48	9000	SH		OTHER	22	9000
MID-AMER APT CMNTYS INC	COM	59522J103	64	1650	SH		OTHER	01	
1100 550									
MID-AMER APT CMNTYS INC	COM	59522J103	5895	151350	SH		DEFINED	21	151350
MID-AMER APT CMNTYS INC	COM	59522J103	262	6726	SH		DEFINED	22	6660
66									
MID-AMER APT CMNTYS INC	COM	59522J103	82	2100	SH		OTHER	22	2100
MID-STATE BANCSHARES	COM	595440108	129	5000	SH		DEFINED	01	5000
MID-STATE BANCSHARES	COM	595440108	39	1498	SH		DEFINED	08	1498
MID-STATE BANCSHARES	COM	595440108	5964	231810	SH		DEFINED	21	231810
MID-STATE BANCSHARES	COM	595440108	262	10200	SH		DEFINED	22	10200
MID-STATE BANCSHARES	COM	595440108	85	3300	SH		OTHER	22	3300
MIDAS GROUP INC	COM	595626102	396	24450	SH		DEFINED	01	9450
15000									
MIDAS GROUP INC	COM	595626102	9	583	SH		OTHER	01	
583									
MIDAS GROUP INC	COM	595626102	1338	82600	SH		DEFINED	05	82600
MIDAS GROUP INC	COM	595626102	24	1500	SH		DEFINED	08	1500
MIDAS GROUP INC	COM	595626102	168	10400	SH		DEFINED	21	10400
MIDAS GROUP INC	COM	595626102	2	100	SH		OTHER	22	
100									
MIDCAP SPDR TR	UNIT SER 1	595635103	10275	94836	SH		DEFINED	01	53000
41836									
MIDCAP SPDR TR	UNIT SER 1	595635103	12546	115788	SH		OTHER	01	53698
17196 44894									
MIDCAP SPDR TR	UNIT SER 1	595635103	1312	12112	SH		DEFINED	05	12112
MIDCAP SPDR TR	UNIT SER 1	595635103	780	7200	SH		DEFINED	17	7200
MIDCAP SPDR TR	UNIT SER 1	595635103	325	3004	SH		DEFINED	22	1004
2000									
MIDCAP SPDR TR	UNIT SER 1	595635103	550	5080	SH		OTHER	22	5080
MIDCAP SPDR TR	UNIT SER 1	595635103	6501	60000	SH		DEFINED		60000
MIDDLESEX WATER CO	COM	596680108	190	10600	SH		OTHER	22	10600
MIDWEST AIR GROUP INC	COM	597911106	465	157657	SH		DEFINED	19	157657
MIDWAY GAMES INC	COM	598148104	10	1000	SH		DEFINED	01	
1000									
MIDWAY GAMES INC	COM	598148104	30	3000	SH		OTHER	01	3000
MIDWAY GAMES INC	COM	598148104	28	2800	SH		DEFINED	05	2800
MIDWAY GAMES INC	COM	598148104	248	25000	SH	CALL	DEFINED	08	25000
MILACRON INC	COM	598709103	82	26407	SH		DEFINED	01	26407
MILACRON INC	COM	598709103	476	152600	SH		DEFINED	05	152600
MILACRON INC	COM	598709103	74	23700	SH		DEFINED	21	23700
MILACRON INC	COM	598709103	2	800	SH		DEFINED	22	800
MILLENNIUM PHARMACEUTICALS I	COM	599902103	708	51799	SH		DEFINED	01	49799
2000									
MILLENNIUM PHARMACEUTICALS I	COM	599902103	159	11643	SH		OTHER	01	7000
4643									
MILLENNIUM PHARMACEUTICALS I	COM	599902103	9208	673621	SH		DEFINED	05	673621
MILLENNIUM PHARMACEUTICALS I	COM	599902103	5628	411722	SH		DEFINED	08	411722
MILLENNIUM PHARMACEUTICALS I	COM	599902103	239	17500	SH	CALL	DEFINED	08	17500
MILLENNIUM PHARMACEUTICALS I	COM	599902103	137	10000	SH	PUT	DEFINED	08	10000
MILLENNIUM PHARMACEUTICALS I	COM	599902103	37	2718	SH		DEFINED	22	2472
246									
MILLENNIUM PHARMACEUTICALS I	COM	599902103	2455	179624	SH		OTHER	22	179624
MILLENNIUM CHEMICALS INC	COM	599903101	60	2827	SH		DEFINED	01	2827
MILLENNIUM CHEMICALS INC	COM	599903101	23	1085	SH		OTHER	01	1085
MILLENNIUM CHEMICALS INC	COM	599903101	59	2800	SH		DEFINED	05	2800
MILLENNIUM CHEMICALS INC	COM	599903101	2121	100000	SH		DEFINED	21	100000
MILLENNIUM CHEMICALS INC	COM	599903101	2	100	SH		DEFINED	22	100
MILLENNIUM CHEMICALS INC	COM	599903101	1	64	SH		OTHER	22	64
MILLENNIUM CELL INC	COM	60038B105	81	66176	SH		DEFINED	08	66176
MILLENNIUM CELL INC	COM	60038B105	1	450	SH		OTHER	22	450
MILLER HERMAN INC	COM	600544100	1461	59252	SH		DEFINED	01	59252
MILLER HERMAN INC	COM	600544100	39	1580	SH		OTHER	01	
1580									
MILLER HERMAN INC	COM	600544100	3898	158138	SH		DEFINED	05	158138
MILLER HERMAN INC	COM	600544100	145	5863	SH		DEFINED	08	5863
MILLER HERMAN INC	COM	600544100	77	3122	SH		DEFINED	22	3122
MILLER HERMAN INC	COM	600544100	99	4000	SH		OTHER	22	4000
MILLIPORE CORP	COM	601073109	563	11763	SH		DEFINED	01	11763
MILLIPORE CORP	COM	601073109	20	415	SH		OTHER	01	240

175							
MILLIPORE CORP	COM	601073109	1522	31818 SH	DEFINED 05		31818
MILLIPORE CORP	COM	601073109	596	12460 SH	DEFINED 08		12460
MILLIPORE CORP	COM	601073109	22877	478101 SH	DEFINED 21		478101
MILLIPORE CORP	COM	601073109	5085	106273 SH	DEFINED 22		95927
10346							
MILLIPORE CORP	COM	601073109	1931	40362 SH	OTHER 22		40362
MILLS CORP	COM	601148109	588	11329 SH	DEFINED 01		11329
MILLS CORP	COM	601148109	41	800 SH	OTHER 01		800
MILLS CORP	COM	601148109	176	3400 SH	DEFINED 08		3400
MILLS CORP	COM	601148109	951	18329 SH	DEFINED 17		18329
MILLS CORP	COM	601148109	158	3054 SH	DEFINED 22		2554
500							
MILLS CORP	COM	601148109	54	1045 SH	OTHER 22		1045
MINDSPEED TECHNOLOGIES INC	COM	602682106	100	50000 SH	DEFINED 08		50000
MINDSPEED TECHNOLOGIES INC	COM	602682106	32	16130 SH	DEFINED 21		16130
MINDSPEED TECHNOLOGIES INC	COM	602682106	6	3038 SH	DEFINED 22		3038
MINDSPEED TECHNOLOGIES INC	COM	602682106	3	1343 SH	OTHER 22		1343
MINE SAFETY APPLIANCES CO	COM	602720104	37	900 SH	DEFINED 01		900
MINE SAFETY APPLIANCES CO	COM	602720104	163	4000 SH	DEFINED 22		4000
MINE SAFETY APPLIANCES CO	COM	602720104	79	1950 SH	OTHER 22		1950
MINERALS TECHNOLOGIES INC	COM	603158106	331	5625 SH	DEFINED 01		5625
MINERALS TECHNOLOGIES INC	COM	603158106	4	75 SH	OTHER 01		
75							
MINERALS TECHNOLOGIES INC	COM	603158106	2669	45344 SH	DEFINED 05		45344
MINERALS TECHNOLOGIES INC	COM	603158106	161	2739 SH	DEFINED 08		2739
MINERALS TECHNOLOGIES INC	COM	603158106	4309	73200 SH	DEFINED 21		73200
MINERALS TECHNOLOGIES INC	COM	603158106	190	3230 SH	DEFINED 22		3230
MINERALS TECHNOLOGIES INC	COM	603158106	59	1000 SH	OTHER 22		1000
MIPS TECHNOLOGIES INC	COM	604567107	93	16400 SH	DEFINED 17		16400
MIPS TECHNOLOGIES INC	COM	604567107	1	100 SH	DEFINED 22		100
MISSION RESOURCES CORP	COM	605109107	2309	367100 SH	DEFINED 21		344400
22700							
MISSION RESOURCES CORP	COM	605109107	448	71249 SH	DEFINED 22		71249
MISSION RESOURCES CORP	COM	605109107	49	7751 SH	OTHER 22		7751
MITSUBISHI TOKYO FINL GROUP	SPONSORED AD	606816106	7	890 SH	DEFINED 01		890
MITSUBISHI TOKYO FINL GROUP	SPONSORED AD	606816106	10	1150 SH	OTHER 01		650
500							
MITSUBISHI TOKYO FINL GROUP	SPONSORED AD	606816106	7433	891200 SH	DEFINED 21		882200
9000							
MITSUBISHI TOKYO FINL GROUP	SPONSORED AD	606816106	7	800 SH	DEFINED 22		
800							
MITSUBISHI TOKYO FINL GROUP	SPONSORED AD	606816106	17	2000 SH	OTHER 22		2000
MOBIUS MGMT SYSTEMS INC	COM	606925105	7	817 SH	DEFINED 01		817
MOBIUS MGMT SYSTEMS INC	COM	606925105	1184	130923 SH	DEFINED 17		130923
MOBILE TELESYSTEMS OJSC	SPONSORED AD	607409109	7	50 SH	OTHER 01		50
MOBILE TELESYSTEMS OJSC	SPONSORED AD	607409109	2813	19400 SH	DEFINED 21		19400
MOBILE MINI INC	COM	60740F105	605	24400 SH	DEFINED 01		13200
11200							
MOBILE MINI INC	COM	60740F105	3	125 SH	OTHER 01		
125							
MOBILE MINI INC	COM	60740F105	1697	68425 SH	DEFINED 05		68425
MOBILE MINI INC	COM	60740F105	7	300 SH	DEFINED 08		300
MOBILE MINI INC	COM	60740F105	2582	104100 SH	DEFINED 21		104100
MOBILE MINI INC	COM	60740F105	647	26077 SH	DEFINED 22		24014
2063							
MOBILITY ELECTRONICS INC	COM	60741U101	47	5654 SH	DEFINED 08		5654
MOBILITY ELECTRONICS INC	COM	60741U101	393	47671 SH	DEFINED 17		47671
MOCON INC	COM	607494101	8	1000 SH	DEFINED 22		1000
MOCON INC	COM	607494101	94	11437 SH	OTHER 22		11437
MOD PAC CORP	COM	607495108	359	31773 SH	DEFINED 22		31773
MODEM MEDIA INC	CL A	607533106	1261	235200 SH	DEFINED 21		235200
MODEM MEDIA INC	CL A	607533106	879	163946 SH	DEFINED 22		10400
153546							
MODEM MEDIA INC	CL A	607533106	14	2600 SH	OTHER 22		2600
MODINE MFG CO	COM	607828100	93	3100 SH	DEFINED 01		3100
MODINE MFG CO	COM	607828100	2289	76025 SH	DEFINED 05		76025
MODINE MFG CO	COM	607828100	8866	294443 SH	DEFINED 21		294443
MODINE MFG CO	COM	607828100	110	3640 SH	DEFINED 22		3640
MODINE MFG CO	COM	607828100	36	1200 SH	OTHER 22		1200
MOHAWK INDS INC	COM	608190104	594	7480 SH	DEFINED 01		7480
MOHAWK INDS INC	COM	608190104	186	2347 SH	OTHER 01		197
2150							
MOHAWK INDS INC	COM	608190104	18556	233734 SH	DEFINED 05		233734
MOHAWK INDS INC	COM	608190104	175	2200 SH	DEFINED 08		2200
MOHAWK INDS INC	COM	608190104	32	408 SH	DEFINED 22		
408							
MOHAWK INDS INC	COM	608190104	703	8860 SH	OTHER 22		8368
492							
MOLEX INC	COM	608554101	797	26719 SH	DEFINED 01		26718
1							
MOLEX INC	COM	608554101	29	983 SH	OTHER 01		608
375							
MOLEX INC	COM	608554101	2474	82962 SH	DEFINED 05		82962
MOLEX INC	COM	608554101	152	5096 SH	DEFINED 08		5096

MOLEX INC	COM	608554101	546	18315 SH	DEFINED 21	18315
MOLEX INC 2018	COM	608554101	2056	68943 SH	DEFINED 22	66925
MOLEX INC	COM	608554101	1330	44590 SH	OTHER 22	44590
MOLEX INC	CL A	608554200	18	700 SH	DEFINED 01	700
MOLEX INC	CL A	608554200	8	300 SH	DEFINED 08	300
MOLEX INC	CL A	608554200	3227	122625 SH	DEFINED 21	122625
MOLEX INC 600	CL A	608554200	766	29099 SH	DEFINED 22	28499
MOLEX INC	CL A	608554200	736	27982 SH	OTHER 22	27982
MONACO COACH CORP 21400	COM	60886R103	611	28225 SH	DEFINED 01	6825
MONACO COACH CORP 75	COM	60886R103	2	75 SH	OTHER 01	
MONACO COACH CORP	COM	60886R103	3168	146325 SH	DEFINED 05	146325
MONACO COACH CORP	COM	60886R103	30	1394 SH	DEFINED 08	1394
MONACO COACH CORP	COM	60886R103	422	19500 SH	DEFINED 21	19500
MONACO COACH CORP	COM	60886R103	117	5387 SH	DEFINED 22	5387
MONEYGRAM INTL INC	COM	60935Y109	3355	196430 SH	DEFINED 05	196430
MONEYGRAM INTL INC	COM	60935Y109	22	1300 SH	DEFINED 08	1300
MONEYGRAM INTL INC 285	COM	60935Y109	494	28923 SH	DEFINED 22	28638
MONEYGRAM INTL INC	COM	60935Y109	8	485 SH	OTHER 22	485
MONMOUTH CMNTY BANCORP	COM	609539101	305	13112 SH	DEFINED 22	13112
MONOLITHIC SYS TECHNOLOGY IN	COM	609842109	4151	956510 SH	DEFINED 01	956510
MONRO MUFFLER BRAKE INC	COM	610236101	4	191 SH	DEFINED 08	191
MONRO MUFFLER BRAKE INC	COM	610236101	11878	543621 SH	DEFINED 21	543621
MONRO MUFFLER BRAKE INC 6477	COM	610236101	1765	80760 SH	DEFINED 22	74283
MONRO MUFFLER BRAKE INC	COM	610236101	92	4227 SH	OTHER 22	4227
MONSANTO CO NEW 4993	COM	61166W101	11131	305637 SH	DEFINED 01	300644
MONSANTO CO NEW 146565	COM	61166W101	5614	154146 SH	OTHER 01	7581
MONSANTO CO NEW 144100	COM	61166W101	12896	354081 SH	DEFINED 05	209981
MONSANTO CO NEW	COM	61166W101	1810	49690 SH	DEFINED 08	49690
MONSANTO CO NEW	COM	61166W101	4914	134931 SH	DEFINED 21	134931
MONSANTO CO NEW 61638	COM	61166W101	10528	289062 SH	DEFINED 22	227424
MONSANTO CO NEW	COM	61166W101	3496	95998 SH	OTHER 22	95998
MONSTER WORLDWIDE INC	COM	611742107	54	2179 SH	DEFINED 01	2179
MONSTER WORLDWIDE INC	COM	611742107	1348	54718 SH	DEFINED 05	54718
MONSTER WORLDWIDE INC	COM	611742107	275	11144 SH	DEFINED 08	11144
MONSTER WORLDWIDE INC	COM	611742107	1267	51401 SH	DEFINED 21	51401
MONSTER WORLDWIDE INC 300	COM	611742107	82	3340 SH	DEFINED 22	3040
MOODYS CORP 650	COM	615369105	6401	87382 SH	DEFINED 01	86732
MOODYS CORP 12897	COM	615369105	11311	154415 SH	OTHER 01	141518
MOODYS CORP	COM	615369105	5273	71988 SH	DEFINED 05	71988
MOODYS CORP	COM	615369105	6959	95001 SH	DEFINED 08	95001
MOODYS CORP	COM	615369105	1048	14306 SH	DEFINED 21	14306
MOODYS CORP 5925	COM	615369105	3899	53227 SH	DEFINED 22	47302
MOODYS CORP	COM	615369105	3010	41088 SH	OTHER 22	41088
MOOG INC 5000	CL A	615394202	305	8412 SH	DEFINED 01	3412
MOOG INC 675	CL A	615394202	25	675 SH	OTHER 01	
MOOG INC	CL A	615394202	4187	115337 SH	DEFINED 05	115337
MOOG INC	CL A	615394202	36	1000 SH	DEFINED 08	1000
MOOG INC	CL A	615394202	8376	230750 SH	DEFINED 21	230750
MOOG INC 3563	CL A	615394202	1775	48892 SH	DEFINED 22	45329
MOOG INC	CL A	615394202	163	4500 SH	OTHER 22	4500
MORGAN STANLEY 67323	COM NEW	617446448	63356	1285119 SH	DEFINED 01	1217796
MORGAN STANLEY 260816	COM NEW	617446448	33786	685318 SH	OTHER 01	424502
MORGAN STANLEY	COM NEW	617446448	1775	36000 SH	CALL DEFINED 01	36000
MORGAN STANLEY	COM NEW	617446448	2539	51500 SH	PUT DEFINED 01	51500
MORGAN STANLEY 262700	COM NEW	617446448	44797	908660 SH	DEFINED 05	645960
MORGAN STANLEY	COM NEW	617446448	3775	76566 SH	DEFINED 08	76566
MORGAN STANLEY	COM NEW	617446448	8598	174400 SH	CALL DEFINED 08	174400
MORGAN STANLEY	COM NEW	617446448	8583	174100 SH	PUT DEFINED 08	174100
MORGAN STANLEY	COM NEW	617446448	18	360 SH	OTHER 13	360
MORGAN STANLEY	COM NEW	617446448	3433	69636 SH	DEFINED 17	69636
MORGAN STANLEY	COM NEW	617446448	20854	423000 SH	CALL DEFINED 17	423000
MORGAN STANLEY	COM NEW	617446448	3106	63000 SH	PUT DEFINED 17	63000
MORGAN STANLEY 11000	COM NEW	617446448	542	11000 SH	DEFINED 18	
MORGAN STANLEY	COM NEW	617446448	3450	69985 SH	DEFINED 20	69985



MORGAN STANLEY 151375	COM NEW	617446448	79049	1603435	SH	DEFINED 21	1452060
MORGAN STANLEY 14682	COM NEW	617446448	14385	291780	SH	DEFINED 22	277098
MORGAN STANLEY	COM NEW	617446448	3015	61161	SH	OTHER 22	61161
MORGAN STANLEY ASIA PAC FD I	COM	61744U106	44	3918	SH	OTHER 01	3918
MORGAN STANLEY ASIA PAC FD I	COM	61744U106		30	SH	DEFINED 22	30
MORGAN STANLEY ASIA PAC FD I	COM	61744U106	142	12576	SH	OTHER 22	12576
MORGAN STANLEY	GOVT INCOME	61745P106	22	2500	SH	DEFINED 01	2500
MORGAN STANLEY	GOVT INCOME	61745P106	88	9800	SH	DEFINED 22	9800
MORGAN STANLEY	MUN INCOME I	61745P437	25	2903	SH	DEFINED 01	2903
MORGAN STANLEY	MUN INCOME I	61745P437	169	19800	SH	OTHER 01	19800
MORGAN STANLEY 5000	MUN INCM OPP	61745P452	46	6200	SH	DEFINED 01	1200
MORGAN STANLEY 17125	MUN INCM OPP	61745P452	162	22125	SH	OTHER 01	5000
MORGAN STANLEY	QULTY MUN SE	61745P585	207	14667	SH	OTHER 01	14667
MORGAN STANLEY	QULTY MUN SE	61745P585	14	1000	SH	DEFINED 22	1000
MORGAN STANLEY	QULTY MUN SE	61745P585	6	400	SH	OTHER 22	400
MORGAN STANLEY 1000	QUALT MUN IN	61745P734	60	4334	SH	OTHER 01	3334
MORGAN STANLEY	QUALT MUN IN	61745P734	153	11131	SH	DEFINED 22	11131
MORGAN STANLEY 1093	INSD MUN INC	61745P791	143	10117	SH	DEFINED 01	9024
MORGAN STANLEY	INSD MUN INC	61745P791	210	14839	SH	OTHER 01	14839
MORGAN STANLEY	INSD MUN INC	61745P791	15	1079	SH	DEFINED 22	1079
MOTOROLA INC 180065	COM	620076109	25874	1434244	SH	DEFINED 01	1254179
MOTOROLA INC 793802	COM	620076109	24420	1353654	SH	OTHER 01	559852
MOTOROLA INC 568300	COM	620076109	52131	2889767	SH	DEFINED 05	2321467
MOTOROLA INC	COM	620076109	2067	114572	SH	DEFINED 08	114572
MOTOROLA INC	COM	620076109	5592	310000	SH	DEFINED 08	310000
MOTOROLA INC	COM	620076109	4051	224571	SH	DEFINED 17	224571
MOTOROLA INC 200	COM	620076109	4	200	SH	DEFINED 18	
MOTOROLA INC	COM	620076109	2128	117950	SH	DEFINED 20	117950
MOTOROLA INC 253270	COM	620076109	31538	1748219	SH	DEFINED 21	1494949
MOTOROLA INC 60899	COM	620076109	11765	652180	SH	DEFINED 22	591281
MOTOROLA INC	COM	620076109	5414	300133	SH	OTHER 22	300133
MOVIE GALLERY INC 14965	COM	624581104	373	21264	SH	DEFINED 01	6299
MOVIE GALLERY INC 435	COM	624581104	8	435	SH	OTHER 01	
MOVIE GALLERY INC	COM	624581104	2580	147150	SH	DEFINED 05	147150
MOVIE GALLERY INC	COM	624581104	163	9318	SH	DEFINED 08	9318
MOVIE GALLERY INC	COM	624581104	1728	98578	SH	DEFINED 21	98578
MOVIE GALLERY INC	COM	624581104	59	3340	SH	DEFINED 22	3340
MOVIE GALLERY INC	COM	624581104	19	1100	SH	OTHER 22	1100
MUELLER INDS INC 3900	COM	624756102	331	7700	SH	DEFINED 01	3800
MUELLER INDS INC 425	COM	624756102	18	425	SH	OTHER 01	
MUELLER INDS INC	COM	624756102	6590	153433	SH	DEFINED 05	153433
MUELLER INDS INC	COM	624756102	96	2237	SH	DEFINED 08	2237
MUELLER INDS INC	COM	624756102	996	23200	SH	DEFINED 21	23200
MULTIMEDIA GAMES INC 25400	COM	625453105	510	32925	SH	DEFINED 01	7525
MULTIMEDIA GAMES INC 250	COM	625453105	4	250	SH	OTHER 01	
MULTIMEDIA GAMES INC	COM	625453105	2237	144300	SH	DEFINED 05	144300
MULTIMEDIA GAMES INC	COM	625453105	9	600	SH	DEFINED 08	600
MULTIMEDIA GAMES INC	COM	625453105	200	12900	SH	DEFINED 17	12900
MULTIMEDIA GAMES INC	COM	625453105	288	18600	SH	DEFINED 21	18600
MUNIHOLDINGS CALIF INSD FD I	COM	625933106	247	17110	SH	DEFINED 01	17110
MUNICIPAL ADVANTAGE FD INC	COM	626189104	32	2447	SH	DEFINED 01	2447
MUNICIPAL ADVANTAGE FD INC 11845	COM	626189104	416	31500	SH	OTHER 01	19655
MUNICIPAL ADVANTAGE FD INC	COM	626189104	13	1000	SH	OTHER 22	1000
MUNIASSETS FD INC	COM	62618Q106	12	1000	SH	DEFINED 01	1000
MUNIASSETS FD INC	COM	62618Q106	144	11800	SH	OTHER 01	11800
MUNIHANCED FD INC	COM	626243109	57	5251	SH	DEFINED 01	5251
MUNIHANCED FD INC	COM	626243109	71	6600	SH	OTHER 01	6600
MUNIHANCED FD INC	COM	626243109	38	3500	SH	DEFINED 22	3500
MUNIHOLDINGS FLA INSD FD	COM	62624W105	1249	83292	SH	DEFINED 01	83292
MUNIHOLDINGS FLA INSD FD 1300	COM	62624W105	66	4404	SH	OTHER 01	3104
MUNIHOLDINGS FLA INSD FD	COM	62624W105	30	2000	SH	DEFINED 22	2000
MUNIHOLDINGS FLA INSD FD	COM	62624W105	30	2000	SH	OTHER 22	2000
MUNIVEST FD INC	COM	626295109	23	2500	SH	DEFINED 01	2500
MUNIVEST FD INC 3000	COM	626295109	93	10000	SH	OTHER 01	7000

MUNIVEST FD INC	COM	626295109	71	7679 SH	OTHER	22	7679
MUNIYIELD CALIF INS FD	COM	62629L104	118	8694 SH	DEFINED	01	8694
MUNIYIELD CALIF INS FD	COM	62629L104	227	16800 SH	OTHER	01	16800
MUNIYIELD CALIF INS FD	COM	62629L104	135	10000 SH	DEFINED	22	10000
MUNIVEST FD II INC	COM	62629P105	132	8881 SH	DEFINED	01	8881
MUNIVEST FD II INC	COM	62629P105	228	15280 SH	OTHER	01	12899
2381							
MUNIVEST FD II INC	COM	62629P105	24	1638 SH	DEFINED	22	
1638							
MUNIVEST FD II INC	COM	62629P105	4	300 SH	OTHER	22	300
MUNIYIELD QUALITY FD INC	COM	626302103	102	6959 SH	DEFINED	01	6959
MUNIYIELD QUALITY FD INC	COM	626302103	109	7465 SH	OTHER	01	7180
285							
MUNIYIELD QUALITY FD INC	COM	626302103	139	9543 SH	DEFINED	22	9543
MUNIYIELD QUALITY FD INC	COM	626302103	4	300 SH	OTHER	22	300
MUNIYIELD INSD FD INC	COM	62630E107	231	15884 SH	DEFINED	01	15884
MUNIYIELD INSD FD INC	COM	62630E107	97	6684 SH	OTHER	01	3716
2968							
MUNIYIELD INSD FD INC	COM	62630E107	107	7361 SH	DEFINED	22	7361
MUNIYIELD INSD FD INC	COM	62630E107	216	14863 SH	OTHER	22	14863
MUNIYIELD QUALITY FD II	COM	62630T104	132	10552 SH	DEFINED	01	10552
MUNIYIELD QUALITY FD II	COM	62630T104	45	3610 SH	OTHER	01	3610
MUNIYIELD QUALITY FD II	COM	62630T104	4	300 SH	OTHER	22	300
MURPHY OIL CORP	COM	626717102	2942	33903 SH	DEFINED	01	32903
1000							
MURPHY OIL CORP	COM	626717102	2214	25510 SH	OTHER	01	6000
19510							
MURPHY OIL CORP	COM	626717102	17645	203355 SH	DEFINED	05	203355
MURPHY OIL CORP	COM	626717102	933	10752 SH	DEFINED	08	10752
MURPHY OIL CORP	COM	626717102	1302	15000 SH	CALL	DEFINED	15000
MURPHY OIL CORP	COM	626717102	293	3380 SH	DEFINED	17	3380
MURPHY OIL CORP	COM	626717102	1120	12910 SH	DEFINED	20	12910
MURPHY OIL CORP	COM	626717102	4094	47180 SH	DEFINED	21	46955
225							
MURPHY OIL CORP	COM	626717102	1266	14585 SH	DEFINED	22	8950
5635							
MURPHY OIL CORP	COM	626717102	1153	13291 SH	OTHER	22	13291
MYERS INDS INC	COM	628464109	155	14160 SH	DEFINED	01	3960
10200							
MYERS INDS INC	COM	628464109	1551	141609 SH	DEFINED	05	141609
MYERS INDS INC	COM	628464109	43	3950 SH	DEFINED	08	3950
MYERS INDS INC	COM	628464109	242	22091 SH	DEFINED	21	2785
19306							
MYKROLIS CORP	COM	62852P103	7	661 SH	DEFINED	01	661
MYKROLIS CORP	COM	62852P103	23	2300 SH	DEFINED	08	2300
MYKROLIS CORP	COM	62852P103	3038	301700 SH	DEFINED	21	284700
17000							
MYKROLIS CORP	COM	62852P103	808	80206 SH	DEFINED	22	80206
MYKROLIS CORP	COM	62852P103	155	15411 SH	OTHER	22	15411
MYLAN LABS INC	COM	628530107	698	38753 SH	DEFINED	01	33691
5062							
MYLAN LABS INC	COM	628530107	718	39885 SH	OTHER	01	37135
2750							
MYLAN LABS INC	COM	628530107	2323	129078 SH	DEFINED	05	129078
MYLAN LABS INC	COM	628530107	1393	77395 SH	DEFINED	08	77395
MYLAN LABS INC	COM	628530107	1440	80000 SH	CALL	DEFINED	80000
MYLAN LABS INC	COM	628530107	468	26000 SH	DEFINED	21	26000
MYLAN LABS INC	COM	628530107	441	24524 SH	DEFINED	22	23849
675							
MYLAN LABS INC	COM	628530107	163	9075 SH	OTHER	22	9075
NBT BANCORP INC	COM	628778102	9	382 SH	DEFINED	08	382
NBT BANCORP INC	COM	628778102	505	21543 SH	DEFINED	22	21543
NBT BANCORP INC	COM	628778102	23	1000 SH	OTHER	22	1000
NBTY INC	COM	628782104	674	31268 SH	DEFINED	01	10693
12425	8150						
NBTY INC	COM	628782104	96	4475 SH	OTHER	01	
4475							
NBTY INC	COM	628782104	6472	300175 SH	DEFINED	05	300175
NBTY INC	COM	628782104	189	8779 SH	DEFINED	08	8779
NBTY INC	COM	628782104	1725	80000 SH	CALL	DEFINED	80000
NBTY INC	COM	628782104	2182	101190 SH	DEFINED	21	101190
NCI BUILDING SYS INC	COM	628852105	13	420 SH	DEFINED	01	420
NCI BUILDING SYS INC	COM	628852105	15114	473800 SH	DEFINED	21	471000
2800							
NCI BUILDING SYS INC	COM	628852105	2173	68107 SH	DEFINED	22	60617
7490							
NCI BUILDING SYS INC	COM	628852105	67	2100 SH	OTHER	22	2100
NCO GROUP INC	COM	628858102	333	12350 SH	DEFINED	01	5550
6800							
NCO GROUP INC	COM	628858102	3	100 SH	OTHER	01	
100							
NCO GROUP INC	COM	628858102	3861	143275 SH	DEFINED	05	143275
NCO GROUP INC	COM	628858102	19	700 SH	DEFINED	08	700
NCO GROUP INC	COM	628858102	1173	43534 SH	DEFINED	17	43534
NCO GROUP INC	COM	628858102	23081	856450 SH	DEFINED	21	846850

9600								
NCO GROUP INC	COM	628858102	5217	193585	SH	DEFINED	22	169585
24000								
NCO GROUP INC	COM	628858102	490	18200	SH	OTHER	22	18200
NCR CORP NEW	COM	62886E108	1504	30321	SH	DEFINED	01	29374
947								
NCR CORP NEW	COM	62886E108	182	3670	SH	OTHER	01	703
2967								
NCR CORP NEW	COM	62886E108	6683	134773	SH	DEFINED	05	48773
86000								
NCR CORP NEW	COM	62886E108	332	6692	SH	DEFINED	08	6692
NCR CORP NEW	COM	62886E108	1997	40280	SH	DEFINED	17	40280
NCR CORP NEW	COM	62886E108	455	9180	SH	DEFINED	21	9180
NCR CORP NEW	COM	62886E108	252	5077	SH	DEFINED	22	4411
666								
NCR CORP NEW	COM	62886E108	81	1640	SH	OTHER	22	1640
NASB FINL INC	COM	628968109	245	6222	SH	OTHER	01	6222
NII HLDGS INC	CL B NEW	62913F201	23	566	SH	DEFINED	05	566
NII HLDGS INC	CL B NEW	62913F201	11460	278099	SH	DEFINED	08	278099
NII HLDGS INC	CL B NEW	62913F201	8654	210000	SH	CALL	DEFINED	210000
NII HLDGS INC	CL B NEW	62913F201	330	8000	SH	PUT	DEFINED	8000
NII HLDGS INC	CL B NEW	62913F201	3762	91278	SH	DEFINED	17	91278
NIC INC	COM	62914B100	1193	222644	SH	DEFINED	21	222644
NL INDS INC	COM NEW	629156407	73	4000	SH	DEFINED	08	4000
NL INDS INC	COM NEW	629156407	59	3241	SH	DEFINED	22	3241
NL INDS INC	COM NEW	629156407	107	5851	SH	OTHER	22	5851
NMS COMMUNICATIONS CORP	COM	629248105	4	723	SH	DEFINED	17	723
NMS COMMUNICATIONS CORP	COM	629248105	2012	412300	SH	DEFINED	21	388700
23600								
NMS COMMUNICATIONS CORP	COM	629248105	420	86070	SH	DEFINED	22	86070
NMS COMMUNICATIONS CORP	COM	629248105	43	8784	SH	OTHER	22	8784
NN INC	COM	629337106	19	1700	SH	DEFINED	01	1700
NN INC	COM	629337106	6	524	SH	DEFINED	08	524
NN INC	COM	629337106	286	25000	SH	DEFINED	21	25000
NN INC	COM	629337106		30	SH	DEFINED	22	30
NPS PHARMACEUTICALS INC	COM	62936P103	9	400	SH	DEFINED	08	400
NPS PHARMACEUTICALS INC	COM	62936P103	2178	100000	SH	PUT	DEFINED	100000
NPS PHARMACEUTICALS INC	COM	62936P103	1540	70700	SH	DEFINED	17	70700
NRG ENERGY INC	COM NEW	629377508	40	1475	SH	DEFINED	05	1475
NRG ENERGY INC	COM NEW	629377508	2473	91783	SH	DEFINED	08	91783
NRG ENERGY INC	COM NEW	629377508	440	16341	SH	DEFINED		16341
NSD BANCORP INC	COM	62938D108	719	30101	SH	DEFINED	01	30101
NTL INC DEL	COM	62940M104	78	1250	SH	DEFINED	08	1250
NTL INC DEL	COM	62940M104	6090	98112	SH	DEFINED	21	98112
NTL INC DEL	COM	62940M104	124	2000	SH	DEFINED	22	2000
NTN COMMUNICATIONS INC	COM NEW	629410309	442	170000	SH	DEFINED	01	170000
NUI CORP	COM	629431107	80	6004	SH	DEFINED	01	2204
3800								
NUI CORP	COM	629431107	907	68000	SH	DEFINED	05	68000
NUI CORP	COM	629431107	5	400	SH	DEFINED	08	400
NUI CORP	COM	629431107	9443	707900	SH	DEFINED	21	700700
7200								
NUI CORP	COM	629431107	879	65900	SH	DEFINED	22	53300
12600								
NVE CORP	COM NEW	629445206	1157	35000	SH	DEFINED	08	35000
NVR INC	COM	62944T105	2712	4922	SH	DEFINED	01	1370
3218	334							
NVR INC	COM	62944T105	142	257	SH	OTHER	01	
257								
NVR INC	COM	62944T105	16430	29818	SH	DEFINED	05	29818
NVR INC	COM	62944T105	110	200	SH	DEFINED	08	200
NVR INC	COM	62944T105	276	500	SH	DEFINED	17	500
NVR INC	COM	62944T105	2314	4200	SH	DEFINED	21	4200
NVR INC	COM	62944T105	96	175	SH	OTHER	22	
175								
NWH INC	COM	62946E106	553	31275	SH	DEFINED	18	
31275								
NYMAGIC INC	COM	629484106	52	2373	SH	DEFINED	01	2373
NYMAGIC INC	COM	629484106	50	2300	SH	DEFINED	05	2300
NYMAGIC INC	COM	629484106	31	1400	SH	DEFINED	08	1400
NYMAGIC INC	COM	629484106	3404	155500	SH	DEFINED	21	153500
2000								
NYMAGIC INC	COM	629484106	963	44000	SH	DEFINED	22	40600
3400								
NABI BIOPHARMACEUTICALS	COM	629519109	4	300	SH	DEFINED	08	300
NABI BIOPHARMACEUTICALS	COM	629519109	8558	639645	SH	DEFINED	21	624845
14800								
NABI BIOPHARMACEUTICALS	COM	629519109	510	38130	SH	DEFINED	22	
38130								
NABI BIOPHARMACEUTICALS	COM	629519109	491	36700	SH	OTHER	22	1030
35670								
NABORS INDS INC	DBCV	629568AF3	13250	20000000	PRN	DEFINED	17	20000000
NABORS INDS INC	DBCV	629568AF3	13250	20000000	PRN	OTHER	17	
20000000								
NACCO INDS INC	CL A	629579103	414	4800	SH	OTHER	22	4800

NASDAQ 100 TR 800	UNIT SER 1	631100104	37191	1058370	SH	DEFINED 01	1057570
NASDAQ 100 TR 4625	UNIT SER 1	631100104	833	23712	SH	OTHER 01	19087
NASDAQ 100 TR	UNIT SER 1	631100104	39957	1137092	SH	DEFINED 08	1137092
NASDAQ 100 TR	UNIT SER 1	631100104	152754	4347000	SH	CALL DEFINED 08	4347000
NASDAQ 100 TR	UNIT SER 1	631100104	38492	1095400	SH	PUT DEFINED 08	1095400
NASDAQ 100 TR	UNIT SER 1	631100104	3847	109469	SH	DEFINED 17	109469
NASDAQ 100 TR	UNIT SER 1	631100104	70280	2000000	SH	CALL DEFINED 17	2000000
NASDAQ 100 TR 2500	UNIT SER 1	631100104	88	2500	SH	DEFINED 18	
NASDAQ 100 TR 12690	UNIT SER 1	631100104	1785	50795	SH	DEFINED 22	38105
NASDAQ 100 TR	UNIT SER 1	631100104	613	17444	SH	OTHER 22	17444
NASH FINCH CO 9600	COM	631158102	395	12550	SH	DEFINED 01	2950
NASH FINCH CO 700	COM	631158102	22	700	SH	OTHER 01	
NASH FINCH CO	COM	631158102	1832	58250	SH	DEFINED 05	58250
NASH FINCH CO	COM	631158102	9	300	SH	DEFINED 08	300
NASH FINCH CO	COM	631158102	258	8200	SH	DEFINED 21	8200
NASHUA CORP 6500	COM	631226107	4345	393200	SH	DEFINED 21	386700
NASHUA CORP 9500	COM	631226107	1223	110706	SH	DEFINED 22	101206
NATIONAL AUSTRALIA BK LTD	SPONSORED AD	632525408	70	711	SH	DEFINED 01	711
NATIONAL AUSTRALIA BK LTD	SPONSORED AD	632525408	472	4820	SH	OTHER 01	4820
NATIONAL CITY CORP 120184	COM	635405103	48751	1262327	SH	DEFINED 01	1142143
NATIONAL CITY CORP 37909	COM	635405103	21894	566914	SH	OTHER 01	529005
NATIONAL CITY CORP 136400	COM	635405103	18253	472627	SH	DEFINED 05	336227
NATIONAL CITY CORP	COM	635405103	1964	50857	SH	DEFINED 08	50857
NATIONAL CITY CORP	COM	635405103	579	15000	SH	PUT DEFINED 08	15000
NATIONAL CITY CORP	COM	635405103	212	5500	SH	DEFINED 17	5500
NATIONAL CITY CORP 85	COM	635405103	3	85	SH	DEFINED 18	
NATIONAL CITY CORP 3200	COM	635405103	48929	1266944	SH	DEFINED 21	1263744
NATIONAL CITY CORP 69545	COM	635405103	38190	988877	SH	DEFINED 22	919332
NATIONAL CITY CORP	COM	635405103	10055	260359	SH	OTHER 22	260359
NATIONAL COMMERCE FINL CORP	COM	63545P104	6560	191769	SH	DEFINED 01	191769
NATIONAL COMMERCE FINL CORP 5335	COM	63545P104	443	12960	SH	OTHER 01	7625
NATIONAL COMMERCE FINL CORP	COM	63545P104	10887	318250	SH	DEFINED 05	318250
NATIONAL COMMERCE FINL CORP	COM	63545P104	27618	807300	SH	DEFINED 08	807300
NATIONAL COMMERCE FINL CORP 1450	COM	63545P104	50	1450	SH	DEFINED 22	
NATIONAL COMMERCE FINL CORP 950	COM	63545P104	671	19600	SH	OTHER 22	18650
NATIONAL DENTEX CORP	COM	63563H109	460	16319	SH	DEFINED 21	16319
NATIONAL FINL PARTNERS CORP 6800	COM	63607P208	3077	86000	SH	DEFINED 21	79200
NATIONAL FINL PARTNERS CORP	COM	63607P208	556	15530	SH	DEFINED 22	15530
NATIONAL FINL PARTNERS CORP	COM	63607P208	64	1780	SH	OTHER 22	1780
NATIONAL FUEL GAS CO N J 1000	COM	636180101	71380	2519576	SH	DEFINED 01	2518576
NATIONAL FUEL GAS CO N J 6795	COM	636180101	202	7145	SH	OTHER 01	350
NATIONAL FUEL GAS CO N J	COM	636180101	5200	183545	SH	DEFINED 05	183545
NATIONAL FUEL GAS CO N J	COM	636180101	422	14890	SH	DEFINED 08	14890
NATIONAL FUEL GAS CO N J 5250	COM	636180101	313	11033	SH	DEFINED 22	5783
NATIONAL FUEL GAS CO N J	COM	636180101	432	15250	SH	OTHER 22	15250
NATIONAL GRID TRANSCO PLC	SPONSORED AD	636274102	166	3878	SH	DEFINED 01	3878
NATIONAL GRID TRANSCO PLC 293	SPONSORED AD	636274102	163	3812	SH	DEFINED 22	3519
NATIONAL GRID TRANSCO PLC	SPONSORED AD	636274102	77	1807	SH	OTHER 22	1807
NATIONAL INSTRS CORP	COM	636518102	303	10000	SH	DEFINED 01	10000
NATIONAL INSTRS CORP 300	COM	636518102	9	300	SH	OTHER 01	
NATIONAL INSTRS CORP	COM	636518102	5278	174353	SH	DEFINED 05	174353
NATIONAL INSTRS CORP	COM	636518102	204	6736	SH	DEFINED 08	6736
NATIONAL INSTRS CORP	COM	636518102	641	21160	SH	DEFINED 20	21160
NATIONAL INSTRS CORP 8745	COM	636518102	9485	313339	SH	DEFINED 21	304595
NATIONAL INSTRS CORP 22248	COM	636518102	673	22248	SH	DEFINED 22	
NATIONAL INSTRS CORP 735	COM	636518102	22	735	SH	OTHER 22	
NATIONAL-OILWELL INC	COM	637071101	257	7825	SH	DEFINED 01	7825
NATIONAL-OILWELL INC 275	COM	637071101	75	2275	SH	OTHER 01	2000

NATIONAL-OILWELL INC	COM	637071101	6241	189940	SH	DEFINED	05	189940
NATIONAL-OILWELL INC	COM	637071101	2422	73696	SH	DEFINED	08	73696
NATIONAL-OILWELL INC	COM	637071101	1170	35610	SH	DEFINED	20	35610
NATIONAL-OILWELL INC 16390	COM	637071101	47464	1444432	SH	DEFINED	21	1428042
NATIONAL-OILWELL INC 64222	COM	637071101	7629	232162	SH	DEFINED	22	167940
NATIONAL-OILWELL INC	COM	637071101	45	1380	SH	OTHER	22	1380
NATIONAL PRESTO INDS INC 400	COM	637215104	41	975	SH	DEFINED	01	575
NATIONAL PRESTO INDS INC 200	COM	637215104	8	200	SH	OTHER	01	
NATIONAL PRESTO INDS INC	COM	637215104	1214	29025	SH	DEFINED	05	29025
NATIONAL PRESTO INDS INC	COM	637215104	188	4500	SH	DEFINED	21	4500
NATIONAL PROCESSING INC	COM	637229105	522	19700	SH	DEFINED	17	19700
NATIONAL SEMICONDUCTOR CORP 54800 16775	COM	637640103	3182	205446	SH	DEFINED	01	133871
NATIONAL SEMICONDUCTOR CORP 15670	COM	637640103	243	15670	SH	OTHER	01	
NATIONAL SEMICONDUCTOR CORP 269000	COM	637640103	12314	794983	SH	DEFINED	05	525983
NATIONAL SEMICONDUCTOR CORP	COM	637640103	640	41315	SH	DEFINED	08	41315
NATIONAL SEMICONDUCTOR CORP	COM	637640103	310	20000	SH	CALL	DEFINED	20000
NATIONAL SEMICONDUCTOR CORP	COM	637640103	1581	102080	SH	DEFINED	20	102080
NATIONAL SEMICONDUCTOR CORP 183767	COM	637640103	18018	1163175	SH	DEFINED	21	979408
NATIONAL SEMICONDUCTOR CORP 42009	COM	637640103	651	42009	SH	DEFINED	22	
NATIONAL SEMICONDUCTOR CORP 32261	COM	637640103	1005	64860	SH	OTHER	22	32599
NATIONAL WESTMINSTER BK PLC	ADR REP PREF	638539700	39	1500	SH	DEFINED	22	1500
NATIONAL WESTMINSTER BK PLC	ADR REP PREF	638539700	208	8100	SH	OTHER	22	8100
NATIONAL WESTMINSTER BK PLC	SPON ADR C	638539882	211	8000	SH	OTHER	22	8000
NATIONWIDE FINL SVCS INC 280	CL A	638612101	2412	68707	SH	DEFINED	01	68427
NATIONWIDE FINL SVCS INC 147	CL A	638612101	33	942	SH	OTHER	01	795
NATIONWIDE FINL SVCS INC	CL A	638612101	4	100	SH	DEFINED	05	100
NATIONWIDE FINL SVCS INC	CL A	638612101	23	650	SH	DEFINED	08	650
NATIONWIDE FINL SVCS INC	CL A	638612101	12129	345450	SH	DEFINED	21	345450
NATIONWIDE FINL SVCS INC	CL A	638612101	1320	37589	SH	DEFINED	22	37589
NATIONWIDE FINL SVCS INC	CL A	638612101	277	7901	SH	OTHER	22	7901
NATIONWIDE HEALTH PPTYS INC	COM	638620104	123	5920	SH	DEFINED	01	5920
NATIONWIDE HEALTH PPTYS INC	COM	638620104	17	800	SH	OTHER	01	800
NATIONWIDE HEALTH PPTYS INC	COM	638620104	21	1000	SH	DEFINED	08	1000
NATIONWIDE HEALTH PPTYS INC	COM	638620104	5413	260870	SH	DEFINED	21	260870
NATIONWIDE HEALTH PPTYS INC 1900	COM	638620104	385	18564	SH	DEFINED	22	16664
NATIONWIDE HEALTH PPTYS INC	COM	638620104	174	8400	SH	OTHER	22	8400
NAVIGATORS GROUP INC 2700	COM	638904102	9080	310520	SH	DEFINED	21	307820
NAVIGATORS GROUP INC 5504	COM	638904102	2226	76130	SH	DEFINED	22	70626
NAVIGATORS GROUP INC	COM	638904102	43	1460	SH	OTHER	22	1460
NATURES SUNSHINE PRODUCTS IN 6700	COM	639027101	126	8300	SH	DEFINED	01	1600
NATURES SUNSHINE PRODUCTS IN	COM	639027101	1026	67650	SH	DEFINED	05	67650
NATURES SUNSHINE PRODUCTS IN	COM	639027101	45	2963	SH	DEFINED	08	2963
NATURES SUNSHINE PRODUCTS IN	COM	639027101	152	10000	SH	DEFINED	21	10000
NATURES SUNSHINE PRODUCTS IN	COM	639027101	46	3000	SH	DEFINED	22	3000
NAUTILUS GROUP INC	COM	63910B102	3303	146200	SH	DEFINED	05	146200
NAUTILUS GROUP INC	COM	63910B102	59	2620	SH	DEFINED	17	2620
NAUTILUS GROUP INC 16360	COM	63910B102	15656	693057	SH	DEFINED	21	676697
NAUTILUS GROUP INC 36610	COM	63910B102	827	36610	SH	DEFINED	22	
NAVARRA CORP	COM	639208107	53	3632	SH	DEFINED	08	3632
NAVARRA CORP	COM	639208107	371	25604	SH	DEFINED	17	25604
NAVISTAR INTL CORP NEW	COM	63934E108	279	7504	SH	DEFINED	01	7504
NAVISTAR INTL CORP NEW 235	COM	63934E108	9	235	SH	OTHER	01	
NAVISTAR INTL CORP NEW	COM	63934E108	5167	138922	SH	DEFINED	05	138922
NAVISTAR INTL CORP NEW	COM	63934E108	623	16751	SH	DEFINED	08	16751
NAVISTAR INTL CORP NEW	COM	63934E108	558	15000	SH	CALL	DEFINED	15000
NAVISTAR INTL CORP NEW	COM	63934E108	3719	100000	SH	PUT	DEFINED	100000
NAVISTAR INTL CORP NEW	COM	63934E108	441	11866	SH	DEFINED	17	11866
NAVISTAR INTL CORP NEW	COM	63934E108	24976	671571	SH	DEFINED	21	671571
NAVISTAR INTL CORP NEW 645	COM	63934E108	2541	68320	SH	DEFINED	22	67675
NAVISTAR INTL CORP NEW	COM	63934E108	188	5058	SH	OTHER	22	5058
NAVISTAR INTL CORP NEW	NOTE	2.500% 63934EAG3	6182	4853000	PRN	DEFINED	08	4853000
NAVIGANT CONSULTING INC 10000	COM	63935N107	3953	180000	SH	DEFINED	21	170000
NAVIGANT CONSULTING INC	COM	63935N107	747	34000	SH	DEFINED	22	34000
NAVIGANT CONSULTING INC	COM	63935N107	92	4200	SH	OTHER	22	4200

NAVIGANT INTL INC	COM		63935R108	3	199	SH	DEFINED	01	199	
NAVIGANT INTL INC	COM		63935R108	2	92	SH	OTHER	01	92	
NAVIGANT INTL INC	COM		63935R108	6979	427400	SH	DEFINED	21	427400	
NAVIGANT INTL INC	COM		63935R108	1507	92300	SH	DEFINED	22	85000	
7300										
NAVIGANT INTL INC	SDCV	4.875%	63935RAB4	1263	1000000	PRN	DEFINED	08	1000000	
NAVTEQ CORP	COM		63936L100	499	14000	SH	DEFINED	08	14000	
NAVTEQ CORP	COM		63936L100	713	20000	SH	PUT	DEFINED	08	20000
NAVTEQ CORP	COM		63936L100	242	6800	SH	DEFINED	17	6800	
NDCHEALTH CORP	COM		639480102	658	41000	SH	DEFINED	01	31200	
9800										
NDCHEALTH CORP	COM		639480102	2	100	SH	OTHER	01		
100										
NDCHEALTH CORP	COM		639480102	2607	162450	SH	DEFINED	05	162450	
NDCHEALTH CORP	COM		639480102	13	800	SH	DEFINED	08	800	
NDCHEALTH CORP	COM		639480102	384	23900	SH	DEFINED	21	23900	
NDCHEALTH CORP	COM		639480102	363	22600	SH	DEFINED	22		
22600										
NEIGHBORCARE INC	COM		64015Y104	25	1000	SH	DEFINED	08	1000	
NEIGHBORCARE INC	COM		64015Y104	378	14900	SH	CALL	DEFINED	08	14900
NEIMAN MARCUS GROUP INC	CL A		640204202	383	6660	SH	DEFINED	01	6660	
NEIMAN MARCUS GROUP INC	CL A		640204202	178	3102	SH	OTHER	01	2818	
284										
NEIMAN MARCUS GROUP INC	CL A		640204202	6243	108579	SH	DEFINED	05	108579	
NEIMAN MARCUS GROUP INC	CL A		640204202	108	1882	SH	DEFINED	08	1882	
NEIMAN MARCUS GROUP INC	CL A		640204202	196	3400	SH	DEFINED	17	3400	
NEIMAN MARCUS GROUP INC	CL A		640204202	6	100	SH	DEFINED	22	100	
NEIMAN MARCUS GROUP INC	CL A		640204202	25	436	SH	OTHER	22	436	
NEKTAR THERAPEUTICS	COM		640268108	1629	112500	SH	CALL	DEFINED	08	112500
NEKTAR THERAPEUTICS	COM		640268108	636	43900	SH	DEFINED	17	43900	
NEKTAR THERAPEUTICS	COM		640268108	290	20040	SH	DEFINED	20	20040	
NEKTAR THERAPEUTICS	COM		640268108	19056	1315995	SH	DEFINED	21	1283005	
32990										
NEKTAR THERAPEUTICS	COM		640268108	2328	160750	SH	DEFINED	22	39770	
120980										
NEKTAR THERAPEUTICS	COM		640268108	694	47920	SH	OTHER	22	47920	
NELSON THOMAS INC	COM		640376109	453	23150	SH	DEFINED	01	5150	
18000										
NELSON THOMAS INC	COM		640376109	1597	81675	SH	DEFINED	05	81675	
NELSON THOMAS INC	COM		640376109	149	7600	SH	DEFINED	08	7600	
NELSON THOMAS INC	COM		640376109	190	9700	SH	DEFINED	21	9700	
NEORX CORP	COM	PAR \$0.0	640520300	169	100000	SH	DEFINED	08	100000	
NEOSE TECHNOLOGIES INC	COM		640522108		29	SH	DEFINED	08	29	
NEOSE TECHNOLOGIES INC	COM		640522108	310	41300	SH	DEFINED	17	41300	
NEOWARE SYS INC	COM		64065P102	1642	197814	SH	DEFINED	05	197814	
NEOWARE SYS INC	COM		64065P102	3	342	SH	DEFINED	08	342	
NEOPHARM INC	COM		640919106	3600	420598	SH	DEFINED	21	394482	
26116										
NEOPHARM INC	COM		640919106	671	78400	SH	DEFINED	22	78400	
NEOPHARM INC	COM		640919106	75	8800	SH	OTHER	22	8800	
NETFLIX COM INC	COM		64110L106	2081	134950	SH	DEFINED	05	134950	
NETFLIX COM INC	COM		64110L106	471	30564	SH	DEFINED	08	30564	
NETFLIX COM INC	COM		64110L106	3084	200000	SH	CALL	DEFINED	08	200000
NETFLIX COM INC	COM		64110L106	48	3130	SH	DEFINED	21	3130	
NETFLIX COM INC	COM		64110L106	2	100	SH	DEFINED	22	100	
NETFLIX COM INC	COM		64110L106	5	300	SH	OTHER	22	300	
NETEGRITY INC	COM		64110P107	421	56075	SH	DEFINED	01	35375	
20700										
NETEGRITY INC	COM		64110P107	13	1750	SH	OTHER	01		
1750										
NETEGRITY INC	COM		64110P107	1357	180750	SH	DEFINED	05	180750	
NETEGRITY INC	COM		64110P107	7	931	SH	DEFINED	08	931	
NETEGRITY INC	COM		64110P107	191	25400	SH	DEFINED	21	25400	
NETEGRITY INC	COM		64110P107	2	300	SH	DEFINED	22		
300										
NETEASE COM INC	SPONSORED AD		64110W102	951	25069	SH	DEFINED	17	25069	
NETGEAR INC	COM		64111Q104	41	3345	SH	DEFINED	08	3345	
NETGEAR INC	COM		64111Q104	242	19784	SH	DEFINED	17	19784	
NETGEAR INC	COM		64111Q104	122	10000	SH	OTHER	22		
10000										
NETOPIA INC	COM		64114K104	191	89435	SH	DEFINED	17	89435	
NETOPIA INC	COM		64114K104	612	286200	SH	DEFINED	21	257100	
29100										
NETOPIA INC	COM		64114K104	109	50900	SH	DEFINED	22	50900	
NETOPIA INC	COM		64114K104	11	5300	SH	OTHER	22	5300	
NETSCOUT SYS INC	COM		64115T104	1	250	SH	DEFINED	01	250	
NETSCOUT SYS INC	COM		64115T104	2	450	SH	OTHER	01	450	
NETSCOUT SYS INC	COM		64115T104	239	44791	SH	DEFINED	17	44791	
NETSCOUT SYS INC	COM		64115T104		10	SH	DEFINED	22	10	
NETWORK EQUIP TECHNOLOGIES	COM		641208103	23	3475	SH	DEFINED	01	2275	
1200										
NETWORK EQUIP TECHNOLOGIES	COM		641208103	728	110125	SH	DEFINED	05	110125	
NETWORK EQUIP TECHNOLOGIES	COM		641208103	334	50600	SH	DEFINED	08	50600	
NETWORK EQUIP TECHNOLOGIES	COM		641208103	106	16100	SH	DEFINED	21	16100	
NETWORK APPLIANCE INC	COM		64120L104	1013	43932	SH	DEFINED	01	38732	



NEWELL RUBBERMAID INC	COM	651229106	2514	125435	SH	DEFINED	05	125435	
NEWELL RUBBERMAID INC	COM	651229106	1088	54268	SH	DEFINED	08	54268	
NEWELL RUBBERMAID INC	COM	651229106	15696	783239	SH	DEFINED	21	779339	
3900									
NEWELL RUBBERMAID INC	COM	651229106	2511	125296	SH	DEFINED	22	103615	
21681									
NEWELL RUBBERMAID INC	COM	651229106	926	46232	SH	OTHER	22	46232	
NEWFIELD EXPL CO	COM	651290108	628	10258	SH	DEFINED	01	10258	
NEWFIELD EXPL CO	COM	651290108	92	1500	SH	OTHER	01	400	
1100									
NEWFIELD EXPL CO	COM	651290108	8520	139129	SH	DEFINED	05	139129	
NEWFIELD EXPL CO	COM	651290108	104	1700	SH	DEFINED	08	1700	
NEWFIELD EXPL CO	COM	651290108	34797	568200	SH	DEFINED	21	531200	
37000									
NEWFIELD EXPL CO	COM	651290108	202	3300	SH	DEFINED	22	3300	
NEWFIELD EXPL CO	COM	651290108	1	12	SH	OTHER	22	12	
NEWMONT MINING CORP	COM	651639106	2835	62265	SH	DEFINED	01	62265	
NEWMONT MINING CORP	COM	651639106	1040	22839	SH	OTHER	01	3648	
19191									
NEWMONT MINING CORP	COM	651639106	9373	205873	SH	DEFINED	05	205873	
NEWMONT MINING CORP	COM	651639106	7281	159926	SH	DEFINED	08	159926	
NEWMONT MINING CORP	COM	651639106	2618	57500	SH	CALL	DEFINED	08	57500
NEWMONT MINING CORP	COM	651639106	8423	185000	SH	PUT	DEFINED	08	185000
NEWMONT MINING CORP	COM	651639106	3838	84298	SH	DEFINED	17	84298	
NEWMONT MINING CORP	COM	651639106	228	5000	SH	DEFINED	18		
5000									
NEWMONT MINING CORP	COM	651639106	1981	43510	SH	DEFINED	21	43510	
NEWMONT MINING CORP	COM	651639106	1771	38908	SH	DEFINED	22	29384	
9524									
NEWMONT MINING CORP	COM	651639106	2117	46489	SH	OTHER	22	46489	
NEWPARK RES INC	COM PAR \$ .01	651718504	7484	1247300	SH	DEFINED	21	1232700	
14600									
NEWPARK RES INC	COM PAR \$ .01	651718504	3216	536000	SH	DEFINED	22	363300	
172700									
NEWPORT CORP	COM	651824104	62	5375	SH	DEFINED	01	4475	
900									
NEWPORT CORP	COM	651824104	20	1750	SH	OTHER	01	900	
850									
NEWPORT CORP	COM	651824104	1079	94038	SH	DEFINED	05	94038	
NEWPORT CORP	COM	651824104	996	86856	SH	DEFINED	08	86856	
NEWPORT CORP	COM	651824104	163	14200	SH	DEFINED	17	14200	
NEWPORT CORP	COM	651824104	7	637	SH	DEFINED	22	637	
NEWS AMER INC	NOTE	652482A23	1033	1800000	PRN	DEFINED	17	1800000	
NEWS CORP LTD	ADR NEW	652487703	53	1609	SH	DEFINED	01	1609	
NEWS CORP LTD	ADR NEW	652487703	84	2550	SH	OTHER	01	2550	
NEWS CORP LTD	ADR NEW	652487703	105	3200	SH	DEFINED	08	3200	
NEWS CORP LTD	ADR NEW	652487703	2	65	SH	DEFINED	17	65	
NEWS CORP LTD	ADR NEW	652487703	19459	592000	SH	DEFINED	21	592000	
NEWS CORP LTD	ADR NEW	652487703	126	3822	SH	DEFINED	22	3568	
254									
NEWS CORP LTD	ADR NEW	652487703	291	8850	SH	OTHER	22	8850	
NEWS CORP LTD	SP ADR PFD	652487802	28832	920270	SH	DEFINED	05	920270	
NEWS CORP LTD	SP ADR PFD	652487802	1206	38508	SH	DEFINED	08	38508	
NEWS CORP LTD	SP ADR PFD	652487802	2270	72448	SH	DEFINED	17	72448	
NEWS CORP LTD	SP ADR PFD	652487802	54828	1750000	SH	OTHER	17		
1750000									
NEWS CORP LTD	SP ADR PFD	652487802	4420	141065	SH	DEFINED	20	141065	
NEWS CORP LTD	SP ADR PFD	652487802	59689	1905175	SH	DEFINED	21	1585575	
319600									
NEWS CORP LTD	SP ADR PFD	652487802	11598	370190	SH	DEFINED	22	343528	
26662									
NEWS CORP LTD	SP ADR PFD	652487802	54	1730	SH	OTHER	22	1730	
NEXTEL COMMUNICATIONS INC	CL A	65332V103	6272	263099	SH	DEFINED	01	231533	
22764 8802									
NEXTEL COMMUNICATIONS INC	CL A	65332V103	970	40691	SH	OTHER	01		
40691									
NEXTEL COMMUNICATIONS INC	CL A	65332V103	18858	791007	SH	DEFINED	05	647407	
143600									
NEXTEL COMMUNICATIONS INC	CL A	65332V103	20578	863167	SH	DEFINED	08	863167	
NEXTEL COMMUNICATIONS INC	CL A	65332V103	13958	585500	SH	CALL	DEFINED	08	585500
NEXTEL COMMUNICATIONS INC	CL A	65332V103	7629	320000	SH	PUT	DEFINED	08	320000
NEXTEL COMMUNICATIONS INC	CL A	65332V103	21814	915000	SH	CALL	DEFINED	17	915000
NEXTEL COMMUNICATIONS INC	CL A	65332V103	5960	250000	SH	PUT	DEFINED	17	250000
NEXTEL COMMUNICATIONS INC	CL A	65332V103	14284	599170	SH	DEFINED	21	599170	
NEXTEL COMMUNICATIONS INC	CL A	65332V103	1398	58658	SH	DEFINED	22	55358	
3300									
NEXTEL COMMUNICATIONS INC	CL A	65332V103	648	27177	SH	OTHER	22	27177	
NEXTEL COMMUNICATIONS INC	NOTE 5.250%	65332VAY9	40	40000	PRN	DEFINED	01	40000	
NEXTEL COMMUNICATIONS INC	NOTE 5.250%	65332VAY9	12358	12405000	PRN	DEFINED	08	12405000	
NEXTEL PARTNERS INC	CL A	65333F107	70	4195	SH	DEFINED	01		
4195									
NEXTEL PARTNERS INC	CL A	65333F107	160	9675	SH	OTHER	01	620	
9055									
NEXTEL PARTNERS INC	CL A	65333F107	22	1330	SH	DEFINED	05	1330	
NEXTEL PARTNERS INC	CL A	65333F107		11	SH	DEFINED	08	11	



NEXTEL PARTNERS INC	CL A	65333F107	862	51990	SH	DEFINED	20	51990	
NEXTEL PARTNERS INC	CL A	65333F107	9506	573340	SH	DEFINED	21	573340	
NEXTEL PARTNERS INC	CL A	65333F107	849	51180	SH	DEFINED	22		
51180									
NEXTEL PARTNERS INC	CL A	65333F107	885	53380	SH	OTHER	22	34150	
19230									
NEXSTAR BROADCASTING GROUP I	CL A	65336K103	194	22748	SH	DEFINED	08	22748	
NEXSTAR BROADCASTING GROUP I	CL A	65336K103	11609	1362528	SH	DEFINED		1362528	
NICOR INC	COM	654086107	48771	1328901	SH	DEFINED	01	1326701	
2200									
NICOR INC	COM	654086107	463	12606	SH	OTHER	01	9168	
3438									
NICOR INC	COM	654086107	746	20332	SH	DEFINED	05	20332	
NICOR INC	COM	654086107	308	8400	SH	DEFINED	08	8400	
NICOR INC	COM	654086107	1859	50645	SH	DEFINED	21	50645	
NICOR INC	COM	654086107	363	9889	SH	DEFINED	22	9789	
100									
NICOR INC	COM	654086107	100	2738	SH	OTHER	22	2738	
NIKE INC	CL B	654106103	7466	94743	SH	DEFINED	01	88321	
6422									
NIKE INC	CL B	654106103	2864	36340	SH	OTHER	01	18127	
18213									
NIKE INC	CL B	654106103	7321	92900	SH	PUT	DEFINED	01	92900
NIKE INC	CL B	654106103	9873	125292	SH	DEFINED	05	125292	
NIKE INC	CL B	654106103	1254	15910	SH	DEFINED	08	15910	
NIKE INC	CL B	654106103	37761	479200	SH	CALL	DEFINED	08	479200
NIKE INC	CL B	654106103	18124	230000	SH	PUT	DEFINED	08	230000
NIKE INC	CL B	654106103	14158	179673	SH	DEFINED	17	179673	
NIKE INC	CL B	654106103	258	3275	SH	DEFINED	18		
3275									
NIKE INC	CL B	654106103	2553	32400	SH	DEFINED	20	32400	
NIKE INC	CL B	654106103	32552	413095	SH	DEFINED	21	342095	
71000									
NIKE INC	CL B	654106103	6292	79852	SH	DEFINED	22	68082	
11770									
NIKE INC	CL B	654106103	889	11288	SH	OTHER	22	11288	
NIKU CORP	COM NEW	654113703	708	46600	SH	DEFINED	17	46600	
99 CENTS ONLY STORES	COM	65440K106	85	5975	SH	DEFINED	01	5975	
99 CENTS ONLY STORES	COM	65440K106	7	500	SH	OTHER	01		
500									
99 CENTS ONLY STORES	COM	65440K106	2180	153232	SH	DEFINED	05	153232	
99 CENTS ONLY STORES	COM	65440K106	11	800	SH	DEFINED	08	800	
NIPPON TELEG & TEL CORP	SPONSORED AD	654624105	52	2615	SH	DEFINED	01	2115	
500									
NIPPON TELEG & TEL CORP	SPONSORED AD	654624105	61	3035	SH	OTHER	01	2335	
700									
NIPPON TELEG & TEL CORP	SPONSORED AD	654624105	723	36200	SH	DEFINED	08	36200	
NIPPON TELEG & TEL CORP	SPONSORED AD	654624105	158	7900	SH	DEFINED	21	7900	
NIPPON TELEG & TEL CORP	SPONSORED AD	654624105	28	1415	SH	DEFINED	22	1415	
NISOURCE INC	COM	65473P105	82668	3934713	SH	DEFINED	01	3926113	
8600									
NISOURCE INC	COM	65473P105	1021	48606	SH	OTHER	01	24343	
24263									
NISOURCE INC	COM	65473P105	6689	318390	SH	DEFINED	05	165190	
153200									
NISOURCE INC	COM	65473P105	394	18752	SH	DEFINED	08	18752	
NISOURCE INC	COM	65473P105	1448	68900	SH	DEFINED	20	68900	
NISOURCE INC	COM	65473P105	21628	1029399	SH	DEFINED	21	896999	
132400									
NISOURCE INC	COM	65473P105	693	32966	SH	DEFINED	22	19696	
13270									
NISOURCE INC	COM	65473P105	2476	117825	SH	OTHER	22	117825	
NITROMED INC	COM	654798503	7	300	SH	DEFINED	08	300	
NITROMED INC	COM	654798503	505	21176	SH	DEFINED	17	21176	
NITROMED INC	COM	654798503	327	13700	SH	OTHER	22		
13700									
NOKIA CORP	SPONSORED AD	654902204	3025	220506	SH	DEFINED	01	191206	
29300									
NOKIA CORP	SPONSORED AD	654902204	3492	254555	SH	OTHER	01	169934	
84621									
NOKIA CORP	SPONSORED AD	654902204	18500	1348400	SH	DEFINED	08	1348400	
NOKIA CORP	SPONSORED AD	654902204	8232	600000	SH	CALL	DEFINED	08	600000
NOKIA CORP	SPONSORED AD	654902204	5761	419929	SH	DEFINED	17	419929	
NOKIA CORP	SPONSORED AD	654902204	29	2100	SH	DEFINED	18		
2100									
NOKIA CORP	SPONSORED AD	654902204	2169	158100	SH	DEFINED	20	158100	
NOKIA CORP	SPONSORED AD	654902204	55927	4076345	SH	DEFINED	21	3571545	
504800									
NOKIA CORP	SPONSORED AD	654902204	20528	1496215	SH	DEFINED	22	1393225	
102990									
NOKIA CORP	SPONSORED AD	654902204	8723	635763	SH	OTHER	22	635763	
NOBLE ENERGY INC	COM	655044105	7524	129198	SH	DEFINED	05	129198	
NOBLE ENERGY INC	COM	655044105	132	2273	SH	DEFINED	08	2273	
NOBLE ENERGY INC	COM	655044105	1905	32705	SH	DEFINED	22	32705	
NOBLE ENERGY INC	COM	655044105	286	4908	SH	OTHER	22	4908	

