

Form 13F

Form 13F Cover Page

Report for the Quarter Ended June 30, 2005

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
August 10, 2005

Report Type:

[] 13F HOLDINGS REPORT
 [] 13F NOTICE
 [X] 13F COMBINATION REPORT

List of Other Managers Reporting for this Manager:

Form 13F File Number Name

801-41391 Columbia 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: 9

Form 13F Information Table Entry Total: 15,028

Form 13F Information Table Value Total: \$127,916,805,000

List of Other Included Managers:

AFLAC INC	COM	001055102	1428	33000	SH	PUT	DEFINED	08	33000
AFLAC INC	COM	001055102	10661	246335	SH		DEFINED	21	246335
AGCO CORP 6270	COM	001084102	1963	102675	SH		DEFINED	01	96405
AGCO CORP 4193	COM	001084102	166	8663	SH		OTHER	01	4470
AGCO CORP	COM	001084102	9926	519164	SH		DEFINED	05	519164
AGCO CORP	COM	001084102	513	26826	SH		DEFINED	08	26826
AGCO CORP 61600	COM	001084102	17714	926450	SH		DEFINED	21	864850
AGL RES INC 7945	COM	001204106	1636	42335	SH		DEFINED	01	34390
AGL RES INC 4084	COM	001204106	596	15431	SH		OTHER	01	11347
AGL RES INC	COM	001204106	10048	259975	SH		DEFINED	05	259975
AGL RES INC	COM	001204106	664	17186	SH		DEFINED	08	17186
AGL RES INC	COM	001204106	11282	291900	SH		DEFINED	21	291900
AES CORP 12948	COM	00130H105	32376	1976535	SH		DEFINED	01	1963587
AES CORP 72990	COM	00130H105	5829	355878	SH		OTHER	01	282888
AES CORP	COM	00130H105	8585	524145	SH		DEFINED	05	524145
AES CORP	COM	00130H105	4929	300933	SH		DEFINED	08	300933
AES CORP	COM	00130H105	26124	1594876	SH		DEFINED	21	1594876
AK STL HLDG CORP	COM	001547108	1	100	SH		DEFINED	01	100
AK STL HLDG CORP 101	COM	001547108	20	3110	SH		OTHER	01	3009
AK STL HLDG CORP	COM	001547108	142	22225	SH		DEFINED	08	22225
AMB PROPERTY CORP 1805	COM	00163T109	788	18140	SH		DEFINED	01	16335
AMB PROPERTY CORP	COM	00163T109	339	7805	SH		OTHER	01	7805
AMB PROPERTY CORP	COM	00163T109	8275	190535	SH		DEFINED	05	190535
AMB PROPERTY CORP	COM	00163T109	907	20885	SH		DEFINED	08	20885
AMB PROPERTY CORP	COM	00163T109	450	10365	SH		DEFINED	17	10365
AMB PROPERTY CORP	COM	00163T109	682	15700	SH		DEFINED	21	15700
AMICAS INC	COM	001712108	136	30000	SH		DEFINED	05	30000
AMICAS INC	COM	001712108	10	2253	SH		DEFINED	08	2253
AMLI RESIDENTIAL PPTYS TR	SH BEN INT	001735109	117	3750	SH		DEFINED	01	3750
AMLI RESIDENTIAL PPTYS TR 1075	SH BEN INT	001735109	34	1075	SH		OTHER	01	
AMLI RESIDENTIAL PPTYS TR	SH BEN INT	001735109	610	19500	SH		DEFINED	05	19500
AMLI RESIDENTIAL PPTYS TR	SH BEN INT	001735109	45	1432	SH		DEFINED	08	1432
AMN HEALTHCARE SERVICES INC	COM	001744101	1724	114680	SH		DEFINED	01	114680
AMN HEALTHCARE SERVICES INC	COM	001744101	22	1494	SH		DEFINED	08	1494
AMR CORP 1000	COM	001765106	151	12450	SH		DEFINED	01	11450
AMR CORP 647	COM	001765106	46	3801	SH		OTHER	01	3154
AMR CORP	COM	001765106	6	503	SH		DEFINED	05	503
AMR CORP	COM	001765106	2451	202400	SH		DEFINED	08	202400
AMR CORP	COM	001765106	36076	2979000	SH	PUT	DEFINED	08	2979000
AMR CORP	COM	001765106	2610	215500	SH		DEFINED	21	215500
AMR CORP	NOTE 4.250%	001765BA3	15077	17430000	PRN		DEFINED	08	17430000
AMR CORP	NOTE 4.500%	001765BB1	28067	36333000	PRN		DEFINED	08	36333000
ATI TECHNOLOGIES INC	COM	001941103	191	16100	SH		DEFINED	01	16100
ATI TECHNOLOGIES INC	COM	001941103	30	2500	SH		OTHER	01	2500
ATI TECHNOLOGIES INC	COM	001941103	1714	144600	SH		DEFINED	05	144600
ATI TECHNOLOGIES INC	COM	001941103	6245	527000	SH		DEFINED	21	527000
AT&T CORP 27795	COM NEW	001957505	195215	10252881	SH		DEFINED	01	10225086
AT&T CORP 95591	COM NEW	001957505	4979	261522	SH		OTHER	01	165931
AT&T CORP	COM NEW	001957505	5236	275000	SH	CALL	DEFINED	01	275000
AT&T CORP 123550	COM NEW	001957505	11345	595862	SH		DEFINED	05	472312
AT&T CORP	COM NEW	001957505	24387	1280847	SH		DEFINED	08	1280847
AT&T CORP	COM NEW	001957505	20754	1090000	SH	CALL	DEFINED	08	1090000
AT&T CORP 2250481	COM NEW	001957505	42849	2250481	SH		OTHER	17	
AT&T CORP	COM NEW	001957505	5712	300000	SH	CALL	DEFINED	17	300000
AT&T CORP	COM NEW	001957505	7169	376520	SH		DEFINED	21	376520
ATMI INC 20714	COM	00207R101	2555	88089	SH		DEFINED	01	67375
ATMI INC 13725	COM	00207R101	485	16725	SH		OTHER	01	3000
ATMI INC	COM	00207R101	3060	105475	SH		DEFINED	05	105475
ATMI INC	COM	00207R101	55	1900	SH		DEFINED	08	1900
ATMI INC 82766	COM	00207R101	16833	580251	SH		DEFINED	21	497485
ASAT HLDGS LTD	SPONSORED AD	00208B105	810	1000000	SH		DEFINED	08	1000000
AU OPTRONICS CORP 1372	SPONSORED AD	002255107	23	1372	SH		DEFINED	01	
AU OPTRONICS CORP	SPONSORED AD	002255107	34	2000	SH		OTHER	01	2000
AU OPTRONICS CORP	SPONSORED AD	002255107	2270	134000	SH	CALL	DEFINED	08	134000
AU OPTRONICS CORP	SPONSORED AD	002255107	2507	148000	SH	PUT	DEFINED	08	148000

AU OPTRONICS CORP		SPONSORED AD	002255107	2224	131300	SH		DEFINED	21	131300
AVX CORP NEW		COM	002444107	375	30950	SH		DEFINED	01	30850
100										
AVX CORP NEW		COM	002444107	53	4400	SH		OTHER	01	4400
AVX CORP NEW		COM	002444107	114	9430	SH		DEFINED	08	9430
AVX CORP NEW		COM	002444107	8748	721750	SH		DEFINED	21	721750
AARON RENTS INC		COM	002535201	810	32557	SH		DEFINED	01	10457
21300 800										
AARON RENTS INC		COM	002535201	29	1175	SH		OTHER	01	
1175										
AARON RENTS INC		COM	002535201	3229	129730	SH		DEFINED	05	129730
AARON RENTS INC		COM	002535201	122	4898	SH		DEFINED	08	4898
AARON RENTS INC		COM	002535201	734	29500	SH		DEFINED	21	29500
AAMES INVT CORP MD		COM	00253G108	259	26600	SH		DEFINED	05	26600
AAMES INVT CORP MD		COM	00253G108	19	2000	SH		DEFINED	08	2000
AAMES INVT CORP MD		COM	00253G108	140	14442	SH		DEFINED	17	14442
ABAXIS INC		COM	002567105	14	1310	SH		OTHER	01	
1310										
ABAXIS INC		COM	002567105	99	9107	SH		DEFINED	08	9107
ABBOTT LABS		COM	002824100	261186	5329230	SH		DEFINED	01	4829139
500091										
ABBOTT LABS		COM	002824100	197085	4021330	SH		OTHER	01	2975976
1045354										
ABBOTT LABS		COM	002824100	125058	2551676	SH		DEFINED	05	2290356
261320										
ABBOTT LABS		COM	002824100	21972	448310	SH		DEFINED	08	448310
ABBOTT LABS		COM	002824100	12498	255000	SH	CALL	DEFINED	08	255000
ABBOTT LABS		COM	002824100	4166	85000	SH	PUT	DEFINED	08	85000
ABBOTT LABS		COM	002824100	10	200	SH		OTHER	13	200
ABBOTT LABS		COM	002824100	296	6039	SH		DEFINED	17	6039
ABBOTT LABS		COM	002824100	14566	297200	SH	CALL	DEFINED	17	297200
ABBOTT LABS		COM	002824100	15340	313000	SH	PUT	DEFINED	17	313000
ABBOTT LABS		COM	002824100	4514	92100	SH		DEFINED	20	92100
ABBOTT LABS		COM	002824100	89879	1833881	SH		DEFINED	21	1770581
63300										
ABERCROMBIE & FITCH CO		CL A	002896207	8307	120920	SH		DEFINED	01	110015
10905										
ABERCROMBIE & FITCH CO		CL A	002896207	4409	64171	SH		OTHER	01	63646
525										
ABERCROMBIE & FITCH CO		CL A	002896207	14188	206516	SH		DEFINED	05	206516
ABERCROMBIE & FITCH CO		CL A	002896207	1474	21457	SH		DEFINED	08	21457
ABERCROMBIE & FITCH CO		CL A	002896207	2473	36000	SH	CALL	DEFINED	08	36000
ABERCROMBIE & FITCH CO		CL A	002896207	66	960	SH		DEFINED	20	960
ABERCROMBIE & FITCH CO		CL A	002896207	9792	142535	SH		DEFINED	21	142535
ABERDEEN ASIA PACIFIC INCOM		COM	003009107	346	54953	SH		DEFINED	01	54953
ABERDEEN ASIA PACIFIC INCOM		COM	003009107	201	31950	SH		OTHER	01	26750
5200										
ABGENIX INC		COM	00339B107	40	4700	SH		DEFINED	08	4700
ABGENIX INC		COM	00339B107	1073	125000	SH		DEFINED	21	125000
ABGENIX INC		NOTE	3.500% 00339BAB3	3674	3888000	PRN		DEFINED	08	3888000
ABIOMED INC		COM	003654100	30	3500	SH		DEFINED	01	3500
ABIOMED INC		COM	003654100	8	900	SH		DEFINED	08	900
ABIOMED INC		COM	003654100	493	57700	SH	CALL	DEFINED	08	57700
ABRAMS INDS INC		COM	003788106	724	144817	SH		DEFINED	01	144817
ABRAXAS PETE CORP		COM	003830106	147	53400	SH		DEFINED	08	53400
ABITIBI-CONSOLIDATED INC		COM	003924107	4	1000	SH		OTHER	01	
1000										
ABITIBI-CONSOLIDATED INC		COM	003924107	70	15602	SH		DEFINED	08	15602
ACADIA RLTY TR		COM SH BEN I	004239109	1363	73100	SH		DEFINED	01	66700
6400										
ACADIA RLTY TR		COM SH BEN I	004239109	15	800	SH		OTHER	01	800
ACADIA RLTY TR		COM SH BEN I	004239109	1830	98150	SH		DEFINED	05	98150
ACADIA RLTY TR		COM SH BEN I	004239109	120	6434	SH		DEFINED	08	6434
ACADIA RLTY TR		COM SH BEN I	004239109	6520	349600	SH		DEFINED	21	274600
75000										
ACCREDITED HOME LENDRS HLDG		COM	00437P107	61	1385	SH		DEFINED	01	
1385										
ACCREDITED HOME LENDRS HLDG		COM	00437P107	92	2089	SH		OTHER	01	60
214 1815										
ACCREDITED HOME LENDRS HLDG		COM	00437P107	202	4600	SH		DEFINED	05	4600
ACCREDITED HOME LENDRS HLDG		COM	00437P107	40	902	SH		DEFINED	08	902
ACCREDITED HOME LENDRS HLDG		COM	00437P107	344	7821	SH		DEFINED	17	7821
ACCREDO HEALTH INC		COM	00437V104	748	16475	SH		DEFINED	01	7375
9100										
ACCREDO HEALTH INC		COM	00437V104	6129	135000	SH		DEFINED	05	135000
ACCREDO HEALTH INC		COM	00437V104	204	4487	SH		DEFINED	08	4487
ACCREDO HEALTH INC		COM	00437V104	2520	55500	SH		DEFINED	21	55500
ACE CASH EXPRESS INC		COM	004403101	535	20949	SH		DEFINED	01	20949
ACE CASH EXPRESS INC		COM	004403101	67	2616	SH		OTHER	01	2616
ACE CASH EXPRESS INC		COM	004403101	220	8600	SH		DEFINED	05	8600
ACE CASH EXPRESS INC		COM	004403101	59	2300	SH		DEFINED	08	2300
ACE CASH EXPRESS INC		COM	004403101	473	18500	SH		DEFINED	21	17500
1000										
ACETO CORP		COM	004446100	397	53100	SH		DEFINED	01	53100
ACETO CORP		COM	004446100	55	7350	SH		OTHER	01	7350

ACETO CORP	COM	004446100	29	3877 SH	DEFINED 05	3877
ACETO CORP	COM	004446100	55	7366 SH	DEFINED 08	7366
ACETO CORP	COM	004446100	490	65523 SH	DEFINED 21	63123
2400						
ACTIVISION INC NEW	COM NEW	004930202	661	40037 SH	DEFINED 01	38090
1947						
ACTIVISION INC NEW	COM NEW	004930202	194	11772 SH	OTHER 01	11772
ACTIVISION INC NEW	COM NEW	004930202	9055	548104 SH	DEFINED 05	548104
ACTIVISION INC NEW	COM NEW	004930202	2331	141112 SH	DEFINED 08	141112
ACTIVISION INC NEW	COM NEW	004930202	5110	309300 SH	DEFINED 21	309300
ACTION PERFORMANCE COS INC	COM	004933107	19	2175 SH	DEFINED 01	2175
ACTION PERFORMANCE COS INC	COM	004933107	416	47200 SH	DEFINED 05	47200
ACTION PERFORMANCE COS INC	COM	004933107	48	5418 SH	DEFINED 08	5418
ACTION PERFORMANCE COS INC	COM	004933107	109	12400 SH	DEFINED 21	12400
ACTEL CORP	COM	004934105	119	8550 SH	DEFINED 01	8550
ACTEL CORP	COM	004934105	1140	82000 SH	DEFINED 05	82000
ACTEL CORP	COM	004934105	42	3032 SH	DEFINED 08	3032
ACTEL CORP	COM	004934105	232	16700 SH	DEFINED 21	16700
ACTIVE POWER INC	COM	00504W100	8	2434 SH	OTHER 01	2434
ACTIVE POWER INC	COM	00504W100	9	2800 SH	DEFINED 08	2800
ACTIVE POWER INC	COM	00504W100	163	50000 SH	DEFINED 21	50000
ACTIVCARD CORP	COM	00506J107	28	6200 SH	DEFINED 01	6200
ACTIVCARD CORP	COM	00506J107	909	199000 SH	DEFINED 05	199000
ACTIVCARD CORP	COM	00506J107	63	13847 SH	DEFINED 08	13847
ACTIVCARD CORP	COM	00506J107	259	56763 SH	DEFINED 17	56763
ACTUATE CORP	COM	00508B102	18	9525 SH	DEFINED 01	9525
ACTUATE CORP	COM	00508B102	14	7320 SH	DEFINED 08	7320
ACTUANT CORP	CL A NEW	00508X203	275	5729 SH	DEFINED 01	4490
255 984						
ACTUANT CORP	CL A NEW	00508X203	24	500 SH	OTHER 01	
500						
ACTUANT CORP	CL A NEW	00508X203	14100	294110 SH	DEFINED 05	294110
ACTUANT CORP	CL A NEW	00508X203	110	2300 SH	DEFINED 08	2300
ACUITY BRANDS INC	COM	00508Y102	618	24048 SH	DEFINED 01	11588
12460						
ACUITY BRANDS INC	COM	00508Y102	81	3140 SH	OTHER 01	
3140						
ACUITY BRANDS INC	COM	00508Y102	4067	158325 SH	DEFINED 05	158325
ACUITY BRANDS INC	COM	00508Y102	63	2433 SH	DEFINED 08	2433
ACUITY BRANDS INC	COM	00508Y102	528	20551 SH	DEFINED 17	20551
ACUITY BRANDS INC	COM	00508Y102	753	29300 SH	DEFINED 21	29300
ACUSPHERE INC	COM	00511R870	2880	603832 SH	DEFINED 01	592295
11537						
ACUSPHERE INC	COM	00511R870	2	471 SH	OTHER 01	
471						
ACUSPHERE INC	COM	00511R870	2748	576099 SH	DEFINED 21	432452
143647						
ACUSPHERE INC	COM	00511R870	6996	1466701 SH	DEFINED	1466701
ACXIOM CORP	COM	005125109	471	22575 SH	DEFINED 01	21730
845						
ACXIOM CORP	COM	005125109	87	4145 SH	OTHER 01	3545
600						
ACXIOM CORP	COM	005125109	4167	199561 SH	DEFINED 05	199561
ACXIOM CORP	COM	005125109	917	43900 SH	DEFINED 08	43900
ACXIOM CORP	COM	005125109	420	20107 SH	DEFINED 17	20107
ACXIOM CORP	COM	005125109	4535	217181 SH	DEFINED 21	217181
ADAMS EXPRESS CO	COM	006212104	257	19961 SH	DEFINED 01	18873
1088						
ADAMS EXPRESS CO	COM	006212104	273	21190 SH	OTHER 01	14456
6734						
ADAPTEC INC	COM	00651F108	63	16146 SH	DEFINED 01	16146
ADAPTEC INC	COM	00651F108	27	6890 SH	OTHER 01	6890
ADAPTEC INC	COM	00651F108	1442	371600 SH	DEFINED 05	371600
ADAPTEC INC	COM	00651F108	757	195121 SH	DEFINED 08	195121
ADAPTEC INC	COM	00651F108	290	74800 SH	DEFINED 21	74800
ADECCO SA	SPONSORED AD	006754105	5	410 SH	DEFINED 01	
410						
ADECCO SA	SPONSORED AD	006754105	6	500 SH	OTHER 01	500
ADECCO SA	SPONSORED AD	006754105	3360	295780 SH	DEFINED 08	295780
ADESA INC	COM	00686U104	408	18720 SH	DEFINED 01	17450
1270						
ADESA INC	COM	00686U104	352	16159 SH	OTHER 01	12417
3742						
ADESA INC	COM	00686U104	4426	203330 SH	DEFINED 05	203330
ADESA INC	COM	00686U104	397	18236 SH	DEFINED 08	18236
ADESA INC	COM	00686U104	271	12461 SH	DEFINED 17	12461
ADMINISTAFF INC	COM	007094105	568	23900 SH	DEFINED 01	9300
14600						
ADMINISTAFF INC	COM	007094105	5	200 SH	OTHER 01	
200						
ADMINISTAFF INC	COM	007094105	1670	70275 SH	DEFINED 05	70275
ADMINISTAFF INC	COM	007094105	24	1000 SH	DEFINED 08	1000
ADMINISTAFF INC	COM	007094105	2153	90600 SH	DEFINED 21	90600
ADOBE SYS INC	COM	00724F101	11492	401679 SH	DEFINED 01	368097
33582						

ADOBE SYS INC 9630	COM	00724F101	2175	76012	SH	OTHER	01	66382	
ADOBE SYS INC 350	COM	00724F101	13557	473857	SH	DEFINED	05	473507	
ADOBE SYS INC	COM	00724F101	3307	115573	SH	DEFINED	08	115573	
ADOBE SYS INC	COM	00724F101	2003	70000	SH	PUT	DEFINED	08	70000
ADOBE SYS INC	COM	00724F101	4191	146486	SH	DEFINED	21	146486	
ADOLOR CORP	COM	00724X102	23	2500	SH	DEFINED	01	2500	
ADOLOR CORP	COM	00724X102	1226	132534	SH	DEFINED	08	132534	
ADOLOR CORP	COM	00724X102	382	41300	SH	CALL	DEFINED	08	41300
ADOLOR CORP	COM	00724X102	353	38200	SH	PUT	DEFINED	08	38200
ADOLOR CORP	COM	00724X102	302	32640	SH	DEFINED	17	32640	
ADSTAR INC 12000	COM	00737P104	12	12000	SH	OTHER	01		
ADTRAN INC 670	COM	00738A106	277	11215	SH	DEFINED	01	10545	
ADTRAN INC 830	COM	00738A106	26	1070	SH	OTHER	01	240	
ADTRAN INC	COM	00738A106	6144	248452	SH	DEFINED	05	248452	
ADTRAN INC	COM	00738A106	523	21144	SH	DEFINED	08	21144	
ADTRAN INC	COM	00738A106	742	30000	SH	PUT	DEFINED	08	30000
ADTRAN INC	COM	00738A106	606	24510	SH	DEFINED	21	24510	
ADVANCE AMER CASH ADVANCE CT	COM	00739W107	96	6000	SH	DEFINED	01	6000	
ADVANCE AMER CASH ADVANCE CT	COM	00739W107	61	3800	SH	OTHER	01	3800	
ADVANCE AMER CASH ADVANCE CT	COM	00739W107	77	4783	SH	DEFINED	08	4783	
ADVANCE AMER CASH ADVANCE CT	COM	00739W107	54	3382	SH	DEFINED	17	3382	
ADVANCE AMER CASH ADVANCE CT	COM	00739W107	5095	318460	SH	DEFINED	21	318460	
ADVANCE AUTO PARTS INC 900	COM	00751Y106	669	10365	SH	DEFINED	01	9465	
ADVANCE AUTO PARTS INC	COM	00751Y106	45	700	SH	OTHER	01	700	
ADVANCE AUTO PARTS INC	COM	00751Y106	10486	162450	SH	DEFINED	05	162450	
ADVANCE AUTO PARTS INC	COM	00751Y106	941	14580	SH	DEFINED	08	14580	
ADVANCE AUTO PARTS INC	COM	00751Y106	2169	33600	SH	DEFINED	20	33600	
ADVANCE AUTO PARTS INC 17170	COM	00751Y106	1580	24470	SH	DEFINED	21	7300	
ADVANCED DIGITAL INFORMATION	COM	007525108	1	100	SH	DEFINED	01	100	
ADVANCED DIGITAL INFORMATION	COM	007525108	369	48500	SH	DEFINED	05	48500	
ADVANCED DIGITAL INFORMATION	COM	007525108	24	3100	SH	DEFINED	08	3100	
ADVANCED NEUROMODULATION SYS	COM	00757T101	160	4025	SH	DEFINED	01	4025	
ADVANCED NEUROMODULATION SYS	COM	00757T101	1968	49600	SH	DEFINED	05	49600	
ADVANCED NEUROMODULATION SYS	COM	00757T101	128	3226	SH	DEFINED	08	3226	
ADVANCED NEUROMODULATION SYS	COM	00757T101	524	13200	SH	DEFINED	21	13200	
ADVO INC 10900	COM	007585102	2847	89399	SH	DEFINED	01	78499	
ADVO INC 497	COM	007585102	64	1997	SH	OTHER	01	1500	
ADVO INC	COM	007585102	2517	79025	SH	DEFINED	05	79025	
ADVO INC	COM	007585102	116	3628	SH	DEFINED	08	3628	
ADVO INC 211350	COM	007585102	20337	638516	SH	DEFINED	21	427166	
ADVISORY BRD CO	COM	00762W107	1112	22800	SH	DEFINED	01	22800	
ADVISORY BRD CO	COM	00762W107	151	3100	SH	OTHER	01	3100	
ADVISORY BRD CO	COM	00762W107	1008	20655	SH	DEFINED	05	20655	
ADVISORY BRD CO	COM	00762W107	112	2297	SH	DEFINED	08	2297	
ADVISORY BRD CO 1200	COM	00762W107	3512	71999	SH	DEFINED	21	70799	
ADVANCED MEDICAL OPTICS INC 1941	COM	00763M108	370	9306	SH	DEFINED	01	7365	
ADVANCED MEDICAL OPTICS INC 852	COM	00763M108	236	5927	SH	OTHER	01	5075	
ADVANCED MEDICAL OPTICS INC	COM	00763M108	5919	148900	SH	DEFINED	05	148900	
ADVANCED MEDICAL OPTICS INC	COM	00763M108	8328	209504	SH	DEFINED	08	209504	
ADVANCED MEDICAL OPTICS INC	COM	00763M108	5525	139000	SH	PUT	DEFINED	08	139000
ADVANCED MEDICAL OPTICS INC	COM	00763M108	6418	161450	SH	DEFINED	17	161450	
ADVENT CLAYMORE CV SECS & IN	COM	00764C109	607	25005	SH	DEFINED	01	25005	
ADVENT CLAYMORE CV SECS & IN	COM	00764C109	13	528	SH	OTHER	01	528	
AEROFLEX INC 28952	COM	007768104	243	28952	SH	DEFINED	01		
AEROFLEX INC 4467 5348	COM	007768104	293	34925	SH	OTHER	01	25110	
AEROFLEX INC	COM	007768104	6531	777455	SH	DEFINED	05	777455	
AEROFLEX INC	COM	007768104	65	7694	SH	DEFINED	08	7694	
AEROFLEX INC	COM	007768104	445	53022	SH	DEFINED	21	53022	
AEROPOSTALE 5935	COM	007865108	768	22870	SH	DEFINED	01	16935	
AEROPOSTALE 650	COM	007865108	32	960	SH	OTHER	01	310	
AEROPOSTALE	COM	007865108	9755	290321	SH	DEFINED	05	290321	
AEROPOSTALE	COM	007865108	472	14046	SH	DEFINED	08	14046	
AEROPOSTALE	COM	007865108	38	1120	SH	DEFINED	20	1120	
AEROPOSTALE	COM	007865108	2508	74640	SH	DEFINED	21	74640	
ADVANCED MICRO DEVICES INC 19645	COM	007903107	2415	139281	SH	DEFINED	01	119636	
ADVANCED MICRO DEVICES INC 1175	COM	007903107	332	19165	SH	OTHER	01	17990	

ADVANCED MICRO DEVICES INC	COM	007903107	2678	154425	SH	DEFINED	05	154425	
ADVANCED MICRO DEVICES INC	COM	007903107	800	46118	SH	DEFINED	08	46118	
ADVANCED MICRO DEVICES INC	COM	007903107	12832	740000	SH	CALL	DEFINED	08	740000
ADVANCED MICRO DEVICES INC	COM	007903107	3902	225000	SH	PUT	DEFINED	08	225000
ADVANCED MICRO DEVICES INC	COM	007903107	1483	85510	SH	DEFINED	20	85510	
ADVANCED MICRO DEVICES INC	COM	007903107	13133	757402	SH	DEFINED	21	715022	
42380									
ADVANCED MICRO DEVICES INC	NOTE	4.500% 007903AF4	3497	1460000	PRN	DEFINED	08	1460000	
AEGON N V	ORD	AMER REG 007924103	1755	136348	SH	DEFINED	01	127745	
8603									
AEGON N V	ORD	AMER REG 007924103	1213	94264	SH	OTHER	01	51434	
42830									
ADVANTA CORP	CL B	007942204	11	408	SH	DEFINED	01	408	
ADVANTA CORP	CL B	007942204	380	13500	SH	DEFINED	05	13500	
ADVANTA CORP	CL B	007942204	79	2821	SH	DEFINED	08	2821	
ADVANCED ENERGY INDS	COM	007973100	141	17900	SH	DEFINED	01	7552	
10348									
ADVANCED ENERGY INDS	COM	007973100	18	2352	SH	OTHER	01		
2352									
ADVANCED ENERGY INDS	COM	007973100	623	79275	SH	DEFINED	05	79275	
ADVANCED ENERGY INDS	COM	007973100	9	1100	SH	DEFINED	08	1100	
ADVANCED ENERGY INDS	COM	007973100	142	18100	SH	DEFINED	21	18100	
ADVENT SOFTWARE INC	COM	007974108	107	5300	SH	DEFINED	01	5055	
245									
ADVENT SOFTWARE INC	COM	007974108	7	345	SH	OTHER	01	345	
ADVENT SOFTWARE INC	COM	007974108	1185	58479	SH	DEFINED	05	58479	
ADVENT SOFTWARE INC	COM	007974108	192	9479	SH	DEFINED	08	9479	
AES TR III	PFD	CV 6.75% 00808N202	170	3522	SH	DEFINED	01	3462	
60									
AES TR III	PFD	CV 6.75% 00808N202	48	1000	SH	OTHER	01		
1000									
AETNA INC NEW	COM	00817Y108	29362	354530	SH	DEFINED	01	329735	
24795									
AETNA INC NEW	COM	00817Y108	17901	216149	SH	OTHER	01	164019	
52130									
AETNA INC NEW	COM	00817Y108	54891	662769	SH	DEFINED	05	492289	
170480									
AETNA INC NEW	COM	00817Y108	3382	40836	SH	DEFINED	08	40836	
AETNA INC NEW	COM	00817Y108	10535	127200	SH	CALL	DEFINED	08	127200
AETNA INC NEW	COM	00817Y108	520	6283	SH	DEFINED	17	6283	
AETNA INC NEW	COM	00817Y108	36268	437915	SH	DEFINED	21	437790	
125									
AFFILIATED COMPUTER SERVICES	CL A	008190100	4367	85459	SH	DEFINED	01	79848	
5611									
AFFILIATED COMPUTER SERVICES	CL A	008190100	399	7817	SH	OTHER	01	7267	
550									
AFFILIATED COMPUTER SERVICES	CL A	008190100	2891	56572	SH	DEFINED	05	56572	
AFFILIATED COMPUTER SERVICES	CL A	008190100	885	17324	SH	DEFINED	08	17324	
AFFILIATED COMPUTER SERVICES	CL A	008190100	12336	241400	SH	CALL	DEFINED	08	241400
AFFILIATED COMPUTER SERVICES	CL A	008190100	32	630	SH	DEFINED	20	630	
AFFILIATED COMPUTER SERVICES	CL A	008190100	16777	328310	SH	DEFINED	21	327110	
1200									
AFFILIATED MANAGERS GROUP	COM	008252108	1541	22545	SH	DEFINED	01	4100	
18445									
AFFILIATED MANAGERS GROUP	COM	008252108	692	10130	SH	OTHER	01	8790	
1340									
AFFILIATED MANAGERS GROUP	COM	008252108	20438	299112	SH	DEFINED	05	299112	
AFFILIATED MANAGERS GROUP	COM	008252108	50	725	SH	DEFINED	08	725	
AFFILIATED MANAGERS GROUP	COM	008252108	35	513	SH	DEFINED	17	513	
AFFILIATED MANAGERS GROUP	COM	008252108	133	1940	SH	DEFINED	20	1940	
AFFILIATED MANAGERS GROUP	COM	008252108	17456	255468	SH	DEFINED	21	255468	
AFFILIATED MANAGERS GROUP	NOTE	008252AC2	988	820000	PRN	DEFINED	08	820000	
AFFYMETRIX INC	COM	00826T108	273	5069	SH	DEFINED	01	4319	
750									
AFFYMETRIX INC	COM	00826T108	137	2550	SH	OTHER	01	198	
2352									
AFFYMETRIX INC	COM	00826T108	7726	143280	SH	DEFINED	05	143280	
AFFYMETRIX INC	COM	00826T108	728	13500	SH	DEFINED	08	13500	
AFFYMETRIX INC	COM	00826T108	9900	183600	SH	CALL	DEFINED	08	183600
AFFYMETRIX INC	COM	00826T108	7635	141600	SH	PUT	DEFINED	08	141600
AFFYMETRIX INC	COM	00826T108	2206	40919	SH	DEFINED	21	40919	
AFFORDABLE RESIDENTIAL CMTYS	COM	008273104	263	19700	SH	DEFINED	05	19700	
AFFORDABLE RESIDENTIAL CMTYS	COM	008273104	65	4846	SH	DEFINED	08	4846	
AFFORDABLE RESIDENTIAL CMTYS	COM	008273104	1894	141847	SH	DEFINED		141847	
AFTERMARKET TECHNOLOGY CORP	COM	008318107	44	2550	SH	DEFINED	01		
2550									
AFTERMARKET TECHNOLOGY CORP	COM	008318107	64	3650	SH	OTHER	01		
3650									
AFTERMARKET TECHNOLOGY CORP	COM	008318107	282	16200	SH	DEFINED	05	16200	
AFTERMARKET TECHNOLOGY CORP	COM	008318107	29	1661	SH	DEFINED	08	1661	
AGERE SYS INC	COM	00845V308	14	1200	SH	DEFINED	05	1200	
AGERE SYS INC	COM	00845V308	66	5535	SH	DEFINED	08	5535	
AGERE SYS INC	COM	00845V308	2557	213081	SH	DEFINED		213081	
AGERE SYS INC	NOTE	6.500% 00845VAA8	504	500000	PRN	DEFINED	01	500000	
AGERE SYS INC	NOTE	6.500% 00845VAA8	3224	3200000	PRN	DEFINED	05	3200000	

AGILENT TECHNOLOGIES INC 301660	COM	00846U101	36100	1568220	SH	DEFINED	01	1266560	
AGILENT TECHNOLOGIES INC 646585	COM	00846U101	29311	1273272	SH	OTHER	01	626687	
AGILENT TECHNOLOGIES INC 895	COM	00846U101	28486	1237424	SH	DEFINED	05	1236529	
AGILENT TECHNOLOGIES INC	COM	00846U101	2892	125631	SH	DEFINED	08	125631	
AGILENT TECHNOLOGIES INC	COM	00846U101	345	15000	SH	CALL	DEFINED	08	15000
AGILENT TECHNOLOGIES INC	COM	00846U101		9	SH	DEFINED	17	9	
AGILENT TECHNOLOGIES INC	COM	00846U101	15197	660158	SH	DEFINED	21	660158	
AGILENT TECHNOLOGIES INC	DBCV	3.000%	00846UAB7	316	320000	PRN	DEFINED	01	320000
AGILENT TECHNOLOGIES INC	DBCV	3.000%	00846UAB7	16944	17180000	PRN	DEFINED	05	17180000
AGILE SOFTWARE CORP DEL	COM	00846X105	1	100	SH	OTHER	01	100	
AGILE SOFTWARE CORP DEL	COM	00846X105	147	23300	SH	DEFINED	05	23300	
AGILE SOFTWARE CORP DEL	COM	00846X105	16	2600	SH	DEFINED	08	2600	
AGILE SOFTWARE CORP DEL	COM	00846X105	1903	302040	SH	DEFINED	21	302040	
AGILYSYS INC 53000 8100	COM	00847J105	2468	157175	SH	DEFINED	01	96075	
AGILYSYS INC 2300	COM	00847J105	36	2300	SH	OTHER	01		
AGILYSYS INC	COM	00847J105	2147	136725	SH	DEFINED	05	136725	
AGILYSYS INC	COM	00847J105	78	4990	SH	DEFINED	08	4990	
AGILYSYS INC 93400	COM	00847J105	9639	613969	SH	DEFINED	21	520569	
AGREE REALTY CORP	COM	008492100	30	1000	SH	OTHER	01	1000	
AGREE REALTY CORP	COM	008492100	175	5800	SH	DEFINED	05	5800	
AGREE REALTY CORP	COM	008492100	12	400	SH	DEFINED	08	400	
AGRIUM INC	COM	008916108	618	31500	SH	DEFINED	01	31500	
AGRIUM INC	COM	008916108	108	5500	SH	OTHER	01	5500	
AGRIUM INC	COM	008916108	4909	250342	SH	DEFINED	05	250342	
AGRIUM INC	COM	008916108	14074	717700	SH	DEFINED	21	717700	
AIR PRODS & CHEMS INC 95865	COM	009158106	88471	1467176	SH	DEFINED	01	1371311	
AIR PRODS & CHEMS INC 58278	COM	009158106	36434	604214	SH	OTHER	01	545936	
AIR PRODS & CHEMS INC	COM	009158106	5620	93195	SH	DEFINED	05	93195	
AIR PRODS & CHEMS INC	COM	009158106	2893	47984	SH	DEFINED	08	47984	
AIR PRODS & CHEMS INC	COM	009158106	706	11700	SH	DEFINED	20	11700	
AIR PRODS & CHEMS INC 4260	COM	009158106	91404	1515817	SH	DEFINED	21	1511557	
AIRGAS INC 16085	COM	009363102	2238	90735	SH	DEFINED	01	74650	
AIRGAS INC 720	COM	009363102	56	2275	SH	OTHER	01	1555	
AIRGAS INC	COM	009363102	6510	263864	SH	DEFINED	05	263864	
AIRGAS INC	COM	009363102	314	12725	SH	DEFINED	08	12725	
AIRGAS INC	COM	009363102	56	2270	SH	DEFINED	20	2270	
AIRGAS INC 66600	COM	009363102	14570	590610	SH	DEFINED	21	524010	
AIRTRAN HLDGS INC 14425	COM	00949P108	7025	761159	SH	DEFINED	01	746734	
AIRTRAN HLDGS INC 10815	COM	00949P108	233	25240	SH	OTHER	01	14425	
AIRTRAN HLDGS INC	COM	00949P108	2899	314100	SH	DEFINED	05	314100	
AIRTRAN HLDGS INC	COM	00949P108	191	20742	SH	DEFINED	08	20742	
AIRSPAN NETWORKS INC	COM	00950H102	63	11300	SH	DEFINED	05	11300	
AIRSPAN NETWORKS INC	COM	00950H102	97	17490	SH	DEFINED	08	17490	
AKAMAI TECHNOLOGIES INC 500	COM	00971T101	7	500	SH	DEFINED	01		
AKAMAI TECHNOLOGIES INC 20400	COM	00971T101	275	20950	SH	OTHER	01	550	
AKAMAI TECHNOLOGIES INC	COM	00971T101	1	100	SH	DEFINED	05	100	
AKAMAI TECHNOLOGIES INC	COM	00971T101	53	4050	SH	DEFINED	08	4050	
AKAMAI TECHNOLOGIES INC	COM	00971T101	669	50950	SH	DEFINED		50950	
AKZO NOBEL NV 2270	SPONSORED AD	010199305	498	12677	SH	DEFINED	01	10407	
AKZO NOBEL NV 3408	SPONSORED AD	010199305	134	3408	SH	OTHER	01		
AKZO NOBEL NV	SPONSORED AD	010199305	786	20000	SH	DEFINED	08	20000	
ALABAMA NATL BANCORP DELA	COM	010317105	42	641	SH	DEFINED	01	641	
ALABAMA NATL BANCORP DELA	COM	010317105	673	10300	SH	DEFINED	05	10300	
ALABAMA NATL BANCORP DELA	COM	010317105	46	700	SH	DEFINED	08	700	
ALAMOS HLDGS INC	COM	011589108	99	7116	SH	DEFINED	01	7116	
ALAMOS HLDGS INC 1080	COM	011589108	13929	1002114	SH	OTHER	01	1001034	
ALAMOS HLDGS INC	COM	011589108	3309	238093	SH	DEFINED	05	238093	
ALAMOS HLDGS INC	COM	011589108	10	723	SH	DEFINED	08	723	
ALAMOS HLDGS INC	COM	011589108	330	23739	SH	DEFINED	17	23739	
ALAMOS HLDGS INC	COM	011589108	1838	132232	SH	DEFINED	21	132232	
ALASKA AIR GROUP INC 245	COM	011659109	260	8735	SH	DEFINED	01	8490	
ALASKA AIR GROUP INC	COM	011659109	22	734	SH	OTHER	01	734	
ALASKA AIR GROUP INC	COM	011659109	3933	132196	SH	DEFINED	05	132196	
ALASKA AIR GROUP INC	COM	011659109	194	6511	SH	DEFINED	08	6511	
ALBANY INTL CORP	CL A	012348108	5240	163180	SH	DEFINED	01	124580	

18400	20200								
ALBANY INTL CORP		CL A	012348108	35	1075	SH	OTHER	01	
1075									
ALBANY INTL CORP		CL A	012348108	3770	117400	SH	DEFINED	05	117400
ALBANY INTL CORP		CL A	012348108	109	3400	SH	DEFINED	08	3400
ALBANY INTL CORP		CL A	012348108	29314	912939	SH	DEFINED	21	688425
224514									
ALBANY MOLECULAR RESH INC		COM	012423109	1199	85673	SH	DEFINED	01	85673
ALBANY MOLECULAR RESH INC		COM	012423109	252	18000	SH	DEFINED	05	18000
ALBANY MOLECULAR RESH INC		COM	012423109	131	9373	SH	DEFINED	08	9373
ALBEMARLE CORP		COM	012653101	3452	94641	SH	DEFINED	01	86296
8345									
ALBEMARLE CORP		COM	012653101	3128	85757	SH	OTHER	01	82557
3200									
ALBEMARLE CORP		COM	012653101	3850	105563	SH	DEFINED	05	105563
ALBEMARLE CORP		COM	012653101	695	19045	SH	DEFINED	08	19045
ALBEMARLE CORP		COM	012653101	13944	382335	SH	DEFINED	21	271420
110915									
ALBERTO CULVER CO		COM	013068101	1510	34840	SH	DEFINED	01	34390
450									
ALBERTO CULVER CO		COM	013068101	143	3300	SH	OTHER	01	1800
1500									
ALBERTO CULVER CO		COM	013068101	1459	33678	SH	DEFINED	05	33678
ALBERTO CULVER CO		COM	013068101	1340	30917	SH	DEFINED	08	30917
ALBERTO CULVER CO		COM	013068101	4924	113641	SH	DEFINED	21	104641
9000									
ALBERTSONS INC		COM	013104104	17828	862108	SH	DEFINED	01	820158
12951	28999								
ALBERTSONS INC		COM	013104104	1632	78933	SH	OTHER	01	
78933									
ALBERTSONS INC		COM	013104104	20492	990922	SH	DEFINED	05	369722
621200									
ALBERTSONS INC		COM	013104104	1957	94611	SH	DEFINED	08	94611
ALBERTSONS INC		COM	013104104	11406	551544	SH	DEFINED	21	551544
ALCAN INC		COM	013716105	3320	110658	SH	DEFINED	01	109758
900									
ALCAN INC		COM	013716105	866	28874	SH	OTHER	01	17749
11125									
ALCAN INC		COM	013716105	57	1900	SH	DEFINED	17	1900
ALCOA INC		COM	013817101	91299	3494040	SH	DEFINED	01	3397251
96789									
ALCOA INC		COM	013817101	26445	1012072	SH	OTHER	01	627267
384805									
ALCOA INC		COM	013817101	4685	179300	SH	CALL	DEFINED	01
ALCOA INC		COM	013817101	19917	762233	SH	DEFINED	05	762128
105									
ALCOA INC		COM	013817101	3266	125009	SH	DEFINED	08	125009
ALCOA INC		COM	013817101	32456	1242100	SH	CALL	DEFINED	08
ALCOA INC		COM	013817101	16	620	SH	DEFINED	13	620
ALCOA INC		COM	013817101	8	300	SH	OTHER	13	15
285									
ALCOA INC		COM	013817101	8192	313522	SH	DEFINED	21	313522
ALCATEL		SPONSORED AD	013904305	29	2619	SH	DEFINED	01	
2619									
ALCATEL		SPONSORED AD	013904305	470	43114	SH	OTHER	01	39322
3792									
ALCATEL		SPONSORED AD	013904305	573	52500	SH	CALL	DEFINED	08
ALCATEL		SPONSORED AD	013904305	507	46500	SH	DEFINED	21	46500
ALDERWOODS GROUP INC		COM	014383103	179	12500	SH	DEFINED	01	12500
ALDERWOODS GROUP INC		COM	014383103	436	30400	SH	DEFINED	05	30400
ALDERWOODS GROUP INC		COM	014383103	91	6337	SH	DEFINED	08	6337
ALERIS INTL INC		COM	014477103	257	11381	SH	DEFINED	01	11381
ALERIS INTL INC		COM	014477103	9	400	SH	OTHER	01	
400									
ALERIS INTL INC		COM	014477103	1642	72837	SH	DEFINED	05	72837
ALERIS INTL INC		COM	014477103	68	3000	SH	DEFINED	08	3000
ALERIS INTL INC		COM	014477103	860	38150	SH	DEFINED	17	38150
ALERIS INTL INC		COM	014477103	428	19000	SH	DEFINED	21	19000
ALEXANDER & BALDWIN INC		COM	014482103	321	6925	SH	DEFINED	01	6495
430									
ALEXANDER & BALDWIN INC		COM	014482103	34	730	SH	OTHER	01	530
200									
ALEXANDER & BALDWIN INC		COM	014482103	4597	99185	SH	DEFINED	05	99185
ALEXANDER & BALDWIN INC		COM	014482103	650	14023	SH	DEFINED	08	14023
ALEXANDER & BALDWIN INC		COM	014482103	1678	36212	SH	DEFINED	17	36212
ALEXANDERS INC		COM	014752109	25	100	SH	DEFINED	08	100
ALEXANDERS INC		COM	014752109	823	3307	SH	DEFINED	17	3307
ALEXANDRIA REAL ESTATE EQ IN		COM	015271109	173	2350	SH	DEFINED	01	1270
1080									
ALEXANDRIA REAL ESTATE EQ IN		COM	015271109	119	1620	SH	OTHER	01	820
800									
ALEXANDRIA REAL ESTATE EQ IN		COM	015271109	830	11300	SH	DEFINED	05	11300
ALEXANDRIA REAL ESTATE EQ IN		COM	015271109	95	1298	SH	DEFINED	08	1298
ALEXANDRIA REAL ESTATE EQ IN		COM	015271109	47997	653460	SH	DEFINED	21	653460
ALEXION PHARMACEUTICALS INC		COM	015351109	170	7365	SH	DEFINED	01	

7365								
ALEXION PHARMACEUTICALS INC 570	COM		015351109	13	570 SH		OTHER	01
ALEXION PHARMACEUTICALS INC	COM		015351109	32	1400 SH		DEFINED	08
ALEXION PHARMACEUTICALS INC	COM		015351109	8940	388000 SH	CALL	DEFINED	08
ALEXION PHARMACEUTICALS INC	COM		015351109	104	4500 SH	PUT	DEFINED	08
ALEXION PHARMACEUTICALS INC	COM		015351109	35	1530 SH		DEFINED	20
ALEXION PHARMACEUTICALS INC	COM		015351109	2225	96585 SH		DEFINED	21
ALFA CORP	COM		015385107	18	1200 SH		OTHER	01
ALFA CORP	COM		015385107	364	24700 SH		DEFINED	05
ALFA CORP	COM		015385107	62	4222 SH		DEFINED	08
ALIGN TECHNOLOGY INC	COM		016255101	27	3650 SH		DEFINED	01
ALIGN TECHNOLOGY INC	COM		016255101	22	3000 SH		OTHER	01
ALIGN TECHNOLOGY INC	COM		016255101	1114	151117 SH		DEFINED	08
ALIGN TECHNOLOGY INC	COM		016255101	26	3500 SH	CALL	DEFINED	08
ALKERMES INC	COM		01642T108	80	6030 SH		DEFINED	01
ALKERMES INC 1410	COM		01642T108	72	5410 SH		OTHER	01
ALKERMES INC	COM		01642T108	226	17110 SH		DEFINED	08
ALKERMES INC	COM		01642T108	1322	100000 SH	CALL	DEFINED	08
ALKERMES INC	COM		01642T108	225	17000 SH		DEFINED	17
ALKERMES INC	COM		01642T108	1465	110840 SH		DEFINED	21
ALKERMES INC	NOTE	2.500%	01642TAE8	1151	1000000 PRN		DEFINED	08
ALLEGHANY CORP DEL	COM		017175100	1053	3545 SH		DEFINED	01
ALLEGHANY CORP DEL 742	COM		017175100	1154	3884 SH		OTHER	01
ALLEGHANY CORP DEL	COM		017175100	30	100 SH		DEFINED	08
ALLEGHENY ENERGY INC 3840	COM		017361106	778	30853 SH		DEFINED	01
ALLEGHENY ENERGY INC 5176	COM		017361106	425	16834 SH		OTHER	01
ALLEGHENY ENERGY INC	COM		017361106	1650	65410 SH		DEFINED	05
ALLEGHENY ENERGY INC	COM		017361106	611	24242 SH		DEFINED	08
ALLEGHENY ENERGY INC	COM		017361106	378	15000 SH	CALL	DEFINED	08
ALLEGHENY ENERGY INC	COM		017361106	378	15000 SH	PUT	DEFINED	08
ALLEGHENY ENERGY INC	COM		017361106	2201	87267 SH		DEFINED	21
ALLEGHENY TECHNOLOGIES INC 3135	COM		01741R102	789	35744 SH		DEFINED	01
ALLEGHENY TECHNOLOGIES INC 2669	COM		01741R102	166	7541 SH		OTHER	01
ALLEGHENY TECHNOLOGIES INC	COM		01741R102	3825	173371 SH		DEFINED	05
ALLEGHENY TECHNOLOGIES INC	COM		01741R102	578	26192 SH		DEFINED	08
ALLEGHENY TECHNOLOGIES INC	COM		01741R102	3467	157164 SH		DEFINED	21
ALLERGAN INC 11450	COM		018490102	6802	79797 SH		DEFINED	01
ALLERGAN INC 5850	COM		018490102	3992	46830 SH		OTHER	01
ALLERGAN INC	COM		018490102	5147	60380 SH		DEFINED	05
ALLERGAN INC	COM		018490102	2450	28740 SH		DEFINED	08
ALLERGAN INC	COM		018490102	7245	85000 SH	CALL	DEFINED	08
ALLERGAN INC	COM		018490102	102	1200 SH	PUT	DEFINED	08
ALLERGAN INC	COM		018490102	9904	116192 SH		DEFINED	21
ALLERGAN INC	NOTE		018490AE2	3	3000 PRN		DEFINED	01
ALLERGAN INC	NOTE		018490AE2	2207	2261000 PRN		DEFINED	08
ALLETE INC 133	COM NEW		018522300	392	7862 SH		DEFINED	01
ALLETE INC 1055	COM NEW		018522300	317	6350 SH		OTHER	01
ALLETE INC	COM NEW		018522300	4736	94908 SH		DEFINED	05
ALLETE INC	COM NEW		018522300	60	1200 SH		DEFINED	08
ALLETE INC	COM NEW		018522300	5902	118282 SH		DEFINED	21
ALLIANCE CAP MGMT HLDG L P 35900	UNIT LTD PAR		01855A101	4040	86435 SH		DEFINED	01
ALLIANCE CAP MGMT HLDG L P 2600	UNIT LTD PAR		01855A101	1641	35115 SH		OTHER	01
ALLIANCE DATA SYSTEMS CORP 9180	COM		018581108	1697	41846 SH		DEFINED	01
ALLIANCE DATA SYSTEMS CORP 300	COM		018581108	65	1605 SH		OTHER	01
ALLIANCE DATA SYSTEMS CORP	COM		018581108	5814	143345 SH		DEFINED	05
ALLIANCE DATA SYSTEMS CORP	COM		018581108	801	19751 SH		DEFINED	08
ALLIANCE DATA SYSTEMS CORP	COM		018581108	71	1750 SH		DEFINED	20
ALLIANCE DATA SYSTEMS CORP	COM		018581108	9234	227675 SH		DEFINED	21
ALLIANCE DATA SYSTEMS CORP	COM		018581108	2704	66664 SH		DEFINED	
ALLIANCE GAMING CORP	COM NEW		01859P609	115	8200 SH		DEFINED	01
ALLIANCE GAMING CORP 900	COM NEW		01859P609	13	900 SH		OTHER	01
ALLIANCE GAMING CORP	COM NEW		01859P609	1938	138200 SH		DEFINED	05
ALLIANCE GAMING CORP	COM NEW		01859P609	70	4994 SH		DEFINED	08
ALLIANCE GAMING CORP	COM NEW		01859P609	739	52682 SH		DEFINED	17
ALLIANCE ONE INTL INC	COM		018772103	1788	297575 SH		DEFINED	05
ALLIANCE ONE INTL INC	COM		018772103	39	6444 SH		DEFINED	08
ALLIANCE ONE INTL INC	COM		018772103	349	58100 SH		DEFINED	21
ALLIANCE RES PARTNER L P	UT LTD PART		01877R108	296	4000 SH		DEFINED	01
ALLIANCE RES PARTNER L P	UT LTD PART		01877R108	222	3000 SH		OTHER	01

ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	9	119 SH	DEFINED 08	119
ALLIANCE WORLD DLR GV FD II 4554	COM	01879R106	57	4554 SH	DEFINED 01	
ALLIANCE WORLD DLR GV FD II 10827	COM	01879R106	307	24739 SH	OTHER 01	13912
ALLIANT ENERGY CORP 1115	COM	018802108	15114	536925 SH	DEFINED 01	535810
ALLIANT ENERGY CORP 3099	COM	018802108	458	16275 SH	OTHER 01	13176
ALLIANT ENERGY CORP	COM	018802108	7431	263976 SH	DEFINED 05	263976
ALLIANT ENERGY CORP	COM	018802108	623	22137 SH	DEFINED 08	22137
ALLIANT TECHSYSTEMS INC 5287	COM	018804104	373	5287 SH	DEFINED 01	
ALLIANT TECHSYSTEMS INC 200 708	COM	018804104	1146	16236 SH	OTHER 01	15328
ALLIANT TECHSYSTEMS INC	COM	018804104	5919	83840 SH	DEFINED 05	83840
ALLIANT TECHSYSTEMS INC	COM	018804104	3195	45260 SH	DEFINED 08	45260
ALLIANT TECHSYSTEMS INC 20000	NOTE 2.750%	018804AH7	21	20000 PRN	OTHER 01	
ALLIANT TECHSYSTEMS INC	NOTE 2.750%	018804AH7	1605	1538000 PRN	DEFINED 08	1538000
ALLIED CAP CORP NEW 16160	COM	01903Q108	470	16160 SH	DEFINED 01	
ALLIED CAP CORP NEW 6040 18360	COM	01903Q108	1869	64218 SH	OTHER 01	39818
ALLIED CAP CORP NEW	COM	01903Q108	20	700 SH	DEFINED 05	700
ALLIED CAP CORP NEW	COM	01903Q108	17	600 SH	DEFINED 08	600
ALLIED CAP CORP NEW	COM	01903Q108	17	600 SH	PUT DEFINED 08	600
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	198	4600 SH	DEFINED 01	4600
ALLIED IRISH BKS P L C 1200	SPON ADR ORD	019228402	184	4290 SH	OTHER 01	3090
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	3007	70000 SH	DEFINED 21	70000
ALLIED HEALTHCARE INTL INC	COM	01923A109	127	18000 SH	DEFINED 05	18000
ALLIED HEALTHCARE INTL INC	COM	01923A109	11	1500 SH	DEFINED 08	1500
ALLIED WASTE INDS INC 9155	COM PAR\$.01N	019589308	380	47916 SH	DEFINED 01	38761
ALLIED WASTE INDS INC 31325	COM PAR\$.01N	019589308	304	38380 SH	OTHER 01	7055
ALLIED WASTE INDS INC	COM PAR\$.01N	019589308	922	116315 SH	DEFINED 05	116315
ALLIED WASTE INDS INC	COM PAR\$.01N	019589308	514	64767 SH	DEFINED 08	64767
ALLIED WASTE INDS INC	COM PAR\$.01N	019589308	573	72289 SH	DEFINED 17	72289
ALLIED WASTE INDS INC 7520	COM PAR\$.01N	019589308	5736	723380 SH	DEFINED 21	715860
ALLIED WASTE INDS INC	PFD CV D 6.2	019589704	3964	16050 SH	DEFINED 08	16050
ALLMERICA FINL CORP 12768	COM	019754100	877	23650 SH	DEFINED 01	10882
ALLMERICA FINL CORP 100	COM	019754100	103	2783 SH	OTHER 01	2683
ALLMERICA FINL CORP	COM	019754100	4512	121652 SH	DEFINED 05	121652
ALLMERICA FINL CORP	COM	019754100	440	11860 SH	DEFINED 08	11860
ALLMERICA FINL CORP	COM	019754100	2196	59210 SH	DEFINED 17	59210
ALLMERICA FINL CORP	COM	019754100	68	1830 SH	DEFINED 20	1830
ALLMERICA FINL CORP	COM	019754100	2474	66700 SH	DEFINED 21	66700
ALLOY INC	COM	019855105	133	25800 SH	DEFINED 05	25800
ALLOY INC	COM	019855105	67	13000 SH	DEFINED 08	13000
ALLOY INC	COM	019855105	100	19365 SH	DEFINED 21	19365
ALLSCRIPTS HEALTHCARE SOLUTI	DBC V 3.500%	01988PAB4	3250	2028000 PRN	DEFINED 08	2028000
ALLSTATE CORP 55176	COM	020002101	40739	681826 SH	DEFINED 01	626650
ALLSTATE CORP 163327	COM	020002101	19530	326856 SH	OTHER 01	163529
ALLSTATE CORP 89895	COM	020002101	57742	966393 SH	DEFINED 05	876498
ALLSTATE CORP	COM	020002101	6156	103032 SH	DEFINED 08	103032
ALLSTATE CORP	COM	020002101	1183	19796 SH	DEFINED 17	19796
ALLSTATE CORP	COM	020002101	20763	347500 SH	CALL DEFINED 17	347500
ALLSTATE CORP	COM	020002101	13593	227500 SH	PUT DEFINED 17	227500
ALLSTATE CORP 250	COM	020002101	23658	395953 SH	DEFINED 21	395703
ALLTEL CORP 75908	COM	020039103	44201	709715 SH	DEFINED 01	633807
ALLTEL CORP 44240	COM	020039103	7145	114724 SH	OTHER 01	70484
ALLTEL CORP 124600	COM	020039103	37130	596172 SH	DEFINED 05	471572
ALLTEL CORP	COM	020039103	2416	38795 SH	DEFINED 08	38795
ALLTEL CORP	COM	020039103	280	4500 SH	CALL DEFINED 08	4500
ALLTEL CORP	COM	020039103	7725	124043 SH	DEFINED 21	124043
ALLTEL CORP	COM	020039103	301	4836 SH	DEFINED	4836
ALPHA NATURAL RESOURCES INC	COM	02076X102	84	3537 SH	DEFINED 01	3537
ALPHA NATURAL RESOURCES INC	COM	02076X102	55	2290 SH	OTHER 01	2290
ALPHA NATURAL RESOURCES INC	COM	02076X102	57	2400 SH	DEFINED 08	2400
ALPHA NATURAL RESOURCES INC	COM	02076X102	6231	260940 SH	DEFINED 21	260940
ALPHARMA INC 12600	CL A	020813101	428	29575 SH	DEFINED 01	16975
ALPHARMA INC	CL A	020813101	7	500 SH	OTHER 01	

500									
ALPHARMA INC	CL A	020813101	2223	153600	SH	DEFINED	05	153600	
ALPHARMA INC	CL A	020813101	797	55100	SH	DEFINED	08	55100	
ALPHARMA INC	CL A	020813101	454	31400	SH	DEFINED	21	31400	
ALTERA CORP 32865	COM	021441100	8804	444635	SH	DEFINED	01	411770	
ALTERA CORP 18060	COM	021441100	917	46321	SH	OTHER	01	28261	
ALTERA CORP	COM	021441100	3445	173990	SH	DEFINED	05	173990	
ALTERA CORP	COM	021441100	1587	80152	SH	DEFINED	08	80152	
ALTERA CORP	COM	021441100	35	1790	SH	DEFINED	20	1790	
ALTERA CORP 12920	COM	021441100	35435	1789662	SH	DEFINED	21	1776742	
ALTIRIS INC 2700	COM	02148M100	89	6050	SH	DEFINED	01	3350	
ALTIRIS INC	COM	02148M100	907	61900	SH	DEFINED	05	61900	
ALTIRIS INC	COM	02148M100	19	1300	SH	DEFINED	08	1300	
ALTIRIS INC	COM	02148M100	1143	78000	SH	CALL	DEFINED	08	78000
ALTIRIS INC	COM	02148M100	230	15700	SH	DEFINED	21	15700	
ALTRIA GROUP INC 245223	COM	02209S103	3531564	54617446	SH	DEFINED	01	54372223	
ALTRIA GROUP INC 1235290	COM	02209S103	193863	2998197	SH	OTHER	01	1762907	
ALTRIA GROUP INC 227750	COM	02209S103	220100	3403962	SH	DEFINED	05	3176212	
ALTRIA GROUP INC	COM	02209S103	62900	972785	SH	DEFINED	08	972785	
ALTRIA GROUP INC	COM	02209S103	32388	500900	SH	CALL	DEFINED	08	500900
ALTRIA GROUP INC	COM	02209S103	40671	629000	SH	PUT	DEFINED	08	629000
ALTRIA GROUP INC 135	COM	02209S103	22	345	SH	DEFINED	13	210	
ALTRIA GROUP INC 25	COM	02209S103	2	25	SH	OTHER	13		
ALTRIA GROUP INC	COM	02209S103	98316	1520513	SH	DEFINED	17	1520513	
ALTRIA GROUP INC 1126181	COM	02209S103	72819	1126181	SH	OTHER	17		
ALTRIA GROUP INC	COM	02209S103	1511	23370	SH	DEFINED	20	23370	
ALTRIA GROUP INC 17025	COM	02209S103	133252	2060817	SH	DEFINED	21	2043792	
ALUMINA LTD 1820	SPONSORED AD	022205108	1199	70480	SH	DEFINED	21	68660	
ALZA CORP	SDCV	02261WAB5	4	4000	PRN	DEFINED	01	4000	
ALZA CORP	SDCV	02261WAB5	3942	4417000	PRN	DEFINED	08	4417000	
AMAZON COM INC 200	COM	023135106	4623	139715	SH	DEFINED	01	139515	
AMAZON COM INC 400	COM	023135106	235	7109	SH	OTHER	01	6709	
AMAZON COM INC	COM	023135106	2482	75000	SH	CALL	DEFINED	01	75000
AMAZON COM INC	COM	023135106	14308	432400	SH	PUT	DEFINED	01	432400
AMAZON COM INC	COM	023135106	60	1800	SH	DEFINED	05	1800	
AMAZON COM INC	COM	023135106	328	9900	SH	DEFINED	08	9900	
AMAZON COM INC	COM	023135106	9355	282700	SH	CALL	DEFINED	08	282700
AMAZON COM INC	COM	023135106	5956	180000	SH	PUT	DEFINED	08	180000
AMAZON COM INC	COM	023135106	12688	383426	SH	DEFINED	17	383426	
AMAZON COM INC	COM	023135106	21396	646600	SH	CALL	DEFINED	17	646600
AMAZON COM INC	COM	023135106	14828	448100	SH	PUT	DEFINED	17	448100
AMAZON COM INC 1020	COM	023135106	5398	163130	SH	DEFINED	21	162110	
AMAZON COM INC	NOTE	4.750% 023135AF3	130	136000	PRN	DEFINED	01	136000	
AMAZON COM INC	NOTE	4.750% 023135AF3	22632	23637000	PRN	DEFINED	05	23637000	
AMAZON COM INC	NOTE	4.750% 023135AF3	2394	2500000	PRN	DEFINED	08	2500000	
AMBAC FINL GROUP INC 15935	COM	023139108	8984	128791	SH	DEFINED	01	112856	
AMBAC FINL GROUP INC 11456	COM	023139108	1795	25737	SH	OTHER	01	14281	
AMBAC FINL GROUP INC 45400	COM	023139108	31327	449071	SH	DEFINED	05	403671	
AMBAC FINL GROUP INC	COM	023139108	955	13691	SH	DEFINED	08	13691	
AMBAC FINL GROUP INC	COM	023139108	6292	90200	SH	CALL	DEFINED	08	90200
AMBAC FINL GROUP INC	COM	023139108	2790	40000	SH	PUT	DEFINED	08	40000
AMBAC FINL GROUP INC	COM	023139108	48	690	SH	DEFINED	20	690	
AMBAC FINL GROUP INC	COM	023139108	44236	634124	SH	DEFINED	21	634124	
AMCOL INTL CORP	COM	02341W103	849	45185	SH	DEFINED	01	45185	
AMCOL INTL CORP 1335	COM	02341W103	109	5800	SH	OTHER	01	4465	
AMCOL INTL CORP	COM	02341W103	7904	420663	SH	DEFINED	05	420663	
AMCOL INTL CORP	COM	02341W103	80	4239	SH	DEFINED	08	4239	
AMCOL INTL CORP 1000	COM	02341W103	5638	300060	SH	DEFINED	21	299060	
AMEDISYS INC 400	COM	023436108	67	1835	SH	DEFINED	01	1435	
AMEDISYS INC 250	COM	023436108	24	650	SH	OTHER	01	400	
AMEDISYS INC	COM	023436108	1445	39275	SH	DEFINED	05	39275	
AMEDISYS INC	COM	023436108	261	7100	SH	DEFINED	08	7100	
AMEDISYS INC	COM	023436108	20549	558700	SH	CALL	DEFINED	08	558700

AMEDISYS INC	COM	023436108	5969	162300	SH	PUT	DEFINED	08	162300
AMEDISYS INC	COM	023436108	379	10300	SH		DEFINED	21	10300
AMEGY BANCORPORATION INC	COM	02343R102	5151	230175	SH		DEFINED	05	230175
AMEGY BANCORPORATION INC	COM	02343R102	360	16064	SH		DEFINED	08	16064
AMEGY BANCORPORATION INC	COM	02343R102	1045	46700	SH		DEFINED	21	46700
AMERADA HESS CORP 13862 3850	COM	023551104	11497	107946	SH		DEFINED	01	90234
AMERADA HESS CORP 8933	COM	023551104	951	8933	SH		OTHER	01	
AMERADA HESS CORP 89800	COM	023551104	19261	180839	SH		DEFINED	05	91039
AMERADA HESS CORP	COM	023551104	2192	20580	SH		DEFINED	08	20580
AMERADA HESS CORP	COM	023551104	40622	381392	SH		DEFINED	21	381392
AMERADA HESS CORP	PFD CV ACES	023551401	13433	146600	SH		DEFINED	01	146600
AMERADA HESS CORP	PFD CV ACES	023551401	13363	145840	SH		DEFINED	05	145840
AMERADA HESS CORP	PFD CV ACES	023551401	5146	56158	SH		DEFINED	08	56158
AMERCO	COM	023586100	337	6300	SH		DEFINED	05	6300
AMERCO	COM	023586100	42	790	SH		DEFINED	08	790
AMEREN CORP 20605	COM	023608102	359649	6503606	SH		DEFINED	01	6483001
AMEREN CORP 153537	COM	023608102	13034	235700	SH		OTHER	01	82163
AMEREN CORP	COM	023608102	10207	184582	SH		DEFINED	05	184582
AMEREN CORP	COM	023608102	1335	24150	SH		DEFINED	08	24150
AMEREN CORP 375000	COM	023608102	20738	375000	SH		OTHER	17	
AMEREN CORP	COM	023608102	4063	73464	SH		DEFINED	21	73464
AMERICA SVC GROUP INC	COM	02364L109	342	21574	SH		DEFINED	01	21574
AMERICA SVC GROUP INC	COM	02364L109	66	4138	SH		OTHER	01	4138
AMERICA SVC GROUP INC	COM	02364L109	8	500	SH		DEFINED	08	500
AMERICA SVC GROUP INC 1256	COM	02364L109	350	22102	SH		DEFINED	21	20846
AMERICA MOVIL S A DE C V 38500	SPON ADR L S	02364W105	3883	65132	SH		DEFINED	01	26632
AMERICA MOVIL S A DE C V 17800	SPON ADR L S	02364W105	1716	28792	SH		OTHER	01	10992
AMERICA MOVIL S A DE C V	SPON ADR L S	02364W105	2474	41501	SH		DEFINED	17	41501
AMCORE FINL INC	COM	023912108	481	16100	SH		DEFINED	05	16100
AMCORE FINL INC	COM	023912108	114	3829	SH		DEFINED	08	3829
AMCORE FINL INC	COM	023912108	450	15069	SH		DEFINED	17	15069
AMERICAN AXLE & MFG HLDGS IN 486	COM	024061103	4	144	SH		DEFINED	01	144
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	12	486	SH		OTHER	01	
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	821	32500	SH		DEFINED	05	32500
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	676	26742	SH		DEFINED	08	26742
AMERICAN AXLE & MFG HLDGS IN	FRNT 2.000%	024061AB9	2730	3423000	PRN		DEFINED	08	3423000
AMERICAN CAMPUS CMNTYS INC	COM	024835100	218	9600	SH		DEFINED	05	9600
AMERICAN CAMPUS CMNTYS INC	COM	024835100	19	850	SH		DEFINED	08	850
AMERICAN CAPITAL STRATEGIES 1000	COM	024937104	409	11318	SH		DEFINED	01	10318
AMERICAN CAPITAL STRATEGIES 4295	COM	024937104	523	14470	SH		OTHER	01	10175
AMERICAN CAPITAL STRATEGIES	COM	024937104	2098	58100	SH		DEFINED	05	58100
AMERICAN CAPITAL STRATEGIES	COM	024937104	94	2600	SH		DEFINED	08	2600
AMERICAN ELEC PWR INC 41437	COM	025537101	162623	4410721	SH		DEFINED	01	4369284
AMERICAN ELEC PWR INC 87627	COM	025537101	9542	258791	SH		OTHER	01	171164
AMERICAN ELEC PWR INC 75350	COM	025537101	10328	280123	SH		DEFINED	05	204773
AMERICAN ELEC PWR INC	COM	025537101	7273	197262	SH		DEFINED	08	197262
AMERICAN ELEC PWR INC	COM	025537101	487	13211	SH		DEFINED	17	13211
AMERICAN ELEC PWR INC	COM	025537101	19763	536026	SH		DEFINED	21	536026
AMERICAN EAGLE OUTFITTERS NE 1325	COM	02553E106	1082	35298	SH		DEFINED	01	33973
AMERICAN EAGLE OUTFITTERS NE 150	COM	02553E106	54	1775	SH		OTHER	01	1625
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	9458	308666	SH		DEFINED	05	308666
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	1219	39795	SH		DEFINED	08	39795
AMERICAN EAGLE OUTFITTERS NE 200	COM	02553E106	153	5000	SH		DEFINED	21	4800
AMERICAN EQTY INVT LIFE HLD	COM	025676206	221	18600	SH		DEFINED	05	18600
AMERICAN EQTY INVT LIFE HLD	COM	025676206	62	5200	SH		DEFINED	08	5200
AMERICAN EXPRESS CO 188084	COM	025816109	122711	2305300	SH		DEFINED	01	2117216
AMERICAN EXPRESS CO 994426	COM	025816109	101363	1904255	SH		OTHER	01	909829
AMERICAN EXPRESS CO	COM	025816109	5483	103000	SH	CALL	DEFINED	01	103000
AMERICAN EXPRESS CO	COM	025816109	21292	400000	SH	PUT	DEFINED	01	400000
AMERICAN EXPRESS CO 296700	COM	025816109	46038	864892	SH		DEFINED	05	568192
AMERICAN EXPRESS CO	COM	025816109	16155	303492	SH		DEFINED	08	303492
AMERICAN EXPRESS CO	COM	025816109	22378	420400	SH	CALL	DEFINED	08	420400
AMERICAN EXPRESS CO	COM	025816109	1331	25000	SH	PUT	DEFINED	08	25000
AMERICAN EXPRESS CO	COM	025816109	23	435	SH		DEFINED	13	235

200									
AMERICAN EXPRESS CO	COM	025816109	7629	143318	SH	DEFINED	17	143318	
AMERICAN EXPRESS CO	COM	025816109	3992	75000	SH	OTHER	17		
75000									
AMERICAN EXPRESS CO	COM	025816109	2437	45775	SH	DEFINED	20	45775	
AMERICAN EXPRESS CO	COM	025816109	46248	868837	SH	DEFINED	21	842787	
26050									
AMERICAN FINL GROUP INC OHIO	COM	025932104	574	17131	SH	DEFINED	01	16561	
570									
AMERICAN FINL GROUP INC OHIO	COM	025932104	28	846	SH	OTHER	01	590	
256									
AMERICAN FINL GROUP INC OHIO	COM	025932104	4142	123568	SH	DEFINED	05	123568	
AMERICAN FINL GROUP INC OHIO	COM	025932104	1868	55741	SH	DEFINED	08	55741	
AMERICAN FINL GROUP INC OHIO	COM	025932104	251	7500	SH	DEFINED	21	7500	
AMERICAN FINL RLTY TR	COM	02607P305		16	SH	DEFINED	01		
16									
AMERICAN FINL RLTY TR	COM	02607P305	57	3725	SH	OTHER	01	1016	
325	2384								
AMERICAN FINL RLTY TR	COM	02607P305	256	16626	SH	DEFINED	08	16626	
AMERICAN GREETINGS CORP	CL A	026375105	578	21825	SH	DEFINED	01	21165	
660									
AMERICAN GREETINGS CORP	CL A	026375105	183	6914	SH	OTHER	01	6689	
225									
AMERICAN GREETINGS CORP	CL A	026375105	4123	155585	SH	DEFINED	05	155585	
AMERICAN GREETINGS CORP	CL A	026375105	456	17189	SH	DEFINED	08	17189	
AMERICAN GREETINGS CORP	CL A	026375105	2756	104000	SH	CALL	DEFINED	08	104000
AMERICAN GREETINGS CORP	CL A	026375105	11702	441590	SH	DEFINED	21	441590	
AMERICAN HEALTHWAYS INC	COM	02649V104	187	4425	SH	DEFINED	01	4325	
100									
AMERICAN HEALTHWAYS INC	COM	02649V104	7	175	SH	OTHER	01		
175									
AMERICAN HEALTHWAYS INC	COM	02649V104	3567	84375	SH	DEFINED	05	84375	
AMERICAN HEALTHWAYS INC	COM	02649V104	68	1600	SH	DEFINED	08	1600	
AMERICAN HEALTHWAYS INC	COM	02649V104	934	22100	SH	DEFINED	21	22100	
AMERICAN HOME MTG INVT CORP	COM	02660R107	58	1669	SH	DEFINED	01	1669	
AMERICAN HOME MTG INVT CORP	COM	02660R107	937	26800	SH	DEFINED	05	26800	
AMERICAN HOME MTG INVT CORP	COM	02660R107	628	17969	SH	DEFINED	08	17969	
AMERICAN INTL GROUP INC	COM	026874107	500652	8617075	SH	DEFINED	01	8207159	
409916									
AMERICAN INTL GROUP INC	COM	026874107	231343	3981813	SH	OTHER	01	2717617	
1264196									
AMERICAN INTL GROUP INC	COM	026874107	30735	529000	SH	CALL	DEFINED	01	529000
AMERICAN INTL GROUP INC	COM	026874107	183195	3153100	SH	PUT	DEFINED	01	3153100
AMERICAN INTL GROUP INC	COM	026874107	872	15000	SH	PUT	OTHER	01	15000
AMERICAN INTL GROUP INC	COM	026874107	110305	1898535	SH	DEFINED	05	1560885	
337650									
AMERICAN INTL GROUP INC	COM	026874107	49408	850396	SH	DEFINED	08	850396	
AMERICAN INTL GROUP INC	COM	026874107	30845	530900	SH	CALL	DEFINED	08	530900
AMERICAN INTL GROUP INC	COM	026874107	9587	165000	SH	PUT	DEFINED	08	165000
AMERICAN INTL GROUP INC	COM	026874107	81	1397	SH	DEFINED	13	1397	
AMERICAN INTL GROUP INC	COM	026874107	11	187	SH	OTHER	13	67	
120									
AMERICAN INTL GROUP INC	COM	026874107	39514	680100	SH	DEFINED	17	680100	
AMERICAN INTL GROUP INC	COM	026874107	2905	50000	SH	PUT	DEFINED	17	50000
AMERICAN INTL GROUP INC	COM	026874107	2759	47492	SH	DEFINED	20	47492	
AMERICAN INTL GROUP INC	COM	026874107	156450	2692765	SH	DEFINED	21	2646530	
46235									
AMERICAN INTL GROUP INC	COM	026874107	58	1006	SH	DEFINED		1006	
AMERICAN INTL GROUP INC	COM	026874107	5810	100000	SH	CALL	DEFINED	100000	
AMERICAN ITALIAN PASTA CO	CL A	027070101	89	4250	SH	DEFINED	01	4250	
AMERICAN ITALIAN PASTA CO	CL A	027070101	2323	110525	SH	DEFINED	05	110525	
AMERICAN ITALIAN PASTA CO	CL A	027070101	110	5215	SH	DEFINED	08	5215	
AMERICAN ITALIAN PASTA CO	CL A	027070101	1310	62300	SH	DEFINED	21	62300	
AMERICAN MED SYS HLDGS INC	COM	02744M108	910	44070	SH	DEFINED	01	20030	
24040									
AMERICAN MED SYS HLDGS INC	COM	02744M108	1	50	SH	OTHER	01		
50									
AMERICAN MED SYS HLDGS INC	COM	02744M108	12380	599517	SH	DEFINED	05	599517	
AMERICAN MED SYS HLDGS INC	COM	02744M108	104	5047	SH	DEFINED	08	5047	
AMERICAN MED SYS HLDGS INC	COM	02744M108	2188	105952	SH	DEFINED	21	105952	
AMERICAN PHARMACEUTICALS PTN	COM	02886P109	9	215	SH	DEFINED	01	215	
AMERICAN PHARMACEUTICALS PTN	COM	02886P109	52	1255	SH	OTHER	01	100	
1155									
AMERICAN PHARMACEUTICALS PTN	COM	02886P109	4	100	SH	DEFINED	05	100	
AMERICAN PHARMACEUTICALS PTN	COM	02886P109	1121	27166	SH	DEFINED	08	27166	
AMERICAN PHARMACEUTICALS PTN	COM	02886P109	817	19800	SH	CALL	DEFINED	08	19800
AMERICAN PHYSICIANS CAPITAL	COM	028884104	208	5600	SH	DEFINED	05	5600	
AMERICAN PHYSICIANS CAPITAL	COM	028884104	124	3331	SH	DEFINED	08	3331	
AMERICAN RETIREMENT CORP	COM	028913101	20	1400	SH	DEFINED	08	1400	
AMERICAN RETIREMENT CORP	COM	028913101	488	33400	SH	DEFINED	17	33400	
AMERICAN PWR CONVERSION CORP	COM	029066107	1163	49315	SH	DEFINED	01	43120	
6195									
AMERICAN PWR CONVERSION CORP	COM	029066107	815	34567	SH	OTHER	01	33867	
700									
AMERICAN PWR CONVERSION CORP	COM	029066107	1704	72255	SH	DEFINED	05	72255	

AMERISOURCEBERGEN CORP 169250	COM	03073E105	18484	267302	SH	DEFINED	05	98052
AMERISOURCEBERGEN CORP	COM	03073E105	1014	14666	SH	DEFINED	08	14666
AMERISOURCEBERGEN CORP	COM	03073E105	1383	20000	SH	CALL	DEFINED	08
AMERISOURCEBERGEN CORP	COM	03073E105	11908	172200	SH	PUT	DEFINED	08
AMERISOURCEBERGEN CORP	COM	03073E105	14223	205681	SH	DEFINED	21	205681
AMERIGROUP CORP 11600 6325	COM	03073T102	1082	26915	SH	DEFINED	01	8990
AMERIGROUP CORP 4000	COM	03073T102	161	4000	SH	OTHER	01	
AMERIGROUP CORP	COM	03073T102	5704	141900	SH	DEFINED	05	141900
AMERIGROUP CORP	COM	03073T102	213	5300	SH	DEFINED	08	5300
AMERIGROUP CORP	COM	03073T102	764	19000	SH	PUT	DEFINED	08
AMERIGROUP CORP	COM	03073T102	1367	34000	SH	DEFINED	21	34000
AMERITRADE HLDG CORP NEW	COM	03074K100	20	1100	SH	DEFINED	05	1100
AMERITRADE HLDG CORP NEW	COM	03074K100	2800	150460	SH	DEFINED	08	150460
AMERITRADE HLDG CORP NEW	COM	03074K100	3142	168814	SH	DEFINED	17	168814
AMERIGAS PARTNERS L P 5050	UNIT L P INT	030975106	293	8925	SH	DEFINED	01	3875
AMERIGAS PARTNERS L P 1600	UNIT L P INT	030975106	760	23150	SH	OTHER	01	21550
AMETEK INC NEW 1060	COM	031100100	2110	50429	SH	DEFINED	01	49369
AMETEK INC NEW 6000	COM	031100100	498	11900	SH	OTHER	01	5900
AMETEK INC NEW	COM	031100100	6603	157768	SH	DEFINED	05	157768
AMETEK INC NEW	COM	031100100	647	15463	SH	DEFINED	08	15463
AMETEK INC NEW	COM	031100100	18025	430700	SH	DEFINED	21	430700
AMGEN INC 147864	COM	031162100	113705	1880666	SH	DEFINED	01	1732802
AMGEN INC 478093	COM	031162100	70260	1162088	SH	OTHER	01	683995
AMGEN INC	COM	031162100	12092	200000	SH	PUT	DEFINED	01
AMGEN INC 167000	COM	031162100	76194	1260241	SH	DEFINED	05	1093241
AMGEN INC	COM	031162100	9622	159145	SH	DEFINED	08	159145
AMGEN INC	COM	031162100	12	200	SH	DEFINED	13	200
AMGEN INC	COM	031162100	7	122	SH	OTHER	13	122
AMGEN INC	COM	031162100	14070	232724	SH	DEFINED	17	232724
AMGEN INC 1702	COM	031162100	103	1702	SH	OTHER	17	
AMGEN INC	COM	031162100	6227	103000	SH	PUT	DEFINED	17
AMGEN INC	COM	031162100	2467	40805	SH	DEFINED	20	40805
AMGEN INC 28787	COM	031162100	97036	1604955	SH	DEFINED	21	1576168
AMGEN INC	NOTE	031162AL4	6166	8475000	PRN	DEFINED	08	8475000
AMIS HLDGS INC 3225	COM	031538101	43	3225	SH	DEFINED	01	
AMIS HLDGS INC 4525	COM	031538101	60	4525	SH	OTHER	01	
AMIS HLDGS INC	COM	031538101	60	4500	SH	DEFINED	05	4500
AMIS HLDGS INC	COM	031538101	30	2272	SH	DEFINED	08	2272
AMKOR TECHNOLOGY INC	COM	031652100	16	3601	SH	DEFINED	01	3601
AMKOR TECHNOLOGY INC	COM	031652100	117	25800	SH	DEFINED	05	25800
AMKOR TECHNOLOGY INC	COM	031652100	58	12700	SH	DEFINED	08	12700
AMKOR TECHNOLOGY INC	COM	031652100	315	69500	SH	PUT	DEFINED	08
AMKOR TECHNOLOGY INC	COM	031652100	12	2700	SH	DEFINED	21	2700
AMPHENOL CORP NEW 3040	CL A	032095101	1456	36250	SH	DEFINED	01	33210
AMPHENOL CORP NEW	CL A	032095101	293	7290	SH	OTHER	01	7290
AMPHENOL CORP NEW	CL A	032095101	8878	221000	SH	DEFINED	05	221000
AMPHENOL CORP NEW	CL A	032095101	751	18703	SH	DEFINED	08	18703
AMPHENOL CORP NEW	CL A	032095101	18727	466200	SH	DEFINED	21	466200
AMSOUTH BANCORPORATION 24282	COM	032165102	61238	2355311	SH	DEFINED	01	2331029
AMSOUTH BANCORPORATION 10778	COM	032165102	1337	51441	SH	OTHER	01	40663
AMSOUTH BANCORPORATION	COM	032165102	3856	148300	SH	DEFINED	05	148300
AMSOUTH BANCORPORATION	COM	032165102	1372	52756	SH	DEFINED	08	52756
AMSOUTH BANCORPORATION	COM	032165102	577	22189	SH	DEFINED	17	22189
AMSOUTH BANCORPORATION	COM	032165102	1278	49145	SH	DEFINED	21	49145
AMSURG CORP 27550 6585	COM	03232P405	1252	45206	SH	DEFINED	01	11071
AMSURG CORP 1025	COM	03232P405	28	1025	SH	OTHER	01	
AMSURG CORP	COM	03232P405	2679	96737	SH	DEFINED	05	96737
AMSURG CORP	COM	03232P405	136	4911	SH	DEFINED	08	4911
AMSURG CORP	COM	03232P405	218	7887	SH	DEFINED	17	7887
AMSURG CORP	COM	03232P405	41	1480	SH	DEFINED	20	1480
AMSURG CORP	COM	03232P405	3241	117055	SH	DEFINED	21	117055
AMYLIN PHARMACEUTICALS INC 26806	COM	032346108	4101	195960	SH	DEFINED	01	169154
AMYLIN PHARMACEUTICALS INC 650	COM	032346108	42	2000	SH	OTHER	01	1350
AMYLIN PHARMACEUTICALS INC	COM	032346108	3178	151830	SH	DEFINED	05	151830

AMYLIN PHARMACEUTICALS INC	COM	032346108	132	6300 SH	DEFINED 08	6300
AMYLIN PHARMACEUTICALS INC	COM	032346108	110	5260 SH	DEFINED 20	5260
AMYLIN PHARMACEUTICALS INC 4410	COM	032346108	22441	1072186 SH	DEFINED 21	1067776
ANADARKO PETE CORP 20692	COM	032511107	19446	236708 SH	DEFINED 01	216016
ANADARKO PETE CORP 59164	COM	032511107	18565	225983 SH	OTHER 01	166819
ANADARKO PETE CORP	COM	032511107	4108	50000 SH	CALL DEFINED 01	50000
ANADARKO PETE CORP	COM	032511107	4108	50000 SH	PUT DEFINED 01	50000
ANADARKO PETE CORP 200	COM	032511107	10152	123575 SH	DEFINED 05	123375
ANADARKO PETE CORP	COM	032511107	7366	89666 SH	DEFINED 08	89666
ANADARKO PETE CORP	COM	032511107	4518	55000 SH	PUT DEFINED 08	55000
ANADARKO PETE CORP	COM	032511107	7401	90091 SH	DEFINED 21	90091
ANALOG DEVICES INC 38563	COM	032654105	29812	799048 SH	DEFINED 01	760485
ANALOG DEVICES INC 29641	COM	032654105	12883	345290 SH	OTHER 01	315649
ANALOG DEVICES INC	COM	032654105	5348	143345 SH	DEFINED 05	143345
ANALOG DEVICES INC	COM	032654105	1888	50605 SH	DEFINED 08	50605
ANALOG DEVICES INC	COM	032654105	716	19200 SH	DEFINED 20	19200
ANALOG DEVICES INC 24100	COM	032654105	22462	602028 SH	DEFINED 21	577928
ANALOGIC CORP 4700	COM PAR \$0.0	032657207	2313	45956 SH	DEFINED 01	41256
ANALOGIC CORP	COM PAR \$0.0	032657207	2141	42550 SH	DEFINED 05	42550
ANALOGIC CORP	COM PAR \$0.0	032657207	45	888 SH	DEFINED 08	888
ANALOGIC CORP 47000	COM PAR \$0.0	032657207	11438	227300 SH	DEFINED 21	180300
ANALYSTS INTL CORP 31300	COM	032681108	1093	319700 SH	DEFINED 01	288400
ANALYSTS INTL CORP 491000	COM	032681108	4180	1222100 SH	DEFINED 21	731100
ANAREN INC	COM	032744104	174	13260 SH	DEFINED 01	13260
ANAREN INC 1270	COM	032744104	49	3700 SH	OTHER 01	2430
ANAREN INC	COM	032744104	3803	289222 SH	DEFINED 05	289222
ANAREN INC	COM	032744104	45	3400 SH	DEFINED 08	3400
ANAREN INC	COM	032744104	3843	292213 SH	DEFINED 21	292213
ANCHOR BANCORP WIS INC 6700	COM	032839102	320	10575 SH	DEFINED 01	3875
ANCHOR BANCORP WIS INC 150	COM	032839102	5	150 SH	OTHER 01	
ANCHOR BANCORP WIS INC	COM	032839102	2384	78800 SH	DEFINED 05	78800
ANCHOR BANCORP WIS INC	COM	032839102	109	3600 SH	DEFINED 08	3600
ANCHOR BANCORP WIS INC	COM	032839102	581	19215 SH	DEFINED 17	19215
ANCHOR BANCORP WIS INC	COM	032839102	421	13900 SH	DEFINED 21	13900
ANCHOR GLASS CONTAINER CP NE	COM NEW	03304B300	12	8755 SH	DEFINED 08	8755
ANCHOR GLASS CONTAINER CP NE	COM NEW	03304B300	8	6228 SH	DEFINED 17	6228
ANDERSONS INC	COM	034164103	32	900 SH	OTHER 01	900
ANDERSONS INC	COM	034164103	179	5000 SH	DEFINED 05	5000
ANDERSONS INC	COM	034164103	11	300 SH	DEFINED 08	300
ANDREW CORP 6085	COM	034425108	1351	105863 SH	DEFINED 01	99778
ANDREW CORP 385	COM	034425108	339	26559 SH	OTHER 01	26174
ANDREW CORP	COM	034425108	3686	288848 SH	DEFINED 05	288848
ANDREW CORP	COM	034425108	1555	121879 SH	DEFINED 08	121879
ANDREW CORP	COM	034425108	20604	1614717 SH	DEFINED 21	1614717
ANDRX CORP DEL 300	ANDRX GROUP	034553107	4478	220488 SH	DEFINED 01	220188
ANDRX CORP DEL 13400	ANDRX GROUP	034553107	278	13700 SH	OTHER 01	300
ANDRX CORP DEL	ANDRX GROUP	034553107	323	15900 SH	DEFINED 05	15900
ANDRX CORP DEL	ANDRX GROUP	034553107	79	3870 SH	DEFINED 08	3870
ANDRX CORP DEL	ANDRX GROUP	034553107	4637	228300 SH	CALL DEFINED 08	228300
ANDRX CORP DEL	ANDRX GROUP	034553107	162	8000 SH	PUT DEFINED 08	8000
ANDRX CORP DEL 1940	ANDRX GROUP	034553107	3395	167180 SH	DEFINED 21	165240
ANGELICA CORP 5900	COM	034663104	445	18170 SH	DEFINED 01	12270
ANGELICA CORP 2525	COM	034663104	62	2525 SH	OTHER 01	
ANGELICA CORP	COM	034663104	857	34975 SH	DEFINED 05	34975
ANGELICA CORP	COM	034663104	47	1900 SH	DEFINED 08	1900
ANGELICA CORP	COM	034663104	3056	124690 SH	DEFINED 21	124690
ANGLO AMERN PLC	ADR	03485P102	329	14010 SH	DEFINED 01	14010
ANGLO AMERN PLC	ADR	03485P102	182	7759 SH	OTHER 01	7759
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	393	28400 SH	DEFINED 08	28400
ANGLOGOLD ASHANTI LTD 600	SPONSORED AD	035128206	79	2219 SH	DEFINED 01	1619
ANGLOGOLD ASHANTI LTD	SPONSORED AD	035128206	172	4803 SH	OTHER 01	4803
ANGLOGOLD ASHANTI LTD	SPONSORED AD	035128206	171	4775 SH	DEFINED 08	4775
ANGLOGOLD ASHANTI LTD	SPONSORED AD	035128206	214	6000 SH	PUT DEFINED 08	6000

ANGLOGOLD ASHANTI LTD	SPONSORED AD	035128206	289	8100	SH	DEFINED	21	8100	
ANHEUSER BUSCH COS INC 134007	COM	035229103	177583	3881588	SH	DEFINED	01	3747581	
ANHEUSER BUSCH COS INC 8426432	COM	035229103	468207	10234026	SH	OTHER	01	1807594	
ANHEUSER BUSCH COS INC	COM	035229103	15258	333505	SH	DEFINED	05	333505	
ANHEUSER BUSCH COS INC	COM	035229103	6199	135503	SH	DEFINED	08	135503	
ANHEUSER BUSCH COS INC	COM	035229103	1409	30800	SH	CALL	DEFINED	08	30800
ANHEUSER BUSCH COS INC	COM	035229103	2896	63300	SH	PUT	DEFINED	08	63300
ANHEUSER BUSCH COS INC	COM	035229103	67	1467	SH	DEFINED	13	1467	
ANHEUSER BUSCH COS INC	COM	035229103	16	351	SH	OTHER	13	351	
ANHEUSER BUSCH COS INC 150	COM	035229103	6528	142696	SH	DEFINED	21	142546	
ANIMAS CORP DEL	COM	03525Y105	5	250	SH	OTHER	01	250	
ANIMAS CORP DEL	COM	03525Y105	111	5532	SH	DEFINED	08	5532	
ANIMAS CORP DEL	COM	03525Y105	4299	213333	SH	DEFINED		213333	
ANIXTER INTL INC 465	COM	035290105	1103	29676	SH	DEFINED	01	29211	
ANIXTER INTL INC 225	COM	035290105	152	4090	SH	OTHER	01	3865	
ANIXTER INTL INC	COM	035290105	4526	121754	SH	DEFINED	05	121754	
ANIXTER INTL INC	COM	035290105	190	5100	SH	DEFINED	08	5100	
ANIXTER INTL INC 900	COM	035290105	6789	182660	SH	DEFINED	21	181760	
ANNALY MTG MGMT INC 32550	COM	035710409	1856	103497	SH	DEFINED	01	70947	
ANNALY MTG MGMT INC	COM	035710409	371	20675	SH	OTHER	01	20675	
ANNALY MTG MGMT INC	COM	035710409	73	4080	SH	DEFINED	05	4080	
ANNALY MTG MGMT INC	COM	035710409	14544	811150	SH	DEFINED	21	811150	
ANN TAYLOR STORES CORP 11095	COM	036115103	283	11650	SH	DEFINED	01	555	
ANN TAYLOR STORES CORP 200	COM	036115103	274	11295	SH	OTHER	01	11095	
ANN TAYLOR STORES CORP	COM	036115103	6034	248527	SH	DEFINED	05	248527	
ANN TAYLOR STORES CORP	COM	036115103	376	15505	SH	DEFINED	08	15505	
ANN TAYLOR STORES CORP	COM	036115103	4735	195000	SH	CALL	DEFINED	08	195000
ANSYS INC 13455 1000	COM	03662Q105	925	25958	SH	DEFINED	01	11503	
ANSYS INC 1518	COM	03662Q105	54	1518	SH	OTHER	01		
ANSYS INC	COM	03662Q105	10055	282120	SH	DEFINED	05	282120	
ANSYS INC	COM	03662Q105	154	4334	SH	DEFINED	08	4334	
ANSYS INC	COM	03662Q105	1010	28341	SH	DEFINED	21	28341	
ANTEON INTL CORP 7275	COM	03674E108	836	18334	SH	DEFINED	01	11059	
ANTEON INTL CORP 803	COM	03674E108	43	950	SH	OTHER	01	147	
ANTEON INTL CORP	COM	03674E108	11607	254418	SH	DEFINED	05	254418	
ANTEON INTL CORP	COM	03674E108	357	7822	SH	DEFINED	08	7822	
ANTEON INTL CORP	COM	03674E108	66	1440	SH	DEFINED	20	1440	
ANTEON INTL CORP	COM	03674E108	7460	163528	SH	DEFINED	21	163528	
ANSWER THINK INC	COM	036916104	50	14214	SH	DEFINED	08	14214	
ANTHRACITE CAP INC 2500	COM	037023108	90	7600	SH	DEFINED	01	5100	
ANTHRACITE CAP INC	COM	037023108	480	40500	SH	DEFINED	05	40500	
ANTHRACITE CAP INC	COM	037023108	122	10305	SH	DEFINED	08	10305	
ANTIGENICS INC DEL	COM	037032109	3	500	SH	DEFINED	01	500	
ANTIGENICS INC DEL	COM	037032109	66	12181	SH	OTHER	01	12181	
ANTIGENICS INC DEL	COM	037032109	60	11000	SH	DEFINED	05	11000	
ANTIGENICS INC DEL	COM	037032109	9	1724	SH	DEFINED	08	1724	
ANWORTH MORTGAGE ASSET CP 4950	COM	037347101	6094	619350	SH	DEFINED	01	614400	
ANWORTH MORTGAGE ASSET CP 4600	COM	037347101	55	5600	SH	OTHER	01	1000	
ANWORTH MORTGAGE ASSET CP	COM	037347101	354	36000	SH	DEFINED	05	36000	
ANWORTH MORTGAGE ASSET CP	COM	037347101	39	4000	SH	DEFINED	08	4000	
ANWORTH MORTGAGE ASSET CP 695600	COM	037347101	6845	695600	SH	OTHER	17		
AON CORP 16710	COM	037389103	4320	172540	SH	DEFINED	01	155830	
AON CORP 16815	COM	037389103	2420	96638	SH	OTHER	01	79823	
AON CORP	COM	037389103	3508	140095	SH	DEFINED	05	140095	
AON CORP	COM	037389103	1725	68877	SH	DEFINED	08	68877	
AON CORP	COM	037389103	1878	75000	SH	CALL	DEFINED	08	75000
AON CORP	COM	037389103	25	1000	SH	PUT	DEFINED	08	1000
AON CORP	COM	037389103	1338	53431	SH	DEFINED	21	53431	
AON CORP	DBC	3.500% 037389ATO	4133	3310000	PRN	DEFINED	08	3310000	
APACHE CORP 65179	COM	037411105	85877	1329362	SH	DEFINED	01	1264183	
APACHE CORP 95195	COM	037411105	21046	325791	SH	OTHER	01	230596	
APACHE CORP	COM	037411105	9770	151240	SH	DEFINED	05	151240	
APACHE CORP	COM	037411105	3601	55736	SH	DEFINED	08	55736	
APACHE CORP	COM	037411105	35498	549500	SH	CALL	DEFINED	08	549500

APACHE CORP 120	COM	037411105	17	260	SH	DEFINED	13	140
APACHE CORP 40300	COM	037411105	2603	40300	SH	OTHER	17	
APACHE CORP	COM	037411105	1689	26152	SH	DEFINED	20	26152
APACHE CORP 13700	COM	037411105	15055	233057	SH	DEFINED	21	219357
APARTMENT INVT & MGMT CO 3455	CL A	03748R101	983	24029	SH	DEFINED	01	20574
APARTMENT INVT & MGMT CO 3137	CL A	03748R101	402	9826	SH	OTHER	01	6689
APARTMENT INVT & MGMT CO 7100	CL A	03748R101	1998	48835	SH	DEFINED	05	41735
APARTMENT INVT & MGMT CO	CL A	03748R101	701	17138	SH	DEFINED	08	17138
APARTMENT INVT & MGMT CO	CL A	03748R101	917	22400	SH	DEFINED	21	22400
APOGEE ENTERPRISES INC 2100	COM	037598109	82	5350	SH	DEFINED	01	3250
APOGEE ENTERPRISES INC 450	COM	037598109	7	450	SH	OTHER	01	
APOGEE ENTERPRISES INC	COM	037598109	1317	85675	SH	DEFINED	05	85675
APOGEE ENTERPRISES INC	COM	037598109	71	4606	SH	DEFINED	08	4606
APOGEE ENTERPRISES INC	COM	037598109	280	18200	SH	DEFINED	21	18200
APOLLO GROUP INC 23885	CL A	037604105	3166	40471	SH	DEFINED	01	16586
APOLLO GROUP INC 845	CL A	037604105	2129	27213	SH	OTHER	01	26368
APOLLO GROUP INC	CL A	037604105	5121	65470	SH	DEFINED	05	65470
APOLLO GROUP INC	CL A	037604105	2459	31438	SH	DEFINED	08	31438
APOLLO GROUP INC	CL A	037604105	1173	15000	SH	CALL	DEFINED	15000
APOLLO GROUP INC	CL A	037604105	2347	30000	SH	PUT	DEFINED	30000
APOLLO GROUP INC	CL A	037604105	2683	34300	SH	DEFINED	17	34300
APOLLO GROUP INC	CL A	037604105	876	11200	SH	DEFINED	20	11200
APOLLO GROUP INC 5780	CL A	037604105	2405	30748	SH	DEFINED	21	24968
APOGENT TECHNOLOGIES INC	DBCV	03760AAK7	6553	5325000	PRN	DEFINED	08	5325000
APOLLO INVT CORP	COM	03761U106	86	4669	SH	DEFINED	01	4669
APOLLO INVT CORP 1008	COM	03761U106	19	1008	SH	OTHER	01	
APOLLO INVT CORP	COM	03761U106	3434	186212	SH	DEFINED	05	186212
APOLLO INVT CORP	COM	03761U106	107	5799	SH	DEFINED	08	5799
APPLE COMPUTER INC 22645	COM	037833100	10275	279144	SH	DEFINED	01	256499
APPLE COMPUTER INC 77930	COM	037833100	3404	92465	SH	OTHER	01	14535
APPLE COMPUTER INC	COM	037833100	1649	44800	SH	CALL	DEFINED	44800
APPLE COMPUTER INC	COM	037833100	1649	44800	SH	PUT	DEFINED	44800
APPLE COMPUTER INC 100	COM	037833100	14916	405203	SH	DEFINED	05	405103
APPLE COMPUTER INC	COM	037833100	31765	862947	SH	DEFINED	08	862947
APPLE COMPUTER INC	COM	037833100	61970	1683500	SH	CALL	DEFINED	1683500
APPLE COMPUTER INC	COM	037833100	43447	1180300	SH	PUT	DEFINED	1180300
APPLE COMPUTER INC	COM	037833100	9487	257722	SH	DEFINED	17	257722
APPLE COMPUTER INC	COM	037833100	12147	330000	SH	PUT	DEFINED	330000
APPLE COMPUTER INC	COM	037833100	11895	323142	SH	DEFINED	21	323142
APPLEBEES INTL INC 19600	COM	037899101	2143	80913	SH	DEFINED	01	61313
APPLEBEES INTL INC 7125	COM	037899101	664	25063	SH	OTHER	01	17938
APPLEBEES INTL INC	COM	037899101	4868	183779	SH	DEFINED	05	183779
APPLEBEES INTL INC	COM	037899101	472	17835	SH	DEFINED	08	17835
APPLEBEES INTL INC	COM	037899101	59	2240	SH	DEFINED	20	2240
APPLEBEES INTL INC	COM	037899101	11008	415535	SH	DEFINED	21	415535
APRIA HEALTHCARE GROUP INC 465	COM	037933108	570	16445	SH	DEFINED	01	15980
APRIA HEALTHCARE GROUP INC 485	COM	037933108	22	640	SH	OTHER	01	155
APRIA HEALTHCARE GROUP INC	COM	037933108	8530	246243	SH	DEFINED	05	246243
APRIA HEALTHCARE GROUP INC	COM	037933108	5566	160677	SH	DEFINED	08	160677
APRIA HEALTHCARE GROUP INC	COM	037933108	3613	104300	SH	CALL	DEFINED	104300
APRIA HEALTHCARE GROUP INC	COM	037933108	69	2000	SH	PUT	DEFINED	2000
APRIA HEALTHCARE GROUP INC	COM	037933108	148	4263	SH	DEFINED	17	4263
APRIA HEALTHCARE GROUP INC	COM	037933108	905	26140	SH	DEFINED	21	26140
APRIA HEALTHCARE GROUP INC	NOTE	3.375% 037933AB4	6674	6130000	PRN	DEFINED	05	6130000
APRIA HEALTHCARE GROUP INC	NOTE	3.375% 037933AB4	2178	2000000	PRN	DEFINED	08	2000000
APPLERA CORP 7869	COM AP BIO G	038020103	3838	195111	SH	DEFINED	01	187242
APPLERA CORP 21655	COM AP BIO G	038020103	1071	54468	SH	OTHER	01	32813
APPLERA CORP 242100	COM AP BIO G	038020103	7599	386314	SH	DEFINED	05	144214
APPLERA CORP	COM AP BIO G	038020103	1437	73046	SH	DEFINED	08	73046
APPLERA CORP 1950	COM AP BIO G	038020103	10759	546954	SH	DEFINED	21	545004
APPLERA CORP 60	COM CE GEN G	038020202	117	10687	SH	DEFINED	01	10627

APPLERA CORP 925	COM CE GEN G	038020202	61	5547	SH	OTHER	01	4622	
APPLERA CORP	COM CE GEN G	038020202	614	56000	SH	DEFINED	05	56000	
APPLERA CORP	COM CE GEN G	038020202	1003	91424	SH	DEFINED	08	91424	
APPLICA INC	COM	03815A106	10	3175	SH	DEFINED	01	3175	
APPLICA INC 150	COM	03815A106		150	SH	OTHER	01		
APPLICA INC	COM	03815A106	185	57125	SH	DEFINED	05	57125	
APPLICA INC	COM	03815A106	40	12499	SH	DEFINED	08	12499	
APPLICA INC	COM	03815A106	48	14900	SH	DEFINED	21	14900	
APPLIED DIGITAL SOLUTIONS	COM NEW	038188306	13	4100	SH	DEFINED	01	4100	
APPLIED DIGITAL SOLUTIONS	COM NEW	038188306	330	100165	SH	OTHER	01	100165	
APPLIED DIGITAL SOLUTIONS	COM NEW	038188306	10	3100	SH	DEFINED	08	3100	
APPLIED FILMS CORP	COM	038197109	710	27726	SH	DEFINED	01	27726	
APPLIED FILMS CORP 163	COM	038197109	103	4010	SH	OTHER	01	3847	
APPLIED FILMS CORP	COM	038197109	1845	72059	SH	DEFINED	05	72059	
APPLIED FILMS CORP	COM	038197109	85	3322	SH	DEFINED	08	3322	
APPLIED FILMS CORP 1400	COM	038197109	2736	106875	SH	DEFINED	21	105475	
APPLIED INDL TECHNOLOGIES IN 15050	COM	03820C105	759	23511	SH	DEFINED	01	8461	
APPLIED INDL TECHNOLOGIES IN 2437	COM	03820C105	79	2437	SH	OTHER	01		
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	2720	84225	SH	DEFINED	05	84225	
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	141	4361	SH	DEFINED	08	4361	
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	588	18200	SH	DEFINED	21	18200	
APPLIED MATLS INC 83655	COM	038222105	9299	574713	SH	DEFINED	01	491058	
APPLIED MATLS INC 62155	COM	038222105	5349	330610	SH	OTHER	01	268455	
APPLIED MATLS INC 250	COM	038222105	11615	717870	SH	DEFINED	05	717620	
APPLIED MATLS INC	COM	038222105	7454	460703	SH	DEFINED	08	460703	
APPLIED MATLS INC	COM	038222105	809	50000	SH	CALL	DEFINED	08	50000
APPLIED MATLS INC	COM	038222105	4207	260000	SH	PUT	DEFINED	08	260000
APPLIED MATLS INC	COM	038222105	13399	828096	SH	DEFINED	17	828096	
APPLIED MATLS INC	COM	038222105	19497	1205000	SH	CALL	DEFINED	17	1205000
APPLIED MATLS INC	COM	038222105	19497	1205000	SH	PUT	DEFINED	17	1205000
APPLIED MATLS INC 31570	COM	038222105	20610	1273800	SH	DEFINED	21	1242230	
APPLIED MICRO CIRCUITS CORP 1425	COM	03822W109	216	84201	SH	DEFINED	01	82776	
APPLIED MICRO CIRCUITS CORP 1775	COM	03822W109	14	5475	SH	OTHER	01	3700	
APPLIED MICRO CIRCUITS CORP	COM	03822W109	669	261450	SH	DEFINED	05	261450	
APPLIED MICRO CIRCUITS CORP	COM	03822W109	384	150064	SH	DEFINED	08	150064	
APPLIED MICRO CIRCUITS CORP 12800	COM	03822W109	161	62964	SH	DEFINED	21	50164	
APPLIED SIGNAL TECHNOLOGY IN	COM	038237103	26	1350	SH	DEFINED	01	1350	
APPLIED SIGNAL TECHNOLOGY IN 275	COM	038237103	5	275	SH	OTHER	01		
APPLIED SIGNAL TECHNOLOGY IN	COM	038237103	562	29525	SH	DEFINED	05	29525	
APPLIED SIGNAL TECHNOLOGY IN	COM	038237103	18	934	SH	DEFINED	08	934	
APPLIED SIGNAL TECHNOLOGY IN	COM	038237103	145	7600	SH	DEFINED	21	7600	
APROPOS TECHNOLOGY INC	COM	038334108	25	10000	SH	DEFINED	01	10000	
APTARGROUP INC 4275	COM	038336103	912	17955	SH	DEFINED	01	13680	
APTARGROUP INC 4975	COM	038336103	253	4975	SH	OTHER	01		
APTARGROUP INC	COM	038336103	4874	95950	SH	DEFINED	05	95950	
APTARGROUP INC	COM	038336103		2	SH	DEFINED	08	2	
APTARGROUP INC	COM	038336103	6088	119850	SH	DEFINED	21	119850	
AQUA AMERICA INC 9804	COM	03836W103	2715	91288	SH	DEFINED	01	81484	
AQUA AMERICA INC 1687	COM	03836W103	447	15017	SH	OTHER	01	13330	
AQUA AMERICA INC	COM	03836W103	6459	217181	SH	DEFINED	05	217181	
AQUA AMERICA INC	COM	03836W103	540	18174	SH	DEFINED	08	18174	
AQUA AMERICA INC 73377	COM	03836W103	6599	221880	SH	DEFINED	21	148503	
AQUANTIVE INC	COM	03839G105	81	4565	SH	DEFINED	01	4565	
AQUANTIVE INC	COM	03839G105	1	50	SH	OTHER	01	50	
AQUANTIVE INC	COM	03839G105	106	5971	SH	DEFINED	08	5971	
AQUILA INC 2395	COM	03840P102	233	64598	SH	DEFINED	01	62203	
AQUILA INC 1449	COM	03840P102	19	5146	SH	OTHER	01	3697	
AQUILA INC	COM	03840P102	2641	731528	SH	DEFINED	05	731528	
AQUILA INC	COM	03840P102	200	55506	SH	DEFINED	08	55506	
AQUILA INC	COM	03840P102	614	169963	SH	DEFINED	17	169963	
AQUILA INC	PIES 6.75%	03840P409	21694	620187	SH	DEFINED	08	620187	
ARAMARK CORP	CL B	038521100	51	1920	SH	DEFINED	01	1920	
ARAMARK CORP	CL B	038521100	32	1200	SH	DEFINED	05	1200	
ARAMARK CORP	CL B	038521100	372	14092	SH	DEFINED	08	14092	

ARAMARK CORP 1610	CL B	038521100	4870	184480	SH	DEFINED 21	182870
ARBINET THEXCHANGE INC	COM	03875P100	5837	871241	SH	DEFINED 01	871241
ARBINET THEXCHANGE INC	COM	03875P100	94	14000	SH	DEFINED 08	14000
ARBINET THEXCHANGE INC	COM	03875P100	1089	162609	SH	DEFINED	162609
ARBITRON INC 8900	COM	03875Q108	631	14720	SH	DEFINED 01	5820
ARBITRON INC 175	COM	03875Q108	8	175	SH	OTHER 01	
ARBITRON INC	COM	03875Q108	3981	92800	SH	DEFINED 05	92800
ARBITRON INC	COM	03875Q108	169	3930	SH	DEFINED 08	3930
ARBITRON INC	COM	03875Q108	897	20900	SH	DEFINED 21	20900
ARBOR RLTY TR INC	COM	038923108	278	9700	SH	DEFINED 05	9700
ARBOR RLTY TR INC	COM	038923108	92	3200	SH	DEFINED 08	3200
ARBOR RLTY TR INC	COM	038923108	368	12815	SH	DEFINED 17	12815
ARCH CHEMICALS INC 6705 1830	COM	03937R102	3073	123113	SH	DEFINED 01	114578
ARCH CHEMICALS INC 222713	COM	03937R102	5559	222713	SH	OTHER 01	
ARCH CHEMICALS INC	COM	03937R102	1949	78075	SH	DEFINED 05	78075
ARCH CHEMICALS INC	COM	03937R102	77	3100	SH	DEFINED 08	3100
ARCH CHEMICALS INC	COM	03937R102	392	15700	SH	DEFINED 21	15700
ARCH COAL INC 46090	COM	039380100	11801	216643	SH	DEFINED 01	170553
ARCH COAL INC 5175	COM	039380100	1472	27015	SH	OTHER 01	21840
ARCH COAL INC	COM	039380100	26639	489067	SH	DEFINED 05	489067
ARCH COAL INC	COM	039380100	2640	48458	SH	DEFINED 08	48458
ARCH COAL INC	COM	039380100	66	1210	SH	DEFINED 20	1210
ARCH COAL INC	COM	039380100	5363	98460	SH	DEFINED 21	98460
ARCH COAL INC	PFD CV 5% PE	039380209	5175	45000	SH	DEFINED 01	45000
ARCH COAL INC 58725	PFD CV 5% PE	039380209	6753	58725	SH	OTHER 17	
ARCHER DANIELS MIDLAND CO 53118 20719	COM	039483102	14484	677457	SH	DEFINED 01	603620
ARCHER DANIELS MIDLAND CO 98157	COM	039483102	2099	98157	SH	OTHER 01	
ARCHER DANIELS MIDLAND CO 1028900	COM	039483102	33656	1574179	SH	DEFINED 05	545279
ARCHER DANIELS MIDLAND CO	COM	039483102	2431	113682	SH	DEFINED 08	113682
ARCHER DANIELS MIDLAND CO	COM	039483102	48	2262	SH	DEFINED 13	2262
ARCHER DANIELS MIDLAND CO	COM	039483102	7357	344128	SH	DEFINED 21	344128
ARCHIPELAGO HLDG INC	COM	03957A104	273	7000	SH	DEFINED 05	7000
ARCHIPELAGO HLDG INC	COM	03957A104	409	10500	SH	DEFINED 08	10500
ARCHIPELAGO HLDG INC	COM	03957A104	5236	134291	SH	DEFINED	134291
ARCHSTONE SMITH TR 24003	COM	039583109	9325	241447	SH	DEFINED 01	217444
ARCHSTONE SMITH TR 15980	COM	039583109	1352	35009	SH	OTHER 01	19029
ARCHSTONE SMITH TR 64490	COM	039583109	52067	1348191	SH	DEFINED 05	1283701
ARCHSTONE SMITH TR	COM	039583109	3951	102296	SH	DEFINED 08	102296
ARCHSTONE SMITH TR	COM	039583109	657	17009	SH	DEFINED 17	17009
ARCHSTONE SMITH TR 800	COM	039583109	50981	1320071	SH	DEFINED 21	1319271
ARCTIC CAT INC 8700	COM	039670104	248	12075	SH	DEFINED 01	3375
ARCTIC CAT INC 125	COM	039670104	3	125	SH	OTHER 01	
ARCTIC CAT INC	COM	039670104	1170	56975	SH	DEFINED 05	56975
ARCTIC CAT INC	COM	039670104	16	800	SH	DEFINED 08	800
ARCTIC CAT INC	COM	039670104	216	10500	SH	DEFINED 21	10500
ARENA PHARMACEUTICALS INC	COM	040047102	183	26800	SH	DEFINED 05	26800
ARENA PHARMACEUTICALS INC	COM	040047102	12	1700	SH	DEFINED 08	1700
ARES CAP CORP	COM	04010L103	314	17600	SH	DEFINED 05	17600
ARES CAP CORP	COM	04010L103	20	1102	SH	DEFINED 08	1102
ARGONAUT GROUP INC	COM	040157109	10	454	SH	DEFINED 01	454
ARGONAUT GROUP INC 963	COM	040157109	105	4567	SH	OTHER 01	3604
ARGONAUT GROUP INC	COM	040157109	231	10000	SH	DEFINED 05	10000
ARGONAUT GROUP INC	COM	040157109	103	4468	SH	DEFINED 08	4468
ARGONAUT GROUP INC	COM	040157109	1219	52803	SH	DEFINED 21	52803
ARGOSY GAMING CO 13100	COM	040228108	933	20025	SH	DEFINED 01	6925
ARGOSY GAMING CO 275	COM	040228108	13	275	SH	OTHER 01	
ARGOSY GAMING CO	COM	040228108	3946	84650	SH	DEFINED 05	84650
ARGOSY GAMING CO	COM	040228108	1039	22300	SH	DEFINED 08	22300
ARGOSY GAMING CO	COM	040228108	872	18700	SH	DEFINED 21	18700
ARIBA INC	COM NEW	04033V203	3	438	SH	DEFINED 01	438
ARIBA INC	COM NEW	04033V203	1	126	SH	OTHER 01	126
ARIBA INC	COM NEW	04033V203	290	50200	SH	DEFINED 05	50200
ARIBA INC	COM NEW	04033V203	78	13500	SH	DEFINED 08	13500
ARKANSAS BEST CORP DEL 30200 7000	COM	040790107	3086	97025	SH	DEFINED 01	59825