NOMURA HLDGS INC 6300	SPONSORED AD	65535H208	3678	284900	SH	DEFINED 21	278600
NOMURA HLDGS INC	SPONSORED AD	65535H208	1	112	SH	DEFINED 22	112
NORANDA INC	COM	655422103	873	50000	SH	DEFINED 08	50000
NORANDA INC	COM	655422103	3	200	SH	DEFINED 22	200
NORDSON CORP	COM	655663102	290	8450	SH	DEFINED 01	8450
NORDSON CORP 125	COM	655663102	4	125	SH	OTHER 01	
NORDSON CORP	COM	655663102	2697	78557	SH	DEFINED 05	78557
NORDSON CORP	COM	655663102	75	2199	SH	DEFINED 08	2199
NORDSON CORP	COM	655663102	55	1600	SH	OTHER 22	1600
NORDSTROM INC 2713	COM	655664100	14336	374883	SH	DEFINED 01	372170
NORDSTROM INC 32475	COM	655664100	6999	183038	SH	OTHER 01	150563
NORDSTROM INC	COM	655664100	3437	89876	SH	DEFINED 05	89876
NORDSTROM INC	COM	655664100	617	16146	SH	DEFINED 08	16146
NORDSTROM INC	COM	655664100	956	25000	SH	CALL DEFINED 08	25000
NORDSTROM INC	COM	655664100	1147	30000	SH	PUT DEFINED 08	30000
NORDSTROM INC	COM	655664100	397	10391	SH	DEFINED 17	10391
NORDSTROM INC	COM	655664100	834	21820	SH	DEFINED 21	21820
NORDSTROM INC 400	COM	655664100	283	7400	SH	DEFINED 22	7000
NORDSTROM INC	COM	655664100	249	6500	SH	OTHER 22	6500
NORFOLK SOUTHERN CORP 16473	COM	655844108	15125	508589	SH	DEFINED 01	492116
NORFOLK SOUTHERN CORP 136687	COM	655844108	14068	473022	SH	OTHER 01	336335
NORFOLK SOUTHERN CORP	COM	655844108	5470	183933	SH	DEFINED 05	183933
NORFOLK SOUTHERN CORP	COM	655844108	1265	42532	SH	DEFINED 08	42532
NORFOLK SOUTHERN CORP	COM	655844108	15465	520000	SH	CALL DEFINED 08	520000
NORFOLK SOUTHERN CORP	COM	655844108	5651	190000	SH	PUT DEFINED 08	190000
NORFOLK SOUTHERN CORP	COM	655844108	1132	38062	SH	DEFINED 21	38062
NORFOLK SOUTHERN CORP 49662	COM	655844108	11908	400388	SH	DEFINED 22	350726
NORFOLK SOUTHERN CORP	COM	655844108	8511	286167	SH	OTHER 22	286167
NORTEL NETWORKS CORP NEW 12300	COM	656568102	561	165144	SH	DEFINED 01	152844
NORTEL NETWORKS CORP NEW 53170	COM	656568102	344	101125	SH	OTHER 01	47955
NORTEL NETWORKS CORP NEW	COM	656568102	1528	449400	SH	CALL DEFINED 08	449400
NORTEL NETWORKS CORP NEW	COM	656568102	3	1000	SH	DEFINED 13	1000
NORTEL NETWORKS CORP NEW 47800	COM	656568102	9929	2920300	SH	DEFINED 21	2872500
NORTEL NETWORKS CORP NEW 23496	COM	656568102	234	68684	SH	DEFINED 22	45188
NORTEL NETWORKS CORP NEW	COM	656568102	508	149367	SH	OTHER 22	149367
NORTEL NETWORKS CORP NEW 40000000	NOTE	4.250% 656568AB8	38400	40000000	PRN	OTHER 17	
NORTH AMERN SCIENTIFIC INC	COM	65715D100	5	1000	SH	OTHER 01	1000
NORTH AMERN SCIENTIFIC INC	COM	65715D100	203	39387	SH	DEFINED 08	39387
NORTH AMERN SCIENTIFIC INC	COM	65715D100	584	113146	SH	DEFINED 17	113146
NORTH EUROPEAN OIL RTY TR 3713	SH BEN INT	659310106	276	11713	SH	DEFINED 22	8000
NORTH EUROPEAN OIL RTY TR	SH BEN INT	659310106	764	32380	SH	OTHER 22	32380
NORTH FORK BANCORPORATION NY 12350 3350	COM	659424105	2517	56622	SH	DEFINED 01	40922
NORTH FORK BANCORPORATION NY 4960	COM	659424105	220	4960	SH	OTHER 01	
NORTH FORK BANCORPORATION NY	COM	659424105	5935	133514	SH	DEFINED 05	133514
NORTH FORK BANCORPORATION NY	COM	659424105	820	18455	SH	DEFINED 08	18455
NORTH FORK BANCORPORATION NY	COM	659424105	853	19200	SH	DEFINED 17	19200
NORTH FORK BANCORPORATION NY	COM	659424105	42335	952412	SH	DEFINED 21	952412
NORTH FORK BANCORPORATION NY 1000	COM	659424105	3835	86282	SH	DEFINED 22	85282
NORTH FORK BANCORPORATION NY	COM	659424105	2004	45090	SH	OTHER 22	45090
NORTH PITTSBURGH SYS INC	COM	661562108	3161	152613	SH	DEFINED 21	152613
NORTH PITTSBURGH SYS INC	COM	661562108	138	6670	SH	DEFINED 22	6670
NORTH PITTSBURGH SYS INC	COM	661562108	46	2200	SH	OTHER 22	2200
NORTHEAST UTILS	COM	664397106	258	13299	SH	DEFINED 01	13299
NORTHEAST UTILS 928	COM	664397106	63	3254	SH	OTHER 01	2326
NORTHEAST UTILS	COM	664397106	5521	284749	SH	DEFINED 05	284749
NORTHEAST UTILS	COM	664397106	45	2300	SH	DEFINED 08	2300
NORTHEAST UTILS	COM	664397106	10	500	SH	DEFINED 17	500
NORTHEAST UTILS 3072	COM	664397106	214	11055	SH	DEFINED 22	7983
NORTHEAST UTILS	COM	664397106	321	16578	SH	OTHER 22	16578
NORTHERN BORDER PARTNERS L P	UNIT LTD PAR	664785102	627	13698	SH	DEFINED 01	13698
NORTHERN BORDER PARTNERS L P 8358	UNIT LTD PAR	664785102	744	16258	SH	OTHER 01	7900
NORTHERN BORDER PARTNERS L P	UNIT LTD PAR	664785102	18	400	SH	DEFINED 08	400
NORTHERN BORDER PARTNERS L P	UNIT LTD PAR	664785102	101	2200	SH	DEFINED 21	2200
NORTHERN BORDER PARTNERS L P 2135	UNIT LTD PAR	664785102	98	2135	SH	DEFINED 22	

NORTHERN BORDER PARTNERS L P 11965	UNIT LTD PAR	664785102	1334	29150 SH	OTHER	22	17185
NORTHERN TR CORP 700	COM	665859104	13032	319424 SH	DEFINED	01	318724
NORTHERN TR CORP 55837	COM	665859104	4489	110030 SH	OTHER	01	54193
NORTHERN TR CORP	COM	665859104	4175	102335 SH	DEFINED	05	102335
NORTHERN TR CORP	COM	665859104	650	15939 SH	DEFINED	08	15939
NORTHERN TR CORP	COM	665859104	1357	33272 SH	DEFINED	21	33272
NORTHERN TR CORP 9556	COM	665859104	2563	62825 SH	DEFINED	22	53269
NORTHERN TR CORP	COM	665859104	1224	30006 SH	OTHER	22	30006
NORTHGATE MINERALS CORP	COM	666416102	38	20000 SH	OTHER	01	20000
NORTHRIM BANCORP INC	COM	666762109	2782	127300 SH	DEFINED	21	127300
NORTHRIM BANCORP INC 1090	COM	666762109	115	5250 SH	DEFINED	22	4160
NORTHRIM BANCORP INC	COM	666762109	61	2790 SH	OTHER	22	2790
NORTHROP GRUMMAN CORP 16189	COM	666807102	9177	172079 SH	DEFINED	01	155890
NORTHROP GRUMMAN CORP 104227	COM	666807102	6979	130862 SH	OTHER	01	26635
NORTHROP GRUMMAN CORP 126001	COM	666807102	33454	627303 SH	DEFINED	05	501302
NORTHROP GRUMMAN CORP	COM	666807102	3409	63932 SH	DEFINED	08	63932
NORTHROP GRUMMAN CORP	COM	666807102	588	11035 SH	DEFINED	17	11035
NORTHROP GRUMMAN CORP 1500000	COM	666807102	79995	1500000 SH	OTHER	17	
NORTHROP GRUMMAN CORP	COM	666807102	15097	283080 SH	DEFINED	21	283080
NORTHROP GRUMMAN CORP 34488	COM	666807102	24051	450988 SH	DEFINED	22	416500
NORTHROP GRUMMAN CORP	COM	666807102	5855	109780 SH	OTHER	22	109780
NORTHWAY FINL INC	COM	667270102	797	24384 SH	OTHER	22	24384
NORTHWEST AIRLS CORP	CL A	667280101	131	15900 SH	DEFINED	01	15900
NORTHWEST AIRLS CORP	CL A	667280101	24	2900 SH	DEFINED	05	2900
NORTHWEST AIRLS CORP	CL A	667280101	411	50000 SH	CALL DEFINED	08	50000
NORTHWEST AIRLS CORP	CL A	667280101	246	30000 SH	PUT DEFINED	08	30000
NORTHWEST AIRLS CORP	CL A	667280101	492	59900 SH	DEFINED	17	59900
NORTHWEST AIRLS CORP	CL A	667280101	1	100 SH	DEFINED	22	100
NORTHWEST NAT GAS CO	COM	667655104	272	8575 SH	DEFINED	01	8575
NORTHWEST NAT GAS CO 3961	COM	667655104	311	9798 SH	OTHER	01	5837
NORTHWEST NAT GAS CO	COM	667655104	3687	116190 SH	DEFINED	05	116190
NORTHWEST NAT GAS CO	COM	667655104	19	600 SH	DEFINED	08	600
NORTHWEST NAT GAS CO	COM	667655104	10503	331000 SH	DEFINED	21	331000
NORTHWEST NAT GAS CO 6900	COM	667655104	2702	85156 SH	DEFINED	22	78256
NORTHWEST NAT GAS CO	COM	667655104	98	3100 SH	OTHER	22	3100
NORTHWEST PIPE CO 10000	COM	667746101	8169	470550 SH	DEFINED	21	460550
NORTHWEST PIPE CO 14916	COM	667746101	3259	187732 SH	DEFINED	22	172816
NOVAGOLD RES INC	COM NEW	66987E206	3	400 SH	DEFINED	01	400
NOVAGOLD RES INC	COM NEW	66987E206	64	10000 SH	OTHER	01	10000
NOVATEL WIRELESS INC	COM NEW	66987M604	89	3792 SH	DEFINED	08	3792
NOVATEL WIRELESS INC	COM NEW	66987M604	174	7420 SH	DEFINED	17	7420
NOVARTIS A G	SPONSORED AD	66987V109	115	2470 SH	DEFINED	01	2470
NOVARTIS A G 7316	SPONSORED AD	66987V109	520	11136 SH	OTHER	01	3820
NOVARTIS A G	SPONSORED AD	66987V109	1983	42500 SH	DEFINED	08	42500
NOVARTIS A G 182800	SPONSORED AD	66987V109	8531	182800 SH	OTHER	17	
NOVARTIS A G 17100	SPONSORED AD	66987V109	67349	1443100 SH	DEFINED	21	1426000
NOVARTIS A G 15603	SPONSORED AD	66987V109	10094	216289 SH	DEFINED	22	200686
NOVARTIS A G	SPONSORED AD	66987V109	4322	92600 SH	OTHER	22	92600
NU HORIZONS ELECTRS CORP	COM	669908105	2080	328607 SH	DEFINED	21	328607
NU HORIZONS ELECTRS CORP	COM	669908105	91	14450 SH	DEFINED	22	14450
NU HORIZONS ELECTRS CORP	COM	669908105	30	4700 SH	OTHER	22	4700
NOVASTAR FINL INC	COM	669947400	97	2236 SH	DEFINED	01	2236
NOVASTAR FINL INC 1600	COM	669947400	81	1860 SH	OTHER	01	260
NOVASTAR FINL INC	COM	669947400	35	800 SH	OTHER	22	800
NUANCE COMMUNICATIONS INC	COM	669967101	128	30000 SH	DEFINED	01	30000
NOVAVAX INC	COM	670002104	150	48046 SH	DEFINED	08	48046
NOVELL INC	COM	670006105	8887	1408471 SH	DEFINED	01	1408471
NOVELL INC 35	COM	670006105	52	8271 SH	OTHER	01	8236
NOVELL INC	COM	670006105	1069	169483 SH	DEFINED	05	169483
NOVELL INC	COM	670006105	701	111111 SH	DEFINED	08	111111
NOVELL INC	COM	670006105	23	3700 SH	DEFINED	17	3700
NOVELL INC	COM	670006105	9743	1544136 SH	DEFINED	21	1544136
NOVELL INC 61300	COM	670006105	813	128870 SH	DEFINED	22	67570
NOVELL INC	COM	670006105	95	15000 SH	OTHER	22	15000

NOVELLUS SYS INC	COM	670008101	346	12987	SH	DEFINED	01	12987	
NOVELLUS SYS INC	COM	670008101	27	1000	SH	OTHER	01	1000	
NOVELLUS SYS INC	COM	670008101	1734	65100	SH	DEFINED	05	65100	
NOVELLUS SYS INC	COM	670008101	459	17212	SH	DEFINED	08	17212	
NOVELLUS SYS INC	COM	670008101	8392	315000	SH	CALL	DEFINED	08	315000
NOVELLUS SYS INC	COM	670008101	2096	78687	SH	DEFINED	17	78687	
NOVELLUS SYS INC	COM	670008101	4262	160000	SH	CALL	DEFINED	17	160000
NOVELLUS SYS INC	COM	670008101	4129	155000	SH	PUT	DEFINED	17	155000
NOVELLUS SYS INC	COM	670008101	22861	858142	SH	DEFINED	21	858142	
NOVELLUS SYS INC	COM	670008101	110	4134	SH	DEFINED	22	3734	
400									
NOVELLUS SYS INC	COM	670008101	16	600	SH	OTHER	22	600	
NOVEN PHARMACEUTICALS INC	COM	670009109	92	4400	SH	DEFINED	01	3200	
1200									
NOVEN PHARMACEUTICALS INC	COM	670009109	4	200	SH	OTHER	01		
200									
NOVEN PHARMACEUTICALS INC	COM	670009109	2130	102225	SH	DEFINED	05	102225	
NOVEN PHARMACEUTICALS INC	COM	670009109	58	2792	SH	DEFINED	08	2792	
NOVEN PHARMACEUTICALS INC	COM	670009109	5668	272000	SH	DEFINED	21	257200	
14800									
NOVEN PHARMACEUTICALS INC	COM	670009109	1015	48700	SH	DEFINED	22	48200	
500									
NOVEN PHARMACEUTICALS INC	COM	670009109	119	5700	SH	OTHER	22	5700	
NOVO-NORDISK A S	ADR	670100205	219	4000	SH	DEFINED	01	4000	
NOVO-NORDISK A S	ADR	670100205	670	12239	SH	OTHER	01	3239	
9000									
NOVO-NORDISK A S	ADR	670100205	315	5750	SH	OTHER	22	5750	
NSTOR TECHNOLOGIES INC	COM	67018N108	31	100000	SH	DEFINED	22	100000	
NSTAR	COM	67019E107	547	11137	SH	DEFINED	01	10537	
600									
NSTAR	COM	67019E107	177	3606	SH	OTHER	01	2500	
1106									
NSTAR	COM	67019E107	5746	117022	SH	DEFINED	05	117022	
NSTAR	COM	67019E107	63	1289	SH	DEFINED	08	1289	
NSTAR	COM	67019E107	982	20000	SH	DEFINED	21	20000	
NSTAR	COM	67019E107	1158	23582	SH	DEFINED	22	23267	
315									
NSTAR	COM	67019E107	755	15371	SH	OTHER	22	15371	
NUCOR CORP	COM	670346105	10686	116950	SH	DEFINED	01	112444	
4506									
NUCOR CORP	COM	670346105	3615	39565	SH	OTHER	01	10340	
29225									
NUCOR CORP	COM	670346105	8031	87900	SH	DEFINED	05	61900	
26000									
NUCOR CORP	COM	670346105	5668	62033	SH	DEFINED	08	62033	
NUCOR CORP	COM	670346105	703	7694	SH	DEFINED	21	7694	
NUCOR CORP	COM	670346105	3230	35355	SH	DEFINED	22	35155	
200									
NUCOR CORP	COM	670346105	671	7340	SH	OTHER	22	7340	
NUVEEN CONN PREM INCOME MUN	SH BEN INT	67060D107	132	8273	SH	DEFINED	22	6923	
1350									
NUVEEN CONN PREM INCOME MUN	SH BEN INT	67060D107	249	15566	SH	OTHER	22	15566	
NUVEEN N C PREM INCOME MUN F	SH BEN INT	67060P100	21	1300	SH	DEFINED	01	1300	
NUVEEN N C PREM INCOME MUN F	SH BEN INT	67060P100	88	5400	SH	DEFINED	22	5400	
NUVEEN N C PREM INCOME MUN F	SH BEN INT	67060P100	54	3315	SH	OTHER	22	3315	
NUVEEN MO PREM INCOME MUN FD	SH BEN INT	67060Q108	888	53150	SH	DEFINED	01	53150	
NUVEEN MO PREM INCOME MUN FD	SH BEN INT	67060Q108	282	16888	SH	OTHER	01		
16888									
NUVEEN INVT QUALITY MUN FD I	COM	67062E103	185	12166	SH	DEFINED	01	12166	
NUVEEN INVT QUALITY MUN FD I	COM	67062E103	124	8140	SH	OTHER	01	4673	
3467									
NUVEEN INVT QUALITY MUN FD I	COM	67062E103	46	3000	SH	DEFINED	22	3000	
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67062F100	42	3050	SH	DEFINED	01	3050	
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67062F100	28	2050	SH	OTHER	01	2050	
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67062F100	49	3575	SH	DEFINED	22	3575	
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67062F100	151	11000	SH	OTHER	22	11000	
NUVEEN MUN ADVANTAGE FD INC	COM	67062H106	177	11427	SH	DEFINED	01	10027	
1400									
NUVEEN MUN ADVANTAGE FD INC	COM	67062H106	294	19034	SH	OTHER	01	9538	
9496									
NUVEEN MUN ADVANTAGE FD INC	COM	67062H106	31	2000	SH	DEFINED	22	2000	
NUVEEN MUN ADVANTAGE FD INC	COM	67062H106	174	11265	SH	OTHER	22	11265	
NUVEEN MUN INCOME FD INC	COM	67062J102	132	13400	SH	DEFINED	01	13400	
NUVEEN MUN INCOME FD INC	COM	67062J102	39	4000	SH	DEFINED	22	4000	
NUVEEN INSD QUALITY MUN FD I	COM	67062N103	203	13003	SH	DEFINED	01	13003	
NUVEEN INSD QUALITY MUN FD I	COM	67062N103	118	7535	SH	OTHER	01	4360	
3175									
NUVEEN INSD QUALITY MUN FD I	COM	67062N103	16	1000	SH	OTHER	22	1000	
NUVEEN PERFORMANCE PLUS MUN	COM	67062P108	408	27613	SH	DEFINED	01	25913	
1700									
NUVEEN PERFORMANCE PLUS MUN	COM	67062P108	364	24629	SH	OTHER	01	15150	
9479									
NUVEEN PERFORMANCE PLUS MUN	COM	67062P108	15	1000	SH	DEFINED	22		
1000									
NUVEEN PERFORMANCE PLUS MUN	COM	67062P108	330	22364	SH	OTHER	22	22364	

NUVEEN PREM INCOME MUN FD	COM	67062T100	342	24079 SH	DEFINED 01	24079
NUVEEN PREM INCOME MUN FD	COM	67062T100	54	3784 SH	OTHER 01	3784
NUVEEN PREM INCOME MUN FD	COM	67062T100	70	4900 SH	DEFINED 22	
4900						
NUVEEN PREM INCOME MUN FD	COM	67062T100	159	11161 SH	OTHER 22	9400
1761						
NUVEEN MUN MKT OPPORTUNITY F	COM	67062W103	206	14285 SH	DEFINED 01	14285
NUVEEN MUN MKT OPPORTUNITY F	COM	67062W103	108	7525 SH	OTHER 01	7025
500						
NUVEEN MUN MKT OPPORTUNITY F	COM	67062W103	79	5465 SH	DEFINED 22	
5465						
NUVEEN MUN MKT OPPORTUNITY F	COM	67062W103	194	13480 SH	OTHER 22	8565
4915						
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67063C106	70	5350 SH	DEFINED 22	5350
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67063C106	141	10719 SH	OTHER 22	10719
NUVEEN PREM INCOME MUN FD 2	COM	67063W102	43	3000 SH	DEFINED 01	3000
NUVEEN PREM INCOME MUN FD 2	COM	67063W102	599	41567 SH	OTHER 01	41100
467						
NUVEEN PREM INCOME MUN FD 2	COM	67063W102	732	50801 SH	OTHER 22	40400
10401						
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67063X100	13	1016 SH	DEFINED 22	1016
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67063X100	125	9455 SH	OTHER 22	9455
NUVEEN VA PREM INCOME MUN FD	COM	67064R102	35	2063 SH	DEFINED 01	2063
NUVEEN VA PREM INCOME MUN FD	COM	67064R102	199	11728 SH	OTHER 01	10621
1107						
NUVEEN TAX FREE ADV MUN FD	COM	670657105	57	3950 SH	DEFINED 22	3950
NUVEEN TAX FREE ADV MUN FD	COM	670657105	360	24900 SH	OTHER 22	24900
NVIDIA CORP	COM	67066G104	280	19272 SH	DEFINED 01	18872
400						
NVIDIA CORP	COM	67066G104	14	939 SH	OTHER 01	819
120						
NVIDIA CORP	COM	67066G104	1053	72528 SH	DEFINED 05	72528
NVIDIA CORP	COM	67066G104	71	4860 SH	DEFINED 08	4860
NVIDIA CORP	COM	67066G104	1	43 SH	DEFINED 17	43
NVIDIA CORP	COM	67066G104	2127	146455 SH	DEFINED 20	146455
NVIDIA CORP	COM	67066G104	23743	1635225 SH	DEFINED 21	1421650
213575						
NVIDIA CORP	COM	67066G104	968	66680 SH	DEFINED 22	47290
19390						
NVIDIA CORP	COM	67066G104	73	5050 SH	OTHER 22	5050
NUVEEN CA DIV ADVANTG MUN FD	COM	67069X104	70	5000 SH	DEFINED 01	5000
NUVEEN CA DIV ADVANTG MUN FD	COM	67069X104	4	300 SH	DEFINED 22	300
NUVEEN CA DIV ADVANTG MUN FD	COM	67069X104	99	7030 SH	OTHER 22	7030
NUVEEN INSD PREM INCOME MUN	COM	6706D8104	191	13802 SH	DEFINED 01	13802
NUVEEN INSD PREM INCOME MUN	COM	6706D8104	15	1103 SH	OTHER 01	369
734						
NUVEEN INSD PREM INCOME MUN	COM	6706D8104	79	5727 SH	DEFINED 22	4202
1525						
NUVEEN INSD PREM INCOME MUN	COM	6706D8104	61	4381 SH	OTHER 22	4381
NUVEEN PREM INCOME MUN FD 4	COM	6706K4105	116	9196 SH	DEFINED 01	9196
NUVEEN PREM INCOME MUN FD 4	COM	6706K4105	663	52645 SH	OTHER 01	47200
5445						
NUVEEN PREM INCOME MUN FD 4	COM	6706K4105	102	8109 SH	DEFINED 22	8109
NUVEEN PREM INCOME MUN FD 4	COM	6706K4105	75	5932 SH	OTHER 22	5932
NUVASIVE INC	COM	670704105	129	12200 SH	OTHER 22	
12200						
NUVEEN DIV ADVANTAGE MUN FD	COM	67070F100	290	19191 SH	DEFINED 01	19191
NUVEEN DIV ADVANTAGE MUN FD	COM	67070F100	5	334 SH	OTHER 01	
334						
NUVEEN DIV ADVANTAGE MUN FD	COM	67070F100	11	713 SH	DEFINED 22	713
NYFIX INC	COM	670712108	27	4475 SH	DEFINED 01	3475
1000						
NYFIX INC	COM	670712108	844	138800 SH	DEFINED 05	138800
NYFIX INC	COM	670712108	130	21400 SH	DEFINED 21	21400
NYFIX INC	COM	670712108	27	4500 SH	DEFINED 22	4500
NUVEEN PFD & CONV INC FD	COM	67073B106	7	466 SH	DEFINED 22	466
NUVEEN PFD & CONV INC FD	COM	67073B106	194	13333 SH	OTHER 22	13333
O CHARLEYS INC	COM	670823103	152	9325 SH	DEFINED 01	2625
6700						
O CHARLEYS INC	COM	670823103	1595	97825 SH	DEFINED 05	97825
O CHARLEYS INC	COM	670823103	8	500 SH	DEFINED 08	500
O CHARLEYS INC	COM	670823103	179	10990 SH	DEFINED 17	10990
O CHARLEYS INC	COM	670823103	15417	945838 SH	DEFINED 21	929504
16334						
O CHARLEYS INC	COM	670823103	4831	296354 SH	DEFINED 22	272654
23700						
O CHARLEYS INC	COM	670823103	24	1500 SH	OTHER 22	1500
OGE ENERGY CORP	COM	670837103	36164	1433375 SH	DEFINED 01	1430817
2558						
OGE ENERGY CORP	COM	670837103	2870	113768 SH	OTHER 01	35687
78081						
OGE ENERGY CORP	COM	670837103	4903	194340 SH	DEFINED 05	194340
OGE ENERGY CORP	COM	670837103	33	1300 SH	DEFINED 08	1300
OGE ENERGY CORP	COM	670837103	632	25063 SH	DEFINED 22	25063
OGE ENERGY CORP	COM	670837103	564	22360 SH	OTHER 22	22360

OCA INC	COM	67083Q101	1051	221700	SH	DEFINED 05	221700
OCA INC	COM	67083Q101	1976	416900	SH	DEFINED 21	416900
OCA INC	COM	67083Q101	80	16900	SH	DEFINED 22	16900
OCA INC	COM	67083Q101	28	5900	SH	OTHER 22	5900
OM GROUP INC 18100	COM	670872100	1223	33457	SH	DEFINED 01	15357
OM GROUP INC 150	COM	670872100	5	150	SH	OTHER 01	
OM GROUP INC	COM	670872100	4919	134550	SH	DEFINED 05	134550
OM GROUP INC	COM	670872100	26	700	SH	DEFINED 08	700
OM GROUP INC	COM	670872100	183	5000	SH	DEFINED 17	5000
OM GROUP INC 480	COM	670872100	18	480	SH	DEFINED 18	
OM GROUP INC 11900	COM	670872100	36230	990972	SH	DEFINED 21	979072
OM GROUP INC 26810	COM	670872100	2022	55310	SH	DEFINED 22	28500
OM GROUP INC	COM	670872100	73	2000	SH	OTHER 22	2000
NUVEEN INVTS INC	CL A	67090F106	7	250	SH	DEFINED 08	250
NUVEEN INVTS INC	CL A	67090F106	778	26300	SH	DEFINED 22	26300
NUVEEN MUN VALUE FD INC 2466	COM	670928100	258	28173	SH	DEFINED 01	25707
NUVEEN MUN VALUE FD INC 11535	COM	670928100	2292	249978	SH	OTHER 01	238443
NUVEEN MUN VALUE FD INC 2614	COM	670928100	171	18668	SH	DEFINED 22	16054
NUVEEN MUN VALUE FD INC	COM	670928100	952	103781	SH	OTHER 22	103781
NUVEEN FLA INVT QUALITY MUN	COM	670970102	34	2200	SH	DEFINED 01	2200
NUVEEN FLA INVT QUALITY MUN 9000	COM	670970102	201	13118	SH	OTHER 01	4118
NUVEEN FLA INVT QUALITY MUN	COM	670970102	4	282	SH	DEFINED 22	282
NUVEEN NJ INVT QUALITY MUN F 2439	COM	670971100	304	19628	SH	DEFINED 22	17189
NUVEEN NJ INVT QUALITY MUN F	COM	670971100	585	37764	SH	OTHER 22	37764
NUVEEN SELECT QUALITY MUN FD	COM	670973106	142	9500	SH	DEFINED 01	9500
NUVEEN SELECT QUALITY MUN FD	COM	670973106	172	11500	SH	OTHER 01	11500
NUVEEN SELECT QUALITY MUN FD	COM	670973106	85	5680	SH	OTHER 22	5680
NUVEEN QUALITY INCOME MUN FD	COM	670977107	490	33815	SH	DEFINED 01	33815
NUVEEN QUALITY INCOME MUN FD 4800	COM	670977107	407	28100	SH	OTHER 01	23300
NUVEEN QUALITY INCOME MUN FD 6500	COM	670977107	94	6500	SH	DEFINED 22	
NUVEEN QUALITY INCOME MUN FD 10846	COM	670977107	529	36461	SH	OTHER 22	25615
NUVEEN TEX QUALITY INCOME MU	COM	670983105	86	5731	SH	DEFINED 01	5731
NUVEEN TEX QUALITY INCOME MU 11341	COM	670983105	203	13566	SH	OTHER 01	2225
NUVEEN INSD MUN OPPORTUNITY	COM	670984103	954	61565	SH	DEFINED 01	61565
NUVEEN INSD MUN OPPORTUNITY 1394	COM	670984103	209	13469	SH	OTHER 01	12075
NUVEEN INSD MUN OPPORTUNITY 3666	COM	670984103	108	6952	SH	DEFINED 22	3286
NUVEEN INSD MUN OPPORTUNITY	COM	670984103	119	7654	SH	OTHER 22	7654
NUVEEN CALIF QUALITY INCM MU	COM	670985100	28	1874	SH	DEFINED 01	1874
NUVEEN CALIF QUALITY INCM MU	COM	670985100	240	16000	SH	OTHER 01	16000
NUVEEN PREMIER INSD MUN INCO	COM	670987106	189	12391	SH	DEFINED 01	12391
NUVEEN PREMIER INSD MUN INCO 3500	COM	670987106	105	6900	SH	OTHER 01	3400
NUVEEN PREMIER INSD MUN INCO	COM	670987106	41	2666	SH	DEFINED 22	2666
NUVEEN PREMIER INSD MUN INCO	COM	670987106	44	2888	SH	OTHER 22	2888
NUVEEN PREMIER MUN INCOME FD	COM	670988104	84	5833	SH	DEFINED 01	5833
NUVEEN PREMIER MUN INCOME FD 799	COM	670988104	29	2033	SH	OTHER 01	1234
NUVEEN PREMIER MUN INCOME FD	COM	670988104	200	13835	SH	OTHER 22	13835
NUVEEN INSD FLA PREM INCOME	COM	67101V108	175	11003	SH	DEFINED 01	11003
NUVEEN INSD FLA PREM INCOME	COM	67101V108	392	24699	SH	OTHER 01	24699
NUVEEN INSD FLA PREM INCOME	COM	67101V108	8	500	SH	DEFINED 22	500
OSI PHARMACEUTICALS INC 500	COM	671040103	183	2975	SH	DEFINED 01	2475
OSI PHARMACEUTICALS INC	COM	671040103	6786	110409	SH	DEFINED 05	110409
OSI PHARMACEUTICALS INC	COM	671040103	2584	42036	SH	DEFINED 17	42036
OSI PHARMACEUTICALS INC 55	COM	671040103	6	94	SH	DEFINED 22	39
OSI PHARMACEUTICALS INC	COM	671040103	61	1000	SH	OTHER 22	1000
OSI PHARMACEUTICALS INC	NOTE	3.250% 671040AD5	9925	6633000	PRN	DEFINED 08	6633000
OSI SYSTEMS INC	COM	671044105	16	1000	SH	DEFINED 01	1000
OSI SYSTEMS INC 11000	COM	671044105	4890	303700	SH	DEFINED 21	292700
OSI SYSTEMS INC	COM	671044105	642	39860	SH	DEFINED 22	39860
OSI SYSTEMS INC	COM	671044105	93	5800	SH	OTHER 22	5800
OCCIDENTAL PETE CORP DEL 9201	COM	674599105	12360	220998	SH	DEFINED 01	211797
OCCIDENTAL PETE CORP DEL 21432	COM	674599105	2832	50633	SH	OTHER 01	29201
OCCIDENTAL PETE CORP DEL	COM	674599105	49585	886557	SH	DEFINED 05	758657



OLIN CORP	COM PAR \$1	680665205	3129	156430	SH	DEFINED 05	156430
OLIN CORP	COM PAR \$1	680665205	37	1862	SH	DEFINED 08	1862
OLIN CORP	COM PAR \$1	680665205	4956	247800	SH	DEFINED 21	245200
2600							
OLIN CORP	COM PAR \$1	680665205	1338	66900	SH	DEFINED 22	61600
5300							
OLIN CORP	COM PAR \$1	680665205	17	828	SH	OTHER 22	828
OMNICARE INC	COM	681904108	310	10935	SH	DEFINED 01	10935
OMNICARE INC	COM	681904108	10	350	SH	OTHER 01	
350							
OMNICARE INC	COM	681904108	6529	230223	SH	DEFINED 05	230223
OMNICARE INC	COM	681904108	5456	192384	SH	DEFINED 08	192384
OMNICARE INC	COM	681904108	981	34575	SH	DEFINED 17	34575
OMNICARE INC	COM	681904108	213	7500	SH	DEFINED 21	7500
OMNICARE INC	COM	681904108	62	2200	SH	DEFINED 22	
2200							
OMNICARE INC	COM	681904108	429	15124	SH	OTHER 22	7924
7200							
OMNICOM GROUP INC	COM	681919106	7115	97389	SH	DEFINED 01	97389
OMNICOM GROUP INC	COM	681919106	1860	25461	SH	OTHER 01	16286
9175							
OMNICOM GROUP INC	COM	681919106	6400	87599	SH	DEFINED 05	87599
OMNICOM GROUP INC	COM	681919106	1380	18888	SH	DEFINED 08	18888
OMNICOM GROUP INC	COM	681919106	9213	126100	SH	CALL DEFINED 08	126100
OMNICOM GROUP INC	COM	681919106	709	9700	SH	PUT DEFINED 08	9700
OMNICOM GROUP INC	COM	681919106	44	605	SH	DEFINED 17	605
OMNICOM GROUP INC	COM	681919106	329	4500	SH	PUT DEFINED 17	4500
OMNICOM GROUP INC	COM	681919106	18166	248645	SH	DEFINED 21	248645
OMNICOM GROUP INC	COM	681919106	4865	66584	SH	DEFINED 22	53879
12705							
OMNICOM GROUP INC	COM	681919106	2217	30339	SH	OTHER 22	30339
OMNICOM GROUP INC	NOTE	681919AK2	9963	10000000	PRN	OTHER 17	
10000000							
OMEGA FINL CORP	COM	682092101	3	100	SH	DEFINED 08	100
OMEGA FINL CORP	COM	682092101	519	15000	SH	OTHER 22	15000
OMEGA PROTEIN CORP	COM	68210P107	1950	253200	SH	DEFINED 21	253200
OMEGA PROTEIN CORP	COM	68210P107	86	11110	SH	DEFINED 22	11110
OMEGA PROTEIN CORP	COM	68210P107	29	3750	SH	OTHER 22	3750
OMNIVISION TECHNOLOGIES INC	COM	682128103	181	12810	SH	DEFINED 01	11060
1750							
OMNIVISION TECHNOLOGIES INC	COM	682128103	2506	177126	SH	DEFINED 05	177126
OMNIVISION TECHNOLOGIES INC	COM	682128103	23	1600	SH	DEFINED 08	1600
OMNIVISION TECHNOLOGIES INC	COM	682128103	11	785	SH	DEFINED 21	785
OMNIVISION TECHNOLOGIES INC	COM	682128103	19	1350	SH	OTHER 22	1350
OMNOVA SOLUTIONS INC	COM	682129101	63	10475	SH	DEFINED 01	4675
5800							
OMNOVA SOLUTIONS INC	COM	682129101	17	2850	SH	OTHER 01	
2850							
OMNOVA SOLUTIONS INC	COM	682129101	1064	176525	SH	DEFINED 05	176525
OMNOVA SOLUTIONS INC	COM	682129101	61	10100	SH	DEFINED 08	10100
OMNOVA SOLUTIONS INC	COM	682129101	161	26700	SH	DEFINED 21	26700
ON ASSIGNMENT INC	COM	682159108	39	8875	SH	DEFINED 01	3055
5820							
ON ASSIGNMENT INC	COM	682159108	3	680	SH	OTHER 01	
680							
ON ASSIGNMENT INC	COM	682159108	503	112975	SH	DEFINED 05	112975
ON ASSIGNMENT INC	COM	682159108	3	600	SH	DEFINED 08	600
ON ASSIGNMENT INC	COM	682159108	114	25700	SH	DEFINED 17	25700
ON ASSIGNMENT INC	COM	682159108	74	16700	SH	DEFINED 21	16700
ON SEMICONDUCTOR CORP	COM	682189105	14	4500	SH	DEFINED 01	4500
ON SEMICONDUCTOR CORP	COM	682189105	1	216	SH	DEFINED 17	216
ON SEMICONDUCTOR CORP	COM	682189105	41	13240	SH	DEFINED 21	13240
ON SEMICONDUCTOR CORP	COM	682189105	1	300	SH	DEFINED 22	300
ONE LIBERTY PPTYS INC	COM	682406103	6	360	SH	OTHER 01	
360							
ONE LIBERTY PPTYS INC	COM	682406103	247	13659	SH	DEFINED 17	13659
1 800 FLOWERS COM	CL A	68243Q106	133	16055	SH	DEFINED 08	16055
1 800 FLOWERS COM	CL A	68243Q106	1	175	SH	DEFINED 22	175
1 800 FLOWERS COM	CL A	68243Q106	2	300	SH	OTHER 22	300
ONEOK INC NEW	COM	682680103	310	11901	SH	DEFINED 01	11901
ONEOK INC NEW	COM	682680103	8	311	SH	OTHER 01	
311							
ONEOK INC NEW	COM	682680103	5923	227637	SH	DEFINED 05	227637
ONEOK INC NEW	COM	682680103	84	3219	SH	DEFINED 08	3219
ONEOK INC NEW	COM	682680103	791	30400	SH	DEFINED 17	30400
ONEOK INC NEW	COM	682680103	5594	215000	SH	DEFINED 21	215000
ONEOK INC NEW	COM	682680103	967	37166	SH	DEFINED 22	7166
30000							
ONEOK INC NEW	COM	682680103	54	2060	SH	OTHER 22	2060
ONYX PHARMACEUTICALS INC	COM	683399109	22	522	SH	DEFINED 01	522
ONYX PHARMACEUTICALS INC	COM	683399109	36	830	SH	OTHER 01	830
ONYX PHARMACEUTICALS INC	COM	683399109	1531	35600	SH	PUT DEFINED 08	35600
ONYX PHARMACEUTICALS INC	COM	683399109	1850	43024	SH	DEFINED 17	43024
ONYX PHARMACEUTICALS INC	COM	683399109	7253	168635	SH	DEFINED 21	163045
5590							



ONYX PHARMACEUTICALS INC 12600	COM	683399109	615	14300 SH	DEFINED 22	1700
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED AD	68370R109	6069	55780 SH	DEFINED 21	55780
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED AD	68370R109	247	2270 SH	DEFINED 22	2270
OPEN SOLUTIONS INC	COM	68371P102	150	6012 SH	DEFINED 17	6012
OPEN SOLUTIONS INC	COM	68371P102	525	21033 SH	DEFINED 22	21033
OPNET TECHNOLOGIES INC 1834	COM	683757108	93	9094 SH	DEFINED 01	7260
OPNET TECHNOLOGIES INC 50	COM	683757108	1	50 SH	OTHER 01	
OPNET TECHNOLOGIES INC	COM	683757108	1981	193047 SH	DEFINED 05	193047
OPNET TECHNOLOGIES INC	COM	683757108	11	1100 SH	DEFINED 21	1100
OPLINK COMMUNICATIONS INC	COM	68375Q106	32	17825 SH	DEFINED 01	17825
OPLINK COMMUNICATIONS INC	COM	68375Q106	2009	1122302 SH	DEFINED 17	1122302
OPTICARE HEALTH SYS INC	COM	68386P105	30	109989 SH	DEFINED 22	109989
ORACLE CORP 255532	COM	68389X105	32287	2862343 SH	DEFINED 01	2606811
ORACLE CORP 734818	COM	68389X105	13513	1197950 SH	OTHER 01	463132
ORACLE CORP	COM	68389X105	3835	340000 SH	CALL DEFINED 01	340000
ORACLE CORP 1423200	COM	68389X105	50970	4518614 SH	DEFINED 05	3095414
ORACLE CORP	COM	68389X105	1853	164264 SH	DEFINED 08	164264
ORACLE CORP	COM	68389X105	9879	875800 SH	CALL DEFINED 08	875800
ORACLE CORP	COM	68389X105	9369	830566 SH	DEFINED 17	830566
ORACLE CORP	COM	68389X105	3384	300000 SH	PUT DEFINED 17	300000
ORACLE CORP 230436	COM	68389X105	2599	230436 SH	DEFINED 18	
ORACLE CORP	COM	68389X105	834	73965 SH	DEFINED 20	73965
ORACLE CORP 209665	COM	68389X105	50034	4435676 SH	DEFINED 21	4226011
ORACLE CORP 122513	COM	68389X105	17612	1561336 SH	DEFINED 22	1438823
ORACLE CORP	COM	68389X105	3647	323295 SH	OTHER 22	323295
ORACLE CORP	COM	68389X105	114	10103 SH	DEFINED	10103
OPPENHEIMER MULTI-SECTOR INC	SH BEN INT	683933105	48	5682 SH	DEFINED 01	5682
OPPENHEIMER MULTI-SECTOR INC 10405	SH BEN INT	683933105	181	21605 SH	OTHER 01	11200
OPPENHEIMER MULTI-SECTOR INC	SH BEN INT	683933105	28	3330 SH	DEFINED 22	3330
ORASURE TECHNOLOGIES INC	COM	68554V108	390	61936 SH	DEFINED 08	61936
ORASURE TECHNOLOGIES INC	COM	68554V108	123	19500 SH	PUT DEFINED 08	19500
ORCHID BIOSCIENCES INC	COM PAR \$0.0	68571P506	446	55500 SH	DEFINED 17	55500
OREGON STL MLS INC	COM	686079104	49	2963 SH	DEFINED 08	2963
OREGON STL MLS INC 15800	COM	686079104	1167	70200 SH	DEFINED 21	54400
OREGON STL MLS INC	COM	686079104		20 SH	OTHER 22	20
O REILLY AUTOMOTIVE INC 11950	COM	686091109	4972	129851 SH	DEFINED 01	117901
O REILLY AUTOMOTIVE INC 975	COM	686091109	297	7750 SH	OTHER 01	6775
O REILLY AUTOMOTIVE INC	COM	686091109	4665	121840 SH	DEFINED 05	121840
O REILLY AUTOMOTIVE INC	COM	686091109	101	2650 SH	DEFINED 08	2650
ORIENTAL FINL GROUP INC	COM	68618W100	53	1953 SH	DEFINED 01	1953
ORIENTAL FINL GROUP INC	COM	68618W100	51	1900 SH	DEFINED 05	1900
ORIENTAL FINL GROUP INC 5219	COM	68618W100	10909	403136 SH	DEFINED 21	397917
ORIENTAL FINL GROUP INC 8020	COM	68618W100	3697	136617 SH	DEFINED 22	128597
ORIGEN FINL INC	COM	68619E208	7	973 SH	DEFINED 08	973
ORIGEN FINL INC	COM	68619E208	414	56295 SH	DEFINED 17	56295
ORPHAN MED INC	COM	687303107	154	14546 SH	DEFINED 17	14546
ORTHOLOGIC CORP	COM	68750J107	1843	261719 SH	DEFINED 08	261719
ORTHOLOGIC CORP	COM	68750J107	56	7947 SH	DEFINED 17	7947
ORTHOLOGIC CORP 54600	COM	68750J107	384	54600 SH	OTHER 22	
ORTHOVITA INC	COM	68750U102	179	40000 SH	DEFINED 21	40000
OSCIENT PHARMACEUTICALS CORP	COM	68812R105	200	56300 SH	DEFINED 17	56300
OSHKOSH B GOSH INC	CL A	688222207	20	1000 SH	DEFINED 01	1000
OSHKOSH B GOSH INC	CL A	688222207	73	3625 SH	OTHER 01	3625
OSHKOSH B GOSH INC	CL A	688222207	1008	49925 SH	DEFINED 05	49925
OSHKOSH B GOSH INC	CL A	688222207	6	300 SH	DEFINED 08	300
OSHKOSH B GOSH INC	CL A	688222207	158	7800 SH	DEFINED 21	7800
OSHKOSH TRUCK CORP 9400	COM	688239201	862	15100 SH	DEFINED 01	5700
OSHKOSH TRUCK CORP 700	COM	688239201	40	700 SH	OTHER 01	
OSHKOSH TRUCK CORP	COM	688239201	9082	159172 SH	DEFINED 05	159172
OSHKOSH TRUCK CORP	COM	688239201	74	1291 SH	DEFINED 08	1291
OSHKOSH TRUCK CORP 1700	COM	688239201	7201	126200 SH	DEFINED 21	124500
OSHKOSH TRUCK CORP 3000	COM	688239201	1698	29756 SH	DEFINED 22	26756
OSTEOTECH INC	COM	688582105	6	1475 SH	DEFINED 01	1475
OSTEOTECH INC 1275	COM	688582105	11	2875 SH	OTHER 01	1600

OSTEOTECH INC	COM	688582105	287	72900	SH	DEFINED 05	72900
OSTEOTECH INC	COM	688582105	2	489	SH	DEFINED 08	489
OSTEOTECH INC	COM	688582105	45	11400	SH	DEFINED 21	11400
OSTEOTECH INC	COM	688582105		35	SH	DEFINED 22	35
OTTER TAIL CORP	COM	689648103	196	7700	SH	DEFINED 01	7700
OTTER TAIL CORP 200	COM	689648103	149	5844	SH	OTHER 01	5644
OTTER TAIL CORP	COM	689648103	3	135	SH	DEFINED 05	135
OTTER TAIL CORP	COM	689648103	3142	123200	SH	DEFINED 21	123200
OTTER TAIL CORP	COM	689648103	138	5430	SH	DEFINED 22	5430
OTTER TAIL CORP	COM	689648103	303	11900	SH	OTHER 22	11900
OUTBACK STEAKHOUSE INC	COM	689899102	536	12900	SH	DEFINED 01	12900
OUTBACK STEAKHOUSE INC 550	COM	689899102	35	850	SH	OTHER 01	300
OUTBACK STEAKHOUSE INC	COM	689899102	6756	162668	SH	DEFINED 05	162668
OUTBACK STEAKHOUSE INC	COM	689899102	173	4170	SH	DEFINED 08	4170
OUTBACK STEAKHOUSE INC	COM	689899102	337	8105	SH	DEFINED 21	8105
OUTBACK STEAKHOUSE INC 835	COM	689899102	1159	27903	SH	DEFINED 22	27068
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	285	5750	SH	DEFINED 01	5750
OVERSEAS SHIPHOLDING GROUP I 275	COM	690368105	14	275	SH	OTHER 01	
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	4306	86747	SH	DEFINED 05	86747
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	1207	24320	SH	DEFINED 08	24320
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	417	8400	SH	DEFINED 17	8400
OWENS & MINOR INC NEW	COM	690732102	702	27639	SH	DEFINED 01	19839
OWENS & MINOR INC NEW 7800	COM	690732102	89	3500	SH	OTHER 01	
OWENS & MINOR INC NEW 3500	COM	690732102	4432	174475	SH	DEFINED 05	174475
OWENS & MINOR INC NEW	COM	690732102	41	1600	SH	DEFINED 08	1600
OWENS & MINOR INC NEW	COM	690732102	663	26100	SH	DEFINED 21	26100
OWENS & MINOR INC NEW 300	COM	690732102	8	300	SH	DEFINED 22	
OWENS & MINOR INC NEW 100	COM	690732102	10	400	SH	OTHER 22	300
OWENS ILL INC	COM NEW	690768403	786	49100	SH	DEFINED 01	49100
OWENS ILL INC	COM NEW	690768403	19	1176	SH	DEFINED 05	1176
OWENS ILL INC	COM NEW	690768403	18	1150	SH	DEFINED 08	1150
OWENS ILL INC	COM NEW	690768403	2645	165331	SH	DEFINED 17	165331
OWENS ILL INC 200	COM NEW	690768403	3	200	SH	DEFINED 22	
OWENS ILL INC 1800	COM NEW	690768403	32	2000	SH	OTHER 22	200
OXFORD INDS INC	COM	691497309	421	11300	SH	DEFINED 01	11300
OXFORD INDS INC 8500	COM	691497309	786	21100	SH	OTHER 01	12600
OXFORD INDS INC	COM	691497309	2747	73750	SH	DEFINED 05	73750
OXFORD INDS INC	COM	691497309	402	10800	SH	DEFINED 21	10800
OXFORD INDS INC	COM	691497309	26	700	SH	OTHER 22	700
P A M TRANSN SVCS INC	COM	693149106	9	480	SH	DEFINED 08	480
P A M TRANSN SVCS INC 1400	COM	693149106	4173	217800	SH	DEFINED 21	216400
P A M TRANSN SVCS INC 1800	COM	693149106	590	30800	SH	DEFINED 22	29000
P C CONNECTION	COM	69318J100	96	14000	SH	DEFINED 21	14000
PC MALL INC	COM	69323K100	367	24000	SH	DEFINED 17	24000
PC-TEL INC	COM	69325Q105	17	2100	SH	DEFINED 01	2100
PC-TEL INC 125	COM	69325Q105	1	125	SH	OTHER 01	
PC-TEL INC	COM	69325Q105	732	88600	SH	DEFINED 05	88600
PC-TEL INC	COM	69325Q105	114	13800	SH	DEFINED 21	13800
PG&E CORP	COM	69331C108	39147	1287745	SH	DEFINED 01	1232527
43617 11601	COM	69331C108	564	18551	SH	OTHER 01	
PG&E CORP 18551	COM	69331C108	52669	1732525	SH	DEFINED 05	1542125
PG&E CORP 190400	COM	69331C108	1665	54760	SH	DEFINED 08	54760
PG&E CORP	COM	69331C108	5864	192900	SH	DEFINED 08	192900
PG&E CORP	COM	69331C108	6662	219146	SH	DEFINED 17	219146
PG&E CORP	COM	69331C108	2256	74200	SH	DEFINED 20	74200
PG&E CORP 154400	COM	69331C108	41618	1369013	SH	DEFINED 21	1214613
PG&E CORP 36880	COM	69331C108	13286	437048	SH	DEFINED 22	400168
PG&E CORP	COM	69331C108	519	17069	SH	OTHER 22	17069
PFF BANCORP INC	COM	69331W104	2	44	SH	DEFINED 01	44
PFF BANCORP INC	COM	69331W104	263	6880	SH	DEFINED 08	6880
PFF BANCORP INC	COM	69331W104	290	7565	SH	DEFINED 17	7565
P F CHANGS CHINA BISTRO INC 700	COM	69333Y108	114	2350	SH	DEFINED 01	1650
P F CHANGS CHINA BISTRO INC 100	COM	69333Y108	39	800	SH	OTHER 01	700
P F CHANGS CHINA BISTRO INC	COM	69333Y108	5278	108850	SH	DEFINED 05	108850

P F CHANGS CHINA BISTRO INC	COM		69333Y108	95	1953 SH	DEFINED 08	1953
P F CHANGS CHINA BISTRO INC	COM		69333Y108	421	8690 SH	DEFINED 20	8690
P F CHANGS CHINA BISTRO INC	COM		69333Y108	9976	205732 SH	DEFINED 21	200632
5100							
P F CHANGS CHINA BISTRO INC	COM		69333Y108	1597	32926 SH	DEFINED 22	14136
18790							
P F CHANGS CHINA BISTRO INC	COM		69333Y108	369	7600 SH	OTHER 22	7600
PLX TECHNOLOGY INC	COM		693417107	28	3831 SH	DEFINED 01	3831
PLX TECHNOLOGY INC	COM		693417107	3	450 SH	OTHER 01	450
PLX TECHNOLOGY INC	COM		693417107	3227	447508 SH	DEFINED 21	436878
10630							
PLX TECHNOLOGY INC	COM		693417107	173	23950 SH	DEFINED 22	
23950							
PMC-SIERRA INC	COM		69344F106	196	22196 SH	DEFINED 01	22196
PMC-SIERRA INC	COM		69344F106	21	2374 SH	OTHER 01	2374
PMC-SIERRA INC	COM		69344F106	712	80808 SH	DEFINED 05	80808
PMC-SIERRA INC	COM		69344F106	45	5126 SH	DEFINED 08	5126
PMC-SIERRA INC	COM		69344F106	292	33160 SH	DEFINED 20	33160
PMC-SIERRA INC	COM		69344F106	1474	167276 SH	DEFINED 21	167276
PMC-SIERRA INC	COM		69344F106	154	17484 SH	DEFINED 22	
17484							
PMC-SIERRA INC	COM		69344F106	1192	135300 SH	OTHER 22	5444
129856							
PMI GROUP INC	COM		69344M101	703	17325 SH	DEFINED 01	17325
PMI GROUP INC	COM		69344M101	21	510 SH	OTHER 01	35
475							
PMI GROUP INC	COM		69344M101	13569	334369 SH	DEFINED 05	334369
PMI GROUP INC	COM		69344M101	138	3404 SH	DEFINED 08	3404
PMI GROUP INC	COM		69344M101	25444	627000 SH	DEFINED 21	627000
PMI GROUP INC	COM		69344M101	2382	58710 SH	DEFINED 22	58290
420							
PMI GROUP INC	COM		69344M101	187	4620 SH	OTHER 22	4620
PMI GROUP INC	DCV	2.500%	69344MAE1	286	258000 PRN	DEFINED 08	258000
PNC FINL SVCS GROUP INC	COM		693475105	6130	113313 SH	DEFINED 01	112583
730							
PNC FINL SVCS GROUP INC	COM		693475105	4071	75256 SH	OTHER 01	26394
48862							
PNC FINL SVCS GROUP INC	COM		693475105	14301	264336 SH	DEFINED 05	153035
111301							
PNC FINL SVCS GROUP INC	COM		693475105	1168	21594 SH	DEFINED 08	21594
PNC FINL SVCS GROUP INC	COM		693475105	1098	20300 SH	DEFINED 17	20300
PNC FINL SVCS GROUP INC	COM		693475105	9938	183706 SH	DEFINED 21	183706
PNC FINL SVCS GROUP INC	COM		693475105	4190	77444 SH	DEFINED 22	71434
6010							
PNC FINL SVCS GROUP INC	COM		693475105	6901	127551 SH	OTHER 22	127551
PNM RES INC	COM		69349H107	195	8663 SH	DEFINED 01	8163
500							
PNM RES INC	COM		69349H107	387	17193 SH	OTHER 01	12875
4318							
PNM RES INC	COM		69349H107	2997	133122 SH	DEFINED 05	133122
PNM RES INC	COM		69349H107	20	900 SH	DEFINED 08	900
PNM RES INC	COM		69349H107	54	2400 SH	DEFINED 22	900
1500							
PNM RES INC	COM		69349H107	17	750 SH	OTHER 22	750
PPG INDS INC	COM		693506107	10550	172157 SH	DEFINED 01	164107
8050							
PPG INDS INC	COM		693506107	4901	79983 SH	OTHER 01	48089
31894							
PPG INDS INC	COM		693506107	43919	716696 SH	DEFINED 05	669896
46800							
PPG INDS INC	COM		693506107	916	14951 SH	DEFINED 08	14951
PPG INDS INC	COM		693506107	18376	299871 SH	DEFINED 21	299871
PPG INDS INC	COM		693506107	10652	173817 SH	DEFINED 22	169343
4474							
PPG INDS INC	COM		693506107	4034	65824 SH	OTHER 22	65824
PPL CORP	COM		69351T106	1124	23827 SH	DEFINED 01	22827
1000							
PPL CORP	COM		69351T106	919	19488 SH	OTHER 01	6396
13092							
PPL CORP	COM		69351T106	9442	200130 SH	DEFINED 05	200130
PPL CORP	COM		69351T106	942	19967 SH	DEFINED 08	19967
PPL CORP	COM		69351T106	20752	439857 SH	DEFINED 21	439857
PPL CORP	COM		69351T106	2207	46780 SH	DEFINED 22	15620
31160							
PPL CORP	COM		69351T106	2607	55259 SH	OTHER 22	55259
PRG-SCHULTZ INTERNATIONAL IN	COM		69357C107	31	5325 SH	DEFINED 01	5325
PRG-SCHULTZ INTERNATIONAL IN	COM		69357C107	3	550 SH	OTHER 01	
550							
PRG-SCHULTZ INTERNATIONAL IN	COM		69357C107	1510	263000 SH	DEFINED 05	263000
PRG-SCHULTZ INTERNATIONAL IN	COM		69357C107	235	41000 SH	DEFINED 21	41000
PS BUSINESS PKS INC CALIF	COM		69360J107	4	100 SH	DEFINED 01	100
PS BUSINESS PKS INC CALIF	COM		69360J107	540	13550 SH	DEFINED 08	13550
PS BUSINESS PKS INC CALIF	COM		69360J107	7185	180300 SH	DEFINED 21	180300
PS BUSINESS PKS INC CALIF	COM		69360J107	321	8060 SH	DEFINED 22	8060
PS BUSINESS PKS INC CALIF	COM		69360J107	100	2500 SH	OTHER 22	2500

PSS WORLD MED INC 8010	COM	69366A100	80	8010 SH	DEFINED	01	
PSS WORLD MED INC 6865	COM	69366A100	83	8225 SH	OTHER	01	1360
PSS WORLD MED INC	COM	69366A100	37	3727 SH	DEFINED	08	3727
PSS WORLD MED INC 12000	COM	69366A100	9630	959200 SH	DEFINED	21	947200
PSS WORLD MED INC 25300	COM	69366A100	2623	261250 SH	DEFINED	22	235950
PTEK HLDGS INC	COM	69366M104	59	6900 SH	DEFINED	08	6900
PTEK HLDGS INC 30020	COM	69366M104	9515	1110260 SH	DEFINED	21	1080240
PTEK HLDGS INC 67620	COM	69366M104	580	67720 SH	DEFINED	22	100
PACCAR INC 314151	COM	693718108	500440	7240156 SH	DEFINED	01	6926005
PACCAR INC 9687	COM	693718108	18417	266448 SH	OTHER	01	256761
PACCAR INC	COM	693718108	5572	80617 SH	DEFINED	05	80617
PACCAR INC	COM	693718108	983	14222 SH	DEFINED	08	14222
PACCAR INC 1000	COM	693718108	8106	117278 SH	DEFINED	21	116278
PACCAR INC 12425	COM	693718108	15655	226492 SH	DEFINED	22	214067
PACCAR INC	COM	693718108	955	13810 SH	OTHER	22	13810
PACIFIC CAP BANCORP NEW	COM	69404P101	909	30714 SH	DEFINED	01	30714
PACIFIC CAP BANCORP NEW 2427	COM	69404P101	560	18927 SH	OTHER	01	16500
PACIFIC CAP BANCORP NEW	COM	69404P101	33	1100 SH	DEFINED	08	1100
PACIFIC ENERGY PARTNERS L P 5000	COM UNIT	69422R105	571	20000 SH	OTHER	22	15000
PACIFIC SUNWEAR CALIF INC	COM	694873100	158	7500 SH	DEFINED	01	7500
PACIFIC SUNWEAR CALIF INC 250	COM	694873100	5	250 SH	OTHER	01	
PACIFIC SUNWEAR CALIF INC	COM	694873100	3439	163360 SH	DEFINED	05	163360
PACIFIC SUNWEAR CALIF INC	COM	694873100	145	6871 SH	DEFINED	08	6871
PACIFIC SUNWEAR CALIF INC	COM	694873100	1041	49442 SH	DEFINED	17	49442
PACIFIC SUNWEAR CALIF INC 15200	COM	694873100	9919	471196 SH	DEFINED	21	455996
PACIFIC SUNWEAR CALIF INC 8790	COM	694873100	905	42990 SH	DEFINED	22	34200
PACIFIC SUNWEAR CALIF INC	COM	694873100	82	3900 SH	OTHER	22	3900
PACIFICARE HEALTH SYS DEL 5850	COM	695112102	532	14490 SH	DEFINED	01	8640
PACIFICARE HEALTH SYS DEL 350	COM	695112102	137	3723 SH	OTHER	01	3373
PACIFICARE HEALTH SYS DEL	COM	695112102	6978	190123 SH	DEFINED	05	190123
PACIFICARE HEALTH SYS DEL	COM	695112102	1159	31590 SH	DEFINED	08	31590
PACIFICARE HEALTH SYS DEL	COM	695112102	73	2000 SH	CALL	DEFINED	2000
PACIFICARE HEALTH SYS DEL	COM	695112102	3714	101200 SH	DEFINED	17	101200
PACIFICARE HEALTH SYS DEL	COM	695112102	4	100 SH	DEFINED	22	100
PACIFICARE HEALTH SYS DEL	COM	695112102	1	30 SH	OTHER	22	30
PACKAGING CORP AMER	COM	695156109	427	17438 SH	DEFINED	01	17438
PACKAGING CORP AMER 375	COM	695156109	9	375 SH	OTHER	01	
PACKAGING CORP AMER	COM	695156109	5763	235508 SH	DEFINED	05	235508
PACKAGING CORP AMER	COM	695156109	52	2110 SH	DEFINED	08	2110
PACKAGING CORP AMER	COM	695156109	2447	100000 SH	CALL	DEFINED	100000
PACKAGING CORP AMER	COM	695156109	253	10350 SH	DEFINED	17	10350
PACKAGING CORP AMER	COM	695156109	790	32300 SH	DEFINED	20	32300
PACKAGING CORP AMER 71200	COM	695156109	24199	988910 SH	DEFINED	21	917710
PACKAGING CORP AMER 17500	COM	695156109	1850	75600 SH	DEFINED	22	58100
PACKAGING CORP AMER	COM	695156109	551	22500 SH	OTHER	22	22500
PACKETEER INC 470	COM	695210104	87	8085 SH	DEFINED	01	7615
PACKETEER INC 1155	COM	695210104	12	1155 SH	OTHER	01	
PACKETEER INC	COM	695210104	1831	169345 SH	DEFINED	05	169345
PACKETEER INC 28260	COM	695210104	12789	1183110 SH	DEFINED	21	1154850
PACKETEER INC 63640	COM	695210104	688	63640 SH	DEFINED	22	
PACKETEER INC 22600	COM	695210104	244	22600 SH	OTHER	22	
PACTIV CORP	COM	695257105	433	18641 SH	DEFINED	01	18641
PACTIV CORP 3018	COM	695257105	106	4541 SH	OTHER	01	1523
PACTIV CORP	COM	695257105	1686	72502 SH	DEFINED	05	72502
PACTIV CORP	COM	695257105	182	7815 SH	DEFINED	08	7815
PACTIV CORP	COM	695257105	162	6978 SH	DEFINED	17	6978
PACTIV CORP	COM	695257105	12780	549672 SH	DEFINED	21	549672
PACTIV CORP 1350	COM	695257105	1339	57584 SH	DEFINED	22	56234

PACTIV CORP	COM	695257105	167	7182 SH	OTHER	22	7182
PALATIN TECHNOLOGIES INC	COM NEW	696077304	1475	506900 SH	DEFINED	08	506900
PALATIN TECHNOLOGIES INC 1000	COM NEW	696077304	26	9000 SH	OTHER	22	8000
PALL CORP	COM	696429307	580	23690 SH	DEFINED	01	23690
PALL CORP 20575	COM	696429307	609	24859 SH	OTHER	01	4284
PALL CORP	COM	696429307	1452	59321 SH	DEFINED	05	59321
PALL CORP	COM	696429307	332	13579 SH	DEFINED	08	13579
PALL CORP	COM	696429307	1452	59300 SH	DEFINED	20	59300
PALL CORP 131950	COM	696429307	13115	535749 SH	DEFINED	21	403799
PALL CORP 20500	COM	696429307	1014	41425 SH	DEFINED	22	20925
PALL CORP	COM	696429307	1380	56385 SH	OTHER	22	56385
PALMONE INC	COM	69713P107	15	500 SH	DEFINED	05	500
PALMONE INC	COM	69713P107	103	3400 SH	DEFINED	08	3400
PALMONE INC	COM	69713P107	304	10000 SH	PUT	DEFINED	10000
PALMONE INC	COM	69713P107	7	219 SH	DEFINED	22	219
PALMONE INC	COM	69713P107	3	99 SH	OTHER	22	99
PALMSOURCE INC 14600	COM	697154102	4785	230700 SH	DEFINED	21	216100
PALMSOURCE INC	COM	697154102	886	42711 SH	DEFINED	22	42711
PALMSOURCE INC	COM	697154102	108	5230 SH	OTHER	22	5230
PALOMAR MED TECHNOLOGIES INC	COM NEW	697529303	63	2867 SH	DEFINED	08	2867
PALOMAR MED TECHNOLOGIES INC 6300	COM NEW	697529303	2056	93800 SH	DEFINED	21	87500
PALOMAR MED TECHNOLOGIES INC 1000	COM NEW	697529303	2222	101354 SH	DEFINED	22	100354
PALOMAR MED TECHNOLOGIES INC	COM NEW	697529303	43	1941 SH	OTHER	22	1941
PAN AMERICAN SILVER CORP	COM	697900108	6	350 SH	DEFINED	01	350
PAN AMERICAN SILVER CORP 20000	COM	697900108	340	20000 SH	OTHER	22	
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	80	1486 SH	DEFINED	01	1486
PAN PACIFIC RETAIL PPTYS INC 730	COM	69806L104	39	730 SH	OTHER	01	
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	17395	321540 SH	DEFINED	21	321540
PAN PACIFIC RETAIL PPTYS INC 2570	COM	69806L104	1340	24770 SH	DEFINED	22	22200
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	9	173 SH	OTHER	22	173
PANERA BREAD CO 9250	CL A	69840W108	715	19050 SH	DEFINED	01	9800
PANERA BREAD CO 325	CL A	69840W108	12	325 SH	OTHER	01	
PANERA BREAD CO	CL A	69840W108	8142	216889 SH	DEFINED	05	216889
PANERA BREAD CO	CL A	69840W108	76	2037 SH	DEFINED	08	2037
PANERA BREAD CO	CL A	69840W108	1772	47200 SH	DEFINED	17	47200
PANERA BREAD CO	CL A	69840W108	751	20000 SH	DEFINED	21	20000
PANERA BREAD CO 1787	CL A	69840W108	67	1787 SH	DEFINED	22	
PANERA BREAD CO 13213	CL A	69840W108	556	14800 SH	OTHER	22	1587
PAPA JOHNS INTL INC 7600	COM	698813102	348	11350 SH	DEFINED	01	3750
PAPA JOHNS INTL INC	COM	698813102	2561	83475 SH	DEFINED	05	83475
PAPA JOHNS INTL INC	COM	698813102	341	11100 SH	DEFINED	21	11100
PAPA JOHNS INTL INC	COM	698813102	41	1350 SH	OTHER	22	1350
PAR PHARMACEUTICAL COS INC	COM	69888P106	2688	74805 SH	DEFINED	05	74805
PAR PHARMACEUTICAL COS INC	COM	69888P106	691	19237 SH	DEFINED	08	19237
PAR PHARMACEUTICAL COS INC	COM	69888P106	115	3200 SH	DEFINED	17	3200
PAR PHARMACEUTICAL COS INC 15000	COM	69888P106	539	15000 SH	DEFINED	22	
PARADYNE NETWORKS INC	COM	69911G107	7054	1533400 SH	DEFINED	21	1533400
PARADYNE NETWORKS INC 34300	COM	69911G107	2029	441100 SH	DEFINED	22	406800
PARALLEL PETE CORP DEL	COM	699157103	143	29999 SH	DEFINED	01	29999
PARALLEL PETE CORP DEL	COM	699157103	5	1000 SH	OTHER	01	1000
PARAMETRIC TECHNOLOGY CORP	COM	699173100	186	35255 SH	DEFINED	01	35255
PARAMETRIC TECHNOLOGY CORP 1135	COM	699173100	10	1935 SH	OTHER	01	800
PARAMETRIC TECHNOLOGY CORP	COM	699173100	613	116151 SH	DEFINED	05	116151
PARAMETRIC TECHNOLOGY CORP	COM	699173100	51	9701 SH	DEFINED	08	9701
PARAMETRIC TECHNOLOGY CORP 5000	COM	699173100	26	5000 SH	DEFINED	18	
PARAMETRIC TECHNOLOGY CORP 56170	COM	699173100	12939	2450508 SH	DEFINED	21	2394338
PARAMETRIC TECHNOLOGY CORP 119520	COM	699173100	668	126426 SH	DEFINED	22	6906
PARAMETRIC TECHNOLOGY CORP	COM	699173100	15	2800 SH	OTHER	22	2800
PAREXEL INTL CORP 8200	COM	699462107	252	12850 SH	DEFINED	01	4650
PAREXEL INTL CORP 375	COM	699462107	7	375 SH	OTHER	01	
PAREXEL INTL CORP	COM	699462107	2361	120475 SH	DEFINED	05	120475
PAREXEL INTL CORP	COM	699462107	17	879 SH	DEFINED	08	879

PAREXEL INTL CORP	COM	699462107	5053	257800	SH	DEFINED 21	257800
PAREXEL INTL CORP	COM	699462107	207	10560	SH	DEFINED 22	10560
PAREXEL INTL CORP	COM	699462107	67	3400	SH	OTHER 22	3400
PARK ELECTROCHEMICAL CORP 3190	COM	700416209	106	5000	SH	DEFINED 01	1810
PARK ELECTROCHEMICAL CORP 10	COM	700416209		10	SH	OTHER 01	
PARK ELECTROCHEMICAL CORP	COM	700416209	1849	87200	SH	DEFINED 05	87200
PARK ELECTROCHEMICAL CORP	COM	700416209	280	13200	SH	DEFINED 21	13200
PARK ELECTROCHEMICAL CORP	COM	700416209	2	77	SH	DEFINED 22	77
PARK NATL CORP	COM	700658107	161	1269	SH	DEFINED 01	1269
PARK NATL CORP	COM	700658107	13	100	SH	DEFINED 05	100
PARK NATL CORP	COM	700658107	127	1000	SH	DEFINED 08	1000
PARK NATL CORP	COM	700658107	51	400	SH	DEFINED 22	400
PARK NATL CORP	COM	700658107	235	1850	SH	OTHER 22	1850
PARKER HANNIFIN CORP 1476 775	COM	701094104	4381	74426	SH	DEFINED 01	72175
PARKER HANNIFIN CORP 14029	COM	701094104	826	14029	SH	OTHER 01	
PARKER HANNIFIN CORP 83401	COM	701094104	9609	163255	SH	DEFINED 05	79854
PARKER HANNIFIN CORP	COM	701094104	1760	29895	SH	DEFINED 08	29895
PARKER HANNIFIN CORP	COM	701094104	13208	224405	SH	DEFINED 21	224405
PARKER HANNIFIN CORP 7637	COM	701094104	10476	177979	SH	DEFINED 22	170342
PARKER HANNIFIN CORP	COM	701094104	1747	29677	SH	OTHER 22	29677
PARKWAY PPTYS INC 225	COM	70159Q104	385	8292	SH	DEFINED 01	8067
PARKWAY PPTYS INC 225	COM	70159Q104	10	225	SH	OTHER 01	
PARKWAY PPTYS INC	COM	70159Q104	14	311	SH	DEFINED 22	311
PARKWAY PPTYS INC	COM	70159Q104	19	400	SH	OTHER 22	400
PARTY CITY CORP 7700	COM	702145103	12494	845900	SH	DEFINED 21	838200
PARTY CITY CORP 12600	COM	702145103	2852	193095	SH	DEFINED 22	180495
PARTY CITY CORP	COM	702145103	56	3800	SH	OTHER 22	3800
PATINA OIL & GAS CORP 9200	COM	703224105	632	21375	SH	DEFINED 01	12175
PATINA OIL & GAS CORP 500	COM	703224105	15	500	SH	OTHER 01	
PATINA OIL & GAS CORP	COM	703224105	9104	307882	SH	DEFINED 05	307882
PATINA OIL & GAS CORP	COM	703224105	132	4471	SH	DEFINED 08	4471
PATINA OIL & GAS CORP	COM	703224105	1384	46800	SH	DEFINED 21	46800
PATINA OIL & GAS CORP 102	COM	703224105	3	102	SH	DEFINED 22	
PATINA OIL & GAS CORP 3398	COM	703224105	109	3700	SH	OTHER 22	302
PATHMARK STORES INC NEW	*W EXP 09/10	70322A119	15	58758	SH	DEFINED 21	58758
PATTERSON COMPANIES INC	COM	703395103	11570	151122	SH	DEFINED 05	151122
PATTERSON COMPANIES INC	COM	703395103	207	2700	SH	DEFINED 08	2700
PATTERSON COMPANIES INC 50	COM	703395103	4	50	SH	DEFINED 22	
PATTERSON COMPANIES INC 275	COM	703395103	1426	18625	SH	OTHER 22	18350
PATTERSON UTI ENERGY INC	COM	703481101	2692	141160	SH	DEFINED 01	141160
PATTERSON UTI ENERGY INC 225	COM	703481101	21	1081	SH	OTHER 01	856
PATTERSON UTI ENERGY INC	COM	703481101	7064	370423	SH	DEFINED 05	370423
PATTERSON UTI ENERGY INC	COM	703481101	58	3046	SH	DEFINED 08	3046
PATTERSON UTI ENERGY INC	COM	703481101	2147	112600	SH	DEFINED 08	112600
PATTERSON UTI ENERGY INC	COM	703481101	118	6210	SH	DEFINED 17	6210
PATTERSON UTI ENERGY INC 5462	COM	703481101	104	5462	SH	OTHER 17	
PATTERSON UTI ENERGY INC 200	COM	703481101	4	200	SH	DEFINED 18	
PATTERSON UTI ENERGY INC	COM	703481101	789	41390	SH	DEFINED 20	41390
PATTERSON UTI ENERGY INC 19414	COM	703481101	23562	1235568	SH	DEFINED 21	1216154
PATTERSON UTI ENERGY INC 58510	COM	703481101	2016	105720	SH	DEFINED 22	47210
PATTERSON UTI ENERGY INC	COM	703481101	68	3580	SH	OTHER 22	3580
PAXAR CORP 2888	COM	704227107	240	10600	SH	DEFINED 01	7712
PAXAR CORP 812	COM	704227107	18	812	SH	OTHER 01	
PAXAR CORP	COM	704227107	4008	176700	SH	DEFINED 05	176700
PAXAR CORP	COM	704227107	56	2484	SH	DEFINED 08	2484
PAXAR CORP	COM	704227107	483	21290	SH	DEFINED 17	21290
PAXAR CORP	COM	704227107	596	26299	SH	DEFINED 21	26299
PAXSON COMMUNICATIONS CORP	COM	704231109	13	9980	SH	DEFINED 01	9980
PAXSON COMMUNICATIONS CORP	COM	704231109	1	550	SH	DEFINED 08	550
PAXSON COMMUNICATIONS CORP 21700	COM	704231109	2461	1822800	SH	DEFINED 21	1801100
PAXSON COMMUNICATIONS CORP	COM	704231109	579	428900	SH	DEFINED 22	400200

28700							
PAXSON COMMUNICATIONS CORP	COM	704231109	3	2500 SH	OTHER	22	2500
PAYCHEX INC	COM	704326107	2133	70755 SH	DEFINED	01	70755
PAYCHEX INC	COM	704326107	992	32889 SH	OTHER	01	20790
12099							
PAYCHEX INC	COM	704326107	4994	165631 SH	DEFINED	05	165631
PAYCHEX INC	COM	704326107	347	11501 SH	DEFINED	08	11501
PAYCHEX INC	COM	704326107	28448	943538 SH	DEFINED	21	921738
21800							
PAYCHEX INC	COM	704326107	2112	70045 SH	DEFINED	22	34388
35657							
PAYCHEX INC	COM	704326107	1996	66207 SH	OTHER	22	66207
PAYLESS SHOESOURCE INC	COM	704379106	201	19855 SH	DEFINED	01	19855
PAYLESS SHOESOURCE INC	COM	704379106	336	33129 SH	OTHER	01	14346
18783							
PAYLESS SHOESOURCE INC	COM	704379106	1521	150106 SH	DEFINED	05	150106
PAYLESS SHOESOURCE INC	COM	704379106	87	8551 SH	DEFINED	08	8551
PAYLESS SHOESOURCE INC	COM	704379106	48	4713 SH	OTHER	22	4713
PEABODY ENERGY CORP	COM	704549104	626	10525 SH	DEFINED	01	10325
200							
PEABODY ENERGY CORP	COM	704549104	152	2550 SH	OTHER	01	1000
1550							
PEABODY ENERGY CORP	COM	704549104	8430	141680 SH	DEFINED	05	141680
PEABODY ENERGY CORP	COM	704549104	57	955 SH	DEFINED	08	955
PEABODY ENERGY CORP	COM	704549104	1112	18690 SH	DEFINED	20	18690
PEABODY ENERGY CORP	COM	704549104	21241	356990 SH	DEFINED	21	355390
1600							
PEABODY ENERGY CORP	COM	704549104	4368	73410 SH	DEFINED	22	65890
7520							
PEABODY ENERGY CORP	COM	704549104	208	3490 SH	OTHER	22	3490
PEAPACK-GLADSTONE FINL CORP	COM	704699107	1214	40000 SH	OTHER	01	
40000							
PEAPACK-GLADSTONE FINL CORP	COM	704699107	21	685 SH	DEFINED	22	
685							
PEAPACK-GLADSTONE FINL CORP	COM	704699107	1649	54332 SH	OTHER	22	51274
3058							
PEARSON PLC	SPONSORED AD	705015105	1	60 SH	OTHER	01	60
PEARSON PLC	SPONSORED AD	705015105	103	9500 SH	DEFINED	21	9500
PEARSON PLC	SPONSORED AD	705015105	53	4878 SH	OTHER	22	128
4750							
PEC SOLUTIONS INC	COM	705107100	6	525 SH	DEFINED	01	525
PEC SOLUTIONS INC	COM	705107100	442	37700 SH	DEFINED	21	35100
2600							
PEC SOLUTIONS INC	COM	705107100	89	7565 SH	DEFINED	22	7565
PEC SOLUTIONS INC	COM	705107100	9	778 SH	OTHER	22	778
PEDIATRIX MED GROUP	COM	705324101	848	15456 SH	DEFINED	01	4206
8700 2550							
PEDIATRIX MED GROUP	COM	705324101	84	1525 SH	OTHER	01	
1525							
PEDIATRIX MED GROUP	COM	705324101	6021	109775 SH	DEFINED	05	109775
PEDIATRIX MED GROUP	COM	705324101	33	600 SH	DEFINED	08	600
PEDIATRIX MED GROUP	COM	705324101	99	1800 SH	DEFINED	17	1800
PEDIATRIX MED GROUP	COM	705324101	15671	285700 SH	DEFINED	21	284900
800							
PEDIATRIX MED GROUP	COM	705324101	1176	21440 SH	DEFINED	22	19940
1500							
PEDIATRIX MED GROUP	COM	705324101	71	1300 SH	OTHER	22	1300
PEGASUS SOLUTIONS INC	COM	705906105	23	1900 SH	DEFINED	01	1900
PEGASUS SOLUTIONS INC	COM	705906105	15	1227 SH	OTHER	01	1227
PEGASUS SOLUTIONS INC	COM	705906105	1128	94650 SH	DEFINED	05	94650
PEGASUS SOLUTIONS INC	COM	705906105	17	1400 SH	DEFINED	08	1400
PEGASUS SOLUTIONS INC	COM	705906105	321	26966 SH	DEFINED	17	26966
PEGASUS SOLUTIONS INC	COM	705906105	175	14700 SH	DEFINED	21	14700
PEGASUS SOLUTIONS INC	COM	705906105	663	55600 SH	DEFINED	22	
55600							
PENGROWTH ENERGY TR	TRUST UNIT A	706902301	79	4400 SH	DEFINED	08	4400
PENGROWTH ENERGY TR	TRUST UNIT A	706902301	45	2500 SH	DEFINED	22	
2500							
PENGROWTH ENERGY TR	TRUST UNIT A	706902301	139	7750 SH	OTHER	22	7500
250							
PENFORD CORP	COM	707051108	112	6450 SH	DEFINED	01	1221
5229							
PENFORD CORP	COM	707051108	100	5729 SH	OTHER	01	929
4800							
PENFORD CORP	COM	707051108	720	41375 SH	DEFINED	05	41375
PENFORD CORP	COM	707051108	3	200 SH	DEFINED	08	200
PENFORD CORP	COM	707051108	101	5800 SH	DEFINED	21	5800
PENN ENGR & MFG CORP	CL A	707389102	1877	121487 SH	OTHER	01	
121487							
PENN ENGR & MFG CORP	COM NON VTG	707389300	10031	538738 SH	OTHER	01	
538738							
PENN ENGR & MFG CORP	COM NON VTG	707389300	9	480 SH	DEFINED	08	480
PENN VA RESOURCES PARTNERS L	COM	707884102	96	2400 SH	DEFINED	01	2400
PENN VA RESOURCES PARTNERS L	COM	707884102	120	3000 SH	OTHER	01	3000
PENN VA RESOURCES PARTNERS L	COM	707884102	20	500 SH	OTHER	22	500

PENNEY J C INC 5554 19481	COM	708160106	8471	240116	SH	DEFINED	01	215081	
PENNEY J C INC 73499	COM	708160106	2593	73499	SH	OTHER	01		
PENNEY J C INC 95700	COM	708160106	42320	1199556	SH	DEFINED	05	1103856	
PENNEY J C INC	COM	708160106	1648	46712	SH	DEFINED	08	46712	
PENNEY J C INC	COM	708160106	3881	110000	SH	CALL	DEFINED	08	110000
PENNEY J C INC	COM	708160106	22579	640000	SH	PUT	DEFINED	08	640000
PENNEY J C INC	COM	708160106	785	22250	SH	DEFINED	17	22250	
PENNEY J C INC 117000	COM	708160106	4128	117000	SH	DEFINED	18		
PENNEY J C INC	COM	708160106	7942	225106	SH	DEFINED	21	225106	
PENNEY J C INC 32000	COM	708160106	11808	334687	SH	DEFINED	22	302687	
PENNEY J C INC	COM	708160106	1081	30651	SH	OTHER	22	30651	
PENNEY J C INC	NOTE 5.000%	708160BV7	3835	3099000	PRN	DEFINED	08	3099000	
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	287	7420	SH	DEFINED	01	7420	
PENNSYLVANIA RL ESTATE INVT 897	SH BEN INT	709102107	112	2897	SH	OTHER	01	2000	
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	5	123	SH	DEFINED	22	123	
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	94	2434	SH	OTHER	22	2434	
PENTAIR INC 800	COM	709631105	419	12005	SH	DEFINED	01	11205	
PENTAIR INC 2405	COM	709631105	194	5561	SH	OTHER	01	3156	
PENTAIR INC	COM	709631105	7802	223498	SH	DEFINED	05	223498	
PENTAIR INC	COM	709631105	79	2264	SH	DEFINED	08	2264	
PENTAIR INC	COM	709631105	3840	110000	SH	CALL	DEFINED	08	110000
PENTAIR INC	COM	709631105	331	9490	SH	DEFINED	17	9490	
PENTAIR INC 1900	COM	709631105	6116	175200	SH	DEFINED	21	173300	
PENTAIR INC 37300	COM	709631105	2781	79664	SH	DEFINED	22	42364	
PENTAIR INC	COM	709631105	272	7800	SH	OTHER	22	7800	
PENWEST PHARMACEUTICALS CO 3000	COM	709754105	98	8717	SH	DEFINED	01	5717	
PENWEST PHARMACEUTICALS CO 1799	COM	709754105	34	3000	SH	OTHER	01	1201	
PENWEST PHARMACEUTICALS CO	COM	709754105	2006	177675	SH	DEFINED	05	177675	
PENWEST PHARMACEUTICALS CO	COM	709754105	118	10483	SH	DEFINED	17	10483	
PEOPLES BK BRIDGEPORT CONN	COM	710198102	223	6250	SH	DEFINED	01	6250	
PEOPLES BK BRIDGEPORT CONN	COM	710198102	21	599	SH	OTHER	01	599	
PEOPLES BK BRIDGEPORT CONN	COM	710198102	2	44	SH	DEFINED	05	44	
PEOPLES BK BRIDGEPORT CONN	COM	710198102	18	500	SH	DEFINED	08	500	
PEOPLES BK BRIDGEPORT CONN 2000	COM	710198102	570	15955	SH	DEFINED	22	13955	
PEOPLES BK BRIDGEPORT CONN	COM	710198102	313	8753	SH	OTHER	22	8753	
PEOPLES ENERGY CORP	COM	711030106	55035	1320409	SH	DEFINED	01	1320409	
PEOPLES ENERGY CORP 1153	COM	711030106	671	16093	SH	OTHER	01	14940	
PEOPLES ENERGY CORP	COM	711030106	710	17029	SH	DEFINED	05	17029	
PEOPLES ENERGY CORP	COM	711030106	44	1063	SH	DEFINED	08	1063	
PEOPLES ENERGY CORP	COM	711030106	1794	43052	SH	DEFINED	21	43052	
PEOPLES ENERGY CORP 4472	COM	711030106	317	7603	SH	DEFINED	22	3131	
PEOPLES ENERGY CORP	COM	711030106	210	5042	SH	OTHER	22	5042	
PEOPLESOFT INC 1000	COM	712713106	748	37700	SH	DEFINED	01	36700	
PEOPLESOFT INC 6745	COM	712713106	200	10058	SH	OTHER	01	3313	
PEOPLESOFT INC	COM	712713106	1489	75000	SH	CALL	DEFINED	01	75000
PEOPLESOFT INC	COM	712713106	1489	75000	SH	PUT	DEFINED	01	75000
PEOPLESOFT INC	COM	712713106	3232	162816	SH	DEFINED	05	162816	
PEOPLESOFT INC	COM	712713106	186	9384	SH	DEFINED	08	9384	
PEOPLESOFT INC	COM	712713106	17299	871500	SH	CALL	DEFINED	08	871500
PEOPLESOFT INC	COM	712713106	627	31600	SH	DEFINED	17	31600	
PEOPLESOFT INC	COM	712713106	2220	111839	SH	DEFINED	21	111839	
PEOPLESOFT INC 31100	COM	712713106	3755	189154	SH	DEFINED	22	158054	
PEOPLESOFT INC	COM	712713106	109	5500	SH	OTHER	22	5500	
PEP BOYS MANNY MOE & JACK 25200	COM	713278109	478	34175	SH	DEFINED	01	8975	
PEP BOYS MANNY MOE & JACK 175	COM	713278109	2	175	SH	OTHER	01		
PEP BOYS MANNY MOE & JACK	COM	713278109	3887	277625	SH	DEFINED	05	277625	
PEP BOYS MANNY MOE & JACK	COM	713278109	316	22536	SH	DEFINED	08	22536	
PEP BOYS MANNY MOE & JACK	COM	713278109	10	700	SH	DEFINED	13	700	
PEP BOYS MANNY MOE & JACK	COM	713278109	559	39900	SH	DEFINED	21	39900	
PEP BOYS MANNY MOE & JACK	COM	713278109	6	400	SH	OTHER	22	400	
PEPCO HOLDINGS INC	COM	713291102	112057	5631000	SH	DEFINED	01	5631000	
PEPCO HOLDINGS INC	COM	713291102	8139	408988	SH	DEFINED	05	408988	
PEPCO HOLDINGS INC	COM	713291102	264	13271	SH	DEFINED	08	13271	
PEPCO HOLDINGS INC	COM	713291102	1194	60000	SH	DEFINED	21	60000	
PEPCO HOLDINGS INC	COM	713291102	376	18899	SH	DEFINED	22	10606	



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PEPCO HOLDINGS INC	COM	713291102	610	30653 SH	OTHER	22		30653
PEPSI BOTTLING GROUP INC	COM	713409100	1764	64971 SH	DEFINED	01		51771
12500 700								
PEPSI BOTTLING GROUP INC	COM	713409100	23	840 SH	OTHER	01		
840								
PEPSI BOTTLING GROUP INC	COM	713409100	7913	291464 SH	DEFINED	05		144964
146500								
PEPSI BOTTLING GROUP INC	COM	713409100	1486	54721 SH	DEFINED	08		54721
PEPSI BOTTLING GROUP INC	COM	713409100	17586	647732 SH	DEFINED	21		647732
PEPSI BOTTLING GROUP INC	COM	713409100	1854	68301 SH	DEFINED	22		55781
12520								
PEPSI BOTTLING GROUP INC	COM	713409100	440	16220 SH	OTHER	22		16220
PEPSIAMERICAS INC	COM	71343P200	565	29571 SH	DEFINED	01		29571
PEPSIAMERICAS INC	COM	71343P200	263	13780 SH	OTHER	01		11280
2500								
PEPSIAMERICAS INC	COM	71343P200	5825	304973 SH	DEFINED	05		304973
PEPSIAMERICAS INC	COM	71343P200	85	4471 SH	DEFINED	08		4471
PEPSIAMERICAS INC	COM	71343P200	21	1108 SH	DEFINED	22		508
600								
PEPSIAMERICAS INC	COM	71343P200	247	12950 SH	OTHER	22		12950
PEPSICO INC	COM	713448108	945904	19443038 SH	DEFINED	01		19198500
244538								
PEPSICO INC	COM	713448108	201478	4141368 SH	OTHER	01		2227927
1913441								
PEPSICO INC	COM	713448108	6325	130000 SH	CALL	DEFINED	01	130000
PEPSICO INC	COM	713448108	13136	270000 SH	PUT	DEFINED	01	270000
PEPSICO INC	COM	713448108	63992	1315352 SH	DEFINED	05		1257852
57500								
PEPSICO INC	COM	713448108	6305	129608 SH	DEFINED	08		129608
PEPSICO INC	COM	713448108	111	2280 SH	DEFINED	13		2268
12								
PEPSICO INC	COM	713448108	7	148 SH	OTHER	13		
148								
PEPSICO INC	COM	713448108	9863	202730 SH	DEFINED	17		202730
PEPSICO INC	COM	713448108	15933	327500 SH	CALL	DEFINED	17	327500
PEPSICO INC	COM	713448108	15933	327500 SH	PUT	DEFINED	17	327500
PEPSICO INC	COM	713448108	238	4895 SH	DEFINED	18		
4895								
PEPSICO INC	COM	713448108	1930	39670 SH	DEFINED	20		39670
PEPSICO INC	COM	713448108	127848	2627913 SH	DEFINED	21		2562263
65650								
PEPSICO INC	COM	713448108	315764	6490523 SH	DEFINED	22		6143712
346811								
PEPSICO INC	COM	713448108	129779	2667606 SH	OTHER	22		2667606
PERFORMANCE FOOD GROUP CO	COM	713755106	256	10800 SH	DEFINED	01		5600
4400 800								
PERFORMANCE FOOD GROUP CO	COM	713755106	19	800 SH	OTHER	01		
800								
PERFORMANCE FOOD GROUP CO	COM	713755106	4752	200525 SH	DEFINED	05		200525
PERFORMANCE FOOD GROUP CO	COM	713755106	172	7277 SH	DEFINED	08		7277
PERFORMANCE FOOD GROUP CO	COM	713755106	2645	111600 SH	DEFINED	21		106600
5000								
PERFORMANCE FOOD GROUP CO	COM	713755106	284	12000 SH	DEFINED	22		12000
PERFORMANCE FOOD GROUP CO	COM	713755106	45	1900 SH	OTHER	22		1900
PERFORMANCE TECHNOLOGIES INC	COM	71376K102	5692	900700 SH	DEFINED	21		896100
4600								
PERFORMANCE TECHNOLOGIES INC	COM	71376K102	1164	184196 SH	DEFINED	22		168416
15780								
PERICOM SEMICONDUCTOR CORP	COM	713831105	51	5275 SH	DEFINED	01		2445
2830								
PERICOM SEMICONDUCTOR CORP	COM	713831105	1	70 SH	OTHER	01		
70								
PERICOM SEMICONDUCTOR CORP	COM	713831105	1108	114750 SH	DEFINED	05		114750
PERICOM SEMICONDUCTOR CORP	COM	713831105	6	600 SH	DEFINED	08		600
PERICOM SEMICONDUCTOR CORP	COM	713831105	7613	788055 SH	DEFINED	21		784030
4025								
PERICOM SEMICONDUCTOR CORP	COM	713831105	1290	133565 SH	DEFINED	22		121865
11700								
PERICOM SEMICONDUCTOR CORP	COM	713831105	27	2800 SH	OTHER	22		2800
PERKINELMER INC	COM	714046109	474	27534 SH	DEFINED	01		22034
5500								
PERKINELMER INC	COM	714046109	163	9493 SH	OTHER	01		
9493								
PERKINELMER INC	COM	714046109	9120	529620 SH	DEFINED	05		338920
190700								
PERKINELMER INC	COM	714046109	223	12936 SH	DEFINED	08		12936
PERKINELMER INC	COM	714046109	3961	230000 SH	PUT	DEFINED	08	230000
PERKINELMER INC	COM	714046109	92	5320 SH	DEFINED	17		5320
PERKINELMER INC	COM	714046109	326	18937 SH	DEFINED	21		15457
3480								
PERKINELMER INC	COM	714046109	596	34617 SH	DEFINED	22		10117
24500								
PERKINELMER INC	COM	714046109	961	55788 SH	OTHER	22		55788
PEROT SYS CORP	CL A	714265105	3	188 SH	DEFINED	05		188

PEROT SYS CORP	CL A	714265105	16	1000 SH	DEFINED	08	1000	
PEROT SYS CORP 51150	CL A	714265105	821	51150 SH	OTHER	22		
PERRIGO CO	COM	714290103	263	12775 SH	DEFINED	01	12775	
PERRIGO CO 600	COM	714290103	12	600 SH	OTHER	01		
PERRIGO CO	COM	714290103	3200	155707 SH	DEFINED	05	155707	
PERRIGO CO	COM	714290103	26	1249 SH	DEFINED	08	1249	
PERRIGO CO	COM	714290103	3974	193400 SH	DEFINED	21	193400	
PERRIGO CO	COM	714290103	179	8700 SH	DEFINED	22	8700	
PERRIGO CO	COM	714290103	58	2800 SH	OTHER	22	2800	
P T TELEKOMUNIKASI INDONESIA	SPONSORED AD	715684106	2875	162500 SH	DEFINED	21	162500	
PETCO ANIMAL SUPPLIES 1500	COM NEW	716016209	49	1500 SH	OTHER	01		
PETCO ANIMAL SUPPLIES	COM NEW	716016209	9	263 SH	DEFINED	05	263	
PETCO ANIMAL SUPPLIES	COM NEW	716016209	82	2520 SH	DEFINED	08	2520	
PETCO ANIMAL SUPPLIES	COM NEW	716016209	648	19850 SH	DEFINED	20	19850	
PETCO ANIMAL SUPPLIES 19715	COM NEW	716016209	22109	676942 SH	DEFINED	21	657227	
PETCO ANIMAL SUPPLIES 51810	COM NEW	716016209	2886	88360 SH	DEFINED	22	36550	
PETCO ANIMAL SUPPLIES	COM NEW	716016209	438	13400 SH	OTHER	22	13400	
PETROKAZAKHSTAN INC 10000	COM	71649P102	343	10000 SH	OTHER	22		
PETROLEUM & RES CORP 1739	COM	716549100	119	4529 SH	DEFINED	01	2790	
PETROLEUM & RES CORP 3977	COM	716549100	110	4163 SH	OTHER	01	186	
PETROLEUM & RES CORP	COM	716549100	248	9404 SH	OTHER	22	9404	
PETROLEO BRASILEIRO SA PETRO	SPONSORED AD	71654V408	106	3000 SH	DEFINED	01	3000	
PETROLEO BRASILEIRO SA PETRO 3000	SPONSORED AD	71654V408	106	3000 SH	OTHER	01		
PETROLEO BRASILEIRO SA PETRO	SPONSORED AD	71654V408	271	7700 SH	DEFINED	17	7700	
PETROLEO BRASILEIRO SA PETRO	SPONSORED AD	71654V408	529	15000 SH	DEFINED	21	15000	
PETROLEO BRASILEIRO SA PETRO	SPONSORED AD	71654V408	28	800 SH	DEFINED	22	800	
PETROLEO BRASILEIRO SA PETRO	SPONSORED AD	71654V408	460	13050 SH	OTHER	22	13050	
PETROLEUM DEV CORP	COM	716578109	3002	68500 SH	DEFINED	05	68500	
PETROLEUM DEV CORP	COM	716578109	90	2059 SH	DEFINED	08	2059	
PETROQUEST ENERGY INC	COM	716748108	5	1000 SH	OTHER	01	1000	
PETROQUEST ENERGY INC	COM	716748108	52	10000 SH	OTHER	22	10000	
PETSMART INC	COM	716768106	2150	75715 SH	DEFINED	01	75715	
PETSMART INC 2575	COM	716768106	73	2575 SH	OTHER	01		
PETSMART INC	COM	716768106	9585	337621 SH	DEFINED	05	337621	
PETSMART INC	COM	716768106	207	7300 SH	DEFINED	08	7300	
PETSMART INC	COM	716768106	389	13700 SH	DEFINED	20	13700	
PETSMART INC 1300	COM	716768106	11873	418220 SH	DEFINED	21	416920	
PETSMART INC 5100	COM	716768106	848	29870 SH	DEFINED	22	24770	
PETSMART INC	COM	716768106	20	700 SH	OTHER	22	700	
PFIZER INC 936362	COM	717081103	565518	18480975 SH	DEFINED	01	17544613	
PFIZER INC 4841241	COM	717081103	302660	9890858 SH	OTHER	01	5049617	
PFIZER INC	COM	717081103	11417	373100 SH	CALL	DEFINED	01	373100
PFIZER INC 1342001	COM	717081103	212327	6938796 SH	DEFINED	05	5596795	
PFIZER INC	COM	717081103	77777	2541734 SH	DEFINED	08	2541734	
PFIZER INC	COM	717081103	49235	1609000 SH	CALL	DEFINED	08	1609000
PFIZER INC	COM	717081103	15606	510000 SH	PUT	DEFINED	08	510000
PFIZER INC 485	COM	717081103	264	8621 SH	DEFINED	13	8136	
PFIZER INC 1185	COM	717081103	36	1185 SH	OTHER	13		
PFIZER INC	COM	717081103	19076	623399 SH	DEFINED	17	623399	
PFIZER INC	COM	717081103	8883	290300 SH	CALL	DEFINED	17	290300
PFIZER INC 126311	COM	717081103	3865	126311 SH	DEFINED	18		
PFIZER INC 120300	COM	717081103	247895	8101155 SH	DEFINED	21	7980855	
PFIZER INC 927292	COM	717081103	510929	16697032 SH	DEFINED	22	15769740	
PFIZER INC 340	COM	717081103	236894	7741630 SH	OTHER	22	7741290	
PFIZER INC	COM	717081103	105	3427 SH	DEFINED		3427	
PHARMACEUTICAL PROD DEV INC 9600 4925	COM	717124101	867	24085 SH	DEFINED	01	9560	
PHARMACEUTICAL PROD DEV INC 2975	COM	717124101	107	2975 SH	OTHER	01		
PHARMACEUTICAL PROD DEV INC	COM	717124101	8992	249790 SH	DEFINED	05	249790	
PHARMACEUTICAL PROD DEV INC	COM	717124101	2700	75000 SH	PUT	DEFINED	08	75000
PHARMACEUTICAL PROD DEV INC 4890	COM	717124101	8041	223363 SH	DEFINED	21	218473	
PHARMACEUTICAL PROD DEV INC	COM	717124101	396	11000 SH	DEFINED	22		

11000									
PHARMACEUTICAL PROD DEV INC 36200	COM	717124101	1303	36200	SH	OTHER	22		
PHARMACEUTICAL HLDRS TR	DEPOSITRY RC	71712A206	7371	103550	SH	DEFINED	01	103550	
PHARMACEUTICAL HLDRS TR	DEPOSITRY RC	71712A206	67763	952000	SH	CALL	DEFINED	08	952000
PHARMACEUTICAL HLDRS TR	DEPOSITRY RC	71712A206	59079	830000	SH	PUT	DEFINED	08	830000
PHARMOS CORP	COM NEW	717139208	39	13400	SH	DEFINED	08	13400	
PHARMOS CORP	COM NEW	717139208		100	SH	DEFINED	22	100	
PHARMION CORP	COM	71715B409	26	500	SH	DEFINED	08	500	
PHARMION CORP	COM	71715B409	316	6106	SH	DEFINED	17	6106	
PHARMION CORP	COM	71715B409	1882	36400	SH	DEFINED	21	36400	
PHARMION CORP	COM	71715B409	283	5482	SH	DEFINED		5482	
PHARMACOPEIA DRUG DISCVRY IN	COM	7171EP101	107	21768	SH	DEFINED	17	21768	
PHARMACOPEIA DRUG DISCVRY IN	COM	7171EP101		75	SH	DEFINED	22	75	
PHASE FORWARD INC	COM	71721R406	166	20059	SH	DEFINED		20059	
PHELPS DODGE CORP 3636 800	COM	717265102	3276	35596	SH	DEFINED	01	31160	
PHELPS DODGE CORP 8014	COM	717265102	738	8014	SH	OTHER	01		
PHELPS DODGE CORP 58500	COM	717265102	11707	127205	SH	DEFINED	05	68705	
PHELPS DODGE CORP	COM	717265102	249	2704	SH	DEFINED	08	2704	
PHELPS DODGE CORP	COM	717265102	37	400	SH	DEFINED	17	400	
PHELPS DODGE CORP	COM	717265102	44410	482556	SH	DEFINED	21	482556	
PHELPS DODGE CORP 13264	COM	717265102	13535	147070	SH	DEFINED	22	133806	
PHELPS DODGE CORP	COM	717265102	896	9739	SH	OTHER	22	9739	
PHELPS DODGE CORP	PFD A CV 6.7	717265508	4363	22520	SH	DEFINED	08	22520	
PHELPS DODGE CORP	PFD A CV 6.7	717265508	7272	37536	SH	DEFINED	17	37536	
PHILADELPHIA CONS HLDG CORP 1050	COM	717528103	617	11200	SH	DEFINED	01	10150	
PHILADELPHIA CONS HLDG CORP 5550	COM	717528103	306	5550	SH	OTHER	01		
PHILADELPHIA CONS HLDG CORP	COM	717528103	5712	103625	SH	DEFINED	05	103625	
PHILADELPHIA CONS HLDG CORP	COM	717528103	36	653	SH	DEFINED	08	653	
PHILADELPHIA CONS HLDG CORP 5400	COM	717528103	5892	106900	SH	DEFINED	21	101500	
PHILADELPHIA CONS HLDG CORP	COM	717528103	1017	18450	SH	DEFINED	22	18450	
PHILADELPHIA CONS HLDG CORP	COM	717528103	110	2000	SH	OTHER	22	2000	
PHILIPPINE LONG DISTANCE TEL	SPONSORED AD	718252604	20	782	SH	OTHER	01	782	
PHILIPPINE LONG DISTANCE TEL	SPONSORED AD	718252604	921	36800	SH	DEFINED	21	36800	
PHILLIPS VAN HEUSEN CORP 10800	COM	718592108	387	17350	SH	DEFINED	01	6550	
PHILLIPS VAN HEUSEN CORP 150	COM	718592108	3	150	SH	OTHER	01		
PHILLIPS VAN HEUSEN CORP	COM	718592108	3153	141525	SH	DEFINED	05	141525	
PHILLIPS VAN HEUSEN CORP	COM	718592108	2	100	SH	DEFINED	08	100	
PHILLIPS VAN HEUSEN CORP 4500	COM	718592108	10792	484400	SH	DEFINED	21	479900	
PHILLIPS VAN HEUSEN CORP 10200	COM	718592108	2290	102800	SH	DEFINED	22	92600	
PHOENIX COS INC NEW 301	COM	71902E109	47	4507	SH	DEFINED	01	4206	
PHOENIX COS INC NEW	COM	71902E109	50	4775	SH	OTHER	01	4775	
PHOENIX COS INC NEW 7300	COM	71902E109	7720	740840	SH	DEFINED	21	733540	
PHOENIX COS INC NEW 8310	COM	71902E109	1037	99475	SH	DEFINED	22	91165	
PHOENIX COS INC NEW	COM	71902E109	139	13316	SH	OTHER	22	13316	
PHOENIX COS INC NEW	CORPORATE UN	71902E406	9342	287100	SH	DEFINED	08	287100	
PHOENIX COS INC NEW	CORPORATE UN	71902E406	185	5686	SH	DEFINED	17	5686	
PHOENIX TECHNOLOGY LTD	COM	719153108	10	2100	SH	DEFINED	01	2100	
PHOENIX TECHNOLOGY LTD	COM	719153108	520	104275	SH	DEFINED	05	104275	
PHOENIX TECHNOLOGY LTD	COM	719153108	5	1000	SH	DEFINED	08	1000	
PHOENIX TECHNOLOGY LTD	COM	719153108	81	16300	SH	DEFINED	21	16300	
PHOTON DYNAMICS INC 400	COM	719364101	38	1850	SH	DEFINED	01	1450	
PHOTON DYNAMICS INC	COM	719364101	1450	71425	SH	DEFINED	05	71425	
PHOTON DYNAMICS INC	COM	719364101	8	400	SH	DEFINED	08	400	
PHOTON DYNAMICS INC	COM	719364101	132	6500	SH	DEFINED	17	6500	
PHOTON DYNAMICS INC	COM	719364101	225	11100	SH	DEFINED	21	11100	
PHOTRONICS INC 16200	COM	719405102	434	26100	SH	DEFINED	01	9900	
PHOTRONICS INC 100	COM	719405102	2	100	SH	OTHER	01		
PHOTRONICS INC	COM	719405102	2570	154625	SH	DEFINED	05	154625	
PHOTRONICS INC	COM	719405102	143	8615	SH	DEFINED	08	8615	
PHOTRONICS INC	COM	719405102	359	21600	SH	DEFINED	21	21600	
PHOTRONICS INC	COM	719405102	66	4000	SH	OTHER	22	4000	
PIEDMONT NAT GAS INC 600	COM	720186105	737	16766	SH	DEFINED	01	16166	
PIEDMONT NAT GAS INC 42541	COM	720186105	2109	47999	SH	OTHER	01	5458	
PIEDMONT NAT GAS INC	COM	720186105	7160	162950	SH	DEFINED	05	162950	
PIEDMONT NAT GAS INC	COM	720186105	48	1100	SH	DEFINED	08	1100	

PIEDMONT NAT GAS INC	COM	720186105	1116	25400 SH	DEFINED 21	25400
PIEDMONT NAT GAS INC 3484	COM	720186105	430	9784 SH	DEFINED 22	6300
PIEDMONT NAT GAS INC	COM	720186105	463	10540 SH	OTHER 22	10540
PIER 1 IMPORTS INC	COM	720279108	154	8515 SH	DEFINED 01	8515
PIER 1 IMPORTS INC 50	COM	720279108	1	50 SH	OTHER 01	
PIER 1 IMPORTS INC	COM	720279108	3512	194246 SH	DEFINED 05	194246
PIER 1 IMPORTS INC	COM	720279108	177	9807 SH	DEFINED 08	9807
PIER 1 IMPORTS INC	COM	720279108	3227	178500 SH	DEFINED 21	178500
PIER 1 IMPORTS INC	COM	720279108	143	7900 SH	DEFINED 22	7900
PIER 1 IMPORTS INC	COM	720279108	45	2500 SH	OTHER 22	2500
PILGRIMS PRIDE CORP	COM	721467108	11	397 SH	DEFINED 05	397
PILGRIMS PRIDE CORP	COM	721467108	133	4900 SH	DEFINED 08	4900
PILGRIMS PRIDE CORP	COM	721467108	301	11100 SH	DEFINED 17	11100
PILGRIMS PRIDE CORP	COM	721467108	241	8900 SH	DEFINED 21	8900
PILGRIMS PRIDE CORP	COM	721467108	11	400 SH	OTHER 22	400
PIMCO STRATEGIC GBL GOV FD I	COM	72200X104	198	16619 SH	DEFINED 22	16619
PIMCO STRATEGIC GBL GOV FD I	COM	72200X104	161	13500 SH	OTHER 22	13500
PIMCO HIGH INCOME FD	COM SHS	722014107	50	3375 SH	DEFINED 22	3375
PIMCO HIGH INCOME FD	COM SHS	722014107	419	28395 SH	OTHER 22	28395
PIMCO MUN INCOME FD III	COM	72201A103	29	2000 SH	DEFINED 22	2000
PIMCO MUN INCOME FD III	COM	72201A103	236	16500 SH	OTHER 22	16500
PIMCO CORPORATE OPP FD 1000	COM	72201B101	28	1628 SH	DEFINED 22	628
PIMCO CORPORATE OPP FD	COM	72201B101	553	32272 SH	OTHER 22	32272
PIMCO FLOATING RATE INCOME F	COM	72201H108	202	9671 SH	DEFINED 22	9671
PINNACLE ENTMT INC 16600	COM	723456109	315	22850 SH	DEFINED 01	6250
PINNACLE ENTMT INC	COM	723456109	2293	166175 SH	DEFINED 05	166175
PINNACLE ENTMT INC	COM	723456109	128	9241 SH	DEFINED 08	9241
PINNACLE ENTMT INC 19800	COM	723456109	4023	291500 SH	DEFINED 21	271700
PINNACLE ENTMT INC	COM	723456109	799	57900 SH	DEFINED 22	57900
PINNACLE ENTMT INC	COM	723456109	90	6500 SH	OTHER 22	6500
PINNACLE SYS INC	COM	723481107	26	6125 SH	DEFINED 01	6125
PINNACLE SYS INC	COM	723481107	1219	292325 SH	DEFINED 05	292325
PINNACLE SYS INC	COM	723481107	7	1600 SH	DEFINED 08	1600
PINNACLE SYS INC 29900	COM	723481107	2237	536500 SH	DEFINED 21	506600
PINNACLE SYS INC	COM	723481107	390	93500 SH	DEFINED 22	93500
PINNACLE SYS INC	COM	723481107	33	8000 SH	OTHER 22	8000
PINNACLE WEST CAP CORP 7835 1415	COM	723484101	1704	41068 SH	DEFINED 01	31818
PINNACLE WEST CAP CORP 6709	COM	723484101	278	6709 SH	OTHER 01	
PINNACLE WEST CAP CORP	COM	723484101	2549	61423 SH	DEFINED 05	61423
PINNACLE WEST CAP CORP	COM	723484101	205	4936 SH	DEFINED 08	4936
PINNACLE WEST CAP CORP	COM	723484101	5441	131112 SH	DEFINED 21	131112
PINNACLE WEST CAP CORP 300	COM	723484101	240	5791 SH	DEFINED 22	5491
PINNACLE WEST CAP CORP	COM	723484101	21	500 SH	OTHER 22	500
PIONEER CORP JAPAN	SPONSORED AD	723646105	1048	50000 SH	DEFINED 21	50000
PIONEER NAT RES CO 17400	COM	723787107	1758	50978 SH	DEFINED 01	33578
PIONEER NAT RES CO 5375	COM	723787107	185	5375 SH	OTHER 01	
PIONEER NAT RES CO	COM	723787107	11081	321383 SH	DEFINED 05	321383
PIONEER NAT RES CO	COM	723787107	1834	53200 SH	DEFINED 08	53200
PIONEER NAT RES CO	COM	723787107	293	8500 SH	DEFINED 17	8500
PIONEER NAT RES CO 4010	COM	723787107	3056	88640 SH	DEFINED 21	84630
PIONEER NAT RES CO 4230	COM	723787107	146	4230 SH	DEFINED 22	
PIONEER NAT RES CO 9570	COM	723787107	476	13800 SH	OTHER 22	4230
PIPER JAFFRAY COS	COM	724078100	3891	98275 SH	DEFINED 05	98275
PIPER JAFFRAY COS	COM	724078100	108	2727 SH	DEFINED 08	2727
PIPER JAFFRAY COS	COM	724078100	594	15000 SH	CALL DEFINED 08	15000
PIPER JAFFRAY COS	COM	724078100	164	4137 SH	DEFINED 17	4137
PIPER JAFFRAY COS	COM	724078100	6224	157224 SH	DEFINED 21	157224
PIPER JAFFRAY COS 494	COM	724078100	67	1696 SH	DEFINED 22	1202
PIPER JAFFRAY COS	COM	724078100	85	2150 SH	OTHER 22	2150
PITNEY BOWES INC 57139	COM	724479100	5921	134269 SH	DEFINED 01	77130
PITNEY BOWES INC 23610	COM	724479100	7452	168986 SH	OTHER 01	145376
PITNEY BOWES INC	COM	724479100	12417	281561 SH	DEFINED 05	281561
PITNEY BOWES INC	COM	724479100	2319	52588 SH	DEFINED 08	52588
PITNEY BOWES INC	COM	724479100	415	9400 SH	DEFINED 17	9400
PITNEY BOWES INC	COM	724479100	6110	138552 SH	DEFINED 21	138552
PITNEY BOWES INC 17963	COM	724479100	10118	229444 SH	DEFINED 22	211481
PITNEY BOWES INC	COM	724479100	6894	156328 SH	OTHER 22	156328

PIXAR	COM	725811103	136	1723 SH	DEFINED 01	1723
PIXAR	COM	725811103	79	1000 SH	OTHER 01	1000
PIXAR	COM	725811103	24	300 SH	DEFINED 05	300
PIXAR	COM	725811103	276	3500 SH	DEFINED 17	3500
PIXAR	COM	725811103	5760	73000 SH	DEFINED 21	73000
PIXAR	COM	725811103	62	785 SH	DEFINED 22	500
285						
PIXAR	COM	725811103	22	275 SH	OTHER 22	275
PLACER DOME INC	COM	725906101	388	19518 SH	OTHER 01	3990
14528 1000						
PLACER DOME INC	COM	725906101	3321	167037 SH	DEFINED 08	167037
PLACER DOME INC	COM	725906101	169	8500 SH	DEFINED 17	8500
PLACER DOME INC	COM	725906101	1670	84000 SH	DEFINED 20	84000
PLACER DOME INC	COM	725906101	9841	495000 SH	DEFINED 21	321000
174000						
PLACER DOME INC	COM	725906101	417	20988 SH	DEFINED 22	20988
PLACER DOME INC	COM	725906101	4321	217376 SH	OTHER 22	217376
PLACER SIERRA BANCSHARES	COM	726079106	342	16300 SH	OTHER 22	
16300						
PLAINS ALL AMERN PIPELINE L	UNIT LTD PAR	726503105	251	6985 SH	DEFINED 01	5985
1000						
PLAINS ALL AMERN PIPELINE L	UNIT LTD PAR	726503105	367	10210 SH	OTHER 01	2245
7965						
PLAINS ALL AMERN PIPELINE L	UNIT LTD PAR	726503105	4	100 SH	DEFINED 08	100
PLAINS ALL AMERN PIPELINE L	UNIT LTD PAR	726503105	94	2600 SH	DEFINED 22	
2600						
PLAINS ALL AMERN PIPELINE L	UNIT LTD PAR	726503105	1691	47000 SH	OTHER 22	10300
36700						
PLAINS EXPL& PRODTN CO	COM	726505100	4053	169850 SH	DEFINED 05	169850
PLAINS EXPL& PRODTN CO	COM	726505100	100	4200 SH	DEFINED 08	4200
PLAINS EXPL& PRODTN CO	COM	726505100	1288	54000 SH	DEFINED 17	54000
PLAINS EXPL& PRODTN CO	COM	726505100	4419	185190 SH	DEFINED 21	185190
PLAINS EXPL& PRODTN CO	COM	726505100	833	34910 SH	DEFINED 22	34910
PLANAR SYS INC	COM	726900103	38	3350 SH	DEFINED 01	1250
2100						
PLANAR SYS INC	COM	726900103	709	63250 SH	DEFINED 05	63250
PLANAR SYS INC	COM	726900103	43	3854 SH	DEFINED 08	3854
PLANAR SYS INC	COM	726900103	1834	163600 SH	DEFINED 21	163600
PLANAR SYS INC	COM	726900103	76	6770 SH	DEFINED 22	6770
PLANAR SYS INC	COM	726900103	25	2200 SH	OTHER 22	2200
PLANTRONICS INC NEW	COM	727493108	422	9750 SH	DEFINED 01	9750
PLANTRONICS INC NEW	COM	727493108	8	175 SH	OTHER 01	
175						
PLANTRONICS INC NEW	COM	727493108	4587	106073 SH	DEFINED 05	106073
PLANTRONICS INC NEW	COM	727493108	235	5430 SH	DEFINED 08	5430
PLANTRONICS INC NEW	COM	727493108	43	1000 SH	DEFINED 22	1000
PLATO LEARNING INC	COM	72764Y100	9698	1097114 SH	DEFINED 21	1097114
PLATO LEARNING INC	COM	72764Y100	1535	173670 SH	DEFINED 22	161561
12109						
PLATO LEARNING INC	COM	72764Y100	55	6200 SH	OTHER 22	6200
PLEXUS CORP	COM	729132100	151	13662 SH	DEFINED 01	11617
2045						
PLEXUS CORP	COM	729132100	3266	295868 SH	DEFINED 05	295868
PLEXUS CORP	COM	729132100	44	3945 SH	DEFINED 08	3945
PLEXUS CORP	COM	729132100	1150	104134 SH	DEFINED 22	
104134						
PLUG POWER INC	COM	72919P103		24 SH	DEFINED 01	24
PLUG POWER INC	COM	72919P103	9	1386 SH	OTHER 01	1386
PLUG POWER INC	COM	72919P103	2785	434500 SH	DEFINED 21	411700
22800						
PLUG POWER INC	COM	72919P103	562	87682 SH	DEFINED 22	87682
PLUG POWER INC	COM	72919P103	62	9700 SH	OTHER 22	9700
PLUM CREEK TIMBER CO INC	COM	729251108	2232	63722 SH	DEFINED 01	35100
28622						
PLUM CREEK TIMBER CO INC	COM	729251108	3170	90496 SH	OTHER 01	63938
26558						
PLUM CREEK TIMBER CO INC	COM	729251108	767	21900 SH	DEFINED 05	21900
PLUM CREEK TIMBER CO INC	COM	729251108	691	19727 SH	DEFINED 08	19727
PLUM CREEK TIMBER CO INC	COM	729251108	619	17681 SH	DEFINED 21	17681
PLUM CREEK TIMBER CO INC	COM	729251108	3856	110068 SH	DEFINED 22	101452
8616						
PLUM CREEK TIMBER CO INC	COM	729251108	7376	210575 SH	OTHER 22	210575
POGO PRODUCING CO	COM	730448107	562	11850 SH	DEFINED 01	11850
POGO PRODUCING CO	COM	730448107	151	3175 SH	OTHER 01	500
2675						
POGO PRODUCING CO	COM	730448107	6701	141225 SH	DEFINED 05	141225
POGO PRODUCING CO	COM	730448107	172	3626 SH	DEFINED 08	3626
POGO PRODUCING CO	COM	730448107	71	1500 SH	DEFINED 22	1500
POGO PRODUCING CO	COM	730448107	95	2000 SH	OTHER 22	2000
POINT THERAPEUTICS INC	COM	730694106	91	20600 SH	DEFINED 17	20600
POINT THERAPEUTICS INC	COM	730694106	1	200 SH	DEFINED 22	200
POINT THERAPEUTICS INC	COM	730694106	10	2300 SH	OTHER 22	2300
POLARIS INDS INC	COM	731068102	798	14300 SH	DEFINED 01	7200
7100						
POLARIS INDS INC	COM	731068102	285	5104 SH	OTHER 01	

5104							
POLARIS INDS INC	COM	731068102	10695	191600	SH	DEFINED 05	191600
POLARIS INDS INC	COM	731068102	56	1000	SH	DEFINED 08	1000
POLARIS INDS INC	COM	731068102	1580	28300	SH	DEFINED 21	28300
POLARIS INDS INC	COM	731068102	84	1500	SH	DEFINED 22	1500
POLARIS INDS INC	COM	731068102	56	1000	SH	OTHER 22	1000
POLO RALPH LAUREN CORP 1870	CL A	731572103	68	1870	SH	DEFINED 01	
POLO RALPH LAUREN CORP 380	CL A	731572103	90	2480	SH	OTHER 01	2100
POLO RALPH LAUREN CORP	CL A	731572103	127	3486	SH	DEFINED 05	3486
POLO RALPH LAUREN CORP	CL A	731572103	69	1885	SH	DEFINED 08	1885
POLO RALPH LAUREN CORP	CL A	731572103	402	11040	SH	DEFINED 17	11040
POLO RALPH LAUREN CORP 3500	CL A	731572103	127	3500	SH	OTHER 22	
POLYCOM INC	COM	73172K104	302	15225	SH	DEFINED 01	15225
POLYCOM INC 450	COM	73172K104	9	450	SH	OTHER 01	
POLYCOM INC	COM	73172K104	4352	219559	SH	DEFINED 05	219559
POLYCOM INC	COM	73172K104	30	1504	SH	DEFINED 08	1504
POLYCOM INC	COM	73172K104	266	13400	SH	DEFINED 17	13400
POLYCOM INC	COM	73172K104	1184	59730	SH	DEFINED 20	59730
POLYCOM INC 23580	COM	73172K104	33905	1710631	SH	DEFINED 21	1687051
POLYCOM INC 70970	COM	73172K104	2197	110830	SH	DEFINED 22	39860
POLYCOM INC	COM	73172K104	39	1980	SH	OTHER 22	1980
POLYMEDICA CORP 13700	COM	731738100	721	23425	SH	DEFINED 01	9725
POLYMEDICA CORP 150	COM	731738100	5	150	SH	OTHER 01	
POLYMEDICA CORP	COM	731738100	3895	126450	SH	DEFINED 05	126450
POLYMEDICA CORP	COM	731738100	75	2426	SH	DEFINED 08	2426
POLYMEDICA CORP	COM	731738100	557	18100	SH	DEFINED 21	18100
POLYONE CORP 13400	COM	73179P106	182	24177	SH	DEFINED 01	10777
POLYONE CORP 509	COM	73179P106	4	509	SH	OTHER 01	
POLYONE CORP	COM	73179P106	2929	389450	SH	DEFINED 05	389450
POLYONE CORP	COM	73179P106	47	6306	SH	DEFINED 08	6306
POLYONE CORP	COM	73179P106	457	60800	SH	DEFINED 21	60800
POLYONE CORP	COM	73179P106	2	250	SH	DEFINED 22	250
POPE & TALBOT INC 760	COM	732827100	79	4493	SH	DEFINED 01	3733
POPE & TALBOT INC 949	COM	732827100	17	949	SH	OTHER 01	
POPE & TALBOT INC	COM	732827100	1194	67865	SH	DEFINED 05	67865
POPE & TALBOT INC	COM	732827100	111	6327	SH	DEFINED 08	6327
POPE & TALBOT INC 300	COM	732827100	185	10500	SH	DEFINED 21	10200
POPE & TALBOT INC	COM	732827100	4	200	SH	DEFINED 22	200
POPULAR INC 5425	COM	733174106	143	5425	SH	DEFINED 01	
POPULAR INC 6000 5275	COM	733174106	442	16800	SH	OTHER 01	5525
POPULAR INC	COM	733174106	16	600	SH	DEFINED 05	600
POPULAR INC	COM	733174106	109	4148	SH	DEFINED 08	4148
POPULAR INC	COM	733174106	579	22000	SH	OTHER 22	22000
POSSIS MEDICAL INC 1583 1125	COM	737407106	99	6350	SH	DEFINED 01	3642
POSSIS MEDICAL INC 2117	COM	737407106	33	2117	SH	OTHER 01	
POSSIS MEDICAL INC	COM	737407106	1270	81125	SH	DEFINED 05	81125
POSSIS MEDICAL INC	COM	737407106	62	3936	SH	DEFINED 08	3936
POSSIS MEDICAL INC	COM	737407106	307	19600	SH	DEFINED 17	19600
POSSIS MEDICAL INC	COM	737407106	188	12000	SH	DEFINED 21	12000
POSSIS MEDICAL INC 2000	COM	737407106	31	2000	SH	DEFINED 22	
POST PPTYS INC	COM	737464107	76	2550	SH	DEFINED 01	2550
POST PPTYS INC 600	COM	737464107	21	700	SH	OTHER 01	100
POST PPTYS INC	COM	737464107	516	17255	SH	DEFINED 17	17255
POST PPTYS INC	COM	737464107	3065	102500	SH	DEFINED 21	102500
POST PPTYS INC	COM	737464107	27	900	SH	DEFINED 22	900
POTASH CORP SASK INC	COM	73755L107	28	440	SH	DEFINED 01	440
POTASH CORP SASK INC 218	COM	73755L107	24	378	SH	OTHER 01	160
POTASH CORP SASK INC	COM	73755L107	1386	21600	SH	DEFINED 20	21600
POTASH CORP SASK INC 1600	COM	73755L107	50126	781140	SH	DEFINED 21	779540
POTASH CORP SASK INC 7580	COM	73755L107	1984	30920	SH	DEFINED 22	23340
POTASH CORP SASK INC	COM	73755L107	61	950	SH	OTHER 22	950
POTLATCH CORP 16000	COM	737628107	1197	25566	SH	DEFINED 01	9566

POTLATCH CORP 15507	COM	737628107	919	19627	SH	OTHER	01	4120	
POTLATCH CORP	COM	737628107	3044	65039	SH	DEFINED	05	65039	
POTLATCH CORP	COM	737628107	502	10720	SH	DEFINED	08	10720	
POTLATCH CORP	COM	737628107	2144	45800	SH	DEFINED	21	45800	
POTLATCH CORP	COM	737628107	187	4000	SH	DEFINED	22	4000	
POWELL INDS INC 3500	COM	739128106	5191	308100	SH	DEFINED	21	304600	
POWELL INDS INC 7700	COM	739128106	1434	85100	SH	DEFINED	22	77400	
POWELL INDS INC	COM	739128106	13	800	SH	OTHER	22	800	
POWER INTEGRATIONS INC 9600	COM	739276103	285	13950	SH	DEFINED	01	4350	
POWER INTEGRATIONS INC 150	COM	739276103	3	150	SH	OTHER	01		
POWER INTEGRATIONS INC	COM	739276103	2863	140150	SH	DEFINED	05	140150	
POWER INTEGRATIONS INC	COM	739276103	14	700	SH	DEFINED	08	700	
POWER INTEGRATIONS INC 16630	COM	739276103	12353	604670	SH	DEFINED	21	588040	
POWER INTEGRATIONS INC 37470	COM	739276103	766	37470	SH	DEFINED	22		
POWER-ONE INC	COM	739308104	194	29913	SH	DEFINED	01	29913	
POWER-ONE INC 2060	COM	739308104	13	2060	SH	OTHER	01		
POWER-ONE INC	COM	739308104	258	39803	SH	DEFINED	05	39803	
POWER-ONE INC	COM	739308104	143	22047	SH	DEFINED	08	22047	
POWER-ONE INC	COM	739308104	53	8167	SH	DEFINED	21	8167	
POWER-ONE INC 3990	COM	739308104	40	6190	SH	DEFINED	22	2200	
POWERWAVE TECHNOLOGIES INC	COM	739363109	138	22375	SH	DEFINED	01	22375	
POWERWAVE TECHNOLOGIES INC 10915	COM	739363109	69	11265	SH	OTHER	01	350	
POWERWAVE TECHNOLOGIES INC	COM	739363109	1443	234213	SH	DEFINED	05	234213	
POWERWAVE TECHNOLOGIES INC	COM	739363109	44	7175	SH	DEFINED	08	7175	
POWERWAVE TECHNOLOGIES INC	COM	739363109	1	180	SH	DEFINED	22	180	
PRAECIS PHARMACEUTICALS INC	COM	739421105	22	10000	SH	DEFINED	01	10000	
PRAECIS PHARMACEUTICALS INC	COM	739421105	110	49900	SH	DEFINED	17	49900	
PRAECIS PHARMACEUTICALS INC 9200	COM	739421105	1664	756500	SH	DEFINED	21	747300	
PRAECIS PHARMACEUTICALS INC 22700	COM	739421105	523	237600	SH	DEFINED	22	214900	
PRAECIS PHARMACEUTICALS INC	COM	739421105	2	1000	SH	OTHER	22	1000	
PRAXAIR INC 2475	COM	74005P104	3464	81044	SH	DEFINED	01	78569	
PRAXAIR INC 15564	COM	74005P104	2075	48544	SH	OTHER	01	32980	
PRAXAIR INC	COM	74005P104	6442	150736	SH	DEFINED	05	150736	
PRAXAIR INC	COM	74005P104	2114	49462	SH	DEFINED	08	49462	
PRAXAIR INC 1000	COM	74005P104	43	1000	SH	DEFINED	18		
PRAXAIR INC	COM	74005P104	1547	36190	SH	DEFINED	20	36190	
PRAXAIR INC 73700	COM	74005P104	91836	2148715	SH	DEFINED	21	2075015	
PRAXAIR INC 42570	COM	74005P104	12842	300465	SH	DEFINED	22	257895	
PRAXAIR INC	COM	74005P104	993	23223	SH	OTHER	22	23223	
PRE PAID LEGAL SVCS INC 6400	COM	740065107	245	9525	SH	DEFINED	01	3125	
PRE PAID LEGAL SVCS INC 175	COM	740065107	4	175	SH	OTHER	01		
PRE PAID LEGAL SVCS INC	COM	740065107	1870	72825	SH	DEFINED	05	72825	
PRE PAID LEGAL SVCS INC	COM	740065107	280	10900	SH	DEFINED	21	10900	
PRECISION CASTPARTS CORP 1400	COM	740189105	346	5762	SH	DEFINED	01	4362	
PRECISION CASTPARTS CORP 175	COM	740189105	95	1575	SH	OTHER	01	1400	
PRECISION CASTPARTS CORP	COM	740189105	8666	144317	SH	DEFINED	05	144317	
PRECISION CASTPARTS CORP	COM	740189105	60	1000	SH	DEFINED	08	1000	
PRECISION CASTPARTS CORP	COM	740189105	8221	136900	SH	DEFINED	21	136900	
PRECISION CASTPARTS CORP 5400	COM	740189105	675	11246	SH	DEFINED	22	5846	
PRECISION CASTPARTS CORP	COM	740189105	719	11976	SH	OTHER	22	11976	
PRECISION DRILLING CORP	COM	74022D100	20	350	SH	DEFINED	01	350	
PRECISION DRILLING CORP 1000	COM	74022D100	59	1020	SH	OTHER	01	20	
PRECISION DRILLING CORP	COM	74022D100	731	12710	SH	DEFINED	20	12710	
PRECISION DRILLING CORP 3450	COM	74022D100	8114	141115	SH	DEFINED	21	137665	
PRECISION DRILLING CORP 11787	COM	74022D100	678	11787	SH	DEFINED	22		
PRECISION DRILLING CORP 400	COM	74022D100	29	500	SH	OTHER	22	100	
PREMCOR INC	COM	74045Q104	30	791	SH	DEFINED	05	791	
PREMCOR INC	COM	74045Q104	803	20850	SH	DEFINED	08	20850	
PREMCOR INC	COM	74045Q104	1505	39100	SH	PUT	DEFINED	08	39100

PREMCOR INC 2000	COM	74045Q104	77	2000 SH	OTHER	22	
PRENTISS PPTYS TR 300	SH BEN INT	740706106	68	1900 SH	DEFINED	01	1600
PRENTISS PPTYS TR	SH BEN INT	740706106	11	300 SH	OTHER	01	300
PRENTISS PPTYS TR	SH BEN INT	740706106	4711	130872 SH	DEFINED	05	130872
PRENTISS PPTYS TR 450	SH BEN INT	740706106	16	450 SH	DEFINED	22	
PRENTISS PPTYS TR 1000	SH BEN INT	740706106	50	1400 SH	OTHER	22	400
PRESIDENTIAL LIFE CORP 8400	COM	740884101	246	14325 SH	DEFINED	01	5925
PRESIDENTIAL LIFE CORP	COM	740884101	2257	131400 SH	DEFINED	05	131400
PRESIDENTIAL LIFE CORP	COM	740884101		10 SH	DEFINED	08	10
PRESIDENTIAL LIFE CORP 3000	COM	740884101	4133	240550 SH	DEFINED	21	237550
PRESIDENTIAL LIFE CORP 900	COM	740884101	1240	72200 SH	DEFINED	22	71300
PRESSTEK INC	COM	741113104	3	290 SH	DEFINED	01	290
PRESSTEK INC	COM	741113104	10	983 SH	OTHER	01	983
PRESSTEK INC	COM	741113104	4208	435200 SH	DEFINED	21	435200
PRESSTEK INC 8900	COM	741113104	1119	115700 SH	DEFINED	22	106800
PRESSTEK INC	COM	741113104	1	100 SH	OTHER	22	100
PRICE COMMUNICATIONS CORP	COM NEW	741437305	44	2870 SH	DEFINED	08	2870
PRICE COMMUNICATIONS CORP	COM NEW	741437305	2999	196670 SH	DEFINED	21	196670
PRICE COMMUNICATIONS CORP	COM NEW	741437305	131	8619 SH	DEFINED	22	8619
PRICE COMMUNICATIONS CORP	COM NEW	741437305	43	2835 SH	OTHER	22	2835
PRICE T ROWE GROUP INC 340514 1450	COM	74144T108	19365	380159 SH	DEFINED	01	38195
PRICE T ROWE GROUP INC 4550	COM	74144T108	232	4550 SH	OTHER	01	
PRICE T ROWE GROUP INC	COM	74144T108	3052	59906 SH	DEFINED	05	59906
PRICE T ROWE GROUP INC	COM	74144T108	416	8157 SH	DEFINED	08	8157
PRICE T ROWE GROUP INC	COM	74144T108	628	12331 SH	DEFINED	21	12331
PRICE T ROWE GROUP INC 2560	COM	74144T108	267	5233 SH	DEFINED	22	2673
PRICE T ROWE GROUP INC	COM	74144T108	212	4160 SH	OTHER	22	4160
PRICELINE COM INC	COM NEW	741503403	3107	140166 SH	DEFINED	17	140166
PRICELINE COM INC	COM NEW	741503403	2	83 SH	DEFINED	22	83
PRIDE INTL INC DEL	COM	74153Q102	521	26302 SH	DEFINED	01	26302
PRIDE INTL INC DEL 425	COM	74153Q102	8	425 SH	OTHER	01	
PRIDE INTL INC DEL	COM	74153Q102	5943	300310 SH	DEFINED	05	300310
PRIDE INTL INC DEL	COM	74153Q102	6370	321875 SH	DEFINED	08	321875
PRIDE INTL INC DEL	COM	74153Q102	145	7310 SH	DEFINED	17	7310
PRIDE INTL INC DEL	COM	74153Q102	30	1500 SH	DEFINED	22	1500
PRIDE INTL INC DEL	COM	74153Q102	99	5000 SH	OTHER	22	5000
PRIME MED SVCS INC NEW	COM	74156D108	606	84000 SH	DEFINED		84000
PRIME HOSPITALITY CORP 1500	COM	741917108	81	6625 SH	DEFINED	01	5125
PRIME HOSPITALITY CORP	COM	741917108	2330	191450 SH	DEFINED	05	191450
PRIME HOSPITALITY CORP	COM	741917108	12	1000 SH	DEFINED	08	1000
PRIME HOSPITALITY CORP	COM	741917108	489	40200 SH	DEFINED	21	40200
PRIME HOSPITALITY CORP 1425	COM	741917108	17	1425 SH	OTHER	22	
PRINCIPAL FINANCIAL GROUP IN 2484 2866	COM	74251V102	2323	64590 SH	DEFINED	01	59240
PRINCIPAL FINANCIAL GROUP IN 8110	COM	74251V102	292	8110 SH	OTHER	01	
PRINCIPAL FINANCIAL GROUP IN 151301	COM	74251V102	11597	322415 SH	DEFINED	05	171114
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	888	24684 SH	DEFINED	08	24684
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	1092	30348 SH	DEFINED	21	30348
PRINCIPAL FINANCIAL GROUP IN 1800	COM	74251V102	425	11823 SH	DEFINED	22	10023
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	45	1251 SH	OTHER	22	1251
PRIORITY HEALTHCARE CORP 3500	CL B	74264T102	187	9280 SH	DEFINED	01	5780
PRIORITY HEALTHCARE CORP 325	CL B	74264T102	7	325 SH	OTHER	01	
PRIORITY HEALTHCARE CORP	CL B	74264T102	3857	191400 SH	DEFINED	05	191400
PRIORITY HEALTHCARE CORP	CL B	74264T102	119	5910 SH	DEFINED	08	5910
PRIORITY HEALTHCARE CORP	CL B	74264T102	3512	174300 SH	DEFINED	17	174300
PRIORITY HEALTHCARE CORP 5025	CL B	74264T102	9682	480499 SH	DEFINED	21	475474
PRIORITY HEALTHCARE CORP 10100	CL B	74264T102	2682	133100 SH	DEFINED	22	123000
PROASSURANCE CORP	COM	74267C106	168	4796 SH	DEFINED	01	4796
PROASSURANCE CORP	COM	74267C106	4445	126925 SH	DEFINED	05	126925
PROASSURANCE CORP	COM	74267C106	25	700 SH	DEFINED	08	700
PROASSURANCE CORP 7430	COM	74267C106	10987	313735 SH	DEFINED	21	306305
PROASSURANCE CORP 16740	COM	74267C106	586	16740 SH	DEFINED	22	



PRIVATE BUSINESS INC	COM NEW	74267D203	72	37859	SH	DEFINED	17	37859	
PROCENTURY CORP	COM	74268T108	2728	275300	SH	DEFINED	21	275300	
PROCENTURY CORP	COM	74268T108	120	12100	SH	DEFINED	22	12100	
PROCENTURY CORP	COM	74268T108	39	3900	SH	OTHER	22	3900	
PROCTER & GAMBLE CO 2487948	COM	742718109	392510	7252587	SH	DEFINED	01	4764639	
PROCTER & GAMBLE CO 2754663	COM	742718109	657013	12139926	SH	OTHER	01	9385263	
PROCTER & GAMBLE CO	COM	742718109	8118	150000	SH	CALL	DEFINED	01	150000
PROCTER & GAMBLE CO	COM	742718109	2706	50000	SH	PUT	DEFINED	01	50000
PROCTER & GAMBLE CO 268600	COM	742718109	87085	1609108	SH	DEFINED	05	1340508	
PROCTER & GAMBLE CO	COM	742718109	34929	645392	SH	DEFINED	08	645392	
PROCTER & GAMBLE CO	COM	742718109	2814	52000	SH	CALL	DEFINED	08	52000
PROCTER & GAMBLE CO	COM	742718109	22178	409800	SH	PUT	DEFINED	08	409800
PROCTER & GAMBLE CO	COM	742718109	142	2625	SH	DEFINED	13	2625	
PROCTER & GAMBLE CO 200	COM	742718109	47	860	SH	OTHER	13	660	
PROCTER & GAMBLE CO	COM	742718109	8594	158800	SH	CALL	DEFINED	17	158800
PROCTER & GAMBLE CO	COM	742718109	10294	190200	SH	PUT	DEFINED	17	190200
PROCTER & GAMBLE CO 30946	COM	742718109	1675	30946	SH	DEFINED	18		
PROCTER & GAMBLE CO	COM	742718109	2125	39260	SH	DEFINED	20	39260	
PROCTER & GAMBLE CO 155400	COM	742718109	172423	3185939	SH	DEFINED	21	3030539	
PROCTER & GAMBLE CO 464976	COM	742718109	400541	7400976	SH	DEFINED	22	6936000	
PROCTER & GAMBLE CO 100	COM	742718109	209516	3871326	SH	OTHER	22	3871226	
PROCTER & GAMBLE CO	COM	742718109	119	2191	SH	DEFINED		2191	
PRIVATEBANCORP INC	COM	742962103	2330	86425	SH	DEFINED	05	86425	
PRIVATEBANCORP INC	COM	742962103	364	13500	SH	DEFINED	21	13500	
PROGENICS PHARMACEUTICALS IN	COM	743187106	850	58000	SH	DEFINED	17	58000	
PROGRESS ENERGY INC 3492	COM	743263105	50738	1198358	SH	DEFINED	01	1194866	
PROGRESS ENERGY INC 51580	COM	743263105	5095	120338	SH	OTHER	01	68758	
PROGRESS ENERGY INC 124600	COM	743263105	11470	270895	SH	DEFINED	05	146295	
PROGRESS ENERGY INC	COM	743263105	529	12488	SH	DEFINED	08	12488	
PROGRESS ENERGY INC	COM	743263105	30853	728693	SH	DEFINED	21	728693	
PROGRESS ENERGY INC 11727	COM	743263105	5763	136123	SH	DEFINED	22	124396	
PROGRESS ENERGY INC	COM	743263105	3361	79390	SH	OTHER	22	79390	
PROGRESS SOFTWARE CORP 7801	COM	743312100	348	17498	SH	DEFINED	01	9697	
PROGRESS SOFTWARE CORP 200	COM	743312100	4	200	SH	OTHER	01		
PROGRESS SOFTWARE CORP	COM	743312100	6675	335418	SH	DEFINED	05	335418	
PROGRESS SOFTWARE CORP	COM	743312100	20	1007	SH	DEFINED	08	1007	
PROGRESS SOFTWARE CORP 5700	COM	743312100	9759	490400	SH	DEFINED	21	484700	
PROGRESS SOFTWARE CORP 11043	COM	743312100	3050	153246	SH	DEFINED	22	142203	
PROGRESS SOFTWARE CORP	COM	743312100	8	400	SH	OTHER	22	400	
PROGRESSIVE CORP OHIO 9600	COM	743315103	3938	46467	SH	DEFINED	01	36867	
PROGRESSIVE CORP OHIO 25480	COM	743315103	2414	28480	SH	OTHER	01	3000	
PROGRESSIVE CORP OHIO	COM	743315103	9202	108584	SH	DEFINED	05	108584	
PROGRESSIVE CORP OHIO	COM	743315103	1028	12124	SH	DEFINED	08	12124	
PROGRESSIVE CORP OHIO	COM	743315103	12610	148795	SH	DEFINED	21	148795	
PROGRESSIVE CORP OHIO 35867	COM	743315103	3040	35867	SH	DEFINED	22		
PROGRESSIVE CORP OHIO 222294	COM	743315103	38172	450406	SH	OTHER	22	228112	
PROLOGIS	SH BEN INT	743410102	1495	42432	SH	DEFINED	01	42432	
PROLOGIS 1275	SH BEN INT	743410102	370	10493	SH	OTHER	01	9218	
PROLOGIS	SH BEN INT	743410102	766	21725	SH	DEFINED	05	21725	
PROLOGIS	SH BEN INT	743410102	185	5250	SH	DEFINED	08	5250	
PROLOGIS	SH BEN INT	743410102	37477	1063490	SH	DEFINED	21	1063490	
PROLOGIS 9080	SH BEN INT	743410102	3016	85589	SH	DEFINED	22	76509	
PROQUEST COMPANY	COM	74346P102	51	2000	SH	DEFINED	08	2000	
PROQUEST COMPANY 5615	COM	74346P102	14664	570600	SH	DEFINED	21	564985	
PROQUEST COMPANY 10000	COM	74346P102	4059	157928	SH	DEFINED	22	147928	
PROSPECT ENERGY CORP	COM	74348T102	3279	219300	SH	DEFINED	21	219300	
PROSPECT ENERGY CORP 4397	COM	74348T102	813	54400	SH	DEFINED	22	50003	
PROSPECT STR HIGH INCOME PTF 1610	COM NEW	743586406	5	1610	SH	DEFINED	01		
PROSPECT STR HIGH INCOME PTF	COM NEW	743586406	85	26331	SH	DEFINED	22	26331	

PROSPERITY BANCSHARES INC	COM	743606105	76	2848 SH	DEFINED 01	2848
PROSPERITY BANCSHARES INC	COM	743606105	64	2400 SH	DEFINED 05	2400
PROSPERITY BANCSHARES INC	COM	743606105	38	1435 SH	DEFINED 08	1435
PROSPERITY BANCSHARES INC	COM	743606105	5416	202700 SH	DEFINED 21	191200
11500						
PROSPERITY BANCSHARES INC	COM	743606105	1023	38300 SH	DEFINED 22	34800
3500						
PROSPERITY BANCSHARES INC	COM	743606105	206	7700 SH	OTHER 22	7700
PROTECTIVE LIFE CORP	COM	743674103	532	13525 SH	DEFINED 01	13525
PROTECTIVE LIFE CORP	COM	743674103	339	8635 SH	OTHER 01	8510
125						
PROTECTIVE LIFE CORP	COM	743674103	6052	153956 SH	DEFINED 05	153956
PROTECTIVE LIFE CORP	COM	743674103	137	3484 SH	DEFINED 08	3484
PROTECTIVE LIFE CORP	COM	743674103	13	320 SH	DEFINED 22	320
PROTECTIVE LIFE CORP	COM	743674103	43	1100 SH	OTHER 22	1100
PROTEIN DESIGN LABS INC	COM	74369L103	298	15203 SH	DEFINED 01	15203
PROTEIN DESIGN LABS INC	COM	74369L103	82	4175 SH	OTHER 01	1975
2200						
PROTEIN DESIGN LABS INC	COM	74369L103	9678	494288 SH	DEFINED 05	494288
PROTEIN DESIGN LABS INC	COM	74369L103	67	3408 SH	DEFINED 08	3408
PROTEIN DESIGN LABS INC	COM	74369L103	96	4900 SH	DEFINED 17	4900
PROTEIN DESIGN LABS INC	COM	74369L103	96	4900 SH	PUT DEFINED 17	4900
PROTEIN DESIGN LABS INC	COM	74369L103	4263	217700 SH	DEFINED 21	205700
12000						
PROTEIN DESIGN LABS INC	COM	74369L103	795	40600 SH	DEFINED 22	3100
37500						
PROTEIN DESIGN LABS INC	COM	74369L103	836	42710 SH	OTHER 22	42710
PROVIDENT BANCORP INC DEL	COM	74383A109	253	21513 SH	DEFINED 17	21513
PROVIDENT BANKSHARES CORP	COM	743859100	573	17068 SH	DEFINED 01	16578
490						
PROVIDENT BANKSHARES CORP	COM	743859100	349	10410 SH	OTHER 01	
10410						
PROVIDENT BANKSHARES CORP	COM	743859100	5068	151060 SH	DEFINED 05	151060
PROVIDENT BANKSHARES CORP	COM	743859100	158	4709 SH	DEFINED 08	4709
PROVIDENT BANKSHARES CORP	COM	743859100	735	21898 SH	DEFINED 21	21898
PROVIDENT BANKSHARES CORP	COM	743859100	8	239 SH	OTHER 22	239
PROVIDENT ENERGY TR	TR UNIT	74386K104	21	2350 SH	OTHER 01	2350
PROVIDENT ENERGY TR	TR UNIT	74386K104	208	23400 SH	DEFINED 22	
23400						
PROVIDENT ENERGY TR	TR UNIT	74386K104	320	36000 SH	OTHER 22	29400
6600						
PROVIDENT FINL SVCS INC	COM	74386T105	413	23939 SH	DEFINED 08	23939
PROVINCE HEALTHCARE CO	COM	743977100	844	40350 SH	DEFINED 01	19800
20550						
PROVINCE HEALTHCARE CO	COM	743977100	8	375 SH	OTHER 01	
375						
PROVINCE HEALTHCARE CO	COM	743977100	9916	474020 SH	DEFINED 05	474020
PROVINCE HEALTHCARE CO	COM	743977100	23	1100 SH	DEFINED 08	1100
PROVINCE HEALTHCARE CO	COM	743977100	8368	400000 SH	DEFINED 21	400000
PROVINCE HEALTHCARE CO	COM	743977100	1361	65060 SH	DEFINED 22	60360
4700						
PROVINCE HEALTHCARE CO	COM	743977100	40	1900 SH	OTHER 22	1900
PROVIDIAN FINL CORP	COM	74406A102	1864	119930 SH	DEFINED 01	119930
PROVIDIAN FINL CORP	COM	74406A102	368	23683 SH	OTHER 01	11138
12545						
PROVIDIAN FINL CORP	COM	74406A102	5036	324053 SH	DEFINED 05	160453
163600						
PROVIDIAN FINL CORP	COM	74406A102	300	19295 SH	DEFINED 08	19295
PROVIDIAN FINL CORP	COM	74406A102	26	1700 SH	CALL DEFINED 08	1700
PROVIDIAN FINL CORP	COM	74406A102	6292	404900 SH	PUT DEFINED 08	404900
PROVIDIAN FINL CORP	COM	74406A102	62	3980 SH	DEFINED 17	3980
PROVIDIAN FINL CORP	COM	74406A102	3207	206346 SH	DEFINED 21	206346
PROVIDIAN FINL CORP	COM	74406A102	1275	82035 SH	DEFINED 22	77135
4900						
PROVIDIAN FINL CORP	COM	74406A102	196	12600 SH	OTHER 22	12600
PROVIDIAN FINL CORP	NOTE	3.250% 74406AAA0	5477	5560000 PRN	DEFINED 08	5560000
PROVIDIAN FINL CORP	NOTE	4.000% 74406AAC6	8837	6682000 PRN	DEFINED 08	6682000
PROVIDIAN FINL CORP	NOTE	4.000% 74406AAC6	913	6900000 PRN	DEFINED 17	6900000
PROVIDIAN FINL CORP	NOTE	2.750% 74406AAD4	1171	1000000 PRN	DEFINED 08	1000000
PROXIM CORP	CL A	744283102	32	40000 SH	DEFINED 01	40000
PROXIM CORP	CL A	744283102	2	2645 SH	DEFINED 08	2645
PROXIM CORP	CL A	744283102	2	1889 SH	DEFINED 22	1889
PROXIM CORP	CL A	744283102	240	300000 SH	DEFINED	300000
PROXYMED PHARMACY INC	COM NEW	744290305	122	12282 SH	DEFINED 01	12282
PROXYMED PHARMACY INC	COM NEW	744290305	1021	102400 SH	DEFINED 21	101700
700						
PROXYMED PHARMACY INC	COM NEW	744290305	191	19200 SH	DEFINED 22	17202
1998						
PRUDENTIAL FINL INC	COM	744320102	4434	94263 SH	DEFINED 01	93739
524						
PRUDENTIAL FINL INC	COM	744320102	814	17303 SH	OTHER 01	1183
16120						
PRUDENTIAL FINL INC	COM	744320102	21849	464470 SH	DEFINED 05	308370
156100						
PRUDENTIAL FINL INC	COM	744320102	1966	41790 SH	DEFINED 08	41790