ARKANSAS BEST CORP DEL 150	COM	040790107	5	150 SH	OTHER	01	
ARKANSAS BEST CORP DEL	COM	040790107	3267	102700 SH	DEFINED	05	102700
ARKANSAS BEST CORP DEL	COM	040790107	168	5285 SH	DEFINED	08	5285
ARKANSAS BEST CORP DEL 41000	COM	040790107	10364	325800 SH	DEFINED	21	284800
ARM HLDGS PLC	SPONSORED AD	042068106	473	77000 SH	DEFINED	08	77000
ARMOR HOLDINGS INC 27650	COM	042260109	6003	151555 SH	DEFINED	01	123905
ARMOR HOLDINGS INC 6250	COM	042260109	475	12000 SH	OTHER	01	5750
ARMOR HOLDINGS INC	COM	042260109	4677	118075 SH	DEFINED	05	118075
ARMOR HOLDINGS INC	COM	042260109	252	6360 SH	DEFINED	08	6360
ARMOR HOLDINGS INC 212640	COM	042260109	35513	896555 SH	DEFINED	21	683915
ARQULE INC 5400	COM	04269E107	66	10145 SH	DEFINED	01	4745
ARQULE INC 875	COM	04269E107	6	875 SH	OTHER	01	
ARQULE INC	COM	04269E107	697	107500 SH	DEFINED	05	107500
ARQULE INC	COM	04269E107	10	1600 SH	DEFINED	08	1600
ARQULE INC	COM	04269E107	135	20800 SH	DEFINED	21	20800
ARRIS GROUP INC	COM	04269Q100	129	14850 SH	DEFINED	01	14850
ARRIS GROUP INC	COM	04269Q100	2344	269082 SH	DEFINED	08	269082
ARRAY BIOPHARMA INC	COM	04269X105	332	52748 SH	OTHER	01	52748
ARRAY BIOPHARMA INC	COM	04269X105	45	7120 SH	DEFINED	08	7120
ARRAY BIOPHARMA INC	COM	04269X105	72	11476 SH	DEFINED	17	11476
ARROW ELECTRS INC 1720	COM	042735100	1323	48700 SH	DEFINED	01	46980
ARROW ELECTRS INC	COM	042735100	158	5820 SH	OTHER	01	5820
ARROW ELECTRS INC	COM	042735100	12133	446722 SH	DEFINED	05	446722
ARROW ELECTRS INC	COM	042735100	622	22883 SH	DEFINED	08	22883
ARROW ELECTRS INC	COM	042735100	18175	669200 SH	DEFINED	21	669200
ARROW FINL CORP	COM	042744102	303	10882 SH	DEFINED	01	10882
ARROW FINL CORP 2060	COM	042744102	57	2060 SH	OTHER	01	
ARROW FINL CORP	COM	042744102	42	1500 SH	DEFINED	05	1500
ARROW FINL CORP	COM	042744102	14	500 SH	DEFINED	08	500
ARTESYN TECHNOLOGIES INC 9000	COM	043127109	126	14475 SH	DEFINED	01	5475
ARTESYN TECHNOLOGIES INC 350	COM	043127109	3	350 SH	OTHER	01	
ARTESYN TECHNOLOGIES INC	COM	043127109	925	106325 SH	DEFINED	05	106325
ARTESYN TECHNOLOGIES INC	COM	043127109	71	8186 SH	DEFINED	08	8186
ARTESYN TECHNOLOGIES INC	COM	043127109	229	26300 SH	DEFINED	21	26300
ARTHROCARE CORP	COM	043136100	98	2792 SH	DEFINED	01	2792
ARTHROCARE CORP	COM	043136100	2155	61675 SH	DEFINED	05	61675
ARTHROCARE CORP	COM	043136100	150	4294 SH	DEFINED	08	4294
ARTHROCARE CORP	COM	043136100	4958	141902 SH	DEFINED	21	141902
ARVINMERITOR INC 670	COM	043353101	242	13592 SH	DEFINED	01	12922
ARVINMERITOR INC	COM	043353101	42	2367 SH	OTHER	01	2367
ARVINMERITOR INC	COM	043353101	3772	212011 SH	DEFINED	05	212011
ARVINMERITOR INC	COM	043353101	391	21982 SH	DEFINED	08	21982
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	151	9800 SH	DEFINED	05	9800
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	17	1086 SH	DEFINED	08	1086
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	284	26300 SH	DEFINED	05	26300
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	18	1700 SH	DEFINED	08	1700
ASHLAND INC 2545	COM	044204105	4906	68262 SH	DEFINED	01	65717
ASHLAND INC 2375	COM	044204105	646	8995 SH	OTHER	01	6620
ASHLAND INC 307	COM	044204105	43997	612171 SH	DEFINED	05	611864
ASHLAND INC	COM	044204105	8508	118386 SH	DEFINED	08	118386
ASHLAND INC	COM	044204105	2960	41191 SH	DEFINED	17	41191
ASHLAND INC	COM	044204105	18627	259176 SH	DEFINED	21	259176
ASHWORTH INC	COM	04516H101	384	42650 SH	DEFINED	01	42650
ASHWORTH INC 125	COM	04516H101	51	5625 SH	OTHER	01	5500
ASHWORTH INC	COM	04516H101	525	58299 SH	DEFINED	05	58299
ASHWORTH INC	COM	04516H101	12	1300 SH	DEFINED	08	1300
ASHWORTH INC 2100	COM	04516H101	4190	465049 SH	DEFINED	21	462949
ASK JEEVES INC	COM	045174109	6	200 SH	OTHER	01	200
ASK JEEVES INC	COM	045174109	9	300 SH	DEFINED	05	300
ASK JEEVES INC	COM	045174109	2690	89060 SH	DEFINED	08	89060
ASK JEEVES INC 400000	COM	045174109	12080	400000 SH	OTHER	17	
ASK JEEVES INC 1810	COM	045174109	91	3020 SH	DEFINED	21	1210
ASIAINFO HLDGS INC	COM	04518A104	82	14800 SH	DEFINED	05	14800
ASIAINFO HLDGS INC	COM	04518A104	10	1800 SH	DEFINED	08	1800
ASPECT MED SYS INC 1929	COM	045235108	57	1929 SH	DEFINED	01	

ASPECT MED SYS INC 311 4571	COM	045235108	199	6700 SH	OTHER	01	1818
ASPECT MED SYS INC	COM	045235108	2080	69935 SH	DEFINED	05	69935
ASPECT MED SYS INC	COM	045235108	41	1389 SH	DEFINED	08	1389
ASPECT MED SYS INC	COM	045235108	447	15016 SH	DEFINED	21	15016
ASPECT COMMUNICATIONS CORP 2255	COM	04523Q102	213	18955 SH	DEFINED	01	16700
ASPECT COMMUNICATIONS CORP	COM	04523Q102	7912	704571 SH	DEFINED	05	704571
ASPECT COMMUNICATIONS CORP	COM	04523Q102	48	4300 SH	DEFINED	08	4300
ASPECT COMMUNICATIONS CORP	COM	04523Q102	427	38000 SH	CALL	DEFINED 08	38000
ASPEN TECHNOLOGY INC 25200	COM	045327103	131	25200 SH	OTHER	01	
ASPEN TECHNOLOGY INC	COM	045327103	11	2172 SH	DEFINED	08	2172
ASSET ACCEP CAP CORP	COM	04543P100	36	1398 SH	DEFINED	08	1398
ASSET ACCEP CAP CORP	COM	04543P100	3105	119822 SH	DEFINED	21	119822
ASSOCIATED BANC CORP 1235	COM	045487105	1157	34446 SH	DEFINED	01	33211
ASSOCIATED BANC CORP 1180	COM	045487105	110	3265 SH	OTHER	01	2085
ASSOCIATED BANC CORP	COM	045487105	9739	290038 SH	DEFINED	05	290038
ASSOCIATED BANC CORP	COM	045487105	1246	37104 SH	DEFINED	08	37104
ASSOCIATED BANC CORP	COM	045487105	1055	31425 SH	DEFINED	21	31425
ASSURANT INC	COM	04621X108	15	415 SH	DEFINED	01	415
ASSURANT INC	COM	04621X108	2527	70000 SH	OTHER	01	70000
ASSURANT INC	COM	04621X108	23	625 SH	DEFINED	08	625
ASSURANT INC	COM	04621X108	3158	87491 SH	DEFINED	17	87491
ASTEC INDS INC 6000	COM	046224101	223	9600 SH	DEFINED	01	3600
ASTEC INDS INC 75	COM	046224101	2	75 SH	OTHER	01	
ASTEC INDS INC	COM	046224101	1195	51550 SH	DEFINED	05	51550
ASTEC INDS INC	COM	046224101	36	1556 SH	DEFINED	08	1556
ASTEC INDS INC	COM	046224101	285	12300 SH	DEFINED	21	12300
ASTORIA FINL CORP 3997	COM	046265104	781	27446 SH	DEFINED	01	23449
ASTORIA FINL CORP	COM	046265104	114	3997 SH	OTHER	01	3997
ASTORIA FINL CORP	COM	046265104	6404	224935 SH	DEFINED	05	224935
ASTORIA FINL CORP	COM	046265104	565	19832 SH	DEFINED	08	19832
ASTORIA FINL CORP	COM	046265104	301	10557 SH	DEFINED	17	10557
ASTORIA FINL CORP	COM	046265104	232	8150 SH	DEFINED	21	8150
ASTRAZENECA PLC 3670	SPONSORED AD	046353108	400	9689 SH	DEFINED	01	6019
ASTRAZENECA PLC 400	SPONSORED AD	046353108	303	7340 SH	OTHER	01	6940
ASTRAZENECA PLC 710	SPONSORED AD	046353108	37528	909550 SH	DEFINED	05	908840
ASTRAZENECA PLC	SPONSORED AD	046353108	4126	100000 SH	CALL	DEFINED 08	100000
ASTRAZENECA PLC 1290	SPONSORED AD	046353108	529	12820 SH	DEFINED	21	11530
ASTRONICS CORP	COM	046433108	447	49385 SH	DEFINED	01	49385
AT ROAD INC	COM	04648K105	37	14004 SH	DEFINED	08	14004
AT ROAD INC	COM	04648K105	70	26173 SH	DEFINED		26173
ASYST TECHNOLOGY CORP	COM	04648X107	161	36100 SH	DEFINED	05	36100
ASYST TECHNOLOGY CORP	COM	04648X107	10	2300 SH	DEFINED	08	2300
ATARI INC	COM	04651M105	3	1000 SH	DEFINED	01	1000
ATARI INC	COM	04651M105	102	36800 SH	DEFINED	05	36800
ATARI INC	COM	04651M105	12	4200 SH	DEFINED	08	4200
ATARI INC	COM	04651M105	134	48200 SH	DEFINED	21	48200
ATHEROGENICS INC 950	COM	047439104	372	23262 SH	DEFINED	01	22312
ATHEROGENICS INC	COM	047439104	4120	257807 SH	DEFINED	05	257807
ATHEROGENICS INC	COM	047439104	2987	186900 SH	DEFINED	08	186900
ATHEROGENICS INC	COM	047439104	10170	636400 SH	CALL	DEFINED 08	636400
ATHEROGENICS INC	COM	047439104	759	47500 SH	PUT	DEFINED 08	47500
ATHEROGENICS INC	COM	047439104	1417	88670 SH	DEFINED	21	88670
ATLAS PIPELINE PARTNERS LP 8000	UNIT L P INT	049392103	96	2200 SH	DEFINED	01	2200
ATLAS PIPELINE PARTNERS LP 8000	UNIT L P INT	049392103	392	9000 SH	OTHER	01	1000
ATMEL CORP 4340	COM	049513104	142	60375 SH	DEFINED	01	56035
ATMEL CORP 1600	COM	049513104	33	13865 SH	OTHER	01	12265
ATMEL CORP	COM	049513104	2668	1130311 SH	DEFINED	05	1130311
ATMEL CORP	COM	049513104	291	123329 SH	DEFINED	08	123329
ATMEL CORP	COM	049513104	614	260000 SH	DEFINED	21	260000
ATMOS ENERGY CORP	COM	049560105	22453	779635 SH	DEFINED	01	779635
ATMOS ENERGY CORP 7333	COM	049560105	247	8583 SH	OTHER	01	1250
ATMOS ENERGY CORP	COM	049560105	8288	287775 SH	DEFINED	05	287775
ATMOS ENERGY CORP	COM	049560105	531	18454 SH	DEFINED	08	18454
ATMOS ENERGY CORP	COM	049560105	1532	53200 SH	DEFINED	21	53200
ATWOOD OCEANICS INC 312 4315	COM	050095108	1989	32308 SH	DEFINED	01	27681
ATWOOD OCEANICS INC 130	COM	050095108	8	130 SH	OTHER	01	

AVAYA INC 8378	COM	053499109	373	44817	SH	OTHER	01	36439
AVAYA INC	COM	053499109	9835	1182120	SH	DEFINED	05	1182120
AVAYA INC	COM	053499109	467	56124	SH	DEFINED	08	56124
AVAYA INC 6190	COM	053499109	3603	433049	SH	DEFINED	21	426859
AVERY DENNISON CORP 29350	COM	053611109	10449	197296	SH	DEFINED	01	167946
AVERY DENNISON CORP 19734	COM	053611109	8739	165015	SH	OTHER	01	145281
AVERY DENNISON CORP	COM	053611109	6129	115728	SH	DEFINED	05	115728
AVERY DENNISON CORP	COM	053611109	1098	20726	SH	DEFINED	08	20726
AVERY DENNISON CORP 1810	COM	053611109	36487	688951	SH	DEFINED	21	687141
AVIALL INC NEW 1729	COM	05366B102	55	1729	SH	DEFINED	01	
AVIALL INC NEW 186 9771	COM	05366B102	363	11500	SH	OTHER	01	1543
AVIALL INC NEW	COM	05366B102	1421	44984	SH	DEFINED	05	44984
AVIALL INC NEW	COM	05366B102	88	2798	SH	DEFINED	08	2798
AVICI SYS INC	COM NEW	05367L802	45	10125	SH	DEFINED	01	10125
AVID TECHNOLOGY INC 11200	COM	05367P100	761	14275	SH	DEFINED	01	3075
AVID TECHNOLOGY INC 8800	COM	05367P100	621	11650	SH	OTHER	01	2850
AVID TECHNOLOGY INC	COM	05367P100	5126	96200	SH	DEFINED	05	96200
AVID TECHNOLOGY INC	COM	05367P100	77	1440	SH	DEFINED	08	1440
AVID TECHNOLOGY INC	COM	05367P100	1247	23400	SH	DEFINED	21	23400
AVISTA CORP 5100	COM	05379B107	365	19661	SH	DEFINED	01	14561
AVISTA CORP 3400	COM	05379B107	63	3400	SH	OTHER	01	
AVISTA CORP	COM	05379B107	3071	165175	SH	DEFINED	05	165175
AVISTA CORP	COM	05379B107	114	6119	SH	DEFINED	08	6119
AVISTA CORP	COM	05379B107	600	32300	SH	DEFINED	21	32300
AVNET INC 8063	COM	053807103	2398	106449	SH	DEFINED	01	98386
AVNET INC 700	COM	053807103	226	10027	SH	OTHER	01	9327
AVNET INC	COM	053807103	6176	274142	SH	DEFINED	05	274142
AVNET INC	COM	053807103	501	22230	SH	DEFINED	08	22230
AVNET INC	COM	053807103	56	2500	SH	DEFINED	08	2500
AVNET INC	COM	053807103	676	30000	SH	DEFINED	21	30000
AVOCENT CORP 4520	COM	053893103	745	28517	SH	DEFINED	01	23997
AVOCENT CORP 825	COM	053893103	26	1005	SH	OTHER	01	180
AVOCENT CORP	COM	053893103	7244	277128	SH	DEFINED	05	277128
AVOCENT CORP	COM	053893103	474	18126	SH	DEFINED	08	18126
AVOCENT CORP	COM	053893103	637	24358	SH	DEFINED	17	24358
AVOCENT CORP	COM	053893103	22	840	SH	DEFINED	20	840
AVOCENT CORP	COM	053893103	3062	117141	SH	DEFINED	21	117141
AVON PRODS INC 112105	COM	054303102	119067	3145748	SH	DEFINED	01	3033643
AVON PRODS INC 191538	COM	054303102	22186	586150	SH	OTHER	01	394612
AVON PRODS INC 161750	COM	054303102	16719	441721	SH	DEFINED	05	279971
AVON PRODS INC	COM	054303102	2584	68279	SH	DEFINED	08	68279
AVON PRODS INC 270	COM	054303102	10	270	SH	DEFINED	13	
AVON PRODS INC	COM	054303102	1696	44820	SH	DEFINED	20	44820
AVON PRODS INC 36200	COM	054303102	36948	976156	SH	DEFINED	21	939956
AXA 364	SPONSORED AD	054536107	189	7594	SH	DEFINED	01	7230
AXA 1819	SPONSORED AD	054536107	109	4391	SH	OTHER	01	2572
AXA	SPONSORED AD	054536107	115	4600	SH	DEFINED	21	4600
AXCELIS TECHNOLOGIES INC 20992	COM	054540109	364	53019	SH	DEFINED	01	32027
AXCELIS TECHNOLOGIES INC 27000	COM	054540109	185	27000	SH	OTHER	01	
AXCELIS TECHNOLOGIES INC	COM	054540109	2437	355217	SH	DEFINED	05	355217
AXCELIS TECHNOLOGIES INC	COM	054540109	81	11822	SH	DEFINED	08	11822
AXCELIS TECHNOLOGIES INC	COM	054540109	457	66600	SH	DEFINED	21	66600
AXONYX INC	COM	05461R101	5	4000	SH	DEFINED	01	4000
AXONYX INC 2500	COM	05461R101	3	2500	SH	OTHER	01	
AXONYX INC	COM	05461R101	14	10833	SH	DEFINED	08	10833
AZTAR CORP	COM	054802103	157	4598	SH	DEFINED	01	4598
AZTAR CORP	COM	054802103	3934	114875	SH	DEFINED	05	114875
AZTAR CORP	COM	054802103	75	2196	SH	DEFINED	08	2196
AZTAR CORP	COM	054802103	1010	29500	SH	DEFINED	08	29500
AZTAR CORP	COM	054802103	795	23200	SH	DEFINED	21	23200

BB&T CORP 36234	COM	054937107	22164	554521 SH	DEFINED 01	518287
BB&T CORP 67566	COM	054937107	9087	227358 SH	OTHER 01	159792
BB&T CORP 158900	COM	054937107	16583	414875 SH	DEFINED 05	255975
BB&T CORP	COM	054937107	4418	110545 SH	DEFINED 08	110545
BB&T CORP	COM	054937107	520	13000 SH	CALL DEFINED 08	13000
BB&T CORP	COM	054937107	520	13000 SH	PUT DEFINED 08	13000
BB&T CORP	COM	054937107	3286	82220 SH	DEFINED 21	82220
B & G FOODS INC NEW 1000	UNIT 99/99/9	05508R205	15	1000 SH	DEFINED 01	
B & G FOODS INC NEW	UNIT 99/99/9	05508R205	8777	599900 SH	DEFINED 21	599900
B A S F A G 14780	SPONSORED AD	055262505	10248	155271 SH	DEFINED 01	140491
B A S F A G 440	SPONSORED AD	055262505	187	2830 SH	OTHER 01	2390
B A S F A G	SPONSORED AD	055262505	11161	169100 SH	DEFINED 05	169100
BFC FINL CORP	CL A	055384200	21	2443 SH	DEFINED 01	2443
BFC FINL CORP	CL A	055384200	119	14000 SH	DEFINED 05	14000
BFC FINL CORP	CL A	055384200	9	1000 SH	DEFINED 08	1000
BEI TECHNOLOGIES INC	COM	05538P104	42	1575 SH	DEFINED 01	1575
BEI TECHNOLOGIES INC 50	COM	05538P104	1	50 SH	OTHER 01	
BEI TECHNOLOGIES INC	COM	05538P104	932	34925 SH	DEFINED 05	34925
BEI TECHNOLOGIES INC	COM	05538P104	32	1206 SH	DEFINED 08	1206
BEI TECHNOLOGIES INC	COM	05538P104	237	8900 SH	DEFINED 21	8900
BG PLC	ADR FIN INST	055434203	105	2513 SH	DEFINED 01	2513
BG PLC 1000	ADR FIN INST	055434203	111	2658 SH	OTHER 01	1658
BISYS GROUP INC 1155	COM	055472104	6441	431131 SH	DEFINED 01	429976
BISYS GROUP INC 350	COM	055472104	72	4835 SH	OTHER 01	4485
BISYS GROUP INC	COM	055472104	4108	274978 SH	DEFINED 05	274978
BISYS GROUP INC	COM	055472104	334	22338 SH	DEFINED 08	22338
BISYS GROUP INC	NOTE 4.000%	055472AB0	301	305000 PRN	DEFINED 01	305000
BISYS GROUP INC	NOTE 4.000%	055472AB0	4567	4625000 PRN	DEFINED 05	4625000
BJ SVCS CO 23970	COM	055482103	10872	207174 SH	DEFINED 01	183204
BJ SVCS CO 2435	COM	055482103	623	11875 SH	OTHER 01	9440
BJ SVCS CO	COM	055482103	12659	241215 SH	DEFINED 05	241215
BJ SVCS CO	COM	055482103	4658	88760 SH	DEFINED 08	88760
BJ SVCS CO	COM	055482103	13515	257536 SH	DEFINED 21	257536
BKF CAP GROUP INC	COM	05548G102	92	2430 SH	DEFINED 01	2430
BKF CAP GROUP INC	COM	05548G102	356	9381 SH	OTHER 01	9381
BKF CAP GROUP INC	COM	05548G102	15	400 SH	DEFINED 08	400
BJS WHOLESALE CLUB INC 6250	COM	05548J106	660	20325 SH	DEFINED 01	14075
BJS WHOLESALE CLUB INC	COM	05548J106	158	4850 SH	OTHER 01	4850
BJS WHOLESALE CLUB INC	COM	05548J106	5073	156127 SH	DEFINED 05	156127
BJS WHOLESALE CLUB INC	COM	05548J106	426	13123 SH	DEFINED 08	13123
BJS WHOLESALE CLUB INC	COM	05548J106	650	20000 SH	CALL DEFINED 08	20000
BJS WHOLESALE CLUB INC	COM	05548J106	3546	109130 SH	DEFINED 21	109130
BOK FINL CORP	COM NEW	05561Q201	171	3717 SH	DEFINED 01	3717
BOK FINL CORP 2000	COM NEW	05561Q201	1963	42570 SH	OTHER 01	40570
BOK FINL CORP	COM NEW	05561Q201	5	100 SH	DEFINED 05	100
BOK FINL CORP	COM NEW	05561Q201	92	1994 SH	DEFINED 08	1994
BP PLC 510233	SPONSORED AD	055622104	476474	7638249 SH	DEFINED 01	7128016
BP PLC 1368154	SPONSORED AD	055622104	360640	5781333 SH	OTHER 01	4413179
BP PLC 1055	SPONSORED AD	055622104	78102	1252033 SH	DEFINED 05	1250978
BP PLC	SPONSORED AD	055622104	52	834 SH	DEFINED 08	834
BP PLC	SPONSORED AD	055622104	374	6000 SH	CALL DEFINED 08	6000
BP PLC	SPONSORED AD	055622104	125	1998 SH	DEFINED 13	1998
BP PLC	SPONSORED AD	055622104	6	100 SH	OTHER 13	100
BP PLC 2280	SPONSORED AD	055622104	97107	1556695 SH	DEFINED 21	1554415
BRE PROPERTIES INC 1000	CL A	05564E106	272	6502 SH	DEFINED 01	5502
BRE PROPERTIES INC 2064	CL A	05564E106	301	7189 SH	OTHER 01	5125
BT GROUP PLC 925	ADR	05577E101	109	2630 SH	DEFINED 01	1705
BT GROUP PLC	ADR	05577E101	183	4410 SH	OTHER 01	4410
BMC SOFTWARE INC 5575	COM	055921100	3616	201444 SH	DEFINED 01	195869
BMC SOFTWARE INC 3845	COM	055921100	195	10880 SH	OTHER 01	7035
BMC SOFTWARE INC	COM	055921100	1547	86205 SH	DEFINED 05	86205
BMC SOFTWARE INC	COM	055921100	4683	260899 SH	DEFINED 08	260899

BMC SOFTWARE INC	COM	055921100	515	28700	SH	CALL	DEFINED	08	28700
BMC SOFTWARE INC	COM	055921100	504	28100	SH	PUT	DEFINED	08	28100
BMC SOFTWARE INC	COM	055921100	727	40480	SH		DEFINED	17	40480
BMC SOFTWARE INC	COM	055921100	547	30462	SH		DEFINED	21	30462
BAKER HUGHES INC 67114	COM	057224107	50126	979796	SH		DEFINED	01	912682
BAKER HUGHES INC 99756	COM	057224107	25889	506035	SH		OTHER	01	406279
BAKER HUGHES INC	COM	057224107	11000	215003	SH		DEFINED	05	215003
BAKER HUGHES INC	COM	057224107	2762	53992	SH		DEFINED	08	53992
BAKER HUGHES INC	COM	057224107	2046	40000	SH	CALL	DEFINED	08	40000
BAKER HUGHES INC	COM	057224107	10693	209012	SH		DEFINED	21	209012
BALDOR ELEC CO 533	COM	057741100	100	4125	SH		DEFINED	01	3592
BALDOR ELEC CO	COM	057741100	13	533	SH		OTHER	01	533
BALDOR ELEC CO	COM	057741100	2070	85100	SH		DEFINED	05	85100
BALDOR ELEC CO	COM	057741100	236	9710	SH		DEFINED	08	9710
BALDOR ELEC CO	COM	057741100	494	20300	SH		DEFINED	21	20300
BALDWIN & LYONS INC	CL B	057755209	69	2860	SH		DEFINED	01	2860
BALDWIN & LYONS INC	CL B	057755209	48	2010	SH		OTHER	01	2010
BALDWIN & LYONS INC	CL B	057755209	137	5700	SH		DEFINED	05	5700
BALDWIN & LYONS INC	CL B	057755209	31	1300	SH		DEFINED	08	1300
BALDWIN & LYONS INC	CL B	057755209	3666	152114	SH		DEFINED	21	152114
BALL CORP 425 475	COM	058498106	1065	29614	SH		DEFINED	01	28714
BALL CORP 5665	COM	058498106	204	5665	SH		OTHER	01	
BALL CORP	COM	058498106	2519	70060	SH		DEFINED	05	70060
BALL CORP	COM	058498106	1614	44892	SH		DEFINED	08	44892
BALL CORP	COM	058498106	539	14980	SH		DEFINED	21	14980
BALLARD PWR SYS INC 3400	COM	05858H104	99	21075	SH		DEFINED	01	17675
BALLARD PWR SYS INC 3600	COM	05858H104	25	5283	SH		OTHER	01	1683
BALLARD PWR SYS INC	COM	05858H104	8	1800	SH		DEFINED	08	1800
BALLY TOTAL FITNESS HLDG COR 14250	COM	05873K108	66	20400	SH		DEFINED	01	6150
BALLY TOTAL FITNESS HLDG COR 50	COM	05873K108		50	SH		OTHER	01	
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	357	110050	SH		DEFINED	05	110050
BALLY TOTAL FITNESS HLDG COR	COM	05873K108		16	SH		DEFINED	08	16
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	74	22700	SH		DEFINED	21	22700
BANC CORP	COM	05944B103	108	10200	SH		DEFINED	05	10200
BANC CORP	COM	05944B103	26	2431	SH		DEFINED	08	2431
BANCFIRST CORP	COM	05945F103	58	666	SH		DEFINED	01	666
BANCFIRST CORP	COM	05945F103	36	411	SH		OTHER	01	411
BANCFIRST CORP	COM	05945F103	261	3000	SH		DEFINED	05	3000
BANCFIRST CORP	COM	05945F103	227	2611	SH		DEFINED	08	2611
BANCFIRST CORP	COM	05945F103	2839	32633	SH		DEFINED	21	32633
BANCO SANTANDER CENT HISPANO 4355	ADR	05964H105	118	10154	SH		DEFINED	01	5799
BANCO SANTANDER CENT HISPANO	ADR	05964H105	425	36725	SH		OTHER	01	36725
BANCORPSOUTH INC	COM	059692103	156	6627	SH		DEFINED	01	6627
BANCORPSOUTH INC	COM	059692103	74	3130	SH		OTHER	01	3130
BANCORPSOUTH INC	COM	059692103	1402	59400	SH		DEFINED	05	59400
BANCORPSOUTH INC	COM	059692103	179	7600	SH		DEFINED	08	7600
BANCORPSOUTH INC	COM	059692103	5769	244470	SH		DEFINED	21	244470
BANCROFT CONV FD INC	COM	059695106	176	10065	SH		DEFINED	01	10065
BANCTRUST FINANCIAL GP	COM	05978R107	50	2575	SH		DEFINED	01	2575
BANCTRUST FINANCIAL GP	COM	05978R107	33	1700	SH		OTHER	01	1700
BANCTRUST FINANCIAL GP	COM	05978R107	139	7100	SH		DEFINED	05	7100
BANCTRUST FINANCIAL GP	COM	05978R107	72	3710	SH		DEFINED	08	3710
BANCTRUST FINANCIAL GP	COM	05978R107	2505	128240	SH		DEFINED	21	128240
BANDAG INC 155	COM	059815100	89	1935	SH		DEFINED	01	1780
BANDAG INC 75	COM	059815100	11	230	SH		OTHER	01	155
BANDAG INC	COM	059815100	1934	42006	SH		DEFINED	05	42006
BANDAG INC	COM	059815100	157	3404	SH		DEFINED	08	3404
BANK OF AMERICA CORPORATION 2187335	COM	060505104	754652	16545762	SH		DEFINED	01	14358427
BANK OF AMERICA CORPORATION 4246641	COM	060505104	595920	13065548	SH		OTHER	01	8818907
BANK OF AMERICA CORPORATION	COM	060505104	70548	1546760	SH		DEFINED	05	1546760
BANK OF AMERICA CORPORATION	COM	060505104	162	3552	SH		DEFINED	08	3552
BANK OF AMERICA CORPORATION	COM	060505104	34079	747172	SH		DEFINED	21	747172
BANK OF AMERICA CORPORATION	DEBT	060505AT1	13123	11575000	PRN		DEFINED	01	11575000
BANK AMER CHRLT NC MTN	MTNF	0.250% 06050TGD8	2601	1750000	PRN		DEFINED	17	1750000
BANK OF GRANITE CORP	COM	062401104	74	3868	SH		DEFINED	01	3868
BANK OF GRANITE CORP	COM	062401104	47	2450	SH		OTHER	01	2450
BANK OF GRANITE CORP	COM	062401104	191	10000	SH		DEFINED	05	10000
BANK OF GRANITE CORP	COM	062401104	15	800	SH		DEFINED	08	800
BANK OF GRANITE CORP	COM	062401104	3456	180543	SH		DEFINED	21	180543
BANK HAWAII CORP 600	COM	062540109	1505	29656	SH		DEFINED	01	29056

BANK HAWAII CORP 1350	COM	062540109	101	1985	SH	OTHER	01	635
BANK HAWAII CORP	COM	062540109	6042	119053	SH	DEFINED	05	119053
BANK HAWAII CORP	COM	062540109	631	12443	SH	DEFINED	08	12443
BANK MONTREAL QUE	COM	063671101	481	10346	SH	DEFINED	01	10346
BANK MUTUAL CORP NEW 1900	COM	063750103	21	1900	SH	DEFINED	01	
BANK MUTUAL CORP NEW	COM	063750103	480	43400	SH	DEFINED	05	43400
BANK MUTUAL CORP NEW	COM	063750103	111	10000	SH	DEFINED	08	10000
BANK NEW YORK INC 201514	COM	064057102	154598	5371714	SH	DEFINED	01	5170200
BANK NEW YORK INC 178202	COM	064057102	36216	1258365	SH	OTHER	01	1080163
BANK NEW YORK INC 97010	COM	064057102	70187	2438738	SH	DEFINED	05	2341728
BANK NEW YORK INC	COM	064057102	4393	152627	SH	DEFINED	08	152627
BANK NEW YORK INC 340	COM	064057102	10	340	SH	DEFINED	13	
BANK NEW YORK INC	COM	064057102	2	76	SH	DEFINED	17	76
BANK NEW YORK INC 90000	COM	064057102	2590	90000	SH	OTHER	17	
BANK NEW YORK INC 2910	COM	064057102	45419	1578152	SH	DEFINED	21	1575242
BANK SOUTH CAROLINA CORP 17569	COM	065066102	255	17569	SH	DEFINED	01	
BANK SOUTH CAROLINA CORP 1621 67348	COM	065066102	2035	140141	SH	OTHER	01	71172
BANKATLANTIC BANCORP 19400	CL A	065908501	643	33950	SH	DEFINED	01	14550
BANKATLANTIC BANCORP 500	CL A	065908501	9	500	SH	OTHER	01	
BANKATLANTIC BANCORP	CL A	065908501	5427	286375	SH	DEFINED	05	286375
BANKATLANTIC BANCORP	CL A	065908501	125	6613	SH	DEFINED	08	6613
BANKATLANTIC BANCORP	CL A	065908501	671	35400	SH	DEFINED	21	35400
BANKUNITED FINL CORP 12700	CL A	06652B103	531	19636	SH	DEFINED	01	6936
BANKUNITED FINL CORP 675	CL A	06652B103	18	675	SH	OTHER	01	
BANKUNITED FINL CORP	CL A	06652B103	2734	101125	SH	DEFINED	05	101125
BANKUNITED FINL CORP	CL A	06652B103	54	1980	SH	DEFINED	08	1980
BANKUNITED FINL CORP	CL A	06652B103	506	18700	SH	DEFINED	21	18700
BANKUNITED FINL CORP	CL A	06652B103	1836	67914	SH	DEFINED		67914
BANNER CORP	COM	06652V109	224	8000	SH	DEFINED	05	8000
BANNER CORP	COM	06652V109	64	2295	SH	DEFINED	08	2295
BANTA CORP 245	COM	066821109	185	4075	SH	DEFINED	01	3830
BANTA CORP 5108	COM	066821109	447	9853	SH	OTHER	01	4745
BANTA CORP	COM	066821109	3403	75031	SH	DEFINED	05	75031
BANTA CORP	COM	066821109	505	11143	SH	DEFINED	08	11143
BANTA CORP	COM	066821109	143	3155	SH	DEFINED	17	3155
BARD C R INC 17465	COM	067383109	10424	156723	SH	DEFINED	01	139258
BARD C R INC 725	COM	067383109	1508	22678	SH	OTHER	01	21953
BARD C R INC	COM	067383109	10172	152945	SH	DEFINED	05	152945
BARD C R INC	COM	067383109	1874	28180	SH	DEFINED	08	28180
BARD C R INC	COM	067383109	791	11900	SH	DEFINED	17	11900
BARD C R INC	COM	067383109	1432	21526	SH	DEFINED	21	21526
BARCLAYS PLC	ADR	06738E204	442	11075	SH	DEFINED	01	11075
BARCLAYS PLC 385	ADR	06738E204	1163	29113	SH	OTHER	01	28728
BARNES & NOBLE INC 17605	COM	067774109	3625	93420	SH	DEFINED	01	75815
BARNES & NOBLE INC 3650	COM	067774109	319	8224	SH	OTHER	01	4574
BARNES & NOBLE INC	COM	067774109	6126	157889	SH	DEFINED	05	157889
BARNES & NOBLE INC	COM	067774109	458	11812	SH	DEFINED	08	11812
BARNES & NOBLE INC	COM	067774109	15446	398098	SH	DEFINED	21	398098
BARNES GROUP INC 368492	COM	067806109	12197	368492	SH	DEFINED	01	
BARNES GROUP INC 1600 2075015	COM	067806109	84791	2561671	SH	OTHER	01	485056
BARNES GROUP INC	COM	067806109	2245	67825	SH	DEFINED	05	67825
BARNES GROUP INC	COM	067806109	109	3293	SH	DEFINED	08	3293
BARNES GROUP INC	COM	067806109	470	14200	SH	DEFINED	21	14200
BARRICK GOLD CORP 1160	COM	067901108	720	28775	SH	DEFINED	01	27615
BARRICK GOLD CORP 8123	COM	067901108	400	15979	SH	OTHER	01	7856
BARRICK GOLD CORP	COM	067901108	10337	412975	SH	DEFINED	08	412975
BARRICK GOLD CORP 1270	COM	067901108	7317	292330	SH	DEFINED	21	291060
BARR PHARMACEUTICALS INC 1899	COM	068306109	895	18355	SH	DEFINED	01	16456

BARR PHARMACEUTICALS INC 600	COM	068306109	951	19513 SH	OTHER	01	18913
BARR PHARMACEUTICALS INC	COM	068306109	10069	206596 SH	DEFINED	05	206596
BARR PHARMACEUTICALS INC	COM	068306109	943	19352 SH	DEFINED	08	19352
BARR PHARMACEUTICALS INC 1240	COM	068306109	5290	108540 SH	DEFINED	21	107300
BARRETT BILL CORP 854	COM	06846N104	25	854 SH	DEFINED	01	
BARRETT BILL CORP 2146	COM	06846N104	180	6069 SH	OTHER	01	3923
BARRETT BILL CORP	COM	06846N104	293	9900 SH	DEFINED	05	9900
BARRETT BILL CORP	COM	06846N104	56	1900 SH	DEFINED	08	1900
BARRETT BILL CORP	COM	06846N104	1401	47357 SH	DEFINED	21	47357
BASSETT FURNITURE INDS INC 838	COM	070203104	221	11709 SH	DEFINED	01	10871
BASSETT FURNITURE INDS INC 50	COM	070203104	1	50 SH	OTHER	01	
BASSETT FURNITURE INDS INC	COM	070203104	648	34350 SH	DEFINED	05	34350
BASSETT FURNITURE INDS INC	COM	070203104	11	600 SH	DEFINED	08	600
BASSETT FURNITURE INDS INC 9766	COM	070203104	529	28061 SH	DEFINED	21	18295
BAUSCH & LOMB INC 58539	COM	071707103	64129	772638 SH	DEFINED	01	714099
BAUSCH & LOMB INC 25090	COM	071707103	13103	157865 SH	OTHER	01	132775
BAUSCH & LOMB INC	COM	071707103	10239	123367 SH	DEFINED	05	123367
BAUSCH & LOMB INC	COM	071707103	29369	353849 SH	DEFINED	08	353849
BAUSCH & LOMB INC	COM	071707103	6789	81800 SH	CALL	DEFINED	81800
BAUSCH & LOMB INC	COM	071707103	8018	96600 SH	PUT	DEFINED	96600
BAUSCH & LOMB INC	COM	071707103	19	225 SH	DEFINED	13	225
BAUSCH & LOMB INC	COM	071707103	2042	24600 SH	DEFINED	17	24600
BAUSCH & LOMB INC	COM	071707103	1062	12800 SH	DEFINED	20	12800
BAUSCH & LOMB INC 6520	COM	071707103	9196	110791 SH	DEFINED	21	104271
BAUSCH & LOMB INC	FRNT	071707AM5	61	40000 PRN	DEFINED	01	40000
BAUSCH & LOMB INC	FRNT	071707AM5	7574	4950000 PRN	DEFINED	05	4950000
BAXTER INTL INC 60470	COM	071813109	33095	892059 SH	DEFINED	01	831589
BAXTER INTL INC 174543	COM	071813109	36651	987894 SH	OTHER	01	813351
BAXTER INTL INC 525	COM	071813109	36338	979456 SH	DEFINED	05	978931
BAXTER INTL INC	COM	071813109	10042	270677 SH	DEFINED	08	270677
BAXTER INTL INC	COM	071813109	1925	51900 SH	DEFINED	20	51900
BAXTER INTL INC 31300	COM	071813109	45107	1215818 SH	DEFINED	21	1184518
BAXTER INTL INC 3500	CORP UNITS 7	071813406	1291	23345 SH	DEFINED	01	19845
BAXTER INTL INC 425	CORP UNITS 7	071813406	691	12500 SH	OTHER	01	12075
BAXTER INTL INC	CORP UNITS 7	071813406	15263	276060 SH	DEFINED	05	276060
BE AEROSPACE INC 16775	COM	073302101	262	16775 SH	DEFINED	01	
BE AEROSPACE INC 1420	COM	073302101	22	1420 SH	OTHER	01	
BE AEROSPACE INC	COM	073302101	153	9774 SH	DEFINED	08	9774
BE AEROSPACE INC	COM	073302101	60	3870 SH	DEFINED	20	3870
BE AEROSPACE INC	COM	073302101	6132	392335 SH	DEFINED	21	392335
BEA SYS INC	COM	073325102	131	14900 SH	DEFINED	01	14900
BEA SYS INC 12950	COM	073325102	122	13950 SH	OTHER	01	1000
BEA SYS INC	COM	073325102	28	3200 SH	DEFINED	05	3200
BEA SYS INC	COM	073325102	805	91662 SH	DEFINED	08	91662
BEA SYS INC	COM	073325102	398	45300 SH	DEFINED	21	45300
BEA SYS INC	NOTE	4.000% 073325AD4	59	60000 PRN	DEFINED	01	60000
BEA SYS INC 25000	NOTE	4.000% 073325AD4	294	300000 PRN	OTHER	01	275000
BEA SYS INC	NOTE	4.000% 073325AD4	10040	10232000 PRN	DEFINED	05	10232000
BEA SYS INC 7800000	NOTE	4.000% 073325AD4	7654	7800000 PRN	OTHER	17	
BEACON ROOFING SUPPLY INC 5200	COM	073685109	137	5200 SH	OTHER	01	
BEACON ROOFING SUPPLY INC	COM	073685109	67	2563 SH	DEFINED	08	2563
BEACON ROOFING SUPPLY INC	COM	073685109	2130	81000 SH	DEFINED	17	81000
BEAR STEARNS COS INC 1746 2590	COM	073902108	5462	52548 SH	DEFINED	01	48212
BEAR STEARNS COS INC 8977	COM	073902108	933	8977 SH	OTHER	01	
BEAR STEARNS COS INC 7450	COM	073902108	6724	64695 SH	DEFINED	05	57245
BEAR STEARNS COS INC	COM	073902108	1433	13784 SH	DEFINED	08	13784
BEAR STEARNS COS INC	COM	073902108	12785	123000 SH	CALL	DEFINED	123000
BEAR STEARNS COS INC	COM	073902108	104	1000 SH	PUT	DEFINED	1000
BEAR STEARNS COS INC	COM	073902108	3036	29209 SH	DEFINED	17	29209
BEAR STEARNS COS INC	COM	073902108	23529	226372 SH	DEFINED	21	226372

BEARINGPOINT INC 999	COM	074002106	7	999 SH	OTHER	01		
BEARINGPOINT INC	COM	074002106	1028	140200 SH	DEFINED	05	140200	
BEARINGPOINT INC	COM	074002106	1621	221200 SH	DEFINED	08	221200	
BEAZER HOMES USA INC 140	COM	07556Q105	119	2090 SH	DEFINED	01	1950	
BEAZER HOMES USA INC 200	COM	07556Q105	11	200 SH	OTHER	01		
BEAZER HOMES USA INC	COM	07556Q105	4656	81474 SH	DEFINED	05	81474	
BEAZER HOMES USA INC	COM	07556Q105	1067	18673 SH	DEFINED	08	18673	
BEAZER HOMES USA INC	COM	07556Q105	4075	71300 SH	PUT	DEFINED	08	71300
BEAZER HOMES USA INC	COM	07556Q105	1456	25478 SH	DEFINED	17	25478	
BECKMAN COULTER INC 600	COM	075811109	1606	25265 SH	DEFINED	01	24665	
BECKMAN COULTER INC 1585	COM	075811109	583	9175 SH	OTHER	01	7590	
BECKMAN COULTER INC	COM	075811109	8944	140692 SH	DEFINED	05	140692	
BECKMAN COULTER INC	COM	075811109	800	12581 SH	DEFINED	08	12581	
BECKMAN COULTER INC	COM	075811109	801	12600 SH	DEFINED	20	12600	
BECKMAN COULTER INC 6400	COM	075811109	4862	76485 SH	DEFINED	21	70085	
BECTON DICKINSON & CO 17527	COM	075887109	19691	375273 SH	DEFINED	01	357746	
BECTON DICKINSON & CO 92858	COM	075887109	12468	237624 SH	OTHER	01	144766	
BECTON DICKINSON & CO 32950	COM	075887109	8910	169820 SH	DEFINED	05	136870	
BECTON DICKINSON & CO	COM	075887109	3807	72558 SH	DEFINED	08	72558	
BECTON DICKINSON & CO	COM	075887109	7346	139999 SH	DEFINED	21	139999	
BED BATH & BEYOND INC 47763	COM	075896100	11122	266194 SH	DEFINED	01	218431	
BED BATH & BEYOND INC 2325	COM	075896100	4701	112518 SH	OTHER	01	110193	
BED BATH & BEYOND INC	COM	075896100	1253	30000 SH	CALL	DEFINED	01	30000
BED BATH & BEYOND INC	COM	075896100	1253	30000 SH	PUT	DEFINED	01	30000
BED BATH & BEYOND INC 7350	COM	075896100	5546	132740 SH	DEFINED	05	125390	
BED BATH & BEYOND INC	COM	075896100	2270	54344 SH	DEFINED	08	54344	
BED BATH & BEYOND INC	COM	075896100	5954	142500 SH	CALL	DEFINED	08	142500
BED BATH & BEYOND INC	COM	075896100	3342	80000 SH	PUT	DEFINED	08	80000
BED BATH & BEYOND INC	COM	075896100	23	550 SH	DEFINED	13	550	
BED BATH & BEYOND INC	COM	075896100	2223	53200 SH	DEFINED	17	53200	
BED BATH & BEYOND INC 6970	COM	075896100	38112	912217 SH	DEFINED	21	905247	
BEDFORD PPTY INVS INC	COM PAR \$0.0	076446301	9	400 SH	DEFINED	01	400	
BEDFORD PPTY INVS INC 1500	COM PAR \$0.0	076446301	43	1875 SH	OTHER	01	375	
BEDFORD PPTY INVS INC	COM PAR \$0.0	076446301	256	11100 SH	DEFINED	05	11100	
BEDFORD PPTY INVS INC	COM PAR \$0.0	076446301	162	7053 SH	DEFINED	08	7053	
BEDFORD PPTY INVS INC	COM PAR \$0.0	076446301	160	6954 SH	DEFINED	17	6954	
BEL FUSE INC 8000	CL B	077347300	420	13750 SH	DEFINED	01	5750	
BEL FUSE INC	CL B	077347300	1347	44075 SH	DEFINED	05	44075	
BEL FUSE INC	CL B	077347300	18	600 SH	DEFINED	08	600	
BEL FUSE INC	CL B	077347300	232	7600 SH	DEFINED	21	7600	
BELDEN CDT INC 8400	COM	077454106	788	37175 SH	DEFINED	01	28775	
BELDEN CDT INC 2300	COM	077454106	49	2300 SH	OTHER	01		
BELDEN CDT INC	COM	077454106	3466	163487 SH	DEFINED	05	163487	
BELDEN CDT INC	COM	077454106	146	6886 SH	DEFINED	08	6886	
BELDEN CDT INC	COM	077454106	3600	169810 SH	DEFINED	21	169810	
BELL MICROPRODUCTS INC 43900	COM	078137106	565	60075 SH	DEFINED	01	16175	
BELL MICROPRODUCTS INC 475	COM	078137106	4	475 SH	OTHER	01		
BELL MICROPRODUCTS INC	COM	078137106	1132	120475 SH	DEFINED	05	120475	
BELL MICROPRODUCTS INC	COM	078137106	15	1585 SH	DEFINED	08	1585	
BELL MICROPRODUCTS INC	COM	078137106	181	19300 SH	DEFINED	21	19300	
BELLSOUTH CORP 366106	COM	079860102	127756	4808270 SH	DEFINED	01	4442164	
BELLSOUTH CORP 751213	COM	079860102	87901	3308269 SH	OTHER	01	2557056	
BELLSOUTH CORP 57200	COM	079860102	53834	2026124 SH	DEFINED	05	1968924	
BELLSOUTH CORP	COM	079860102	6509	244990 SH	DEFINED	08	244990	
BELLSOUTH CORP	COM	079860102	6470	243500 SH	CALL	DEFINED	08	243500
BELLSOUTH CORP	COM	079860102	1554	58500 SH	PUT	DEFINED	08	58500
BELLSOUTH CORP	COM	079860102	60	2249 SH	DEFINED	13	2249	
BELLSOUTH CORP	COM	079860102	8187	308137 SH	DEFINED	17	308137	
BELLSOUTH CORP	COM	079860102	21256	800000 SH	PUT	DEFINED	17	800000
BELLSOUTH CORP	COM	079860102	1150	43300 SH	DEFINED	20	43300	
BELLSOUTH CORP 23820	COM	079860102	62097	2337127 SH	DEFINED	21	2313307	
BELO CORP	COM SER A	080555105	14272	595414 SH	DEFINED	01	588629	

6785								
BELO CORP 13800	COM SER A	080555105	21533	898344	SH	OTHER	01	884544
BELO CORP	COM SER A	080555105	5699	237765	SH	DEFINED	05	237765
BELO CORP	COM SER A	080555105	469	19563	SH	DEFINED	08	19563
BELO CORP	COM SER A	080555105	36	1500	SH	DEFINED	21	1500
BEMA GOLD CORP	COM	08135F107	16	6668	SH	DEFINED	01	6668
BEMA GOLD CORP	COM	08135F107	24	10000	SH	OTHER	01	10000
BEMIS INC 104612	COM	081437105	2794	105290	SH	DEFINED	01	678
BEMIS INC 13850 20916	COM	081437105	37109	1398226	SH	OTHER	01	1363460
BEMIS INC 1025	COM	081437105	43497	1638905	SH	DEFINED	05	1637880
BEMIS INC	COM	081437105	1003	37808	SH	DEFINED	08	37808
BEMIS INC	COM	081437105	265	10000	SH	CALL	DEFINED	10000
BEMIS INC	COM	081437105	13257	499516	SH	DEFINED	21	499516
BENCHMARK ELECTRS INC 4350 27187	COM	08160H101	7605	249998	SH	DEFINED	01	218461
BENCHMARK ELECTRS INC 2200	COM	08160H101	67	2200	SH	OTHER	01	
BENCHMARK ELECTRS INC	COM	08160H101	3839	126212	SH	DEFINED	05	126212
BENCHMARK ELECTRS INC	COM	08160H101	67	2200	SH	DEFINED	08	2200
BENCHMARK ELECTRS INC 243287	COM	08160H101	43916	1443664	SH	DEFINED	21	1200377
BENNETT ENVIRONMENTAL INC	COM	081906109	1590	500000	SH	DEFINED	21	500000
BERKLEY W R CORP 1158	COM	084423102	1428	40022	SH	DEFINED	01	38864
BERKLEY W R CORP	COM	084423102	61	1720	SH	OTHER	01	1720
BERKLEY W R CORP	COM	084423102	9596	268960	SH	DEFINED	05	268960
BERKLEY W R CORP	COM	084423102	964	27024	SH	DEFINED	08	27024
BERKLEY W R CORP	COM	084423102	54	1500	SH	DEFINED	21	1500
BERKSHIRE HATHAWAY INC DEL 18	CL A	084670108	21961	263	SH	DEFINED	01	245
BERKSHIRE HATHAWAY INC DEL 166	CL A	084670108	33150	397	SH	OTHER	01	231
BERKSHIRE HATHAWAY INC DEL 913	CL B	084670207	56438	20276	SH	DEFINED	01	19363
BERKSHIRE HATHAWAY INC DEL 4352	CL B	084670207	49031	17615	SH	OTHER	01	13263
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	14	5	SH	DEFINED	05	5
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	2784	1000	SH	DEFINED	17	1000
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	5108	1835	SH	DEFINED	20	1835
BERKSHIRE HATHAWAY INC DEL 1050	CL B	084670207	38050	13670	SH	DEFINED	21	12620
BERRY PETE CO 30	CL A	085789105	2	30	SH	DEFINED	01	
BERRY PETE CO 270	CL A	085789105	140	2650	SH	OTHER	01	2380
BERRY PETE CO	CL A	085789105	132	2500	SH	DEFINED	05	2500
BERRY PETE CO	CL A	085789105	164	3100	SH	DEFINED	08	3100
BEST BUY INC 68133	COM	086516101	129895	1894893	SH	DEFINED	01	1826760
BEST BUY INC 69384	COM	086516101	30639	446958	SH	OTHER	01	377574
BEST BUY INC 44500	COM	086516101	11940	174182	SH	DEFINED	05	129682
BEST BUY INC	COM	086516101	21143	308432	SH	DEFINED	08	308432
BEST BUY INC	COM	086516101	3428	50000	SH	CALL	DEFINED	50000
BEST BUY INC	COM	086516101	8356	121900	SH	PUT	DEFINED	121900
BEST BUY INC 170	COM	086516101	12	170	SH	DEFINED	13	
BEST BUY INC	COM	086516101	2	36	SH	DEFINED	17	36
BEST BUY INC 4120	COM	086516101	25867	377341	SH	DEFINED	21	373221
BEVERLY ENTERPRISES INC	COM NEW	087851309	172	13486	SH	DEFINED	08	13486
BEVERLY HILLS BANCORP DEL	COM	087866109	114	10400	SH	DEFINED	05	10400
BEVERLY HILLS BANCORP DEL	COM	087866109	15	1396	SH	DEFINED	08	1396
BHP BILLITON LTD 1100	SPONSORED AD	088606108	119	4342	SH	DEFINED	01	3242
BHP BILLITON LTD 4015	SPONSORED AD	088606108	2923	107060	SH	OTHER	01	103045
BIG LOTS INC 480	COM	089302103	203	15315	SH	DEFINED	01	14835
BIG LOTS INC 115	COM	089302103	4	295	SH	OTHER	01	180
BIG LOTS INC	COM	089302103	1551	117110	SH	DEFINED	05	117110
BIG LOTS INC	COM	089302103	789	59586	SH	DEFINED	08	59586
BIG LOTS INC 4800	COM	089302103	441	33311	SH	DEFINED	21	28511
BIMINI MTG MGMT INC	CL A	09031E400	226	16000	SH	DEFINED	05	16000
BIMINI MTG MGMT INC	CL A	09031E400	34	2400	SH	DEFINED	08	2400
BINDVIEW DEV CORP 48611	COM	090327107	1512	545761	SH	DEFINED	01	497150
BINDVIEW DEV CORP	COM	090327107	20	7325	SH	OTHER	01	7325

BINDVIEW DEV CORP 568900	COM	090327107	6247	2255300	SH	DEFINED 21	1686400
BIO RAD LABS INC	CL A	090572207	247	4175	SH	DEFINED 01	4175
BIO RAD LABS INC	CL A	090572207	38	648	SH	OTHER 01	648
BIO RAD LABS INC	CL A	090572207	793	13400	SH	DEFINED 05	13400
BIO RAD LABS INC	CL A	090572207	74	1250	SH	DEFINED 08	1250
BIO RAD LABS INC	CL A	090572207	3638	61439	SH	DEFINED 21	61439
BIOMET INC 4504	COM	090613100	2406	69465	SH	DEFINED 01	64961
BIOMET INC 2000	COM	090613100	820	23671	SH	OTHER 01	21671
BIOMET INC	COM	090613100	3855	111334	SH	DEFINED 05	111334
BIOMET INC	COM	090613100	1124	32471	SH	DEFINED 08	32471
BIOMET INC	COM	090613100	1039	30000	SH	CALL DEFINED 08	30000
BIOMET INC	COM	090613100	1039	30000	SH	PUT DEFINED 08	30000
BIOMET INC	COM	090613100	5576	161011	SH	DEFINED 21	161011
BIOMARIN PHARMACEUTICAL INC 5800	COM	09061G101	956	127800	SH	DEFINED 01	122000
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	41	5500	SH	DEFINED 05	5500
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	40	5300	SH	DEFINED 08	5300
BIOMARIN PHARMACEUTICAL INC 153990	COM	09061G101	4509	602765	SH	DEFINED 21	448775
BIOGEN IDEC INC 6585	COM	09062X103	2645	76788	SH	DEFINED 01	70203
BIOGEN IDEC INC 18810	COM	09062X103	1172	34013	SH	OTHER 01	15203
BIOGEN IDEC INC	COM	09062X103	5217	151434	SH	DEFINED 05	151434
BIOGEN IDEC INC	COM	09062X103	3377	98015	SH	DEFINED 08	98015
BIOGEN IDEC INC	COM	09062X103	577	16763	SH	DEFINED 17	16763
BIOGEN IDEC INC	COM	09062X103	503	14600	SH	DEFINED 20	14600
BIOGEN IDEC INC 7430	COM	09062X103	20092	583221	SH	DEFINED 21	575791
BIOMED REALTY TRUST INC	COM	09063H107	142	5946	SH	DEFINED 01	5946
BIOMED REALTY TRUST INC	COM	09063H107	47	1950	SH	OTHER 01	1950
BIOMED REALTY TRUST INC	COM	09063H107	2912	122100	SH	DEFINED 05	122100
BIOMED REALTY TRUST INC	COM	09063H107	38	1600	SH	DEFINED 08	1600
BIOMED REALTY TRUST INC	COM	09063H107	3608	151290	SH	DEFINED 21	151290
BIOSANTE PHARMACEUTICALS INC	COM NEW	09065V203	134	35800	SH	DEFINED 01	35800
BIOSANTE PHARMACEUTICALS INC	COM NEW	09065V203	28	7500	SH	OTHER 01	7500
BIOSANTE PHARMACEUTICALS INC	COM NEW	09065V203	134	35800	SH	DEFINED 05	35800
BIOSANTE PHARMACEUTICALS INC 1900	COM NEW	09065V203	841	224900	SH	DEFINED 21	223000
BIOTECH HOLDERS TR	DEPOSTRY RCP	09067D201	2759	16490	SH	DEFINED 01	16490
BIOTECH HOLDERS TR	DEPOSTRY RCP	09067D201	255	1524	SH	OTHER 01	1524
BIOTECH HOLDERS TR	DEPOSTRY RCP	09067D201	2217	13250	SH	DEFINED 05	13250
BIOTECH HOLDERS TR	DEPOSTRY RCP	09067D201	232083	1387225	SH	DEFINED 08	1387225
BIOTECH HOLDERS TR	DEPOSTRY RCP	09067D201	8365	50000	SH	CALL DEFINED 08	50000
BIOVAIL CORP	COM	09067J109	33	2122	SH	DEFINED 01	2122
BIOVAIL CORP	COM	09067J109	131	8450	SH	OTHER 01	8450
BIOVAIL CORP	COM	09067J109	720	46416	SH	DEFINED 08	46416
BIOSCRIP INC	COM	09069N108	125	20900	SH	DEFINED 05	20900
BIOSCRIP INC	COM	09069N108	11	1800	SH	DEFINED 08	1800
BIOLASE TECHNOLOGY INC 1000	COM	090911108	49	7700	SH	DEFINED 01	6700
BIOLASE TECHNOLOGY INC	COM	090911108	373	59025	SH	DEFINED 05	59025
BIOLASE TECHNOLOGY INC	COM	090911108	29	4600	SH	DEFINED 08	4600
BIOLASE TECHNOLOGY INC	COM	090911108	97	15400	SH	DEFINED 21	15400
BIOSITE INC 3000	COM	090945106	323	5875	SH	DEFINED 01	2875
BIOSITE INC 200	COM	090945106	11	200	SH	OTHER 01	
BIOSITE INC	COM	090945106	2498	45425	SH	DEFINED 05	45425
BIOSITE INC	COM	090945106	134	2443	SH	DEFINED 08	2443
BIOSITE INC	COM	090945106	522	9500	SH	PUT DEFINED 08	9500
BIOSITE INC	COM	090945106	616	11200	SH	DEFINED 21	11200
BLACK & DECKER CORP 4035	COM	091797100	5579	62096	SH	DEFINED 01	58061
BLACK & DECKER CORP 34981	COM	091797100	5228	58186	SH	OTHER 01	23205
BLACK & DECKER CORP	COM	091797100	2886	32115	SH	DEFINED 05	32115
BLACK & DECKER CORP	COM	091797100	2026	22550	SH	DEFINED 08	22550
BLACK & DECKER CORP	COM	091797100	1590	17700	SH	CALL DEFINED 08	17700
BLACK & DECKER CORP	COM	091797100	1121	12478	SH	DEFINED 21	12478
BLACK BOX CORP DEL 7300 400	COM	091826107	800	22600	SH	DEFINED 01	14900
BLACK BOX CORP DEL 7057	COM	091826107	250	7057	SH	OTHER 01	
BLACK BOX CORP DEL	COM	091826107	2434	68750	SH	DEFINED 05	68750
BLACK BOX CORP DEL	COM	091826107	28	800	SH	DEFINED 08	800
BLACK BOX CORP DEL	COM	091826107	3523	99510	SH	DEFINED 21	99510
BLACK HILLS CORP 310	COM	092113109	304	8250	SH	DEFINED 01	7940
BLACK HILLS CORP 900	COM	092113109	187	5085	SH	OTHER 01	4185
BLACK HILLS CORP	COM	092113109	3626	98396	SH	DEFINED 05	98396

BLACK HILLS CORP	COM	092113109	360	9782 SH	DEFINED 08	9782
BLACKROCK INSD MUN TERM TR I	COM	092474105	38	3415 SH	DEFINED 01	3415
BLACKROCK INSD MUN TERM TR I	COM	092474105	78	6933 SH	OTHER 01	6933
BLACKROCK INSD MUN INCOME TR	COM	092479104	32	2075 SH	DEFINED 01	2075
BLACKROCK INSD MUN INCOME TR	COM	092479104	500	32300 SH	OTHER 01	31300
1000						
BLACKROCK INVT QUALITY MUN T	COM	09247D105	173	10268 SH	DEFINED 01	6113
4155						
BLACKROCK INVT QUALITY MUN T	COM	09247D105	90	5355 SH	OTHER 01	5355
BLACKROCK INCOME TR INC	COM	09247F100	20	3000 SH	DEFINED 01	3000
BLACKROCK INCOME TR INC	COM	09247F100	56	8284 SH	OTHER 01	8284
BLACKROCK FL INSD MUN 2008 T	COM	09247H106	83	5350 SH	DEFINED 01	5350
BLACKROCK FL INSD MUN 2008 T	COM	09247H106	180	11625 SH	OTHER 01	11000
625						
BLACKROCK INSD MUN 2008 TRM	COM	09247K109	169	10500 SH	DEFINED 01	10500
BLACKROCK INSD MUN 2008 TRM	COM	09247K109	134	8332 SH	OTHER 01	1867
6465						
BLACKROCK MUN TARGET TERM TR	COM	09247M105	44	4332 SH	DEFINED 01	3332
1000						
BLACKROCK MUN TARGET TERM TR	COM	09247M105	131	12900 SH	OTHER 01	12900
BLACKROCK INC	CL A	09247X101	418	5200 SH	DEFINED 01	5200
BLACKROCK INC	CL A	09247X101	176	2189 SH	DEFINED 08	2189
BLACKROCK INC	CL A	09247X101	402	5000 SH	DEFINED 21	5000
BLACKROCK MUN INCOME TR	SH BEN INT	09248F109	62	4000 SH	DEFINED 01	4000
BLACKROCK MUN INCOME TR	SH BEN INT	09248F109	400	25998 SH	OTHER 01	25998
BLACKROCK N J MUN INCOME TR	SH BEN INT	09248J101	319	20300 SH	DEFINED 01	20300
BLACKROCK FL MUNICIPAL BOND	COM	09249K107	159	10000 SH	DEFINED 01	10000
BLAIR CORP	COM	092828102	4	100 SH	OTHER 01	100
BLAIR CORP	COM	092828102	249	6300 SH	DEFINED 05	6300
BLAIR CORP	COM	092828102	16	400 SH	DEFINED 08	400
BLOCK H & R INC	COM	093671105	12594	215830 SH	DEFINED 01	197020
18810						
BLOCK H & R INC	COM	093671105	4322	74078 SH	OTHER 01	23383
50695						
BLOCK H & R INC	COM	093671105	24108	413161 SH	DEFINED 05	175961
237200						
BLOCK H & R INC	COM	093671105	1215	20828 SH	DEFINED 08	20828
BLOCK H & R INC	COM	093671105	5485	94000 SH	CALL DEFINED 08	94000
BLOCK H & R INC	COM	093671105	3326	57000 SH	DEFINED 21	57000
BLOCKBUSTER INC	CL A	093679108	3	300 SH	OTHER 01	300
BLOCKBUSTER INC	CL A	093679108	1327	145500 SH	DEFINED 05	145500
BLOCKBUSTER INC	CL A	093679108	136	14925 SH	DEFINED 08	14925
BLOCKBUSTER INC	CL A	093679108	4697	515000 SH	OTHER 17	
515000						
BLOCKBUSTER INC	CL A	093679108	4985	546610 SH	DEFINED 21	542600
4010						
BLOCKBUSTER INC	CL B	093679207	3	300 SH	DEFINED 08	300
BLOCKBUSTER INC	CL B	093679207	2853	332500 SH	DEFINED 21	332500
BLUE CHIP VALUE FD INC	COM	095333100	135	21063 SH	DEFINED 01	21063
BLUE CHIP VALUE FD INC	COM	095333100	13	2000 SH	OTHER 01	
2000						
BLUE NILE INC	COM	09578R103	358	10955 SH	DEFINED 01	3910
240 6805						
BLUE NILE INC	COM	09578R103	16	480 SH	OTHER 01	
480						
BLUE NILE INC	COM	09578R103	5677	173669 SH	DEFINED 05	173669
BLUE NILE INC	COM	09578R103	176	5391 SH	DEFINED 08	5391
BLUE NILE INC	COM	09578R103	34	1040 SH	DEFINED 20	1040
BLUE NILE INC	COM	09578R103	2805	85798 SH	DEFINED 21	85798
BLUEGREEN CORP	COM	096231105	212	12200 SH	DEFINED 05	12200
BLUEGREEN CORP	COM	096231105	17	1000 SH	DEFINED 08	1000
BLYTH INC	COM	09643P108	271	9675 SH	DEFINED 01	9340
335						
BLYTH INC	COM	09643P108	123	4385 SH	OTHER 01	3835
550						
BLYTH INC	COM	09643P108	2723	97087 SH	DEFINED 05	97087
BLYTH INC	COM	09643P108	252	8989 SH	DEFINED 08	8989
BOB EVANS FARMS INC	COM	096761101	165	7075 SH	DEFINED 01	6730
345						
BOB EVANS FARMS INC	COM	096761101	43	1845 SH	OTHER 01	1845
BOB EVANS FARMS INC	COM	096761101	2497	106980 SH	DEFINED 05	106980
BOB EVANS FARMS INC	COM	096761101	238	10192 SH	DEFINED 08	10192
BOB EVANS FARMS INC	COM	096761101	4250	182071 SH	DEFINED 21	182071
BOEING CO	COM	097023105	111303	1686407 SH	DEFINED 01	1610150
76257						
BOEING CO	COM	097023105	49116	744175 SH	OTHER 01	457597
286578						
BOEING CO	COM	097023105	39138	593000 SH	PUT DEFINED 01	593000
BOEING CO	COM	097023105	33461	506991 SH	DEFINED 05	506991
BOEING CO	COM	097023105	7735	117198 SH	DEFINED 08	117198
BOEING CO	COM	097023105	3630	55000 SH	PUT DEFINED 08	55000
BOEING CO	COM	097023105	27	415 SH	DEFINED 13	225
190						
BOEING CO	COM	097023105	12931	195920 SH	DEFINED 17	195920
BOEING CO	COM	097023105	1610	24400 SH	PUT DEFINED 17	24400

BOEING CO 225	COM	097023105	26503	401568 SH	DEFINED 21	401343
BOIS D ARC ENERGY INC	COM	09738U103	755	51189 SH	DEFINED 05	51189
BOIS D ARC ENERGY INC	COM	09738U103	10	700 SH	DEFINED 08	700
BOIS D ARC ENERGY INC 2100	COM	09738U103	5155	349514 SH	DEFINED 21	347414
BOMBAY CO INC	COM	097924104	548	96200 SH	DEFINED 01	96200
BOMBAY CO INC	COM	097924104	78	13600 SH	OTHER 01	13600
BOMBAY CO INC	COM	097924104	389	68260 SH	DEFINED 05	68260
BOMBAY CO INC	COM	097924104	28	4981 SH	DEFINED 08	4981
BOMBAY CO INC	COM	097924104	477	83750 SH	DEFINED 17	83750
BOMBAY CO INC 5200	COM	097924104	1543	270640 SH	DEFINED 21	265440
BONE CARE INTL INC	COM	098072101	488	14800 SH	DEFINED 01	14800
BONE CARE INTL INC	COM	098072101	66	2000 SH	OTHER 01	2000
BONE CARE INTL INC	COM	098072101	488	14800 SH	DEFINED 05	14800
BONE CARE INTL INC	COM	098072101	46	1400 SH	DEFINED 08	1400
BONE CARE INTL INC 700	COM	098072101	808	24500 SH	DEFINED 21	23800
BOOKHAM INC	COM	09856E105		12 SH	DEFINED 01	12
BOOKHAM INC	COM	09856E105	135	42707 SH	DEFINED 17	42707
BORDERS GROUP INC 680	COM	099709107	387	15300 SH	DEFINED 01	14620
BORDERS GROUP INC 300	COM	099709107	25	980 SH	OTHER 01	680
BORDERS GROUP INC	COM	099709107	4100	161996 SH	DEFINED 05	161996
BORDERS GROUP INC	COM	099709107	999	39453 SH	DEFINED 08	39453
BORG WARNER INC 2160	COM	099724106	1137	21191 SH	DEFINED 01	19031
BORG WARNER INC 550	COM	099724106	584	10884 SH	OTHER 01	10334
BORG WARNER INC	COM	099724106	7926	147680 SH	DEFINED 05	147680
BORG WARNER INC	COM	099724106	752	14018 SH	DEFINED 08	14018
BORG WARNER INC	COM	099724106	17706	329900 SH	DEFINED 21	329900
BORLAND SOFTWARE CORP 1821 150	COM	099849101	86	12602 SH	DEFINED 01	10631
BORLAND SOFTWARE CORP	COM	099849101	1856	270563 SH	DEFINED 05	270563
BORLAND SOFTWARE CORP	COM	099849101	36	5293 SH	DEFINED 08	5293
BOSTON COMMUNICATIONS GROUP	COM	100582105	49	23900 SH	DEFINED 01	23900
BOSTON COMMUNICATIONS GROUP 275	COM	100582105	1	275 SH	OTHER 01	
BOSTON COMMUNICATIONS GROUP	COM	100582105	2	800 SH	DEFINED 05	800
BOSTON COMMUNICATIONS GROUP	COM	100582105	14	6770 SH	DEFINED 08	6770
BOSTON PRIVATE FINL HLDGS IN 15775	COM	101119105	1738	68960 SH	DEFINED 01	53185
BOSTON PRIVATE FINL HLDGS IN 4121	COM	101119105	104	4121 SH	OTHER 01	
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	14448	573333 SH	DEFINED 05	573333
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	101	4000 SH	DEFINED 08	4000
BOSTON PRIVATE FINL HLDGS IN 1400	COM	101119105	3432	136200 SH	DEFINED 21	134800
BOSTON PROPERTIES INC 19000	COM	101121101	2832	40455 SH	DEFINED 01	21455
BOSTON PROPERTIES INC 330	COM	101121101	2076	29655 SH	OTHER 01	29325
BOSTON PROPERTIES INC 530	COM	101121101	29254	417920 SH	DEFINED 05	417390
BOSTON PROPERTIES INC	COM	101121101	165	2361 SH	DEFINED 08	2361
BOSTON PROPERTIES INC	COM	101121101	1046	14942 SH	DEFINED 17	14942
BOSTON PROPERTIES INC 400	COM	101121101	28393	405620 SH	DEFINED 21	405220
BOSTON SCIENTIFIC CORP 87336	COM	101137107	10771	398911 SH	DEFINED 01	311575
BOSTON SCIENTIFIC CORP 108805	COM	101137107	3909	144773 SH	OTHER 01	35968
BOSTON SCIENTIFIC CORP 812600	COM	101137107	36836	1364297 SH	DEFINED 05	551697
BOSTON SCIENTIFIC CORP	COM	101137107	3337	123578 SH	DEFINED 08	123578
BOSTON SCIENTIFIC CORP	COM	101137107	3254	120500 SH	CALL DEFINED 08	120500
BOSTON SCIENTIFIC CORP	COM	101137107	7389	273654 SH	DEFINED 21	273654
BOWATER INC 3295	COM	102183100	2321	71694 SH	DEFINED 01	68399
BOWATER INC 15750	COM	102183100	1065	32907 SH	OTHER 01	17157
BOWATER INC	COM	102183100	5497	169828 SH	DEFINED 05	169828
BOWATER INC	COM	102183100	701	21667 SH	DEFINED 08	21667
BOWATER INC 1380	COM	102183100	176	5440 SH	DEFINED 21	4060
BOWNE & CO INC	COM	103043105	106	7325 SH	DEFINED 01	7325
BOWNE & CO INC 1000	COM	103043105	18	1240 SH	OTHER 01	240
BOWNE & CO INC	COM	103043105	1486	102740 SH	DEFINED 05	102740
BOWNE & CO INC	COM	103043105	26	1800 SH	DEFINED 08	1800
BOWNE & CO INC	COM	103043105	328	22700 SH	DEFINED 21	22700
BOYD GAMING CORP	COM	103304101	433	8475 SH	DEFINED 01	7825

650									
BOYD GAMING CORP 225	COM	103304101	45	875	SH	OTHER	01	650	
BOYD GAMING CORP	COM	103304101	7266	142110	SH	DEFINED	05	142110	
BOYD GAMING CORP	COM	103304101	844	16513	SH	DEFINED	08	16513	
BOYD GAMING CORP	COM	103304101	946	18500	SH	PUT	DEFINED	08	18500
BOYKIN LODGING CO	COM	103430104	11	800	SH	DEFINED	01	800	
BOYKIN LODGING CO	COM	103430104	178	13300	SH	DEFINED	05	13300	
BOYKIN LODGING CO	COM	103430104	12	900	SH	DEFINED	08	900	
BRADLEY PHARMACEUTICALS INC 7900	COM	104576103	114	10650	SH	DEFINED	01	2750	
BRADLEY PHARMACEUTICALS INC	COM	104576103	453	42150	SH	DEFINED	05	42150	
BRADLEY PHARMACEUTICALS INC	COM	104576103	693	64428	SH	DEFINED	08	64428	
BRADLEY PHARMACEUTICALS INC	COM	104576103	106	9900	SH	DEFINED	21	9900	
BRADY CORP 10800	CL A	104674106	18216	587607	SH	DEFINED	01	576807	
BRADY CORP 2150	CL A	104674106	67	2150	SH	OTHER	01		
BRADY CORP	CL A	104674106	4266	137600	SH	DEFINED	05	137600	
BRADY CORP	CL A	104674106	211	6798	SH	DEFINED	08	6798	
BRADY CORP	CL A	104674106	924	29800	SH	DEFINED	21	29800	
BRANDYWINE RLTY TR	SH BEN INT N	105368203	687	22399	SH	DEFINED	01	22399	
BRANDYWINE RLTY TR	SH BEN INT N	105368203	68	2230	SH	OTHER	01	2230	
BRANDYWINE RLTY TR	SH BEN INT N	105368203	1303	42500	SH	DEFINED	05	42500	
BRANDYWINE RLTY TR	SH BEN INT N	105368203	98	3210	SH	DEFINED	08	3210	
BRANDYWINE RLTY TR	SH BEN INT N	105368203	830	27092	SH	DEFINED	17	27092	
BRANDYWINE RLTY TR	SH BEN INT N	105368203	5433	177260	SH	DEFINED	21	177260	
BRASCAN CORP 300	CL A LTD VT	10549P606	294	7708	SH	DEFINED	01	7408	
BRASCAN CORP 5250	CL A LTD VT	10549P606	229	5995	SH	OTHER	01	745	
BRIGGS & STRATTON CORP 6800	COM	109043109	3027	87425	SH	DEFINED	01	80625	
BRIGGS & STRATTON CORP 11318	COM	109043109	471	13618	SH	OTHER	01	2300	
BRIGGS & STRATTON CORP	COM	109043109	6048	174700	SH	DEFINED	05	174700	
BRIGGS & STRATTON CORP	COM	109043109	176	5090	SH	DEFINED	08	5090	
BRIGGS & STRATTON CORP 79400	COM	109043109	16018	462670	SH	DEFINED	21	383270	
BRIGHAM EXPLORATION CO	COM	109178103	176	19300	SH	DEFINED	05	19300	
BRIGHAM EXPLORATION CO	COM	109178103	29	3205	SH	DEFINED	08	3205	
BRIGHTPOINT INC	COM NEW	109473405	140	6300	SH	DEFINED	01	6300	
BRIGHTPOINT INC	COM NEW	109473405	95	4300	SH	OTHER	01	4300	
BRIGHTPOINT INC	COM NEW	109473405	204	9200	SH	DEFINED	05	9200	
BRIGHTPOINT INC	COM NEW	109473405	22	1000	SH	DEFINED	08	1000	
BRIGHTPOINT INC	COM NEW	109473405	7428	334750	SH	DEFINED	21	334750	
BRILLIANCE CHINA AUTO HLDG L	SPONSORED AD	10949Q105	696	40000	SH	DEFINED	21	40000	
BRINKER INTL INC 7070	COM	109641100	2053	51259	SH	DEFINED	01	44189	
BRINKER INTL INC 300	COM	109641100	218	5440	SH	OTHER	01	5140	
BRINKER INTL INC	COM	109641100	12923	322673	SH	DEFINED	05	322673	
BRINKER INTL INC	COM	109641100	2414	60263	SH	DEFINED	08	60263	
BRINKER INTL INC	COM	109641100	1642	41000	SH	CALL	DEFINED	08	41000
BRINKER INTL INC	COM	109641100	48	1200	SH	DEFINED	20	1200	
BRINKER INTL INC	COM	109641100	20619	514830	SH	DEFINED	21	514830	
BRINKS CO 1055	COM	109696104	960	26680	SH	DEFINED	01	25625	
BRINKS CO	COM	109696104	878	24400	SH	OTHER	01	24400	
BRINKS CO	COM	109696104	5123	142311	SH	DEFINED	05	142311	
BRINKS CO	COM	109696104	1617	44906	SH	DEFINED	08	44906	
BRINKS CO	COM	109696104	1255	34854	SH	DEFINED	17	34854	
BRINKS CO	COM	109696104	2880	80000	SH	DEFINED	21	80000	
BRISTOL MYERS SQUIBB CO 511625	COM	110122108	1523067	60971444	SH	DEFINED	01	60459819	
BRISTOL MYERS SQUIBB CO 5759674	COM	110122108	228216	9135958	SH	OTHER	01	3376284	
BRISTOL MYERS SQUIBB CO	COM	110122108	21836	874120	SH	DEFINED	05	874120	
BRISTOL MYERS SQUIBB CO	COM	110122108	21549	862662	SH	DEFINED	08	862662	
BRISTOL MYERS SQUIBB CO	COM	110122108	8464	338836	SH	DEFINED	17	338836	
BRISTOL MYERS SQUIBB CO 1050	COM	110122108	11841	474020	SH	DEFINED	21	472970	
BRISTOL MYERS SQUIBB CO 13925000	DBC	110122AN8	13703	13925000	PRN	OTHER	17		
BRISTOL WEST HLDGS INC 7407	COM	11037M105	1423	77750	SH	DEFINED	01	70343	
BRISTOL WEST HLDGS INC	COM	11037M105	242	13200	SH	DEFINED	05	13200	
BRISTOL WEST HLDGS INC	COM	11037M105	102	5600	SH	DEFINED	08	5600	
BRISTOL WEST HLDGS INC 96800	COM	11037M105	6943	379400	SH	DEFINED	21	282600	
BROADCOM CORP 13555	CL A	111320107	3078	86644	SH	DEFINED	01	73089	
BROADCOM CORP 2595	CL A	111320107	330	9285	SH	OTHER	01	6690	
BROADCOM CORP	CL A	111320107	4036	113600	SH	DEFINED	05	113600	

BROADCOM CORP	CL A	111320107	5397	151898 SH	DEFINED 08	151898
BROADCOM CORP	CL A	111320107	1833	51596 SH	DEFINED 17	51596
BROADCOM CORP	CL A	111320107	41	1150 SH	DEFINED 20	1150
BROADCOM CORP	CL A	111320107	20342	572523 SH	DEFINED 21	572523
BROADWING CORP 10	COM	11161E101	7	1530 SH	DEFINED 01	1520
BROADWING CORP	COM	11161E101	2	510 SH	OTHER 01	510
BROADWING CORP	COM	11161E101	229	49500 SH	DEFINED 05	49500
BROADWING CORP	COM	11161E101	15	3200 SH	DEFINED 08	3200
BROADWING CORP	COM	11161E101	17	3745 SH	DEFINED	3745
BROCADE COMMUNICATIONS SYS I	COM	111621108	6	1485 SH	DEFINED 01	1485
BROCADE COMMUNICATIONS SYS I	COM	111621108	8	2020 SH	OTHER 01	2020
BROCADE COMMUNICATIONS SYS I	COM	111621108	791	203900 SH	DEFINED 05	203900
BROCADE COMMUNICATIONS SYS I	COM	111621108	176	45243 SH	DEFINED 08	45243
BROCADE COMMUNICATIONS SYS I 7210	COM	111621108	1171	301930 SH	DEFINED 21	294720
BROOKFIELD PPTYS CORP 1105	COM	112900105	38	1330 SH	DEFINED 01	225
BROOKFIELD PPTYS CORP	COM	112900105	19139	664535 SH	DEFINED 21	664535
BROOKLINE BANCORP INC DEL 8005	COM	11373M107	563	34648 SH	DEFINED 01	26643
BROOKLINE BANCORP INC DEL 12800	COM	11373M107	259	15923 SH	OTHER 01	3123
BROOKLINE BANCORP INC DEL	COM	11373M107	4852	298425 SH	DEFINED 05	298425
BROOKLINE BANCORP INC DEL	COM	11373M107	65	4000 SH	DEFINED 08	4000
BROOKLINE BANCORP INC DEL	COM	11373M107	667	41000 SH	DEFINED 21	41000
BROOKLYN FEDERAL BANCORP INC	COM	114039100	218	20380 SH	DEFINED 17	20380
BROOKS AUTOMATION INC 1800	COM	114340102	1061	71450 SH	DEFINED 01	69650
BROOKS AUTOMATION INC 7575	COM	114340102	112	7575 SH	OTHER 01	
BROOKS AUTOMATION INC	COM	114340102	2195	147832 SH	DEFINED 05	147832
BROOKS AUTOMATION INC	COM	114340102	53	3600 SH	DEFINED 08	3600
BROOKS AUTOMATION INC 2700	COM	114340102	1780	119887 SH	DEFINED 21	117187
BROOKTROUT INC	COM	114580103	16	1425 SH	DEFINED 01	1425
BROOKTROUT INC 200	COM	114580103	5	480 SH	OTHER 01	280
BROOKTROUT INC	COM	114580103	358	32075 SH	DEFINED 05	32075
BROOKTROUT INC	COM	114580103	2	200 SH	DEFINED 08	200
BROOKTROUT INC	COM	114580103	94	8400 SH	DEFINED 21	8400
BROWN & BROWN INC 6540	COM	115236101	4006	89150 SH	DEFINED 01	82610
BROWN & BROWN INC 175	COM	115236101	176	3915 SH	OTHER 01	3740
BROWN & BROWN INC	COM	115236101	6199	137940 SH	DEFINED 05	137940
BROWN & BROWN INC	COM	115236101	712	15836 SH	DEFINED 08	15836
BROWN & BROWN INC	COM	115236101	1225	27250 SH	DEFINED 21	27250
BROWN FORMAN CORP	CL A	115637100	2882	45025 SH	DEFINED 01	45025
BROWN FORMAN CORP	CL A	115637100	310	4842 SH	OTHER 01	4842
BROWN FORMAN CORP	CL A	115637100	44	685 SH	DEFINED 05	685
BROWN FORMAN CORP 2760	CL B	115637209	3055	50521 SH	DEFINED 01	47761
BROWN FORMAN CORP	CL B	115637209	521	8610 SH	OTHER 01	8610
BROWN FORMAN CORP	CL B	115637209	1885	31185 SH	DEFINED 05	31185
BROWN FORMAN CORP	CL B	115637209	687	11360 SH	DEFINED 08	11360
BROWN FORMAN CORP	CL B	115637209	747	12362 SH	DEFINED 21	12362
BROWN SHOE INC NEW	COM	115736100	84	2150 SH	DEFINED 01	2150
BROWN SHOE INC NEW 783	COM	115736100	31	783 SH	OTHER 01	
BROWN SHOE INC NEW	COM	115736100	2368	60475 SH	DEFINED 05	60475
BROWN SHOE INC NEW	COM	115736100	67	1700 SH	DEFINED 08	1700
BROWN SHOE INC NEW	COM	115736100	478	12200 SH	DEFINED 21	12200
BRUNSWICK CORP 2855	COM	117043109	2392	55220 SH	DEFINED 01	52365
BRUNSWICK CORP 770	COM	117043109	120	2775 SH	OTHER 01	2005
BRUNSWICK CORP	COM	117043109	2288	52815 SH	DEFINED 05	52815
BRUNSWICK CORP	COM	117043109	1405	32429 SH	DEFINED 08	32429
BRUNSWICK CORP	COM	117043109	580	13391 SH	DEFINED 21	13391
BRUSH ENGINEERED MATLS INC 10713	COM	117421107	1282	89875 SH	DEFINED 01	79162
BRUSH ENGINEERED MATLS INC	COM	117421107	17	1218 SH	OTHER 01	1218
BRUSH ENGINEERED MATLS INC	COM	117421107	906	63550 SH	DEFINED 05	63550
BRUSH ENGINEERED MATLS INC	COM	117421107	14	1000 SH	DEFINED 08	1000
BRUSH ENGINEERED MATLS INC 115300	COM	117421107	6417	450000 SH	DEFINED 21	334700
BRYN MAWR BK CORP 1060	COM	117665109	247	12911 SH	DEFINED 01	11851
BRYN MAWR BK CORP	COM	117665109	72	3751 SH	OTHER 01	3751
BRYN MAWR BK CORP	COM	117665109	84	4402 SH	DEFINED 08	4402
BRYN MAWR BK CORP	COM	117665109	3992	208922 SH	DEFINED 21	208922
BUCA INC	COM	117769109	10	2000 SH	DEFINED 01	2000
BUCA INC	COM	117769109	1954	374300 SH	DEFINED 21	374300
BUCKEYE PARTNERS L P	UNIT LTD PAR	118230101	1019	22172 SH	DEFINED 01	22172

BUCKEYE PARTNERS L P 8875	UNIT LTD PAR	118230101	1086	23625 SH	OTHER	01	14750
BUCKEYE TECHNOLOGIES INC 15000 8400	COM	118255108	915	114775 SH	DEFINED	01	91375
BUCKEYE TECHNOLOGIES INC 300	COM	118255108	2	300 SH	OTHER	01	
BUCKEYE TECHNOLOGIES INC	COM	118255108	974	122200 SH	DEFINED	05	122200
BUCKEYE TECHNOLOGIES INC	COM	118255108	12	1500 SH	DEFINED	08	1500
BUCKEYE TECHNOLOGIES INC 70300	COM	118255108	2128	267000 SH	DEFINED	21	196700
BUCKLE INC 7793	COM	118440106	3641	82125 SH	DEFINED	01	74332
BUCKLE INC	COM	118440106	195	4400 SH	DEFINED	05	4400
BUCKLE INC	COM	118440106	124	2800 SH	DEFINED	08	2800
BUCKLE INC 183699	COM	118440106	24133	544275 SH	DEFINED	21	360576
BUCYRUS INTL INC NEW 8845	CL A	118759109	336	8845 SH	DEFINED	01	
BUCYRUS INTL INC NEW 505 4830	CL A	118759109	370	9730 SH	OTHER	01	4395
BUCYRUS INTL INC NEW	CL A	118759109	6319	166376 SH	DEFINED	05	166376
BUCYRUS INTL INC NEW	CL A	118759109	60	1588 SH	DEFINED	08	1588
BUCYRUS INTL INC NEW	CL A	118759109	34	900 SH	DEFINED	20	900
BUCYRUS INTL INC NEW	CL A	118759109	1980	52135 SH	DEFINED	21	52135
BUFFALO WILD WINGS INC	COM	119848109	14	441 SH	DEFINED	01	441
BUFFALO WILD WINGS INC	COM	119848109	9	300 SH	DEFINED	08	300
BUFFALO WILD WINGS INC	COM	119848109	3749	120160 SH	DEFINED	21	120160
BUILD A BEAR WORKSHOP	COM	120076104	209	8921 SH	DEFINED	01	8921
BUILD A BEAR WORKSHOP	COM	120076104	23	1000 SH	OTHER	01	1000
BUILD A BEAR WORKSHOP	COM	120076104	126	5374 SH	DEFINED	08	5374
BUILD A BEAR WORKSHOP	COM	120076104	23	1000 SH	PUT	DEFINED	1000
BUILDING MATLS HLDG CORP 4400	COM	120113105	752	10850 SH	DEFINED	01	6450
BUILDING MATLS HLDG CORP 1625	COM	120113105	113	1625 SH	OTHER	01	
BUILDING MATLS HLDG CORP	COM	120113105	3295	47550 SH	DEFINED	05	47550
BUILDING MATLS HLDG CORP	COM	120113105	200	2891 SH	DEFINED	08	2891
BUILDING MATLS HLDG CORP	COM	120113105	9039	130453 SH	DEFINED	21	130453
BURLINGTON COAT FACTORY 6700	COM	121579106	504	11825 SH	DEFINED	01	5125
BURLINGTON COAT FACTORY	COM	121579106	4274	100225 SH	DEFINED	05	100225
BURLINGTON COAT FACTORY	COM	121579106	132	3100 SH	DEFINED	08	3100
BURLINGTON COAT FACTORY	COM	121579106	900	21100 SH	DEFINED	21	21100
BURLINGTON NORTHN SANTA FE C 19023	COM	12189T104	22382	475409 SH	DEFINED	01	456386
BURLINGTON NORTHN SANTA FE C 161246	COM	12189T104	14201	301640 SH	OTHER	01	140394
BURLINGTON NORTHN SANTA FE C 152610	COM	12189T104	50693	1076745 SH	DEFINED	05	924135
BURLINGTON NORTHN SANTA FE C	COM	12189T104	2724	57866 SH	DEFINED	08	57866
BURLINGTON NORTHN SANTA FE C	COM	12189T104	20871	443303 SH	DEFINED	21	443303
BURLINGTON RES INC 53181	COM	122014103	15600	282408 SH	DEFINED	01	229227
BURLINGTON RES INC 86080	COM	122014103	10010	181216 SH	OTHER	01	95136
BURLINGTON RES INC 50	COM	122014103	9258	167590 SH	DEFINED	05	167540
BURLINGTON RES INC	COM	122014103	5551	100482 SH	DEFINED	08	100482
BURLINGTON RES INC	COM	122014103	4251	76962 SH	DEFINED	21	76962
BUSINESS OBJECTS S A 8615	SPONSORED AD	12328X107	534	20315 SH	DEFINED	01	11700
BUSINESS OBJECTS S A	SPONSORED AD	12328X107	20	745 SH	OTHER	01	745
BUSINESS OBJECTS S A	SPONSORED AD	12328X107	48	1830 SH	DEFINED	20	1830
BUSINESS OBJECTS S A	SPONSORED AD	12328X107	1392	52920 SH	DEFINED	21	52920
C&D TECHNOLOGIES INC 200	COM	124661109	26	2875 SH	DEFINED	01	2675
C&D TECHNOLOGIES INC	COM	124661109	2	200 SH	OTHER	01	200
C&D TECHNOLOGIES INC	COM	124661109	769	83700 SH	DEFINED	05	83700
C&D TECHNOLOGIES INC	COM	124661109	131	14252 SH	DEFINED	08	14252
C&D TECHNOLOGIES INC	COM	124661109	155	16900 SH	DEFINED	21	16900
CBL & ASSOC PPTYS INC	COM	124830100	1205	27976 SH	DEFINED	01	27976
CBL & ASSOC PPTYS INC 2400	COM	124830100	126	2936 SH	OTHER	01	536
CBL & ASSOC PPTYS INC	COM	124830100	26	600 SH	DEFINED	21	600
CBRL GROUP INC 2505	COM	12489V106	294	7561 SH	DEFINED	01	5056
CBRL GROUP INC 459	COM	12489V106	154	3964 SH	OTHER	01	3505
CBRL GROUP INC	COM	12489V106	4119	106003 SH	DEFINED	05	106003
CBRL GROUP INC	COM	12489V106	545	14024 SH	DEFINED	08	14024
C COR INC 1250	COM	125010108	90	13195 SH	DEFINED	01	11945
C COR INC	COM	125010108	2975	434356 SH	DEFINED	05	434356
C COR INC	COM	125010108	1302	190130 SH	DEFINED	08	190130
C COR INC	COM	125010108	217	31700 SH	DEFINED	21	31700

C D I CORP	COM	125071100	39	1800	SH	DEFINED 01	1800
C D I CORP	COM	125071100	972	44325	SH	DEFINED 05	44325
C D I CORP	COM	125071100	37	1700	SH	DEFINED 08	1700
C D I CORP	COM	125071100	228	10400	SH	DEFINED 21	10400
C D W CORP 710	COM	12512N105	781	13710	SH	DEFINED 01	13000
C D W CORP 275	COM	12512N105	56	985	SH	OTHER 01	710
C D W CORP	COM	12512N105	9146	160591	SH	DEFINED 05	160591
C D W CORP	COM	12512N105	993	17443	SH	DEFINED 08	17443
CEC ENTMT INC 25400 9900	COM	125137109	4605	109416	SH	DEFINED 01	74116
CEC ENTMT INC	COM	125137109	4543	107925	SH	DEFINED 05	107925
CEC ENTMT INC	COM	125137109	218	5180	SH	DEFINED 08	5180
CEC ENTMT INC 67162	COM	125137109	14284	339371	SH	DEFINED 21	272209
CH ENERGY GROUP INC 200	COM	12541M102	649	13344	SH	DEFINED 01	13144
CH ENERGY GROUP INC 3700	COM	12541M102	298	6134	SH	OTHER 01	2434
CH ENERGY GROUP INC	COM	12541M102	2669	54875	SH	DEFINED 05	54875
CH ENERGY GROUP INC	COM	12541M102	44	900	SH	DEFINED 08	900
CH ENERGY GROUP INC	COM	12541M102	8376	172240	SH	DEFINED 21	172240
C H ROBINSON WORLDWIDE INC 3010	COM	12541W100	1781	30609	SH	DEFINED 01	27599
C H ROBINSON WORLDWIDE INC 300	COM	12541W100	78	1345	SH	OTHER 01	1045
C H ROBINSON WORLDWIDE INC	COM	12541W100	11440	196562	SH	DEFINED 05	196562
C H ROBINSON WORLDWIDE INC	COM	12541W100	1093	18785	SH	DEFINED 08	18785
C H ROBINSON WORLDWIDE INC	COM	12541W100	27	460	SH	DEFINED 20	460
C H ROBINSON WORLDWIDE INC	COM	12541W100	7235	124320	SH	DEFINED 21	124320
CIGNA CORP 35128	COM	125509109	47424	443087	SH	DEFINED 01	407959
CIGNA CORP 47006	COM	125509109	38507	359773	SH	OTHER 01	312767
CIGNA CORP 58600	COM	125509109	45766	427602	SH	DEFINED 05	369002
CIGNA CORP	COM	125509109	2499	23348	SH	DEFINED 08	23348
CIGNA CORP	COM	125509109	1616	15100	SH	DEFINED 20	15100
CIGNA CORP 7890	COM	125509109	36350	339621	SH	DEFINED 21	331731
CIT GROUP INC 16310	COM	125581108	9956	231689	SH	DEFINED 01	215379
CIT GROUP INC 10785	COM	125581108	483	11235	SH	OTHER 01	450
CIT GROUP INC	COM	125581108	32491	756138	SH	DEFINED 05	756138
CIT GROUP INC	COM	125581108	2647	61609	SH	DEFINED 08	61609
CIT GROUP INC	COM	125581108	942	21911	SH	DEFINED 17	21911
CIT GROUP INC	COM	125581108	18915	440200	SH	DEFINED 21	440200
CLECO CORP NEW 4300	COM	12561W105	771	35746	SH	DEFINED 01	31446
CLECO CORP NEW 11260	COM	12561W105	401	18588	SH	OTHER 01	7328
CLECO CORP NEW	COM	12561W105	3672	170225	SH	DEFINED 05	170225
CLECO CORP NEW	COM	12561W105	212	9842	SH	DEFINED 08	9842
CLECO CORP NEW	COM	12561W105	1148	53200	SH	DEFINED 21	53200
CKX INC	COM	12562M106	529	41100	SH	DEFINED 17	41100
CMGI INC 2120	COM	125750109	119	62978	SH	DEFINED 01	60858
CMGI INC 1280	COM	125750109	38	20200	SH	OTHER 01	18920
CMGI INC	COM	125750109	178	94100	SH	DEFINED 05	94100
CMGI INC	COM	125750109	45	23721	SH	DEFINED 08	23721
CMS ENERGY CORP 8970	COM	125896100	864	57350	SH	DEFINED 01	48380
CMS ENERGY CORP 9580	COM	125896100	323	21450	SH	OTHER 01	11870
CMS ENERGY CORP	COM	125896100	3476	230790	SH	DEFINED 05	230790
CMS ENERGY CORP	COM	125896100	7151	474850	SH	DEFINED 08	474850
CMS ENERGY CORP	COM	125896100	2983	198100	SH	DEFINED 21	198100
CPI CORP 3500	COM	125902106	111	6175	SH	DEFINED 01	2675
CPI CORP	COM	125902106	360	19950	SH	DEFINED 05	19950
CPI CORP	COM	125902106		25	SH	DEFINED 08	25
CPI CORP	COM	125902106	94	5200	SH	DEFINED 21	5200
CSS INDS INC	COM	125906107	81	2400	SH	DEFINED 01	2400
CSS INDS INC	COM	125906107	54	1600	SH	OTHER 01	1600
CSS INDS INC	COM	125906107	152	4500	SH	DEFINED 05	4500
CSS INDS INC	COM	125906107	67	1970	SH	DEFINED 08	1970
CSS INDS INC	COM	125906107	4231	125040	SH	DEFINED 21	125040
CSK AUTO CORP 4900	COM	125965103	82	4900	SH	OTHER 01	
CSK AUTO CORP	COM	125965103	70	4200	SH	DEFINED 05	4200
CSK AUTO CORP	COM	125965103	109	6539	SH	DEFINED 08	6539
CNA FINL CORP	COM	126117100	76	2686	SH	OTHER 01	2100

586								
CNA FINL CORP	COM	126117100	277	9750 SH		DEFINED 08		9750
CNA FINL CORP	COM	126117100	28	1000 SH	PUT	DEFINED 08		1000
CNA SURETY CORP	COM	12612L108	190	12800 SH		DEFINED 01		11600
1200								
CNA SURETY CORP	COM	12612L108	71	4800 SH		OTHER 01		4800
CNA SURETY CORP	COM	12612L108	177	11900 SH		DEFINED 05		11900
CNA SURETY CORP	COM	12612L108	13	900 SH		DEFINED 08		900
CNA SURETY CORP	COM	12612L108	4227	284650 SH		DEFINED 21		284650
CNF INC	COM	12612W104	554	12345 SH		DEFINED 01		11840
505								
CNF INC	COM	12612W104	36	805 SH		OTHER 01		805
CNF INC	COM	12612W104	5366	119513 SH		DEFINED 05		119513
CNF INC	COM	12612W104	605	13484 SH		DEFINED 08		13484
CNOOC LTD	SPONSORED AD	126132109	12	196 SH		DEFINED 01		196
CNOOC LTD	SPONSORED AD	126132109	4	70 SH		OTHER 01		70
CNOOC LTD	SPONSORED AD	126132109	753	12700 SH		DEFINED 08		12700
CNET NETWORKS INC	COM	12613R104	78	6641 SH		DEFINED 01		
6641								
CNET NETWORKS INC	COM	12613R104	430	36600 SH		OTHER 01		6171
870 29559								
CNET NETWORKS INC	COM	12613R104	2185	186101 SH		DEFINED 05		186101
CNET NETWORKS INC	COM	12613R104	80	6800 SH		DEFINED 08		6800
CNET NETWORKS INC	COM	12613R104	283	24064 SH		DEFINED 21		24064
CNE GROUP INC	COM	1261EP106	1	13500 SH		DEFINED 01		13500
CSG SYS INTL INC	COM	126349109	115	6075 SH		DEFINED 01		5585
490								
CSG SYS INTL INC	COM	126349109	14	740 SH		OTHER 01		490
250								
CSG SYS INTL INC	COM	126349109	2518	132669 SH		DEFINED 05		132669
CSG SYS INTL INC	COM	126349109	469	24714 SH		DEFINED 08		24714
CSG SYS INTL INC	COM	126349109	324	17050 SH		DEFINED 17		17050
CSX CORP	COM	126408103	11282	264453 SH		DEFINED 01		255648
8805								
CSX CORP	COM	126408103	4344	101818 SH		OTHER 01		82900
18918								
CSX CORP	COM	126408103	3774	88477 SH		DEFINED 05		88477
CSX CORP	COM	126408103	1402	32865 SH		DEFINED 08		32865
CSX CORP	COM	126408103	1343	31493 SH		DEFINED 21		31493
CT COMMUNICATIONS INC	COM NEW	126426402	13	1000 SH		OTHER 01		
1000								
CT COMMUNICATIONS INC	COM NEW	126426402	188	14400 SH		DEFINED 05		14400
CT COMMUNICATIONS INC	COM NEW	126426402	14	1100 SH		DEFINED 08		1100
CTS CORP	COM	126501105	515	41925 SH		DEFINED 01		26420
15505								
CTS CORP	COM	126501105	1	95 SH		OTHER 01		
95								
CTS CORP	COM	126501105	1468	119450 SH		DEFINED 05		119450
CTS CORP	COM	126501105	23	1900 SH		DEFINED 08		1900
CTS CORP	COM	126501105	300	24400 SH		DEFINED 21		24400
CUNO INC	COM	126583103	1273	17817 SH		DEFINED 01		17717
100								
CUNO INC	COM	126583103	189	2650 SH		OTHER 01		2105
545								
CUNO INC	COM	126583103	12438	174109 SH		DEFINED 05		174109
CUNO INC	COM	126583103	88	1226 SH		DEFINED 08		1226
CUNO INC	COM	126583103	2749	38475 SH		DEFINED 21		37475
1000								
CVB FINL CORP	COM	126600105	12	600 SH		OTHER 01		
600								
CVB FINL CORP	COM	126600105	154	7800 SH		DEFINED 05		7800
CVB FINL CORP	COM	126600105	105	5324 SH		DEFINED 08		5324
CVS CORP	COM	126650100	36311	1249079 SH		DEFINED 01		1196471
52608								
CVS CORP	COM	126650100	17382	597948 SH		OTHER 01		561618
36330								
CVS CORP	COM	126650100	9614	330714 SH		DEFINED 05		330714
CVS CORP	COM	126650100	7932	272874 SH		DEFINED 08		272874
CVS CORP	COM	126650100	1576	54200 SH	CALL	DEFINED 08		54200
CVS CORP	COM	126650100	727	25000 SH	PUT	DEFINED 08		25000
CVS CORP	COM	126650100	2436	83800 SH		DEFINED 20		83800
CVS CORP	COM	126650100	28304	973650 SH		DEFINED 21		916270
57380								
CVS CORP	COM	126650100	4361	150000 SH	CALL	DEFINED		150000
CV THERAPEUTICS INC	COM	126667104	1458	65050 SH		DEFINED 01		59550
5500								
CV THERAPEUTICS INC	COM	126667104	60	2694 SH		DEFINED 08		2694
CV THERAPEUTICS INC	COM	126667104	4150	185100 SH	CALL	DEFINED 08		185100
CV THERAPEUTICS INC	COM	126667104	1121	50000 SH	PUT	DEFINED 08		50000
CV THERAPEUTICS INC	COM	126667104	7929	353670 SH		DEFINED 21		279570
74100								
CV THERAPEUTICS INC	NOTE	4.750% 126667AB0	4011	4052000 PRN		DEFINED 17		4052000
CV THERAPEUTICS INC	NOTE	2.000% 126667AD6	29	35000 PRN		DEFINED 01		35000
CV THERAPEUTICS INC	NOTE	2.000% 126667AD6	4054	4855000 PRN		DEFINED 05		4855000
CABLEVISION SYS CORP	CL A NY CABL	12686C109	332	10322 SH		DEFINED 01		8122

2200								
CABLEVISION SYS CORP	CL A NY CABL	12686C109	58	1800 SH	DEFINED 05		1800	
CABLEVISION SYS CORP	CL A NY CABL	12686C109	17726	550497 SH	DEFINED 08		550497	
CABLEVISION SYS CORP	CL A NY CABL	12686C109	5303	164700 SH	CALL DEFINED 08		164700	
CABLEVISION SYS CORP	CL A NY CABL	12686C109	9789	304000 SH	PUT DEFINED 08		304000	
CABLEVISION SYS CORP	CL A NY CABL	12686C109	1859	57729 SH	DEFINED 17		57729	
CABLEVISION SYS CORP	CL A NY CABL	12686C109	100	3100 SH	DEFINED 21		3100	
CABOT CORP	COM	127055101	3142	95200 SH	DEFINED 01		94595	
605								
CABOT CORP	COM	127055101	273	8280 SH	OTHER 01		8055	
225								
CABOT CORP	COM	127055101	4720	143024 SH	DEFINED 05		143024	
CABOT CORP	COM	127055101	463	14037 SH	DEFINED 08		14037	
CABOT OIL & GAS CORP	COM	127097103	1191	34325 SH	DEFINED 01		33758	
567								
CABOT OIL & GAS CORP	COM	127097103	110	3158 SH	OTHER 01			
3158								
CABOT OIL & GAS CORP	COM	127097103	5100	146987 SH	DEFINED 05		146987	
CABOT OIL & GAS CORP	COM	127097103	207	5968 SH	DEFINED 08		5968	
CABOT OIL & GAS CORP	COM	127097103	1128	32500 SH	DEFINED 21		32500	
CABOT MICROELECTRONICS CORP	COM	12709P103	461	15903 SH	DEFINED 01		15658	
245								
CABOT MICROELECTRONICS CORP	COM	12709P103	20	701 SH	OTHER 01		701	
CABOT MICROELECTRONICS CORP	COM	12709P103	1709	58941 SH	DEFINED 05		58941	
CABOT MICROELECTRONICS CORP	COM	12709P103	196	6754 SH	DEFINED 08		6754	
CACI INTL INC	CL A	127190304	924	14626 SH	DEFINED 01		6611	
8015								
CACI INTL INC	CL A	127190304	1205	19075 SH	OTHER 01		15225	
3850								
CACI INTL INC	CL A	127190304	4990	79000 SH	DEFINED 05		79000	
CACI INTL INC	CL A	127190304	48	763 SH	DEFINED 08		763	
CACI INTL INC	CL A	127190304	947	15000 SH	PUT DEFINED 08		15000	
CACI INTL INC	CL A	127190304	51	810 SH	DEFINED 20		810	
CACI INTL INC	CL A	127190304	9779	154825 SH	DEFINED 21		154825	
CADBURY SCHWEPPES PLC	ADR	127209302	4138	107950 SH	DEFINED 01		103945	
4005								
CADBURY SCHWEPPES PLC	ADR	127209302	2327	60700 SH	OTHER 01		58225	
2475								
CADBURY SCHWEPPES PLC	ADR	127209302	36471	951497 SH	DEFINED 05		950657	
840								
CADENCE DESIGN SYSTEM INC	COM	127387108	851	62305 SH	DEFINED 01		59665	
2640								
CADENCE DESIGN SYSTEM INC	COM	127387108	134	9815 SH	OTHER 01		8190	
1625								
CADENCE DESIGN SYSTEM INC	COM	127387108	9956	728874 SH	DEFINED 05		728874	
CADENCE DESIGN SYSTEM INC	COM	127387108	887	64920 SH	DEFINED 08		64920	
CADENCE DESIGN SYSTEM INC	COM	127387108	6876	503400 SH	DEFINED 21		503400	
CADMUS COMMUNICATIONS CORP	COM	127587103	4303	239069 SH	DEFINED 01		239069	
CADMUS COMMUNICATIONS CORP	COM	127587103	80	4432 SH	OTHER 01		1500	
2932								
CAL DIVE INTL INC	COM	127914109	1221	23310 SH	DEFINED 01		8810	
3790 10710								
CAL DIVE INTL INC	COM	127914109	537	10250 SH	OTHER 01			
10250								
CAL DIVE INTL INC	COM	127914109	10738	205041 SH	DEFINED 05		205041	
CAL DIVE INTL INC	COM	127914109	116	2207 SH	DEFINED 08		2207	
CAL DIVE INTL INC	COM	127914109	4919	93934 SH	DEFINED 21		93934	
CALGON CARBON CORP	COM	129603106	227	25700 SH	DEFINED 05		25700	
CALGON CARBON CORP	COM	129603106	26	2900 SH	DEFINED 08		2900	
CALGON CARBON CORP	COM	129603106	1372	155000 SH	DEFINED 21		155000	
CALIFORNIA COASTAL CMNTYS IN	COM NEW	129915203	3	101 SH	DEFINED 01		101	
CALIFORNIA COASTAL CMNTYS IN	COM NEW	129915203	206	6000 SH	DEFINED 05		6000	
CALIFORNIA COASTAL CMNTYS IN	COM NEW	129915203	14	400 SH	DEFINED 08		400	
CALIFORNIA MICRO DEVICES COR	COM	130439102	77	13595 SH	DEFINED 08		13595	
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	1	30 SH	DEFINED 01		30	
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	49	1800 SH	DEFINED 05		1800	
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	103	3766 SH	DEFINED 08		3766	
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	679	24900 SH	DEFINED 20		24900	
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	493	18080 SH	DEFINED 21		5400	
12680								
CALIFORNIA WTR SVC GROUP	COM	130788102	1186	31600 SH	DEFINED 01		28680	
2920								
CALIFORNIA WTR SVC GROUP	COM	130788102	4	100 SH	OTHER 01		100	
CALIFORNIA WTR SVC GROUP	COM	130788102	492	13100 SH	DEFINED 05		13100	
CALIFORNIA WTR SVC GROUP	COM	130788102	41	1093 SH	DEFINED 08		1093	
CALIFORNIA WTR SVC GROUP	COM	130788102	8675	231100 SH	DEFINED 21		197200	
33900								
CALIPER LIFE SCIENCES INC	COM	130872104	3	471 SH	DEFINED 01		471	
CALIPER LIFE SCIENCES INC	COM	130872104	1	200 SH	OTHER 01		200	
CALIPER LIFE SCIENCES INC	COM	130872104	116	20800 SH	DEFINED 05		20800	
CALIPER LIFE SCIENCES INC	COM	130872104	8	1400 SH	DEFINED 08		1400	
CALLAWAY GOLF CO	COM	131193104	1587	102825 SH	DEFINED 01		92530	
10295								
CALLAWAY GOLF CO	COM	131193104	26	1695 SH	OTHER 01		1695	
CALLAWAY GOLF CO	COM	131193104	3330	215814 SH	DEFINED 05		215814	

CALLAWAY GOLF CO	COM	131193104	495	32072 SH	DEFINED 08	32072
CALLAWAY GOLF CO 104300	COM	131193104	7712	499800 SH	DEFINED 21	395500
CALPINE CORP 4500	COM	131347106	331	97299 SH	DEFINED 01	92799
CALPINE CORP 11760	COM	131347106	92	26984 SH	OTHER 01	15224
CALPINE CORP	COM	131347106	170	50000 SH	PUT DEFINED 01	50000
CALPINE CORP	COM	131347106	3118	917170 SH	DEFINED 05	917170
CALPINE CORP	COM	131347106	330	97142 SH	DEFINED 08	97142
CALPINE CORP	COM	131347106	2139	629200 SH	CALL DEFINED 08	629200
CALPINE CORP	COM	131347106	1360	399900 SH	PUT DEFINED 08	399900
CALPINE CORP	COM	131347106	3497	1028426 SH	DEFINED 21	1028426
CAMBREX CORP 7267	COM	132011107	1511	79300 SH	DEFINED 01	72033
CAMBREX CORP	COM	132011107	1663	87275 SH	DEFINED 05	87275
CAMBREX CORP	COM	132011107	66	3477 SH	DEFINED 08	3477
CAMBREX CORP 95500	COM	132011107	8321	436800 SH	DEFINED 21	341300
CAMBIOR INC	COM	13201L103	22	10100 SH	OTHER 01	10100
CAMBRIDGE DISPLAY TECH INC	COM	132193103	1213	156740 SH	DEFINED 21	156740
CAMDEN NATL CORP	COM	133034108	857	26167 SH	DEFINED 01	26167
CAMDEN NATL CORP	COM	133034108	151	4600 SH	DEFINED 05	4600
CAMDEN NATL CORP	COM	133034108	16	500 SH	DEFINED 08	500
CAMDEN PPTY TR 6395	SH BEN INT	133131102	344	6395 SH	DEFINED 01	
CAMDEN PPTY TR 1000 505	SH BEN INT	133131102	753	14013 SH	OTHER 01	12508
CAMDEN PPTY TR 40	SH BEN INT	133131102	3321	61786 SH	DEFINED 05	61746
CAMDEN PPTY TR	SH BEN INT	133131102	22	400 SH	DEFINED 08	400
CAMECO CORP 1200	COM	13321L108	257	5740 SH	DEFINED 01	4540
CAMECO CORP	COM	13321L108	726	16218 SH	OTHER 01	16218
CAMECO CORP	COM	13321L108	1231	27500 SH	DEFINED 21	27500
CAMPBELL SOUP CO 9601	COM	134429109	4460	144952 SH	DEFINED 01	135351
CAMPBELL SOUP CO 37931	COM	134429109	4650	151115 SH	OTHER 01	113184
CAMPBELL SOUP CO	COM	134429109	3971	129070 SH	DEFINED 05	129070
CAMPBELL SOUP CO	COM	134429109	1916	62271 SH	DEFINED 08	62271
CAMPBELL SOUP CO	COM	134429109	5291	171941 SH	DEFINED 21	171941
CANADIAN NATL RY CO 7873	COM	136375102	2019	35019 SH	DEFINED 01	27146
CANADIAN NATL RY CO 1800	COM	136375102	267	4629 SH	OTHER 01	2829
CANADIAN NATL RY CO	COM	136375102	45	773 SH	DEFINED 08	773
CANADIAN NATL RY CO	COM	136375102	1479	25660 SH	DEFINED 21	25660
CANADIAN NAT RES LTD 3100	COM	136385101	425	11673 SH	DEFINED 01	8573
CANADIAN NAT RES LTD 4000	COM	136385101	228	6268 SH	OTHER 01	2268
CANADIAN PAC RY LTD 98	COM	13645T100	48	1400 SH	DEFINED 01	1302
CANADIAN PAC RY LTD 2637	COM	13645T100	284	8230 SH	OTHER 01	5593
CANADIAN PAC RY LTD	COM	13645T100	114	3300 SH	DEFINED 21	3300
CANDELA CORP 977 7850	COM	136907102	92	8827 SH	OTHER 01	
CANDELA CORP	COM	136907102	54	5206 SH	DEFINED 08	5206
CANCERVAX CORP 500	COM	13738Y107	3	1000 SH	DEFINED 01	500
CANCERVAX CORP	COM	13738Y107	1	500 SH	OTHER 01	500
CANCERVAX CORP	COM	13738Y107	24	8512 SH	DEFINED 08	8512
CANON INC	ADR	138006309	146	2771 SH	DEFINED 01	2771
CANON INC 240	ADR	138006309	312	5920 SH	OTHER 01	5680
CANON INC	ADR	138006309	953	18100 SH	DEFINED 21	18100
CANYON RESOURCES CORP	COM NEW	138869300	7	10000 SH	OTHER 01	10000
CAPITAL CITY BK GROUP INC	COM	139674105	13	314 SH	DEFINED 01	314
CAPITAL CITY BK GROUP INC	COM	139674105	287	7100 SH	DEFINED 05	7100
CAPITAL CITY BK GROUP INC	COM	139674105	24	600 SH	DEFINED 08	600
CAPITAL AUTOMOTIVE REIT 750 100	COM SH BEN I	139733109	417	10925 SH	DEFINED 01	10075
CAPITAL AUTOMOTIVE REIT 2100	COM SH BEN I	139733109	80	2100 SH	OTHER 01	
CAPITAL AUTOMOTIVE REIT	COM SH BEN I	139733109	4512	118250 SH	DEFINED 05	118250
CAPITAL AUTOMOTIVE REIT	COM SH BEN I	139733109	153	4008 SH	DEFINED 08	4008
CAPITAL AUTOMOTIVE REIT	COM SH BEN I	139733109	1080	28300 SH	DEFINED 21	28300
CAPITAL CROSSING BK	COM	140071101	1050	30800 SH	DEFINED 01	30800
CAPITAL CROSSING BK	COM	140071101	106	3100 SH	DEFINED 05	3100
CAPITAL CROSSING BK	COM	140071101	41	1200 SH	DEFINED 08	1200
CAPITAL LEASE FDG INC	COM	140288101	200	18400 SH	DEFINED 05	18400
CAPITAL LEASE FDG INC	COM	140288101	28	2619 SH	DEFINED 08	2619
CAPITAL ONE FINL CORP	COM	14040H105	14003	175019 SH	DEFINED 01	149498

25521								
CAPITAL ONE FINL CORP 46950	COM	14040H105	8265	103305	SH	OTHER	01	56355
CAPITAL ONE FINL CORP 111650	COM	14040H105	22248	278067	SH	DEFINED	05	166417
CAPITAL ONE FINL CORP	COM	14040H105	2304	28795	SH	DEFINED	08	28795
CAPITAL ONE FINL CORP	COM	14040H105	1920	24000	SH	CALL	DEFINED	08
CAPITAL ONE FINL CORP 3018	COM	14040H105	241	3018	SH	OTHER	17	
CAPITAL ONE FINL CORP	COM	14040H105	3626	45321	SH	DEFINED	21	45321
CAPITAL SOUTHWEST CORP	COM	140501107	27	300	SH	DEFINED	01	300
CAPITAL SOUTHWEST CORP	COM	140501107	188	2100	SH	DEFINED	05	2100
CAPITAL SOUTHWEST CORP	COM	140501107	9	100	SH	DEFINED	08	100
CAPITAL TRUST INC MD 400	CL A NEW	14052H506	13	400	SH	OTHER	01	
CAPITAL TRUST INC MD	CL A NEW	14052H506	304	9100	SH	DEFINED	05	9100
CAPITAL TRUST INC MD	CL A NEW	14052H506	27	798	SH	DEFINED	08	798
CAPITALSOURCE INC	DBCV	3.500% 14055XAD4	91	100000	PRN	DEFINED	01	100000
CAPITALSOURCE INC	DBCV	3.500% 14055XAD4	724	800000	PRN	DEFINED	08	800000
CAPITOL BANCORP LTD 700	COM	14056D105	272	8100	SH	DEFINED	01	7400
CAPITOL BANCORP LTD	COM	14056D105	104	3100	SH	OTHER	01	3100
CAPITOL BANCORP LTD	COM	14056D105	319	9500	SH	DEFINED	05	9500
CAPITOL BANCORP LTD	COM	14056D105	40	1198	SH	DEFINED	08	1198
CAPITOL BANCORP LTD	COM	14056D105	6423	191089	SH	DEFINED	21	191089
CAPITOL FED FINL	COM	14057C106	35	1025	SH	DEFINED	01	1025
CAPITOL FED FINL 50000	COM	14057C106	1758	51000	SH	OTHER	01	1000
CAPITOL FED FINL	COM	14057C106	170	4938	SH	DEFINED	08	4938
CAPSTONE TURBINE CORP	COM	14067D102	14	11379	SH	DEFINED	08	11379
CAPSTEAD MTG CORP	PFD B CV \$1.	14067E308	13	1000	SH	DEFINED	01	1000
CAPSTEAD MTG CORP	PFD B CV \$1.	14067E308	132	10000	SH	OTHER	01	10000
CAPTARIS INC 6000	COM	14071N104	124	30000	SH	DEFINED	01	24000
CAPTARIS INC 8775	COM	14071N104	36	8775	SH	OTHER	01	
CAPTARIS INC	COM	14071N104	345	83275	SH	DEFINED	05	83275
CAPTARIS INC	COM	14071N104	44	10733	SH	DEFINED	08	10733
CAPTARIS INC	COM	14071N104	2414	583090	SH	DEFINED	21	583090
CAPTIVA SOFTWARE CORP DEL	COM	14073T109	813	56300	SH	DEFINED	01	56300
CAPTIVA SOFTWARE CORP DEL	COM	14073T109	120	8300	SH	OTHER	01	8300
CAPTIVA SOFTWARE CORP DEL	COM	14073T109	761	52676	SH	DEFINED	05	52676
CAPTIVA SOFTWARE CORP DEL 2900	COM	14073T109	3058	211746	SH	DEFINED	21	208846
CARACO PHARMACEUTICAL LABS L	COM	14075T107	176	20570	SH	DEFINED	01	20570
CARACO PHARMACEUTICAL LABS L	COM	14075T107	21	2463	SH	OTHER	01	2463
CARACO PHARMACEUTICAL LABS L	COM	14075T107	127	14785	SH	DEFINED	05	14785
CARACO PHARMACEUTICAL LABS L	COM	14075T107	7	817	SH	DEFINED	08	817
CARACO PHARMACEUTICAL LABS L 900	COM	14075T107	776	90385	SH	DEFINED	21	89485
CARBO CERAMICS INC	COM	140781105	139	1755	SH	DEFINED	01	1755
CARBO CERAMICS INC 50	COM	140781105	478	6050	SH	OTHER	01	6000
CARBO CERAMICS INC	COM	140781105	2902	36750	SH	DEFINED	05	36750
CARBO CERAMICS INC	COM	140781105	47	600	SH	DEFINED	08	600
CARBO CERAMICS INC	COM	140781105	758	9600	SH	DEFINED	21	9600
CARAUSTAR INDS INC 5385	COM	140909102	3226	307277	SH	DEFINED	01	301892
CARAUSTAR INDS INC 50	COM	140909102	57	5435	SH	OTHER	01	5385
CARAUSTAR INDS INC	COM	140909102	996	94900	SH	DEFINED	05	94900
CARAUSTAR INDS INC	COM	140909102	31	2998	SH	DEFINED	08	2998
CARAUSTAR INDS INC	COM	140909102	201	19100	SH	DEFINED	21	19100
CARDINAL FINL CORP	COM	14149F109	46	4915	SH	DEFINED	01	4915
CARDINAL FINL CORP	COM	14149F109	94	10000	SH	OTHER	01	10000
CARDINAL FINL CORP	COM	14149F109	1472	156800	SH	DEFINED	05	156800
CARDINAL FINL CORP	COM	14149F109	31	3305	SH	DEFINED	08	3305
CARDINAL HEALTH INC 29054	COM	14149Y108	26986	468671	SH	DEFINED	01	439617
CARDINAL HEALTH INC 58238	COM	14149Y108	7205	125138	SH	OTHER	01	66900
CARDINAL HEALTH INC 24250	COM	14149Y108	14308	248481	SH	DEFINED	05	224231
CARDINAL HEALTH INC	COM	14149Y108	3421	59420	SH	DEFINED	08	59420
CARDINAL HEALTH INC	COM	14149Y108	26602	462000	SH	CALL	DEFINED	08
CARDINAL HEALTH INC	COM	14149Y108	91	1580	SH	DEFINED	17	1580
CARDINAL HEALTH INC 3440	COM	14149Y108	36258	629695	SH	DEFINED	21	626255
CARDIODYNAMICS INTL CORP 16200	COM	141597104	26	16200	SH	OTHER	01	
CARDIODYNAMICS INTL CORP	COM	141597104	11	6855	SH	DEFINED	08	6855
CAREER EDUCATION CORP 7720	COM	141665109	2551	69690	SH	DEFINED	01	61970
CAREER EDUCATION CORP 300	COM	141665109	79	2154	SH	OTHER	01	1854

CAREER EDUCATION CORP	COM	141665109	8543	233350	SH	DEFINED	05	233350	
CAREER EDUCATION CORP	COM	141665109	1436	39212	SH	DEFINED	08	39212	
CAREER EDUCATION CORP	COM	141665109	14644	400000	SH	CALL	DEFINED	08	400000
CAREER EDUCATION CORP	COM	141665109	930	25406	SH	DEFINED	17	25406	
CAREER EDUCATION CORP	COM	141665109	33	900	SH	DEFINED	20	900	
CAREER EDUCATION CORP	COM	141665109	17393	475080	SH	DEFINED	21	473360	
1720									
CAREMARK RX INC	COM	141705103	126977	2852130	SH	DEFINED	01	2712364	
139766									
CAREMARK RX INC	COM	141705103	30032	674584	SH	OTHER	01	531415	
143169									
CAREMARK RX INC	COM	141705103	19699	442483	SH	DEFINED	05	279483	
163000									
CAREMARK RX INC	COM	141705103	4652	104489	SH	DEFINED	08	104489	
CAREMARK RX INC	COM	141705103	26	575	SH	DEFINED	13	355	
220									
CAREMARK RX INC	COM	141705103	33	735	SH	DEFINED	20	735	
CAREMARK RX INC	COM	141705103	33257	747014	SH	DEFINED	21	721294	
25720									
CARLISLE COS INC	COM	142339100	1774	25855	SH	DEFINED	01	25200	
655									
CARLISLE COS INC	COM	142339100	2332	33985	SH	OTHER	01	33055	
930									
CARLISLE COS INC	COM	142339100	4839	70511	SH	DEFINED	05	70511	
CARLISLE COS INC	COM	142339100	595	8669	SH	DEFINED	08	8669	
CARMAX INC	COM	143130102	482	18095	SH	DEFINED	01	17090	
1005									
CARMAX INC	COM	143130102	239	8972	SH	OTHER	01	7253	
1719									
CARMAX INC	COM	143130102	6318	237068	SH	DEFINED	05	237068	
CARMAX INC	COM	143130102	593	22235	SH	DEFINED	08	22235	
CARMAX INC	COM	143130102	1972	74000	SH	CALL	DEFINED	08	74000
CARMAX INC	COM	143130102	1071	40200	SH	PUT	DEFINED	08	40200
CARMAX INC	COM	143130102	6068	227708	SH	DEFINED	21	226768	
940									
CARMIKE CINEMAS INC	COM	143436400	54	1775	SH	DEFINED	01	1575	
200									
CARMIKE CINEMAS INC	COM	143436400	6	200	SH	OTHER	01	200	
CARMIKE CINEMAS INC	COM	143436400	1810	59000	SH	DEFINED	05	59000	
CARMIKE CINEMAS INC	COM	143436400	18	600	SH	DEFINED	08	600	
CARMIKE CINEMAS INC	COM	143436400	396	12896	SH	DEFINED	17	12896	
CARNIVAL CORP	PAIRED CTF	143658300	78637	1441561	SH	DEFINED	01	1376700	
64861									
CARNIVAL CORP	PAIRED CTF	143658300	14309	262316	SH	OTHER	01	145242	
117074									
CARNIVAL CORP	PAIRED CTF	143658300	44540	816504	SH	DEFINED	05	816259	
245									
CARNIVAL CORP	PAIRED CTF	143658300	15868	290897	SH	DEFINED	08	290897	
CARNIVAL CORP	PAIRED CTF	143658300	1091	20000	SH	CALL	DEFINED	08	20000
CARNIVAL CORP	PAIRED CTF	143658300	9492	174000	SH	PUT	DEFINED	08	174000
CARNIVAL CORP	PAIRED CTF	143658300	1907	34953	SH	DEFINED	17	34953	
CARNIVAL CORP	PAIRED CTF	143658300	46641	855020	SH	DEFINED	21	850280	
4740									
CARNIVAL CORP	DBC	1.132%	143658AV4	4082	5055000	PRN	DEFINED	08	5055000
CARPENTER TECHNOLOGY CORP	COM	144285103	1088	20999	SH	DEFINED	01	10891	
10108									
CARPENTER TECHNOLOGY CORP	COM	144285103	103	1992	SH	OTHER	01		
1992									
CARPENTER TECHNOLOGY CORP	COM	144285103	5958	115025	SH	DEFINED	05	115025	
CARPENTER TECHNOLOGY CORP	COM	144285103	274	5284	SH	DEFINED	08	5284	
CARPENTER TECHNOLOGY CORP	COM	144285103	3804	73430	SH	DEFINED	21	73430	
CARRAMERICA RLTY CORP	COM	144418100	66	1825	SH	DEFINED	01	825	
1000									
CARRAMERICA RLTY CORP	COM	144418100	127	3497	SH	OTHER	01	1789	
1708									
CARRAMERICA RLTY CORP	COM	144418100	2	43	SH	DEFINED	08	43	
CARRAMERICA RLTY CORP	COM	144418100	4202	116151	SH	DEFINED	17	116151	
CARREKER CORP	COM	144433109	14	2600	SH	DEFINED	01	2600	
CARREKER CORP	COM	144433109	3	600	SH	OTHER	01		
600									
CARREKER CORP	COM	144433109	318	58075	SH	DEFINED	05	58075	
CARREKER CORP	COM	144433109	61	11166	SH	DEFINED	08	11166	
CARREKER CORP	COM	144433109	83	15200	SH	DEFINED	21	15200	
CARTER INC	COM	146229109	136	2325	SH	DEFINED	01		
2325									
CARTER INC	COM	146229109	464	7950	SH	OTHER	01	1800	
6150									
CARTER INC	COM	146229109	1092	18700	SH	DEFINED	05	18700	
CARTER INC	COM	146229109	105	1800	SH	DEFINED	08	1800	
CASCADE CORP	COM	147195101	402	9300	SH	DEFINED	05	9300	
CASCADE CORP	COM	147195101	268	6200	SH	DEFINED	08	6200	
CASCADE NAT GAS CORP	COM	147339105	71	3475	SH	DEFINED	01	3475	
CASCADE NAT GAS CORP	COM	147339105	28	1350	SH	OTHER	01	1300	
50									
CASCADE NAT GAS CORP	COM	147339105	766	37350	SH	DEFINED	05	37350	

CASCADE NAT GAS CORP	COM	147339105	12	600 SH	DEFINED	08	600	
CASCADE NAT GAS CORP	COM	147339105	2273	110900 SH	DEFINED	21	110900	
CASELLA WASTE SYS INC	CL A	147448104	108	9000 SH	DEFINED	01	9000	
CASELLA WASTE SYS INC	CL A	147448104	62	5200 SH	OTHER	01	5200	
CASELLA WASTE SYS INC	CL A	147448104	166	13800 SH	DEFINED	05	13800	
CASELLA WASTE SYS INC	CL A	147448104	72	6001 SH	DEFINED	08	6001	
CASELLA WASTE SYS INC	CL A	147448104	5737	478080 SH	DEFINED	21	478080	
CASEYS GEN STORES INC 21800 6567	COM	147528103	1959	98845 SH	DEFINED	01	70478	
CASEYS GEN STORES INC	COM	147528103	3729	188125 SH	DEFINED	05	188125	
CASEYS GEN STORES INC	COM	147528103	256	12932 SH	DEFINED	08	12932	
CASEYS GEN STORES INC 76275	COM	147528103	6757	340939 SH	DEFINED	21	264664	
CASH AMER INTL INC 12700 500	COM	14754D100	721	35825 SH	DEFINED	01	22625	
CASH AMER INTL INC 4700	COM	14754D100	95	4700 SH	OTHER	01		
CASH AMER INTL INC	COM	14754D100	2140	106350 SH	DEFINED	05	106350	
CASH AMER INTL INC	COM	14754D100	53	2635 SH	DEFINED	08	2635	
CASH AMER INTL INC	COM	14754D100	7146	355170 SH	DEFINED	21	355170	
CASS INFORMATION SYS INC 41002	COM	14808P109	1661	41002 SH	OTHER	01		
CASTLE A M & CO	COM	148411101	126	8150 SH	DEFINED	01	8150	
CASTLE A M & CO 5425	COM	148411101	237	15325 SH	OTHER	01	9900	
CASTLE A M & CO	COM	148411101	720	46600 SH	DEFINED	05	46600	
CASTLE A M & CO	COM	148411101	8	500 SH	DEFINED	08	500	
CASTLE A M & CO	COM	148411101	133	8600 SH	DEFINED	21	8600	
CATALINA MARKETING CORP 10145	COM	148867104	1817	71525 SH	DEFINED	01	61380	
CATALINA MARKETING CORP 50	COM	148867104	13	495 SH	OTHER	01	445	
CATALINA MARKETING CORP	COM	148867104	3106	122249 SH	DEFINED	05	122249	
CATALINA MARKETING CORP	COM	148867104	437	17202 SH	DEFINED	08	17202	
CATALINA MARKETING CORP 110500	COM	148867104	13106	515800 SH	DEFINED	21	405300	
CATAPULT COMMUNICATIONS CORP 5300	COM	149016107	142	8350 SH	DEFINED	01	3050	
CATAPULT COMMUNICATIONS CORP 125	COM	149016107	2	125 SH	OTHER	01		
CATAPULT COMMUNICATIONS CORP	COM	149016107	607	35600 SH	DEFINED	05	35600	
CATAPULT COMMUNICATIONS CORP	COM	149016107	12	697 SH	DEFINED	08	697	
CATAPULT COMMUNICATIONS CORP	COM	149016107	128	7500 SH	DEFINED	21	7500	
CATELLUS DEV CORP NEW	COM	149113102	18886	575786 SH	DEFINED	01	575786	
CATELLUS DEV CORP NEW 81	COM	149113102	76	2332 SH	OTHER	01	2251	
CATELLUS DEV CORP NEW	COM	149113102	167	5094 SH	DEFINED	08	5094	
CATERPILLAR INC DEL 38504	COM	149123101	35632	373856 SH	DEFINED	01	335352	
CATERPILLAR INC DEL 145856	COM	149123101	32788	344013 SH	OTHER	01	198157	
CATERPILLAR INC DEL	COM	149123101	51286	538100 SH	PUT	DEFINED	01	538100
CATERPILLAR INC DEL 355	COM	149123101	54582	572681 SH	DEFINED	05	572326	
CATERPILLAR INC DEL	COM	149123101	3986	41824 SH	DEFINED	08	41824	
CATERPILLAR INC DEL	COM	149123101	67927	712700 SH	CALL	DEFINED	08	712700
CATERPILLAR INC DEL	COM	149123101	8797	92300 SH	PUT	DEFINED	08	92300
CATERPILLAR INC DEL	COM	149123101	974	10218 SH	DEFINED	17	10218	
CATERPILLAR INC DEL	COM	149123101	15250	160000 SH	PUT	DEFINED	17	160000
CATERPILLAR INC DEL	COM	149123101	1866	19575 SH	DEFINED	20	19575	
CATERPILLAR INC DEL 10880	COM	149123101	31850	334177 SH	DEFINED	21	323297	
CATHAY GENERAL BANCORP	COM	149150104	859	25600 SH	DEFINED	01	25600	
CATHAY GENERAL BANCORP	COM	149150104	554	16503 SH	OTHER	01	16503	
CATHAY GENERAL BANCORP	COM	149150104	393	11700 SH	DEFINED	05	11700	
CATHAY GENERAL BANCORP	COM	149150104	77	2300 SH	DEFINED	08	2300	
CATHAY MERCHANT GROUP INC	COM	14916A101	28	66000 SH	OTHER	01	66000	
CATO CORP NEW 15750	CL A	149205106	464	22462 SH	DEFINED	01	6712	
CATO CORP NEW 37	CL A	149205106	1	37 SH	OTHER	01		
CATO CORP NEW	CL A	149205106	2199	106500 SH	DEFINED	05	106500	
CATO CORP NEW	CL A	149205106	40	1946 SH	DEFINED	08	1946	
CATO CORP NEW	CL A	149205106	431	20850 SH	DEFINED	21	20850	
CAVCO INDS INC DEL	COM	149568107	23	820 SH	DEFINED	01	820	
CAVCO INDS INC DEL	COM	149568107	9	330 SH	OTHER	01	330	
CAVCO INDS INC DEL	COM	149568107	693	24588 SH	DEFINED	17	24588	
CAVCO INDS INC DEL	COM	149568107	733	26000 SH	DEFINED	21	26000	
CEDAR FAIR L P 637823	DEPOSITRY UN	150185106	21048	653858 SH	DEFINED	01	16035	
CEDAR FAIR L P 515	DEPOSITRY UN	150185106	356	11055 SH	OTHER	01	10540	
CEDAR SHOPPING CTRS INC	COM NEW	150602209	226	15300 SH	DEFINED	05	15300	
CEDAR SHOPPING CTRS INC	COM NEW	150602209	18	1250 SH	DEFINED	08	1250	
CELANESE CORP DEL	COM SER A	150870103	541	34069 SH	DEFINED	01	34069	

CELANESE CORP DEL	COM SER A	150870103	83	5231 SH	OTHER	01	5231
CELANESE CORP DEL	COM SER A	150870103	2781	175000 SH	DEFINED	05	175000
CELANESE CORP DEL	COM SER A	150870103	1	50 SH	DEFINED	08	50
CELANESE CORP DEL	COM SER A	150870103	88	5530 SH	DEFINED	17	5530
CELANESE CORP DEL	COM SER A	150870103	9200	579000 SH	DEFINED	21	579000
CELANESE CORP DEL	COM SER A	150870103	125613	7905169 SH	DEFINED		7905169
CELANESE CORP DEL	PFD 4.25% CO	150870202	237	9680 SH	DEFINED	01	9680
CELANESE CORP DEL	PFD 4.25% CO	150870202	13	520 SH	OTHER	01	520
CELANESE CORP DEL	PFD 4.25% CO	150870202	6199	253000 SH	DEFINED	05	253000
CELANESE CORP DEL	PFD 4.25% CO	150870202	414	16900 SH	DEFINED	08	16900
CELANESE CORP DEL	PFD 4.25% CO	150870202	6470	264100 SH	OTHER	17	264100
CELANESE CORP DEL	PFD 4.25% CO	150870202	1928	78700 SH	DEFINED	21	78700
CELL THERAPEUTICS INC	COM	150934107	118	43400 SH	DEFINED	01	43400
CELL THERAPEUTICS INC	COM	150934107	58	21300 SH	OTHER	01	21300
CELL THERAPEUTICS INC	COM	150934107	10	3600 SH	DEFINED	08	3600
CELL THERAPEUTICS INC	COM	150934107	80	29348 SH	DEFINED	17	29348
CELL THERAPEUTICS INC	COM	150934107	98	36100 SH	DEFINED	21	34000
CELL THERAPEUTICS INC	COM	150934107	14	5285 SH	DEFINED		5285
CELESTICA INC	SUB VTG SHS	15101Q108	35	2602 SH	DEFINED	01	2502
CELESTICA INC	SUB VTG SHS	15101Q108	19	1410 SH	OTHER	01	775
CELESTICA INC	SUB VTG SHS	15101Q108	9508	711130 SH	DEFINED	21	706530
CELGENE CORP	COM	151020104	681	16720 SH	DEFINED	01	15720
CELGENE CORP	COM	151020104	680	16700 SH	OTHER	01	16300
CELGENE CORP	COM	151020104	6182	151900 SH	DEFINED	05	151900
CELGENE CORP	COM	151020104	3065	75300 SH	DEFINED	08	75300
CELGENE CORP	COM	151020104	25116	617100 SH	CALL	DEFINED	617100
CELGENE CORP	COM	151020104	25588	628700 SH	PUT	DEFINED	628700
CEMEX S A	SPON ADR 5 O	151290889	167	3945 SH	DEFINED	01	
CEMEX S A	SPON ADR 5 O	151290889	1094	25800 SH	OTHER	01	6489
CEMEX S A	SPON ADR 5 O	151290889	1003	23640 SH	DEFINED	17	23640
CENDANT CORP	COM	151313103	74608	3335172 SH	DEFINED	01	3193854
CENDANT CORP	COM	151313103	14479	647252 SH	OTHER	01	462153
CENDANT CORP	COM	151313103	29229	1306634 SH	DEFINED	05	710341
CENDANT CORP	COM	151313103	3006	134381 SH	DEFINED	08	134381
CENDANT CORP	COM	151313103	2930	131000 SH	CALL	DEFINED	131000
CENDANT CORP	COM	151313103	1769	79100 SH	PUT	DEFINED	79100
CENDANT CORP	COM	151313103	11	480 SH	DEFINED	13	480
CENDANT CORP	COM	151313103	33928	1516664 SH	DEFINED	21	1513274
CENDANT CORP	COM	151313103	165	7355 SH	DEFINED		7355
CENTENNIAL COMMUNCTNS CORP N	CL A NEW	15133V208	3	195 SH	DEFINED	01	195
CENTENNIAL COMMUNCTNS CORP N	CL A NEW	15133V208	151	10900 SH	DEFINED	05	10900
CENTENNIAL COMMUNCTNS CORP N	CL A NEW	15133V208	22	1588 SH	DEFINED	08	1588
CENTENNIAL COMMUNCTNS CORP N	CL A NEW	15133V208	9033	650800 SH	DEFINED	21	650800
CENTENE CORP DEL	COM	15135B101	1185	35290 SH	DEFINED	01	15777
CENTENE CORP DEL	COM	15135B101	148	4400 SH	OTHER	01	
CENTENE CORP DEL	COM	15135B101	15955	475145 SH	DEFINED	05	475145
CENTENE CORP DEL	COM	15135B101	77	2298 SH	DEFINED	08	2298
CENTENE CORP DEL	COM	15135B101	1926	57362 SH	DEFINED	21	57362
CENTER BANCORP INC	COM	151408101	8	694 SH	DEFINED	01	694
CENTER BANCORP INC	COM	151408101	153	13443 SH	OTHER	01	13443
CENTERPOINT PPTYS TR	COM	151895109	112	2650 SH	DEFINED	01	
CENTERPOINT PPTYS TR	COM	151895109	360	8500 SH	OTHER	01	2000
CENTERPOINT PPTYS TR	COM	151895109	291	6868 SH	DEFINED	08	6868
CENTERPOINT PPTYS TR	COM	151895109	21087	498520 SH	DEFINED	21	498520
CENTERPOINT ENERGY INC	COM	15189T107	5213	394630 SH	DEFINED	01	342594
CENTERPOINT ENERGY INC	COM	15189T107	1116	84484 SH	OTHER	01	
CENTERPOINT ENERGY INC	COM	15189T107	14354	1086634 SH	DEFINED	05	423984
CENTERPOINT ENERGY INC	COM	15189T107	949	71826 SH	DEFINED	08	71826
CENTERPOINT ENERGY INC	COM	15189T107	3201	242293 SH	DEFINED	21	242293
CENTERPLATE INC	UNIT 99/99/9	15200E204	89	7000 SH	DEFINED	01	7000
CENTERPLATE INC	UNIT 99/99/9	15200E204	1186	93000 SH	DEFINED	05	93000
CENTERPLATE INC	UNIT 99/99/9	15200E204	6939	544200 SH	DEFINED	21	544200
CENTEX CORP	COM	152312104	7097	100422 SH	DEFINED	01	81107
CENTEX CORP	COM	152312104	2707	38303 SH	OTHER	01	34373

3930							
CENTEX CORP	COM	152312104	3676	52022 SH	DEFINED 05		52022
CENTEX CORP	COM	152312104	1830	25892 SH	DEFINED 08		25892
CENTEX CORP	COM	152312104	14664	207500 SH	CALL DEFINED 08		207500
CENTEX CORP	COM	152312104	3594	50854 SH	DEFINED 21		50854
CENTRAL EUROPEAN DIST CORP 200	COM	153435102	175	4700 SH	DEFINED 01		4500
CENTRAL EUROPEAN DIST CORP	COM	153435102	168	4500 SH	OTHER 01		4500
CENTRAL EUROPEAN DIST CORP	COM	153435102	100	2690 SH	DEFINED 08		2690
CENTRAL EUROPEAN DIST CORP	COM	153435102	1217	32600 SH	DEFINED 17		32600
CENTRAL GARDEN & PET CO 9185	COM	153527106	3344	68072 SH	DEFINED 01		58887
CENTRAL GARDEN & PET CO	COM	153527106	47	950 SH	OTHER 01		950
CENTRAL GARDEN & PET CO	COM	153527106	717	14600 SH	DEFINED 05		14600
CENTRAL GARDEN & PET CO	COM	153527106	128	2600 SH	DEFINED 08		2600
CENTRAL GARDEN & PET CO	COM	153527106	33	670 SH	DEFINED 20		670
CENTRAL GARDEN & PET CO	COM	153527106	18814	383015 SH	DEFINED 21		312715
70300							
CENTRAL JERSEY BANCORP NJ	COM	153770102	400	13116 SH	DEFINED 01		13116
CENTRAL PAC FINL CORP	COM	154760102	156	4375 SH	DEFINED 01		4375
CENTRAL PAC FINL CORP	COM	154760102	39	1100 SH	OTHER 01		
1100							
CENTRAL PAC FINL CORP	COM	154760102	3569	100250 SH	DEFINED 05		100250
CENTRAL PAC FINL CORP	COM	154760102	67	1872 SH	DEFINED 08		1872
CENTRAL PAC FINL CORP	COM	154760102	719	20200 SH	DEFINED 21		20200
CENTRAL PKG CORP	COM	154785109	112	8150 SH	DEFINED 01		8150
CENTRAL PKG CORP	COM	154785109	1312	95450 SH	DEFINED 05		95450
CENTRAL PKG CORP	COM	154785109	106	7713 SH	DEFINED 08		7713
CENTRAL PKG CORP	COM	154785109	1372	99800 SH	DEFINED 21		99800
CENTRAL VT PUB SVC CORP 895	COM	155771108	291	15720 SH	DEFINED 01		14825
CENTRAL VT PUB SVC CORP 800	COM	155771108	165	8930 SH	OTHER 01		8130
CENTRAL VT PUB SVC CORP	COM	155771108	747	40400 SH	DEFINED 05		40400
CENTRAL VT PUB SVC CORP	COM	155771108	83	4503 SH	DEFINED 08		4503
CENTRAL VT PUB SVC CORP	COM	155771108	4586	247890 SH	DEFINED 21		247890
CENTRAL VA BANKSHARES INC 1500	COM	155792104	374	14100 SH	OTHER 01		12600
CENTURY ALUM CO 4830	COM	156431108	157	7675 SH	DEFINED 01		2845
CENTURY ALUM CO	COM	156431108	32	1590 SH	OTHER 01		1590
CENTURY ALUM CO	COM	156431108	1791	87790 SH	DEFINED 05		87790
CENTURY ALUM CO	COM	156431108	41	1991 SH	DEFINED 08		1991
CENTURY ALUM CO	COM	156431108	21	1030 SH	DEFINED 20		1030
CENTURY ALUM CO	COM	156431108	2090	102460 SH	DEFINED 21		102460
CENTURY BUSINESS SVCS INC	COM	156490104	49	12000 SH	DEFINED 01		12000
CENTURY BUSINESS SVCS INC	COM	156490104	13	3178 SH	OTHER 01		3178
CENTURY BUSINESS SVCS INC	COM	156490104	187	46200 SH	DEFINED 05		46200
CENTURY BUSINESS SVCS INC	COM	156490104	16	3906 SH	DEFINED 08		3906
CENTURY BUSINESS SVCS INC	COM	156490104	1162	286982 SH	DEFINED 21		286982
CENTURYTEL INC 6263 20020	COM	156700106	12498	360909 SH	DEFINED 01		334626
CENTURYTEL INC 50943	COM	156700106	1764	50943 SH	OTHER 01		
CENTURYTEL INC 334000	COM	156700106	16194	467627 SH	DEFINED 05		133627
CENTURYTEL INC	COM	156700106	915	26417 SH	DEFINED 08		26417
CENTURYTEL INC	COM	156700106	6706	193659 SH	DEFINED 21		191219
2440							
CEPHALON INC 570	COM	156708109	395	9933 SH	DEFINED 01		9363
CEPHALON INC 525	COM	156708109	54	1345 SH	OTHER 01		820
CEPHALON INC	COM	156708109	5238	131615 SH	DEFINED 05		131615
CEPHALON INC	COM	156708109	787	19773 SH	DEFINED 08		19773
CEPHALON INC	COM	156708109	11984	301100 SH	CALL DEFINED 08		301100
CEPHALON INC	COM	156708109	5305	133300 SH	PUT DEFINED 08		133300
CEPHALON INC	COM	156708109	1473	37020 SH	DEFINED 21		37020
CEPHALON INC	NOTE	2.500% 156708AE9	24	25000 PRN	DEFINED 01		25000
CEPHALON INC	NOTE	2.500% 156708AE9	3841	3950000 PRN	DEFINED 05		3950000
CEPHALON INC	NOTE	2.500% 156708AE9	10698	11000000 PRN	DEFINED 08		11000000
CEPHALON INC	NOTE	156708AL3	3954	4474000 PRN	DEFINED 08		4474000
CEPHALON INC	NOTE	2.000% 156708AP4	2003	2000000 PRN	DEFINED 08		2000000
CENVEO INC	COM	15670S105	20	2700 SH	DEFINED 01		2700
CENVEO INC	COM	15670S105	18	2400 SH	DEFINED 08		2400
CENVEO INC	COM	15670S105	645	85294 SH	DEFINED 17		85294
CERADYNE INC 1800	COM	156710105	375	15600 SH	DEFINED 01		13800
CERADYNE INC 300	COM	156710105	7	300 SH	OTHER 01		
CERADYNE INC	COM	156710105	1668	69300 SH	DEFINED 05		69300
CERADYNE INC	COM	156710105	718	29825 SH	DEFINED 08		29825
CERADYNE INC	COM	156710105	1204	50000 SH	PUT DEFINED 08		50000
CERADYNE INC	COM	156710105	392	16300 SH	DEFINED 21		16300
CERES GROUP INC	COM	156772105	381	62631 SH	DEFINED 01		61731

900							
CERES GROUP INC	COM	156772105	5	900 SH	OTHER	01	900
CERES GROUP INC	COM	156772105	159	26200 SH	DEFINED	05	26200
CERES GROUP INC	COM	156772105	10	1700 SH	DEFINED	08	1700
CERIDIAN CORP NEW 22975	COM	156779100	448	22975 SH	DEFINED	01	
CERIDIAN CORP NEW 275 5965	COM	156779100	518	26615 SH	OTHER	01	20375
CERIDIAN CORP NEW	COM	156779100	6627	340194 SH	DEFINED	05	340194
CERIDIAN CORP NEW	COM	156779100	531	27261 SH	DEFINED	08	27261
CERIDIAN CORP NEW	COM	156779100	1471	75506 SH	DEFINED	17	75506
CERNER CORP 2670	COM	156782104	2790	41050 SH	DEFINED	01	38380
CERNER CORP 22950	COM	156782104	2286	33630 SH	OTHER	01	10680
CERNER CORP	COM	156782104	6379	93850 SH	DEFINED	05	93850
CERNER CORP	COM	156782104		3 SH	DEFINED	08	3
CERNER CORP	COM	156782104	510	7500 SH	CALL	DEFINED	7500
CERNER CORP	COM	156782104	16721	246000 SH	PUT	DEFINED	246000
CERNER CORP	COM	156782104	34	500 SH	DEFINED	17	500
CERNER CORP	COM	156782104	37	550 SH	DEFINED	20	550
CERNER CORP	COM	156782104	10440	153598 SH	DEFINED	21	153598
CERTEGY INC 44164	COM	156880106	1688	44164 SH	DEFINED	01	
CERTEGY INC 27413 99586	COM	156880106	8582	224537 SH	OTHER	01	97538
CERTEGY INC	COM	156880106	5369	140486 SH	DEFINED	05	140486
CERTEGY INC	COM	156880106	503	13166 SH	DEFINED	08	13166
CHAD THERAPEUTICS INC	COM	157228107	108	28800 SH	DEFINED	01	28800
CHAMPION ENTERPRISES INC	COM	158496109	1430	143825 SH	DEFINED	01	143825
CHAMPION ENTERPRISES INC	COM	158496109	13	1297 SH	OTHER	01	1297
CHAMPION ENTERPRISES INC	COM	158496109	1908	192000 SH	DEFINED	05	192000
CHAMPION ENTERPRISES INC	COM	158496109	103	10353 SH	DEFINED	08	10353
CHAMPION ENTERPRISES INC	COM	158496109	500	50300 SH	DEFINED	21	50300
CHARLES RIV LABS INTL INC 3567	COM	159864107	554	11476 SH	DEFINED	01	7909
CHARLES RIV LABS INTL INC 475	COM	159864107	152	3159 SH	OTHER	01	2684
CHARLES RIV LABS INTL INC	COM	159864107	7302	151335 SH	DEFINED	05	151335
CHARLES RIV LABS INTL INC	COM	159864107	664	13759 SH	DEFINED	08	13759
CHARTERMAC	SH BEN INT	160908109	158	7189 SH	DEFINED	01	7189
CHARTERMAC	SH BEN INT	160908109	13	600 SH	OTHER	01	600
CHARTERMAC	SH BEN INT	160908109	672	30600 SH	DEFINED	05	30600
CHARTERMAC	SH BEN INT	160908109	53	2400 SH	DEFINED	08	2400
CHARMING SHOPPES INC 600	COM	161133103	6	600 SH	DEFINED	01	
CHARMING SHOPPES INC 900	COM	161133103	14	1500 SH	OTHER	01	600
CHARMING SHOPPES INC	COM	161133103	849	91000 SH	DEFINED	05	91000
CHARMING SHOPPES INC	COM	161133103	78	8338 SH	DEFINED	08	8338
CHARTER COMMUNICATIONS INC D 400	CL A	16117M107	25	21000 SH	DEFINED	01	21000
CHARTER COMMUNICATIONS INC D 400	CL A	16117M107	1	780 SH	OTHER	01	380
CHARTER COMMUNICATIONS INC D 400	CL A	16117M107	246	208800 SH	DEFINED	05	208800
CHARTER COMMUNICATIONS INC D 400	CL A	16117M107	396	335682 SH	DEFINED	08	335682
CHATTEM INC	COM	162456107	16	380 SH	DEFINED	01	380
CHATTEM INC	COM	162456107	104	2500 SH	DEFINED	05	2500
CHATTEM INC	COM	162456107	276	6673 SH	DEFINED	08	6673
CHECKERS DRIVE-IN RESTAURANT 15227	COM NEW	162809305	2405	178433 SH	DEFINED	01	163206
CHECKERS DRIVE-IN RESTAURANT	COM NEW	162809305	16	1159 SH	OTHER	01	1159
CHECKERS DRIVE-IN RESTAURANT	COM NEW	162809305	3	240 SH	DEFINED	08	240
CHECKERS DRIVE-IN RESTAURANT 248000	COM NEW	162809305	11920	884300 SH	DEFINED	21	636300
CHECKFREE CORP NEW 830	COM	162813109	616	18100 SH	DEFINED	01	17270
CHECKFREE CORP NEW 475	COM	162813109	122	3590 SH	OTHER	01	3115
CHECKFREE CORP NEW	COM	162813109	6499	190802 SH	DEFINED	05	190802
CHECKFREE CORP NEW	COM	162813109	1	25 SH	DEFINED	17	25
CHECKFREE CORP NEW	COM	162813109	201997	5930608 SH	DEFINED		5930608
CHECKPOINT SYS INC 7200	COM	162825103	248	14025 SH	DEFINED	01	6825
CHECKPOINT SYS INC 200	COM	162825103	4	200 SH	OTHER	01	
CHECKPOINT SYS INC	COM	162825103	2294	129600 SH	DEFINED	05	129600
CHECKPOINT SYS INC	COM	162825103	218	12300 SH	DEFINED	08	12300
CHECKPOINT SYS INC	COM	162825103	446	25200 SH	DEFINED	21	25200
CHEESECAKE FACTORY INC 9429	COM	163072101	1709	49207 SH	DEFINED	01	39778
CHEESECAKE FACTORY INC 300	COM	163072101	74	2137 SH	OTHER	01	1837
CHEESECAKE FACTORY INC	COM	163072101	6185	178091 SH	DEFINED	05	178091
CHEESECAKE FACTORY INC	COM	163072101	542	15613 SH	DEFINED	08	15613
CHEESECAKE FACTORY INC	COM	163072101	2257	65000 SH	CALL	DEFINED	65000

CHEESECAKE FACTORY INC	COM	163072101	61	1750 SH	DEFINED 20	1750
CHEESECAKE FACTORY INC	COM	163072101	11673	336117 SH	DEFINED 21	336117
CHEMED CORP NEW 29700	COM	16359R103	1590	38888 SH	DEFINED 01	9188
CHEMED CORP NEW 350	COM	16359R103	14	350 SH	OTHER 01	
CHEMED CORP NEW	COM	16359R103	3637	88975 SH	DEFINED 05	88975
CHEMED CORP NEW	COM	16359R103	253	6200 SH	DEFINED 08	6200
CHEMED CORP NEW	COM	16359R103	2241	54824 SH	DEFINED 21	54824
CHEMICAL FINL CORP 630	COM	163731102	250	7563 SH	DEFINED 01	6933
CHEMICAL FINL CORP	COM	163731102	101	3045 SH	OTHER 01	3045
CHEMICAL FINL CORP	COM	163731102	632	19100 SH	DEFINED 05	19100
CHEMICAL FINL CORP	COM	163731102	102	3073 SH	DEFINED 08	3073
CHEMICAL FINL CORP	COM	163731102	6219	187824 SH	DEFINED 21	187824
CHENIERE ENERGY INC 7990	COM NEW	16411R208	281	9030 SH	DEFINED 01	1040
CHENIERE ENERGY INC 280	COM NEW	16411R208	20	640 SH	OTHER 01	360
CHENIERE ENERGY INC	COM NEW	16411R208	1886	60650 SH	DEFINED 05	60650
CHENIERE ENERGY INC	COM NEW	16411R208	2483	79850 SH	DEFINED 08	79850
CHENIERE ENERGY INC	COM NEW	16411R208	1539	49500 SH	CALL DEFINED 08	49500
CHENIERE ENERGY INC	COM NEW	16411R208	1228	39500 SH	PUT DEFINED 08	39500
CHENIERE ENERGY INC	COM NEW	16411R208	142	4565 SH	DEFINED 17	4565
CHENIERE ENERGY INC	COM NEW	16411R208	53	1700 SH	DEFINED 20	1700
CHENIERE ENERGY INC	COM NEW	16411R208	4399	141435 SH	DEFINED 21	141435
CHESAPEAKE CORP	COM	165159104	405	19325 SH	DEFINED 01	19325
CHESAPEAKE CORP 7300	COM	165159104	1134	54175 SH	OTHER 01	46875
CHESAPEAKE CORP	COM	165159104	1464	69925 SH	DEFINED 05	69925
CHESAPEAKE CORP	COM	165159104	50	2389 SH	DEFINED 08	2389
CHESAPEAKE CORP	COM	165159104	274	13100 SH	DEFINED 21	13100
CHESAPEAKE ENERGY CORP 260	COM	165167107	120	5268 SH	DEFINED 01	5008
CHESAPEAKE ENERGY CORP 1500	COM	165167107	3644	159835 SH	OTHER 01	158335
CHESAPEAKE ENERGY CORP	COM	165167107	34	1500 SH	DEFINED 05	1500
CHESAPEAKE ENERGY CORP	COM	165167107	18668	818776 SH	DEFINED 08	818776
CHESAPEAKE ENERGY CORP	COM	165167107	4701	206200 SH	DEFINED 21	206200
CHEVRON CORP NEW 391919	COM	166764100	532924	9530119 SH	DEFINED 01	9138200
CHEVRON CORP NEW 1307665	COM	166764100	231897	4146935 SH	OTHER 01	2839270
CHEVRON CORP NEW 524030	COM	166764100	144935	2591821 SH	DEFINED 05	2067791
CHEVRON CORP NEW	COM	166764100	24789	443298 SH	DEFINED 08	443298
CHEVRON CORP NEW	COM	166764100	5592	100000 SH	CALL DEFINED 08	100000
CHEVRON CORP NEW	COM	166764100	4474	80000 SH	PUT DEFINED 08	80000
CHEVRON CORP NEW	COM	166764100	86	1530 SH	DEFINED 13	1530
CHEVRON CORP NEW 200	COM	166764100	16	282 SH	OTHER 13	82
CHEVRON CORP NEW	COM	166764100	22	400 SH	DEFINED 17	400
CHEVRON CORP NEW 625000	COM	166764100	34950	625000 SH	OTHER 17	
CHEVRON CORP NEW 800	COM	166764100	76827	1373869 SH	DEFINED 21	1373069
CHEVRON CORP NEW	COM	166764100	7795	139400 SH	DEFINED	139400
CHICAGO BRIDGE & IRON CO N V 15800	N Y REGISTRY	167250109	2967	129788 SH	DEFINED 01	113988
CHICAGO BRIDGE & IRON CO N V 3614	N Y REGISTRY	167250109	138	6050 SH	OTHER 01	2436
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY	167250109	9364	409616 SH	DEFINED 05	409616
CHICAGO BRIDGE & IRON CO N V 18800	N Y REGISTRY	167250109	22279	974585 SH	DEFINED 21	955785
CHICAGO MERCANTILE HLDGS INC 1418	CL A	167760107	3630	12284 SH	DEFINED 01	10866
CHICAGO MERCANTILE HLDGS INC 95	CL A	167760107	780	2638 SH	OTHER 01	2543
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	89	300 SH	DEFINED 05	300
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	587	1988 SH	DEFINED 08	1988
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	2667	9024 SH	DEFINED	9024
CHICOS FAS INC 8500	COM	168615102	8477	247288 SH	DEFINED 01	238788
CHICOS FAS INC 3950	COM	168615102	499	14555 SH	OTHER 01	10605
CHICOS FAS INC	COM	168615102	14061	410170 SH	DEFINED 05	410170
CHICOS FAS INC	COM	168615102	1497	43678 SH	DEFINED 08	43678
CHICOS FAS INC	COM	168615102	40	1180 SH	DEFINED 20	1180
CHICOS FAS INC 4350	COM	168615102	39922	1164585 SH	DEFINED 21	1160235
CHILDRENS PL RETAIL STORES I 3350 3675	COM	168905107	901	19300 SH	DEFINED 01	12275
CHILDRENS PL RETAIL STORES I 650	COM	168905107	30	650 SH	OTHER 01	
CHILDRENS PL RETAIL STORES I	COM	168905107	2681	57450 SH	DEFINED 05	57450

CHILDRENS PL RETAIL STORES I	COM	168905107	65	1394	SH	DEFINED 08	1394
CHILDRENS PL RETAIL STORES I	COM	168905107	31	660	SH	DEFINED 20	660
CHILDRENS PL RETAIL STORES I	COM	168905107	7060	151280	SH	DEFINED 21	151280
CHINA FD INC	COM	169373107	122	4283	SH	DEFINED 01	4283
CHINA FD INC	COM	169373107	436	15366	SH	OTHER 01	15366
CHINA FIN ONLINE CO LTD	SPONSORED AD	169379104	277	44400	SH	DEFINED 21	44400
CHOICE HOTELS INTL INC	COM	169905106	680	10350	SH	DEFINED 01	10350
CHOICE HOTELS INTL INC	COM	169905106	20	300	SH	OTHER 01	300
CHOICE HOTELS INTL INC	COM	169905106	53	800	SH	DEFINED 05	800
CHOICE HOTELS INTL INC	COM	169905106	395	6019	SH	DEFINED 08	6019
CHOICE HOTELS INTL INC	COM	169905106	1282	19520	SH	DEFINED 21	19520
CHIQUITA BRANDS INTL INC	COM	170032809	28	1005	SH	DEFINED 01	1005
CHIQUITA BRANDS INTL INC	COM	170032809	870	31700	SH	DEFINED 05	31700
CHIQUITA BRANDS INTL INC	COM	170032809	233	8476	SH	DEFINED 08	8476
CHIRON CORP	COM	170040109	771	22084	SH	DEFINED 01	18529
3555							
CHIRON CORP	COM	170040109	401	11503	SH	OTHER 01	8335
3168							
CHIRON CORP	COM	170040109	1899	54440	SH	DEFINED 05	54440
CHIRON CORP	COM	170040109	612	17532	SH	DEFINED 08	17532
CHIRON CORP	COM	170040109	6978	200000	SH	CALL DEFINED 08	200000
CHIRON CORP	COM	170040109	1767	50640	SH	DEFINED 21	50640
CHITTENDEN CORP	COM	170228100	546	20072	SH	DEFINED 01	18376
1696							
CHITTENDEN CORP	COM	170228100	429	15781	SH	OTHER 01	10731
5050							
CHITTENDEN CORP	COM	170228100	4239	155831	SH	DEFINED 05	155831
CHITTENDEN CORP	COM	170228100	65	2400	SH	DEFINED 08	2400
CHITTENDEN CORP	COM	170228100	7805	286940	SH	DEFINED 21	286940
CHOICEPOINT INC	COM	170388102	9141	228241	SH	DEFINED 01	91716
136525							
CHOICEPOINT INC	COM	170388102	6685	166915	SH	OTHER 01	142662
24253							
CHOICEPOINT INC	COM	170388102	15978	398958	SH	DEFINED 05	398958
CHOICEPOINT INC	COM	170388102	845	21110	SH	DEFINED 08	21110
CHOICEPOINT INC	COM	170388102	46	1140	SH	DEFINED 20	1140
CHOICEPOINT INC	COM	170388102	14983	374106	SH	DEFINED 21	374106
CHRISTOPHER & BANKS CORP	COM	171046105	213	11638	SH	DEFINED 01	6238
5400							
CHRISTOPHER & BANKS CORP	COM	171046105	1743	95463	SH	DEFINED 05	95463
CHRISTOPHER & BANKS CORP	COM	171046105	37	2000	SH	DEFINED 08	2000
CHRISTOPHER & BANKS CORP	COM	171046105	435	23800	SH	DEFINED 21	23800
CHUBB CORP	COM	171232101	29950	349847	SH	DEFINED 01	297275
52572							
CHUBB CORP	COM	171232101	17019	198802	SH	OTHER 01	161903
36899							
CHUBB CORP	COM	171232101	7108	83030	SH	DEFINED 05	83030
CHUBB CORP	COM	171232101	4807	56149	SH	DEFINED 08	56149
CHUBB CORP	COM	171232101	46833	547048	SH	DEFINED 21	546228
820							
CHUBB CORP	CORP UNIT %	171232309	4	125	SH	DEFINED 01	125
CHUBB CORP	CORP UNIT %	171232309	4445	140091	SH	DEFINED 08	140091
CHUBB CORP	CORP UNIT %	171232309	9519	300000	SH	OTHER 17	
300000							
CHURCH & DWIGHT INC	COM	171340102	533	14716	SH	DEFINED 01	14109
607							
CHURCH & DWIGHT INC	COM	171340102	529	14607	SH	OTHER 01	11407
3200							
CHURCH & DWIGHT INC	COM	171340102	5218	144139	SH	DEFINED 05	144139
CHURCH & DWIGHT INC	COM	171340102	585	16151	SH	DEFINED 08	16151
CHURCHILL DOWNS INC	COM	171484108	66	1560	SH	DEFINED 01	1560
CHURCHILL DOWNS INC	COM	171484108	234	5500	SH	DEFINED 05	5500
CHURCHILL DOWNS INC	COM	171484108	125	2935	SH	DEFINED 08	2935
CHURCHILL DOWNS INC	COM	171484108	118	2787	SH	DEFINED 17	2787
CIBER INC	COM	17163B102	278	34875	SH	DEFINED 01	11775
23100							
CIBER INC	COM	17163B102	9	1075	SH	OTHER 01	
1075							
CIBER INC	COM	17163B102	1533	192075	SH	DEFINED 05	192075
CIBER INC	COM	17163B102	84	10504	SH	DEFINED 08	10504
CIBER INC	COM	17163B102	312	39100	SH	DEFINED 21	39100
CIENA CORP	COM	171779101	478	228906	SH	DEFINED 01	224883
4023							
CIENA CORP	COM	171779101	79	37887	SH	OTHER 01	17717
20170							
CIENA CORP	COM	171779101	1386	663015	SH	DEFINED 05	663015
CIENA CORP	COM	171779101	198	94885	SH	DEFINED 08	94885
CIENA CORP	COM	171779101	63	30000	SH	CALL DEFINED 08	30000
CIENA CORP	COM	171779101	165	78819	SH	DEFINED 21	78819
CIENA CORP	COM	171779101	766	366558	SH	DEFINED	366558
CIMAREX ENERGY CO	COM	171798101	2373	60996	SH	DEFINED 01	26913
34083							
CIMAREX ENERGY CO	COM	171798101	176	4531	SH	OTHER 01	
4531							
CIMAREX ENERGY CO	COM	171798101	11616	298525	SH	DEFINED 05	298525

CIMAREX ENERGY CO	COM	171798101	267	6860	SH	DEFINED	08	6860	
CIMAREX ENERGY CO	COM	171798101	10524	270474	SH	DEFINED	21	270474	
CINCINNATI BELL INC NEW 2360	COM	171871106	294	68425	SH	DEFINED	01	66065	
CINCINNATI BELL INC NEW 375	COM	171871106	27	6285	SH	OTHER	01	5910	
CINCINNATI BELL INC NEW	COM	171871106	3198	743629	SH	DEFINED	05	743629	
CINCINNATI BELL INC NEW	COM	171871106	251	58472	SH	DEFINED	08	58472	
CINCINNATI BELL INC NEW	COM	171871106	258	60000	SH	DEFINED	21	60000	
CINCINNATI FINL CORP 2892	COM	172062101	2881	72834	SH	DEFINED	01	69942	
CINCINNATI FINL CORP 1606	COM	172062101	884	22349	SH	OTHER	01	20743	
CINCINNATI FINL CORP	COM	172062101	2599	65705	SH	DEFINED	05	65705	
CINCINNATI FINL CORP	COM	172062101	1996	50447	SH	DEFINED	08	50447	
CINCINNATI FINL CORP	COM	172062101	12934	326954	SH	DEFINED	21	326954	
CINERGY CORP 18015	COM	172474108	168669	3763258	SH	DEFINED	01	3745243	
CINERGY CORP 16087	COM	172474108	2658	59306	SH	OTHER	01	43219	
CINERGY CORP	COM	172474108	3622	80805	SH	DEFINED	05	80805	
CINERGY CORP	COM	172474108	989	22068	SH	DEFINED	08	22068	
CINERGY CORP	COM	172474108	7524	167878	SH	DEFINED	21	167878	
CIPHERGEN BIOSYSTEMS INC 146015	COM	17252Y104	279	146015	SH	DEFINED	01		
CIPHERGEN BIOSYSTEMS INC	COM	17252Y104	4	2000	SH	OTHER	01	2000	
CIPHERGEN BIOSYSTEMS INC	COM	17252Y104	13	6816	SH	DEFINED	08	6816	
CIRCUIT CITY STORE INC 3420	COM	172737108	1463	84622	SH	DEFINED	01	81202	
CIRCUIT CITY STORE INC 18070	COM	172737108	368	21256	SH	OTHER	01	3186	
CIRCUIT CITY STORE INC	COM	172737108	1811	104760	SH	DEFINED	05	104760	
CIRCUIT CITY STORE INC	COM	172737108	388	22466	SH	DEFINED	08	22466	
CIRCUIT CITY STORE INC	COM	172737108	1887	109165	SH	DEFINED	17	109165	
CIRCUIT CITY STORE INC	COM	172737108	454	26272	SH	DEFINED	21	26272	
CIRCOR INTL INC 6887	COM	17273K109	2263	91750	SH	DEFINED	01	84863	
CIRCOR INTL INC 200	COM	17273K109	5	200	SH	OTHER	01		
CIRCOR INTL INC	COM	17273K109	294	11900	SH	DEFINED	05	11900	
CIRCOR INTL INC	COM	17273K109	20	800	SH	DEFINED	08	800	
CIRCOR INTL INC 79700	COM	17273K109	8642	350300	SH	DEFINED	21	270600	
CIRRUS LOGIC INC	COM	172755100	12	2200	SH	DEFINED	01	2200	
CIRRUS LOGIC INC	COM	172755100	22	4200	SH	DEFINED	05	4200	
CIRRUS LOGIC INC	COM	172755100	188	35341	SH	DEFINED	08	35341	
CISCO SYS INC 1395770	COM	17275R102	383859	20118383	SH	DEFINED	01	18722613	
CISCO SYS INC 1890076	COM	17275R102	153359	8037671	SH	OTHER	01	6147595	
CISCO SYS INC	COM	17275R102	35012	1835000	SH	CALL	DEFINED	01	1835000
CISCO SYS INC	COM	17275R102	21179	1110000	SH	PUT	DEFINED	01	1110000
CISCO SYS INC 1641100	COM	17275R102	121022	6342852	SH	DEFINED	05	4701752	
CISCO SYS INC	COM	17275R102	27091	1419869	SH	DEFINED	08	1419869	
CISCO SYS INC	COM	17275R102	31961	1675100	SH	CALL	DEFINED	08	1675100
CISCO SYS INC	COM	17275R102	1908	100000	SH	PUT	DEFINED	08	100000
CISCO SYS INC 11	COM	17275R102	37	1948	SH	DEFINED	13	1937	
CISCO SYS INC 439	COM	17275R102	8	439	SH	OTHER	13		
CISCO SYS INC	COM	17275R102	212	11096	SH	DEFINED	17	11096	
CISCO SYS INC 6843	COM	17275R102	131	6843	SH	OTHER	17		
CISCO SYS INC	COM	17275R102	33199	1740000	SH	CALL	DEFINED	17	1740000
CISCO SYS INC	COM	17275R102	13356	700000	SH	PUT	DEFINED	17	700000
CISCO SYS INC	COM	17275R102	3797	199000	SH	DEFINED	20	199000	
CISCO SYS INC 170905	COM	17275R102	127491	6681938	SH	DEFINED	21	6511033	
CISCO SYS INC	COM	17275R102	197	10313	SH	DEFINED		10313	
CITADEL BROADCASTING CORP	COM	17285T106	381	33300	SH	DEFINED	05	33300	
CITADEL BROADCASTING CORP	COM	17285T106	25	2200	SH	DEFINED	08	2200	
CITADEL BROADCASTING CORP	NOTE	1.875% 17285TAB2	3394	4400000	PRN	DEFINED	08	4400000	
CINTAS CORP 2655	COM	172908105	1638	42442	SH	DEFINED	01	39787	
CINTAS CORP 425	COM	172908105	366	9480	SH	OTHER	01	9055	
CINTAS CORP	COM	172908105	2186	56620	SH	DEFINED	05	56620	
CINTAS CORP	COM	172908105	723	18725	SH	DEFINED	08	18725	
CINTAS CORP	COM	172908105	459	11900	SH	CALL	DEFINED	08	11900
CINTAS CORP 1020	COM	172908105	11245	291312	SH	DEFINED	21	290292	
CITIZENS & NORTHN CORP	COM	172922106	194	6200	SH	DEFINED	05	6200	
CITIZENS & NORTHN CORP	COM	172922106	12	400	SH	DEFINED	08	400	
CITIGROUP INC	COM	172967101	1156046	25006402	SH	DEFINED	01	24013231	

993171 CITIGROUP INC 1845103	COM		172967101	319764	6916808	SH	OTHER	01	5071705	
CITIGROUP INC	COM		172967101	13869	300000	SH	CALL	DEFINED	01	300000
CITIGROUP INC 966280	COM		172967101	358447	7753562	SH		DEFINED	05	6787282
CITIGROUP INC	COM		172967101	39340	850960	SH		DEFINED	08	850960
CITIGROUP INC	COM		172967101	2057	44500	SH	CALL	DEFINED	08	44500
CITIGROUP INC	COM		172967101	38949	842500	SH	PUT	DEFINED	08	842500
CITIGROUP INC	COM		172967101	120	2590	SH		DEFINED	13	2590
CITIGROUP INC 120	COM		172967101	7	158	SH		OTHER	13	38
CITIGROUP INC	COM		172967101	19115	413477	SH		DEFINED	17	413477
CITIGROUP INC 20120	COM		172967101	241849	5231437	SH		DEFINED	21	5211317
CITIGROUP INC	COM		172967101	149	3229	SH		DEFINED		3229
CITI TRENDS INC	COM		17306X102	4	200	SH		DEFINED	08	200
CITI TRENDS INC 595	COM		17306X102	248	13735	SH		DEFINED	21	13140
CITIGROUP GLOBAL MKTS HLDG I	NOTE	3.000%	173073AA5	238	250000	PRN		OTHER	01	250000
CITIZENS BKG CORP MICH	COM		174420109	69	2270	SH		DEFINED	01	2270
CITIZENS BKG CORP MICH	COM		174420109	41	1360	SH		OTHER	01	1360
CITIZENS BKG CORP MICH	COM		174420109	991	32800	SH		DEFINED	05	32800
CITIZENS BKG CORP MICH	COM		174420109	293	9700	SH		DEFINED	08	9700
CITIZENS BKG CORP MICH	COM		174420109	3221	106570	SH		DEFINED	21	106570
CITIZENS COMMUNICATIONS CO 51392	COM		17453B101	177050	13173389	SH		DEFINED	01	13121997
CITIZENS COMMUNICATIONS CO 7197	COM		17453B101	629	46824	SH		OTHER	01	39627
CITIZENS COMMUNICATIONS CO	COM		17453B101	9442	702560	SH		DEFINED	05	702560
CITIZENS COMMUNICATIONS CO	COM		17453B101	778	57868	SH		DEFINED	08	57868
CITIZENS COMMUNICATIONS CO 4460	COM		17453B101	1773	131899	SH		DEFINED	21	127439
CITIZENS INC	CL A		174740100	13	2050	SH		DEFINED	01	2050
CITIZENS INC	CL A		174740100	146	23900	SH		DEFINED	05	23900
CITIZENS INC	CL A		174740100	10	1700	SH		DEFINED	08	1700
CITRIX SYS INC 18820 4181	COM		177376100	3089	142623	SH		DEFINED	01	119622
CITRIX SYS INC 16350	COM		177376100	354	16350	SH		OTHER	01	
CITRIX SYS INC 450	COM		177376100	3398	156860	SH		DEFINED	05	156410
CITRIX SYS INC	COM		177376100	555	25633	SH		DEFINED	08	25633
CITRIX SYS INC 1920	COM		177376100	7920	365628	SH		DEFINED	21	363708
CITY BK LYNNWOOD WASH	COM		17770A109	37	1200	SH		DEFINED	01	1200
CITY BK LYNNWOOD WASH	COM		17770A109	183	5900	SH		DEFINED	05	5900
CITY BK LYNNWOOD WASH	COM		17770A109	18	585	SH		DEFINED	08	585
CITY HLDG CO	COM		177835105	47	1290	SH		DEFINED	01	1290
CITY HLDG CO	COM		177835105	31	860	SH		OTHER	01	860
CITY HLDG CO	COM		177835105	380	10400	SH		DEFINED	05	10400
CITY HLDG CO	COM		177835105	131	3600	SH		DEFINED	08	3600
CITY HLDG CO	COM		177835105	2482	67950	SH		DEFINED	21	67950
CITY NATL CORP 430	COM		178566105	1980	27609	SH		DEFINED	01	27179
CITY NATL CORP 736	COM		178566105	223	3111	SH		OTHER	01	2375
CITY NATL CORP	COM		178566105	25625	357338	SH		DEFINED	05	357338
CITY NATL CORP	COM		178566105	672	9369	SH		DEFINED	08	9369
CITY NATL CORP	COM		178566105	17942	250200	SH		DEFINED	21	250200
CLAIRES STORES INC 950	COM		179584107	416	17303	SH		DEFINED	01	16353
CLAIRES STORES INC 2375	COM		179584107	99	4125	SH		OTHER	01	1750
CLAIRES STORES INC	COM		179584107	5404	224709	SH		DEFINED	05	224709
CLAIRES STORES INC	COM		179584107	470	19531	SH		DEFINED	08	19531
CLARCOR INC 14950 400	COM		179895107	838	28650	SH		DEFINED	01	13300
CLARCOR INC 1510	COM		179895107	44	1510	SH		OTHER	01	
CLARCOR INC	COM		179895107	6026	206030	SH		DEFINED	05	206030
CLARCOR INC	COM		179895107	239	8168	SH		DEFINED	08	8168
CLARCOR INC	COM		179895107	1003	34300	SH		DEFINED	21	34300
CLARK INC	COM		181457102	5	350	SH		DEFINED	01	350
CLARK INC	COM		181457102	149	10400	SH		DEFINED	05	10400
CLARK INC	COM		181457102	32	2216	SH		DEFINED	08	2216
CLEAR CHANNEL COMMUNICATIONS 55410	COM		184502102	11443	369978	SH		DEFINED	01	314568
CLEAR CHANNEL COMMUNICATIONS 84281	COM		184502102	4759	153872	SH		OTHER	01	69591
CLEAR CHANNEL COMMUNICATIONS 118100	COM		184502102	10853	350888	SH		DEFINED	05	232788
CLEAR CHANNEL COMMUNICATIONS	COM		184502102	37024	1197015	SH		DEFINED	08	1197015
CLEAR CHANNEL COMMUNICATIONS	COM		184502102	9217	298000	SH	CALL	DEFINED	08	298000
CLEAR CHANNEL COMMUNICATIONS	COM		184502102	928	30000	SH	PUT	DEFINED	08	30000

CLEAR CHANNEL COMMUNICATIONS	COM	184502102	4	144	SH	OTHER	13	144	
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	3	86	SH	DEFINED	17	86	
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	464	15000	SH	CALL	DEFINED	17	15000
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	12273	396806	SH	DEFINED	21	394806	
2000									
CLEVELAND CLIFFS INC	COM	185896107	703	12166	SH	DEFINED	01	4926	
7240									
CLEVELAND CLIFFS INC	COM	185896107	3	50	SH	OTHER	01		
50									
CLEVELAND CLIFFS INC	COM	185896107	5439	94170	SH	DEFINED	05	94170	
CLEVELAND CLIFFS INC	COM	185896107	81	1406	SH	DEFINED	08	1406	
CLEVELAND CLIFFS INC	COM	185896107	1499	25960	SH	DEFINED	21	25960	
CLIFTON SVGS BANCORP INC	COM	18712Q103	108	10200	SH	DEFINED	05	10200	
CLIFTON SVGS BANCORP INC	COM	18712Q103	43	4098	SH	DEFINED	08	4098	
CLOROX CO DEL	COM	189054109	16992	304962	SH	DEFINED	01	276744	
28218									
CLOROX CO DEL	COM	189054109	10751	192951	SH	OTHER	01	137654	
55297									
CLOROX CO DEL	COM	189054109	7434	133416	SH	DEFINED	05	77816	
55600									
CLOROX CO DEL	COM	189054109	1150	20644	SH	DEFINED	08	20644	
CLOROX CO DEL	COM	189054109	30499	547367	SH	DEFINED	21	546967	
400									
COACH INC	COM	189754104	11098	330578	SH	DEFINED	01	325143	
5435									
COACH INC	COM	189754104	441	13141	SH	OTHER	01	9491	
3650									
COACH INC	COM	189754104	5130	152810	SH	DEFINED	05	152810	
COACH INC	COM	189754104	2343	69801	SH	DEFINED	08	69801	
COACH INC	COM	189754104	5875	175000	SH	PUT	DEFINED	08	175000
COACH INC	COM	189754104	47595	1417778	SH	DEFINED	21	1379998	
37780									
COACHMEN INDS INC	COM	189873102	85	6750	SH	DEFINED	01	6750	
COACHMEN INDS INC	COM	189873102		25	SH	OTHER	01		
25									
COACHMEN INDS INC	COM	189873102	614	49000	SH	DEFINED	05	49000	
COACHMEN INDS INC	COM	189873102	9	700	SH	DEFINED	08	700	
COACHMEN INDS INC	COM	189873102	125	10000	SH	DEFINED	21	10000	
COCA COLA BOTTLING CO CONS	COM	191098102	115	2279	SH	DEFINED	01	2279	
COCA COLA BOTTLING CO CONS	COM	191098102	61	1200	SH	OTHER	01		
1200									
COCA COLA BOTTLING CO CONS	COM	191098102	71	1400	SH	DEFINED	05	1400	
COCA COLA BOTTLING CO CONS	COM	191098102	10	200	SH	DEFINED	08	200	
COCA COLA CO	COM	191216100	431722	10340653	SH	DEFINED	01	9793045	
547608									
COCA COLA CO	COM	191216100	223932	5363652	SH	OTHER	01	3726833	
1636819									
COCA COLA CO	COM	191216100	61155	1464800	SH	PUT	DEFINED	01	1464800
COCA COLA CO	COM	191216100	80131	1919303	SH	DEFINED	05	1655853	
263450									
COCA COLA CO	COM	191216100	11547	276575	SH	DEFINED	08	276575	
COCA COLA CO	COM	191216100	4175	100000	SH	CALL	DEFINED	08	100000
COCA COLA CO	COM	191216100	32	760	SH	DEFINED	13	560	
200									
COCA COLA CO	COM	191216100	15129	362382	SH	DEFINED	17	362382	
COCA COLA CO	COM	191216100	38619	925000	SH	OTHER	17		
925000									
COCA COLA CO	COM	191216100	29225	700000	SH	PUT	DEFINED	17	700000
COCA COLA CO	COM	191216100	3553	85100	SH	DEFINED	20	85100	
COCA COLA CO	COM	191216100	85338	2044021	SH	DEFINED	21	1993551	
50470									
COCA COLA ENTERPRISES INC	COM	191219104	36314	1649872	SH	DEFINED	01	1641987	
7885									
COCA COLA ENTERPRISES INC	COM	191219104	425	19324	SH	OTHER	01	19266	
58									
COCA COLA ENTERPRISES INC	COM	191219104	2705	122919	SH	DEFINED	05	122919	
COCA COLA ENTERPRISES INC	COM	191219104	2041	92728	SH	DEFINED	08	92728	
COCA COLA ENTERPRISES INC	COM	191219104	880	40000	SH	CALL	DEFINED	08	40000
COCA COLA ENTERPRISES INC	COM	191219104	1472	66900	SH	DEFINED	20	66900	
COCA COLA ENTERPRISES INC	COM	191219104	6255	284205	SH	DEFINED	21	250205	
34000									
COCA-COLA FEMSA S A DE C V	SPON ADR REP	191241108	310	11619	SH	OTHER	01	8400	
3219									
COCA-COLA FEMSA S A DE C V	SPON ADR REP	191241108	5208	195000	SH	DEFINED	21	195000	
COEUR D ALENE MINES CORP IDA	COM	192108108	5	1500	SH	DEFINED	01	1500	
COEUR D ALENE MINES CORP IDA	COM	192108108	4	1202	SH	OTHER	01	700	
502									
COEUR D ALENE MINES CORP IDA	COM	192108108	46	12600	SH	DEFINED	08	12600	
COGNEX CORP	COM	192422103	144	5509	SH	DEFINED	01		
5509									
COGNEX CORP	COM	192422103	691	26400	SH	OTHER	01	6509	
200 19691									
COGNEX CORP	COM	192422103	2931	111900	SH	DEFINED	05	111900	
COGNEX CORP	COM	192422103	93	3567	SH	DEFINED	08	3567	
COGNEX CORP	COM	192422103	767	29300	SH	DEFINED	21	29300	

COGNIZANT TECHNOLOGY SOLUTIO 7894	CL A	192446102	5797	122992	SH	DEFINED	01	115098	
COGNIZANT TECHNOLOGY SOLUTIO 375	CL A	192446102	455	9645	SH	OTHER	01	9270	
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	14508	307840	SH	DEFINED	05	307840	
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	1548	32840	SH	DEFINED	08	32840	
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	1061	22510	SH	DEFINED	20	22510	
COGNIZANT TECHNOLOGY SOLUTIO 12780	CL A	192446102	22429	475891	SH	DEFINED	21	463111	
COGNOS INC 85	COM	19244C109	3	85	SH	DEFINED	01		
COGNOS INC 1115	COM	19244C109	41	1200	SH	OTHER	01	85	
COGNOS INC	COM	19244C109	25	742	SH	DEFINED	08	742	
COGNOS INC	COM	19244C109	2219	65000	SH	CALL	DEFINED	08	65000
COGNOS INC 1200	COM	19244C109	386	11300	SH	DEFINED	21	10100	
COHERENT INC 4700	COM	192479103	382	10600	SH	DEFINED	01	5900	
COHERENT INC 600	COM	192479103	22	600	SH	OTHER	01		
COHERENT INC	COM	192479103	5759	159925	SH	DEFINED	05	159925	
COHERENT INC	COM	192479103	82	2287	SH	DEFINED	08	2287	
COHERENT INC	COM	192479103	738	20500	SH	DEFINED	21	20500	
COHEN & STEERS QUALITY RLTY	COM	19247L106	110	5200	SH	DEFINED	01	5200	
COHEN & STEERS QUALITY RLTY	COM	19247L106	148	7000	SH	OTHER	01	7000	
COHEN & STEERS PREM INC RLTY	COM	19247V104	22	1000	SH	DEFINED	01	1000	
COHEN & STEERS PREM INC RLTY	COM	19247V104	219	10000	SH	OTHER	01	10000	
COHU INC	COM	192576106	53	2625	SH	DEFINED	01	2625	
COHU INC 75	COM	192576106	2	75	SH	OTHER	01		
COHU INC	COM	192576106	1337	66700	SH	DEFINED	05	66700	
COHU INC	COM	192576106	76	3772	SH	DEFINED	08	3772	
COHU INC	COM	192576106	289	14400	SH	DEFINED	21	14400	
COINSTAR INC	COM	19259P300	67	2950	SH	DEFINED	01	2950	
COINSTAR INC 275	COM	19259P300	17	732	SH	OTHER	01	457	
COINSTAR INC	COM	19259P300	1848	81575	SH	DEFINED	05	81575	
COINSTAR INC	COM	19259P300	29	1300	SH	DEFINED	08	1300	
COINSTAR INC	COM	19259P300	383	16900	SH	DEFINED	21	16900	
COINMACH SVC CORP 500000	UNIT	99/99/9 19259W107	6735	500000	SH	OTHER	17		
COLDWATER CREEK INC 277	COM	193068103	156	6277	SH	DEFINED	01	6000	
COLDWATER CREEK INC 750	COM	193068103	19	750	SH	OTHER	01		
COLDWATER CREEK INC	COM	193068103	6901	277018	SH	DEFINED	05	277018	
COLDWATER CREEK INC	COM	193068103	178	7129	SH	DEFINED	08	7129	
COLDWATER CREEK INC	COM	193068103	1461	58665	SH	DEFINED	21	58665	
COLGATE PALMOLIVE CO 157679	COM	194162103	86282	1728750	SH	DEFINED	01	1571071	
COLGATE PALMOLIVE CO 248442	COM	194162103	42043	842367	SH	OTHER	01	593925	
COLGATE PALMOLIVE CO	COM	194162103	30442	609930	SH	DEFINED	05	609930	
COLGATE PALMOLIVE CO	COM	194162103	3161	63327	SH	DEFINED	08	63327	
COLGATE PALMOLIVE CO 16030	COM	194162103	40973	820944	SH	DEFINED	21	804914	
COLONIAL BANCGROUP INC 1485	COM	195493309	833	37775	SH	DEFINED	01	36290	
COLONIAL BANCGROUP INC 550	COM	195493309	144	6505	SH	OTHER	01	5955	
COLONIAL BANCGROUP INC	COM	195493309	9943	450712	SH	DEFINED	05	450712	
COLONIAL BANCGROUP INC	COM	195493309	676	30651	SH	DEFINED	08	30651	
COLONIAL BANCGROUP INC	COM	195493309	624	28300	SH	DEFINED	17	28300	
COLONIAL PPTYS TR 8870	COM SH BEN I	195872106	690	15678	SH	DEFINED	01	6808	
COLONIAL PPTYS TR 2900	COM SH BEN I	195872106	128	2900	SH	OTHER	01		
COLONIAL PPTYS TR	COM SH BEN I	195872106	6034	137125	SH	DEFINED	05	137125	
COLONIAL PPTYS TR	COM SH BEN I	195872106	87	1977	SH	DEFINED	08	1977	
COLONIAL PPTYS TR	COM SH BEN I	195872106	1157	26300	SH	DEFINED	21	26300	
COLUMBIA BANCORP	COM	197227101	314	8626	SH	OTHER	01	8626	
COLUMBIA BANCORP	COM	197227101	109	3000	SH	DEFINED	05	3000	
COLUMBIA BANCORP	COM	197227101	11	300	SH	DEFINED	08	300	
COLUMBIA BKG SYS INC	COM	197236102	69	2800	SH	DEFINED	01	2800	
COLUMBIA BKG SYS INC	COM	197236102	44	1800	SH	OTHER	01	1800	
COLUMBIA BKG SYS INC	COM	197236102	293	11900	SH	DEFINED	05	11900	
COLUMBIA BKG SYS INC	COM	197236102	103	4169	SH	DEFINED	08	4169	
COLUMBIA BKG SYS INC	COM	197236102	3497	142030	SH	DEFINED	21	142030	
COLUMBIA LABS INC	COM	197779101	32	10000	SH	DEFINED	01	10000	
COLUMBIA LABS INC	COM	197779101	19	6000	SH	OTHER	01	6000	
COLUMBIA LABS INC	COM	197779101	4	1384	SH	DEFINED	08	1384	
COMFORT SYS USA INC	COM	199908104	25	3763	SH	DEFINED	01	3763	
COMFORT SYS USA INC	COM	199908104	3	515	SH	OTHER	01	515	
COMFORT SYS USA INC	COM	199908104	197	29900	SH	DEFINED	05	29900	

COMFORT SYS USA INC	COM	199908104	22	3353	SH	DEFINED	08	3353	
COMFORT SYS USA INC	COM	199908104	80	12117	SH	DEFINED	21	12117	
COMCAST HOLDINGS CORP	ZONES CV2% P	200300507	19745	460245	SH	DEFINED	08	460245	
COMCAST HOLDINGS CORP 2358900	ZONES CV2% P	200300507	101197	2358900	SH	OTHER	17		
COMCAST CORP NEW 66411	CL A	20030N101	35334	1152057	SH	DEFINED	01	1085646	
COMCAST CORP NEW 163186	CL A	20030N101	19588	638656	SH	OTHER	01	475470	
COMCAST CORP NEW 560	CL A	20030N101	56026	1826730	SH	DEFINED	05	1826170	
COMCAST CORP NEW	CL A	20030N101	8553	278876	SH	DEFINED	08	278876	
COMCAST CORP NEW	CL A	20030N101	11854	386498	SH	DEFINED	17	386498	
COMCAST CORP NEW	CL A	20030N101	3812	124279	SH	DEFINED	20	124279	
COMCAST CORP NEW 71724	CL A	20030N101	50577	1649081	SH	DEFINED	21	1577357	
COMCAST CORP NEW	CL A	20030N101	180	5880	SH	DEFINED		5880	
COMCAST CORP NEW 55705	CL A SPL	20030N200	5136	171482	SH	DEFINED	01	115777	
COMCAST CORP NEW 30130	CL A SPL	20030N200	7226	241253	SH	OTHER	01	211123	
COMCAST CORP NEW	CL A SPL	20030N200	47090	1572300	SH	CALL	DEFINED	01	1572300
COMCAST CORP NEW	CL A SPL	20030N200	16473	550000	SH	PUT	DEFINED	01	550000
COMCAST CORP NEW	CL A SPL	20030N200	64	2150	SH	DEFINED	05	2150	
COMCAST CORP NEW	CL A SPL	20030N200	34633	1156356	SH	DEFINED	08	1156356	
COMCAST CORP NEW	CL A SPL	20030N200	14059	469400	SH	CALL	DEFINED	08	469400
COMCAST CORP NEW	CL A SPL	20030N200	6	200	SH	PUT	DEFINED	08	200
COMCAST CORP NEW	CL A SPL	20030N200	9467	316107	SH	DEFINED	17	316107	
COMCAST CORP NEW	CL A SPL	20030N200	56276	1879000	SH	CALL	DEFINED	17	1879000
COMCAST CORP NEW	CL A SPL	20030N200	31747	1060000	SH	PUT	DEFINED	17	1060000
COMCAST CORP NEW	CL A SPL	20030N200	18457	616270	SH	DEFINED	21	616270	
COMERICA INC 3129	COM	200340107	11869	205351	SH	DEFINED	01	202222	
COMERICA INC 24098	COM	200340107	3342	57822	SH	OTHER	01	33724	
COMERICA INC 67900	COM	200340107	9865	170670	SH	DEFINED	05	102770	
COMERICA INC	COM	200340107	1314	22727	SH	DEFINED	08	22727	
COMERICA INC	COM	200340107	1623	28088	SH	DEFINED	21	28088	
COMERICA INC	COM	200340107	10115	175000	SH	PUT	DEFINED	175000	
COMFORCE CORP	COM	20038K109	60	30000	SH	OTHER	01	30000	
COMMERCE BANCORP INC NJ 15285	COM	200519106	2905	95838	SH	DEFINED	01	80553	
COMMERCE BANCORP INC NJ 800	COM	200519106	699	23074	SH	OTHER	01	22274	
COMMERCE BANCORP INC NJ	COM	200519106	11134	367351	SH	DEFINED	05	367351	
COMMERCE BANCORP INC NJ	COM	200519106	2381	78550	SH	DEFINED	08	78550	
COMMERCE BANCORP INC NJ	COM	200519106	1525	50300	SH	DEFINED	21	50300	
COMMERCE BANCSHARES INC 2775	COM	200525103	9297	184422	SH	DEFINED	01	181647	
COMMERCE BANCSHARES INC 145130	COM	200525103	17215	341492	SH	OTHER	01	196362	
COMMERCE BANCSHARES INC	COM	200525103	81	1600	SH	DEFINED	05	1600	
COMMERCE BANCSHARES INC	COM	200525103	237	4700	SH	DEFINED	08	4700	
COMMERCE GROUP INC MASS	COM	200641108	87	1400	SH	DEFINED	01	1400	
COMMERCE GROUP INC MASS	COM	200641108	5567	89631	SH	OTHER	01	89631	
COMMERCE GROUP INC MASS	COM	200641108	261	4197	SH	DEFINED	08	4197	
COMMERCE GROUP INC MASS	COM	200641108	3174	51100	SH	DEFINED	21	51100	
COMMERCIAL CAP BANCORP INC 6805	COM	20162L105	114	6805	SH	DEFINED	01		
COMMERCIAL CAP BANCORP INC 3595	COM	20162L105	102	6090	SH	OTHER	01	2495	
COMMERCIAL CAP BANCORP INC	COM	20162L105	424	25400	SH	DEFINED	05	25400	
COMMERCIAL CAP BANCORP INC	COM	20162L105	96	5750	SH	DEFINED	08	5750	
COMMERCIAL FEDERAL CORPORATI 24600	COM	201647104	2153	63925	SH	DEFINED	01	39325	
COMMERCIAL FEDERAL CORPORATI 492	COM	201647104	17	492	SH	OTHER	01		
COMMERCIAL FEDERAL CORPORATI	COM	201647104	4908	145725	SH	DEFINED	05	145725	
COMMERCIAL FEDERAL CORPORATI	COM	201647104	361	10729	SH	DEFINED	08	10729	
COMMERCIAL FEDERAL CORPORATI	COM	201647104	855	25400	SH	DEFINED	21	25400	
COMMERCIAL METALS CO 19900	COM	201723103	1732	72700	SH	DEFINED	01	52800	
COMMERCIAL METALS CO 4000	COM	201723103	95	4000	SH	OTHER	01		
COMMERCIAL METALS CO	COM	201723103	5199	218250	SH	DEFINED	05	218250	
COMMERCIAL METALS CO	COM	201723103	71	3000	SH	DEFINED	08	3000	
COMMERCIAL METALS CO	COM	201723103	958	40200	SH	DEFINED	21	40200	
COMMERCIAL NET LEASE RLTY IN	COM	202218103	363	17750	SH	DEFINED	01	17750	
COMMERCIAL NET LEASE RLTY IN 11600	COM	202218103	283	13816	SH	OTHER	01	2216	
COMMERCIAL NET LEASE RLTY IN	COM	202218103	3658	178700	SH	DEFINED	05	178700	
COMMERCIAL NET LEASE RLTY IN	COM	202218103	55	2700	SH	DEFINED	08	2700	
COMMERCIAL NET LEASE RLTY IN	COM	202218103	710	34700	SH	DEFINED	21	34700	
COMMONWEALTH TEL ENTERPRISES	COM	203349105	556	13260	SH	DEFINED	01	6430	

6250	580								
COMMONWEALTH TEL ENTERPRISES	COM	203349105	78	1850	SH	OTHER	01		
1850									
COMMONWEALTH TEL ENTERPRISES	COM	203349105	2871	68500	SH	DEFINED	05	68500	
COMMONWEALTH TEL ENTERPRISES	COM	203349105	918	21911	SH	DEFINED	08	21911	
COMMONWEALTH TEL ENTERPRISES	COM	203349105	591	14100	SH	DEFINED	21	14100	
COMMSCOPE INC	COM	203372107	347	19925	SH	DEFINED	01	19435	
490									
COMMSCOPE INC	COM	203372107	26	1490	SH	OTHER	01	1490	
COMMSCOPE INC	COM	203372107	2417	138838	SH	DEFINED	05	138838	
COMMSCOPE INC	COM	203372107	443	25468	SH	DEFINED	08	25468	
COMMUNITY BANCORP NEV	COM	20343T100	6	200	SH	DEFINED	05	200	
COMMUNITY BANCORP NEV	COM	20343T100	6	200	SH	DEFINED	08	200	
COMMUNITY BANCORP NEV	COM	20343T100	196	6323	SH	DEFINED	17	6323	
COMMUNITY BK SYS INC	COM	203607106	1102	45189	SH	DEFINED	01	45189	
COMMUNITY BK SYS INC	COM	203607106	146	6000	SH	OTHER	01	2000	
4000									
COMMUNITY BK SYS INC	COM	203607106	3924	160900	SH	DEFINED	05	160900	
COMMUNITY BK SYS INC	COM	203607106	125	5128	SH	DEFINED	08	5128	
COMMUNITY BK SYS INC	COM	203607106	493	20200	SH	DEFINED	21	20200	
COMMUNITY BKS INC MILLERSBUR	COM	203628102	27	1050	SH	DEFINED	01	1050	
COMMUNITY BKS INC MILLERSBUR	COM	203628102	211	8200	SH	DEFINED	05	8200	
COMMUNITY BKS INC MILLERSBUR	COM	203628102	13	500	SH	DEFINED	08	500	
COMMUNITY FINL CORP VA	COM	20365L100	203	9200	SH	DEFINED	01	9200	
COMMUNITY FINL CORP VA	COM	20365L100	11	500	SH	OTHER	01	500	
COMMUNITY HEALTH SYS INC NEW	COM	203668108	1703	45055	SH	DEFINED	01	39885	
5170									
COMMUNITY HEALTH SYS INC NEW	COM	203668108	180	4775	SH	OTHER	01	3190	
1585									
COMMUNITY HEALTH SYS INC NEW	COM	203668108	10016	265044	SH	DEFINED	05	265044	
COMMUNITY HEALTH SYS INC NEW	COM	203668108	546	14448	SH	DEFINED	08	14448	
COMMUNITY HEALTH SYS INC NEW	COM	203668108	34	890	SH	DEFINED	20	890	
COMMUNITY HEALTH SYS INC NEW	COM	203668108	26170	692515	SH	DEFINED	21	692515	
COMMUNITY TR BANCORP INC	COM	204149108	75	2300	SH	DEFINED	01	2300	
COMMUNITY TR BANCORP INC	COM	204149108	51	1573	SH	OTHER	01	1573	
COMMUNITY TR BANCORP INC	COM	204149108	370	11300	SH	DEFINED	05	11300	
COMMUNITY TR BANCORP INC	COM	204149108	142	4326	SH	DEFINED	08	4326	
COMMUNITY TR BANCORP INC	COM	204149108	3978	121579	SH	DEFINED	21	121579	
COMMUNITY WEST BANCSHARES	COM	204157101	156	12826	SH	DEFINED	17	12826	
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	8	300	SH	DEFINED	01		
300									
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	23	900	SH	OTHER	01	300	
450	150								
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	232	9128	SH	DEFINED	17	9128	
COMPANHIA VALE DO RIO DOCE	SPONSORED AD	204412209	1716	58620	SH	DEFINED	01	52130	
6490									
COMPANHIA VALE DO RIO DOCE	SPONSORED AD	204412209	29	1000	SH	OTHER	01	1000	
COMPANHIA VALE DO RIO DOCE	SPONSORED AD	204412209	6933	236772	SH	DEFINED	05	236772	
COMPANHIA VALE DO RIO DOCE	SPONSORED AD	204412209	7033	240200	SH	DEFINED	21	240200	
COMPANHIA VALE DO RIO DOCE	SPONSORED AD	204412209	439	15000	SH	DEFINED		15000	
COMPANHIA DE SANEAMENTO BASI	SPONSORED AD	20441A102	151	10000	SH	DEFINED	01	10000	
COMPANIA ANONIMA NACIONL TEL	SPON ADR D	204421101	12	649	SH	DEFINED	01	649	
COMPANIA ANONIMA NACIONL TEL	SPON ADR D	204421101	40	2100	SH	OTHER	01	2100	
COMPANIA ANONIMA NACIONL TEL	SPON ADR D	204421101	1755	92671	SH	DEFINED	05	92671	
COMPANIA ANONIMA NACIONL TEL	SPON ADR D	204421101	4404	232500	SH	DEFINED	21	232500	
COMPANIA DE MINAS BUENAVENTU	SPONSORED AD	204448104	23	1000	SH	DEFINED	01	1000	
COMPANIA DE MINAS BUENAVENTU	SPONSORED AD	204448104	81	3510	SH	OTHER	01	3510	
COMPANIA DE MINAS BUENAVENTU	SPONSORED AD	204448104	805	35000	SH	DEFINED	21	35000	
COMPASS BANCSHARES INC	COM	20449H109	2116	47017	SH	DEFINED	01	27817	
19200									
COMPASS BANCSHARES INC	COM	20449H109	1007	22375	SH	OTHER	01	19825	
2550									
COMPASS BANCSHARES INC	COM	20449H109	6437	143050	SH	DEFINED	05	143050	
COMPASS BANCSHARES INC	COM	20449H109	932	20708	SH	DEFINED	08	20708	
COMPASS BANCSHARES INC	COM	20449H109	770	17100	SH	DEFINED	21	17100	
COMPASS MINERALS INTL INC	COM	20451N101	12285	525000	SH	DEFINED	01	525000	
COMPASS MINERALS INTL INC	COM	20451N101	358	15300	SH	DEFINED	05	15300	
COMPASS MINERALS INTL INC	COM	20451N101	352	15035	SH	DEFINED	08	15035	
COMPUCREDIT CORP	COM	20478N100	322	9400	SH	DEFINED	05	9400	
COMPUCREDIT CORP	COM	20478N100	150	4371	SH	DEFINED	08	4371	
COMPUDYNE CORP	COM PAR \$0.7	204795306	301	43000	SH	DEFINED	01	43000	
COMPUDYNE CORP	COM PAR \$0.7	204795306	31	4400	SH	OTHER	01	4400	
COMPUTER ASSOC INTL INC	COM	204912109	61099	2223405	SH	DEFINED	01	2190651	
32754									
COMPUTER ASSOC INTL INC	COM	204912109	2068	75269	SH	OTHER	01	55754	
19515									
COMPUTER ASSOC INTL INC	COM	204912109	10030	365000	SH	CALL	DEFINED	01	365000
COMPUTER ASSOC INTL INC	COM	204912109	5327	193834	SH	DEFINED	05	193834	
COMPUTER ASSOC INTL INC	COM	204912109	2223	80899	SH	DEFINED	08	80899	
COMPUTER ASSOC INTL INC	COM	204912109	11899	433000	SH	CALL	DEFINED	08	433000
COMPUTER ASSOC INTL INC	COM	204912109	1105	40206	SH	DEFINED	17	40206	
COMPUTER ASSOC INTL INC	COM	204912109	3946	143610	SH	DEFINED	21	143610	
COMPUTER SCIENCES CORP	COM	205363104	23319	533615	SH	DEFINED	01	508128	
25487									
COMPUTER SCIENCES CORP	COM	205363104	6199	141855	SH	OTHER	01	105787	

36068							
COMPUTER SCIENCES CORP	COM	205363104	3737	85505 SH	DEFINED 05		85505
COMPUTER SCIENCES CORP	COM	205363104	1856	42472 SH	DEFINED 08		42472
COMPUTER SCIENCES CORP	COM	205363104	22	500 SH	CALL DEFINED 08		500
COMPUTER SCIENCES CORP	COM	205363104	16	370 SH	DEFINED 13		225
145							
COMPUTER SCIENCES CORP	COM	205363104	9107	208391 SH	DEFINED 21		208391
COMPUTER TASK GROUP INC	COM	205477102	1933	535441 SH	DEFINED 01		491841
43600							
COMPUTER TASK GROUP INC	COM	205477102	19	5200 SH	OTHER 01		5200
COMPUTER TASK GROUP INC	COM	205477102	6497	1799700 SH	DEFINED 21		1087800
711900							
COMPUWARE CORP	COM	205638109	961	133679 SH	DEFINED 01		119472
14207							
COMPUWARE CORP	COM	205638109	90	12485 SH	OTHER 01		11170
1315							
COMPUWARE CORP	COM	205638109	1092	151836 SH	DEFINED 05		151836
COMPUWARE CORP	COM	205638109	916	127376 SH	DEFINED 08		127376
COMPUWARE CORP	COM	205638109	383	53236 SH	DEFINED 21		53236
COMSTOCK RES INC	COM NEW	205768203	36	1405 SH	DEFINED 01		1405
COMSTOCK RES INC	COM NEW	205768203	5	200 SH	OTHER 01		200
COMSTOCK RES INC	COM NEW	205768203	493	19500 SH	DEFINED 08		19500
COMSYS IT PARTNERS INC	COM	20581E104	10	600 SH	DEFINED 08		600
COMSYS IT PARTNERS INC	COM	20581E104	3608	211474 SH	DEFINED		211474
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	10	300 SH	OTHER 01		
300							
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	291	8923 SH	DEFINED 08		8923
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	2100	88861 SH	DEFINED 01		73036
15825							
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	124	5260 SH	OTHER 01		4560
700							
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	1822	77120 SH	DEFINED 05		77120
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	1484	62787 SH	DEFINED 08		62787
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	61	2600 SH	DEFINED 20		2600
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	11705	495336 SH	DEFINED 21		495336
CONAGRA FOODS INC	COM	205887102	41829	1806068 SH	DEFINED 01		1504632
301436							
CONAGRA FOODS INC	COM	205887102	8124	350783 SH	OTHER 01		171418
179365							
CONAGRA FOODS INC	COM	205887102	11772	508306 SH	DEFINED 05		325605
182701							
CONAGRA FOODS INC	COM	205887102	1881	81213 SH	DEFINED 08		81213
CONAGRA FOODS INC	COM	205887102	1744	75306 SH	DEFINED 21		75306
CONCEPTUS INC	COM	206016107	292	51600 SH	DEFINED 01		51600
CONCEPTUS INC	COM	206016107	41	7200 SH	OTHER 01		7200
CONCEPTUS INC	COM	206016107	62	10953 SH	DEFINED 08		10953
CONCEPTUS INC	COM	206016107	221	39200 SH	DEFINED 21		36800
2400							
CONCUR TECHNOLOGIES INC	COM	206708109	5	500 SH	DEFINED 01		500
CONCUR TECHNOLOGIES INC	COM	206708109	262	24924 SH	DEFINED 08		24924
CONCUR TECHNOLOGIES INC	COM	206708109	529	50238 SH	DEFINED 17		50238
CONEXANT SYSTEMS INC	COM	207142100	21	13035 SH	DEFINED 01		13035
CONEXANT SYSTEMS INC	COM	207142100	32	19833 SH	OTHER 01		19733
100							
CONEXANT SYSTEMS INC	COM	207142100	579	359600 SH	DEFINED 05		359600
CONEXANT SYSTEMS INC	COM	207142100	1470	913162 SH	DEFINED 08		913162
CONEXANT SYSTEMS INC	COM	207142100	999	620400 SH	DEFINED 17		620400
CONEXANT SYSTEMS INC	NOTE 4.250%	207142AB6	21083	21679000 PRN	DEFINED 08		21679000
CONMED CORP	COM	207410101	732	23775 SH	DEFINED 01		10775
12900 100							
CONMED CORP	COM	207410101	6	200 SH	OTHER 01		
200							
CONMED CORP	COM	207410101	3391	110200 SH	DEFINED 05		110200
CONMED CORP	COM	207410101	46	1506 SH	DEFINED 08		1506
CONMED CORP	COM	207410101	600	19500 SH	DEFINED 21		19500
CONNECTICUT WTR SVC INC	COM	207797101	153	6123 SH	DEFINED 01		6123
CONNECTICUT WTR SVC INC	COM	207797101	95	3787 SH	OTHER 01		3787
CONNECTICUT WTR SVC INC	COM	207797101	67	2700 SH	DEFINED 05		2700
CONNECTICUT WTR SVC INC	COM	207797101	12	500 SH	DEFINED 08		500
CONNETICS CORP	COM	208192104	153	8657 SH	DEFINED 01		
8657							
CONNETICS CORP	COM	208192104	670	38000 SH	OTHER 01		7897
760 29343							
CONNETICS CORP	COM	208192104	4932	279567 SH	DEFINED 05		279567
CONNETICS CORP	COM	208192104	1191	67495 SH	DEFINED 08		67495
CONNETICS CORP	COM	208192104	1191	67500 SH	CALL DEFINED 08		67500
CONNETICS CORP	COM	208192104	954	54062 SH	DEFINED 21		54062
CONOCOPHILLIPS	COM	20825C104	272296	4736413 SH	DEFINED 01		4393102
343311							
CONOCOPHILLIPS	COM	20825C104	97970	1704121 SH	OTHER 01		1504636
199485							
CONOCOPHILLIPS	COM	20825C104	130925	2277346 SH	DEFINED 05		1858286
419060							
CONOCOPHILLIPS	COM	20825C104	9658	167992 SH	DEFINED 08		167992
CONOCOPHILLIPS	COM	20825C104	575	10000 SH	CALL DEFINED 08		10000

CONOCOPHILLIPS	COM	20825C104	4829	84000	SH	PUT	DEFINED	08	84000
CONOCOPHILLIPS	COM	20825C104	120	2096	SH		DEFINED	13	2096
CONOCOPHILLIPS	COM	20825C104	2585	44970	SH		DEFINED	20	44970
CONOCOPHILLIPS	COM	20825C104	110607	1923936	SH		DEFINED	21	1900556
23380									
CONOR MEDSYSTEMS INC	COM	208264101	931	60645	SH		DEFINED	08	60645
CONOR MEDSYSTEMS INC	COM	208264101	2303	150000	SH	CALL	DEFINED	08	150000
CONOR MEDSYSTEMS INC	COM	208264101	261	17015	SH		DEFINED	17	17015
CONSECO INC	PFD B CV 5.5	208464867	33	1183	SH		DEFINED	17	1183
CONSECO INC	PFD B CV 5.5	208464867	14435	524900	SH		OTHER	17	
524900									
CONSECO INC	COM NEW	208464883	7	302	SH		DEFINED	01	302
CONSECO INC	COM NEW	208464883	2203	100962	SH		DEFINED	08	100962
CONSECO INC	COM NEW	208464883	699	32017	SH		DEFINED	17	32017
CONSOL ENERGY INC	COM	20854P109	540	10070	SH		DEFINED	01	8570
1500									
CONSOL ENERGY INC	COM	20854P109	155	2900	SH		OTHER	01	2900
CONSOL ENERGY INC	COM	20854P109	27	500	SH		DEFINED	05	500
CONSOL ENERGY INC	COM	20854P109	45	834	SH		DEFINED	08	834
CONSOLIDATED EDISON INC	COM	209115104	424256	9057556	SH		DEFINED	01	8979402
78154									
CONSOLIDATED EDISON INC	COM	209115104	24205	516750	SH		OTHER	01	483994
32756									
CONSOLIDATED EDISON INC	COM	209115104	7872	168065	SH		DEFINED	05	168065
CONSOLIDATED EDISON INC	COM	209115104	1491	31839	SH		DEFINED	08	31839
CONSOLIDATED EDISON INC	COM	209115104	15250	325585	SH		DEFINED	21	324785
800									
CONSOLIDATED GRAPHICS INC	COM	209341106	1034	25355	SH		DEFINED	01	16955
7880	520								
CONSOLIDATED GRAPHICS INC	COM	209341106	129	3170	SH		OTHER	01	
3170									
CONSOLIDATED GRAPHICS INC	COM	209341106	1745	42800	SH		DEFINED	05	42800
CONSOLIDATED GRAPHICS INC	COM	209341106	87	2128	SH		DEFINED	08	2128
CONSOLIDATED GRAPHICS INC	COM	209341106	9055	222090	SH		DEFINED	21	222090
CONSOLIDATED TOMOKA LD CO	COM	210226106	128	1493	SH		DEFINED	01	1493
CONSOLIDATED TOMOKA LD CO	COM	210226106	703	8172	SH		OTHER	01	2985
5187									
CONSOLIDATED TOMOKA LD CO	COM	210226106	146	1700	SH		DEFINED	08	1700
CONSOLIDATED TOMOKA LD CO	COM	210226106	489	5690	SH		DEFINED	17	5690
CONSTELLATION BRANDS INC	CL A	21036P108	2070	70160	SH		DEFINED	01	67945
2215									
CONSTELLATION BRANDS INC	CL A	21036P108	210	7115	SH		OTHER	01	7115
CONSTELLATION BRANDS INC	CL A	21036P108	13810	468141	SH		DEFINED	05	468141
CONSTELLATION BRANDS INC	CL A	21036P108	3068	104011	SH		DEFINED	08	104011
CONSTELLATION BRANDS INC	CL A	21036P108	2328	78900	SH		DEFINED	17	78900
CONSTELLATION BRANDS INC	CL A	21036P108	3531	119680	SH		DEFINED	21	109680
10000									
CONSTELLATION BRANDS INC	PFD 1/40 A5.	21036P306	178	4000	SH		DEFINED	01	4000
CONSTELLATION BRANDS INC	PFD 1/40 A5.	21036P306	9354	210350	SH		DEFINED	05	210350
CONSTELLATION BRANDS INC	PFD 1/40 A5.	21036P306	587	13200	SH		DEFINED	08	13200
CONSTELLATION ENERGY GROUP I	COM	210371100	13357	231532	SH		DEFINED	01	213207
18325									
CONSTELLATION ENERGY GROUP I	COM	210371100	10900	188939	SH		OTHER	01	149845
39094									
CONSTELLATION ENERGY GROUP I	COM	210371100	31666	548894	SH		DEFINED	05	548714
180									
CONSTELLATION ENERGY GROUP I	COM	210371100	2227	38599	SH		DEFINED	08	38599
CONSTELLATION ENERGY GROUP I	COM	210371100	45851	794787	SH		DEFINED	21	794787
CONTINENTAL AIRLS INC	CL B	210795308	28	2100	SH		DEFINED	01	2100
CONTINENTAL AIRLS INC	CL B	210795308		35	SH		OTHER	01	35
CONTINENTAL AIRLS INC	CL B	210795308	867	65300	SH		DEFINED	05	65300
CONTINENTAL AIRLS INC	CL B	210795308	104	7800	SH		DEFINED	08	7800
CONVERGYS CORP	COM	212485106	312	21964	SH		DEFINED	01	16719
5245									
CONVERGYS CORP	COM	212485106	180	12689	SH		OTHER	01	11939
750									
CONVERGYS CORP	COM	212485106	768	54000	SH		DEFINED	05	54000
CONVERGYS CORP	COM	212485106	543	38174	SH		DEFINED	08	38174
CONVERGYS CORP	COM	212485106	277	19480	SH		DEFINED	21	19480
COOPER CAMERON CORP	COM	216640102	8101	130552	SH		DEFINED	01	118352
12200									
COOPER CAMERON CORP	COM	216640102	651	10498	SH		OTHER	01	6452
4046									
COOPER CAMERON CORP	COM	216640102	16196	261023	SH		DEFINED	05	261023
COOPER CAMERON CORP	COM	216640102	785	12658	SH		DEFINED	08	12658
COOPER CAMERON CORP	COM	216640102	9490	152940	SH		DEFINED	21	152090
850									
COOPER CAMERON CORP	DBCV 1.500%	216640AE2	54	49000	PRN		DEFINED	01	49000
COOPER CAMERON CORP	DBCV 1.500%	216640AE2	4859	4417000	PRN		DEFINED	05	4417000
COOPER COS INC	COM NEW	216648402	1242	20400	SH		DEFINED	01	10500
9900									
COOPER COS INC	COM NEW	216648402	11	179	SH		OTHER	01	
179									
COOPER COS INC	COM NEW	216648402	7317	120225	SH		DEFINED	05	120225
COOPER COS INC	COM NEW	216648402	229	3758	SH		DEFINED	08	3758

COOPER COS INC	COM NEW	216648402	755	12406	SH	DEFINED 17	12406
COOPER COS INC 3900	COM NEW	216648402	2021	33200	SH	DEFINED 21	29300
COOPER TIRE & RUBR CO 8755	COM	216831107	1271	68444	SH	DEFINED 01	59689
COOPER TIRE & RUBR CO 30	COM	216831107	218	11730	SH	OTHER 01	11700
COOPER TIRE & RUBR CO	COM	216831107	3200	172310	SH	DEFINED 05	172310
COOPER TIRE & RUBR CO	COM	216831107	197	10621	SH	DEFINED 08	10621
COOPER TIRE & RUBR CO 74295	COM	216831107	6445	347060	SH	DEFINED 21	272765
COPART INC 16244	COM	217204106	406	17025	SH	DEFINED 01	781
COPART INC 275	COM	217204106	240	10094	SH	OTHER 01	9819
COPART INC	COM	217204106	4223	177295	SH	DEFINED 05	177295
COPART INC	COM	217204106	445	18666	SH	DEFINED 08	18666
CORILLIAN CORP	COM	218725109	455	146859	SH	DEFINED 01	146859
CORILLIAN CORP	COM	218725109	73	23500	SH	OTHER 01	23500
CORILLIAN CORP	COM	218725109	392	126399	SH	DEFINED 05	126399
CORILLIAN CORP	COM	218725109	36	11552	SH	DEFINED 08	11552
CORILLIAN CORP 7900	COM	218725109	1840	593560	SH	DEFINED 21	585660
CORINTHIAN COLLEGES INC 6970	COM	218868107	179	14038	SH	DEFINED 01	7068
CORINTHIAN COLLEGES INC 100	COM	218868107	93	7310	SH	OTHER 01	7210
CORINTHIAN COLLEGES INC	COM	218868107	2631	206025	SH	DEFINED 05	206025
CORINTHIAN COLLEGES INC	COM	218868107	1191	93301	SH	DEFINED 08	93301
CORINTHIAN COLLEGES INC	COM	218868107	1532	120000	SH	DEFINED 08	120000
CORINTHIAN COLLEGES INC	COM	218868107	794	62139	SH	DEFINED 17	62139
CORIXA CORP	COM	21887F100	4	900	SH	DEFINED 08	900
CORIXA CORP	COM	21887F100	7149	1632189	SH	DEFINED	1632189
CORN PRODS INTL INC 36560	COM	219023108	4693	197520	SH	DEFINED 01	160960
CORN PRODS INTL INC 23068	COM	219023108	943	39698	SH	OTHER 01	16630
CORN PRODS INTL INC	COM	219023108	6200	260950	SH	DEFINED 05	260950
CORN PRODS INTL INC	COM	219023108	217	9132	SH	DEFINED 08	9132
CORN PRODS INTL INC	COM	219023108	101	4240	SH	DEFINED 20	4240
CORN PRODS INTL INC 120100	COM	219023108	36592	1540080	SH	DEFINED 21	1419980
CORNELL COMPANIES INC 10414	COM	219141108	1548	115000	SH	DEFINED 01	104586
CORNELL COMPANIES INC	COM	219141108	116	8624	SH	DEFINED 08	8624
CORNELL COMPANIES INC 109200	COM	219141108	10166	755300	SH	DEFINED 21	646100
CORNING INC 196562	COM	219350105	9653	580821	SH	DEFINED 01	384259
CORNING INC 105563	COM	219350105	7080	425990	SH	OTHER 01	320427
CORNING INC	COM	219350105	16769	1008983	SH	DEFINED 05	1008983
CORNING INC	COM	219350105	2960	178106	SH	DEFINED 08	178106
CORNING INC	COM	219350105	9422	566900	SH	DEFINED 08	566900
CORNING INC	COM	219350105	3673	221000	SH	DEFINED 17	221000
CORNING INC	COM	219350105	1079	64900	SH	DEFINED 20	64900
CORNING INC 39120	COM	219350105	22633	1361809	SH	DEFINED 21	1322689
CORPORATE EXECUTIVE BRD CO 6600	COM	21988R102	2342	29894	SH	DEFINED 01	23294
CORPORATE EXECUTIVE BRD CO	COM	21988R102	517	6600	SH	OTHER 01	6600
CORPORATE EXECUTIVE BRD CO	COM	21988R102	55	700	SH	DEFINED 05	700
CORPORATE EXECUTIVE BRD CO	COM	21988R102	3268	41718	SH	DEFINED 08	41718
CORPORATE EXECUTIVE BRD CO	COM	21988R102	78	1000	SH	DEFINED 08	1000
CORPORATE EXECUTIVE BRD CO	COM	21988R102	627	8000	SH	DEFINED 08	8000
CORPORATE EXECUTIVE BRD CO	COM	21988R102	25553	326219	SH	DEFINED 21	326219
CORPORATE HIGH YIELD FD III 2173	COM	219925104	108	12673	SH	DEFINED 01	10500
CORPORATE OFFICE PPTYS TR 730	SH BEN INT	22002T108	21	730	SH	DEFINED 01	
CORPORATE OFFICE PPTYS TR 230	SH BEN INT	22002T108	214	7275	SH	OTHER 01	7045
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	648	22000	SH	DEFINED 05	22000
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	313	10625	SH	DEFINED 08	10625
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	11726	398150	SH	DEFINED 21	398150
CORRECTIONAL PPTYS TR 200	COM	22025E104	10	350	SH	DEFINED 01	150
CORRECTIONAL PPTYS TR	COM	22025E104	91	3200	SH	OTHER 01	3200
CORRECTIONAL PPTYS TR	COM	22025E104	238	8400	SH	DEFINED 05	8400
CORRECTIONAL PPTYS TR	COM	22025E104	31	1086	SH	DEFINED 08	1086
CORRECTIONS CORP AMER NEW 96	COM NEW	22025Y407	4	96	SH	DEFINED 01	
CORRECTIONS CORP AMER NEW 11104	COM NEW	22025Y407	440	11200	SH	OTHER 01	96
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	373	9500	SH	DEFINED 05	9500

CRAY INC	COM	225223106		50	SH	OTHER	01	50	
CRAY INC	COM	225223106	18	14551	SH	DEFINED	08	14551	
CRAY INC	COM	225223106	1467	1182800	SH	DEFINED	21	901900	
280900									
CREDENCE SYS CORP	COM	225302108	119	13105	SH	DEFINED	01	12225	
880									
CREDENCE SYS CORP	COM	225302108	66	7280	SH	OTHER	01	7280	
CREDENCE SYS CORP	COM	225302108	2246	248138	SH	DEFINED	05	248138	
CREDENCE SYS CORP	COM	225302108	264	29168	SH	DEFINED	08	29168	
CREDIT SUISSE GROUP	SPONSORED AD	225401108	130	3332	SH	DEFINED	01		
3332									
CREDIT SUISSE GROUP	SPONSORED AD	225401108	207	5300	SH	OTHER	01	5132	
168									
CREE INC	COM	225447101	449	17627	SH	DEFINED	01	16207	
1420									
CREE INC	COM	225447101	48	1895	SH	OTHER	01	1720	
175									
CREE INC	COM	225447101	4362	171257	SH	DEFINED	05	171257	
CREE INC	COM	225447101	442	17342	SH	DEFINED	08	17342	
CRIIMI MAE INC	PFD B CONV \$	226603207	982	37400	SH	DEFINED	08	37400	
CRIIMI MAE INC	COM NEW	226603504	445	20349	SH	DEFINED	01	20349	
CRIIMI MAE INC	COM NEW	226603504	258	11800	SH	DEFINED	05	11800	
CRIIMI MAE INC	COM NEW	226603504	17	800	SH	DEFINED	08	800	
CRITICAL THERAPEUTICS INC	COM	22674T105	505	72000	SH	DEFINED	01	65677	
6323									
CRITICAL THERAPEUTICS INC	COM	22674T105	2296	327000	SH	DEFINED	21	252000	
75000									
CROMPTON CORP	COM	227116100	3310	233895	SH	DEFINED	01	232760	
1135									
CROMPTON CORP	COM	227116100	225	15930	SH	OTHER	01	14180	
1750									
CROMPTON CORP	COM	227116100	6107	431562	SH	DEFINED	05	431562	
CROMPTON CORP	COM	227116100	308	21794	SH	DEFINED	08	21794	
CROMPTON CORP	COM	227116100	1019	72001	SH	DEFINED	17	72001	
CROSS A T CO	CL A	227478104	429	100785	SH	DEFINED	01	100785	
CROSS A T CO	CL A	227478104	4591	1077600	SH	OTHER	01	1077600	
CROSS A T CO	CL A	227478104	2	525	SH	DEFINED	05	525	
CROSS CTRY HEALTHCARE INC	COM	227483104	283	16650	SH	DEFINED	01	11950	
4700									
CROSS CTRY HEALTHCARE INC	COM	227483104	46	2700	SH	OTHER	01		
2700									
CROSS CTRY HEALTHCARE INC	COM	227483104	1561	91800	SH	DEFINED	05	91800	
CROSS CTRY HEALTHCARE INC	COM	227483104	80	4729	SH	DEFINED	08	4729	
CROSS CTRY HEALTHCARE INC	COM	227483104	3834	225520	SH	DEFINED	21	225520	
CROSSROADS SYS INC	COM	22765D100	14	15000	SH	OTHER	01	15000	
CROSSROADS SYS INC	COM	22765D100	10	11096	SH	DEFINED		11096	
CROSSTEX ENERGY INC	COM	22765Y104	259	5361	SH	DEFINED	01	5361	
CROSSTEX ENERGY INC	COM	22765Y104	504	10439	SH	OTHER	01	1739	
8700									
CROSSTEX ENERGY INC	COM	22765Y104	48	993	SH	DEFINED	08	993	
CROWN CASTLE INTL CORP	COM	228227104	759	37352	SH	DEFINED	01	30702	
6650									
CROWN CASTLE INTL CORP	COM	228227104	202	9955	SH	OTHER	01	9955	
CROWN CASTLE INTL CORP	COM	228227104	39	1900	SH	DEFINED	05	1900	
CROWN CASTLE INTL CORP	COM	228227104	3	156	SH	DEFINED	08	156	
CROWN CASTLE INTL CORP	COM	228227104	1047	51519	SH	DEFINED	17	51519	
CROWN CASTLE INTL CORP	COM	228227104	12859	632815	SH	DEFINED	21	632815	
CROWN CASTLE INTL CORP	COM	228227104	1321	64996	SH	DEFINED		64996	
CROWN HOLDINGS INC	COM	228368106	493	34625	SH	DEFINED	01	34025	
600									
CROWN HOLDINGS INC	COM	228368106	112	7900	SH	OTHER	01	7900	
CROWN HOLDINGS INC	COM	228368106	4848	340700	SH	DEFINED	05	340700	
CROWN HOLDINGS INC	COM	228368106	99	6924	SH	DEFINED	08	6924	
CROWN HOLDINGS INC	COM	228368106	748	52550	SH	DEFINED	17	52550	
CROWN HOLDINGS INC	COM	228368106	9591	674000	SH	DEFINED	21	674000	
CRUCELL N V	SPONSORED AD	228769105	444	18472	SH	OTHER	01	5000	
2772	10700								
CRUCELL N V	SPONSORED AD	228769105	1	38	SH	DEFINED	08	38	
CRUCELL N V	SPONSORED AD	228769105	276	11500	SH	PUT	DEFINED	08	11500
CRT PROPERTIES INC	COM	22876P109	2084	76331	SH	DEFINED	01	76331	
CRT PROPERTIES INC	COM	22876P109	55	2000	SH	OTHER	01	2000	
CRT PROPERTIES INC	COM	22876P109	2875	105300	SH	DEFINED	05	105300	
CRT PROPERTIES INC	COM	22876P109	12815	469400	SH	DEFINED	08	469400	
CRT PROPERTIES INC	COM	22876P109	579	21200	SH	DEFINED	21	21200	
CRYOLIFE INC	COM	228903100	203	26125	SH	DEFINED	01	26125	
CRYOLIFE INC	COM	228903100	1	150	SH	OTHER	01		
150									
CRYOLIFE INC	COM	228903100	445	57325	SH	DEFINED	05	57325	
CRYOLIFE INC	COM	228903100	5	700	SH	DEFINED	08	700	
CRYOLIFE INC	COM	228903100	116	15000	SH	DEFINED	21	15000	
CRYPTOLOGIC INC	COM	228906103	311	10347	SH	DEFINED	08	10347	
CRYSTALLEX INTL CORP	COM	22942F101	36	10000	SH	OTHER	01	10000	
CUBIC CORP	COM	229669106	232	13050	SH	DEFINED	01	13050	
CUBIC CORP	COM	229669106	1165	65675	SH	DEFINED	05	65675	
CUBIC CORP	COM	229669106	67	3800	SH	DEFINED	08	3800	