PRUDENTIAL FINL INC	COM	744320102	2478	52673 SH	DEFINED 17	52673
PRUDENTIAL FINL INC	COM	744320102	2599	55250 SH	DEFINED 20	55250
PRUDENTIAL FINL INC 110100	COM	744320102	28898	614331 SH	DEFINED 21	504231
PRUDENTIAL FINL INC 17994	COM	744320102	18713	397800 SH	DEFINED 22	379806
PRUDENTIAL FINL INC	COM	744320102	293	6239 SH	OTHER 22	6239
PRUDENTIAL FINL INC	COM	744320102	184	3914 SH	DEFINED	3914
PSYCHIATRIC SOLUTIONS INC	COM	74439H108	37	1441 SH	DEFINED 17	1441
PSYCHIATRIC SOLUTIONS INC 1300	COM	74439H108	5937	234200 SH	DEFINED 21	232900
PSYCHIATRIC SOLUTIONS INC 4103	COM	74439H108	1397	55100 SH	DEFINED 22	50997
PUBLIC SVC ENTERPRISE GROUP 6093	COM	744573106	387282	9091133 SH	DEFINED 01	9085040
PUBLIC SVC ENTERPRISE GROUP 3447	COM	744573106	1084	25437 SH	OTHER 01	21990
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	4677	109789 SH	DEFINED 05	109789
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	2254	52903 SH	DEFINED 08	52903
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	35	830 SH	DEFINED 17	830
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	17526	411400 SH	DEFINED 21	411400
PUBLIC SVC ENTERPRISE GROUP 29801	COM	744573106	6966	163525 SH	DEFINED 22	133724
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	4261	100030 SH	OTHER 22	100030
PUBLIC STORAGE INC	COM	74460D109	961	19394 SH	DEFINED 01	19394
PUBLIC STORAGE INC 600	COM	74460D109	109	2199 SH	OTHER 01	1599
PUBLIC STORAGE INC	COM	74460D109	25	500 SH	DEFINED 08	500
PUBLIC STORAGE INC	COM	74460D109	747	15071 SH	DEFINED 17	15071
PUBLIC STORAGE INC	COM	74460D109	31047	626580 SH	DEFINED 21	626580
PUBLIC STORAGE INC 4910	COM	74460D109	2237	45138 SH	DEFINED 22	40228
PUBLIC STORAGE INC	COM	74460D109	50	1010 SH	OTHER 22	1010
PUGET ENERGY INC NEW 500	COM	745310102	271	11950 SH	DEFINED 01	11450
PUGET ENERGY INC NEW 4725	COM	745310102	290	12769 SH	OTHER 01	8044
PUGET ENERGY INC NEW	COM	745310102	4976	219217 SH	DEFINED 05	219217
PUGET ENERGY INC NEW	COM	745310102	115	5050 SH	DEFINED 08	5050
PUGET ENERGY INC NEW	COM	745310102	4776	210400 SH	DEFINED 21	210400
PUGET ENERGY INC NEW 2000	COM	745310102	555	24444 SH	DEFINED 22	22444
PUGET ENERGY INC NEW	COM	745310102	295	13010 SH	OTHER 22	13010
PULITZER INC 266	COM	745769109	13	266 SH	DEFINED 01	
PULITZER INC 1957 215	COM	745769109	150	3028 SH	OTHER 01	856
PULITZER INC 1500	COM	745769109	12553	254100 SH	DEFINED 21	252600
PULITZER INC 3500	COM	745769109	1877	38000 SH	DEFINED 22	34500
PULTE HOMES INC 3200 200	COM	745867101	5689	92697 SH	DEFINED 01	89297
PULTE HOMES INC 2995	COM	745867101	184	2995 SH	OTHER 01	
PULTE HOMES INC 80300	COM	745867101	9154	149160 SH	DEFINED 05	68860
PULTE HOMES INC	COM	745867101	1863	30352 SH	DEFINED 08	30352
PULTE HOMES INC	COM	745867101	2594	42269 SH	DEFINED 17	42269
PULTE HOMES INC	COM	745867101	3640	59310 SH	DEFINED 21	59310
PULTE HOMES INC 6900	COM	745867101	471	7670 SH	DEFINED 22	770
PULTE HOMES INC	COM	745867101	522	8500 SH	OTHER 22	8500
PUTNAM HIGH INCOME BOND FD	SH BEN INT	746779107	97	12500 SH	OTHER 01	12500
PUTNAM HIGH YIELD MUN TR	SH BEN INT	746781103	23	3497 SH	DEFINED 01	3497
PUTNAM HIGH YIELD MUN TR 10000	SH BEN INT	746781103	70	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	7	1000 SH	OTHER 22	1000
PUTNAM MANAGED MUN INCOM TR	COM	746823103	36	5000 SH	DEFINED 01	5000
PUTNAM MANAGED MUN INCOM TR 500	COM	746823103	22	3000 SH	OTHER 01	2500
PUTNAM MANAGED MUN INCOM TR	COM	746823103	73	10000 SH	DEFINED 22	10000
PUTNAM MANAGED MUN INCOM TR	COM	746823103	7	950 SH	OTHER 22	950
PUTNAM MASTER INCOME TR 8043	SH BEN INT	74683K104	140	21843 SH	OTHER 01	13800
PUTNAM MASTER INCOME TR	SH BEN INT	74683K104	140	21750 SH	OTHER 22	21750
PUTNAM MUN BD FD INC	SH BEN INT	74683V100	9	678 SH	DEFINED 01	678
PUTNAM MUN BD FD INC	SH BEN INT	74683V100	140	11052 SH	OTHER 01	11052
PUTNAM MUN BD FD INC	SH BEN INT	74683V100	13	1000 SH	OTHER 22	1000
PUTNAM PREMIER INCOME TR	SH BEN INT	746853100	38	5800 SH	DEFINED 01	5800
PUTNAM PREMIER INCOME TR 6142	SH BEN INT	746853100	46	7042 SH	OTHER 01	900
PUTNAM PREMIER INCOME TR	SH BEN INT	746853100	32	4900 SH	DEFINED 22	4900
PUTNAM PREMIER INCOME TR	SH BEN INT	746853100	56	8500 SH	OTHER 22	8500

PUTNAM MASTER INTER INCOME T 325	SH BEN INT	746909100	10	1422	SH	DEFINED	01	1097	
PUTNAM MASTER INTER INCOME T	SH BEN INT	746909100	15	2239	SH	OTHER	01	2239	
PUTNAM MASTER INTER INCOME T	SH BEN INT	746909100	19	2774	SH	DEFINED	22	2774	
PUTNAM MASTER INTER INCOME T	SH BEN INT	746909100	259	38473	SH	OTHER	22	38473	
QLT INC	COM	746927102	7	400	SH	DEFINED	01	400	
QLT INC	COM	746927102	8	500	SH	OTHER	01		
500									
QLT INC	COM	746927102	2	100	SH	DEFINED	08	100	
QLT INC	COM	746927102	4829	290000	SH	CALL	DEFINED	08	290000
QLT INC	COM	746927102	420	25200	SH	PUT	DEFINED	08	25200
QLT INC	COM	746927102	235	14100	SH	DEFINED	17	14100	
QLT INC	COM	746927102	8	500	SH	DEFINED	22	500	
QLT INC	NOTE	3.000% 746927AB8	2451	1987000	PRN	DEFINED	17	1987000	
QRS CORP	COM	74726X105	40	5775	SH	DEFINED	01	1868	
3907									
QRS CORP	COM	74726X105	4	618	SH	OTHER	01		
618									
QRS CORP	COM	74726X105	484	69950	SH	DEFINED	05	69950	
QRS CORP	COM	74726X105	4	525	SH	DEFINED	08	525	
QRS CORP	COM	74726X105	73	10600	SH	DEFINED	21	10600	
QLOGIC CORP	COM	747277101	336	11299	SH	DEFINED	01	8849	
2450									
QLOGIC CORP	COM	747277101	53	1800	SH	OTHER	01	1350	
450									
QLOGIC CORP	COM	747277101	1190	40040	SH	DEFINED	05	40040	
QLOGIC CORP	COM	747277101	118	3983	SH	DEFINED	08	3983	
QLOGIC CORP	COM	747277101	15	519	SH	DEFINED	17	519	
QLOGIC CORP	COM	747277101	1407	47350	SH	DEFINED	20	47350	
QLOGIC CORP	COM	747277101	4589	154475	SH	DEFINED	21	61350	
93125									
QLOGIC CORP	COM	747277101	460	15482	SH	DEFINED	22	15182	
300									
QLOGIC CORP	COM	747277101	272	9153	SH	OTHER	22	9153	
QAD INC	COM	74727D108	412	59135	SH	DEFINED	17	59135	
QC HLDGS INC	COM	74729T101	6695	420300	SH	DEFINED	21	420300	
QC HLDGS INC	COM	74729T101	1211	76000	SH	DEFINED	22	70311	
5689									
QC HLDGS INC	COM	74729T101	27	1700	SH	OTHER	22	1700	
QUAKER CHEM CORP	COM	747316107	22	925	SH	DEFINED	01	925	
QUAKER CHEM CORP	COM	747316107	43	1800	SH	OTHER	01	1800	
QUAKER CHEM CORP	COM	747316107	989	40950	SH	DEFINED	05	40950	
QUAKER CHEM CORP	COM	747316107	12	489	SH	DEFINED	08	489	
QUAKER CHEM CORP	COM	747316107	155	6400	SH	DEFINED	21	6400	
QUALCOMM INC	COM	747525103	50089	1283009	SH	DEFINED	01	1249069	
33940									
QUALCOMM INC	COM	747525103	20582	527215	SH	OTHER	01	241869	
285346									
QUALCOMM INC	COM	747525103	48585	1244499	SH	DEFINED	05	884599	
359900									
QUALCOMM INC	COM	747525103	2072	53081	SH	DEFINED	08	53081	
QUALCOMM INC	COM	747525103	52	1340	SH	DEFINED	13	1340	
QUALCOMM INC	COM	747525103	1523	39000	SH	DEFINED	17	39000	
QUALCOMM INC	COM	747525103	4761	121950	SH	DEFINED	18		
121950									
QUALCOMM INC	COM	747525103	1783	45680	SH	DEFINED	20	45680	
QUALCOMM INC	COM	747525103	60798	1557327	SH	DEFINED	21	1462727	
94600									
QUALCOMM INC	COM	747525103	13016	333392	SH	DEFINED	22	295227	
38165									
QUALCOMM INC	COM	747525103	4114	105384	SH	OTHER	22	105384	
QUANEX CORP	COM	747620102	668	13025	SH	DEFINED	01	6195	
6830									
QUANEX CORP	COM	747620102	183	3570	SH	OTHER	01		
3570									
QUANEX CORP	COM	747620102	3895	75950	SH	DEFINED	05	75950	
QUANEX CORP	COM	747620102	21	400	SH	DEFINED	08	400	
QUANEX CORP	COM	747620102	559	10900	SH	DEFINED	21	10900	
QUANTA SVCS INC	COM	74762E102	230	37950	SH	DEFINED	01	37950	
QUANTA SVCS INC	COM	74762E102	7	1225	SH	OTHER	01	200	
1025									
QUANTA SVCS INC	COM	74762E102	1564	258522	SH	DEFINED	05	258522	
QUANTA SVCS INC	COM	74762E102	2081	344000	SH	DEFINED	08	344000	
QUANTA SVCS INC	COM	74762E102	2455	405800	SH	DEFINED	17	405800	
QUANTA SVCS INC	COM	74762E102	788	130200	SH	DEFINED	21	130200	
QUANTA SVCS INC	COM	74762E102	34	5660	SH	DEFINED	22	5660	
QUANTA SVCS INC	COM	74762E102	11	1800	SH	OTHER	22	1800	
QUANTA SVCS INC	NOTE	4.000% 74762EAAA0	754	800000	PRN	DEFINED	17	800000	
QUANTA SVCS INC	SDCV	4.500% 74762EAC6	11711	11785000	PRN	DEFINED	08	11785000	
QUANTUM CORP	COM	DSSG 747906204	47	20355	SH	DEFINED	01	17555	
2800									
QUANTUM CORP	COM	DSSG 747906204	10	4450	SH	OTHER	01	3300	
1150									
QUANTUM CORP	COM	DSSG 747906204	926	400761	SH	DEFINED	05	400761	
QUANTUM CORP	COM	DSSG 747906204	6	2700	SH	DEFINED	08	2700	

QUANTUM CORP	COM	DSSG	747906204	2	1049	SH	DEFINED	22	1049	
QUEBECOR WORLD INC	COM	NON-VTG	748203106	1	50	SH	DEFINED	01	50	
QUEBECOR WORLD INC	COM	NON-VTG	748203106	9	380	SH	OTHER	01	380	
QUEBECOR WORLD INC	COM	NON-VTG	748203106	481	21497	SH	DEFINED	22	21497	
QUEST DIAGNOSTICS INC 11897 1100	COM		74834L100	4563	51723	SH	DEFINED	01	38726	
QUEST DIAGNOSTICS INC 19188	COM		74834L100	1693	19188	SH	OTHER	01		
QUEST DIAGNOSTICS INC 60200	COM		74834L100	20855	236398	SH	DEFINED	05	176198	
QUEST DIAGNOSTICS INC	COM		74834L100	1456	16509	SH	DEFINED	08	16509	
QUEST DIAGNOSTICS INC	COM		74834L100	17917	203100	SH	CALL	DEFINED	08	203100
QUEST DIAGNOSTICS INC	COM		74834L100	432	4900	SH	DEFINED	17	4900	
QUEST DIAGNOSTICS INC 3125	COM		74834L100	276	3125	SH	DEFINED	18		
QUEST DIAGNOSTICS INC 3100	COM		74834L100	16627	188471	SH	DEFINED	21	185371	
QUEST DIAGNOSTICS INC 963	COM		74834L100	965	10937	SH	DEFINED	22	9974	
QUEST DIAGNOSTICS INC	COM		74834L100	779	8832	SH	OTHER	22	8832	
QUEST DIAGNOSTICS INC	DBC	1.750%	74834LAF7	6823	6347000	PRN	DEFINED	08	6347000	
QUEST SOFTWARE INC	COM		74834T103	1	53	SH	DEFINED	01	53	
QUEST SOFTWARE INC	COM		74834T103	4887	439493	SH	DEFINED	05	439493	
QUEST SOFTWARE INC	COM		74834T103	36	3250	SH	DEFINED	08	3250	
QUEST SOFTWARE INC	COM		74834T103	97	8700	SH	DEFINED	17	8700	
QUEST SOFTWARE INC 16480	COM		74834T103	9009	810123	SH	DEFINED	21	793643	
QUEST SOFTWARE INC 31780	COM		74834T103	356	31980	SH	DEFINED	22	200	
QUESTAR CORP 11400	COM		748356102	1598	34875	SH	DEFINED	01	23475	
QUESTAR CORP 823	COM		748356102	1223	26699	SH	OTHER	01	25876	
QUESTAR CORP	COM		748356102	8499	185494	SH	DEFINED	05	185494	
QUESTAR CORP	COM		748356102	60	1300	SH	DEFINED	08	1300	
QUESTAR CORP 13000	COM		748356102	596	13000	SH	DEFINED	18		
QUESTAR CORP	COM		748356102	2131	46500	SH	DEFINED	21	46500	
QUESTAR CORP 65	COM		748356102	3	65	SH	DEFINED	22		
QUESTAR CORP 13935	COM		748356102	5897	128700	SH	OTHER	22	114765	
QUICKSILVER RESOURCES INC 2700	COM		74837R104	88	2700	SH	OTHER	01		
QUICKSILVER RESOURCES INC 5770	COM		74837R104	7142	218606	SH	DEFINED	21	212836	
QUICKSILVER RESOURCES INC 47000	COM		74837R104	1535	47000	SH	DEFINED	22		
QUIKSILVER INC 11000	COM		74838C106	515	20275	SH	DEFINED	01	9275	
QUIKSILVER INC 175	COM		74838C106	4	175	SH	OTHER	01		
QUIKSILVER INC	COM		74838C106	6483	255050	SH	DEFINED	05	255050	
QUIKSILVER INC	COM		74838C106	169	6630	SH	DEFINED	08	6630	
QUIKSILVER INC	COM		74838C106	8780	345400	SH	DEFINED	21	345400	
QUIKSILVER INC 5400	COM		74838C106	1622	63800	SH	DEFINED	22	58400	
QUIDEL CORP	COM		74838J101	45	10000	SH	OTHER	01	10000	
QWEST COMMUNICATIONS INTL IN 2384	COM		749121109	1200	360509	SH	DEFINED	01	358125	
QWEST COMMUNICATIONS INTL IN 40518	COM		749121109	224	67320	SH	OTHER	01	26802	
QWEST COMMUNICATIONS INTL IN	COM		749121109	2797	840044	SH	DEFINED	05	840044	
QWEST COMMUNICATIONS INTL IN	COM		749121109	178	53510	SH	DEFINED	08	53510	
QWEST COMMUNICATIONS INTL IN	COM		749121109	4409	1324131	SH	DEFINED	21	1324131	
QWEST COMMUNICATIONS INTL IN 10685	COM		749121109	231	69481	SH	DEFINED	22	58796	
QWEST COMMUNICATIONS INTL IN R & B INC	COM		749121109	83	24841	SH	OTHER	22	24841	
7200	COM		749124103	8676	396883	SH	DEFINED	21	389683	
R & B INC 18000	COM		749124103	4292	196343	SH	DEFINED	22	178343	
R & B INC	COM		749124103	55	2500	SH	OTHER	22	2500	
RC2 CORP 4900	COM		749388104	13775	418700	SH	DEFINED	21	413800	
RC2 CORP 10650	COM		749388104	3545	107750	SH	DEFINED	22	97100	
R H DONNELLEY CORP	COM	NEW	74955W307	356	7209	SH	DEFINED	01	7209	
R H DONNELLEY CORP 300	COM	NEW	74955W307	53	1080	SH	OTHER	01	780	
R H DONNELLEY CORP	COM	NEW	74955W307	1567	31742	SH	DEFINED	05	31742	
R H DONNELLEY CORP	COM	NEW	74955W307	254	5153	SH	DEFINED	08	5153	
R H DONNELLEY CORP	COM	NEW	74955W307	1421	28796	SH	DEFINED	17	28796	
R H DONNELLEY CORP	COM	NEW	74955W307	3287	66600	SH	DEFINED	21	66600	
R H DONNELLEY CORP	COM	NEW	74955W307	72	1461	SH	DEFINED	22	541	

920								
R H DONNELLEY CORP	COM NEW	74955W307	195	3950 SH	OTHER	22	3950	
RLI CORP	COM	749607107	438	11675 SH	DEFINED	01	5375	
6300								
RLI CORP	COM	749607107	3	75 SH	OTHER	01		
75								
RLI CORP	COM	749607107	4343	115650 SH	DEFINED	05	115650	
RLI CORP	COM	749607107	23	600 SH	DEFINED	08	600	
RLI CORP	COM	749607107	5227	139200 SH	DEFINED	21	139200	
RLI CORP	COM	749607107	197	5250 SH	DEFINED	22	4950	
300								
RLI CORP	COM	749607107	75	2000 SH	OTHER	22	2000	
RPM INTL INC	COM	749685103	301	17039 SH	DEFINED	01	17039	
RPM INTL INC	COM	749685103	545	30863 SH	OTHER	01	6350	
24513								
RPM INTL INC	COM	749685103	4579	259448 SH	DEFINED	05	259448	
RPM INTL INC	COM	749685103	308	17468 SH	DEFINED	08	17468	
RPM INTL INC	COM	749685103	277	15700 SH	DEFINED	17	15700	
RPM INTL INC	COM	749685103	818	46364 SH	DEFINED	22	44414	
1950								
RPM INTL INC	COM	749685103	579	32801 SH	OTHER	22	32801	
RPM INTL INC	NOTE	1.389% 749685AK9	430	800000 PRN	DEFINED	17	800000	
RSA SEC INC	COM	749719100	429	22238 SH	DEFINED	01	21887	
351								
RSA SEC INC	COM	749719100	4	220 SH	OTHER	01		
220								
RSA SEC INC	COM	749719100	3550	183923 SH	DEFINED	05	183923	
RSA SEC INC	COM	749719100	61	3186 SH	DEFINED	08	3186	
RSA SEC INC	COM	749719100	12	600 SH	DEFINED	22	600	
RSA SEC INC	COM	749719100	39	2000 SH	OTHER	22	2000	
RTI INTL METALS INC	COM	74973W107	233	12025 SH	DEFINED	01	2125	
9900								
RTI INTL METALS INC	COM	74973W107	1906	98375 SH	DEFINED	05	98375	
RTI INTL METALS INC	COM	74973W107	10	500 SH	DEFINED	08	500	
RTI INTL METALS INC	COM	74973W107	5758	297250 SH	DEFINED	21	297250	
RTI INTL METALS INC	COM	74973W107	221	11410 SH	DEFINED	22	10410	
1000								
RTI INTL METALS INC	COM	74973W107	91	4700 SH	OTHER	22	4700	
RF MICRODEVICES INC	COM	749941100	134	21150 SH	DEFINED	01	21150	
RF MICRODEVICES INC	COM	749941100	8	1300 SH	OTHER	01	300	
1000								
RF MICRODEVICES INC	COM	749941100	2607	411195 SH	DEFINED	05	411195	
RF MICRODEVICES INC	COM	749941100	23	3569 SH	DEFINED	08	3569	
RF MICRODEVICES INC	COM	749941100	20	3150 SH	OTHER	22	3150	
RF MICRODEVICES INC	NOTE	1.500% 749941AE0	8092	7415000 PRN	DEFINED	08	7415000	
RADIAN GROUP INC	COM	750236101	800	17308 SH	DEFINED	01	17308	
RADIAN GROUP INC	COM	750236101	13	275 SH	OTHER	01		
275								
RADIAN GROUP INC	COM	750236101	9486	205188 SH	DEFINED	05	205188	
RADIAN GROUP INC	COM	750236101	274	5917 SH	DEFINED	08	5917	
RADIAN GROUP INC	COM	750236101	139	3000 SH	PUT	DEFINED	08	3000
RADIAN GROUP INC	COM	750236101	21853	472700 SH	DEFINED	21	469400	
3300								
RADIAN GROUP INC	COM	750236101	1969	42597 SH	DEFINED	22	42297	
300								
RADIAN GROUP INC	COM	750236101	157	3400 SH	OTHER	22	3400	
RADIANT SYSTEMS INC	COM	75025N102	9	2325 SH	DEFINED	01	2325	
RADIANT SYSTEMS INC	COM	75025N102	1	330 SH	OTHER	01	330	
RADIANT SYSTEMS INC	COM	75025N102	452	112415 SH	DEFINED	05	112415	
RADIANT SYSTEMS INC	COM	75025N102	70	17500 SH	DEFINED	21	17500	
RADIO ONE INC	CL D NON VTG	75040P405	217	15250 SH	DEFINED	01	12200	
3050								
RADIO ONE INC	CL D NON VTG	75040P405	4390	308523 SH	DEFINED	05	308523	
RADIO ONE INC	CL D NON VTG	75040P405	967	67952 SH	DEFINED	08	67952	
RADIO ONE INC	CL D NON VTG	75040P405	13191	926955 SH	DEFINED	21	893285	
33670								
RADIO ONE INC	CL D NON VTG	75040P405	1269	89146 SH	DEFINED	22	48986	
40160								
RADIO ONE INC	CL D NON VTG	75040P405	162	11400 SH	OTHER	22	11400	
RADIOSHACK CORP	COM	750438103	9119	318415 SH	DEFINED	01	317814	
601								
RADIOSHACK CORP	COM	750438103	1270	44344 SH	OTHER	01	22669	
21675								
RADIOSHACK CORP	COM	750438103	4024	140499 SH	DEFINED	05	76199	
64300								
RADIOSHACK CORP	COM	750438103	2631	91852 SH	DEFINED	08	91852	
RADIOSHACK CORP	COM	750438103	2291	80000 SH	PUT	DEFINED	08	80000
RADIOSHACK CORP	COM	750438103	14890	519896 SH	DEFINED	21	513596	
6300								
RADIOSHACK CORP	COM	750438103	448	15630 SH	DEFINED	22	13230	
2400								
RADIOSHACK CORP	COM	750438103	95	3300 SH	OTHER	22	3300	
RADISYS CORP	COM	750459109	85	6125 SH	DEFINED	01	2525	
3600								
RADISYS CORP	COM	750459109	1164	83425 SH	DEFINED	05	83425	

RADISYS CORP	COM	750459109	6	400 SH	DEFINED 08	400
RADISYS CORP 13020	COM	750459109	7110	509694 SH	DEFINED 21	496674
RADISYS CORP 26640	COM	750459109	374	26790 SH	DEFINED 22	150
RAE SYS INC 31900	COM	75061P102	2732	489600 SH	DEFINED 21	457700
RAE SYS INC	COM	75061P102	516	92400 SH	DEFINED 22	92400
RAE SYS INC	COM	75061P102	59	10600 SH	OTHER 22	10600
RAILAMERICA INC	COM	750753105	222	20133 SH	DEFINED 01	20133
RAILAMERICA INC	COM	750753105	5428	491200 SH	DEFINED 21	491200
RAILAMERICA INC 8100	COM	750753105	1136	102800 SH	DEFINED 22	94700
RAINIER PAC FINL GROUP INC	COM	75087U101	456	25630 SH	DEFINED 17	25630
RAMBUS INC DEL	COM	750917106	51	3270 SH	DEFINED 01	3270
RAMBUS INC DEL	COM	750917106	17	1100 SH	OTHER 01	1100
RAMBUS INC DEL	COM	750917106	15	977 SH	DEFINED 05	977
RAMBUS INC DEL	COM	750917106	118	7529 SH	DEFINED 08	7529
RAMBUS INC DEL	COM	750917106	471	30000 SH	CALL DEFINED 08	30000
RAMBUS INC DEL	COM	750917106	6	400 SH	DEFINED 22	400
RALCORP HLDGS INC NEW 11434 71422	COM	751028101	4560	126302 SH	DEFINED 01	43446
RALCORP HLDGS INC NEW 578416	COM	751028101	20881	578416 SH	OTHER 01	
RALCORP HLDGS INC NEW	COM	751028101	4855	134475 SH	DEFINED 05	134475
RALCORP HLDGS INC NEW	COM	751028101	25	700 SH	DEFINED 08	700
RALCORP HLDGS INC NEW	COM	751028101	700	19400 SH	DEFINED 21	19400
RAMCO-GERSHENSON PPTYS TR	COM SH BEN I	751452202	172	6360 SH	DEFINED 01	6360
RAMCO-GERSHENSON PPTYS TR	COM SH BEN I	751452202	259	9567 SH	DEFINED 08	9567
RAMCO-GERSHENSON PPTYS TR	COM SH BEN I	751452202	172	6360 SH	DEFINED 17	6360
RAMCO-GERSHENSON PPTYS TR	COM SH BEN I	751452202	4	150 SH	DEFINED 22	150
RANGE RES CORP	COM	75281A109	2	135 SH	DEFINED 01	135
RANGE RES CORP	COM	75281A109	48	2772 SH	DEFINED 08	2772
RANGE RES CORP	COM	75281A109	3902	223100 SH	DEFINED 21	223100
RANGE RES CORP	COM	75281A109	171	9800 SH	DEFINED 22	9800
RANGE RES CORP	COM	75281A109	52	3000 SH	OTHER 22	3000
RARE HOSPITALITY INTL INC 24025	COM	753820109	956	35862 SH	DEFINED 01	11837
RARE HOSPITALITY INTL INC 100	COM	753820109	3	100 SH	OTHER 01	
RARE HOSPITALITY INTL INC	COM	753820109	7945	298110 SH	DEFINED 05	298110
RARE HOSPITALITY INTL INC	COM	753820109	67	2528 SH	DEFINED 08	2528
RARE HOSPITALITY INTL INC	COM	753820109	600	22500 SH	DEFINED 21	22500
RARE HOSPITALITY INTL INC 11700	COM	753820109	312	11700 SH	OTHER 22	
RAYMOND JAMES FINANCIAL INC	COM	754730109	162	6700 SH	DEFINED 01	6700
RAYMOND JAMES FINANCIAL INC 800	COM	754730109	19	800 SH	OTHER 01	
RAYMOND JAMES FINANCIAL INC	COM	754730109	3920	162505 SH	DEFINED 05	162505
RAYMOND JAMES FINANCIAL INC	COM	754730109	322	13330 SH	DEFINED 21	13330
RAYMOND JAMES FINANCIAL INC 2475	COM	754730109	1320	54728 SH	DEFINED 22	52253
RAYONIER INC 3334	COM	754907103	487	10764 SH	DEFINED 01	7430
RAYONIER INC 1592	COM	754907103	374	8266 SH	OTHER 01	6674
RAYONIER INC	COM	754907103	3459	76457 SH	DEFINED 05	76457
RAYONIER INC	COM	754907103	105	2326 SH	DEFINED 08	2326
RAYONIER INC	COM	754907103	15756	348278 SH	DEFINED 21	348278
RAYONIER INC 26672	COM	754907103	1247	27565 SH	DEFINED 22	893
RAYONIER INC	COM	754907103	1839	40655 SH	OTHER 22	40655
RAYOVAC CORP 700	COM	755081106	159	6035 SH	DEFINED 01	5335
RAYOVAC CORP 4195	COM	755081106	111	4195 SH	OTHER 01	
RAYOVAC CORP	COM	755081106	3976	150875 SH	DEFINED 05	150875
RAYOVAC CORP	COM	755081106	82	3100 SH	DEFINED 08	3100
RAYOVAC CORP	COM	755081106	1785	67736 SH	DEFINED 17	67736
RAYOVAC CORP 6900	COM	755081106	14292	542400 SH	DEFINED 21	535500
RAYOVAC CORP 24000	COM	755081106	4722	179200 SH	DEFINED 22	155200
RAYOVAC CORP	COM	755081106	245	9300 SH	OTHER 22	9300
RAYTHEON CO 14077	COM NEW	755111507	10746	282949 SH	DEFINED 01	268872
RAYTHEON CO 168949	COM NEW	755111507	10560	278031 SH	OTHER 01	109082
RAYTHEON CO 167600	COM NEW	755111507	14728	387791 SH	DEFINED 05	220191
RAYTHEON CO	COM NEW	755111507	1373	36148 SH	DEFINED 08	36148
RAYTHEON CO	COM NEW	755111507	24752	651720 SH	DEFINED 21	651720
RAYTHEON CO 31522	COM NEW	755111507	17265	454592 SH	DEFINED 22	423070
RAYTHEON CO	COM NEW	755111507	13210	347820 SH	OTHER 22	347820

READERS DIGEST ASSN INC	COM	755267101	130	8935	SH	DEFINED 01	8935
READERS DIGEST ASSN INC	COM	755267101	9	620	SH	OTHER 01	620
READERS DIGEST ASSN INC	COM	755267101	3200	219352	SH	DEFINED 05	219352
READERS DIGEST ASSN INC	COM	755267101	22	1500	SH	DEFINED 08	1500
READERS DIGEST ASSN INC	COM	755267101	804	55095	SH	DEFINED 17	55095
READERS DIGEST ASSN INC	COM	755267101	50	3400	SH	DEFINED 22	3400
READERS DIGEST ASSN INC	COM	755267101	61	4200	SH	OTHER 22	4200
REALNETWORKS INC	COM	75605L104	2	361	SH	DEFINED 05	361
REALNETWORKS INC	COM	75605L104	265	56900	SH	DEFINED 08	56900
REALNETWORKS INC	COM	75605L104		50	SH	OTHER 22	50
REALTY INCOME CORP	COM	756109104	176	3900	SH	DEFINED 01	3900
REALTY INCOME CORP	COM	756109104	59	1300	SH	OTHER 01	1100
200							
REALTY INCOME CORP	COM	756109104	10	233	SH	DEFINED 22	233
RECKSON ASSOCS RLTY CORP	COM	75621K106	221	7694	SH	DEFINED 01	7694
RECKSON ASSOCS RLTY CORP	COM	75621K106	47	1650	SH	OTHER 01	
1650							
RECKSON ASSOCS RLTY CORP	COM	75621K106	75	2600	SH	DEFINED 08	2600
RECKSON ASSOCS RLTY CORP	COM	75621K106	195	6794	SH	DEFINED 17	6794
RECKSON ASSOCS RLTY CORP	PFD CV SER A	75621K205	8	300	SH	DEFINED 01	300
RECKSON ASSOCS RLTY CORP	PFD CV SER A	75621K205	5745	219767	SH	OTHER 17	
219767							
RED HAT INC	COM	756577102	44	3625	SH	DEFINED 01	2625
1000							
RED HAT INC	COM	756577102	13	1100	SH	OTHER 01	1100
RED HAT INC	COM	756577102	855	69902	SH	DEFINED 05	69902
RED HAT INC	COM	756577102	786	64275	SH	DEFINED 08	64275
RED HAT INC	COM	756577102	262	21400	SH	DEFINED 17	21400
RED HAT INC	COM	756577102	10	800	SH	DEFINED 18	
800							
RED HAT INC	COM	756577102	20	1650	SH	DEFINED 22	1650
RED HAT INC	COM	756577102	1	100	SH	OTHER 22	100
RED HAT INC	DBC	0.500% 756577AB8	4862	5525000	PRN	DEFINED 08	5525000
RED ROBIN GOURMET BURGERS IN	COM	75689M101	2551	58405	SH	DEFINED 05	58405
RED ROBIN GOURMET BURGERS IN	COM	75689M101	63	1435	SH	DEFINED 08	1435
REDBACK NETWORKS INC	COM NEW	757209507	2008	384717	SH	DEFINED 17	384717
REDBACK NETWORKS INC	COM NEW	757209507		3	SH	DEFINED 22	3
REDWOOD TR INC	COM	758075402	358	5737	SH	DEFINED 01	4798
939							
REDWOOD TR INC	COM	758075402	66	1050	SH	OTHER 01	114
936							
REDWOOD TR INC	COM	758075402	228	3649	SH	DEFINED 05	3649
REDWOOD TR INC	COM	758075402	3293	52763	SH	DEFINED 17	52763
REDWOOD TR INC	COM	758075402	5	79	SH	DEFINED 22	79
REEBOK INTL LTD	COM	758110100	263	7150	SH	DEFINED 01	7150
REEBOK INTL LTD	COM	758110100	25	685	SH	OTHER 01	201
484							
REEBOK INTL LTD	COM	758110100	1061	28894	SH	DEFINED 05	28894
REEBOK INTL LTD	COM	758110100	7680	209161	SH	DEFINED 08	209161
REEBOK INTL LTD	COM	758110100	4223	115000	SH	CALL DEFINED 08	115000
REEBOK INTL LTD	COM	758110100	158	4300	SH	DEFINED 17	4300
REEBOK INTL LTD	COM	758110100	216	5885	SH	DEFINED 21	5885
REEBOK INTL LTD	COM	758110100	62	1700	SH	DEFINED 22	1500
200							
REEBOK INTL LTD	COM	758110100	12	330	SH	OTHER 22	330
REED ELSEVIER N V	SPONSORED AD	758204101	577	22274	SH	DEFINED 22	22274
REED ELSEVIER P L C	SPONSORED AD	758205108	440	12400	SH	DEFINED 22	12400
REGAL BELOIT CORP	COM	758750103	96	3985	SH	DEFINED 01	3285
700							
REGAL BELOIT CORP	COM	758750103	2515	103950	SH	DEFINED 05	103950
REGAL BELOIT CORP	COM	758750103	15	600	SH	DEFINED 08	600
REGAL BELOIT CORP	COM	758750103	271	11200	SH	DEFINED 21	11200
REGAL BELOIT CORP	COM	758750103	2	79	SH	DEFINED 22	79
REGENCY CTRS CORP	COM	758849103	1715	36897	SH	DEFINED 01	36897
REGENCY CTRS CORP	COM	758849103	465	10000	SH	OTHER 01	10000
REGENCY CTRS CORP	COM	758849103	4	91	SH	DEFINED 05	91
REGENCY CTRS CORP	COM	758849103	1899	40847	SH	DEFINED 17	40847
REGENCY CTRS CORP	COM	758849103	32606	701360	SH	DEFINED 21	701360
REGENCY CTRS CORP	COM	758849103	2449	52680	SH	DEFINED 22	46600
6080							
REGENT COMMUNICATIONS INC DE	COM	758865109	3582	637300	SH	DEFINED 21	630100
7200							
REGENT COMMUNICATIONS INC DE	COM	758865109	993	176700	SH	DEFINED 22	160100
16600							
REGENERON PHARMACEUTICALS	COM	75886F107	59	6775	SH	DEFINED 01	6775
REGENERON PHARMACEUTICALS	COM	75886F107	17	2000	SH	OTHER 01	2000
REGENERON PHARMACEUTICALS	COM	75886F107	2055	236750	SH	DEFINED 05	236750
REGENERON PHARMACEUTICALS	COM	75886F107	264	30400	SH	DEFINED 17	30400
REGENERON PHARMACEUTICALS	COM	75886F107	320	36900	SH	DEFINED 21	36900
REGENERON PHARMACEUTICALS	COM	75886F107	9	1000	SH	DEFINED 22	900
100							
REGENERON PHARMACEUTICALS	COM	75886F107	1	100	SH	OTHER 22	100
REGENERON PHARMACEUTICALS	NOTE	5.500% 75886FAB3	1374	1520000	PRN	DEFINED 17	1520000
REGENERATION TECH INC DEL	COM	75886N100	1589	198130	SH	DEFINED 01	198130
REGENERATION TECH INC DEL	COM	75886N100	3	433	SH	DEFINED 08	433



REGENERATION TECH INC DEL 11170	COM	75886N100	3342	416767	SH	DEFINED 21	405597
REGENERATION TECH INC DEL 25160	COM	75886N100	202	25160	SH	DEFINED 22	
REGIS CORP MINN	COM	758932107	358	8895	SH	DEFINED 01	8895
REGIS CORP MINN 150	COM	758932107	31	780	SH	OTHER 01	630
REGIS CORP MINN	COM	758932107	3972	98755	SH	DEFINED 05	98755
REGIS CORP MINN	COM	758932107	28	700	SH	DEFINED 08	700
REGIS CORP MINN 5800	COM	758932107	4255	105800	SH	DEFINED 21	100000
REGIS CORP MINN	COM	758932107	24	600	SH	DEFINED 22	600
REGIS CORP MINN	COM	758932107	30	750	SH	OTHER 22	750
REGIONAL BK HOLDERS TR	DEPOSITRY RC	75902E100	12194	91200	SH	DEFINED 08	91200
REHABCARE GROUP INC 16200	COM	759148109	472	20500	SH	DEFINED 01	4300
REHABCARE GROUP INC 100	COM	759148109	2	100	SH	OTHER 01	
REHABCARE GROUP INC	COM	759148109	1905	82700	SH	DEFINED 05	82700
REHABCARE GROUP INC	COM	759148109	9	400	SH	DEFINED 08	400
REHABCARE GROUP INC	COM	759148109	249	10800	SH	DEFINED 21	10800
REHABCARE GROUP INC	COM	759148109	1	51	SH	DEFINED 22	51
REGIONS FINANCIAL CORP NEW	COM	7591EP100	121466	3674120	SH	DEFINED 01	3674120
REGIONS FINANCIAL CORP NEW 1	COM	7591EP100	7224	218511	SH	DEFINED 05	218510
REGIONS FINANCIAL CORP NEW	COM	7591EP100	1042	31513	SH	DEFINED 08	31513
REGIONS FINANCIAL CORP NEW	COM	7591EP100	1404	42481	SH	DEFINED 21	42481
REGIONS FINANCIAL CORP NEW 4805	COM	7591EP100	844	25539	SH	DEFINED 22	20734
REGIONS FINANCIAL CORP NEW	COM	7591EP100	362	10962	SH	OTHER 22	10962
REINSURANCE GROUP AMER INC	COM	759351109	16	383	SH	DEFINED 01	383
REINSURANCE GROUP AMER INC 112	COM	759351109	42	1012	SH	OTHER 01	900
REINSURANCE GROUP AMER INC	COM	759351109	4	91	SH	DEFINED 05	91
REINSURANCE GROUP AMER INC	COM	759351109	12	300	SH	DEFINED 08	300
REINSURANCE GROUP AMER INC	COM	759351109	830	20151	SH	DEFINED 17	20151
RELIANCE STEEL & ALUMINUM CO 12200	COM	759509102	802	20214	SH	DEFINED 01	8014
RELIANCE STEEL & ALUMINUM CO 2350	COM	759509102	93	2350	SH	OTHER 01	
RELIANCE STEEL & ALUMINUM CO	COM	759509102	6002	151175	SH	DEFINED 05	151175
RELIANCE STEEL & ALUMINUM CO 3400	COM	759509102	13476	339450	SH	DEFINED 21	336050
RELIANCE STEEL & ALUMINUM CO 7800	COM	759509102	3369	84859	SH	DEFINED 22	77059
RELIANT ENERGY INC 2498	COM	75952B105	83	8869	SH	DEFINED 01	6371
RELIANT ENERGY INC 4937	COM	75952B105	115	12346	SH	OTHER 01	7409
RELIANT ENERGY INC	COM	75952B105	23	2501	SH	DEFINED 05	2501
RELIANT ENERGY INC	COM	75952B105	4745	508550	SH	DEFINED 08	508550
RELIANT ENERGY INC	COM	75952B105	3355	359600	SH	DEFINED 17	359600
RELIANT ENERGY INC	COM	75952B105	6308	676100	SH	DEFINED 21	676100
RELIANT ENERGY INC 1864	COM	75952B105	678	72705	SH	DEFINED 22	70841
RELIANT ENERGY INC	COM	75952B105	192	20587	SH	OTHER 22	20587
REMEDYTEMP INC 2800	CL A	759549108	2274	217810	SH	DEFINED 21	215010
REMEDYTEMP INC 5800	CL A	759549108	764	73140	SH	DEFINED 22	67340
REMINGTON OIL & GAS CORP 20960	COM	759594302	1556	59283	SH	DEFINED 01	38323
REMINGTON OIL & GAS CORP 25	COM	759594302	1	25	SH	OTHER 01	
REMINGTON OIL & GAS CORP	COM	759594302	6316	240626	SH	DEFINED 05	240626
REMINGTON OIL & GAS CORP	COM	759594302	480	18300	SH	DEFINED 21	18300
REMINGTON OIL & GAS CORP	COM	759594302	92	3500	SH	DEFINED 22	3500
REMINGTON OIL & GAS CORP	COM	759594302	21	800	SH	OTHER 22	800
RENOVIS INC	COM	759885106	221	27600	SH	DEFINED 17	27600
RENOVIS INC 18500	COM	759885106	2361	294800	SH	DEFINED 21	276300
RENOVIS INC	COM	759885106	439	54800	SH	DEFINED 22	54800
RENOVIS INC	COM	759885106	50	6200	SH	OTHER 22	6200
RENOVIS INC	COM	759885106	4	497	SH	DEFINED	497
RENAL CARE GROUP INC 4174	COM	759930100	247	7664	SH	DEFINED 01	3490
RENAL CARE GROUP INC 100	COM	759930100	84	2612	SH	OTHER 01	2512
RENAL CARE GROUP INC	COM	759930100	4773	148093	SH	DEFINED 05	148093
RENAL CARE GROUP INC	COM	759930100	44	1350	SH	DEFINED 08	1350
RENAL CARE GROUP INC	COM	759930100	1357	42100	SH	DEFINED 20	42100
RENAL CARE GROUP INC 22387	COM	759930100	27984	868261	SH	DEFINED 21	845874
RENAL CARE GROUP INC 59306	COM	759930100	1911	59306	SH	DEFINED 22	

RENAL CARE GROUP INC 3739	COM	759930100	227	7050 SH	OTHER	22	3311
RENT A CTR INC NEW 15489	COM	76009N100	519	20059 SH	DEFINED	01	4570
RENT A CTR INC NEW 200	COM	76009N100	226	8739 SH	OTHER	01	8539
RENT A CTR INC NEW	COM	76009N100	4532	175240 SH	DEFINED	05	175240
RENT A CTR INC NEW	COM	76009N100	146	5641 SH	DEFINED	08	5641
RENT A CTR INC NEW 2000	COM	76009N100	6527	252400 SH	DEFINED	21	250400
RENT A CTR INC NEW 3500	COM	76009N100	1650	63797 SH	DEFINED	22	60297
RENT WAY INC	COM	76009U104	1784	260400 SH	DEFINED	21	260400
RENT WAY INC	COM	76009U104	78	11430 SH	DEFINED	22	11430
RENT WAY INC	COM	76009U104	25	3700 SH	OTHER	22	3700
REPSOL YPF S A	SPONSORED AD	76026T205	26	1187 SH	DEFINED	01	1187
REPSOL YPF S A 1270	SPONSORED AD	76026T205	44	2025 SH	OTHER	01	755
REPSOL YPF S A	SPONSORED AD	76026T205	2402	109600 SH	DEFINED	08	109600
REPSOL YPF S A	SPONSORED AD	76026T205	44	2000 SH	DEFINED	21	2000
REPUBLIC BANCORP INC 7900	COM	760282103	243	15807 SH	DEFINED	01	7907
REPUBLIC BANCORP INC	COM	760282103	4191	272130 SH	DEFINED	05	272130
REPUBLIC BANCORP INC	COM	760282103	23	1500 SH	DEFINED	08	1500
REPUBLIC BANCORP INC 3094	COM	760282103	5492	356644 SH	DEFINED	21	353550
REPUBLIC BANCORP INC 15524	COM	760282103	1390	90241 SH	DEFINED	22	74717
REPUBLIC BANCORP INC	COM	760282103	287	18644 SH	OTHER	22	18644
REPUBLIC SVCS INC	COM	760759100	737	24760 SH	DEFINED	01	24760
REPUBLIC SVCS INC 825	COM	760759100	29	975 SH	OTHER	01	150
REPUBLIC SVCS INC	COM	760759100	10002	336085 SH	DEFINED	05	336085
REPUBLIC SVCS INC	COM	760759100	128	4300 SH	DEFINED	08	4300
REPUBLIC SVCS INC	COM	760759100	5287	177654 SH	DEFINED	21	177654
REPUBLIC SVCS INC 3150	COM	760759100	4284	143966 SH	DEFINED	22	140816
REPUBLIC SVCS INC	COM	760759100	34	1150 SH	OTHER	22	1150
RES-CARE INC	COM	760943100	6	500 SH	DEFINED	08	500
RES-CARE INC 21825	COM	760943100	21211	1789974 SH	DEFINED	21	1768149
RES-CARE INC 51328	COM	760943100	7691	649019 SH	DEFINED	22	597691
RES-CARE INC	COM	760943100	24	1994 SH	OTHER	22	1994
RESEARCH IN MOTION LTD 464	COM	760975102	35	464 SH	DEFINED	01	
RESEARCH IN MOTION LTD 300 886	COM	760975102	126	1650 SH	OTHER	01	464
RESEARCH IN MOTION LTD	COM	760975102	2031	26600 SH	DEFINED	08	26600
RESEARCH IN MOTION LTD	COM	760975102	794	10400 SH	DEFINED	17	10400
RESEARCH IN MOTION LTD	COM	760975102	111	1450 SH	DEFINED	22	1450
RESMED INC 4900	COM	761152107	438	9200 SH	DEFINED	01	4300
RESMED INC 125	COM	761152107	6	125 SH	OTHER	01	
RESMED INC	COM	761152107	7145	150072 SH	DEFINED	05	150072
RESMED INC	COM	761152107	76	1600 SH	DEFINED	08	1600
RESMED INC 6890	COM	761152107	13620	286080 SH	DEFINED	21	279190
RESMED INC 15510	COM	761152107	738	15510 SH	DEFINED	22	
RESOURCES CONNECTION INC 575	COM	76122Q105	107	2825 SH	DEFINED	01	2250
RESOURCES CONNECTION INC	COM	76122Q105	2212	58560 SH	DEFINED	05	58560
RESOURCES CONNECTION INC 7770	COM	76122Q105	11118	294277 SH	DEFINED	21	286507
RESOURCES CONNECTION INC 18850	COM	76122Q105	712	18850 SH	DEFINED	22	
RESPIRONICS INC 18039	COM	761230101	1644	30756 SH	DEFINED	01	12717
RESPIRONICS INC 175	COM	761230101	9	175 SH	OTHER	01	
RESPIRONICS INC	COM	761230101	24672	461685 SH	DEFINED	05	461685
RESPIRONICS INC	COM	761230101	43	800 SH	DEFINED	08	800
RESPIRONICS INC	COM	761230101	160	3000 SH	DEFINED	17	3000
RESPIRONICS INC	COM	761230101	1234	23100 SH	DEFINED	21	23100
RESPIRONICS INC	COM	761230101	4	80 SH	DEFINED	22	80
RESPIRONICS INC	COM	761230101	160	3000 SH	OTHER	22	3000
RETAIL HOLDERS TR	DEP RCPT	76127U101	3790	41561 SH	DEFINED	01	41561
RETAIL HOLDERS TR	DEP RCPT	76127U101	94426	1035375 SH	DEFINED	08	1035375
RETAIL HOLDERS TR	DEP RCPT	76127U101	1368	15000 SH	CALL	DEFINED	15000
RETAIL HOLDERS TR	DEP RCPT	76127U101	38705	424400 SH	PUT	DEFINED	424400
RETAIL HOLDERS TR	DEP RCPT	76127U101	117	1282 SH	DEFINED	17	1282
RETEK INC	COM	76128Q109	23	4975 SH	DEFINED	01	4975
RETEK INC	COM	76128Q109		75 SH	OTHER	01	

RETEK INC	COM	76128Q109	562	123261	SH	DEFINED 05	123261
RETEK INC	COM	76128Q109	4	800	SH	DEFINED 08	800
RETEK INC	COM	76128Q109	747	163810	SH	DEFINED 17	163810
RETEK INC	COM	76128Q109	3952	866600	SH	DEFINED 21	808700
57900							
RETEK INC	COM	76128Q109	757	166000	SH	DEFINED 22	166000
RETEK INC	COM	76128Q109	167	36700	SH	OTHER 22	36700
REUTERS GROUP PLC	SPONSORED AD	76132M102	228	6699	SH	DEFINED 01	6699
REUTERS GROUP PLC	SPONSORED AD	76132M102	1178	34553	SH	OTHER 01	12167
22386							
REUTERS GROUP PLC	SPONSORED AD	76132M102	20	600	SH	DEFINED 08	600
REUTERS GROUP PLC	SPONSORED AD	76132M102	1123	32946	SH	DEFINED 22	31113
1833							
REUTERS GROUP PLC	SPONSORED AD	76132M102	649	19035	SH	OTHER 22	19035
REVLON INC	CL A	761525500	945	375000	SH	DEFINED 21	375000
REWARDS NETWORK INC	COM	761557107	702	105225	SH	DEFINED 05	105225
REWARDS NETWORK INC	COM	761557107	5746	861500	SH	DEFINED 21	859900
1600							
REWARDS NETWORK INC	COM	761557107	1575	236100	SH	DEFINED 22	218800
17300							
REYNOLDS & REYNOLDS CO	CL A	761695105	210	8496	SH	DEFINED 01	
8496							
REYNOLDS & REYNOLDS CO	CL A	761695105	666	27000	SH	OTHER 01	9096
6500 11404							
REYNOLDS & REYNOLDS CO	CL A	761695105	3525	142888	SH	DEFINED 05	142888
REYNOLDS & REYNOLDS CO	CL A	761695105	128	5200	SH	DEFINED 08	5200
REYNOLDS & REYNOLDS CO	CL A	761695105	15964	647100	SH	DEFINED 21	647100
REYNOLDS & REYNOLDS CO	CL A	761695105	1565	63443	SH	DEFINED 22	55068
8375							
REYNOLDS & REYNOLDS CO	CL A	761695105	310	12575	SH	OTHER 22	12575
REYNOLDS AMERICAN INC	COM	761713106	316501	4651694	SH	DEFINED 01	4651694
REYNOLDS AMERICAN INC	COM	761713106	13746	202025	SH	DEFINED 05	129525
72500							
REYNOLDS AMERICAN INC	COM	761713106	995	14620	SH	DEFINED 08	14620
REYNOLDS AMERICAN INC	COM	761713106	340	5000	SH	PUT DEFINED 08	5000
REYNOLDS AMERICAN INC	COM	761713106	347	5100	SH	DEFINED 17	5100
REYNOLDS AMERICAN INC	COM	761713106	19051	280000	SH	CALL DEFINED 17	280000
REYNOLDS AMERICAN INC	COM	761713106	2041	30000	SH	PUT DEFINED 17	30000
REYNOLDS AMERICAN INC	COM	761713106	3742	55000	SH	DEFINED 18	
55000							
REYNOLDS AMERICAN INC	COM	761713106	3783	55600	SH	DEFINED 21	55600
REYNOLDS AMERICAN INC	COM	761713106	3113	45746	SH	DEFINED 22	42796
2950							
REYNOLDS AMERICAN INC	COM	761713106	1024	15053	SH	OTHER 22	15053
RHODIA	SPONSORED AD	762397107	373	250000	SH	DEFINED 08	250000
RIGEL PHARMACEUTICALS INC	COM NEW	766559603	766	30270	SH	DEFINED 17	30270
RIGGS NATL CORP WASH DC	COM	766570105	618	27836	SH	DEFINED 01	9636
18200							
RIGGS NATL CORP WASH DC	COM	766570105	8	350	SH	OTHER 01	
350							
RIGGS NATL CORP WASH DC	COM	766570105	3102	139750	SH	DEFINED 05	139750
RIGGS NATL CORP WASH DC	COM	766570105	3415	153836	SH	DEFINED 21	153836
RIGGS NATL CORP WASH DC	COM	766570105	145	6526	SH	DEFINED 22	6526
RIGGS NATL CORP WASH DC	COM	766570105	56	2500	SH	OTHER 22	2500
RIMAGE CORP	COM	766721104	2787	199100	SH	DEFINED 21	198200
900							
RIMAGE CORP	COM	766721104	326	23300	SH	DEFINED 22	21000
2300							
RIO TINTO PLC	SPONSORED AD	767204100	93	856	SH	DEFINED 01	856
RIO TINTO PLC	SPONSORED AD	767204100	96	886	SH	OTHER 01	630
256							
RIO TINTO PLC	SPONSORED AD	767204100	228	2100	SH	DEFINED 17	2100
RIO TINTO PLC	SPONSORED AD	767204100	1380	12700	SH	DEFINED 21	12700
RIO TINTO PLC	SPONSORED AD	767204100	54490	501517	SH	DEFINED 22	477104
24413							
RIO TINTO PLC	SPONSORED AD	767204100	15867	146037	SH	OTHER 22	146037
RITA MED SYS INC DEL	COM	76774E103	1600	432469	SH	DEFINED	432469
RITE AID CORP	COM	767754104	55	15677	SH	DEFINED 01	15677
RITE AID CORP	COM	767754104	22	6200	SH	OTHER 01	2000
4200							
RITE AID CORP	COM	767754104	11	3263	SH	DEFINED 05	3263
RITE AID CORP	COM	767754104	17	4750	SH	DEFINED 08	4750
RITE AID CORP	COM	767754104	91	25725	SH	DEFINED 22	16725
9000							
RITE AID CORP	COM	767754104	569	161600	SH	OTHER 22	161600
ROBBINS & MYERS INC	COM	770196103	111	5050	SH	DEFINED 01	2550
2500							
ROBBINS & MYERS INC	COM	770196103	11	500	SH	OTHER 01	
500							
ROBBINS & MYERS INC	COM	770196103	1357	61700	SH	DEFINED 05	61700
ROBBINS & MYERS INC	COM	770196103	4110	186800	SH	DEFINED 21	186800
ROBBINS & MYERS INC	COM	770196103	171	7780	SH	DEFINED 22	7780
ROBBINS & MYERS INC	COM	770196103	55	2500	SH	OTHER 22	2500
ROBERT HALF INTL INC	COM	770323103	499	19355	SH	DEFINED 01	17055



ROSS STORES INC	COM	778296103	7642	326005	SH	DEFINED	05	326005	
ROSS STORES INC	COM	778296103	117	5000	SH	DEFINED	08	5000	
ROSS STORES INC	COM	778296103	11331	483400	SH	DEFINED	21	483400	
ROSS STORES INC 5400	COM	778296103	1125	48010	SH	DEFINED	22	42610	
ROSS STORES INC	COM	778296103	209	8900	SH	OTHER	22	8900	
ROUSE CO	COM	779273101	1083	16196	SH	DEFINED	01	16196	
ROUSE CO 378408	COM	779273101	25444	380438	SH	OTHER	01	2030	
ROUSE CO 2259100	COM	779273101	151089	2259100	SH	OTHER	17		
ROUSE CO 235	COM	779273101	16	235	SH	DEFINED	22		
ROWAN COS INC	COM	779382100	326	12348	SH	DEFINED	01	12348	
ROWAN COS INC 3625	COM	779382100	123	4672	SH	OTHER	01	1047	
ROWAN COS INC	COM	779382100	1333	50509	SH	DEFINED	05	50509	
ROWAN COS INC	COM	779382100	83	3132	SH	DEFINED	08	3132	
ROWAN COS INC	COM	779382100	1320	50000	SH	CALL	DEFINED	08	50000
ROWAN COS INC	COM	779382100	173	6560	SH	DEFINED	17	6560	
ROWAN COS INC	COM	779382100	518	19630	SH	DEFINED	20	19630	
ROWAN COS INC 6475	COM	779382100	6540	247715	SH	DEFINED	21	241240	
ROWAN COS INC 7100	COM	779382100	262	9910	SH	DEFINED	22	2810	
ROWAN COS INC	COM	779382100	16	600	SH	OTHER	22	600	
ROXIO INC	COM	780008108	67	12995	SH	DEFINED	01	12995	
ROXIO INC 1625	COM	780008108	9	1707	SH	OTHER	01	82	
ROXIO INC	COM	780008108	757	147275	SH	DEFINED	05	147275	
ROXIO INC	COM	780008108	4	800	SH	DEFINED	08	800	
ROXIO INC	COM	780008108	1021	198693	SH	DEFINED	17	198693	
ROXIO INC	COM	780008108	118	23000	SH	DEFINED	21	23000	
ROYAL BK CDA MONTREAL QUE	COM	780087102	1714	36243	SH	DEFINED	01	36243	
ROYAL BK CDA MONTREAL QUE 1750	COM	780087102	218	4606	SH	OTHER	01	2856	
ROYAL BK CDA MONTREAL QUE	COM	780087102	180	3800	SH	DEFINED	22	3800	
ROYAL BK CDA MONTREAL QUE	COM	780087102	118	2499	SH	OTHER	22	2499	
ROYAL BK SCOTLAND GROUP PLC	SP ADR PREF	780097705	28	1000	SH	DEFINED	01	1000	
ROYAL BK SCOTLAND GROUP PLC 7478	SP ADR PREF	780097705	223	8078	SH	OTHER	01	600	
ROYAL BK SCOTLAND GROUP PLC 400	SP ADR PREF	780097705	452	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	SPON ADR F	780097804	92	3350	SH	DEFINED	22	3350	
ROYAL BK SCOTLAND GROUP PLC	SPON ADR F	780097804	192	7000	SH	OTHER	22	7000	
ROYAL CARIBBEAN CRUISES LTD	NOTE	780153AK8	21236	40740000	PRN	DEFINED	08	40740000	
ROYAL CARIBBEAN CRUISES LTD 113240000	NOTE	780153AK8	59026	113240000	PRN	OTHER	17		
ROYAL CARIBBEAN CRUISES LTD	NOTE	780153AM4	970	1386000	PRN	DEFINED	08	1386000	
ROYAL DUTCH PETE CO 37480	NY REG EUR	780257804	47327	917191	SH	DEFINED	01	879711	
ROYAL DUTCH PETE CO 429323	NY REG EUR	780257804	51321	994601	SH	OTHER	01	565278	
ROYAL DUTCH PETE CO	NY REG EUR	780257804	33466	648567	SH	DEFINED	05	648567	
ROYAL DUTCH PETE CO	NY REG EUR	780257804	9799	189900	SH	CALL	DEFINED	08	189900
ROYAL DUTCH PETE CO	NY REG EUR	780257804	5077	98400	SH	CALL	DEFINED	17	98400
ROYAL DUTCH PETE CO	NY REG EUR	780257804	6708	130000	SH	PUT	DEFINED	17	130000
ROYAL DUTCH PETE CO	NY REG EUR	780257804	32287	625712	SH	DEFINED	21	625712	
ROYAL DUTCH PETE CO 101811	NY REG EUR	780257804	40075	776653	SH	DEFINED	22	674842	
ROYAL DUTCH PETE CO	NY REG EUR	780257804	30880	598456	SH	OTHER	22	598456	
ROYCE VALUE TR INC	COM	780910105	196	10920	SH	DEFINED	22	10920	
ROYCE VALUE TR INC	COM	780910105	41	2272	SH	OTHER	22	2272	
RUBY TUESDAY INC 8775	COM	781182100	418	14985	SH	DEFINED	01	6210	
RUBY TUESDAY INC 200	COM	781182100	224	8025	SH	OTHER	01	7825	
RUBY TUESDAY INC	COM	781182100	4092	146815	SH	DEFINED	05	146815	
RUBY TUESDAY INC	COM	781182100	727	26085	SH	DEFINED	08	26085	
RUBY TUESDAY INC	COM	781182100	6708	240700	SH	DEFINED	21	240700	
RUBY TUESDAY INC 2300	COM	781182100	491	17600	SH	DEFINED	22	15300	
RUBY TUESDAY INC	COM	781182100	152	5448	SH	OTHER	22	5448	
RUDDICK CORP	COM	781258108	2098	106821	SH	DEFINED	01	106821	
RUDDICK CORP	COM	781258108	39	2000	SH	OTHER	01	2000	
RUDDICK CORP	COM	781258108	2022	102938	SH	DEFINED	05	102938	
RUDDICK CORP	COM	781258108	8	400	SH	OTHER	22	400	
RUDOLPH TECHNOLOGIES INC 5700	COM	781270103	152	9075	SH	DEFINED	01	3375	
RUDOLPH TECHNOLOGIES INC 525	COM	781270103	9	525	SH	OTHER	01		
RUDOLPH TECHNOLOGIES INC	COM	781270103	1273	76075	SH	DEFINED	05	76075	
RUDOLPH TECHNOLOGIES INC	COM	781270103	53	3163	SH	DEFINED	08	3163	
RUDOLPH TECHNOLOGIES INC	COM	781270103	186	11100	SH	DEFINED	21	11100	

RUSH ENTERPRISES INC	CL A	781846209	1643	150000	SH	DEFINED	21	150000
RUSH ENTERPRISES INC	CL B	781846308	2338	200000	SH	DEFINED	21	200000
RUSS BERRIE & CO 4200	COM	782233100	123	6100	SH	DEFINED	01	1900
RUSS BERRIE & CO	COM	782233100	1824	90525	SH	DEFINED	05	90525
RUSS BERRIE & CO	COM	782233100	23	1146	SH	DEFINED	08	1146
RUSS BERRIE & CO	COM	782233100	1842	91400	SH	DEFINED	21	91400
RUSS BERRIE & CO	COM	782233100	69	3440	SH	DEFINED	22	3440
RUSS BERRIE & CO	COM	782233100	22	1100	SH	OTHER	22	1100
RUSSELL CORP 15600	COM	782352108	342	20281	SH	DEFINED	01	4681
RUSSELL CORP 50	COM	782352108	1	50	SH	OTHER	01	
RUSSELL CORP	COM	782352108	2549	151350	SH	DEFINED	05	151350
RUSSELL CORP	COM	782352108	28	1680	SH	DEFINED	08	1680
RUSSELL CORP	COM	782352108	3375	200400	SH	DEFINED	21	200400
RUSSELL CORP 1000	COM	782352108	133	7880	SH	DEFINED	22	6880
RUSSELL CORP	COM	782352108	59	3500	SH	OTHER	22	3500
RYANAIR HLDGS PLC	SPONSORED AD	783513104	4271	146256	SH	DEFINED	05	146256
RYANAIR HLDGS PLC	SPONSORED AD	783513104	201	6900	SH	DEFINED	17	6900
RYANAIR HLDGS PLC	SPONSORED AD	783513104	58	2000	SH	OTHER	22	2000
RYANS RESTAURANT GROUP INC	COM	783520109	3070	206850	SH	DEFINED	05	206850
RYANS RESTAURANT GROUP INC	COM	783520109	118	7984	SH	DEFINED	08	7984
RYANS RESTAURANT GROUP INC 3100	COM	783520109	10342	696915	SH	DEFINED	21	693815
RYANS RESTAURANT GROUP INC 31059	COM	783520109	3472	233980	SH	DEFINED	22	202921
RYANS RESTAURANT GROUP INC	COM	783520109	104	7000	SH	OTHER	22	7000
RYDER SYS INC 1055	COM	783549108	477	10138	SH	DEFINED	01	9083
RYDER SYS INC 385	COM	783549108	18	385	SH	OTHER	01	
RYDER SYS INC 64101	COM	783549108	4585	97461	SH	DEFINED	05	33360
RYDER SYS INC	COM	783549108	1248	26520	SH	DEFINED	08	26520
RYDER SYS INC	COM	783549108	13878	295024	SH	DEFINED	21	295024
RYDER SYS INC 5900	COM	783549108	2021	42960	SH	DEFINED	22	37060
RYDER SYS INC	COM	783549108	91	1939	SH	OTHER	22	1939
RYERSON TULL INC NEW 3280	COM	78375P107	434	25250	SH	DEFINED	01	21970
RYERSON TULL INC NEW 620	COM	78375P107	11	620	SH	OTHER	01	
RYERSON TULL INC NEW	COM	78375P107	1830	106570	SH	DEFINED	05	106570
RYERSON TULL INC NEW	COM	78375P107	10	600	SH	DEFINED	08	600
RYERSON TULL INC NEW	COM	78375P107	283	16500	SH	DEFINED	21	16500
RYLAND GROUP INC	COM	783764103	339	3655	SH	DEFINED	01	3655
RYLAND GROUP INC 75	COM	783764103	16	175	SH	OTHER	01	100
RYLAND GROUP INC	COM	783764103	11394	122963	SH	DEFINED	05	122963
RYLAND GROUP INC	COM	783764103	223	2410	SH	DEFINED	08	2410
RYLAND GROUP INC	COM	783764103	5958	64300	SH	CALL	DEFINED	64300
RYLAND GROUP INC 940	COM	783764103	3322	35850	SH	DEFINED	21	34910
RYLAND GROUP INC 2130	COM	783764103	199	2148	SH	DEFINED	22	18
SBC COMMUNICATIONS INC 237247	COM	78387G103	139983	5394351	SH	DEFINED	01	5157104
SBC COMMUNICATIONS INC 1694229	COM	78387G103	82209	3167994	SH	OTHER	01	1473765
SBC COMMUNICATIONS INC	COM	78387G103	11911	459000	SH	CALL	DEFINED	459000
SBC COMMUNICATIONS INC	COM	78387G103	9861	380000	SH	PUT	DEFINED	380000
SBC COMMUNICATIONS INC 379601	COM	78387G103	98798	3807260	SH	DEFINED	05	3427659
SBC COMMUNICATIONS INC	COM	78387G103	7450	287101	SH	DEFINED	08	287101
SBC COMMUNICATIONS INC	COM	78387G103	10637	409900	SH	CALL	DEFINED	409900
SBC COMMUNICATIONS INC	COM	78387G103	169	6500	SH	PUT	DEFINED	6500
SBC COMMUNICATIONS INC	COM	78387G103	9010	347195	SH	DEFINED	17	347195
SBC COMMUNICATIONS INC	COM	78387G103	3893	150000	SH	CALL	DEFINED	150000
SBC COMMUNICATIONS INC 73780	COM	78387G103	1915	73780	SH	DEFINED	18	
SBC COMMUNICATIONS INC 4400	COM	78387G103	130253	5019396	SH	DEFINED	21	5014996
SBC COMMUNICATIONS INC 335353	COM	78387G103	118969	4584539	SH	DEFINED	22	4249186
SBC COMMUNICATIONS INC	COM	78387G103	48261	1859759	SH	OTHER	22	1859759
SBC COMMUNICATIONS INC	COM	78387G103	187	7190	SH	DEFINED		7190
SBS TECHNOLOGIES INC 5134	COM	78387P103	107	8800	SH	DEFINED	01	3666
SBS TECHNOLOGIES INC 816	COM	78387P103	10	816	SH	OTHER	01	
SBS TECHNOLOGIES INC	COM	78387P103	876	71825	SH	DEFINED	05	71825
SBS TECHNOLOGIES INC	COM	78387P103	67	5500	SH	DEFINED	08	5500
SBS TECHNOLOGIES INC	COM	78387P103	123	10100	SH	DEFINED	21	10100

SBA COMMUNICATIONS CORP	COM	78388J106	35	4972	SH	DEFINED 08	4972
SBA COMMUNICATIONS CORP 20940	COM	78388J106	7840	1120057	SH	DEFINED 21	1099117
SBA COMMUNICATIONS CORP 47290	COM	78388J106	332	47490	SH	DEFINED 22	200
SCM MICROSYSTEMS INC 7560	COM	784018103	33	12225	SH	DEFINED 01	4665
SCM MICROSYSTEMS INC 2465	COM	784018103	7	2465	SH	OTHER 01	
SCM MICROSYSTEMS INC	COM	784018103	215	78325	SH	DEFINED 05	78325
SCM MICROSYSTEMS INC	COM	784018103	1	400	SH	DEFINED 08	400
SCM MICROSYSTEMS INC	COM	784018103	28	10200	SH	DEFINED 21	10200
SCP POOL CORP 9924	COM	784028102	599	22386	SH	DEFINED 01	12462
SCP POOL CORP 248	COM	784028102	179	6677	SH	OTHER 01	6429
SCP POOL CORP	COM	784028102	6023	225255	SH	DEFINED 05	225255
SCP POOL CORP	COM	784028102	32	1200	SH	DEFINED 08	1200
SCP POOL CORP	COM	784028102	936	35000	SH	DEFINED 21	35000
SCP POOL CORP	COM	784028102	152	5700	SH	DEFINED 22	5700
SCPIE HLDGS INC 4900	COM	78402P104	73	8150	SH	DEFINED 01	3250
SCPIE HLDGS INC	COM	78402P104	458	51050	SH	DEFINED 05	51050
SCPIE HLDGS INC	COM	78402P104	2	200	SH	DEFINED 08	200
SCPIE HLDGS INC	COM	78402P104	59	6600	SH	DEFINED 21	6600
SEI INVESTMENTS CO 1850	COM	784117103	638	18938	SH	DEFINED 01	17088
SEI INVESTMENTS CO 550	COM	784117103	337	10000	SH	OTHER 01	9450
SEI INVESTMENTS CO	COM	784117103	7668	227667	SH	DEFINED 05	227667
SEI INVESTMENTS CO	COM	784117103	674	20004	SH	DEFINED 08	20004
SEI INVESTMENTS CO 100	COM	784117103	3	100	SH	DEFINED 18	
SEI INVESTMENTS CO	COM	784117103	1061	31500	SH	DEFINED 21	31500
SEI INVESTMENTS CO	COM	784117103	414	12300	SH	DEFINED 22	12300
SEI INVESTMENTS CO	COM	784117103	3	100	SH	OTHER 22	100
SL GREEN RLTY CORP	COM	78440X101	73	1400	SH	DEFINED 01	1400
SL GREEN RLTY CORP	COM	78440X101	62	1200	SH	DEFINED 05	1200
SL GREEN RLTY CORP	COM	78440X101	14375	277460	SH	DEFINED 21	277460
SL GREEN RLTY CORP 3200	COM	78440X101	1015	19590	SH	DEFINED 22	16390
SL GREEN RLTY CORP	COM	78440X101	52	1010	SH	OTHER 22	1010
SLM CORP	COM	78442P106	3	63	SH	DEFINED 01	63
SLM CORP	COM	78442P106	9252	207442	SH	DEFINED 05	207442
SLM CORP	COM	78442P106	1157	25934	SH	DEFINED 08	25934
SLM CORP	COM	78442P106	3051	68400	SH	DEFINED 08	68400
SLM CORP 2025200	COM	78442P106	90324	2025200	SH	OTHER 17	
SLM CORP 7500	COM	78442P106	335	7500	SH	DEFINED 18	
SLM CORP	COM	78442P106	2269	50867	SH	DEFINED 21	50867
SLM CORP 8650	COM	78442P106	2919	65442	SH	DEFINED 22	56792
SLM CORP	COM	78442P106	1199	26881	SH	OTHER 22	26881
SLM CORP	DBCV	78442PAC0	78	78000	PRN	DEFINED 08	78000
SLM CORP	DBCV	78442PAC0	1193	1200000	PRN	DEFINED 17	1200000
SNB BANCSHARES INC TEX	COM	78460M209	4060	338900	SH	DEFINED 21	338900
SNB BANCSHARES INC TEX 5602	COM	78460M209	908	75800	SH	DEFINED 22	70198
SPDR TR 720921	UNIT SER 1	78462F103	903962	8088421	SH	DEFINED 01	7367500
SPDR TR 79308 138459	UNIT SER 1	78462F103	111907	1001313	SH	OTHER 01	783546
SPDR TR	UNIT SER 1	78462F103	6035	54000	SH	DEFINED 05	54000
SPDR TR	UNIT SER 1	78462F103	17233	154200	SH	DEFINED 08	154200
SPDR TR	UNIT SER 1	78462F103	5674	50770	SH	DEFINED 17	50770
SPDR TR 9431	UNIT SER 1	78462F103	1054	9431	SH	DEFINED 18	
SPDR TR	UNIT SER 1	78462F103	11301	101114	SH	DEFINED 21	101114
SPDR TR 26261	UNIT SER 1	78462F103	79551	711799	SH	DEFINED 22	685538
SPDR TR	UNIT SER 1	78462F103	10568	94561	SH	OTHER 22	94561
SPDR TR	UNIT SER 1	78462F103	96055	859477	SH	DEFINED	859477
SPSS INC 5100	COM	78462K102	105	7900	SH	DEFINED 01	2800
SPSS INC	COM	78462K102	1015	76150	SH	DEFINED 05	76150
SPSS INC	COM	78462K102	156	11700	SH	DEFINED 21	11700
SPSS INC	COM	78462K102	1753	131475	SH	DEFINED	131475
SPX CORP	COM	784635104	326	9200	SH	DEFINED 01	9200
SPX CORP 1791	COM	784635104	65	1847	SH	OTHER 01	56
SPX CORP	COM	784635104	5958	168316	SH	DEFINED 05	168316
SPX CORP	COM	784635104	170	4801	SH	DEFINED 08	4801
SPX CORP	COM	784635104	1770	50000	SH	PUT DEFINED 08	50000
SPX CORP	COM	784635104	1608	45416	SH	DEFINED 22	37116