CUBIC CORP	COM		229669106	248	14000	SH	DEFINED	21	14000	
CUBIST PHARMACEUTICALS INC	COM		229678107	7	500	SH	DEFINED	01	500	
CUBIST PHARMACEUTICALS INC	COM		229678107	324	24600	SH	DEFINED	08	24600	
CUBIST PHARMACEUTICALS INC	COM		229678107	707	53700	SH	CALL	DEFINED	08	53700
CUBIST PHARMACEUTICALS INC	COM		229678107	681	51700	SH	PUT	DEFINED	08	51700
CUBIST PHARMACEUTICALS INC	NOTE	5.500%	229678AB3	75	80000	PRN	DEFINED	01	80000	
CUBIST PHARMACEUTICALS INC	NOTE	5.500%	229678AB3	7312	7820000	PRN	DEFINED	05	7820000	
CULLEN FROST BANKERS INC	COM		229899109	8253	173193	SH	DEFINED	01	153228	
19965										
CULLEN FROST BANKERS INC	COM		229899109	493	10344	SH	OTHER	01	9890	
454										
CULLEN FROST BANKERS INC	COM		229899109	18279	383600	SH	DEFINED	05	383600	
CULLEN FROST BANKERS INC	COM		229899109	698	14642	SH	DEFINED	08	14642	
CULLEN FROST BANKERS INC	COM		229899109	16756	351650	SH	DEFINED	21	351650	
CUMBERLAND RES LTD	COM		23077R100	11	10000	SH	OTHER	01	10000	
CUMMINS INC	COM		231021106	1256	16830	SH	DEFINED	01	16045	
785										
CUMMINS INC	COM		231021106	62	835	SH	OTHER	01	685	
150										
CUMMINS INC	COM		231021106	13005	174310	SH	DEFINED	05	174310	
CUMMINS INC	COM		231021106	5763	77239	SH	DEFINED	08	77239	
CUMMINS INC	COM		231021106	792	10620	SH	DEFINED	21	10620	
CUMULUS MEDIA INC	CL A		231082108	10511	892309	SH	DEFINED	01	892309	
CUMULUS MEDIA INC	CL A		231082108	88	7500	SH	OTHER	01	7500	
CUMULUS MEDIA INC	CL A		231082108	859	72924	SH	DEFINED	05	72924	
CUMULUS MEDIA INC	CL A		231082108	2588	219681	SH	DEFINED	21	216981	
2700										
CURIS INC	COM		231269101	29	7460	SH	OTHER	01	7460	
CURIS INC	COM		231269101	10	2500	SH	DEFINED	08	2500	
CURIS INC	COM		231269101	97	24906	SH	DEFINED		24906	
CURTISS WRIGHT CORP	COM		231561101	509	9429	SH	DEFINED	01	9229	
200										
CURTISS WRIGHT CORP	COM		231561101	328	6075	SH	OTHER	01	3227	
2848										
CURTISS WRIGHT CORP	COM		231561101	3880	71925	SH	DEFINED	05	71925	
CURTISS WRIGHT CORP	COM		231561101	60	1103	SH	DEFINED	08	1103	
CURTISS WRIGHT CORP	COM		231561101	777	14400	SH	DEFINED	21	14400	
CUTERA INC	COM		232109108	10	587	SH	OTHER	01		
587										
CUTERA INC	COM		232109108	5316	306400	SH	DEFINED	21	306400	
CUTERA INC	COM		232109108	466	26847	SH	DEFINED		26847	
CYBERONICS INC	COM		23251P102	121	2800	SH	DEFINED	01	2800	
CYBERONICS INC	COM		23251P102	2482	57200	SH	DEFINED	05	57200	
CYBERONICS INC	COM		23251P102	11148	256932	SH	DEFINED	08	256932	
CYBERONICS INC	COM		23251P102	17369	400300	SH	CALL	DEFINED	08	400300
CYBERONICS INC	COM		23251P102	148	3400	SH	PUT	DEFINED	08	3400
CYBERONICS INC	COM		23251P102	651	15000	SH	DEFINED	21	15000	
CYBEX INTL INC	COM		23252E106	8	2500	SH	DEFINED	01		
2500										
CYBEX INTL INC	COM		23252E106	689	214058	SH	DEFINED		214058	
CYMER INC	COM		232572107	613	23265	SH	DEFINED	01	2665	
20600										
CYMER INC	COM		232572107	543	20600	SH	OTHER	01	9010	
11590										
CYMER INC	COM		232572107	7823	296894	SH	DEFINED	05	296894	
CYMER INC	COM		232572107	437	16598	SH	DEFINED	08	16598	
CYMER INC	COM		232572107	939	35619	SH	DEFINED	21	35619	
CYMER INC	NOTE	3.500%	232572AE7	303	320000	PRN	DEFINED	08	320000	
CYPRESS BIOSCIENCES INC	COM	PAR \$.02	232674507	9	687	SH	DEFINED	01	687	
CYPRESS BIOSCIENCES INC	COM	PAR \$.02	232674507	37	2773	SH	DEFINED	08	2773	
CYPRESS BIOSCIENCES INC	COM	PAR \$.02	232674507	132	10000	SH	CALL	DEFINED	08	10000
CYPRESS SEMICONDUCTOR CORP	COM		232806109	975	77475	SH	DEFINED	01	76215	
1260										
CYPRESS SEMICONDUCTOR CORP	COM		232806109	154	12260	SH	OTHER	01	10960	
1300										
CYPRESS SEMICONDUCTOR CORP	COM		232806109	6058	481194	SH	DEFINED	05	481194	
CYPRESS SEMICONDUCTOR CORP	COM		232806109	6627	526398	SH	DEFINED	08	526398	
CYPRESS SEMICONDUCTOR CORP	COM		232806109	2692	213800	SH	CALL	DEFINED	08	213800
CYPRESS SEMICONDUCTOR CORP	COM		232806109	1	84	SH	DEFINED	17	84	
CYPRESS SEMICONDUCTOR CORP	COM		232806109	3058	242900	SH	DEFINED	21	240200	
2700										
CYTEC INDS INC	COM		232820100	428	10760	SH	DEFINED	01	10245	
515										
CYTEC INDS INC	COM		232820100	169	4244	SH	OTHER	01	3919	
325										
CYTEC INDS INC	COM		232820100	3836	96387	SH	DEFINED	05	96387	
CYTEC INDS INC	COM		232820100	540	13567	SH	DEFINED	08	13567	
CYTEC INDS INC	COM		232820100	5100	128150	SH	DEFINED	21	128150	
CYTOGEN CORP	COM	NEW	232824300	211	40300	SH	DEFINED	01	40300	
CYTOGEN CORP	COM	NEW	232824300	33	6300	SH	OTHER	01	6300	
CYTOGEN CORP	COM	NEW	232824300	126	24049	SH	DEFINED	05	24049	
CYTOGEN CORP	COM	NEW	232824300	40	7662	SH	DEFINED	08	7662	
CYTOGEN CORP	COM	NEW	232824300	655	125164	SH	DEFINED	21	122864	
2300										
D & K HEALTHCARE RES INC	COM		232861104	2	200	SH	DEFINED	01	200	

D & K HEALTHCARE RES INC 180000	COM	232861104	1517	180000 SH	OTHER	01	
CYTYC CORP 5762	COM	232946103	2031	92055 SH	DEFINED	01	86293
CYTYC CORP 425	COM	232946103	100	4515 SH	OTHER	01	4090
CYTYC CORP	COM	232946103	5723	259427 SH	DEFINED	05	259427
CYTYC CORP	COM	232946103	1504	68176 SH	DEFINED	08	68176
CYTYC CORP 53800	COM	232946103	7124	322940 SH	DEFINED	21	269140
DHB INDS INC	COM	23321E103	14	1600 SH	DEFINED	01	1600
DHB INDS INC	COM	23321E103	5	600 SH	OTHER	01	600
DHB INDS INC	COM	23321E103	153	18100 SH	DEFINED	08	18100
DJ ORTHOPEDICS INC 19800	COM	23325G104	732	26675 SH	DEFINED	01	6875
DJ ORTHOPEDICS INC 25	COM	23325G104	1	25 SH	OTHER	01	
DJ ORTHOPEDICS INC	COM	23325G104	2000	72900 SH	DEFINED	05	72900
DJ ORTHOPEDICS INC	COM	23325G104	93	3400 SH	DEFINED	08	3400
DJ ORTHOPEDICS INC	COM	23325G104	365	13300 SH	DEFINED	21	13300
DNP SELECT INCOME FD 37696	COM	23325P104	810	70086 SH	DEFINED	01	32390
DNP SELECT INCOME FD 24667	COM	23325P104	1006	87021 SH	OTHER	01	62354
DPL INC 8075	COM	233293109	893	32522 SH	DEFINED	01	24447
DPL INC 11606	COM	233293109	1442	52538 SH	OTHER	01	40932
DPL INC	COM	233293109	8401	306063 SH	DEFINED	05	306063
DPL INC	COM	233293109	2280	83042 SH	DEFINED	08	83042
DPL INC	COM	233293109	2745	100000 SH	CALL	DEFINED	100000
DPL INC	COM	233293109	1095	39900 SH	DEFINED	20	39900
DPL INC 20520	COM	233293109	802	29220 SH	DEFINED	21	8700
DRS TECHNOLOGIES INC 4700	COM	23330X100	1476	28775 SH	DEFINED	01	24075
DRS TECHNOLOGIES INC 2800	COM	23330X100	144	2800 SH	OTHER	01	
DRS TECHNOLOGIES INC	COM	23330X100	4679	91240 SH	DEFINED	05	91240
DRS TECHNOLOGIES INC	COM	23330X100	221	4300 SH	DEFINED	08	4300
DRS TECHNOLOGIES INC 900	COM	23330X100	2492	48590 SH	DEFINED	21	47690
D R HORTON INC 6563	COM	23331A109	2548	67743 SH	DEFINED	01	61180
D R HORTON INC 266	COM	23331A109	337	8954 SH	OTHER	01	8688
D R HORTON INC	COM	23331A109	24730	657543 SH	DEFINED	05	657543
D R HORTON INC	COM	23331A109	2662	70791 SH	DEFINED	08	70791
D R HORTON INC	COM	23331A109	649	17262 SH	DEFINED	17	17262
D R HORTON INC	COM	23331A109	4180	111145 SH	DEFINED	21	111145
DST SYS INC DEL 3545	COM	233326107	1338	28585 SH	DEFINED	01	25040
DST SYS INC DEL 275	COM	233326107	299	6385 SH	OTHER	01	6110
DST SYS INC DEL	COM	233326107	7911	169036 SH	DEFINED	05	169036
DST SYS INC DEL	COM	233326107	3229	68986 SH	DEFINED	08	68986
DST SYS INC DEL	COM	233326107	24	510 SH	DEFINED	20	510
DST SYS INC DEL 1000	COM	233326107	20673	441740 SH	DEFINED	21	440740
DST SYS INC DEL	DBCV	4.125% 233326AB3	3142	2759000 PRN	DEFINED	08	2759000
DSP GROUP INC 11520	COM	23332B106	991	41502 SH	DEFINED	01	29982
DSP GROUP INC 3980	COM	23332B106	95	3980 SH	OTHER	01	
DSP GROUP INC	COM	23332B106	2539	106379 SH	DEFINED	05	106379
DSP GROUP INC	COM	23332B106	112	4697 SH	DEFINED	08	4697
DSP GROUP INC 1000	COM	23332B106	2417	101248 SH	DEFINED	21	100248
DTE ENERGY CO 8057	COM	233331107	328248	7018349 SH	DEFINED	01	7010292
DTE ENERGY CO 3680	COM	233331107	2496	53358 SH	OTHER	01	49678
DTE ENERGY CO	COM	233331107	8638	184687 SH	DEFINED	05	184687
DTE ENERGY CO	COM	233331107	1741	37215 SH	DEFINED	08	37215
DTE ENERGY CO	COM	233331107	3274	70004 SH	DEFINED	21	70004
DTF TAX-FREE INCOME INC	COM	23334J107	231	14330 SH	DEFINED	01	14330
DADE BEHRING HLDGS INC 200	COM	23342J206	13	200 SH	DEFINED	01	
DADE BEHRING HLDGS INC	COM	23342J206	33	500 SH	DEFINED	05	500
DADE BEHRING HLDGS INC	COM	23342J206	274	4222 SH	DEFINED	08	4222
DADE BEHRING HLDGS INC	COM	23342J206	499	7673 SH	DEFINED	17	7673
DADE BEHRING HLDGS INC 500000	COM	23342J206	32505	500000 SH	OTHER	17	
DAKTRONICS INC 8200	COM	234264109	180	8973 SH	DEFINED	01	773

DAKTRONICS INC 1538	COM	234264109	172	8600 SH	OTHER	01	7062	
DAKTRONICS INC	COM	234264109	6644	332026 SH	DEFINED	05	332026	
DAKTRONICS INC	COM	234264109	14	700 SH	DEFINED	08	700	
DAKTRONICS INC	COM	234264109	1217	60819 SH	DEFINED	21	60819	
DANA CORP 7821	COM	235811106	649	43263 SH	DEFINED	01	35442	
DANA CORP 906	COM	235811106	173	11539 SH	OTHER	01	10633	
DANA CORP	COM	235811106	943	62848 SH	DEFINED	05	62848	
DANA CORP	COM	235811106	791	52701 SH	DEFINED	08	52701	
DANA CORP	COM	235811106	600	40000 SH	PUT	DEFINED	08	40000
DANA CORP	COM	235811106	309	20557 SH	DEFINED	21	20557	
DANAHER CORP DEL 37669	COM	235851102	13198	252168 SH	DEFINED	01	214499	
DANAHER CORP DEL 10040	COM	235851102	3118	59577 SH	OTHER	01	49537	
DANAHER CORP DEL	COM	235851102	13820	264050 SH	DEFINED	05	264050	
DANAHER CORP DEL	COM	235851102	2451	46827 SH	DEFINED	08	46827	
DANAHER CORP DEL	COM	235851102	1968	37592 SH	DEFINED	21	37592	
DANIELSON HLDG CORP	COM	236274106	163	13430 SH	DEFINED	08	13430	
DANIELSON HLDG CORP	COM	236274106	235	19269 SH	DEFINED	17	19269	
DANKA BUSINESS SYS PLC	SPONSORED AD	236277109	2368	1600000 SH	DEFINED	21	1600000	
DARDEN RESTAURANTS INC 19630 11591	COM	237194105	6783	205655 SH	DEFINED	01	174434	
DARDEN RESTAURANTS INC 134319	COM	237194105	4430	134319 SH	OTHER	01		
DARDEN RESTAURANTS INC 306200	COM	237194105	17067	517493 SH	DEFINED	05	211293	
DARDEN RESTAURANTS INC	COM	237194105	1281	38830 SH	DEFINED	08	38830	
DARDEN RESTAURANTS INC	COM	237194105	99	3000 SH	PUT	DEFINED	08	3000
DARDEN RESTAURANTS INC	COM	237194105	2166	65671 SH	DEFINED	21	65671	
DATASCOPE CORP 900 8473	COM	238113104	3038	91080 SH	DEFINED	01	81707	
DATASCOPE CORP 25	COM	238113104	1	25 SH	OTHER	01		
DATASCOPE CORP	COM	238113104	1456	43650 SH	DEFINED	05	43650	
DATASCOPE CORP	COM	238113104	23	695 SH	DEFINED	08	695	
DATASCOPE CORP 92950	COM	238113104	11864	355750 SH	DEFINED	21	262800	
DAVE & BUSTERS INC	COM	23833N104	157	8525 SH	DEFINED	01	8525	
DAVE & BUSTERS INC	COM	23833N104	68	3700 SH	OTHER	01	3700	
DAVE & BUSTERS INC	COM	23833N104	195	10600 SH	DEFINED	05	10600	
DAVE & BUSTERS INC	COM	23833N104	112	6085 SH	DEFINED	08	6085	
DAVE & BUSTERS INC	COM	23833N104	4535	245920 SH	DEFINED	21	245920	
DAVITA INC 9483	COM	23918K108	1663	36562 SH	DEFINED	01	27079	
DAVITA INC	COM	23918K108	34	741 SH	OTHER	01	741	
DAVITA INC	COM	23918K108	41	900 SH	DEFINED	05	900	
DAVITA INC	COM	23918K108	445	9774 SH	DEFINED	08	9774	
DAVITA INC	COM	23918K108	92	2017 SH	DEFINED	20	2017	
DAVITA INC	COM	23918K108	18769	412692 SH	DEFINED	21	412692	
DAWSON GEOPHYSICAL CO	COM	239359102	478	22496 SH	DEFINED	01	22496	
DAWSON GEOPHYSICAL CO	COM	239359102	83	3904 SH	OTHER	01	3904	
DAWSON GEOPHYSICAL CO	COM	239359102	210	9863 SH	DEFINED	05	9863	
DAWSON GEOPHYSICAL CO 1200	COM	239359102	1199	56394 SH	DEFINED	21	55194	
DEAN FOODS CO NEW 2137	COM	242370104	5422	153859 SH	DEFINED	01	151722	
DEAN FOODS CO NEW 87000	COM	242370104	3715	105431 SH	OTHER	01	18431	
DEAN FOODS CO NEW	COM	242370104	14570	413440 SH	DEFINED	05	413440	
DEAN FOODS CO NEW	COM	242370104	1706	48408 SH	DEFINED	08	48408	
DEAN FOODS CO NEW	COM	242370104	21916	621901 SH	DEFINED	21	621901	
DEBT STRATEGIES FD INC NEW 1000	COM	24276Q109	33	5015 SH	DEFINED	01	4015	
DEBT STRATEGIES FD INC NEW 7650	COM	24276Q109	444	67054 SH	OTHER	01	59404	
DECKERS OUTDOOR CORP 335	COM	243537107	51	2075 SH	DEFINED	01	1740	
DECKERS OUTDOOR CORP	COM	243537107	1979	80427 SH	DEFINED	05	80427	
DECKERS OUTDOOR CORP	COM	243537107	25	1002 SH	DEFINED	08	1002	
DECODE GENETICS INC 2807	COM	243586104	188	20057 SH	OTHER	01	17250	
DECODE GENETICS INC	COM	243586104	25	2700 SH	DEFINED	08	2700	
DEERE & CO 41548	COM	244199105	26658	407049 SH	DEFINED	01	365501	
DEERE & CO 52301	COM	244199105	11540	176203 SH	OTHER	01	123902	
DEERE & CO	COM	244199105	24205	369591 SH	DEFINED	05	369591	
DEERE & CO	COM	244199105	2202	33618 SH	DEFINED	08	33618	
DEERE & CO	COM	244199105	30970	472900 SH	CALL	DEFINED	08	472900
DEERE & CO	COM	244199105	270	4119 SH	DEFINED	17	4119	
DEERE & CO	COM	244199105	956	14600 SH	DEFINED	20	14600	
DEERE & CO	COM	244199105	35701	545141 SH	DEFINED	21	536286	

8855 DEL MONTE FOODS CO 5863	COM	24522P103	607	56356 SH	DEFINED 01	50493
DEL MONTE FOODS CO 13248	COM	24522P103	520	48286 SH	OTHER 01	35038
DEL MONTE FOODS CO	COM	24522P103	1136	105500 SH	DEFINED 05	105500
DEL MONTE FOODS CO	COM	24522P103	1026	95309 SH	DEFINED 08	95309
DELAWARE INV MN MUN INC FD I 10400	COM	24610V103	166	10400 SH	OTHER 01	
DELL INC 344067	COM	24702R101	299141	7580864 SH	DEFINED 01	7236797
DELL INC 887195	COM	24702R101	91747	2325065 SH	OTHER 01	1437870
DELL INC	COM	24702R101	7497	190000 SH	CALL DEFINED 01	190000
DELL INC	COM	24702R101	13416	340000 SH	PUT DEFINED 01	340000
DELL INC	COM	24702R101	128405	3254064 SH	DEFINED 05	2150514
1103550 DELL INC	COM	24702R101	11967	303270 SH	DEFINED 08	303270
DELL INC	COM	24702R101	54171	1372800 SH	CALL DEFINED 08	1372800
DELL INC	COM	24702R101	27070	686000 SH	PUT DEFINED 08	686000
DELL INC	COM	24702R101	69	1760 SH	DEFINED 13	1760
DELL INC	COM	24702R101	11	270 SH	OTHER 13	20
250 DELL INC	COM	24702R101	12001	304142 SH	DEFINED 17	304142
DELL INC	COM	24702R101	5327	135000 SH	CALL DEFINED 17	135000
DELL INC	COM	24702R101	2541	64400 SH	DEFINED 20	64400
DELL INC	COM	24702R101	97623	2473966 SH	DEFINED 21	2424406
49560 DELPHI CORP 40419	COM	247126105	508	109237 SH	DEFINED 01	68818
DELPHI CORP 22563	COM	247126105	385	82757 SH	OTHER 01	60194
DELPHI CORP	COM	247126105	1037	222975 SH	DEFINED 05	222975
DELPHI CORP	COM	247126105	427	91853 SH	DEFINED 08	91853
DELPHI CORP	COM	247126105	357	76841 SH	DEFINED 21	76841
DELPHI FINL GROUP INC 8023 427	CL A	247131105	1076	24370 SH	DEFINED 01	15920
DELPHI FINL GROUP INC 2552	CL A	247131105	113	2552 SH	OTHER 01	
DELPHI FINL GROUP INC	CL A	247131105	6613	149775 SH	DEFINED 05	149775
DELPHI FINL GROUP INC	CL A	247131105	394	8930 SH	DEFINED 08	8930
DELPHI FINL GROUP INC	CL A	247131105	8074	182878 SH	DEFINED 21	182878
DELTA & PINE LD CO 9631 4100	COM	247357106	1597	63744 SH	DEFINED 01	50013
DELTA & PINE LD CO 304	COM	247357106	8	304 SH	OTHER 01	
DELTA & PINE LD CO	COM	247357106	6999	279303 SH	DEFINED 05	279303
DELTA & PINE LD CO	COM	247357106	111	4419 SH	DEFINED 08	4419
DELTA & PINE LD CO	COM	247357106	1216	48530 SH	DEFINED 20	48530
DELTA & PINE LD CO	COM	247357106	11152	445030 SH	DEFINED 21	362535
82495 DELTA AIR LINES INC DEL 7355	COM	247361108	69	18391 SH	DEFINED 01	11036
DELTA AIR LINES INC DEL 260	COM	247361108	34	9175 SH	OTHER 01	8915
DELTA AIR LINES INC DEL	COM	247361108	365	97010 SH	DEFINED 05	97010
DELTA AIR LINES INC DEL	COM	247361108	447	118993 SH	DEFINED 08	118993
DELTA AIR LINES INC DEL	COM	247361108	2	500 SH	CALL DEFINED 08	500
DELTA AIR LINES INC DEL	COM	247361108	762	202600 SH	PUT DEFINED 08	202600
DELTA AIR LINES INC DEL	COM	247361108	74	19600 SH	DEFINED 21	19600
DELTA APPAREL INC 172588	COM	247368103	2255	174388 SH	OTHER 01	1800
DELTA APPAREL INC	COM	247368103	1960	151580 SH	DEFINED 21	151580
DELTIC TIMBER CORP	COM	247850100	179	4702 SH	DEFINED 01	4702
DELTIC TIMBER CORP	COM	247850100	31	816 SH	OTHER 01	816
DELTIC TIMBER CORP	COM	247850100	1183	31100 SH	DEFINED 05	31100
DELTIC TIMBER CORP	COM	247850100	23	600 SH	DEFINED 08	600
DELTIC TIMBER CORP	COM	247850100	308	8100 SH	DEFINED 21	8100
DENBURY RES INC 8700	COM NEW	247916208	356	8960 SH	DEFINED 01	260
DENBURY RES INC 630	COM NEW	247916208	347	8720 SH	OTHER 01	8090
DENBURY RES INC	COM NEW	247916208	5808	146047 SH	DEFINED 05	146047
DENBURY RES INC	COM NEW	247916208	93	2342 SH	DEFINED 08	2342
DELUXE CORP 475	COM	248019101	1245	30672 SH	DEFINED 01	30197
DELUXE CORP 2190	COM	248019101	953	23481 SH	OTHER 01	21291
DELUXE CORP	COM	248019101	4647	114450 SH	DEFINED 05	114450
DELUXE CORP	COM	248019101	374	9210 SH	DEFINED 08	9210
DENDRITE INTL INC 19600 350	COM	248239105	398	28825 SH	DEFINED 01	8875
DENDRITE INTL INC 900	COM	248239105	12	900 SH	OTHER 01	
DENDRITE INTL INC	COM	248239105	1715	124250 SH	DEFINED 05	124250

DENDRITE INTL INC	COM	248239105	127	9213 SH	DEFINED 08	9213
DENDRITE INTL INC	COM	248239105	391	28300 SH	DEFINED 21	28300
DENDREON CORP	COM	24823Q107	21	4000 SH	DEFINED 01	4000
DENDREON CORP	COM	24823Q107	32	6100 SH	OTHER 01	6100
DENDREON CORP	COM	24823Q107	235	45000 SH	DEFINED 05	45000
DENDREON CORP	COM	24823Q107	64	12271 SH	DEFINED 08	12271
DENDREON CORP	COM	24823Q107	850	162500 SH	CALL DEFINED 08	162500
DENNYS CORP	COM	24869P104	4	731 SH	DEFINED 01	731
DENNYS CORP	COM	24869P104	5	1000 SH	OTHER 01	1000
DENNYS CORP	COM	24869P104	150	30000 SH	DEFINED 05	30000
DENNYS CORP	COM	24869P104	23	4500 SH	DEFINED 08	4500
DENTSPLY INTL INC NEW 1030	COM	249030107	1428	26445 SH	DEFINED 01	25415
DENTSPLY INTL INC NEW 387	COM	249030107	298	5517 SH	OTHER 01	5130
DENTSPLY INTL INC NEW	COM	249030107	9136	169188 SH	DEFINED 05	169188
DENTSPLY INTL INC NEW	COM	249030107	1154	21374 SH	DEFINED 08	21374
DENTSPLY INTL INC NEW	COM	249030107	3715	68790 SH	DEFINED 21	68790
DEPARTMENT 56 INC 13000	COM	249509100	173	16850 SH	DEFINED 01	3850
DEPARTMENT 56 INC 780	COM	249509100	8	780 SH	OTHER 01	
DEPARTMENT 56 INC	COM	249509100	462	45025 SH	DEFINED 05	45025
DEPARTMENT 56 INC	COM	249509100	92	8935 SH	DEFINED 08	8935
DEPARTMENT 56 INC	COM	249509100	94	9200 SH	DEFINED 21	9200
DEPOMED INC 33900	COM	249908104	469	107300 SH	DEFINED 01	73400
DEPOMED INC	COM	249908104	235	53800 SH	OTHER 01	53800
DEPOMED INC	COM	249908104	375	85855 SH	DEFINED 05	85855
DEPOMED INC	COM	249908104	47	10821 SH	DEFINED 08	10821
DEPOMED INC 5600	COM	249908104	1978	452663 SH	DEFINED 21	447063
DESIGN WITHIN REACH INC	COM	250557105	648	35827 SH	DEFINED 01	35827
DESIGN WITHIN REACH INC	COM	250557105	86	4773 SH	OTHER 01	4773
DESIGN WITHIN REACH INC	COM	250557105	368	20357 SH	DEFINED 05	20357
DESIGN WITHIN REACH INC	COM	250557105	11	600 SH	DEFINED 08	600
DESIGN WITHIN REACH INC 2000	COM	250557105	1856	102530 SH	DEFINED 21	100530
DEUTSCHE TELEKOM AG 3413	SPONSORED AD	251566105	251	13641 SH	DEFINED 01	10228
DEUTSCHE TELEKOM AG	SPONSORED AD	251566105	665	36089 SH	OTHER 01	36089
DEUTSCHE TELEKOM AG	SPONSORED AD	251566105	55	3000 SH	DEFINED 08	3000
DEVELOPERS DIVERSIFIED RLTY 5950	COM	251591103	1132	24630 SH	DEFINED 01	18680
DEVELOPERS DIVERSIFIED RLTY 1860	COM	251591103	328	7131 SH	OTHER 01	5271
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	11385	247725 SH	DEFINED 05	247725
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	907	19741 SH	DEFINED 08	19741
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	567	12345 SH	DEFINED 17	12345
DEVON ENERGY CORP NEW 31300	COM	25179M103	9027	178111 SH	DEFINED 01	146811
DEVON ENERGY CORP NEW 30225	COM	25179M103	2954	58295 SH	OTHER 01	28070
DEVON ENERGY CORP NEW	COM	25179M103	12437	245410 SH	DEFINED 05	245410
DEVON ENERGY CORP NEW	COM	25179M103	2995	59102 SH	DEFINED 08	59102
DEVON ENERGY CORP NEW	COM	25179M103	4663	92000 SH	CALL DEFINED 08	92000
DEVON ENERGY CORP NEW	COM	25179M103	17762	350466 SH	DEFINED 21	350466
DEVON ENERGY CORP NEW	DEB	4.950% 25179MAB9	1130	1000000 PRN	DEFINED 08	1000000
DEVRY INC DEL 2035	COM	251893103	164	8250 SH	DEFINED 01	6215
DEVRY INC DEL 800	COM	251893103	56	2835 SH	OTHER 01	2035
DEVRY INC DEL	COM	251893103	2881	144783 SH	DEFINED 05	144783
DEVRY INC DEL	COM	251893103	530	26632 SH	DEFINED 08	26632
DEX MEDIA INC	COM	25212E100	204	8340 SH	DEFINED 01	8340
DEX MEDIA INC	COM	25212E100	9	370 SH	DEFINED 08	370
DEX MEDIA INC	COM	25212E100	1504	61622 SH	DEFINED 17	61622
DIAGEO P L C 104865	SPON ADR NEW	25243Q205	30732	518242 SH	DEFINED 01	413377
DIAGEO P L C 2390	SPON ADR NEW	25243Q205	5323	89761 SH	OTHER 01	87371
DIAGEO P L C 1230	SPON ADR NEW	25243Q205	112134	1890960 SH	DEFINED 05	1889730
DIAGEO P L C 625	SPON ADR NEW	25243Q205	24607	414964 SH	DEFINED 21	414339
DIAGNOSTIC PRODS CORP 7800	COM	252450101	598	12635 SH	DEFINED 01	4835
DIAGNOSTIC PRODS CORP 125	COM	252450101	6	125 SH	OTHER 01	
DIAGNOSTIC PRODS CORP	COM	252450101	3554	75100 SH	DEFINED 05	75100
DIAGNOSTIC PRODS CORP	COM	252450101	165	3487 SH	DEFINED 08	3487
DIAGNOSTIC PRODS CORP	COM	252450101	828	17500 SH	DEFINED 21	17500
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	467	8749 SH	DEFINED 01	8749
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	16	300 SH	DEFINED 05	300
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	4969	93000 SH	DEFINED 08	93000

DIAMOND OFFSHORE DRILLING IN	COM	25271C102	4082	76400	SH	DEFINED	21	76400	
DIAMONDROCK HOSPITALITY CO	COM	252784301	180	15900	SH	DEFINED	05	15900	
DIAMONDROCK HOSPITALITY CO	COM	252784301	14	1200	SH	DEFINED	08	1200	
DIAMONDROCK HOSPITALITY CO	COM	252784301	1879	166260	SH	DEFINED	21	166260	
DIAMONDS TR	UNIT SER 1	252787106	144014	1401593	SH	DEFINED	01	1401593	
DIAMONDS TR	UNIT SER 1	252787106	1603	15602	SH	OTHER	01	12302	
3300									
DIAMONDS TR	UNIT SER 1	252787106	98810	961651	SH	DEFINED	08	961651	
DIAMONDS TR	UNIT SER 1	252787106	2055	20000	SH	CALL	DEFINED	08	20000
DIAMONDS TR	UNIT SER 1	252787106	4057	39487	SH	DEFINED	17	39487	
DIAMONDCLUSTER INTL INC	COM	25278P106	38	3400	SH	DEFINED	01		
3400									
DIAMONDCLUSTER INTL INC	COM	25278P106	408	36100	SH	OTHER	01	3400	
32700									
DIAMONDCLUSTER INTL INC	COM	25278P106	17	1500	SH	DEFINED	08	1500	
DICKS SPORTING GOODS INC	COM	253393102	1279	33131	SH	DEFINED	01	19331	
13800									
DICKS SPORTING GOODS INC	COM	253393102	533	13800	SH	OTHER	01	13800	
DICKS SPORTING GOODS INC	COM	253393102	1	15	SH	DEFINED	08	15	
DIEBOLD INC	COM	253651103	4887	108330	SH	DEFINED	01	79383	
28947									
DIEBOLD INC	COM	253651103	1477	32734	SH	OTHER	01	26999	
5735									
DIEBOLD INC	COM	253651103	7314	162146	SH	DEFINED	05	162146	
DIEBOLD INC	COM	253651103	613	13595	SH	DEFINED	08	13595	
DIEBOLD INC	COM	253651103	5553	123095	SH	DEFINED	21	121885	
1210									
DIGENE CORP	COM	253752109	264	9545	SH	DEFINED	01		
9545									
DIGENE CORP	COM	253752109	25	920	SH	OTHER	01		
920									
DIGENE CORP	COM	253752109	156	5628	SH	DEFINED	08	5628	
DIGENE CORP	COM	253752109	69	2500	SH	DEFINED	20	2500	
DIGENE CORP	COM	253752109	4741	171265	SH	DEFINED	21	171265	
DIGI INTL INC	COM	253798102	433	36550	SH	DEFINED	01	7450	
29100									
DIGI INTL INC	COM	253798102	965	81400	SH	DEFINED	05	81400	
DIGI INTL INC	COM	253798102	30	2539	SH	DEFINED	08	2539	
DIGI INTL INC	COM	253798102	178	15000	SH	DEFINED	21	15000	
DIGITAL INSIGHT CORP	COM	25385P106	106	4425	SH	DEFINED	01	4425	
DIGITAL INSIGHT CORP	COM	25385P106	4	150	SH	OTHER	01	150	
DIGITAL INSIGHT CORP	COM	25385P106	2122	88700	SH	DEFINED	05	88700	
DIGITAL INSIGHT CORP	COM	25385P106	148	6197	SH	DEFINED	08	6197	
DIGITAL INSIGHT CORP	COM	25385P106	598	25000	SH	CALL	DEFINED	08	25000
DIGITAL INSIGHT CORP	COM	25385P106	30	1274	SH	DEFINED	19	1274	
DIGITAL INSIGHT CORP	COM	25385P106	555	23200	SH	DEFINED	21	23200	
DIGITAL RLTY TR INC	COM	253868103	99	5700	SH	DEFINED	05	5700	
DIGITAL RLTY TR INC	COM	253868103	95	5480	SH	DEFINED	08	5480	
DIGITAL RIV INC	COM	25388B104	1001	31520	SH	DEFINED	01	21095	
10425									
DIGITAL RIV INC	COM	25388B104	99	3120	SH	OTHER	01	2725	
395									
DIGITAL RIV INC	COM	25388B104	3073	96800	SH	DEFINED	05	96800	
DIGITAL RIV INC	COM	25388B104	137	4328	SH	DEFINED	08	4328	
DIGITAL RIV INC	COM	25388B104	68	2140	SH	DEFINED	20	2140	
DIGITAL RIV INC	COM	25388B104	4768	150175	SH	DEFINED	21	149275	
900									
DIGITAS INC	COM	25388K104	1282	112346	SH	DEFINED	01	91846	
20500									
DIGITAS INC	COM	25388K104	406	35620	SH	OTHER	01	32745	
2875									
DIGITAS INC	COM	25388K104	8398	736061	SH	DEFINED	05	736061	
DIGITAS INC	COM	25388K104	89	7800	SH	DEFINED	08	7800	
DIGITAS INC	COM	25388K104	5896	516724	SH	DEFINED	21	512324	
4400									
DIME CMNTY BANCSHARES	COM	253922108	1845	121387	SH	DEFINED	01	96787	
16000	8600								
DIME CMNTY BANCSHARES	COM	253922108	8	500	SH	OTHER	01		
500									
DIME CMNTY BANCSHARES	COM	253922108	1793	117987	SH	DEFINED	05	117987	
DIME CMNTY BANCSHARES	COM	253922108	168	11039	SH	DEFINED	08	11039	
DIME CMNTY BANCSHARES	COM	253922108	6557	431400	SH	DEFINED	21	335650	
95750									
DILLARDS INC	CL A	254067101	3704	158140	SH	DEFINED	01	124910	
5675	27555								
DILLARDS INC	CL A	254067101	272	11605	SH	OTHER	01		
11605									
DILLARDS INC	CL A	254067101	12968	553705	SH	DEFINED	05	94355	
459350									
DILLARDS INC	CL A	254067101	1458	62250	SH	DEFINED	08	62250	
DILLARDS INC	CL A	254067101	12042	514162	SH	DEFINED	21	514162	
DIME BANCORP INC NEW	*W EXP 99/99	25429Q110	1	5550	SH	DEFINED	01	1078	
4472									
DIME BANCORP INC NEW	*W EXP 99/99	25429Q110	2	8712	SH	OTHER	01	8712	
DIONEX CORP	COM	254546104	785	18000	SH	DEFINED	01	7200	

10800								
DIONEX CORP	COM	254546104	56	1275	SH	OTHER	01	
1275								
DIONEX CORP	COM	254546104	2569	58925	SH	DEFINED	05	58925
DIONEX CORP	COM	254546104	138	3155	SH	DEFINED	08	3155
DIONEX CORP	COM	254546104	558	12800	SH	DEFINED	21	12800
DIRECT GEN CORP	COM	25456W204	1064	57160	SH	DEFINED	01	49084
8076								
DIRECT GEN CORP	COM	25456W204	208	11200	SH	DEFINED	05	11200
DIRECT GEN CORP	COM	25456W204	32	1700	SH	DEFINED	08	1700
DIRECT GEN CORP	COM	25456W204	6273	337057	SH	DEFINED	21	240600
96457								
DIRECTV GROUP INC	COM	25459L106	259	16737	SH	DEFINED	01	12251
4486								
DIRECTV GROUP INC	COM	25459L106	334	21545	SH	OTHER	01	21049
496								
DIRECTV GROUP INC	COM	25459L106	78	5001	SH	DEFINED	05	5001
DIRECTV GROUP INC	COM	25459L106	263	16978	SH	DEFINED	08	16978
DIRECTV GROUP INC	COM	25459L106	133	8600	SH	CALL	DEFINED	8600
DIRECTV GROUP INC	COM	25459L106	4736	305548	SH	DEFINED	21	305548
DISCOVERY PARTNERS INTL INC	COM	254675101	31	11007	SH	DEFINED		11007
DISNEY WALT CO	COM	DISNEY 254687106	73230	2908243	SH	DEFINED	01	2603373
304870								
DISNEY WALT CO	COM	DISNEY 254687106	49902	1981813	SH	OTHER	01	1389494
592319								
DISNEY WALT CO	COM	DISNEY 254687106	10702	425000	SH	PUT	DEFINED	425000
DISNEY WALT CO	COM	DISNEY 254687106	35846	1423578	SH	DEFINED	05	1045528
378050								
DISNEY WALT CO	COM	DISNEY 254687106	41433	1645481	SH	DEFINED	08	1645481
DISNEY WALT CO	COM	DISNEY 254687106	4429	175900	SH	PUT	DEFINED	175900
DISNEY WALT CO	COM	DISNEY 254687106	2676	106281	SH	DEFINED	17	106281
DISNEY WALT CO	COM	DISNEY 254687106	36428	1446700	SH	OTHER	17	
1446700								
DISNEY WALT CO	COM	DISNEY 254687106	15108	600000	SH	PUT	DEFINED	600000
DISNEY WALT CO	COM	DISNEY 254687106	8735	346885	SH	DEFINED	21	346885
DISNEY WALT CO	NOTE	2.125% 254687AU0	66	64000	PRN	DEFINED	01	64000
DISNEY WALT CO	NOTE	2.125% 254687AU0	13172	12835000	PRN	DEFINED	05	12835000
DITECH COMMUNICATIONS CORP	COM	25500M103	188	28980	SH	DEFINED	01	8780
20200								
DITECH COMMUNICATIONS CORP	COM	25500M103	695	107050	SH	DEFINED	05	107050
DITECH COMMUNICATIONS CORP	COM	25500M103	23	3524	SH	DEFINED	08	3524
DITECH COMMUNICATIONS CORP	COM	25500M103	138	21300	SH	DEFINED	21	21300
DIVERSA CORP	COM	255064107	233	44747	SH	DEFINED	01	44747
DIVERSA CORP	COM	255064107	29	5500	SH	DEFINED	05	5500
DIVERSA CORP	COM	255064107	6	1200	SH	DEFINED	08	1200
DIXIE GROUP INC	CL	A 255519100	51	2916	SH	DEFINED	01	2916
DIXIE GROUP INC	CL	A 255519100	143	8100	SH	DEFINED	05	8100
DIXIE GROUP INC	CL	A 255519100	9	500	SH	DEFINED	08	500
DOBSON COMMUNICATIONS CORP	CL	A 256069105	26	6100	SH	DEFINED	08	6100
DOBSON COMMUNICATIONS CORP	CL	A 256069105	1704	400000	SH	DEFINED	19	400000
DOBSON COMMUNICATIONS CORP	CL	A 256069105	576	135100	SH	DEFINED	21	135100
DR REDDYS LABS LTD	ADR	256135203	2115	125000	SH	DEFINED	21	125000
DOLBY LABORATORIES INC	COM	25659T107	108	4915	SH	DEFINED	01	20
4895								
DOLBY LABORATORIES INC	COM	25659T107	8	380	SH	OTHER	01	380
DOLBY LABORATORIES INC	COM	25659T107	20	900	SH	DEFINED	08	900
DOLBY LABORATORIES INC	COM	25659T107	22	1010	SH	DEFINED	20	1010
DOLBY LABORATORIES INC	COM	25659T107	1499	67935	SH	DEFINED	21	67935
DOLLAR GEN CORP	COM	256669102	2989	146826	SH	DEFINED	01	134328
11103 1395								
DOLLAR GEN CORP	COM	256669102	359	17632	SH	OTHER	01	
17632								
DOLLAR GEN CORP	COM	256669102	8012	393523	SH	DEFINED	05	393223
300								
DOLLAR GEN CORP	COM	256669102	4370	214650	SH	DEFINED	08	214650
DOLLAR GEN CORP	COM	256669102	8205	403000	SH	PUT	DEFINED	403000
DOLLAR GEN CORP	COM	256669102	487	23900	SH	DEFINED	20	23900
DOLLAR GEN CORP	COM	256669102	15950	783394	SH	DEFINED	21	766894
16500								
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743105	148	3900	SH	DEFINED	01	3600
300								
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743105	80	2100	SH	OTHER	01	2100
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743105	725	19100	SH	DEFINED	05	19100
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743105	133	3498	SH	DEFINED	08	3498
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743105	5489	144530	SH	DEFINED	21	144530
DOLLAR TREE STORES INC	COM	256747106	581	24214	SH	DEFINED	01	15739
8475								
DOLLAR TREE STORES INC	COM	256747106	201	8384	SH	OTHER	01	8384
DOLLAR TREE STORES INC	COM	256747106	5925	246884	SH	DEFINED	05	246884
DOLLAR TREE STORES INC	COM	256747106	501	20895	SH	DEFINED	08	20895
DOMINION RES INC VA NEW	COM	25746U109	55799	760311	SH	DEFINED	01	708282
52029								
DOMINION RES INC VA NEW	COM	25746U109	38636	526448	SH	OTHER	01	436356
90092								
DOMINION RES INC VA NEW	COM	25746U109	57491	783364	SH	DEFINED	05	782967

397								
DOMINION RES INC VA NEW	COM	25746U109	4925	67110 SH	DEFINED 08		67110	
DOMINION RES INC VA NEW	COM	25746U109	43868	597733 SH	DEFINED 21		597433	
300								
DOMINION RES INC VA NEW	NOTE	2.125% 25746UAT6	90	85000 PRN	DEFINED 01		85000	
DOMINION RES INC VA NEW	NOTE	2.125% 25746UAT6	13554	12832000 PRN	DEFINED 05		12832000	
DOMINOS PIZZA INC	COM	25754A201	536	24100 SH	DEFINED 05		24100	
DOMINOS PIZZA INC	COM	25754A201	162	7300 SH	DEFINED 08		7300	
DOMINOS PIZZA INC	COM	25754A201	1434	64421 SH	DEFINED		64421	
DONALDSON INC	COM	257651109	1249	41170 SH	DEFINED 01		27255	
13915								
DONALDSON INC	COM	257651109	112	3702 SH	OTHER 01		3352	
350								
DONALDSON INC	COM	257651109	5158	170050 SH	DEFINED 05		170050	
DONALDSON INC	COM	257651109	482	15900 SH	DEFINED 08		15900	
DONALDSON INC	COM	257651109	78	2560 SH	DEFINED 20		2560	
DONALDSON INC	COM	257651109	506	16685 SH	DEFINED 21		16685	
DONNELLEY R R & SONS CO	COM	257867101	4910	142283 SH	DEFINED 01		115738	
26545								
DONNELLEY R R & SONS CO	COM	257867101	4086	118387 SH	OTHER 01		95922	
22465								
DONNELLEY R R & SONS CO	COM	257867101	2981	86395 SH	DEFINED 05		86395	
DONNELLEY R R & SONS CO	COM	257867101	875	25351 SH	DEFINED 08		25351	
DONNELLEY R R & SONS CO	COM	257867101	5635	163281 SH	DEFINED 21		163281	
DORAL FINL CORP	COM	25811P100	16	975 SH	DEFINED 01		975	
DORAL FINL CORP	COM	25811P100	7	450 SH	OTHER 01		450	
DORAL FINL CORP	COM	25811P100	949	57400 SH	DEFINED 05		57400	
DORAL FINL CORP	COM	25811P100	944	57100 SH	DEFINED 08		57100	
DOREL INDS INC	CL B SUB VTG	25822C205	300	8600 SH	DEFINED 21			
8600								
DOT HILL SYS CORP	COM	25848T109		85 SH	DEFINED 01		85	
DOT HILL SYS CORP	COM	25848T109	174	33300 SH	DEFINED 05		33300	
DOT HILL SYS CORP	COM	25848T109	71	13605 SH	DEFINED 08		13605	
DOUBLECLICK INC	COM	258609304	849	101146 SH	DEFINED 01		101146	
DOUBLECLICK INC	COM	258609304	20	2400 SH	OTHER 01		2000	
400								
DOUBLECLICK INC	COM	258609304	1666	198600 SH	DEFINED 05		198600	
DOUBLECLICK INC	COM	258609304	1780	212175 SH	DEFINED 08		212175	
DOV PHARMACEUTICAL INC	COM	259858108	746	40000 SH	DEFINED 01		40000	
DOV PHARMACEUTICAL INC	COM	259858108	106	5700 SH	OTHER 01		5700	
DOV PHARMACEUTICAL INC	COM	259858108	446	23890 SH	DEFINED 05		23890	
DOV PHARMACEUTICAL INC	COM	259858108	25	1315 SH	DEFINED 08		1315	
DOV PHARMACEUTICAL INC	COM	259858108	2224	119210 SH	DEFINED 21		117110	
2100								
DOVER CORP	COM	260003108	13079	359513 SH	DEFINED 01		325619	
33894								
DOVER CORP	COM	260003108	58207	1599967 SH	OTHER 01		1271041	
328926								
DOVER CORP	COM	260003108	5876	161524 SH	DEFINED 05		161524	
DOVER CORP	COM	260003108	1276	35062 SH	DEFINED 08		35062	
DOVER CORP	COM	260003108	14909	409825 SH	DEFINED 21		408535	
1290								
DOVER MOTORSPORTS INC	COM	260174107	77	12900 SH	DEFINED 05		12900	
DOVER MOTORSPORTS INC	COM	260174107	5	800 SH	DEFINED 08		800	
DOW CHEM CO	COM	260543103	83206	1868538 SH	DEFINED 01		1753088	
115450								
DOW CHEM CO	COM	260543103	59000	1324943 SH	OTHER 01		873844	
451099								
DOW CHEM CO	COM	260543103	61149	1373215 SH	DEFINED 05		1176935	
196280								
DOW CHEM CO	COM	260543103	7382	165776 SH	DEFINED 08		165776	
DOW CHEM CO	COM	260543103	14466	324860 SH	DEFINED 21		324260	
600								
DOW JONES & CO INC	COM	260561105	437	12338 SH	DEFINED 01		9328	
3010								
DOW JONES & CO INC	COM	260561105	218	6150 SH	OTHER 01		4910	
1240								
DOW JONES & CO INC	COM	260561105	5874	165688 SH	DEFINED 05		165688	
DOW JONES & CO INC	COM	260561105	433	12223 SH	DEFINED 08		12223	
DOW JONES & CO INC	COM	260561105	3735	105347 SH	DEFINED 21		105347	
DOWNEY FINL CORP	COM	261018105	2686	36688 SH	DEFINED 01		24088	
12600								
DOWNEY FINL CORP	COM	261018105	7	100 SH	OTHER 01			
100								
DOWNEY FINL CORP	COM	261018105	5203	71075 SH	DEFINED 05		71075	
DOWNEY FINL CORP	COM	261018105	80	1097 SH	DEFINED 08		1097	
DOWNEY FINL CORP	COM	261018105	1149	15700 SH	DEFINED 21		15700	
DRDGOLD LTD	SPONSORED AD	26152H103	10	11000 SH	DEFINED 01		11000	
DREAMWORKS ANIMATION SKG INC	CL A	26153C103	50	1925 SH	DEFINED 01		1925	
DREAMWORKS ANIMATION SKG INC	CL A	26153C103	5	200 SH	OTHER 01		200	
DREAMWORKS ANIMATION SKG INC	CL A	26153C103	5	200 SH	DEFINED 05		200	
DREAMWORKS ANIMATION SKG INC	CL A	26153C103	2539	96921 SH	DEFINED 08		96921	
DREAMWORKS ANIMATION SKG INC	CL A	26153C103	1868	71300 SH	DEFINED 21		69590	
1710								
DRESS BARN INC	COM	261570105	1762	77850 SH	DEFINED 01		70950	

6900							
DRESS BARN INC	COM	261570105	1603	70825 SH	DEFINED 05		70825
DRESS BARN INC	COM	261570105	2399	106010 SH	DEFINED 08		106010
DRESS BARN INC	COM	261570105	8681	383600 SH	DEFINED 21		302900
80700							
DREYERS GRAND ICE CREAM HL I	COM A CALL P	261877104	203500	2500001 SH	DEFINED 01		2500001
DREYFUS STRATEGIC MUNS INC	COM	261932107	221	24950 SH	DEFINED 01		7021
17929							
DREYFUS STRATEGIC MUNS INC	COM	261932107	378	42787 SH	OTHER 01		42787
DREYFUS STRATEGIC MUN BD FD	COM	26202F107	607	64733 SH	DEFINED 01		64390
343							
DREYFUS STRATEGIC MUN BD FD	COM	26202F107	86	9164 SH	OTHER 01		1495
7669							
DRIL-QUIP INC	COM	262037104	40	1375 SH	DEFINED 01		1375
DRIL-QUIP INC	COM	262037104	1018	35075 SH	DEFINED 05		35075
DRIL-QUIP INC	COM	262037104	54	1875 SH	DEFINED 08		1875
DRIL-QUIP INC	COM	262037104	232	8000 SH	DEFINED 21		8000
DU PONT E I DE NEMOURS & CO	COM	263534109	154385	3589519 SH	DEFINED 01		3444701
144818							
DU PONT E I DE NEMOURS & CO	COM	263534109	83150	1933275 SH	OTHER 01		1503132
430143							
DU PONT E I DE NEMOURS & CO	COM	263534109	2581	60000 SH	CALL DEFINED 01		60000
DU PONT E I DE NEMOURS & CO	COM	263534109	13269	308500 SH	PUT DEFINED 01		308500
DU PONT E I DE NEMOURS & CO	COM	263534109	28499	662613 SH	DEFINED 05		459513
203100							
DU PONT E I DE NEMOURS & CO	COM	263534109	5991	139291 SH	DEFINED 08		139291
DU PONT E I DE NEMOURS & CO	COM	263534109	273	6350 SH	DEFINED 13		6350
DU PONT E I DE NEMOURS & CO	COM	263534109	5027	116887 SH	DEFINED 17		116887
DU PONT E I DE NEMOURS & CO	COM	263534109	19355	450000 SH	OTHER 17		
450000							
DU PONT E I DE NEMOURS & CO	COM	263534109	22671	527100 SH	CALL DEFINED 17		527100
DU PONT E I DE NEMOURS & CO	COM	263534109	5376	125000 SH	PUT DEFINED 17		125000
DU PONT E I DE NEMOURS & CO	COM	263534109	23412	544334 SH	DEFINED 21		543784
550							
DUFF & PHELPS UTIL CORP BD T	COM	26432K108	72	4952 SH	DEFINED 01		4952
DUFF & PHELPS UTIL CORP BD T	COM	26432K108	188	12919 SH	OTHER 01		7226
5693							
DUKE ENERGY CORP	COM	264399106	662150	22272129 SH	DEFINED 01		22181889
90240							
DUKE ENERGY CORP	COM	264399106	18852	634108 SH	OTHER 01		300410
333698							
DUKE ENERGY CORP	COM	264399106	59687	2007634 SH	DEFINED 05		2006554
1080							
DUKE ENERGY CORP	COM	264399106	5597	188273 SH	DEFINED 08		188273
DUKE ENERGY CORP	COM	264399106	743	25000 SH	CALL DEFINED 08		25000
DUKE ENERGY CORP	COM	264399106	6984	234900 SH	CALL DEFINED 17		234900
DUKE ENERGY CORP	COM	264399106	4305	144800 SH	PUT DEFINED 17		144800
DUKE ENERGY CORP	COM	264399106	42130	1417086 SH	DEFINED 21		1417086
DUKE REALTY CORP	COM NEW	264411505	1056	33345 SH	DEFINED 01		21715
11630							
DUKE REALTY CORP	COM NEW	264411505	1785	56371 SH	OTHER 01		45325
11046							
DUKE REALTY CORP	COM NEW	264411505	15585	492250 SH	DEFINED 21		492250
DUN & BRADSTREET CORP DEL NE	COM	26483E100	4688	76039 SH	DEFINED 01		73437
2602							
DUN & BRADSTREET CORP DEL NE	COM	26483E100	5122	83087 SH	OTHER 01		76796
6291							
DUN & BRADSTREET CORP DEL NE	COM	26483E100	9546	154845 SH	DEFINED 05		154845
DUN & BRADSTREET CORP DEL NE	COM	26483E100	928	15049 SH	DEFINED 08		15049
DUN & BRADSTREET CORP DEL NE	COM	26483E100	52	840 SH	DEFINED 21		840
DUQUESNE LT HLDGS INC	COM	266233105	30259	1619838 SH	DEFINED 01		1617508
2330							
DUQUESNE LT HLDGS INC	COM	266233105	72	3842 SH	OTHER 01		2655
1187							
DUQUESNE LT HLDGS INC	COM	266233105	4382	234562 SH	DEFINED 05		234562
DUQUESNE LT HLDGS INC	COM	266233105	399	21369 SH	DEFINED 08		21369
DYAX CORP	COM	26746E103	58	12276 SH	DEFINED 08		12276
DYCOM INDS INC	COM	267475101	384	19386 SH	DEFINED 01		18911
475							
DYCOM INDS INC	COM	267475101	67	3375 SH	OTHER 01		3175
200							
DYCOM INDS INC	COM	267475101	2926	147708 SH	DEFINED 05		147708
DYCOM INDS INC	COM	267475101	287	14464 SH	DEFINED 08		14464
DYCOM INDS INC	COM	267475101	5975	301610 SH	DEFINED 21		301610
DYNAVAX TECHNOLOGIES CORP	COM	268158102	6845	1426108 SH	DEFINED		1426108
DYNEGY INC NEW	CL A	26816Q101	282	58070 SH	DEFINED 01		45305
12765							
DYNEGY INC NEW	CL A	26816Q101	93	19173 SH	OTHER 01		13580
5593							
DYNEGY INC NEW	CL A	26816Q101	618	127080 SH	DEFINED 05		127080
DYNEGY INC NEW	CL A	26816Q101	2268	466684 SH	DEFINED 08		466684
DYNEGY INC NEW	CL A	26816Q101	3179	654100 SH	DEFINED 21		654100
ECC CAPITAL CORP	COM	26826M108	193	29000 SH	DEFINED 05		29000
ECC CAPITAL CORP	COM	26826M108	21	3100 SH	DEFINED 08		3100
EGL INC	COM	268484102	2661	130957 SH	DEFINED 01		102757

EAGLE MATERIALS INC 13	COM	26969P108	476	5145 SH	DEFINED	01	5132	
EAGLE MATERIALS INC 146	COM	26969P108	137	1478 SH	OTHER	01	1332	
EAGLE MATERIALS INC	COM	26969P108	2400	25920 SH	DEFINED	05	25920	
EAGLE MATERIALS INC	COM	26969P108	120	1300 SH	DEFINED	08	1300	
EAGLE MATERIALS INC	COM	26969P108	9751	105310 SH	DEFINED	21	105310	
EAGLE MATERIALS INC 44	CL B	26969P207	430	4754 SH	DEFINED	01	4710	
EAGLE MATERIALS INC 103	CL B	26969P207	57	635 SH	OTHER	01	532	
EAGLE MATERIALS INC	CL B	26969P207	12	131 SH	DEFINED	05	131	
EARTHLINK INC 825	COM	270321102	122	14100 SH	DEFINED	01	13275	
EARTHLINK INC 200	COM	270321102	2	200 SH	OTHER	01		
EARTHLINK INC	COM	270321102	1735	200370 SH	DEFINED	05	200370	
EARTHLINK INC	COM	270321102	121	13956 SH	DEFINED	08	13956	
EARTHLINK INC	COM	270321102	596	68770 SH	DEFINED	21	68770	
EAST WEST BANCORP INC 16300 2300	COM	27579R104	1650	49125 SH	DEFINED	01	30525	
EAST WEST BANCORP INC 5150	COM	27579R104	173	5150 SH	OTHER	01		
EAST WEST BANCORP INC	COM	27579R104	5651	168225 SH	DEFINED	05	168225	
EAST WEST BANCORP INC	COM	27579R104	634	18870 SH	DEFINED	08	18870	
EAST WEST BANCORP INC	COM	27579R104	571	17000 SH	PUT	DEFINED	08	17000
EAST WEST BANCORP INC 900	COM	27579R104	7747	230640 SH	DEFINED	21	229740	
EASTERN CO	COM	276317104	3720	157974 SH	DEFINED	01	157974	
EASTERN CO	COM	276317104	212	9000 SH	OTHER	01	9000	
EASTGROUP PPTY INC	COM	277276101	556	13200 SH	DEFINED	01	13200	
EASTGROUP PPTY INC	COM	277276101	134	3180 SH	OTHER	01	3180	
EASTGROUP PPTY INC	COM	277276101	2922	69400 SH	DEFINED	05	69400	
EASTGROUP PPTY INC	COM	277276101	335	7961 SH	DEFINED	08	7961	
EASTGROUP PPTY INC	COM	277276101	7631	181220 SH	DEFINED	21	181220	
EASTMAN CHEM CO 16910	COM	277432100	40290	730558 SH	DEFINED	01	713648	
EASTMAN CHEM CO 20002	COM	277432100	4263	77304 SH	OTHER	01	57302	
EASTMAN CHEM CO 105800	COM	277432100	12445	225651 SH	DEFINED	05	119851	
EASTMAN CHEM CO	COM	277432100	5442	98670 SH	DEFINED	08	98670	
EASTMAN CHEM CO	COM	277432100	11006	199567 SH	DEFINED	21	199567	
EASTMAN KODAK CO 31710	COM	277461109	5820	216755 SH	DEFINED	01	185045	
EASTMAN KODAK CO 35558	COM	277461109	6617	246429 SH	OTHER	01	210871	
EASTMAN KODAK CO	COM	277461109	3136	116795 SH	DEFINED	05	116795	
EASTMAN KODAK CO	COM	277461109	2645	98495 SH	DEFINED	08	98495	
EASTMAN KODAK CO	COM	277461109	9236	344000 SH	CALL	DEFINED	08	344000
EASTMAN KODAK CO	COM	277461109	5359	199596 SH	DEFINED	17	199596	
EASTMAN KODAK CO	COM	277461109	16110	600000 SH	PUT	DEFINED	17	600000
EASTMAN KODAK CO 1380	COM	277461109	1296	48267 SH	DEFINED	21	46887	
EASTMAN KODAK CO	NOTE	3.375% 277461BE8	10725	10000000 PRN	DEFINED	17	10000000	
EATON CORP 11959	COM	278058102	18247	304621 SH	DEFINED	01	292662	
EATON CORP 98913	COM	278058102	9879	164920 SH	OTHER	01	66007	
EATON CORP 70	COM	278058102	36517	609632 SH	DEFINED	05	609562	
EATON CORP	COM	278058102	2433	40620 SH	DEFINED	08	40620	
EATON CORP	COM	278058102	749	12500 SH	CALL	DEFINED	08	12500
EATON CORP	COM	278058102	52200	871451 SH	DEFINED	21	871451	
EATON VANCE CORP 1260	COM NON VTG	278265103	618	25856 SH	DEFINED	01	24596	
EATON VANCE CORP 500	COM NON VTG	278265103	1619	67710 SH	OTHER	01	67210	
EATON VANCE CORP	COM NON VTG	278265103	7154	299215 SH	DEFINED	05	299215	
EATON VANCE CORP	COM NON VTG	278265103	590	24681 SH	DEFINED	08	24681	
EATON VANCE NJ MUNI INCOME T	SH BEN INT	27826V106	300	20000 SH	DEFINED	01	20000	
EATON VANCE NJ MUNI INCOME T	SH BEN INT	27826V106	47	3131 SH	OTHER	01	3131	
EATON VANCE INS MUN BD FD	COM	27827X101	26	1705 SH	DEFINED	01	1705	
EATON VANCE INS MUN BD FD 700	COM	27827X101	135	9000 SH	OTHER	01	8300	
EATON VANCE TAX ADVT DIV INC	COM	27828G107	226	10750 SH	DEFINED	01	10750	
EBAY INC 108310	COM	278642103	14260	431991 SH	DEFINED	01	323681	
EBAY INC 35490	COM	278642103	6758	204724 SH	OTHER	01	169234	
EBAY INC	COM	278642103	23254	704452 SH	DEFINED	05	704452	
EBAY INC	COM	278642103	6334	191869 SH	DEFINED	08	191869	
EBAY INC	COM	278642103	7670	232340 SH	DEFINED	17	232340	
EBAY INC 850	COM	278642103	20669	626140 SH	DEFINED	21	625290	

ECHELON CORP 300	COM	27874N105	2	300 SH	DEFINED 01	
ECHELON CORP	COM	27874N105	154	22400 SH	DEFINED 05	22400
ECHELON CORP	COM	27874N105	10	1500 SH	DEFINED 08	1500
ECHOSTAR COMMUNICATIONS NEW 69245	CL A	278762109	4312	142980 SH	DEFINED 01	73735
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	30	1000 SH	OTHER 01	1000
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	501	16600 SH	DEFINED 05	16600
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	642	21300 SH	DEFINED 08	21300
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	2	51 SH	DEFINED 17	51
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	664	22000 SH	DEFINED 21	22000
ECHOSTAR COMMUNICATIONS NEW 20000	NOTE	5.750% 278762AG4	20	20000 PRN	OTHER 01	
ECHOSTAR COMMUNICATIONS NEW	NOTE	5.750% 278762AG4	1985	2000000 PRN	DEFINED 08	2000000
ECHOSTAR COMMUNICATIONS NEW 2000000	NOTE	5.750% 278762AG4	1985	2000000 PRN	OTHER 17	
ECLIPSYS CORP	COM	278856109	1273	90500 SH	DEFINED 01	90500
ECLIPSYS CORP 1600	COM	278856109	23	1600 SH	OTHER 01	
ECLIPSYS CORP	COM	278856109	27	1917 SH	DEFINED 08	1917
ECOLAB INC 3475	COM	278865100	3530	109075 SH	DEFINED 01	105600
ECOLAB INC 3400	COM	278865100	816	25218 SH	OTHER 01	21818
ECOLAB INC	COM	278865100	2729	84335 SH	DEFINED 05	84335
ECOLAB INC	COM	278865100	1192	36837 SH	DEFINED 08	36837
ECOLAB INC	COM	278865100	3806	117620 SH	DEFINED 21	117620
EDGE PETE CORP DEL	COM	279862106	547	35000 SH	DEFINED 01	35000
EDGE PETE CORP DEL 2500	COM	279862106	106	6800 SH	OTHER 01	4300
EDGE PETE CORP DEL	COM	279862106	698	44700 SH	DEFINED 05	44700
EDGE PETE CORP DEL	COM	279862106	21	1340 SH	DEFINED 08	1340
EDGE PETE CORP DEL 1600	COM	279862106	2316	148300 SH	DEFINED 21	146700
EDGEWATER TECHNOLOGY INC	COM	280358102	176	40173 SH	DEFINED 01	40173
EDISON INTL 5950	COM	281020107	8311	204955 SH	DEFINED 01	199005
EDISON INTL 30941	COM	281020107	2484	61257 SH	OTHER 01	30316
EDISON INTL 155	COM	281020107	22669	559030 SH	DEFINED 05	558875
EDISON INTL	COM	281020107	2475	61024 SH	DEFINED 08	61024
EDISON INTL	COM	281020107	44561	1098906 SH	DEFINED 21	1098906
EDO CORP	COM	281347104	65	2175 SH	DEFINED 01	2175
EDO CORP 175	COM	281347104	5	175 SH	OTHER 01	
EDO CORP	COM	281347104	1351	45175 SH	DEFINED 05	45175
EDO CORP	COM	281347104	200	6686 SH	DEFINED 08	6686
EDO CORP	COM	281347104	353	11800 SH	DEFINED 21	11800
EDO CORP	NOTE	5.250% 281347AD6	5016	4870000 PRN	DEFINED 05	4870000
EDUCATE INC	COM	28138P100	703	49700 SH	DEFINED 01	49700
EDUCATE INC	COM	28138P100	105	7400 SH	OTHER 01	7400
EDUCATE INC	COM	28138P100	48	3357 SH	DEFINED 05	3357
EDUCATE INC	COM	28138P100	13	900 SH	DEFINED 08	900
EDUCATE INC 2500	COM	28138P100	797	56343 SH	DEFINED 21	53843
EDUCATION MGMT CORP 21005	COM	28139T101	1144	33921 SH	DEFINED 01	12916
EDUCATION MGMT CORP 2929	COM	28139T101	605	17944 SH	OTHER 01	15015
EDUCATION MGMT CORP	COM	28139T101	14069	417109 SH	DEFINED 05	417109
EDUCATION MGMT CORP	COM	28139T101	568	16825 SH	DEFINED 08	16825
EDUCATION MGMT CORP	COM	28139T101	40	1200 SH	DEFINED 20	1200
EDUCATION MGMT CORP	COM	28139T101	9512	282010 SH	DEFINED 21	282010
EDUCATION RLTY TR INC	COM	28140H104	59	3200 SH	DEFINED 01	3200
EDUCATION RLTY TR INC	COM	28140H104	2295	125400 SH	DEFINED 05	125400
EDUCATION RLTY TR INC	COM	28140H104	154	8390 SH	DEFINED 08	8390
EDWARDS AG INC 9507	COM	281760108	10087	223421 SH	DEFINED 01	213914
EDWARDS AG INC 15412	COM	281760108	1873	41494 SH	OTHER 01	26082
EDWARDS AG INC	COM	281760108	16115	356918 SH	DEFINED 05	356918
EDWARDS AG INC	COM	281760108	778	17221 SH	DEFINED 08	17221
EDWARDS AG INC	COM	281760108	7193	159307 SH	DEFINED 21	159307
EDWARDS LIFESCIENCES CORP 1380	COM	28176E108	765	17772 SH	DEFINED 01	16392
EDWARDS LIFESCIENCES CORP 2045	COM	28176E108	2790	64853 SH	OTHER 01	62808
EDWARDS LIFESCIENCES CORP	COM	28176E108	5824	135390 SH	DEFINED 05	135390
EDWARDS LIFESCIENCES CORP	COM	28176E108	6322	146961 SH	DEFINED 08	146961
EDWARDS LIFESCIENCES CORP	COM	28176E108	8423	195800 SH	DEFINED 08	195800
EFUNDS CORP 16485	COM	28224R101	617	34288 SH	DEFINED 01	17803
EFUNDS CORP 2590	COM	28224R101	47	2590 SH	OTHER 01	

EFUNDS CORP	COM	28224R101	2514	139750	SH	DEFINED	05	139750	
EFUNDS CORP	COM	28224R101	58	3203	SH	DEFINED	08	3203	
EFUNDS CORP	COM	28224R101	541	30100	SH	DEFINED	21	30100	
EL PASO CORP 10140	COM	28336L109	3327	288811	SH	DEFINED	01	278671	
EL PASO CORP 29472	COM	28336L109	1168	101429	SH	OTHER	01	71957	
EL PASO CORP	COM	28336L109	3027	262772	SH	DEFINED	05	262772	
EL PASO CORP	COM	28336L109	9800	850687	SH	DEFINED	08	850687	
EL PASO CORP	COM	28336L109	1167	101264	SH	DEFINED	21	101264	
EL PASO ELEC CO 29800 1500	COM NEW	283677854	1201	58725	SH	DEFINED	01	27425	
EL PASO ELEC CO 5000	COM NEW	283677854	102	5000	SH	OTHER	01		
EL PASO ELEC CO	COM NEW	283677854	3798	185700	SH	DEFINED	05	185700	
EL PASO ELEC CO	COM NEW	283677854	51	2500	SH	DEFINED	08	2500	
EL PASO ELEC CO	COM NEW	283677854	6204	303380	SH	DEFINED	21	303380	
ELAN PLC 2280	ADR	284131208	534	78357	SH	DEFINED	01	76077	
ELAN PLC 10000	ADR	284131208	335	49076	SH	OTHER	01	39076	
ELAN PLC	ADR	284131208	8051	1180431	SH	DEFINED	08	1180431	
ELAN PLC	ADR	284131208	4988	731400	SH	CALL	DEFINED	08	731400
ELAN PLC	ADR	284131208	2174	318700	SH	PUT	DEFINED	08	318700
ELAN PLC	ADR	284131208	1910	280000	SH	DEFINED	21	280000	
ELECTRO ENERGY INC	COM	285106100	32	5000	SH	DEFINED	01	5000	
ELECTRO ENERGY INC	COM	285106100	65	10000	SH	OTHER	01	10000	
ELECTRO RENT CORP	COM	285218103	198	13600	SH	DEFINED	05	13600	
ELECTRO RENT CORP	COM	285218103	43	2934	SH	DEFINED	08	2934	
ELECTRO RENT CORP 15400	COM	285218103	224	15400	SH	DEFINED	21		
ELECTRO SCIENTIFIC INDS	COM	285229100	98	5485	SH	DEFINED	01	5485	
ELECTRO SCIENTIFIC INDS	COM	285229100	1686	94275	SH	DEFINED	05	94275	
ELECTRO SCIENTIFIC INDS	COM	285229100	25	1400	SH	DEFINED	08	1400	
ELECTRO SCIENTIFIC INDS	COM	285229100	340	19000	SH	DEFINED	21	19000	
ELECTRONIC ARTS INC 20327	COM	285512109	21115	372984	SH	DEFINED	01	352657	
ELECTRONIC ARTS INC 31141	COM	285512109	5741	101410	SH	OTHER	01	70269	
ELECTRONIC ARTS INC	COM	285512109	3397	60000	SH	CALL	DEFINED	01	60000
ELECTRONIC ARTS INC	COM	285512109	3397	60000	SH	PUT	DEFINED	01	60000
ELECTRONIC ARTS INC	COM	285512109	8275	146175	SH	DEFINED	05	146175	
ELECTRONIC ARTS INC	COM	285512109	12509	220961	SH	DEFINED	08	220961	
ELECTRONIC ARTS INC	COM	285512109	17119	302400	SH	CALL	DEFINED	08	302400
ELECTRONIC ARTS INC	COM	285512109	13586	240000	SH	PUT	DEFINED	08	240000
ELECTRONIC ARTS INC	COM	285512109	1064	18800	SH	DEFINED	20	18800	
ELECTRONIC ARTS INC 12490	COM	285512109	31514	556693	SH	DEFINED	21	544203	
ELECTRONIC DATA SYS NEW 15818	COM	285661104	3212	166840	SH	DEFINED	01	151022	
ELECTRONIC DATA SYS NEW 11781	COM	285661104	1295	67278	SH	OTHER	01	55497	
ELECTRONIC DATA SYS NEW	COM	285661104	3856	200300	SH	DEFINED	05	200300	
ELECTRONIC DATA SYS NEW	COM	285661104	2844	147715	SH	DEFINED	08	147715	
ELECTRONIC DATA SYS NEW	COM	285661104	1904	98891	SH	DEFINED	21	98891	
ELECTRONICS BOUTIQUE HLDGS C 8100	COM	286045109	828	13041	SH	DEFINED	01	4941	
ELECTRONICS BOUTIQUE HLDGS C	COM	286045109	3401	53575	SH	DEFINED	05	53575	
ELECTRONICS BOUTIQUE HLDGS C	COM	286045109	51	800	SH	DEFINED	08	800	
ELECTRONICS BOUTIQUE HLDGS C	COM	286045109	768	12100	SH	DEFINED	21	12100	
ELECTRONICS FOR IMAGING INC	COM	286082102	69	3285	SH	DEFINED	01	3285	
ELECTRONICS FOR IMAGING INC	COM	286082102	82	3900	SH	OTHER	01	3900	
ELECTRONICS FOR IMAGING INC	COM	286082102	865	41100	SH	DEFINED	05	41100	
ELECTRONICS FOR IMAGING INC	COM	286082102	161	7648	SH	DEFINED	08	7648	
ELECTRONICS FOR IMAGING INC	COM	286082102	3209	152540	SH	DEFINED	21	152540	
ELIZABETH ARDEN INC 8787	COM	28660G106	206	8787	SH	DEFINED	01		
ELIZABETH ARDEN INC 603	COM	28660G106	17	740	SH	OTHER	01	137	
ELIZABETH ARDEN INC	COM	28660G106	262	11200	SH	DEFINED	05	11200	
ELIZABETH ARDEN INC	COM	28660G106	30	1300	SH	DEFINED	08	1300	
ELIZABETH ARDEN INC	COM	28660G106	45	1930	SH	DEFINED	20	1930	
ELIZABETH ARDEN INC	COM	28660G106	3191	136445	SH	DEFINED	21	136445	
ELKCORP 2400	COM	287456107	154	5400	SH	DEFINED	01	3000	
ELKCORP 175	COM	287456107	5	175	SH	OTHER	01		
ELKCORP	COM	287456107	1458	51075	SH	DEFINED	05	51075	
ELKCORP	COM	287456107	111	3886	SH	DEFINED	08	3886	
ELKCORP	COM	287456107	363	12700	SH	DEFINED	21	12700	
ELLIS PERRY INTL INC	COM	288853104	168	7200	SH	DEFINED	05	7200	
ELLIS PERRY INTL INC	COM	288853104	59	2519	SH	DEFINED	08	2519	
EMBARCADERO TECHNOLOGIES INC	COM	290787100	37	6549	SH	DEFINED	08	6549	
EMBARCADERO TECHNOLOGIES INC	COM	290787100	3878	691324	SH	DEFINED	21	691324	
EMCOR GROUP INC	COM	29084Q100	2501	51144	SH	DEFINED	01	46944	

ENERGY EAST CORP 6894	COM		29266M109	1140	39352 SH	OTHER 01	32458
ENERGY EAST CORP	COM		29266M109	10183	351366 SH	DEFINED 05	351366
ENERGY EAST CORP	COM		29266M109	934	32234 SH	DEFINED 08	32234
ENERGY EAST CORP	COM		29266M109	17807	614465 SH	DEFINED 21	614465
ENERGIZER HLDGS INC 6554	COM		29266R108	20726	333379 SH	DEFINED 01	326825
ENERGIZER HLDGS INC 1697559	COM		29266R108	108927	1752083 SH	OTHER 01	54524
ENERGIZER HLDGS INC	COM		29266R108	10118	162741 SH	DEFINED 05	162741
ENERGIZER HLDGS INC	COM		29266R108	1177	18926 SH	DEFINED 08	18926
ENERGIZER HLDGS INC	COM		29266R108	5278	84896 SH	DEFINED 21	84896
ENERGY PARTNERS LTD	COM		29270U105	675	25750 SH	DEFINED 01	25750
ENERGY PARTNERS LTD	COM		29270U105	158	6010 SH	OTHER 01	6010
ENERGY PARTNERS LTD	COM		29270U105	1139	43450 SH	DEFINED 05	43450
ENERGY PARTNERS LTD	COM		29270U105	207	7916 SH	DEFINED 08	7916
ENERGY PARTNERS LTD 1100	COM		29270U105	8759	334190 SH	DEFINED 21	333090
ENERGY TRANSFER PRTNRS L P 157830	UNIT LTD PAR		29273R109	5511	159270 SH	DEFINED 01	1440
ENERGY TRANSFER PRTNRS L P	UNIT LTD PAR		29273R109	76	2200 SH	OTHER 01	2200
ENERPLUS RES FD	UNIT TR G NE		29274D604	430	11250 SH	DEFINED 01	11250
ENERPLUS RES FD 6050	UNIT TR G NE		29274D604	682	17860 SH	OTHER 01	11810
ENERSYS	COM		29275Y102	476	34900 SH	DEFINED 05	34900
ENERSYS	COM		29275Y102	63	4600 SH	DEFINED 08	4600
ENGELHARD CORP 7695	COM		292845104	1361	47666 SH	DEFINED 01	39971
ENGELHARD CORP	COM		292845104	465	16280 SH	OTHER 01	16280
ENGELHARD CORP	COM		292845104	1362	47690 SH	DEFINED 05	47690
ENGELHARD CORP	COM		292845104	1020	35719 SH	DEFINED 08	35719
ENGELHARD CORP	COM		292845104	10238	358604 SH	DEFINED 21	358604
ENGINEERED SUPPORT SYS INC 21452 8630	COM		292866100	1493	41671 SH	DEFINED 01	11589
ENGINEERED SUPPORT SYS INC 1724	COM		292866100	62	1724 SH	OTHER 01	
ENGINEERED SUPPORT SYS INC	COM		292866100	6201	173066 SH	DEFINED 05	173066
ENGINEERED SUPPORT SYS INC	COM		292866100	73	2050 SH	DEFINED 08	2050
ENGINEERED SUPPORT SYS INC	COM		292866100	60	1680 SH	DEFINED 20	1680
ENGINEERED SUPPORT SYS INC	COM		292866100	5572	155512 SH	DEFINED 21	155512
ENESCO GROUP INC	COM		292973104	61	20279 SH	DEFINED 01	20279
ENESCO GROUP INC	COM		292973104	111	37200 SH	DEFINED 05	37200
ENESCO GROUP INC	COM		292973104	29	9700 SH	DEFINED 21	9700
ENNIS INC	COM		293389102	11	600 SH	OTHER 01	600
ENNIS INC	COM		293389102	350	19300 SH	DEFINED 05	19300
ENNIS INC	COM		293389102	218	12007 SH	DEFINED 08	12007
ENPRO INDS INC	COM		29355X107	130	4488 SH	DEFINED 01	4488
ENPRO INDS INC 10	COM		29355X107	90	3110 SH	OTHER 01	3100
ENPRO INDS INC	COM		29355X107	459	15900 SH	DEFINED 05	15900
ENPRO INDS INC	COM		29355X107	626	21697 SH	DEFINED 08	21697
ENPRO INDS INC	COM		29355X107	6635	229840 SH	DEFINED 21	229840
ENTEGRIS INC	COM		29362U104	1012	102200 SH	DEFINED 01	102200
ENTEGRIS INC	COM		29362U104	125	12600 SH	OTHER 01	12600
ENTEGRIS INC	COM		29362U104	1444	145900 SH	DEFINED 05	145900
ENTEGRIS INC	COM		29362U104	196	19752 SH	DEFINED 08	19752
ENTEGRIS INC 4700	COM		29362U104	4226	426900 SH	DEFINED 21	422200
ENTERASYS NETWORKS INC	COM		293637104		157 SH	DEFINED 01	157
ENTERASYS NETWORKS INC	COM		293637104		300 SH	OTHER 01	300
ENTERASYS NETWORKS INC	COM		293637104	16	17877 SH	DEFINED 08	17877
ENTERCOM COMMUNICATIONS CORP 415	CL A		293639100	217	6520 SH	DEFINED 01	6105
ENTERCOM COMMUNICATIONS CORP 125	CL A		293639100	23	680 SH	OTHER 01	555
ENTERCOM COMMUNICATIONS CORP	CL A		293639100	4038	121307 SH	DEFINED 05	121307
ENTERCOM COMMUNICATIONS CORP	CL A		293639100	389	11685 SH	DEFINED 08	11685
ENERGY CORP NEW 9546	COM		29364G103	8615	114033 SH	DEFINED 01	104487
ENERGY CORP NEW 14678	COM		29364G103	2208	29232 SH	OTHER 01	14554
ENERGY CORP NEW 90	COM		29364G103	58080	768769 SH	DEFINED 05	768679
ENERGY CORP NEW	COM		29364G103	1898	25126 SH	DEFINED 08	25126
ENERGY CORP NEW	COM		29364G103	79486	1052102 SH	DEFINED 21	1052102
ENTERPRISE FINL SVCS CORP	COM		293712105	359	15200 SH	DEFINED 01	15200
ENTERPRISE FINL SVCS CORP	COM		293712105	9	400 SH	DEFINED 08	400
ENTERPRISE PRODS PARTNERS L 8065	COM		293792107	2219	82846 SH	DEFINED 01	74781
ENTERPRISE PRODS PARTNERS L 3139	COM		293792107	1615	60277 SH	OTHER 01	57138
ENTERPRISE PRODS PARTNERS L	COM		293792107	313	11667 SH	DEFINED 08	11667
ENTERPRISE PRODS PARTNERS L 525	COM		293792107	14	525 SH	DEFINED 21	
ENTERTAINMENT PPTYS TR	COM SH BEN I		29380T105	401	8725 SH	DEFINED 01	6025

ERICSSON L M TEL CO 416	ADR B SEK 10	294821608	1220	38196 SH	DEFINED 01	37780
ERICSSON L M TEL CO 9540	ADR B SEK 10	294821608	1270	39751 SH	OTHER 01	30211
ERICSSON L M TEL CO	ADR B SEK 10	294821608	64	2000 SH	PUT DEFINED 08	2000
ERICSSON L M TEL CO	ADR B SEK 10	294821608	2002	62654 SH	DEFINED 17	62654
ERICSSON L M TEL CO	ADR B SEK 10	294821608	1195	37400 SH	DEFINED 20	37400
ERICSSON L M TEL CO 33900	ADR B SEK 10	294821608	11358	355500 SH	DEFINED 21	321600
ERIE INDY CO	CL A	29530P102	31	575 SH	DEFINED 01	575
ERIE INDY CO	CL A	29530P102	466	8591 SH	DEFINED 08	8591
ESCO TECHNOLOGIES INC 100	COM	296315104	778	7717 SH	DEFINED 01	7617
ESCO TECHNOLOGIES INC 80	COM	296315104	10	100 SH	OTHER 01	20
ESCO TECHNOLOGIES INC	COM	296315104	1708	16940 SH	DEFINED 05	16940
ESCO TECHNOLOGIES INC	COM	296315104	141	1398 SH	DEFINED 08	1398
ESCO TECHNOLOGIES INC	COM	296315104	2498	24780 SH	DEFINED 21	24780
ESPEED INC	CL A	296643109	142	15900 SH	DEFINED 05	15900
ESPEED INC	CL A	296643109	171	19177 SH	DEFINED 08	19177
ESSEX PPTY TR INC 3325 180	COM	297178105	669	8057 SH	DEFINED 01	4552
ESSEX PPTY TR INC 650	COM	297178105	54	650 SH	OTHER 01	
ESSEX PPTY TR INC	COM	297178105	5098	61375 SH	DEFINED 05	61375
ESSEX PPTY TR INC	COM	297178105	130	1570 SH	DEFINED 08	1570
ESSEX PPTY TR INC	COM	297178105	8190	98600 SH	DEFINED 21	98600
ESTERLINE TECHNOLOGIES CORP 100 600	COM	297425100	807	20141 SH	DEFINED 01	19441
ESTERLINE TECHNOLOGIES CORP 3842	COM	297425100	154	3842 SH	OTHER 01	
ESTERLINE TECHNOLOGIES CORP	COM	297425100	3408	85025 SH	DEFINED 05	85025
ESTERLINE TECHNOLOGIES CORP	COM	297425100	280	6990 SH	DEFINED 08	6990
ESTERLINE TECHNOLOGIES CORP	COM	297425100	9083	226620 SH	DEFINED 21	226620
ETABLISSEMENTS DELHAIZE FRER 553	SPONSORED AD	29759W101	33	553 SH	DEFINED 01	
ETABLISSEMENTS DELHAIZE FRER 147	SPONSORED AD	29759W101	249	4187 SH	OTHER 01	4040
ETHAN ALLEN INTERIORS INC	COM	297602104	211	6300 SH	DEFINED 01	6300
ETHAN ALLEN INTERIORS INC 400	COM	297602104	124	3700 SH	OTHER 01	3300
ETHAN ALLEN INTERIORS INC	COM	297602104	3806	113575 SH	DEFINED 05	113575
ETHAN ALLEN INTERIORS INC	COM	297602104	150	4489 SH	DEFINED 08	4489
ETHAN ALLEN INTERIORS INC	COM	297602104	777	23200 SH	DEFINED 21	23200
EUROBANCSHARES INC 2798	COM	298716101	477	29750 SH	DEFINED 01	26952
EUROBANCSHARES INC	COM	298716101	21	1300 SH	DEFINED 05	1300
EUROBANCSHARES INC	COM	298716101	11	700 SH	DEFINED 08	700
EUROBANCSHARES INC 3800	COM	298716101	2294	142900 SH	DEFINED 21	139100
EURONET WORLDWIDE INC 11575	COM	298736109	432	14850 SH	DEFINED 01	3275
EURONET WORLDWIDE INC 680	COM	298736109	26	900 SH	OTHER 01	220
EURONET WORLDWIDE INC	COM	298736109	4831	166202 SH	DEFINED 05	166202
EURONET WORLDWIDE INC	COM	298736109	105	3600 SH	DEFINED 08	3600
EURONET WORLDWIDE INC	COM	298736109	69	2380 SH	DEFINED 20	2380
EURONET WORLDWIDE INC	COM	298736109	5063	174154 SH	DEFINED 21	174154
EVERGREEN INCOME ADVANTAGE F 5460	COM SHS	30023Y105	193	13000 SH	DEFINED 01	13000
EVERGREEN INCOME ADVANTAGE F	COM SHS	30023Y105	178	11968 SH	OTHER 01	6508
EVERGREEN SOLAR INC	COM	30033R108	79	12230 SH	DEFINED 01	12230
EVERGREEN SOLAR INC 1820	COM	30033R108	48	7393 SH	OTHER 01	5573
EVERGREEN SOLAR INC	COM	30033R108	2579	401143 SH	DEFINED 05	401143
EVERGREEN SOLAR INC	COM	30033R108	655	101900 SH	DEFINED 08	101900
EVERGREEN SOLAR INC	COM	30033R108	236	36721 SH	DEFINED 21	36721
EVERLAST WORLDWIDE INC	COM	300355104	22	3000 SH	OTHER 01	3000
EVERLAST WORLDWIDE INC	COM	300355104	934	129383 SH	DEFINED 08	129383
EXACT SCIENCES CORP	COM	30063P105	80	34913 SH	DEFINED 01	34913
EXACT SCIENCES CORP	COM	30063P105	15	6764 SH	OTHER 01	6764
EXACT SCIENCES CORP	COM	30063P105	50	22100 SH	DEFINED 05	22100
EXACT SCIENCES CORP	COM	30063P105	2	768 SH	DEFINED 08	768
EXACT SCIENCES CORP 1557	COM	30063P105	339	148636 SH	DEFINED 21	147079
EXAR CORP 5204	COM	300645108	864	58002 SH	DEFINED 01	52798
EXAR CORP 2000	COM	300645108	77	5160 SH	OTHER 01	3160
EXAR CORP	COM	300645108	1909	128225 SH	DEFINED 05	128225
EXAR CORP	COM	300645108	84	5660 SH	DEFINED 08	5660
EXAR CORP 44161	COM	300645108	7108	477393 SH	DEFINED 21	433232
EXELON CORP 168822	COM	30161N101	191012	3721254 SH	DEFINED 01	3552432

EXELON CORP 241040	COM	30161N101	38386	747837	SH	OTHER	01	506797
EXELON CORP 1090	COM	30161N101	112943	2200324	SH	DEFINED	05	2199234
EXELON CORP	COM	30161N101	6234	121442	SH	DEFINED	08	121442
EXELON CORP 320	COM	30161N101	35	690	SH	DEFINED	13	370
EXELON CORP	COM	30161N101	1206	23500	SH	DEFINED	20	23500
EXELON CORP 5500	COM	30161N101	81377	1585378	SH	DEFINED	21	1579878
EXELON CORP	COM	30161N101	294	5722	SH	DEFINED		5722
EXELIXIS INC 2080	COM	30161Q104	95	12780	SH	DEFINED	01	10700
EXELIXIS INC	COM	30161Q104	3503	471491	SH	DEFINED	05	471491
EXELIXIS INC	COM	30161Q104	68	9139	SH	DEFINED	08	9139
EXELIXIS INC	COM	30161Q104	359	48321	SH	DEFINED	21	48321
EXPEDITORS INTL WASH INC 15720	COM	302130109	783	15720	SH	DEFINED	01	
EXPEDITORS INTL WASH INC 350 8710	COM	302130109	1577	31660	SH	OTHER	01	22600
EXPEDITORS INTL WASH INC	COM	302130109	12061	242148	SH	DEFINED	05	242148
EXPEDITORS INTL WASH INC	COM	302130109	1374	27589	SH	DEFINED	08	27589
EXPRESS SCRIPTS INC 8460	COM	302182100	1624	32502	SH	DEFINED	01	24042
EXPRESS SCRIPTS INC 34650	COM	302182100	2277	45560	SH	OTHER	01	10910
EXPRESS SCRIPTS INC	COM	302182100	3709	74200	SH	DEFINED	05	74200
EXPRESS SCRIPTS INC	COM	302182100	1090	21817	SH	DEFINED	08	21817
EXPRESS SCRIPTS INC	COM	302182100	5148	103000	SH	CALL	DEFINED	103000
EXPRESS SCRIPTS INC	COM	302182100	16613	332400	SH	PUT	DEFINED	332400
EXPRESS SCRIPTS INC	COM	302182100	4890	97840	SH	DEFINED	21	97840
EXTRA SPACE STORAGE INC	COM	30225T102	340	23700	SH	DEFINED	05	23700
EXTRA SPACE STORAGE INC	COM	30225T102	184	12826	SH	DEFINED	08	12826
EXTREME NETWORKS INC	COM	30226D106		25	SH	DEFINED	01	25
EXTREME NETWORKS INC	COM	30226D106	1	200	SH	OTHER	01	200
EXTREME NETWORKS INC	COM	30226D106	113	27700	SH	DEFINED	05	27700
EXTREME NETWORKS INC	COM	30226D106	123	30198	SH	DEFINED	08	30198
EYETECH PHARMACEUTICALS INC	COM	302297106	4	325	SH	DEFINED	01	325
EYETECH PHARMACEUTICALS INC	COM	302297106	24	1900	SH	DEFINED	08	1900
EYETECH PHARMACEUTICALS INC	COM	302297106	253	20000	SH	CALL	DEFINED	20000
EYETECH PHARMACEUTICALS INC	COM	302297106	3160	250000	SH	PUT	DEFINED	250000
EYETECH PHARMACEUTICALS INC	COM	302297106	1011	80000	SH	DEFINED	21	80000
EXXON MOBIL CORP 1982697	COM	30231G102	1983354	34511111	SH	DEFINED	01	32528414
EXXON MOBIL CORP 7553329	COM	30231G102	1357692	23624368	SH	OTHER	01	16071039
EXXON MOBIL CORP	COM	30231G102	14753	256700	SH	CALL	DEFINED	256700
EXXON MOBIL CORP	COM	30231G102	26109	454300	SH	PUT	DEFINED	454300
EXXON MOBIL CORP 1019495	COM	30231G102	453947	7898853	SH	DEFINED	05	6879358
EXXON MOBIL CORP	COM	30231G102	45277	787836	SH	DEFINED	08	787836
EXXON MOBIL CORP	COM	30231G102	85762	1492300	SH	CALL	DEFINED	1492300
EXXON MOBIL CORP	COM	30231G102	16666	290000	SH	PUT	DEFINED	290000
EXXON MOBIL CORP	COM	30231G102	110	1921	SH	DEFINED	13	1921
EXXON MOBIL CORP 342	COM	30231G102	73	1263	SH	OTHER	13	921
EXXON MOBIL CORP	COM	30231G102	4881	84927	SH	DEFINED	17	84927
EXXON MOBIL CORP	COM	30231G102	22988	400000	SH	CALL	DEFINED	400000
EXXON MOBIL CORP	COM	30231G102	8474	147454	SH	DEFINED	20	147454
EXXON MOBIL CORP 94976	COM	30231G102	271157	4718244	SH	DEFINED	21	4623268
EXXON MOBIL CORP	COM	30231G102	355	6179	SH	DEFINED		6179
FBL FINL GROUP INC	CL A	30239F106	11	400	SH	DEFINED	01	400
FBL FINL GROUP INC	CL A	30239F106	273	9900	SH	DEFINED	05	9900
FBL FINL GROUP INC	CL A	30239F106	30	1091	SH	DEFINED	08	1091
FEI CO 8640	COM	30241L109	1252	54880	SH	DEFINED	01	46240
FEI CO 5660	COM	30241L109	129	5660	SH	OTHER	01	
FEI CO	COM	30241L109	2774	121600	SH	DEFINED	05	121600
FEI CO	COM	30241L109	95	4161	SH	DEFINED	08	4161
FEI CO 1600	COM	30241L109	8253	361800	SH	DEFINED	21	360200
FEI CO	NOTE	30241LAD1	912	910000	PRN	DEFINED	08	910000
FLIR SYS INC 2700	COM	302445101	403	13520	SH	DEFINED	01	10820
FLIR SYS INC 2997	COM	302445101	212	7100	SH	OTHER	01	4103
FLIR SYS INC	COM	302445101	7823	262169	SH	DEFINED	05	262169
FLIR SYS INC	COM	302445101	546	18290	SH	DEFINED	08	18290
FLIR SYS INC	COM	302445101	1784	59793	SH	DEFINED	21	59793
F M C CORP 1455	COM NEW	302491303	283	5034	SH	DEFINED	01	3579
F M C CORP 1500	COM NEW	302491303	172	3055	SH	OTHER	01	1555

F M C CORP	COM NEW	302491303	4769	84955 SH	DEFINED 05	84955
F M C CORP	COM NEW	302491303	988	17597 SH	DEFINED 08	17597
FMC TECHNOLOGIES INC 6840	COM	30249U101	847	26509 SH	DEFINED 01	19669
FMC TECHNOLOGIES INC 9504	COM	30249U101	379	11840 SH	OTHER 01	2336
FMC TECHNOLOGIES INC	COM	30249U101	5018	156961 SH	DEFINED 05	156961
FMC TECHNOLOGIES INC	COM	30249U101	462	14448 SH	DEFINED 08	14448
FMC TECHNOLOGIES INC	COM	30249U101	41	1280 SH	DEFINED 20	1280
FMC TECHNOLOGIES INC	COM	30249U101	11759	367825 SH	DEFINED 21	367825
FNB CORP PA	COM	302520101	36	1834 SH	DEFINED 01	1834
FNB CORP PA	COM	302520101	839	42700 SH	DEFINED 05	42700
FNB CORP PA	COM	302520101	57	2889 SH	DEFINED 08	2889
FPIC INS GROUP INC 300	COM	302563101	9	300 SH	OTHER 01	
FPIC INS GROUP INC	COM	302563101	226	7700 SH	DEFINED 05	7700
FPIC INS GROUP INC	COM	302563101	103	3513 SH	DEFINED 08	3513
FPL GROUP INC 57934	COM	302571104	112698	2679456 SH	DEFINED 01	2621522
FPL GROUP INC 185539	COM	302571104	26112	620829 SH	OTHER 01	435290
FPL GROUP INC	COM	302571104	10458	248645 SH	DEFINED 05	248645
FPL GROUP INC	COM	302571104	18669	443858 SH	DEFINED 08	443858
FPL GROUP INC	COM	302571104	41640	990011 SH	DEFINED 21	990011
FSI INTL INC	COM	302633102	40	10717 SH	DEFINED 08	10717
F N B CORP VA	COM	302930102	120	4300 SH	DEFINED 01	4300
F N B CORP VA	COM	302930102	154	5500 SH	DEFINED 05	5500
F N B CORP VA	COM	302930102	11	400 SH	DEFINED 08	400
FTI CONSULTING INC 14000	COM	302941109	3396	162503 SH	DEFINED 01	148503
FTI CONSULTING INC	COM	302941109	1791	85700 SH	DEFINED 05	85700
FTI CONSULTING INC	COM	302941109	142	6779 SH	DEFINED 08	6779
FTI CONSULTING INC	COM	302941109	730	34952 SH	DEFINED 17	34952
FTI CONSULTING INC 166200	COM	302941109	17546	839500 SH	DEFINED 21	673300
FACTSET RESH SYS INC 13650 3150	COM	303075105	886	24730 SH	DEFINED 01	7930
FACTSET RESH SYS INC 2075	COM	303075105	74	2075 SH	OTHER 01	
FACTSET RESH SYS INC	COM	303075105	4034	112550 SH	DEFINED 05	112550
FACTSET RESH SYS INC	COM	303075105	272	7600 SH	DEFINED 08	7600
FACTSET RESH SYS INC	COM	303075105	928	25900 SH	DEFINED 21	25900
FAIR ISAAC CORP 657	COM	303250104	620	16984 SH	DEFINED 01	16327
FAIR ISAAC CORP 6725	COM	303250104	441	12082 SH	OTHER 01	5357
FAIR ISAAC CORP	COM	303250104	5622	154020 SH	DEFINED 05	154020
FAIR ISAAC CORP	COM	303250104	579	15873 SH	DEFINED 08	15873
FAIR ISAAC CORP	COM	303250104	2094	57380 SH	DEFINED 21	57380
FAIR ISAAC CORP	NOTE 1.500%	303250AD6	4961	4900000 PRN	DEFINED 05	4900000
FAIRCHILD SEMICONDUCTOR INTL 25740	COM	303726103	2518	170728 SH	DEFINED 01	144988
FAIRCHILD SEMICONDUCTOR INTL 375	COM	303726103	64	4364 SH	OTHER 01	3989
FAIRCHILD SEMICONDUCTOR INTL 885	COM	303726103	26508	1797185 SH	DEFINED 05	1796300
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	593	40226 SH	DEFINED 08	40226
FAIRCHILD SEMICONDUCTOR INTL 167000	COM	303726103	14424	977900 SH	DEFINED 21	810900
FAIRCHILD SEMICONDUCTOR CORP	NOTE 5.000%	303727AJ0	122	125000 PRN	DEFINED 01	125000
FAIRCHILD SEMICONDUCTOR CORP	NOTE 5.000%	303727AJ0	9221	9470000 PRN	DEFINED 05	9470000
FAIRCHILD SEMICONDUCTOR CORP	NOTE 5.000%	303727AJ0	6992	7180000 PRN	DEFINED 08	7180000
FAIRMONT HOTELS RESORTS INC 100	COM	305204109	4	105 SH	DEFINED 01	5
FAIRMONT HOTELS RESORTS INC 400	COM	305204109	73	2107 SH	OTHER 01	1707
FAIRMONT HOTELS RESORTS INC	COM	305204109	383	11000 SH	DEFINED 08	11000
FAIRMONT HOTELS RESORTS INC	COM	305204109	1443	41432 SH	DEFINED 17	41432
FAIRMONT HOTELS RESORTS INC	COM	305204109	3831	110000 SH	DEFINED 21	110000
FAIRMONT HOTELS RESORTS INC	NOTE 3.750%	305204AB5	72	67000 PRN	DEFINED 01	67000
FAIRMONT HOTELS RESORTS INC	NOTE 3.750%	305204AB5	6202	5803000 PRN	DEFINED 05	5803000
FAIRPOINT COMMUNICATIONS INC	COM	305560104	2014	124700 SH	DEFINED 05	124700
FAIRPOINT COMMUNICATIONS INC	COM	305560104	62	3857 SH	DEFINED 08	3857
FAIRPOINT COMMUNICATIONS INC 150000	COM	305560104	2423	150000 SH	OTHER 17	
FAIRPOINT COMMUNICATIONS INC 2950	COM	305560104	176	10910 SH	DEFINED 21	7960
FAIRPOINT COMMUNICATIONS INC	COM	305560104	2333	144465 SH	DEFINED	144465
FAMILY DLR STORES INC 18295	COM	307000109	362800	13900387 SH	DEFINED 01	13882092
FAMILY DLR STORES INC 8371	COM	307000109	1300	49811 SH	OTHER 01	41440
FAMILY DLR STORES INC	COM	307000109	2397	91837 SH	DEFINED 05	91837
FAMILY DLR STORES INC	COM	307000109	621	23803 SH	DEFINED 08	23803
FAMILY DLR STORES INC	COM	307000109	598	22912 SH	DEFINED 21	22912

FAMOUS DAVES AMER INC	COM	307068106	4565	462500	SH	DEFINED	21	462500
FARGO ELECTRONICS INC 250	COM	30744P102	5	250	SH	DEFINED	01	
FARGO ELECTRONICS INC 450	COM	30744P102	214	10700	SH	OTHER	01	10250
FARGO ELECTRONICS INC	COM	30744P102	12	600	SH	DEFINED	08	600
FASTENAL CO 1550	COM	311900104	735	12006	SH	DEFINED	01	10456
FASTENAL CO 75	COM	311900104	161	2625	SH	OTHER	01	2550
FASTENAL CO	COM	311900104	9288	151644	SH	DEFINED	05	151644
FASTENAL CO	COM	311900104	758	12375	SH	DEFINED	08	12375
FASTENAL CO	COM	311900104	245	4000	SH	CALL	DEFINED	4000
FASTENAL CO	COM	311900104	1838	30000	SH	DEFINED	21	30000
FAUQUIER BANKSHARES INC VA	COM	312059108	893	34336	SH	DEFINED	01	34336
FEDDERS CORP 842	COM NEW	313135501	11	4822	SH	DEFINED	01	3980
FEDDERS CORP	COM NEW	313135501	152	69150	SH	DEFINED	05	69150
FEDDERS CORP	COM NEW	313135501	40	18100	SH	DEFINED	21	18100
FEDERAL HOME LN MTG CORP 31296	COM	313400301	26046	399298	SH	DEFINED	01	368002
FEDERAL HOME LN MTG CORP 158336	COM	313400301	16229	248791	SH	OTHER	01	90455
FEDERAL HOME LN MTG CORP 79436	COM	313400301	28163	431748	SH	DEFINED	05	352312
FEDERAL HOME LN MTG CORP	COM	313400301	14491	222153	SH	DEFINED	08	222153
FEDERAL HOME LN MTG CORP	COM	313400301	5871	90000	SH	CALL	DEFINED	90000
FEDERAL HOME LN MTG CORP	COM	313400301	8330	127700	SH	PUT	DEFINED	127700
FEDERAL HOME LN MTG CORP	COM	313400301	2624	40226	SH	DEFINED	17	40226
FEDERAL HOME LN MTG CORP 6500000	COM	313400301	423995	6500000	SH	OTHER	17	
FEDERAL HOME LN MTG CORP 400	COM	313400301	21011	322111	SH	DEFINED	21	321711
FEDERAL NATL MTG ASSN 126903	COM	313586109	106692	1826926	SH	DEFINED	01	1700023
FEDERAL NATL MTG ASSN 301318	COM	313586109	67900	1162676	SH	OTHER	01	861358
FEDERAL NATL MTG ASSN 89400	COM	313586109	68052	1165279	SH	DEFINED	05	1075879
FEDERAL NATL MTG ASSN	COM	313586109	12055	206419	SH	DEFINED	08	206419
FEDERAL NATL MTG ASSN	COM	313586109	8	137	SH	OTHER	13	137
FEDERAL NATL MTG ASSN	COM	313586109	228	3900	SH	DEFINED	17	3900
FEDERAL NATL MTG ASSN 2200000	COM	313586109	128480	2200000	SH	OTHER	17	
FEDERAL NATL MTG ASSN	COM	313586109	18805	321997	SH	DEFINED	21	321997
FEDERAL NATL MTG ASSN	COM	313586109	3344	57252	SH	DEFINED		57252
FEDERAL REALTY INVT TR 2601	SH BEN INT N	313747206	153	2601	SH	DEFINED	01	
FEDERAL REALTY INVT TR 9663	SH BEN INT N	313747206	989	16764	SH	OTHER	01	7101
FEDERAL REALTY INVT TR	SH BEN INT N	313747206	6	100	SH	DEFINED	08	100
FEDERAL REALTY INVT TR	SH BEN INT N	313747206	282	4780	SH	DEFINED	17	4780
FEDERAL SIGNAL CORP 30570	COM	313855108	3224	206649	SH	DEFINED	01	176079
FEDERAL SIGNAL CORP 9797	COM	313855108	194	12422	SH	OTHER	01	2625
FEDERAL SIGNAL CORP	COM	313855108	2283	146328	SH	DEFINED	05	146328
FEDERAL SIGNAL CORP	COM	313855108	222	14202	SH	DEFINED	08	14202
FEDERAL SIGNAL CORP 3100	COM	313855108	48	3100	SH	DEFINED	21	
FEDERAL TR CORP	COM	314012105	118	10508	SH	DEFINED	01	10508
FEDERATED DEPT STORES INC DE 5157 29330	COM	31410H101	23414	319514	SH	DEFINED	01	285027
FEDERATED DEPT STORES INC DE 13578	COM	31410H101	995	13578	SH	OTHER	01	
FEDERATED DEPT STORES INC DE 117925	COM	31410H101	86885	1185663	SH	DEFINED	05	1067738
FEDERATED DEPT STORES INC DE	COM	31410H101	1754	23935	SH	DEFINED	08	23935
FEDERATED DEPT STORES INC DE	COM	31410H101	49559	676300	SH	CALL	DEFINED	676300
FEDERATED DEPT STORES INC DE	COM	31410H101	4763	65000	SH	PUT	DEFINED	65000
FEDERATED DEPT STORES INC DE	COM	31410H101	62026	846430	SH	DEFINED	21	846430
FEDERATED INVS INC PA 46070	CL B	314211103	24205	806574	SH	DEFINED	01	760504
FEDERATED INVS INC PA 55	CL B	314211103	420	13985	SH	OTHER	01	13930
FEDERATED INVS INC PA	CL B	314211103	1068	35595	SH	DEFINED	05	35595
FEDERATED INVS INC PA	CL B	314211103	362	12049	SH	DEFINED	08	12049
FEDERATED INVS INC PA 1200	CL B	314211103	10981	365898	SH	DEFINED	21	364698
FEDEX CORP 37919	COM	31428X106	52588	649156	SH	DEFINED	01	611237
FEDEX CORP 64271	COM	31428X106	19274	237920	SH	OTHER	01	173649
FEDEX CORP 100300	COM	31428X106	22838	281913	SH	DEFINED	05	181613

FEDEX CORP	COM	31428X106	3050	37655 SH	DEFINED	08	37655	
FEDEX CORP	COM	31428X106	10896	134500 SH	CALL	DEFINED	08	134500
FEDEX CORP	COM	31428X106	4051	50000 SH	OTHER	17		
50000								
FEDEX CORP	COM	31428X106	10764	132875 SH	DEFINED	21	132875	
FELCOR LODGING TR INC	COM	31430F101	10	702 SH	DEFINED	01	702	
FELCOR LODGING TR INC	COM	31430F101	550	38000 SH	DEFINED	05	38000	
FELCOR LODGING TR INC	COM	31430F101	38	2600 SH	DEFINED	08	2600	
FELCOR LODGING TR INC	COM	31430F101	643	44424 SH	DEFINED	17	44424	
FERRELLGAS PARTNERS L.P.	UNIT LTD PAR	315293100	163	7804 SH	DEFINED	01	7804	
FERRELLGAS PARTNERS L.P.	UNIT LTD PAR	315293100	63	3000 SH	OTHER	01	2400	
600								
FERRO CORP	COM	315405100	155	7825 SH	DEFINED	01	6957	
868								
FERRO CORP	COM	315405100	62	3108 SH	OTHER	01	3108	
FERRO CORP	COM	315405100	2517	126746 SH	DEFINED	05	126746	
FERRO CORP	COM	315405100	286	14422 SH	DEFINED	08	14422	
FERRO CORP	COM	315405100	3748	188730 SH	DEFINED	21	185340	
3390								
F5 NETWORKS INC	COM	315616102	503	10645 SH	DEFINED	01	1350	
9295								
F5 NETWORKS INC	COM	315616102	188	3975 SH	OTHER	01	3975	
F5 NETWORKS INC	COM	315616102	4020	85050 SH	DEFINED	05	85050	
F5 NETWORKS INC	COM	315616102	328	6932 SH	DEFINED	08	6932	
F5 NETWORKS INC	COM	315616102	952	20143 SH	DEFINED	17	20143	
F5 NETWORKS INC	COM	315616102	61	1300 SH	DEFINED	20	1300	
F5 NETWORKS INC	COM	315616102	4061	85920 SH	DEFINED	21	85920	
FIDELITY BANKSHARES INC NEW	COM	31604Q107	372	14039 SH	DEFINED	01	13137	
902								
FIDELITY BANKSHARES INC NEW	COM	31604Q107	6527	246100 SH	DEFINED	05	246100	
FIDELITY BANKSHARES INC NEW	COM	31604Q107	107	4045 SH	DEFINED	08	4045	
FIDELITY BANKSHARES INC NEW	COM	31604Q107	1036	39078 SH	DEFINED	21	39078	
FIDELITY NATL FINL INC	COM	316326107	2524	70729 SH	DEFINED	01	53705	
17024								
FIDELITY NATL FINL INC	COM	316326107	2213	62019 SH	OTHER	01	44119	
17900								
FIDELITY NATL FINL INC	COM	316326107	14006	392436 SH	DEFINED	05	392436	
FIDELITY NATL FINL INC	COM	316326107	2067	57913 SH	DEFINED	08	57913	
FIDELITY NATL FINL INC	COM	316326107	660	18500 SH	CALL	DEFINED	08	18500
FIDELITY NATL FINL INC	COM	316326107	447	12532 SH	DEFINED	17	12532	
FIELDSTONE INVT CORP	COM	31659U300	534	37100 SH	DEFINED	05	37100	
FIELDSTONE INVT CORP	COM	31659U300	66	4600 SH	DEFINED	08	4600	
FIELDSTONE INVT CORP	COM	31659U300	158	10958 SH	DEFINED	17	10958	
FIFTH THIRD BANCORP	COM	316773100	50469	1225874 SH	DEFINED	01	1205390	
20484								
FIFTH THIRD BANCORP	COM	316773100	12601	306080 SH	OTHER	01	246689	
59391								
FIFTH THIRD BANCORP	COM	316773100	8538	207375 SH	DEFINED	05	207375	
FIFTH THIRD BANCORP	COM	316773100	2814	68346 SH	DEFINED	08	68346	
FIFTH THIRD BANCORP	COM	316773100	9633	233987 SH	DEFINED	21	232817	
1170								
FILENET CORP	COM	316869106	724	28800 SH	DEFINED	01	28800	
FILENET CORP	COM	316869106	116	4600 SH	OTHER	01	3000	
1600								
FILENET CORP	COM	316869106	3208	127625 SH	DEFINED	05	127625	
FILENET CORP	COM	316869106	209	8310 SH	DEFINED	08	8310	
FILENET CORP	COM	316869106	3085	122700 SH	DEFINED	21	121600	
1100								
FINANCIAL FED CORP	COM	317492106	306	7930 SH	DEFINED	01	3530	
4400								
FINANCIAL FED CORP	COM	317492106	2358	61025 SH	DEFINED	05	61025	
FINANCIAL FED CORP	COM	317492106	120	3100 SH	DEFINED	08	3100	
FINANCIAL FED CORP	COM	317492106	448	11600 SH	DEFINED	21	11600	
FINANCIAL FED CORP	DBC	2.000% 317492AF3	4377	4495000 PRN	DEFINED	08	4495000	
FINISAR	COM	31787A101	139	132700 SH	DEFINED	01	132700	
FINISAR	COM	31787A101	39	37400 SH	OTHER	01	37400	
FINISAR	COM	31787A101	186	177106 SH	DEFINED	05	177106	
FINISAR	COM	31787A101	10	9300 SH	DEFINED	08	9300	
FINISAR	COM	31787A101	662	630094 SH	DEFINED	21	622294	
7800								
FINISH LINE INC	CL A	317923100	247	13051 SH	DEFINED	01	8851	
1200 3000								
FINISH LINE INC	CL A	317923100	3730	197150 SH	DEFINED	05	197150	
FINISH LINE INC	CL A	317923100	81	4300 SH	DEFINED	08	4300	
FINISH LINE INC	CL A	317923100	658	34798 SH	DEFINED	17	34798	
FINISH LINE INC	CL A	317923100	585	30900 SH	DEFINED	21	30900	
FIRST ACCEPTANCE CORP	COM	318457108	19	2000 SH	OTHER	01	2000	
FIRST ACCEPTANCE CORP	COM	318457108	122	12900 SH	DEFINED	05	12900	
FIRST ACCEPTANCE CORP	COM	318457108	23	2429 SH	DEFINED	08	2429	
FIRST AMERN CORP CALIF	COM	318522307	2124	52925 SH	DEFINED	01	37800	
15125								
FIRST AMERN CORP CALIF	COM	318522307	248	6175 SH	OTHER	01	5950	
225								
FIRST AMERN CORP CALIF	COM	318522307	7695	191700 SH	DEFINED	05	191700	
FIRST AMERN CORP CALIF	COM	318522307	1034	25758 SH	DEFINED	08	25758	