8300								
SPX CORP	COM	784635104	794	22417 SH	OTHER	22		22417
S1 CORPORATION	COM	78463B101	57	7111 SH	DEFINED	01		7111
S1 CORPORATION	COM	78463B101	1190	149160 SH	DEFINED	17		149160
S1 CORPORATION	COM	78463B101		50 SH	DEFINED	22		50
SRS LABS INC	COM	78464M106	137	25600 SH	DEFINED	17		25600
SRS LABS INC	COM	78464M106	32	6020 SH	DEFINED	21		6020
SWS GROUP INC	COM	78503N107	405	25175 SH	DEFINED	01		3975
21200								
SWS GROUP INC	COM	78503N107	10	598 SH	OTHER	01		
598								
SWS GROUP INC	COM	78503N107	1465	91125 SH	DEFINED	05		91125
SWS GROUP INC	COM	78503N107	227	14125 SH	DEFINED	17		14125
SWS GROUP INC	COM	78503N107	183	11400 SH	DEFINED	21		11400
S Y BANCORP INC	COM	785060104	20	900 SH	DEFINED	08		900
S Y BANCORP INC	COM	785060104	542	24000 SH	DEFINED	21		24000
S Y BANCORP INC	COM	785060104	25	1110 SH	DEFINED	22		1110
S Y BANCORP INC	COM	785060104	9	400 SH	OTHER	22		400
SABRE HLDGS CORP	CL A	785905100	1338	54549 SH	DEFINED	01		39899
13550 1100								
SABRE HLDGS CORP	CL A	785905100	95	3855 SH	OTHER	01		
3855								
SABRE HLDGS CORP	CL A	785905100	2221	90553 SH	DEFINED	05		90553
SABRE HLDGS CORP	CL A	785905100	341	13885 SH	DEFINED	08		13885
SABRE HLDGS CORP	CL A	785905100	329	13401 SH	DEFINED	21		13401
SABRE HLDGS CORP	CL A	785905100	104	4244 SH	DEFINED	22		3844
400								
SABRE HLDGS CORP	CL A	785905100	44	1803 SH	OTHER	22		1803
SAFECO CORP	COM	786429100	40177	880114 SH	DEFINED	01		327326
552788								
SAFECO CORP	COM	786429100	6533	143117 SH	OTHER	01		95250
47867								
SAFECO CORP	COM	786429100	7984	174887 SH	DEFINED	05		102487
72400								
SAFECO CORP	COM	786429100	5292	115921 SH	DEFINED	08		115921
SAFECO CORP	COM	786429100	8256	180855 SH	DEFINED	21		180855
SAFECO CORP	COM	786429100	911	19950 SH	DEFINED	22		17400
2550								
SAFECO CORP	COM	786429100	409	8950 SH	OTHER	22		8950
SAFEGUARD SCIENTIFICS INC	COM	786449108	1	300 SH	DEFINED	01		300
SAFEGUARD SCIENTIFICS INC	COM	786449108	2	1060 SH	OTHER	01		60
1000								
SAFEGUARD SCIENTIFICS INC	COM	786449108	40	21600 SH	DEFINED	17		21600
SAFEGUARD SCIENTIFICS INC	COM	786449108	87	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								
SAFEGUARD SCIENTIFICS INC	NOTE	5.000% 786449AE8	233	232000 PRN	DEFINED	17		232000
SAFENET INC	COM	78645R107	60	2260 SH	DEFINED	08		2260
SAFENET INC	COM	78645R107	111	4200 SH	DEFINED	17		4200
SAFENET INC	COM	78645R107	30	1122 SH	OTHER	22		1122
SAFENET INC	COM	78645R107	793	30071 SH	DEFINED			30071
SAFETY INS GROUP INC	COM	78648T100	738	33194 SH	DEFINED	17		33194
SAFETY INS GROUP INC	COM	78648T100	11	500 SH	DEFINED	22		500
SAFEWAY INC	COM NEW	786514208	1860	96322 SH	DEFINED	01		83847
12475								
SAFEWAY INC	COM NEW	786514208	878	45451 SH	OTHER	01		40567
4884								
SAFEWAY INC	COM NEW	786514208	4096	212093 SH	DEFINED	05		212093
SAFEWAY INC	COM NEW	786514208	912	47229 SH	DEFINED	08		47229
SAFEWAY INC	COM NEW	786514208	1095	56700 SH	DEFINED	17		56700
SAFEWAY INC	COM NEW	786514208	377	19500 SH	DEFINED	18		
19500								
SAFEWAY INC	COM NEW	786514208	14592	755672 SH	DEFINED	21		744572
11100								
SAFEWAY INC	COM NEW	786514208	767	39723 SH	DEFINED	22		28748
10975								
SAFEWAY INC	COM NEW	786514208	312	16137 SH	OTHER	22		16137
SAGA COMMUNICATIONS	CL A	786598102	6	348 SH	DEFINED	01		348
SAGA COMMUNICATIONS	CL A	786598102	10	600 SH	OTHER	01		600
SAGA COMMUNICATIONS	CL A	786598102	205	12100 SH	DEFINED	08		12100
SAGA COMMUNICATIONS	CL A	786598102	9	531 SH	DEFINED	22		
531								
SAGA COMMUNICATIONS	CL A	786598102	76	4500 SH	OTHER	22		531
3969								
ST JOE CO	COM	790148100	883	18477 SH	DEFINED	01		17727
750								
ST JOE CO	COM	790148100	45	950 SH	OTHER	01		950
ST JOE CO	COM	790148100	5	100 SH	DEFINED	05		100
ST JOE CO	COM	790148100	760	15900 SH	DEFINED	08		15900
ST JOE CO	COM	790148100	1197	25062 SH	DEFINED	17		25062
ST JOE CO	COM	790148100	29280	612930 SH	DEFINED	21		612930
ST JOE CO	COM	790148100	2605	54535 SH	DEFINED	22		41970



12565									
ST JOE CO	COM	790148100	567	11875	SH	OTHER	22	11875	
ST JUDE MED INC	COM	790849103	2638	35045	SH	DEFINED	01	34385	
660									
ST JUDE MED INC	COM	790849103	1117	14834	SH	OTHER	01	4129	
10705									
ST JUDE MED INC	COM	790849103	6496	86296	SH	DEFINED	05	86296	
ST JUDE MED INC	COM	790849103	1412	18763	SH	DEFINED	08	18763	
ST JUDE MED INC	COM	790849103	46188	613627	SH	DEFINED	21	613627	
ST JUDE MED INC	COM	790849103	7369	97900	SH	DEFINED	22	82600	
15300									
ST JUDE MED INC	COM	790849103	463	6150	SH	OTHER	22	6150	
ST MARY LD & EXPL CO	COM	792228108	1759	44185	SH	DEFINED	01	28885	
14100									
1200									
ST MARY LD & EXPL CO	COM	792228108	58	1450	SH	OTHER	01		
1450									
ST MARY LD & EXPL CO	COM	792228108	5246	131775	SH	DEFINED	05	131775	
ST MARY LD & EXPL CO	COM	792228108	28	700	SH	DEFINED	08	700	
ST MARY LD & EXPL CO	COM	792228108	756	19000	SH	DEFINED	21	19000	
ST PAUL TRAVELERS INC	COM	792860108	12679	383506	SH	DEFINED	01	347889	
12745									
22872									
ST PAUL TRAVELERS INC	COM	792860108	5564	168289	SH	OTHER	01		
168289									
ST PAUL TRAVELERS INC	COM	792860108	51365	1553694	SH	DEFINED	05	1345594	
208100									
ST PAUL TRAVELERS INC	COM	792860108	2305	69723	SH	DEFINED	08	69723	
ST PAUL TRAVELERS INC	COM	792860108	1	24	SH	DEFINED	13	24	
ST PAUL TRAVELERS INC	COM	792860108	1344	40648	SH	DEFINED	17	40648	
ST PAUL TRAVELERS INC	COM	792860108	32	973	SH	DEFINED	18		
973									
ST PAUL TRAVELERS INC	COM	792860108	23644	715187	SH	DEFINED	21	713387	
1800									
ST PAUL TRAVELERS INC	COM	792860108	8612	260495	SH	DEFINED	22	219280	
41215									
ST PAUL TRAVELERS INC	COM	792860108	4115	124476	SH	OTHER	22	124476	
SAKS INC	COM	79377W108	220	18290	SH	DEFINED	01	17880	
410									
SAKS INC	COM	79377W108	5	400	SH	OTHER	01		
400									
SAKS INC	COM	79377W108	3767	312605	SH	DEFINED	05	312605	
SAKS INC	COM	79377W108	25	2100	SH	DEFINED	08	2100	
SAKS INC	COM	79377W108	2391	198400	SH	DEFINED	21	198400	
SAKS INC	COM	79377W108	88	7300	SH	DEFINED	22	7300	
SALOMON BROS HIGH INCOME FD	COM	794907105	38	3153	SH	DEFINED	01	3153	
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	65	3027	SH	DEFINED	01	2452	
575									
SALIX PHARMACEUTICALS INC	COM	795435106	1049	48750	SH	DEFINED	05	48750	
SALIX PHARMACEUTICALS INC	COM	795435106	13859	644012	SH	DEFINED	21	618422	
25590									
SALIX PHARMACEUTICALS INC	COM	795435106	1471	68378	SH	DEFINED	22	33998	
34380									
SALIX PHARMACEUTICALS INC	COM	795435106	286	13300	SH	OTHER	22	13300	
SALOMON BROTHERS FD INC	COM	795477108	131	10960	SH	DEFINED	01	10960	
SALOMON BROTHERS FD INC	COM	795477108	20	1647	SH	OTHER	01		
1647									
SALOMON BROTHERS FD INC	COM	795477108	22	1870	SH	DEFINED	22	1870	
SALOMON BROTHERS FD INC	COM	795477108	33	2759	SH	OTHER	22	2759	
SALOMON BROS 2008 WORLDWIDE	COM	79548R103	17	1500	SH	DEFINED	01		
1500									
SALOMON BROS 2008 WORLDWIDE	COM	79548R103	269	24200	SH	OTHER	01	15700	
8500									
SALOMON BROS 2008 WORLDWIDE	COM	79548R103	57	5153	SH	DEFINED	22	5153	
SAMARITAN PHARMACEUTICALS	COM	79586Q108	12	10000	SH	DEFINED	22	10000	
SAN JUAN BASIN RTY TR	UNIT BEN INT	798241105	173	5665	SH	DEFINED	22	3265	
2400									
SAN JUAN BASIN RTY TR	UNIT BEN INT	798241105	102	3340	SH	OTHER	22	3340	
SANDERSON FARMS INC	COM	800013104	1265	37825	SH	DEFINED	01	7725	
30100									
SANDERSON FARMS INC	COM	800013104	3732	111575	SH	DEFINED	05	111575	
SANDERSON FARMS INC	COM	800013104	114	3395	SH	DEFINED	08	3395	
SANDERSON FARMS INC	COM	800013104	442	13200	SH	DEFINED	21	13200	
SANDISK CORP	COM	80004C101	790	27140	SH	DEFINED	01	25140	
2000									
SANDISK CORP	COM	80004C101	114	3900	SH	OTHER	01	2500	
1400									
SANDISK CORP	COM	80004C101	14560	500000	SH	CALL	DEFINED	01	500000
SANDISK CORP	COM	80004C101	10431	358193	SH	DEFINED	05	358193	
SANDISK CORP	COM	80004C101	127	4358	SH	DEFINED	08	4358	
SANDISK CORP	COM	80004C101	67090	2303900	SH	CALL	DEFINED	08	2303900
SANDISK CORP	COM	80004C101	2330	80000	SH	PUT	DEFINED	08	80000
SANDISK CORP	COM	80004C101	3081	105806	SH	DEFINED	17	105806	
SANDISK CORP	COM	80004C101	932	32000	SH	DEFINED	20	32000	
SANDISK CORP	COM	80004C101	23637	811710	SH	DEFINED	21	739510	



SCANA CORP NEW 7786	COM	80589M102	1404	37594	SH	OTHER	01	29808	
SCANA CORP NEW	COM	80589M102	9219	246900	SH	DEFINED	05	246900	
SCANA CORP NEW	COM	80589M102	284	7601	SH	DEFINED	08	7601	
SCANA CORP NEW	COM	80589M102	934	25000	SH	DEFINED	21	25000	
SCANA CORP NEW	COM	80589M102	706	18894	SH	DEFINED	22	18894	
SCANA CORP NEW	COM	80589M102	941	25194	SH	OTHER	22	25194	
SCANSOURCE INC	COM	806037107	7085	111053	SH	DEFINED	01	111053	
SCANSOURCE INC	COM	806037107	3405	53375	SH	DEFINED	05	53375	
SCANSOURCE INC	COM	806037107	74	1162	SH	DEFINED	08	1162	
SCANSOURCE INC	COM	806037107	530	8300	SH	DEFINED	21	8300	
SCANSOFT INC 6746	COM	80603P107	28	6912	SH	OTHER	01	166	
SCANSOFT INC 34200	COM	80603P107	2323	569300	SH	DEFINED	21	535100	
SCANSOFT INC	COM	80603P107	450	110400	SH	DEFINED	22	110400	
SCANSOFT INC	COM	80603P107	49	12000	SH	OTHER	22	12000	
SCANSOFT INC	COM	80603P107	4239	1038855	SH	DEFINED		1038855	
SCHEIN HENRY INC	COM	806407102	298	4775	SH	DEFINED	01	4775	
SCHEIN HENRY INC 275	COM	806407102	55	875	SH	OTHER	01	600	
SCHEIN HENRY INC	COM	806407102	5998	96260	SH	DEFINED	05	96260	
SCHEIN HENRY INC	COM	806407102	758	12164	SH	DEFINED	08	12164	
SCHEIN HENRY INC	COM	806407102	208	3340	SH	DEFINED	17	3340	
SCHEIN HENRY INC 6970	COM	806407102	14303	229544	SH	DEFINED	21	222574	
SCHEIN HENRY INC 12450	COM	806407102	782	12550	SH	DEFINED	22	100	
SCHERING PLOUGH CORP 140309	COM	806605101	37024	1942519	SH	DEFINED	01	1802210	
SCHERING PLOUGH CORP 470558	COM	806605101	23604	1238394	SH	OTHER	01	767836	
SCHERING PLOUGH CORP	COM	806605101	13173	691119	SH	DEFINED	05	691119	
SCHERING PLOUGH CORP	COM	806605101	9021	473306	SH	DEFINED	08	473306	
SCHERING PLOUGH CORP	COM	806605101	7	350	SH	OTHER	13	350	
SCHERING PLOUGH CORP	COM	806605101	2374	124575	SH	DEFINED	17	124575	
SCHERING PLOUGH CORP	COM	806605101	1422	74600	SH	DEFINED	20	74600	
SCHERING PLOUGH CORP 140600	COM	806605101	23185	1216407	SH	DEFINED	21	1075807	
SCHERING PLOUGH CORP 23843	COM	806605101	14609	766453	SH	DEFINED	22	742610	
SCHERING PLOUGH CORP	COM	806605101	10174	533762	SH	OTHER	22	533762	
SCHERING PLOUGH CORP	PFD CONV MAN	806605606	4525	85450	SH	DEFINED	08	85450	
SCHERING PLOUGH CORP	PFD CONV MAN	806605606	2342	44228	SH	DEFINED	17	44228	
SCHERING PLOUGH CORP 300000	PFD CONV MAN	806605606	15885	300000	SH	OTHER	17		
SCHERING PLOUGH CORP	PFD CONV MAN	806605606	11	200	SH	OTHER	22	200	
SCHLUMBERGER LTD 33850	COM	806857108	46729	694234	SH	DEFINED	01	660384	
SCHLUMBERGER LTD 217916	COM	806857108	26282	390461	SH	OTHER	01	172545	
SCHLUMBERGER LTD 145300	COM	806857108	32003	475454	SH	DEFINED	05	330154	
SCHLUMBERGER LTD	COM	806857108	9899	147070	SH	DEFINED	08	147070	
SCHLUMBERGER LTD	COM	806857108	2019	30000	SH	CALL	DEFINED	08	30000
SCHLUMBERGER LTD	COM	806857108	10097	150000	SH	PUT	DEFINED	08	150000
SCHLUMBERGER LTD	COM	806857108	21	315	SH	OTHER	13	315	
SCHLUMBERGER LTD	COM	806857108	1546	22970	SH	DEFINED	17	22970	
SCHLUMBERGER LTD	COM	806857108	3783	56200	SH	DEFINED	20	56200	
SCHLUMBERGER LTD 152070	COM	806857108	105475	1567000	SH	DEFINED	21	1414930	
SCHLUMBERGER LTD 33101	COM	806857108	39306	583958	SH	DEFINED	22	550857	
SCHLUMBERGER LTD	COM	806857108	28727	426791	SH	OTHER	22	426791	
SCHLUMBERGER LTD	COM	806857108	175	2601	SH	DEFINED		2601	
SCHLUMBERGER LTD	DBCV 1.500%	806857AC2	1197	1093000	PRN	DEFINED	08	1093000	
SCHLUMBERGER LTD	DBCV 1.500%	806857AC2	1073	980000	PRN	DEFINED	17	980000	
SCHLUMBERGER LTD	DBCV 2.125%	806857AD0	1052	979000	PRN	DEFINED	08	979000	
SCHOLASTIC CORP	COM	807066105	162	5235	SH	DEFINED	01	5235	
SCHOLASTIC CORP 225	COM	807066105	7	225	SH	OTHER	01		
SCHOLASTIC CORP	COM	807066105	2696	87285	SH	DEFINED	05	87285	
SCHOLASTIC CORP	COM	807066105	11	358	SH	DEFINED	08	358	
SCHOLASTIC CORP 3500	COM	807066105	11544	373700	SH	DEFINED	21	370200	
SCHOLASTIC CORP 8800	COM	807066105	3225	104400	SH	DEFINED	22	95600	
SCHOOL SPECIALTY INC 6270	COM	807863105	452	11461	SH	DEFINED	01	5191	
SCHOOL SPECIALTY INC 230	COM	807863105	9	230	SH	OTHER	01		
SCHOOL SPECIALTY INC	COM	807863105	3991	101275	SH	DEFINED	05	101275	
SCHOOL SPECIALTY INC	COM	807863105	201	5100	SH	DEFINED	08	5100	
SCHOOL SPECIALTY INC 500	COM	807863105	9317	236400	SH	DEFINED	21	235900	

SCHOOL SPECIALTY INC 4125	COM	807863105	2243	56919 SH	DEFINED 22		52794
SCHULMAN A INC	COM	808194104	4542	206068 SH	DEFINED 01		206068
SCHULMAN A INC 900	COM	808194104	2235	101405 SH	OTHER 01		100505
SCHULMAN A INC	COM	808194104	3031	137525 SH	DEFINED 05		137525
SCHULMAN A INC	COM	808194104	15	700 SH	DEFINED 08		700
SCHULMAN A INC	COM	808194104	3729	169194 SH	DEFINED 21		169194
SCHULMAN A INC	COM	808194104	277	12570 SH	DEFINED 22		12570
SCHULMAN A INC	COM	808194104	46	2100 SH	OTHER 22		2100
SCHWAB CHARLES CORP NEW 500	COM	808513105	3124	339930 SH	DEFINED 01		339430
SCHWAB CHARLES CORP NEW 38239	COM	808513105	1487	161850 SH	OTHER 01		123611
SCHWAB CHARLES CORP NEW	COM	808513105	5815	632796 SH	DEFINED 05		632796
SCHWAB CHARLES CORP NEW	COM	808513105	773	84160 SH	DEFINED 08		84160
SCHWAB CHARLES CORP NEW	COM	808513105	582	63300 SH	DEFINED 17		63300
SCHWAB CHARLES CORP NEW 10200	COM	808513105	5160	561430 SH	DEFINED 21		551230
SCHWAB CHARLES CORP NEW 38500	COM	808513105	663	72101 SH	DEFINED 22		33601
SCHWAB CHARLES CORP NEW	COM	808513105	655	71243 SH	OTHER 22		71243
SCHWEITZER-MAUDUIT INTL INC 3761	COM	808541106	231	7134 SH	DEFINED 01		3373
SCHWEITZER-MAUDUIT INTL INC 139	COM	808541106	5	139 SH	OTHER 01		
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	2309	71275 SH	DEFINED 05		71275
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	60	1853 SH	DEFINED 08		1853
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	321	9900 SH	DEFINED 21		9900
SCHWEITZER-MAUDUIT INTL INC 10	COM	808541106	4	120 SH	DEFINED 22		110
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	2	50 SH	OTHER 22		50
SCIENTIFIC ATLANTA INC 17000	COM	808655104	1470	56716 SH	DEFINED 01		39716
SCIENTIFIC ATLANTA INC 4808	COM	808655104	378	14577 SH	OTHER 01		9769
SCIENTIFIC ATLANTA INC	COM	808655104	1767	68154 SH	DEFINED 05		68154
SCIENTIFIC ATLANTA INC	COM	808655104	565	21790 SH	DEFINED 08		21790
SCIENTIFIC ATLANTA INC	COM	808655104	5653	218100 SH	CALL DEFINED 08		218100
SCIENTIFIC ATLANTA INC	COM	808655104	270	10400 SH	DEFINED 17		10400
SCIENTIFIC ATLANTA INC	COM	808655104	5718	220605 SH	DEFINED 21		220605
SCIENTIFIC ATLANTA INC 500	COM	808655104	443	17100 SH	DEFINED 22		16600
SCIENTIFIC ATLANTA INC	COM	808655104	52	2000 SH	OTHER 22		2000
SCIENTIFIC GAMES CORP	CL A	80874P109	6	325 SH	DEFINED 01		325
SCIENTIFIC GAMES CORP 33430	CL A	80874P109	22010	1152340 SH	DEFINED 21		1118910
SCIENTIFIC GAMES CORP 31380	CL A	80874P109	2117	110830 SH	DEFINED 22		79450
SCIENTIFIC GAMES CORP	CL A	80874P109	235	12300 SH	OTHER 22		12300
SCIENTIFIC LEARNING CORP	COM	808760102	71	12882 SH	DEFINED 22		12882
SCOTTISH PWR PLC 116	SPON ADR FIN	81013T705	235	7630 SH	DEFINED 01		7514
SCOTTISH PWR PLC 6258	SPON ADR FIN	81013T705	480	15580 SH	OTHER 01		9322
SCOTTISH PWR PLC	SPON ADR FIN	81013T705	330	10700 SH	DEFINED 21		10700
SCOTTISH PWR PLC 1252	SPON ADR FIN	81013T705	115	3722 SH	DEFINED 22		2470
SCOTTISH PWR PLC	SPON ADR FIN	81013T705	559	18132 SH	OTHER 22		18132
SCOTTS CO	CL A	810186106	249	3875 SH	DEFINED 01		3875
SCOTTS CO 100	CL A	810186106	6	100 SH	OTHER 01		
SCOTTS CO	CL A	810186106	4666	72740 SH	DEFINED 05		72740
SCOTTS CO	CL A	810186106	80	1244 SH	DEFINED 08		1244
SCOTTS CO 10940	CL A	810186106	702	10940 SH	DEFINED 22		
SCOTTS CO 3860	CL A	810186106	250	3900 SH	OTHER 22		40
SCRIPPS E W CO OHIO 670	CL A	811054204	32	670 SH	DEFINED 01		
SCRIPPS E W CO OHIO 10000 1505	CL A	811054204	810	16955 SH	OTHER 01		5450
SCRIPPS E W CO OHIO	CL A	811054204	6594	138010 SH	DEFINED 05		138010
SCRIPPS E W CO OHIO	CL A	811054204	165	3444 SH	DEFINED 08		3444
SCRIPPS E W CO OHIO 604	CL A	811054204	29	604 SH	DEFINED 22		
SCUDDER NEW ASIA FD INC	COM	811183102	18	1333 SH	DEFINED 01		1333
SCUDDER NEW ASIA FD INC	COM	811183102	86	6575 SH	OTHER 01		6575
SCUDDER NEW ASIA FD INC	COM	811183102	54	4094 SH	DEFINED 22		4094
SCUDDER MUN INCOME TR	COM SH BEN I	81118R604	150	12230 SH	DEFINED 01		12230
SCUDDER MUN INCOME TR 3900	COM SH BEN I	81118R604	108	8846 SH	OTHER 01		4946
SCUDDER MUN INCOME TR	COM SH BEN I	81118R604	24	2000 SH	DEFINED 22		2000
SCUDDER RREEF REAL ESTATE FD	COM	81119Q100	200	10229 SH	DEFINED 22		10229
SCUDDER RREEF REAL ESTATE FD	COM	81119Q100	59	3000 SH	OTHER 22		3000



SELECTIVE INS GROUP INC 11985	COM	816300107	625	16800 SH	DEFINED 01	4815
SELECTIVE INS GROUP INC 115	COM	816300107	4	115 SH	OTHER 01	
SELECTIVE INS GROUP INC	COM	816300107	4855	130500 SH	DEFINED 05	130500
SELECTIVE INS GROUP INC	COM	816300107	371	9963 SH	DEFINED 08	9963
SELECTIVE INS GROUP INC	COM	816300107	684	18400 SH	DEFINED 21	18400
SELECTIVE INS GROUP INC 324	COM	816300107	259	6960 SH	DEFINED 22	6636
SELECTIVE INS GROUP INC	COM	816300107	2424	65170 SH	OTHER 22	65170
SELIGMAN SELECT MUN FD INC	COM	816344105	114	10567 SH	DEFINED 01	10567
SELIGMAN SELECT MUN FD INC	COM	816344105	67	6270 SH	OTHER 01	6270
SELIGMAN SELECT MUN FD INC	COM	816344105	24	2200 SH	DEFINED 22	2200
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	212	7000 SH	DEFINED 01	7000
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	568104	18786503 SH	DEFINED 08	18786503
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	33793	1117500 SH	CALL DEFINED 08	1117500
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	6093	201500 SH	DEFINED 17	201500
SEMICONDUCTOR MFG INTL CORP	SPONSORED AD	81663N206	786	79530 SH	DEFINED 21	79530
SEMTECH CORP 5500	COM	816850101	512	26705 SH	DEFINED 01	21205
SEMTECH CORP 1975	COM	816850101	60	3150 SH	OTHER 01	1175
SEMTECH CORP	COM	816850101	6752	352199 SH	DEFINED 05	352199
SEMTECH CORP	COM	816850101	151	7866 SH	DEFINED 08	7866
SEMTECH CORP 44600	COM	816850101	856	44645 SH	OTHER 22	45
SEMPRA ENERGY 44668	COM	816851109	79904	2207916 SH	DEFINED 01	2163248
SEMPRA ENERGY 88291	COM	816851109	6651	183778 SH	OTHER 01	95487
SEMPRA ENERGY	COM	816851109	12136	335337 SH	DEFINED 05	335337
SEMPRA ENERGY	COM	816851109	1984	54810 SH	DEFINED 08	54810
SEMPRA ENERGY 375	COM	816851109	29	805 SH	DEFINED 13	430
SEMPRA ENERGY 7380	COM	816851109	17202	475335 SH	DEFINED 21	467955
SEMPRA ENERGY 59329	COM	816851109	53946	1490630 SH	DEFINED 22	1431301
SEMPRA ENERGY	COM	816851109	12574	347454 SH	OTHER 22	347454
SEMITOOL INC	COM	816909105	499	65700 SH	DEFINED 01	65700
SEMITOOL INC 700	COM	816909105	5	700 SH	OTHER 01	
SEMITOOL INC	COM	816909105	13	1764 SH	DEFINED 08	1764
SENSIENT TECHNOLOGIES CORP	COM	81725T100	1420	65598 SH	DEFINED 01	65598
SENSIENT TECHNOLOGIES CORP	COM	81725T100	87	4000 SH	OTHER 01	4000
SENSIENT TECHNOLOGIES CORP	COM	81725T100	2235	103301 SH	DEFINED 05	103301
SENSIENT TECHNOLOGIES CORP	COM	81725T100	71	3299 SH	DEFINED 08	3299
SENSIENT TECHNOLOGIES CORP	COM	81725T100	12034	556100 SH	DEFINED 21	556100
SENSIENT TECHNOLOGIES CORP 9200	COM	81725T100	2360	109070 SH	DEFINED 22	99870
SENSIENT TECHNOLOGIES CORP	COM	81725T100	87	4000 SH	OTHER 22	4000
SEPRACOR INC	COM	817315104	516	10575 SH	DEFINED 01	10575
SEPRACOR INC 300	COM	817315104	63	1300 SH	OTHER 01	1000
SEPRACOR INC	COM	817315104	9452	193767 SH	DEFINED 05	193767
SEPRACOR INC	COM	817315104	132	2700 SH	DEFINED 08	2700
SEPRACOR INC	COM	817315104	18146	372000 SH	CALL DEFINED 08	372000
SEPRACOR INC	COM	817315104	19263	394900 SH	PUT DEFINED 08	394900
SEPRACOR INC	COM	817315104	1386	28410 SH	DEFINED 17	28410
SEPRACOR INC	COM	817315104	54	1100 SH	DEFINED 22	1100
SEQUA CORPORATION	CL A	817320104	59	1125 SH	DEFINED 01	1125
SEQUA CORPORATION	CL A	817320104	1201	22999 SH	DEFINED 05	22999
SERENA SOFTWARE INC 38310	COM	817492101	815	48715 SH	DEFINED 01	10405
SERENA SOFTWARE INC 490	COM	817492101	8	490 SH	OTHER 01	
SERENA SOFTWARE INC	COM	817492101	3608	215650 SH	DEFINED 05	215650
SERENA SOFTWARE INC	COM	817492101	1233	73686 SH	DEFINED 08	73686
SERENA SOFTWARE INC	COM	817492101	494	29500 SH	DEFINED 21	29500
SEROLOGICALS CORP	COM	817523103	1	60 SH	DEFINED 01	60
SEROLOGICALS CORP 7200	COM	817523103	14054	602400 SH	DEFINED 21	595200
SEROLOGICALS CORP 11757	COM	817523103	3465	148500 SH	DEFINED 22	136743
SEROLOGICALS CORP	SDCV 4.750%	817523AB9	6939	3810000 PRN	DEFINED 08	3810000
SERVICE CORP INTL	COM	817565104	5	750 SH	DEFINED 01	750
SERVICE CORP INTL 2500	COM	817565104	47	7600 SH	OTHER 01	5100
SERVICE CORP INTL	COM	817565104	13	2143 SH	DEFINED 05	2143
SERVICE CORP INTL	COM	817565104	32	5100 SH	DEFINED 08	5100
SERVICE CORP INTL	COM	817565104	8	1300 SH	DEFINED 22	1300
SERVICE CORP INTL	COM	817565104	116	18630 SH	OTHER 22	18630
SERVICEMASTER CO 12150	COM	81760N109	2721	211598 SH	DEFINED 01	199448
SERVICEMASTER CO	COM	81760N109	177	13750 SH	OTHER 01	13750

SERVICEMASTER CO	COM	81760N109	18	1386	SH	DEFINED 05	1386
SERVICEMASTER CO	COM	81760N109	80	6241	SH	DEFINED 08	6241
SERVICEMASTER CO	COM	81760N109	4664	362700	SH	DEFINED 21	362700
SERVICEMASTER CO	COM	81760N109	902	70136	SH	DEFINED 22	70136
SERVICEMASTER CO	COM	81760N109	715	55605	SH	OTHER 22	55605
SHARPER IMAGE CORP	COM	820013100	73	3400	SH	DEFINED 08	3400
SHARPER IMAGE CORP	COM	820013100	2006	93525	SH	DEFINED 17	93525
SHARPER IMAGE CORP	COM	820013100	4835	225400	SH	DEFINED 21	211300
14100							
SHARPER IMAGE CORP	COM	820013100	912	42536	SH	DEFINED 22	42536
SHARPER IMAGE CORP	COM	820013100	103	4800	SH	OTHER 22	4800
SHAW GROUP INC	COM	820280105	157	13075	SH	DEFINED 01	7275
5800							
SHAW GROUP INC	COM	820280105	2	200	SH	OTHER 01	
200							
SHAW GROUP INC	COM	820280105	3464	288700	SH	DEFINED 05	288700
SHAW GROUP INC	COM	820280105	60	5036	SH	DEFINED 08	5036
SHAW GROUP INC	COM	820280105	1080	90000	SH	CALL DEFINED 08	90000
SHAW GROUP INC	COM	820280105	144	12000	SH	DEFINED 17	12000
SHAW GROUP INC	COM	820280105	12151	1012600	SH	DEFINED 21	1012600
SHAW GROUP INC	COM	820280105	2214	184500	SH	DEFINED 22	170700
13800							
SHAW GROUP INC	COM	820280105	9	750	SH	OTHER 22	750
SHELL TRANS & TRADING PLC	ADR NY SHS N	822703609	743	16695	SH	DEFINED 01	16695
SHELL TRANS & TRADING PLC	ADR NY SHS N	822703609	1362	30590	SH	OTHER 01	23460
7130							
SHELL TRANS & TRADING PLC	ADR NY SHS N	822703609	89	2000	SH	DEFINED 08	2000
SHELL TRANS & TRADING PLC	ADR NY SHS N	822703609	1050	23600	SH	DEFINED 22	22700
900							
SHELL TRANS & TRADING PLC	ADR NY SHS N	822703609	352	7900	SH	OTHER 22	7900
SHERWIN WILLIAMS CO	COM	824348106	3609	82097	SH	DEFINED 01	82097
SHERWIN WILLIAMS CO	COM	824348106	933	21220	SH	OTHER 01	15478
5742							
SHERWIN WILLIAMS CO	COM	824348106	3096	70435	SH	DEFINED 05	70435
SHERWIN WILLIAMS CO	COM	824348106	1007	22905	SH	DEFINED 08	22905
SHERWIN WILLIAMS CO	COM	824348106	607	13818	SH	DEFINED 21	13818
SHERWIN WILLIAMS CO	COM	824348106	4653	105857	SH	DEFINED 22	103675
2182							
SHERWIN WILLIAMS CO	COM	824348106	1674	38087	SH	OTHER 22	38087
SHIRE PHARMACEUTICALS GRP PL	SPONSORED AD	82481R106	2	70	SH	DEFINED 01	70
SHIRE PHARMACEUTICALS GRP PL	SPONSORED AD	82481R106	48	1686	SH	OTHER 01	539
1147							
SHIRE PHARMACEUTICALS GRP PL	SPONSORED AD	82481R106	45	1575	SH	DEFINED 05	1575
SHIRE PHARMACEUTICALS GRP PL	SPONSORED AD	82481R106	1483	51760	SH	DEFINED 20	51760
SHIRE PHARMACEUTICALS GRP PL	SPONSORED AD	82481R106	9259	323170	SH	DEFINED 21	207020
116150							
SHOPKO STORES INC	COM	824911101	213	12225	SH	DEFINED 01	4525
7700							
SHOPKO STORES INC	COM	824911101	4	250	SH	OTHER 01	
250							
SHOPKO STORES INC	COM	824911101	2322	133400	SH	DEFINED 05	133400
SHOPKO STORES INC	COM	824911101	12	700	SH	DEFINED 08	700
SHOPKO STORES INC	COM	824911101	3183	182850	SH	DEFINED 21	182850
SHOPKO STORES INC	COM	824911101	285	16390	SH	DEFINED 22	10190
6200							
SHOPKO STORES INC	COM	824911101	148	8500	SH	OTHER 22	8500
SHOLODGE INC	COM	825034101	460	100000	SH	OTHER 01	
100000							
SHUFFLE MASTER INC	COM	825549108	678	18106	SH	DEFINED 01	8156
9950							
SHUFFLE MASTER INC	COM	825549108	5	125	SH	OTHER 01	
125							
SHUFFLE MASTER INC	COM	825549108	7307	195061	SH	DEFINED 05	195061
SHUFFLE MASTER INC	COM	825549108	19	500	SH	DEFINED 08	500
SHUFFLE MASTER INC	COM	825549108	577	15400	SH	DEFINED 21	15400
SHUFFLE MASTER INC	COM	825549108	3	75	SH	DEFINED 22	75
SHURGARD STORAGE CTRS INC	COM	82567D104	413	10650	SH	DEFINED 01	6183
4467							
SHURGARD STORAGE CTRS INC	COM	82567D104	381	9808	SH	OTHER 01	
9808							
SHURGARD STORAGE CTRS INC	COM	82567D104	3721	95900	SH	DEFINED 05	95900
SHURGARD STORAGE CTRS INC	COM	82567D104	43	1100	SH	DEFINED 08	1100
SHURGARD STORAGE CTRS INC	COM	82567D104	350	9026	SH	DEFINED 17	9026
SHURGARD STORAGE CTRS INC	COM	82567D104	1183	30500	SH	DEFINED 21	30500
SIEBEL SYS INC	COM	826170102	508	67320	SH	DEFINED 01	63352
3968							
SIEBEL SYS INC	COM	826170102	53	6987	SH	OTHER 01	
6987							
SIEBEL SYS INC	COM	826170102	4217	559276	SH	DEFINED 05	241376
317900							
SIEBEL SYS INC	COM	826170102	326	43247	SH	DEFINED 08	43247
SIEBEL SYS INC	COM	826170102	284	37600	SH	CALL DEFINED 08	37600
SIEBEL SYS INC	COM	826170102	1348	178819	SH	DEFINED 17	178819
SIEBEL SYS INC	COM	826170102	373	49460	SH	DEFINED 20	49460
SIEBEL SYS INC	COM	826170102	500	66253	SH	DEFINED 21	66253

SIEBEL SYS INC 24155	COM	826170102	672	89069	SH	DEFINED	22	64914	
SIEBEL SYS INC	COM	826170102	125	16585	SH	OTHER	22	16585	
SIEMENS A G	SPONSORED AD	826197501	68	922	SH	DEFINED	01	922	
SIEMENS A G	SPONSORED AD	826197501	25	345	SH	OTHER	01	345	
SIEMENS A G	SPONSORED AD	826197501	2336	31700	SH	DEFINED	21	31700	
SIEMENS A G 75	SPONSORED AD	826197501	322	4375	SH	DEFINED	22	4300	
SIEMENS A G	SPONSORED AD	826197501	177	2400	SH	OTHER	22	2400	
SIERRA HEALTH SVCS INC 15075 1425	COM	826322109	1089	22715	SH	DEFINED	01	6215	
SIERRA HEALTH SVCS INC 950	COM	826322109	46	950	SH	OTHER	01		
SIERRA HEALTH SVCS INC	COM	826322109	6317	131800	SH	DEFINED	05	131800	
SIERRA HEALTH SVCS INC	COM	826322109	98	2036	SH	DEFINED	08	2036	
SIERRA HEALTH SVCS INC	COM	826322109	307	6400	SH	DEFINED	17	6400	
SIERRA HEALTH SVCS INC	COM	826322109	853	17800	SH	DEFINED	21	17800	
SIERRA HEALTH SVCS INC	DBCW 2.250%	826322AB5	22444	8359000	PRN	DEFINED	08	8359000	
SIERRA PAC RES NEW	COM	826428104	111	12375	SH	DEFINED	01	12375	
SIERRA PAC RES NEW 1082	COM	826428104	18	2046	SH	OTHER	01	964	
SIERRA PAC RES NEW	COM	826428104	2314	258556	SH	DEFINED	05	258556	
SIERRA PAC RES NEW	COM	826428104	3095	345815	SH	DEFINED	08	345815	
SIERRA PAC RES NEW	COM	826428104	3043	340000	SH	DEFINED	17	340000	
SIERRA PAC RES NEW	COM	826428104	12	1363	SH	OTHER	22	1363	
SIERRA PAC RES NEW	NOTE 7.250%	826428AF1	19631	9000000	PRN	DEFINED	17	9000000	
SIGMA ALDRICH CORP 1000	COM	826552101	5176	89236	SH	DEFINED	01	88236	
SIGMA ALDRICH CORP 193495	COM	826552101	12932	222966	SH	OTHER	01	29471	
SIGMA ALDRICH CORP	COM	826552101	2184	37658	SH	DEFINED	05	37658	
SIGMA ALDRICH CORP	COM	826552101	537	9258	SH	DEFINED	08	9258	
SIGMA ALDRICH CORP 1100	COM	826552101	4472	77101	SH	DEFINED	21	76001	
SIGMA ALDRICH CORP 9062	COM	826552101	3009	51878	SH	DEFINED	22	42816	
SIGMA ALDRICH CORP	COM	826552101	1875	32332	SH	OTHER	22	32332	
SIGMA DESIGNS INC	COM	826565103	3	326	SH	DEFINED	08	326	
SIGMA DESIGNS INC	COM	826565103	651	69626	SH	DEFINED	17	69626	
SIGMA DESIGNS INC	COM	826565103	158	16900	SH	DEFINED	21	16900	
SIGMATEL INC	COM	82661W107	318	15000	SH	PUT	DEFINED	08	15000
SIGMATEL INC 13760	COM	82661W107	11077	522277	SH	DEFINED	21	508517	
SIGMATEL INC 30100	COM	82661W107	638	30100	SH	DEFINED	22		
SIGMATEL INC 29070	COM	82661W107	617	29070	SH	OTHER	22		
SILICON LABORATORIES INC 623	COM	826919102	362	10925	SH	DEFINED	01	10302	
SILICON LABORATORIES INC 152	COM	826919102	5	152	SH	OTHER	01		
SILICON LABORATORIES INC	COM	826919102	6315	190851	SH	DEFINED	05	190851	
SILICON LABORATORIES INC	COM	826919102	290	8773	SH	DEFINED	08	8773	
SILICON LABORATORIES INC	COM	826919102	526	15900	SH	PUT	DEFINED	08	15900
SILICON LABORATORIES INC	COM	826919102	1685	50915	SH	DEFINED	20	50915	
SILICON LABORATORIES INC 69545	COM	826919102	35640	1077076	SH	DEFINED	21	1007531	
SILICON LABORATORIES INC 41400	COM	826919102	2277	68810	SH	DEFINED	22	27410	
SILICON LABORATORIES INC	COM	826919102	33	1000	SH	OTHER	22	1000	
SILGAN HOLDINGS INC	COM	827048109	20	425	SH	DEFINED	01	425	
SILGAN HOLDINGS INC	COM	827048109	50	1089	SH	DEFINED	08	1089	
SILGAN HOLDINGS INC	COM	827048109	2552	55125	SH	OTHER	22	55125	
SILICON GRAPHICS INC	COM	827056102	108	75000	SH	DEFINED	01	75000	
SILICON GRAPHICS INC	COM	827056102	12	8000	SH	OTHER	01	8000	
SILICON GRAPHICS INC	COM	827056102	468	324746	SH	DEFINED	17	324746	
SILICON STORAGE TECHNOLOGY I 300	COM	827057100	2	300	SH	DEFINED	01		
SILICON STORAGE TECHNOLOGY I	COM	827057100	2	330	SH	OTHER	01	330	
SILICON STORAGE TECHNOLOGY I	COM	827057100	17	2607	SH	DEFINED	08	2607	
SILICON STORAGE TECHNOLOGY I 30800	COM	827057100	3244	509195	SH	DEFINED	21	478395	
SILICON STORAGE TECHNOLOGY I	COM	827057100	624	97960	SH	DEFINED	22	97960	
SILICON STORAGE TECHNOLOGY I	COM	827057100	114	17940	SH	OTHER	22	17940	
SILICON IMAGE INC	COM	82705T102	10	800	SH	DEFINED	08	800	
SILICON IMAGE INC 34500	COM	82705T102	6519	515745	SH	DEFINED	21	481245	
SILICON IMAGE INC	COM	82705T102	1288	101884	SH	DEFINED	22	101884	
SILICON IMAGE INC	COM	82705T102	148	11735	SH	OTHER	22	11735	
SILICON VY BANCSHARES	COM	827064106	145	3900	SH	DEFINED	01	3900	
SILICON VY BANCSHARES 75	COM	827064106	3	75	SH	OTHER	01		
SILICON VY BANCSHARES	COM	827064106	2926	78731	SH	DEFINED	05	78731	
SILICON VY BANCSHARES	COM	827064106	55	1480	SH	DEFINED	08	1480	
SILICON VY BANCSHARES	COM	827064106	118	3180	SH	DEFINED	21	3180	



SILICON VY BANCSHARES 700	COM	827064106	217	5850 SH	DEFINED 22	5150
SIMMONS 1ST NATL CORP	CL A \$1 PAR	828730200	432	16904 SH	DEFINED 01	16904
SIMMONS 1ST NATL CORP	CL A \$1 PAR	828730200	55	2134 SH	OTHER 01	2134
SIMMONS 1ST NATL CORP	CL A \$1 PAR	828730200	244	9552 SH	DEFINED 22	9552
SIMON PPTY GROUP INC NEW 1100	COM	828806109	3205	59762 SH	DEFINED 01	58662
SIMON PPTY GROUP INC NEW 3135	COM	828806109	445	8297 SH	OTHER 01	5162
SIMON PPTY GROUP INC NEW	COM	828806109	2037	37978 SH	DEFINED 05	37978
SIMON PPTY GROUP INC NEW	COM	828806109	1511	28169 SH	DEFINED 08	28169
SIMON PPTY GROUP INC NEW	COM	828806109	549	10240 SH	DEFINED 17	10240
SIMON PPTY GROUP INC NEW	COM	828806109	46370	864626 SH	DEFINED 21	864626
SIMON PPTY GROUP INC NEW 13795	COM	828806109	4042	75370 SH	DEFINED 22	61575
SIMON PPTY GROUP INC NEW	COM	828806109	571	10655 SH	OTHER 22	10655
SIMPSON MANUFACTURING CO INC 7100	COM	829073105	673	10650 SH	DEFINED 01	3550
SIMPSON MANUFACTURING CO INC 2050	COM	829073105	130	2050 SH	OTHER 01	
SIMPSON MANUFACTURING CO INC	COM	829073105	6691	105875 SH	DEFINED 05	105875
SIMPSON MANUFACTURING CO INC	COM	829073105	105	1662 SH	DEFINED 08	1662
SIMPSON MANUFACTURING CO INC 2762	COM	829073105	175	2762 SH	DEFINED 18	
SIMPSON MANUFACTURING CO INC	COM	829073105	999	15800 SH	DEFINED 21	15800
SINCLAIR BROADCAST GROUP INC	CL A	829226109	25	3366 SH	DEFINED 01	3366
SINCLAIR BROADCAST GROUP INC 3600	CL A	829226109	26	3600 SH	OTHER 01	
SINCLAIR BROADCAST GROUP INC 30800	CL A	829226109	6578	901080 SH	DEFINED 21	870280
SINCLAIR BROADCAST GROUP INC 7700	CL A	829226109	1338	183350 SH	DEFINED 22	175650
SINCLAIR BROADCAST GROUP INC	CL A	829226109	84	11500 SH	OTHER 22	11500
SINCLAIR BROADCAST GROUP INC 12805	PFD CV EXCH	829226505	515	12805 SH	DEFINED 18	
SINCLAIR BROADCAST GROUP INC	PFD CV EXCH	829226505	3	67 SH	DEFINED 22	67
SINA CORP	NOTE	82922RAB9	1891	1470000 PRN	DEFINED 17	1470000
SIRIUS SATELLITE RADIO INC	COM	82966U103	593	185270 SH	DEFINED 01	185270
SIRIUS SATELLITE RADIO INC 7325	COM	82966U103	66	20750 SH	OTHER 01	13425
SIRIUS SATELLITE RADIO INC	COM	82966U103	31	9780 SH	DEFINED 05	9780
SIRIUS SATELLITE RADIO INC	COM	82966U103	41	12900 SH	DEFINED 08	12900
SIRIUS SATELLITE RADIO INC	COM	82966U103	406	126917 SH	DEFINED 17	126917
SIRIUS SATELLITE RADIO INC	COM	82966U103	560	175000 SH	DEFINED 21	175000
SIRIUS SATELLITE RADIO INC 12800	COM	82966U103	55	17050 SH	DEFINED 22	4250
SIRIUS SATELLITE RADIO INC	COM	82966U103	143	44600 SH	OTHER 22	44600
SIRVA INC	COM	82967Y104	11	500 SH	DEFINED 08	500
SIRVA INC	COM	82967Y104	195	8500 SH	DEFINED 17	8500
SIRVA INC	COM	82967Y104	414	18080 SH	DEFINED 20	18080
SIRVA INC 20230	COM	82967Y104	11646	508547 SH	DEFINED 21	488317
SIRVA INC 35800	COM	82967Y104	1280	55909 SH	DEFINED 22	20109
SIRVA INC	COM	82967Y104	349	15233 SH	OTHER 22	15233
SIPEX CORP 26900	COM	829909100	141	26900 SH	OTHER 22	
SIX FLAGS INC	COM	83001P109	394	72500 SH	DEFINED 01	72500
SIX FLAGS INC	COM	83001P109	1115	205011 SH	DEFINED 05	205011
SIX FLAGS INC	COM	83001P109	288	53000 SH	DEFINED 08	53000
SIX FLAGS INC	COM	83001P109	9271	1704300 SH	DEFINED 21	1704300
SIX FLAGS INC	COM	83001P109	887	163120 SH	DEFINED 22	163120
SIX FLAGS INC	COM	83001P109	61	11200 SH	OTHER 22	11200
SIZELER PPTY INVS INC	COM	830137105	243	26181 SH	DEFINED 17	26181
SKY FINL GROUP INC	COM	83080P103	200	8007 SH	DEFINED 01	8007
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	10	400 SH	DEFINED 08	400
SKY FINL GROUP INC 9950	COM	83080P103	249	9950 SH	OTHER 22	
SKYLINE CORP 225	COM	830830105	42	1050 SH	DEFINED 01	825
SKYLINE CORP 125	COM	830830105	5	125 SH	OTHER 01	
SKYLINE CORP	COM	830830105	1427	35625 SH	DEFINED 05	35625
SKYLINE CORP	COM	830830105	77	1920 SH	DEFINED 08	1920
SKYLINE CORP	COM	830830105	224	5600 SH	DEFINED 21	5600
SKYWEST INC 14707	COM	830879102	347	23025 SH	DEFINED 01	8318
SKYWEST INC 193	COM	830879102	3	193 SH	OTHER 01	
SKYWEST INC	COM	830879102	3954	262725 SH	DEFINED 05	262725
SKYWEST INC	COM	830879102	20	1300 SH	DEFINED 08	1300
SKYWEST INC	COM	830879102	3663	243400 SH	DEFINED 21	243400
SKYWEST INC	COM	830879102	135	8990 SH	DEFINED 22	8990

SKYWEST INC	COM	830879102	44	2900	SH	OTHER	22	2900	
SKYWORKS SOLUTIONS INC	COM	83088M102	6599	696045	SH	DEFINED	05	696045	
SKYWORKS SOLUTIONS INC	COM	83088M102	36	3745	SH	DEFINED	08	3745	
SKYWORKS SOLUTIONS INC	COM	83088M102	978	103200	SH	DEFINED	21	103200	
SKYWORKS SOLUTIONS INC	COM	83088M102	51	5428	SH	DEFINED	22	4428	
1000									
SKYWORKS SOLUTIONS INC	COM	83088M102	70	7416	SH	OTHER	22	7416	
SKYWORKS SOLUTIONS INC	NOTE	4.750% 83088MAB8	4614	3680000	PRN	DEFINED	17	3680000	
SLADES FERRY BANCORP	COM	830896106	107	5620	SH	DEFINED	22	5620	
SLADES FERRY BANCORP	COM	830896106	212	11157	SH	OTHER	22	11157	
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	93	2000	SH	DEFINED	21	2000	
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	558	12040	SH	DEFINED	22		
12040									
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	987	21300	SH	OTHER	22	12840	
8460									
SMITH A O	COM	831865209	340	13976	SH	DEFINED	01	3476	
10500									
SMITH A O	COM	831865209	3149	129325	SH	DEFINED	05	129325	
SMITH A O	COM	831865209	77	3154	SH	DEFINED	08	3154	
SMITH A O	COM	831865209	475	19500	SH	DEFINED	21	19500	
SMITH INTL INC	COM	832110100	1077	17737	SH	DEFINED	01	16487	
1250									
SMITH INTL INC	COM	832110100	205	3375	SH	OTHER	01	1450	
1925									
SMITH INTL INC	COM	832110100	19012	313056	SH	DEFINED	05	313056	
SMITH INTL INC	COM	832110100	309	5091	SH	DEFINED	08	5091	
SMITH INTL INC	COM	832110100	10144	167030	SH	DEFINED	21	163830	
3200									
SMITH INTL INC	COM	832110100	11360	187058	SH	DEFINED	22	172008	
15050									
SMITH INTL INC	COM	832110100	3495	57542	SH	OTHER	22	57542	
SMITHFIELD FOODS INC	COM	832248108	323	12900	SH	DEFINED	01	10900	
2000									
SMITHFIELD FOODS INC	COM	832248108	70	2800	SH	OTHER	01	2800	
SMITHFIELD FOODS INC	COM	832248108	6110	244391	SH	DEFINED	05	244391	
SMITHFIELD FOODS INC	COM	832248108	88	3536	SH	DEFINED	08	3536	
SMITHFIELD FOODS INC	COM	832248108	2500	100000	SH	CALL	DEFINED	08	100000
SMITHFIELD FOODS INC	COM	832248108	3180	127200	SH	PUT	DEFINED	08	127200
SMITHTOWN BANCORP INC	COM	832449102	383	15312	SH	DEFINED	22		
15312									
SMUCKER J M CO	COM NEW	832696405	5778	130106	SH	DEFINED	05	130106	
SMUCKER J M CO	COM NEW	832696405	40	900	SH	DEFINED	08	900	
SMUCKER J M CO	COM NEW	832696405	1	14	SH	DEFINED	18		
14									
SMUCKER J M CO	COM NEW	832696405	2098	47248	SH	DEFINED	22	38332	
8916									
SMUCKER J M CO	COM NEW	832696405	1095	24662	SH	OTHER	22	24662	
SMURFIT-STONE CONTAINER CORP	COM	832727101	14	697	SH	DEFINED	01		
697									
SMURFIT-STONE CONTAINER CORP	COM	832727101	418	21575	SH	OTHER	01	697	
20000	878								
SMURFIT-STONE CONTAINER CORP	COM	832727101	67	3441	SH	DEFINED	05	3441	
SMURFIT-STONE CONTAINER CORP	COM	832727101	9	447	SH	DEFINED	08	447	
SMURFIT-STONE CONTAINER CORP	COM	832727101	44988	2322560	SH	DEFINED	21	2317460	
5100									
SMURFIT-STONE CONTAINER CORP	COM	832727101	22616	1167557	SH	DEFINED	22	1079029	
88528									
SMURFIT-STONE CONTAINER CORP	COM	832727101	6160	318023	SH	OTHER	22	318023	
SNAP ON INC	COM	833034101	285	10351	SH	DEFINED	01	10351	
SNAP ON INC	COM	833034101	152	5515	SH	OTHER	01		
5515									
SNAP ON INC	COM	833034101	728	26410	SH	DEFINED	05	26410	
SNAP ON INC	COM	833034101	152	5527	SH	DEFINED	08	5527	
SNAP ON INC	COM	833034101	153	5537	SH	DEFINED	21	5537	
SNAP ON INC	COM	833034101	431	15649	SH	DEFINED	22	15449	
200									
SNAP ON INC	COM	833034101	7	250	SH	OTHER	22	250	
SOFTWARE HOLDERS TR	DEPOSITRY RC	83404B103	13910	400410	SH	DEFINED	08	400410	
SOHU COM INC	COM	83408W103	2763	166140	SH	DEFINED	08	166140	
SOLA INTL INC	COM	834092108	521	27375	SH	DEFINED	01	7954	
19421									
SOLA INTL INC	COM	834092108	16	829	SH	OTHER	01		
829									
SOLA INTL INC	COM	834092108	2931	153850	SH	DEFINED	05	153850	
SOLA INTL INC	COM	834092108	87	4575	SH	DEFINED	08	4575	
SOLA INTL INC	COM	834092108	2465	129400	SH	DEFINED	21	129400	
SOLA INTL INC	COM	834092108	89	4650	SH	DEFINED	22	4650	
SOLA INTL INC	COM	834092108	32	1700	SH	OTHER	22	1700	
SOLECTRON CORP	COM	834182107	890	179891	SH	DEFINED	01	152691	
27200									
SOLECTRON CORP	COM	834182107	152	30780	SH	OTHER	01	10380	
20400									
SOLECTRON CORP	COM	834182107	2434	491695	SH	DEFINED	05	491695	
SOLECTRON CORP	COM	834182107	12919	2609953	SH	DEFINED	08	2609953	
SOLECTRON CORP	COM	834182107	2503	505686	SH	DEFINED	21	505686	

SOLETRON CORP 32332	COM	834182107	160	32332 SH	DEFINED 22	
SOLETRON CORP 169684	COM	834182107	980	197989 SH	OTHER 22	28305
SOMERA COMMUNICATION SONIC CORP	COM	834458101	560	400000 SH	DEFINED 17	400000
18100 900	COM	835451105	751	29286 SH	DEFINED 01	10286
SONIC CORP 900	COM	835451105	23	900 SH	OTHER 01	
SONIC CORP	COM	835451105	6916	269837 SH	DEFINED 05	269837
SONIC CORP	COM	835451105	36	1400 SH	DEFINED 08	1400
SONIC CORP	COM	835451105	1012	39500 SH	DEFINED 21	39500
SONIC AUTOMOTIVE INC 3601	CL A	83545G102	608	30339 SH	DEFINED 01	26738
SONIC AUTOMOTIVE INC 4800 1749	CL A	83545G102	155	7750 SH	OTHER 01	1201
SONIC AUTOMOTIVE INC	CL A	83545G102	46	2292 SH	DEFINED 08	2292
SONIC AUTOMOTIVE INC	CL A	83545G102	322	16060 SH	DEFINED 17	16060
SONIC INNOVATIONS INC	COM	83545M109	112	24594 SH	OTHER 01	24594
SONIC SOLUTIONS	COM	835460106	1609	98600 SH	DEFINED 05	98600
SONIC SOLUTIONS	COM	835460106	4558	279297 SH	DEFINED 17	279297
SONIC SOLUTIONS	COM	835460106	16	1000 SH	OTHER 22	1000
SONICWALL INC	COM	835470105	38	5600 SH	DEFINED 01	5600
SONICWALL INC 11965	COM	835470105	81	11965 SH	OTHER 01	
SONICWALL INC	COM	835470105	46	6850 SH	DEFINED 05	6850
SONICWALL INC	COM	835470105	1071	158505 SH	DEFINED 17	158505
SONICWALL INC	COM	835470105	1	100 SH	DEFINED 22	100
SONOCO PRODS CO	COM	835495102	24438	924270 SH	DEFINED 01	924270
SONOCO PRODS CO 1	COM	835495102	449	16989 SH	OTHER 01	16988
SONOCO PRODS CO	COM	835495102	5708	215895 SH	DEFINED 05	215895
SONOCO PRODS CO	COM	835495102	191	7212 SH	DEFINED 08	7212
SONOCO PRODS CO 8720	COM	835495102	6506	246074 SH	DEFINED 22	237354
SONOCO PRODS CO	COM	835495102	411	15530 SH	OTHER 22	15530
SONOSITE INC	COM	83568G104	4	160 SH	DEFINED 01	160
SONOSITE INC	COM	83568G104	234	9000 SH	OTHER 01	9000
SONOSITE INC 12000	COM	83568G104	5426	208300 SH	DEFINED 21	196300
SONOSITE INC 16100	COM	83568G104	806	30940 SH	DEFINED 22	14840
SONOSITE INC	COM	83568G104	560	21500 SH	OTHER 22	21500
SONUS PHARMACEUTICALS INC	COM	835692104	217	58600 SH	DEFINED 17	58600
SONY CORP 3540	ADR NEW	835699307	135	3935 SH	DEFINED 01	395
SONY CORP 590	ADR NEW	835699307	252	7330 SH	OTHER 01	6740
SONY CORP 4700	ADR NEW	835699307	7243	210600 SH	DEFINED 21	205900
SONY CORP 45139	ADR NEW	835699307	40015	1163579 SH	DEFINED 22	1118440
SONY CORP 300	ADR NEW	835699307	13976	406405 SH	OTHER 22	406105
SOTHEBYS HLDGS INC	CL A	835898107	125	7950 SH	DEFINED 01	7950
SOTHEBYS HLDGS INC 106	CL A	835898107	2	117 SH	OTHER 01	11
SOTHEBYS HLDGS INC	CL A	835898107	2189	139237 SH	DEFINED 05	139237
SOTHEBYS HLDGS INC	CL A	835898107	48	3058 SH	DEFINED 08	3058
SOTHEBYS HLDGS INC 20200	CL A	835898107	318	20200 SH	OTHER 22	
SONUS NETWORKS INC	COM	835916107	6	1000 SH	DEFINED 01	1000
SONUS NETWORKS INC	COM	835916107	13	2300 SH	OTHER 01	2300
SONUS NETWORKS INC	COM	835916107	236	41842 SH	DEFINED 08	41842
SONUS NETWORKS INC	COM	835916107	1236	219606 SH	DEFINED 17	219606
SONUS NETWORKS INC 78400	COM	835916107	464	82400 SH	OTHER 22	4000
SOURCE CAP INC	COM	836144105	245	3653 SH	DEFINED 22	3653
SOURCECORP 12670	COM	836167106	373	16850 SH	DEFINED 01	4180
SOURCECORP 280	COM	836167106	6	280 SH	OTHER 01	
SOURCECORP	COM	836167106	1724	77875 SH	DEFINED 05	77875
SOURCECORP	COM	836167106	22	1000 SH	DEFINED 08	1000
SOURCECORP	COM	836167106	3102	140100 SH	DEFINED 21	140100
SOURCECORP	COM	836167106	125	5660 SH	DEFINED 22	5660
SOURCECORP	COM	836167106	40	1800 SH	OTHER 22	1800
SOUTH FINL GROUP INC 6077	COM	837841105	3866	137088 SH	DEFINED 01	131011
SOUTH FINL GROUP INC 650	COM	837841105	18	650 SH	OTHER 01	
SOUTH FINL GROUP INC	COM	837841105	11163	395863 SH	DEFINED 05	395863
SOUTH FINL GROUP INC	COM	837841105	82	2900 SH	DEFINED 08	2900
SOUTH FINL GROUP INC	COM	837841105	1363	48340 SH	DEFINED 21	48340
SOUTH FINL GROUP INC	COM	837841105	1	35 SH	DEFINED 22	

35								
SOUTH FINL GROUP INC 8965	COM	837841105	254	9000 SH	OTHER	22		35
SOUTH JERSEY INDS INC	COM	838518108	80	1671 SH	DEFINED	08		1671
SOUTH JERSEY INDS INC	COM	838518108	7793	163200 SH	DEFINED	21		163200
SOUTH JERSEY INDS INC 6550	COM	838518108	2281	47773 SH	DEFINED	22		41223
SOUTH JERSEY INDS INC	COM	838518108	55	1162 SH	OTHER	22		1162
SOUTH STR FINL CORP	COM	840468102	283	28400 SH	DEFINED	01		28400
SOUTHERN CO 60030	COM	842587107	627685	20936807 SH	DEFINED	01		20876777
SOUTHERN CO 653505	COM	842587107	43245	1442464 SH	OTHER	01		788959
SOUTHERN CO	COM	842587107	10376	346107 SH	DEFINED	05		346107
SOUTHERN CO	COM	842587107	641	21382 SH	DEFINED	08		21382
SOUTHERN CO	COM	842587107	3	89 SH	OTHER	13		89
SOUTHERN CO	COM	842587107	24789	826855 SH	DEFINED	21		826855
SOUTHERN CO 31322	COM	842587107	9756	325423 SH	DEFINED	22		294101
SOUTHERN CO	COM	842587107	3802	126802 SH	OTHER	22		126802
SOUTHERN PERU COPPER CORP	COM	843611104	26	500 SH	DEFINED	08		500
SOUTHERN PERU COPPER CORP	COM	843611104	7914	153200 SH	DEFINED	21		153200
SOUTHERN PERU COPPER CORP 3400	COM	843611104	176	3400 SH	DEFINED	22		
SOUTHERN UN CO NEW 3960	COM	844030106	255	12456 SH	DEFINED	01		8496
SOUTHERN UN CO NEW 515	COM	844030106	11	515 SH	OTHER	01		
SOUTHERN UN CO NEW	COM	844030106	7202	351334 SH	DEFINED	05		351334
SOUTHERN UN CO NEW	COM	844030106	3920	191200 SH	DEFINED	08		191200
SOUTHERN UN CO NEW	COM	844030106	2094	102145 SH	DEFINED	17		102145
SOUTHERN UN CO NEW	COM	844030106	1113	54289 SH	DEFINED	21		54289
SOUTHERN UN CO NEW 5250	COM	844030106	418	20405 SH	OTHER	22		15155
SOUTHTRUST CORP 6400	COM	844730101	3572	85752 SH	DEFINED	01		79352
SOUTHTRUST CORP 25110	COM	844730101	1298	31155 SH	OTHER	01		6045
SOUTHTRUST CORP	COM	844730101	46279	1110865 SH	DEFINED	05		1110865
SOUTHTRUST CORP	COM	844730101	971	23299 SH	DEFINED	08		23299
SOUTHTRUST CORP	COM	844730101	40	972 SH	DEFINED	17		972
SOUTHTRUST CORP	COM	844730101	42	1000 SH	CALL	DEFINED	17	1000
SOUTHTRUST CORP 100000	COM	844730101	4166	100000 SH	DEFINED	18		
SOUTHTRUST CORP	COM	844730101	5034	120826 SH	DEFINED	21		120826
SOUTHTRUST CORP 6695	COM	844730101	6060	145457 SH	DEFINED	22		138762
SOUTHTRUST CORP	COM	844730101	642	15410 SH	OTHER	22		15410
SOUTHWEST AIRLS CO 166617	COM	844741108	15702	1152877 SH	DEFINED	01		986260
SOUTHWEST AIRLS CO 161552	COM	844741108	8078	593112 SH	OTHER	01		431560
SOUTHWEST AIRLS CO	COM	844741108	5063	371739 SH	DEFINED	05		371739
SOUTHWEST AIRLS CO	COM	844741108	2326	170780 SH	DEFINED	08		170780
SOUTHWEST AIRLS CO	COM	844741108	1771	130000 SH	PUT	DEFINED	08	130000
SOUTHWEST AIRLS CO 38213	COM	844741108	520	38213 SH	DEFINED	18		
SOUTHWEST AIRLS CO	COM	844741108	12534	920233 SH	DEFINED	21		920233
SOUTHWEST AIRLS CO 6655	COM	844741108	817	59949 SH	DEFINED	22		53294
SOUTHWEST AIRLS CO	COM	844741108	378	27775 SH	OTHER	22		27775
SOUTHWEST BANCORP INC OKLA	COM	844767103	263	11930 SH	DEFINED	08		11930
SOUTHWEST BANCORPORATION TEX 14000	COM	84476R109	922	45788 SH	DEFINED	01		31788
SOUTHWEST BANCORPORATION TEX 500	COM	84476R109	10	500 SH	OTHER	01		
SOUTHWEST BANCORPORATION TEX	COM	84476R109	6293	312475 SH	DEFINED	05		312475
SOUTHWEST BANCORPORATION TEX	COM	84476R109	34	1700 SH	DEFINED	08		1700
SOUTHWEST BANCORPORATION TEX	COM	84476R109	924	45900 SH	DEFINED	21		45900
SOUTHWEST GAS CORP 12600	COM	844895102	479	19994 SH	DEFINED	01		7394
SOUTHWEST GAS CORP 1100	COM	844895102	26	1100 SH	OTHER	01		
SOUTHWEST GAS CORP	COM	844895102	4006	167250 SH	DEFINED	05		167250
SOUTHWEST GAS CORP	COM	844895102	19	800 SH	DEFINED	08		800
SOUTHWEST GAS CORP	COM	844895102	11551	482300 SH	DEFINED	21		482300
SOUTHWEST GAS CORP 10200	COM	844895102	3081	128650 SH	DEFINED	22		118450
SOUTHWEST GAS CORP	COM	844895102	36	1500 SH	OTHER	22		1500
SOUTHWESTERN ENERGY CO 13546	COM	845467109	1226	29200 SH	DEFINED	01		15654
SOUTHWESTERN ENERGY CO 5554	COM	845467109	233	5554 SH	OTHER	01		
SOUTHWESTERN ENERGY CO	COM	845467109	7045	167775 SH	DEFINED	05		167775
SOUTHWESTERN ENERGY CO	COM	845467109	55	1300 SH	DEFINED	08		1300

SOUTHWESTERN ENERGY CO 2800	COM	845467109	16078	382900	SH	DEFINED	21	380100	
SOUTHWESTERN ENERGY CO 5400	COM	845467109	3183	75800	SH	DEFINED	22	70400	
SOUTHWESTERN ENERGY CO	COM	845467109	189	4500	SH	OTHER	22	4500	
SOVEREIGN BANCORP INC	COM	845905108	792	36306	SH	DEFINED	01	36306	
SOVEREIGN BANCORP INC 1370	COM	845905108	225	10294	SH	OTHER	01	8924	
SOVEREIGN BANCORP INC	COM	845905108	3503	160542	SH	DEFINED	05	160542	
SOVEREIGN BANCORP INC	COM	845905108	392	17980	SH	DEFINED	08	17980	
SOVEREIGN BANCORP INC	COM	845905108	406	18600	SH	CALL	DEFINED	08	18600
SOVEREIGN BANCORP INC	COM	845905108	818	37500	SH	PUT	DEFINED	08	37500
SOVEREIGN BANCORP INC	COM	845905108	2801	128376	SH	DEFINED	17	128376	
SOVEREIGN BANCORP INC	COM	845905108	27864	1277000	SH	DEFINED	21	1277000	
SOVEREIGN BANCORP INC 34104	COM	845905108	5821	266775	SH	DEFINED	22	232671	
SOVEREIGN BANCORP INC	COM	845905108	3464	158760	SH	OTHER	22	158760	
SOVRAN SELF STORAGE INC	COM	84610H108	51	1300	SH	DEFINED	01	1300	
SOVRAN SELF STORAGE INC	COM	84610H108	8	200	SH	OTHER	01	200	
SOVRAN SELF STORAGE INC	COM	84610H108	1238	31600	SH	DEFINED	05	31600	
SOVRAN SELF STORAGE INC	COM	84610H108	12	300	SH	DEFINED	08	300	
SOVRAN SELF STORAGE INC	COM	84610H108	396	10100	SH	DEFINED	21	10100	
SOVRAN SELF STORAGE INC 200	COM	84610H108	44	1135	SH	DEFINED	22	935	
SOVRAN SELF STORAGE INC	COM	84610H108	16	400	SH	OTHER	22	400	
SPAIN FD	COM	846330108	226	20000	SH	OTHER	01	20000	
SPAIN FD	COM	846330108	35	3100	SH	OTHER	22	3100	
SPANISH BROADCASTING SYS INC 58100	CL A	846425882	572	58100	SH	DEFINED	22		
SPARTECH CORP	COM NEW	847220209	2	75	SH	DEFINED	01	75	
SPARTECH CORP	COM NEW	847220209	48	1910	SH	DEFINED	08	1910	
SPARTECH CORP	COM NEW	847220209	11	450	SH	DEFINED	17	450	
SPARTECH CORP 3200	COM NEW	847220209	13956	556000	SH	DEFINED	21	552800	
SPARTECH CORP 40200	COM NEW	847220209	4024	160300	SH	DEFINED	22	120100	
SPECTRALINK CORP 1524	COM	847580107	70	7360	SH	DEFINED	01	5836	
SPECTRALINK CORP	COM	847580107	1464	154104	SH	DEFINED	05	154104	
SPECTRALINK CORP	COM	847580107	419	44100	SH	DEFINED	17	44100	
SPECTRASITE INC	COM	84761M104	72	1550	SH	DEFINED	08	1550	
SPECTRASITE INC	COM	84761M104	2341	50352	SH	DEFINED	17	50352	
SPECTRASITE INC 15000	COM	84761M104	698	15000	SH	DEFINED	18		
SPECTRASITE INC	COM	84761M104	286	6150	SH	DEFINED	21	6150	
SPHERION CORP 11900	COM	848420105	136	17425	SH	DEFINED	01	5525	
SPHERION CORP 1200	COM	848420105	9	1200	SH	OTHER	01		
SPHERION CORP	COM	848420105	2026	259025	SH	DEFINED	05	259025	
SPHERION CORP	COM	848420105	11	1400	SH	DEFINED	08	1400	
SPHERION CORP 9200	COM	848420105	6458	825800	SH	DEFINED	21	816600	
SPHERION CORP 17000	COM	848420105	2082	266189	SH	DEFINED	22	249189	
SPHERION CORP	COM	848420105	5	700	SH	OTHER	22	700	
SPINNAKER EXPL CO 10936	COM	84855W109	609	17385	SH	DEFINED	01	6449	
SPINNAKER EXPL CO 2814	COM	84855W109	99	2814	SH	OTHER	01		
SPINNAKER EXPL CO	COM	84855W109	5459	155800	SH	DEFINED	05	155800	
SPINNAKER EXPL CO	COM	84855W109	168	4801	SH	DEFINED	08	4801	
SPINNAKER EXPL CO 6900	COM	84855W109	242	6900	SH	DEFINED	18		
SPINNAKER EXPL CO	COM	84855W109	788	22500	SH	DEFINED	21	22500	
SPINNAKER EXPL CO	COM	84855W109	28	800	SH	DEFINED	22	800	
SPORTSLINE COM INC	COM	848934105	43	25000	SH	DEFINED	01	25000	
SPORTS AUTH INC NEW	COM	84917U109	1355	58420	SH	DEFINED	08	58420	
SPORTS AUTH INC NEW	COM	84917U109	696	30000	SH	PUT	DEFINED	08	30000
SPORTS AUTH INC NEW	COM	84917U109	8368	360700	SH	DEFINED	21	360700	
SPORTS AUTH INC NEW 7900	COM	84917U109	2262	97500	SH	DEFINED	22	89600	
SPRINT CORP 24664	COM FON	852061100	12560	623944	SH	DEFINED	01	599280	
SPRINT CORP 181921	COM FON	852061100	6352	315540	SH	OTHER	01	133619	
SPRINT CORP	COM FON	852061100	23552	1170000	SH	CALL	DEFINED	01	1170000
SPRINT CORP	COM FON	852061100	1812	90000	SH	PUT	DEFINED	01	90000
SPRINT CORP 32900	COM FON	852061100	15177	753944	SH	DEFINED	05	721044	
SPRINT CORP	COM FON	852061100	847	42055	SH	DEFINED	08	42055	
SPRINT CORP	COM FON	852061100	4026	200000	SH	CALL	DEFINED	08	200000
SPRINT CORP	COM FON	852061100	2633	130800	SH	PUT	DEFINED	08	130800
SPRINT CORP	COM FON	852061100	2386	118513	SH	DEFINED	17	118513	
SPRINT CORP	COM FON	852061100	24156	1200000	SH	OTHER	17		



STAPLES INC	COM	855030102	59104	1982026	SH	DEFINED 21	1982026
STAPLES INC 136284	COM	855030102	82133	2754295	SH	DEFINED 22	2618011
STAPLES INC 100	COM	855030102	19897	667221	SH	OTHER 22	667121
STAR GAS PARTNERS L P	UNIT LTD PAR	85512C105	16	750	SH	DEFINED 01	750
STAR GAS PARTNERS L P 2900	UNIT LTD PAR	85512C105	64	2900	SH	OTHER 01	
STAR GAS PARTNERS L P	UNIT LTD PAR	85512C105	38	1750	SH	DEFINED 22	1750
STAR GAS PARTNERS L P	UNIT LTD PAR	85512C105	221	10100	SH	OTHER 22	10100
STAR SCIENTIFIC INC	COM	85517P101	102	17300	SH	DEFINED 17	17300
STAR SCIENTIFIC INC	COM	85517P101	59	10000	SH	DEFINED 22	10000
STARBUCKS CORP 11010	COM	855244109	17072	375533	SH	DEFINED 01	364523
STARBUCKS CORP 15560	COM	855244109	3953	86963	SH	OTHER 01	71403
STARBUCKS CORP	COM	855244109	15943	350702	SH	DEFINED 05	350702
STARBUCKS CORP	COM	855244109	1950	42891	SH	DEFINED 08	42891
STARBUCKS CORP	COM	855244109	2273	50000	SH	CALL DEFINED 08	50000
STARBUCKS CORP	COM	855244109	3	63	SH	DEFINED 17	63
STARBUCKS CORP	COM	855244109	1883	41423	SH	DEFINED 21	41423
STARBUCKS CORP 1200	COM	855244109	1857	40846	SH	DEFINED 22	39646
STARBUCKS CORP	COM	855244109	129	2847	SH	OTHER 22	2847
STARRETT L S CO	CL A	855668109	1096	71624	SH	DEFINED 22	71624
STARTEK INC 7000	COM	85569C107	328	10450	SH	DEFINED 01	3450
STARTEK INC 50	COM	85569C107	2	50	SH	OTHER 01	
STARTEK INC	COM	85569C107	2125	67775	SH	DEFINED 05	67775
STARTEK INC	COM	85569C107	11704	373200	SH	DEFINED 21	373200
STARTEK INC 6978	COM	85569C107	2782	88700	SH	DEFINED 22	81722
STARTEK INC	COM	85569C107	13	400	SH	OTHER 22	400
STATE BANCORP INC N.Y 754	COM	855716106	17	754	SH	OTHER 01	
STATE BANCORP INC N.Y 11961	COM	855716106	273	12067	SH	DEFINED 22	106
STARWOOD HOTELS&RESORTS WRLD 14014	PAIRED CTF	85590A203	11472	247131	SH	DEFINED 01	233117
STARWOOD HOTELS&RESORTS WRLD 42569	PAIRED CTF	85590A203	3186	68643	SH	OTHER 01	26074
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	720	15500	SH	PUT DEFINED 01	15500
STARWOOD HOTELS&RESORTS WRLD 114700	PAIRED CTF	85590A203	47837	1030515	SH	DEFINED 05	915815
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	3994	86049	SH	DEFINED 08	86049
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	2095	45132	SH	DEFINED 17	45132
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	2446	52700	SH	DEFINED 20	52700
STARWOOD HOTELS&RESORTS WRLD 109750	PAIRED CTF	85590A203	42328	911841	SH	DEFINED 21	802091
STARWOOD HOTELS&RESORTS WRLD 13074	PAIRED CTF	85590A203	4297	92566	SH	DEFINED 22	79492
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	393	8464	SH	OTHER 22	8464
STARWOOD HOTELS&RESORTS WRLD	NOTE 3.500%	85590AAJ3	12633	11630000	PRN	DEFINED 08	11630000
STATE STR CORP 3075	COM	857477103	9143	214083	SH	DEFINED 01	211008
STATE STR CORP 59993	COM	857477103	7787	182328	SH	OTHER 01	122335
STATE STR CORP	COM	857477103	9687	226807	SH	DEFINED 05	226807
STATE STR CORP	COM	857477103	820	19198	SH	DEFINED 08	19198
STATE STR CORP	COM	857477103	21026	492296	SH	DEFINED 21	492296
STATE STR CORP 20170	COM	857477103	11774	275672	SH	DEFINED 22	255502
STATE STR CORP	COM	857477103	10816	253242	SH	OTHER 22	253242
STATION CASINOS INC 550	COM	857689103	27	550	SH	DEFINED 01	
STATION CASINOS INC 300 4850	COM	857689103	265	5400	SH	OTHER 01	250
STATION CASINOS INC	COM	857689103	5	100	SH	DEFINED 05	100
STATION CASINOS INC	COM	857689103	434	8850	SH	DEFINED 08	8850
STATION CASINOS INC	COM	857689103	1539	31373	SH	DEFINED 17	31373
STATION CASINOS INC 17890	COM	857689103	877	17890	SH	DEFINED 18	
STATION CASINOS INC 3500	COM	857689103	172	3500	SH	OTHER 22	
STATS CHIPPAK LTD 2653	SPONSORED AD	85771T104	1875	313504	SH	DEFINED 21	310851
STATS CHIPPAK LTD 7743	SPONSORED AD	85771T104	605	101094	SH	DEFINED 22	93351
STEAK N SHAKE CO 9600	COM	857873103	257	15050	SH	DEFINED 01	5450
STEAK N SHAKE CO	COM	857873103	2168	126925	SH	DEFINED 05	126925
STEAK N SHAKE CO	COM	857873103	51	3000	SH	DEFINED 08	3000
STEAK N SHAKE CO 1900	COM	857873103	5040	295100	SH	DEFINED 21	293200

STEAK N SHAKE CO 5385	COM	857873103	1313	76900 SH	DEFINED 22	71515
STEEL DYNAMICS INC 11950	COM	858119100	874	22625 SH	DEFINED 01	10675
STEEL DYNAMICS INC 50	COM	858119100	2	50 SH	OTHER 01	
STEEL DYNAMICS INC	COM	858119100	10489	271605 SH	DEFINED 05	271605
STEEL DYNAMICS INC	COM	858119100	62	1600 SH	DEFINED 08	1600
STEEL DYNAMICS INC 12690	COM	858119100	22023	570250 SH	DEFINED 21	557560
STEEL DYNAMICS INC 28590	COM	858119100	1703	44090 SH	DEFINED 22	15500
STEEL TECHNOLOGIES INC 19100	COM	858147101	607	23700 SH	DEFINED 01	4600
STEEL TECHNOLOGIES INC 275	COM	858147101	7	275 SH	OTHER 01	
STEEL TECHNOLOGIES INC	COM	858147101	1696	66225 SH	DEFINED 05	66225
STEEL TECHNOLOGIES INC 10900	COM	858147101	8984	350700 SH	DEFINED 21	339800
STEEL TECHNOLOGIES INC	COM	858147101	838	32697 SH	DEFINED 22	32697
STEEL TECHNOLOGIES INC	COM	858147101	145	5651 SH	OTHER 22	5651
STEIN MART INC 24100	COM	858375108	507	33325 SH	DEFINED 01	9225
STEIN MART INC	COM	858375108	3148	206850 SH	DEFINED 05	206850
STEIN MART INC	COM	858375108	426	28000 SH	DEFINED 21	28000
STEIN MART INC	COM	858375108	12	800 SH	DEFINED 22	800
STELLENT INC	COM	85856W105	1	70 SH	DEFINED 01	70
STELLENT INC	COM	85856W105	2	250 SH	OTHER 01	250
STELLENT INC	COM	85856W105	1133	147000 SH	DEFINED 21	147000
STELLENT INC	COM	85856W105	39	5100 SH	DEFINED 22	5100
STELLENT INC	COM	85856W105	18	2300 SH	OTHER 22	2300
STEMCELLS INC	COM	85857R105	1155	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	2929	123100 SH	DEFINED 21	123100
STEPAN CO	COM	858586100	129	5440 SH	DEFINED 22	5440
STEPAN CO	COM	858586100	43	1800 SH	OTHER 22	1800
STERLING BANCSHARES INC 10300	COM	858907108	212	15750 SH	DEFINED 01	5450
STERLING BANCSHARES INC	COM	858907108	2737	203525 SH	DEFINED 05	203525
STERLING BANCSHARES INC	COM	858907108	13	1000 SH	DEFINED 08	1000
STERLING BANCSHARES INC	COM	858907108	5804	431500 SH	DEFINED 21	431500
STERLING BANCSHARES INC 1700	COM	858907108	231	17180 SH	DEFINED 22	15480
STERLING BANCSHARES INC	COM	858907108	98	7300 SH	OTHER 22	7300
STERICYCLE INC 398 300	COM	858912108	431	9384 SH	DEFINED 01	8686
STERICYCLE INC 450	COM	858912108	21	450 SH	OTHER 01	
STERICYCLE INC	COM	858912108	12963	282419 SH	DEFINED 05	282419
STERICYCLE INC	COM	858912108	141	3069 SH	DEFINED 08	3069
STERICYCLE INC 67580	COM	858912108	3102	67580 SH	DEFINED 21	
STERICYCLE INC	COM	858912108	55	1200 SH	OTHER 22	1200
STERIS CORP	COM	859152100	226	10300 SH	DEFINED 01	10300
STERIS CORP 925	COM	859152100	20	925 SH	OTHER 01	
STERIS CORP	COM	859152100	3338	152120 SH	DEFINED 05	152120
STERIS CORP	COM	859152100	22	1000 SH	DEFINED 08	1000
STERIS CORP	COM	859152100	83	3770 SH	DEFINED 22	3770
STERIS CORP	COM	859152100	26	1200 SH	OTHER 22	1200
STERLING FINL CORP WASH	COM	859319105	83	2357 SH	DEFINED 01	2357
STERLING FINL CORP WASH	COM	859319105	3392	96252 SH	DEFINED 05	96252
STERLING FINL CORP WASH	COM	859319105	125	3558 SH	DEFINED 08	3558
STERLING FINL CORP WASH 2480	COM	859319105	3840	108972 SH	DEFINED 21	106492
STERLING FINL CORP WASH 5580	COM	859319105	197	5580 SH	DEFINED 22	
STEWART & STEVENSON SVCS INC 800	COM	860342104	102	5775 SH	DEFINED 01	4975
STEWART & STEVENSON SVCS INC	COM	860342104	2160	122250 SH	DEFINED 05	122250
STEWART & STEVENSON SVCS INC	COM	860342104	83	4700 SH	DEFINED 08	4700
STEWART & STEVENSON SVCS INC	COM	860342104	5098	288500 SH	DEFINED 21	288500
STEWART & STEVENSON SVCS INC	COM	860342104	209	11800 SH	DEFINED 22	11800
STEWART & STEVENSON SVCS INC	COM	860342104	67	3800 SH	OTHER 22	3800
STEWART ENTERPRISES INC	CL A	860370105	59	8500 SH	DEFINED 01	8500
STEWART ENTERPRISES INC	CL A	860370105	4	600 SH	OTHER 01	600
STEWART ENTERPRISES INC	CL A	860370105	52	7500 SH	DEFINED 05	7500
STEWART ENTERPRISES INC	CL A	860370105	705	101500 SH	DEFINED 17	101500
STEWART ENTERPRISES INC	CL A	860370105	4255	612296 SH	DEFINED 21	612296
STEWART ENTERPRISES INC	CL A	860370105	187	26880 SH	DEFINED 22	26880
STEWART ENTERPRISES INC	CL A	860370105	60	8700 SH	OTHER 22	8700
STEWART INFORMATION SVCS COR 10200	COM	860372101	649	16475 SH	DEFINED 01	6275
STEWART INFORMATION SVCS COR	COM	860372101	3428	87000 SH	DEFINED 05	87000



STEWART INFORMATION SVCS COR	COM	860372101	72	1835	SH	DEFINED 08	1835
STEWART INFORMATION SVCS COR	COM	860372101	473	12000	SH	DEFINED 21	12000
STEWART INFORMATION SVCS COR	COM	860372101	4	100	SH	OTHER 22	100
STMICROELECTRONICS N V	NY REGISTRY	861012102	41	2400	SH	DEFINED 01	2400
STMICROELECTRONICS N V	NY REGISTRY	861012102		15	SH	OTHER 01	15
STMICROELECTRONICS N V	NY REGISTRY	861012102	858	49650	SH	DEFINED 08	49650
STMICROELECTRONICS N V	NY REGISTRY	861012102	16934	980000	SH CALL	DEFINED 08	980000
STMICROELECTRONICS N V	NY REGISTRY	861012102	2731	158024	SH	DEFINED 17	158024
STMICROELECTRONICS N V	NY REGISTRY	861012102	3456	200000	SH CALL	DEFINED 17	200000
STMICROELECTRONICS N V	NY REGISTRY	861012102	3456	200000	SH PUT	DEFINED 17	200000
STMICROELECTRONICS N V	NY REGISTRY	861012102	78	4500	SH	DEFINED 21	4500
STMICROELECTRONICS N V	NY REGISTRY	861012102	43	2500	SH	DEFINED 22	2500
STMICROELECTRONICS N V	NY REGISTRY	861012102	22	1300	SH	OTHER 22	1300
STONE ENERGY CORP 24300	COM	861642106	1558	35595	SH	DEFINED 01	11295
STONE ENERGY CORP 75	COM	861642106	3	75	SH	OTHER 01	
STONE ENERGY CORP	COM	861642106	5985	136775	SH	DEFINED 05	136775
STONE ENERGY CORP	COM	861642106	71	1626	SH	DEFINED 08	1626
STONE ENERGY CORP 420	COM	861642106	18	420	SH	DEFINED 18	
STONE ENERGY CORP	COM	861642106	10017	228900	SH	DEFINED 21	228900
STONE ENERGY CORP 300	COM	861642106	243	5560	SH	DEFINED 22	5260
STONE ENERGY CORP	COM	861642106	92	2100	SH	OTHER 22	2100
STORA ENSO CORP 140	SPON ADR REP	86210M106	2	140	SH	DEFINED 01	
STORA ENSO CORP 21559 2310	SPON ADR REP	86210M106	1062	78471	SH	OTHER 01	54602
STORA ENSO CORP	SPON ADR REP	86210M106	112	8300	SH	DEFINED 21	8300
STORA ENSO CORP	SPON ADR REP	86210M106	762	56295	SH	DEFINED 22	56295
STORA ENSO CORP	SPON ADR REP	86210M106	12	850	SH	OTHER 22	850
STORAGE TECHNOLOGY CORP	COM PAR \$0.1	862111200	374	14825	SH	DEFINED 01	14825
STORAGE TECHNOLOGY CORP 2350	COM PAR \$0.1	862111200	78	3100	SH	OTHER 01	750
STORAGE TECHNOLOGY CORP	COM PAR \$0.1	862111200	6204	245605	SH	DEFINED 05	245605
STORAGE TECHNOLOGY CORP	COM PAR \$0.1	862111200	51	2000	SH	DEFINED 08	2000
STORAGE TECHNOLOGY CORP	COM PAR \$0.1	862111200	2915	115400	SH	DEFINED 21	115400
STORAGE TECHNOLOGY CORP 11320	COM PAR \$0.1	862111200	6040	239120	SH	DEFINED 22	227800
STRATASYS INC	COM	862685104	60	1910	SH	DEFINED 08	1910
STRATASYS INC 2750	COM	862685104	3984	126244	SH	DEFINED 21	123494
STRATASYS INC 8580	COM	862685104	271	8580	SH	DEFINED 22	
STRATASYS INC 24100	COM	862685104	760	24100	SH	OTHER 22	
STRATEGIC DIAGNOSTICS INC	COM	862700101	2	1000	SH	OTHER 01	1000
STRATEGIC DIAGNOSTICS INC	COM	862700101	1704	800000	SH	DEFINED 21	800000
STRATEGIC GLOBAL INCOME FD	COM	862719101	20	1452	SH	DEFINED 01	1452
STRATEGIC GLOBAL INCOME FD	COM	862719101	159	11400	SH	OTHER 01	11400
STRATEGIC GLOBAL INCOME FD 250	COM	862719101	23	1657	SH	DEFINED 22	1407
STRATEGIC GLOBAL INCOME FD	COM	862719101	96	6854	SH	OTHER 22	6854
STRAYER ED INC	COM	863236105	12	100	SH	DEFINED 01	100
STRAYER ED INC	COM	863236105	12	100	SH	DEFINED 08	100
STRAYER ED INC 5700	COM	863236105	656	5700	SH	OTHER 22	
STREETTRACKS SER TR 100	WILSHIRE REI	86330E604	282	1713	SH	DEFINED 22	1613
STREETTRACKS SER TR	WILSHIRE REI	86330E604	1989	12082	SH	OTHER 22	12082
STRIDE RITE CORP 7300	COM	863314100	211	20625	SH	DEFINED 01	13325
STRIDE RITE CORP 150	COM	863314100	2	150	SH	OTHER 01	
STRIDE RITE CORP	COM	863314100	1695	165350	SH	DEFINED 05	165350
STRIDE RITE CORP	COM	863314100	19	1900	SH	DEFINED 08	1900
STRIDE RITE CORP	COM	863314100	2556	249400	SH	DEFINED 21	249400
STRIDE RITE CORP	COM	863314100	171	16700	SH	DEFINED 22	16700
STRIDE RITE CORP	COM	863314100	949	92600	SH	OTHER 22	92600
STRYKER CORP 800	COM	863667101	5379	111886	SH	DEFINED 01	111086
STRYKER CORP 25210	COM	863667101	2302	47885	SH	OTHER 01	22675
STRYKER CORP 139201	COM	863667101	18292	380458	SH	DEFINED 05	241257
STRYKER CORP	COM	863667101	1381	28722	SH	DEFINED 08	28722
STRYKER CORP	COM	863667101	1867	38830	SH	DEFINED 21	38830
STRYKER CORP 34996	COM	863667101	6648	138270	SH	DEFINED 22	103274
STRYKER CORP	COM	863667101	6211	129176	SH	OTHER 22	129176
STURM RUGER & CO INC	COM	864159108	21	2325	SH	DEFINED 01	2325
STURM RUGER & CO INC	COM	864159108	1030	114325	SH	DEFINED 05	114325
STURM RUGER & CO INC	COM	864159108	160	17800	SH	DEFINED 21	17800
STURM RUGER & CO INC	COM	864159108	4	400	SH	DEFINED 22	



SUNTERRA CORP	COM NEW	86787D208	6	579 SH	DEFINED 08	579
SUNTERRA CORP	COM NEW	86787D208	844	88600 SH	DEFINED 17	88600
SUNTRUST BKS INC 44740	COM	867914103	30999	440258 SH	DEFINED 01	395518
SUNTRUST BKS INC 254668	COM	867914103	31028	440679 SH	OTHER 01	186011
SUNTRUST BKS INC 97300	COM	867914103	20488	290986 SH	DEFINED 05	193686
SUNTRUST BKS INC	COM	867914103	5810	82510 SH	DEFINED 08	82510
SUNTRUST BKS INC	COM	867914103	239	3400 SH	DEFINED 17	3400
SUNTRUST BKS INC	COM	867914103	9040	128387 SH	DEFINED 21	128387
SUNTRUST BKS INC 19437	COM	867914103	18305	259972 SH	DEFINED 22	240535
SUNTRUST BKS INC	COM	867914103	6540	92884 SH	OTHER 22	92884
SUPERGEN INC 1300	COM	868059106	8	1300 SH	OTHER 01	
SUPERGEN INC	COM	868059106	310	50131 SH	DEFINED 08	50131
SUPERGEN INC	COM	868059106	334	54066 SH	DEFINED 17	54066
SUPERIOR INDS INTL INC 1000	COM	868168105	96	3200 SH	DEFINED 01	2200
SUPERIOR INDS INTL INC 500	COM	868168105	45	1500 SH	OTHER 01	1000
SUPERIOR INDS INTL INC	COM	868168105	1757	58658 SH	DEFINED 05	58658
SUPERIOR INDS INTL INC	COM	868168105	10114	337700 SH	DEFINED 21	337700
SUPERIOR INDS INTL INC 5738	COM	868168105	1073	35815 SH	DEFINED 22	30077
SUPERIOR INDS INTL INC	COM	868168105	235	7838 SH	OTHER 22	7838
SUPERTEX INC	COM	868532102	21	1100 SH	DEFINED 01	1100
SUPERTEX INC 75	COM	868532102	1	75 SH	OTHER 01	
SUPERTEX INC	COM	868532102	1071	55125 SH	DEFINED 05	55125
SUPERTEX INC	COM	868532102	23	1166 SH	DEFINED 08	1166
SUPERTEX INC	COM	868532102	167	8600 SH	DEFINED 21	8600
SUPERVALU INC 21700 2200	COM	868536103	2224	80731 SH	DEFINED 01	56831
SUPERVALU INC 2777	COM	868536103	77	2777 SH	OTHER 01	
SUPERVALU INC 158800	COM	868536103	8293	301014 SH	DEFINED 05	142214
SUPERVALU INC	COM	868536103	1103	40030 SH	DEFINED 08	40030
SUPERVALU INC	COM	868536103	408	14800 SH	DEFINED 17	14800
SUPERVALU INC	COM	868536103	401	14558 SH	DEFINED 21	14558
SUPERVALU INC 11699	COM	868536103	1005	36488 SH	DEFINED 22	24789
SUPERVALU INC	COM	868536103	524	19036 SH	OTHER 22	19036
SUPPORTSOFT INC	COM	868587106	41	4215 SH	DEFINED 08	4215
SUPPORTSOFT INC	COM	868587106	247	25348 SH	DEFINED 17	25348
SUPPORTSOFT INC	COM	868587106	26	2685 SH	DEFINED 21	2685
SURMODICS INC 800	COM	868873100	62	2600 SH	DEFINED 01	1800
SURMODICS INC 250	COM	868873100	6	250 SH	OTHER 01	
SURMODICS INC	COM	868873100	1771	74575 SH	DEFINED 05	74575
SURMODICS INC	COM	868873100	48	2008 SH	DEFINED 08	2008
SURMODICS INC 10700	COM	868873100	7781	327600 SH	DEFINED 21	316900
SURMODICS INC	COM	868873100	629	26500 SH	DEFINED 22	26500
SURMODICS INC	COM	868873100	67	2800 SH	OTHER 22	2800
SUSQUEHANNA BANCSHARES INC P 2730	COM	869099101	255	10355 SH	DEFINED 01	7625
SUSQUEHANNA BANCSHARES INC P 170	COM	869099101	4	170 SH	OTHER 01	
SUSQUEHANNA BANCSHARES INC P	COM	869099101	4947	201100 SH	DEFINED 05	201100
SUSQUEHANNA BANCSHARES INC P	COM	869099101	94	3828 SH	DEFINED 08	3828
SUSQUEHANNA BANCSHARES INC P	COM	869099101	758	30800 SH	DEFINED 21	30800
SWIFT ENERGY CO 26660	COM	870738101	812	33900 SH	DEFINED 01	7240
SWIFT ENERGY CO 490	COM	870738101	12	490 SH	OTHER 01	
SWIFT ENERGY CO	COM	870738101	3298	137650 SH	DEFINED 05	137650
SWIFT ENERGY CO	COM	870738101	14	600 SH	DEFINED 08	600
SWIFT ENERGY CO	COM	870738101	443	18500 SH	DEFINED 21	18500
SWIFT TRANSN CO	COM	870756103	207	12325 SH	DEFINED 01	12325
SWIFT TRANSN CO	COM	870756103	606	36000 SH	OTHER 01	36000
SWIFT TRANSN CO	COM	870756103	2964	176193 SH	DEFINED 05	176193
SWIFT TRANSN CO	COM	870756103	223	13253 SH	DEFINED 08	13253
SWIFT TRANSN CO 31400	COM	870756103	528	31400 SH	OTHER 22	
SWISS HELVETIA FD INC 9393	COM	870875101	123	9405 SH	OTHER 01	12
SWISS HELVETIA FD INC	COM	870875101	5	350 SH	DEFINED 22	350
SWISS HELVETIA FD INC	COM	870875101	16	1234 SH	OTHER 22	1234
SYBASE INC	COM	871130100	207	15000 SH	DEFINED 01	15000
SYBASE INC 1750	COM	871130100	27	1927 SH	OTHER 01	177

SYBASE INC	COM		871130100	2899	210203	SH	DEFINED	05		210203
SYBASE INC	COM		871130100	89	6444	SH	DEFINED	08		6444
SYBASE INC	COM		871130100	7	500	SH	DEFINED	17		500
SYBASE INC	COM		871130100	14020	1016700	SH	DEFINED	21		1016700
SYBASE INC	COM		871130100	1851	134251	SH	DEFINED	22		117840
16411										
SYBASE INC	COM		871130100	113	8167	SH	OTHER	22		8167
SYBRON DENTAL SPECIALTIES IN	COM		871142105	607	20450	SH	DEFINED	01		7250
13200										
SYBRON DENTAL SPECIALTIES IN	COM		871142105	4	150	SH	OTHER	01		
150										
SYBRON DENTAL SPECIALTIES IN	COM		871142105	5262	177225	SH	DEFINED	05		177225
SYBRON DENTAL SPECIALTIES IN	COM		871142105	45	1500	SH	DEFINED	08		1500
SYBRON DENTAL SPECIALTIES IN	COM		871142105	400	13456	SH	DEFINED	17		13456
SYBRON DENTAL SPECIALTIES IN	COM		871142105	766	25800	SH	DEFINED	21		25800
SYCAMORE NETWORKS INC	COM		871206108	453	119900	SH	DEFINED	01		119900
SYCAMORE NETWORKS INC	COM		871206108	8	2236	SH	OTHER	01		2236
SYCAMORE NETWORKS INC	COM		871206108	8	2000	SH	DEFINED	22		2000
SYCAMORE NETWORKS INC	COM		871206108	4	1000	SH	OTHER	22		1000
SYKES ENTERPRISES INC	COM		871237103	592	128905	SH	DEFINED	01		37620
91285										
SYMANTEC CORP	COM		871503108	8638	157396	SH	DEFINED	01		155936
1460										
SYMANTEC CORP	COM		871503108	980	17851	SH	OTHER	01		7456
10395										
SYMANTEC CORP	COM		871503108	17252	314356	SH	DEFINED	05		314356
SYMANTEC CORP	COM		871503108	1326	24167	SH	DEFINED	08		24167
SYMANTEC CORP	COM		871503108	17551	319800	SH	DEFINED	08	CALL	319800
SYMANTEC CORP	COM		871503108	4265	77720	SH	DEFINED	18		
77720										
SYMANTEC CORP	COM		871503108	2017	36745	SH	DEFINED	20		36745
SYMANTEC CORP	COM		871503108	28232	514429	SH	DEFINED	21		436159
78270										
SYMANTEC CORP	COM		871503108	26489	482671	SH	DEFINED	22		454091
28580										
SYMANTEC CORP	COM		871503108	3142	57244	SH	OTHER	22		57244
SYMANTEC CORP	NOTE	3.000%	871503AB4	3215	1000000	PRN	DEFINED	08		1000000
SYMBION INC DEL	COM		871507109	47	2900	SH	DEFINED	05		2900
SYMBION INC DEL	COM		871507109	254	15800	SH	OTHER	22		
15800										
SYMBOL TECHNOLOGIES INC	COM		871508107	261	20639	SH	DEFINED	01		20639
SYMBOL TECHNOLOGIES INC	COM		871508107	92	7265	SH	OTHER	01		6060
1205										
SYMBOL TECHNOLOGIES INC	COM		871508107	6221	492192	SH	DEFINED	05		492192
SYMBOL TECHNOLOGIES INC	COM		871508107	168	13264	SH	DEFINED	08		13264
SYMBOL TECHNOLOGIES INC	COM		871508107	1029	81408	SH	DEFINED	17		81408
SYMBOL TECHNOLOGIES INC	COM		871508107	689	54500	SH	DEFINED	20		54500
SYMBOL TECHNOLOGIES INC	COM		871508107	5707	451494	SH	DEFINED	21		338294
113200										
SYMBOL TECHNOLOGIES INC	COM		871508107	360	28500	SH	DEFINED	22		27800
700										
SYMBOL TECHNOLOGIES INC	COM		871508107	251	19886	SH	OTHER	22		19886
SYMMETRICOM INC	COM		871543104	36	3850	SH	DEFINED	01		3850
SYMMETRICOM INC	COM		871543104	1	150	SH	OTHER	01		
150										
SYMMETRICOM INC	COM		871543104	1803	190625	SH	DEFINED	05		190625
SYMMETRICOM INC	COM		871543104	47	4932	SH	DEFINED	08		4932
SYMMETRICOM INC	COM		871543104	282	29800	SH	DEFINED	21		29800
SYMMETRICOM INC	COM		871543104	651	68800	SH	DEFINED	22		
68800										
SYMYX TECHNOLOGIES	COM		87155S108	101	4277	SH	DEFINED	01		4277
SYMYX TECHNOLOGIES	COM		87155S108	254	10775	SH	OTHER	01		9902
873										
SYMYX TECHNOLOGIES	COM		87155S108	2114	89780	SH	DEFINED	05		89780
SYMYX TECHNOLOGIES	COM		87155S108	71	3000	SH	OTHER	22		
3000										
SYNAPTICS INC	COM		87157D109	113	5625	SH	DEFINED	01		3225
2400										
SYNAPTICS INC	COM		87157D109	5	250	SH	OTHER	01		
250										
SYNAPTICS INC	COM		87157D109	2120	105150	SH	DEFINED	05		105150
SYNAPTICS INC	COM		87157D109	14	700	SH	DEFINED	08		700
SYNAPTICS INC	COM		87157D109	333	16500	SH	DEFINED	21		16500
SYNAPTICS INC	COM		87157D109	4	200	SH	DEFINED	22		200
SYNOPSIS INC	COM		871607107	406	25740	SH	DEFINED	01		25740
SYNOPSIS INC	COM		871607107	16	994	SH	OTHER	01		994
SYNOPSIS INC	COM		871607107	5438	345057	SH	DEFINED	05		345057
SYNOPSIS INC	COM		871607107	196	12410	SH	DEFINED	08		12410
SYNOPSIS INC	COM		871607107	7118	451675	SH	DEFINED	21		451675
SYNOPSIS INC	COM		871607107	62	3930	SH	DEFINED	22		3800
130										
SYNOPSIS INC	COM		871607107	43	2756	SH	OTHER	22		2756
SYNGENTA AG	SPONSORED AD		87160A100	13	664	SH	DEFINED	01		664
SYNGENTA AG	SPONSORED AD		87160A100	13	677	SH	OTHER	01		677
SYNGENTA AG	SPONSORED AD		87160A100	2	100	SH	DEFINED	08		100

SYNGENTA AG	SPONSORED AD	87160A100	2583	135332	SH	DEFINED	21	135332
SYNGENTA AG	SPONSORED AD	87160A100	30	1550	SH	OTHER	22	1550
SYNOVUS FINL CORP 60055	COM	87161C105	4083	156123	SH	DEFINED	01	96068
SYNOVUS FINL CORP 58419	COM	87161C105	4852	185529	SH	OTHER	01	127110
SYNOVUS FINL CORP	COM	87161C105	3894	148909	SH	DEFINED	05	148909
SYNOVUS FINL CORP	COM	87161C105	747	28551	SH	DEFINED	08	28551
SYNOVUS FINL CORP	COM	87161C105	84	3200	SH	DEFINED	17	3200
SYNOVUS FINL CORP	COM	87161C105	780	29816	SH	DEFINED	21	29816
SYNOVUS FINL CORP 900	COM	87161C105	277	10597	SH	DEFINED	22	9697
SYNOVUS FINL CORP	COM	87161C105	556	21250	SH	OTHER	22	21250
SYSCO CORP 158170	COM	871829107	47336	1582072	SH	DEFINED	01	1423902
SYSCO CORP 330167	COM	871829107	31457	1051369	SH	OTHER	01	721202
SYSCO CORP 196000	COM	871829107	15330	512378	SH	DEFINED	05	316378
SYSCO CORP	COM	871829107	1355	45296	SH	DEFINED	08	45296
SYSCO CORP	COM	871829107	40	1324	SH	DEFINED	13	1324
SYSCO CORP	COM	871829107	5	167	SH	OTHER	13	167
SYSCO CORP 1600	COM	871829107	48	1600	SH	DEFINED	18	
SYSCO CORP	COM	871829107	22327	746216	SH	DEFINED	21	746216
SYSCO CORP 108915	COM	871829107	31939	1067481	SH	DEFINED	22	958566
SYSCO CORP	COM	871829107	25305	845772	SH	OTHER	22	845772
TBC CORP 9400	COM	872180104	311	13938	SH	DEFINED	01	4538
TBC CORP	COM	872180104	2313	103525	SH	DEFINED	05	103525
TBC CORP	COM	872180104	124	5563	SH	DEFINED	08	5563
TBC CORP	COM	872180104	1928	86281	SH	DEFINED	21	86281
TBC CORP 630	COM	872180104	65	2930	SH	DEFINED	22	2300
TBC CORP	COM	872180104	34	1530	SH	OTHER	22	1530
TB WOODS CORP 4664	COM	872226105	1302	228379	SH	DEFINED	21	223715
TB WOODS CORP 8000	COM	872226105	492	86234	SH	DEFINED	22	78234
TCF FINL CORP	COM	872275102	518	17100	SH	DEFINED	01	17100
TCF FINL CORP 175	COM	872275102	126	4175	SH	OTHER	01	4000
TCF FINL CORP	COM	872275102	9395	310164	SH	DEFINED	05	310164
TCF FINL CORP	COM	872275102	630	20802	SH	DEFINED	08	20802
TCF FINL CORP	COM	872275102	742	24500	SH	DEFINED	17	24500
TCF FINL CORP	COM	872275102	8194	270520	SH	DEFINED	21	270520
TCF FINL CORP 25600	COM	872275102	1345	44420	SH	DEFINED	22	18820
TCF FINL CORP	COM	872275102	36	1200	SH	OTHER	22	1200
TC PIPELINES LP	UT COM LTD P	87233Q108	102	2759	SH	DEFINED	01	2759
TC PIPELINES LP 380	UT COM LTD P	87233Q108	14	380	SH	OTHER	01	
TC PIPELINES LP 5000	UT COM LTD P	87233Q108	185	5000	SH	OTHER	22	
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 33100	COM	872375100	2263	167239	SH	DEFINED	01	134139
TECO ENERGY INC 59325	COM	872375100	3095	228779	SH	OTHER	01	169454
TECO ENERGY INC 185500	COM	872375100	3971	293507	SH	DEFINED	05	108007
TECO ENERGY INC	COM	872375100	179	13233	SH	DEFINED	08	13233
TECO ENERGY INC	COM	872375100	677	50000	SH	DEFINED	08	50000
TECO ENERGY INC	COM	872375100	34	2539	SH	DEFINED	17	2539
TECO ENERGY INC	COM	872375100	17605	1301200	SH	DEFINED	21	1301200
TECO ENERGY INC 50100	COM	872375100	10101	746547	SH	DEFINED	22	696447
TECO ENERGY INC	COM	872375100	3343	247077	SH	OTHER	22	247077
TEPPCO PARTNERS L P	UT LTD PARTN	872384102	627	15078	SH	DEFINED	01	15078
TEPPCO PARTNERS L P 4925	UT LTD PARTN	872384102	475	11425	SH	OTHER	01	6500
TEPPCO PARTNERS L P 4530	UT LTD PARTN	872384102	188	4530	SH	DEFINED	22	
TEPPCO PARTNERS L P 34470	UT LTD PARTN	872384102	2916	70100	SH	OTHER	22	35630
THQ INC 24800	COM NEW	872443403	636	32675	SH	DEFINED	01	7875
THQ INC	COM NEW	872443403	3693	189775	SH	DEFINED	05	189775
THQ INC	COM NEW	872443403	18	900	SH	DEFINED	08	900
THQ INC 2000	COM NEW	872443403	7142	366993	SH	DEFINED	21	364993
THQ INC 3500	COM NEW	872443403	957	49200	SH	DEFINED	22	45700

THQ INC	COM NEW	872443403	1	50	SH	OTHER	22	50	
TJX COS INC NEW 59150 8401	COM	872540109	8135	369111	SH	DEFINED	01	301560	
TJX COS INC NEW 82635	COM	872540109	1821	82635	SH	OTHER	01		
TJX COS INC NEW 240000	COM	872540109	20082	911143	SH	DEFINED	05	671143	
TJX COS INC NEW	COM	872540109	826	37467	SH	DEFINED	08	37467	
TJX COS INC NEW	COM	872540109	4276	194000	SH	CALL	DEFINED	08	194000
TJX COS INC NEW	COM	872540109	25194	1143106	SH	DEFINED	21	1143106	
TJX COS INC NEW 46430	COM	872540109	4780	216862	SH	DEFINED	22	170432	
TJX COS INC NEW	COM	872540109	2407	109221	SH	OTHER	22	109221	
TLC VISION CORP	COM	872549100	1406	160000	SH	DEFINED	08	160000	
TLC VISION CORP	COM	872549100	176	20000	SH	CALL	DEFINED	08	20000
TTM TECHNOLOGIES INC	COM	87305R109	35	3881	SH	DEFINED	08	3881	
TTM TECHNOLOGIES INC 18000	COM	87305R109	160	18000	SH	OTHER	22		
TXU CORP 3551	COM	873168108	2467	51487	SH	DEFINED	01	47936	
TXU CORP 16118	COM	873168108	1414	29508	SH	OTHER	01	13390	
TXU CORP	COM	873168108	6683	139461	SH	DEFINED	05	139461	
TXU CORP	COM	873168108	1628	33967	SH	DEFINED	08	33967	
TXU CORP	COM	873168108	4200	87651	SH	DEFINED	17	87651	
TXU CORP 92550	COM	873168108	4435	92550	SH	DEFINED	18		
TXU CORP	COM	873168108	2137	44600	SH	DEFINED	20	44600	
TXU CORP 94500	COM	873168108	87715	1830437	SH	DEFINED	21	1735937	
TXU CORP 35230	COM	873168108	27330	570317	SH	DEFINED	22	535087	
TXU CORP	COM	873168108	2851	59500	SH	OTHER	22	59500	
TXU CORP	FRNT	873168AE8	23930	15252000	PRN	DEFINED	08	15252000	
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	37	5162	SH	DEFINED	01	5162	
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	16	2271	SH	OTHER	01	2271	
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	352	49300	SH	DEFINED	08	49300	
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	23	3258	SH	DEFINED	17	3258	
TAIWAN SEMICONDUCTOR MFG LTD 19096	SPONSORED AD	874039100	136	19096	SH	DEFINED	18		
TAIWAN SEMICONDUCTOR MFG LTD 62380	SPONSORED AD	874039100	8342	1168281	SH	DEFINED	21	1105901	
TAIWAN SEMICONDUCTOR MFG LTD 80020	SPONSORED AD	874039100	10070	1410334	SH	DEFINED	22	1330314	
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	1142	159936	SH	OTHER	22	159936	
TAKE-TWO INTERACTIVE SOFTWARE 15800	COM	874054109	741	22550	SH	DEFINED	01	6750	
TAKE-TWO INTERACTIVE SOFTWARE 200	COM	874054109	7	200	SH	OTHER	01		
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	6601	200950	SH	DEFINED	05	200950	
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	39	1200	SH	DEFINED	08	1200	
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	5256	160000	SH	CALL	DEFINED	08	160000
TAKE-TWO INTERACTIVE SOFTWARE 5900	COM	874054109	3801	115700	SH	DEFINED	21	109800	
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	506	15400	SH	DEFINED	22	15400	
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	56	1700	SH	OTHER	22	1700	
TALBOTS INC	COM	874161102	36	1471	SH	DEFINED	01	1471	
TALBOTS INC	COM	874161102	23	932	SH	DEFINED	08	932	
TALBOTS INC 2960	COM	874161102	2446	98667	SH	DEFINED	21	95707	
TALBOTS INC 6760	COM	874161102	192	7760	SH	DEFINED	22	1000	
TALBOTS INC	COM	874161102	27	1100	SH	OTHER	22	1100	
TALISMAN ENERGY INC 5600	COM	87425E103	342	13211	SH	OTHER	01	7611	
TALISMAN ENERGY INC	COM	87425E103	8	300	SH	OTHER	22	300	
TALX CORP 5300	COM	874918105	184	7975	SH	DEFINED	01	2675	
TALX CORP 20550	COM	874918105	475	20550	SH	OTHER	01		
TALX CORP	COM	874918105	1369	59300	SH	DEFINED	05	59300	
TALX CORP	COM	874918105	31	1353	SH	DEFINED	08	1353	
TALX CORP	COM	874918105	210	9100	SH	DEFINED	21	9100	
TANDY BRANDS ACCESSORIES INC	COM	875378101	1493	104753	SH	DEFINED	21	104753	
TANDY BRANDS ACCESSORIES INC	COM	875378101	50	3500	SH	DEFINED	22	3500	
TANDY BRANDS ACCESSORIES INC	COM	875378101	21	1500	SH	OTHER	22	1500	
TANGER FACTORY OUTLET CTRS I	COM	875465106	190	4234	SH	DEFINED	01	4234	
TANGER FACTORY OUTLET CTRS I	COM	875465106	67	1500	SH	DEFINED	05	1500	
TANGER FACTORY OUTLET CTRS I	COM	875465106	4111	91800	SH	DEFINED	21	91800	
TANGER FACTORY OUTLET CTRS I 400	COM	875465106	176	3920	SH	DEFINED	22	3520	
TANGER FACTORY OUTLET CTRS I	COM	875465106	76	1700	SH	OTHER	22	1700	
TANOX INC	COM	87588Q109	911	54000	SH	DEFINED	17	54000	
TARGET CORP 97591	COM	87612E106	84701	1871854	SH	DEFINED	01	1774263	

TARGET CORP 730210	COM	87612E106	71339	1576557	SH	OTHER	01	846347
TARGET CORP	COM	87612E106	20714	457776	SH	DEFINED	05	457776
TARGET CORP	COM	87612E106	7266	160571	SH	DEFINED	08	160571
TARGET CORP	COM	87612E106	2941	65000	SH	CALL	DEFINED	65000
TARGET CORP	COM	87612E106	2941	65000	SH	PUT	DEFINED	65000
TARGET CORP	COM	87612E106	42	921	SH	DEFINED	13	921
TARGET CORP 500	COM	87612E106	26	565	SH	OTHER	13	65
TARGET CORP	COM	87612E106	683	15100	SH	DEFINED	17	15100
TARGET CORP 1000	COM	87612E106	45	1000	SH	DEFINED	18	
TARGET CORP	COM	87612E106	6392	141265	SH	DEFINED	21	141265
TARGET CORP 103577	COM	87612E106	112128	2477974	SH	DEFINED	22	2374397
TARGET CORP	COM	87612E106	54377	1201709	SH	OTHER	22	1201709
TASER INTL INC	COM	87651B104	2065	55000	SH	CALL	DEFINED	55000
TASER INTL INC	COM	87651B104	38	1000	SH	DEFINED	22	1000
TASTY BAKING CO 8900	COM	876553306	1588	198470	SH	DEFINED	01	189570
TASTY BAKING CO	COM	876553306	15	1875	SH	OTHER	22	1875
TAUBMAN CTRS INC	COM	876664103	92	3579	SH	DEFINED	08	3579
TAUBMAN CTRS INC	COM	876664103	1741	67407	SH	DEFINED	17	67407
TAUBMAN CTRS INC	COM	876664103	13	500	SH	DEFINED	22	500
TAYLOR CAP GROUP INC	COM	876851106	2	100	SH	DEFINED	08	100
TAYLOR CAP GROUP INC 2799	COM	876851106	4870	202907	SH	DEFINED	21	200108
TAYLOR CAP GROUP INC 5250	COM	876851106	1603	66775	SH	DEFINED	22	61525
TECH DATA CORP 1725	COM	878237106	206	5347	SH	DEFINED	01	3622
TECH DATA CORP 4095	COM	878237106	246	6370	SH	OTHER	01	2275
TECH DATA CORP	COM	878237106	4947	128330	SH	DEFINED	05	128330
TECH DATA CORP	COM	878237106	1112	28839	SH	DEFINED	08	28839
TECH DATA CORP 20100	COM	878237106	897	23260	SH	DEFINED	22	3160
TECH DATA CORP	COM	878237106	836	21675	SH	OTHER	22	21675
TECHTEAM GLOBAL INC	COM	878311109	329	35039	SH	DEFINED	17	35039
TECHNE CORP 11300 1400	COM	878377100	860	22525	SH	DEFINED	01	9825
TECHNE CORP 6745	COM	878377100	258	6745	SH	OTHER	01	
TECHNE CORP	COM	878377100	7216	189000	SH	DEFINED	05	189000
TECHNE CORP	COM	878377100	34	900	SH	DEFINED	08	900
TECHNE CORP	COM	878377100	1042	27300	SH	DEFINED	21	27300
TECHNE CORP 16600	COM	878377100	635	16635	SH	DEFINED	22	35
TECHNE CORP	COM	878377100	23	600	SH	OTHER	22	600
TECHNITROL INC 12500	COM	878555101	349	17875	SH	DEFINED	01	5375
TECHNITROL INC	COM	878555101	3603	184775	SH	DEFINED	05	184775
TECHNITROL INC	COM	878555101	53	2700	SH	DEFINED	08	2700
TECHNITROL INC 3450	COM	878555101	8464	434045	SH	DEFINED	21	430595
TECHNITROL INC 4500	COM	878555101	1228	62980	SH	DEFINED	22	58480
TECHNOLOGY FLAVORS & FRAGRAN	COM	87869A104	12	21000	SH	DEFINED	22	21000
TECUMSEH PRODS CO	CL A	878895200	80	1900	SH	DEFINED	01	1900
TECUMSEH PRODS CO	CL A	878895200	1704	40702	SH	DEFINED	05	40702
TECUMSEH PRODS CO	CL A	878895200	54	1284	SH	DEFINED	08	1284
TECUMSEH PRODS CO	CL A	878895200	3693	88212	SH	DEFINED	21	88212
TECUMSEH PRODS CO	CL A	878895200	178	4250	SH	DEFINED	22	4250
TECUMSEH PRODS CO	CL A	878895200	54	1300	SH	OTHER	22	1300
TEKELEC 1050	COM	879101103	87	5225	SH	DEFINED	01	4175
TEKELEC	COM	879101103	6368	381745	SH	DEFINED	05	381745
TEKELEC	COM	879101103	440	26384	SH	DEFINED	08	26384
TEKELEC	COM	879101103	667	40000	SH	PUT	DEFINED	40000
TEKELEC	COM	879101103	135	8070	SH	DEFINED	17	8070
TEKELEC	COM	879101103	34	2045	SH	DEFINED	21	2045
TEKELEC	COM	879101103	1	48	SH	DEFINED	22	48
TEKTRONIX INC	COM	879131100	376	11316	SH	DEFINED	01	11316
TEKTRONIX INC 325	COM	879131100	146	4394	SH	OTHER	01	4069
TEKTRONIX INC	COM	879131100	1486	44688	SH	DEFINED	05	44688
TEKTRONIX INC	COM	879131100	1288	38744	SH	DEFINED	08	38744
TEKTRONIX INC	COM	879131100	155	4675	SH	DEFINED	21	4675
TEKTRONIX INC 800	COM	879131100	480	14423	SH	DEFINED	22	13623
TEKTRONIX INC	COM	879131100	20	600	SH	OTHER	22	600
TELECOM CORP NEW ZEALAND LTD 236	SPONSORED AD	879278208	8	236	SH	DEFINED	01	
TELECOM CORP NEW ZEALAND LTD 3000	SPONSORED AD	879278208	250	7850	SH	OTHER	01	4836

TELECOM CORP NEW ZEALAND LTD 300	SPONSORED AD	879278208	29	900	SH	DEFINED	22	600
TELECOM CORP NEW ZEALAND LTD	SPONSORED AD	879278208	25	785	SH	OTHER	22	785
TELECOM HLDRS TR	DEPOSITRY RC	87927P200	82780	2881295	SH	DEFINED	08	2881295
TELECOMMUNICATION SYS INC 29200	CL A	87929J103	1624	505800	SH	DEFINED	21	476600
TELECOMMUNICATION SYS INC	CL A	87929J103	301	93700	SH	DEFINED	22	93700
TELECOMMUNICATION SYS INC	CL A	87929J103	34	10600	SH	OTHER	22	10600
TELEDYNE TECHNOLOGIES INC 9157	COM	879360105	361	14411	SH	DEFINED	01	5254
TELEDYNE TECHNOLOGIES INC 1243	COM	879360105	31	1243	SH	OTHER	01	
TELEDYNE TECHNOLOGIES INC	COM	879360105	3750	149775	SH	DEFINED	05	149775
TELEDYNE TECHNOLOGIES INC	COM	879360105	18	700	SH	DEFINED	08	700
TELEDYNE TECHNOLOGIES INC	COM	879360105	538	21500	SH	DEFINED	21	21500
TELEDYNE TECHNOLOGIES INC	COM	879360105	5	218	SH	DEFINED	22	218
TELEDYNE TECHNOLOGIES INC	COM	879360105	44	1759	SH	OTHER	22	1759
TELEFLEX INC 650	COM	879369106	228	5360	SH	DEFINED	01	4710
TELEFLEX INC 2300	COM	879369106	219	5150	SH	OTHER	01	2850
TELEFLEX INC	COM	879369106	3767	88637	SH	DEFINED	05	88637
TELEFLEX INC	COM	879369106	77	1817	SH	DEFINED	08	1817
TELEFLEX INC	COM	879369106	157	3700	SH	DEFINED	22	3700
TELEFONICA S A 3510	SPONSORED AD	879382208	643	14300	SH	DEFINED	01	10790
TELEFONICA S A 831	SPONSORED AD	879382208	878	19520	SH	OTHER	01	18689
TELEFONICA S A 1776	SPONSORED AD	879382208	330	7326	SH	DEFINED	22	5550
TELEFONICA S A	SPONSORED AD	879382208	206	4579	SH	OTHER	22	4579
TELEFONOS DE MEXICO S A 440	SPON ADR ORD	879403780	86	2664	SH	DEFINED	01	2224
TELEFONOS DE MEXICO S A 21530	SPON ADR ORD	879403780	1036	32104	SH	OTHER	01	10574
TELEFONOS DE MEXICO S A	SPON ADR ORD	879403780	316	9800	SH	DEFINED	08	9800
TELEFONOS DE MEXICO S A	SPON ADR ORD	879403780	6080	188400	SH	CALL	DEFINED	08
TELEFONOS DE MEXICO S A	SPON ADR ORD	879403780	5450	168900	SH	PUT	DEFINED	08
TELEFONOS DE MEXICO S A	SPON ADR ORD	879403780	8	250	SH	DEFINED	13	250
TELEFONOS DE MEXICO S A	SPON ADR ORD	879403780	3714	115100	SH	DEFINED	17	115100
TELEFONOS DE MEXICO S A	SPON ADR ORD	879403780	16509	511590	SH	DEFINED	21	511590
TELEFONOS DE MEXICO S A 100	SPON ADR ORD	879403780	171	5310	SH	DEFINED	22	5210
TELEFONOS DE MEXICO S A	SPON ADR ORD	879403780	197	6100	SH	OTHER	22	6100
TELEPHONE & DATA SYS INC	COM	879433100	486	5771	SH	DEFINED	01	5771
TELEPHONE & DATA SYS INC 434	COM	879433100	37	434	SH	OTHER	01	
TELEPHONE & DATA SYS INC	COM	879433100	10648	126500	SH	DEFINED	05	126500
TELEPHONE & DATA SYS INC	COM	879433100	201	2389	SH	DEFINED	08	2389
TELEPHONE & DATA SYS INC	COM	879433100	34880	414400	SH	DEFINED	21	414400
TELEPHONE & DATA SYS INC 220	COM	879433100	3200	38015	SH	DEFINED	22	37795
TELEPHONE & DATA SYS INC	COM	879433100	237	2820	SH	OTHER	22	2820
TELEWEST GLOBAL INC	COM	87956T107		15	SH	DEFINED	17	15
TELEWEST GLOBAL INC	COM	87956T107	1402	120680	SH	DEFINED	21	120680
TELIK INC 425	COM	87959M109	100	4500	SH	DEFINED	01	4075
TELIK INC 500	COM	87959M109	11	500	SH	OTHER	01	
TELIK INC	COM	87959M109	2051	91959	SH	DEFINED	05	91959
TELIK INC	COM	87959M109	335	15000	SH	CALL	DEFINED	08
TELIK INC	COM	87959M109	163	7300	SH	DEFINED	17	7300
TELIK INC 12600	COM	87959M109	5051	226500	SH	DEFINED	21	213900
TELIK INC 12400	COM	87959M109	948	42500	SH	DEFINED	22	30100
TELIK INC	COM	87959M109	381	17100	SH	OTHER	22	17100
TELLABS INC 25975	COM	879664100	369	40156	SH	DEFINED	01	14181
TELLABS INC 2705	COM	879664100	283	30785	SH	OTHER	01	28080
TELLABS INC	COM	879664100	1757	191174	SH	DEFINED	05	191174
TELLABS INC	COM	879664100	2060	224198	SH	DEFINED	08	224198
TELLABS INC	COM	879664100	230	25000	SH	CALL	DEFINED	08
TELLABS INC	COM	879664100	83	9000	SH	PUT	DEFINED	08
TELLABS INC	COM	879664100	6	600	SH	OTHER	13	600
TELLABS INC	COM	879664100	126	13700	SH	DEFINED	17	13700
TELLABS INC	COM	879664100	370	40291	SH	DEFINED	21	40291
TELLABS INC 38106	COM	879664100	350	38106	SH	DEFINED	22	
TELLABS INC 29994	COM	879664100	811	88250	SH	OTHER	22	58256
TELUS CORP	NON-VTG SHS	87971M202	3846	200000	SH	DEFINED	17	200000
TEMPLE INLAND INC	COM	879868107	554	8245	SH	DEFINED	01	8245
TEMPLE INLAND INC	COM	879868107	97	1446	SH	OTHER	01	946



500							
TEMPLE INLAND INC	COM	879868107	1807	26906 SH	DEFINED 05		26906
TEMPLE INLAND INC	COM	879868107	1256	18697 SH	DEFINED 08		18697
TEMPLE INLAND INC	COM	879868107	34	500 SH	DEFINED 13		
500							
TEMPLE INLAND INC	COM	879868107	383	5700 SH	DEFINED 17		5700
TEMPLE INLAND INC	COM	879868107	28792	428773 SH	DEFINED 21		426639
2134							
TEMPLE INLAND INC	COM	879868107	7666	114155 SH	DEFINED 22		105045
9110							
TEMPLE INLAND INC	COM	879868107	2301	34260 SH	OTHER 22		34260
TELETECH HOLDINGS INC	COM	879939106	79	8400 SH	DEFINED 17		8400
TELETECH HOLDINGS INC	COM	879939106	2989	316600 SH	DEFINED 21		316600
TELETECH HOLDINGS INC	COM	879939106	132	14000 SH	DEFINED 22		14000
TELETECH HOLDINGS INC	COM	879939106	42	4500 SH	OTHER 22		4500
TELETECH HOLDINGS INC	COM	879939106	8550	905696 SH	DEFINED		905696
TELESYSTEM INTL WIRELESS INC	COM NEW	879946606	316	33410 SH	DEFINED 17		33410
TEMPLETON DRAGON FD INC	COM	88018T101	27	1700 SH	DEFINED 01		1700
TEMPLETON DRAGON FD INC	COM	88018T101	2	100 SH	OTHER 01		100
TEMPLETON DRAGON FD INC	COM	88018T101	151	9500 SH	DEFINED 22		9500
TEMPLETON DRAGON FD INC	COM	88018T101	1	92 SH	OTHER 22		92
TEMPLETON GLOBAL INCOME FD	COM	880198106	35	4042 SH	DEFINED 01		4042
TEMPLETON GLOBAL INCOME FD	COM	880198106	193	22200 SH	OTHER 01		12200
10000							
TEMPLETON GLOBAL INCOME FD	COM	880198106	55	6320 SH	DEFINED 22		5820
500							
TEMPLETON GLOBAL INCOME FD	COM	880198106	18	2070 SH	OTHER 22		2070
TENET HEALTHCARE CORP	COM	88033G100	590	54713 SH	DEFINED 01		54713
TENET HEALTHCARE CORP	COM	88033G100	81	7490 SH	OTHER 01		4475
3015							
TENET HEALTHCARE CORP	COM	88033G100	2330	215912 SH	DEFINED 05		215912
TENET HEALTHCARE CORP	COM	88033G100	2715	251665 SH	DEFINED 08		251665
TENET HEALTHCARE CORP	COM	88033G100	2453	227300 SH	PUT DEFINED 08		227300
TENET HEALTHCARE CORP	COM	88033G100	4816	446378 SH	DEFINED 21		446378
TENET HEALTHCARE CORP	COM	88033G100	167	15468 SH	DEFINED 22		15468
TENET HEALTHCARE CORP	COM	88033G100	29	2705 SH	OTHER 22		2705
TERADYNE INC	COM	880770102	289	21536 SH	DEFINED 01		21536
TERADYNE INC	COM	880770102	14	1045 SH	OTHER 01		1000
45							
TERADYNE INC	COM	880770102	1146	85489 SH	DEFINED 05		85489
TERADYNE INC	COM	880770102	1070	79881 SH	DEFINED 08		79881
TERADYNE INC	COM	880770102	3733	278600 SH	CALL DEFINED 08		278600
TERADYNE INC	COM	880770102	670	50000 SH	PUT DEFINED 08		50000
TERADYNE INC	COM	880770102	1190	88776 SH	DEFINED 21		88776
TERADYNE INC	COM	880770102	222	16599 SH	DEFINED 22		6999
9600							
TERADYNE INC	COM	880770102	149	11150 SH	OTHER 22		11150
TERADYNE INC	SDCV	3.750% 880770AD4	15671	15730000 PRN	DEFINED 08		15730000
TERADYNE INC	SDCV	3.750% 880770AD4	740	743000 PRN	DEFINED 17		743000
TERAYON COMMUNICATION SYS	COM	880775101	3	1400 SH	DEFINED 01		1000
400							
TERAYON COMMUNICATION SYS	COM	880775101	3	1398 SH	OTHER 01		1398
TERAYON COMMUNICATION SYS	COM	880775101	146	68954 SH	DEFINED		68954
TEREX CORP NEW	COM	880779103	9	201 SH	DEFINED 01		201
TEREX CORP NEW	COM	880779103	511	11780 SH	DEFINED 17		11780
TEREX CORP NEW	COM	880779103	21216	488840 SH	DEFINED 21		479256
9584							
TEREX CORP NEW	COM	880779103	4157	95790 SH	DEFINED 22		76422
19368							
TERCICA INC	COM	88078L105	371	41244 SH	DEFINED 17		41244
TERRA INDS INC	COM	880915103	38	4397 SH	DEFINED 08		4397
TERRA INDS INC	COM	880915103	667	77000 SH	DEFINED 17		77000
TERRA NITROGEN CO L P	COM UNIT	881005201	278	12100 SH	OTHER 01		
5100 7000							
TESCO CORP	COM	88157K101	1010	93683 SH	DEFINED 17		93683
TESORO PETE CORP	COM	881609101	366	12400 SH	DEFINED 08		12400
TESORO PETE CORP	COM	881609101	378	12800 SH	DEFINED 17		12800
TESORO PETE CORP	COM	881609101	1123	38030 SH	DEFINED 18		
38030							
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	56507	2177525 SH	DEFINED 01		2164884
12641							
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	4531	174599 SH	OTHER 01		63090
111509							
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	403	15536 SH	DEFINED 05		15536
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	1038	40000 SH	PUT DEFINED 08		40000
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	24	940 SH	DEFINED 13		505
435							
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	91	3489 SH	DEFINED 17		3489
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	130	4994 SH	OTHER 17		
4994							
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	388	14940 SH	DEFINED 18		
14940							
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	244	9410 SH	DEFINED 20		9410
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	87470	3370711 SH	DEFINED 21		3265011
105700							

TEVA PHARMACEUTICAL INDS LTD 183245	ADR		881624209	81380	3136024	SH	DEFINED	22	2952779	
TEVA PHARMACEUTICAL INDS LTD	ADR		881624209	18783	723828	SH	OTHER	22	723828	
TETRA TECHNOLOGIES INC DEL 9100	COM		88162F105	392	12612	SH	DEFINED	01	3512	
TETRA TECHNOLOGIES INC DEL 175	COM		88162F105	5	175	SH	OTHER	01		
TETRA TECHNOLOGIES INC DEL	COM		88162F105	3176	102300	SH	DEFINED	05	102300	
TETRA TECHNOLOGIES INC DEL	COM		88162F105	16	500	SH	DEFINED	08	500	
TETRA TECHNOLOGIES INC DEL	COM		88162F105	460	14800	SH	DEFINED	21	14800	
TETRA TECHNOLOGIES INC DEL 105	COM		88162F105	3	105	SH	DEFINED	22		
TETRA TECHNOLOGIES INC DEL 15095	COM		88162F105	472	15200	SH	OTHER	22	105	
TETRA TECH INC NEW 19500	COM		88162G103	349	27568	SH	DEFINED	01	8068	
TETRA TECH INC NEW	COM		88162G103	3268	257925	SH	DEFINED	05	257925	
TETRA TECH INC NEW	COM		88162G103	67	5315	SH	DEFINED	08	5315	
TETRA TECH INC NEW 14220	COM		88162G103	14314	1129777	SH	DEFINED	21	1115557	
TETRA TECH INC NEW 40300	COM		88162G103	2363	186500	SH	DEFINED	22	146200	
TEVA PHARMACEUTICAL FIN II L	DBCV	0.500%	88164RAA5	577	600000	PRN	DEFINED	17	600000	
TEVA PHARMACEUTICAL FIN II L	DBCV	0.250%	88164RAB3	63	66000	PRN	DEFINED	08	66000	
TEVA PHARMACEUTICAL FIN II L	DBCV	0.250%	88164RAB3	761	800000	PRN	DEFINED	17	800000	
TEXAS INDS INC	COM		882491103	109	2125	SH	DEFINED	01	2125	
TEXAS INDS INC 4150	COM		882491103	213	4150	SH	OTHER	01		
TEXAS INDS INC	COM		882491103	4663	90650	SH	DEFINED	05	90650	
TEXAS INDS INC	COM		882491103	1016	19746	SH	DEFINED	08	19746	
TEXAS INDS INC	COM		882491103	725	14100	SH	DEFINED	21	14100	
TEXAS INDS INC 610	COM		882491103	31	610	SH	OTHER	22		
TEXAS INSTRS INC 77609	COM		882508104	93998	4417207	SH	DEFINED	01	4339598	
TEXAS INSTRS INC 554538	COM		882508104	23880	1122181	SH	OTHER	01	567643	
TEXAS INSTRS INC	COM		882508104	1170	55000	SH	CALL	DEFINED	01	55000
TEXAS INSTRS INC	COM		882508104	4894	230000	SH	PUT	DEFINED	01	230000
TEXAS INSTRS INC 265000	COM		882508104	25221	1185199	SH	DEFINED	05	920199	
TEXAS INSTRS INC	COM		882508104	1657	77846	SH	DEFINED	08	77846	
TEXAS INSTRS INC	COM		882508104	27528	1293600	SH	CALL	DEFINED	08	1293600
TEXAS INSTRS INC	COM		882508104	10534	495000	SH	PUT	DEFINED	08	495000
TEXAS INSTRS INC	COM		882508104	36	1715	SH	DEFINED	13	1715	
TEXAS INSTRS INC 180	COM		882508104	6	291	SH	OTHER	13	111	
TEXAS INSTRS INC	COM		882508104	19	893	SH	DEFINED	17	893	
TEXAS INSTRS INC 1200	COM		882508104	26	1200	SH	DEFINED	18		
TEXAS INSTRS INC	COM		882508104	1957	91950	SH	DEFINED	20	91950	
TEXAS INSTRS INC 262925	COM		882508104	32085	1507748	SH	DEFINED	21	1244823	
TEXAS INSTRS INC 120746	COM		882508104	26153	1228972	SH	DEFINED	22	1108226	
TEXAS INSTRS INC	COM		882508104	13747	645990	SH	OTHER	22	645990	
TEXAS PAC LD TR 682	SUB	CTF PROP	882610108	136	1364	SH	OTHER	01	682	
TEXAS PAC LD TR	SUB	CTF PROP	882610108	400	4000	SH	DEFINED	22	4000	
TEXAS REGL BANCSHARES INC	CL A	VTG	882673106	163	5250	SH	DEFINED	01	5250	
TEXAS REGL BANCSHARES INC	CL A	VTG	882673106	4	144	SH	OTHER	01	144	
TEXAS REGL BANCSHARES INC	CL A	VTG	882673106	1	48	SH	DEFINED	05	48	
TEXAS REGL BANCSHARES INC	CL A	VTG	882673106	2831	91050	SH	DEFINED	21	91050	
TEXTRON INC 7725	COM		883203101	4157	64678	SH	DEFINED	01	56953	
TEXTRON INC 9187	COM		883203101	2078	32339	SH	OTHER	01	23152	
TEXTRON INC 80400	COM		883203101	10019	155893	SH	DEFINED	05	75493	
TEXTRON INC	COM		883203101	1145	17822	SH	DEFINED	08	17822	
TEXTRON INC 1884095	COM		883203101	121091	1884095	SH	OTHER	17		
TEXTRON INC	COM		883203101	55644	865783	SH	DEFINED	21	865783	
TEXTRON INC 46584	COM		883203101	32713	508988	SH	DEFINED	22	462404	
TEXTRON INC	COM		883203101	4937	76821	SH	OTHER	22	76821	
THERAGENICS CORP	COM		883375107	9	2575	SH	DEFINED	01	2575	
THERAGENICS CORP 700	COM		883375107	3	700	SH	OTHER	01		
THERAGENICS CORP	COM		883375107	465	127375	SH	DEFINED	05	127375	
THERAGENICS CORP	COM		883375107	3	700	SH	DEFINED	08	700	
THERAGENICS CORP	COM		883375107	73	19900	SH	DEFINED	21	19900	
THERAGENICS CORP	COM		883375107		74	SH	DEFINED	22	74	
THERMO ELECTRON CORP 100	COM		883556102	597	22088	SH	DEFINED	01	21988	

THERMO ELECTRON CORP 6331	COM	883556102	541	20015	SH	OTHER	01	13684	
THERMO ELECTRON CORP 152400	COM	883556102	6403	236958	SH	DEFINED	05	84558	
THERMO ELECTRON CORP	COM	883556102	320	11859	SH	DEFINED	08	11859	
THERMO ELECTRON CORP 1200	COM	883556102	41260	1527007	SH	DEFINED	21	1525807	
THERMO ELECTRON CORP 40565	COM	883556102	7067	261538	SH	DEFINED	22	220973	
THERMO ELECTRON CORP	COM	883556102	1856	68707	SH	OTHER	22	68707	
THESTREET COM 1850000	COM	88368Q103	6938	1850000	SH	OTHER	17		
THIRD WAVE TECHNOLOGIES INC	COM	88428W108	7	1000	SH	DEFINED	22	1000	
THIRD WAVE TECHNOLOGIES INC	COM	88428W108	18941	2753050	SH	DEFINED		2753050	
THOMAS & BETTS CORP	COM	884315102	143	5343	SH	DEFINED	01	5343	
THOMAS & BETTS CORP 200	COM	884315102	7	260	SH	OTHER	01	60	
THOMAS & BETTS CORP	COM	884315102	3492	130210	SH	DEFINED	05	130210	
THOMAS & BETTS CORP	COM	884315102	597	22252	SH	DEFINED	08	22252	
THOMAS & BETTS CORP	COM	884315102	6571	245000	SH	DEFINED	21	245000	
THOMAS & BETTS CORP	COM	884315102	778	29020	SH	DEFINED	22	29020	
THOMAS & BETTS CORP	COM	884315102	1019	38000	SH	OTHER	22	38000	
THOMAS INDS INC	COM	884425109	47	1500	SH	DEFINED	01	1500	
THOMAS INDS INC 50	COM	884425109	7	207	SH	OTHER	01	157	
THOMAS INDS INC	COM	884425109	2330	74200	SH	DEFINED	05	74200	
THOMAS INDS INC	COM	884425109	72	2292	SH	DEFINED	08	2292	
THOMAS INDS INC 4330	COM	884425109	11575	368630	SH	DEFINED	21	364300	
THOMAS INDS INC 8425	COM	884425109	3330	106054	SH	DEFINED	22	97629	
THOR INDS INC	COM	885160101	134	5065	SH	DEFINED	01	5065	
THOR INDS INC 72200	COM	885160101	1911	72200	SH	OTHER	01		
THOR INDS INC	COM	885160101	3330	125810	SH	DEFINED	05	125810	
THOR INDS INC	COM	885160101	19	700	SH	DEFINED	08	700	
THOR INDS INC	COM	885160101	53	2000	SH	DEFINED	22	2000	
THORATEC CORP	COM NEW	885175307	78	8075	SH	DEFINED	01	8075	
THORATEC CORP	COM NEW	885175307	192	20000	SH	DEFINED	08	20000	
THORATEC CORP	COM NEW	885175307	481	50000	SH	PUT	DEFINED	08	50000
THORATEC CORP 2500	COM NEW	885175307	24	2500	SH	DEFINED	18		
THORATEC CORP	COM NEW	885175307	9949	1034200	SH	DEFINED	21	1034200	
THORATEC CORP 13600	COM NEW	885175307	3844	399549	SH	DEFINED	22	385949	
THORNBURG MTG INC 7275	COM	885218107	333	11495	SH	DEFINED	01	4220	
THORNBURG MTG INC 18362	COM	885218107	742	25587	SH	OTHER	01	7225	
THORNBURG MTG INC	COM	885218107	3	100	SH	DEFINED	08	100	
THORNBURG MTG INC 1500	COM	885218107	44	1500	SH	DEFINED	22		
THORNBURG MTG INC 7000	COM	885218107	603	20800	SH	OTHER	22	13800	
3COM CORP 1050	COM	885535104	157	37275	SH	DEFINED	01	36225	
3COM CORP 74695	COM	885535104	756	179132	SH	OTHER	01	104437	
3COM CORP	COM	885535104	3672	870043	SH	DEFINED	05	870043	
3COM CORP	COM	885535104	51	12115	SH	DEFINED	08	12115	
3COM CORP	COM	885535104	148	35000	SH	CALL	DEFINED	08	35000
3COM CORP	COM	885535104	33	7900	SH	DEFINED	17	7900	
3COM CORP	COM	885535104	283	67140	SH	DEFINED	20	67140	
3COM CORP	COM	885535104	500	118450	SH	DEFINED	21	118450	
3COM CORP 23095	COM	885535104	97	23095	SH	DEFINED	22		
3COM CORP 1245	COM	885535104	18	4170	SH	OTHER	22	2925	
THREE FIVE SYS INC 500	COM	88554L108	7	2375	SH	DEFINED	01	1875	
THREE FIVE SYS INC	COM	88554L108	254	92525	SH	DEFINED	05	92525	
THREE FIVE SYS INC	COM	88554L108	1	539	SH	DEFINED	08	539	
THREE FIVE SYS INC	COM	88554L108	39	14399	SH	DEFINED	21	14399	
3M CO 127845	COM	88579Y101	174201	2178324	SH	DEFINED	01	2050479	
3M CO 618254	COM	88579Y101	105808	1323101	SH	OTHER	01	704847	
3M CO	COM	88579Y101	11996	150000	SH	PUT	DEFINED	01	150000
3M CO 204600	COM	88579Y101	54089	676364	SH	DEFINED	05	471764	
3M CO	COM	88579Y101	47098	588947	SH	DEFINED	08	588947	
3M CO	COM	88579Y101	11196	140000	SH	CALL	DEFINED	08	140000
3M CO	COM	88579Y101	2399	30000	SH	PUT	DEFINED	08	30000
3M CO 90	COM	88579Y101	15	190	SH	DEFINED	13	100	