FIRST AMERN CORP CALIF	COM	318522307	8673	216080	SH	DEFINED 21	216080
FIRST BANCORP P R 19600	COM	318672102	1269	31600	SH	DEFINED 01	12000
FIRST BANCORP P R 3030	COM	318672102	122	3030	SH	OTHER 01	
FIRST BANCORP P R	COM	318672102	5530	137725	SH	DEFINED 05	137725
FIRST BANCORP P R	COM	318672102	262	6529	SH	DEFINED 08	6529
FIRST BANCORP P R	COM	318672102	1024	25500	SH	DEFINED 21	25500
FIRST BANCORP N C	COM	318910106	190	8600	SH	DEFINED 05	8600
FIRST BANCORP N C	COM	318910106	37	1650	SH	DEFINED 08	1650
FIRST CASH FINL SVCS INC 5135	COM	31942D107	110	5135	SH	DEFINED 01	
FIRST CASH FINL SVCS INC 430	COM	31942D107	9	430	SH	OTHER 01	
FIRST CASH FINL SVCS INC	COM	31942D107	64	3000	SH	DEFINED 05	3000
FIRST CASH FINL SVCS INC	COM	31942D107	93	4337	SH	DEFINED 08	4337
FIRST CASH FINL SVCS INC	COM	31942D107	25	1180	SH	DEFINED 20	1180
FIRST CASH FINL SVCS INC	COM	31942D107	2079	97275	SH	DEFINED 21	97275
FIRST CHARTER CORP 1000	COM	319439105	270	12276	SH	DEFINED 01	11276
FIRST CHARTER CORP	COM	319439105	235	10710	SH	OTHER 01	10710
FIRST CHARTER CORP	COM	319439105	508	23100	SH	DEFINED 05	23100
FIRST CHARTER CORP	COM	319439105	50	2264	SH	DEFINED 08	2264
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	72	500	SH	DEFINED 01	500
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	217	1500	SH	OTHER 01	1500
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	665	4600	SH	DEFINED 05	4600
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	43	300	SH	DEFINED 08	300
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	3969	27460	SH	DEFINED 21	27460
FIRST COMWLTH FINL CORP PA	COM	319829107	232	16940	SH	DEFINED 01	16940
FIRST COMWLTH FINL CORP PA	COM	319829107	727	53100	SH	DEFINED 05	53100
FIRST COMWLTH FINL CORP PA	COM	319829107	325	23696	SH	DEFINED 08	23696
FIRST CMNTY BANCSHARES INC N	COM	31983A103	250	7700	SH	DEFINED 05	7700
FIRST CMNTY BANCSHARES INC N	COM	31983A103	16	500	SH	DEFINED 08	500
FIRST CMNTY BANCORP CALIF 1149	COM	31983B101	55	1149	SH	DEFINED 01	
FIRST CMNTY BANCORP CALIF 1625	COM	31983B101	77	1625	SH	OTHER 01	
FIRST CMNTY BANCORP CALIF	COM	31983B101	470	9900	SH	DEFINED 05	9900
FIRST CMNTY BANCORP CALIF	COM	31983B101	29	601	SH	DEFINED 08	601
FIRST DATA CORP 129174	COM	319963104	88561	2206306	SH	DEFINED 01	2077132
FIRST DATA CORP 345159	COM	319963104	46781	1165445	SH	OTHER 01	820286
FIRST DATA CORP	COM	319963104	12512	311719	SH	DEFINED 05	311719
FIRST DATA CORP	COM	319963104	12111	301731	SH	DEFINED 08	301731
FIRST DATA CORP	COM	319963104	401	10000	SH	CALL DEFINED 08	10000
FIRST DATA CORP	COM	319963104	5	121	SH	OTHER 13	121
FIRST DATA CORP	COM	319963104	4593	114435	SH	DEFINED 17	114435
FIRST DATA CORP	COM	319963104	1188	29600	SH	DEFINED 20	29600
FIRST DATA CORP 16840	COM	319963104	15954	397459	SH	DEFINED 21	380619
FIRST DEFIANCE FINL CORP	COM	32006W106	124	4639	SH	DEFINED 01	4639
FIRST DEFIANCE FINL CORP	COM	32006W106	141	5300	SH	DEFINED 05	5300
FIRST DEFIANCE FINL CORP	COM	32006W106	8	300	SH	DEFINED 08	300
FIRST FINL BANCORP OH	COM	320209109	57	3000	SH	DEFINED 01	3000
FIRST FINL BANCORP OH	COM	320209109	142	7500	SH	OTHER 01	7500
FIRST FINL BANCORP OH	COM	320209109	507	26800	SH	DEFINED 05	26800
FIRST FINL BANCORP OH	COM	320209109	34	1800	SH	DEFINED 08	1800
FIRST FINL BANKSHARES	COM	32020R109	631	18648	SH	DEFINED 01	18648
FIRST FINL BANKSHARES	COM	32020R109	54	1600	SH	OTHER 01	1600
FIRST FINL BANKSHARES	COM	32020R109	440	13000	SH	DEFINED 05	13000
FIRST FINL BANKSHARES	COM	32020R109	73	2143	SH	DEFINED 08	2143
FIRST FINL BANKSHARES	COM	32020R109	4108	121405	SH	DEFINED 21	121405
FIRST FINL CORP IND	COM	320218100	69	2400	SH	DEFINED 01	2400
FIRST FINL CORP IND	COM	320218100	49	1700	SH	OTHER 01	1700
FIRST FINL CORP IND	COM	320218100	293	10200	SH	DEFINED 05	10200
FIRST FINL CORP IND	COM	320218100	25	881	SH	DEFINED 08	881
FIRST FINL CORP IND	COM	320218100	3719	129460	SH	DEFINED 21	129460
FIRST FINL HLDGS INC	COM	320239106	81	2700	SH	DEFINED 01	2700
FIRST FINL HLDGS INC 900	COM	320239106	27	900	SH	OTHER 01	
FIRST FINL HLDGS INC	COM	320239106	281	9400	SH	DEFINED 05	9400
FIRST FINL HLDGS INC	COM	320239106	159	5311	SH	DEFINED 08	5311
FIRST HORIZON NATL CORP 6515	COM	320517105	6753	160019	SH	DEFINED 01	153504
FIRST HORIZON NATL CORP 3530	COM	320517105	2036	48258	SH	OTHER 01	44728
FIRST HORIZON NATL CORP 50	COM	320517105	2422	57385	SH	DEFINED 05	57335
FIRST HORIZON NATL CORP	COM	320517105	1035	24533	SH	DEFINED 08	24533
FIRST HORIZON NATL CORP	COM	320517105	720	17067	SH	DEFINED 21	17067
FIRST HORIZON PHARMACEUTICAL 6782	COM	32051K106	129	6782	SH	DEFINED 01	
FIRST HORIZON PHARMACEUTICAL 17198	COM	32051K106	329	17270	SH	OTHER 01	72

FIRST HORIZON PHARMACEUTICAL	COM	32051K106	78	4100	SH	DEFINED	08	4100
FIRST HORIZON PHARMACEUTICAL	COM	32051K106	649	34100	SH	DEFINED	17	34100
FIRST HORIZON PHARMACEUTICAL	COM	32051K106	29	1540	SH	DEFINED	20	1540
FIRST HORIZON PHARMACEUTICAL	COM	32051K106	192	10060	SH	DEFINED	21	10060
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	172	4309	SH	DEFINED	01	3409
900								
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	205	5146	SH	OTHER	01	4864
282								
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	1301	32600	SH	DEFINED	05	32600
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	335	8399	SH	DEFINED	08	8399
FIRST IND CORP	COM	32054R108	107	3600	SH	DEFINED	01	3600
FIRST IND CORP	COM	32054R108	240	8100	SH	DEFINED	05	8100
FIRST IND CORP	COM	32054R108	44	1498	SH	DEFINED	08	1498
FIRST LONG IS CORP	COM	320734106	77	1839	SH	DEFINED	08	1839
FIRST LONG IS CORP	COM	320734106	355	8529	SH	DEFINED	17	8529
FIRST MARBLEHEAD CORP	COM	320771108	26	750	SH	OTHER	01	750
FIRST MARBLEHEAD CORP	COM	320771108	11	300	SH	DEFINED	05	300
FIRST MARBLEHEAD CORP	COM	320771108	28	800	SH	DEFINED	08	800
FIRST MERCHANTS CORP	COM	320817109	348	14000	SH	DEFINED	05	14000
FIRST MERCHANTS CORP	COM	320817109	32	1306	SH	DEFINED	08	1306
FIRST MIDWEST BANCORP DEL	COM	320867104	4764	135791	SH	DEFINED	01	127741
8050								
FIRST MIDWEST BANCORP DEL	COM	320867104	350	9968	SH	OTHER	01	
9968								
FIRST MIDWEST BANCORP DEL	COM	320867104	5116	145825	SH	DEFINED	05	145825
FIRST MIDWEST BANCORP DEL	COM	320867104	90	2575	SH	DEFINED	08	2575
FIRST MIDWEST BANCORP DEL	COM	320867104	1066	30400	SH	DEFINED	21	30400
FIRST NIAGARA FINL GP INC	COM	33582V108	2211	151634	SH	DEFINED	01	138734
12900								
FIRST NIAGARA FINL GP INC	COM	33582V108	171	11733	SH	OTHER	01	10833
900								
FIRST NIAGARA FINL GP INC	COM	33582V108	3549	243436	SH	DEFINED	05	243436
FIRST NIAGARA FINL GP INC	COM	33582V108	5388	369531	SH	DEFINED	08	369531
FIRST NIAGARA FINL GP INC	COM	33582V108	9480	650200	SH	DEFINED	21	512000
138200								
FIRST POTOMAC RLTY TR	COM	33610F109	2853	115050	SH	DEFINED	01	104503
10547								
FIRST POTOMAC RLTY TR	COM	33610F109	310	12500	SH	DEFINED	05	12500
FIRST POTOMAC RLTY TR	COM	33610F109	22	900	SH	DEFINED	08	900
FIRST POTOMAC RLTY TR	COM	33610F109	13915	561100	SH	DEFINED	21	438000
123100								
FIRST PL FINL CORP	COM	33610T109	66	3265	SH	DEFINED	01	3265
FIRST PL FINL CORP	COM	33610T109	229	11400	SH	DEFINED	05	11400
FIRST PL FINL CORP	COM	33610T109	20	996	SH	DEFINED	08	996
FIRST REP BK SAN FRANCISCO	COM	336158100	958	27125	SH	DEFINED	01	27125
FIRST REP BK SAN FRANCISCO	COM	336158100	635	17975	SH	OTHER	01	5801
12174								
FIRST REP BK SAN FRANCISCO	COM	336158100	4792	135637	SH	DEFINED	05	135637
FIRST REP BK SAN FRANCISCO	COM	336158100	141	3990	SH	DEFINED	08	3990
FIRST REP BK SAN FRANCISCO	COM	336158100	569	16100	SH	DEFINED	21	16100
FIRST ST BANCORPORATION	COM	336453105	62	3200	SH	DEFINED	01	3200
FIRST ST BANCORPORATION	COM	336453105	2182	113100	SH	DEFINED	05	113100
FIRST ST BANCORPORATION	COM	336453105	58	3000	SH	DEFINED	08	3000
FIRST SOUTH BANCORP INC VA	COM	33646W100	660	20850	SH	DEFINED	01	20850
FIRST SOUTH BANCORP INC VA	COM	33646W100	6	200	SH	DEFINED	08	200
1ST SOURCE CORP	COM	336901103	204	8900	SH	DEFINED	05	8900
1ST SOURCE CORP	COM	336901103	38	1658	SH	DEFINED	08	1658
FISERV INC	COM	337738108	1382	32216	SH	DEFINED	01	26427
5789								
FISERV INC	COM	337738108	299	6964	SH	OTHER	01	5789
1175								
FISERV INC	COM	337738108	3570	83235	SH	DEFINED	05	83235
FISERV INC	COM	337738108	990	23081	SH	DEFINED	08	23081
FISERV INC	COM	337738108	43	1000	SH	CALL	DEFINED	1000
FISERV INC	COM	337738108	43	1000	SH	PUT	DEFINED	1000
FISERV INC	COM	337738108	716	16700	SH	DEFINED	20	16700
FISERV INC	COM	337738108	6477	151024	SH	DEFINED	21	142554
8470								
FISHER COMMUNICATIONS INC	COM	337756209	27333	577995	SH	DEFINED	01	577995
FISHER COMMUNICATIONS INC	COM	337756209	7217	152616	SH	OTHER	01	95318
57298								
FISHER COMMUNICATIONS INC	COM	337756209	99	2100	SH	DEFINED	05	2100
FISHER COMMUNICATIONS INC	COM	337756209	28	602	SH	DEFINED	08	602
FIRSTFED FINL CORP	COM	337907109	2045	34310	SH	DEFINED	01	22000
11700	610							
FIRSTFED FINL CORP	COM	337907109	16	275	SH	OTHER	01	
275								
FIRSTFED FINL CORP	COM	337907109	3842	64450	SH	DEFINED	05	64450
FIRSTFED FINL CORP	COM	337907109	223	3740	SH	DEFINED	08	3740
FIRSTFED FINL CORP	COM	337907109	656	11000	SH	DEFINED	21	11000
FIRSTMERIT CORP	COM	337915102	7351	281525	SH	DEFINED	01	276660
4865								
FIRSTMERIT CORP	COM	337915102	80	3065	SH	OTHER	01	3065
FIRSTMERIT CORP	COM	337915102	4980	190729	SH	DEFINED	05	190729
FIRSTMERIT CORP	COM	337915102	922	35326	SH	DEFINED	08	35326

FLAGSTAR BANCORP INC 27300 9400	COM		337930101	2228	117700	SH	DEFINED 01	81000
FLAGSTAR BANCORP INC 1200	COM		337930101	23	1200	SH	OTHER 01	
FLAGSTAR BANCORP INC	COM		337930101	3233	170800	SH	DEFINED 05	170800
FLAGSTAR BANCORP INC	COM		337930101	38	1987	SH	DEFINED 08	1987
FLAGSTAR BANCORP INC 109000	COM		337930101	7602	401600	SH	DEFINED 21	292600
FIRSTENERGY CORP 18542 8835	COM		337932107	11737	243964	SH	DEFINED 01	216587
FIRSTENERGY CORP 51828	COM		337932107	2493	51828	SH	OTHER 01	
FIRSTENERGY CORP 262750	COM		337932107	26321	547109	SH	DEFINED 05	284359
FIRSTENERGY CORP	COM		337932107	1854	38529	SH	DEFINED 08	38529
FIRSTENERGY CORP	COM		337932107	14641	304332	SH	DEFINED 21	304332
FISHER SCIENTIFIC INTL INC 42937	COM NEW		338032204	4024	62006	SH	DEFINED 01	19069
FISHER SCIENTIFIC INTL INC 825	COM NEW		338032204	220	3386	SH	OTHER 01	2561
FISHER SCIENTIFIC INTL INC	COM NEW		338032204	3180	49005	SH	DEFINED 05	49005
FISHER SCIENTIFIC INTL INC	COM NEW		338032204	6486	99932	SH	DEFINED 08	99932
FISHER SCIENTIFIC INTL INC	COM NEW		338032204	5361	82600	SH	CALL DEFINED 08	82600
FISHER SCIENTIFIC INTL INC	COM NEW		338032204	857	13200	SH	DEFINED 20	13200
FISHER SCIENTIFIC INTL INC 6840	COM NEW		338032204	1709	26340	SH	DEFINED 21	19500
FISHER SCIENTIFIC INTL INC	NOTE	3.250%	338032AX3	75	72000	PRN	DEFINED 01	72000
FISHER SCIENTIFIC INTL INC	NOTE	3.250%	338032AX3	15351	14832000	PRN	DEFINED 05	14832000
FLAG FINL CORP	COM		33832H107	196	13730	SH	DEFINED 01	13730
FLEETWOOD ENTERPRISES INC	COM		339099103	69	6750	SH	DEFINED 01	6750
FLEETWOOD ENTERPRISES INC 75	COM		339099103	1	75	SH	OTHER 01	
FLEETWOOD ENTERPRISES INC	COM		339099103	1729	170375	SH	DEFINED 05	170375
FLEETWOOD ENTERPRISES INC	COM		339099103	27	2700	SH	DEFINED 08	2700
FLEETWOOD ENTERPRISES INC	COM		339099103	294	28948	SH	DEFINED 17	28948
FLEETWOOD ENTERPRISES INC	COM		339099103	376	37000	SH	DEFINED 21	37000
FLEETWOOD ENTERPRISES INC	SDCV	5.000%	339099AD5	3525	3099000	PRN	DEFINED 05	3099000
FLORIDA EAST COAST INDS	COM		340632108	134	3090	SH	DEFINED 01	3090
FLORIDA EAST COAST INDS	COM		340632108	158	3646	SH	OTHER 01	3646
FLORIDA EAST COAST INDS	COM		340632108	195	4500	SH	DEFINED 08	4500
FLORIDA ROCK INDS INC 8270 500	COM		341140101	1427	19457	SH	DEFINED 01	10687
FLORIDA ROCK INDS INC 980	COM		341140101	72	980	SH	OTHER 01	
FLORIDA ROCK INDS INC	COM		341140101	7511	102400	SH	DEFINED 05	102400
FLORIDA ROCK INDS INC	COM		341140101	111	1519	SH	DEFINED 08	1519
FLORIDA ROCK INDS INC	COM		341140101	1826	24900	SH	DEFINED 21	24900
FLUOR CORP NEW 2740	COM		343412102	1809	31408	SH	DEFINED 01	28668
FLUOR CORP NEW 4103	COM		343412102	710	12326	SH	OTHER 01	8223
FLUOR CORP NEW	COM		343412102	14416	250326	SH	DEFINED 05	250326
FLUOR CORP NEW	COM		343412102	6740	117026	SH	DEFINED 08	117026
FLUOR CORP NEW	COM		343412102	11616	201709	SH	DEFINED 21	201709
FLUOR CORP NEW	NOTE	1.500%	343412AA0	60	52000	PRN	DEFINED 01	52000
FLUOR CORP NEW	NOTE	1.500%	343412AA0	11902	10305000	PRN	DEFINED 05	10305000
FLOWERS FOODS INC 3744 3415	COM		343498101	1659	46914	SH	DEFINED 01	39755
FLOWERS FOODS INC 10456	COM		343498101	370	10456	SH	OTHER 01	
FLOWERS FOODS INC	COM		343498101	4349	123000	SH	DEFINED 05	123000
FLOWERS FOODS INC	COM		343498101	146	4134	SH	DEFINED 08	4134
FLOWERS FOODS INC	COM		343498101	7295	206319	SH	DEFINED 21	206319
FLOWERVE CORP 530	COM		34354P105	275	9075	SH	DEFINED 01	8545
FLOWERVE CORP 8250	COM		34354P105	293	9680	SH	OTHER 01	1430
FLOWERVE CORP	COM		34354P105	6504	214924	SH	DEFINED 05	214924
FLOWERVE CORP	COM		34354P105	388	12812	SH	DEFINED 08	12812
FLUSHING FINL CORP	COM		343873105	269	14600	SH	DEFINED 05	14600
FLUSHING FINL CORP	COM		343873105	82	4451	SH	DEFINED 08	4451
FOMENTO ECONOMICO MEXICANO S	SPON ADR UNI		344419106	459	7706	SH	DEFINED 17	7706
FOOT LOCKER INC 1520	COM		344849104	4676	171788	SH	DEFINED 01	170268
FOOT LOCKER INC 625	COM		344849104	524	19245	SH	OTHER 01	18620
FOOT LOCKER INC	COM		344849104	9715	356915	SH	DEFINED 05	356915
FOOT LOCKER INC	COM		344849104	1200	44097	SH	DEFINED 08	44097
FOOT LOCKER INC	COM		344849104	1089	40000	SH	CALL DEFINED 08	40000
FOOT LOCKER INC	COM		344849104	565	20740	SH	DEFINED 17	20740
FORD MTR CO DEL 88916	COM PAR \$0.0		345370860	7333	716109	SH	DEFINED 01	627193
FORD MTR CO DEL 161594	COM PAR \$0.0		345370860	5132	501186	SH	OTHER 01	339592
FORD MTR CO DEL	COM PAR \$0.0		345370860	7860	767620	SH	DEFINED 05	767620

FORD MTR CO DEL	COM PAR \$0.0	345370860	3414	333419	SH	DEFINED	08	333419
FORD MTR CO DEL	COM PAR \$0.0	345370860	1536	150000	SH CALL	DEFINED	08	150000
FORD MTR CO DEL	COM PAR \$0.0	345370860	1024	100000	SH PUT	DEFINED	08	100000
FORD MTR CO DEL	COM PAR \$0.0	345370860	3624	353947	SH	DEFINED	17	353947
FORD MTR CO DEL	COM PAR \$0.0	345370860	9561	933700	SH	DEFINED	21	933700
FORD MTR CO DEL	COM PAR \$0.0	345370860	6	542	SH	DEFINED		542
FORD MTR CO CAP TR II 14600	PFD TR CV6.5	345395206	23941	593633	SH	DEFINED	01	579033
FORD MTR CO CAP TR II 1000 4700	PFD TR CV6.5	345395206	871	21600	SH	OTHER	01	15900
FORD MTR CO CAP TR II	PFD TR CV6.5	345395206	2840	70424	SH	DEFINED	08	70424
FORDING CDN COAL TR 600	TR UNIT	345425102	240	2600	SH	DEFINED	01	2000
FORDING CDN COAL TR 265	TR UNIT	345425102	232	2518	SH	OTHER	01	2253
FOREST LABS INC 7426	COM	345838106	8299	213615	SH	DEFINED	01	206189
FOREST LABS INC 32408	COM	345838106	1990	51232	SH	OTHER	01	18824
FOREST LABS INC 340000	COM	345838106	24139	621336	SH	DEFINED	05	281336
FOREST LABS INC	COM	345838106	8722	224504	SH	DEFINED	08	224504
FOREST LABS INC	COM	345838106	971	25000	SH CALL	DEFINED	08	25000
FOREST LABS INC	COM	345838106	7665	197300	SH PUT	DEFINED	08	197300
FOREST LABS INC	COM	345838106	1776	45724	SH	DEFINED	21	45724
FOREST OIL CORP 550	COM PAR \$0.0	346091705	419	9975	SH	DEFINED	01	9425
FOREST OIL CORP 2500	COM PAR \$0.0	346091705	129	3060	SH	OTHER	01	560
FOREST OIL CORP	COM PAR \$0.0	346091705	5268	125430	SH	DEFINED	05	125430
FOREST OIL CORP	COM PAR \$0.0	346091705	1079	25699	SH	DEFINED	08	25699
FORMFACTOR INC	COM	346375108	45	1700	SH	DEFINED	08	1700
FORMFACTOR INC	COM	346375108	6267	237220	SH	DEFINED	21	237220
FORRESTER RESH INC	COM	346563109	2	100	SH	DEFINED	01	100
FORRESTER RESH INC	COM	346563109	137	7700	SH	DEFINED	05	7700
FORRESTER RESH INC	COM	346563109	61	3433	SH	DEFINED	08	3433
FORTUNE BRANDS INC 11478	COM	349631101	17865	201185	SH	DEFINED	01	189707
FORTUNE BRANDS INC 36033	COM	349631101	13289	149647	SH	OTHER	01	113614
FORTUNE BRANDS INC 17300	COM	349631101	6768	76215	SH	DEFINED	05	58915
FORTUNE BRANDS INC	COM	349631101	1915	21569	SH	DEFINED	08	21569
FORTUNE BRANDS INC	COM	349631101	7489	84333	SH	DEFINED	21	84333
FORWARD AIR CORP 17800	COM	349853101	706	24982	SH	DEFINED	01	7182
FORWARD AIR CORP 150	COM	349853101	4	150	SH	OTHER	01	
FORWARD AIR CORP	COM	349853101	2839	100437	SH	DEFINED	05	100437
FORWARD AIR CORP	COM	349853101	230	8146	SH	DEFINED	08	8146
FORWARD AIR CORP	COM	349853101	608	21500	SH	DEFINED	21	21500
FOSSIL INC 5200 8700	COM	349882100	526	23187	SH	DEFINED	01	9287
FOSSIL INC 9000	COM	349882100	204	9000	SH	OTHER	01	
FOSSIL INC	COM	349882100	3500	154187	SH	DEFINED	05	154187
FOSSIL INC	COM	349882100	54	2400	SH	DEFINED	08	2400
FOSSIL INC	COM	349882100	361	15900	SH	DEFINED	17	15900
FOSSIL INC	COM	349882100	840	37010	SH	DEFINED	21	37010
FOUNDATION COAL HLDGS INC 140 4116	COM	35039W100	603	23260	SH	DEFINED	01	19004
FOUNDATION COAL HLDGS INC	COM	35039W100	966	37227	SH	DEFINED	05	37227
FOUNDATION COAL HLDGS INC	COM	35039W100	160	6180	SH	DEFINED	08	6180
FOUNDATION COAL HLDGS INC 71500	COM	35039W100	3460	133402	SH	DEFINED	21	61902
FOUNDRY NETWORKS INC	COM	35063R100	698	80969	SH	DEFINED	01	80969
FOUNDRY NETWORKS INC	COM	35063R100	122	14200	SH	OTHER	01	14200
FOUNDRY NETWORKS INC	COM	35063R100	830	96253	SH	DEFINED	05	96253
FOUNDRY NETWORKS INC	COM	35063R100	54	6235	SH	DEFINED	08	6235
FOUNDRY NETWORKS INC 4600	COM	35063R100	3610	418747	SH	DEFINED	21	414147
4 KIDS ENTMT INC 17100 700	COM	350865101	736	37025	SH	DEFINED	01	19225
4 KIDS ENTMT INC 3800	COM	350865101	76	3800	SH	OTHER	01	
4 KIDS ENTMT INC	COM	350865101	1236	62150	SH	DEFINED	05	62150
4 KIDS ENTMT INC	COM	350865101	28	1400	SH	DEFINED	08	1400
4 KIDS ENTMT INC	COM	350865101	4944	248690	SH	DEFINED	21	248690
FOUR SEASONS HOTEL INC 800	LTD VTG SH	35100E104	1496	22628	SH	DEFINED	01	21828
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	62	940	SH	OTHER	01	940
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	495	7484	SH	DEFINED	17	7484
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	3103	46950	SH	DEFINED	21	46950
FOUR SEASONS HOTEL INC	NOTE 1.875%	35100EAE4	87	80000	PRN	DEFINED	01	80000
FOUR SEASONS HOTEL INC	NOTE 1.875%	35100EAE4	12353	11320000	PRN	DEFINED	05	11320000

FOUR SEASONS HOTEL INC	NOTE	1.875%	35100EAE4	164	150000	PRN	DEFINED	08	150000
FOX & HOUND RESTAURANT GROUP	COM		351321104	6077	501000	SH	DEFINED	21	501000
FOXHOLLOW TECHNOLOGIES INC	COM		35166A103	2	50	SH	DEFINED	01	50
FOXHOLLOW TECHNOLOGIES INC	COM		35166A103	184	4800	SH	DEFINED	08	4800
FOXHOLLOW TECHNOLOGIES INC	COM		35166A103	100	2600	SH	CALL	DEFINED	08
FOXHOLLOW TECHNOLOGIES INC	COM		35166A103	2	50	SH	DEFINED	21	50
FRANCE TELECOM	SPONSORED AD		35177Q105	8	290	SH	DEFINED	01	290
FRANCE TELECOM	SPONSORED AD		35177Q105	12	415	SH	OTHER	01	415
FRANCE TELECOM	SPONSORED AD		35177Q105	58	2000	SH	DEFINED	08	2000
FRANCE TELECOM	SPONSORED AD		35177Q105	184	6300	SH	DEFINED	21	6300
FRANKLIN BK CORP DEL	COM		352451108	287	15300	SH	DEFINED	05	15300
FRANKLIN BK CORP DEL	COM		352451108	35	1890	SH	DEFINED	08	1890
FRANKLIN RES INC 4125	COM		354613101	10342	134349	SH	DEFINED	01	130224
FRANKLIN RES INC 14001	COM		354613101	3201	41584	SH	OTHER	01	27583
FRANKLIN RES INC	COM		354613101	7661	99515	SH	DEFINED	05	99515
FRANKLIN RES INC	COM		354613101	3734	48504	SH	DEFINED	08	48504
FRANKLIN RES INC	COM		354613101	16788	218087	SH	DEFINED	21	218087
FRANKLIN RES INC	NOTE		354613AC5	2503	3446000	PRN	DEFINED	08	3446000
FREDS INC	CL A		356108100	727	43862	SH	DEFINED	01	43862
FREDS INC	CL A		356108100	93	5600	SH	OTHER	01	5600
FREDS INC	CL A		356108100	1992	120137	SH	DEFINED	05	120137
FREDS INC	CL A		356108100	33	2000	SH	DEFINED	08	2000
FREDS INC 2000	CL A		356108100	4694	283100	SH	DEFINED	21	281100
FREEPORT-MCMORAN COPPER & GO 19145	CL B		35671D857	3190	85204	SH	DEFINED	01	66059
FREEPORT-MCMORAN COPPER & GO 11680	CL B		35671D857	1064	28411	SH	OTHER	01	16731
FREEPORT-MCMORAN COPPER & GO 925	CL B		35671D857	54015	1442696	SH	DEFINED	05	1441771
FREEPORT-MCMORAN COPPER & GO	CL B		35671D857	1749	46703	SH	DEFINED	08	46703
FREEPORT-MCMORAN COPPER & GO	CL B		35671D857	48	1290	SH	DEFINED	13	1290
FREEPORT-MCMORAN COPPER & GO	CL B		35671D857	43	1140	SH	DEFINED	20	1140
FREEPORT-MCMORAN COPPER & GO	CL B		35671D857	16990	453795	SH	DEFINED	21	453795
FREEPORT-MCMORAN COPPER & GO	NOTE	7.000%	35671DAK1	193	350000	PRN	DEFINED	01	350000
FREEPORT-MCMORAN COPPER & GO	NOTE	7.000%	35671DAK1	5891	10710000	PRN	DEFINED	05	10710000
FREEPORT-MCMORAN COPPER & GO	NOTE	7.000%	35671DAK1	6072	11040000	PRN	DEFINED	08	11040000
FREESCALE SEMICONDUCTOR INC	COM CL A		35687M107	27	1300	SH	DEFINED	08	1300
FREESCALE SEMICONDUCTOR INC	COM CL A		35687M107	1207	57465	SH	DEFINED	17	57465
FREESCALE SEMICONDUCTOR INC 17560	CL B		35687M206	3255	153660	SH	DEFINED	01	136100
FREESCALE SEMICONDUCTOR INC 29778	CL B		35687M206	1828	86330	SH	OTHER	01	56552
FREESCALE SEMICONDUCTOR INC	CL B		35687M206	3310	156275	SH	DEFINED	05	156275
FREESCALE SEMICONDUCTOR INC	CL B		35687M206	987	46577	SH	DEFINED	08	46577
FREESCALE SEMICONDUCTOR INC	CL B		35687M206	3177	150000	SH	CALL	DEFINED	08
FREESCALE SEMICONDUCTOR INC	CL B		35687M206	3177	150000	SH	PUT	DEFINED	08
FREESCALE SEMICONDUCTOR INC	CL B		35687M206	351	16576	SH	DEFINED	17	16576
FREESCALE SEMICONDUCTOR INC	CL B		35687M206	6365	300533	SH	DEFINED	21	300533
FREMONT GEN CORP 36500	COM		357288109	1366	56150	SH	DEFINED	01	19650
FREMONT GEN CORP 100	COM		357288109	2	100	SH	OTHER	01	
FREMONT GEN CORP	COM		357288109	6357	261275	SH	DEFINED	05	261275
FREMONT GEN CORP	COM		357288109	170	7002	SH	DEFINED	08	7002
FREMONT GEN CORP	COM		357288109	1158	47600	SH	DEFINED	21	47600
FRIEDMAN BILLINGS RAMSEY GRO	CL A		358434108	146	10220	SH	DEFINED	01	10220
FRIEDMAN BILLINGS RAMSEY GRO 1000	CL A		358434108	134	9400	SH	OTHER	01	8400
FRIEDMAN BILLINGS RAMSEY GRO	CL A		358434108	11	800	SH	DEFINED	05	800
FRIEDMAN BILLINGS RAMSEY GRO	CL A		358434108	1	80	SH	DEFINED	08	80
FRIENDLY ICE CREAM CORP NEW 22768	COM		358497105	2428	222774	SH	DEFINED	01	200006
FRIENDLY ICE CREAM CORP NEW	COM		358497105	19	1779	SH	OTHER	01	1779
FRIENDLY ICE CREAM CORP NEW 185300	COM		358497105	5327	488700	SH	DEFINED	21	303400
FRISCHS RESTAURANTS INC	COM		358748101	216	8651	SH	OTHER	01	8651
FRONTIER AIRLINES INC NEW 249	COM		359065109	205	19855	SH	DEFINED	01	19606
FRONTIER AIRLINES INC NEW 726	COM		359065109	8	726	SH	OTHER	01	
FRONTIER AIRLINES INC NEW	COM		359065109	3158	305729	SH	DEFINED	05	305729
FRONTIER AIRLINES INC NEW	COM		359065109	19	1800	SH	DEFINED	08	1800
FRONTIER AIRLINES INC NEW	COM		359065109	248	24000	SH	DEFINED	21	24000
FRONTIER FINL CORP WASH	COM		35907K105	349	13800	SH	DEFINED	05	13800
FRONTIER FINL CORP WASH	COM		35907K105	174	6908	SH	DEFINED	08	6908
FRONTIER OIL CORP 32900	COM		35914P105	1821	62050	SH	DEFINED	01	29150
FRONTIER OIL CORP 2000	COM		35914P105	59	2000	SH	OTHER	01	
FRONTIER OIL CORP	COM		35914P105	5587	190350	SH	DEFINED	05	190350
FRONTIER OIL CORP	COM		35914P105	109	3704	SH	DEFINED	08	3704
FRONTIER OIL CORP	COM		35914P105	1068	36400	SH	DEFINED	21	36400

FROZEN FOOD EXPRESS INDS INC	COM	359360104	129	11400	SH	DEFINED 05	11400
FROZEN FOOD EXPRESS INDS INC	COM	359360104	11	1000	SH	DEFINED 08	1000
FUELCELL ENERGY INC	COM	35952H106	78	7654	SH	DEFINED 01	7654
FUELCELL ENERGY INC	COM	35952H106	24	2303	SH	OTHER 01	2303
FUELCELL ENERGY INC	COM	35952H106	374	36600	SH	DEFINED 05	36600
FUELCELL ENERGY INC	COM	35952H106	1052	103082	SH	DEFINED 08	103082
FULLER H B CO	COM	359694106	3882	113968	SH	DEFINED 01	99668
2500 11800							
FULLER H B CO	COM	359694106	153	4500	SH	OTHER 01	
4500							
FULLER H B CO	COM	359694106	3431	100725	SH	DEFINED 05	100725
FULLER H B CO	COM	359694106	235	6900	SH	DEFINED 08	6900
FULLER H B CO	COM	359694106	23445	688350	SH	DEFINED 21	574160
114190							
FULTON FINL CORP PA	COM	360271100	1906	105894	SH	DEFINED 01	105894
FULTON FINL CORP PA	COM	360271100	274	15202	SH	OTHER 01	15202
FULTON FINL CORP PA	COM	360271100	1286	71437	SH	DEFINED 05	71437
FULTON FINL CORP PA	COM	360271100	143	7942	SH	DEFINED 08	7942
FURNITURE BRANDS INTL INC	COM	360921100	191	8850	SH	DEFINED 01	8350
500							
FURNITURE BRANDS INTL INC	COM	360921100	24	1130	SH	OTHER 01	500
630							
FURNITURE BRANDS INTL INC	COM	360921100	3401	157369	SH	DEFINED 05	157369
FURNITURE BRANDS INTL INC	COM	360921100	300	13879	SH	DEFINED 08	13879
G & K SVCS INC	CL A	361268105	2668	70725	SH	DEFINED 01	60865
3500 6360							
G & K SVCS INC	CL A	361268105	2661	70525	SH	DEFINED 05	70525
G & K SVCS INC	CL A	361268105	38	1000	SH	DEFINED 08	1000
G & K SVCS INC	CL A	361268105	9725	257760	SH	DEFINED 21	191200
66560							
GATX CORP	COM	361448103	357	10350	SH	DEFINED 01	8665
1685							
GATX CORP	COM	361448103	958	27765	SH	OTHER 01	2265
25500							
GATX CORP	COM	361448103	10401	301474	SH	DEFINED 05	301474
GATX CORP	COM	361448103	492	14248	SH	DEFINED 08	14248
GATX CORP	COM	361448103	9447	273820	SH	DEFINED 21	272900
920							
G B & T BANCSHARES INC	COM	361462104	228	9600	SH	DEFINED 05	9600
G B & T BANCSHARES INC	COM	361462104	64	2700	SH	DEFINED 08	2700
GEO GROUP INC	COM	36159R103	28	1125	SH	DEFINED 01	1125
GEO GROUP INC	COM	36159R103	168	6700	SH	DEFINED 05	6700
GEO GROUP INC	COM	36159R103	13	500	SH	DEFINED 08	500
GMH CMNTYS TR	COM	36188G102	224	16200	SH	DEFINED 05	16200
GMH CMNTYS TR	COM	36188G102	36	2600	SH	DEFINED 08	2600
GSI COMMERCE INC	COM	36238G102		7	SH	DEFINED 01	
7							
GSI COMMERCE INC	COM	36238G102	312	18600	SH	OTHER 01	7
18593							
GSI COMMERCE INC	COM	36238G102	29	1729	SH	DEFINED 08	1729
GABELLI EQUITY TR INC	COM	362397101	35	3931	SH	DEFINED 01	3931
GABELLI EQUITY TR INC	COM	362397101	271	30300	SH	OTHER 01	30300
GABELLI ASSET MGMT INC	CL A	36239Y102	44	1000	SH	OTHER 01	
1000							
GABELLI ASSET MGMT INC	CL A	36239Y102	128	2900	SH	DEFINED 05	2900
GABELLI ASSET MGMT INC	CL A	36239Y102	335	7590	SH	DEFINED 08	7590
GABLES RESIDENTIAL TR	SH BEN INT	362418105	8190	189455	SH	DEFINED 01	188068
1387							
GABLES RESIDENTIAL TR	SH BEN INT	362418105	84	1940	SH	OTHER 01	
1940							
GABLES RESIDENTIAL TR	SH BEN INT	362418105	4144	95850	SH	DEFINED 05	95850
GABLES RESIDENTIAL TR	SH BEN INT	362418105	1163	26900	SH	DEFINED 08	26900
GABLES RESIDENTIAL TR	SH BEN INT	362418105	843	19500	SH	DEFINED 21	19500
GAIAM INC	CL A	36268Q103		40	SH	OTHER 01	
40							
GAIAM INC	CL A	36268Q103	3122	448600	SH	DEFINED 21	448600
GALLAGHER ARTHUR J & CO	COM	363576109	5389	198629	SH	DEFINED 01	161660
36969							
GALLAGHER ARTHUR J & CO	COM	363576109	447	16490	SH	OTHER 01	13765
2725							
GALLAGHER ARTHUR J & CO	COM	363576109	5746	211785	SH	DEFINED 05	211785
GALLAGHER ARTHUR J & CO	COM	363576109	472	17390	SH	DEFINED 08	17390
GALLAGHER ARTHUR J & CO	COM	363576109	9671	356470	SH	DEFINED 21	355370
1100							
GALLAHER GROUP PLC	SPONSORED AD	363595109	6155	103792	SH	DEFINED 01	97442
6350							
GALLAHER GROUP PLC	SPONSORED AD	363595109	8134	137168	SH	OTHER 01	108844
28324							
GAMESTOP CORP	CL A	36466R101	376	11500	SH	DEFINED 01	10800
700							
GAMESTOP CORP	CL A	36466R101	144	4400	SH	OTHER 01	4400
GAMESTOP CORP	CL A	36466R101	1734	53000	SH	DEFINED 05	53000
GAMESTOP CORP	CL A	36466R101	9548	291900	SH	DEFINED 21	291900
GAMESTOP CORP	COM CL B	36466R200	818	27342	SH	DEFINED 01	10588
14207 2547							

GAMESTOP CORP 995	COM CL B	36466R200	30	995 SH	OTHER	01	
GAMESTOP CORP	COM CL B	36466R200	4301	143850 SH	DEFINED	05	143850
GAMESTOP CORP	COM CL B	36466R200	78	2593 SH	DEFINED	08	2593
GAMESTOP CORP	COM CL B	36466R200	1026	34300 SH	DEFINED	21	34300
GANNETT INC 35083	COM	364730101	99840	1403632 SH	DEFINED	01	1368549
GANNETT INC 207418	COM	364730101	41323	580955 SH	OTHER	01	373537
GANNETT INC 98100	COM	364730101	17851	250965 SH	DEFINED	05	152865
GANNETT INC	COM	364730101	4029	56640 SH	DEFINED	08	56640
GANNETT INC	COM	364730101	1778	25000 SH	CALL DEFINED	08	25000
GANNETT INC	COM	364730101	1778	25000 SH	PUT DEFINED	08	25000
GANNETT INC 44	COM	364730101	54	756 SH	DEFINED	13	712
GANNETT INC 16	COM	364730101	1	16 SH	OTHER	13	
GANNETT INC 850	COM	364730101	2614	36745 SH	DEFINED	21	35895
GAP INC DEL 59 28395	COM	364760108	7490	379256 SH	DEFINED	01	350802
GAP INC DEL 113416	COM	364760108	2240	113416 SH	OTHER	01	
GAP INC DEL 459450	COM	364760108	18744	949068 SH	DEFINED	05	489618
GAP INC DEL	COM	364760108	2239	113376 SH	DEFINED	08	113376
GAP INC DEL	COM	364760108	3564	180436 SH	DEFINED	21	180436
GAMMON LAKE RES INC	COM	364915108	5	800 SH	OTHER	01	800
GAMMON LAKE RES INC	COM	364915108	337	50000 SH	DEFINED	21	50000
GARDNER DENVER INC 12	COM	365558105	349	9935 SH	DEFINED	01	9923
GARDNER DENVER INC 355	COM	365558105	26	733 SH	OTHER	01	378
GARDNER DENVER INC	COM	365558105	4709	134250 SH	DEFINED	05	134250
GARDNER DENVER INC	COM	365558105	147	4200 SH	DEFINED	08	4200
GARDNER DENVER INC	COM	365558105	586	16700 SH	DEFINED	21	16700
GARTNER INC 830	COM	366651107	297	27954 SH	DEFINED	01	27124
GARTNER INC	COM	366651107	9	830 SH	OTHER	01	830
GARTNER INC	COM	366651107	2023	190490 SH	DEFINED	05	190490
GARTNER INC	COM	366651107	214	20165 SH	DEFINED	08	20165
GARTNER INC	COM	366651107	236	22244 SH	DEFINED	17	22244
GARTNER INC 2000	COM	366651107	21	2000 SH	DEFINED	21	
GATEWAY INC 1805	COM	367626108	122	37105 SH	DEFINED	01	35300
GATEWAY INC 2160	COM	367626108	14	4315 SH	OTHER	01	2155
GATEWAY INC	COM	367626108	331	100270 SH	DEFINED	05	100270
GATEWAY INC	COM	367626108	156	47298 SH	DEFINED	08	47298
GATEWAY INC 500000	COM	367626108	1650	500000 SH	OTHER	17	
GATEWAY INC	COM	367626108	135	40845 SH	DEFINED	21	40845
GAYLORD ENTMT CO NEW 4100	COM	367905106	3586	77125 SH	DEFINED	01	73025
GAYLORD ENTMT CO NEW 1100	COM	367905106	158	3400 SH	OTHER	01	2300
GAYLORD ENTMT CO NEW	COM	367905106	14744	317133 SH	DEFINED	05	317133
GAYLORD ENTMT CO NEW	COM	367905106	323	6942 SH	DEFINED	08	6942
GAYLORD ENTMT CO NEW	COM	367905106	739	15900 SH	DEFINED	17	15900
GAYLORD ENTMT CO NEW 48300	COM	367905106	14667	315494 SH	DEFINED	21	267194
GEHL CO	COM	368483103	4	100 SH	DEFINED	01	100
GEHL CO	COM	368483103	199	5100 SH	DEFINED	05	5100
GEHL CO	COM	368483103	12	300 SH	DEFINED	08	300
GEN-PROBE INC NEW 17690	COM	36866T103	1062	29320 SH	DEFINED	01	11630
GEN-PROBE INC NEW	COM	36866T103	470	12985 SH	OTHER	01	12985
GEN-PROBE INC NEW	COM	36866T103	4165	114950 SH	DEFINED	05	114950
GEN-PROBE INC NEW	COM	36866T103	340	9391 SH	DEFINED	08	9391
GEN-PROBE INC NEW	COM	36866T103	50	1390 SH	DEFINED	20	1390
GEN-PROBE INC NEW	COM	36866T103	6449	178015 SH	DEFINED	21	178015
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	13	3642 SH	DEFINED	01	3642
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	3075	856624 SH	DEFINED	08	856624
GEMPLUS INTL S A	ADR	36866Y102	1264	288546 SH	DEFINED	08	288546
GENAERA CORP	COM	36867G100	17	10262 SH	DEFINED	08	10262
GENCORP INC	COM	368682100	119	6180 SH	DEFINED	01	6180
GENCORP INC	COM	368682100	2509	130275 SH	DEFINED	05	130275
GENCORP INC	COM	368682100	11312	587344 SH	DEFINED	08	587344
GENCORP INC	COM	368682100	1000	51900 SH	DEFINED	17	51900
GENCORP INC	COM	368682100	655	34000 SH	DEFINED	21	34000
GENENTECH INC 170203	COM NEW	368710406	118924	1481362 SH	DEFINED	01	1311159
GENENTECH INC	COM NEW	368710406	39489	491895 SH	OTHER	01	410303

81592								
GENENTECH INC	COM NEW	368710406	399	4974 SH	DEFINED 05		4974	
GENENTECH INC	COM NEW	368710406	6604	82266 SH	DEFINED 08		82266	
GENENTECH INC	COM NEW	368710406	17043	212300 SH	CALL DEFINED 08		212300	
GENENTECH INC	COM NEW	368710406	42	520 SH	DEFINED 13		420	
100								
GENENTECH INC	COM NEW	368710406	963	12000 SH	DEFINED 21		12000	
GENERAL AMERN INVS INC	COM	368802104	407	12715 SH	DEFINED 01		12715	
GENERAL AMERN INVS INC	COM	368802104	202	6318 SH	OTHER 01		4749	
1569								
GENERAL CABLE CORP DEL NEW	COM	369300108	1525	102825 SH	DEFINED 01		93025	
9800								
GENERAL CABLE CORP DEL NEW	COM	369300108	310	20900 SH	DEFINED 05		20900	
GENERAL CABLE CORP DEL NEW	COM	369300108	146	9863 SH	DEFINED 08		9863	
GENERAL CABLE CORP DEL NEW	COM	369300108	7344	495200 SH	DEFINED 21		379800	
115400								
GENERAL COMMUNICATION INC	CL A	369385109	2363	239425 SH	DEFINED 01		194625	
21300 23500								
GENERAL COMMUNICATION INC	CL A	369385109	1	75 SH	OTHER 01			
75								
GENERAL COMMUNICATION INC	CL A	369385109	1823	184750 SH	DEFINED 05		184750	
GENERAL COMMUNICATION INC	CL A	369385109	28	2800 SH	DEFINED 08		2800	
GENERAL COMMUNICATION INC	CL A	369385109	7513	761200 SH	DEFINED 21		517200	
244000								
GENERAL DYNAMICS CORP	COM	369550108	21703	198126 SH	DEFINED 01		190717	
7409								
GENERAL DYNAMICS CORP	COM	369550108	4454	40659 SH	OTHER 01		18657	
22002								
GENERAL DYNAMICS CORP	COM	369550108	8946	81673 SH	DEFINED 05		81673	
GENERAL DYNAMICS CORP	COM	369550108	2884	26326 SH	DEFINED 08		26326	
GENERAL DYNAMICS CORP	COM	369550108	11732	107100 SH	CALL DEFINED 08		107100	
GENERAL DYNAMICS CORP	COM	369550108	38511	351571 SH	DEFINED 21		351571	
GENERAL ELEC CO	COM	369604103	1698872	49029506 SH	DEFINED 01		46030320	
2999186								
GENERAL ELEC CO	COM	369604103	1114058	32151752 SH	OTHER 01		23729922	
8421830								
GENERAL ELEC CO	COM	369604103	337989	9754359 SH	DEFINED 05		8752069	
1002290								
GENERAL ELEC CO	COM	369604103	45916	1325128 SH	DEFINED 08		1325128	
GENERAL ELEC CO	COM	369604103	6930	200000 SH	CALL DEFINED 08		200000	
GENERAL ELEC CO	COM	369604103	1040	30000 SH	PUT DEFINED 08		30000	
GENERAL ELEC CO	COM	369604103	124	3582 SH	DEFINED 13		3582	
GENERAL ELEC CO	COM	369604103	39	1119 SH	OTHER 13		609	
510								
GENERAL ELEC CO	COM	369604103	9738	281034 SH	DEFINED 17		281034	
GENERAL ELEC CO	COM	369604103	8219	237200 SH	OTHER 17			
237200								
GENERAL ELEC CO	COM	369604103	10680	308225 SH	DEFINED 20		308225	
GENERAL ELEC CO	COM	369604103	380544	10982517 SH	DEFINED 21		10757537	
224980								
GENERAL ELEC CO	COM	369604103	633	18255 SH	DEFINED		18255	
GENERAL GROWTH PPTYS INC	COM	370021107	3286	79967 SH	DEFINED 01		72947	
7020								
GENERAL GROWTH PPTYS INC	COM	370021107	1617	39343 SH	OTHER 01		23660	
15683								
GENERAL GROWTH PPTYS INC	COM	370021107	173	4200 SH	DEFINED 05		4200	
GENERAL GROWTH PPTYS INC	COM	370021107	384	9340 SH	DEFINED 08		9340	
GENERAL GROWTH PPTYS INC	COM	370021107	82	2000 SH	DEFINED 17		2000	
GENERAL GROWTH PPTYS INC	COM	370021107	36740	894130 SH	DEFINED 21		894130	
GENERAL MLS INC	COM	370334104	34137	729583 SH	DEFINED 01		669666	
59917								
GENERAL MLS INC	COM	370334104	46562	995120 SH	OTHER 01		522091	
473029								
GENERAL MLS INC	COM	370334104	12111	258831 SH	DEFINED 05		166931	
91900								
GENERAL MLS INC	COM	370334104	5561	118858 SH	DEFINED 08		118858	
GENERAL MLS INC	COM	370334104	3398	72619 SH	DEFINED 17		72619	
GENERAL MLS INC	COM	370334104	9592	205000 SH	PUT DEFINED 17		205000	
GENERAL MLS INC	COM	370334104	17638	376966 SH	DEFINED 21		376541	
425								
GENERAL MLS INC	DBCV	370334AU8	2792	3960000 PRN	DEFINED 08		3960000	
GENERAL MTRS CORP	COM	370442105	6867	201958 SH	DEFINED 01		158974	
42984								
GENERAL MTRS CORP	COM	370442105	7084	208352 SH	OTHER 01		143500	
64852								
GENERAL MTRS CORP	COM	370442105	7717	226975 SH	DEFINED 05		226975	
GENERAL MTRS CORP	COM	370442105	2950	86752 SH	DEFINED 08		86752	
GENERAL MTRS CORP	COM	370442105	16	476 SH	DEFINED 17		476	
GENERAL MTRS CORP	COM	370442105	4066	119589 SH	DEFINED 21		119589	
GENERAL MTRS CORP	DEB SR CV C	370442717	19910	943593 SH	DEFINED 01		943593	
GENERAL MTRS CORP	DEB SR CV C	370442717	21	1000 SH	OTHER 01			
1000								
GENERAL MTRS CORP	DEB SR CV C	370442717	6479	307083 SH	DEFINED 08		307083	
GENERAL MTRS CORP	DEB SR CV C	370442717	113	5348 SH	DEFINED 17		5348	
GENERAL MTRS CORP	DEB SR CONV	370442733	94	5000 SH	DEFINED 01		5000	

GEORGIA GULF CORP 225	COM PAR \$0.0	373200203	7	225 SH	OTHER	01	
GEORGIA GULF CORP	COM PAR \$0.0	373200203	3963	127625 SH	DEFINED	05	127625
GEORGIA GULF CORP	COM PAR \$0.0	373200203	140	4513 SH	DEFINED	08	4513
GEORGIA GULF CORP	COM PAR \$0.0	373200203	705	22700 SH	DEFINED	21	22700
GEORGIA PAC CORP 30522	COM	373298108	17912	563282 SH	DEFINED	01	532760
GEORGIA PAC CORP 94851	COM	373298108	5476	172200 SH	OTHER	01	77349
GEORGIA PAC CORP 349200	COM	373298108	29607	931024 SH	DEFINED	05	581824
GEORGIA PAC CORP	COM	373298108	1458	45860 SH	DEFINED	08	45860
GEORGIA PAC CORP	COM	373298108	76	2400 SH	PUT	DEFINED	2400
GEORGIA PAC CORP	COM	373298108	7	225 SH	DEFINED	17	225
GEORGIA PAC CORP	COM	373298108	1749	55000 SH	PUT	DEFINED	55000
GEORGIA PAC CORP	COM	373298108	38396	1207407 SH	DEFINED	21	1207407
GERBER SCIENTIFIC INC 57926	COM	373730100	403	57926 SH	DEFINED	01	
GERBER SCIENTIFIC INC 14900 587749	COM	373730100	4256	611429 SH	OTHER	01	8780
GERBER SCIENTIFIC INC	COM	373730100	449	64580 SH	DEFINED	05	64580
GERBER SCIENTIFIC INC	COM	373730100	98	14100 SH	DEFINED	21	14100
GERON CORP 300	COM	374163103	6	800 SH	DEFINED	01	500
GERON CORP 500	COM	374163103	41	5268 SH	OTHER	01	4768
GERON CORP	COM	374163103	22	2800 SH	DEFINED	08	2800
GERON CORP	COM	374163103	1546	199700 SH	CALL	DEFINED	199700
GETTY IMAGES INC 3815	COM	374276103	578	7783 SH	DEFINED	01	3968
GETTY IMAGES INC 145	COM	374276103	143	1925 SH	OTHER	01	1780
GETTY IMAGES INC	COM	374276103	30	400 SH	DEFINED	05	400
GETTY IMAGES INC	COM	374276103	18	240 SH	DEFINED	08	240
GETTY IMAGES INC	COM	374276103	60	810 SH	DEFINED	20	810
GETTY IMAGES INC	COM	374276103	7826	105387 SH	DEFINED	21	105387
GETTY RLTY CORP NEW	COM	374297109	146	5270 SH	DEFINED	01	5270
GETTY RLTY CORP NEW	COM	374297109	68	2470 SH	OTHER	01	2470
GETTY RLTY CORP NEW	COM	374297109	30	1100 SH	DEFINED	08	1100
GETTY RLTY CORP NEW	COM	374297109	4829	174350 SH	DEFINED	21	174350
GEVITY HR INC 78000	COM	374393106	2253	112500 SH	DEFINED	01	34500
GEVITY HR INC	COM	374393106	220	11000 SH	OTHER	01	11000
GEVITY HR INC	COM	374393106	28	1400 SH	DEFINED	08	1400
GEVITY HR INC	COM	374393106	158	7888 SH	DEFINED	17	7888
GIANT INDS INC 300	COM	374508109	11	300 SH	OTHER	01	
GIANT INDS INC	COM	374508109	122	3400 SH	DEFINED	05	3400
GIANT INDS INC	COM	374508109	109	3029 SH	DEFINED	08	3029
GIBRALTAR INDS INC	COM	374689107	255	13800 SH	DEFINED	05	13800
GIBRALTAR INDS INC	COM	374689107	38	2058 SH	DEFINED	08	2058
GILEAD SCIENCES INC 13840 9410	COM	375558103	8359	190018 SH	DEFINED	01	166768
GILEAD SCIENCES INC 28840	COM	375558103	1269	28840 SH	OTHER	01	
GILEAD SCIENCES INC 116950	COM	375558103	17420	396006 SH	DEFINED	05	279056
GILEAD SCIENCES INC	COM	375558103	2502	56867 SH	DEFINED	08	56867
GILEAD SCIENCES INC	COM	375558103	7918	180000 SH	PUT	DEFINED	180000
GILEAD SCIENCES INC	COM	375558103	224	5100 SH	DEFINED	17	5100
GILEAD SCIENCES INC	COM	375558103	3101	70490 SH	DEFINED	21	70490
GILLETTE CO 173005	COM	375766102	192367	3799457 SH	DEFINED	01	3626452
GILLETTE CO 187330	COM	375766102	77891	1538430 SH	OTHER	01	1351100
GILLETTE CO 150800	COM	375766102	58732	1160030 SH	DEFINED	05	1009230
GILLETTE CO	COM	375766102	8592	169696 SH	DEFINED	08	169696
GILLETTE CO 180	COM	375766102	9	180 SH	DEFINED	13	
GILLETTE CO 2954087	COM	375766102	149565	2954087 SH	OTHER	17	
GILLETTE CO 16940	COM	375766102	107031	2113989 SH	DEFINED	21	2097049
GLACIER BANCORP INC NEW	COM	37637Q105	3	125 SH	DEFINED	01	125
GLACIER BANCORP INC NEW 3750	COM	37637Q105	98	3750 SH	OTHER	01	
GLACIER BANCORP INC NEW	COM	37637Q105	389	14900 SH	DEFINED	05	14900
GLACIER BANCORP INC NEW	COM	37637Q105	137	5234 SH	DEFINED	08	5234
GLADSTONE CAPITAL CORP	COM	376535100	18	775 SH	DEFINED	01	775
GLADSTONE CAPITAL CORP	COM	376535100	190	8100 SH	DEFINED	05	8100
GLADSTONE CAPITAL CORP	COM	376535100	15	647 SH	DEFINED	08	647
GLATFELTER 15116	COM	377316104	1450	116925 SH	DEFINED	01	101809
GLATFELTER	COM	377316104	122	9816 SH	OTHER	01	9816

GLATFELTER	COM	377316104	1424	114831	SH	DEFINED	05	114831	
GLATFELTER	COM	377316104	241	19399	SH	DEFINED	08	19399	
GLATFELTER	COM	377316104	10526	848895	SH	DEFINED	21	718150	
130745									
GLAXOSMITHKLINE PLC	SPONSORED AD	37733W105	95907	1977056	SH	DEFINED	01	1872585	
104471									
GLAXOSMITHKLINE PLC	SPONSORED AD	37733W105	41989	865579	SH	OTHER	01	647565	
218014									
GLAXOSMITHKLINE PLC	SPONSORED AD	37733W105	8292	170939	SH	DEFINED	05	170939	
GLAXOSMITHKLINE PLC	SPONSORED AD	37733W105	1906	39300	SH	DEFINED	08	39300	
GLAXOSMITHKLINE PLC	SPONSORED AD	37733W105	24473	504496	SH	DEFINED	21	502296	
2200									
GLENAYRE TECHNOLOGIES INC	COM	377899109	6	1600	SH	DEFINED	01	1600	
GLENAYRE TECHNOLOGIES INC	COM	377899109	118	31300	SH	DEFINED	05	31300	
GLENAYRE TECHNOLOGIES INC	COM	377899109	13	3400	SH	DEFINED	08	3400	
GLENBOROUGH RLTY TR INC	COM	37803P105	265	12850	SH	DEFINED	01	8550	
4300									
GLENBOROUGH RLTY TR INC	COM	37803P105	2453	119150	SH	DEFINED	05	119150	
GLENBOROUGH RLTY TR INC	COM	37803P105	33	1600	SH	DEFINED	08	1600	
GLENBOROUGH RLTY TR INC	COM	37803P105	494	24000	SH	DEFINED	21	24000	
GLIMCHER RLTY TR	SH BEN INT	379302102	89	3200	SH	DEFINED	01	3200	
GLIMCHER RLTY TR	SH BEN INT	379302102	282	10176	SH	OTHER	01	5176	
5000									
GLIMCHER RLTY TR	SH BEN INT	379302102	162	5849	SH	DEFINED	08	5849	
GLIMCHER RLTY TR	SH BEN INT	379302102	501	18045	SH	DEFINED	17	18045	
GLOBAL INDS LTD	COM	379336100	265	31200	SH	DEFINED	05	31200	
GLOBAL INDS LTD	COM	379336100	38	4500	SH	DEFINED	08	4500	
GLOBAL IMAGING SYSTEMS	COM	37934A100	2110	66234	SH	DEFINED	01	47023	
13361 5850									
GLOBAL IMAGING SYSTEMS	COM	37934A100	283	8889	SH	OTHER	01		
8889									
GLOBAL IMAGING SYSTEMS	COM	37934A100	9668	303465	SH	DEFINED	05	303465	
GLOBAL IMAGING SYSTEMS	COM	37934A100	38	1200	SH	DEFINED	08	1200	
GLOBAL IMAGING SYSTEMS	COM	37934A100	4602	144446	SH	DEFINED	21	142791	
1655									
GLOBAL PMTS INC	COM	37940X102	2361	34830	SH	DEFINED	01	22063	
10200 2567									
GLOBAL PMTS INC	COM	37940X102	37	550	SH	OTHER	01		
550									
GLOBAL PMTS INC	COM	37940X102	6765	99775	SH	DEFINED	05	99775	
GLOBAL PMTS INC	COM	37940X102	46	685	SH	DEFINED	08	685	
GLOBAL PMTS INC	COM	37940X102	37	545	SH	DEFINED	20	545	
GLOBAL PMTS INC	COM	37940X102	8283	122167	SH	DEFINED	21	122167	
GLOBAL POWER EQUIPMENT INC	COM	37941P108	75	9400	SH	DEFINED	05	9400	
GLOBAL POWER EQUIPMENT INC	COM	37941P108	27	3401	SH	DEFINED	08	3401	
GLOBETEL COMMUNICATIONS CORP	COM NEW	37958F209	88	31700	SH	DEFINED	05	31700	
GLOBETEL COMMUNICATIONS CORP	COM NEW	37958F209	9	3100	SH	DEFINED	08	3100	
GOLD BANC CORP INC	COM	379907108	2495	171478	SH	DEFINED	01	162078	
9400									
GOLD BANC CORP INC	COM	379907108	1970	135375	SH	DEFINED	05	135375	
GOLD BANC CORP INC	COM	379907108	42	2890	SH	DEFINED	08	2890	
GOLD BANC CORP INC	COM	379907108	308	21180	SH	DEFINED	17	21180	
GOLD BANC CORP INC	COM	379907108	378	26000	SH	DEFINED	21	26000	
GOLD FIELDS LTD NEW	SPONSORED AD	38059T106	34	3000	SH	DEFINED	01	3000	
GOLD FIELDS LTD NEW	SPONSORED AD	38059T106	12	1067	SH	OTHER	01	775	
292									
GOLD FIELDS LTD NEW	SPONSORED AD	38059T106	7	650	SH	DEFINED	08	650	
GOLD FIELDS LTD NEW	SPONSORED AD	38059T106	984	86661	SH	DEFINED	17	86661	
GOLD KIST INC	COM	380614107	647	30000	SH	DEFINED	05	30000	
GOLD KIST INC	COM	380614107	298	13831	SH	DEFINED	08	13831	
GOLDCORP INC NEW	COM	380956409	140	8873	SH	DEFINED	01	8673	
200									
GOLDCORP INC NEW	COM	380956409	689	43650	SH	OTHER	01	43650	
GOLDCORP INC NEW	COM	380956409	4	250	SH	DEFINED	08	250	
GOLDEN TELECOM INC	COM	38122G107	193	6300	SH	DEFINED	05	6300	
GOLDEN TELECOM INC	COM	38122G107	49	1597	SH	DEFINED	08	1597	
GOLDEN WEST FINL CORP DEL	COM	381317106	5676	88161	SH	DEFINED	01	67656	
20505									
GOLDEN WEST FINL CORP DEL	COM	381317106	3640	56538	SH	OTHER	01	51973	
4565									
GOLDEN WEST FINL CORP DEL	COM	381317106	41113	638596	SH	DEFINED	05	638211	
385									
GOLDEN WEST FINL CORP DEL	COM	381317106	2200	34169	SH	DEFINED	08	34169	
GOLDEN WEST FINL CORP DEL	COM	381317106	1610	25000	SH	CALL	DEFINED	08	25000
GOLDEN WEST FINL CORP DEL	COM	381317106	29498	458186	SH	DEFINED	21	458186	
GOLDMAN SACHS GROUP INC	COM	38141G104	45196	443008	SH	DEFINED	01	417132	
25876									
GOLDMAN SACHS GROUP INC	COM	38141G104	11467	112401	SH	OTHER	01	76756	
35645									
GOLDMAN SACHS GROUP INC	COM	38141G104	17343	170000	SH	PUT	DEFINED	01	170000
GOLDMAN SACHS GROUP INC	COM	38141G104	87400	856694	SH	DEFINED	05	794183	
62511									
GOLDMAN SACHS GROUP INC	COM	38141G104	5805	56899	SH	DEFINED	08	56899	
GOLDMAN SACHS GROUP INC	COM	38141G104	14824	145300	SH	CALL	DEFINED	08	145300
GOLDMAN SACHS GROUP INC	COM	38141G104	765	7500	SH	PUT	DEFINED	08	7500

GOLDMAN SACHS GROUP INC	COM	38141G104	124	1211 SH	DEFINED	17	1211	
GOLDMAN SACHS GROUP INC	COM	38141G104	9916	97200 SH	CALL	DEFINED	17	97200
GOLDMAN SACHS GROUP INC	COM	38141G104	8927	87500 SH	PUT	DEFINED	17	87500
GOLDMAN SACHS GROUP INC	COM	38141G104	1784	17490 SH	DEFINED	20	17490	
GOLDMAN SACHS GROUP INC	COM	38141G104	51270	502544 SH	DEFINED	21	491594	
10950								
GOLDMAN SACHS GROUP INC	COM	38141G104	255	2502 SH	DEFINED		2502	
GOODRICH CORP	COM	382388106	17292	422174 SH	DEFINED	01	398504	
23670								
GOODRICH CORP	COM	382388106	678	16560 SH	OTHER	01	14455	
2105								
GOODRICH CORP	COM	382388106	64801	1582060 SH	DEFINED	05	1581185	
875								
GOODRICH CORP	COM	382388106	814	19867 SH	DEFINED	08	19867	
GOODRICH CORP	COM	382388106	23998	585885 SH	DEFINED	21	585485	
400								
GOODYEAR TIRE & RUBR CO	COM	382550101	470	31551 SH	DEFINED	01	16641	
14910								
GOODYEAR TIRE & RUBR CO	COM	382550101	499	33492 SH	OTHER	01	32542	
950								
GOODYEAR TIRE & RUBR CO	COM	382550101	1048	70365 SH	DEFINED	05	70365	
GOODYEAR TIRE & RUBR CO	COM	382550101	1106	74229 SH	DEFINED	08	74229	
GOODYEAR TIRE & RUBR CO	COM	382550101	1712	114900 SH	CALL	DEFINED	08	114900
GOODYEAR TIRE & RUBR CO	COM	382550101	3576	240000 SH	PUT	DEFINED	08	240000
GOODYEAR TIRE & RUBR CO	COM	382550101	358	24031 SH	DEFINED	21	24031	
GOODYS FAMILY CLOTHING INC	COM	382588101	31	4225 SH	DEFINED	01	3896	
329								
GOODYS FAMILY CLOTHING INC	COM	382588101	10	1371 SH	OTHER	01		
1371								
GOODYS FAMILY CLOTHING INC	COM	382588101	556	75325 SH	DEFINED	05	75325	
GOODYS FAMILY CLOTHING INC	COM	382588101	205	27774 SH	DEFINED	08	27774	
GOODYS FAMILY CLOTHING INC	COM	382588101	446	60450 SH	DEFINED	17	60450	
GOODYS FAMILY CLOTHING INC	COM	382588101	129	17500 SH	DEFINED	21	17500	
GOOGLE INC	CL A	38259P508	1025877	3487598 SH	DEFINED	01	3480373	
7225								
GOOGLE INC	CL A	38259P508	2500	8500 SH	OTHER	01	8100	
400								
GOOGLE INC	CL A	38259P508	59	200 SH	DEFINED	05	200	
GOOGLE INC	CL A	38259P508	11445	38909 SH	DEFINED	08	38909	
GOOGLE INC	CL A	38259P508	33685	114518 SH	DEFINED	17	114518	
GOOGLE INC	CL A	38259P508	1388	4720 SH	DEFINED	21	4720	
GORMAN RUPP CO	COM	383082104	6317	295048 SH	OTHER	01		
295048								
GORMAN RUPP CO	COM	383082104	150	7000 SH	DEFINED	05	7000	
GORMAN RUPP CO	COM	383082104	39	1800 SH	DEFINED	08	1800	
GOVERNMENT PPTYS TR INC	COM	38374W107	153	15700 SH	DEFINED	05	15700	
GOVERNMENT PPTYS TR INC	COM	38374W107	18	1835 SH	DEFINED	08	1835	
GRACE W R & CO DEL NEW	COM	38388F108	25	3172 SH	DEFINED	01	2872	
300								
GRACE W R & CO DEL NEW	COM	38388F108	2	200 SH	OTHER	01	200	
GRACE W R & CO DEL NEW	COM	38388F108	214	27500 SH	DEFINED	05	27500	
GRACE W R & CO DEL NEW	COM	38388F108	447	57390 SH	DEFINED	08	57390	
GRACE W R & CO DEL NEW	COM	38388F108	196	25198 SH	DEFINED	17	25198	
GRACO INC	COM	384109104	479	14067 SH	DEFINED	01	13392	
675								
GRACO INC	COM	384109104	116	3407 SH	OTHER	01	3157	
250								
GRACO INC	COM	384109104	5340	156734 SH	DEFINED	05	156734	
GRACO INC	COM	384109104	611	17947 SH	DEFINED	08	17947	
GRAFTECH INTL LTD	COM	384313102	669	155600 SH	DEFINED	01	138782	
16818								
GRAFTECH INTL LTD	COM	384313102	179	41600 SH	DEFINED	05	41600	
GRAFTECH INTL LTD	COM	384313102	22	5200 SH	DEFINED	08	5200	
GRAFTECH INTL LTD	COM	384313102	2800	651200 SH	DEFINED	21	430700	
220500								
GRAINGER W W INC	COM	384802104	6537	119310 SH	DEFINED	01	601	
118709								
GRAINGER W W INC	COM	384802104	66917	1221327 SH	OTHER	01	181480	
4733 1035114								
GRAINGER W W INC	COM	384802104	2250	41066 SH	DEFINED	05	40766	
300								
GRAINGER W W INC	COM	384802104	1472	26860 SH	DEFINED	08	26860	
GRAINGER W W INC	COM	384802104	900	16425 SH	DEFINED	21	16425	
GRAMERCY CAP CORP	COM	384871109	1959	80100 SH	DEFINED	01	72500	
7600								
GRAMERCY CAP CORP	COM	384871109	254	10400 SH	DEFINED	05	10400	
GRAMERCY CAP CORP	COM	384871109	61	2500 SH	DEFINED	08	2500	
GRAMERCY CAP CORP	COM	384871109	9481	387600 SH	DEFINED	21	298500	
89100								
GRANITE CONSTR INC	COM	387328107	170	6050 SH	DEFINED	01	5205	
845								
GRANITE CONSTR INC	COM	387328107	10	345 SH	OTHER	01	345	
GRANITE CONSTR INC	COM	387328107	3037	108063 SH	DEFINED	05	108063	
GRANITE CONSTR INC	COM	387328107	546	19413 SH	DEFINED	08	19413	
GRANT PRIDECO INC	COM	38821G101	553	20900 SH	DEFINED	01	19695	

1205								
GRANT PRIDECO INC	COM	38821G101	162	6110	SH	OTHER	01	4935
1175								
GRANT PRIDECO INC	COM	38821G101	7481	282851	SH	DEFINED	05	282851
GRANT PRIDECO INC	COM	38821G101	732	27656	SH	DEFINED	08	27656
GRAPHIC PACKAGING CORP DEL	COM	388688103	181	49500	SH	DEFINED	05	49500
GRAPHIC PACKAGING CORP DEL	COM	388688103	12	3300	SH	DEFINED	08	3300
GRAY TELEVISION INC	COM	389375106	2	141	SH	DEFINED	01	141
GRAY TELEVISION INC	COM	389375106	396	32800	SH	DEFINED	05	32800
GRAY TELEVISION INC	COM	389375106	568	47100	SH	DEFINED	08	47100
GREAT ATLANTIC & PAC TEA INC	COM	390064103	94	3225	SH	DEFINED	01	3225
GREAT ATLANTIC & PAC TEA INC	COM	390064103	22	744	SH	OTHER	01	631
113								
GREAT ATLANTIC & PAC TEA INC	COM	390064103	2270	78125	SH	DEFINED	05	78125
GREAT ATLANTIC & PAC TEA INC	COM	390064103	136	4681	SH	DEFINED	08	4681
GREAT ATLANTIC & PAC TEA INC	COM	390064103	543	18700	SH	DEFINED	21	18700
GREAT LAKES CHEM CORP	COM	390568103	3660	116313	SH	DEFINED	01	115018
1295								
GREAT LAKES CHEM CORP	COM	390568103	323	10261	SH	OTHER	01	4661
5600								
GREAT LAKES CHEM CORP	COM	390568103	1588	50475	SH	DEFINED	05	50475
GREAT LAKES CHEM CORP	COM	390568103	352	11175	SH	DEFINED	08	11175
GREAT LAKES CHEM CORP	COM	390568103	1117	35491	SH	DEFINED	17	35491
GREAT LAKES CHEM CORP	COM	390568103	228	7255	SH	DEFINED	21	7255
GREAT PLAINS ENERGY INC	COM	391164100	67583	2119240	SH	DEFINED	01	2117025
2215								
GREAT PLAINS ENERGY INC	COM	391164100	1628	51042	SH	OTHER	01	15167
35875								
GREAT PLAINS ENERGY INC	COM	391164100	5399	169316	SH	DEFINED	05	169316
GREAT PLAINS ENERGY INC	COM	391164100	783	24562	SH	DEFINED	08	24562
GREAT WOLF RESORTS INC	COM	391523107	17	850	SH	DEFINED	01	
850								
GREAT WOLF RESORTS INC	COM	391523107	139	6800	SH	DEFINED	05	6800
GREAT WOLF RESORTS INC	COM	391523107	156	7622	SH	DEFINED	08	7622
GREAT WOLF RESORTS INC	COM	391523107	6542	320050	SH	DEFINED	21	320050
GREATER BAY BANCORP	COM	391648102	335	12715	SH	DEFINED	01	12235
480								
GREATER BAY BANCORP	COM	391648102	76	2870	SH	OTHER	01	2870
GREATER BAY BANCORP	COM	391648102	4075	154780	SH	DEFINED	05	154780
GREATER BAY BANCORP	COM	391648102	314	11933	SH	DEFINED	08	11933
GREATER BAY BANCORP	COM	391648102	4866	184810	SH	DEFINED	21	184810
GREEN MOUNTAIN PWR CORP	COM	393154109	213	7133	SH	DEFINED	01	4233
2900								
GREEN MOUNTAIN PWR CORP	COM	393154109	33	1100	SH	OTHER	01	
1100								
GREEN MOUNTAIN PWR CORP	COM	393154109	486	16300	SH	DEFINED	05	16300
GREEN MOUNTAIN PWR CORP	COM	393154109	1	25	SH	DEFINED	08	25
GREEN MOUNTAIN PWR CORP	COM	393154109	101	3400	SH	DEFINED	21	3400
GREENBRIER COS INC	COM	393657101	41	1500	SH	DEFINED	01	1500
GREENBRIER COS INC	COM	393657101	1355	50000	SH	DEFINED	05	50000
GREENBRIER COS INC	COM	393657101	27	994	SH	DEFINED	08	994
GREENHILL & CO INC	COM	395259104	960	23700	SH	DEFINED	01	23700
GREENHILL & CO INC	COM	395259104	142	3500	SH	OTHER	01	3500
GREENHILL & CO INC	COM	395259104	940	23200	SH	DEFINED	05	23200
GREENHILL & CO INC	COM	395259104	163	4031	SH	DEFINED	08	4031
GREENHILL & CO INC	COM	395259104	4254	105000	SH	DEFINED	21	103800
1200								
GREIF INC	CL A	397624107	2567	42008	SH	DEFINED	01	37308
4700								
GREIF INC	CL A	397624107	141	2300	SH	OTHER	01	2300
GREIF INC	CL A	397624107	55	900	SH	DEFINED	05	900
GREIF INC	CL A	397624107	49	800	SH	DEFINED	08	800
GREIF INC	CL A	397624107	25411	415890	SH	DEFINED	21	346490
69400								
GREY WOLF INC	COM	397888108	211	28440	SH	DEFINED	01	28260
180								
GREY WOLF INC	COM	397888108	10	1300	SH	OTHER	01	
1300								
GREY WOLF INC	COM	397888108	4809	648961	SH	DEFINED	05	648961
GREY WOLF INC	COM	397888108	142	19125	SH	DEFINED	08	19125
GREY WOLF INC	COM	397888108	371	50000	SH	CALL	DEFINED	50000
GREY WOLF INC	COM	397888108	371	50000	SH	PUT	DEFINED	50000
GREY WOLF INC	COM	397888108	5815	784760	SH	DEFINED	21	784760
GRIFFON CORP	COM	398433102	702	31637	SH	DEFINED	01	8836
22801								
GRIFFON CORP	COM	398433102	4	165	SH	OTHER	01	
165								
GRIFFON CORP	COM	398433102	3005	135352	SH	DEFINED	05	135352
GRIFFON CORP	COM	398433102	146	6564	SH	DEFINED	08	6564
GRIFFON CORP	COM	398433102	395	17800	SH	DEFINED	21	17800
GROUP 1 AUTOMOTIVE INC	COM	398905109	361	15025	SH	DEFINED	01	4475
8250	2300							
GROUP 1 AUTOMOTIVE INC	COM	398905109	32	1350	SH	OTHER	01	
1350								
GROUP 1 AUTOMOTIVE INC	COM	398905109	2023	84150	SH	DEFINED	05	84150

GROUP 1 AUTOMOTIVE INC	COM	398905109	140	5827	SH	DEFINED	08	5827	
GROUP 1 AUTOMOTIVE INC	COM	398905109	377	15700	SH	DEFINED	21	15700	
GRUPO TELEVISIA SA DE CV 6175	SP ADR REP O	40049J206	906	14585	SH	DEFINED	01	8410	
GRUPO TELEVISIA SA DE CV	SP ADR REP O	40049J206	30	490	SH	OTHER	01	490	
GRUPO TELEVISIA SA DE CV	SP ADR REP O	40049J206	1927	31039	SH	DEFINED	17	31039	
GRUPO TELEVISIA SA DE CV	SP ADR REP O	40049J206	81	1300	SH	DEFINED	20	1300	
GRUPO TELEVISIA SA DE CV	SP ADR REP O	40049J206	10588	170529	SH	DEFINED	21	170529	
GTECH HLDGS CORP 1100	COM	400518106	522	17850	SH	DEFINED	01	16750	
GTECH HLDGS CORP 350	COM	400518106	117	4014	SH	OTHER	01	3664	
GTECH HLDGS CORP	COM	400518106	7752	265131	SH	DEFINED	05	265131	
GTECH HLDGS CORP	COM	400518106	742	25372	SH	DEFINED	08	25372	
GTECH HLDGS CORP	COM	400518106	2632	90000	SH	CALL	DEFINED	08	90000
GTECH HLDGS CORP	COM	400518106	499	17051	SH	DEFINED	17	17051	
GUESS INC 1000	COM	401617105	17	1000	SH	OTHER	01		
GUESS INC	COM	401617105	250	15078	SH	DEFINED	08	15078	
GUIDANT CORP 12660	COM	401698105	97429	1447687	SH	DEFINED	01	1435027	
GUIDANT CORP 16703	COM	401698105	5159	76651	SH	OTHER	01	59948	
GUIDANT CORP	COM	401698105	8889	132080	SH	DEFINED	05	132080	
GUIDANT CORP	COM	401698105	2945	43760	SH	DEFINED	08	43760	
GUIDANT CORP	COM	401698105	12807	190300	SH	CALL	DEFINED	08	190300
GUIDANT CORP	COM	401698105	36342	540000	SH	PUT	DEFINED	08	540000
GUIDANT CORP	COM	401698105	27	400	SH	DEFINED	13	400	
GUIDANT CORP	COM	401698105	5317	79000	SH	DEFINED	17	79000	
GUIDANT CORP 1500000	COM	401698105	100950	1500000	SH	OTHER	17		
GUIDANT CORP	COM	401698105	3373	50126	SH	DEFINED	21	50126	
GUILFORD PHARMACEUTICALS INC	COM	401829106	54	23686	SH	DEFINED	01	23686	
GUILFORD PHARMACEUTICALS INC	COM	401829106	2	1000	SH	OTHER	01	1000	
GUILFORD PHARMACEUTICALS INC	COM	401829106	38	16573	SH	DEFINED	08	16573	
GUITAR CTR MGMT INC 3070	COM	402040109	523	8959	SH	DEFINED	01	5889	
GUITAR CTR MGMT INC	COM	402040109	6288	107725	SH	DEFINED	05	107725	
GUITAR CTR MGMT INC	COM	402040109	153	2628	SH	DEFINED	08	2628	
GUITAR CTR MGMT INC	COM	402040109	1757	30100	SH	DEFINED	21	30100	
GULFMARK OFFSHORE INC 18500	COM	402629109	7016	256890	SH	DEFINED	01	238390	
GULFMARK OFFSHORE INC	COM	402629109	44	1600	SH	OTHER	01	1600	
GULFMARK OFFSHORE INC	COM	402629109	309	11300	SH	DEFINED	05	11300	
GULFMARK OFFSHORE INC	COM	402629109	159	5818	SH	DEFINED	08	5818	
GULFMARK OFFSHORE INC 288400	COM	402629109	23137	847200	SH	DEFINED	21	558800	
GYMBOREE CORP 15300	COM	403777105	2465	180450	SH	DEFINED	01	165150	
GYMBOREE CORP	COM	403777105	1284	94025	SH	DEFINED	05	94025	
GYMBOREE CORP	COM	403777105	132	9675	SH	DEFINED	08	9675	
GYMBOREE CORP 176700	COM	403777105	11080	811100	SH	DEFINED	21	634400	
GYRODYNE CO AMER INC	COM	403820103	602	13747	SH	DEFINED	01	13747	
HCA INC 37480	COM	404119109	23672	417721	SH	DEFINED	01	380241	
HCA INC 7538	COM	404119109	3873	68335	SH	OTHER	01	60797	
HCA INC	COM	404119109	25237	445335	SH	DEFINED	05	445335	
HCA INC	COM	404119109	17511	308992	SH	DEFINED	08	308992	
HCA INC	COM	404119109	9232	162900	SH	CALL	DEFINED	08	162900
HCA INC	COM	404119109	10767	190000	SH	PUT	DEFINED	08	190000
HCA INC	COM	404119109	618	10900	SH	DEFINED	17	10900	
HCA INC	COM	404119109	21511	379587	SH	DEFINED	21	379587	
HCC INS HLDGS INC 2555	COM	404132102	364	9603	SH	DEFINED	01	7048	
HCC INS HLDGS INC 225	COM	404132102	105	2780	SH	OTHER	01	2555	
HCC INS HLDGS INC	COM	404132102	6002	158481	SH	DEFINED	05	158481	
HCC INS HLDGS INC	COM	404132102	629	16616	SH	DEFINED	08	16616	
HCC INS HLDGS INC	COM	404132102	19	500	SH	DEFINED	21	500	
HDFC BANK LTD 2500	ADR REPS 3 S	40415F101	116	2500	SH	DEFINED	01		
HDFC BANK LTD 3500	ADR REPS 3 S	40415F101	163	3500	SH	OTHER	01		
HNI CORP 505	COM	404251100	472	9225	SH	DEFINED	01	8720	
HNI CORP 3225	COM	404251100	213	4170	SH	OTHER	01	945	
HNI CORP	COM	404251100	5937	116072	SH	DEFINED	05	116072	
HNI CORP	COM	404251100	608	11888	SH	DEFINED	08	11888	
HMS HLDGS CORP 16000	COM	40425J101	1370	205650	SH	DEFINED	01	189650	
HMS HLDGS CORP 278500	COM	40425J101	3554	533700	SH	DEFINED	21	255200	

HRPT PPTYS TR 1200	COM SH BEN I	40426W101	282	22651	SH	DEFINED	01	21451
HRPT PPTYS TR 4468	COM SH BEN I	40426W101	238	19132	SH	OTHER	01	14664
HRPT PPTYS TR	COM SH BEN I	40426W101	2	200	SH	DEFINED	05	200
HRPT PPTYS TR	COM SH BEN I	40426W101	3	202	SH	DEFINED	08	202
HSBC HLDGS PLC 10160	SPON ADR NEW	404280406	7693	96585	SH	DEFINED	01	86425
HSBC HLDGS PLC 57456	SPON ADR NEW	404280406	10670	133957	SH	OTHER	01	76501
HSBC HLDGS PLC	SPON ADR NEW	404280406	157	1975	SH	DEFINED	05	1975
HSBC HLDGS PLC	SPON ADR NEW	404280406	8	100	SH	DEFINED	13	100
HSBC HLDGS PLC	SPON ADR NEW	404280406	9184	115300	SH	DEFINED	21	115300
HAEMONETICS CORP 8230 7050	COM	405024100	1273	31335	SH	DEFINED	01	16055
HAEMONETICS CORP 2680	COM	405024100	109	2680	SH	OTHER	01	
HAEMONETICS CORP	COM	405024100	3041	74825	SH	DEFINED	05	74825
HAEMONETICS CORP	COM	405024100	151	3717	SH	DEFINED	08	3717
HAEMONETICS CORP	COM	405024100	32	790	SH	DEFINED	20	790
HAEMONETICS CORP 34900	COM	405024100	18853	463900	SH	DEFINED	21	429000
HAGGAR CORP 1900	COM	405173105	68	3325	SH	DEFINED	01	1425
HAGGAR CORP 175	COM	405173105	4	175	SH	OTHER	01	
HAGGAR CORP	COM	405173105	391	19225	SH	DEFINED	05	19225
HAGGAR CORP	COM	405173105	7	334	SH	DEFINED	08	334
HAGGAR CORP	COM	405173105	85	4200	SH	DEFINED	21	4200
HAIN CELESTIAL GROUP INC 700	COM	405217100	397	20344	SH	DEFINED	01	19644
HAIN CELESTIAL GROUP INC 2555	COM	405217100	116	5924	SH	OTHER	01	3369
HAIN CELESTIAL GROUP INC	COM	405217100	2108	108100	SH	DEFINED	05	108100
HAIN CELESTIAL GROUP INC	COM	405217100	31	1577	SH	DEFINED	08	1577
HAIN CELESTIAL GROUP INC	COM	405217100	3410	174860	SH	DEFINED	21	174860
HALLIBURTON CO 62071	COM	406216101	27168	568139	SH	DEFINED	01	506068
HALLIBURTON CO 49408	COM	406216101	8371	175054	SH	OTHER	01	125646
HALLIBURTON CO 455	COM	406216101	51192	1070504	SH	DEFINED	05	1070049
HALLIBURTON CO	COM	406216101	4016	83988	SH	DEFINED	08	83988
HALLIBURTON CO	COM	406216101	6872	143700	SH	CALL	DEFINED	143700
HALLIBURTON CO	COM	406216101	3634	76000	SH	PUT	DEFINED	76000
HALLIBURTON CO	COM	406216101	823	17212	SH	DEFINED	17	17212
HALLIBURTON CO 626000	COM	406216101	29935	626000	SH	OTHER	17	
HALLIBURTON CO	COM	406216101	4782	100000	SH	CALL	DEFINED	100000
HALLIBURTON CO	COM	406216101	14346	300000	SH	PUT	DEFINED	300000
HALLIBURTON CO 2340	COM	406216101	17981	376008	SH	DEFINED	21	373668
HALLIBURTON CO	NOTE	3.125% 406216AM3	97	70000	PRN	DEFINED	01	70000
HALLIBURTON CO	NOTE	3.125% 406216AM3	12090	8745000	PRN	DEFINED	05	8745000
HALLIBURTON CO	NOTE	3.125% 406216AM3	1461	1057000	PRN	DEFINED	08	1057000
HAMPSHIRE GROUP LTD	COM	408859106	106	5400	SH	DEFINED	01	5400
HAMPSHIRE GROUP LTD	COM	408859106	71	3600	SH	OTHER	01	3600
HAMPSHIRE GROUP LTD	COM	408859106	5523	281640	SH	DEFINED	21	281640
JOHN HANCOCK BK &THRIFT OPP	SH BEN INT	409735107	77	7879	SH	DEFINED	01	7879
JOHN HANCOCK BK &THRIFT OPP	SH BEN INT	409735107	39	4000	SH	OTHER	01	4000
HANCOCK FABRICS INC 11142	COM	409900107	863	129993	SH	DEFINED	01	118851
HANCOCK FABRICS INC	COM	409900107	324	48750	SH	DEFINED	05	48750
HANCOCK FABRICS INC	COM	409900107	53	8025	SH	DEFINED	08	8025
HANCOCK FABRICS INC 170350	COM	409900107	5264	792700	SH	DEFINED	21	622350
HANCOCK HLDG CO	COM	410120109	122	3545	SH	DEFINED	01	3545
HANCOCK HLDG CO	COM	410120109	40	1164	SH	OTHER	01	1164
HANCOCK HLDG CO	COM	410120109	698	20300	SH	DEFINED	05	20300
HANCOCK HLDG CO	COM	410120109	145	4220	SH	DEFINED	08	4220
HANCOCK HLDG CO	COM	410120109	3247	94401	SH	DEFINED	21	94401
HANDLEMAN CO DEL	COM	410252100	18	1100	SH	DEFINED	01	1100
HANDLEMAN CO DEL	COM	410252100	274	16600	SH	DEFINED	05	16600
HANDLEMAN CO DEL	COM	410252100	112	6800	SH	DEFINED	08	6800
HANGER ORTHOPEDIC GROUP INC	COM NEW	41043F208	3	600	SH	OTHER	01	600
HANGER ORTHOPEDIC GROUP INC	COM NEW	41043F208	64	12659	SH	DEFINED	08	12659
HANMI FINL CORP 600	COM	410495105	10	600	SH	OTHER	01	
HANMI FINL CORP	COM	410495105	351	21000	SH	DEFINED	05	21000
HANMI FINL CORP	COM	410495105	50	3011	SH	DEFINED	08	3011
HANOVER COMPRESSOR CO 750	COM	410768105	134	11659	SH	DEFINED	01	10909
HANOVER COMPRESSOR CO 175	COM	410768105	11	925	SH	OTHER	01	750
HANOVER COMPRESSOR CO	COM	410768105	2727	236885	SH	DEFINED	05	236885

HANOVER COMPRESSOR CO	COM		410768105	257	22286	SH	DEFINED	08	22286	
HANOVER COMPRESSOR CO	COM		410768105	200	17351	SH	DEFINED	17	17351	
HANOVER COMPRESSOR CO	NOTE	4.750%	410768AE5	15	15000	PRN	DEFINED	01	15000	
HANOVER COMPRESSOR CO	NOTE	4.750%	410768AE5	2534	2460000	PRN	DEFINED	05	2460000	
HARBOR FLA BANCSHARES INC	COM		411901101	429	11464	SH	DEFINED	01	11464	
HARBOR FLA BANCSHARES INC	COM		411901101	183	4900	SH	DEFINED	05	4900	
HARBOR FLA BANCSHARES INC	COM		411901101	97	2592	SH	DEFINED	08	2592	
HARLAND JOHN H CO	COM		412693103	1321	34775	SH	DEFINED	01	9075	
25700										
HARLAND JOHN H CO	COM		412693103	1	27	SH	OTHER	01		
27										
HARLAND JOHN H CO	COM		412693103	3523	92700	SH	DEFINED	05	92700	
HARLAND JOHN H CO	COM		412693103	121	3191	SH	DEFINED	08	3191	
HARLAND JOHN H CO	COM		412693103	695	18300	SH	DEFINED	21	18300	
HARLEY DAVIDSON INC	COM		412822108	22528	454188	SH	DEFINED	01	434704	
19484										
HARLEY DAVIDSON INC	COM		412822108	12765	257361	SH	OTHER	01	168074	
89287										
HARLEY DAVIDSON INC	COM		412822108	15581	314139	SH	DEFINED	05	314139	
HARLEY DAVIDSON INC	COM		412822108	2113	42596	SH	DEFINED	08	42596	
HARLEY DAVIDSON INC	COM		412822108	5322	107300	SH	CALL	DEFINED	08	107300
HARLEY DAVIDSON INC	COM		412822108	3651	73600	SH	PUT	DEFINED	08	73600
HARLEY DAVIDSON INC	COM		412822108	7	148	SH	OTHER	13	148	
HARLEY DAVIDSON INC	COM		412822108	1949	39296	SH	DEFINED	21	39296	
HARLEYSVILLE GROUP INC	COM		412824104	88	4200	SH	DEFINED	01	4200	
HARLEYSVILLE GROUP INC	COM		412824104	67	3200	SH	OTHER	01	3200	
HARLEYSVILLE GROUP INC	COM		412824104	211	10100	SH	DEFINED	05	10100	
HARLEYSVILLE GROUP INC	COM		412824104	71	3381	SH	DEFINED	08	3381	
HARLEYSVILLE GROUP INC	COM		412824104	4616	220990	SH	DEFINED	21	220990	
HARLEYSVILLE NATL CORP PA	COM		412850109	42	1800	SH	DEFINED	01	1800	
HARLEYSVILLE NATL CORP PA	COM		412850109	66	2838	SH	OTHER	01	2838	
HARLEYSVILLE NATL CORP PA	COM		412850109	222	9600	SH	DEFINED	05	9600	
HARLEYSVILLE NATL CORP PA	COM		412850109	30	1300	SH	DEFINED	08	1300	
HARMAN INTL INDS INC	COM		413086109	2118	26029	SH	DEFINED	01	24919	
1110										
HARMAN INTL INDS INC	COM		413086109	426	5230	SH	OTHER	01	4630	
600										
HARMAN INTL INDS INC	COM		413086109	11685	143615	SH	DEFINED	05	143615	
HARMAN INTL INDS INC	COM		413086109	1736	21337	SH	DEFINED	08	21337	
HARMAN INTL INDS INC	COM		413086109	1697	20863	SH	DEFINED	17	20863	
HARMONIC INC	COM		413160102	119	24654	SH	DEFINED	01	20533	
4121										
HARMONIC INC	COM		413160102	11	2379	SH	OTHER	01		
2379										
HARMONIC INC	COM		413160102	921	190750	SH	DEFINED	05	190750	
HARMONIC INC	COM		413160102	18	3710	SH	DEFINED	08	3710	
HARMONIC INC	COM		413160102	235	48600	SH	DEFINED	21	48600	
HAROLDS STORES INC	COM		413353103	21	12400	SH	DEFINED	01	12400	
HARRAHS ENTMT INC	COM		413619107	11163	154891	SH	DEFINED	01	142791	
12100										
HARRAHS ENTMT INC	COM		413619107	955	13245	SH	OTHER	01	11273	
1972										
HARRAHS ENTMT INC	COM		413619107	56590	785207	SH	DEFINED	05	784757	
450										
HARRAHS ENTMT INC	COM		413619107	2935	40719	SH	DEFINED	08	40719	
HARRAHS ENTMT INC	COM		413619107	123	1700	SH	CALL	DEFINED	08	1700
HARRAHS ENTMT INC	COM		413619107	40	550	SH	DEFINED	20	550	
HARRAHS ENTMT INC	COM		413619107	38460	533642	SH	DEFINED	21	533442	
200										
HARRIS CORP DEL	COM		413875105	3932	125978	SH	DEFINED	01	122648	
3330										
HARRIS CORP DEL	COM		413875105	702	22504	SH	OTHER	01	19680	
2824										
HARRIS CORP DEL	COM		413875105	13444	430758	SH	DEFINED	05	430758	
HARRIS CORP DEL	COM		413875105	800	25645	SH	DEFINED	08	25645	
HARRIS CORP DEL	COM		413875105	4424	141760	SH	DEFINED	21	141760	
HARRIS INTERACTIVE INC	COM		414549105	833	171000	SH	DEFINED	01	171000	
HARRIS INTERACTIVE INC	COM		414549105	59	12200	SH	OTHER	01	12200	
HARRIS INTERACTIVE INC	COM		414549105	399	81903	SH	DEFINED	05	81903	
HARRIS INTERACTIVE INC	COM		414549105	16	3371	SH	DEFINED	08	3371	
HARRIS INTERACTIVE INC	COM		414549105	1512	310439	SH	DEFINED	21	306539	
3900										
HARSCO CORP	COM		415864107	3151	57755	SH	DEFINED	01	56820	
935										
HARSCO CORP	COM		415864107	550	10078	SH	OTHER	01	5037	
5041										
HARSCO CORP	COM		415864107	8282	151827	SH	DEFINED	05	151827	
HARSCO CORP	COM		415864107	728	13343	SH	DEFINED	08	13343	
HARSCO CORP	COM		415864107	9325	170940	SH	DEFINED	21	170940	
HARTE-HANKS INC	COM		416196103	374	12575	SH	DEFINED	01	11880	
695										
HARTE-HANKS INC	COM		416196103	43	1455	SH	OTHER	01	995	
460										
HARTE-HANKS INC	COM		416196103	4588	154329	SH	DEFINED	05	154329	
HARTE-HANKS INC	COM		416196103	525	17657	SH	DEFINED	08	17657	

HARTFORD FINL SVCS GROUP INC 146720	COM		416515104	199929	2673567	SH	DEFINED	01	2526847
HARTFORD FINL SVCS GROUP INC 187797	COM		416515104	55345	740104	SH	OTHER	01	552307
HARTFORD FINL SVCS GROUP INC 113670	COM		416515104	79958	1069246	SH	DEFINED	05	955576
HARTFORD FINL SVCS GROUP INC	COM		416515104	2717	36337	SH	DEFINED	08	36337
HARTFORD FINL SVCS GROUP INC 180	COM		416515104	29	390	SH	DEFINED	13	210
HARTFORD FINL SVCS GROUP INC 790	COM		416515104	69931	935159	SH	DEFINED	21	934369
HARTMARX CORP	COM		417119104	20	2000	SH	DEFINED	01	2000
HARTMARX CORP	COM		417119104	197	19600	SH	DEFINED	05	19600
HARTMARX CORP	COM		417119104	136	13459	SH	DEFINED	08	13459
HARVEST NATURAL RESOURCES IN	COM		41754V103	73	6700	SH	DEFINED	01	6700
HARVEST NATURAL RESOURCES IN	COM		41754V103	49	4500	SH	OTHER	01	4500
HARVEST NATURAL RESOURCES IN	COM		41754V103	313	28600	SH	DEFINED	05	28600
HARVEST NATURAL RESOURCES IN	COM		41754V103	39	3529	SH	DEFINED	08	3529
HARVEST NATURAL RESOURCES IN	COM		41754V103	3840	351300	SH	DEFINED	21	351300
HASBRO INC 3765	COM		418056107	1263	60759	SH	DEFINED	01	56994
HASBRO INC 600	COM		418056107	167	8052	SH	OTHER	01	7452
HASBRO INC 1	COM		418056107	1359	65356	SH	DEFINED	05	65355
HASBRO INC	COM		418056107	614	29531	SH	DEFINED	08	29531
HASBRO INC	COM		418056107	42	2000	SH	DEFINED	08	2000
HASBRO INC	COM		418056107	3793	182432	SH	DEFINED	21	182432
HAVERTY FURNITURE INC 200 11700	COM		419596101	1710	115700	SH	DEFINED	01	103800
HAVERTY FURNITURE INC 15275	COM		419596101	226	15275	SH	OTHER	01	
HAVERTY FURNITURE INC	COM		419596101	1078	72950	SH	DEFINED	05	72950
HAVERTY FURNITURE INC	COM		419596101	23	1554	SH	DEFINED	08	1554
HAVERTY FURNITURE INC 60900	COM		419596101	4149	280700	SH	DEFINED	21	219800
HAVERTY FURNITURE INC	CL A		419596200	44	3000	SH	DEFINED	01	3000
HAVERTY FURNITURE INC 211004	CL A		419596200	3121	211004	SH	OTHER	01	
HAWAIIAN ELEC INDUSTRIES 7430	COM		419870100	55201	2058975	SH	DEFINED	01	2051545
HAWAIIAN ELEC INDUSTRIES 400	COM		419870100	279	10410	SH	OTHER	01	10010
HAWAIIAN ELEC INDUSTRIES	COM		419870100	4917	183406	SH	DEFINED	05	183406
HAWAIIAN ELEC INDUSTRIES	COM		419870100	1040	38802	SH	DEFINED	08	38802
HAWAIIAN ELEC INDUSTRIES	COM		419870100	504	18800	SH	DEFINED	21	18800
HAYES LEMMERZ INTL INC	COM NEW		420781304	205	28800	SH	DEFINED	05	28800
HAYES LEMMERZ INTL INC	COM NEW		420781304	14	2000	SH	DEFINED	08	2000
HAYES LEMMERZ INTL INC 9300	COM NEW		420781304	66	9300	SH	DEFINED	21	
HEALTHCARE SVCS GRP INC 900	COM		421906108	324	16150	SH	DEFINED	01	15250
HEALTHCARE SVCS GRP INC	COM		421906108	123	6150	SH	OTHER	01	6150
HEALTHCARE SVCS GRP INC	COM		421906108	1156	57575	SH	DEFINED	05	57575
HEALTHCARE SVCS GRP INC	COM		421906108	92	4600	SH	DEFINED	08	4600
HEALTHCARE SVCS GRP INC	COM		421906108	8525	424560	SH	DEFINED	21	424560
HEALTH CARE PPTY INVS INC 34600	COM		421915109	3511	129842	SH	DEFINED	01	95242
HEALTH CARE PPTY INVS INC 11176	COM		421915109	1960	72486	SH	OTHER	01	61310
HEALTH CARE PPTY INVS INC	COM		421915109	19	700	SH	DEFINED	21	700
HEALTH MGMT ASSOC INC NEW 1105	CL A		421933102	1628	62181	SH	DEFINED	01	61076
HEALTH MGMT ASSOC INC NEW 4855	CL A		421933102	224	8555	SH	OTHER	01	3700
HEALTH MGMT ASSOC INC NEW	CL A		421933102	2647	101105	SH	DEFINED	05	101105
HEALTH MGMT ASSOC INC NEW	CL A		421933102	1680	64186	SH	DEFINED	08	64186
HEALTH MGMT ASSOC INC NEW 1600	CL A		421933102	9046	345516	SH	DEFINED	21	343916
HEALTH MGMT ASSOC INC NEW	NOTE	1.500%	421933AF9	4	4000	PRN	DEFINED	01	4000
HEALTH MGMT ASSOC INC NEW	NOTE	1.500%	421933AF9	2160	2000000	PRN	DEFINED	08	2000000
HEALTHCARE RLTY TR 811	COM		421946104	31	811	SH	DEFINED	01	
HEALTHCARE RLTY TR 278 18289	COM		421946104	965	24997	SH	OTHER	01	6430
HEALTHCARE RLTY TR	COM		421946104	48	1249	SH	DEFINED	08	1249
HEALTHCARE RLTY TR	COM		421946104	288	7468	SH	DEFINED	17	7468
HEADWATERS INC 6135 4165	COM		42210P102	670	19475	SH	DEFINED	01	9175
HEADWATERS INC 5565	COM		42210P102	191	5565	SH	OTHER	01	
HEADWATERS INC	COM		42210P102	3986	115950	SH	DEFINED	05	115950
HEADWATERS INC	COM		42210P102	260	7548	SH	DEFINED	08	7548
HEADWATERS INC	COM		42210P102	945	27500	SH	DEFINED	21	27500
HEALTH CARE REIT INC	COM		42217K106	352	9350	SH	DEFINED	01	9150

200								
HEALTH CARE REIT INC	COM	42217K106	253	6700 SH	OTHER	01		2800
3900								
HEALTH CARE REIT INC	COM	42217K106	344	9125 SH	DEFINED	08		9125
HEALTHEXTRAS INC	COM	422211102	640	31900 SH	DEFINED	01		610
31290								
HEALTHEXTRAS INC	COM	422211102	49	2440 SH	OTHER	01		1290
1150								
HEALTHEXTRAS INC	COM	422211102	2562	127662 SH	DEFINED	05		127662
HEALTHEXTRAS INC	COM	422211102	89	4446 SH	DEFINED	08		4446
HEALTHEXTRAS INC	COM	422211102	131	6550 SH	DEFINED	20		6550
HEALTHEXTRAS INC	COM	422211102	9378	467280 SH	DEFINED	21		467280
HEALTH NET INC	COM	42222G108	821	21525 SH	DEFINED	01		20450
1075								
HEALTH NET INC	COM	42222G108	109	2855 SH	OTHER	01		2580
275								
HEALTH NET INC	COM	42222G108	10511	275440 SH	DEFINED	05		275440
HEALTH NET INC	COM	42222G108	791	20725 SH	DEFINED	08		20725
HEALTH NET INC	COM	42222G108	841	22028 SH	DEFINED	17		22028
HEALTH NET INC	COM	42222G108	382	10000 SH	DEFINED	21		10000
HEALTHTRONICS INC	COM	42222L107	35	2700 SH	DEFINED	05		2700
HEALTHTRONICS INC	COM	42222L107	22	1700 SH	DEFINED	08		1700
HEALTHTRONICS INC	COM	42222L107	645	49683 SH	DEFINED			49683
HEARTLAND EXPRESS INC	COM	422347104	1499	77137 SH	DEFINED	01		62717
14420								
HEARTLAND EXPRESS INC	COM	422347104	253	13030 SH	OTHER	01		
13030								
HEARTLAND EXPRESS INC	COM	422347104	4103	211190 SH	DEFINED	05		211190
HEARTLAND EXPRESS INC	COM	422347104	67	3440 SH	DEFINED	08		3440
HEARTLAND EXPRESS INC	COM	422347104	3783	194703 SH	DEFINED	21		192503
2200								
HEARTLAND FINL USA INC	COM	42234Q102	158	8100 SH	DEFINED	05		8100
HEARTLAND FINL USA INC	COM	42234Q102	74	3790 SH	DEFINED	08		3790
HECLA MNG CO	COM	422704106	525	115075 SH	DEFINED	01		105475
9600								
HECLA MNG CO	COM	422704106	21	4710 SH	OTHER	01		2210
2500								
HECLA MNG CO	COM	422704106	56	12204 SH	DEFINED	08		12204
HECLA MNG CO	COM	422704106	2033	445900 SH	DEFINED	21		333900
112000								
HEIDRICK & STRUGGLES INTL IN	COM	422819102	353	13550 SH	DEFINED	01		3950
9300								
HEIDRICK & STRUGGLES INTL IN	COM	422819102	10	400 SH	OTHER	01		
400								
HEIDRICK & STRUGGLES INTL IN	COM	422819102	1595	61150 SH	DEFINED	05		61150
HEIDRICK & STRUGGLES INTL IN	COM	422819102	103	3966 SH	DEFINED	08		3966
HEIDRICK & STRUGGLES INTL IN	COM	422819102	38	1467 SH	DEFINED	17		1467
HEIDRICK & STRUGGLES INTL IN	COM	422819102	339	13000 SH	DEFINED	21		13000
HEINZ H J CO	COM	423074103	22454	633927 SH	DEFINED	01		573975
59952								
HEINZ H J CO	COM	423074103	18611	525434 SH	OTHER	01		445494
79940								
HEINZ H J CO	COM	423074103	5008	141392 SH	DEFINED	05		141392
HEINZ H J CO	COM	423074103	2362	66688 SH	DEFINED	08		66688
HEINZ H J CO	COM	423074103	40733	1150000 SH	OTHER	17		
1150000								
HEINZ H J CO	COM	423074103	7495	211614 SH	DEFINED	21		211614
HELIX TECHNOLOGY CORP	COM	423319102	70	5250 SH	DEFINED	01		1372
3878								
HELIX TECHNOLOGY CORP	COM	423319102	61	4618 SH	OTHER	01		3818
800								
HELIX TECHNOLOGY CORP	COM	423319102	988	74400 SH	DEFINED	05		74400
HELIX TECHNOLOGY CORP	COM	423319102	25	1874 SH	DEFINED	08		1874
HELIX TECHNOLOGY CORP	COM	423319102	231	17400 SH	DEFINED	21		17400
HELMERICH & PAYNE INC	COM	423452101	717	15281 SH	DEFINED	01		14381
900								
HELMERICH & PAYNE INC	COM	423452101	72	1525 SH	OTHER	01		500
1025								
HELMERICH & PAYNE INC	COM	423452101	5439	115926 SH	DEFINED	05		115926
HELMERICH & PAYNE INC	COM	423452101	431	9190 SH	DEFINED	08		9190
HELMERICH & PAYNE INC	COM	423452101	235	5000 SH	DEFINED	21		5000
HENRY JACK & ASSOC INC	COM	426281101	634	34640 SH	DEFINED	01		27330
7310								
HENRY JACK & ASSOC INC	COM	426281101	286	15620 SH	OTHER	01		15295
325								
HENRY JACK & ASSOC INC	COM	426281101	3296	180015 SH	DEFINED	05		180015
HENRY JACK & ASSOC INC	COM	426281101	359	19621 SH	DEFINED	08		19621
HENRY JACK & ASSOC INC	COM	426281101	25	1370 SH	DEFINED	20		1370
HENRY JACK & ASSOC INC	COM	426281101	164	8955 SH	DEFINED	21		8955
HERCULES INC	COM	427056106	332	23473 SH	DEFINED	01		22973
500								
HERCULES INC	COM	427056106	192	13600 SH	OTHER	01		13600
HERCULES INC	COM	427056106	2865	202455 SH	DEFINED	05		202455
HERCULES INC	COM	427056106	489	34558 SH	DEFINED	08		34558
HERCULES INC	COM	427056106	218	15383 SH	DEFINED	21		15383

HERITAGE PPTY INVT TR INC	COM	42725M107	542	15475	SH	DEFINED	01	15475	
HERITAGE PPTY INVT TR INC	COM	42725M107	732	20900	SH	DEFINED	05	20900	
HERITAGE PPTY INVT TR INC	COM	42725M107	49	1400	SH	DEFINED	08	1400	
HERLEY INDS INC DEL	COM	427398102	13	700	SH	DEFINED	01	700	
HERLEY INDS INC DEL	COM	427398102	168	9200	SH	DEFINED	05	9200	
HERLEY INDS INC DEL	COM	427398102	122	6683	SH	DEFINED	08	6683	
HERSHA HOSPITALITY TR	SH BEN INT A	427825104	147	15400	SH	DEFINED	05	15400	
HERSHA HOSPITALITY TR	SH BEN INT A	427825104	10	1000	SH	DEFINED	08	1000	
HERSHEY CO 14438	COM	427866108	21492	346095	SH	DEFINED	01	331657	
HERSHEY CO 50649	COM	427866108	20887	336350	SH	OTHER	01	285701	
HERSHEY CO 46950	COM	427866108	8279	133310	SH	DEFINED	05	86360	
HERSHEY CO	COM	427866108	3296	53069	SH	DEFINED	08	53069	
HERSHEY CO	COM	427866108	704	11340	SH	DEFINED	20	11340	
HERSHEY CO 5730	COM	427866108	27656	445347	SH	DEFINED	21	439617	
HEWLETT PACKARD CO 3443573	COM	428236103	81935	3485114	SH	DEFINED	01	41541	
HEWLETT PACKARD CO 1082847 2419069	COM	428236103	199721	8495166	SH	OTHER	01	4993250	
HEWLETT PACKARD CO 114375	COM	428236103	67830	2885172	SH	DEFINED	05	2770797	
HEWLETT PACKARD CO	COM	428236103	30639	1303236	SH	DEFINED	08	1303236	
HEWLETT PACKARD CO	COM	428236103	16457	700000	SH	CALL	DEFINED	08	700000
HEWLETT PACKARD CO	COM	428236103	3793	161328	SH	DEFINED	17	161328	
HEWLETT PACKARD CO 1500000	COM	428236103	35265	1500000	SH	OTHER	17		
HEWLETT PACKARD CO	COM	428236103	30328	1290000	SH	CALL	DEFINED	17	1290000
HEWLETT PACKARD CO	COM	428236103	2156	91700	SH	DEFINED	20	91700	
HEWLETT PACKARD CO 54200	COM	428236103	46830	1991929	SH	DEFINED	21	1937729	
HEXCEL CORP NEW	COM	428291108	602	35600	SH	DEFINED	05	35600	
HEXCEL CORP NEW	COM	428291108	86	5098	SH	DEFINED	08	5098	
HI / FN INC 5404	COM	428358105	302	49985	SH	DEFINED	01	44581	
HI / FN INC 63307	COM	428358105	3516	582068	SH	DEFINED	21	518761	
HIBBETT SPORTING GOODS INC 6210	COM	428565105	733	19362	SH	DEFINED	01	13152	
HIBBETT SPORTING GOODS INC	COM	428565105	13058	345079	SH	DEFINED	05	345079	
HIBBETT SPORTING GOODS INC	COM	428565105	203	5357	SH	DEFINED	08	5357	
HIBBETT SPORTING GOODS INC	COM	428565105	2402	63466	SH	DEFINED	21	63466	
HIBERNIA CORP 1515	CL A	428656102	67224	2026025	SH	DEFINED	01	2024510	
HIBERNIA CORP 2100	CL A	428656102	782	23573	SH	OTHER	01	21473	
HIBERNIA CORP	CL A	428656102	11846	357030	SH	DEFINED	05	357030	
HIBERNIA CORP	CL A	428656102	1866	56251	SH	DEFINED	08	56251	
HIBERNIA CORP	CL A	428656102	1204	36285	SH	DEFINED	17	36285	
HIGHLAND HOSPITALITY CORP	COM	430141101	318	30400	SH	DEFINED	05	30400	
HIGHLAND HOSPITALITY CORP	COM	430141101	56	5380	SH	DEFINED	08	5380	
HIGHWOODS PPTYS INC 3267	COM	431284108	1859	62469	SH	DEFINED	01	59202	
HIGHWOODS PPTYS INC 2100	COM	431284108	2189	73551	SH	OTHER	01	71451	
HIGHWOODS PPTYS INC	COM	431284108	4839	162595	SH	DEFINED	05	162595	
HIGHWOODS PPTYS INC	COM	431284108	392	13186	SH	DEFINED	08	13186	
HIGHWOODS PPTYS INC	COM	431284108	144	4830	SH	DEFINED	17	4830	
HIGHWOODS PPTYS INC	COM	431284108	11897	399750	SH	DEFINED	21	399750	
HILB ROGAL & HOBBS CO 400	COM	431294107	154	4475	SH	DEFINED	01	4075	
HILB ROGAL & HOBBS CO	COM	431294107	91	2650	SH	OTHER	01	2650	
HILB ROGAL & HOBBS CO	COM	431294107	3855	112050	SH	DEFINED	05	112050	
HILB ROGAL & HOBBS CO	COM	431294107	55	1600	SH	DEFINED	08	1600	
HILB ROGAL & HOBBS CO	COM	431294107	815	23700	SH	DEFINED	21	23700	
HILLENBRAND INDS INC 560	COM	431573104	784	15500	SH	DEFINED	01	14940	
HILLENBRAND INDS INC 50	COM	431573104	242	4792	SH	OTHER	01	4742	
HILLENBRAND INDS INC	COM	431573104	6633	131226	SH	DEFINED	05	131226	
HILLENBRAND INDS INC	COM	431573104	542	10731	SH	DEFINED	08	10731	
HILTON HOTELS CORP 44690	COM	432848109	5088	213352	SH	DEFINED	01	168662	
HILTON HOTELS CORP 14271	COM	432848109	925	38771	SH	OTHER	01	24500	
HILTON HOTELS CORP	COM	432848109	5067	212450	SH	DEFINED	05	212450	
HILTON HOTELS CORP	COM	432848109	2144	89883	SH	DEFINED	08	89883	
HILTON HOTELS CORP	COM	432848109	1324	55500	SH	CALL	DEFINED	08	55500
HILTON HOTELS CORP	COM	432848109	2008	84196	SH	DEFINED	17	84196	
HILTON HOTELS CORP	COM	432848109	55	2300	SH	DEFINED	20	2300	
HILTON HOTELS CORP	COM	432848109	74548	3125711	SH	DEFINED	21	3125711	
HILTON HOTELS CORP	NOTE	3.375% 432848A22	96	80000	PRN	DEFINED	01	80000	
HILTON HOTELS CORP	NOTE	3.375% 432848A22	17819	14803000	PRN	DEFINED	05	14803000	

HOLLINGER INTL INC	CL A	435569108	90	9018 SH	DEFINED 08		9018
HOLLINGER INTL INC 725100	CL A	435569108	7258	725100 SH	OTHER 17		
HOLLY CORP 300	COM PAR \$0.0	435758305	18	380 SH	DEFINED 01		80
HOLLY CORP	COM PAR \$0.0	435758305	121	2600 SH	DEFINED 05		2600
HOLLY CORP	COM PAR \$0.0	435758305	149	3200 SH	DEFINED 08		3200
HOLLY CORP	COM PAR \$0.0	435758305	574	12300 SH	DEFINED 17		12300
HOLOGIC INC 4870 530	COM	436440101	505	12695 SH	DEFINED 01		7295
HOLOGIC INC 580	COM	436440101	23	580 SH	OTHER 01		
HOLOGIC INC	COM	436440101	10177	256016 SH	DEFINED 05		256016
HOLOGIC INC	COM	436440101	155	3900 SH	DEFINED 08		3900
HOLOGIC INC	COM	436440101	1517	38152 SH	DEFINED 21		38152
HOME DEPOT INC 425058	COM	437076102	368073	9462019 SH	DEFINED 01		9036961
HOME DEPOT INC 1016034	COM	437076102	154571	3973560 SH	OTHER 01		2957526
HOME DEPOT INC	COM	437076102	12837	330000 SH	PUT DEFINED 01		330000
HOME DEPOT INC 546600	COM	437076102	85001	2185118 SH	DEFINED 05		1638518
HOME DEPOT INC	COM	437076102	10636	273415 SH	DEFINED 08		273415
HOME DEPOT INC	COM	437076102	1945	50000 SH	CALL DEFINED 08		50000
HOME DEPOT INC	COM	437076102	39	990 SH	DEFINED 13		990
HOME DEPOT INC 310	COM	437076102	15	375 SH	OTHER 13		65
HOME DEPOT INC	COM	437076102	17666	454138 SH	DEFINED 17		454138
HOME DEPOT INC	COM	437076102	11670	300000 SH	CALL DEFINED 17		300000
HOME DEPOT INC	COM	437076102	15560	400000 SH	PUT DEFINED 17		400000
HOME DEPOT INC 25230	COM	437076102	90761	2333194 SH	DEFINED 21		2307964
HOME DEPOT INC	COM	437076102	145	3716 SH	DEFINED		3716
HOME PROPERTIES INC 14440	COM	437306103	1353	31441 SH	DEFINED 01		17001
HOME PROPERTIES INC 375	COM	437306103	960	22319 SH	OTHER 01		21944
HOME PROPERTIES INC	COM	437306103	1028	23900 SH	DEFINED 05		23900
HOME PROPERTIES INC	COM	437306103	77	1800 SH	DEFINED 08		1800
HOME PROPERTIES INC	COM	437306103	5392	125330 SH	DEFINED 21		125330
HOMEBANC CORP GA 5225	COM	43738R109	47	5225 SH	DEFINED 01		
HOMEBANC CORP GA 7425	COM	43738R109	67	7425 SH	OTHER 01		
HOMEBANC CORP GA	COM	43738R109	389	42800 SH	DEFINED 05		42800
HOMEBANC CORP GA	COM	43738R109	42	4600 SH	DEFINED 08		4600
HOMESTORE INC	COM	437852106	9	4300 SH	DEFINED 01		4300
HOMESTORE INC	COM	437852106	15	7300 SH	DEFINED 08		7300
HOMESTORE INC	COM	437852106	1218	600000 SH	DEFINED		600000
HONDA MOTOR LTD 400	AMERN SHS	438128308	289	11749 SH	DEFINED 01		11349
HONDA MOTOR LTD 2400	AMERN SHS	438128308	486	19735 SH	OTHER 01		17335
HONEYWELL INTL INC 91785	COM	438516106	56405	1539850 SH	DEFINED 01		1448065
HONEYWELL INTL INC 482204	COM	438516106	39318	1073377 SH	OTHER 01		591173
HONEYWELL INTL INC 475	COM	438516106	54072	1476180 SH	DEFINED 05		1475705
HONEYWELL INTL INC	COM	438516106	4723	128941 SH	DEFINED 08		128941
HONEYWELL INTL INC	COM	438516106	4095	111800 SH	CALL DEFINED 08		111800
HONEYWELL INTL INC	COM	438516106	733	20000 SH	PUT DEFINED 08		20000
HONEYWELL INTL INC	COM	438516106	17	475 SH	DEFINED 13		475
HONEYWELL INTL INC	COM	438516106	789	21536 SH	DEFINED 17		21536
HONEYWELL INTL INC	COM	438516106	1223	33400 SH	DEFINED 20		33400
HONEYWELL INTL INC 40620	COM	438516106	31070	848214 SH	DEFINED 21		807594
HOOPER HOLMES INC 5000	COM	439104100	273	65700 SH	DEFINED 01		60700
HOOPER HOLMES INC 5300	COM	439104100	22	5300 SH	OTHER 01		
HOOPER HOLMES INC	COM	439104100	921	221875 SH	DEFINED 05		221875
HOOPER HOLMES INC	COM	439104100	13	3200 SH	DEFINED 08		3200
HOOPER HOLMES INC	COM	439104100	2429	585290 SH	DEFINED 21		585290
HORACE MANN EDUCATORS CORP N 8405	COM	440327104	2004	106483 SH	DEFINED 01		98078
HORACE MANN EDUCATORS CORP N	COM	440327104	60	3205 SH	OTHER 01		3205
HORACE MANN EDUCATORS CORP N	COM	440327104	2442	129730 SH	DEFINED 05		129730
HORACE MANN EDUCATORS CORP N	COM	440327104	591	31380 SH	DEFINED 08		31380
HORACE MANN EDUCATORS CORP N 106500	COM	440327104	11737	623660 SH	DEFINED 21		517160
HORMEL FOODS CORP 1020	COM	440452100	897	30598 SH	DEFINED 01		29578
HORMEL FOODS CORP 7200	COM	440452100	279	9520 SH	OTHER 01		2320

HORMEL FOODS CORP	COM	440452100	6505	221779	SH	DEFINED 05	221779
HORMEL FOODS CORP	COM	440452100	560	19110	SH	DEFINED 08	19110
HORNBECK OFFSHORE SVCS INC N	COM	440543106	408	15075	SH	DEFINED 01	15075
HORNBECK OFFSHORE SVCS INC N	COM	440543106	81	3000	SH	OTHER 01	
3000							
HORNBECK OFFSHORE SVCS INC N	COM	440543106	98	3626	SH	DEFINED 08	3626
HORNBECK OFFSHORE SVCS INC N	COM	440543106	815	30100	SH	DEFINED 21	30100
HOSPIRA INC	COM	441060100	8347	214023	SH	DEFINED 01	193567
20456							
HOSPIRA INC	COM	441060100	9813	251613	SH	OTHER 01	184445
67168							
HOSPIRA INC	COM	441060100	14742	378001	SH	DEFINED 05	378001
HOSPIRA INC	COM	441060100	1971	50531	SH	DEFINED 08	50531
HOSPIRA INC	COM	441060100	4551	116700	SH	DEFINED 17	116700
HOSPIRA INC	COM	441060100	1369	35100	SH	DEFINED 20	35100
HOSPIRA INC	COM	441060100	25254	647550	SH	DEFINED 21	630260
17290							
HOSPITALITY PPTYS TR	COM SH BEN I	44106M102	912	20685	SH	DEFINED 01	19040
1645							
HOSPITALITY PPTYS TR	COM SH BEN I	44106M102	196	4457	SH	OTHER 01	3052
1405							
HOSPITALITY PPTYS TR	COM SH BEN I	44106M102	6711	152274	SH	DEFINED 05	152274
HOSPITALITY PPTYS TR	COM SH BEN I	44106M102	543	12316	SH	DEFINED 08	12316
HOST MARRIOTT CORP NEW	COM	44107P104	1766	100927	SH	DEFINED 01	79427
21500							
HOST MARRIOTT CORP NEW	COM	44107P104	261	14935	SH	OTHER 01	12501
2434							
HOST MARRIOTT CORP NEW	COM	44107P104	36640	2093699	SH	DEFINED 05	2093259
440							
HOST MARRIOTT CORP NEW	COM	44107P104	5	300	SH	DEFINED 08	300
HOST MARRIOTT CORP NEW	COM	44107P104	1700	97126	SH	DEFINED 17	97126
HOST MARRIOTT CORP NEW	COM	44107P104	60708	3469050	SH	DEFINED 21	3469050
HOT TOPIC INC	COM	441339108	1728	90350	SH	DEFINED 01	47650
42700							
HOT TOPIC INC	COM	441339108	691	36100	SH	OTHER 01	25400
10700							
HOT TOPIC INC	COM	441339108	2311	120787	SH	DEFINED 05	120787
HOT TOPIC INC	COM	441339108	46	2400	SH	DEFINED 08	2400
HOT TOPIC INC	COM	441339108	7751	405200	SH	DEFINED 21	329500
75700							
HOUSEVALUES INC	COM	44183Y102	853	47200	SH	DEFINED 01	47200
HOUSEVALUES INC	COM	44183Y102	132	7300	SH	OTHER 01	7300
HOUSEVALUES INC	COM	44183Y102	7	404	SH	DEFINED 08	404
HOUSEVALUES INC	COM	44183Y102	951	52600	SH	DEFINED 21	50100
2500							
HOUSTON EXPL CO	COM	442120101	1424	26850	SH	DEFINED 01	23250
3600							
HOUSTON EXPL CO	COM	442120101	60	1130	SH	OTHER 01	1130
HOUSTON EXPL CO	COM	442120101	1156	21800	SH	DEFINED 05	21800
HOUSTON EXPL CO	COM	442120101	153	2891	SH	DEFINED 08	2891
HOUSTON EXPL CO	COM	442120101	14238	268380	SH	DEFINED 21	221680
46700							
HOVNANIAN ENTERPRISES INC	CL A	442487203	726	11130	SH	DEFINED 01	7330
3800							
HOVNANIAN ENTERPRISES INC	CL A	442487203	158	2425	SH	OTHER 01	2425
HOVNANIAN ENTERPRISES INC	CL A	442487203	6811	104460	SH	DEFINED 05	104460
HOVNANIAN ENTERPRISES INC	CL A	442487203	1054	16160	SH	DEFINED 08	16160
HUANENG PWR INTL INC	SPON ADR N	443304100	16	552	SH	DEFINED 01	552
HUANENG PWR INTL INC	SPON ADR N	443304100	27	930	SH	OTHER 01	930
HUANENG PWR INTL INC	SPON ADR N	443304100	360	12200	SH	DEFINED 08	12200
HUANENG PWR INTL INC	SPON ADR N	443304100	148	5000	SH	DEFINED 08	5000
HUANENG PWR INTL INC	SPON ADR N	443304100	885	30000	SH	DEFINED 08	30000
HUB GROUP INC	CL A	443320106	158	6311	SH	DEFINED 01	5291
1020							
HUB GROUP INC	CL A	443320106	6170	246302	SH	DEFINED 05	246302
HUB GROUP INC	CL A	443320106	198	7908	SH	DEFINED 08	7908
HUB GROUP INC	CL A	443320106	41	1643	SH	DEFINED 21	1643
HUB INTERNATIONAL LTD	COM	44332P101	4093	210000	SH	DEFINED 21	210000
HUBBELL INC	CL A	443510102	358	8761	SH	DEFINED 01	4761
4000							
HUBBELL INC	CL A	443510102	88	2160	SH	OTHER 01	472
1688							
HUBBELL INC	CL A	443510102	511	12500	SH	DEFINED 21	12500
HUBBELL INC	CL B	443510201	1692	38368	SH	DEFINED 01	33219
5149							
HUBBELL INC	CL B	443510201	1453	32949	SH	OTHER 01	19319
13630							
HUBBELL INC	CL B	443510201	6165	139803	SH	DEFINED 05	139803
HUBBELL INC	CL B	443510201	667	15134	SH	DEFINED 08	15134
HUBBELL INC	CL B	443510201	9032	204800	SH	DEFINED 21	204800
HUDSON CITY BANCORP	COM	443683107	151	13221	SH	DEFINED 01	11618
1603							
HUDSON CITY BANCORP	COM	443683107	133	11680	SH	DEFINED 08	11680
HUDSON CITY BANCORP	COM	443683107	7139	625702	SH	DEFINED 17	625702
HUDSON UNITED BANCORP	COM	444165104	936	25939	SH	DEFINED 01	25939

HUDSON UNITED BANCORP 9575	COM		444165104	3302	91475	SH	OTHER	01	81900
HUDSON UNITED BANCORP	COM		444165104	5157	142850	SH	DEFINED	05	142850
HUDSON UNITED BANCORP	COM		444165104	286	7910	SH	DEFINED	08	7910
HUDSON UNITED BANCORP	COM		444165104	1076	29800	SH	DEFINED	21	29800
HUGHES SUPPLY INC 15000	COM		444482103	930	33100	SH	DEFINED	01	18100
HUGHES SUPPLY INC 2800	COM		444482103	79	2800	SH	OTHER	01	
HUGHES SUPPLY INC	COM		444482103	6299	224175	SH	DEFINED	05	224175
HUGHES SUPPLY INC	COM		444482103	93	3300	SH	DEFINED	08	3300
HUGHES SUPPLY INC	COM		444482103	7613	270914	SH	DEFINED	21	270914
HUMANA INC 4765	COM		444859102	1187	29874	SH	DEFINED	01	25109
HUMANA INC 976	COM		444859102	532	13381	SH	OTHER	01	12405
HUMANA INC 4100	COM		444859102	2869	72195	SH	DEFINED	05	68095
HUMANA INC	COM		444859102	1254	31551	SH	DEFINED	08	31551
HUMANA INC	COM		444859102	1280	32217	SH	DEFINED	21	32217
HUMAN GENOME SCIENCES INC 2500	COM		444903108	109	9405	SH	DEFINED	01	6905
HUMAN GENOME SCIENCES INC 2840	COM		444903108	83	7200	SH	OTHER	01	4360
HUMAN GENOME SCIENCES INC	COM		444903108	2173	187640	SH	DEFINED	05	187640
HUMAN GENOME SCIENCES INC	COM		444903108	5209	449834	SH	DEFINED	08	449834
HUMAN GENOME SCIENCES INC	COM		444903108	5228	451500	SH	DEFINED	08	451500
HUMAN GENOME SCIENCES INC	COM		444903108	568	49090	SH	DEFINED	21	49090
HUMAN GENOME SCIENCES INC	NOTE	3.750%	444903AH1	1865	2000000	PRN	DEFINED	08	2000000
HUNT J B TRANS SVCS INC 2910	COM		445658107	594	30900	SH	DEFINED	01	27990
HUNT J B TRANS SVCS INC 600	COM		445658107	37	1910	SH	OTHER	01	1310
HUNT J B TRANS SVCS INC	COM		445658107	5734	298179	SH	DEFINED	05	298179
HUNT J B TRANS SVCS INC	COM		445658107	542	28179	SH	DEFINED	08	28179
HUNTINGTON BANCSHARES INC 23362	COM		446150104	2321	96130	SH	DEFINED	01	72768
HUNTINGTON BANCSHARES INC 11630	COM		446150104	871	36073	SH	OTHER	01	24443
HUNTINGTON BANCSHARES INC	COM		446150104	2270	94040	SH	DEFINED	05	94040
HUNTINGTON BANCSHARES INC	COM		446150104	797	33006	SH	DEFINED	08	33006
HUNTINGTON BANCSHARES INC	COM		446150104	769	31861	SH	DEFINED	21	31861
HUNTSMAN CORP	COM		447011107	1526	75300	SH	DEFINED	08	75300
HUNTSMAN CORP	PFD MND CV 5		447011206	30	640	SH	DEFINED	01	640
HUNTSMAN CORP	PFD MND CV 5		447011206	3834	83160	SH	DEFINED	05	83160
HURON CONSULTING GROUP INC 17425	COM		447462102	409	17425	SH	DEFINED	01	
HURON CONSULTING GROUP INC 10340	COM		447462102	255	10840	SH	OTHER	01	500
HURON CONSULTING GROUP INC	COM		447462102	50	2129	SH	DEFINED	08	2129
HURON CONSULTING GROUP INC	COM		447462102	89	3770	SH	DEFINED	20	3770
HURON CONSULTING GROUP INC	COM		447462102	4743	201905	SH	DEFINED	21	201905
HUTCHINSON TECHNOLOGY INC 15950	COM		448407106	614	15950	SH	DEFINED	01	
HUTCHINSON TECHNOLOGY INC 10700 1250	COM		448407106	695	18035	SH	OTHER	01	6085
HUTCHINSON TECHNOLOGY INC	COM		448407106	3388	87975	SH	DEFINED	05	87975
HUTCHINSON TECHNOLOGY INC	COM		448407106	176	4575	SH	DEFINED	08	4575
HUTCHINSON TECHNOLOGY INC	COM		448407106	805	20900	SH	DEFINED	21	20900
HYDRIL 10000	COM		448774109	620	11415	SH	DEFINED	01	1415
HYDRIL 6150	COM		448774109	549	10100	SH	OTHER	01	3950
HYDRIL	COM		448774109	5050	92920	SH	DEFINED	05	92920
HYDRIL	COM		448774109	202	3708	SH	DEFINED	08	3708
HYDRIL	COM		448774109	1104	20321	SH	DEFINED	21	20321
HYDROGENICS CORP	COM		448882100		76	SH	OTHER	01	76
HYDROGENICS CORP	COM		448882100	432	120656	SH	DEFINED	08	120656
IDT CORP	COM		448947101	16	1200	SH	DEFINED	01	1200
IDT CORP 1400	COM		448947101	19	1400	SH	OTHER	01	
IDT CORP	COM		448947101	670	50600	SH	DEFINED	08	50600
IDT CORP	CL B		448947309	13	1000	SH	DEFINED	01	1000
IDT CORP 200	CL B		448947309	3	200	SH	OTHER	01	
IDT CORP	CL B		448947309	596	45300	SH	DEFINED	05	45300
IDT CORP	CL B		448947309	46	3500	SH	DEFINED	08	3500
HYPERCOM CORP 31900	COM		44913M105	1818	281000	SH	DEFINED	01	249100
HYPERCOM CORP	COM		44913M105	71	10900	SH	DEFINED	05	10900
HYPERCOM CORP	COM		44913M105	107	16598	SH	DEFINED	08	16598
HYPERCOM CORP 435100	COM		44913M105	7070	1092800	SH	DEFINED	21	657700
HYPERION SOLUTIONS CORP 13665 2625	COM		44914M104	1880	46730	SH	DEFINED	01	30440

HYPERION SOLUTIONS CORP 400	COM		44914M104	16	400 SH	OTHER	01	
HYPERION SOLUTIONS CORP	COM		44914M104	13772	342244 SH	DEFINED	05	342244
HYPERION SOLUTIONS CORP	COM		44914M104	117	2896 SH	DEFINED	08	2896
HYPERION SOLUTIONS CORP	COM		44914M104	608	15112 SH	DEFINED	17	15112
HYPERION SOLUTIONS CORP	COM		44914M104	23	560 SH	DEFINED	20	560
HYPERION SOLUTIONS CORP	COM		44914M104	8692	216002 SH	DEFINED	21	216002
HYTHIAM INC	COM		44919F104	209	37250 SH	DEFINED	01	37250
HYTHIAM INC	COM		44919F104	51	9150 SH	OTHER	01	9150
HYTHIAM INC	COM		44919F104	209	37250 SH	DEFINED	05	37250
HYTHIAM INC 1800	COM		44919F104	1089	194400 SH	DEFINED	21	192600
IAC INTERACTIVECORP 12850	COM		44919P102	1515	63070 SH	DEFINED	01	50220
IAC INTERACTIVECORP 200	COM		44919P102	155	6473 SH	OTHER	01	6273
IAC INTERACTIVECORP	COM		44919P102	55	2300 SH	DEFINED	05	2300
IAC INTERACTIVECORP	COM		44919P102	1293	53848 SH	DEFINED	08	53848
IAC INTERACTIVECORP	COM		44919P102		17 SH	DEFINED	17	17
IAC INTERACTIVECORP 1660	COM		44919P102	9422	392250 SH	DEFINED	21	390590
IAC INTERACTIVECORP	*W EXP 02/04		44919P128	1301	56898 SH	DEFINED	08	56898
ICOS CORP	COM		449295104	129	6081 SH	DEFINED	01	6081
ICOS CORP	COM		449295104	11	500 SH	OTHER	01	500
ICOS CORP	COM		449295104	530	25048 SH	DEFINED	08	25048
ICOS CORP	COM		449295104	423	20000 SH	DEFINED	08	20000
ICOS CORP	COM		449295104	953	45000 SH	DEFINED	21	45000
ICOS CORP	NOTE	2.000%	449295AB0	2117	2880000 PRN	DEFINED	05	2880000
ICU MED INC 2779	COM		44930G107	90	2792 SH	DEFINED	01	13
ICU MED INC 225	COM		44930G107	59	1837 SH	OTHER	01	1612
ICU MED INC	COM		44930G107	1276	39675 SH	DEFINED	05	39675
ICU MED INC	COM		44930G107	89	2763 SH	DEFINED	08	2763
ICU MED INC	COM		44930G107	296	9200 SH	DEFINED	21	9200
IDX SYS CORP 8650	COM		449491109	261	8650 SH	DEFINED	01	
IDX SYS CORP 740	COM		449491109	22	740 SH	OTHER	01	
IDX SYS CORP	COM		449491109	112	3720 SH	DEFINED	08	3720
IDX SYS CORP	COM		449491109	58	1930 SH	DEFINED	20	1930
IDX SYS CORP	COM		449491109	3872	128451 SH	DEFINED	21	128451
IFC CAP TR III 469500	PFD CV TR SE		449498203	13616	469500 SH	OTHER	17	
IHOP CORP 5500	COM		449623107	435	10025 SH	DEFINED	01	4525
IHOP CORP 625	COM		449623107	27	625 SH	OTHER	01	
IHOP CORP	COM		449623107	2860	65925 SH	DEFINED	05	65925
IHOP CORP	COM		449623107	254	5850 SH	DEFINED	08	5850
IHOP CORP	COM		449623107	577	13300 SH	DEFINED	21	13300
ING PRIME RATE TR	SH BEN INT		44977W106	52	7325 SH	DEFINED	01	7325
ING PRIME RATE TR	SH BEN INT		44977W106	21	2991 SH	OTHER	01	2991
IPIX CORP	COM		44982L103	22	9000 SH	DEFINED	01	9000
IPIX CORP	COM		44982L103	5	2000 SH	OTHER	01	2000
IMS HEALTH INC 74071	COM		449934108	11483	463601 SH	DEFINED	01	389530
IMS HEALTH INC 14984	COM		449934108	5392	217686 SH	OTHER	01	202702
IMS HEALTH INC	COM		449934108	8527	344248 SH	DEFINED	05	344248
IMS HEALTH INC	COM		449934108	1039	41951 SH	DEFINED	08	41951
IMS HEALTH INC	COM		449934108	2132	86057 SH	DEFINED	21	86057
ISTAR FINL INC 2120	COM		45031U101	318	7638 SH	DEFINED	01	5518
ISTAR FINL INC 3846	COM		45031U101	207	4977 SH	OTHER	01	1131
ISTAR FINL INC	COM		45031U101	17	400 SH	DEFINED	05	400
ISTAR FINL INC	COM		45031U101		1 SH	DEFINED	08	1
ISTAR FINL INC	COM		45031U101	1198	28816 SH	DEFINED	17	28816
ISTAR FINL INC	COM		45031U101	50827	1222100 SH	DEFINED	21	1222100
ITLA CAP CORP	COM		450565106	93	1725 SH	DEFINED	01	1725
ITLA CAP CORP	COM		450565106	59	1100 SH	OTHER	01	1100
ITLA CAP CORP	COM		450565106	237	4400 SH	DEFINED	05	4400
ITLA CAP CORP	COM		450565106	131	2436 SH	DEFINED	08	2436
ITLA CAP CORP	COM		450565106	4765	88410 SH	DEFINED	21	88410
ITT EDUCATIONAL SERVICES INC 440	COM		45068B109	403	7540 SH	DEFINED	01	7100
ITT EDUCATIONAL SERVICES INC 200	COM		45068B109	34	640 SH	OTHER	01	440
ITT EDUCATIONAL SERVICES INC	COM		45068B109	5604	104905 SH	DEFINED	05	104905
ITT EDUCATIONAL SERVICES INC	COM		45068B109	571	10685 SH	DEFINED	08	10685
ITT EDUCATIONAL SERVICES INC	COM		45068B109	4140	77500 SH	DEFINED	08	77500
IXIA 14330	COM		45071R109	279	14330 SH	DEFINED	01	
IXIA	COM		45071R109	24	1220 SH	OTHER	01	

1220							
IXIA	COM	45071R109	80	4130 SH	DEFINED 08		4130
IXIA	COM	45071R109	64	3310 SH	DEFINED 20		3310
IXIA	COM	45071R109	7352	378182 SH	DEFINED 21		378182
IBERIABANK CORP	COM	450828108	2	25 SH	DEFINED 01		25
IBERIABANK CORP	COM	450828108	357	5800 SH	DEFINED 05		5800
IBERIABANK CORP	COM	450828108	103	1664 SH	DEFINED 08		1664
ITT INDS INC IND	COM	450911102	21258	217736 SH	DEFINED 01		203631
14105							
ITT INDS INC IND	COM	450911102	8931	91474 SH	OTHER 01		75111
16363							
ITT INDS INC IND	COM	450911102	3638	37261 SH	DEFINED 05		37261
ITT INDS INC IND	COM	450911102	1126	11532 SH	DEFINED 08		11532
ITT INDS INC IND	COM	450911102	14	140 SH	DEFINED 13		140
ITT INDS INC IND	COM	450911102	715	7325 SH	DEFINED 20		7325
ITT INDS INC IND	COM	450911102	19759	202388 SH	DEFINED 21		197428
4960							
IAMGOLD CORP	COM	450913108	2	300 SH	DEFINED 01		300
IAMGOLD CORP	COM	450913108	68	10000 SH	OTHER 01		10000
ICON PUB LTD CO	SPONSORED AD	45103T107	6093	175833 SH	DEFINED 21		175833
ICICI BK LTD	ADR	45104G104	5	242 SH	DEFINED 01		242
ICICI BK LTD	ADR	45104G104	44	2000 SH	OTHER 01		2000
ICICI BK LTD	ADR	45104G104	437	20000 SH	DEFINED 21		20000
ICAGEN INC	COM	45104P104	82	10440 SH	DEFINED 17		10440
IDACORP INC	COM	451107106	2137	69784 SH	DEFINED 01		55692
14092							
IDACORP INC	COM	451107106	620	20252 SH	OTHER 01		16434
3818							
IDACORP INC	COM	451107106	3906	127511 SH	DEFINED 05		127511
IDACORP INC	COM	451107106	538	17557 SH	DEFINED 08		17557
IDACORP INC	COM	451107106	8834	288400 SH	DEFINED 21		156200
132200							
IDENIX PHARMACEUTICALS INC	COM	45166R204	24	1103 SH	DEFINED 08		1103
IDENIX PHARMACEUTICALS INC	COM	45166R204	3892	179536 SH	DEFINED		179536
IDEX CORP	COM	45167R104	1066	27620 SH	DEFINED 01		8825
14130	4665						
IDEX CORP	COM	45167R104	21	545 SH	OTHER 01		
545							
IDEX CORP	COM	45167R104	5592	144825 SH	DEFINED 05		144825
IDEX CORP	COM	45167R104	31	800 SH	DEFINED 08		800
IDEX CORP	COM	45167R104	38	990 SH	DEFINED 20		990
IDEX CORP	COM	45167R104	5265	136370 SH	DEFINED 21		136370
IDEXX LABS INC	COM	45168D104	1580	25350 SH	DEFINED 01		13200
11650	500						
IDEXX LABS INC	COM	45168D104	86	1375 SH	OTHER 01		
1375							
IDEXX LABS INC	COM	45168D104	5759	92400 SH	DEFINED 05		92400
IDEXX LABS INC	COM	45168D104	100	1600 SH	DEFINED 08		1600
IDEXX LABS INC	COM	45168D104	1353	21700 SH	DEFINED 21		21700
IGATE CORP	COM	45169U105	53	14900 SH	DEFINED 05		14900
IGATE CORP	COM	45169U105	4	1000 SH	DEFINED 08		1000
IKON OFFICE SOLUTIONS INC	COM	451713101	59	6210 SH	DEFINED 01		6210
IKON OFFICE SOLUTIONS INC	COM	451713101	842	88500 SH	DEFINED 05		88500
IKON OFFICE SOLUTIONS INC	COM	451713101	85	8990 SH	DEFINED 08		8990
IDENTIX INC	COM	451906101	28	5500 SH	DEFINED 01		5500
IDENTIX INC	COM	451906101	29	5742 SH	DEFINED 08		5742
ILLINOIS TOOL WKS INC	COM	452308109	82106	1030452 SH	DEFINED 01		963022
67430							
ILLINOIS TOOL WKS INC	COM	452308109	39940	501261 SH	OTHER 01		393720
107541							
ILLINOIS TOOL WKS INC	COM	452308109	22680	284633 SH	DEFINED 05		271633
13000							
ILLINOIS TOOL WKS INC	COM	452308109	3139	39401 SH	DEFINED 08		39401
ILLINOIS TOOL WKS INC	COM	452308109	61	765 SH	DEFINED 13		765
ILLINOIS TOOL WKS INC	COM	452308109		1 SH	DEFINED 17		1
ILLINOIS TOOL WKS INC	COM	452308109	8613	108098 SH	DEFINED 21		107398
700							
ILLUMINA INC	COM	452327109	180	14927 SH	DEFINED 01		12947
1980							
ILLUMINA INC	COM	452327109	5911	489749 SH	DEFINED 05		489749
ILLUMINA INC	COM	452327109	22	1800 SH	DEFINED 08		1800
ILLUMINA INC	COM	452327109	821	67994 SH	DEFINED 21		67994
IMAGE ENTMT INC	COM NEW	452439201	1	202 SH	OTHER 01		
202							
IMAGE ENTMT INC	COM NEW	452439201	54	19300 SH	DEFINED 21		19300
IMATION CORP	COM	45245A107	2068	53320 SH	DEFINED 01		47650
5670							
IMATION CORP	COM	45245A107	235	6066 SH	OTHER 01		4944
1122							
IMATION CORP	COM	45245A107	3945	101708 SH	DEFINED 05		101708
IMATION CORP	COM	45245A107	517	13338 SH	DEFINED 08		13338
IMATION CORP	COM	45245A107	20227	521460 SH	DEFINED 21		439860
81600							
IMCLONE SYS INC	COM	45245W109	317	10249 SH	DEFINED 01		9749
500							

IMCLONE SYS INC 14064	COM		45245W109	467	15064	SH	OTHER	01	1000
IMCLONE SYS INC	COM		45245W109	15	500	SH	DEFINED	05	500
IMCLONE SYS INC	COM		45245W109	2250	72651	SH	DEFINED	08	72651
IMCLONE SYS INC	COM		45245W109	3	100	SH	CALL	DEFINED	08
IMCLONE SYS INC	COM		45245W109	10406	336000	SH	PUT	DEFINED	08
IMCLONE SYS INC	COM		45245W109	50	1600	SH	DEFINED	21	1600
IMAGISTICS INTERNATIONAL INC 8316 640	COM		45247T104	837	29876	SH	DEFINED	01	20920
IMAGISTICS INTERNATIONAL INC 7060	COM		45247T104	198	7060	SH	OTHER	01	
IMAGISTICS INTERNATIONAL INC	COM		45247T104	1625	58037	SH	DEFINED	05	58037
IMAGISTICS INTERNATIONAL INC	COM		45247T104	150	5350	SH	DEFINED	08	5350
IMAGISTICS INTERNATIONAL INC	COM		45247T104	6925	247320	SH	DEFINED	21	247320
IMMTECH INTL INC	COM		452519101	110	10000	SH	CALL	DEFINED	08
IMMUCOR INC 22225	COM		452526106	1123	38793	SH	DEFINED	01	16568
IMMUCOR INC 300	COM		452526106	9	300	SH	OTHER	01	
IMMUCOR INC	COM		452526106	12689	438306	SH	DEFINED	05	438306
IMMUCOR INC	COM		452526106	113	3900	SH	DEFINED	08	3900
IMMUCOR INC	COM		452526106	2757	95241	SH	DEFINED	21	95241
IMPAC MTG HLDGS INC 900	COM		45254P102	85	4535	SH	OTHER	01	3635
IMPAC MTG HLDGS INC	COM		45254P102	1065	57100	SH	DEFINED	05	57100
IMPAC MTG HLDGS INC	COM		45254P102	107	5726	SH	DEFINED	08	5726
IMPCO TECHNOLOGIES INC	COM		45255W106	1	250	SH	OTHER	01	250
IMPCO TECHNOLOGIES INC	COM		45255W106	830	172539	SH	DEFINED	08	172539
IMPAX LABORATORIES INC 27900	COM		45256B101	439	27900	SH	OTHER	01	
IMPAX LABORATORIES INC	COM		45256B101	57	3650	SH	DEFINED	08	3650
IMPAX LABORATORIES INC	COM		45256B101	181	11500	SH	CALL	DEFINED	08
IMMUNOMEDICS INC	COM		452907108	160	93500	SH	DEFINED	01	93500
IMMUNOMEDICS INC	COM		452907108	14	8431	SH	DEFINED	08	8431
IMPERIAL OIL LTD	COM NEW		453038408	1075	12900	SH	DEFINED	01	12900
IMPERIAL OIL LTD	COM NEW		453038408	504	6050	SH	OTHER	01	6050
INAMED CORP 345	COM		453235103	523	7813	SH	DEFINED	01	7468
INAMED CORP 380	COM		453235103	38	569	SH	OTHER	01	189
INAMED CORP	COM		453235103	8856	132175	SH	DEFINED	05	132175
INAMED CORP	COM		453235103	5528	82508	SH	DEFINED	08	82508
INAMED CORP	COM		453235103	21936	327400	SH	CALL	DEFINED	08
INAMED CORP	COM		453235103	31879	475800	SH	PUT	DEFINED	08
INAMED CORP	COM		453235103	920	13733	SH	DEFINED	17	13733
INAMED CORP	COM		453235103	1116	16650	SH	DEFINED	21	16650
INCO LTD 10860	COM		453258402	1269	33620	SH	DEFINED	01	22760
INCO LTD 6000	COM		453258402	571	15120	SH	OTHER	01	9120
INCO LTD	COM		453258402	79	2080	SH	DEFINED	20	2080
INCO LTD	COM		453258402	9566	253415	SH	DEFINED	21	253415
INCO LTD	SDCV	3.500%	453258AR6	5298	3500000	PRN	DEFINED	08	3500000
INDEPENDENCE CMNTY BK CORP 745	COM		453414104	629	17041	SH	DEFINED	01	16296
INDEPENDENCE CMNTY BK CORP 850	COM		453414104	65	1753	SH	OTHER	01	903
INDEPENDENCE CMNTY BK CORP	COM		453414104	6451	174672	SH	DEFINED	05	174672
INDEPENDENCE CMNTY BK CORP	COM		453414104	526	14241	SH	DEFINED	08	14241
INDEPENDENCE FED SVGS BK	COM		453432106	133	12100	SH	DEFINED	01	12100
INDEPENDENT BANK CORP MASS	COM		453836108	51	1800	SH	DEFINED	01	1800
INDEPENDENT BANK CORP MASS	COM		453836108	42	1500	SH	OTHER	01	1500
INDEPENDENT BANK CORP MASS	COM		453836108	1738	61600	SH	DEFINED	05	61600
INDEPENDENT BANK CORP MASS	COM		453836108	39	1388	SH	DEFINED	08	1388
INDEPENDENT BANK CORP MICH	COM		453838104	375	13200	SH	DEFINED	05	13200
INDEPENDENT BANK CORP MICH	COM		453838104	107	3778	SH	DEFINED	08	3778
INDEVUS PHARMACEUTICALS INC	COM		454072109		50	SH	DEFINED	01	50
INDEVUS PHARMACEUTICALS INC	COM		454072109	36	14221	SH	DEFINED	08	14221
INDUSTRIAL DISTR GROUP INC	COM		456061100	475	50224	SH	DEFINED	01	50224
INDYMAC BANCORP INC 600	COM		456607100	405	9943	SH	DEFINED	01	9343
INDYMAC BANCORP INC 1402	COM		456607100	250	6142	SH	OTHER	01	4740
INDYMAC BANCORP INC	COM		456607100	5775	141796	SH	DEFINED	05	141796
INDYMAC BANCORP INC	COM		456607100	753	18479	SH	DEFINED	08	18479
INFOCROSSING INC	COM		45664X109	12	1000	SH	DEFINED	08	1000
INFOCROSSING INC	COM		45664X109	1567	125680	SH	DEFINED	21	125680
INFOCUS CORP	COM		45665B106	19	4550	SH	DEFINED	01	4550
INFOCUS CORP	COM		45665B106	53	12821	SH	DEFINED	08	12821
INFINITY PPTY & CAS CORP 6680	COM		45665Q103	1483	42503	SH	DEFINED	01	35823
INFINITY PPTY & CAS CORP 4120	COM		45665Q103	144	4120	SH	OTHER	01	
INFINITY PPTY & CAS CORP	COM		45665Q103	3089	88572	SH	DEFINED	05	88572
INFINITY PPTY & CAS CORP	COM		45665Q103	70	2011	SH	DEFINED	08	2011

INFINITY PPTY & CAS CORP 1400	COM	45665Q103	2573	73765 SH	DEFINED 21	72365
INFORMATICA CORP 6400	COM	45666Q102	54	6400 SH	OTHER 01	
INFORMATICA CORP	COM	45666Q102	94	11166 SH	DEFINED 08	11166
INFORTE CORP 9500	COM	45677R107	281	84650 SH	DEFINED 01	75150
INFORTE CORP 129500	COM	45677R107	2190	659700 SH	DEFINED 21	530200
INFOSYS TECHNOLOGIES LTD	SPONSORED AD	456788108	83	1071 SH	DEFINED 01	1071
INFOSYS TECHNOLOGIES LTD	SPONSORED AD	456788108	4	50 SH	OTHER 01	50
INFOSYS TECHNOLOGIES LTD	SPONSORED AD	456788108	776	10000 SH	DEFINED 08	10000
INFOSYS TECHNOLOGIES LTD	SPONSORED AD	456788108	3104	40000 SH	CALL DEFINED 08	40000
INFOSYS TECHNOLOGIES LTD	SPONSORED AD	456788108	3104	40000 SH	PUT DEFINED 08	40000
INFOSYS TECHNOLOGIES LTD	SPONSORED AD	456788108	597	7690 SH	DEFINED 21	7690
INFOSPACE INC 460 3430	COM NEW	45678T201	713	21667 SH	DEFINED 01	17777
INFOSPACE INC 350	COM NEW	45678T201	12	350 SH	OTHER 01	
INFOSPACE INC	COM NEW	45678T201	9747	295994 SH	DEFINED 05	295994
INFOSPACE INC	COM NEW	45678T201	1093	33183 SH	DEFINED 08	33183
INFOSPACE INC	COM NEW	45678T201	12349	375000 SH	CALL DEFINED 08	375000
INFOSPACE INC	COM NEW	45678T201	1647	50000 SH	PUT DEFINED 08	50000
INFOSPACE INC	COM NEW	45678T201	24	730 SH	DEFINED 20	730
INFOSPACE INC	COM NEW	45678T201	3420	103845 SH	DEFINED 21	103845
INFOUSA INC NEW 16500	COM	456818301	1922	164233 SH	DEFINED 01	147733
INFOUSA INC NEW	COM	456818301	19	1600 SH	DEFINED 08	1600
INFOUSA INC NEW 156100	COM	456818301	6637	567300 SH	DEFINED 21	411200
ING GROUP N V	SPONSORED AD	456837103	175	6228 SH	DEFINED 01	6228
ING GROUP N V 4315	SPONSORED AD	456837103	198	7074 SH	OTHER 01	2759
ING GROUP N V	SPONSORED AD	456837103	177	6300 SH	DEFINED 21	6300
INGLES MKTS INC	CL A	457030104	14	1000 SH	DEFINED 01	1000
INGLES MKTS INC	CL A	457030104	3	200 SH	OTHER 01	200
INGLES MKTS INC	CL A	457030104	117	8500 SH	DEFINED 05	8500
INGLES MKTS INC	CL A	457030104	972	70600 SH	DEFINED 08	70600
INGRAM MICRO INC 2050	CL A	457153104	285	18231 SH	DEFINED 01	16181
INGRAM MICRO INC	CL A	457153104	77	4900 SH	OTHER 01	4900
INGRAM MICRO INC	CL A	457153104	2012	128500 SH	DEFINED 05	128500
INGRAM MICRO INC	CL A	457153104	255	16297 SH	DEFINED 08	16297
INGRAM MICRO INC	CL A	457153104	6189	395200 SH	DEFINED 21	395200
INLAND REAL ESTATE CORP	COM NEW	457461200	254	15800 SH	DEFINED 05	15800
INLAND REAL ESTATE CORP	COM NEW	457461200	55	3425 SH	DEFINED 08	3425
INPUT/OUTPUT INC 7002	COM	457652105	4352	692950 SH	DEFINED 01	685948
INPUT/OUTPUT INC 825	COM	457652105	49	7827 SH	OTHER 01	7002
INPUT/OUTPUT INC	COM	457652105	1413	224950 SH	DEFINED 05	224950
INPUT/OUTPUT INC	COM	457652105	21	3400 SH	DEFINED 08	3400
INPUT/OUTPUT INC 5850	COM	457652105	381	60690 SH	DEFINED 21	54840
INSIGHT ENTERPRISES INC 9400	COM	45765U103	430	21325 SH	DEFINED 01	11925
INSIGHT ENTERPRISES INC 100	COM	45765U103	2	100 SH	OTHER 01	
INSIGHT ENTERPRISES INC	COM	45765U103	5195	257450 SH	DEFINED 05	257450
INSIGHT ENTERPRISES INC	COM	45765U103	58	2893 SH	DEFINED 08	2893
INSIGHT ENTERPRISES INC	COM	45765U103	650	32200 SH	DEFINED 21	32200
INSITUFORM TECHNOLOGIES INC	CL A	457667103	171	10765 SH	DEFINED 01	10765
INSITUFORM TECHNOLOGIES INC 1442	CL A	457667103	27	1672 SH	OTHER 01	230
INSITUFORM TECHNOLOGIES INC	CL A	457667103	1391	87325 SH	DEFINED 05	87325
INSITUFORM TECHNOLOGIES INC	CL A	457667103	32	2014 SH	DEFINED 08	2014
INSITUFORM TECHNOLOGIES INC	CL A	457667103	2673	167800 SH	DEFINED 21	167800
INSMED INC	COM NEW	457669208	10	10000 SH	OTHER 01	10000
INSIGHT COMMUNICATIONS INC	CL A	45768V108	1	80 SH	OTHER 01	80
INSIGHT COMMUNICATIONS INC	CL A	45768V108	421	38100 SH	DEFINED 05	38100
INSIGHT COMMUNICATIONS INC	CL A	45768V108	28	2500 SH	DEFINED 08	2500
INNKEEPERS USA TR 15200	COM	4576J0104	2557	171150 SH	DEFINED 01	155950
INNKEEPERS USA TR 142	COM	4576J0104	2	142 SH	OTHER 01	
INNKEEPERS USA TR	COM	4576J0104	486	32500 SH	DEFINED 05	32500
INNKEEPERS USA TR	COM	4576J0104	63	4250 SH	DEFINED 08	4250
INNKEEPERS USA TR 161100	COM	4576J0104	10044	672300 SH	DEFINED 21	511200
INPHONIC INC 10570	COM	45772G105	171	11240 SH	DEFINED 01	670
INPHONIC INC	COM	45772G105	13	830 SH	OTHER 01	830
INPHONIC INC	COM	45772G105	12	800 SH	DEFINED 08	800
INPHONIC INC	COM	45772G105	33	2180 SH	DEFINED 20	2180
INPHONIC INC	COM	45772G105	2713	177905 SH	DEFINED 21	177905

INSPIRE PHARMACEUTICALS INC	COM	457733103	75	8907	SH	DEFINED	01	8907	
INSPIRE PHARMACEUTICALS INC	COM	457733103	19	2300	SH	DEFINED	05	2300	
INSPIRE PHARMACEUTICALS INC	COM	457733103	3348	397600	SH	DEFINED	08	397600	
INSPIRE PHARMACEUTICALS INC	COM	457733103	758	90000	SH	CALL	DEFINED	08	90000
INSPIRE PHARMACEUTICALS INC	COM	457733103	4690	557000	SH	PUT	DEFINED	08	557000
INSTEEL INDUSTRIES INC	COM	45774W108	290	23235	SH	DEFINED	01	23235	
INSTINET GROUP INC	COM	457750107	1347	257071	SH	DEFINED	01	257071	
INSTINET GROUP INC	COM	457750107	1155	220415	SH	DEFINED	05	220415	
INSTINET GROUP INC	COM	457750107	719	137281	SH	DEFINED	17	137281	
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	1042	35675	SH	DEFINED	01	35675	
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	103	3535	SH	OTHER	01	1235	
2300									
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	1931	66125	SH	DEFINED	05	66125	
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	76	2600	SH	DEFINED	08	2600	
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	1086	37200	SH	DEFINED	21	36000	
1200									
INSURED MUN INCOME FD	COM	45809F104	175	13241	SH	DEFINED	01	13241	
INSURED MUN INCOME FD	COM	45809F104	87	6555	SH	OTHER	01	6555	
INTEGRAL SYS INC MD	COM	45810H107	1555	68708	SH	DEFINED	01	63908	
4800									
INTEGRAL SYS INC MD	COM	45810H107	179	7900	SH	DEFINED	05	7900	
INTEGRAL SYS INC MD	COM	45810H107	32	1400	SH	DEFINED	08	1400	
INTEGRAL SYS INC MD	COM	45810H107	5863	259100	SH	DEFINED	21	187800	
71300									
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	371	34480	SH	DEFINED	01	26470	
8010									
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	28	2612	SH	OTHER	01	1072	
1540									
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	7881	733070	SH	DEFINED	05	733070	
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	880	81905	SH	DEFINED	08	81905	
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	1616	150325	SH	DEFINED	21	150325	
INTEGRATED ELECTRICAL SVC	COM	45811E103	488	250120	SH	DEFINED	01	250120	
INTEGRATED ELECTRICAL SVC	COM	45811E103	18	9225	SH	DEFINED	08	9225	
INTEGRATED CIRCUIT SYS INC	COM	45811K208	650	31475	SH	DEFINED	01	24415	
7060									
INTEGRATED CIRCUIT SYS INC	COM	45811K208	183	8885	SH	OTHER	01	8885	
INTEGRATED CIRCUIT SYS INC	COM	45811K208	3354	162507	SH	DEFINED	05	162507	
INTEGRATED CIRCUIT SYS INC	COM	45811K208	333	16153	SH	DEFINED	08	16153	
INTEGRATED CIRCUIT SYS INC	COM	45811K208	575	27858	SH	DEFINED	21	27058	
800									
INTEGRATED SILICON SOLUTION	COM	45812P107	207	28000	SH	DEFINED	05	28000	
INTEGRATED SILICON SOLUTION	COM	45812P107	58	7799	SH	DEFINED	08	7799	
INTEL CORP	COM	458140100	389439	14966899	SH	DEFINED	01	13725094	
1241805									
INTEL CORP	COM	458140100	250064	9610452	SH	OTHER	01	7336476	
2273976									
INTEL CORP	COM	458140100	20816	800000	SH	CALL	DEFINED	01	800000
INTEL CORP	COM	458140100	166515	6399486	SH	DEFINED	05	4354506	
2044980									
INTEL CORP	COM	458140100	20018	769341	SH	DEFINED	08	769341	
INTEL CORP	COM	458140100	65014	2498600	SH	CALL	DEFINED	08	2498600
INTEL CORP	COM	458140100	10486	403000	SH	PUT	DEFINED	08	403000
INTEL CORP	COM	458140100	55	2131	SH	DEFINED	13	2131	
INTEL CORP	COM	458140100	27	1056	SH	OTHER	13	1056	
INTEL CORP	COM	458140100	51	1972	SH	DEFINED	17	1972	
INTEL CORP	COM	458140100	30027	1154000	SH	CALL	DEFINED	17	1154000
INTEL CORP	COM	458140100	3656	140500	SH	DEFINED	20	140500	
INTEL CORP	COM	458140100	125984	4841829	SH	DEFINED	21	4729699	
112130									
INTEL CORP	COM	458140100	200	7685	SH	DEFINED		7685	
INTEGRA BK CORP	COM	45814P105	262	11600	SH	DEFINED	05	11600	
INTEGRA BK CORP	COM	45814P105	27	1202	SH	DEFINED	08	1202	
INTELLISYNC CORP	COM	458176104	10	3700	SH	DEFINED	08	3700	
INTELLISYNC CORP	COM	458176104	27	10000	SH	PUT	DEFINED	08	10000
INTER PARFUMS INC	COM	458334109	56	2900	SH	DEFINED	01	2900	
INTER PARFUMS INC	COM	458334109	1751	90300	SH	DEFINED	05	90300	
INTER PARFUMS INC	COM	458334109	84	4326	SH	DEFINED	08	4326	
INTER TEL INC	COM	458372109	1243	66800	SH	DEFINED	01	43700	
23100									
INTER TEL INC	COM	458372109	82	4400	SH	OTHER	01		
4400									
INTER TEL INC	COM	458372109	1803	96865	SH	DEFINED	05	96865	
INTER TEL INC	COM	458372109	154	8276	SH	DEFINED	08	8276	
INTER TEL INC	COM	458372109	864	46440	SH	DEFINED	21	44821	
1619									
INTERCHANGE FINL SVCS S B N	COM	458447109	735	40065	SH	DEFINED	01	40065	
INTERCHANGE FINL SVCS S B N	COM	458447109	239	13000	SH	DEFINED	05	13000	
INTERCHANGE FINL SVCS S B N	COM	458447109	15	800	SH	DEFINED	08	800	
INTERFACE INC	CL A	458665106	78	9750	SH	DEFINED	01	9550	
200									
INTERFACE INC	CL A	458665106	6	775	SH	OTHER	01	200	
575									
INTERFACE INC	CL A	458665106	1117	138775	SH	DEFINED	05	138775	
INTERFACE INC	CL A	458665106	36	4500	SH	DEFINED	08	4500	
INTERFACE INC	CL A	458665106	266	33000	SH	DEFINED	21	33000	

INTERDIGITAL COMMUNICATIONS	COM	45866A105	104	5960	SH	DEFINED	01	5960	
INTERDIGITAL COMMUNICATIONS	COM	45866A105	35	2000	SH	OTHER	01	2000	
INTERDIGITAL COMMUNICATIONS	COM	45866A105	51	2900	SH	DEFINED	08	2900	
INTERDIGITAL COMMUNICATIONS	COM	45866A105	954	54500	SH	CALL	DEFINED	08	54500
INTERGRAPH CORP	COM	458683109	55	1600	SH	DEFINED	01	1600	
INTERGRAPH CORP	COM	458683109	38	1090	SH	OTHER	01	1090	
INTERGRAPH CORP	COM	458683109	520	15100	SH	DEFINED	05	15100	
INTERGRAPH CORP	COM	458683109	237	6883	SH	DEFINED	08	6883	
INTERGRAPH CORP	COM	458683109	617	17903	SH	DEFINED	17	17903	
INTERGRAPH CORP	COM	458683109	2937	85243	SH	DEFINED	21	85243	
INTERMAGNETICS GEN CORP	COM	458771102	90	2925	SH	DEFINED	01	2925	
INTERMAGNETICS GEN CORP	COM	458771102	7	225	SH	OTHER	01		
225									
INTERMAGNETICS GEN CORP	COM	458771102	2002	65100	SH	DEFINED	05	65100	
INTERMAGNETICS GEN CORP	COM	458771102	50	1639	SH	DEFINED	08	1639	
INTERMAGNETICS GEN CORP	COM	458771102	523	17000	SH	DEFINED	21	17000	
INTERMIX MEDIA INC	COM	45881X106	288	34400	SH	OTHER	01		
34400									
INTERMIX MEDIA INC	COM	45881X106	12	1400	SH	DEFINED	08	1400	
INTERMUNE INC	COM	45884X103	2	191	SH	DEFINED	01	191	
INTERMUNE INC	COM	45884X103	52	4000	SH	OTHER	01	4000	
INTERMUNE INC	COM	45884X103	95	7285	SH	DEFINED	08	7285	
INTERMUNE INC	COM	45884X103	15	1186	SH	DEFINED	17	1186	
INTERMUNE INC	COM	45884X103	330	25300	SH	DEFINED		25300	
INTERNAP NETWORK SVCS CORP	COM	45885A102		300	SH	DEFINED	01	300	
INTERNAP NETWORK SVCS CORP	COM	45885A102	6	12409	SH	DEFINED	08	12409	
INTERNATIONAL BANCSHARES COR	COM	459044103	1008	35625	SH	DEFINED	01	35625	
INTERNATIONAL BANCSHARES COR	COM	459044103	100	3533	SH	DEFINED	08	3533	
INTERNATIONAL BUSINESS MACHS	COM	459200101	364573	4913384	SH	DEFINED	01	4545486	
367898									
INTERNATIONAL BUSINESS MACHS	COM	459200101	215067	2898482	SH	OTHER	01	2265996	
632486									
INTERNATIONAL BUSINESS MACHS	COM	459200101	29776	401300	SH	CALL	DEFINED	01	401300
INTERNATIONAL BUSINESS MACHS	COM	459200101	42019	566300	SH	PUT	DEFINED	01	566300
INTERNATIONAL BUSINESS MACHS	COM	459200101	150524	2028631	SH	DEFINED	05	1725431	
303200									
INTERNATIONAL BUSINESS MACHS	COM	459200101	15580	209972	SH	DEFINED	08	209972	
INTERNATIONAL BUSINESS MACHS	COM	459200101	30044	404900	SH	CALL	DEFINED	08	404900
INTERNATIONAL BUSINESS MACHS	COM	459200101	85	1140	SH	DEFINED	13	1140	
INTERNATIONAL BUSINESS MACHS	COM	459200101	9	126	SH	OTHER	13	11	
115									
INTERNATIONAL BUSINESS MACHS	COM	459200101	6093	82119	SH	DEFINED	17	82119	
INTERNATIONAL BUSINESS MACHS	COM	459200101	7791	105000	SH	CALL	DEFINED	17	105000
INTERNATIONAL BUSINESS MACHS	COM	459200101	5936	80000	SH	PUT	DEFINED	17	80000
INTERNATIONAL BUSINESS MACHS	COM	459200101	3384	45600	SH	DEFINED	20	45600	
INTERNATIONAL BUSINESS MACHS	COM	459200101	135849	1830855	SH	DEFINED	21	1802495	
28360									
INTERNATIONAL BUSINESS MACHS	COM	459200101	160	2156	SH	DEFINED		2156	
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	1026	28331	SH	DEFINED	01	27476	
855									
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	2853	78766	SH	OTHER	01	73216	
5550									
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	1244	34345	SH	DEFINED	05	34345	
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	762	21025	SH	DEFINED	08	21025	
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	3215	88776	SH	DEFINED	21	87296	
1480									
INTERNATIONAL GAME TECHNOLOG	COM	459902102	5092	180881	SH	DEFINED	01	152671	
22045	6165								
INTERNATIONAL GAME TECHNOLOG	COM	459902102	740	26275	SH	OTHER	01		
26275									
INTERNATIONAL GAME TECHNOLOG	COM	459902102	6950	246889	SH	DEFINED	05	246189	
700									
INTERNATIONAL GAME TECHNOLOG	COM	459902102	4651	165219	SH	DEFINED	08	165219	
INTERNATIONAL GAME TECHNOLOG	COM	459902102	7353	261197	SH	DEFINED	21	261197	
INTERNATIONAL GAME TECHNOLOG	DBC	459902AL6	2184	3367000	PRN	DEFINED	08	3367000	
INTL PAPER CO	COM	460146103	18426	609916	SH	DEFINED	01	584735	
25181									
INTL PAPER CO	COM	460146103	10185	337150	SH	OTHER	01	228844	
108306									
INTL PAPER CO	COM	460146103	2568	85000	SH	CALL	DEFINED	01	85000
INTL PAPER CO	COM	460146103	5498	182000	SH	PUT	DEFINED	01	182000
INTL PAPER CO	COM	460146103	6026	199473	SH	DEFINED	05	199473	
INTL PAPER CO	COM	460146103	2550	84407	SH	DEFINED	08	84407	
INTL PAPER CO	COM	460146103	1462	48400	SH	PUT	DEFINED	08	48400
INTL PAPER CO	COM	460146103	4234	140150	SH	DEFINED	21	140150	
INTL PAPER CO	COM	460146103	122	4054	SH	DEFINED		4054	
INTERNATIONAL RECTIFIER CORP	COM	460254105	885	18541	SH	DEFINED	01	15431	
3110									
INTERNATIONAL RECTIFIER CORP	COM	460254105	102	2135	SH	OTHER	01	1685	
450									
INTERNATIONAL RECTIFIER CORP	COM	460254105	7005	146790	SH	DEFINED	05	146790	
INTERNATIONAL RECTIFIER CORP	COM	460254105	626	13126	SH	DEFINED	08	13126	
INTERNATIONAL SECS EXCH INC	CL A	46031W204	2511	100000	SH	DEFINED	01	100000	
INTERNATIONAL SECS EXCH INC	CL A	46031W204	34872	1388778	SH	DEFINED	08	1388778	
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	430	7650	SH	DEFINED	01	7220	

INTUITIVE SURGICAL INC	COM NEW	46120E602	2284	48965	SH	DEFINED	05	48965
INTUITIVE SURGICAL INC	COM NEW	46120E602	102	2192	SH	DEFINED	08	2192
INTUITIVE SURGICAL INC	COM NEW	46120E602	475	10190	SH	DEFINED	21	10190
INVERNESS MED INNOVATIONS IN	COM	46126P106	302	11079	SH	DEFINED	01	11079
INVERNESS MED INNOVATIONS IN	COM	46126P106	1	48	SH	OTHER	01	48
INVERNESS MED INNOVATIONS IN	COM	46126P106	328	12000	SH	DEFINED	05	12000
INVERNESS MED INNOVATIONS IN	COM	46126P106	22	800	SH	DEFINED	08	800
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	483	23000	SH	DEFINED	01	8100
14900								
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	3133	149050	SH	DEFINED	05	149050
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	186	8861	SH	DEFINED	08	8861
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	589	28000	SH	DEFINED	21	28000
INVESTTOOLS INC	COM	46145P103	52	15000	SH	DEFINED	01	15000
INVESTTOOLS INC	COM	46145P103	89	25685	SH	DEFINED	17	25685
INVESTORS REAL ESTATE TR	SH BEN INT	461730103	1	100	SH	OTHER	01	
100								
INVESTORS REAL ESTATE TR	SH BEN INT	461730103	327	33800	SH	DEFINED	05	33800
INVESTORS REAL ESTATE TR	SH BEN INT	461730103	31	3200	SH	DEFINED	08	3200
INVITROGEN CORP	COM	46185R100	4968	59642	SH	DEFINED	01	59142
500								
INVITROGEN CORP	COM	46185R100	26759	321274	SH	OTHER	01	321049
225								
INVITROGEN CORP	COM	46185R100	9845	118200	SH	DEFINED	05	118200
INVITROGEN CORP	COM	46185R100	7297	87606	SH	DEFINED	08	87606
INVITROGEN CORP	COM	46185R100	7288	87500	SH	CALL	DEFINED	87500
INVITROGEN CORP	COM	46185R100	1666	20000	SH	PUT	DEFINED	20000
INVITROGEN CORP	COM	46185R100	200	2400	SH	DEFINED	21	2400
INVITROGEN CORP	NOTE	2.250% 46185RAD2	5131	5000000	PRN	DEFINED	08	5000000
INVITROGEN CORP	NOTE	1.500% 46185RAH3	3369	3500000	PRN	DEFINED	08	3500000
INVITROGEN CORP	NOTE	2.000% 46185RAJ9	46	35000	PRN	DEFINED	01	35000
INVITROGEN CORP	NOTE	2.000% 46185RAJ9	19543	14890000	PRN	DEFINED	05	14890000
INVITROGEN CORP	NOTE	2.000% 46185RAJ9	627	478000	PRN	DEFINED	08	478000
INVESTORS FINL SERVICES CORP	COM	461915100	602	15910	SH	DEFINED	01	15275
635								
INVESTORS FINL SERVICES CORP	COM	461915100	944	24955	SH	OTHER	01	24755
200								
INVESTORS FINL SERVICES CORP	COM	461915100	5752	152077	SH	DEFINED	05	152077
INVESTORS FINL SERVICES CORP	COM	461915100	616	16292	SH	DEFINED	08	16292
INVESTORS FINL SERVICES CORP	COM	461915100	1891	50000	SH	CALL	DEFINED	50000
INVESTORS FINL SERVICES CORP	COM	461915100	1891	50000	SH	PUT	DEFINED	50000
INVESTORS FINL SERVICES CORP	COM	461915100	443	11710	SH	DEFINED	17	11710
IOMEGA CORP	COM NEW	462030305	1	260	SH	DEFINED	01	260
IOMEGA CORP	COM NEW	462030305	46	17262	SH	DEFINED	08	17262
IOWA TELECOMM SERVICES INC	COM	462594201	321	17100	SH	DEFINED	05	17100
IOWA TELECOMM SERVICES INC	COM	462594201	189	10093	SH	DEFINED	08	10093
IOWA TELECOMM SERVICES INC	COM	462594201	1104	58890	SH	DEFINED	21	56640
2250								
IPASS INC	COM	46261V108	7	1200	SH	DEFINED	01	1200
IPASS INC	COM	46261V108	37	6100	SH	DEFINED	05	6100
IPASS INC	COM	46261V108	16	2700	SH	DEFINED	08	2700
IPAYMENT INC	COM	46262E105	46	1270	SH	DEFINED	01	1270
IPAYMENT INC	COM	46262E105	968	26500	SH	DEFINED	05	26500
IPAYMENT INC	COM	46262E105	22	600	SH	DEFINED	08	600
IPAYMENT INC	COM	46262E105	252	6900	SH	DEFINED	21	6900
IRIS INTL INC	COM	46270W105	694	39000	SH	OTHER	01	
39000								
IRIS INTL INC	COM	46270W105	16	900	SH	DEFINED	08	900
IRON MTN INC	COM	462846106	404	13016	SH	DEFINED	01	
13016								
IRON MTN INC	COM	462846106	1705	54950	SH	OTHER	01	48466
2000 4484								
IRON MTN INC	COM	462846106	19	600	SH	DEFINED	05	600
IRON MTN INC	COM	462846106	1018	32825	SH	DEFINED	08	32825
IRON MTN INC	COM	462846106	620	20000	SH	DEFINED	21	20000
IRWIN FINL CORP	COM	464119106	582	26225	SH	DEFINED	01	6225
20000								
IRWIN FINL CORP	COM	464119106	2007	90450	SH	DEFINED	05	90450
IRWIN FINL CORP	COM	464119106	165	7418	SH	DEFINED	08	7418
IRWIN FINL CORP	COM	464119106	342	15400	SH	DEFINED	21	15400
ISHARES INC	MSCI EMU IND	464286608	228	3200	SH	OTHER	01	3200
ISHARES INC	MSCI PAC J I	464286665	988	10500	SH	DEFINED	01	10500
ISHARES INC	MSCI PAC J I	464286665	161	1710	SH	OTHER	01	610
1100								
ISHARES INC	MSCI TAIWAN	464286731	1091	90200	SH	DEFINED	08	90200
ISHARES INC	MSCI TAIWAN	464286731	232	19200	SH	DEFINED	21	19200
ISHARES INC	MSCI MALAYSI	464286830	44	6300	SH	DEFINED	01	6300
ISHARES INC	MSCI MALAYSI	464286830	10	1400	SH	OTHER	01	
1400								
ISHARES INC	MSCI MALAYSI	464286830	1146	165600	SH	DEFINED	21	165600
ISHARES INC	MSCI JAPAN	464286848	1008	99387	SH	DEFINED	01	83887
15500								
ISHARES INC	MSCI JAPAN	464286848	684	67450	SH	OTHER	01	64450
3000								
ISHARES INC	MSCI JAPAN	464286848	2028	200000	SH	DEFINED	21	200000
ISHARES INC	MSCI HONG KO	464286871	103	8300	SH	DEFINED	01	8300

ISHARES INC 900	MSCI HONG KO	464286871	24	1954	SH	OTHER	01	1054
ISHARES TR	S&P 100 IDX	464287101	3080	55175	SH	DEFINED	01	55175
ISHARES TR	S&P 100 IDX	464287101	1509	27025	SH	OTHER	01	27025
ISHARES TR	S&P 100 IDX	464287101	10739	192350	SH	DEFINED	08	192350
ISHARES TR	NYSE 100INX	464287135	19	300	SH	OTHER	01	300
ISHARES TR	NYSE 100INX	464287135	6298	100000	SH	DEFINED	08	100000
ISHARES TR	DJ SEL DIV I	464287168	3629	58787	SH	DEFINED	08	58787
ISHARES TR	US TIPS BD F	464287176	8473	79013	SH	DEFINED	01	79013
ISHARES TR 4984	US TIPS BD F	464287176	2759	25728	SH	OTHER	01	20744
ISHARES TR	FTSE XNHUA I	464287184	602	10534	SH	DEFINED	01	10534
ISHARES TR	FTSE XNHUA I	464287184	303	5305	SH	OTHER	01	5305
ISHARES TR	TRANSP AVE I	464287192	1251	20000	SH	DEFINED	01	20000
ISHARES TR	TRANSP AVE I	464287192	2540	40600	SH	DEFINED	08	40600
ISHARES TR 139972	S&P 500 INDE	464287200	16672	139972	SH	DEFINED	01	
ISHARES TR 1710 93899	S&P 500 INDE	464287200	34460	289316	SH	OTHER	01	193707
ISHARES TR	S&P 500 INDE	464287200	3838	32224	SH	DEFINED	08	32224
ISHARES TR 418	LEHMAN AGG B	464287226	11648	112674	SH	DEFINED	01	112256
ISHARES TR 7270	LEHMAN AGG B	464287226	6161	59591	SH	OTHER	01	52321
ISHARES TR 240759	MSCI EMERG M	464287234	17238	240759	SH	DEFINED	01	
ISHARES TR 1500 3392549	MSCI EMERG M	464287234	260519	3638534	SH	OTHER	01	244485
ISHARES TR	GS CORP BD F	464287242	6015	53659	SH	DEFINED	01	53659
ISHARES TR 183	GS CORP BD F	464287242	21	183	SH	OTHER	01	
ISHARES TR 3350	S&P500/BAR G	464287309	3848	68115	SH	DEFINED	01	64765
ISHARES TR 177	S&P500/BAR G	464287309	292	5166	SH	OTHER	01	4989
ISHARES TR	GS NAT RES I	464287374	617	8130	SH	DEFINED	01	8130
ISHARES TR 1000	GS NAT RES I	464287374	407	5360	SH	OTHER	01	4360
ISHARES TR	GS NAT RES I	464287374	1138	15000	SH	DEFINED	08	15000
ISHARES TR	S&P/TOPIX 15	464287382	244	2800	SH	DEFINED	01	2800
ISHARES TR 3000	S&P500/BAR V	464287408	16495	264596	SH	DEFINED	01	261596
ISHARES TR 166	S&P500/BAR V	464287408	268	4291	SH	OTHER	01	4125
ISHARES TR	S&P500/BAR V	464287408	1571	25200	SH	DEFINED	08	25200
ISHARES TR	20+ YR TRS B	464287432	10	100	SH	DEFINED	01	100
ISHARES TR	20+ YR TRS B	464287432	1141	11800	SH	DEFINED	08	11800
ISHARES TR	7-10 YR TRS	464287440	1044	12006	SH	DEFINED	01	12006
ISHARES TR	7-10 YR TRS	464287440	487	5600	SH	DEFINED	08	5600
ISHARES TR	1-3 YR TRS B	464287457	1850	22773	SH	DEFINED	01	22773
ISHARES TR	1-3 YR TRS B	464287457	506	6225	SH	OTHER	01	6225
ISHARES TR 2742662	MSCI EAFE ID	464287465	150083	2864720	SH	DEFINED	01	122058
ISHARES TR 332660 10166989	MSCI EAFE ID	464287465	712619	13602186	SH	OTHER	01	3102537
ISHARES TR	MSCI EAFE ID	464287465	156	2985	SH	DEFINED	13	2985
ISHARES TR	MSCI EAFE ID	464287465	6041	115303	SH	DEFINED		115303
ISHARES TR 1200	RUSSELL MCP	464287473	28924	244928	SH	DEFINED	01	243728
ISHARES TR 10296	RUSSELL MCP	464287473	10673	90382	SH	OTHER	01	80086
ISHARES TR	RUSSELL MCP	464287473	18	150	SH	DEFINED	13	150
ISHARES TR 12025	RUSSELL MCP	464287481	14735	172043	SH	DEFINED	01	160018
ISHARES TR 5406	RUSSELL MCP	464287481	4006	46770	SH	OTHER	01	41364
ISHARES TR 18177	RUSSELL MIDC	464287499	31416	381262	SH	DEFINED	01	363085
ISHARES TR 21914	RUSSELL MIDC	464287499	5544	67279	SH	OTHER	01	45365
ISHARES TR 3300	S&P MIDCAP 4	464287507	30045	438619	SH	DEFINED	01	435319
ISHARES TR 4908	S&P MIDCAP 4	464287507	4562	66597	SH	OTHER	01	61689
ISHARES TR	GLMN SCHS SO	464287515	54	1400	SH	DEFINED	01	1400
ISHARES TR	GLMN SCHS SO	464287515	25723	669000	SH	DEFINED	08	669000
ISHARES TR	GLDM SCHS NE	464287531	9273	340675	SH	DEFINED	08	340675
ISHARES TR	GLDM SACHS T	464287549	43	1000	SH	DEFINED	01	1000
ISHARES TR	GLDM SACHS T	464287549	3871	89800	SH	DEFINED	08	89800
ISHARES TR	NASDQ BIO IN	464287556	478	7038	SH	DEFINED	01	7038
ISHARES TR 550	NASDQ BIO IN	464287556	301	4430	SH	OTHER	01	3880
ISHARES TR	NASDQ BIO IN	464287556	8495	125109	SH	DEFINED	05	125109
ISHARES TR	NASDQ BIO IN	464287556	37528	552696	SH	DEFINED	08	552696
ISHARES TR	COHEN&ST RLT	464287564	1773	24906	SH	DEFINED	01	24906

ISHARES TR 2944	COHEN&ST RLT	464287564	476	6682	SH	OTHER	01	3738
ISHARES TR	COHEN&ST RLT	464287564	25568	359098	SH	DEFINED	08	359098
ISHARES TR	COHEN&ST RLT	464287564	1953	27424	SH	DEFINED		27424
ISHARES TR 62227	RUSSELL1000V	464287598	53762	806760	SH	DEFINED	01	744533
ISHARES TR 33064	RUSSELL1000V	464287598	22309	334771	SH	OTHER	01	301707
ISHARES TR	RUSSELL1000V	464287598	5537	83094	SH	DEFINED	05	83094
ISHARES TR	RUSSELL1000V	464287598	4698	70500	SH	DEFINED	08	70500
ISHARES TR	RUSSELL1000V	464287598	27	400	SH	DEFINED	13	400
ISHARES TR	RUSSELL1000V	464287598	21676	325263	SH	DEFINED	21	325263
ISHARES TR	S&P MIDCP GR	464287606	2322	33444	SH	DEFINED	01	33444
ISHARES TR	S&P MIDCP GR	464287606	134	1926	SH	OTHER	01	1926
ISHARES TR	S&P MIDCP GR	464287606	2264	32600	SH	DEFINED	08	32600
ISHARES TR 68168	RUSSELL1000G	464287614	20830	433951	SH	DEFINED	01	365783
ISHARES TR 41052	RUSSELL1000G	464287614	12522	260867	SH	OTHER	01	219815
ISHARES TR 1125	RUSSELL 1000	464287622	1718	26650	SH	DEFINED	01	25525
ISHARES TR 3580	RUSSELL 1000	464287622	396	6146	SH	OTHER	01	2566
ISHARES TR 13059	RUSL 2000 VA	464287630	26243	408126	SH	DEFINED	01	395067
ISHARES TR 10886	RUSL 2000 VA	464287630	3427	53292	SH	OTHER	01	42406
ISHARES TR	RUSL 2000 VA	464287630	10712	166600	SH	DEFINED	05	166600
ISHARES TR	RUSL 2000 VA	464287630	8	120	SH	DEFINED	13	120
ISHARES TR 250	RUSL 2000 GR	464287648	5988	92371	SH	DEFINED	01	92121
ISHARES TR 5733	RUSL 2000 GR	464287648	1309	20198	SH	OTHER	01	14465
ISHARES TR	RUSL 2000 GR	464287648	1466	22614	SH	DEFINED	05	22614
ISHARES TR	RUSL 2000 GR	464287648	55888	862072	SH	DEFINED	08	862072
ISHARES TR 15878	RUSSELL 2000	464287655	81191	1274591	SH	DEFINED	01	1258713
ISHARES TR 21584	RUSSELL 2000	464287655	5480	86034	SH	OTHER	01	64450
ISHARES TR	RUSSELL 2000	464287655	6365	99921	SH	DEFINED	05	99921
ISHARES TR	RUSSELL 2000	464287655	1436645	22553304	SH	DEFINED	08	22553304
ISHARES TR	RUSSELL 2000	464287655	3200	50234	SH	DEFINED		50234
ISHARES TR	DJ US UTILS	464287697	170	2203	SH	DEFINED	01	2203
ISHARES TR	DJ US UTILS	464287697	91	1174	SH	OTHER	01	1174
ISHARES TR	DJ US UTILS	464287697	13807	178500	SH	DEFINED	08	178500
ISHARES TR	S&P MIDCP VA	464287705	1114	16680	SH	DEFINED	01	16680
ISHARES TR 400	S&P MIDCP VA	464287705	95	1418	SH	OTHER	01	1018
ISHARES TR	S&P MIDCP VA	464287705	21569	323080	SH	DEFINED	08	323080
ISHARES TR	DJ US TELECO	464287713	12999	555500	SH	DEFINED	08	555500
ISHARES TR	DJ US TECH S	464287721	6	135	SH	DEFINED	01	135
ISHARES TR	DJ US TECH S	464287721	243	5300	SH	OTHER	01	5300
ISHARES TR	DJ US TECH S	464287721	7245	158300	SH	DEFINED	08	158300
ISHARES TR	DJ US REAL E	464287739	1478	23234	SH	DEFINED	01	23234
ISHARES TR 300	DJ US REAL E	464287739	76	1200	SH	OTHER	01	900
ISHARES TR	DJ US REAL E	464287739	4793	75364	SH	DEFINED	05	75364
ISHARES TR	DJ US REAL E	464287739	98376	1546800	SH	DEFINED	08	1546800
ISHARES TR	DJ US INDUST	464287754	6	120	SH	DEFINED	01	120
ISHARES TR	DJ US INDUST	464287754	66	1236	SH	OTHER	01	1236
ISHARES TR	DJ US INDUST	464287754	923	17200	SH	DEFINED	08	17200
ISHARES TR	DJ US HEALTH	464287762	94	1546	SH	DEFINED	01	1546
ISHARES TR	DJ US HEALTH	464287762	20068	328450	SH	DEFINED	08	328450
ISHARES TR	DJ US FINL S	464287770	3	30	SH	DEFINED	01	30
ISHARES TR	DJ US FINL S	464287770	21608	200000	SH	DEFINED	08	200000
ISHARES TR	DJ US ENERGY	464287796	171	2220	SH	DEFINED	01	2220
ISHARES TR	DJ US ENERGY	464287796	80	1035	SH	OTHER	01	1035
ISHARES TR 104100	S&P SMLCAP 6	464287804	19448	353470	SH	DEFINED	01	249370
ISHARES TR 9247	S&P SMLCAP 6	464287804	8024	145842	SH	OTHER	01	136595
ISHARES TR	S&P SMLCAP 6	464287804	7223	131281	SH	DEFINED	08	131281
ISHARES TR	S&P SMLCAP 6	464287804	396	7200	SH	DEFINED	21	7200
ISHARES TR	CONS GOODS I	464287812	9	170	SH	DEFINED	01	170
ISHARES TR	CONS GOODS I	464287812	52	1000	SH	OTHER	01	1000
ISHARES TR	CONS GOODS I	464287812	7712	147266	SH	DEFINED	08	147266
ISHARES TR	DJ US BAS MA	464287838	117	2515	SH	DEFINED	01	2515
ISHARES TR	DJ US BAS MA	464287838	64	1379	SH	OTHER	01	1379
ISHARES TR	DJ US BAS MA	464287838	6129	132100	SH	DEFINED	08	132100
ISHARES TR 15000	S&P EURO PLU	464287861	1427	19150	SH	DEFINED	01	4150
ISHARES TR	S&P EURO PLU	464287861	490	6575	SH	OTHER	01	6575
ISHARES TR	S&P EURO PLU	464287861	186	2500	SH	DEFINED	08	2500
ISHARES TR	S&P SMLCP VA	464287879	1164	18892	SH	DEFINED	01	18892
ISHARES TR	S&P SMLCP VA	464287879	93	1514	SH	OTHER	01	800

714								
ISHARES TR	S&P SMLCP VA	464287879	7617	123600	SH	DEFINED 08		123600
ISHARES TR	S&P SMLCP GR	464287887	1101	10098	SH	DEFINED 01		10098
ISHARES TR	S&P SMLCP GR	464287887	171	1565	SH	OTHER 01		1500
65								
ISLE OF CAPRI CASINOS INC	COM	464592104	207	7919	SH	DEFINED 01		7089
530 300								
ISLE OF CAPRI CASINOS INC	COM	464592104	8	300	SH	OTHER 01		
300								
ISLE OF CAPRI CASINOS INC	COM	464592104	5136	196027	SH	DEFINED 05		196027
ISLE OF CAPRI CASINOS INC	COM	464592104	602	22996	SH	DEFINED 08		22996
ISOLAGEN INC	COM	46488N103	217	52957	SH	DEFINED 01		52957
ISOLAGEN INC	COM	46488N103	27	6664	SH	OTHER 01		6664
ISOLAGEN INC	COM	46488N103	6	1578	SH	DEFINED 05		1578
ISOLAGEN INC	COM	46488N103	40	9830	SH	DEFINED 08		9830
ISOLAGEN INC	COM	46488N103	216	52679	SH	DEFINED 21		50179
2500								
ITRON INC	COM	465741106	1085	24274	SH	DEFINED 01		22299
1975								
ITRON INC	COM	465741106	128	2875	SH	OTHER 01		2350
525								
ITRON INC	COM	465741106	6319	141435	SH	DEFINED 05		141435
ITRON INC	COM	465741106	134	2989	SH	DEFINED 08		2989
ITRON INC	COM	465741106	19	420	SH	DEFINED 20		420
ITRON INC	COM	465741106	5745	128570	SH	DEFINED 21		127670
900								
IVAX CORP	COM	465823102	4720	219540	SH	DEFINED 01		199185
20355								
IVAX CORP	COM	465823102	566	26336	SH	OTHER 01		24031
2305								
IVAX CORP	COM	465823102	16470	766059	SH	DEFINED 05		766059
IVAX CORP	COM	465823102	10895	506729	SH	DEFINED 08		506729
IVAX CORP	COM	465823102	10944	509000	SH	CALL DEFINED 08		509000
IVAX CORP	COM	465823102	493	22920	SH	DEFINED 20		22920
IVAX CORP	COM	465823102	28123	1308065	SH	DEFINED 21		1291215
16850								
IVAX CORP	NOTE 4.500%	465823AG7	85	85000	PRN	DEFINED 01		85000
IVAX CORP	NOTE 4.500%	465823AG7	9815	9840000	PRN	DEFINED 05		9840000
IVILLAGE INC	COM	46588H105	5	873	SH	DEFINED 01		
873								
IVILLAGE INC	COM	46588H105	181	30200	SH	OTHER 01		873
29327								
IVILLAGE INC	COM	46588H105	185	31000	SH	DEFINED 08		31000
IVILLAGE INC	COM	46588H105	15	2500	SH	CALL DEFINED 08		2500
IVILLAGE INC	COM	46588H105	140	23410	SH	DEFINED 21		17060
6350								
IXYS CORP	COM	46600W106	2640	186200	SH	DEFINED 01		174786
11414								
IXYS CORP	COM	46600W106	144	10130	SH	OTHER 01		10130
IXYS CORP	COM	46600W106	981	69170	SH	DEFINED 05		69170
IXYS CORP	COM	46600W106	21	1480	SH	DEFINED 08		1480
IXYS CORP	COM	46600W106	9403	663133	SH	DEFINED 21		525997
137136								
J & J SNACK FOODS CORP	COM	466032109	590	11265	SH	DEFINED 01		6483
4482 300								
J & J SNACK FOODS CORP	COM	466032109	64	1218	SH	OTHER 01		
1218								
J & J SNACK FOODS CORP	COM	466032109	1597	30500	SH	DEFINED 05		30500
J & J SNACK FOODS CORP	COM	466032109	21	400	SH	DEFINED 08		400
J & J SNACK FOODS CORP	COM	466032109	3785	72303	SH	DEFINED 21		72303
JDS UNIPHASE CORP	COM	46612J101	445	292890	SH	DEFINED 01		284720
8170								
JDS UNIPHASE CORP	COM	46612J101	198	130525	SH	OTHER 01		120130
10395								
JDS UNIPHASE CORP	COM	46612J101	836	549960	SH	DEFINED 05		549960
JDS UNIPHASE CORP	COM	46612J101	255	167578	SH	DEFINED 08		167578
JDS UNIPHASE CORP	COM	46612J101	302	198393	SH	DEFINED 21		198393
JDA SOFTWARE GROUP INC	COM	46612K108	97	8500	SH	DEFINED 01		8500
JDA SOFTWARE GROUP INC	COM	46612K108	5	420	SH	OTHER 01		420
JDA SOFTWARE GROUP INC	COM	46612K108	1091	95900	SH	DEFINED 05		95900
JDA SOFTWARE GROUP INC	COM	46612K108	81	7140	SH	DEFINED 08		7140
JDA SOFTWARE GROUP INC	COM	46612K108	220	19300	SH	DEFINED 21		19300
J JILL GROUP INC	COM	466189107	43	3125	SH	DEFINED 01		3125
J JILL GROUP INC	COM	466189107	726	52800	SH	DEFINED 05		52800
J JILL GROUP INC	COM	466189107	74	5400	SH	DEFINED 08		5400
J JILL GROUP INC	COM	466189107	173	12600	SH	DEFINED 21		12600
JLG INDS INC	COM	466210101	807	29351	SH	DEFINED 01		11851
2100 15400								
JLG INDS INC	COM	466210101	423	15400	SH	OTHER 01		
15400								
JLG INDS INC	COM	466210101	5871	213650	SH	DEFINED 05		213650
JLG INDS INC	COM	466210101	240	8728	SH	DEFINED 08		8728
JLG INDS INC	COM	466210101	1481	53900	SH	DEFINED 21		53900
JMAR TECHNOLOGIES INC	COM	466212107	13	9500	SH	DEFINED 01		9500
JMAR TECHNOLOGIES INC	COM	466212107	9	7000	SH	OTHER 01		7000

JPMORGAN & CHASE & CO 472184	COM	46625H100	562413	15923345	SH	DEFINED	01	15451161
JPMORGAN & CHASE & CO 724102	COM	46625H100	126858	3591665	SH	OTHER	01	2867563
JPMORGAN & CHASE & CO 263030	COM	46625H100	109728	3106686	SH	DEFINED	05	2843656
JPMORGAN & CHASE & CO	COM	46625H100	15294	433003	SH	DEFINED	08	433003
JPMORGAN & CHASE & CO	COM	46625H100	3532	100000	SH	CALL	DEFINED	100000
JPMORGAN & CHASE & CO	COM	46625H100	1413	40000	SH	PUT	DEFINED	40000
JPMORGAN & CHASE & CO	COM	46625H100	30	858	SH	OTHER	13	858
JPMORGAN & CHASE & CO	COM	46625H100	33047	935655	SH	DEFINED	17	935655
JPMORGAN & CHASE & CO 650000	COM	46625H100	22958	650000	SH	OTHER	17	
JPMORGAN & CHASE & CO	COM	46625H100	2349	66517	SH	DEFINED	20	66517
JPMORGAN & CHASE & CO 38988	COM	46625H100	146591	4150372	SH	DEFINED	21	4111384
JPMORGAN & CHASE & CO	COM	46625H100	275	7788	SH	DEFINED		7788
J2 GLOBAL COMMUNICATIONS INC 13825	COM NEW	46626E205	665	19300	SH	DEFINED	01	5475
J2 GLOBAL COMMUNICATIONS INC 350	COM NEW	46626E205	12	350	SH	OTHER	01	
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	2321	67400	SH	DEFINED	05	67400
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	572	16600	SH	DEFINED	08	16600
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	1722	50000	SH	PUT	DEFINED	50000
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	499	14500	SH	DEFINED	21	14500
JABIL CIRCUIT INC 3470	COM	466313103	1361	44291	SH	DEFINED	01	40821
JABIL CIRCUIT INC 680	COM	466313103	183	5959	SH	OTHER	01	5279
JABIL CIRCUIT INC	COM	466313103	2603	84705	SH	DEFINED	05	84705
JABIL CIRCUIT INC	COM	466313103	2029	66012	SH	DEFINED	08	66012
JABIL CIRCUIT INC	COM	466313103	5	149	SH	DEFINED	17	149
JABIL CIRCUIT INC	COM	466313103	1100	35805	SH	DEFINED	21	35805
JACK IN THE BOX INC 19100 6550	COM	466367109	2179	57475	SH	DEFINED	01	31825
JACK IN THE BOX INC	COM	466367109	4822	127150	SH	DEFINED	05	127150
JACK IN THE BOX INC	COM	466367109	241	6345	SH	DEFINED	08	6345
JACK IN THE BOX INC 57400	COM	466367109	10214	269350	SH	DEFINED	21	211950
JACKSON HEWITT TAX SVCS INC	COM	468202106	109	4600	SH	DEFINED	08	4600
JACKSON HEWITT TAX SVCS INC	COM	468202106	2059	87116	SH	DEFINED	17	87116
JACOBS ENGR GROUP INC DEL 3880	COM	469814107	2477	44020	SH	DEFINED	01	40140
JACOBS ENGR GROUP INC DEL 2375	COM	469814107	421	7490	SH	OTHER	01	5115
JACOBS ENGR GROUP INC DEL	COM	469814107	8536	151733	SH	DEFINED	05	151733
JACOBS ENGR GROUP INC DEL	COM	469814107	679	12063	SH	DEFINED	08	12063
JACOBS ENGR GROUP INC DEL	COM	469814107	39	700	SH	DEFINED	20	700
JACOBS ENGR GROUP INC DEL	COM	469814107	17017	302476	SH	DEFINED	21	302476
JACUZZI BRANDS INC 32503	COM	469865109	3149	293430	SH	DEFINED	01	260927
JACUZZI BRANDS INC	COM	469865109	3	300	SH	OTHER	01	300
JACUZZI BRANDS INC	COM	469865109	48	4500	SH	DEFINED	08	4500
JACUZZI BRANDS INC 377500	COM	469865109	17332	1615300	SH	DEFINED	21	1237800
JAKKS PAC INC 37300	COM	47012E106	1013	52750	SH	DEFINED	01	15450
JAKKS PAC INC 175	COM	47012E106	3	175	SH	OTHER	01	
JAKKS PAC INC	COM	47012E106	2119	110325	SH	DEFINED	05	110325
JAKKS PAC INC	COM	47012E106	79	4105	SH	DEFINED	08	4105
JAKKS PAC INC	COM	47012E106	340	17700	SH	DEFINED	21	17700
JAMDAT MOBILE INC	COM	47023T100	790	28530	SH	DEFINED	08	28530
JAMES RIVER COAL CO	COM NEW	470355207	140	4050	SH	DEFINED	05	4050
JAMES RIVER COAL CO	COM NEW	470355207	367	10600	SH	DEFINED	08	10600
JAMES RIVER COAL CO 300000	COM NEW	470355207	10395	300000	SH	OTHER	17	
JANUS CAP GROUP INC 12530	COM	47102X105	4686	311591	SH	DEFINED	01	299061
JANUS CAP GROUP INC 76883	COM	47102X105	1526	101467	SH	OTHER	01	24584
JANUS CAP GROUP INC	COM	47102X105	1392	92525	SH	DEFINED	05	92525
JANUS CAP GROUP INC	COM	47102X105	480	31937	SH	DEFINED	08	31937
JANUS CAP GROUP INC	COM	47102X105	31319	2082356	SH	DEFINED	21	2082356
JAPAN SMALLER CAPTLZTN FD IN	COM	47109U104	1080	100000	SH	DEFINED	21	100000
JARDEN CORP 6600	COM	471109108	4756	88205	SH	DEFINED	01	81605
JARDEN CORP 200	COM	471109108	237	4400	SH	OTHER	01	4200
JARDEN CORP	COM	471109108	3079	57110	SH	DEFINED	05	57110
JARDEN CORP	COM	471109108	158	2924	SH	DEFINED	08	2924
JARDEN CORP	COM	471109108	701	13000	SH	CALL	DEFINED	13000
JARDEN CORP	COM	471109108	927	17200	SH	DEFINED	17	17200
JARDEN CORP 56650	COM	471109108	14832	275080	SH	DEFINED	21	218430

JEFFERIES GROUP INC NEW 2035	COM	472319102	1217	32115 SH	DEFINED	01	30080	
JEFFERIES GROUP INC NEW 300	COM	472319102	148	3895 SH	OTHER	01	3595	
JEFFERIES GROUP INC NEW	COM	472319102	4663	123078 SH	DEFINED	05	123078	
JEFFERIES GROUP INC NEW	COM	472319102	371	9798 SH	DEFINED	08	9798	
JEFFERIES GROUP INC NEW 1100	COM	472319102	1910	50422 SH	DEFINED	21	49322	
JEFFERSON BANCSHARES INC TEN 7600	COM	472375104	1112	86850 SH	DEFINED	01	79250	
JEFFERSON BANCSHARES INC TEN 89300	COM	472375104	4940	385900 SH	DEFINED	21	296600	
JEFFERSON PILOT CORP 43760	COM	475070108	145702	2889759 SH	DEFINED	01	2845999	
JEFFERSON PILOT CORP 590456	COM	475070108	71141	1410972 SH	OTHER	01	820516	
JEFFERSON PILOT CORP	COM	475070108	2775	55045 SH	DEFINED	05	55045	
JEFFERSON PILOT CORP	COM	475070108	1798	35657 SH	DEFINED	08	35657	
JEFFERSON PILOT CORP	COM	475070108	293	5810 SH	DEFINED	17	5810	
JEFFERSON PILOT CORP	COM	475070108	5352	106145 SH	DEFINED	21	106145	
JETBLUE AWYS CORP 20000	COM	477143101	1520	74340 SH	DEFINED	01	54340	
JETBLUE AWYS CORP 2464	COM	477143101	531	25964 SH	OTHER	01	23500	
JETBLUE AWYS CORP	COM	477143101	4497	220019 SH	DEFINED	05	220019	
JETBLUE AWYS CORP	COM	477143101	405	19822 SH	DEFINED	08	19822	
JETBLUE AWYS CORP	COM	477143101	349	17071 SH	DEFINED	17	17071	
JO-ANN STORES INC 5100 1150	COM	47758P307	261	9895 SH	DEFINED	01	3645	
JO-ANN STORES INC	COM	47758P307	2127	80602 SH	DEFINED	05	80602	
JO-ANN STORES INC	COM	47758P307	37	1395 SH	DEFINED	08	1395	
JO-ANN STORES INC	COM	47758P307	406	15400 SH	DEFINED	21	15400	
JOHNSON & JOHNSON 610727	COM	478160104	754086	11601320 SH	DEFINED	01	10990593	
JOHNSON & JOHNSON 1638949	COM	478160104	408272	6281114 SH	OTHER	01	4642165	
JOHNSON & JOHNSON	COM	478160104	14502	223100 SH	CALL	DEFINED	01	223100
JOHNSON & JOHNSON	COM	478160104	24863	382500 SH	PUT	DEFINED	01	382500
JOHNSON & JOHNSON 571601	COM	478160104	172826	2658869 SH	DEFINED	05	2087268	
JOHNSON & JOHNSON	COM	478160104	40078	616581 SH	DEFINED	08	616581	
JOHNSON & JOHNSON	COM	478160104	43479	668900 SH	CALL	DEFINED	08	668900
JOHNSON & JOHNSON	COM	478160104	10400	160000 SH	PUT	DEFINED	08	160000
JOHNSON & JOHNSON 22	COM	478160104	79	1219 SH	DEFINED	13	1197	
JOHNSON & JOHNSON 158	COM	478160104	10	158 SH	OTHER	13		
JOHNSON & JOHNSON	COM	478160104	3442	52958 SH	DEFINED	17	52958	
JOHNSON & JOHNSON	COM	478160104	12025	185000 SH	CALL	DEFINED	17	185000
JOHNSON & JOHNSON	COM	478160104	12025	185000 SH	PUT	DEFINED	17	185000
JOHNSON & JOHNSON	COM	478160104	5470	84160 SH	DEFINED	20	84160	
JOHNSON & JOHNSON 70320	COM	478160104	197678	3041193 SH	DEFINED	21	2970873	
JOHNSON & JOHNSON	COM	478160104	281	4323 SH	DEFINED		4323	
JOHNSON CTLS INC 13655	COM	478366107	12654	224646 SH	DEFINED	01	210991	
JOHNSON CTLS INC 51059	COM	478366107	10058	178557 SH	OTHER	01	127498	
JOHNSON CTLS INC 235	COM	478366107	27460	487478 SH	DEFINED	05	487243	
JOHNSON CTLS INC	COM	478366107	1950	34615 SH	DEFINED	08	34615	
JOHNSON CTLS INC	COM	478366107	17363	308232 SH	DEFINED	21	308232	
JONES APPAREL GROUP INC 813 7145	COM	480074103	2009	64719 SH	DEFINED	01	56761	
JONES APPAREL GROUP INC 11387	COM	480074103	353	11387 SH	OTHER	01		
JONES APPAREL GROUP INC 24750	COM	480074103	3144	101301 SH	DEFINED	05	76551	
JONES APPAREL GROUP INC	COM	480074103	858	27628 SH	DEFINED	08	27628	
JONES APPAREL GROUP INC	COM	480074103	516	16631 SH	DEFINED	21	16631	
JONES LANG LASALLE INC 2700	COM	48020Q107	1124	25420 SH	DEFINED	01	22720	
JONES LANG LASALLE INC	COM	48020Q107	13	300 SH	OTHER	01	300	
JONES LANG LASALLE INC	COM	48020Q107	128	2900 SH	DEFINED	05	2900	
JONES LANG LASALLE INC	COM	48020Q107	203	4598 SH	DEFINED	08	4598	
JONES LANG LASALLE INC 27700	COM	48020Q107	5431	122780 SH	DEFINED	21	95080	
JORGENSEN EARLE M CO	COM	480829100	1086	134900 SH	DEFINED	05	134900	
JORGENSEN EARLE M CO	COM	480829100	7	900 SH	DEFINED	08	900	
JOS A BANK CLOTHIERS INC 400	COM	480838101	1050	24239 SH	DEFINED	01	23839	
JOS A BANK CLOTHIERS INC 906	COM	480838101	126	2900 SH	OTHER	01	1994	
JOS A BANK CLOTHIERS INC	COM	480838101	10176	235003 SH	DEFINED	05	235003	
JOS A BANK CLOTHIERS INC	COM	480838101	146	3364 SH	DEFINED	08	3364	

JOS A BANK CLOTHIERS INC 1000	COM	480838101	3809	87970 SH	DEFINED 21	86970	
JOURNAL COMMUNICATIONS INC	CL A	481130102	71	4230 SH	DEFINED 01	4230	
JOURNAL COMMUNICATIONS INC	CL A	481130102	48	2840 SH	OTHER 01	2840	
JOURNAL COMMUNICATIONS INC	CL A	481130102	319	19000 SH	DEFINED 05	19000	
JOURNAL COMMUNICATIONS INC	CL A	481130102	171	10200 SH	DEFINED 08	10200	
JOURNAL COMMUNICATIONS INC	CL A	481130102	3716	221170 SH	DEFINED 21	221170	
JOURNAL REGISTER CO 11300	COM	481138105	1982	113200 SH	DEFINED 01	101900	
JOURNAL REGISTER CO	COM	481138105	394	22500 SH	OTHER 01	22500	
JOURNAL REGISTER CO	COM	481138105	291	16600 SH	DEFINED 05	16600	
JOURNAL REGISTER CO	COM	481138105	284	16203 SH	DEFINED 08	16203	
JOURNAL REGISTER CO 130900	COM	481138105	9398	536700 SH	DEFINED 21	405800	
JOY GLOBAL INC 11332	COM	481165108	1205	35863 SH	DEFINED 01	24531	
JOY GLOBAL INC 131	COM	481165108	51	1510 SH	OTHER 01	1379	
JOY GLOBAL INC	COM	481165108	56	1672 SH	DEFINED 05	1672	
JOY GLOBAL INC	COM	481165108	30	891 SH	DEFINED 08	891	
JOY GLOBAL INC	COM	481165108	81	2405 SH	DEFINED 20	2405	
JOY GLOBAL INC	COM	481165108	12581	374540 SH	DEFINED 21	374540	
JUNIPER NETWORKS INC 66571	COM	48203R104	3442	136710 SH	DEFINED 01	70139	
JUNIPER NETWORKS INC 2000	COM	48203R104	1680	66701 SH	OTHER 01	64701	
JUNIPER NETWORKS INC	COM	48203R104	88	3500 SH	DEFINED 05	3500	
JUNIPER NETWORKS INC	COM	48203R104	20091	797884 SH	DEFINED 08	797884	
JUNIPER NETWORKS INC	COM	48203R104	1	31 SH	DEFINED 17	31	
JUNIPER NETWORKS INC 3430	COM	48203R104	10901	432910 SH	DEFINED 21	429480	
KFX INC 12075	COM	48245L107	173	12075 SH	DEFINED 01		
KFX INC 1893	COM	48245L107	101	7093 SH	OTHER 01	5200	
KFX INC	COM	48245L107	242	16900 SH	DEFINED 08	16900	
KFX INC	COM	48245L107	164	11500 SH	PUT DEFINED 08	11500	
KFX INC	COM	48245L107	23	1630 SH	DEFINED 20	1630	
KFX INC	COM	48245L107	2029	141970 SH	DEFINED 21	141970	
KLA-TENCOR CORP 20020	COM	482480100	11894	272301 SH	DEFINED 01	252281	
KLA-TENCOR CORP 665	COM	482480100	1226	28057 SH	OTHER 01	27392	
KLA-TENCOR CORP	COM	482480100	10423	238625 SH	DEFINED 05	238625	
KLA-TENCOR CORP	COM	482480100	1799	41182 SH	DEFINED 08	41182	
KLA-TENCOR CORP 150	COM	482480100	6598	151048 SH	DEFINED 21	150898	
KMG AMER CORP	COM	482563103	160	16100 SH	DEFINED 05	16100	
KMG AMER CORP	COM	482563103	10	1000 SH	DEFINED 08	1000	
K-SWISS INC 26400	CL A	482686102	1271	39300 SH	DEFINED 01	12900	
K-SWISS INC 4375	CL A	482686102	141	4375 SH	OTHER 01		
K-SWISS INC	CL A	482686102	5052	156225 SH	DEFINED 05	156225	
K-SWISS INC	CL A	482686102	123	3806 SH	DEFINED 08	3806	
K-SWISS INC	CL A	482686102	365	11276 SH	DEFINED 17	11276	
K-SWISS INC	CL A	482686102	644	19900 SH	DEFINED 21	19900	
K2 INC 4250	COM	482732104	108	8500 SH	DEFINED 01	4250	
K2 INC 525	COM	482732104	67	5315 SH	OTHER 01	4790	
K2 INC	COM	482732104	1994	157225 SH	DEFINED 05	157225	
K2 INC	COM	482732104	652	51423 SH	DEFINED 08	51423	
K2 INC	COM	482732104	401	31600 SH	DEFINED 21	31600	
K V PHARMACEUTICAL CO	CL B CONV	482740107	3671	218615 SH	DEFINED 01	218615	
K V PHARMACEUTICAL CO 4800	CL A	482740206	880	52530 SH	DEFINED 01	47730	
K V PHARMACEUTICAL CO 398	CL A	482740206	8	498 SH	OTHER 01	100	
K V PHARMACEUTICAL CO	CL A	482740206	53	3166 SH	DEFINED 08	3166	
K V PHARMACEUTICAL CO 56700	CL A	482740206	4154	248000 SH	DEFINED 21	191300	
K V PHARMACEUTICAL CO	NOTE	2.500%	482740AC1	1801	1916000 PRN	DEFINED 08	1916000
KADANT INC 332	COM	48282T104	95	4319 SH	DEFINED 01	3987	
KADANT INC 25	COM	48282T104	50	2268 SH	OTHER 01	2243	
KADANT INC	COM	48282T104	116	5300 SH	DEFINED 05	5300	
KADANT INC	COM	48282T104	47	2150 SH	DEFINED 08	2150	
KADANT INC	COM	48282T104	2212	100889 SH	DEFINED 21	100889	
KNBT BANCORP INC	COM	482921103	207	13700 SH	DEFINED 01	13700	
KNBT BANCORP INC	COM	482921103	377	25000 SH	DEFINED 05	25000	
KNBT BANCORP INC	COM	482921103	31	2043 SH	DEFINED 08	2043	
KAMAN CORP 9083	CL A	483548103	782	43334 SH	DEFINED 01	34251	

KAMAN CORP	CL A	483548103	122	6783 SH	OTHER	01	6783
KAMAN CORP	CL A	483548103	1351	74900 SH	DEFINED	05	74900
KAMAN CORP	CL A	483548103	20	1100 SH	DEFINED	08	1100
KAMAN CORP	CL A	483548103	4914	272400 SH	DEFINED	21	272400
KANBAY INTL INC 15700	COM	48369P207	363	15700 SH	OTHER	01	
KANBAY INTL INC	COM	48369P207	154	6671 SH	DEFINED	08	6671
KANEB PIPE LINE PARTNERS L P 4971	SR PREF UNIT	484169107	2469	40171 SH	DEFINED	01	35200
KANEB PIPE LINE PARTNERS L P 3533 2229	SR PREF UNIT	484169107	685	11148 SH	OTHER	01	5386
KANEB SERVICES LLC 3000	COM	484173109	563	13000 SH	OTHER	01	10000
KANSAS CITY LIFE INS CO	COM	484836101	889	18500 SH	DEFINED	01	18500
KANSAS CITY LIFE INS CO	COM	484836101	144	3000 SH	OTHER	01	3000
KANSAS CITY LIFE INS CO	COM	484836101	135	2800 SH	DEFINED	05	2800
KANSAS CITY LIFE INS CO	COM	484836101	10	200 SH	DEFINED	08	200
KANSAS CITY LIFE INS CO	COM	484836101	103	2139 SH	DEFINED	17	2139
KANSAS CITY SOUTHERN 1700 12300	COM NEW	485170302	2412	119525 SH	DEFINED	01	105525
KANSAS CITY SOUTHERN 20382	COM NEW	485170302	411	20382 SH	OTHER	01	
KANSAS CITY SOUTHERN	COM NEW	485170302	4863	240975 SH	DEFINED	05	240975
KANSAS CITY SOUTHERN	COM NEW	485170302	109	5400 SH	DEFINED	08	5400
KANSAS CITY SOUTHERN 101175	COM NEW	485170302	11854	587425 SH	DEFINED	21	486250
KAYDON CORP 4000	COM	486587108	123	4425 SH	DEFINED	01	425
KAYDON CORP	COM	486587108	334	12000 SH	OTHER	01	12000
KAYDON CORP	COM	486587108	2273	81600 SH	DEFINED	05	81600
KAYDON CORP	COM	486587108	42	1500 SH	DEFINED	08	1500
KAYDON CORP	COM	486587108	2200	79000 SH	DEFINED	21	79000
KAYDON CORP	NOTE 4.000%	486587AB4	9698	9000000 PRN	DEFINED	17	9000000
KEANE INC 530	COM	486665102	101	7375 SH	DEFINED	01	6845
KEANE INC 200	COM	486665102	23	1690 SH	OTHER	01	1490
KEANE INC	COM	486665102	2141	156278 SH	DEFINED	05	156278
KEANE INC	COM	486665102	315	22985 SH	DEFINED	08	22985
KB HOME 418 2282	COM	48666K109	3783	49623 SH	DEFINED	01	46923
KB HOME 3162	COM	48666K109	241	3162 SH	OTHER	01	
KB HOME	COM	48666K109	3206	42060 SH	DEFINED	05	42060
KB HOME	COM	48666K109	16073	210848 SH	DEFINED	08	210848
KB HOME	COM	48666K109	6731	88300 SH	CALL DEFINED	08	88300
KB HOME	COM	48666K109	10550	138400 SH	PUT DEFINED	08	138400
KB HOME 276	COM	48666K109	21	276 SH	DEFINED	13	
KB HOME	COM	48666K109	883	11580 SH	DEFINED	21	11580
KEARNY FINL CORP	COM	487169104	196	16600 SH	DEFINED	05	16600
KEARNY FINL CORP	COM	487169104	13	1100 SH	DEFINED	08	1100
KEITHLEY INSTRS INC 3200 13852	COM	487584104	1379	89476 SH	DEFINED	01	72424
KEITHLEY INSTRS INC 175	COM	487584104	3	175 SH	OTHER	01	
KEITHLEY INSTRS INC	COM	487584104	641	41625 SH	DEFINED	05	41625
KEITHLEY INSTRS INC	COM	487584104	23	1505 SH	DEFINED	08	1505
KEITHLEY INSTRS INC 211509	COM	487584104	9516	617514 SH	DEFINED	21	406005
KELLOGG CO 13174	COM	487836108	12000	270034 SH	DEFINED	01	256860
KELLOGG CO 83615	COM	487836108	15935	358577 SH	OTHER	01	274962
KELLOGG CO 200	COM	487836108	6930	155933 SH	DEFINED	05	155733
KELLOGG CO	COM	487836108	6349	142865 SH	DEFINED	08	142865
KELLOGG CO	COM	487836108	889	20000 SH	DEFINED	17	20000
KELLOGG CO 750	COM	487836108	4723	106269 SH	DEFINED	21	105519
KELLWOOD CO 610	COM	488044108	338	12560 SH	DEFINED	01	11950
KELLWOOD CO 2498	COM	488044108	92	3408 SH	OTHER	01	910
KELLWOOD CO	COM	488044108	2486	92400 SH	DEFINED	05	92400
KELLWOOD CO	COM	488044108	112	4177 SH	DEFINED	08	4177
KELLWOOD CO	COM	488044108	5381	200050 SH	DEFINED	21	200050
KELLWOOD CO	DBCVC 3.500%	488044AF5	929	1045000 PRN	DEFINED	08	1045000
KELLY SVCS INC 265	CL A	488152208	223	7770 SH	DEFINED	01	7505
KELLY SVCS INC 150	CL A	488152208	15	525 SH	OTHER	01	375
KELLY SVCS INC	CL A	488152208	2061	71951 SH	DEFINED	05	71951
KELLY SVCS INC	CL A	488152208	168	5876 SH	DEFINED	08	5876
KEMET CORP	COM	488360108	84	13350 SH	DEFINED	01	12525

825								
KEMET CORP 3000	COM	488360108	59	9325 SH	OTHER	01		6325
KEMET CORP	COM	488360108	1593	252808 SH	DEFINED	05		252808
KEMET CORP	COM	488360108	172	27356 SH	DEFINED	08		27356
KENNAMETAL INC 3735	COM	489170100	1121	24445 SH	DEFINED	01		20710
KENNAMETAL INC 150	COM	489170100	155	3390 SH	OTHER	01		3240
KENNAMETAL INC	COM	489170100	12859	280461 SH	DEFINED	05		280461
KENNAMETAL INC	COM	489170100	552	12032 SH	DEFINED	08		12032
KENNAMETAL INC	COM	489170100	35	760 SH	DEFINED	20		760
KENNAMETAL INC	COM	489170100	14772	322173 SH	DEFINED	21		322173
KENSEY NASH CORP 2200	COM	490057106	152	5030 SH	DEFINED	01		2830
KENSEY NASH CORP 125	COM	490057106	4	125 SH	OTHER	01		
KENSEY NASH CORP	COM	490057106	891	29450 SH	DEFINED	05		29450
KENSEY NASH CORP	COM	490057106	499	16492 SH	DEFINED	08		16492
KENSEY NASH CORP	COM	490057106	532	17600 SH	DEFINED	21		17600
KERR MCGEE CORP 2977	COM	492386107	31777	416422 SH	DEFINED	01		413445
KERR MCGEE CORP 9572	COM	492386107	1720	22535 SH	OTHER	01		12963
KERR MCGEE CORP	COM	492386107	3581	46925 SH	DEFINED	05		46925
KERR MCGEE CORP	COM	492386107	2304	30194 SH	DEFINED	08		30194
KERR MCGEE CORP	COM	492386107	293	3836 SH	DEFINED	17		3836
KERR MCGEE CORP	COM	492386107	1533	20086 SH	DEFINED	21		20086
KEY TECHNOLOGY INC 17619	COM	493143101	1245	116347 SH	DEFINED	01		98728
KEY TECHNOLOGY INC 181915	COM	493143101	5130	479470 SH	DEFINED	21		297555
KEYCORP NEW 33967	COM	493267108	127456	3844812 SH	DEFINED	01		3810845
KEYCORP NEW 77349	COM	493267108	5183	156352 SH	OTHER	01		79003
KEYCORP NEW 161300	COM	493267108	23911	721308 SH	DEFINED	05		560008
KEYCORP NEW	COM	493267108	2284	68914 SH	DEFINED	08		68914
KEYCORP NEW	COM	493267108	708	21355 SH	DEFINED	17		21355
KEYCORP NEW	COM	493267108	4750	143290 SH	DEFINED	21		143290
KEYNOTE SYS INC	COM	493308100	62	5300 SH	DEFINED	01		5300
KEYNOTE SYS INC	COM	493308100	42	3600 SH	OTHER	01		3600
KEYNOTE SYS INC	COM	493308100	64	5500 SH	DEFINED	05		5500
KEYNOTE SYS INC	COM	493308100	72	6127 SH	DEFINED	08		6127
KEYNOTE SYS INC	COM	493308100	3260	279330 SH	DEFINED	21		279330
KEYSPAN CORP 11040	COM	49337W100	2936	72138 SH	DEFINED	01		61098
KEYSPAN CORP 5543	COM	49337W100	1031	25328 SH	OTHER	01		19785
KEYSPAN CORP	COM	49337W100	2867	70450 SH	DEFINED	05		70450
KEYSPAN CORP	COM	49337W100	3040	74700 SH	DEFINED	08		74700
KEYSPAN CORP	COM	49337W100	1041	25569 SH	DEFINED	21		25569
KEYSTONE AUTOMOTIVE INDS INC 6850	COM	49338N109	1455	58850 SH	DEFINED	01		52000
KEYSTONE AUTOMOTIVE INDS INC	COM	49338N109	28	1150 SH	OTHER	01		1150
KEYSTONE AUTOMOTIVE INDS INC	COM	49338N109	101	4100 SH	DEFINED	05		4100
KEYSTONE AUTOMOTIVE INDS INC	COM	49338N109	150	6083 SH	DEFINED	08		6083
KEYSTONE AUTOMOTIVE INDS INC 67500	COM	49338N109	9585	387600 SH	DEFINED	21		320100
KFORCE INC 37240	COM	493732101	3268	386324 SH	DEFINED	01		349084
KFORCE INC	COM	493732101	38	4500 SH	OTHER	01		4500
KFORCE INC	COM	493732101	58	6800 SH	DEFINED	05		6800
KFORCE INC	COM	493732101	17	2000 SH	DEFINED	08		2000
KFORCE INC 551726	COM	493732101	14175	1675588 SH	DEFINED	21		1123862
KIMBALL INTL INC	CL B	494274103	74	5604 SH	DEFINED	01		5604
KIMBALL INTL INC	CL B	494274103	46	3500 SH	OTHER	01		3500
KIMBALL INTL INC	CL B	494274103	223	16900 SH	DEFINED	05		16900
KIMBALL INTL INC	CL B	494274103	15	1100 SH	DEFINED	08		1100
KIMBALL INTL INC	CL B	494274103	3579	271114 SH	DEFINED	21		271114
KILROY RLTY CORP 6800 2000	COM	49427F108	663	13957 SH	DEFINED	01		5157
KILROY RLTY CORP 2210	COM	49427F108	105	2210 SH	OTHER	01		
KILROY RLTY CORP	COM	49427F108	4457	93850 SH	DEFINED	05		93850
KILROY RLTY CORP	COM	49427F108	321	6769 SH	DEFINED	08		6769
KILROY RLTY CORP	COM	49427F108	912	19200 SH	DEFINED	21		19200
KIMBERLY CLARK CORP 71841	COM	494368103	78377	1252236 SH	DEFINED	01		1180395
KIMBERLY CLARK CORP 296502	COM	494368103	58139	928892 SH	OTHER	01		632390
KIMBERLY CLARK CORP 152920	COM	494368103	76087	1215636 SH	DEFINED	05		1062716