3M CO	COM	88579Y101	1474	18435	SH	DEFINED 17	18435
3M CO	COM	88579Y101	488	6100	SH	DEFINED 18	
6100							
3M CO	COM	88579Y101	2667	33355	SH	DEFINED 20	33355
3M CO	COM	88579Y101	110567	1382610	SH	DEFINED 21	1300485
82125							
3M CO	COM	88579Y101	215752	2697910	SH	DEFINED 22	2559467
138443							
3M CO	COM	88579Y101	133816	1673324	SH	OTHER 22	1673224
100							
3M CO	COM	88579Y101	132	1646	SH	DEFINED	1646
TIDEWATER INC	COM	886423102	190	5850	SH	DEFINED 01	5850
TIDEWATER INC	COM	886423102	24	750	SH	OTHER 01	
750							
TIDEWATER INC	COM	886423102	4348	133575	SH	DEFINED 05	133575
TIDEWATER INC	COM	886423102	68	2100	SH	DEFINED 08	2100
TIDEWATER INC	COM	886423102	237	7270	SH	DEFINED 17	7270
TIDEWATER INC	COM	886423102	11	353	SH	DEFINED 22	353
TIDEWATER INC	COM	886423102	111	3400	SH	OTHER 22	3400
TIER TECHNOLOGIES INC	CL B	88650Q100	464	48048	SH	DEFINED 22	48048
TIFFANY & CO NEW	COM	886547108	1147	37311	SH	DEFINED 01	37311
TIFFANY & CO NEW	COM	886547108	568	18485	SH	OTHER 01	12900
5585							
TIFFANY & CO NEW	COM	886547108	6261	203676	SH	DEFINED 05	203676
TIFFANY & CO NEW	COM	886547108	235	7638	SH	DEFINED 08	7638
TIFFANY & CO NEW	COM	886547108	439	14269	SH	DEFINED 21	14269
TIFFANY & CO NEW	COM	886547108	3605	117265	SH	DEFINED 22	113480
3785							
TIFFANY & CO NEW	COM	886547108	1203	39136	SH	OTHER 22	39136
TIMBERLAND CO	CL A	887100105	500	8800	SH	DEFINED 01	7800
1000							
TIMBERLAND CO	CL A	887100105	11	200	SH	OTHER 01	
200							
TIMBERLAND CO	CL A	887100105	4440	78171	SH	DEFINED 05	78171
TIMBERLAND CO	CL A	887100105	131	2299	SH	DEFINED 08	2299
TIMBERLAND CO	CL A	887100105	295	5200	SH	DEFINED 17	5200
TIMBERLAND CO	CL A	887100105	14	250	SH	OTHER 22	250
TIME WARNER INC	COM	887317105	116670	7228637	SH	DEFINED 01	7228637
TIME WARNER INC	COM	887317105	24694	1530000	SH	PUT DEFINED 01	1530000
TIME WARNER INC	COM	887317105	50819	3148654	SH	DEFINED 05	2461854
686800							
TIME WARNER INC	COM	887317105	20349	1260797	SH	DEFINED 08	1260797
TIME WARNER INC	COM	887317105	17292	1071400	SH	CALL DEFINED 08	1071400
TIME WARNER INC	COM	887317105	39159	2426200	SH	PUT DEFINED 08	2426200
TIME WARNER INC	COM	887317105	2153	133400	SH	DEFINED 17	133400
TIME WARNER INC	COM	887317105	15333	950000	SH	CALL DEFINED 17	950000
TIME WARNER INC	COM	887317105	1506	93300	SH	PUT DEFINED 17	93300
TIME WARNER INC	COM	887317105	97	5985	SH	DEFINED 18	
5985							
TIME WARNER INC	COM	887317105	2827	175125	SH	DEFINED 20	175125
TIME WARNER INC	COM	887317105	116640	7226780	SH	DEFINED 21	6746855
479925							
TIME WARNER INC	COM	887317105	31096	1926635	SH	DEFINED 22	1845389
81246							
TIME WARNER INC	COM	887317105	9508	589096	SH	OTHER 22	589096
TIME WARNER TELECOM INC	CL A	887319101	1133	236030	SH	DEFINED 01	236030
TIME WARNER TELECOM INC	CL A	887319101	1	260	SH	OTHER 01	260
TIMKEN CO	COM	887389104	991	40254	SH	DEFINED 01	21154
19100							
TIMKEN CO	COM	887389104	111	4500	SH	OTHER 01	
4500							
TIMKEN CO	COM	887389104	10220	415125	SH	DEFINED 05	415125
TIMKEN CO	COM	887389104	52	2100	SH	DEFINED 08	2100
TIMKEN CO	COM	887389104	15454	627700	SH	DEFINED 21	625700
2000							
TIMKEN CO	COM	887389104	17	700	SH	DEFINED 22	500
200							
TIMKEN CO	COM	887389104	147	5960	SH	OTHER 22	5960
TITAN CORP	COM	888266103	44331	3173315	SH	DEFINED 01	3173315
TITAN CORP	COM	888266103	3	250	SH	OTHER 01	
250							
TITAN CORP	COM	888266103	2597	185889	SH	DEFINED 05	185889
TITAN CORP	COM	888266103	1299	93000	SH	DEFINED 08	93000
TITAN CORP	COM	888266103	1257	90000	SH	PUT DEFINED 08	90000
TITAN CORP	COM	888266103	13970	1000000	SH	OTHER 17	
1000000							
TITAN CORP	COM	888266103	1440	103100	SH	DEFINED 20	103100
TITAN CORP	COM	888266103	3933	281500	SH	DEFINED 21	60800
220700							
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	452	189806	SH	DEFINED 17	189806
TIVO INC	COM	888706108	66	9965	SH	OTHER 01	5000
4965							
TIVO INC	COM	888706108	2929	442400	SH	DEFINED 21	414100



TOWER AUTOMOTIVE INC	COM	891707101	595	284550	SH	DEFINED	05	284550
TOWER AUTOMOTIVE INC	COM	891707101	3389	1621308	SH	DEFINED	08	1621308
TOWER AUTOMOTIVE INC	COM	891707101	81	38600	SH	DEFINED	21	38600
TOTAL SYS SVCS INC	COM	891906109	5445	215740	SH	DEFINED	01	215740
TOTAL SYS SVCS INC	COM	891906109	292	11550	SH	OTHER	01	7050
4500								
TOTAL SYS SVCS INC	COM	891906109	3	100	SH	DEFINED	05	100
TOTAL SYS SVCS INC	COM	891906109	64	2519	SH	DEFINED	08	2519
TOTAL SYS SVCS INC	COM	891906109	242	9579	SH	DEFINED	22	9249
330								
TOWN & CTRY TR	SH BEN INT	892081100	116	4550	SH	DEFINED	01	
4550								
TOWN & CTRY TR	SH BEN INT	892081100	309	12133	SH	OTHER	01	4550
7583								
TOYOTA MOTOR CORP	SP ADR REP2C	892331307	81	1061	SH	DEFINED	01	961
100								
TOYOTA MOTOR CORP	SP ADR REP2C	892331307	566	7404	SH	OTHER	01	7004
400								
TOYOTA MOTOR CORP	SP ADR REP2C	892331307	88	1150	SH	DEFINED	22	870
280								
TOYOTA MOTOR CORP	SP ADR REP2C	892331307	122	1600	SH	OTHER	22	1600
TOYS R US INC	COM	892335100	4763	268501	SH	DEFINED	01	149319
4833 114349								
TOYS R US INC	COM	892335100	52	2957	SH	OTHER	01	
2957								
TOYS R US INC	COM	892335100	2573	145034	SH	DEFINED	05	119333
25701								
TOYS R US INC	COM	892335100	1471	82923	SH	DEFINED	08	82923
TOYS R US INC	COM	892335100	6094	343536	SH	DEFINED	21	343536
TOYS R US INC	COM	892335100	463	26117	SH	DEFINED	22	19817
6300								
TOYS R US INC	COM	892335100	6	335	SH	OTHER	22	335
TRACTOR SUPPLY CO	COM	892356106	450	14300	SH	DEFINED	01	6200
8100								
TRACTOR SUPPLY CO	COM	892356106	31	1000	SH	OTHER	01	
1000								
TRACTOR SUPPLY CO	COM	892356106	5388	171375	SH	DEFINED	05	171375
TRACTOR SUPPLY CO	COM	892356106	1	45	SH	DEFINED	08	45
TRACTOR SUPPLY CO	COM	892356106	3144	100000	SH	CALL	DEFINED	100000
TRACTOR SUPPLY CO	COM	892356106	801	25475	SH	DEFINED	21	25475
TRANSACTION SYS ARCHITECTS	CL A	893416107	78	4210	SH	DEFINED	01	4210
TRANSACTION SYS ARCHITECTS	CL A	893416107	19	1005	SH	OTHER	01	180
825								
TRANSACTION SYS ARCHITECTS	CL A	893416107	1538	82741	SH	DEFINED	05	82741
TRANSACTION SYS ARCHITECTS	CL A	893416107	16	866	SH	DEFINED	08	866
TRANSACTION SYS ARCHITECTS	CL A	893416107	106	5700	SH	DEFINED	17	5700
TRANSACTION SYS ARCHITECTS	CL A	893416107	4473	240700	SH	DEFINED	21	240700
TRANSACTION SYS ARCHITECTS	CL A	893416107	197	10600	SH	DEFINED	22	10600
TRANSACTION SYS ARCHITECTS	CL A	893416107	65	3500	SH	OTHER	22	3500
TRANSATLANTIC HLDGS INC	COM	893521104	16	289	SH	DEFINED	01	289
TRANSATLANTIC HLDGS INC	COM	893521104	217	4000	SH	OTHER	01	4000
TRANSATLANTIC HLDGS INC	COM	893521104	18	325	SH	DEFINED	08	325
TRANSATLANTIC HLDGS INC	COM	893521104	1406	25868	SH	DEFINED	22	22390
3478								
TRANSATLANTIC HLDGS INC	COM	893521104	709	13044	SH	OTHER	22	13044
TRANSCANADA CORP	COM	89353D107	8	374	SH	DEFINED	22	
374								
TRANSCANADA CORP	COM	89353D107	352	16100	SH	OTHER	22	15674
426								
TRANSKARYOTIC THERAPIES INC	COM	893735100	8	475	SH	DEFINED	01	475
TRANSKARYOTIC THERAPIES INC	COM	893735100	384	21671	SH	DEFINED	08	21671
TRANSKARYOTIC THERAPIES INC	COM	893735100	1551	87500	SH	PUT	DEFINED	87500
TRANSKARYOTIC THERAPIES INC	COM	893735100	1362	76815	SH	DEFINED	17	76815
TRANSMETA CORP DEL	COM	89376R109	24	18860	SH	DEFINED	21	18860
TRANSMETA CORP DEL	COM	89376R109	1	500	SH	DEFINED	22	500
TRANSMETA CORP DEL	COM	89376R109	82	64714	SH	DEFINED		64714
TRANSOCEAN SEDCO FOREX INC	DBCV 1.500%	893830AD1	9788	10000000	PRN	DEFINED	01	10000000
TRANSOCEAN SEDCO FOREX INC	DBCV 1.500%	893830AD1	14681	15000000	PRN	OTHER	17	
15000000								
TRANSMONTAIGNE INC	COM	893934109	233	40000	SH	OTHER	22	40000
TRANSWITCH CORP	COM	894065101	1	1000	SH	OTHER	01	1000
TRANSWITCH CORP	COM	894065101	12	9500	SH	DEFINED	22	5000
4500								
TRAVIS BOATS & MTRS INC	COM	894363100	84	195711	SH	DEFINED	21	195711
TREDEGAR CORP	COM	894650100	104	5695	SH	DEFINED	01	5695
TREDEGAR CORP	COM	894650100	1493	82017	SH	OTHER	01	82017
TREDEGAR CORP	COM	894650100	2973	163325	SH	DEFINED	05	163325
TREDEGAR CORP	COM	894650100	464	25500	SH	DEFINED	21	25500
TRI CONTL CORP	COM	895436103	359	21630	SH	DEFINED	01	2961
18669								
TRI CONTL CORP	COM	895436103	135	8129	SH	OTHER	01	4689
3440								
TRI CONTL CORP	COM	895436103	74	4483	SH	DEFINED	22	4483
TRI CONTL CORP	COM	895436103	66	3994	SH	OTHER	22	3994
TRIAD HOSPITALS INC	COM	89579K109	535	15521	SH	DEFINED	01	14042

469	1010								
TRIAD HOSPITALS INC	COM	89579K109	66	1922	SH	OTHER	01		
1922									
TRIAD HOSPITALS INC	COM	89579K109	7979	231672	SH	DEFINED	05	231672	
TRIAD HOSPITALS INC	COM	89579K109	151	4384	SH	DEFINED	08	4384	
TRIAD HOSPITALS INC	COM	89579K109	2101	61000	SH	CALL	DEFINED	08	61000
TRIAD HOSPITALS INC	COM	89579K109	944	27402	SH	DEFINED	17	27402	
TRIAD HOSPITALS INC	COM	89579K109	8799	255500	SH	DEFINED	21	255500	
TRIAD HOSPITALS INC	COM	89579K109	2022	58700	SH	DEFINED	22	52400	
6300									
TRIAD HOSPITALS INC	COM	89579K109	17	500	SH	OTHER	22	500	
TRIDENT MICROSYSTEMS INC	COM	895919108	3	300	SH	DEFINED	08	300	
TRIDENT MICROSYSTEMS INC	COM	895919108	1156	114816	SH	DEFINED	17	114816	
TRIDENT MICROSYSTEMS INC	COM	895919108	29	2840	SH	DEFINED	21	2840	
TRIAD GTY INC	COM	895925105	255	4598	SH	DEFINED	01	3980	
618									
TRIAD GTY INC	COM	895925105	3625	65342	SH	DEFINED	05	65342	
TRIAD GTY INC	COM	895925105	1369	24671	SH	DEFINED	08	24671	
TRIAD GTY INC	COM	895925105	2	45	SH	DEFINED	22	45	
TRIARC COS INC	CL B SER 1	895927309	3127	272600	SH	DEFINED	05	272600	
TRIARC COS INC	CL B SER 1	895927309	73	6400	SH	DEFINED	08	6400	
TRIARC COS INC	CL B SER 1	895927309	489	42600	SH	DEFINED	21	42600	
TRIBUNE CO NEW	COM	896047107	23730	576679	SH	DEFINED	01	552919	
23760									
TRIBUNE CO NEW	COM	896047107	18930	460021	SH	OTHER	01	405119	
54902									
TRIBUNE CO NEW	COM	896047107	13212	321067	SH	DEFINED	05	199167	
121900									
TRIBUNE CO NEW	COM	896047107	1124	27312	SH	DEFINED	08	27312	
TRIBUNE CO NEW	COM	896047107	7	180	SH	OTHER	13	180	
TRIBUNE CO NEW	COM	896047107	8579	208469	SH	DEFINED	21	203469	
5000									
TRIBUNE CO NEW	COM	896047107	17534	426109	SH	DEFINED	22	401268	
24841									
TRIBUNE CO NEW	COM	896047107	21366	519232	SH	OTHER	22	519232	
TRIBUNE CO NEW	SB DB EXCH2%	896047305	37016	412435	SH	DEFINED	08	412435	
TRIBUNE CO NEW	SB DB EXCH2%	896047305	664	7400	SH	DEFINED	17	7400	
TRIBUNE CO NEW	SB DB EXCH2%	896047305	108	1200	SH	DEFINED	18		
1200									
TRICO BANCSHARES	COM	896095106	6869	328330	SH	DEFINED	21	328330	
TRICO BANCSHARES	COM	896095106	302	14440	SH	DEFINED	22	14440	
TRICO BANCSHARES	COM	896095106	98	4700	SH	OTHER	22	4700	
TRIMBLE NAVIGATION LTD	COM	896239100	846	26787	SH	DEFINED	01	11487	
15300									
TRIMBLE NAVIGATION LTD	COM	896239100	9	300	SH	OTHER	01		
300									
TRIMBLE NAVIGATION LTD	COM	896239100	7314	231450	SH	DEFINED	05	231450	
TRIMBLE NAVIGATION LTD	COM	896239100	95	3017	SH	DEFINED	08	3017	
TRIMBLE NAVIGATION LTD	COM	896239100	1071	33900	SH	DEFINED	21	33900	
TRIMBLE NAVIGATION LTD	COM	896239100	102	3225	SH	DEFINED	22	3225	
TRINITY INDS INC	COM	896522109	128	4100	SH	DEFINED	01	4100	
TRINITY INDS INC	COM	896522109	56	1795	SH	OTHER	01	1620	
175									
TRINITY INDS INC	COM	896522109	3238	103882	SH	DEFINED	05	103882	
TRIPATH TECHNOLOGY INC	COM	89672P104	61	36000	SH	DEFINED	01	36000	
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	94	24225	SH	DEFINED	01	24225	
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	1	309	SH	OTHER	01	34	
275									
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	1180	302506	SH	DEFINED	05	302506	
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	38	9829	SH	DEFINED	08	9829	
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	91	23400	SH	DEFINED	17	23400	
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	43	11000	SH	DEFINED	22	11000	
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	29	7500	SH	OTHER	22	7500	
TRIUMPH GROUP INC NEW	COM	896818101	80	2375	SH	DEFINED	01	2375	
TRIUMPH GROUP INC NEW	COM	896818101	2280	67400	SH	DEFINED	05	67400	
TRIUMPH GROUP INC NEW	COM	896818101	14	400	SH	DEFINED	08	400	
TRIUMPH GROUP INC NEW	COM	896818101	355	10500	SH	DEFINED	21	10500	
TRIUMPH GROUP INC NEW	COM	896818101	1	29	SH	DEFINED	22	29	
TRUSTCO BK CORP N Y	COM	898349105	993	77479	SH	DEFINED	01	77479	
TRUSTCO BK CORP N Y	COM	898349105		25	SH	OTHER	01		
25									
TRUSTCO BK CORP N Y	COM	898349105	4049	315800	SH	DEFINED	05	315800	
TRUSTCO BK CORP N Y	COM	898349105	22	1700	SH	DEFINED	08	1700	
TRUSTCO BK CORP N Y	COM	898349105	791	61730	SH	DEFINED	21	61730	
TRUSTCO BK CORP N Y	COM	898349105	483	37660	SH	DEFINED	22	35912	
1748									
TRUSTCO BK CORP N Y	COM	898349105	1354	105633	SH	OTHER	22	105633	
TUESDAY MORNING CORP	COM NEW	899035505	351	11342	SH	DEFINED	01	9017	
500									
1825									
TUESDAY MORNING CORP	COM NEW	899035505	32	1050	SH	OTHER	01		
1050									
TUESDAY MORNING CORP	COM NEW	899035505	4914	158920	SH	DEFINED	05	158920	
TUESDAY MORNING CORP	COM NEW	899035505	6	200	SH	DEFINED	08	200	
TUESDAY MORNING CORP	COM NEW	899035505	15	500	SH	OTHER	22	500	
TUMBLEWEED COMMUNICATIONS CO	COM	899690101	8	3210	SH	DEFINED	01	3210	

TUMBLEWEED COMMUNICATIONS CO	COM	899690101	1	350	SH	OTHER	01	350	
TUMBLEWEED COMMUNICATIONS CO	COM	899690101	156	61686	SH	DEFINED	17	61686	
TUMBLEWEED COMMUNICATIONS CO	COM	899690101	2277	900000	SH	DEFINED	21	900000	
TUMBLEWEED COMMUNICATIONS CO	COM	899690101	1	202	SH	OTHER	22	202	
TUPPERWARE CORP 2075	COM	899896104	129	7572	SH	DEFINED	01	5497	
TUPPERWARE CORP 166	COM	899896104	86	5075	SH	OTHER	01	4909	
TUPPERWARE CORP	COM	899896104	2193	129135	SH	DEFINED	05	129135	
TUPPERWARE CORP	COM	899896104	317	18669	SH	DEFINED	08	18669	
TUPPERWARE CORP 1646	COM	899896104	28	1646	SH	DEFINED	22		
TUPPERWARE CORP 256	COM	899896104	50	2956	SH	OTHER	22	2700	
TURKISH INVT FD INC 10000	COM	900145103	108	10000	SH	OTHER	01		
TV AZTECA S A DE C V	SPONSORED AD	901145102	1191	117732	SH	DEFINED	17	117732	
TV AZTECA S A DE C V	SPONSORED AD	901145102	340	33631	SH	DEFINED		33631	
TYCO INTL GROUP S A	DBCV 2.750%	902118BF4	30097	21479000	PRN	DEFINED	08	21479000	
TYCO INTL GROUP S A	DBCV 3.125%	902118BG2	27455	18334000	PRN	DEFINED	08	18334000	
TYCO INTL GROUP S A	DBCV 3.125%	902118BG2	824	550000	PRN	DEFINED	17	550000	
TYCO INTL LTD NEW 56092	COM	902124106	18951	618107	SH	DEFINED	01	562015	
TYCO INTL LTD NEW 252397	COM	902124106	11346	370068	SH	OTHER	01	117671	
TYCO INTL LTD NEW 531301	COM	902124106	50101	1634082	SH	DEFINED	05	1102781	
TYCO INTL LTD NEW	COM	902124106	5693	185688	SH	DEFINED	08	185688	
TYCO INTL LTD NEW	COM	902124106	33300	1086100	SH	CALL	DEFINED	08	1086100
TYCO INTL LTD NEW	COM	902124106	7972	260000	SH	PUT	DEFINED	08	260000
TYCO INTL LTD NEW	COM	902124106	17	565	SH	DEFINED	13	565	
TYCO INTL LTD NEW	COM	902124106	2858	93227	SH	DEFINED	17	93227	
TYCO INTL LTD NEW	COM	902124106	5212	170000	SH	CALL	DEFINED	17	170000
TYCO INTL LTD NEW 55917	COM	902124106	1714	55917	SH	DEFINED	18		
TYCO INTL LTD NEW	COM	902124106	2241	73100	SH	DEFINED	20	73100	
TYCO INTL LTD NEW 166950	COM	902124106	86921	2834981	SH	DEFINED	21	2668031	
TYCO INTL LTD NEW 116486	COM	902124106	37691	1229316	SH	DEFINED	22	1112830	
TYCO INTL LTD NEW	COM	902124106	12686	413775	SH	OTHER	22	413775	
TYLER TECHNOLOGIES INC	COM	902252105	243	27500	SH	DEFINED	01	27500	
TYLER TECHNOLOGIES INC	COM	902252105	22	2484	SH	DEFINED	08	2484	
TYLER TECHNOLOGIES INC	COM	902252105	44	5000	SH	DEFINED	22	5000	
TYSON FOODS INC 500	CL A	902494103	1216	75900	SH	DEFINED	01	75400	
TYSON FOODS INC 4853	CL A	902494103	123	7681	SH	OTHER	01	2828	
TYSON FOODS INC	CL A	902494103	12550	783376	SH	DEFINED	05	783376	
TYSON FOODS INC	CL A	902494103	1745	108916	SH	DEFINED	08	108916	
TYSON FOODS INC	CL A	902494103	513	32000	SH	CALL	DEFINED	08	32000
TYSON FOODS INC	CL A	902494103	801	50000	SH	PUT	DEFINED	08	50000
TYSON FOODS INC	CL A	902494103	3768	235200	SH	DEFINED	21	235200	
TYSON FOODS INC 17680	CL A	902494103	5412	337825	SH	DEFINED	22	320145	
UCBH HOLDINGS INC 12300	COM	90262T308	756	19339	SH	DEFINED	01	7039	
UCBH HOLDINGS INC 600	COM	90262T308	23	600	SH	OTHER	01		
UCBH HOLDINGS INC	COM	90262T308	8587	219774	SH	DEFINED	05	219774	
UCBH HOLDINGS INC	COM	90262T308	62	1584	SH	DEFINED	08	1584	
UCBH HOLDINGS INC	COM	90262T308	6380	163300	SH	DEFINED	21	163300	
UCBH HOLDINGS INC	COM	90262T308	352	9000	SH	DEFINED	22	9000	
UCBH HOLDINGS INC	COM	90262T308	11	294	SH	OTHER	22	294	
UGI CORP NEW 26154 600	COM	902681105	5200	139550	SH	DEFINED	01	112796	
UGI CORP NEW 1596	COM	902681105	59	1596	SH	OTHER	01		
UGI CORP NEW	COM	902681105	8805	236309	SH	DEFINED	05	236309	
UGI CORP NEW	COM	902681105	222	5967	SH	DEFINED	08	5967	
UGI CORP NEW	COM	902681105	104	2800	SH	DEFINED	17	2800	
UGI CORP NEW	COM	902681105	1259	33800	SH	DEFINED	21	33800	
UGI CORP NEW 4950	COM	902681105	497	13350	SH	DEFINED	22	8400	
UGI CORP NEW	COM	902681105	618	16575	SH	OTHER	22	16575	
UICI 10400	COM	902737105	543	16575	SH	DEFINED	01	6175	
UICI 425	COM	902737105	14	425	SH	OTHER	01		
UICI	COM	902737105	6824	208425	SH	DEFINED	05	208425	
UICI	COM	902737105	115	3520	SH	DEFINED	08	3520	
UICI	COM	902737105	10457	319400	SH	DEFINED	21	319400	
UICI	COM	902737105	88	2700	SH	DEFINED	22	2700	
UICI	COM	902737105	33	1000	SH	OTHER	22	1000	
UIL HLDG CORP	COM	902748102	332	6750	SH	DEFINED	01	2400	





ULTRATECH INC	COM	904034105	763	48700	SH	DEFINED	22	48700
ULTRATECH INC	COM	904034105	86	5500	SH	OTHER	22	5500
UMPQUA HLDGS CORP	COM	904214103	87	3850	SH	DEFINED	01	3850
UMPQUA HLDGS CORP	COM	904214103	4183	185425	SH	DEFINED	05	185425
UMPQUA HLDGS CORP	COM	904214103	23	1000	SH	DEFINED	08	1000
UMPQUA HLDGS CORP	COM	904214103	5929	262829	SH	DEFINED	21	256599
6230								
UMPQUA HLDGS CORP	COM	904214103	317	14040	SH	DEFINED	22	
14040								
UNIBANCO-UNIAO DE BANCOS BRA	GDR REP PFD	90458E107	1592	65700	SH	DEFINED	21	65700
UNIFIRST CORP MASS	COM	904708104	3	100	SH	DEFINED	01	100
UNIFIRST CORP MASS	COM	904708104	22142	774200	SH	DEFINED	21	763700
10500								
UNIFIRST CORP MASS	COM	904708104	8438	295030	SH	DEFINED	22	274530
20500								
UNILEVER PLC	SPON ADR NEW	904767704	7	202	SH	DEFINED	01	202
UNILEVER PLC	SPON ADR NEW	904767704	8	245	SH	OTHER	01	45
200								
UNILEVER PLC	SPON ADR NEW	904767704	287	8700	SH	DEFINED	21	8700
UNILEVER PLC	SPON ADR NEW	904767704	19	567	SH	DEFINED	22	
567								
UNILEVER PLC	SPON ADR NEW	904767704	755	22864	SH	OTHER	22	13431
9433								
UNILEVER N V	N Y SHS NEW	904784709	1679	29043	SH	DEFINED	01	27483
1560								
UNILEVER N V	N Y SHS NEW	904784709	1304	22558	SH	OTHER	01	17077
5481								
UNILEVER N V	N Y SHS NEW	904784709		1	SH	DEFINED	05	1
UNILEVER N V	N Y SHS NEW	904784709	23	400	SH	DEFINED	18	
400								
UNILEVER N V	N Y SHS NEW	904784709	1445	25000	SH	DEFINED	20	25000
UNILEVER N V	N Y SHS NEW	904784709	18080	312800	SH	DEFINED	21	256400
56400								
UNILEVER N V	N Y SHS NEW	904784709	950	16441	SH	DEFINED	22	9595
6846								
UNILEVER N V	N Y SHS NEW	904784709	1762	30478	SH	OTHER	22	30478
UNION BANKSHARES INC	COM	905400107	132	5650	SH	DEFINED	22	5650
UNION BANKSHARES INC	COM	905400107	316	13500	SH	OTHER	22	13500
UNION PAC CORP	COM	907818108	12150	207341	SH	DEFINED	01	193258
14083								
UNION PAC CORP	COM	907818108	16663	284355	SH	OTHER	01	116249
168106								
UNION PAC CORP	COM	907818108	34055	581138	SH	DEFINED	05	581138
UNION PAC CORP	COM	907818108	1414	24125	SH	DEFINED	08	24125
UNION PAC CORP	COM	907818108	9279	158339	SH	DEFINED	21	158339
UNION PAC CORP	COM	907818108	23002	392519	SH	DEFINED	22	380689
11830								
UNION PAC CORP	COM	907818108	19957	340555	SH	OTHER	22	340555
UNIONBANCAL CORP	COM	908906100	59	1000	SH	DEFINED	01	1000
UNIONBANCAL CORP	COM	908906100	18	300	SH	OTHER	01	300
UNIONBANCAL CORP	COM	908906100	44	745	SH	DEFINED	05	745
UNIONBANCAL CORP	COM	908906100	86	1450	SH	DEFINED	08	1450
UNIONBANCAL CORP	COM	908906100	13587	229470	SH	DEFINED	21	229470
UNIONBANCAL CORP	COM	908906100	1483	25050	SH	DEFINED	22	23600
1450								
UNISOURCE ENERGY CORP	COM	909205106	401	16450	SH	DEFINED	01	5650
10800								
UNISOURCE ENERGY CORP	COM	909205106	5	200	SH	OTHER	01	
200								
UNISOURCE ENERGY CORP	COM	909205106	3802	156150	SH	DEFINED	05	156150
UNISOURCE ENERGY CORP	COM	909205106	43	1750	SH	DEFINED	08	1750
UNISOURCE ENERGY CORP	COM	909205106	9684	397700	SH	DEFINED	21	397700
UNISOURCE ENERGY CORP	COM	909205106	24	1000	SH	DEFINED	22	1000
UNISOURCE ENERGY CORP	COM	909205106	8	334	SH	OTHER	22	334
UNISYS CORP	COM	909214108	424	41113	SH	DEFINED	01	41113
UNISYS CORP	COM	909214108	332	32125	SH	OTHER	01	11000
21125								
UNISYS CORP	COM	909214108	1517	147029	SH	DEFINED	05	147029
UNISYS CORP	COM	909214108	701	67928	SH	DEFINED	08	67928
UNISYS CORP	COM	909214108	334	32337	SH	DEFINED	21	32337
UNISYS CORP	COM	909214108	348	33685	SH	DEFINED	22	32185
1500								
UNIT CORP	COM	909218109	682	19445	SH	DEFINED	01	6895
12550								
UNIT CORP	COM	909218109	18	500	SH	OTHER	01	
500								
UNIT CORP	COM	909218109	7179	204650	SH	DEFINED	05	204650
UNIT CORP	COM	909218109	179	5100	SH	DEFINED	08	5100
UNIT CORP	COM	909218109	6093	173700	SH	DEFINED	21	165400
8300								
UNIT CORP	COM	909218109	940	26800	SH	DEFINED	22	26800
UNIT CORP	COM	909218109	109	3100	SH	OTHER	22	3100
UNITED BANKSHARES INC WEST V	COM	909907107	3478	100379	SH	DEFINED	01	91279
6643 2457								
UNITED BANKSHARES INC WEST V	COM	909907107	189	5457	SH	OTHER	01	



UNITED SURGICAL PARTNERS INT 10175 1700	COM		913016309	564	16415	SH	DEFINED	01	4540	
UNITED SURGICAL PARTNERS INT 1025	COM		913016309	35	1025	SH	OTHER	01		
UNITED SURGICAL PARTNERS INT	COM		913016309	4473	130225	SH	DEFINED	05	130225	
UNITED SURGICAL PARTNERS INT	COM		913016309	24	700	SH	DEFINED	08	700	
UNITED SURGICAL PARTNERS INT 7830	COM		913016309	11577	337044	SH	DEFINED	21	329214	
UNITED SURGICAL PARTNERS INT 17290	COM		913016309	594	17290	SH	DEFINED	22		
UNITED SURGICAL PARTNERS INT 3600	COM		913016309	144	4200	SH	OTHER	22	600	
UNITED TECHNOLOGIES CORP 33340	COM		913017109	149997	1606305	SH	DEFINED	01	1572965	
UNITED TECHNOLOGIES CORP 367197	COM		913017109	67348	721228	SH	OTHER	01	354031	
UNITED TECHNOLOGIES CORP	COM		913017109	11673	125000	SH	CALL	DEFINED	01	125000
UNITED TECHNOLOGIES CORP	COM		913017109	27454	294000	SH	PUT	DEFINED	01	294000
UNITED TECHNOLOGIES CORP 114800	COM		913017109	118463	1268612	SH	DEFINED	05	1153812	
UNITED TECHNOLOGIES CORP	COM		913017109	27750	297177	SH	DEFINED	08	297177	
UNITED TECHNOLOGIES CORP	COM		913017109	27062	289800	SH	CALL	DEFINED	08	289800
UNITED TECHNOLOGIES CORP	COM		913017109	9338	100000	SH	PUT	DEFINED	08	100000
UNITED TECHNOLOGIES CORP	COM		913017109	66	702	SH	DEFINED	13	702	
UNITED TECHNOLOGIES CORP 50	COM		913017109	12	128	SH	OTHER	13	78	
UNITED TECHNOLOGIES CORP 5235	COM		913017109	489	5235	SH	DEFINED	18		
UNITED TECHNOLOGIES CORP 700	COM		913017109	70596	756003	SH	DEFINED	21	755303	
UNITED TECHNOLOGIES CORP 120093	COM		913017109	233045	2495660	SH	DEFINED	22	2375567	
UNITED TECHNOLOGIES CORP 100	COM		913017109	79132	847416	SH	OTHER	22	847316	
UNITED THERAPEUTICS CORP DEL	COM		91307C102	35	1000	SH	OTHER	01	1000	
UNITED THERAPEUTICS CORP DEL	COM		91307C102	161	4619	SH	DEFINED	08	4619	
UNITED THERAPEUTICS CORP DEL	COM		91307C102	454	13003	SH	DEFINED	17	13003	
UNITED THERAPEUTICS CORP DEL	COM		91307C102	171	4900	SH	PUT	DEFINED	17	4900
UNITED THERAPEUTICS CORP DEL	COM		91307C102	3	80	SH	DEFINED	22	80	
UNITEDGLOBALCOM	CL A		913247508	5	669	SH	DEFINED	01	669	
UNITEDGLOBALCOM	CL A		913247508	20	2616	SH	DEFINED	05	2616	
UNITEDGLOBALCOM	CL A		913247508	24	3150	SH	DEFINED	08	3150	
UNITEDGLOBALCOM 576	CL A		913247508	4	576	SH	DEFINED	18		
UNITEDGLOBALCOM	CL A		913247508	3254	435674	SH	DEFINED	21	435674	
UNITEDGLOBALCOM 3520	CL A		913247508	328	43920	SH	DEFINED	22	40400	
UNITEDHEALTH GROUP INC 20277	COM		91324P102	130515	1769935	SH	DEFINED	01	1749658	
UNITEDHEALTH GROUP INC 187536	COM		91324P102	26001	352597	SH	OTHER	01	165061	
UNITEDHEALTH GROUP INC	COM		91324P102	24132	327263	SH	DEFINED	05	327263	
UNITEDHEALTH GROUP INC	COM		91324P102	2108	28581	SH	DEFINED	08	28581	
UNITEDHEALTH GROUP INC 180	COM		91324P102	29	395	SH	DEFINED	13	215	
UNITEDHEALTH GROUP INC	COM		91324P102	682	9254	SH	DEFINED	17	9254	
UNITEDHEALTH GROUP INC 720	COM		91324P102	53	720	SH	DEFINED	18		
UNITEDHEALTH GROUP INC	COM		91324P102	2640	35800	SH	DEFINED	20	35800	
UNITEDHEALTH GROUP INC 75400	COM		91324P102	24624	333932	SH	DEFINED	21	258532	
UNITEDHEALTH GROUP INC 15205	COM		91324P102	12614	171056	SH	DEFINED	22	155851	
UNITEDHEALTH GROUP INC	COM		91324P102	3868	52455	SH	OTHER	22	52455	
UNITIL CORP	COM		913259107	73	2700	SH	OTHER	01	2700	
UNITIL CORP	COM		913259107	23	850	SH	DEFINED	22	850	
UNITIL CORP	COM		913259107	1634	60725	SH	OTHER	22	60725	
UNITRIN INC	COM		913275103	3177	76430	SH	DEFINED	01	76430	
UNITRIN INC 7145	COM		913275103	470	11295	SH	OTHER	01	4150	
UNITRIN INC	COM		913275103	6283	151154	SH	DEFINED	05	151154	
UNITRIN INC	COM		913275103	21	500	SH	DEFINED	08	500	
UNITRIN INC 600	COM		913275103	889	21390	SH	DEFINED	22	20790	
UNITRIN INC	COM		913275103	1298	31216	SH	OTHER	22	31216	
UNIVERSAL AMERN FINL CORP	COM		913377107	31	2368	SH	DEFINED	08	2368	
UNIVERSAL AMERN FINL CORP	COM		913377107	2294	177454	SH	DEFINED	21	177454	
UNIVERSAL AMERN FINL CORP 6110	COM		913377107	120	9265	SH	DEFINED	22	3155	
UNIVERSAL AMERN FINL CORP	COM		913377107	110	8510	SH	OTHER	22	8510	
UNIVERSAL COMPRESSION HLDGS	COM		913431102	70	2059	SH	DEFINED	01	2059	
UNIVERSAL COMPRESSION HLDGS	COM		913431102	65	1900	SH	DEFINED	05	1900	
UNIVERSAL COMPRESSION HLDGS	COM		913431102	4477	131420	SH	DEFINED	21	131420	
UNIVERSAL COMPRESSION HLDGS 540	COM		913431102	189	5560	SH	DEFINED	22	5020	

UNIVERSAL COMPRESSION HLDGS	COM		913431102	80	2340	SH	OTHER	22	2340	
UNIVERSAL CORP VA	COM		913456109	1260	28226	SH	DEFINED	01	28226	
UNIVERSAL CORP VA	COM		913456109	2609	58450	SH	OTHER	01	56450	
2000										
UNIVERSAL CORP VA	COM		913456109	2512	56272	SH	DEFINED	05	56272	
UNIVERSAL CORP VA	COM		913456109	348	7800	SH	DEFINED	08	7800	
UNIVERSAL FST PRODS INC	COM		913543104	408	11925	SH	DEFINED	01	3125	
8800										
UNIVERSAL FST PRODS INC	COM		913543104	3	75	SH	OTHER	01		
75										
UNIVERSAL FST PRODS INC	COM		913543104	2856	83500	SH	DEFINED	05	83500	
UNIVERSAL FST PRODS INC	COM		913543104	20	573	SH	DEFINED	08	573	
UNIVERSAL FST PRODS INC	COM		913543104	407	11900	SH	DEFINED	21	11900	
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT		91359E105	51	1685	SH	DEFINED	01	1685	
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT		91359E105	30	975	SH	OTHER	01		
975										
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT		91359E105	72	2380	SH	DEFINED	08	2380	
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT		91359E105	2651	87500	SH	DEFINED	21	87500	
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT		91359E105	689	22743	SH	DEFINED	22	22743	
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT		91359E105	239	7900	SH	OTHER	22	7900	
UNIVERSAL HLTH SVCS INC	CL B		913903100	282	6475	SH	DEFINED	01	5975	
500										
UNIVERSAL HLTH SVCS INC	CL B		913903100	83	1900	SH	OTHER	01	1100	
800										
UNIVERSAL HLTH SVCS INC	CL B		913903100	5589	128485	SH	DEFINED	05	128485	
UNIVERSAL HLTH SVCS INC	CL B		913903100	755	17364	SH	DEFINED	08	17364	
UNIVERSAL HLTH SVCS INC	DBC	0.426%	913903AL4	1255	2163000	PRN	DEFINED	08	2163000	
UNIVISION COMMUNICATIONS INC	CL A		914906102	997	31530	SH	DEFINED	01	31530	
UNIVISION COMMUNICATIONS INC	CL A		914906102	244	7730	SH	OTHER	01	4400	
3330										
UNIVISION COMMUNICATIONS INC	CL A		914906102	79	2500	SH	CALL	DEFINED	01	2500
UNIVISION COMMUNICATIONS INC	CL A		914906102	310	9800	SH	PUT	DEFINED	01	9800
UNIVISION COMMUNICATIONS INC	CL A		914906102	10485	331689	SH	DEFINED	05	331689	
UNIVISION COMMUNICATIONS INC	CL A		914906102	2078	65724	SH	DEFINED	08	65724	
UNIVISION COMMUNICATIONS INC	CL A		914906102	2213	70000	SH	CALL	DEFINED	08	70000
UNIVISION COMMUNICATIONS INC	CL A		914906102	4109	130000	SH	PUT	DEFINED	08	130000
UNIVISION COMMUNICATIONS INC	CL A		914906102	3161	100000	SH	DEFINED	17	100000	
UNIVISION COMMUNICATIONS INC	CL A		914906102	2469	78100	SH	PUT	DEFINED	17	78100
UNIVISION COMMUNICATIONS INC	CL A		914906102	764	24180	SH	DEFINED	20	24180	
UNIVISION COMMUNICATIONS INC	CL A		914906102	19466	615826	SH	DEFINED	21	615251	
575										
UNIVISION COMMUNICATIONS INC	CL A		914906102	1406	44489	SH	DEFINED	22	34574	
9915										
UNIVISION COMMUNICATIONS INC	CL A		914906102	81	2570	SH	OTHER	22	2570	
UNOCAL CORP	COM		915289102	2904	67534	SH	DEFINED	01	66902	
632										
UNOCAL CORP	COM		915289102	3186	74097	SH	OTHER	01	42153	
31944										
UNOCAL CORP	COM		915289102	5329	123929	SH	DEFINED	05	123929	
UNOCAL CORP	COM		915289102	1493	34713	SH	DEFINED	08	34713	
UNOCAL CORP	COM		915289102	417	9700	SH	DEFINED	17	9700	
UNOCAL CORP	COM		915289102	10416	242244	SH	DEFINED	21	241244	
1000										
UNOCAL CORP	COM		915289102	1292	30042	SH	DEFINED	22	25442	
4600										
UNOCAL CORP	COM		915289102	1719	39972	SH	OTHER	22	39972	
UNOVA INC	COM		91529B106	88	6244	SH	DEFINED	01	5400	
844										
UNOVA INC	COM		91529B106	6	420	SH	OTHER	01		
420										
UNOVA INC	COM		91529B106	38	2675	SH	DEFINED	08	2675	
UNOVA INC	COM		91529B106	377	26850	SH	DEFINED	21	26850	
UNOVA INC	COM		91529B106	40	2850	SH	DEFINED	22	2850	
UNOVA INC	COM		91529B106	18	1290	SH	OTHER	22	1290	
UNUMPROVIDENT CORP	COM		91529Y106	1631	103925	SH	DEFINED	01	103925	
UNUMPROVIDENT CORP	COM		91529Y106	465	29663	SH	OTHER	01	11116	
18547										
UNUMPROVIDENT CORP	COM		91529Y106	7050	449351	SH	DEFINED	05	168250	
281101										
UNUMPROVIDENT CORP	COM		91529Y106	966	61595	SH	DEFINED	08	61595	
UNUMPROVIDENT CORP	COM		91529Y106	888	56598	SH	DEFINED	17	56598	
UNUMPROVIDENT CORP	COM		91529Y106	811	51700	SH	DEFINED	20	51700	
UNUMPROVIDENT CORP	COM		91529Y106	20325	1295403	SH	DEFINED	21	1181403	
114000										
UNUMPROVIDENT CORP	COM		91529Y106	704	44872	SH	DEFINED	22	39532	
5340										
UNUMPROVIDENT CORP	COM		91529Y106	509	32453	SH	OTHER	22	32453	
URBAN OUTFITTERS INC	COM		917047102	325	9450	SH	DEFINED	01	6250	
3200										
URBAN OUTFITTERS INC	COM		917047102	140	4063	SH	OTHER	01	3988	
75										
URBAN OUTFITTERS INC	COM		917047102	6221	180842	SH	DEFINED	05	180842	
URBAN OUTFITTERS INC	COM		917047102	65	1900	SH	DEFINED	08	1900	
URBAN OUTFITTERS INC	COM		917047102	248	7200	SH	DEFINED	17	7200	
URBAN OUTFITTERS INC	COM		917047102	4262	123890	SH	DEFINED	18		

123890									
URBAN OUTFITTERS INC	COM	917047102	5157	149900	SH	DEFINED	21	149900	
URBAN OUTFITTERS INC	COM	917047102	1063	30900	SH	DEFINED	22	11900	
19000									
URBAN OUTFITTERS INC	COM	917047102	275	8000	SH	OTHER	22	8000	
URSTADT BIDDLE PPTYS INS	CL A	917286205	33	2175	SH	DEFINED	01	2175	
URSTADT BIDDLE PPTYS INS	CL A	917286205	2	150	SH	OTHER	01	150	
URSTADT BIDDLE PPTYS INS	CL A	917286205	176	11540	SH	DEFINED	08	11540	
URSTADT BIDDLE PPTYS INS	CL A	917286205	373	24501	SH	DEFINED	17	24501	
URSTADT BIDDLE PPTYS INS	CL A	917286205	3000	196860	SH	DEFINED	21	196860	
URSTADT BIDDLE PPTYS INS	CL A	917286205	174	11430	SH	DEFINED	22	10430	
1000									
URSTADT BIDDLE PPTYS INS	CL A	917286205	56	3700	SH	OTHER	22	3700	
USF CORP	COM	91729Q101	4558	127000	SH	DEFINED	05	127000	
USF CORP	COM	91729Q101	91	2542	SH	DEFINED	08	2542	
USF CORP	COM	91729Q101	5986	166800	SH	DEFINED	21	165300	
1500									
USF CORP	COM	91729Q101	1482	41300	SH	DEFINED	22	37800	
3500									
UTILITIES HOLDRS TR	DEPOSITRY RC	918019100	115665	1340417	SH	DEFINED	08	1340417	
UTSTARCOM INC	COM	918076100	17527	1087951	SH	DEFINED	01	1081901	
6050									
UTSTARCOM INC	COM	918076100	79	4875	SH	OTHER	01	3325	
1550									
UTSTARCOM INC	COM	918076100	4047	251217	SH	DEFINED	05	251217	
UTSTARCOM INC	COM	918076100	2598	161293	SH	DEFINED	08	161293	
UTSTARCOM INC	COM	918076100	3841	238400	SH	CALL	DEFINED	08	238400
UTSTARCOM INC	COM	918076100	4492	278825	SH	DEFINED	21	278825	
UTSTARCOM INC	COM	918076100	24	1500	SH	DEFINED	22	1000	
500									
UTSTARCOM INC	COM	918076100	26	1600	SH	OTHER	22	1600	
UTSTARCOM INC	NOTE	0.875% 918076AB6	3556	3565000	PRN	DEFINED	17	3565000	
UTSTARCOM INC	NOTE	0.875% 918076AB6	14963	15000000	PRN	OTHER	17		
15000000									
VCA ANTECH INC	COM	918194101	417	20225	SH	DEFINED	01	20050	
175									
VCA ANTECH INC	COM	918194101	83	4000	SH	OTHER	01		
4000									
VCA ANTECH INC	COM	918194101	14797	717237	SH	DEFINED	05	717237	
VCA ANTECH INC	COM	918194101	47	2271	SH	DEFINED	08	2271	
V F CORP	COM	918204108	1424	28803	SH	DEFINED	01	25367	
3436									
V F CORP	COM	918204108	1153	23325	SH	OTHER	01	21625	
1700									
V F CORP	COM	918204108	2491	50377	SH	DEFINED	05	50377	
V F CORP	COM	918204108	1008	20378	SH	DEFINED	08	20378	
V F CORP	COM	918204108	405	8200	SH	DEFINED	17	8200	
V F CORP	COM	918204108	527	10653	SH	DEFINED	21	10653	
V F CORP	COM	918204108	423	8560	SH	DEFINED	22	5560	
3000									
V F CORP	COM	918204108	480	9700	SH	OTHER	22	9700	
VAALCO ENERGY INC	COM NEW	91851C201	186	36821	SH	DEFINED	17	36821	
VALASSIS COMMUNICATIONS INC	COM	918866104	228	7712	SH	DEFINED	01	7712	
VALASSIS COMMUNICATIONS INC	COM	918866104	75	2530	SH	OTHER	01		
2530									
VALASSIS COMMUNICATIONS INC	COM	918866104	3378	114187	SH	DEFINED	05	114187	
VALASSIS COMMUNICATIONS INC	COM	918866104	100	3381	SH	DEFINED	08	3381	
VALASSIS COMMUNICATIONS INC	COM	918866104	242	8173	SH	DEFINED	17	8173	
VALEANT PHARMACEUTICALS INTL	COM	91911X104	10309	427400	SH	DEFINED	01	427400	
VALEANT PHARMACEUTICALS INTL	COM	91911X104	4480	185720	SH	DEFINED	05	185720	
VALEANT PHARMACEUTICALS INTL	COM	91911X104	3433	142315	SH	DEFINED	08	142315	
VALEANT PHARMACEUTICALS INTL	COM	91911X104	2	85	SH	DEFINED	17	85	
VALEANT PHARMACEUTICALS INTL	COM	91911X104	20762	860771	SH	DEFINED	21	860771	
VALEANT PHARMACEUTICALS INTL	COM	91911X104	3788	157030	SH	DEFINED	22	132130	
24900									
VALEANT PHARMACEUTICALS INTL	COM	91911X104	398	16500	SH	OTHER	22	16500	
VALEANT PHARMACEUTICALS INTL	NOTE	3.000% 91911XAB0	631	600000	PRN	DEFINED	17	600000	
VALEANT PHARMACEUTICALS INTL	NOTE	4.000% 91911XAD6	429	400000	PRN	DEFINED	17	400000	
VALERO L P	COM UT LTD P	91913W104	228	4095	SH	DEFINED	01	4095	
VALERO L P	COM UT LTD P	91913W104	11	200	SH	DEFINED	22		
200									
VALERO ENERGY CORP NEW	COM	91913Y100	7268	90610	SH	DEFINED	01	71336	
15674 3600									
VALERO ENERGY CORP NEW	COM	91913Y100	966	12046	SH	OTHER	01		
12046									
VALERO ENERGY CORP NEW	COM	91913Y100	14614	182191	SH	DEFINED	05	111491	
70700									
VALERO ENERGY CORP NEW	COM	91913Y100	873	10880	SH	DEFINED	08	10880	
VALERO ENERGY CORP NEW	COM	91913Y100	4997	62300	SH	DEFINED	21	62300	
VALERO ENERGY CORP NEW	COM	91913Y100	694	8656	SH	DEFINED	22	8031	
625									
VALERO ENERGY CORP NEW	COM	91913Y100	423	5275	SH	OTHER	22	5275	
VALLEY NATL BANCORP	COM	919794107	32	1247	SH	DEFINED	01	1247	
VALLEY NATL BANCORP	COM	919794107	22	860	SH	DEFINED	08	860	
VALLEY NATL BANCORP	COM	919794107	89	3487	SH	DEFINED	22	3487	

VALLEY NATL BANCORP	COM	919794107	2974	116451 SH	OTHER	22	116451
VALMONT INDS INC	COM	920253101	107	5150 SH	DEFINED	01	3500
1650							
VALMONT INDS INC	COM	920253101	7	350 SH	OTHER	01	
350							
VALMONT INDS INC	COM	920253101	2185	104675 SH	DEFINED	05	104675
VALMONT INDS INC	COM	920253101	110	5294 SH	DEFINED	08	5294
VALMONT INDS INC	COM	920253101	330	15800 SH	DEFINED	21	15800
VALSPAR CORP	COM	920355104	210	4500 SH	DEFINED	01	4500
VALSPAR CORP	COM	920355104	8	175 SH	OTHER	01	
175							
VALSPAR CORP	COM	920355104	5297	113467 SH	DEFINED	05	113467
VALSPAR CORP	COM	920355104	295	6318 SH	DEFINED	08	6318
VALSPAR CORP	COM	920355104	19	400 SH	OTHER	22	400
VALUECLICK INC	COM	92046N102	160	17000 SH	DEFINED	01	17000
VALUECLICK INC	COM	92046N102	1133	120014 SH	DEFINED	22	120014
VALUEVISION MEDIA INC	CL A	92047K107	7308	545800 SH	DEFINED	21	545800
VALUEVISION MEDIA INC	CL A	92047K107	1642	122600 SH	DEFINED	22	112900
9700							
VAN KAMPEN MUN INCOME TR	COM	920909108	90	9526 SH	OTHER	01	2000
7526							
VAN KAMPEN MUN INCOME TR	COM	920909108	32	3331 SH	OTHER	22	3331
VAN KAMPEN CALIF MUN TR	SH BEN INT	920910106	114	12300 SH	DEFINED	01	12300
VAN KAMPEN TR INSD MUNS	COM	920928108	146	9201 SH	DEFINED	01	9201
VAN KAMPEN TR INSD MUNS	COM	920928108	50	3159 SH	OTHER	01	
3159							
VAN KAMPEN TR INSD MUNS	COM	920928108	24	1500 SH	DEFINED	22	1500
VAN KAMPEN TR INVNT GRADE MUN	COM	920929106	56	3634 SH	DEFINED	01	3634
VAN KAMPEN TR INVNT GRADE MUN	COM	920929106	239	15590 SH	OTHER	01	11700
3890							
VAN KAMPEN TR INVNT GRADE MUN	COM	920929106	31	2000 SH	DEFINED	22	2000
VAN KAMPEN SENIOR INCOME TR	COM	920961109	96	11000 SH	DEFINED	01	11000
VAN KAMPEN SENIOR INCOME TR	COM	920961109	11	1300 SH	DEFINED	22	1300
VAN KAMPEN ADVANTAGE MUN INC	SH BEN INT	921124103	128	8400 SH	DEFINED	01	8400
VAN KAMPEN ADVANTAGE MUN INC	SH BEN INT	921124103	90	5940 SH	DEFINED	22	5940
VAN KAMPEN VALUE MUN INCOME	COM	921132106	86	5900 SH	DEFINED	01	5900
VAN KAMPEN VALUE MUN INCOME	COM	921132106	57	3929 SH	OTHER	01	3929
VAN KAMPEN VALUE MUN INCOME	COM	921132106	50	3400 SH	OTHER	22	3400
VARCO INTL INC DEL	COM	922122106	473	17625 SH	DEFINED	01	16000
1625							
VARCO INTL INC DEL	COM	922122106	6	225 SH	OTHER	01	
225							
VARCO INTL INC DEL	COM	922122106	10284	383431 SH	DEFINED	05	383431
VARCO INTL INC DEL	COM	922122106	104	3880 SH	DEFINED	08	3880
VARCO INTL INC DEL	COM	922122106	1134	42300 SH	DEFINED	20	42300
VARCO INTL INC DEL	COM	922122106	14168	528260 SH	DEFINED	21	451560
76700							
VARIAN INC	COM	922206107	215	5666 SH	DEFINED	01	5666
VARIAN INC	COM	922206107	134	3550 SH	OTHER	01	
3550							
VARIAN INC	COM	922206107	2896	76475 SH	DEFINED	05	76475
VARIAN INC	COM	922206107	70	1837 SH	DEFINED	08	1837
VARIAN INC	COM	922206107	10918	288300 SH	DEFINED	21	288300
VARIAN INC	COM	922206107	1287	33994 SH	DEFINED	22	33704
290							
VARIAN INC	COM	922206107	91	2390 SH	OTHER	22	2390
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	385	12450 SH	DEFINED	01	7950
4500							
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	96	3100 SH	OTHER	01	
3100							
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	7704	249306 SH	DEFINED	05	249306
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	87	2826 SH	DEFINED	08	2826
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	745	24100 SH	DEFINED	21	24100
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	37	1200 SH	DEFINED	22	1200
VARIAN MED SYS INC	COM	92220P105	597	17281 SH	DEFINED	01	17281
VARIAN MED SYS INC	COM	92220P105	581	16800 SH	OTHER	01	
16800							
VARIAN MED SYS INC	COM	92220P105	10383	300339 SH	DEFINED	05	300339
VARIAN MED SYS INC	COM	92220P105	698	20191 SH	DEFINED	08	20191
VARIAN MED SYS INC	COM	92220P105	584	16890 SH	DEFINED	20	16890
VARIAN MED SYS INC	COM	92220P105	57605	1666338 SH	DEFINED	21	1666338
VARIAN MED SYS INC	COM	92220P105	13577	392733 SH	DEFINED	22	342958
49775							
VARIAN MED SYS INC	COM	92220P105	683	19750 SH	OTHER	22	19750
VASOMEDICAL INC	COM	922321104	2	1500 SH	OTHER	01	
1500							
VASOMEDICAL INC	COM	922321104	106	100000 SH	DEFINED	08	100000
VECTREN CORP	COM	92240G101	284	11292 SH	DEFINED	01	9292
2000							
VECTREN CORP	COM	92240G101	422	16744 SH	OTHER	01	10704
6040							
VECTREN CORP	COM	92240G101	4219	167545 SH	DEFINED	05	167545
VECTREN CORP	COM	92240G101	28	1100 SH	DEFINED	08	1100
VECTREN CORP	COM	92240G101	621	24665 SH	DEFINED	22	19531
5134							

VECTREN CORP	COM	92240G101	160	6336	SH	OTHER	22	6336	
VECTOR GROUP LTD	COM	92240M108	17	1102	SH	DEFINED	21	1102	
VECTOR GROUP LTD	COM	92240M108	2455	163373	SH	DEFINED	22	163373	
VEECO INSTRS INC DEL 6200 500	COM	922417100	362	17250	SH	DEFINED	01	10550	
VEECO INSTRS INC DEL 200	COM	922417100	4	200	SH	OTHER	01		
VEECO INSTRS INC DEL	COM	922417100	2790	133025	SH	DEFINED	05	133025	
VEECO INSTRS INC DEL	COM	922417100	705	33600	SH	DEFINED	08	33600	
VEECO INSTRS INC DEL	COM	922417100	413	19700	SH	DEFINED	21	19700	
VEECO INSTRS INC DEL 1000	COM	922417100	21	1000	SH	DEFINED	22		
VENTAS INC	COM	92276F100	860	33172	SH	DEFINED	01	33172	
VENTAS INC 62	COM	92276F100	2	62	SH	OTHER	01		
VENTAS INC	COM	92276F100	831	32047	SH	DEFINED	17	32047	
VENTAS INC	COM	92276F100	48	1870	SH	OTHER	22	1870	
VENTANA MED SYS INC	COM	92276H106	230	4563	SH	DEFINED	01	4563	
VENTANA MED SYS INC	COM	92276H106	5	100	SH	DEFINED	08	100	
VANGUARD INDEX TR	STK MRK VIPE	922908769	1651	15317	SH	DEFINED	01	15317	
VANGUARD INDEX TR	STK MRK VIPE	922908769	162	1500	SH	OTHER	01	1500	
VANGUARD INDEX TR	STK MRK VIPE	922908769	1206	11187	SH	DEFINED	22	11187	
VANGUARD INDEX TR	STK MRK VIPE	922908769	65	600	SH	OTHER	22	600	
VERITAS SOFTWARE CO 1060	COM	923436109	1177	66126	SH	DEFINED	01	65066	
VERITAS SOFTWARE CO 7986	COM	923436109	293	16471	SH	OTHER	01	8485	
VERITAS SOFTWARE CO	COM	923436109	5164	290116	SH	DEFINED	05	290116	
VERITAS SOFTWARE CO	COM	923436109	224	12571	SH	DEFINED	08	12571	
VERITAS SOFTWARE CO	COM	923436109	4520	253912	SH	DEFINED	17	253912	
VERITAS SOFTWARE CO	COM	923436109	1402	78775	SH	DEFINED	20	78775	
VERITAS SOFTWARE CO 131255	COM	923436109	13111	736601	SH	DEFINED	21	605346	
VERITAS SOFTWARE CO 56233	COM	923436109	16861	947240	SH	DEFINED	22	891007	
VERITAS SOFTWARE CO	COM	923436109	2740	153905	SH	OTHER	22	153905	
VERITY INC 8910	COM	92343C106	188	14625	SH	DEFINED	01	5715	
VERITY INC 415	COM	92343C106	5	415	SH	OTHER	01		
VERITY INC	COM	92343C106	2120	164625	SH	DEFINED	05	164625	
VERITY INC	COM	92343C106	10	800	SH	DEFINED	08	800	
VERITY INC	COM	92343C106	377	29252	SH	DEFINED	17	29252	
VERITY INC 11000	COM	92343C106	3345	259700	SH	DEFINED	21	248700	
VERITY INC	COM	92343C106	479	37200	SH	DEFINED	22	37200	
VERITY INC	COM	92343C106	53	4100	SH	OTHER	22	4100	
VERISIGN INC	COM	92343E102	252	12698	SH	DEFINED	01	12698	
VERISIGN INC 2500	COM	92343E102	84	4245	SH	OTHER	01	1745	
VERISIGN INC	COM	92343E102	51	2546	SH	DEFINED	05	2546	
VERISIGN INC	COM	92343E102	412	20734	SH	DEFINED	08	20734	
VERISIGN INC	COM	92343E102	1283	64550	SH	DEFINED	17	64550	
VERISIGN INC	COM	92343E102	658	33100	SH	DEFINED	21	33100	
VERISIGN INC	COM	92343E102	534	26838	SH	DEFINED	22	26838	
VERISIGN INC	COM	92343E102	40	2000	SH	OTHER	22	2000	
VERITAS DGC INC 42436	COM	92343P107	1241	54475	SH	DEFINED	01	12039	
VERITAS DGC INC 1114	COM	92343P107	25	1114	SH	OTHER	01		
VERITAS DGC INC	COM	92343P107	4068	178575	SH	DEFINED	05	178575	
VERITAS DGC INC	COM	92343P107	957	42004	SH	DEFINED	08	42004	
VERITAS DGC INC	COM	92343P107	171	7500	SH	PUT	DEFINED	08	7500
VERITAS DGC INC	COM	92343P107	506	22200	SH	DEFINED	21	22200	
VERIZON COMMUNICATIONS 179742	COM	92343V104	235376	5977051	SH	DEFINED	01	5797309	
VERIZON COMMUNICATIONS 1508973	COM	92343V104	120070	3049009	SH	OTHER	01	1540036	
VERIZON COMMUNICATIONS	COM	92343V104	5907	150000	SH	CALL	DEFINED	01	150000
VERIZON COMMUNICATIONS	COM	92343V104	32567	827000	SH	PUT	DEFINED	01	827000
VERIZON COMMUNICATIONS 337100	COM	92343V104	132272	3358871	SH	DEFINED	05	3021771	
VERIZON COMMUNICATIONS	COM	92343V104	3641	92458	SH	DEFINED	08	92458	
VERIZON COMMUNICATIONS	COM	92343V104	71211	1808300	SH	CALL	DEFINED	08	1808300
VERIZON COMMUNICATIONS	COM	92343V104	11420	290000	SH	PUT	DEFINED	08	290000
VERIZON COMMUNICATIONS 74	COM	92343V104	105	2657	SH	DEFINED	13	2583	
VERIZON COMMUNICATIONS 146	COM	92343V104	6	146	SH	OTHER	13		
VERIZON COMMUNICATIONS	COM	92343V104	1598	40576	SH	DEFINED	17	40576	
VERIZON COMMUNICATIONS	COM	92343V104	56510	1435000	SH	CALL	DEFINED	17	1435000
VERIZON COMMUNICATIONS	COM	92343V104	75807	1925000	SH	PUT	DEFINED	17	1925000
VERIZON COMMUNICATIONS 8940	COM	92343V104	352	8940	SH	DEFINED	18		
VERIZON COMMUNICATIONS	COM	92343V104	125148	3177959	SH	DEFINED	21	3175059	



2900								
VERIZON COMMUNICATIONS 264869	COM	92343V104	122393	3108001 SH	DEFINED 22		2843132	
VERIZON COMMUNICATIONS	COM	92343V104	67140	1704916 SH	OTHER 22		1704916	
VERSANT CORP	COM	925284101	8	10000 SH	OTHER 22		10000	
VERSATA INC	COM NEW	925298200	89	51859 SH	DEFINED 17		51859	
VERSO TECHNOLOGIES INC	COM	925317109	851	896006 SH	DEFINED 08		896006	
VERTEX PHARMACEUTICALS INC	COM	92532F100	89	8485 SH	DEFINED 01		8485	
VERTEX PHARMACEUTICALS INC 525	COM	92532F100	16	1525 SH	OTHER 01		1000	
VERTEX PHARMACEUTICALS INC	COM	92532F100	1850	176223 SH	DEFINED 05		176223	
VERTEX PHARMACEUTICALS INC	COM	92532F100	13	1200 SH	DEFINED 08		1200	
VERTEX PHARMACEUTICALS INC	COM	92532F100	11	1000 SH	DEFINED 22		1000	
VERTICALNET INC	COM NEW	92532L206	30	25000 SH	DEFINED 17		25000	
VESTA INS GROUP INC	COM	925391104	967	215476 SH	DEFINED 17		215476	
VIACOM INC	CL A	925524100	1315	38690 SH	DEFINED 01		38690	
VIACOM INC 2415	CL A	925524100	266	7815 SH	OTHER 01		5400	
VIACOM INC	CL A	925524100	154	4525 SH	DEFINED 17		4525	
VIACOM INC 5300	CL A	925524100	11280	331759 SH	DEFINED 21		326459	
VIACOM INC 23850	CL A	925524100	2883	84785 SH	DEFINED 22		60935	
VIACOM INC	CL A	925524100	444	13047 SH	OTHER 22		13047	
VIACOM INC 30598	CL B	925524308	93146	2775506 SH	DEFINED 01		2744908	
VIACOM INC 550108	CL B	925524308	32779	976738 SH	OTHER 01		426630	
VIACOM INC 350201	CL B	925524308	40209	1198132 SH	DEFINED 05		847931	
VIACOM INC	CL B	925524308	3804	113337 SH	DEFINED 08		113337	
VIACOM INC	CL B	925524308	25	750 SH	DEFINED 13		750	
VIACOM INC 650	CL B	925524308	26	774 SH	OTHER 13		124	
VIACOM INC	CL B	925524308	6951	207115 SH	DEFINED 17		207115	
VIACOM INC 5242	CL B	925524308	176	5242 SH	DEFINED 18			
VIACOM INC 60050	CL B	925524308	70719	2107234 SH	DEFINED 21		2047184	
VIACOM INC 199380	CL B	925524308	117517	3501701 SH	DEFINED 22		3302321	
VIACOM INC 100	CL B	925524308	32327	963263 SH	OTHER 22		963163	
VIACOM INC	CL B	925524308	134	4002 SH	DEFINED		4002	
VIAD CORP	COM NEW	92552R406	2219	93500 SH	DEFINED 05		93500	
VIAD CORP	COM NEW	92552R406	96	4036 SH	DEFINED 08		4036	
VIAD CORP	COM NEW	92552R406	349	14700 SH	DEFINED 21		14700	
VIAD CORP 70	COM NEW	92552R406	169	7105 SH	DEFINED 22		7035	
VIAD CORP	COM NEW	92552R406	3	120 SH	OTHER 22		120	
VIASAT INC 7760	COM	92552V100	408	20275 SH	DEFINED 01		12515	
VIASAT INC 740	COM	92552V100	15	740 SH	OTHER 01			
VIASAT INC	COM	92552V100	2441	121425 SH	DEFINED 05		121425	
VIASAT INC	COM	92552V100	50	2492 SH	DEFINED 08		2492	
VIASAT INC	COM	92552V100	356	17700 SH	DEFINED 21		17700	
VIASAT INC	COM	92552V100	40	2000 SH	OTHER 22		2000	
VIASYS HEALTHCARE INC 1667	COM NEW	92553Q209	96	5750 SH	DEFINED 01		4083	
VIASYS HEALTHCARE INC 1378	COM NEW	92553Q209	23	1378 SH	OTHER 01			
VIASYS HEALTHCARE INC	COM NEW	92553Q209	2194	131150 SH	DEFINED 05		131150	
VIASYS HEALTHCARE INC	COM NEW	92553Q209	75	4500 SH	DEFINED 08		4500	
VIASYS HEALTHCARE INC	COM NEW	92553Q209	17	1026 SH	DEFINED 17		1026	
VIASYS HEALTHCARE INC	COM NEW	92553Q209	4397	262829 SH	DEFINED 21		262829	
VIASYS HEALTHCARE INC 5356	COM NEW	92553Q209	993	59367 SH	DEFINED 22		54011	
VIASYS HEALTHCARE INC	COM NEW	92553Q209	54	3210 SH	OTHER 22		3210	
VICOR CORP 5000	COM	925815102	87	8625 SH	DEFINED 01		3625	
VICOR CORP 200	COM	925815102	2	200 SH	OTHER 01			
VICOR CORP	COM	925815102	1854	183425 SH	DEFINED 05		183425	
VICOR CORP	COM	925815102	43	4214 SH	DEFINED 08		4214	
VICOR CORP	COM	925815102	282	27900 SH	DEFINED 21		27900	
VICOR CORP	COM	925815102	4	350 SH	DEFINED 22		350	
VICOR CORP	COM	925815102	24	2400 SH	OTHER 22		2400	
VICURON PHARMACEUTICALS INC	COM	926471103	13	900 SH	DEFINED 08		900	
VICURON PHARMACEUTICALS INC	COM	926471103	1187	80861 SH	DEFINED 17		80861	
VICURON PHARMACEUTICALS INC	COM	926471103		32 SH	DEFINED 22		32	
VIGNETTE CORP	COM	926734104	170	128000 SH	DEFINED 01		128000	
VIGNETTE CORP	COM	926734104	2	1453 SH	DEFINED 22		1453	
VINTAGE PETE INC	COM	927460105	118	5900 SH	DEFINED 01		5900	
VINTAGE PETE INC	COM	927460105	36	1798 SH	OTHER 01		1648	