KIMBERLY CLARK CORP	COM	494368103	4403	70347	SH	DEFINED	08	70347	
KIMBERLY CLARK CORP	COM	494368103	1721	27500	SH	DEFINED	20	27500	
KIMBERLY CLARK CORP 15090	COM	494368103	43898	701364	SH	DEFINED	21	686274	
KIMCO REALTY CORP 11887	COM	49446R109	5166	87686	SH	DEFINED	01	75799	
KIMCO REALTY CORP 1625	COM	49446R109	843	14311	SH	OTHER	01	12686	
KIMCO REALTY CORP	COM	49446R109	88	1500	SH	DEFINED	05	1500	
KIMCO REALTY CORP	COM	49446R109	230	3900	SH	DEFINED	08	3900	
KIMCO REALTY CORP 375	COM	49446R109	52029	883192	SH	DEFINED	21	882817	
KINDER MORGAN ENERGY PARTNER 6640	UT LTD PARTN	494550106	4366	85736	SH	DEFINED	01	79096	
KINDER MORGAN ENERGY PARTNER 37765	UT LTD PARTN	494550106	4509	88553	SH	OTHER	01	50788	
KINDER MORGAN ENERGY PARTNER	UT LTD PARTN	494550106	3819	75000	SH	CALL	DEFINED	08	75000
KINDER MORGAN ENERGY PARTNER 275	UT LTD PARTN	494550106	14	275	SH	DEFINED	21		
KINDER MORGAN INC KANS 13540	COM	49455P101	7553	90783	SH	DEFINED	01	77243	
KINDER MORGAN INC KANS 9240	COM	49455P101	1525	18328	SH	OTHER	01	9088	
KINDER MORGAN INC KANS	COM	49455P101	3536	42505	SH	DEFINED	05	42505	
KINDER MORGAN INC KANS	COM	49455P101	1271	15274	SH	DEFINED	08	15274	
KINDER MORGAN INC KANS	COM	49455P101	79315	953300	SH	CALL	DEFINED	08	953300
KINDER MORGAN INC KANS 43800	COM	49455P101	3644	43800	SH	OTHER	17		
KINDER MORGAN INC KANS 400	COM	49455P101	6040	72596	SH	DEFINED	21	72196	
KINDRED HEALTHCARE INC 600	COM	494580103	360	9093	SH	DEFINED	01	8493	
KINDRED HEALTHCARE INC	COM	494580103	170	4300	SH	OTHER	01	4300	
KINDRED HEALTHCARE INC	COM	494580103	856	21600	SH	DEFINED	05	21600	
KINDRED HEALTHCARE INC	COM	494580103	131	3300	SH	DEFINED	08	3300	
KINDRED HEALTHCARE INC	COM	494580103	11550	291590	SH	DEFINED	21	291590	
KINETIC CONCEPTS INC 6105	COM NEW	49460W208	2559	42652	SH	DEFINED	01	36547	
KINETIC CONCEPTS INC 1300	COM NEW	49460W208	197	3280	SH	OTHER	01	1980	
KINETIC CONCEPTS INC	COM NEW	49460W208	18	300	SH	DEFINED	05	300	
KINETIC CONCEPTS INC	COM NEW	49460W208	66	1100	SH	DEFINED	08	1100	
KINETIC CONCEPTS INC	COM NEW	49460W208	77	1290	SH	DEFINED	20	1290	
KINETIC CONCEPTS INC	COM NEW	49460W208	14941	249015	SH	DEFINED	21	249015	
KINETIC CONCEPTS INC	COM NEW	49460W208	2121	35358	SH	DEFINED		35358	
KING PHARMACEUTICALS INC 6200	COM	495582108	589	56560	SH	DEFINED	01	50360	
KING PHARMACEUTICALS INC 26235	COM	495582108	288	27640	SH	OTHER	01	1405	
KING PHARMACEUTICALS INC 37250	COM	495582108	1601	153678	SH	DEFINED	05	116428	
KING PHARMACEUTICALS INC	COM	495582108	1146	109970	SH	DEFINED	08	109970	
KING PHARMACEUTICALS INC	COM	495582108	337	32327	SH	DEFINED	21	32327	
KIRBY CORP 11500	COM	497266106	15008	332781	SH	DEFINED	01	321081	
KIRBY CORP 30300	COM	497266106	1367	30300	SH	OTHER	01		
KIRBY CORP	COM	497266106	3278	72675	SH	DEFINED	05	72675	
KIRBY CORP	COM	497266106	123	2719	SH	DEFINED	08	2719	
KIRBY CORP	COM	497266106	708	15700	SH	DEFINED	21	15700	
KIRKLANDS INC 5639	COM	497498105	562	60200	SH	DEFINED	01	54561	
KIRKLANDS INC	COM	497498105	27	2882	SH	DEFINED	08	2882	
KIRKLANDS INC 64350	COM	497498105	3179	340350	SH	DEFINED	21	276000	
KITE RLTY GROUP TR	COM	49803T102	218	14500	SH	DEFINED	05	14500	
KITE RLTY GROUP TR	COM	49803T102	15	1000	SH	DEFINED	08	1000	
KNIGHT CAPITAL GROUP INC	CL A	499005106	622	81600	SH	DEFINED	05	81600	
KNIGHT CAPITAL GROUP INC	CL A	499005106	44	5713	SH	DEFINED	08	5713	
KNIGHT CAPITAL GROUP INC	CL A	499005106	534	70120	SH	DEFINED	17	70120	
KNIGHT RIDDER INC 730	COM	499040103	8604	140265	SH	DEFINED	01	139535	
KNIGHT RIDDER INC 4835	COM	499040103	2283	37220	SH	OTHER	01	32385	
KNIGHT RIDDER INC 16900	COM	499040103	3082	50244	SH	DEFINED	05	33344	
KNIGHT RIDDER INC	COM	499040103	1332	21721	SH	DEFINED	08	21721	
KNIGHT RIDDER INC	COM	499040103	1043	17000	SH	PUT	DEFINED	08	17000
KNIGHT RIDDER INC	COM	499040103	7368	120112	SH	DEFINED	21	120112	
KNIGHT TRANSN INC 14675	COM	499064103	686	28187	SH	DEFINED	01	10812	
KNIGHT TRANSN INC 2375	COM	499064103	58	2375	SH	OTHER	01		
KNIGHT TRANSN INC	COM	499064103	3245	133362	SH	DEFINED	05	133362	
KNIGHT TRANSN INC	COM	499064103	46	1909	SH	DEFINED	08	1909	

KNIGHT TRANSN INC	COM	499064103	764	31400	SH	DEFINED	21	31400
KOHL'S CORP 49704	COM	500255104	11893	212725	SH	DEFINED	01	163021
KOHL'S CORP 52431	COM	500255104	8492	151888	SH	OTHER	01	99457
KOHL'S CORP	COM	500255104	2751	49200	SH	CALL	DEFINED	01
KOHL'S CORP	COM	500255104	15683	280500	SH	PUT	DEFINED	01
KOHL'S CORP	COM	500255104	7237	129435	SH	DEFINED	05	129435
KOHL'S CORP	COM	500255104	2288	40918	SH	DEFINED	08	40918
KOHL'S CORP	COM	500255104	5887	105300	SH	CALL	DEFINED	08
KOHL'S CORP	COM	500255104	1118	20000	SH	PUT	DEFINED	08
KOHL'S CORP	COM	500255104	1756	31400	SH	DEFINED	20	31400
KOHL'S CORP 16040	COM	500255104	35179	629201	SH	DEFINED	21	613161
KOMAG INC	COM NEW	500453204	343	12100	SH	DEFINED	05	12100
KOMAG INC	COM NEW	500453204	110	3861	SH	DEFINED	08	3861
KOMAG INC	COM NEW	500453204	265	9350	SH	DEFINED	21	9350
KONINKLIJKE AHOLD N V 1115	SPON ADR NEW	500467303	72	8853	SH	DEFINED	01	7738
KONINKLIJKE AHOLD N V 300	SPON ADR NEW	500467303	20	2485	SH	OTHER	01	2185
KONINKLIJKE PHILIPS ELECTRS 2319	NY REG SH NE	500472303	1637	64990	SH	DEFINED	01	62671
KONINKLIJKE PHILIPS ELECTRS 9155	NY REG SH NE	500472303	647	25672	SH	OTHER	01	16517
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NE	500472303	184	7300	SH	DEFINED	21	7300
KOOKMIN BK NEW 30400	SPONSORED AD	50049M109	2297	50396	SH	DEFINED	01	19996
KOOKMIN BK NEW 420	SPONSORED AD	50049M109	19	420	SH	OTHER	01	
KOOKMIN BK NEW	SPONSORED AD	50049M109	2212	48529	SH	DEFINED	21	48529
KOPIN CORP 6800	COM	500600101	338	66300	SH	DEFINED	01	59500
KOPIN CORP	COM	500600101	14	2775	SH	OTHER	01	2775
KOPIN CORP	COM	500600101	1186	232575	SH	DEFINED	05	232575
KOPIN CORP	COM	500600101	43	8500	SH	DEFINED	08	8500
KOPIN CORP	COM	500600101	239	46800	SH	DEFINED	21	46800
KORN FERRY INTL 615 485	COM NEW	500643200	209	11771	SH	DEFINED	01	10671
KORN FERRY INTL 1010	COM NEW	500643200	18	1010	SH	OTHER	01	
KORN FERRY INTL	COM NEW	500643200	6438	362696	SH	DEFINED	05	362696
KORN FERRY INTL	COM NEW	500643200	264	14855	SH	DEFINED	08	14855
KORN FERRY INTL 3100	COM NEW	500643200	1591	89610	SH	DEFINED	21	86510
KOS PHARMACEUTICALS INC	COM	500648100	1517	23165	SH	DEFINED	08	23165
KOS PHARMACEUTICALS INC	COM	500648100	3295	50300	SH	PUT	DEFINED	08
KRAFT FOODS INC 8962	CL A	50075N104	7646	240363	SH	DEFINED	01	231401
KRAFT FOODS INC 1975	CL A	50075N104	1564	49177	SH	OTHER	01	47202
KRAFT FOODS INC	CL A	50075N104	50	1573	SH	DEFINED	05	1573
KRAFT FOODS INC	CL A	50075N104	251	7900	SH	DEFINED	08	7900
KRAFT FOODS INC 225	CL A	50075N104	24183	760225	SH	DEFINED	21	760000
KRISPY KREME DOUGHNUTS INC 605	COM	501014104	77	11065	SH	DEFINED	01	10460
KRISPY KREME DOUGHNUTS INC 200	COM	501014104	15	2205	SH	OTHER	01	2005
KRISPY KREME DOUGHNUTS INC	COM	501014104	1127	161995	SH	DEFINED	05	161995
KRISPY KREME DOUGHNUTS INC	COM	501014104	107	15387	SH	DEFINED	08	15387
KRISPY KREME DOUGHNUTS INC	COM	501014104	642	92200	SH	CALL	DEFINED	08
KROGER CO 27900	COM	501044101	5669	297891	SH	DEFINED	01	269991
KROGER CO 58200	COM	501044101	1191	62568	SH	OTHER	01	4368
KROGER CO 105400	COM	501044101	14594	766900	SH	DEFINED	05	661500
KROGER CO	COM	501044101	2661	139830	SH	DEFINED	08	139830
KROGER CO	COM	501044101	533	28000	SH	DEFINED	17	28000
KROGER CO	COM	501044101	19279	1013100	SH	DEFINED	21	1013100
KRONOS INC 11113	COM	501052104	779	19283	SH	DEFINED	01	8170
KRONOS INC 125	COM	501052104	5	125	SH	OTHER	01	
KRONOS INC	COM	501052104	5646	139776	SH	DEFINED	05	139776
KRONOS INC	COM	501052104	70	1722	SH	DEFINED	08	1722
KRONOS INC	COM	501052104	1160	28727	SH	DEFINED	21	28727
KULICKE & SOFFA INDS INC 6975	COM	501242101	55	6975	SH	DEFINED	01	
KULICKE & SOFFA INDS INC 5425	COM	501242101	100	12700	SH	OTHER	01	7275
KULICKE & SOFFA INDS INC	COM	501242101	1140	144125	SH	DEFINED	05	144125
KULICKE & SOFFA INDS INC	COM	501242101	45	5723	SH	DEFINED	08	5723
KULICKE & SOFFA INDS INC	COM	501242101	272	34400	SH	DEFINED	21	34400

KYPHON INC 705 420	COM	501577100	164	4725 SH	DEFINED 01	3600
KYPHON INC	COM	501577100	6501	186857 SH	DEFINED 05	186857
KYPHON INC	COM	501577100	1151	33074 SH	DEFINED 08	33074
KYPHON INC	COM	501577100	640	18400 SH	DEFINED 17	18400
KYPHON INC	COM	501577100	9110	261849 SH	DEFINED 21	261849
LCA-VISION INC	COM PAR \$.00	501803308	261	5386 SH	DEFINED 01	5386
LCA-VISION INC 2300	COM PAR \$.00	501803308	230	4750 SH	OTHER 01	2450
LCA-VISION INC	COM PAR \$.00	501803308	2340	48275 SH	DEFINED 05	48275
LCA-VISION INC	COM PAR \$.00	501803308	136	2807 SH	DEFINED 08	2807
LCA-VISION INC	COM PAR \$.00	501803308	582	12000 SH	DEFINED 21	12000
LCC INTERNATIONAL INC 16163	CL A	501810105	650	180100 SH	DEFINED 01	163937
LCC INTERNATIONAL INC 202500	CL A	501810105	2983	826400 SH	DEFINED 21	623900
LHC GROUP INC	COM	50187A107	324	17818 SH	DEFINED 05	17818
LHC GROUP INC 901	COM	50187A107	3967	218190 SH	DEFINED 21	217289
LKQ CORP 11300	COM	501889208	307	11300 SH	OTHER 01	
LKQ CORP	COM	501889208	94	3480 SH	DEFINED 08	3480
LSI LOGIC CORP 11845	COM	502161102	450	53028 SH	DEFINED 01	41183
LSI LOGIC CORP 620	COM	502161102	186	21940 SH	OTHER 01	21320
LSI LOGIC CORP	COM	502161102	1240	146055 SH	DEFINED 05	146055
LSI LOGIC CORP	COM	502161102	2960	348588 SH	DEFINED 08	348588
LSI LOGIC CORP	COM	502161102	922	108600 SH	DEFINED 20	108600
LSI LOGIC CORP 55370	COM	502161102	4776	562491 SH	DEFINED 21	507121
LSI INDS INC 23567	COM	50216C108	3851	276288 SH	DEFINED 01	252721
LSI INDS INC	COM	50216C108	209	15000 SH	DEFINED 05	15000
LSI INDS INC	COM	50216C108	53	3788 SH	DEFINED 08	3788
LSI INDS INC 393275	COM	50216C108	19314	1385539 SH	DEFINED 21	992264
LTC PPTYS INC	COM	502175102	66	3200 SH	DEFINED 01	3200
LTC PPTYS INC	COM	502175102	2242	108300 SH	DEFINED 05	108300
LTC PPTYS INC	COM	502175102	23	1100 SH	DEFINED 08	1100
LTX CORP 600	COM	502392103	35	7100 SH	DEFINED 01	6500
LTX CORP 400	COM	502392103	8	1628 SH	OTHER 01	1228
LTX CORP	COM	502392103	919	185675 SH	DEFINED 05	185675
LTX CORP	COM	502392103	109	21992 SH	DEFINED 08	21992
L-3 COMMUNICATIONS HLDGS INC 923 3300	COM	502424104	4408	57560 SH	DEFINED 01	53337
L-3 COMMUNICATIONS HLDGS INC 6627	COM	502424104	507	6627 SH	OTHER 01	
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	9944	129852 SH	DEFINED 05	129852
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	1295	16906 SH	DEFINED 08	16906
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	2106	27500 SH	DEFINED 17	27500
L-3 COMMUNICATIONS HLDGS INC 6000	COM	502424104	10576	138102 SH	DEFINED 21	132102
LA QUINTA CORP 150	PAIRED CTF	50419U202	91	9758 SH	DEFINED 01	9608
LA QUINTA CORP	PAIRED CTF	50419U202	3398	364200 SH	DEFINED 05	364200
LA QUINTA CORP	PAIRED CTF	50419U202	98	10500 SH	DEFINED 08	10500
LA QUINTA CORP	PAIRED CTF	50419U202	846	90662 SH	DEFINED 17	90662
LA Z BOY INC	COM	505336107	87	5976 SH	DEFINED 01	5976
LA Z BOY INC	COM	505336107	121	8298 SH	OTHER 01	8298
LA Z BOY INC	COM	505336107	2513	172477 SH	DEFINED 05	172477
LA Z BOY INC	COM	505336107	133	9124 SH	DEFINED 08	9124
LA Z BOY INC	COM	505336107	506	34700 SH	DEFINED 21	34700
LABOR READY INC 13125	COM NEW	505401208	580	24867 SH	DEFINED 01	11742
LABOR READY INC 425	COM NEW	505401208	10	425 SH	OTHER 01	
LABOR READY INC	COM NEW	505401208	8264	354547 SH	DEFINED 05	354547
LABOR READY INC	COM NEW	505401208	214	9173 SH	DEFINED 08	9173
LABOR READY INC	COM NEW	505401208	1571	67400 SH	DEFINED 21	67400
LABONE INC NEW 10939	COM	50540L105	3123	78475 SH	DEFINED 01	67536
LABONE INC NEW 700	COM	50540L105	283	7100 SH	OTHER 01	6400
LABONE INC NEW	COM	50540L105	1880	47225 SH	DEFINED 05	47225
LABONE INC NEW	COM	50540L105	103	2600 SH	DEFINED 08	2600
LABONE INC NEW	COM	50540L105	995	25000 SH	PUT DEFINED 08	25000
LABONE INC NEW 44800	COM	50540L105	7817	196400 SH	DEFINED 21	151600
LABONE INC NEW	DBCV 3.500%	50540LAC9	2956	2500000 PRN	DEFINED 08	2500000
LABORATORY CORP AMER HLDGS 2925	COM NEW	50540R409	1660	33274 SH	DEFINED 01	30349
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	512	10253 SH	OTHER 01	5903

4350								
LABORATORY CORP AMER HLDGS 18400	COM NEW	50540R409	3918	78525 SH	DEFINED 05		60125	
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	3702	74184 SH	DEFINED 08		74184	
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	8040	161130 SH	DEFINED 21		161130	
LABORATORY CORP AMER HLDGS	NOTE	50540RAC6	2550	3423000 PRN	DEFINED 08		3423000	
LABRANCHE & CO INC 560	COM	505447102	87	13775 SH	DEFINED 01		13215	
LABRANCHE & CO INC 850	COM	505447102	9	1410 SH	OTHER 01		560	
LABRANCHE & CO INC	COM	505447102	1071	170026 SH	DEFINED 05		170026	
LABRANCHE & CO INC	COM	505447102	134	21264 SH	DEFINED 08		21264	
LACLEDE GROUP INC 7000	COM	505597104	1366	43014 SH	DEFINED 01		36014	
LACLEDE GROUP INC 34343	COM	505597104	1143	35990 SH	OTHER 01		1647	
LACLEDE GROUP INC	COM	505597104	2317	72950 SH	DEFINED 05		72950	
LACLEDE GROUP INC	COM	505597104	105	3312 SH	DEFINED 08		3312	
LACLEDE GROUP INC	COM	505597104	445	14000 SH	DEFINED 21		14000	
LADISH INC 12000	COM NEW	505754200	1044	104517 SH	DEFINED 01		92517	
LADISH INC	COM NEW	505754200	32	3252 SH	OTHER 01		3252	
LADISH INC 108600	COM NEW	505754200	6405	641114 SH	DEFINED 21		532514	
LADENBURG THALMAN FIN SVCS I	COM	50575Q102	25	44666 SH	DEFINED 01		44666	
LADENBURG THALMAN FIN SVCS I	COM	50575Q102		4 SH	OTHER 01		4	
LAFARGE NORTH AMERICA INC 100	COM	505862102	116	1850 SH	DEFINED 01		1750	
LAFARGE NORTH AMERICA INC 1000	COM	505862102	214	3430 SH	OTHER 01		2430	
LAFARGE NORTH AMERICA INC	COM	505862102	6	90 SH	DEFINED 05		90	
LAFARGE NORTH AMERICA INC	COM	505862102	97	1550 SH	DEFINED 08		1550	
LAIDLAW INTL INC	COM	50730R102	82	3400 SH	DEFINED 01		3400	
LAIDLAW INTL INC	COM	50730R102	2832	117500 SH	DEFINED 05		117500	
LAIDLAW INTL INC	COM	50730R102	45	1873 SH	DEFINED 08		1873	
LAKELAND BANCORP INC	COM	511637100	206	13200 SH	DEFINED 05		13200	
LAKELAND BANCORP INC	COM	511637100	22	1427 SH	DEFINED 08		1427	
LAKELAND FINL CORP	COM	511656100	16	400 SH	OTHER 01		400	
LAKELAND FINL CORP	COM	511656100	183	4500 SH	DEFINED 05		4500	
LAKELAND FINL CORP	COM	511656100	41	1000 SH	DEFINED 08		1000	
LAKES ENTMNT INC 350	COM	51206P109	33	2170 SH	DEFINED 01		1820	
LAKES ENTMNT INC	COM	51206P109	1605	104210 SH	DEFINED 05		104210	
LAKES ENTMNT INC	COM	51206P109	37	2434 SH	DEFINED 08		2434	
LAKES ENTMNT INC	COM	51206P109	384	24918 SH	DEFINED 17		24918	
LAM RESEARCH CORP 1340	COM	512807108	1443	49850 SH	DEFINED 01		48510	
LAM RESEARCH CORP 225	COM	512807108	78	2690 SH	OTHER 01		2465	
LAM RESEARCH CORP	COM	512807108	9522	328919 SH	DEFINED 05		328919	
LAM RESEARCH CORP	COM	512807108	1366	47168 SH	DEFINED 08		47168	
LAM RESEARCH CORP	COM	512807108	2705	93430 SH	DEFINED 21		93430	
LAMAR ADVERTISING CO	CL A	512815101	373	8710 SH	DEFINED 01		8710	
LAMAR ADVERTISING CO 550	CL A	512815101	24	550 SH	OTHER 01			
LAMAR ADVERTISING CO	CL A	512815101	56	1300 SH	DEFINED 05		1300	
LAMAR ADVERTISING CO	CL A	512815101	447	10442 SH	DEFINED 08		10442	
LAMAR ADVERTISING CO	CL A	512815101	1238	28955 SH	DEFINED 17		28955	
LAMAR ADVERTISING CO	CL A	512815101	7827	183000 SH	DEFINED 18		183000	
LAMAR ADVERTISING CO	CL A	512815101	1946	45500 SH	DEFINED 20		45500	
LAMAR ADVERTISING CO 23200	CL A	512815101	4776	111670 SH	DEFINED 21		88470	
LAMAR ADVERTISING CO	NOTE	2.875% 512815AG6	95	93000 PRN	DEFINED 01		93000	
LAMAR ADVERTISING CO	NOTE	2.875% 512815AG6	15165	14795000 PRN	DEFINED 05		14795000	
LANCASTER COLONY CORP 300	COM	513847103	239	5576 SH	DEFINED 01		5276	
LANCASTER COLONY CORP	COM	513847103	43	1004 SH	OTHER 01		1004	
LANCASTER COLONY CORP	COM	513847103	3545	82559 SH	DEFINED 05		82559	
LANCASTER COLONY CORP	COM	513847103	327	7623 SH	DEFINED 08		7623	
LANCASTER COLONY CORP	COM	513847103	1900	44254 SH	DEFINED 21		44254	
LANCE INC	COM	514606102	1677	97448 SH	DEFINED 01		97448	
LANCE INC 18800	COM	514606102	658	38260 SH	OTHER 01		19460	
LANCE INC	COM	514606102	1830	106350 SH	DEFINED 05		106350	
LANCE INC	COM	514606102	147	8555 SH	DEFINED 08		8555	
LANCE INC	COM	514606102	3708	215440 SH	DEFINED 21		215440	
LANDEC CORP	COM	514766104	376	57900 SH	DEFINED 01		57900	
LANDEC CORP	COM	514766104	64	9800 SH	OTHER 01		9800	
LANDEC CORP	COM	514766104	306	47110 SH	DEFINED 05		47110	
LANDEC CORP 3700	COM	514766104	1864	287283 SH	DEFINED 21		283583	
LANDAUER INC	COM	51476K103	68	1305 SH	DEFINED 01		1305	
LANDAUER INC 905	COM	51476K103	47	905 SH	OTHER 01			
LANDAUER INC	COM	51476K103	130	2500 SH	DEFINED 05		2500	

LANDAUER INC	COM		51476K103	31	600 SH	DEFINED 08	600
LANDAMERICA FINL GROUP INC 1213 810	COM		514936103	1305	21981 SH	DEFINED 01	19958
LANDAMERICA FINL GROUP INC 8887	COM		514936103	528	8887 SH	OTHER 01	
LANDAMERICA FINL GROUP INC	COM		514936103	3957	66650 SH	DEFINED 05	66650
LANDAMERICA FINL GROUP INC	COM		514936103	363	6119 SH	DEFINED 08	6119
LANDAMERICA FINL GROUP INC	COM		514936103	712	12000 SH	DEFINED 21	12000
LANDRYS RESTAURANTS INC	COM		51508L103	255	8475 SH	DEFINED 01	8475
LANDRYS RESTAURANTS INC 1100	COM		51508L103	84	2800 SH	OTHER 01	1700
LANDRYS RESTAURANTS INC	COM		51508L103	1969	65450 SH	DEFINED 05	65450
LANDRYS RESTAURANTS INC	COM		51508L103	69	2300 SH	DEFINED 08	2300
LANDRYS RESTAURANTS INC	COM		51508L103	6485	215520 SH	DEFINED 21	215520
LANDSTAR SYS INC 27585 5655	COM		515098101	2000	66285 SH	DEFINED 01	33045
LANDSTAR SYS INC 1050	COM		515098101	32	1050 SH	OTHER 01	
LANDSTAR SYS INC	COM		515098101	9282	307554 SH	DEFINED 05	307554
LANDSTAR SYS INC	COM		515098101	73	2416 SH	DEFINED 08	2416
LANDSTAR SYS INC	COM		515098101	36	1200 SH	DEFINED 20	1200
LANDSTAR SYS INC	COM		515098101	9089	301151 SH	DEFINED 21	301151
LANGER INC 10423	COM		515707107	625	96116 SH	DEFINED 01	85693
LANGER INC	COM		515707107	2	300 SH	OTHER 01	300
LANGER INC 121942	COM		515707107	3072	472584 SH	DEFINED 21	350642
LAS VEGAS SANDS CORP 250	COM		517834107	11	300 SH	DEFINED 01	50
LAS VEGAS SANDS CORP	COM		517834107	13	350 SH	OTHER 01	350
LAS VEGAS SANDS CORP	COM		517834107	311	8700 SH	DEFINED 08	8700
LASALLE HOTEL PPTYS 400	COM SH BEN I		517942108	20	600 SH	OTHER 01	200
LASALLE HOTEL PPTYS	COM SH BEN I		517942108	748	22800 SH	DEFINED 05	22800
LASALLE HOTEL PPTYS	COM SH BEN I		517942108	141	4300 SH	DEFINED 08	4300
LASERSCOPE	COM		518081104	17	400 SH	DEFINED 01	400
LASERSCOPE	COM		518081104	332	8000 SH	OTHER 01	8000
LASERSCOPE	COM		518081104	41	1000 SH	DEFINED 08	1000
LASERSCOPE	COM		518081104	1467	35400 SH	CALL DEFINED 08	35400
LASERSCOPE	COM		518081104	83	2000 SH	PUT DEFINED 08	2000
LATTICE SEMICONDUCTOR CORP 1095	COM		518415104	60	13450 SH	DEFINED 01	12355
LATTICE SEMICONDUCTOR CORP	COM		518415104	5	1095 SH	OTHER 01	1095
LATTICE SEMICONDUCTOR CORP	COM		518415104	1417	319227 SH	DEFINED 05	319227
LATTICE SEMICONDUCTOR CORP	COM		518415104	131	29437 SH	DEFINED 08	29437
LAUDER ESTEE COS INC 22722	CL A		518439104	1516	38747 SH	DEFINED 01	16025
LAUDER ESTEE COS INC 1435	CL A		518439104	1445	36937 SH	OTHER 01	35502
LAUDER ESTEE COS INC	CL A		518439104	473	12100 SH	DEFINED 05	12100
LAUDER ESTEE COS INC	CL A		518439104	4	100 SH	DEFINED 08	100
LAUDER ESTEE COS INC	CL A		518439104	977	24960 SH	DEFINED 20	24960
LAUDER ESTEE COS INC 25110	CL A		518439104	4965	126885 SH	DEFINED 21	101775
LAUREATE EDUCATION INC 14540	COM		518613104	1275	26630 SH	DEFINED 01	12090
LAUREATE EDUCATION INC 125	COM		518613104	756	15790 SH	OTHER 01	15665
LAUREATE EDUCATION INC	COM		518613104	6315	131937 SH	DEFINED 05	131937
LAUREATE EDUCATION INC	COM		518613104	443	9248 SH	DEFINED 08	9248
LAUREATE EDUCATION INC	COM		518613104	852	17800 SH	DEFINED 20	17800
LAUREATE EDUCATION INC 9870	COM		518613104	4412	92190 SH	DEFINED 21	82320
LAWSON PRODS INC 3600	COM		520776105	199	5121 SH	DEFINED 01	1521
LAWSON PRODS INC	COM		520776105	910	23450 SH	DEFINED 05	23450
LAWSON PRODS INC	COM		520776105	12	300 SH	DEFINED 08	300
LAWSON PRODS INC	COM		520776105	179	4600 SH	DEFINED 21	4600
LAWSON SOFTWARE INC	COM		520780107	42	8200 SH	DEFINED 01	8200
LAWSON SOFTWARE INC	COM		520780107	18	3500 SH	OTHER 01	3500
LAWSON SOFTWARE INC	COM		520780107	243	47100 SH	DEFINED 05	47100
LAWSON SOFTWARE INC	COM		520780107	16	3100 SH	DEFINED 08	3100
LAWSON SOFTWARE INC	COM		520780107	1424	276530 SH	DEFINED 21	276530
LAYNE CHRISTENSEN CO	COM		521050104	454	22833 SH	DEFINED 01	22833
LAYNE CHRISTENSEN CO	COM		521050104	125	6300 SH	DEFINED 05	6300
LAYNE CHRISTENSEN CO	COM		521050104	42	2100 SH	DEFINED 08	2100
LEADIS TECHNOLOGY INC	COM		52171N103	309	38400 SH	DEFINED 01	38400
LEADIS TECHNOLOGY INC	COM		52171N103	43	5300 SH	OTHER 01	5300
LEADIS TECHNOLOGY INC	COM		52171N103	331	41167 SH	DEFINED 05	41167
LEADIS TECHNOLOGY INC	COM		52171N103	16	2032 SH	DEFINED 08	2032
LEADIS TECHNOLOGY INC 1700	COM		52171N103	1101	136733 SH	DEFINED 21	135033
LEAR CORP 3002	COM		521865105	6398	175855 SH	DEFINED 01	172853
LEAR CORP	COM		521865105	3959	108825 SH	OTHER 01	55438

53387							
LEAR CORP	COM	521865105	5550	152544	SH	DEFINED 05	152544
LEAR CORP	COM	521865105	1386	38100	SH	DEFINED 08	38100
LEAFFROG ENTERPRISES INC 1000	CL A	52186N106	11	1000	SH	DEFINED 01	
LEAFFROG ENTERPRISES INC 3000	CL A	52186N106	45	4000	SH	OTHER 01	1000
LEAFFROG ENTERPRISES INC	CL A	52186N106	261	23100	SH	DEFINED 05	23100
LEAFFROG ENTERPRISES INC	CL A	52186N106	31	2700	SH	DEFINED 08	2700
LECROY CORP 16100	COM	52324W109	1371	99742	SH	DEFINED 01	83642
LECROY CORP	COM	52324W109	129	9400	SH	DEFINED 05	9400
LECROY CORP	COM	52324W109	42	3023	SH	DEFINED 08	3023
LECROY CORP 205600	COM	52324W109	5427	394700	SH	DEFINED 21	189100
LEE ENTERPRISES INC 435	COM	523768109	357	8895	SH	DEFINED 01	8460
LEE ENTERPRISES INC 1075	COM	523768109	61	1510	SH	OTHER 01	435
LEE ENTERPRISES INC	COM	523768109	4171	104035	SH	DEFINED 05	104035
LEE ENTERPRISES INC	COM	523768109	668	16656	SH	DEFINED 08	16656
LEGGETT & PLATT INC 1510	COM	524660107	35987	1353901	SH	DEFINED 01	1352391
LEGGETT & PLATT INC 300	COM	524660107	5392	202870	SH	OTHER 01	202570
LEGGETT & PLATT INC	COM	524660107	2064	77635	SH	DEFINED 05	77635
LEGGETT & PLATT INC	COM	524660107	1190	44755	SH	DEFINED 08	44755
LEGGETT & PLATT INC	COM	524660107	3153	118616	SH	DEFINED 21	118616
LEGG MASON INC 1067	COM	524901105	3309	31781	SH	DEFINED 01	30714
LEGG MASON INC 650	COM	524901105	283	2716	SH	OTHER 01	2066
LEGG MASON INC	COM	524901105	26028	250001	SH	DEFINED 05	250001
LEGG MASON INC	COM	524901105	5526	53078	SH	DEFINED 08	53078
LEGG MASON INC	COM	524901105	1874	18000	SH	CALL DEFINED 08	18000
LEGG MASON INC	COM	524901105	7309	70200	SH	DEFINED 17	70200
LEGG MASON INC	COM	524901105	10494	100800	SH	DEFINED 21	100800
LEHMAN BROS HLDGS INC 5093 7670	COM	524908100	16874	169959	SH	DEFINED 01	157196
LEHMAN BROS HLDGS INC 68408	COM	524908100	6792	68408	SH	OTHER 01	
LEHMAN BROS HLDGS INC 217800	COM	524908100	41676	419783	SH	DEFINED 05	201983
LEHMAN BROS HLDGS INC	COM	524908100	3473	34978	SH	DEFINED 08	34978
LEHMAN BROS HLDGS INC	COM	524908100	50	500	SH	DEFINED 17	500
LEHMAN BROS HLDGS INC	COM	524908100	3187	32100	SH	DEFINED 20	32100
LEHMAN BROS HLDGS INC 16500	COM	524908100	21031	211831	SH	DEFINED 21	195331
LENNAR CORP 1506	CL A	526057104	7962	125491	SH	DEFINED 01	123985
LENNAR CORP 1385	CL A	526057104	591	9319	SH	OTHER 01	7934
LENNAR CORP	CL A	526057104	21136	333114	SH	DEFINED 05	333114
LENNAR CORP	CL A	526057104	2087	32896	SH	DEFINED 08	32896
LENNAR CORP	CL A	526057104	13	200	SH	DEFINED 17	200
LENNAR CORP 3400	CL A	526057104	216	3400	SH	OTHER 17	
LENNAR CORP	CL B	526057302	24	415	SH	DEFINED 01	415
LENNAR CORP	CL B	526057302	14	242	SH	OTHER 01	242
LENNAR CORP	CL B	526057302	8682	147600	SH	CALL DEFINED 08	147600
LENNAR CORP 340	CL B	526057302	20	340	SH	OTHER 17	
LENNOX INTL INC 21800	COM	526107107	1168	55150	SH	DEFINED 01	33350
LENNOX INTL INC	COM	526107107	3666	173175	SH	DEFINED 05	173175
LENNOX INTL INC	COM	526107107	135	6396	SH	DEFINED 08	6396
LENNOX INTL INC	COM	526107107	794	37500	SH	DEFINED 21	37500
LEUCADIA NATL CORP 6457	COM	527288104	780	20203	SH	DEFINED 01	13746
LEUCADIA NATL CORP 262	COM	527288104	220	5684	SH	OTHER 01	5422
LEUCADIA NATL CORP	COM	527288104	8035	207989	SH	DEFINED 05	207989
LEUCADIA NATL CORP	COM	527288104	734	19001	SH	DEFINED 08	19001
LEVEL 3 COMMUNICATIONS INC 10000	COM	52729N100	348	171229	SH	DEFINED 01	161229
LEVEL 3 COMMUNICATIONS INC 3200	COM	52729N100	29	14270	SH	OTHER 01	11070
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	1070	527300	SH	DEFINED 05	527300
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	71	34800	SH	DEFINED 08	34800
LEVEL 3 COMMUNICATIONS INC	NOTE 6.000%	52729NAG5	1350	2500000	PRN	DEFINED 17	2500000
LEVITT CORP	CL A	52742P108	70	2325	SH	DEFINED 01	2325
LEVITT CORP	CL A	52742P108	2607	87125	SH	DEFINED 05	87125
LEVITT CORP	CL A	52742P108	179	5999	SH	DEFINED 08	5999
LEXAR MEDIA INC	COM	52886P104	3	600	SH	DEFINED 01	600
LEXAR MEDIA INC	COM	52886P104	52	10586	SH	DEFINED 08	10586

LEXINGTON CORP PPTYS TR 21600	COM	529043101	901	37050	SH	DEFINED	01	15450
LEXINGTON CORP PPTYS TR 4000	COM	529043101	97	4000	SH	OTHER	01	
LEXINGTON CORP PPTYS TR	COM	529043101	4355	179150	SH	DEFINED	05	179150
LEXINGTON CORP PPTYS TR	COM	529043101	61	2500	SH	DEFINED	08	2500
LEXINGTON CORP PPTYS TR	COM	529043101	795	32700	SH	DEFINED	21	32700
LEXMARK INTL NEW 36419	CL A	529771107	48403	746620	SH	DEFINED	01	710201
LEXMARK INTL NEW 36822	CL A	529771107	13091	201933	SH	OTHER	01	165111
LEXMARK INTL NEW	CL A	529771107	4324	66694	SH	DEFINED	05	66694
LEXMARK INTL NEW	CL A	529771107	1601	24701	SH	DEFINED	08	24701
LEXMARK INTL NEW 115	CL A	529771107	16	250	SH	DEFINED	13	135
LEXMARK INTL NEW	CL A	529771107	21874	337409	SH	DEFINED	21	337409
LIBBEY INC	COM	529898108	41	2575	SH	DEFINED	01	2575
LIBBEY INC	COM	529898108	7	450	SH	OTHER	01	450
LIBBEY INC	COM	529898108	722	45650	SH	DEFINED	05	45650
LIBBEY INC	COM	529898108	11	700	SH	DEFINED	08	700
LIBBEY INC	COM	529898108	145	9200	SH	DEFINED	21	9200
LIBERTY ALL STAR EQUITY FD	SH BEN INT	530158104	124	13728	SH	DEFINED	01	13728
LIBERTY ALL STAR EQUITY FD	SH BEN INT	530158104	58	6396	SH	OTHER	01	6396
LIBERTY CORP S C	COM	530370105	547	14860	SH	DEFINED	01	14860
LIBERTY CORP S C	COM	530370105	388	10530	SH	OTHER	01	10530
LIBERTY CORP S C	COM	530370105	372	10100	SH	DEFINED	05	10100
LIBERTY CORP S C	COM	530370105	33	900	SH	DEFINED	08	900
LIBERTY CORP S C	COM	530370105	6915	187870	SH	DEFINED	21	187870
LIBERTY MEDIA CORP	DEB 3.500%	530715AN1	4	4000	PRN	DEFINED	01	4000
LIBERTY MEDIA CORP	DEB 3.500%	530715AN1	1748	1975000	PRN	DEFINED	05	1975000
LIBERTY MEDIA CORP	DEB 3.500%	530715AN1	12	14000	PRN	DEFINED	08	14000
LIBERTY MEDIA CORP	DEB 3.250%	530715AR2	38	50000	PRN	DEFINED	01	50000
LIBERTY MEDIA CORP	DEB 3.250%	530715AR2	9417	12310000	PRN	DEFINED	05	12310000
LIBERTY MEDIA CORP NEW 146084 144932	COM SER A	530718105	34121	3348447	SH	DEFINED	01	3057431
LIBERTY MEDIA CORP NEW 703762	COM SER A	530718105	7171	703762	SH	OTHER	01	
LIBERTY MEDIA CORP NEW	COM SER A	530718105	6955	682483	SH	DEFINED	05	682483
LIBERTY MEDIA CORP NEW	COM SER A	530718105	1468	144050	SH	DEFINED	08	144050
LIBERTY MEDIA CORP NEW	COM SER A	530718105	1284	126000	SH	CALL	DEFINED	126000
LIBERTY MEDIA CORP NEW	COM SER A	530718105	621	60900	SH	DEFINED	17	60900
LIBERTY MEDIA CORP NEW 1000000	COM SER A	530718105	10190	1000000	SH	OTHER	17	
LIBERTY MEDIA CORP NEW	COM SER A	530718105	1057	103700	SH	DEFINED	20	103700
LIBERTY MEDIA CORP NEW 71430	COM SER A	530718105	27566	2705156	SH	DEFINED	21	2633726
LIBERTY PPTY TR 3385	SH BEN INT	531172104	869	19605	SH	DEFINED	01	16220
LIBERTY PPTY TR 2798	SH BEN INT	531172104	358	8084	SH	OTHER	01	5286
LIBERTY PPTY TR	SH BEN INT	531172104	8734	197110	SH	DEFINED	05	197110
LIBERTY PPTY TR	SH BEN INT	531172104	1002	22616	SH	DEFINED	08	22616
LIBERTY PPTY TR	SH BEN INT	531172104	21119	476630	SH	DEFINED	21	476630
LIFECCELL CORP	COM	531927101	43	2697	SH	DEFINED	08	2697
LIFECCELL CORP	COM	531927101	2055	130000	SH	DEFINED	21	130000
LIFE TIME FITNESS INC 1375	COM	53217R207	45	1375	SH	DEFINED	01	
LIFE TIME FITNESS INC 11000	COM	53217R207	361	11000	SH	OTHER	01	
LIFE TIME FITNESS INC	COM	53217R207	39	1200	SH	DEFINED	08	1200
LIFECORE BIOMEDICAL INC 13700	COM	532187101	1201	110050	SH	DEFINED	01	96350
LIFECORE BIOMEDICAL INC	COM	532187101		20	SH	DEFINED	08	20
LIFECORE BIOMEDICAL INC 120800	COM	532187101	4945	453335	SH	DEFINED	21	332535
LIFEPOINT HOSPITALS INC 4355	COM	53219L109	3998	79095	SH	DEFINED	01	74740
LIFEPOINT HOSPITALS INC 1534	COM	53219L109	224	4431	SH	OTHER	01	2897
LIFEPOINT HOSPITALS INC	COM	53219L109	17488	345946	SH	DEFINED	05	345946
LIFEPOINT HOSPITALS INC	COM	53219L109	561	11105	SH	DEFINED	08	11105
LIFEPOINT HOSPITALS INC	COM	53219L109	415	8200	SH	DEFINED	17	8200
LIFEPOINT HOSPITALS INC 85070	COM	53219L109	20838	412225	SH	DEFINED	21	327155
LILLY ELI & CO 157642	COM	532457108	95477	1713818	SH	DEFINED	01	1556176
LILLY ELI & CO 359536	COM	532457108	71240	1278759	SH	OTHER	01	919223
LILLY ELI & CO	COM	532457108	25975	466248	SH	DEFINED	05	466248
LILLY ELI & CO	COM	532457108	15183	272528	SH	DEFINED	08	272528
LILLY ELI & CO	COM	532457108	11727	210500	SH	CALL	DEFINED	210500
LILLY ELI & CO	COM	532457108	6501	116700	SH	PUT	DEFINED	116700
LILLY ELI & CO	COM	532457108	13460	241608	SH	DEFINED	17	241608
LILLY ELI & CO	COM	532457108	8357	150000	SH	PUT	DEFINED	150000
LILLY ELI & CO	COM	532457108	1794	32200	SH	DEFINED	20	32200

LILLY ELI & CO 24490	COM		532457108	50335	903526	SH	DEFINED 21	879036
LILLY ELI & CO LIMITED BRANDS INC 12798 70435	COM		532457108	145	2604	SH	DEFINED	2604
LIMITED BRANDS INC 58859	COM		532716107	11113	518836	SH	DEFINED 01	435603
LIMITED BRANDS INC 23200	COM		532716107	1261	58859	SH	OTHER 01	
LIMITED BRANDS INC	COM		532716107	8370	390755	SH	DEFINED 05	367555
LIMITED BRANDS INC	COM		532716107	3332	155542	SH	DEFINED 08	155542
LIMITED BRANDS INC	COM		532716107	1499	70000	SH	CALL DEFINED 08	70000
LIMITED BRANDS INC	COM		532716107	493	23000	SH	DEFINED 17	23000
LIMITED BRANDS INC 550	COM		532716107	17493	816647	SH	DEFINED 21	816097
LIN TV CORP	CL A		532774106	603	43400	SH	DEFINED 01	43400
LIN TV CORP	CL A		532774106	68	4900	SH	OTHER 01	4900
LIN TV CORP	CL A		532774106	667	48050	SH	DEFINED 05	48050
LIN TV CORP	CL A		532774106	19	1400	SH	DEFINED 08	1400
LIN TV CORP	CL A		532774106	1670	120200	SH	DEFINED 21	118300
LIN TV CORP	CL A		532774106	6614	476190	SH	DEFINED	476190
LINCARE HLDGS INC 2510	COM		532791100	890	21765	SH	DEFINED 01	19255
LINCARE HLDGS INC 375	COM		532791100	316	7735	SH	OTHER 01	7360
LINCARE HLDGS INC	COM		532791100	9210	225173	SH	DEFINED 05	225173
LINCARE HLDGS INC	COM		532791100	1461	35719	SH	DEFINED 08	35719
LINCARE HLDGS INC	COM		532791100	2	50	SH	DEFINED 21	50
LINCARE HLDGS INC	DBCV	3.000%	532791AB6	2229	2215000	PRN	DEFINED 08	2215000
LINCOLN ELEC HLDGS INC	COM		533900106	835	25200	SH	DEFINED 05	25200
LINCOLN ELEC HLDGS INC	COM		533900106	73	2188	SH	DEFINED 08	2188
LINCOLN NATL CORP IND 45371	COM		534187109	24182	515396	SH	DEFINED 01	470025
LINCOLN NATL CORP IND 34741	COM		534187109	9253	197205	SH	OTHER 01	162464
LINCOLN NATL CORP IND	COM		534187109	9394	200220	SH	DEFINED 05	200220
LINCOLN NATL CORP IND	COM		534187109	2524	53804	SH	DEFINED 08	53804
LINCOLN NATL CORP IND 1075	COM		534187109	60161	1282198	SH	DEFINED 21	1281123
LINDSAY MFG CO	COM		535555106	139	5900	SH	DEFINED 01	5900
LINDSAY MFG CO	COM		535555106	795	33700	SH	DEFINED 05	33700
LINDSAY MFG CO	COM		535555106	104	4400	SH	DEFINED 08	4400
LINDSAY MFG CO	COM		535555106	182	7700	SH	DEFINED 21	7700
LINEAR TECHNOLOGY CORP 5815	COM		535678106	9142	249157	SH	DEFINED 01	243342
LINEAR TECHNOLOGY CORP 43260	COM		535678106	3849	104900	SH	OTHER 01	61640
LINEAR TECHNOLOGY CORP	COM		535678106	4403	120000	SH	PUT DEFINED 01	120000
LINEAR TECHNOLOGY CORP	COM		535678106	6164	168000	SH	DEFINED 05	168000
LINEAR TECHNOLOGY CORP	COM		535678106	1444	39354	SH	DEFINED 08	39354
LINEAR TECHNOLOGY CORP	COM		535678106	87	2366	SH	DEFINED 17	2366
LINEAR TECHNOLOGY CORP	COM		535678106	914	24900	SH	DEFINED 20	24900
LINEAR TECHNOLOGY CORP 16900	COM		535678106	26556	723785	SH	DEFINED 21	706885
LINENS N THINGS INC 11100	COM		535679104	452	19102	SH	DEFINED 01	8002
LINENS N THINGS INC 1228	COM		535679104	29	1228	SH	OTHER 01	
LINENS N THINGS INC	COM		535679104	8326	351893	SH	DEFINED 05	351893
LINENS N THINGS INC	COM		535679104	123	5211	SH	DEFINED 08	5211
LINENS N THINGS INC	COM		535679104	1095	46300	SH	DEFINED 21	46300
LIONS GATE ENTMNT CORP 43100	COM NEW		535919203	869	84660	SH	DEFINED 01	41560
LIONS GATE ENTMNT CORP 2610	COM NEW		535919203	541	52700	SH	OTHER 01	50090
LIONS GATE ENTMNT CORP	COM NEW		535919203	7365	717843	SH	DEFINED 05	717843
LIONS GATE ENTMNT CORP	COM NEW		535919203	87	8500	SH	DEFINED 08	8500
LIONS GATE ENTMNT CORP 4200	COM NEW		535919203	3636	354380	SH	DEFINED 21	350180
LIONS GATE ENTMNT CORP	NOTE	2.938%	535919AF1	1767	1630000	PRN	DEFINED 05	1630000
LIONS GATE ENTMNT CORP	NOTE	3.625%	535919AG9	2923	2905000	PRN	DEFINED 05	2905000
LINKTONE LTD	ADR		535925101	79	10000	SH	DEFINED 01	10000
LINKTONE LTD	ADR		535925101	560	70649	SH	DEFINED 08	70649
LITHIA MTRS INC 14326	CL A		536797103	3109	107750	SH	DEFINED 01	93424
LITHIA MTRS INC	CL A		536797103	39	1350	SH	OTHER 01	1350
LITHIA MTRS INC	CL A		536797103	338	11700	SH	DEFINED 05	11700
LITHIA MTRS INC	CL A		536797103	144	4980	SH	DEFINED 08	4980
LITHIA MTRS INC 108100	CL A		536797103	14428	500100	SH	DEFINED 21	392000
LITTELFUSE INC	COM		537008104	580	20825	SH	DEFINED 01	20825
LITTELFUSE INC	COM		537008104	78	2800	SH	OTHER 01	2800
LITTELFUSE INC	COM		537008104	1861	66825	SH	DEFINED 05	66825
LITTELFUSE INC	COM		537008104	108	3893	SH	DEFINED 08	3893
LITTELFUSE INC	COM		537008104	13254	475900	SH	DEFINED 21	475900

LIZ CLAIBORNE INC 3270	COM	539320101	1889	47503 SH	DEFINED 01	44233
LIZ CLAIBORNE INC 5700	COM	539320101	545	13709 SH	OTHER 01	8009
LIZ CLAIBORNE INC	COM	539320101	1763	44345 SH	DEFINED 05	44345
LIZ CLAIBORNE INC	COM	539320101	1188	29888 SH	DEFINED 08	29888
LIZ CLAIBORNE INC	COM	539320101	593	14906 SH	DEFINED 21	14906
LLOYDS TSB GROUP PLC 4900	SPONSORED AD	539439109	204	6001 SH	DEFINED 01	1101
LLOYDS TSB GROUP PLC 370	SPONSORED AD	539439109	258	7585 SH	OTHER 01	7215
LOCKHEED MARTIN CORP 13086	COM	539830109	66914	1031510 SH	DEFINED 01	1018424
LOCKHEED MARTIN CORP 347363	COM	539830109	33741	520133 SH	OTHER 01	172770
LOCKHEED MARTIN CORP 157400	COM	539830109	27636	426024 SH	DEFINED 05	268624
LOCKHEED MARTIN CORP	COM	539830109	3438	52992 SH	DEFINED 08	52992
LOCKHEED MARTIN CORP	COM	539830109	6487	100000 SH	CALL DEFINED 08	100000
LOCKHEED MARTIN CORP	COM	539830109	9	133 SH	OTHER 13	133
LOCKHEED MARTIN CORP	COM	539830109	3752	57833 SH	DEFINED 21	57833
LOCKHEED MARTIN CORP	DBCV	539830AP4	48	45000 PRN	DEFINED 01	45000
LOCKHEED MARTIN CORP	DBCV	539830AP4	5188	4874000 PRN	DEFINED 05	4874000
LODGIAN INC	COM PAR \$.01	54021P403	191	18600 SH	DEFINED 05	18600
LODGIAN INC	COM PAR \$.01	54021P403	12	1200 SH	DEFINED 08	1200
LOEWS CORP 7875	COM	540424108	3636	46919 SH	DEFINED 01	39044
LOEWS CORP 14438	COM	540424108	2356	30394 SH	OTHER 01	15956
LOEWS CORP 18800	COM	540424108	13072	168670 SH	DEFINED 05	149870
LOEWS CORP	COM	540424108	6661	85945 SH	DEFINED 08	85945
LOEWS CORP	COM	540424108	4173	53847 SH	DEFINED 17	53847
LOEWS CORP	COM	540424108	22488	290163 SH	DEFINED 21	290163
LOEWS CORP 200	CAROLNA GP S	540424207	7	200 SH	DEFINED 01	
LOEWS CORP 693 300	CAROLNA GP S	540424207	123	3693 SH	OTHER 01	2700
LOEWS CORP	CAROLNA GP S	540424207	10	300 SH	DEFINED 05	300
LOEWS CORP	CAROLNA GP S	540424207	303	9091 SH	DEFINED 08	9091
LONE STAR STEAKHOUSE SALOON 11610 890	COM	542307103	1083	35625 SH	DEFINED 01	23125
LONE STAR STEAKHOUSE SALOON 5665	COM	542307103	172	5665 SH	OTHER 01	
LONE STAR STEAKHOUSE SALOON	COM	542307103	2340	76950 SH	DEFINED 05	76950
LONE STAR STEAKHOUSE SALOON	COM	542307103	77	2520 SH	DEFINED 08	2520
LONE STAR STEAKHOUSE SALOON	COM	542307103	8601	282827 SH	DEFINED 21	282827
LONE STAR TECHNOLOGIES INC 13775	COM	542312103	1527	33550 SH	DEFINED 01	19775
LONE STAR TECHNOLOGIES INC 1125	COM	542312103	51	1125 SH	OTHER 01	
LONE STAR TECHNOLOGIES INC	COM	542312103	4003	87975 SH	DEFINED 05	87975
LONE STAR TECHNOLOGIES INC	COM	542312103	308	6780 SH	DEFINED 08	6780
LONE STAR TECHNOLOGIES INC	COM	542312103	901	19800 SH	DEFINED 21	19800
LONG ISLAND FINANCIAL CORP	COM	542669106	1154	36505 SH	DEFINED 01	36505
LONGS DRUG STORES CORP 7550 1070	COM	543162101	699	16245 SH	DEFINED 01	7625
LONGS DRUG STORES CORP 2500	COM	543162101	108	2500 SH	OTHER 01	
LONGS DRUG STORES CORP	COM	543162101	5056	117450 SH	DEFINED 05	117450
LONGS DRUG STORES CORP	COM	543162101	161	3732 SH	DEFINED 08	3732
LONGS DRUG STORES CORP	COM	543162101	1451	33700 SH	DEFINED 21	33700
LONGVIEW FIBRE CO 9880	COM	543213102	1460	71032 SH	DEFINED 01	61152
LONGVIEW FIBRE CO 26358	COM	543213102	651	31688 SH	OTHER 01	5330
LONGVIEW FIBRE CO	COM	543213102	3176	154534 SH	DEFINED 05	154534
LONGVIEW FIBRE CO	COM	543213102	2082	101337 SH	DEFINED 08	101337
LONGVIEW FIBRE CO 63950	COM	543213102	4372	212750 SH	DEFINED 21	148800
LOUISIANA PAC CORP 9385 3475	COM	546347105	1882	76551 SH	DEFINED 01	63691
LOUISIANA PAC CORP 15265	COM	546347105	375	15265 SH	OTHER 01	
LOUISIANA PAC CORP	COM	546347105	2172	88355 SH	DEFINED 05	88355
LOUISIANA PAC CORP	COM	546347105	2191	89119 SH	DEFINED 08	89119
LOUISIANA PAC CORP	COM	546347105	318	12939 SH	DEFINED 17	12939
LOUISIANA PAC CORP	COM	546347105	592	24070 SH	DEFINED 21	24070
LOUISIANA PAC CORP	COM	546347105	246	10000 SH	DEFINED	10000
LOWES COS INC 73239	COM	548661107	99552	1709925 SH	DEFINED 01	1636686
LOWES COS INC 228147	COM	548661107	37859	650277 SH	OTHER 01	422130
LOWES COS INC	COM	548661107	18416	316316 SH	DEFINED 05	316316
LOWES COS INC	COM	548661107	5825	100048 SH	DEFINED 08	100048

MBIA INC 52800	COM	55262C100	7843	132230	SH	DEFINED	05	79430
MBIA INC	COM	55262C100	7782	131203	SH	DEFINED	08	131203
MBIA INC	COM	55262C100	19234	324300	SH	CALL	DEFINED	08
MBIA INC	COM	55262C100	1423	24000	SH	DEFINED	17	24000
MBIA INC 575	COM	55262C100	9575	161446	SH	DEFINED	21	160871
MBNA CORP 324798	COM	55262L100	171932	6572318	SH	DEFINED	01	6247520
MBNA CORP 494827	COM	55262L100	41956	1603840	SH	OTHER	01	1109013
MBNA CORP	COM	55262L100	5232	200000	SH	CALL	DEFINED	01
MBNA CORP 131700	COM	55262L100	32731	1251187	SH	DEFINED	05	1119487
MBNA CORP	COM	55262L100	3934	150394	SH	DEFINED	08	150394
MBNA CORP	COM	55262L100	651	24900	SH	CALL	DEFINED	08
MBNA CORP	COM	55262L100	71	2696	SH	DEFINED	13	2696
MBNA CORP 300	COM	55262L100	8	323	SH	OTHER	13	23
MBNA CORP	COM	55262L100	1219	46595	SH	DEFINED	17	46595
MBNA CORP 3650	COM	55262L100	45752	1748922	SH	DEFINED	21	1745272
MB FINANCIAL INC NEW	COM	55264U108	582	14600	SH	DEFINED	01	14600
MB FINANCIAL INC NEW	COM	55264U108	390	9800	SH	DEFINED	05	9800
MB FINANCIAL INC NEW	COM	55264U108	46	1159	SH	DEFINED	08	1159
M D C HLDGS INC 6737 5031	COM	552676108	2425	29486	SH	DEFINED	01	17718
M D C HLDGS INC 3125	COM	552676108	257	3125	SH	OTHER	01	
M D C HLDGS INC	COM	552676108	8675	105468	SH	DEFINED	05	105468
M D C HLDGS INC	COM	552676108	153	1861	SH	DEFINED	08	1861
M D C HLDGS INC	COM	552676108	2081	25300	SH	DEFINED	21	25300
MDU RES GROUP INC 2890	COM	552690109	1347	47814	SH	DEFINED	01	44924
MDU RES GROUP INC 5773	COM	552690109	905	32126	SH	OTHER	01	26353
MDU RES GROUP INC	COM	552690109	7577	268957	SH	DEFINED	05	268957
MDU RES GROUP INC	COM	552690109	633	22484	SH	DEFINED	08	22484
MCI INC 733	COM	552691107	39459	1534755	SH	DEFINED	01	1534022
MCI INC	COM	552691107	1396	54300	SH	DEFINED	05	54300
MCI INC	COM	552691107	11892	462563	SH	DEFINED	08	462563
MCI INC	COM	552691107	5877	228600	SH	CALL	DEFINED	08
MDC PARTNERS INC	CL A SUB VTG	552697104	481	56900	SH	DEFINED	01	56900
MDC PARTNERS INC	CL A SUB VTG	552697104	68	8000	SH	OTHER	01	8000
MDC PARTNERS INC	CL A SUB VTG	552697104	481	56900	SH	DEFINED	05	56900
MDC PARTNERS INC 2800	CL A SUB VTG	552697104	2666	315181	SH	DEFINED	21	312381
MDS INC	COM	55269P302	186	12261	SH	DEFINED	17	12261
MEMC ELECTR MATLS INC 34565	COM	552715104	5807	368206	SH	DEFINED	01	333641
MEMC ELECTR MATLS INC	COM	552715104	225	14240	SH	OTHER	01	14240
MEMC ELECTR MATLS INC	COM	552715104	8716	552700	SH	DEFINED	05	552700
MEMC ELECTR MATLS INC	COM	552715104	214	13588	SH	DEFINED	08	13588
MEMC ELECTR MATLS INC	COM	552715104	33	2110	SH	DEFINED	20	2110
MEMC ELECTR MATLS INC 5300	COM	552715104	23899	1515480	SH	DEFINED	21	1510180
MFC BANCORP LTD 1000	COM NEW	55271X202	357	19176	SH	DEFINED	01	18176
MFC BANCORP LTD	COM NEW	55271X202	129	6902	SH	OTHER	01	6902
MFC BANCORP LTD	COM NEW	55271X202	8248	442700	SH	DEFINED	21	442700
MFA MTG INVTS INC	COM	55272X102	22	3000	SH	DEFINED	01	3000
MFA MTG INVTS INC 1400	COM	55272X102	18	2400	SH	OTHER	01	1000
MFA MTG INVTS INC	COM	55272X102	431	57800	SH	DEFINED	05	57800
MFA MTG INVTS INC	COM	55272X102	31	4200	SH	DEFINED	08	4200
MFS MULTIMARKET INCOME TR 7148	SH BEN INT	552737108	45	7148	SH	DEFINED	01	
MFS MULTIMARKET INCOME TR 23129	SH BEN INT	552737108	224	35277	SH	OTHER	01	12148
MFS MUN INCOME TR	SH BEN INT	552738106	17	2100	SH	DEFINED	01	2100
MFS MUN INCOME TR 9000	SH BEN INT	552738106	136	16446	SH	OTHER	01	7446
MFS INTER INCOME TR	SH BEN INT	55273C107	104	15975	SH	DEFINED	01	15975
MFS INTER INCOME TR	SH BEN INT	55273C107	158	24176	SH	OTHER	01	24176
MGE ENERGY INC	COM	55277P104	175	4818	SH	DEFINED	01	4818
MGE ENERGY INC	COM	55277P104	105	2875	SH	OTHER	01	2875
MGE ENERGY INC	COM	55277P104	415	11400	SH	DEFINED	05	11400
MGE ENERGY INC	COM	55277P104	40	1100	SH	DEFINED	08	1100
MGE ENERGY INC 41600	COM	55277P104	4956	136236	SH	DEFINED	21	94636
MGIC INVT CORP WIS 6660	COM	552848103	4970	76203	SH	DEFINED	01	69543
MGIC INVT CORP WIS 16134	COM	552848103	1586	24311	SH	OTHER	01	8177

MGIC INVT CORP WIS	COM	552848103	2905	44540	SH	DEFINED	05	44540	
MGIC INVT CORP WIS	COM	552848103	2053	31484	SH	DEFINED	08	31484	
MGIC INVT CORP WIS	COM	552848103		1	SH	DEFINED	17	1	
MGIC INVT CORP WIS	COM	552848103	8037	123223	SH	DEFINED	21	121843	
1380									
MGI PHARMA INC	COM	552880106	571	26255	SH	DEFINED	01	26255	
MGI PHARMA INC	COM	552880106	602	27675	SH	OTHER	01	27030	
645									
MGI PHARMA INC	COM	552880106	6107	280775	SH	DEFINED	05	280775	
MGI PHARMA INC	COM	552880106	1421	65334	SH	DEFINED	08	65334	
MGI PHARMA INC	COM	552880106	135	6200	SH	CALL	DEFINED	08	6200
MGI PHARMA INC	COM	552880106	1344	61800	SH	PUT	DEFINED	08	61800
MGI PHARMA INC	COM	552880106	408	18756	SH	DEFINED	17	18756	
MGI PHARMA INC	COM	552880106	4587	210895	SH	DEFINED	21	210895	
MGM MIRAGE	COM	552953101	75974	1919500	SH	DEFINED	01	1919278	
222									
MGM MIRAGE	COM	552953101	122	3090	SH	OTHER	01	490	
2600									
MGM MIRAGE	COM	552953101	47	1200	SH	DEFINED	05	1200	
MGM MIRAGE	COM	552953101	1736	43850	SH	DEFINED	08	43850	
MGM MIRAGE	COM	552953101	3562	90000	SH	CALL	DEFINED	08	90000
MGM MIRAGE	COM	552953101	751	18970	SH	DEFINED	21	18970	
M/I HOMES INC	COM	55305B101	5	100	SH	DEFINED	01	100	
M/I HOMES INC	COM	55305B101	509	9400	SH	DEFINED	05	9400	
M/I HOMES INC	COM	55305B101	91	1687	SH	DEFINED	08	1687	
MKS INSTRUMENT INC	COM	55306N104	419	24800	SH	DEFINED	05	24800	
MKS INSTRUMENT INC	COM	55306N104	74	4368	SH	DEFINED	08	4368	
MIVA INC	COM	55311R108	389	83750	SH	DEFINED	05	83750	
MIVA INC	COM	55311R108	37	8028	SH	DEFINED	08	8028	
MIVA INC	COM	55311R108	87	18800	SH	DEFINED	21	18800	
MPS GROUP INC	COM	553409103	504	53515	SH	DEFINED	01	50925	
2590									
MPS GROUP INC	COM	553409103	121	12840	SH	OTHER	01	12390	
450									
MPS GROUP INC	COM	553409103	4612	489557	SH	DEFINED	05	489557	
MPS GROUP INC	COM	553409103	245	26038	SH	DEFINED	08	26038	
MPS GROUP INC	COM	553409103	7491	795190	SH	DEFINED	21	795190	
MPW INDUSTRIAL SVCS GROUP	COM	553444100	338	165606	SH	DEFINED	01	145606	
20000									
MPW INDUSTRIAL SVCS GROUP	COM	553444100	8	4000	SH	OTHER	01	4000	
MPW INDUSTRIAL SVCS GROUP	COM	553444100	779	381700	SH	DEFINED	21	234700	
147000									
MRV COMMUNICATIONS INC	COM	553477100	57	26300	SH	DEFINED	05	26300	
MRV COMMUNICATIONS INC	COM	553477100	13	6009	SH	DEFINED	08	6009	
MRO SOFTWARE INC	COM	55347W105	79	5389	SH	DEFINED	01	4634	
755									
MRO SOFTWARE INC	COM	55347W105	6	395	SH	OTHER	01		
395									
MRO SOFTWARE INC	COM	55347W105	1060	72575	SH	DEFINED	05	72575	
MRO SOFTWARE INC	COM	55347W105	43	2961	SH	DEFINED	08	2961	
MRO SOFTWARE INC	COM	55347W105	224	15300	SH	DEFINED	21	15300	
MTS SYS CORP	COM	553777103	719	21400	SH	DEFINED	01	9900	
10900	600								
MTS SYS CORP	COM	553777103	91	2700	SH	OTHER	01		
2700									
MTS SYS CORP	COM	553777103	2197	65425	SH	DEFINED	05	65425	
MTS SYS CORP	COM	553777103	162	4819	SH	DEFINED	08	4819	
MTS SYS CORP	COM	553777103	5855	174372	SH	DEFINED	21	174372	
MTC TECHNOLOGIES INC	COM	55377A106	1246	33825	SH	DEFINED	01	33825	
MTC TECHNOLOGIES INC	COM	55377A106	154	4189	SH	OTHER	01	3748	
441									
MTC TECHNOLOGIES INC	COM	55377A106	4629	125678	SH	DEFINED	05	125678	
MTC TECHNOLOGIES INC	COM	55377A106	18	500	SH	DEFINED	08	500	
MTC TECHNOLOGIES INC	COM	55377A106	4770	129502	SH	DEFINED	21	128102	
1400									
MTI TECHNOLOGY CORP	COM	553903105	68	30150	SH	DEFINED	01	30150	
MACDERMID INC	COM	554273102	11165	358325	SH	DEFINED	01		
358325									
MACDERMID INC	COM	554273102	25159	807416	SH	OTHER	01	277800	
125	529491								
MACDERMID INC	COM	554273102	2191	70325	SH	DEFINED	05	70325	
MACDERMID INC	COM	554273102	155	4971	SH	DEFINED	08	4971	
MACDERMID INC	COM	554273102	21737	697600	SH	DEFINED	21	532800	
164800									
MACERICH CO	COM	554382101	3854	57475	SH	DEFINED	01	56625	
850									
MACERICH CO	COM	554382101	1371	20450	SH	OTHER	01	20450	
MACERICH CO	COM	554382101	13	200	SH	DEFINED	05	200	
MACERICH CO	COM	554382101	3153	47030	SH	DEFINED	08	47030	
MACERICH CO	COM	554382101	2090	31164	SH	DEFINED	17	31164	
MACK CALI RLTY CORP	COM	554489104	466	10280	SH	DEFINED	01	5825	
4455									
MACK CALI RLTY CORP	COM	554489104	254	5599	SH	OTHER	01	5375	
224									
MACK CALI RLTY CORP	COM	554489104	5703	125900	SH	DEFINED	05	125900	

MACK CALI RLTY CORP	COM	554489104	1062	23441 SH	DEFINED 08	23441
MACK CALI RLTY CORP	COM	554489104	9058	199960 SH	DEFINED 21	199960
MACROVISION CORP	COM	555904101	230	10187 SH	DEFINED 01	9702
485						
MACROVISION CORP	COM	555904101	21	935 SH	OTHER 01	369
566						
MACROVISION CORP	COM	555904101	4052	179776 SH	DEFINED 05	179776
MACROVISION CORP	COM	555904101	338	15014 SH	DEFINED 08	15014
MACROVISION CORP	COM	555904101	1071	47500 SH	CALL DEFINED 08	47500
MACROVISION CORP	COM	555904101	38	1700 SH	DEFINED 17	1700
MACROMEDIA INC	COM	556100105	1141	29846 SH	DEFINED 01	23396
6450						
MACROMEDIA INC	COM	556100105	130	3405 SH	OTHER 01	3180
225						
MACROMEDIA INC	COM	556100105	6534	170957 SH	DEFINED 05	170957
MACROMEDIA INC	COM	556100105	665	17409 SH	DEFINED 08	17409
MACROMEDIA INC	COM	556100105	45	1180 SH	DEFINED 20	1180
MACROMEDIA INC	COM	556100105	7294	190855 SH	DEFINED 21	190855
MADDEN STEVEN LTD	COM	556269108	75	4200 SH	DEFINED 01	4200
MADDEN STEVEN LTD	COM	556269108	176	9900 SH	DEFINED 05	9900
MADDEN STEVEN LTD	COM	556269108	29	1627 SH	DEFINED 08	1627
MADDEN STEVEN LTD	COM	556269108	343	19320 SH	DEFINED 17	19320
MAGELLAN HEALTH SVCS INC	COM NEW	559079207	1863	52752 SH	DEFINED 01	47952
4800						
MAGELLAN HEALTH SVCS INC	COM NEW	559079207	646	18300 SH	DEFINED 05	18300
MAGELLAN HEALTH SVCS INC	COM NEW	559079207	253	7177 SH	DEFINED 08	7177
MAGELLAN HEALTH SVCS INC	COM NEW	559079207	602	17051 SH	DEFINED 17	17051
MAGELLAN HEALTH SVCS INC	COM NEW	559079207	8842	250400 SH	DEFINED 21	193600
56800						
MAGMA DESIGN AUTOMATION	COM	559181102	460	55038 SH	DEFINED 01	55038
MAGMA DESIGN AUTOMATION	COM	559181102	62	7400 SH	OTHER 01	7400
MAGMA DESIGN AUTOMATION	COM	559181102	487	58213 SH	DEFINED 05	58213
MAGMA DESIGN AUTOMATION	COM	559181102	41	4848 SH	DEFINED 08	4848
MAGMA DESIGN AUTOMATION	COM	559181102	1475	176487 SH	DEFINED 21	173087
3400						
MAGMA DESIGN AUTOMATION	NOTE	559181AB8	614	800000 PRN	DEFINED 08	800000
MAGNA ENTMT CORP	CL A	559211107	161	28500 SH	DEFINED 05	28500
MAGNA ENTMT CORP	CL A	559211107	23	4100 SH	DEFINED 08	4100
MAGNA ENTMT CORP	CL A	559211107	206	36491 SH	DEFINED 17	36491
MAGNA INTL INC	CL A	559222401	6060	86150 SH	DEFINED 01	80690
5460						
MAGNA INTL INC	CL A	559222401	278	3950 SH	OTHER 01	3950
MAGNA INTL INC	CL A	559222401	7709	109600 SH	DEFINED 05	109600
MAGNA INTL INC	CL A	559222401	93	1321 SH	DEFINED 08	1321
MAGNETEK INC	COM	559424106	22	8650 SH	DEFINED 01	4750
3900						
MAGNETEK INC	COM	559424106	192	74775 SH	DEFINED 05	74775
MAGNETEK INC	COM	559424106	32	12311 SH	DEFINED 08	12311
MAGNETEK INC	COM	559424106	49	19000 SH	DEFINED 21	19000
MAGUIRE PPTYS INC	COM	559775101	745	26300 SH	DEFINED 05	26300
MAGUIRE PPTYS INC	COM	559775101	256	9024 SH	DEFINED 08	9024
MAIN STR BKS INC NEW	COM	56034R102	209	8221 SH	DEFINED 01	8221
MAIN STR BKS INC NEW	COM	56034R102	278	10900 SH	DEFINED 05	10900
MAIN STR BKS INC NEW	COM	56034R102	31	1202 SH	DEFINED 08	1202
MAINE & MARITIMES CORP	COM	560377103	37	1500 SH	DEFINED 01	1500
MAINE & MARITIMES CORP	COM	560377103	29	1200 SH	OTHER 01	1200
MAINE & MARITIMES CORP	COM	560377103	1328	54210 SH	DEFINED 21	54210
MAINSOURCE FINANCIAL GP INC	COM	56062Y102	163	9000 SH	DEFINED 05	9000
MAINSOURCE FINANCIAL GP INC	COM	56062Y102	27	1500 SH	DEFINED 08	1500
MAIR HOLDINGS INC	COM	560635104	26	2927 SH	DEFINED 01	2927
MAIR HOLDINGS INC	COM	560635104	18	2012 SH	OTHER 01	2012
MAIR HOLDINGS INC	COM	560635104	81	9200 SH	DEFINED 05	9200
MAIR HOLDINGS INC	COM	560635104	5	600 SH	DEFINED 08	600
MAIR HOLDINGS INC	COM	560635104	1317	149005 SH	DEFINED 21	149005
MAKITA CORP	ADR NEW	560877300	8	400 SH	DEFINED 01	400
MAKITA CORP	ADR NEW	560877300	1445	74000 SH	DEFINED 21	74000
MANHATTAN ASSOCS INC	COM	562750109	915	47650 SH	DEFINED 01	44170
3480						
MANHATTAN ASSOCS INC	COM	562750109	110	5745 SH	OTHER 01	
5745						
MANHATTAN ASSOCS INC	COM	562750109	2186	113800 SH	DEFINED 05	113800
MANHATTAN ASSOCS INC	COM	562750109	83	4300 SH	DEFINED 08	4300
MANHATTAN ASSOCS INC	COM	562750109	2709	141019 SH	DEFINED 21	139419
1600						
MANITOWOC INC	COM	563571108	718	17503 SH	DEFINED 01	13707
3796						
MANITOWOC INC	COM	563571108	28	675 SH	OTHER 01	
675						
MANITOWOC INC	COM	563571108	6997	170581 SH	DEFINED 05	170581
MANITOWOC INC	COM	563571108	164	4000 SH	DEFINED 08	4000
MANITOWOC INC	COM	563571108	820	20000 SH	DEFINED 21	20000
MANOR CARE INC NEW	COM	564055101	421	10598 SH	DEFINED 01	10453
145						
MANOR CARE INC NEW	COM	564055101	41	1025 SH	OTHER 01	645
380						

MANOR CARE INC NEW	COM	564055101	1407	35420	SH	DEFINED	05	35420	
MANOR CARE INC NEW	COM	564055101	1330	33482	SH	DEFINED	08	33482	
MANOR CARE INC NEW	COM	564055101	1452	36558	SH	DEFINED	21	36558	
MANOR CARE INC NEW 12144000	NOTE	2.125% 564055AK7	16243	12144000	PRN	OTHER	17		
MANPOWER INC 9810	COM	56418H100	2377	59748	SH	DEFINED	01	49938	
MANPOWER INC 175	COM	56418H100	314	7900	SH	OTHER	01	7725	
MANPOWER INC	COM	56418H100	10929	274730	SH	DEFINED	05	274730	
MANPOWER INC	COM	56418H100	646	16239	SH	DEFINED	08	16239	
MANPOWER INC	COM	56418H100	39	980	SH	DEFINED	20	980	
MANPOWER INC	COM	56418H100	10055	252760	SH	DEFINED	21	252760	
MANTECH INTL CORP 3400	CL A	564563104	213	6875	SH	DEFINED	01	3475	
MANTECH INTL CORP 550	CL A	564563104	17	550	SH	OTHER	01		
MANTECH INTL CORP	CL A	564563104	2070	66675	SH	DEFINED	05	66675	
MANTECH INTL CORP	CL A	564563104	31	1000	SH	DEFINED	08	1000	
MANTECH INTL CORP	CL A	564563104	518	16700	SH	DEFINED	21	16700	
MANUGISTICS GROUP INC	COM	565011103	38	21500	SH	OTHER	01	21500	
MANUGISTICS GROUP INC	COM	565011103	14	7837	SH	DEFINED	08	7837	
MANUGISTICS GROUP INC 29490000	NOTE	5.000% 565011AB9	26394	29490000	PRN	OTHER	17		
MANULIFE FINL CORP 6126	COM	56501R106	9869	206415	SH	DEFINED	01	200289	
MANULIFE FINL CORP 11499	COM	56501R106	1467	30681	SH	OTHER	01	19182	
MANULIFE FINL CORP	COM	56501R106	141	2950	SH	DEFINED	05	2950	
MANULIFE FINL CORP	COM	56501R106	1690	35338	SH	DEFINED	08	35338	
MAPINFO CORP 4970 12800	COM	565105103	1440	136971	SH	DEFINED	01	119201	
MAPINFO CORP 505	COM	565105103	5	505	SH	OTHER	01		
MAPINFO CORP	COM	565105103	590	56150	SH	DEFINED	05	56150	
MAPINFO CORP	COM	565105103	19	1806	SH	DEFINED	08	1806	
MAPINFO CORP 185400	COM	565105103	5189	493700	SH	DEFINED	21	308300	
MARATHON OIL CORP 12424	COM	565849106	9085	170229	SH	DEFINED	01	157805	
MARATHON OIL CORP 13688	COM	565849106	1838	34438	SH	OTHER	01	20750	
MARATHON OIL CORP 165	COM	565849106	29993	561991	SH	DEFINED	05	561826	
MARATHON OIL CORP	COM	565849106	5293	99167	SH	DEFINED	08	99167	
MARATHON OIL CORP	COM	565849106	21534	403476	SH	DEFINED	21	403476	
MARCUS CORP 900	COM	566330106	355	16750	SH	DEFINED	01	15850	
MARCUS CORP 50	COM	566330106	96	4515	SH	OTHER	01	4465	
MARCUS CORP	COM	566330106	3299	155450	SH	DEFINED	05	155450	
MARCUS CORP	COM	566330106	21	1002	SH	DEFINED	08	1002	
MARCUS CORP	COM	566330106	5761	271470	SH	DEFINED	21	271470	
MARINEMAX INC 550	COM	567908108	106	3385	SH	DEFINED	01	2835	
MARINEMAX INC	COM	567908108	4475	143189	SH	DEFINED	05	143189	
MARINEMAX INC	COM	567908108	131	4200	SH	DEFINED	08	4200	
MARINEMAX INC	COM	567908108	250	8000	SH	CALL	DEFINED	08	8000
MARINEMAX INC	COM	567908108	542	17330	SH	DEFINED	21	17330	
MARKEL CORP 107	COM	570535104	569	1679	SH	DEFINED	01	1572	
MARKEL CORP 200	COM	570535104	104	307	SH	OTHER	01	107	
MARKEL CORP	COM	570535104	203	600	SH	DEFINED	21	600	
MARKETAXESS HLDGS INC	COM	57060D108	122	10800	SH	DEFINED	05	10800	
MARKETAXESS HLDGS INC	COM	57060D108	21057	1863437	SH	DEFINED		1863437	
MARSH & MCLENNAN COS INC 235326	COM	571748102	10865	392225	SH	DEFINED	01	156899	
MARSH & MCLENNAN COS INC 75628	COM	571748102	12498	451189	SH	OTHER	01	375561	
MARSH & MCLENNAN COS INC	COM	571748102	6027	217590	SH	DEFINED	05	217590	
MARSH & MCLENNAN COS INC	COM	571748102	4734	170911	SH	DEFINED	08	170911	
MARSH & MCLENNAN COS INC	COM	571748102	9418	340000	SH	CALL	DEFINED	08	340000
MARSH & MCLENNAN COS INC	COM	571748102	526	19000	SH	PUT	DEFINED	08	19000
MARSH & MCLENNAN COS INC	COM	571748102	3904	140934	SH	DEFINED	17	140934	
MARSH & MCLENNAN COS INC	COM	571748102	4155	150000	SH	CALL	DEFINED	17	150000
MARSH & MCLENNAN COS INC	COM	571748102	3906	141000	SH	PUT	DEFINED	17	141000
MARSH & MCLENNAN COS INC 1060	COM	571748102	9213	332613	SH	DEFINED	21	331553	
MARSHALL & ILSLEY CORP 20082	COM	571834100	5696	128138	SH	DEFINED	01	108056	
MARSHALL & ILSLEY CORP 119027	COM	571834100	5413	121769	SH	OTHER	01	2742	
MARSHALL & ILSLEY CORP	COM	571834100	43321	974596	SH	DEFINED	05	974596	
MARSHALL & ILSLEY CORP	COM	571834100	2678	60256	SH	DEFINED	08	60256	

MARSHALL & ILSLEY CORP	COM	571834100	32018	720317	SH	DEFINED	21	720317
MARRIOTT INTL INC NEW 4705	CL A	571903202	12552	183994	SH	DEFINED	01	179289
MARRIOTT INTL INC NEW 8600	CL A	571903202	2123	31121	SH	OTHER	01	22521
MARRIOTT INTL INC NEW	CL A	571903202	5282	77430	SH	DEFINED	05	77430
MARRIOTT INTL INC NEW	CL A	571903202	2039	29891	SH	DEFINED	08	29891
MARRIOTT INTL INC NEW 2660	CL A	571903202	72052	1056166	SH	DEFINED	21	1053506
MARTEK BIOSCIENCES CORP 6180	COM	572901106	235	6180	SH	DEFINED	01	
MARTEK BIOSCIENCES CORP 1235 5620	COM	572901106	486	12800	SH	OTHER	01	5945
MARTEK BIOSCIENCES CORP	COM	572901106	5118	134814	SH	DEFINED	05	134814
MARTEK BIOSCIENCES CORP	COM	572901106	273	7192	SH	DEFINED	08	7192
MARTEK BIOSCIENCES CORP	COM	572901106	725	19100	SH	DEFINED	21	19100
MARTEN TRANS LTD	COM	573075108	157	7500	SH	DEFINED	05	7500
MARTEN TRANS LTD	COM	573075108	49	2335	SH	DEFINED	08	2335
MARTHA STEWART LIVING OMNIME	CL A	573083102	492	16875	SH	DEFINED	01	16875
MARTHA STEWART LIVING OMNIME 1275	CL A	573083102	42	1450	SH	OTHER	01	175
MARTHA STEWART LIVING OMNIME	CL A	573083102	96	3300	SH	DEFINED	08	3300
MARTIN MARIETTA MATLS INC 3745	COM	573284106	2000	28936	SH	DEFINED	01	25191
MARTIN MARIETTA MATLS INC 1114	COM	573284106	477	6903	SH	OTHER	01	5789
MARTIN MARIETTA MATLS INC	COM	573284106	13265	191910	SH	DEFINED	05	191910
MARTIN MARIETTA MATLS INC	COM	573284106	642	9290	SH	DEFINED	08	9290
MARTIN MARIETTA MATLS INC	COM	573284106	23197	335600	SH	DEFINED	21	335600
MARVEL ENTERPRISES INC 15885	COM	57383M108	8984	455584	SH	DEFINED	01	439699
MARVEL ENTERPRISES INC	COM	57383M108	157	7950	SH	OTHER	01	7950
MARVEL ENTERPRISES INC	COM	57383M108	863	43740	SH	DEFINED	05	43740
MARVEL ENTERPRISES INC	COM	57383M108	2	100	SH	DEFINED	08	100
MARVEL ENTERPRISES INC	COM	57383M108	65	3280	SH	DEFINED	20	3280
MARVEL ENTERPRISES INC 2400	COM	57383M108	15236	772640	SH	DEFINED	21	770240
MASCO CORP 83379	COM	574599106	22953	722695	SH	DEFINED	01	639316
MASCO CORP 87853	COM	574599106	11258	354481	SH	OTHER	01	266628
MASCO CORP 139400	COM	574599106	12819	403611	SH	DEFINED	05	264211
MASCO CORP	COM	574599106	2909	91586	SH	DEFINED	08	91586
MASCO CORP	COM	574599106	953	30000	SH	CALL	DEFINED	08
MASCO CORP	COM	574599106	953	30000	SH	PUT	DEFINED	08
MASCO CORP 850	COM	574599106	7197	226610	SH	DEFINED	21	225760
MASSBANK CORP READ MASS	COM	576152102	42	1200	SH	DEFINED	01	1200
MASSBANK CORP READ MASS	COM	576152102	28	800	SH	OTHER	01	800
MASSBANK CORP READ MASS	COM	576152102	1266	36460	SH	DEFINED	21	36460
MASSEY ENERGY CORP 1830 4965	COM	576206106	1716	45484	SH	DEFINED	01	38689
MASSEY ENERGY CORP 5626	COM	576206106	212	5626	SH	OTHER	01	
MASSEY ENERGY CORP	COM	576206106	6050	160400	SH	PUT	DEFINED	01
MASSEY ENERGY CORP	COM	576206106	7615	201875	SH	DEFINED	05	201875
MASSEY ENERGY CORP	COM	576206106	412	10929	SH	DEFINED	08	10929
MASSEY ENERGY CORP	COM	576206106	1132	30000	SH	CALL	DEFINED	08
MASSEY ENERGY CORP	COM	576206106	1132	30000	SH	PUT	DEFINED	08
MASSEY ENERGY CORP	COM	576206106	38	1020	SH	DEFINED	20	1020
MASSEY ENERGY CORP	COM	576206106	6676	176985	SH	DEFINED	21	176985
MASSMUTUAL CORPORATE INVS IN	COM	576292106	745	24835	SH	DEFINED	01	24835
MASSMUTUAL CORPORATE INVS IN	COM	576292106	738	24602	SH	OTHER	01	24602
MASSMUTUAL PARTN INVS	SH BEN INT	576299101	298	21227	SH	DEFINED	01	21227
MASSMUTUAL PARTN INVS	SH BEN INT	576299101	233	16549	SH	OTHER	01	16549
MASTEC INC	COM	576323109	13	1500	SH	DEFINED	01	1500
MASTEC INC	COM	576323109	181	20600	SH	DEFINED	05	20600
MASTEC INC	COM	576323109	34	3862	SH	DEFINED	08	3862
MATERIAL SCIENCES CORP 7175	COM	576674105	420	28825	SH	DEFINED	01	21650
MATERIAL SCIENCES CORP 225	COM	576674105	3	225	SH	OTHER	01	
MATERIAL SCIENCES CORP	COM	576674105	563	38675	SH	DEFINED	05	38675
MATERIAL SCIENCES CORP	COM	576674105	130	8900	SH	DEFINED	21	8900
MATRIA HEALTHCARE INC 21972	COM NEW	576817209	18	562	SH	DEFINED	01	562
MATRIA HEALTHCARE INC	COM NEW	576817209	708	21972	SH	OTHER	01	
MATRIA HEALTHCARE INC	COM NEW	576817209	45	1404	SH	DEFINED	08	1404
MATRIX BANCORP INC 18500	COM	576819106	2192	175388	SH	DEFINED	01	156888
MATRIX BANCORP INC 225900	COM	576819106	6326	506100	SH	DEFINED	21	280200
MATRIXONE INC	COM	57685P304	167	33341	SH	DEFINED	01	33341
MATRIXONE INC	COM	57685P304	182	36300	SH	DEFINED	05	36300

MATRIXONE INC	COM	57685P304	26	5120 SH	DEFINED 08	5120
MATRIXONE INC 27900	COM	57685P304	140	27900 SH	DEFINED 21	
MATRIXONE INC	COM	57685P304	1370	274071 SH	DEFINED	274071
MATSUSHITA ELEC INDL 150	ADR	576879209	91	6021 SH	DEFINED 01	5871
MATSUSHITA ELEC INDL	ADR	576879209	44	2930 SH	OTHER 01	2930
MATSUSHITA ELEC INDL	ADR	576879209	3927	258700 SH	DEFINED 21	258700
MATTEL INC 11923	COM	577081102	3671	200585 SH	DEFINED 01	188662
MATTEL INC 6396	COM	577081102	1876	102495 SH	OTHER 01	96099
MATTEL INC 100	COM	577081102	3149	172085 SH	DEFINED 05	171985
MATTEL INC	COM	577081102	1834	100218 SH	DEFINED 08	100218
MATTEL INC	COM	577081102	18	1000 SH	PUT DEFINED 17	1000
MATTEL INC	COM	577081102	1884	102925 SH	DEFINED 21	102925
MATTSON TECHNOLOGY INC	COM	577223100	5	650 SH	DEFINED 01	650
MATTSON TECHNOLOGY INC	COM	577223100	32	4400 SH	DEFINED 05	4400
MATTSON TECHNOLOGY INC	COM	577223100	82	11425 SH	DEFINED 08	11425
MAXTOR CORP 13690	COM NEW	577729205	707	135992 SH	DEFINED 01	122302
MAXTOR CORP	COM NEW	577729205	8	1550 SH	OTHER 01	1550
MAXTOR CORP	COM NEW	577729205	69	13300 SH	DEFINED 05	13300
MAXTOR CORP	COM NEW	577729205	1168	224700 SH	DEFINED 08	224700
MAXTOR CORP 125200	COM NEW	577729205	2577	495600 SH	DEFINED 21	370400
MAXIM INTEGRATED PRODS INC 95959	COM	57772K101	91622	2397216 SH	DEFINED 01	2301257
MAXIM INTEGRATED PRODS INC 68406	COM	57772K101	14308	374346 SH	OTHER 01	305940
MAXIM INTEGRATED PRODS INC	COM	57772K101	3470	90800 SH	PUT DEFINED 01	90800
MAXIM INTEGRATED PRODS INC	COM	57772K101	12557	328538 SH	DEFINED 05	328538
MAXIM INTEGRATED PRODS INC	COM	57772K101	2679	70091 SH	DEFINED 08	70091
MAXIM INTEGRATED PRODS INC 95	COM	57772K101	8	205 SH	DEFINED 13	110
MAXIM INTEGRATED PRODS INC	COM	57772K101	12004	314072 SH	DEFINED 17	314072
MAXIM INTEGRATED PRODS INC	COM	57772K101	13453	352000 SH	PUT DEFINED 17	352000
MAXIM INTEGRATED PRODS INC	COM	57772K101	795	20800 SH	DEFINED 20	20800
MAXIM INTEGRATED PRODS INC 14510	COM	57772K101	18299	478777 SH	DEFINED 21	464267
MAXIM PHARMACEUTICALS INC	COM	57772M107	13	10235 SH	DEFINED 08	10235
MAXYGEN INC	COM	577776107	9	1325 SH	DEFINED 01	1325
MAXYGEN INC	COM	577776107	133	19400 SH	DEFINED 05	19400
MAXYGEN INC	COM	577776107	11	1566 SH	DEFINED 08	1566
MAY DEPT STORES CO 33176	COM	577778103	36849	917556 SH	DEFINED 01	884380
MAY DEPT STORES CO 506542	COM	577778103	32878	818682 SH	OTHER 01	312140
MAY DEPT STORES CO	COM	577778103	20754	516785 SH	DEFINED 05	516785
MAY DEPT STORES CO	COM	577778103	5101	127029 SH	DEFINED 08	127029
MAY DEPT STORES CO 1532182	COM	577778103	61532	1532182 SH	OTHER 17	
MAY DEPT STORES CO 1070	COM	577778103	36414	906731 SH	DEFINED 21	905661
MAVERICK TUBE CORP 23900 800	COM	577914104	1686	56567 SH	DEFINED 01	31867
MAVERICK TUBE CORP 2850	COM	577914104	85	2850 SH	OTHER 01	
MAVERICK TUBE CORP	COM	577914104	4423	148425 SH	DEFINED 05	148425
MAVERICK TUBE CORP	COM	577914104	81	2703 SH	DEFINED 08	2703
MAVERICK TUBE CORP 900	COM	577914104	1311	44000 SH	DEFINED 21	43100
MAXIMUS INC 9000	COM	577933104	1111	31481 SH	DEFINED 01	22481
MAXIMUS INC 5575	COM	577933104	446	12649 SH	OTHER 01	7074
MAXIMUS INC	COM	577933104	4845	137279 SH	DEFINED 05	137279
MAXIMUS INC	COM	577933104	106	3000 SH	DEFINED 08	3000
MAXIMUS INC 900	COM	577933104	5910	167476 SH	DEFINED 21	166576
MAYTAG CORP 14130	COM	578592107	390	24899 SH	DEFINED 01	10769
MAYTAG CORP 4883	COM	578592107	497	31706 SH	OTHER 01	26823
MAYTAG CORP	COM	578592107	884	56470 SH	DEFINED 05	56470
MAYTAG CORP	COM	578592107	240	15310 SH	DEFINED 08	15310
MAYTAG CORP	COM	578592107	169	10804 SH	DEFINED 17	10804
MAYTAG CORP	COM	578592107	1451	92651 SH	DEFINED 21	92651
MCAFEE INC 1555	COM	579064106	996	38050 SH	DEFINED 01	36495
MCAFEE INC 2625	COM	579064106	137	5240 SH	OTHER 01	2615
MCAFEE INC	COM	579064106	9694	370268 SH	DEFINED 05	370268
MCAFEE INC	COM	579064106	767	29300 SH	DEFINED 08	29300

MCAFFEE INC	COM	579064106	3329	127160	SH	DEFINED	21	127160	
MCCLATCHY CO	CL A	579489105	70	1075	SH	DEFINED	01	1075	
MCCLATCHY CO	CL A	579489105	51	780	SH	OTHER	01	25	
755									
MCCLATCHY CO	CL A	579489105	78	1196	SH	DEFINED	08	1196	
MCCLATCHY CO	CL A	579489105	26	400	SH	DEFINED	21	400	
MCCORMICK & CO INC	COM NON VTG	579780206	2640	80769	SH	DEFINED	01	61934	
18835									
MCCORMICK & CO INC	COM NON VTG	579780206	1042	31891	SH	OTHER	01	25671	
6220									
MCCORMICK & CO INC	COM NON VTG	579780206	2041	62455	SH	DEFINED	05	62455	
MCCORMICK & CO INC	COM NON VTG	579780206	754	23065	SH	DEFINED	08	23065	
MCCORMICK & CO INC	COM NON VTG	579780206	605	18513	SH	DEFINED	21	18513	
MCCORMICK & SCHMICKS SEAFD R	COM	579793100	28	1800	SH	DEFINED	05	1800	
MCCORMICK & SCHMICKS SEAFD R	COM	579793100	37	2360	SH	DEFINED	08	2360	
MCCORMICK & SCHMICKS SEAFD R	COM	579793100	3773	238944	SH	DEFINED		238944	
MCDATA CORP	CL A	580031201	8551	2137628	SH	DEFINED	01	2134755	
2873									
MCDATA CORP	CL A	580031201	18	4532	SH	OTHER	01	4034	
498									
MCDATA CORP	CL A	580031201	1791	447823	SH	DEFINED	05	447823	
MCDATA CORP	CL A	580031201	149	37130	SH	DEFINED	08	37130	
MCDERMOTT INTL INC	COM	580037109	243	11550	SH	DEFINED	01	11550	
MCDERMOTT INTL INC	COM	580037109	1	40	SH	OTHER	01		
40									
MCDERMOTT INTL INC	COM	580037109	6511	310050	SH	DEFINED	05	310050	
MCDERMOTT INTL INC	COM	580037109	2027	96500	SH	CALL	DEFINED	08	96500
MCDONALDS CORP	COM	580135101	195946	7061129	SH	DEFINED	01	6656439	
404690									
MCDONALDS CORP	COM	580135101	73880	2662333	SH	OTHER	01	1844172	
818161									
MCDONALDS CORP	COM	580135101	75782	2730880	SH	DEFINED	05	2180350	
550530									
MCDONALDS CORP	COM	580135101	6318	227690	SH	DEFINED	08	227690	
MCDONALDS CORP	COM	580135101	1526	55000	SH	CALL	DEFINED	08	55000
MCDONALDS CORP	COM	580135101	1526	55000	SH	PUT	DEFINED	08	55000
MCDONALDS CORP	COM	580135101	19	700	SH	DEFINED	13	305	
395									
MCDONALDS CORP	COM	580135101	10394	374547	SH	DEFINED	17	374547	
MCDONALDS CORP	COM	580135101	66872	2409815	SH	DEFINED	21	2405430	
4385									
MCG CAPITAL CORP	COM	58047P107	615	36000	SH	DEFINED	05	36000	
MCG CAPITAL CORP	COM	58047P107	54	3164	SH	DEFINED	08	3164	
MCGRATH RENTCORP	COM	580589109	953	40200	SH	DEFINED	01	36332	
3868									
MCGRATH RENTCORP	COM	580589109	22	932	SH	OTHER	01		
932									
MCGRATH RENTCORP	COM	580589109	50	2098	SH	DEFINED	08	2098	
MCGRATH RENTCORP	COM	580589109	5195	219200	SH	DEFINED	21	154200	
65000									
MCGRAW HILL COS INC	COM	580645109	59821	1351882	SH	DEFINED	01	1270895	
80987									
MCGRAW HILL COS INC	COM	580645109	27778	627751	SH	OTHER	01	411302	
216449									
MCGRAW HILL COS INC	COM	580645109	25754	582017	SH	DEFINED	05	580816	
1201									
MCGRAW HILL COS INC	COM	580645109	2706	61155	SH	DEFINED	08	61155	
MCGRAW HILL COS INC	COM	580645109	41046	927586	SH	DEFINED	21	926986	
600									
MCKESSON CORP	COM	58155Q103	5701	127288	SH	DEFINED	01	66593	
60695									
MCKESSON CORP	COM	58155Q103	2946	65782	SH	OTHER	01	47492	
18290									
MCKESSON CORP	COM	58155Q103	12580	280874	SH	DEFINED	05	178124	
102750									
MCKESSON CORP	COM	58155Q103	8068	180127	SH	DEFINED	08	180127	
MCKESSON CORP	COM	58155Q103	1272	28400	SH	CALL	DEFINED	08	28400
MCKESSON CORP	COM	58155Q103	184	4099	SH	DEFINED	17	4099	
MCKESSON CORP	COM	58155Q103	18382	410399	SH	DEFINED	21	410399	
MCMORAN EXPLORATION CO	COM	582411104	142	7267	SH	DEFINED	01	7267	
MCMORAN EXPLORATION CO	COM	582411104	19	982	SH	OTHER	01	765	
217									
MCMORAN EXPLORATION CO	COM	582411104	306	15700	SH	DEFINED	05	15700	
MCMORAN EXPLORATION CO	COM	582411104	25	1298	SH	DEFINED	08	1298	
MCMORAN EXPLORATION CO	COM	582411104	5092	261000	SH	DEFINED	21	261000	
MEADE INSTRUMENTS CORP	COM	583062104	44	15925	SH	DEFINED	01	3770	
12155									
MEADE INSTRUMENTS CORP	COM	583062104	4	1345	SH	OTHER	01		
1345									
MEADE INSTRUMENTS CORP	COM	583062104	148	53150	SH	DEFINED	05	53150	
MEADE INSTRUMENTS CORP	COM	583062104	1	198	SH	DEFINED	08	198	
MEADE INSTRUMENTS CORP	COM	583062104	31	11200	SH	DEFINED	21	11200	
MEADWESTVACO CORP	COM	583334107	11994	427758	SH	DEFINED	01	415123	
12635									
MEADWESTVACO CORP	COM	583334107	2875	102535	SH	OTHER	01	72104	

30431									
MEADWESTVACO CORP	COM	583334107	2686	95793	SH	DEFINED	05	95793	
MEADWESTVACO CORP	COM	583334107	1493	53235	SH	DEFINED	08	53235	
MEADWESTVACO CORP	COM	583334107	39594	1412047	SH	DEFINED	21	1412047	
MECHANICAL TECHNOLOGY INC	COM	583538103	4	1000	SH	DEFINED	01	1000	
MECHANICAL TECHNOLOGY INC	COM	583538103	53	14850	SH	OTHER	01	14850	
MECHANICAL TECHNOLOGY INC	COM	583538103	3	913	SH	DEFINED	08	913	
MEDAREX INC	COM	583916101	78	9421	SH	DEFINED	01	9421	
MEDAREX INC	COM	583916101	9	1056	SH	OTHER	01	606	
450									
MEDAREX INC	COM	583916101	378	45600	SH	DEFINED	08	45600	
MEDCATH CORP	COM	58404W109	136	4900	SH	DEFINED	05	4900	
MEDCATH CORP	COM	58404W109	1494	53770	SH	DEFINED	08	53770	
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	25610	479952	SH	DEFINED	01	429109	
50843									
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	26166	490363	SH	OTHER	01	370365	
119998									
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	9308	174438	SH	DEFINED	05	174437	
1									
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	3606	67572	SH	DEFINED	08	67572	
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	1067	20000	SH	CALL	DEFINED	08	20000
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	3767	70600	SH	PUT	DEFINED	08	70600
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	320	6000	SH	DEFINED	17	6000	
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	25993	487121	SH	DEFINED	21	487121	
MEDIA GEN INC	CL A	584404107	968	14950	SH	DEFINED	01	14720	
230									
MEDIA GEN INC	CL A	584404107	299	4620	SH	OTHER	01	3345	
1275									
MEDIA GEN INC	CL A	584404107	4581	70745	SH	DEFINED	05	70745	
MEDIA GEN INC	CL A	584404107	357	5508	SH	DEFINED	08	5508	
MEDIA GEN INC	CL A	584404107	19493	301000	SH	DEFINED	21	301000	
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	161	23500	SH	OTHER	01		
23500									
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	1282	186650	SH	DEFINED	08	186650	
MEDICAL ACTION INDS INC	COM	58449L100	1093	61205	SH	DEFINED	01	61205	
MEDICAL ACTION INDS INC	COM	58449L100	157	8800	SH	OTHER	01	8800	
MEDICAL ACTION INDS INC	COM	58449L100	47	2637	SH	DEFINED	05	2637	
MEDICAL ACTION INDS INC	COM	58449L100	130	7265	SH	DEFINED	08	7265	
MEDICAL ACTION INDS INC	COM	58449L100	911	51012	SH	DEFINED	21	48512	
2500									
MEDICAL STAFFING NETWK HLDGS	COM	58463F104	1571	317312	SH	DEFINED		317312	
MEDICINES CO	COM	584688105	8	332	SH	DEFINED	01	332	
MEDICINES CO	COM	584688105	65	2793	SH	DEFINED	08	2793	
MEDICINES CO	COM	584688105	750	32168	SH	DEFINED	17	32168	
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	2447	77135	SH	DEFINED	01	45750	
5530 25855									
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	427	13470	SH	OTHER	01		
13470									
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	4865	153325	SH	DEFINED	05	153325	
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	86	2702	SH	DEFINED	08	2702	
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	3649	115000	SH	CALL	DEFINED	08	115000
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	91	2880	SH	DEFINED	20	2880	
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	11927	375895	SH	DEFINED	21	375895	
MEDIMMUNE INC	COM	584699102	3344	125147	SH	DEFINED	01	118362	
6785									
MEDIMMUNE INC	COM	584699102	398	14880	SH	OTHER	01	12480	
2400									
MEDIMMUNE INC	COM	584699102	2664	99710	SH	DEFINED	05	99710	
MEDIMMUNE INC	COM	584699102	2626	98297	SH	DEFINED	08	98297	
MEDIMMUNE INC	COM	584699102	7479	279900	SH	CALL	DEFINED	08	279900
MEDIMMUNE INC	COM	584699102	5625	210500	SH	PUT	DEFINED	08	210500
MEDIMMUNE INC	COM	584699102	510	19100	SH	DEFINED	17	19100	
MEDIMMUNE INC	COM	584699102	12723	476176	SH	DEFINED	21	474646	
1530									
MEDICIS PHARMACEUTICAL CORP	NOTE	2.500%	58470KAA2	1946	1660000	PRN	DEFINED	08	1660000
MEDIWARE INFORMATION SYS INC	COM	584946107	347	34850	SH	DEFINED	01	31650	
3200									
MEDIWARE INFORMATION SYS INC	COM	584946107	3619	363400	SH	DEFINED	21	326000	
37400									
MEDIS TECHNOLOGIES LTD	COM	58500P107	33	2000	SH	OTHER	01	2000	
MEDIS TECHNOLOGIES LTD	COM	58500P107	18	1105	SH	DEFINED	08	1105	
MEDIS TECHNOLOGIES LTD	COM	58500P107	8	500	SH	CALL	DEFINED	08	500
MEDIS TECHNOLOGIES LTD	COM	58500P107	598	36000	SH	PUT	DEFINED	08	36000
MEDIS TECHNOLOGIES LTD	COM	58500P107	100	6000	SH	DEFINED	17	6000	
MEDTRONIC INC	COM	585055106	163673	3160314	SH	DEFINED	01	2985926	
174388									
MEDTRONIC INC	COM	585055106	78120	1508407	SH	OTHER	01	1114681	
393726									
MEDTRONIC INC	COM	585055106	37314	720484	SH	DEFINED	05	720484	
MEDTRONIC INC	COM	585055106	8713	168232	SH	DEFINED	08	168232	
MEDTRONIC INC	COM	585055106	13320	257200	SH	CALL	DEFINED	08	257200
MEDTRONIC INC	COM	585055106	16350	315700	SH	PUT	DEFINED	08	315700
MEDTRONIC INC	COM	585055106	17	325	SH	DEFINED	13	325	
MEDTRONIC INC	COM	585055106	8	164	SH	OTHER	13	164	
MEDTRONIC INC	COM	585055106	1108	21400	SH	DEFINED	17	21400	

MEDTRONIC INC 2038	COM		585055106	106	2038	SH	OTHER	17	
MEDTRONIC INC	COM		585055106	2134	41200	SH	DEFINED	20	41200
MEDTRONIC INC 39050	COM		585055106	93836	1811848	SH	DEFINED	21	1772798
MEDTRONIC INC	COM		585055106	230	4444	SH	DEFINED		4444
MEDTRONIC INC	DBCV	1.250%	585055AD8	198	200000	PRN	DEFINED	01	200000
MEDTRONIC INC	DBCV	1.250%	585055AD8	694	700000	PRN	DEFINED	05	700000
MEDTRONIC INC	DBCV	1.250%	585055AD8	4956	5000000	PRN	DEFINED	08	5000000
MELLON FINL CORP 51880	COM		58551A108	14939	520692	SH	DEFINED	01	468812
MELLON FINL CORP 100433	COM		58551A108	9961	347208	SH	OTHER	01	246775
MELLON FINL CORP 40500	COM		58551A108	9417	328229	SH	DEFINED	05	287729
MELLON FINL CORP	COM		58551A108	1691	58930	SH	DEFINED	08	58930
MELLON FINL CORP	COM		58551A108	5715	199186	SH	DEFINED	21	199186
MENS WEARHOUSE INC 15900 2400	COM		587118100	1704	49490	SH	DEFINED	01	31190
MENS WEARHOUSE INC 225	COM		587118100	8	225	SH	OTHER	01	
MENS WEARHOUSE INC	COM		587118100	4931	143213	SH	DEFINED	05	143213
MENS WEARHOUSE INC	COM		587118100	298	8665	SH	DEFINED	08	8665
MENS WEARHOUSE INC 27750	COM		587118100	5359	155650	SH	DEFINED	21	127900
MENS WEARHOUSE INC	NOTE	3.125%	587118AC4	3848	2940000	PRN	DEFINED	05	2940000
MENTOR CORP MINN 9900	COM		587188103	687	16555	SH	DEFINED	01	6655
MENTOR CORP MINN 1720	COM		587188103	71	1720	SH	OTHER	01	
MENTOR CORP MINN	COM		587188103	4326	104300	SH	DEFINED	05	104300
MENTOR CORP MINN	COM		587188103	112	2700	SH	DEFINED	08	2700
MENTOR CORP MINN	COM		587188103	2617	63100	SH	CALL	DEFINED	63100
MENTOR CORP MINN	COM		587188103	83	2000	SH	PUT	DEFINED	2000
MENTOR CORP MINN	COM		587188103	145	3500	SH	DEFINED	17	3500
MENTOR CORP MINN	COM		587188103	1033	24900	SH	DEFINED	21	24900
MENTOR GRAPHICS CORP 18350	COM		587200106	1595	156175	SH	DEFINED	01	137825
MENTOR GRAPHICS CORP 3953	COM		587200106	48	4703	SH	OTHER	01	750
MENTOR GRAPHICS CORP	COM		587200106	2184	213912	SH	DEFINED	05	213912
MENTOR GRAPHICS CORP	COM		587200106	181	17686	SH	DEFINED	08	17686
MENTOR GRAPHICS CORP 204600	COM		587200106	5669	555200	SH	DEFINED	21	350600
MENTOR GRAPHICS CORP	NOTE	6.875%	587200AB2	4614	4661000	PRN	DEFINED	08	4661000
MERCANTILE BANK CORP	COM		587376104	756	17200	SH	DEFINED	01	17200
MERCANTILE BANK CORP	COM		587376104	101	2300	SH	OTHER	01	2300
MERCANTILE BANK CORP	COM		587376104	600	13646	SH	DEFINED	05	13646
MERCANTILE BANK CORP	COM		587376104	88	1990	SH	DEFINED	08	1990
MERCANTILE BANK CORP 845	COM		587376104	2590	58904	SH	DEFINED	21	58059
MERCANTILE BANKSHARES CORP 760	COM		587405101	3836	74437	SH	DEFINED	01	73677
MERCANTILE BANKSHARES CORP 3109	COM		587405101	5772	112015	SH	OTHER	01	108906
MERCANTILE BANKSHARES CORP	COM		587405101	12208	236905	SH	DEFINED	05	236905
MERCANTILE BANKSHARES CORP	COM		587405101	742	14400	SH	DEFINED	08	14400
MERCANTILE BANKSHARES CORP	COM		587405101	381	7400	SH	DEFINED	21	7400
MERCER INTL INC	SH BEN INT		588056101	104	14300	SH	DEFINED	01	14300
MERCER INTL INC	SH BEN INT		588056101	44	6100	SH	OTHER	01	6100
MERCER INTL INC	SH BEN INT		588056101	159	21800	SH	DEFINED	05	21800
MERCER INTL INC	SH BEN INT		588056101	10	1400	SH	DEFINED	08	1400
MERCER INTL INC	SH BEN INT		588056101	39	5311	SH	DEFINED	17	5311
MERCER INTL INC	SH BEN INT		588056101	3577	490660	SH	DEFINED	21	490660
MERCHANTS BANCSHARES	COM		588448100	108	4100	SH	DEFINED	01	4100
MERCHANTS BANCSHARES	COM		588448100	50	1900	SH	OTHER	01	1900
MERCHANTS BANCSHARES	COM		588448100	3835	146172	SH	DEFINED	21	146172
MERCK & CO INC 660099	COM		589331107	369252	11988697	SH	DEFINED	01	11328598
MERCK & CO INC 1537664	COM		589331107	188946	6134617	SH	OTHER	01	4596953
MERCK & CO INC	COM		589331107	3320	107800	SH	CALL	DEFINED	107800
MERCK & CO INC	COM		589331107	37049	1202900	SH	PUT	DEFINED	1202900
MERCK & CO INC 411200	COM		589331107	61152	1985448	SH	DEFINED	05	1574248
MERCK & CO INC	COM		589331107	33202	1077978	SH	DEFINED	08	1077978
MERCK & CO INC	COM		589331107	16148	524300	SH	CALL	DEFINED	524300
MERCK & CO INC	COM		589331107	91039	2955800	SH	PUT	DEFINED	2955800
MERCK & CO INC	COM		589331107	8	265	SH	DEFINED	13	265
MERCK & CO INC 130	COM		589331107	6	200	SH	OTHER	13	70
MERCK & CO INC	COM		589331107	14046	456024	SH	DEFINED	17	456024
MERCK & CO INC	COM		589331107	24024	780000	SH	CALL	DEFINED	780000
MERCK & CO INC	COM		589331107	10780	350000	SH	PUT	DEFINED	350000
MERCK & CO INC	COM		589331107	1697	55100	SH	DEFINED	20	55100

MERCK & CO INC 30270	COM	589331107	44819	1455148	SH	DEFINED	21	1424878	
MERCURY COMPUTER SYS 500	COM	589378108	88	3225	SH	DEFINED	01	2725	
MERCURY COMPUTER SYS 1325	COM	589378108	36	1325	SH	OTHER	01		
MERCURY COMPUTER SYS	COM	589378108	1461	53275	SH	DEFINED	05	53275	
MERCURY COMPUTER SYS	COM	589378108	79	2896	SH	DEFINED	08	2896	
MERCURY COMPUTER SYS	COM	589378108	381	13900	SH	DEFINED	21	13900	
MERCURY GENL CORP NEW	COM	589400100	14	250	SH	DEFINED	01	250	
MERCURY GENL CORP NEW	COM	589400100	27	500	SH	DEFINED	05	500	
MERCURY GENL CORP NEW	COM	589400100	292	5350	SH	DEFINED	08	5350	
MERCURY INTERACTIVE CORP 15804	COM	589405109	1474	38420	SH	DEFINED	01	22616	
MERCURY INTERACTIVE CORP 590	COM	589405109	450	11740	SH	OTHER	01	11150	
MERCURY INTERACTIVE CORP	COM	589405109	1372	35765	SH	DEFINED	05	35765	
MERCURY INTERACTIVE CORP	COM	589405109	2228	58089	SH	DEFINED	08	58089	
MERCURY INTERACTIVE CORP	COM	589405109	767	20000	SH	PUT	DEFINED	08	20000
MERCURY INTERACTIVE CORP	COM	589405109	40	1040	SH	DEFINED	20	1040	
MERCURY INTERACTIVE CORP 1620	COM	589405109	7961	207541	SH	DEFINED	21	205921	
MEREDITH CORP 9270	COM	589433101	2741	55869	SH	DEFINED	01	46599	
MEREDITH CORP 205	COM	589433101	316	6435	SH	OTHER	01	6230	
MEREDITH CORP	COM	589433101	1016	20710	SH	DEFINED	05	20710	
MEREDITH CORP	COM	589433101	842	17153	SH	DEFINED	08	17153	
MEREDITH CORP 225	COM	589433101	2586	52707	SH	DEFINED	21	52482	
MERIDIAN RESOURCE CORP	COM	58977Q109	315	65800	SH	DEFINED	05	65800	
MERIDIAN RESOURCE CORP	COM	58977Q109	48	9966	SH	DEFINED	08	9966	
MERIDIAN RESOURCE CORP	COM	58977Q109	151	31548	SH	DEFINED	17	31548	
MERISTAR HOSPITALITY CORP 1736	COM	58984Y103	15	1736	SH	DEFINED	01		
MERISTAR HOSPITALITY CORP 6079	COM	58984Y103	67	7815	SH	OTHER	01	1736	
MERISTAR HOSPITALITY CORP	COM	58984Y103	571	66400	SH	DEFINED	05	66400	
MERISTAR HOSPITALITY CORP	COM	58984Y103	38	4400	SH	DEFINED	08	4400	
MERISTAR HOSPITALITY CORP	COM	58984Y103	858	99822	SH	DEFINED	17	99822	
MERIT MED SYS INC 2825	COM	589889104	47	3081	SH	DEFINED	01	256	
MERIT MED SYS INC	COM	589889104	44	2825	SH	OTHER	01	2825	
MERIT MED SYS INC	COM	589889104	1194	77500	SH	DEFINED	05	77500	
MERIT MED SYS INC	COM	589889104	106	6859	SH	DEFINED	08	6859	
MERIT MED SYS INC	COM	589889104	273	17700	SH	DEFINED	21	17700	
MERIDIAN GOLD INC	COM	589975101	1	43	SH	DEFINED	01	43	
MERIDIAN GOLD INC	COM	589975101	5	250	SH	OTHER	01	250	
MERIDIAN GOLD INC	COM	589975101	180	10000	SH	DEFINED	21	10000	
MERITAGE HOMES CORP 6500	COM	59001A102	894	11250	SH	DEFINED	01	4750	
MERITAGE HOMES CORP	COM	59001A102	5358	67400	SH	DEFINED	05	67400	
MERITAGE HOMES CORP	COM	59001A102	235	2955	SH	DEFINED	08	2955	
MERITAGE HOMES CORP	COM	59001A102	1288	16200	SH	DEFINED	21	16200	
MERIX CORP 8100	COM	590049102	550	93950	SH	DEFINED	01	85850	
MERIX CORP	COM	590049102	65	11158	SH	DEFINED	08	11158	
MERIX CORP 134250	COM	590049102	3337	570450	SH	DEFINED	21	436200	
MERRILL LYNCH & CO INC 170050	COM	590188108	264678	4811456	SH	DEFINED	01	4641406	
MERRILL LYNCH & CO INC 665259	COM	590188108	75670	1375563	SH	OTHER	01	710304	
MERRILL LYNCH & CO INC	COM	590188108	2371	43100	SH	CALL	DEFINED	01	43100
MERRILL LYNCH & CO INC 248700	COM	590188108	121865	2215330	SH	DEFINED	05	1966630	
MERRILL LYNCH & CO INC	COM	590188108	6123	111303	SH	DEFINED	08	111303	
MERRILL LYNCH & CO INC	COM	590188108	20579	374100	SH	CALL	DEFINED	08	374100
MERRILL LYNCH & CO INC	COM	590188108	2751	50000	SH	PUT	DEFINED	08	50000
MERRILL LYNCH & CO INC	COM	590188108	102	1858	SH	DEFINED	13	1858	
MERRILL LYNCH & CO INC 270	COM	590188108	24	431	SH	OTHER	13	161	
MERRILL LYNCH & CO INC	COM	590188108	775	14082	SH	DEFINED	17	14082	
MERRILL LYNCH & CO INC	COM	590188108	1941	35285	SH	DEFINED	20	35285	
MERRILL LYNCH & CO INC 23710	COM	590188108	62465	1135520	SH	DEFINED	21	1111810	
MESA AIR GROUP INC 40449	COM	590479101	354	52825	SH	DEFINED	01	12376	
MESA AIR GROUP INC 2168	COM	590479101	15	2168	SH	OTHER	01		
MESA AIR GROUP INC	COM	590479101	810	120675	SH	DEFINED	05	120675	
MESA AIR GROUP INC	COM	590479101	132	19654	SH	DEFINED	08	19654	
MESA AIR GROUP INC	COM	590479101	134	20000	SH	DEFINED	21	20000	
MESTEK INC	COM	590829107	356	13957	SH	DEFINED	01	13957	
MESTEK INC	COM	590829107	9029	354200	SH	OTHER	01	354200	