150								
VINTAGE PETE INC	COM	927460105	5559	277000	SH	DEFINED 05		277000
VINTAGE PETE INC	COM	927460105	8678	432400	SH	DEFINED 21		426100
6300								
VINTAGE PETE INC	COM	927460105	3404	169600	SH	DEFINED 22		146000
23600								
VINTAGE PETE INC	COM	927460105	235	11700	SH	OTHER 22		11700
VION PHARMACEUTICALS INC	COM	927624106	40	9500	SH	DEFINED 01		9500
VION PHARMACEUTICALS INC	COM	927624106	8	2000	SH	DEFINED 22		2000
VION PHARMACEUTICALS INC	COM	927624106	4	1000	SH	OTHER 22		1000
VIRAGE LOGIC CORP	COM	92763R104	139	11245	SH	DEFINED 01		8917
2328								
VIRAGE LOGIC CORP	COM	92763R104	2960	240092	SH	DEFINED 05		240092
VIRAGE LOGIC CORP	COM	92763R104	2	202	SH	DEFINED 08		202
VIRAGE LOGIC CORP	COM	92763R104	35	2840	SH	DEFINED 21		2840
VIRGINIA COMM BANCORP INC	COM	92778Q109	1376	50952	SH	OTHER 01		
50952								
VIOPHARMA INC	NOTE	6.000% 928241AC2	149	210000	PRN	DEFINED 17		210000
VISHAY INTERTECHNOLOGY INC	COM	928298108	737	57118	SH	DEFINED 01		57118
VISHAY INTERTECHNOLOGY INC	COM	928298108	43	3336	SH	OTHER 01		1336
2000								
VISHAY INTERTECHNOLOGY INC	COM	928298108	4738	367295	SH	DEFINED 05		367295
VISHAY INTERTECHNOLOGY INC	COM	928298108	168	13018	SH	DEFINED 08		13018
VISHAY INTERTECHNOLOGY INC	COM	928298108	8560	663550	SH	DEFINED 21		663550
VISHAY INTERTECHNOLOGY INC	COM	928298108	656	50840	SH	DEFINED 22		44140
6700								
VISHAY INTERTECHNOLOGY INC	COM	928298108	62	4800	SH	OTHER 22		4800
VISTEON CORP	COM	92839U107	345	43179	SH	DEFINED 01		36400
5812 967								
VISTEON CORP	COM	92839U107	37	4631	SH	OTHER 01		
4631								
VISTEON CORP	COM	92839U107	3489	436635	SH	DEFINED 05		86135
350500								
VISTEON CORP	COM	92839U107	59	7346	SH	DEFINED 08		7346
VISTEON CORP	COM	92839U107	249	31200	SH	DEFINED 17		31200
VISTEON CORP	COM	92839U107	63	7875	SH	DEFINED 21		7782
93								
VISTEON CORP	COM	92839U107	38	4782	SH	DEFINED 22		4157
625								
VISTEON CORP	COM	92839U107	29	3578	SH	OTHER 22		3578
VISX INC DEL	COM	92844S105	160	7750	SH	DEFINED 01		7750
VISX INC DEL	COM	92844S105	4	200	SH	OTHER 01		
200								
VISX INC DEL	COM	92844S105	2245	109002	SH	DEFINED 05		109002
VISX INC DEL	COM	92844S105	19	900	SH	DEFINED 08		900
VISX INC DEL	COM	92844S105	725	35216	SH	DEFINED 17		35216
VISX INC DEL	COM	92844S105	12	600	SH	DEFINED 22		600
VITAL SIGNS INC	COM	928469105	182	5700	SH	DEFINED 01		2400
3300								
VITAL SIGNS INC	COM	928469105	1878	58725	SH	DEFINED 05		58725
VITAL SIGNS INC	COM	928469105	269	8400	SH	DEFINED 21		8400
VITAL IMAGES INC	COM	92846N104	123	10000	SH	DEFINED 01		10000
VITAL IMAGES INC	COM	92846N104	159	13000	SH	OTHER 01		
13000								
VITAL IMAGES INC	COM	92846N104	3	256	SH	DEFINED 08		256
VITALWORKS INC	COM	928483106	3	842	SH	DEFINED 08		842
VITALWORKS INC	COM	928483106	30	8100	SH	DEFINED 17		8100
VITALWORKS INC	COM	928483106	5	1250	SH	DEFINED 22		1250
VITRIA TECHNOLOGY	COM NEW	92849Q401	1	444	SH	DEFINED 08		444
VITRIA TECHNOLOGY	COM NEW	92849Q401	299	96087	SH	DEFINED 17		96087
VITRIA TECHNOLOGY	COM NEW	92849Q401	25	8150	SH	OTHER 22		8150
VIVUS INC	COM	928551100	70	15550	SH	DEFINED 01		15550
VIVUS INC	COM	928551100	9	2080	SH	DEFINED 08		2080
VODAFONE GROUP PLC NEW	SPONSORED AD	92857W100	5801	240610	SH	DEFINED 01		221440
19170								
VODAFONE GROUP PLC NEW	SPONSORED AD	92857W100	10689	443362	SH	OTHER 01		184724
258638								
VODAFONE GROUP PLC NEW	SPONSORED AD	92857W100	4447	184459	SH	DEFINED 17		184459
VODAFONE GROUP PLC NEW	SPONSORED AD	92857W100	3020	125240	SH	DEFINED 21		125240
VODAFONE GROUP PLC NEW	SPONSORED AD	92857W100	29376	1218435	SH	DEFINED 22		1156894
61541								
VODAFONE GROUP PLC NEW	SPONSORED AD	92857W100	10252	425222	SH	OTHER 22		425222
VOLT INFORMATION SCIENCES IN	COM	928703107	170	5900	SH	DEFINED 01		1400
4500								
VOLT INFORMATION SCIENCES IN	COM	928703107	1909	66350	SH	DEFINED 05		66350
VOLT INFORMATION SCIENCES IN	COM	928703107	82	2867	SH	DEFINED 08		2867
VOLT INFORMATION SCIENCES IN	COM	928703107	291	10100	SH	DEFINED 21		10100
VOLT INFORMATION SCIENCES IN	COM	928703107		10	SH	OTHER 22		10
VOLUME SVCS AMER HLDGS INC	UNIT 99/99/9	92873P204	10815	735700	SH	DEFINED 21		735700
VOLUME SVCS AMER HLDGS INC	UNIT 99/99/9	92873P204	633	43050	SH	DEFINED 22		38200
4850								
VOLVO AKTIEBOLAGET	ADR B	928856400	37	1045	SH	DEFINED 01		1045
VOLVO AKTIEBOLAGET	ADR B	928856400	88	2500	SH	OTHER 01		2500
VOLVO AKTIEBOLAGET	ADR B	928856400	102	2900	SH	DEFINED 22		2900
VORNADO RLTY TR	SH BEN INT	929042109	1097	17500	SH	DEFINED 01		17500

VORNADO RLTY TR 810	SH BEN INT	929042109	334	5324	SH	OTHER	01	4514
VORNADO RLTY TR	SH BEN INT	929042109	125	2000	SH	DEFINED	08	2000
VORNADO RLTY TR	SH BEN INT	929042109	22246	354910	SH	DEFINED	21	354910
VORNADO RLTY TR 10030	SH BEN INT	929042109	5299	84541	SH	DEFINED	22	74511
VORNADO RLTY TR	SH BEN INT	929042109	486	7761	SH	OTHER	22	7761
VOTORANTIM CELULOSE E PAPEL	SPONSORED AD	92906P106	3714	107500	SH	DEFINED	21	107500
VULCAN MATLS CO 92100	COM	929160109	5560	109129	SH	DEFINED	01	17029
VULCAN MATLS CO 29155	COM	929160109	1995	39155	SH	OTHER	01	10000
VULCAN MATLS CO	COM	929160109	2498	49025	SH	DEFINED	05	49025
VULCAN MATLS CO	COM	929160109	1537	30167	SH	DEFINED	08	30167
VULCAN MATLS CO	COM	929160109	7618	149522	SH	DEFINED	21	149522
VULCAN MATLS CO 2196	COM	929160109	3261	64003	SH	DEFINED	22	61807
VULCAN MATLS CO	COM	929160109	1105	21689	SH	OTHER	22	21689
WD-40 CO 400	COM	929236107	2465	86173	SH	DEFINED	01	85773
WD-40 CO 800	COM	929236107	60	2095	SH	OTHER	01	1295
WD-40 CO	COM	929236107	2049	71650	SH	DEFINED	05	71650
WD-40 CO	COM	929236107	11	400	SH	DEFINED	08	400
WD-40 CO	COM	929236107	332	11600	SH	DEFINED	21	11600
WD-40 CO	COM	929236107	20	700	SH	DEFINED	22	700
WD-40 CO	COM	929236107	74	2600	SH	OTHER	22	2600
WFS FINL INC	COM	92923B106	36	768	SH	DEFINED	08	768
WFS FINL INC	COM	92923B106	316	6788	SH	DEFINED	17	6788
WCI CMNTYS INC	COM	92923C104	278	11936	SH	DEFINED	05	11936
WCI CMNTYS INC	COM	92923C104	284	12200	SH	DEFINED	17	12200
WCI CMNTYS INC 31100	COM	92923C104	725	31100	SH	OTHER	22	
WCI CMNTYS INC	NOTE	4.000% 92923CAK0	225	200000	PRN	DEFINED	17	200000
WGL HLDGS INC 1450	COM	92924F106	967	34234	SH	DEFINED	01	32784
WGL HLDGS INC 200	COM	92924F106	199	7050	SH	OTHER	01	6850
WGL HLDGS INC	COM	92924F106	3029	107200	SH	DEFINED	05	107200
WGL HLDGS INC	COM	92924F106	68	2419	SH	DEFINED	08	2419
WGL HLDGS INC	COM	92924F106	2103	74400	SH	DEFINED	21	74400
WGL HLDGS INC 5906	COM	92924F106	2054	72672	SH	DEFINED	22	66766
WGL HLDGS INC	COM	92924F106	1458	51594	SH	OTHER	22	51594
W-H ENERGY SVCS INC 2300	COM	92925E108	109	5275	SH	DEFINED	01	2975
W-H ENERGY SVCS INC 175	COM	92925E108	4	175	SH	OTHER	01	
W-H ENERGY SVCS INC	COM	92925E108	2496	120275	SH	DEFINED	05	120275
W-H ENERGY SVCS INC	COM	92925E108	12	600	SH	DEFINED	08	600
W-H ENERGY SVCS INC	COM	92925E108	378	18200	SH	DEFINED	21	18200
WMC RES LTD	SPONSORED AD	92928R106	627	40000	SH	DEFINED	21	40000
WMS INDS INC	COM	929297109	66	2575	SH	DEFINED	01	2575
WMS INDS INC	COM	929297109	3433	133615	SH	DEFINED	05	133615
WMS INDS INC	COM	929297109	361	14058	SH	DEFINED	08	14058
WMS INDS INC	COM	929297109	642	25000	SH	DEFINED	08	25000
WMS INDS INC 6900	COM	929297109	7220	281059	SH	DEFINED	21	274159
WMS INDS INC 14940	COM	929297109	386	15040	SH	DEFINED	22	100
WPP GROUP PLC	SPON ADR NEW	929309300	29	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	79	1700	SH	DEFINED	21	1700
WPP GROUP PLC	SPON ADR NEW	929309300	491	10543	SH	DEFINED	22	10543
WPP GROUP PLC	SPON ADR NEW	929309300	16	333	SH	OTHER	22	333
W P CAREY & CO LLC	COM	92930Y107	265	8870	SH	DEFINED	01	8870
W P CAREY & CO LLC 1919	COM	92930Y107	237	7935	SH	OTHER	01	6016
W P CAREY & CO LLC	COM	92930Y107	236	7889	SH	DEFINED	22	7889
W P CAREY & CO LLC	COM	92930Y107	699	23396	SH	OTHER	22	23396
WPS RESOURCES CORP 1500	COM	92931B106	211	4700	SH	DEFINED	01	3200
WPS RESOURCES CORP 250	COM	92931B106	309	6866	SH	OTHER	01	6616
WPS RESOURCES CORP	COM	92931B106	3747	83278	SH	DEFINED	05	83278
WPS RESOURCES CORP	COM	92931B106	27	600	SH	DEFINED	08	600
WPS RESOURCES CORP 2410	COM	92931B106	442	9833	SH	DEFINED	22	7423
WPS RESOURCES CORP	COM	92931B106	337	7492	SH	OTHER	22	7492
WABASH NATL CORP 17975	COM	929566107	769	28000	SH	DEFINED	01	10025
WABASH NATL CORP 25	COM	929566107	1	25	SH	OTHER	01	
WABASH NATL CORP	COM	929566107	7384	268811	SH	DEFINED	05	268811
WABASH NATL CORP	COM	929566107	69	2519	SH	DEFINED	08	2519

WABASH NATL CORP	COM	929566107	247	9000	SH	DEFINED	17	9000
WABASH NATL CORP	COM	929566107	615	22400	SH	DEFINED	21	22400
WABASH NATL CORP	COM	929566107	19	700	SH	DEFINED	22	700
WABTEC CORP	COM	929740108	1198	64100	SH	DEFINED	01	56200
7900								
WABTEC CORP	COM	929740108	148	7920	SH	OTHER	01	7920
WABTEC CORP	COM	929740108	15785	844578	SH	DEFINED	21	823698
20880								
WABTEC CORP	COM	929740108	843	45080	SH	DEFINED	22	
45080								
WACHOVIA CORP 2ND NEW	COM	929903102	185549	3952051	SH	DEFINED	01	3863256
88795								
WACHOVIA CORP 2ND NEW	COM	929903102	94609	2015096	SH	OTHER	01	1245428
769668								
WACHOVIA CORP 2ND NEW	COM	929903102	105042	2237321	SH	DEFINED	05	1886921
350400								
WACHOVIA CORP 2ND NEW	COM	929903102	3194	68028	SH	DEFINED	08	68028
WACHOVIA CORP 2ND NEW	COM	929903102	5413	115300	SH	CALL	DEFINED	115300
WACHOVIA CORP 2ND NEW	COM	929903102	977	20800	SH	PUT	DEFINED	20800
WACHOVIA CORP 2ND NEW	COM	929903102	26	555	SH	DEFINED	13	235
320								
WACHOVIA CORP 2ND NEW	COM	929903102	14	300	SH	OTHER	13	
300								
WACHOVIA CORP 2ND NEW	COM	929903102	849	18075	SH	DEFINED	20	18075
WACHOVIA CORP 2ND NEW	COM	929903102	95680	2037921	SH	DEFINED	21	1936881
101040								
WACHOVIA CORP 2ND NEW	COM	929903102	155918	3320938	SH	DEFINED	22	3169258
151680								
WACHOVIA CORP 2ND NEW	COM	929903102	46859	998064	SH	OTHER	22	997964
100								
WADDELL & REED FINL INC	CL A	930059100	235	10669	SH	DEFINED	01	10669
WADDELL & REED FINL INC	CL A	930059100	15	664	SH	OTHER	01	589
75								
WADDELL & REED FINL INC	CL A	930059100	4023	182879	SH	DEFINED	05	182879
WADDELL & REED FINL INC	CL A	930059100	151	6870	SH	DEFINED	08	6870
WADDELL & REED FINL INC	CL A	930059100	383	17400	SH	DEFINED	17	17400
WADDELL & REED FINL INC	CL A	930059100	2800	127283	SH	DEFINED	22	107383
19900								
WADDELL & REED FINL INC	CL A	930059100	474	21545	SH	OTHER	22	21545
WAL MART STORES INC	COM	931142103	338368	6360303	SH	DEFINED	01	6189913
170390								
WAL MART STORES INC	COM	931142103	196502	3693638	SH	OTHER	01	1416581
2277057								
WAL MART STORES INC	COM	931142103	146307	2750132	SH	DEFINED	05	2268332
481800								
WAL MART STORES INC	COM	931142103	30462	572595	SH	DEFINED	08	572595
WAL MART STORES INC	COM	931142103	16758	315000	SH	CALL	DEFINED	315000
WAL MART STORES INC	COM	931142103	7980	150000	SH	PUT	DEFINED	150000
WAL MART STORES INC	COM	931142103	75	1409	SH	DEFINED	13	1409
WAL MART STORES INC	COM	931142103	40	745	SH	OTHER	13	525
220								
WAL MART STORES INC	COM	931142103	9202	172975	SH	DEFINED	17	172975
WAL MART STORES INC	COM	931142103	2718	51091	SH	DEFINED	18	
51091								
WAL MART STORES INC	COM	931142103	8503	159825	SH	DEFINED	20	159825
WAL MART STORES INC	COM	931142103	134166	2521915	SH	DEFINED	21	2198815
323100								
WAL MART STORES INC	COM	931142103	160602	3018830	SH	DEFINED	22	2871921
146909								
WAL MART STORES INC	COM	931142103	58239	1094718	SH	OTHER	22	1094618
100								
WAL MART STORES INC	COM	931142103	238	4471	SH	DEFINED		4471
WALGREEN CO	COM	931422109	38901	1085697	SH	DEFINED	01	1002667
83030								
WALGREEN CO	COM	931422109	47724	1331952	SH	OTHER	01	689605
642347								
WALGREEN CO	COM	931422109	17248	481396	SH	DEFINED	05	481396
WALGREEN CO	COM	931422109	1717	47907	SH	DEFINED	08	47907
WALGREEN CO	COM	931422109	5285	147500	SH	CALL	DEFINED	147500
WALGREEN CO	COM	931422109	408	11400	SH	PUT	DEFINED	11400
WALGREEN CO	COM	931422109	115	3200	SH	DEFINED	17	3200
WALGREEN CO	COM	931422109	34026	949641	SH	DEFINED	21	933391
16250								
WALGREEN CO	COM	931422109	41017	1144780	SH	DEFINED	22	1045881
98899								
WALGREEN CO	COM	931422109	26664	744168	SH	OTHER	22	744168
WALTER INDS INC	COM	93317Q105	2	113	SH	DEFINED	08	113
WALTER INDS INC	COM	93317Q105	1740	108600	SH	DEFINED	21	108600
WARNACO GROUP INC	COM NEW	934390402	502	22565	SH	DEFINED	08	22565
WARNACO GROUP INC	COM NEW	934390402	453	20400	SH	DEFINED	17	20400
WASHINGTON FED INC	COM	938824109	490	19496	SH	DEFINED	01	19496
WASHINGTON FED INC	COM	938824109	152	6039	SH	OTHER	01	4693
1346								
WASHINGTON FED INC	COM	938824109	4348	172868	SH	DEFINED	05	172868
WASHINGTON FED INC	COM	938824109	30	1200	SH	DEFINED	08	1200

WASHINGTON FED INC 660	COM	938824109	62	2464	SH	DEFINED	22	1804
WASHINGTON FED INC	COM	938824109	58	2322	SH	OTHER	22	2322
WASHINGTON GROUP INTL INC	COM NEW	938862208	68	1960	SH	DEFINED	01	1960
WASHINGTON GROUP INTL INC	COM NEW	938862208	56	1629	SH	DEFINED	08	1629
WASHINGTON GROUP INTL INC	COM NEW	938862208	4231	122200	SH	DEFINED	21	122200
WASHINGTON GROUP INTL INC	COM NEW	938862208	186	5360	SH	DEFINED	22	5360
WASHINGTON GROUP INTL INC	COM NEW	938862208	59	1700	SH	OTHER	22	1700
WASHINGTON MUT INC 25957	COM	939322103	14810	378961	SH	DEFINED	01	353004
WASHINGTON MUT INC 112378	COM	939322103	6399	163747	SH	OTHER	01	51369
WASHINGTON MUT INC 220300	COM	939322103	29353	751098	SH	DEFINED	05	530798
WASHINGTON MUT INC	COM	939322103	2213	56627	SH	DEFINED	08	56627
WASHINGTON MUT INC	COM	939322103	301	7710	SH	DEFINED	17	7710
WASHINGTON MUT INC 1000	COM	939322103	39	1000	SH	DEFINED	18	
WASHINGTON MUT INC	COM	939322103	4243	108580	SH	DEFINED	21	108580
WASHINGTON MUT INC 10059	COM	939322103	5453	139535	SH	DEFINED	22	129476
WASHINGTON MUT INC	COM	939322103	7844	200721	SH	OTHER	22	200721
WASHINGTON POST CO	CL B	939640108	2034	2211	SH	DEFINED	01	2211
WASHINGTON POST CO 75	CL B	939640108	110856	120496	SH	OTHER	01	120421
WASHINGTON POST CO	CL B	939640108	19391	21077	SH	DEFINED	05	21077
WASHINGTON POST CO	CL B	939640108	661	719	SH	DEFINED	08	719
WASHINGTON POST CO 46	CL B	939640108	195	212	SH	DEFINED	22	166
WASHINGTON POST CO	CL B	939640108	656	713	SH	OTHER	22	713
WASHINGTON REAL ESTATE INV 15226	SH BEN INT	939653101	1404	46351	SH	DEFINED	01	31125
WASHINGTON REAL ESTATE INV 1205	SH BEN INT	939653101	1269	41886	SH	OTHER	01	40681
WASHINGTON REAL ESTATE INV	SH BEN INT	939653101	370	12224	SH	DEFINED	22	12224
WASHINGTON REAL ESTATE INV	SH BEN INT	939653101	411	13565	SH	OTHER	22	13565
WASHINGTON TR BANCORP	COM	940610108	141	5375	SH	OTHER	01	5375
WASHINGTON TR BANCORP	COM	940610108	1447	55346	SH	DEFINED	22	55346
WASHINGTON TR BANCORP	COM	940610108	1043	39890	SH	OTHER	22	39890
WASTE CONNECTIONS INC 5889 6036	COM	941053100	595	18784	SH	DEFINED	01	6859
WASTE CONNECTIONS INC 3186	COM	941053100	101	3186	SH	OTHER	01	
WASTE CONNECTIONS INC	COM	941053100	6740	212737	SH	DEFINED	05	212737
WASTE CONNECTIONS INC	COM	941053100	35	1100	SH	DEFINED	08	1100
WASTE CONNECTIONS INC	COM	941053100	1007	31800	SH	DEFINED	21	31800
WASTE CONNECTIONS INC 1470	COM	941053100	280	8854	SH	DEFINED	22	7384
WASTE MGMT INC DEL 69114	COM	94106L109	75713	2769324	SH	DEFINED	01	2700210
WASTE MGMT INC DEL 200040	COM	94106L109	11035	403630	SH	OTHER	01	203590
WASTE MGMT INC DEL 138500	COM	94106L109	47993	1755428	SH	DEFINED	05	1616928
WASTE MGMT INC DEL	COM	94106L109	1737	63540	SH	DEFINED	08	63540
WASTE MGMT INC DEL	COM	94106L109	3281	120000	SH	DEFINED	08	120000
WASTE MGMT INC DEL 340	COM	94106L109	20	735	SH	DEFINED	13	395
WASTE MGMT INC DEL 6315	COM	94106L109	64304	2351998	SH	DEFINED	21	2345683
WASTE MGMT INC DEL 65121	COM	94106L109	18562	678915	SH	DEFINED	22	613794
WASTE MGMT INC DEL	COM	94106L109	833	30471	SH	OTHER	22	30471
WATCHGUARD TECHNOLOGIES INC	COM	941105108	24	5149	SH	DEFINED	01	5149
WATCHGUARD TECHNOLOGIES INC	COM	941105108		20	SH	OTHER	01	20
WATCHGUARD TECHNOLOGIES INC	COM	941105108	9	1950	SH	DEFINED	05	1950
WATCHGUARD TECHNOLOGIES INC	COM	941105108	19	4085	SH	DEFINED	21	4085
WATERS CORP 300	COM	941848103	590	13377	SH	DEFINED	01	13077
WATERS CORP 655	COM	941848103	47	1055	SH	OTHER	01	400
WATERS CORP	COM	941848103	2468	55967	SH	DEFINED	05	55967
WATERS CORP	COM	941848103	548	12431	SH	DEFINED	08	12431
WATERS CORP	COM	941848103	2379	53939	SH	DEFINED	21	53939
WATERS CORP 4420	COM	941848103	368	8337	SH	DEFINED	22	3917
WATERS CORP	COM	941848103	453	10280	SH	OTHER	22	10280
WATSCO INC 5000	COM	942622200	303	10100	SH	DEFINED	01	5100
WATSCO INC 25	COM	942622200	1	25	SH	OTHER	01	
WATSCO INC	COM	942622200	3616	120400	SH	DEFINED	05	120400
WATSCO INC	COM	942622200	97	3226	SH	DEFINED	08	3226
WATSCO INC	COM	942622200	7452	248150	SH	DEFINED	21	248150
WATSCO INC	COM	942622200	309	10300	SH	DEFINED	22	9700

600										
WATSCO INC	COM		942622200	114	3800	SH	OTHER	22	3800	
WATSON PHARMACEUTICALS INC	COM		942683103	12114	411193	SH	DEFINED	01	411043	
150										
WATSON PHARMACEUTICALS INC	COM		942683103	655	22245	SH	OTHER	01	6240	
16005										
WATSON PHARMACEUTICALS INC	COM		942683103	4768	161837	SH	DEFINED	05	61137	
100700										
WATSON PHARMACEUTICALS INC	COM		942683103	5553	188508	SH	DEFINED	08	188508	
WATSON PHARMACEUTICALS INC	COM		942683103	825	28000	SH	CALL	DEFINED	08	28000
WATSON PHARMACEUTICALS INC	COM		942683103	295	10000	SH	PUT	DEFINED	08	10000
WATSON PHARMACEUTICALS INC	COM		942683103	675	22900	SH	DEFINED	17	22900	
WATSON PHARMACEUTICALS INC	COM		942683103	1286	43662	SH	DEFINED	21	27062	
16600										
WATSON PHARMACEUTICALS INC	COM		942683103	340	11552	SH	DEFINED	22	10452	
1100										
WATSON PHARMACEUTICALS INC	COM		942683103	295	10026	SH	OTHER	22	10026	
WATSON PHARMACEUTICALS INC	DBC	1.750%	942683AC7	4199	4231000	PRN	DEFINED	08	4231000	
WATSON WYATT & CO HLDGS	CL A		942712100	476	18115	SH	DEFINED	01	6815	
11300										
WATSON WYATT & CO HLDGS	CL A		942712100	85	3250	SH	OTHER	01		
3250										
WATSON WYATT & CO HLDGS	CL A		942712100	3938	149750	SH	DEFINED	05	149750	
WATSON WYATT & CO HLDGS	CL A		942712100	44	1680	SH	DEFINED	08	1680	
WATSON WYATT & CO HLDGS	CL A		942712100	563	21400	SH	DEFINED	21	21400	
WATTS WATER TECHNOLOGIES INC	CL A		942749102	299	11129	SH	DEFINED	01	6729	
4400										
WATTS WATER TECHNOLOGIES INC	CL A		942749102	89	3300	SH	OTHER	01		
3300										
WATTS WATER TECHNOLOGIES INC	CL A		942749102	3891	144909	SH	DEFINED	05	144909	
WATTS WATER TECHNOLOGIES INC	CL A		942749102	21	800	SH	DEFINED	08	800	
WATTS WATER TECHNOLOGIES INC	CL A		942749102	11140	414900	SH	DEFINED	21	414900	
WATTS WATER TECHNOLOGIES INC	CL A		942749102	2817	104900	SH	DEFINED	22	97113	
7787										
WAUSAU-MOSINEE PAPER CORP	COM		943315101	75	4525	SH	DEFINED	01	4525	
WAUSAU-MOSINEE PAPER CORP	COM		943315101	45	2675	SH	OTHER	01	2500	
175										
WAUSAU-MOSINEE PAPER CORP	COM		943315101	3658	219675	SH	DEFINED	05	219675	
WAUSAU-MOSINEE PAPER CORP	COM		943315101	20	1200	SH	DEFINED	08	1200	
WAUSAU-MOSINEE PAPER CORP	COM		943315101	571	34300	SH	DEFINED	21	34300	
WAUSAU-MOSINEE PAPER CORP	COM		943315101	98	5864	SH	DEFINED	22	5864	
WAYPOINT FINL CORP	COM		946756103	124	4482	SH	DEFINED	01	3682	
800										
WAYPOINT FINL CORP	COM		946756103	3952	143352	SH	DEFINED	05	143352	
WAYPOINT FINL CORP	COM		946756103	22	800	SH	DEFINED	08	800	
WAYPOINT FINL CORP	COM		946756103	612	22200	SH	DEFINED	21	22200	
WEATHERFORD INTL INC	DBC		947074AB6	1619	2545000	PRN	DEFINED	08	2545000	
WEATHERFORD INTL INC	DBC		947074AB6	9544	15000000	PRN	OTHER	17		
15000000										
WEBEX COMMUNICATIONS INC	COM		94767L109	487	22300	SH	DEFINED	01	6800	
15500										
WEBEX COMMUNICATIONS INC	COM		94767L109	4467	204725	SH	DEFINED	05	204725	
WEBEX COMMUNICATIONS INC	COM		94767L109	52	2399	SH	DEFINED	08	2399	
WEBEX COMMUNICATIONS INC	COM		94767L109	642	29400	SH	DEFINED	21	29400	
WEBEX COMMUNICATIONS INC	COM		94767L109	65	3000	SH	DEFINED	22	3000	
WEBSense INC	COM		947684106	396	9500	SH	DEFINED	01	3700	
5800										
WEBSense INC	COM		947684106	32	775	SH	OTHER	01		
775										
WEBSense INC	COM		947684106	4365	104750	SH	DEFINED	05	104750	
WEBSense INC	COM		947684106	77	1837	SH	DEFINED	08	1837	
WEBSense INC	COM		947684106	642	15400	SH	DEFINED	21	15400	
WEBSense INC	COM		947684106	4	100	SH	OTHER	22	100	
WEBMETHODS INC	COM		94768C108	70	13139	SH	DEFINED	01	13139	
WEBMETHODS INC	COM		94768C108		50	SH	OTHER	01	50	
WEBMETHODS INC	COM		94768C108	12	2290	SH	DEFINED	08	2290	
WEBMETHODS INC	COM		94768C108	67	12500	SH	DEFINED	21	12500	
WEBMETHODS INC	COM		94768C108	1	100	SH	OTHER	22	100	
WEBMD CORP	COM		94769M105	15	2195	SH	DEFINED	01	2028	
167										
WEBMD CORP	COM		94769M105	173	24874	SH	OTHER	01	24874	
WEBMD CORP	COM		94769M105	27	3826	SH	DEFINED	05	3826	
WEBMD CORP	COM		94769M105	1436	206300	SH	DEFINED	08	206300	
WEBMD CORP	COM		94769M105	14386	2066900	SH	DEFINED	21	2066900	
WEBMD CORP	COM		94769M105	3	500	SH	DEFINED	22	500	
WEBMD CORP	NOTE	3.250%	94769MAC9	10062	10550000	PRN	DEFINED	08	10550000	
WEBMD CORP	NOTE	3.250%	94769MAC9	601	630000	PRN	DEFINED	17	630000	
WEBMD CORP	NOTE	1.750%	94769MAE5	2282	2800000	PRN	DEFINED	17	2800000	
WEBSTER FINL CORP CONN	COM		947890109	414	8386	SH	DEFINED	01	8086	
300										
WEBSTER FINL CORP CONN	COM		947890109	127	2565	SH	OTHER	01	300	
2265										
WEBSTER FINL CORP CONN	COM		947890109	5786	117151	SH	DEFINED	05	117151	
WEBSTER FINL CORP CONN	COM		947890109	79	1600	SH	DEFINED	08	1600	
WEBSTER FINL CORP CONN	COM		947890109	30264	612750	SH	DEFINED	21	612750	

WEBSTER FINL CORP CONN 8790	COM	947890109	5055	102358	SH	DEFINED	22	93568	
WEBSTER FINL CORP CONN	COM	947890109	953	19299	SH	OTHER	22	19299	
WEIGHT WATCHERS INTL INC NEW	COM	948626106	8	200	SH	DEFINED	01	200	
WEIGHT WATCHERS INTL INC NEW	COM	948626106	16	405	SH	DEFINED	05	405	
WEIGHT WATCHERS INTL INC NEW	COM	948626106	456	11750	SH	DEFINED	08	11750	
WEIGHT WATCHERS INTL INC NEW	COM	948626106	575	14800	SH	DEFINED	20	14800	
WEIGHT WATCHERS INTL INC NEW 31300	COM	948626106	9115	234800	SH	DEFINED	21	203500	
WEIGHT WATCHERS INTL INC NEW 100	COM	948626106	4	100	SH	DEFINED	22		
WEIGHT WATCHERS INTL INC NEW 500	COM	948626106	23	600	SH	OTHER	22	100	
WEINGARTEN RLTY INVS 3000	SH BEN INT	948741103	792	24000	SH	DEFINED	01	21000	
WEINGARTEN RLTY INVS 11287	SH BEN INT	948741103	1080	32724	SH	OTHER	01	21437	
WEINGARTEN RLTY INVS 5962	SH BEN INT	948741103	203	6150	SH	DEFINED	22	188	
WEINGARTEN RLTY INVS	SH BEN INT	948741103	643	19492	SH	OTHER	22	19492	
WEIS MKTS INC	COM	948849104	83	2440	SH	DEFINED	01	2440	
WEIS MKTS INC 3700	COM	948849104	125	3700	SH	OTHER	01		
WEIS MKTS INC	COM	948849104	10	300	SH	DEFINED	21	300	
WELLMAN INC	COM	949702104	23	2750	SH	DEFINED	01	2750	
WELLMAN INC	COM	949702104	6	650	SH	OTHER	01	650	
WELLMAN INC	COM	949702104	1154	136075	SH	DEFINED	05	136075	
WELLMAN INC	COM	949702104	6	700	SH	DEFINED	08	700	
WELLMAN INC	COM	949702104	319	37600	SH	DEFINED	21	37600	
WELLPOINT HEALTH NETWORK NEW 16842	COM	94973H108	55048	523818	SH	DEFINED	01	506976	
WELLPOINT HEALTH NETWORK NEW 21950	COM	94973H108	3379	32158	SH	OTHER	01	10208	
WELLPOINT HEALTH NETWORK NEW 47100	COM	94973H108	15257	145178	SH	DEFINED	05	98078	
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	871	8289	SH	DEFINED	08	8289	
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	20493	195000	SH	CALL	DEFINED	08	195000
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	1955	18600	SH	DEFINED	17	18600	
WELLPOINT HEALTH NETWORK NEW 1545	COM	94973H108	162	1545	SH	DEFINED	18		
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	20343	193573	SH	DEFINED	21	193573	
WELLPOINT HEALTH NETWORK NEW 12125	COM	94973H108	27917	265644	SH	DEFINED	22	253519	
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	9161	87175	SH	OTHER	22	87175	
WELLS FARGO & CO NEW 636108	COM	949746101	274859	4609403	SH	DEFINED	01	3973295	
WELLS FARGO & CO NEW 965196	COM	949746101	144798	2428278	SH	OTHER	01	1463082	
WELLS FARGO & CO NEW	COM	949746101	9243	155000	SH	CALL	DEFINED	01	155000
WELLS FARGO & CO NEW	COM	949746101	9243	155000	SH	PUT	DEFINED	01	155000
WELLS FARGO & CO NEW	COM	949746101	120343	2018168	SH	DEFINED	05	2018168	
WELLS FARGO & CO NEW	COM	949746101	18594	311821	SH	DEFINED	08	311821	
WELLS FARGO & CO NEW	COM	949746101	110238	1848700	SH	PUT	DEFINED	08	1848700
WELLS FARGO & CO NEW	COM	949746101	33	550	SH	DEFINED	13	550	
WELLS FARGO & CO NEW 250	COM	949746101	20	339	SH	OTHER	13	89	
WELLS FARGO & CO NEW	COM	949746101	2397	40201	SH	DEFINED	17	40201	
WELLS FARGO & CO NEW	COM	949746101	596	10000	SH	CALL	DEFINED	17	10000
WELLS FARGO & CO NEW 4693	COM	949746101	280	4693	SH	DEFINED	18		
WELLS FARGO & CO NEW	COM	949746101	4496	75400	SH	DEFINED	20	75400	
WELLS FARGO & CO NEW 158000	COM	949746101	179093	3003400	SH	DEFINED	21	2845400	
WELLS FARGO & CO NEW 214763	COM	949746101	244233	4095814	SH	DEFINED	22	3881051	
WELLS FARGO & CO NEW 100	COM	949746101	87740	1471410	SH	OTHER	22	1471310	
WELLS FARGO & CO NEW	DBCV	949746FA4	297	300000	PRN	DEFINED	08	300000	
WELLS FARGO & CO NEW 30000000	DBCV	949746FA4	29695	3000000	PRN	OTHER	17		
WENDYS INTL INC 6100	COM	950590109	1448	43095	SH	DEFINED	01	36995	
WENDYS INTL INC 6446	COM	950590109	386	11476	SH	OTHER	01	5030	
WENDYS INTL INC 121600	COM	950590109	6290	187215	SH	DEFINED	05	65615	
WENDYS INTL INC	COM	950590109	854	25407	SH	DEFINED	08	25407	
WENDYS INTL INC	COM	950590109	183	5455	SH	DEFINED	17	5455	
WENDYS INTL INC	COM	950590109	3512	104520	SH	DEFINED	21	104520	
WENDYS INTL INC 4460	COM	950590109	4709	140159	SH	DEFINED	22	135699	
WENDYS INTL INC	COM	950590109	400	11900	SH	OTHER	22	11900	
WERNER ENTERPRISES INC	COM	950755108	299	15506	SH	DEFINED	01	15506	
WERNER ENTERPRISES INC 275	COM	950755108	174	9022	SH	OTHER	01	8747	

WERNER ENTERPRISES INC	COM	950755108	3372	174640	SH	DEFINED 05	174640
WERNER ENTERPRISES INC	COM	950755108	68	3536	SH	DEFINED 08	3536
WERNER ENTERPRISES INC	COM	950755108	9584	496325	SH	DEFINED 21	493200
3125							
WERNER ENTERPRISES INC	COM	950755108	1538	79638	SH	DEFINED 22	72517
7121							
WERNER ENTERPRISES INC	COM	950755108	60	3100	SH	OTHER 22	3100
WESCO FINL CORP	COM	950817106	152	433	SH	DEFINED 01	433
WESCO FINL CORP	COM	950817106	2900	8250	SH	DEFINED 21	8250
WEST COAST BANCORP ORE NEW	COM	952145100	354	17000	SH	DEFINED 01	17000
WEST COAST BANCORP ORE NEW	COM	952145100	33	1600	SH	DEFINED 08	1600
WEST CORP	COM	952355105	67	2300	SH	DEFINED 01	
2300							
WEST CORP	COM	952355105	71	2425	SH	OTHER 01	275
2150							
WEST CORP	COM	952355105	144	4940	SH	DEFINED 08	4940
WEST MARINE INC	COM	954235107	1476	69053	SH	DEFINED 21	67253
1800							
WEST MARINE INC	COM	954235107	86	4040	SH	DEFINED 22	
4040							
WEST MARINE INC	COM	954235107	261	12200	SH	OTHER 22	
12200							
WEST PHARMACEUTICAL SVSC INC	COM	955306105	2	80	SH	DEFINED 01	80
WEST PHARMACEUTICAL SVSC INC	COM	955306105	71	3400	SH	OTHER 01	3400
WEST PHARMACEUTICAL SVSC INC	COM	955306105	18	862	SH	DEFINED 08	862
WEST PHARMACEUTICAL SVSC INC	COM	955306105	20174	967600	SH	DEFINED 21	955600
12000							
WEST PHARMACEUTICAL SVSC INC	COM	955306105	6059	290600	SH	DEFINED 22	260458
30142							
WESTAFF INC	COM	957070105	738	236450	SH	DEFINED 21	236450
WESTAFF INC	COM	957070105	353	112989	SH	DEFINED 22	112989
WESTAMERICA BANCORPORATION	COM	957090103	230	4190	SH	DEFINED 01	4190
WESTAMERICA BANCORPORATION	COM	957090103	7	125	SH	OTHER 01	
125							
WESTAMERICA BANCORPORATION	COM	957090103	3930	71605	SH	DEFINED 05	71605
WESTAMERICA BANCORPORATION	COM	957090103	181	3295	SH	DEFINED 08	3295
WESTAR ENERGY INC	COM	95709T100	3832	189704	SH	DEFINED 05	189704
WESTAR ENERGY INC	COM	95709T100	26	1300	SH	DEFINED 08	1300
WESTAR ENERGY INC	COM	95709T100	1467	72600	SH	DEFINED 21	72600
WESTAR ENERGY INC	COM	95709T100	16	795	SH	DEFINED 22	795
WESTAR ENERGY INC	COM	95709T100	51	2500	SH	OTHER 22	2500
WESTCORP INC	COM	957907108	49	1157	SH	DEFINED 01	1157
WESTCORP INC	COM	957907108	149	3512	SH	DEFINED 08	3512
WESTCORP INC	COM	957907108	4227	99412	SH	DEFINED 17	99412
WESTCORP INC	COM	957907108	319	7500	SH	DEFINED 21	7500
WESTERN DIGITAL CORP	COM	958102105	31	3551	SH	DEFINED 01	3551
WESTERN DIGITAL CORP	COM	958102105	222	25200	SH	OTHER 01	25000
200							
WESTERN DIGITAL CORP	COM	958102105	13	1475	SH	DEFINED 05	1475
WESTERN DIGITAL CORP	COM	958102105	34	3850	SH	DEFINED 08	3850
WESTERN DIGITAL CORP	COM	958102105	1411	160564	SH	DEFINED 17	160564
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	248	8675	SH	DEFINED 01	8675
WESTERN GAS RES INC	COM	958259103	81	2850	SH	OTHER 01	
2850							
WESTERN GAS RES INC	COM	958259103	4647	162533	SH	DEFINED 05	162533
WESTERN GAS RES INC	COM	958259103	111	3885	SH	DEFINED 08	3885
WESTERN GAS RES INC	COM	958259103	8057	281800	SH	DEFINED 21	275700
6100							
WESTERN GAS RES INC	COM	958259103	1534	53660	SH	DEFINED 22	26460
27200							
WESTERN GAS RES INC	COM	958259103	134	4700	SH	OTHER 22	4700
WESTERN WIRELESS CORP	CL A	95988E204	112	4350	SH	DEFINED 01	3550
800							
WESTERN WIRELESS CORP	CL A	95988E204	2049	79687	SH	DEFINED 05	79687
WESTERN WIRELESS CORP	CL A	95988E204	69	2678	SH	DEFINED 08	2678
WESTERN WIRELESS CORP	CL A	95988E204	988	38425	SH	DEFINED 18	
38425							
WESTERN WIRELESS CORP	CL A	95988E204	6580	255950	SH	DEFINED 21	255950
WESTERN WIRELESS CORP	CL A	95988E204	1138	44250	SH	DEFINED 22	17950
26300							
WESTWOOD ONE INC	COM	961815107	201	10171	SH	DEFINED 01	10171
WESTWOOD ONE INC	COM	961815107	18	890	SH	OTHER 01	240
650							
WESTWOOD ONE INC	COM	961815107	4277	216320	SH	DEFINED 05	216320
WESTWOOD ONE INC	COM	961815107	191	9660	SH	DEFINED 08	9660
WESTWOOD ONE INC	COM	961815107	142	7200	SH	DEFINED 17	7200
WESTWOOD ONE INC	COM	961815107	129	6526	SH	DEFINED 18	
6526							
WEYERHAEUSER CO	COM	962166104	96604	1453129	SH	DEFINED 01	1279144
173985							
WEYERHAEUSER CO	COM	962166104	30563	459732	SH	OTHER 01	234505
225227							
WEYERHAEUSER CO	COM	962166104	7628	114745	SH	DEFINED 05	114745



WEYERHAEUSER CO	COM	962166104	2640	39708 SH	DEFINED 08	39708
WEYERHAEUSER CO	COM	962166104	52	783 SH	DEFINED 13	663
120						
WEYERHAEUSER CO	COM	962166104	43996	661796 SH	DEFINED 21	661796
WEYERHAEUSER CO	COM	962166104	27872	419254 SH	DEFINED 22	390074
29180						
WEYERHAEUSER CO	COM	962166104	6700	100780 SH	OTHER 22	100780
WHEELING PITTSBURGH CORP	COM NEW	963142302	57	1817 SH	DEFINED 08	1817
WHEELING PITTSBURGH CORP	COM NEW	963142302	768	24527 SH	DEFINED 21	24527
WHIRLPOOL CORP	COM	963320106	2746	45705 SH	DEFINED 01	44180
1525						
WHIRLPOOL CORP	COM	963320106	1293	21513 SH	OTHER 01	1778
19735						
WHIRLPOOL CORP	COM	963320106	7406	123251 SH	DEFINED 05	54751
68500						
WHIRLPOOL CORP	COM	963320106	1027	17098 SH	DEFINED 08	17098
WHIRLPOOL CORP	COM	963320106	138	2300 SH	DEFINED 17	2300
WHIRLPOOL CORP	COM	963320106	242	4026 SH	DEFINED 21	4026
WHIRLPOOL CORP	COM	963320106	386	6425 SH	DEFINED 22	4075
2350						
WHIRLPOOL CORP	COM	963320106	301	5010 SH	OTHER 22	5010
WHITING PETE CORP NEW	COM	966387102	17033	560300 SH	DEFINED 21	560300
WHITING PETE CORP NEW	COM	966387102	3806	125190 SH	DEFINED 22	115065
10125						
WHITING PETE CORP NEW	COM	966387102	43	1400 SH	OTHER 22	1400
WHITNEY HLDG CORP	COM	966612103	878	20900 SH	DEFINED 01	13218
7682						
WHITNEY HLDG CORP	COM	966612103	70	1668 SH	OTHER 01	
1668						
WHITNEY HLDG CORP	COM	966612103	7658	182325 SH	DEFINED 05	182325
WHITNEY HLDG CORP	COM	966612103	38	900 SH	DEFINED 08	900
WHITNEY HLDG CORP	COM	966612103	6023	143400 SH	DEFINED 21	143400
WHITNEY HLDG CORP	COM	966612103	254	6040 SH	DEFINED 22	6040
WHITNEY HLDG CORP	COM	966612103	67	1600 SH	OTHER 22	1600
WHOLE FOODS MKT INC	COM	966837106	849	9895 SH	DEFINED 01	8945
950						
WHOLE FOODS MKT INC	COM	966837106	712	8296 SH	OTHER 01	8296
WHOLE FOODS MKT INC	COM	966837106	12058	140557 SH	DEFINED 05	140557
WHOLE FOODS MKT INC	COM	966837106	1449	16895 SH	DEFINED 08	16895
WHOLE FOODS MKT INC	COM	966837106	2574	30000 SH	DEFINED 08	30000
WHOLE FOODS MKT INC	COM	966837106	7406	86330 SH	DEFINED 21	86330
WHOLE FOODS MKT INC	COM	966837106	1056	12311 SH	DEFINED 22	7411
4900						
WHOLE FOODS MKT INC	COM	966837106	1096	12780 SH	OTHER 22	12780
WILD OATS MARKETS INC	COM	96808B107	1	90 SH	DEFINED 01	90
WILD OATS MARKETS INC	COM	96808B107	109	12561 SH	OTHER 01	1450
11111						
WILD OATS MARKETS INC	COM	96808B107	2660	307900 SH	DEFINED 21	303500
4400						
WILD OATS MARKETS INC	COM	96808B107	967	111900 SH	DEFINED 22	103300
8600						
WILD OATS MARKETS INC	COM	96808B107	15	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	73	2300 SH	OTHER 01	500
1800						
WILEY JOHN & SONS INC	CL A	968223206	2	62 SH	DEFINED 05	62
WILEY JOHN & SONS INC	CL A	968223206	21	650 SH	DEFINED 08	650
WILEY JOHN & SONS INC	CL A	968223206	959	30000 SH	DEFINED 21	30000
WILLBROS GROUP INC	COM	969199108	10438	700040 SH	DEFINED 21	700040
WILLBROS GROUP INC	COM	969199108	255	17070 SH	DEFINED 22	16070
1000						
WILLBROS GROUP INC	COM	969199108	97	6500 SH	OTHER 22	6500
WILLIAMS COS INC DEL	COM	969457100	1744	144147 SH	DEFINED 01	119947
24200						
WILLIAMS COS INC DEL	COM	969457100	1451	119926 SH	OTHER 01	9684
110242						
WILLIAMS COS INC DEL	COM	969457100	31750	2623945 SH	DEFINED 05	2623945
WILLIAMS COS INC DEL	COM	969457100	7319	604916 SH	DEFINED 08	604916
WILLIAMS COS INC DEL	COM	969457100	7700	636397 SH	DEFINED 17	636397
WILLIAMS COS INC DEL	COM	969457100	1470	121500 SH	DEFINED 20	121500
WILLIAMS COS INC DEL	COM	969457100	6798	561793 SH	DEFINED 21	300293
261500						
WILLIAMS COS INC DEL	COM	969457100	1047	86543 SH	DEFINED 22	16833
69710						
WILLIAMS COS INC DEL	COM	969457100	1104	91246 SH	OTHER 22	91246
WILLIAMS SONOMA INC	COM	969904101	1537	40925 SH	DEFINED 01	40925
WILLIAMS SONOMA INC	COM	969904101	442	11775 SH	OTHER 01	10900
875						
WILLIAMS SONOMA INC	COM	969904101	9640	256715 SH	DEFINED 05	256715
WILLIAMS SONOMA INC	COM	969904101	514	13688 SH	DEFINED 08	13688
WILLIAMS SONOMA INC	COM	969904101	34	900 SH	DEFINED 17	900
WILLIAMS SONOMA INC	COM	969904101	821	21860 SH	DEFINED 20	21860
WILLIAMS SONOMA INC	COM	969904101	214	5690 SH	DEFINED 21	5690
WILLIAMS SONOMA INC	COM	969904101	289	7690 SH	DEFINED 22	

7690									
WILLIAMS SONOMA INC	COM	969904101	581	15460	SH	OTHER	22		1550
13910									
WILLIS LEASE FINANCE CORP	COM	970646105	1679	218200	SH	DEFINED	21		214600
3600									
WILLIS LEASE FINANCE CORP	COM	970646105	818	106292	SH	DEFINED	22		98292
8000									
WILLOW GROVE BANCORP INC NEW	COM	97111W101	7210	434600	SH	DEFINED	21		428700
5900									
WILLOW GROVE BANCORP INC NEW	COM	97111W101	2566	154700	SH	DEFINED	22		142500
12200									
WILMINGTON TRUST CORP	COM	971807102	286	7900	SH	DEFINED	01		7900
WILMINGTON TRUST CORP	COM	971807102	2556	70600	SH	OTHER	01		58000
12600									
WILMINGTON TRUST CORP	COM	971807102	5297	146273	SH	DEFINED	05		146273
WILMINGTON TRUST CORP	COM	971807102	211	5837	SH	DEFINED	08		5837
WILMINGTON TRUST CORP	COM	971807102	377	10400	SH	DEFINED	17		10400
WILMINGTON TRUST CORP	COM	971807102	606	16740	SH	DEFINED	22		15340
1400									
WILMINGTON TRUST CORP	COM	971807102	377	10402	SH	OTHER	22		10402
WILSON GREATBATCH TECHNOLOGI	COM	972232102	33	1825	SH	DEFINED	01		1825
WILSON GREATBATCH TECHNOLOGI	COM	972232102	1638	91550	SH	DEFINED	05		91550
WILSON GREATBATCH TECHNOLOGI	COM	972232102	72	4036	SH	DEFINED	08		4036
WILSON GREATBATCH TECHNOLOGI	COM	972232102	254	14200	SH	DEFINED	21		14200
WIND RIVER SYSTEMS INC	COM	973149107	93	7600	SH	DEFINED	01		7600
WIND RIVER SYSTEMS INC	COM	973149107	3	275	SH	OTHER	01		
275									
WIND RIVER SYSTEMS INC	COM	973149107	2201	180422	SH	DEFINED	05		180422
WIND RIVER SYSTEMS INC	COM	973149107	1052	86267	SH	DEFINED	17		86267
WINN DIXIE STORES INC	COM	974280109	92	29632	SH	DEFINED	01		29632
WINN DIXIE STORES INC	COM	974280109	32	10377	SH	OTHER	01		3100
7277									
WINN DIXIE STORES INC	COM	974280109	199	64475	SH	DEFINED	05		64475
WINN DIXIE STORES INC	COM	974280109	45	14635	SH	DEFINED	08		14635
WINN DIXIE STORES INC	COM	974280109	86	27900	SH	CALL	DEFINED	08	27900
WINN DIXIE STORES INC	COM	974280109	816	264158	SH	DEFINED	21		264158
WINN DIXIE STORES INC	COM	974280109	97	31310	SH	DEFINED	22		30910
400									
WINN DIXIE STORES INC	COM	974280109	14	4404	SH	OTHER	22		4404
WINNEBAGO INDS INC	COM	974637100	705	20340	SH	DEFINED	01		6240
14100									
WINNEBAGO INDS INC	COM	974637100	5	150	SH	OTHER	01		
150									
WINNEBAGO INDS INC	COM	974637100	5366	154900	SH	DEFINED	05		154900
WINNEBAGO INDS INC	COM	974637100	46	1337	SH	DEFINED	08		1337
WINNEBAGO INDS INC	COM	974637100	772	22300	SH	DEFINED	21		22300
WINNEBAGO INDS INC	COM	974637100	21	600	SH	OTHER	22		600
WINSTON HOTELS INC	COM	97563A102	358	33500	SH	DEFINED	01		33500
WINSTON HOTELS INC	COM	97563A102	9	800	SH	OTHER	01		800
WINSTON HOTELS INC	COM	97563A102	243	22740	SH	DEFINED	08		22740
WINTRUST FINANCIAL CORP	COM	97650W108	554	9675	SH	DEFINED	01		4275
5400									
WINTRUST FINANCIAL CORP	COM	97650W108	10	175	SH	OTHER	01		
175									
WINTRUST FINANCIAL CORP	COM	97650W108	5307	92650	SH	DEFINED	05		92650
WINTRUST FINANCIAL CORP	COM	97650W108	29	500	SH	DEFINED	08		500
WINTRUST FINANCIAL CORP	COM	97650W108	4794	83700	SH	DEFINED	21		83700
WINTRUST FINANCIAL CORP	COM	97650W108	178	3100	SH	DEFINED	22		3100
WINTRUST FINANCIAL CORP	COM	97650W108	57	1000	SH	OTHER	22		1000
WIRELESS FACILITIES INC	COM	97653A103		43	SH	DEFINED	08		43
WIRELESS FACILITIES INC	COM	97653A103	1	160	SH	DEFINED	22		160
WIRELESS FACILITIES INC	COM	97653A103	82	11791	SH	DEFINED			11791
WIRELESS HOLDERS TR	DEPOSITRY RC	97653L208	2111	35690	SH	DEFINED	08		35690
WISCONSIN ENERGY CORP	COM	976657106	5346	167593	SH	DEFINED	01		162956
4637									
WISCONSIN ENERGY CORP	COM	976657106	8302	260257	SH	OTHER	01		71443
188814									
WISCONSIN ENERGY CORP	COM	976657106	8268	259186	SH	DEFINED	05		259186
WISCONSIN ENERGY CORP	COM	976657106	103	3235	SH	DEFINED	08		3235
WISCONSIN ENERGY CORP	COM	976657106	3537	110880	SH	DEFINED	22		103293
7587									
WISCONSIN ENERGY CORP	COM	976657106	3465	108608	SH	OTHER	22		108608
WOLVERINE TUBE INC	COM	978093102	131	11375	SH	DEFINED	01		2645
8730									
WOLVERINE TUBE INC	COM	978093102	3	270	SH	OTHER	01		
270									
WOLVERINE TUBE INC	COM	978093102	799	69220	SH	DEFINED	05		69220
WOLVERINE TUBE INC	COM	978093102	3	300	SH	DEFINED	08		300
WOLVERINE TUBE INC	COM	978093102	113	9800	SH	DEFINED	21		9800
WOLVERINE WORLD WIDE INC	COM	978097103	906	35950	SH	DEFINED	01		12675
23275									
WOLVERINE WORLD WIDE INC	COM	978097103	4	150	SH	OTHER	01		
150									
WOLVERINE WORLD WIDE INC	COM	978097103	7957	315759	SH	DEFINED	05		315759
WOLVERINE WORLD WIDE INC	COM	978097103	60	2400	SH	DEFINED	08		2400

WOLVERINE WORLD WIDE INC	COM	978097103	9727	386000	SH	DEFINED 21	386000
WOLVERINE WORLD WIDE INC 9100	COM	978097103	909	36060	SH	DEFINED 22	26960
WOLVERINE WORLD WIDE INC	COM	978097103	292	11600	SH	OTHER 22	11600
WOODWARD GOVERNOR CO 5775 25	COM	980745103	477	7075	SH	DEFINED 01	1275
WOODWARD GOVERNOR CO 25	COM	980745103	2	25	SH	OTHER 01	
WOODWARD GOVERNOR CO	COM	980745103	3552	52625	SH	DEFINED 05	52625
WOODWARD GOVERNOR CO	COM	980745103	5352	79300	SH	DEFINED 21	79300
WOODWARD GOVERNOR CO	COM	980745103	211	3130	SH	DEFINED 22	3130
WOODWARD GOVERNOR CO	COM	980745103	67	1000	SH	OTHER 22	1000
WORLD ACCEP CORP DEL 825	COM	981419104	133	5725	SH	DEFINED 01	4900
WORLD ACCEP CORP DEL	COM	981419104	3821	164326	SH	DEFINED 05	164326
WORLD ACCEP CORP DEL	COM	981419104	9	404	SH	DEFINED 08	404
WORLD ACCEP CORP DEL	COM	981419104	284	12200	SH	DEFINED 21	12200
WORLD ACCEP CORP DEL 29000	COM	981419104	674	29000	SH	DEFINED 22	
WORTHINGTON INDS INC 7578	COM	981811102	198	9254	SH	DEFINED 01	1676
WORTHINGTON INDS INC 11050 7422	COM	981811102	556	26050	SH	OTHER 01	7578
WORTHINGTON INDS INC	COM	981811102	906	42442	SH	DEFINED 05	42442
WORTHINGTON INDS INC	COM	981811102	833	39019	SH	DEFINED 08	39019
WORTHINGTON INDS INC	COM	981811102	179	8401	SH	DEFINED 21	8401
WORTHINGTON INDS INC 2325	COM	981811102	586	27436	SH	DEFINED 22	25111
WORTHINGTON INDS INC	COM	981811102	343	16054	SH	OTHER 22	16054
WRIGHT MED GROUP INC 6000	COM	98235T107	233	9280	SH	DEFINED 01	3280
WRIGHT MED GROUP INC 1544	COM	98235T107	151	6000	SH	OTHER 01	4456
WRIGHT MED GROUP INC	COM	98235T107	4374	174126	SH	DEFINED 05	174126
WRIGHT MED GROUP INC	COM	98235T107	5	200	SH	DEFINED 08	200
WRIGHT MED GROUP INC 84	COM	98235T107	2	84	SH	DEFINED 22	
WRIGHT MED GROUP INC 21616	COM	98235T107	545	21700	SH	OTHER 22	84
WRIGLEY WM JR CO 14595	COM	982526105	8448	133441	SH	DEFINED 01	118846
WRIGLEY WM JR CO 15143	COM	982526105	7449	117665	SH	OTHER 01	102522
WRIGLEY WM JR CO 88300	COM	982526105	13307	210183	SH	DEFINED 05	121883
WRIGLEY WM JR CO	COM	982526105	942	14883	SH	DEFINED 08	14883
WRIGLEY WM JR CO 140	COM	982526105	9	140	SH	DEFINED 18	
WRIGLEY WM JR CO	COM	982526105	1379	21784	SH	DEFINED 21	21784
WRIGLEY WM JR CO 4900	COM	982526105	1047	16532	SH	DEFINED 22	11632
WRIGLEY WM JR CO	COM	982526105	1209	19100	SH	OTHER 22	19100
WYETH 128815	COM	983024100	93631	2503513	SH	DEFINED 01	2374698
WYETH 1261623	COM	983024100	100346	2683049	SH	OTHER 01	1421426
WYETH	COM	983024100	23396	625565	SH	DEFINED 05	625565
WYETH	COM	983024100	8231	220092	SH	DEFINED 08	220092
WYETH	COM	983024100	362	9678	SH	DEFINED 17	9678
WYETH	COM	983024100	20222	540689	SH	DEFINED 21	540689
WYETH 159405	COM	983024100	77802	2080278	SH	DEFINED 22	1920873
WYETH	COM	983024100	67622	1808064	SH	OTHER 22	1808064
WYETH	COM	983024100	84	2242	SH	DEFINED	2242
WYETH	DBCV	983024AD2	491	500000	PRN	DEFINED 08	500000
WYETH	DBCV	983024AD2	491	500000	PRN	DEFINED 17	500000
WYNDHAM INTL INC	CL A	983101106	254	310000	SH	DEFINED 01	310000
WYNDHAM INTL INC	CL A	983101106		500	SH	DEFINED 08	500
WYNN RESORTS LTD	COM	983134107	640	12389	SH	DEFINED 05	12389
WYNN RESORTS LTD	COM	983134107	21	400	SH	DEFINED 08	400
WYNN RESORTS LTD 8000	COM	983134107	414	8000	SH	OTHER 22	
XL CAP LTD	DBCV	98372PAB4	17895	27744000	PRN	DEFINED 08	27744000
XM SATELLITE RADIO HLDGS INC 3800	CL A	983759101	1797	57939	SH	DEFINED 01	54139
XM SATELLITE RADIO HLDGS INC 500	CL A	983759101	212	6840	SH	OTHER 01	6340
XM SATELLITE RADIO HLDGS INC	CL A	983759101	4248	136935	SH	DEFINED 05	136935
XM SATELLITE RADIO HLDGS INC	CL A	983759101	325	10490	SH	DEFINED 08	10490
XM SATELLITE RADIO HLDGS INC 665	CL A	983759101	21	665	SH	DEFINED 18	
XM SATELLITE RADIO HLDGS INC	CL A	983759101	794	25610	SH	DEFINED 20	25610
XM SATELLITE RADIO HLDGS INC	CL A	983759101	34483	1111650	SH	DEFINED 21	1111650
XM SATELLITE RADIO HLDGS INC 32100	CL A	983759101	5653	182250	SH	DEFINED 22	150150

XM SATELLITE RADIO HLDGS INC	CL A	983759101	83	2680	SH	OTHER	22	2680
X-RITE INC	COM	983857103	30	2075	SH	DEFINED	01	2075
X-RITE INC	COM	983857103		25	SH	OTHER	01	
25								
X-RITE INC	COM	983857103	1292	88675	SH	DEFINED	05	88675
X-RITE INC	COM	983857103	24	1626	SH	DEFINED	08	1626
X-RITE INC	COM	983857103	201	13800	SH	DEFINED	21	13800
XTO ENERGY INC	COM	98385X106	5903	181738	SH	DEFINED	01	160738
21000								
XTO ENERGY INC	COM	98385X106	903	27800	SH	OTHER	01	22300
5500								
XTO ENERGY INC	COM	98385X106	18590	572339	SH	DEFINED	05	572339
XTO ENERGY INC	COM	98385X106	955	29400	SH	DEFINED	08	29400
XTO ENERGY INC	COM	98385X106	397	12226	SH	DEFINED	17	12226
XTO ENERGY INC	COM	98385X106	974	29990	SH	DEFINED	18	
29990								
XTO ENERGY INC	COM	98385X106	1482	45637	SH	DEFINED	20	45637
XTO ENERGY INC	COM	98385X106	94951	2923366	SH	DEFINED	21	2903988
19378								
XTO ENERGY INC	COM	98385X106	8437	259768	SH	DEFINED	22	170846
88922								
XTO ENERGY INC	COM	98385X106	1537	47331	SH	OTHER	22	47331
XCEL ENERGY INC	COM	98389B100	305838	17658097	SH	DEFINED	01	17655372
2725								
XCEL ENERGY INC	COM	98389B100	647	37361	SH	OTHER	01	11854
25507								
XCEL ENERGY INC	COM	98389B100	3371	194640	SH	DEFINED	05	194640
XCEL ENERGY INC	COM	98389B100	375	21663	SH	DEFINED	08	21663
XCEL ENERGY INC	COM	98389B100	10019	578493	SH	DEFINED	21	578493
XCEL ENERGY INC	COM	98389B100	843	48681	SH	DEFINED	22	41898
6783								
XCEL ENERGY INC	COM	98389B100	1124	64885	SH	OTHER	22	64885
XANSER CORP	COM	98389J103		32	SH	OTHER	01	
32								
XANSER CORP	COM	98389J103	254	102750	SH	DEFINED	18	
102750								
XILINX INC	COM	983919101	12185	451301	SH	DEFINED	01	436036
15265								
XILINX INC	COM	983919101	14919	552554	SH	OTHER	01	144587
407967								
XILINX INC	COM	983919101	4268	158085	SH	DEFINED	05	158085
XILINX INC	COM	983919101	939	34761	SH	DEFINED	08	34761
XILINX INC	COM	983919101	2202	81574	SH	DEFINED	17	81574
XILINX INC	COM	983919101	1350	50000	SH	CALL	DEFINED	17
XILINX INC	COM	983919101	16	600	SH	DEFINED	18	50000
600								
XILINX INC	COM	983919101	626	23200	SH	DEFINED	20	23200
XILINX INC	COM	983919101	35865	1328346	SH	DEFINED	21	1269421
58925								
XILINX INC	COM	983919101	719	26639	SH	DEFINED	22	25339
1300								
XILINX INC	COM	983919101	278	10300	SH	OTHER	22	10300
XEROX CORP	COM	984121103	2918	207227	SH	DEFINED	01	161126
46101								
XEROX CORP	COM	984121103	1474	104704	SH	OTHER	01	38625
66079								
XEROX CORP	COM	984121103	7632	542078	SH	DEFINED	05	486778
55300								
XEROX CORP	COM	984121103	3785	268847	SH	DEFINED	08	268847
XEROX CORP	COM	984121103	33975	2413005	SH	DEFINED	21	2413005
XEROX CORP	COM	984121103	11657	827890	SH	DEFINED	22	788484
39406								
XEROX CORP	COM	984121103	660	46864	SH	OTHER	22	46864
XEROX CORP	PFD CONV SER	984121509	1543	12122	SH	DEFINED	17	12122
XEROX CORP	PFD CONV SER	984121509	15	118	SH	DEFINED	22	118
XEROX CORP	PFD CONV SER	984121509	67	525	SH	OTHER	22	525
YAHOO INC	COM	984332106	8484	250202	SH	DEFINED	01	182332
67870								
YAHOO INC	COM	984332106	2771	81707	SH	OTHER	01	33232
48475								
YAHOO INC	COM	984332106	33564	989793	SH	DEFINED	05	700793
289000								
YAHOO INC	COM	984332106	1879	55407	SH	DEFINED	08	55407
YAHOO INC	COM	984332106	12208	360000	SH	CALL	DEFINED	08
YAHOO INC	COM	984332106	6782	200000	SH	PUT	DEFINED	08
YAHOO INC	COM	984332106	309	9100	SH	DEFINED	17	9100
YAHOO INC	COM	984332106	77	2270	SH	DEFINED	18	
2270								
YAHOO INC	COM	984332106	1979	58360	SH	DEFINED	20	58360
YAHOO INC	COM	984332106	52816	1557538	SH	DEFINED	21	1428388
129150								
YAHOO INC	COM	984332106	9057	267092	SH	DEFINED	22	239292
27800								
YAHOO INC	COM	984332106	839	24750	SH	OTHER	22	24750
YANKEE CANDLE INC	COM	984757104	1	40	SH	DEFINED	01	

40								
YANKEE CANDLE INC 1685 860	COM	984757104	75	2585 SH	OTHER	01		40
YANKEE CANDLE INC	COM	984757104	53	1817 SH	DEFINED	08		1817
YANKEE CANDLE INC	COM	984757104	12005	414550 SH	DEFINED	21		414550
YANKEE CANDLE INC 7800	COM	984757104	2907	100385 SH	DEFINED	22		92585
YANKEE CANDLE INC	COM	984757104	3	100 SH	OTHER	22		100
YELLOW ROADWAY CORP	COM	985577105	10203	217597 SH	DEFINED	05		217597
YELLOW ROADWAY CORP	COM	985577105	108	2293 SH	DEFINED	08		2293
YELLOW ROADWAY CORP 95000	COM	985577105	4455	95000 SH	DEFINED	18		
YELLOW ROADWAY CORP	COM	985577105	1496	31900 SH	DEFINED	21		31900
YELLOW ROADWAY CORP 37	COM	985577105	2	37 SH	DEFINED	22		
YELLOW ROADWAY CORP 7863	COM	985577105	370	7900 SH	OTHER	22		37
YORK INTL CORP NEW	COM	986670107	172	5459 SH	DEFINED	01		5459
YORK INTL CORP NEW	COM	986670107	6	200 SH	OTHER	01		200
YORK INTL CORP NEW	COM	986670107	2929	92735 SH	DEFINED	05		92735
YORK INTL CORP NEW	COM	986670107	285	9022 SH	DEFINED	08		9022
YORK INTL CORP NEW	COM	986670107	104	3300 SH	DEFINED	17		3300
YORK INTL CORP NEW 5400	COM	986670107	617	19520 SH	DEFINED	21		14120
YORK INTL CORP NEW	COM	986670107	27	850 SH	OTHER	22		850
YOUNG BROADCASTING INC	CL A	987434107	11	976 SH	DEFINED	08		976
YOUNG BROADCASTING INC 3400	CL A	987434107	3637	334600 SH	DEFINED	21		331200
YOUNG BROADCASTING INC 7900	CL A	987434107	1072	98583 SH	DEFINED	22		90683
YUM BRANDS INC	COM	988498101	1	18 SH	DEFINED	01		18
YUM BRANDS INC	COM	988498101	10124	248998 SH	DEFINED	05		248998
YUM BRANDS INC	COM	988498101	1090	26805 SH	DEFINED	08		26805
YUM BRANDS INC	COM	988498101	1017	25000 SH	CALL	DEFINED	08	25000
YUM BRANDS INC	COM	988498101	2643	65000 SH	PUT	DEFINED	08	65000
YUM BRANDS INC 1500	COM	988498101	61	1500 SH	DEFINED	18		
YUM BRANDS INC	COM	988498101	26119	642383 SH	DEFINED	21		642383
YUM BRANDS INC 31674	COM	988498101	24560	604027 SH	DEFINED	22		572353
YUM BRANDS INC	COM	988498101	3994	98231 SH	OTHER	22		98231
Z TEL TECHNOLOGIES INC	COM	988792107	24	51975 SH	DEFINED	01		51975
Z TEL TECHNOLOGIES INC	COM	988792107	165	358160 SH	DEFINED			358160
ZALE CORP NEW 21000	COM	988858106	831	29575 SH	DEFINED	01		8575
ZALE CORP NEW 1400	COM	988858106	39	1400 SH	OTHER	01		
ZALE CORP NEW	COM	988858106	6559	233400 SH	DEFINED	05		233400
ZALE CORP NEW	COM	988858106	34	1200 SH	DEFINED	08		1200
ZALE CORP NEW	COM	988858106	969	34500 SH	DEFINED	21		34500
ZEBRA TECHNOLOGIES CORP 1350	CL A	989207105	698	11443 SH	DEFINED	01		10093
ZEBRA TECHNOLOGIES CORP 350	CL A	989207105	138	2264 SH	OTHER	01		1914
ZEBRA TECHNOLOGIES CORP	CL A	989207105	9671	158515 SH	DEFINED	05		158515
ZEBRA TECHNOLOGIES CORP	CL A	989207105	289	4733 SH	DEFINED	08		4733
ZEBRA TECHNOLOGIES CORP	CL A	989207105	136	2235 SH	DEFINED	17		2235
ZEBRA TECHNOLOGIES CORP	CL A	989207105	11305	185290 SH	DEFINED	21		185290
ZEBRA TECHNOLOGIES CORP	CL A	989207105	854	14005 SH	DEFINED	22		14005
ZEBRA TECHNOLOGIES CORP	CL A	989207105	110	1800 SH	OTHER	22		1800
ZENITH NATL INS CORP 11040	COM	989390109	671	15850 SH	DEFINED	01		4810
ZENITH NATL INS CORP 160	COM	989390109	7	160 SH	OTHER	01		
ZENITH NATL INS CORP	COM	989390109	4005	94660 SH	DEFINED	05		94660
ZENITH NATL INS CORP	COM	989390109	525	12400 SH	DEFINED	08		12400
ZENITH NATL INS CORP	COM	989390109	542	12800 SH	DEFINED	21		12800
ZILOG INC	COM	PAR \$0.0 989524301	283	49130 SH	DEFINED	21		49130
ZIMMER HLDGS INC 19208	COM	98956P102	15196	192255 SH	DEFINED	01		173047
ZIMMER HLDGS INC 645994	COM	98956P102	64011	809856 SH	OTHER	01		163862
ZIMMER HLDGS INC 13800	COM	98956P102	21739	275034 SH	DEFINED	05		261234
ZIMMER HLDGS INC	COM	98956P102	2288	28953 SH	DEFINED	08		28953
ZIMMER HLDGS INC	COM	98956P102	1186	15000 SH	PUT	DEFINED	08	15000
ZIMMER HLDGS INC	COM	98956P102	413	5226 SH	DEFINED	17		5226
ZIMMER HLDGS INC 30	COM	98956P102	2	30 SH	DEFINED	18		
ZIMMER HLDGS INC 1100	COM	98956P102	63685	805726 SH	DEFINED	21		804626
ZIMMER HLDGS INC 32004	COM	98956P102	17643	223219 SH	DEFINED	22		191215
ZIMMER HLDGS INC	COM	98956P102	11107	140522 SH	OTHER	22		140522
ZIONS BANCORPORATION	COM	989701107	724	11858 SH	DEFINED	01		11858

ZIONS BANCORPORATION 680	COM	989701107	87	1430 SH	OTHER	01	750
ZIONS BANCORPORATION	COM	989701107	5474	89680 SH	DEFINED	05	89680
ZIONS BANCORPORATION	COM	989701107	373	6110 SH	DEFINED	08	6110
ZIONS BANCORPORATION	COM	989701107	2136	35000 SH	CALL	DEFINED 08	35000
ZIONS BANCORPORATION	COM	989701107	238	3900 SH	DEFINED	17	3900
ZIONS BANCORPORATION	COM	989701107	1410	23100 SH	DEFINED	20	23100
ZIONS BANCORPORATION 50900	COM	989701107	19456	318745 SH	DEFINED	21	267845
ZIONS BANCORPORATION 400	COM	989701107	2430	39805 SH	DEFINED	22	39405
ZIX CORP 7499	COM	98974P100	74	16117 SH	DEFINED	01	8618
ZIX CORP 551	COM	98974P100	3	551 SH	OTHER	01	
ZIX CORP	COM	98974P100	658	143650 SH	DEFINED	05	143650
ZIX CORP	COM	98974P100	97	21200 SH	DEFINED	21	21200
ZIX CORP	COM	98974P100	5	1000 SH	DEFINED	22	1000
ZORAN CORP 1363	COM	98975F101	133	8435 SH	DEFINED	01	7072
ZORAN CORP 137	COM	98975F101	2	137 SH	OTHER	01	
ZORAN CORP	COM	98975F101	2388	151919 SH	DEFINED	05	151919
ZORAN CORP	COM	98975F101	7396	470467 SH	DEFINED	08	470467
ZORAN CORP	COM	98975F101	140	8900 SH	DEFINED	17	8900
ZORAN CORP 6200	COM	98975F101	1770	112600 SH	DEFINED	21	106400
ZORAN CORP	COM	98975F101	341	21716 SH	DEFINED	22	21716
ZORAN CORP	COM	98975F101	61	3900 SH	OTHER	22	3900
ZOLTEK COS INC 51800	COM	98975W104	461	51800 SH	OTHER	01	
ZWEIG TOTAL RETURN FD INC 1023	COM	989837109	5	1023 SH	OTHER	01	
ZWEIG TOTAL RETURN FD INC 7020	COM	989837109	52	9855 SH	DEFINED	22	2835

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