MESTEK INC	COM	590829107	59	2300	SH	DEFINED	05	2300	
MESTEK INC	COM	590829107	3	100	SH	DEFINED	08	100	
METAL MGMT INC	COM NEW	591097209	74	3806	SH	DEFINED	01	3806	
METAL MGMT INC	COM NEW	591097209	41	2100	SH	OTHER	01	2100	
METAL MGMT INC	COM NEW	591097209	319	16500	SH	DEFINED	05	16500	
METAL MGMT INC	COM NEW	591097209	23	1200	SH	DEFINED	08	1200	
METAL MGMT INC	COM NEW	591097209	3062	158320	SH	DEFINED	21	158320	
METHANEX CORP	COM	59151K108	1118	67900	SH	DEFINED	17	67900	
METHODE ELECTRS INC 18800	COM	591520200	329	27750	SH	DEFINED	01	8950	
METHODE ELECTRS INC 631	COM	591520200	7	631	SH	OTHER	01		
METHODE ELECTRS INC	COM	591520200	1436	121000	SH	DEFINED	05	121000	
METHODE ELECTRS INC	COM	591520200	79	6695	SH	DEFINED	08	6695	
METHODE ELECTRS INC	COM	591520200	287	24200	SH	DEFINED	21	24200	
METLIFE INC 20785	COM	59156R108	32473	722589	SH	DEFINED	01	701804	
METLIFE INC 96959	COM	59156R108	7103	158064	SH	OTHER	01	61105	
METLIFE INC 179800	COM	59156R108	28851	641993	SH	DEFINED	05	462193	
METLIFE INC	COM	59156R108	6803	151376	SH	DEFINED	08	151376	
METLIFE INC	COM	59156R108	1001	22268	SH	DEFINED	17	22268	
METLIFE INC 3460	COM	59156R108	155	3460	SH	OTHER	17		
METLIFE INC	COM	59156R108	5925	131840	SH	DEFINED	21	131840	
METRIS COS INC	COM	591598107	768	53079	SH	DEFINED	01	53079	
METRIS COS INC	COM	591598107	101	7000	SH	OTHER	01	7000	
METRIS COS INC	COM	591598107	573	39600	SH	DEFINED	05	39600	
METRIS COS INC	COM	591598107	58	3986	SH	DEFINED	08	3986	
METRIS COS INC	COM	591598107	7910	547000	SH	DEFINED	21	547000	
METTLER TOLEDO INTERNATIONAL	COM	592688105	1210	25967	SH	DEFINED	01	25967	
METTLER TOLEDO INTERNATIONAL	COM	592688105	1720	36925	SH	OTHER	01	36925	
METTLER TOLEDO INTERNATIONAL	COM	592688105	4247	91178	SH	DEFINED	05	91178	
METTLER TOLEDO INTERNATIONAL	COM	592688105	23	500	SH	DEFINED	08	500	
METTLER TOLEDO INTERNATIONAL	COM	592688105	15851	340300	SH	DEFINED	21	340300	
MICHAELS STORES INC 5070	COM	594087108	1235	29860	SH	DEFINED	01	24790	
MICHAELS STORES INC 900	COM	594087108	371	8970	SH	OTHER	01	8070	
MICHAELS STORES INC	COM	594087108	12756	308348	SH	DEFINED	05	308348	
MICHAELS STORES INC	COM	594087108	1404	33948	SH	DEFINED	08	33948	
MICHAELS STORES INC	COM	594087108	189	4560	SH	DEFINED	21	4560	
MICREL INC 735	COM	594793101	115	9975	SH	DEFINED	01	9240	
MICREL INC	COM	594793101	31	2710	SH	OTHER	01	2710	
MICREL INC	COM	594793101	1944	168790	SH	DEFINED	05	168790	
MICREL INC	COM	594793101	316	27441	SH	DEFINED	08	27441	
MICROS SYS INC 7007 3900	COM	594901100	1240	27717	SH	DEFINED	01	16810	
MICROS SYS INC 4700	COM	594901100	210	4700	SH	OTHER	01		
MICROS SYS INC	COM	594901100	7214	161213	SH	DEFINED	05	161213	
MICROS SYS INC	COM	594901100	204	4558	SH	DEFINED	08	4558	
MICROS SYS INC	COM	594901100	1883	42080	SH	DEFINED	21	42080	
MICROSOFT CORP 1587398	COM	594918104	687118	27661758	SH	DEFINED	01	26074360	
MICROSOFT CORP 2900051	COM	594918104	280364	11286798	SH	OTHER	01	8386747	
MICROSOFT CORP	COM	594918104	33435	1346000	SH	PUT	DEFINED	01	1346000
MICROSOFT CORP 1031751	COM	594918104	178248	7175827	SH	DEFINED	05	6144076	
MICROSOFT CORP	COM	594918104	43504	1751353	SH	DEFINED	08	1751353	
MICROSOFT CORP	COM	594918104	5341	215000	SH	PUT	DEFINED	08	215000
MICROSOFT CORP 250	COM	594918104	117	4693	SH	DEFINED	13	4443	
MICROSOFT CORP 675	COM	594918104	17	675	SH	OTHER	13		
MICROSOFT CORP	COM	594918104	7662	308436	SH	DEFINED	17	308436	
MICROSOFT CORP	COM	594918104	1987	80000	SH	PUT	DEFINED	17	80000
MICROSOFT CORP	COM	594918104	4869	195995	SH	DEFINED	20	195995	
MICROSOFT CORP 172380	COM	594918104	246646	9929368	SH	DEFINED	21	9756988	
MICROSOFT CORP	COM	594918104	344	13847	SH	DEFINED		13847	
MICROVISION INC WASH	COM	594960106	8	1500	SH	DEFINED	01	1500	
MICROVISION INC WASH	COM	594960106	53	10405	SH	DEFINED	08	10405	
MICROVISION INC WASH	COM	594960106	128	25000	SH	CALL	DEFINED	08	25000
MICROSTRATEGY INC 23	CL A NEW	594972408	28	528	SH	DEFINED	01	505	
MICROSTRATEGY INC 150	CL A NEW	594972408	8	150	SH	OTHER	01		
MICROSTRATEGY INC	CL A NEW	594972408	130	2448	SH	DEFINED	08	2448	
MICROSTRATEGY INC	CL A NEW	594972408	1618	30500	SH	CALL	DEFINED	08	30500
MICROCHIP TECHNOLOGY INC 17565	COM	595017104	2717	91730	SH	DEFINED	01	74165	

MICROCHIP TECHNOLOGY INC 1725	COM	595017104	531	17940	SH	OTHER	01	16215
MICROCHIP TECHNOLOGY INC	COM	595017104	14040	473995	SH	DEFINED	05	473995
MICROCHIP TECHNOLOGY INC	COM	595017104	1557	52573	SH	DEFINED	08	52573
MICROCHIP TECHNOLOGY INC	COM	595017104	424	14300	SH	PUT	DEFINED	08
MICROCHIP TECHNOLOGY INC	COM	595017104	24	810	SH	DEFINED	20	810
MICROCHIP TECHNOLOGY INC 3750	COM	595017104	21721	733337	SH	DEFINED	21	729587
MICROFINANCIAL INC	COM	595072109	117	24736	SH	DEFINED		24736
MICROMUSE INC 29500	COM	595094103	785	139010	SH	DEFINED	01	109510
MICROMUSE INC	COM	595094103	273	48400	SH	OTHER	01	48400
MICROMUSE INC	COM	595094103	442	78240	SH	DEFINED	05	78240
MICROMUSE INC	COM	595094103	61	10874	SH	DEFINED	08	10874
MICROMUSE INC 6800	COM	595094103	2055	363760	SH	DEFINED	21	356960
MICRON TECHNOLOGY INC 13925	COM	595112103	972	95190	SH	DEFINED	01	81265
MICRON TECHNOLOGY INC 30820	COM	595112103	470	46005	SH	OTHER	01	15185
MICRON TECHNOLOGY INC	COM	595112103	2421	237115	SH	DEFINED	05	237115
MICRON TECHNOLOGY INC	COM	595112103	1444	141406	SH	DEFINED	08	141406
MICRON TECHNOLOGY INC	COM	595112103	2976	291500	SH	CALL	DEFINED	08
MICRON TECHNOLOGY INC	COM	595112103	3880	380000	SH	PUT	DEFINED	08
MICRON TECHNOLOGY INC	COM	595112103	1813	177598	SH	DEFINED	17	177598
MICRON TECHNOLOGY INC	COM	595112103	679	66500	SH	DEFINED	20	66500
MICRON TECHNOLOGY INC 38600	COM	595112103	6007	588300	SH	DEFINED	21	549700
MICROSEMI CORP 28413	COM	595137100	1430	76082	SH	DEFINED	01	47669
MICROSEMI CORP 2095	COM	595137100	39	2095	SH	OTHER	01	
MICROSEMI CORP	COM	595137100	19008	1011082	SH	DEFINED	05	1011082
MICROSEMI CORP	COM	595137100	76	4046	SH	DEFINED	08	4046
MICROSEMI CORP	COM	595137100	6597	350930	SH	DEFINED	21	350930
MICROTUNE INC DEL	COM	59514P109	45	9000	SH	OTHER	01	9000
MICROTUNE INC DEL	COM	59514P109	14	2800	SH	DEFINED	08	2800
MICROTEK MEDICAL HLDGS INC	COM	59515B109	52	14163	SH	DEFINED	08	14163
MID-AMER APT CMNTYS INC 550	COM	59522J103	158	3480	SH	DEFINED	01	2930
MID-AMER APT CMNTYS INC 1100	COM	59522J103	238	5240	SH	OTHER	01	4140
MID-AMER APT CMNTYS INC	COM	59522J103	618	13600	SH	DEFINED	05	13600
MID-AMER APT CMNTYS INC	COM	59522J103	59	1293	SH	DEFINED	08	1293
MID-AMER APT CMNTYS INC	COM	59522J103	8342	183660	SH	DEFINED	21	183660
MID-STATE BANCSHARES	COM	595440108	233	8400	SH	DEFINED	01	8400
MID-STATE BANCSHARES	COM	595440108	92	3300	SH	OTHER	01	3300
MID-STATE BANCSHARES	COM	595440108	483	17400	SH	DEFINED	05	17400
MID-STATE BANCSHARES	COM	595440108	34	1209	SH	DEFINED	08	1209
MID-STATE BANCSHARES	COM	595440108	7159	257810	SH	DEFINED	21	257810
MIDAS GROUP INC 6800 100	COM	595626102	348	15150	SH	DEFINED	01	8250
MIDAS GROUP INC 508	COM	595626102	12	508	SH	OTHER	01	
MIDAS GROUP INC	COM	595626102	1022	44425	SH	DEFINED	05	44425
MIDAS GROUP INC	COM	595626102	23	1000	SH	DEFINED	08	1000
MIDAS GROUP INC	COM	595626102	230	10000	SH	DEFINED	21	10000
MIDCAP SPDR TR 83389	UNIT SER 1	595635103	13951	111389	SH	DEFINED	01	28000
MIDCAP SPDR TR 21345 4941	UNIT SER 1	595635103	15565	124271	SH	OTHER	01	97985
MIDCAP SPDR TR	UNIT SER 1	595635103	15	116	SH	DEFINED	08	116
MIDDLEBURG FINANCIAL CORP	COM	596094102	460	15520	SH	DEFINED	01	15520
MIDDLEBURG FINANCIAL CORP	COM	596094102	7	230	SH	OTHER	01	230
MIDDLESEX WATER CO	COM	596680108	3	180	SH	DEFINED	01	180
MIDDLESEX WATER CO	COM	596680108	186	9600	SH	OTHER	01	9600
MIDDLESEX WATER CO	COM	596680108	167	8600	SH	DEFINED	05	8600
MIDDLESEX WATER CO	COM	596680108	12	600	SH	DEFINED	08	600
MIDLAND CO 5042	COM	597486109	1782	50650	SH	DEFINED	01	45608
MIDLAND CO	COM	597486109	232	6600	SH	DEFINED	05	6600
MIDLAND CO	COM	597486109	70	2000	SH	DEFINED	08	2000
MIDLAND CO 58700	COM	597486109	8970	254900	SH	DEFINED	21	196200
MILACRON INC	COM	598709103	76	39951	SH	DEFINED	01	39951
MILACRON INC	COM	598709103	213	112920	SH	DEFINED	05	112920
MILACRON INC	COM	598709103	31	16170	SH	DEFINED	08	16170
MILACRON INC	COM	598709103	56	29500	SH	DEFINED	21	29500
MILLENNIUM PHARMACEUTICALS I 5211	COM	599902103	433	46678	SH	DEFINED	01	41467
MILLENNIUM PHARMACEUTICALS I 4550	COM	599902103	303	32664	SH	OTHER	01	28114
MILLENNIUM PHARMACEUTICALS I	COM	599902103	6463	697174	SH	DEFINED	05	697174
MILLENNIUM PHARMACEUTICALS I	COM	599902103	3945	425610	SH	DEFINED	08	425610
MILLENNIUM PHARMACEUTICALS I	COM	599902103	1003	108200	SH	CALL	DEFINED	08

MILLENNIUM PHARMACEUTICALS I 8800	COM		599902103	6818	735480	SH	DEFINED 21	726680
MILLENNIUM PHARMACEUTICALS I	NOTE	5.500%	599902AB9	10	10000	PRN	DEFINED 01	10000
MILLENNIUM PHARMACEUTICALS I	NOTE	5.500%	599902AB9	3304	3346000	PRN	DEFINED 05	3346000
MILLENNIUM CELL INC	COM		60038B105	1	450	SH	OTHER 01	450
MILLENNIUM CELL INC	COM		60038B105	111	66176	SH	DEFINED 08	66176
MILLER HERMAN INC 3115	COM		600544100	1301	42200	SH	DEFINED 01	39085
MILLER HERMAN INC 250	COM		600544100	227	7365	SH	OTHER 01	7115
MILLER HERMAN INC	COM		600544100	5124	166163	SH	DEFINED 05	166163
MILLER HERMAN INC	COM		600544100	521	16894	SH	DEFINED 08	16894
MILLIPORE CORP 6887	COM		601073109	5294	93319	SH	DEFINED 01	86432
MILLIPORE CORP 175	COM		601073109	1405	24772	SH	OTHER 01	24597
MILLIPORE CORP	COM		601073109	6217	109585	SH	DEFINED 05	109585
MILLIPORE CORP	COM		601073109	347	6117	SH	DEFINED 08	6117
MILLIPORE CORP	COM		601073109	1464	25800	SH	DEFINED 20	25800
MILLIPORE CORP 13200	COM		601073109	29020	511541	SH	DEFINED 21	498341
MILLS CORP	COM		601148109	333	5471	SH	DEFINED 01	5471
MILLS CORP	COM		601148109	57	945	SH	OTHER 01	945
MILLS CORP	COM		601148109	6	100	SH	DEFINED 05	100
MILLS CORP	COM		601148109	207	3402	SH	DEFINED 08	3402
MINDSPEED TECHNOLOGIES INC	COM		602682106	11	9423	SH	DEFINED 01	9423
MINDSPEED TECHNOLOGIES INC 33	COM		602682106	7	5365	SH	OTHER 01	5332
MINDSPEED TECHNOLOGIES INC	COM		602682106	15	11900	SH	DEFINED 08	11900
MINE SAFETY APPLIANCES CO	COM		602720104	255	5520	SH	DEFINED 01	5520
MINE SAFETY APPLIANCES CO 1070	COM		602720104	122	2650	SH	OTHER 01	1580
MINE SAFETY APPLIANCES CO	COM		602720104	3801	82262	SH	DEFINED 05	82262
MINE SAFETY APPLIANCES CO	COM		602720104	92	1990	SH	DEFINED 08	1990
MINE SAFETY APPLIANCES CO	COM		602720104	250	5420	SH	DEFINED 21	5420
MINERALS TECHNOLOGIES INC 195	COM		603158106	260	4225	SH	DEFINED 01	4030
MINERALS TECHNOLOGIES INC 75	COM		603158106	91	1470	SH	OTHER 01	1395
MINERALS TECHNOLOGIES INC	COM		603158106	3820	62019	SH	DEFINED 05	62019
MINERALS TECHNOLOGIES INC	COM		603158106	389	6320	SH	DEFINED 08	6320
MINERALS TECHNOLOGIES INC	COM		603158106	5973	96960	SH	DEFINED 21	96960
MIPS TECHNOLOGIES INC	COM		604567107	1	100	SH	DEFINED 01	100
MIPS TECHNOLOGIES INC	COM		604567107	26	3619	SH	DEFINED 08	3619
MIPS TECHNOLOGIES INC	COM		604567107	1296	180000	SH	DEFINED 21	180000
MISSION RESOURCES CORP	COM		605109107	686	85000	SH	DEFINED 01	85000
MISSION RESOURCES CORP	COM		605109107	90	11100	SH	OTHER 01	11100
MISSION RESOURCES CORP	COM		605109107	686	85000	SH	DEFINED 05	85000
MISSION RESOURCES CORP	COM		605109107	40	4954	SH	DEFINED 08	4954
MISSION RESOURCES CORP 4200	COM		605109107	2843	352300	SH	DEFINED 21	348100
mitsubishi TOKYO FINL GROUP	SPONSORED AD		606816106	52	6136	SH	DEFINED 01	6136
mitsubishi TOKYO FINL GROUP	SPONSORED AD		606816106	22	2650	SH	OTHER 01	2650
mitsubishi TOKYO FINL GROUP 3190	SPONSORED AD		606816106	9267	1092810	SH	DEFINED 21	1089620
MITTAL STEEL CO N V	NY REG SH CL		60684P101	1781	75000	SH	DEFINED 01	75000
MITTAL STEEL CO N V	NY REG SH CL		60684P101	327	13754	SH	DEFINED 17	13754
MITTAL STEEL CO N V	NY REG SH CL		60684P101	3494	147192	SH	DEFINED 21	147192
MOBILE TELESYSTEMS OJSC	SPONSORED AD		607409109	7	200	SH	OTHER 01	200
MOBILE TELESYSTEMS OJSC	SPONSORED AD		607409109	575	17090	SH	DEFINED 21	17090
MOBILE MINI INC 1800	COM		60740F105	503	14600	SH	DEFINED 01	12800
MOBILE MINI INC 510	COM		60740F105	18	510	SH	OTHER 01	
MOBILE MINI INC	COM		60740F105	1327	38500	SH	DEFINED 05	38500
MOBILE MINI INC	COM		60740F105	90	2600	SH	DEFINED 08	2600
MOBILE MINI INC	COM		60740F105	338	9800	SH	DEFINED 21	9800
MOD PAC CORP	COM		607495108	491	29917	SH	DEFINED 01	29917
MODINE MFG CO 1573	COM		607828100	224	6888	SH	DEFINED 01	5315
MODINE MFG CO	COM		607828100	49	1510	SH	OTHER 01	1510
MODINE MFG CO	COM		607828100	3227	99100	SH	DEFINED 05	99100
MODINE MFG CO	COM		607828100	248	7612	SH	DEFINED 08	7612
MODINE MFG CO	COM		607828100	8041	246973	SH	DEFINED 21	246973
MOHAWK INDS INC 915	COM		608190104	759	9204	SH	DEFINED 01	8289
MOHAWK INDS INC 545	COM		608190104	794	9621	SH	OTHER 01	9076
MOHAWK INDS INC	COM		608190104	10826	131227	SH	DEFINED 05	131227
MOHAWK INDS INC	COM		608190104	1120	13576	SH	DEFINED 08	13576
MOLEX INC 2880	COM		608554101	1872	71878	SH	DEFINED 01	68998
MOLEX INC	COM		608554101	813	31206	SH	OTHER 01	31206
MOLEX INC	COM		608554101	1553	59640	SH	DEFINED 05	59640
MOLEX INC	COM		608554101	599	22985	SH	DEFINED 08	22985

MOLEX INC	COM	608554101	602	23115	SH	DEFINED	21	23115	
MOLEX INC	CL A	608554200	513	21850	SH	DEFINED	01	21850	
MOLEX INC	CL A	608554200	457	19449	SH	OTHER	01	19449	
MOLEX INC	CL A	608554200	2597	110625	SH	DEFINED	21	110625	
MOLSON COORS BREWING CO 1625	CL B	60871R209	2390	38548	SH	DEFINED	01	36923	
MOLSON COORS BREWING CO 400	CL B	60871R209	112	1800	SH	OTHER	01	1400	
MOLSON COORS BREWING CO	CL B	60871R209	2217	35753	SH	DEFINED	05	35753	
MOLSON COORS BREWING CO	CL B	60871R209	978	15780	SH	DEFINED	08	15780	
MOLSON COORS BREWING CO	CL B	60871R209	1079	17400	SH	DEFINED	21	17400	
MOMENTA PHARMACEUTICALS INC	COM	60877T100	8	400	SH	DEFINED	08	400	
MOMENTA PHARMACEUTICALS INC	COM	60877T100	2745	138872	SH	DEFINED		138872	
MONACO COACH CORP	COM	60886R103	151	8762	SH	DEFINED	01	8762	
MONACO COACH CORP 25	COM	60886R103		25	SH	OTHER	01		
MONACO COACH CORP	COM	60886R103	1653	96139	SH	DEFINED	05	96139	
MONACO COACH CORP	COM	60886R103	99	5741	SH	DEFINED	08	5741	
MONACO COACH CORP	COM	60886R103	337	19600	SH	DEFINED	21	19600	
MONEYGRAM INTL INC 1111	COM	60935Y109	783	40943	SH	DEFINED	01	39832	
MONEYGRAM INTL INC 350	COM	60935Y109	67	3505	SH	OTHER	01	3155	
MONEYGRAM INTL INC	COM	60935Y109	3982	208280	SH	DEFINED	05	208280	
MONEYGRAM INTL INC	COM	60935Y109	605	31627	SH	DEFINED	08	31627	
MONOLITHIC PWR SYS INC	COM	609839105	20408	2298185	SH	DEFINED		2298185	
MONOLITHIC SYS TECHNOLOGY IN	COM	609842109	65	12970	SH	DEFINED	08	12970	
MONRO MUFFLER BRAKE INC 6377	COM	610236101	2063	69920	SH	DEFINED	01	63543	
MONRO MUFFLER BRAKE INC	COM	610236101	122	4127	SH	OTHER	01	4127	
MONRO MUFFLER BRAKE INC	COM	610236101	94	3200	SH	DEFINED	05	3200	
MONRO MUFFLER BRAKE INC	COM	610236101	35	1200	SH	DEFINED	08	1200	
MONRO MUFFLER BRAKE INC 65700	COM	610236101	16852	571051	SH	DEFINED	21	505351	
MONSANTO CO NEW 26621	COM	61166W101	22989	365661	SH	DEFINED	01	339040	
MONSANTO CO NEW 117131	COM	61166W101	10822	172132	SH	OTHER	01	55001	
MONSANTO CO NEW 2700	COM	61166W101	9363	148932	SH	DEFINED	05	146232	
MONSANTO CO NEW	COM	61166W101	3074	48893	SH	DEFINED	08	48893	
MONSANTO CO NEW	COM	61166W101	9921	157800	SH	CALL	DEFINED	08	157800
MONSANTO CO NEW	COM	61166W101	16135	256638	SH	DEFINED	21	256638	
MONSTER WORLDWIDE INC 1244 3210	COM	611742107	871	30365	SH	DEFINED	01	25911	
MONSTER WORLDWIDE INC 4026	COM	611742107	115	4026	SH	OTHER	01		
MONSTER WORLDWIDE INC 109900	COM	611742107	5287	184352	SH	DEFINED	05	74452	
MONSTER WORLDWIDE INC	COM	611742107	599	20899	SH	DEFINED	08	20899	
MONSTER WORLDWIDE INC 2	COM	611742107	1638	57102	SH	DEFINED	21	57100	
MOODYS CORP 33020	COM	615369105	12296	273487	SH	DEFINED	01	240467	
MOODYS CORP 27794	COM	615369105	16855	374892	SH	OTHER	01	347098	
MOODYS CORP	COM	615369105	4861	108125	SH	DEFINED	05	108125	
MOODYS CORP	COM	615369105	4152	92350	SH	DEFINED	08	92350	
MOODYS CORP	COM	615369105	17836	396700	SH	PUT	DEFINED	08	396700
MOODYS CORP	COM	615369105	1687	37512	SH	DEFINED	21	37512	
MOOG INC 7500 5347	CL A	615394202	2389	75869	SH	DEFINED	01	63022	
MOOG INC	CL A	615394202	3921	124518	SH	DEFINED	05	124518	
MOOG INC	CL A	615394202	71	2250	SH	DEFINED	08	2250	
MOOG INC 71325	CL A	615394202	11141	353800	SH	DEFINED	21	282475	
MORGAN STANLEY 100066	COM NEW	617446448	55888	1065144	SH	DEFINED	01	965078	
MORGAN STANLEY 244688	COM NEW	617446448	33760	643412	SH	OTHER	01	398724	
MORGAN STANLEY 116800	COM NEW	617446448	52636	1003170	SH	DEFINED	05	886370	
MORGAN STANLEY	COM NEW	617446448	9936	189366	SH	DEFINED	08	189366	
MORGAN STANLEY	COM NEW	617446448	3064	58400	SH	CALL	DEFINED	08	58400
MORGAN STANLEY	COM NEW	617446448	3090	58900	SH	PUT	DEFINED	08	58900
MORGAN STANLEY	COM NEW	617446448	19	360	SH	OTHER	13	360	
MORGAN STANLEY	COM NEW	617446448	6862	130785	SH	DEFINED	17	130785	
MORGAN STANLEY	COM NEW	617446448	9954	189700	SH	CALL	DEFINED	17	189700
MORGAN STANLEY	COM NEW	617446448	10163	193700	SH	PUT	DEFINED	17	193700
MORGAN STANLEY	COM NEW	617446448	3646	69485	SH	DEFINED	20	69485	
MORGAN STANLEY 38530	COM NEW	617446448	58016	1105694	SH	DEFINED	21	1067164	
MORGAN STANLEY ASIA PAC FD I	COM	61744U106	16	1200	SH	DEFINED	01	1200	
MORGAN STANLEY ASIA PAC FD I	COM	61744U106	310	23617	SH	OTHER	01	23617	
MORGAN STANLEY	MUN INCOME I	61745P437	21	2403	SH	DEFINED	01	2403	

MORGAN STANLEY	MUN INCOME I	61745P437	176	19800	SH	OTHER	01	19800	
MORGAN STANLEY 2200	MUN INCM OPP	61745P452	18	2200	SH	DEFINED	01		
MORGAN STANLEY 17125 2800	MUN INCM OPP	61745P452	180	22125	SH	OTHER	01	2200	
MORGAN STANLEY	QULTY MUN SE	61745P585	14	1000	SH	DEFINED	01	1000	
MORGAN STANLEY	QULTY MUN SE	61745P585	172	12000	SH	OTHER	01	12000	
MORGAN STANLEY	INSD MUN INC	61745P791	162	11324	SH	DEFINED	01	11324	
MORGAN STANLEY	INSD MUN INC	61745P791	143	10008	SH	OTHER	01	10008	
MORTGAGEIT HLDGS INC 2575	COM	61915Q108	47	2575	SH	DEFINED	01		
MORTGAGEIT HLDGS INC 3700	COM	61915Q108	68	3700	SH	OTHER	01		
MORTGAGEIT HLDGS INC	COM	61915Q108	234	12800	SH	DEFINED	05	12800	
MORTGAGEIT HLDGS INC	COM	61915Q108	15	804	SH	DEFINED	08	804	
MOSAIC CO 600	COM	61945A107	96	6141	SH	DEFINED	01	5541	
MOSAIC CO 946	COM	61945A107	16	1055	SH	OTHER	01	109	
MOSAIC CO	COM	61945A107	78	4996	SH	DEFINED	05	4996	
MOSAIC CO	COM	61945A107	87	5600	SH	DEFINED	08	5600	
MOSAIC CO	COM	61945A107	622	40000	SH	DEFINED	21	40000	
MOTOROLA INC 138448	COM	620076109	33826	1852465	SH	DEFINED	01	1714017	
MOTOROLA INC 721535	COM	620076109	27781	1521395	SH	OTHER	01	799860	
MOTOROLA INC 130200	COM	620076109	29668	1624759	SH	DEFINED	05	1494559	
MOTOROLA INC	COM	620076109	8012	438757	SH	DEFINED	08	438757	
MOTOROLA INC	COM	620076109	8217	450000	SH	CALL	DEFINED	08	450000
MOTOROLA INC	COM	620076109	1	42	SH	DEFINED	17	42	
MOTOROLA INC	COM	620076109	10865	595000	SH	CALL	DEFINED	17	595000
MOTOROLA INC 2880	COM	620076109	12114	663423	SH	DEFINED	21	660543	
MOVADO GROUP INC	COM	624580106	262	13900	SH	DEFINED	05	13900	
MOVADO GROUP INC	COM	624580106	36	1894	SH	DEFINED	08	1894	
MOVIE GALLERY INC 35965 600	COM	624581104	1569	59375	SH	DEFINED	01	22810	
MOVIE GALLERY INC 3460	COM	624581104	91	3460	SH	OTHER	01		
MOVIE GALLERY INC	COM	624581104	2772	104875	SH	DEFINED	05	104875	
MOVIE GALLERY INC	COM	624581104	2431	91994	SH	DEFINED	08	91994	
MOVIE GALLERY INC	COM	624581104	2561	96900	SH	PUT	DEFINED	08	96900
MOVIE GALLERY INC	COM	624581104	505	19095	SH	DEFINED	17	19095	
MOVIE GALLERY INC	COM	624581104	5380	203548	SH	DEFINED	21	203548	
MOVIE STAR INC	COM	624591103	9	10000	SH	DEFINED	01	10000	
MUELLER INDS INC 27700	COM	624756102	1024	37800	SH	DEFINED	01	10100	
MUELLER INDS INC 400	COM	624756102	11	400	SH	OTHER	01		
MUELLER INDS INC	COM	624756102	3656	134900	SH	DEFINED	05	134900	
MUELLER INDS INC	COM	624756102	125	4619	SH	DEFINED	08	4619	
MUELLER INDS INC	COM	624756102	659	24300	SH	DEFINED	21	24300	
MULTIMEDIA GAMES INC 20100	COM	625453105	310	28125	SH	DEFINED	01	8025	
MULTIMEDIA GAMES INC 3400	COM	625453105	37	3400	SH	OTHER	01		
MULTIMEDIA GAMES INC	COM	625453105	1016	92300	SH	DEFINED	05	92300	
MULTIMEDIA GAMES INC	COM	625453105	301	27343	SH	DEFINED	08	27343	
MULTIMEDIA GAMES INC	COM	625453105	200	18200	SH	DEFINED	21	18200	
MUNI HOLDINGS N J INSD FD INC	COM	625936109	27	1750	SH	DEFINED	01	1750	
MUNI HOLDINGS N J INSD FD INC	COM	625936109	162	10329	SH	OTHER	01	10329	
MUNICIPAL ADVANTAGE FD INC	COM	626189104	32	2447	SH	DEFINED	01	2447	
MUNICIPAL ADVANTAGE FD INC 7645	COM	626189104	366	28300	SH	OTHER	01	20655	
MUNI ASSETS FD INC	COM	62618Q106	161	11800	SH	OTHER	01	11800	
MUNI ENHANCED FD INC 1030	COM	626243109	155	13406	SH	DEFINED	01	12376	
MUNI ENHANCED FD INC	COM	626243109	76	6600	SH	OTHER	01	6600	
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	371	14270	SH	DEFINED	01	14270	
MUNICIPAL MTG & EQUITY L L C 500	GROWTH SHS	62624B101	59	2275	SH	OTHER	01	1775	
MUNI HOLDINGS FLA INSD FD	COM	62624W105	1133	72112	SH	DEFINED	01	72112	
MUNI HOLDINGS FLA INSD FD 1300	COM	62624W105	101	6404	SH	OTHER	01	5104	
MUNIVEST FD INC	COM	626295109	25	2500	SH	DEFINED	01	2500	
MUNIVEST FD INC 3000	COM	626295109	324	32180	SH	OTHER	01	29180	
MUNI YIELD FLA INSD FD	COM	626298103	78	5000	SH	DEFINED	01	5000	
MUNI YIELD FLA INSD FD 6000	COM	626298103	124	8000	SH	OTHER	01	2000	
MUNI YIELD CALIF INS FD 718	COM	62629L104	153	10718	SH	DEFINED	01	10000	
MUNI YIELD CALIF INS FD	COM	62629L104	240	16800	SH	OTHER	01	16800	
MUNIVEST FD II INC	COM	62629P105	144	8881	SH	DEFINED	01	8881	

MUNIVEST FD II INC 2381	COM	62629P105	90	5580 SH	OTHER	01	3199
MUNIYIELD QUALITY FD INC	COM	626302103	155	10062 SH	DEFINED	01	10062
MUNIYIELD QUALITY FD INC 285	COM	626302103	267	17308 SH	OTHER	01	17023
MUNIYIELD INSD FD INC	COM	62630E107	287	18856 SH	DEFINED	01	18856
MUNIYIELD INSD FD INC 2968	COM	62630E107	351	23047 SH	OTHER	01	20079
MURPHY OIL CORP 8080	COM	626717102	5211	99776 SH	DEFINED	01	91696
MURPHY OIL CORP 40420	COM	626717102	4177	79982 SH	OTHER	01	39562
MURPHY OIL CORP 320	COM	626717102	41395	792543 SH	DEFINED	05	792223
MURPHY OIL CORP	COM	626717102	2021	38696 SH	DEFINED	08	38696
MURPHY OIL CORP	COM	626717102	1045	20000 SH	CALL	DEFINED	20000
MURPHY OIL CORP	COM	626717102	1045	20000 SH	PUT	DEFINED	20000
MURPHY OIL CORP	COM	626717102	6503	124500 SH	DEFINED	21	124500
MYERS INDS INC 2600	COM	628464109	82	6560 SH	DEFINED	01	3960
MYERS INDS INC	COM	628464109	1298	103804 SH	DEFINED	05	103804
MYERS INDS INC	COM	628464109	19	1485 SH	DEFINED	08	1485
MYERS INDS INC	COM	628464109	274	21900 SH	DEFINED	21	21900
MYKROLIS CORP	COM	62852P103	1037	72999 SH	DEFINED	01	72999
MYKROLIS CORP	COM	62852P103	178	12519 SH	OTHER	01	12519
MYKROLIS CORP	COM	62852P103	1074	75600 SH	DEFINED	05	75600
MYKROLIS CORP	COM	62852P103	123	8641 SH	DEFINED	08	8641
MYKROLIS CORP 2400	COM	62852P103	2906	204500 SH	DEFINED	21	202100
MYLAN LABS INC 9577	COM	628530107	1125	58481 SH	DEFINED	01	48904
MYLAN LABS INC 2450	COM	628530107	978	50825 SH	OTHER	01	48375
MYLAN LABS INC	COM	628530107	20933	1088000 SH	CALL	DEFINED	1088000
MYLAN LABS INC	COM	628530107	12660	658000 SH	PUT	DEFINED	658000
MYLAN LABS INC	COM	628530107	2172	112880 SH	DEFINED	05	112880
MYLAN LABS INC	COM	628530107	3619	188092 SH	DEFINED	08	188092
MYLAN LABS INC	COM	628530107	1506	78300 SH	CALL	DEFINED	78300
MYLAN LABS INC	COM	628530107	555	28852 SH	DEFINED	17	28852
MYLAN LABS INC	COM	628530107	1464	76100 SH	DEFINED	21	76100
MYRIAD GENETICS INC	COM	62855J104	45	2850 SH	DEFINED	01	2850
MYRIAD GENETICS INC	COM	62855J104	16	1000 SH	OTHER	01	1000
MYRIAD GENETICS INC	COM	62855J104	278	17771 SH	DEFINED	08	17771
MYRIAD GENETICS INC	COM	62855J104	157	10000 SH	CALL	DEFINED	10000
NBT BANCORP INC	COM	628778102	528	22323 SH	DEFINED	01	22323
NBT BANCORP INC	COM	628778102	24	1000 SH	OTHER	01	1000
NBT BANCORP INC	COM	628778102	582	24600 SH	DEFINED	05	24600
NBT BANCORP INC	COM	628778102	43	1800 SH	DEFINED	08	1800
NBTY INC 1300 9900	COM	628782104	535	20607 SH	DEFINED	01	9407
NBTY INC 5700	COM	628782104	148	5700 SH	OTHER	01	
NBTY INC	COM	628782104	4963	191325 SH	DEFINED	05	191325
NBTY INC	COM	628782104	861	33200 SH	DEFINED	08	33200
NBTY INC	COM	628782104	778	30000 SH	CALL	DEFINED	30000
NBTY INC	COM	628782104	892	34400 SH	DEFINED	17	34400
NBTY INC 2180	COM	628782104	9281	357780 SH	DEFINED	21	355600
NCI BUILDING SYS INC 7490	COM	628852105	1781	54292 SH	DEFINED	01	46802
NCI BUILDING SYS INC	COM	628852105	69	2100 SH	OTHER	01	2100
NCI BUILDING SYS INC	COM	628852105	174	5300 SH	DEFINED	05	5300
NCI BUILDING SYS INC	COM	628852105	69	2100 SH	DEFINED	08	2100
NCI BUILDING SYS INC	COM	628852105	40	1217 SH	DEFINED	17	1217
NCI BUILDING SYS INC 86700	COM	628852105	16382	499460 SH	DEFINED	21	412760
NCO GROUP INC 24100 22600	COM	628858102	5127	237025 SH	DEFINED	01	190325
NCO GROUP INC 5500	COM	628858102	119	5500 SH	OTHER	01	
NCO GROUP INC	COM	628858102	3159	146065 SH	DEFINED	05	146065
NCO GROUP INC	COM	628858102	98	4552 SH	DEFINED	08	4552
NCO GROUP INC 271705	COM	628858102	21128	976775 SH	DEFINED	21	705070
NCR CORP NEW 10418	COM	62886E108	8401	239209 SH	DEFINED	01	228791
NCR CORP NEW 2468	COM	62886E108	498	14181 SH	OTHER	01	11713
NCR CORP NEW	COM	62886E108	10290	292990 SH	DEFINED	05	292990
NCR CORP NEW	COM	62886E108	7872	224155 SH	DEFINED	08	224155
NCR CORP NEW	COM	62886E108	3283	93473 SH	DEFINED	17	93473
NCR CORP NEW	COM	62886E108	2690	76600 SH	DEFINED	20	76600
NCR CORP NEW 47550	COM	62886E108	5086	144810 SH	DEFINED	21	97260
NASB FINL INC	COM	628968109	5	112 SH	DEFINED	01	112

NASB FINL INC	COM	628968109	273	6222 SH	OTHER	01	6222	
NASB FINL INC	COM	628968109	18	400 SH	DEFINED	05	400	
NASB FINL INC	COM	628968109	24	539 SH	DEFINED	08	539	
NII HLDGS INC 98	CL B NEW	62913F201	6	98 SH	DEFINED	01		
NII HLDGS INC 1752	CL B NEW	62913F201	118	1850 SH	OTHER	01	98	
NII HLDGS INC	CL B NEW	62913F201	627	9800 SH	DEFINED	05	9800	
NII HLDGS INC	CL B NEW	62913F201	1145	17900 SH	DEFINED	08	17900	
NII HLDGS INC	CL B NEW	62913F201	2200	34400 SH	DEFINED	17	34400	
NMS COMMUNICATIONS CORP	COM	629248105	323	113000 SH	DEFINED	01	113000	
NMS COMMUNICATIONS CORP	COM	629248105	44	15300 SH	OTHER	01	15300	
NMS COMMUNICATIONS CORP	COM	629248105	43	14870 SH	DEFINED	08	14870	
NMS COMMUNICATIONS CORP 5700	COM	629248105	277	97000 SH	DEFINED	21	91300	
NN INC	COM	629337106	22	1700 SH	DEFINED	01	1700	
NN INC	COM	629337106	24	1900 SH	DEFINED	05	1900	
NN INC	COM	629337106	39	3076 SH	DEFINED	08	3076	
NN INC	COM	629337106	105	8300 SH	DEFINED	21	8300	
NPS PHARMACEUTICALS INC	COM	62936P103	32	2858 SH	DEFINED	01	2858	
NPS PHARMACEUTICALS INC	COM	62936P103	58	5100 SH	DEFINED	05	5100	
NPS PHARMACEUTICALS INC	COM	62936P103	136	11999 SH	DEFINED	08	11999	
NPS PHARMACEUTICALS INC	COM	62936P103	114	10000 SH	PUT	DEFINED	08	10000
NRG ENERGY INC	COM NEW	629377508	56	1500 SH	DEFINED	05	1500	
NRG ENERGY INC	COM NEW	629377508	756	20100 SH	DEFINED	08	20100	
NRG ENERGY INC	COM NEW	629377508	2542	67600 SH	DEFINED	17	67600	
NRG ENERGY INC	COM NEW	629377508	4	100 SH	DEFINED	21	100	
NTL INC DEL 2800	COM	62940M104	2552	37299 SH	DEFINED	01	34499	
NTL INC DEL	COM	62940M104	14	200 SH	OTHER	01	200	
NTL INC DEL	COM	62940M104	21	300 SH	DEFINED	05	300	
NTL INC DEL	COM	62940M104	335	4894 SH	DEFINED	08	4894	
NTL INC DEL	COM	62940M104	214	3135 SH	DEFINED	17	3135	
NTL INC DEL	COM	62940M104	6062	88602 SH	DEFINED	21	88602	
NTN COMMUNICATIONS INC	COM NEW	629410309	320	170000 SH	DEFINED	01	170000	
NVR INC 2423 294	COM	62944T105	8316	10267 SH	DEFINED	01	7550	
NVR INC 252	COM	62944T105	204	252 SH	OTHER	01		
NVR INC	COM	62944T105	13750	16975 SH	DEFINED	05	16975	
NVR INC	COM	62944T105	113	140 SH	DEFINED	08	140	
NVR INC	COM	62944T105	2916	3600 SH	DEFINED	21	3600	
NYMAGIC INC 3400	COM	629484106	940	40250 SH	DEFINED	01	36850	
NYMAGIC INC	COM	629484106	1417	60700 SH	DEFINED	05	60700	
NYMAGIC INC	COM	629484106	46	1974 SH	DEFINED	08	1974	
NYMAGIC INC 42300	COM	629484106	3731	159800 SH	DEFINED	21	117500	
NABI BIOPHARMACEUTICALS 1030	COM	629519109	16	1030 SH	DEFINED	01		
NABI BIOPHARMACEUTICALS 34070	COM	629519109	535	35100 SH	OTHER	01	1030	
NABI BIOPHARMACEUTICALS	COM	629519109	306	20100 SH	DEFINED	08	20100	
NABI BIOPHARMACEUTICALS	COM	629519109	1371	90000 SH	CALL	DEFINED	08	90000
NABI BIOPHARMACEUTICALS	COM	629519109	3475	228160 SH	DEFINED	21	228160	
NABORS INDS INC	DBCV	629568AF3	26900	40000000 PRN	DEFINED	17	40000000	
NACCO INDS INC	CL A	629579103	515	4800 SH	OTHER	01	4800	
NACCO INDS INC	CL A	629579103	418	3900 SH	DEFINED	05	3900	
NACCO INDS INC	CL A	629579103	44	411 SH	DEFINED	08	411	
NALCO HOLDING COMPANY	COM	62985Q101	603	30700 SH	DEFINED	01	30700	
NALCO HOLDING COMPANY	COM	62985Q101	88	4500 SH	OTHER	01	4500	
NALCO HOLDING COMPANY	COM	62985Q101	3936	200500 SH	DEFINED	05	200500	
NALCO HOLDING COMPANY	COM	62985Q101	157	8003 SH	DEFINED	08	8003	
NALCO HOLDING COMPANY	COM	62985Q101	14247	725800 SH	DEFINED	21	725800	
NANOGEN INC	COM	630075109	139	36300 SH	DEFINED	05	36300	
NANOGEN INC	COM	630075109	10	2500 SH	DEFINED	08	2500	
NAPSTER INC	COM	630797108	61	14420 SH	DEFINED	01	14420	
NAPSTER INC 1625	COM	630797108	24	5775 SH	OTHER	01	4150	
NAPSTER INC	COM	630797108	466	110925 SH	DEFINED	05	110925	
NAPSTER INC	COM	630797108		85 SH	DEFINED	08	85	
NAPSTER INC	COM	630797108	122	29100 SH	DEFINED	21	29100	
NARA BANCORP INC 11300	COM	63080P105	270	18400 SH	DEFINED	01	7100	
NARA BANCORP INC 2000	COM	63080P105	29	2000 SH	OTHER	01		
NARA BANCORP INC	COM	63080P105	1000	68125 SH	DEFINED	05	68125	
NARA BANCORP INC	COM	63080P105	40	2742 SH	DEFINED	08	2742	
NARA BANCORP INC	COM	63080P105	228	15500 SH	DEFINED	21	15500	
NASDAQ 100 TR 1325	UNIT SER 1	631100104	20135	547434 SH	DEFINED	01	546109	
NASDAQ 100 TR 5175	UNIT SER 1	631100104	3286	89346 SH	OTHER	01	84171	
NASDAQ 100 TR	UNIT SER 1	631100104	5438	147849 SH	DEFINED	08	147849	
NASDAQ 100 TR	UNIT SER 1	631100104	60687	1650000 SH	CALL	DEFINED	08	1650000

NASDAQ 100 TR	UNIT SER 1	631100104	75767	2060000	SH	PUT	DEFINED 08	2060000
NASDAQ 100 TR	UNIT SER 1	631100104	168152	4571828	SH		DEFINED 17	4571828
NASDAQ 100 TR	UNIT SER 1	631100104	2499	67940	SH		DEFINED	67940
NASDAQ STOCK MARKET INC	COM	631103108	206	10900	SH		DEFINED 05	10900
NASDAQ STOCK MARKET INC	COM	631103108	2141	113500	SH		DEFINED 08	113500
NASDAQ STOCK MARKET INC	COM	631103108	1047	55529	SH		DEFINED 17	55529
NASH FINCH CO 22200	COM	631158102	1093	29750	SH		DEFINED 01	7550
NASH FINCH CO 700	COM	631158102	26	700	SH		OTHER 01	
NASH FINCH CO	COM	631158102	2204	60000	SH		DEFINED 05	60000
NASH FINCH CO	COM	631158102	254	6912	SH		DEFINED 08	6912
NASH FINCH CO	COM	631158102	312	8500	SH		DEFINED 21	8500
NASHUA CORP 9500	COM	631226107	877	92806	SH		DEFINED 01	83306
NASHUA CORP 191000	COM	631226107	3794	401500	SH		DEFINED 21	210500
NATIONAL AUSTRALIA BK LTD	SPONSORED AD	632525408	137	1173	SH		DEFINED 01	1173
NATIONAL AUSTRALIA BK LTD	SPONSORED AD	632525408	564	4818	SH		OTHER 01	4818
NATIONAL ATLANTIC HLDGS CORP	COM	63253Y107	123	10650	SH		DEFINED 18	10650
NATIONAL CITY CORP 70667	COM	635405103	39172	1148052	SH		DEFINED 01	1077385
NATIONAL CITY CORP 67574	COM	635405103	26881	787827	SH		OTHER 01	720253
NATIONAL CITY CORP 218450	COM	635405103	19531	572415	SH		DEFINED 05	353965
NATIONAL CITY CORP	COM	635405103	3130	91724	SH		DEFINED 08	91724
NATIONAL CITY CORP 900	COM	635405103	23472	687916	SH		DEFINED 21	687016
NATIONAL FINL PARTNERS CORP	COM	63607P208	540	13803	SH		DEFINED 01	13803
NATIONAL FINL PARTNERS CORP 254	COM	63607P208	92	2354	SH		OTHER 01	2100
NATIONAL FINL PARTNERS CORP	COM	63607P208	254	6493	SH		DEFINED 05	6493
NATIONAL FINL PARTNERS CORP	COM	63607P208	192	4900	SH		DEFINED 08	4900
NATIONAL FINL PARTNERS CORP 800	COM	63607P208	1398	35730	SH		DEFINED 21	34930
NATIONAL FUEL GAS CO N J 6311	COM	636180101	29950	1035961	SH		DEFINED 01	1029650
NATIONAL FUEL GAS CO N J 5995	COM	636180101	596	20606	SH		OTHER 01	14611
NATIONAL FUEL GAS CO N J	COM	636180101	5110	176770	SH		DEFINED 05	176770
NATIONAL FUEL GAS CO N J	COM	636180101	960	33209	SH		DEFINED 08	33209
NATIONAL GRID TRANSCO PLC	SPONSORED AD	636274102	392	8032	SH		DEFINED 01	8032
NATIONAL GRID TRANSCO PLC	SPONSORED AD	636274102	35	725	SH		OTHER 01	725
NATIONAL HEALTH INVS INC 450	COM	63633D104	98	3500	SH		DEFINED 01	3050
NATIONAL HEALTH INVS INC	COM	63633D104	19	693	SH		OTHER 01	693
NATIONAL HEALTH INVS INC	COM	63633D104	500	17800	SH		DEFINED 05	17800
NATIONAL HEALTH INVS INC	COM	63633D104	278	9902	SH		DEFINED 08	9902
NATIONAL INSTRS CORP 635	COM	636518102	242	11410	SH		DEFINED 01	10775
NATIONAL INSTRS CORP 300	COM	636518102	20	935	SH		OTHER 01	635
NATIONAL INSTRS CORP	COM	636518102	3096	146018	SH		DEFINED 05	146018
NATIONAL INSTRS CORP	COM	636518102	424	19985	SH		DEFINED 08	19985
NATIONAL INTERSTATE CORP 2865	COM	63654U100	197	9900	SH		DEFINED 01	7035
NATIONAL INTERSTATE CORP	COM	63654U100	38	1900	SH		OTHER 01	1900
NATIONAL INTERSTATE CORP	COM	63654U100	6	300	SH		DEFINED 08	300
NATIONAL INTERSTATE CORP 11400	COM	63654U100	970	48800	SH		DEFINED 21	37400
NATIONAL OILWELL VARCO INC 6825	COM	637071101	8643	181803	SH		DEFINED 01	174978
NATIONAL OILWELL VARCO INC 2160	COM	637071101	396	8330	SH		OTHER 01	6170
NATIONAL OILWELL VARCO INC	COM	637071101	7309	153750	SH		DEFINED 05	153750
NATIONAL OILWELL VARCO INC	COM	637071101	1475	31018	SH		DEFINED 08	31018
NATIONAL OILWELL VARCO INC	COM	637071101	59	1240	SH		DEFINED 20	1240
NATIONAL OILWELL VARCO INC 2810	COM	637071101	54904	1154898	SH		DEFINED 21	1152088
NATIONAL PENN BANCSHARES INC	COM	637138108	657	26300	SH		DEFINED 05	26300
NATIONAL PENN BANCSHARES INC	COM	637138108	45	1800	SH		DEFINED 08	1800
NATIONAL PRESTO INDS INC	COM	637215104	47	1075	SH		DEFINED 01	1075
NATIONAL PRESTO INDS INC 200	COM	637215104	9	200	SH		OTHER 01	
NATIONAL PRESTO INDS INC	COM	637215104	810	18375	SH		DEFINED 05	18375
NATIONAL PRESTO INDS INC	COM	637215104	51	1160	SH		DEFINED 08	1160
NATIONAL PRESTO INDS INC	COM	637215104	172	3900	SH		DEFINED 21	3900
NATIONAL SEMICONDUCTOR CORP 30400	COM	637640103	2255	102355	SH		DEFINED 01	71955
NATIONAL SEMICONDUCTOR CORP 14285	COM	637640103	655	29740	SH		OTHER 01	15455
NATIONAL SEMICONDUCTOR CORP 3401	COM	637640103	3753	170367	SH		DEFINED 05	166966
NATIONAL SEMICONDUCTOR CORP	COM	637640103	1471	66773	SH		DEFINED 08	66773

NATIONAL SEMICONDUCTOR CORP	COM		637640103	2203	100000	SH	CALL	DEFINED	08	100000
NATIONAL SEMICONDUCTOR CORP	COM		637640103	1365	61970	SH		DEFINED	20	61970
NATIONAL SEMICONDUCTOR CORP	COM		637640103	10396	471910	SH		DEFINED	21	441490
30420										
NATIONAL WESTN LIFE INS CO	CL A		638522102	330	1700	SH		DEFINED	05	1700
NATIONAL WESTN LIFE INS CO	CL A		638522102	19	100	SH		DEFINED	08	100
NATIONWIDE FINL SVCS INC	CL A		638612101	863	22747	SH		DEFINED	01	22467
280										
NATIONWIDE FINL SVCS INC	CL A		638612101	209	5498	SH		OTHER	01	5351
147										
NATIONWIDE FINL SVCS INC	CL A		638612101	4	100	SH		DEFINED	05	100
NATIONWIDE FINL SVCS INC	CL A		638612101	14	375	SH		DEFINED	08	375
NATIONWIDE FINL SVCS INC	CL A		638612101	13592	358250	SH		DEFINED	21	358250
NATIONWIDE HEALTH PPTYS INC	COM		638620104	486	20579	SH		DEFINED	01	18379
2200										
NATIONWIDE HEALTH PPTYS INC	COM		638620104	237	10034	SH		OTHER	01	9500
534										
NATIONWIDE HEALTH PPTYS INC	COM		638620104	1079	45700	SH		DEFINED	05	45700
NATIONWIDE HEALTH PPTYS INC	COM		638620104	300	12709	SH		DEFINED	08	12709
NATIONWIDE HEALTH PPTYS INC	COM		638620104	6739	285420	SH		DEFINED	21	285420
NAVISTAR FINL CORP	NOTE	4.750%	638902AM8	14844	15108000	PRN		DEFINED	08	15108000
NAVIGATORS GROUP INC	COM		638904102	2414	69818	SH		DEFINED	01	64174
5644										
NAVIGATORS GROUP INC	COM		638904102	103	2979	SH		OTHER	01	2979
NAVIGATORS GROUP INC	COM		638904102	111	3200	SH		DEFINED	05	3200
NAVIGATORS GROUP INC	COM		638904102	139	4034	SH		DEFINED	08	4034
NAVIGATORS GROUP INC	COM		638904102	14906	431197	SH		DEFINED	21	370197
61000										
NATURAL RESOURCE PARTNERS L	COM	UNIT L P	63900P103	81	1400	SH		DEFINED	01	1400
NATURAL RESOURCE PARTNERS L	COM	UNIT L P	63900P103	171	2950	SH		OTHER	01	2600
350										
NATURES SUNSHINE PRODUCTS IN	COM		639027101	281	16100	SH		DEFINED	01	6100
10000										
NATURES SUNSHINE PRODUCTS IN	COM		639027101	699	40100	SH		DEFINED	05	40100
NATURES SUNSHINE PRODUCTS IN	COM		639027101	13	746	SH		DEFINED	08	746
NATURES SUNSHINE PRODUCTS IN	COM		639027101	155	8900	SH		DEFINED	21	8900
NAUTILUS INC	COM		63910B102	259	9084	SH		DEFINED	01	7584
1500										
NAUTILUS INC	COM		63910B102	86	3000	SH		OTHER	01	
3000										
NAUTILUS INC	COM		63910B102	2390	83850	SH		DEFINED	05	83850
NAUTILUS INC	COM		63910B102	150	5251	SH		DEFINED	08	5251
NAUTILUS INC	COM		63910B102	599	21000	SH		DEFINED	21	21000
NAVARRÉ CORP	COM		639208107	10	1300	SH		DEFINED	08	1300
NAVARRÉ CORP	COM		639208107	163	20400	SH		DEFINED	17	20400
NAVISTAR INTL CORP NEW	COM		63934E108	3000	93741	SH		DEFINED	01	63954
27467 2320										
NAVISTAR INTL CORP NEW	COM		63934E108	118	3693	SH		OTHER	01	
3693										
NAVISTAR INTL CORP NEW	COM		63934E108	1600	50000	SH	PUT	DEFINED	01	50000
NAVISTAR INTL CORP NEW	COM		63934E108	12832	401006	SH		DEFINED	05	96756
304250										
NAVISTAR INTL CORP NEW	COM		63934E108	1177	36794	SH		DEFINED	08	36794
NAVISTAR INTL CORP NEW	COM		63934E108	896	28000	SH	CALL	DEFINED	08	28000
NAVISTAR INTL CORP NEW	COM		63934E108	419	13101	SH		DEFINED	21	11991
1110										
NAVIGANT CONSULTING INC	COM		63935N107	570	32300	SH		DEFINED	01	300
32000										
NAVIGANT CONSULTING INC	COM		63935N107	639	36200	SH		OTHER	01	35845
355										
NAVIGANT CONSULTING INC	COM		63935N107	1696	96022	SH		DEFINED	05	96022
NAVIGANT CONSULTING INC	COM		63935N107	151	8563	SH		DEFINED	08	8563
NAVIGANT CONSULTING INC	COM		63935N107	59	3318	SH		DEFINED	17	3318
NAVIGANT CONSULTING INC	COM		63935N107	875	49520	SH		DEFINED	21	48220
1300										
NAVIGANT INTL INC	COM		63935R108	1	91	SH		OTHER	01	91
NAVIGANT INTL INC	COM		63935R108	173	11800	SH		DEFINED	05	11800
NAVIGANT INTL INC	COM		63935R108	24	1640	SH		DEFINED	08	1640
NAVTEQ CORP	COM		63936L100	3088	83065	SH		DEFINED	01	73150
9915										
NAVTEQ CORP	COM		63936L100	29	780	SH		OTHER	01	780
NAVTEQ CORP	COM		63936L100	4	100	SH		DEFINED	05	100
NAVTEQ CORP	COM		63936L100	5577	150000	SH	CALL	DEFINED	08	150000
NAVTEQ CORP	COM		63936L100	5577	150000	SH	PUT	DEFINED	08	150000
NAVTEQ CORP	COM		63936L100	78	2110	SH		DEFINED	20	2110
NAVTEQ CORP	COM		63936L100	18587	499920	SH		DEFINED	21	498170
1750										
NDCHEALTH CORP	COM		639480102	523	29100	SH		DEFINED	01	27700
1400										
NDCHEALTH CORP	COM		639480102	2	100	SH		OTHER	01	
100										
NDCHEALTH CORP	COM		639480102	2144	119300	SH		DEFINED	05	119300
NDCHEALTH CORP	COM		639480102	118	6542	SH		DEFINED	08	6542
NDCHEALTH CORP	COM		639480102	431	24000	SH		DEFINED	21	24000
NEENAH PAPER INC	COM		640079109	469	15140	SH		DEFINED	01	14973

167								
NEENAH PAPER INC 7357	COM	640079109	350	11290	SH	OTHER	01	3933
NEENAH PAPER INC	COM	640079109	1607	51883	SH	DEFINED	05	51883
NEENAH PAPER INC	COM	640079109	61	1968	SH	DEFINED	08	1968
NEENAH PAPER INC	COM	640079109	304	9800	SH	DEFINED	21	9800
NEIGHBORCARE INC	COM	64015Y104	3	79	SH	DEFINED	01	79
NEIGHBORCARE INC	COM	64015Y104	2	70	SH	OTHER	01	70
NEIGHBORCARE INC	COM	64015Y104	3781	114000	SH	DEFINED	08	114000
NEIGHBORCARE INC	COM	64015Y104	663	20000	SH	CALL	DEFINED 08	20000
NEIGHBORCARE INC	COM	64015Y104	166	5000	SH	PUT	DEFINED 08	5000
NEIGHBORCARE INC	COM	64015Y104	107	3223	SH	DEFINED	17	3223
NEIMAN MARCUS GROUP INC 460	CL A	640204202	712	7350	SH	DEFINED	01	6890
NEIMAN MARCUS GROUP INC 200	CL A	640204202	407	4196	SH	OTHER	01	3996
NEIMAN MARCUS GROUP INC	CL A	640204202	10742	110829	SH	DEFINED	05	110829
NEIMAN MARCUS GROUP INC	CL A	640204202	915	9438	SH	DEFINED	08	9438
NEIMAN MARCUS GROUP INC	CL A	640204202	36	371	SH	DEFINED	17	371
NEIMAN MARCUS GROUP INC	CL B	640204301	115	1192	SH	DEFINED	01	1192
NEIMAN MARCUS GROUP INC	CL B	640204301	159	1644	SH	OTHER	01	1644
NEIMAN MARCUS GROUP INC	CL B	640204301	5	50	SH	DEFINED	08	50
NEIMAN MARCUS GROUP INC	CL B	640204301	382	3946	SH	DEFINED	17	3946
NEKTAR THERAPEUTICS 50405	COM	640268108	1324	78658	SH	DEFINED	01	28253
NEKTAR THERAPEUTICS 500	COM	640268108	788	46850	SH	OTHER	01	46350
NEKTAR THERAPEUTICS	COM	640268108	435	25830	SH	DEFINED	05	25830
NEKTAR THERAPEUTICS	COM	640268108	481	28600	SH	DEFINED	08	28600
NEKTAR THERAPEUTICS	COM	640268108	3580	212700	SH	CALL	DEFINED 08	212700
NEKTAR THERAPEUTICS	COM	640268108	1362	80900	SH	PUT	DEFINED 08	80900
NEKTAR THERAPEUTICS	COM	640268108	461	27400	SH	DEFINED	17	27400
NEKTAR THERAPEUTICS	COM	640268108	42	2520	SH	DEFINED	20	2520
NEKTAR THERAPEUTICS 2100	COM	640268108	8995	534435	SH	DEFINED	21	532335
NELNET INC 523	CL A	64031N108	108	3237	SH	DEFINED	01	2714
NELNET INC	CL A	64031N108	4566	137244	SH	DEFINED	05	137244
NELNET INC	CL A	64031N108	3	99	SH	DEFINED	08	99
NELNET INC	CL A	64031N108	1339	40250	SH	DEFINED	21	40250
NELSON THOMAS INC 14700	COM	640376109	412	18950	SH	DEFINED	01	4250
NELSON THOMAS INC	COM	640376109	1059	48675	SH	DEFINED	05	48675
NELSON THOMAS INC	COM	640376109	17	775	SH	DEFINED	08	775
NELSON THOMAS INC	COM	640376109	189	8700	SH	DEFINED	21	8700
NEOFORMA COM INC	COM NEW	640475505	13	1925	SH	DEFINED	01	1925
NEOFORMA COM INC	COM NEW	640475505	6105	904463	SH	DEFINED	08	904463
NEOWARE SYS INC 2022	COM	64065P102	127	12429	SH	DEFINED	01	10407
NEOWARE SYS INC	COM	64065P102	4686	457598	SH	DEFINED	05	457598
NEOWARE SYS INC	COM	64065P102	45	4435	SH	DEFINED	21	4435
NEOPHARM INC	COM	640919106	438	43800	SH	DEFINED	01	43800
NEOPHARM INC	COM	640919106	63	6300	SH	OTHER	01	6300
NEOPHARM INC	COM	640919106	446	44659	SH	DEFINED	05	44659
NEOPHARM INC	COM	640919106	24	2447	SH	DEFINED	08	2447
NEOPHARM INC 2302	COM	640919106	1756	175745	SH	DEFINED	21	173443
NETBANK INC 915	COM	640933107	9	915	SH	DEFINED	01	
NETBANK INC 7110	COM	640933107	75	8025	SH	OTHER	01	915
NETBANK INC	COM	640933107	327	35100	SH	DEFINED	05	35100
NETBANK INC	COM	640933107	36	3813	SH	DEFINED	08	3813
NESS TECHNOLOGIES INC	COM	64104X108	104	9800	SH	DEFINED	05	9800
NESS TECHNOLOGIES INC	COM	64104X108	44	4100	SH	DEFINED	08	4100
NET2PHONE	COM	64108N106	1	800	SH	DEFINED	01	800
NET2PHONE	COM	64108N106	210	116768	SH	DEFINED	08	116768
NETFLIX COM INC 6380	COM	64110L106	501	30560	SH	DEFINED	01	24180
NETFLIX COM INC	COM	64110L106	9	540	SH	OTHER	01	540
NETFLIX COM INC	COM	64110L106	39	2400	SH	DEFINED	08	2400
NETFLIX COM INC	COM	64110L106	23	1410	SH	DEFINED	20	1410
NETFLIX COM INC	COM	64110L106	4773	290850	SH	DEFINED	21	290850
NETEASE COM INC 3100	SPONSORED AD	64110W102	177	3100	SH	OTHER	01	
NETEASE COM INC	SPONSORED AD	64110W102	3352	58700	SH	DEFINED	08	58700
NETEASE COM INC 14000000	NOTE	64110WAB8	17220	14000000	PRN	OTHER	17	
NETGEAR INC 16600	COM	64111Q104	428	23000	SH	DEFINED	01	6400
NETGEAR INC	COM	64111Q104	1301	69925	SH	DEFINED	05	69925
NETGEAR INC	COM	64111Q104	160	8626	SH	DEFINED	08	8626
NETGEAR INC	COM	64111Q104	275	14800	SH	DEFINED	21	14800
NETIQ CORP 12123	COM	64115P102	1027	90618	SH	DEFINED	01	78495

NETIQ CORP	COM	64115P102	13	1173 SH	OTHER	01	1173	
NETIQ CORP	COM	64115P102	466	41100 SH	DEFINED	05	41100	
NETIQ CORP	COM	64115P102	89	7845 SH	DEFINED	08	7845	
NETIQ CORP	COM	64115P102	4805	424100 SH	DEFINED	21	325300	
98800								
NETRATINGS INC	COM	64116M108	147	10800 SH	DEFINED	05	10800	
NETRATINGS INC	COM	64116M108	10	700 SH	DEFINED	08	700	
NETRATINGS INC	COM	64116M108	116	8540 SH	DEFINED	21	6240	
2300								
NETWORK EQUIP TECHNOLOGIES	COM	641208103	15	2875 SH	DEFINED	01	2875	
NETWORK EQUIP TECHNOLOGIES	COM	641208103	325	62950 SH	DEFINED	05	62950	
NETWORK EQUIP TECHNOLOGIES	COM	641208103	94	18292 SH	DEFINED	08	18292	
NETWORK EQUIP TECHNOLOGIES	COM	641208103	85	16500 SH	DEFINED	21	16500	
NETWORK APPLIANCE INC	COM	64120L104	2020	71447 SH	DEFINED	01	55262	
16185								
NETWORK APPLIANCE INC	COM	64120L104	576	20380 SH	OTHER	01	15665	
4715								
NETWORK APPLIANCE INC	COM	64120L104	3993	141235 SH	DEFINED	05	141235	
NETWORK APPLIANCE INC	COM	64120L104	4451	157459 SH	DEFINED	08	157459	
NETWORK APPLIANCE INC	COM	64120L104	11477	405984 SH	DEFINED	21	405984	
NEUROGEN CORP	COM	64124E106	118	17300 SH	DEFINED	05	17300	
NEUROGEN CORP	COM	64124E106	29	4281 SH	DEFINED	08	4281	
NEUROMETRIX INC	COM	641255104	2502	124916 SH	DEFINED	01	124916	
NEUROMETRIX INC	COM	641255104	6	300 SH	DEFINED	08	300	
NEUROCRINE BIOSCIENCES INC	COM	64125C109	1440	34229 SH	DEFINED	01	30149	
4080								
NEUROCRINE BIOSCIENCES INC	COM	64125C109	106	2520 SH	OTHER	01	2520	
NEUROCRINE BIOSCIENCES INC	COM	64125C109	21	500 SH	DEFINED	05	500	
NEUROCRINE BIOSCIENCES INC	COM	64125C109	142	3367 SH	DEFINED	08	3367	
NEUROCRINE BIOSCIENCES INC	COM	64125C109	580	13800 SH	CALL	DEFINED	08	13800
NEUROCRINE BIOSCIENCES INC	COM	64125C109	3916	93100 SH	PUT	DEFINED	08	93100
NEUROCRINE BIOSCIENCES INC	COM	64125C109	35	830 SH	DEFINED	20	830	
NEUROCRINE BIOSCIENCES INC	COM	64125C109	7152	170035 SH	DEFINED	21	169235	
800								
NEUROCHEM INC	COM	64125K101	418	41600 SH	DEFINED	01	41600	
NEUROCHEM INC	COM	64125K101	56	5600 SH	OTHER	01	5600	
NEUROCHEM INC	COM	64125K101	254	25306 SH	DEFINED	05	25306	
NEUROCHEM INC	COM	64125K101	1298	129137 SH	DEFINED	21	126937	
2200								
NEW CENTURY FINANCIAL CORP M	COM	6435EV108	1283	24937 SH	DEFINED	01	9337	
15600								
NEW CENTURY FINANCIAL CORP M	COM	6435EV108	5	100 SH	OTHER	01		
100								
NEW CENTURY FINANCIAL CORP M	COM	6435EV108	7372	143287 SH	DEFINED	05	143287	
NEW CENTURY FINANCIAL CORP M	COM	6435EV108	887	17244 SH	DEFINED	08	17244	
NEW CENTURY FINANCIAL CORP M	COM	6435EV108	1029	20000 SH	PUT	DEFINED	08	20000
NEW CENTURY FINANCIAL CORP M	COM	6435EV108	479	9309 SH	DEFINED	17	9309	
NEW CENTURY FINANCIAL CORP M	COM	6435EV108	1775	34500 SH	DEFINED	21	34500	
NEW HAMPSHIRE THRIFT BANC SHS	COM	644722100	196	12960 SH	OTHER	01	12960	
NEW JERSEY RES	COM	646025106	3362	69687 SH	DEFINED	01	63687	
6000								
NEW JERSEY RES	COM	646025106	298	6182 SH	OTHER	01	832	
5350								
NEW JERSEY RES	COM	646025106	6771	140325 SH	DEFINED	05	140325	
NEW JERSEY RES	COM	646025106	392	8128 SH	DEFINED	08	8128	
NEW JERSEY RES	COM	646025106	13163	272800 SH	DEFINED	21	202700	
70100								
NEW PLAN EXCEL RLTY TR INC	COM	648053106	3069	112948 SH	DEFINED	01	88283	
24665								
NEW PLAN EXCEL RLTY TR INC	COM	648053106	1001	36841 SH	OTHER	01	15890	
20951								
NEW PLAN EXCEL RLTY TR INC	COM	648053106	6389	235135 SH	DEFINED	05	235135	
NEW PLAN EXCEL RLTY TR INC	COM	648053106	507	18658 SH	DEFINED	08	18658	
NEW PLAN EXCEL RLTY TR INC	COM	648053106	4806	176900 SH	DEFINED	21	175950	
950								
NEW PLAN EXCEL RLTY TR INC	NOTE	3.750% 648053AB2	1404	1275000 PRN	DEFINED	08	1275000	
NEW YORK CMNTY BANCORP INC	COM	649445103	1297	71582 SH	DEFINED	01	69021	
2561								
NEW YORK CMNTY BANCORP INC	COM	649445103	458	25294 SH	OTHER	01	23338	
1956								
NEW YORK CMNTY BANCORP INC	COM	649445103	9867	544510 SH	DEFINED	05	544510	
NEW YORK CMNTY BANCORP INC	COM	649445103	829	45762 SH	DEFINED	08	45762	
NEW YORK TIMES CO	CL A	650111107	2533	81302 SH	DEFINED	01	77352	
3950								
NEW YORK TIMES CO	CL A	650111107	545	17508 SH	OTHER	01	14508	
3000								
NEW YORK TIMES CO	CL A	650111107	1880	60360 SH	DEFINED	05	60360	
NEW YORK TIMES CO	CL A	650111107	1142	36675 SH	DEFINED	08	36675	
NEW YORK TIMES CO	CL A	650111107	4978	159807 SH	DEFINED	21	159807	
NEWALLIANCE BANCSHARES INC	COM	650203102	2106	149880 SH	DEFINED	01	136975	
12905								
NEWALLIANCE BANCSHARES INC	COM	650203102	632	45000 SH	DEFINED	05	45000	
NEWALLIANCE BANCSHARES INC	COM	650203102	83	5900 SH	DEFINED	08	5900	
NEWALLIANCE BANCSHARES INC	COM	650203102	10435	742700 SH	DEFINED	21	542400	
200300								

NEWCASTLE INVT CORP 5530	COM	65105M108	518	17177	SH	DEFINED	01	11647	
NEWCASTLE INVT CORP	COM	65105M108	30	1000	SH	OTHER	01	1000	
NEWCASTLE INVT CORP	COM	65105M108	1001	33200	SH	DEFINED	05	33200	
NEWCASTLE INVT CORP	COM	65105M108	69	2300	SH	DEFINED	08	2300	
NEWCASTLE INVT CORP	COM	65105M108	9000	298500	SH	DEFINED	21	298500	
NEWELL RUBBERMAID INC 22520	COM	651229106	2890	121235	SH	DEFINED	01	98715	
NEWELL RUBBERMAID INC 5480	COM	651229106	1732	72654	SH	OTHER	01	67174	
NEWELL RUBBERMAID INC	COM	651229106	2682	112492	SH	DEFINED	05	112492	
NEWELL RUBBERMAID INC	COM	651229106	932	39092	SH	DEFINED	08	39092	
NEWELL RUBBERMAID INC	COM	651229106	1398	58650	SH	DEFINED	21	58650	
NEWFIELD EXPL CO 1205	COM	651290108	1061	26600	SH	DEFINED	01	25395	
NEWFIELD EXPL CO 2200	COM	651290108	168	4205	SH	OTHER	01	2005	
NEWFIELD EXPL CO	COM	651290108	11969	300050	SH	DEFINED	05	300050	
NEWFIELD EXPL CO	COM	651290108	1545	38723	SH	DEFINED	08	38723	
NEWFIELD EXPL CO	COM	651290108	24229	607400	SH	DEFINED	21	607400	
NEWMARKET CORP	COM	651587107	4	270	SH	DEFINED	01	270	
NEWMARKET CORP	COM	651587107	133	8972	SH	OTHER	01	8972	
NEWMARKET CORP	COM	651587107	191	12900	SH	DEFINED	05	12900	
NEWMARKET CORP	COM	651587107	20	1327	SH	DEFINED	08	1327	
NEWMONT MINING CORP 23024	COM	651639106	3716	95214	SH	DEFINED	01	72190	
NEWMONT MINING CORP 18896	COM	651639106	2762	70759	SH	OTHER	01	51863	
NEWMONT MINING CORP	COM	651639106	7055	180752	SH	DEFINED	05	180752	
NEWMONT MINING CORP	COM	651639106	3693	94618	SH	DEFINED	08	94618	
NEWMONT MINING CORP	COM	651639106	7982	204519	SH	DEFINED	21	204519	
NEWPARK RES INC 31500	COM PAR \$.01	651718504	2536	338100	SH	DEFINED	01	306600	
NEWPARK RES INC	COM PAR \$.01	651718504	137	18200	SH	DEFINED	05	18200	
NEWPARK RES INC	COM PAR \$.01	651718504	35	4626	SH	DEFINED	08	4626	
NEWPARK RES INC 337200	COM PAR \$.01	651718504	9879	1317200	SH	DEFINED	21	980000	
NEWPORT CORP 405	COM	651824104	82	5900	SH	DEFINED	01	5495	
NEWPORT CORP 1421	COM	651824104	25	1826	SH	OTHER	01	405	
NEWPORT CORP	COM	651824104	1749	126163	SH	DEFINED	05	126163	
NEWPORT CORP	COM	651824104	161	11643	SH	DEFINED	08	11643	
NEWS CORP 210454	CL A	65248E104	27597	1705607	SH	DEFINED	01	1495153	
NEWS CORP 50483	CL A	65248E104	5715	353188	SH	OTHER	01	302705	
NEWS CORP 980	CL A	65248E104	64324	3975502	SH	DEFINED	05	3974522	
NEWS CORP	CL A	65248E104	20405	1261099	SH	DEFINED	08	1261099	
NEWS CORP	CL A	65248E104	605	37382	SH	DEFINED	17	37382	
NEWS CORP	CL A	65248E104	2955	182630	SH	DEFINED	20	182630	
NEWS CORP 111510	CL A	65248E104	42144	2604714	SH	DEFINED	21	2493204	
NEWS CORP 59508	CL B	65248E203	1736	102968	SH	DEFINED	01	43460	
NEWS CORP 6300	CL B	65248E203	495	29342	SH	OTHER	01	23042	
NEWS CORP	CL B	65248E203	766	45421	SH	DEFINED	08	45421	
NEWS CORP	CL B	65248E203	843	50000	SH	CALL	DEFINED	08	50000
NEWS CORP	CL B	65248E203	2	130	SH	DEFINED	17	130	
NEWS CORP 3400	CL B	65248E203	20074	1190607	SH	DEFINED	21	1187207	
NEXTEL COMMUNICATIONS INC 19480	CL A	65332V103	8269	255932	SH	DEFINED	01	236452	
NEXTEL COMMUNICATIONS INC 40010	CL A	65332V103	2399	74254	SH	OTHER	01	34244	
NEXTEL COMMUNICATIONS INC	CL A	65332V103	1616	50000	SH	CALL	DEFINED	01	50000
NEXTEL COMMUNICATIONS INC	CL A	65332V103	5787	179100	SH	PUT	DEFINED	01	179100
NEXTEL COMMUNICATIONS INC 173400	CL A	65332V103	23750	735054	SH	DEFINED	05	561654	
NEXTEL COMMUNICATIONS INC	CL A	65332V103	12998	402287	SH	DEFINED	08	402287	
NEXTEL COMMUNICATIONS INC	CL A	65332V103	21632	669500	SH	CALL	DEFINED	08	669500
NEXTEL COMMUNICATIONS INC	CL A	65332V103	40766	1261700	SH	PUT	DEFINED	08	1261700
NEXTEL COMMUNICATIONS INC	CL A	65332V103	1	21	SH	DEFINED	17	21	
NEXTEL COMMUNICATIONS INC 1750000	CL A	65332V103	56543	1750000	SH	OTHER	17		
NEXTEL COMMUNICATIONS INC	CL A	65332V103	5170	160000	SH	CALL	DEFINED	17	160000
NEXTEL COMMUNICATIONS INC	CL A	65332V103	2876	89000	SH	DEFINED	20	89000	
NEXTEL COMMUNICATIONS INC 45400	CL A	65332V103	20931	647815	SH	DEFINED	21	602415	
NEXTEL COMMUNICATIONS INC	NOTE	5.250% 65332VAY9	196	195000	PRN	DEFINED	01	195000	
NEXTEL COMMUNICATIONS INC	NOTE	5.250% 65332VAY9	19021	18950000	PRN	DEFINED	05	18950000	
NEXTEL COMMUNICATIONS INC	NOTE	5.250% 65332VAY9	9169	9135000	PRN	DEFINED	08	9135000	
NEXTEL PARTNERS INC	CL A	65333F107	234	9287	SH	DEFINED	01	3	

9284								
NEXTEL PARTNERS INC 4216	CL A	65333F107	128	5100 SH	OTHER	01		884
NEXTEL PARTNERS INC	CL A	65333F107	33	1300 SH	DEFINED	05		1300
NEXTEL PARTNERS INC	CL A	65333F107	5971	237222 SH	DEFINED	08		237222
NEXTEL PARTNERS INC	CL A	65333F107	13592	540000 SH	CALL	DEFINED	08	540000
NEXTEL PARTNERS INC	CL A	65333F107	2517	100000 SH	PUT	DEFINED	08	100000
NEXTEL PARTNERS INC	CL A	65333F107	551	21905 SH	DEFINED	17		21905
NEXTEL PARTNERS INC	CL A	65333F107	51	2040 SH	DEFINED	20		2040
NEXTEL PARTNERS INC 1820	CL A	65333F107	1670	66345 SH	DEFINED	21		64525
NEXSTAR BROADCASTING GROUP I	CL A	65336K103	172	27795 SH	DEFINED	08		27795
NEXSTAR BROADCASTING GROUP I	CL A	65336K103	8448	1362528 SH	DEFINED			1362528
NICE SYS LTD	SPONSORED AD	653656108	863	21870 SH	DEFINED	01		21870
NICE SYS LTD	SPONSORED AD	653656108	119	3007 SH	OTHER	01		2507
500								
NICE SYS LTD	SPONSORED AD	653656108	4661	118090 SH	DEFINED	05		118090
NICE SYS LTD 1100	SPONSORED AD	653656108	2480	62840 SH	DEFINED	21		61740
NICHOLAS-APPLEGATE CV & INC	COM	65370F101	161	10432 SH	DEFINED	01		10432
NICHOLAS-APPLEGATE CV & INC	COM	65370F101	46	3000 SH	OTHER	01		3000
NICOR INC	COM	654086107	55083	1337941 SH	DEFINED	01		1335756
2185								
NICOR INC	COM	654086107	511	12419 SH	OTHER	01		10243
2176								
NICOR INC	COM	654086107	2113	51335 SH	DEFINED	05		51335
NICOR INC	COM	654086107	403	9797 SH	DEFINED	08		9797
NICOR INC	COM	654086107	381	9245 SH	DEFINED	21		9245
NIKE INC	CL B	654106103	110194	1272449 SH	DEFINED	01		1230448
42001								
NIKE INC	CL B	654106103	17001	196315 SH	OTHER	01		154599
41716								
NIKE INC	CL B	654106103	8387	96843 SH	DEFINED	05		96843
NIKE INC	CL B	654106103	3473	40105 SH	DEFINED	08		40105
NIKE INC	CL B	654106103	37853	437100 SH	CALL	DEFINED	08	437100
NIKE INC	CL B	654106103	21	245 SH	DEFINED	13		125
120								
NIKE INC	CL B	654106103	30663	354073 SH	DEFINED	17		354073
NIKE INC	CL B	654106103	32516	375471 SH	DEFINED	21		373491
1980								
NINETOWNS DIGI WRLD TRADE HL	SPONSORED AD	654407105	460	66600 SH	DEFINED	21		66600
99 CENTS ONLY STORES	COM	65440K106	91	7125 SH	DEFINED	01		6550
575								
99 CENTS ONLY STORES	COM	65440K106	7	575 SH	OTHER	01		575
99 CENTS ONLY STORES	COM	65440K106	1972	155182 SH	DEFINED	05		155182
99 CENTS ONLY STORES	COM	65440K106	209	16418 SH	DEFINED	08		16418
NIPPON TELEG & TEL CORP	SPONSORED AD	654624105	106	4959 SH	DEFINED	01		4959
NIPPON TELEG & TEL CORP	SPONSORED AD	654624105	78	3630 SH	OTHER	01		2335
1295								
NIPPON TELEG & TEL CORP	SPONSORED AD	654624105	84	3900 SH	DEFINED	21		3900
NISOURCE INC	COM	65473P105	97716	3951310 SH	DEFINED	01		3939885
11425								
NISOURCE INC	COM	65473P105	3807	153947 SH	OTHER	01		126724
27223								
NISOURCE INC	COM	65473P105	3976	160760 SH	DEFINED	05		160760
NISOURCE INC	COM	65473P105	907	36679 SH	DEFINED	08		36679
NISOURCE INC	COM	65473P105	185	7500 SH	CALL	DEFINED	08	7500
NISOURCE INC	COM	65473P105	18299	739960 SH	DEFINED	21		737300
2660								
NITROMED INC	COM	654798503	580	29800 SH	OTHER	01		
29800								
NITROMED INC	COM	654798503	124	6400 SH	DEFINED	08		6400
NITROMED INC	COM	654798503	574	29500 SH	CALL	DEFINED	08	29500
NITROMED INC	COM	654798503	1173	60300 SH	PUT	DEFINED	08	60300
NITROMED INC	COM	654798503	574	29500 SH	DEFINED	17		29500
NITROMED INC	COM	654798503	2253	115840 SH	DEFINED	21		115840
NOBEL LEARNING CMNTYS INC	COM	654889104	3	300 SH	DEFINED	01		300
NOBEL LEARNING CMNTYS INC	COM	654889104	1737	200100 SH	DEFINED	21		200100
NOKIA CORP	SPONSORED AD	654902204	23827	1431933 SH	DEFINED	01		1304746
127187								
NOKIA CORP	SPONSORED AD	654902204	11127	668671 SH	OTHER	01		603720
64951								
NOKIA CORP	SPONSORED AD	654902204	4992	300000 SH	CALL	DEFINED	01	300000
NOKIA CORP	SPONSORED AD	654902204	4992	300000 SH	PUT	DEFINED	01	300000
NOKIA CORP	SPONSORED AD	654902204	9009	541400 SH	DEFINED	08		541400
NOKIA CORP	SPONSORED AD	654902204	6074	365000 SH	CALL	DEFINED	08	365000
NOKIA CORP	SPONSORED AD	654902204	8719	523988 SH	DEFINED	17		523988
NOKIA CORP	SPONSORED AD	654902204	19885	1195000 SH	CALL	DEFINED	17	1195000
NOKIA CORP	SPONSORED AD	654902204	15808	950000 SH	PUT	DEFINED	17	950000
NOKIA CORP	SPONSORED AD	654902204	1161	69800 SH	DEFINED	20		69800
NOKIA CORP	SPONSORED AD	654902204	46668	2804545 SH	DEFINED	21		2750275
54270								
NOBLE ENERGY INC	COM	655044105	3905	51620 SH	DEFINED	01		49857
1763								
NOBLE ENERGY INC	COM	655044105	760	10040 SH	OTHER	01		9285

755							
NOBLE ENERGY INC	COM	655044105	15009	198396	SH	DEFINED 05	198396
NOBLE ENERGY INC	COM	655044105	2480	32783	SH	DEFINED 08	32783
NOMURA HLDGS INC	SPONSORED AD	65535H208	29	2435	SH	DEFINED 01	2435
NOMURA HLDGS INC	SPONSORED AD	65535H208	27	2270	SH	OTHER 01	
2270							
NOMURA HLDGS INC	SPONSORED AD	65535H208	1240	103830	SH	DEFINED 21	101580
2250							
NORDSON CORP	COM	655663102	1874	54675	SH	DEFINED 01	49450
5225							
NORDSON CORP	COM	655663102	79	2310	SH	OTHER 01	1925
385							
NORDSON CORP	COM	655663102	2866	83607	SH	DEFINED 05	83607
NORDSON CORP	COM	655663102	253	7388	SH	DEFINED 08	7388
NORDSON CORP	COM	655663102	8484	247500	SH	DEFINED 21	189900
57600							
NORDSTROM INC	COM	655664100	36618	538733	SH	DEFINED 01	523920
14813							
NORDSTROM INC	COM	655664100	11522	169519	SH	OTHER 01	140048
29471							
NORDSTROM INC	COM	655664100	20585	302861	SH	DEFINED 05	228311
74550							
NORDSTROM INC	COM	655664100	1200	17654	SH	DEFINED 08	17654
NORDSTROM INC	COM	655664100	14199	208900	SH	CALL DEFINED 08	208900
NORDSTROM INC	COM	655664100	4418	65000	SH	PUT DEFINED 08	65000
NORDSTROM INC	COM	655664100	17783	261630	SH	DEFINED 21	259810
1820							
NORFOLK SOUTHERN CORP	COM	655844108	28517	921078	SH	DEFINED 01	856262
64816							
NORFOLK SOUTHERN CORP	COM	655844108	21043	679693	SH	OTHER 01	543293
136400							
NORFOLK SOUTHERN CORP	COM	655844108	20552	663817	SH	DEFINED 05	399317
264500							
NORFOLK SOUTHERN CORP	COM	655844108	1723	55658	SH	DEFINED 08	55658
NORFOLK SOUTHERN CORP	COM	655844108	16772	541732	SH	DEFINED 21	541732
NORSK HYDRO A S	SPONSORED AD	656531605	124	1367	SH	DEFINED 01	1367
NORSK HYDRO A S	SPONSORED AD	656531605	204	2250	SH	OTHER 01	2250
NORTEL NETWORKS CORP NEW	COM	656568102	248	95156	SH	DEFINED 01	77856
17300							
NORTEL NETWORKS CORP NEW	COM	656568102	589	225716	SH	OTHER 01	177071
48645							
NORTEL NETWORKS CORP NEW	COM	656568102	783	300000	SH	DEFINED 08	300000
NORTEL NETWORKS CORP NEW	COM	656568102	4271	1636280	SH	DEFINED 21	1618880
17400							
NORTH EUROPEAN OIL RTY TR	SH BEN INT	659310106	318	11213	SH	DEFINED 01	7500
3713							
NORTH EUROPEAN OIL RTY TR	SH BEN INT	659310106	634	22380	SH	OTHER 01	22380
NORTH FORK BANCORPORATION NY	COM	659424105	7482	266367	SH	DEFINED 01	248952
17415							
NORTH FORK BANCORPORATION NY	COM	659424105	2443	86962	SH	OTHER 01	83787
3175							
NORTH FORK BANCORPORATION NY	COM	659424105	29229	1040549	SH	DEFINED 05	1040549
NORTH FORK BANCORPORATION NY	COM	659424105	1675	59640	SH	DEFINED 08	59640
NORTH FORK BANCORPORATION NY	COM	659424105	1264	45000	SH	CALL DEFINED 08	45000
NORTH FORK BANCORPORATION NY	COM	659424105	31875	1134755	SH	DEFINED 21	1134755
NORTH PITTSBURGH SYS INC	COM	661562108	62	3200	SH	DEFINED 01	3200
NORTH PITTSBURGH SYS INC	COM	661562108	43	2200	SH	OTHER 01	2200
NORTH PITTSBURGH SYS INC	COM	661562108	16	800	SH	DEFINED 08	800
NORTH PITTSBURGH SYS INC	COM	661562108	3326	170903	SH	DEFINED 21	170903
NORTHEAST UTILS	COM	664397106	657	31494	SH	DEFINED 01	27350
4144							
NORTHEAST UTILS	COM	664397106	354	16960	SH	OTHER 01	16185
775							
NORTHEAST UTILS	COM	664397106	6153	294950	SH	DEFINED 05	294950
NORTHEAST UTILS	COM	664397106	814	39036	SH	DEFINED 08	39036
NORTHEAST UTILS	COM	664397106	553	26500	SH	DEFINED 21	26500
NORTHERN BORDER PARTNERS L P	UNIT LTD PAR	664785102	876	17818	SH	DEFINED 01	15018
2800							
NORTHERN BORDER PARTNERS L P	UNIT LTD PAR	664785102	1176	23908	SH	OTHER 01	15050
8858							
NORTHERN TR CORP	COM	665859104	9156	200825	SH	DEFINED 01	187654
13171							
NORTHERN TR CORP	COM	665859104	5837	128029	SH	OTHER 01	56472
71557							
NORTHERN TR CORP	COM	665859104	8602	188675	SH	DEFINED 05	102825
85850							
NORTHERN TR CORP	COM	665859104	1304	28606	SH	DEFINED 08	28606
NORTHERN TR CORP	COM	665859104	2356	51672	SH	DEFINED 21	51672
NORTHFIELD LABS INC	COM	666135108	16	1100	SH	DEFINED 01	600
500							
NORTHFIELD LABS INC	COM	666135108	2861	199914	SH	DEFINED 08	199914
NORTHFIELD LABS INC	COM	666135108	3005	210000	SH	CALL DEFINED 08	210000
NORTHGATE MINERALS CORP	COM	666416102	11	10000	SH	DEFINED 01	10000
NORTHGATE MINERALS CORP	COM	666416102	1	1000	SH	OTHER 01	1000
NORTHRIM BANCORP INC	COM	666762109	195	8300	SH	DEFINED 01	7310

990								
NORTHRIM BANCORP INC	COM	666762109	63	2690	SH	OTHER	01	2690
NORTHRIM BANCORP INC	COM	666762109	3134	133470	SH	DEFINED	21	133470
NORTHROP GRUMMAN CORP 23509	COM	666807102	26292	475874	SH	DEFINED	01	452365
NORTHROP GRUMMAN CORP 72740	COM	666807102	12921	233870	SH	OTHER	01	161130
NORTHROP GRUMMAN CORP 310400	COM	666807102	56193	1017061	SH	DEFINED	05	706661
NORTHROP GRUMMAN CORP	COM	666807102	2898	52456	SH	DEFINED	08	52456
NORTHROP GRUMMAN CORP	COM	666807102	19215	347780	SH	DEFINED	21	347780
NORTHSTAR RLTY FIN CORP	COM	66704R100	152	14500	SH	DEFINED	05	14500
NORTHSTAR RLTY FIN CORP	COM	66704R100	80	7600	SH	DEFINED	08	7600
NORTHWAY FINL INC	COM	667270102	780	24384	SH	OTHER	01	24384
NORTHWEST AIRLS CORP	CL A	667280101		100	SH	DEFINED	01	100
NORTHWEST AIRLS CORP	CL A	667280101	123	27000	SH	DEFINED	05	27000
NORTHWEST AIRLS CORP	CL A	667280101	34	7400	SH	DEFINED	08	7400
NORTHWEST AIRLS CORP	CL A	667280101	37	8071	SH	DEFINED	17	8071
NORTHWEST BANCORP INC PA	COM	667328108	21	1000	SH	OTHER	01	1000
NORTHWEST BANCORP INC PA	COM	667328108	317	14900	SH	DEFINED	05	14900
NORTHWEST BANCORP INC PA	COM	667328108	24	1110	SH	DEFINED	08	1110
NORTHWEST NAT GAS CO 5800	COM	667655104	2937	76801	SH	DEFINED	01	71001
NORTHWEST NAT GAS CO 8961	COM	667655104	480	12548	SH	OTHER	01	3587
NORTHWEST NAT GAS CO	COM	667655104	3723	97365	SH	DEFINED	05	97365
NORTHWEST NAT GAS CO	COM	667655104	72	1893	SH	DEFINED	08	1893
NORTHWEST NAT GAS CO 60100	COM	667655104	11772	307850	SH	DEFINED	21	247750
NORTHWEST PIPE CO 14916	COM	667746101	3813	163982	SH	DEFINED	01	149066
NORTHWEST PIPE CO 133900	COM	667746101	11333	487450	SH	DEFINED	21	353550
NORTHWESTERN CORP	COM NEW	668074305	6	179	SH	DEFINED	01	179
NORTHWESTERN CORP	COM NEW	668074305	851	27000	SH	DEFINED	05	27000
NORTHWESTERN CORP	COM NEW	668074305	207	6560	SH	DEFINED	08	6560
NOVAGOLD RES INC	COM NEW	66987E206	3	400	SH	DEFINED	01	400
NOVAGOLD RES INC	COM NEW	66987E206	76	10000	SH	OTHER	01	10000
NOVATEL WIRELESS INC 26800	COM NEW	66987M604	334	26800	SH	OTHER	01	
NOVATEL WIRELESS INC	COM NEW	66987M604	17	1400	SH	DEFINED	08	1400
NOVARTIS A G 48434	SPONSORED AD	66987V109	31190	657453	SH	DEFINED	01	609019
NOVARTIS A G 8151	SPONSORED AD	66987V109	5130	108147	SH	OTHER	01	99996
NOVARTIS A G	SPONSORED AD	66987V109	22312	470329	SH	DEFINED	05	470329
NOVARTIS A G	SPONSORED AD	66987V109	2481	52300	SH	DEFINED	20	52300
NOVARTIS A G 38015	SPONSORED AD	66987V109	104645	2205846	SH	DEFINED	21	2167831
NOVASTAR FINL INC	COM	669947400	67	1700	SH	DEFINED	01	1700
NOVASTAR FINL INC 1600	COM	669947400	117	3000	SH	OTHER	01	1400
NOVASTAR FINL INC	COM	669947400	783	20000	SH	DEFINED	05	20000
NOVASTAR FINL INC	COM	669947400	66	1693	SH	DEFINED	08	1693
NOVELL INC 15350	COM	670006105	8846	1426791	SH	DEFINED	01	1411441
NOVELL INC 1400	COM	670006105	178	28650	SH	OTHER	01	27250
NOVELL INC	COM	670006105	886	142915	SH	DEFINED	05	142915
NOVELL INC	COM	670006105	273	44006	SH	DEFINED	08	44006
NOVELL INC	COM	670006105	846	136406	SH	DEFINED	17	136406
NOVELL INC	COM	670006105	2229	359536	SH	DEFINED	21	359536
NOVELLUS SYS INC 3820	COM	670008101	438	17707	SH	DEFINED	01	13887
NOVELLUS SYS INC 500	COM	670008101	136	5520	SH	OTHER	01	5020
NOVELLUS SYS INC	COM	670008101	1366	55275	SH	DEFINED	05	55275
NOVELLUS SYS INC	COM	670008101	717	29003	SH	DEFINED	08	29003
NOVELLUS SYS INC	COM	670008101	1106	44767	SH	DEFINED	17	44767
NOVELLUS SYS INC 2900	COM	670008101	11546	467242	SH	DEFINED	21	464342
NOVEN PHARMACEUTICALS INC 500	COM	670009109	662	37900	SH	DEFINED	01	37400
NOVEN PHARMACEUTICALS INC 1250	COM	670009109	109	6250	SH	OTHER	01	5000
NOVEN PHARMACEUTICALS INC	COM	670009109	1664	95200	SH	DEFINED	05	95200
NOVEN PHARMACEUTICALS INC	COM	670009109	33	1903	SH	DEFINED	08	1903
NOVEN PHARMACEUTICALS INC 1800	COM	670009109	3050	174500	SH	DEFINED	21	172700
NOVELIS INC 315	COM	67000X106	59	2285	SH	DEFINED	01	1970
NOVELIS INC 225	COM	67000X106	97	3771	SH	OTHER	01	3546
NOVELIS INC	COM	67000X106	2980	116025	SH	DEFINED	17	116025
NOVO-NORDISK A S	ADR	670100205	209	4100	SH	DEFINED	01	4100

NOVO-NORDISK A S 9000	ADR	670100205	933	18309 SH	OTHER	01	9309
NSTOR TECHNOLOGIES INC	COM	67018N108	14	100000 SH	DEFINED	01	100000
NU SKIN ENTERPRISES INC 190	CL A	67018T105	58	2490 SH	DEFINED	01	2300
NU SKIN ENTERPRISES INC 1200	CL A	67018T105	28	1200 SH	OTHER	01	
NU SKIN ENTERPRISES INC	CL A	67018T105	2052	88060 SH	DEFINED	05	88060
NU SKIN ENTERPRISES INC	CL A	67018T105	541	23198 SH	DEFINED	08	23198
NU SKIN ENTERPRISES INC	CL A	67018T105	657	28190 SH	DEFINED	21	28190
NSTAR 3265	COM	67019E107	3436	111444 SH	DEFINED	01	108179
NSTAR 2212	COM	67019E107	1239	40199 SH	OTHER	01	37987
NSTAR	COM	67019E107	11884	385469 SH	DEFINED	05	385469
NSTAR	COM	67019E107	1407	45636 SH	DEFINED	08	45636
NUCOR CORP 8626	COM	670346105	12052	264179 SH	DEFINED	01	255553
NUCOR CORP 50295	COM	670346105	4056	88910 SH	OTHER	01	38615
NUCOR CORP 10900	COM	670346105	18135	397525 SH	DEFINED	05	386625
NUCOR CORP	COM	670346105	1741	38160 SH	DEFINED	08	38160
NUCOR CORP	COM	670346105	16264	356500 SH	CALL	DEFINED	356500
NUCOR CORP	COM	670346105	1825	40000 SH	PUT	DEFINED	40000
NUCOR CORP	COM	670346105	1008	22088 SH	DEFINED	21	22088
NUVEEN CONN PREM INCOME MUN 1350	SH BEN INT	67060D107	151	9273 SH	DEFINED	01	7923
NUVEEN CONN PREM INCOME MUN	SH BEN INT	67060D107	245	15066 SH	OTHER	01	15066
NUVEEN MO PREM INCOME MUN FD	SH BEN INT	67060Q108	910	53150 SH	DEFINED	01	53150
NUVEEN MO PREM INCOME MUN FD 17168	SH BEN INT	67060Q108	294	17168 SH	OTHER	01	
NUVEEN INVT QUALITY MUN FD I	COM	67062E103	191	12545 SH	DEFINED	01	12545
NUVEEN INVT QUALITY MUN FD I 3334	COM	67062E103	114	7474 SH	OTHER	01	4140
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67062F100	98	6958 SH	DEFINED	01	6958
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67062F100	183	13050 SH	OTHER	01	13050
NUVEEN MUN ADVANTAGE FD INC 1400	COM	67062H106	178	11351 SH	DEFINED	01	9951
NUVEEN MUN ADVANTAGE FD INC 9363	COM	67062H106	476	30395 SH	OTHER	01	21032
NUVEEN MUN INCOME FD INC	COM	67062J102	184	17400 SH	DEFINED	01	17400
NUVEEN INSD QUALITY MUN FD I	COM	67062N103	215	13410 SH	DEFINED	01	13410
NUVEEN INSD QUALITY MUN FD I 3175	COM	67062N103	125	7776 SH	OTHER	01	4601
NUVEEN PERFORMANCE PLUS MUN 1700	COM	67062P108	199	13262 SH	DEFINED	01	11562
NUVEEN PERFORMANCE PLUS MUN 8079	COM	67062P108	543	36243 SH	OTHER	01	28164
NUVEEN PREM INCOME MUN FD 3777	COM	67062T100	310	21527 SH	DEFINED	01	17750
NUVEEN PREM INCOME MUN FD	COM	67062T100	157	10945 SH	OTHER	01	10945
NUVEEN MUN MKT OPPORTUNITY F 3626	COM	67062W103	54	3626 SH	DEFINED	01	
NUVEEN MUN MKT OPPORTUNITY F 1800 4154	COM	67062W103	243	16305 SH	OTHER	01	10351
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67063C106	112	8255 SH	DEFINED	01	8255
NUVEEN SELECT TAX FREE INCM 409	SH BEN INT	67063C106	190	14033 SH	OTHER	01	13624
NUVEEN PREM INCOME MUN FD 2 2465	COM	67063W102	36	2465 SH	DEFINED	01	
NUVEEN PREM INCOME MUN FD 2 409 7936	COM	67063W102	1350	91410 SH	OTHER	01	83065
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67063X100	14	1016 SH	DEFINED	01	1016
NUVEEN SELECT TAX FREE INCM 583	SH BEN INT	67063X100	235	17638 SH	OTHER	01	17055
NUVEEN VA PREM INCOME MUN FD	COM	67064R102	18	1032 SH	DEFINED	01	1032
NUVEEN VA PREM INCOME MUN FD 1107	COM	67064R102	205	11728 SH	OTHER	01	10621
NUVEEN TAX FREE ADV MUN FD	COM	670657105	78	5346 SH	DEFINED	01	5346
NUVEEN TAX FREE ADV MUN FD 7000	COM	670657105	463	31900 SH	OTHER	01	24900
NVIDIA CORP 12595	COM	67066G104	2043	76458 SH	DEFINED	01	63863
NVIDIA CORP 610	COM	67066G104	181	6769 SH	OTHER	01	6159
NVIDIA CORP	COM	67066G104	1744	65280 SH	DEFINED	05	65280
NVIDIA CORP	COM	67066G104	993	37178 SH	DEFINED	08	37178
NVIDIA CORP	COM	67066G104	802	30000 SH	CALL	DEFINED	30000
NVIDIA CORP	COM	67066G104	50	1860 SH	DEFINED	20	1860
NVIDIA CORP	COM	67066G104	8648	323665 SH	DEFINED	21	323665
NUVEEN CA DIV ADVANTG MUN FD	COM	67069X104	76	5200 SH	DEFINED	01	5200
NUVEEN CA DIV ADVANTG MUN FD	COM	67069X104	152	10363 SH	OTHER	01	10363
NUVEEN INSD PREM INCOME MUN 1525	COM	6706D8104	205	15020 SH	DEFINED	01	13495

NUVEEN INSD PREM INCOME MUN 642	COM		6706D8104	69	5026 SH	OTHER	01	4384
NUVEEN PREM INCOME MUN FD 4	COM		6706K4105	194	15352 SH	DEFINED	01	15352
NUVEEN PREM INCOME MUN FD 4 5362	COM		6706K4105	715	56634 SH	OTHER	01	51272
NUVEEN DIV ADVANTAGE MUN FD	COM		67070F100	315	19595 SH	DEFINED	01	19595
NUVEEN DIV ADVANTAGE MUN FD 334	COM		67070F100	5	334 SH	OTHER	01	
NUVEEN DIV ADV MUNI FD 3	COM SH BEN I		67070X101	858	57234 SH	DEFINED	01	57234
NUVEEN DIV ADV MUNI FD 3 2000	COM SH BEN I		67070X101	265	17700 SH	OTHER	01	15700
NYFIX INC	COM		670712108	48	8075 SH	DEFINED	01	8075
NYFIX INC	COM		670712108	462	78250 SH	DEFINED	05	78250
NYFIX INC	COM		670712108	1	100 SH	DEFINED	08	100
NYFIX INC	COM		670712108	121	20500 SH	DEFINED	21	20500
NUVEEN VA DIV ADV MUNI FD 2	COM		67071C106	53	3050 SH	DEFINED	01	3050
NUVEEN VA DIV ADV MUNI FD 2	COM		67071C106	157	9000 SH	OTHER	01	9000
NUVEEN QUALITY PFD INCOME FD	COM		67071S101	142	10118 SH	DEFINED	01	10118
NUVEEN QUALITY PFD INCOME FD 7645	COM		67071S101	114	8145 SH	OTHER	01	500
NUVEEN QUALITY PFD INCOME FD	COM		67072C105	49	3368 SH	DEFINED	01	3368
NUVEEN QUALITY PFD INCOME FD 24424	COM		67072C105	391	27054 SH	OTHER	01	2630
NUVELO INC	COM NEW		67072M301	4	500 SH	DEFINED	01	500
NUVELO INC	COM NEW		67072M301	15	2000 SH	OTHER	01	2000
NUVELO INC	COM NEW		67072M301	145	18700 SH	DEFINED	05	18700
NUVELO INC	COM NEW		67072M301	16	2100 SH	DEFINED	08	2100
NUVEEN PFD & CONV INC FD	COM		67073B106	63	4716 SH	DEFINED	01	4716
NUVEEN PFD & CONV INC FD 1000	COM		67073B106	218	16333 SH	OTHER	01	15333
O CHARLEYS INC 5500 24100	COM		670823103	4699	266095 SH	DEFINED	01	236495
O CHARLEYS INC 1900	COM		670823103	34	1900 SH	OTHER	01	
O CHARLEYS INC	COM		670823103	1389	78650 SH	DEFINED	05	78650
O CHARLEYS INC	COM		670823103	19	1100 SH	DEFINED	08	1100
O CHARLEYS INC 253884	COM		670823103	17267	977728 SH	DEFINED	21	723844
OGE ENERGY CORP 3423	COM		670837103	42161	1456847 SH	DEFINED	01	1453424
OGE ENERGY CORP 80219	COM		670837103	3814	131776 SH	OTHER	01	51557
OGE ENERGY CORP	COM		670837103	5950	205593 SH	DEFINED	05	205593
OGE ENERGY CORP	COM		670837103	656	22653 SH	DEFINED	08	22653
OCA INC 143700	COM		67083Q101	364	193400 SH	DEFINED	01	49700
OCA INC 6100	COM		67083Q101	11	6100 SH	OTHER	01	
OCA INC	COM		67083Q101	325	173075 SH	DEFINED	05	173075
OCA INC	COM		67083Q101	11	5956 SH	DEFINED	08	5956
OCA INC	COM		67083Q101	802	426380 SH	DEFINED	21	426380
OM GROUP INC 32250 15905	COM		670872100	1422	57580 SH	DEFINED	01	9425
OM GROUP INC 1325	COM		670872100	33	1325 SH	OTHER	01	
OM GROUP INC	COM		670872100	2960	119875 SH	DEFINED	05	119875
OM GROUP INC	COM		670872100	150	6062 SH	DEFINED	08	6062
OM GROUP INC	COM		670872100	81	3270 SH	DEFINED	20	3270
OM GROUP INC	COM		670872100	7146	289442 SH	DEFINED	21	289442
OMI CORP	NOTE	2.875%	670874AF3	123	132000 PRN	DEFINED	01	132000
OMI CORP	NOTE	2.875%	670874AF3	3222	3460000 PRN	DEFINED	05	3460000
NUVEEN INVTs INC 4800	CL A		67090F106	1599	42497 SH	DEFINED	01	37697
NUVEEN INVTs INC	CL A		67090F106	124	3300 SH	DEFINED	08	3300
NUVEEN INVTs INC	CL A		67090F106	5650	150180 SH	DEFINED	21	150180
NUVEEN TX ADV TOTAL RET STRG	COM		67090H102	225	11300 SH	DEFINED	01	11300
NUVEEN MUN VALUE FD INC 3480	COM		670928100	453	47159 SH	DEFINED	01	43679
NUVEEN MUN VALUE FD INC 16267	COM		670928100	3095	322052 SH	OTHER	01	305785
NUVEEN FLA INVT QUALITY MUN	COM		670970102	102	6604 SH	DEFINED	01	6604
NUVEEN FLA INVT QUALITY MUN 9000	COM		670970102	220	14200 SH	OTHER	01	5200
NUVEEN NJ INVT QUALITY MUN F	COM		670971100	262	17189 SH	DEFINED	01	17189
NUVEEN NJ INVT QUALITY MUN F	COM		670971100	516	33825 SH	OTHER	01	33825
NUVEEN SELECT QUALITY MUN FD	COM		670973106	115	7524 SH	DEFINED	01	7524
NUVEEN SELECT QUALITY MUN FD	COM		670973106	72	4715 SH	OTHER	01	4715
NUVEEN QUALITY INCOME MUN FD 12336	COM		670977107	572	39591 SH	DEFINED	01	27255
NUVEEN QUALITY INCOME MUN FD 5000	COM		670977107	554	38310 SH	OTHER	01	33310
NUVEEN FLA QUALITY INCOME MU	COM		670978105	271	17742 SH	DEFINED	01	17742
NUVEEN FLA QUALITY INCOME MU 5500	COM		670978105	123	8070 SH	OTHER	01	2570
NUVEEN INSD MUN OPPORTUNITY	COM		670984103	813	52127 SH	DEFINED	01	48311

3816									
NUVEEN INSD MUN OPPORTUNITY	COM	670984103	452	28973	SH	OTHER	01		26579
2394									
NUVEEN CALIF QUALITY INCM MU	COM	670985100	46	3000	SH	DEFINED	01		3000
NUVEEN CALIF QUALITY INCM MU	COM	670985100	244	16000	SH	OTHER	01		16000
NUVEEN PREMIER INSD MUN INCO	COM	670987106	133	8466	SH	DEFINED	01		8466
NUVEEN PREMIER INSD MUN INCO	COM	670987106	163	10411	SH	OTHER	01		7494
2917									
NUVEEN PREMIER MUN INCOME FD	COM	670988104	125	8822	SH	DEFINED	01		8822
NUVEEN PREMIER MUN INCOME FD	COM	670988104	55	3898	SH	OTHER	01		3157
741									
NUVEEN INSD FLA PREM INCOME	COM	67101V108	350	20900	SH	DEFINED	01		20900
NUVEEN INSD FLA PREM INCOME	COM	67101V108	264	15753	SH	OTHER	01		15753
OSI PHARMACEUTICALS INC	COM	671040103	145	3555	SH	DEFINED	01		3499
56									
OSI PHARMACEUTICALS INC	COM	671040103	123	3000	SH	OTHER	01		2700
300									
OSI PHARMACEUTICALS INC	COM	671040103	3273	80085	SH	DEFINED	05		80085
OSI PHARMACEUTICALS INC	COM	671040103	4	100	SH	DEFINED	08		100
OSI PHARMACEUTICALS INC	COM	671040103	982	24020	SH	DEFINED	21		24020
OSI PHARMACEUTICALS INC	NOTE	3.250% 671040AD5	835	758000	PRN	DEFINED	08		758000
OAKLEY INC	COM	673662102	34	2000	SH	DEFINED	01		2000
OAKLEY INC	COM	673662102	65	3800	SH	DEFINED	05		3800
OAKLEY INC	COM	673662102	655	38442	SH	DEFINED	08		38442
OCCIDENTAL PETE CORP DEL	COM	674599105	19129	248654	SH	DEFINED	01		219256
29398									
OCCIDENTAL PETE CORP DEL	COM	674599105	6847	89002	SH	OTHER	01		58417
30585									
OCCIDENTAL PETE CORP DEL	COM	674599105	92654	1204394	SH	DEFINED	05		1139184
65210									
OCCIDENTAL PETE CORP DEL	COM	674599105	15987	207818	SH	DEFINED	08		207818
OCCIDENTAL PETE CORP DEL	COM	674599105	26464	344000	SH	CALL	DEFINED	08	344000
OCCIDENTAL PETE CORP DEL	COM	674599105	11864	154220	SH	DEFINED	17		154220
OCCIDENTAL PETE CORP DEL	COM	674599105	1766	22950	SH	DEFINED	20		22950
OCCIDENTAL PETE CORP DEL	COM	674599105	6159	80065	SH	DEFINED	21		68245
11820									
OCCIDENTAL PETE CORP DEL	COM	674599105	15386	200000	SH	CALL	DEFINED		200000
OCCULOGIX INC	COM	67461T107	76	9000	SH	DEFINED	05		9000
OCCULOGIX INC	COM	67461T107	5	600	SH	DEFINED	08		600
OCCULOGIX INC	COM	67461T107	239	28500	SH	DEFINED	17		28500
OCEANEERING INTL INC	COM	675232102	1691	43759	SH	DEFINED	01		40559
3200									
OCEANEERING INTL INC	COM	675232102	48	1233	SH	OTHER	01		700
533									
OCEANEERING INTL INC	COM	675232102	2600	67275	SH	DEFINED	05		67275
OCEANEERING INTL INC	COM	675232102	58	1500	SH	DEFINED	08		1500
OCEANEERING INTL INC	COM	675232102	10409	269315	SH	DEFINED	21		210700
58615									
OCTEL CORP	COM	675727101	17	925	SH	DEFINED	01		925
OCTEL CORP	COM	675727101	171	9500	SH	DEFINED	05		9500
OCTEL CORP	COM	675727101	58	3196	SH	DEFINED	08		3196
OCWEN FINL CORP	COM	675746101	14	2000	SH	DEFINED	01		1300
700									
OCWEN FINL CORP	COM	675746101	11	1632	SH	OTHER	01		700
932									
OCWEN FINL CORP	COM	675746101	176	26100	SH	DEFINED	05		26100
OCWEN FINL CORP	COM	675746101	11	1700	SH	DEFINED	08		1700
ODYSSEY HEALTHCARE INC	COM	67611V101	512	35537	SH	DEFINED	01		10937
24600									
ODYSSEY HEALTHCARE INC	COM	67611V101	1619	112300	SH	DEFINED	05		112300
ODYSSEY HEALTHCARE INC	COM	67611V101	90	6251	SH	DEFINED	08		6251
ODYSSEY HEALTHCARE INC	COM	67611V101	330	22900	SH	DEFINED	21		22900
ODYSSEY RE HLDGS CORP	COM	67612W108	222	9000	SH	DEFINED	05		9000
ODYSSEY RE HLDGS CORP	COM	67612W108	561	22726	SH	DEFINED	08		22726
OFFICE DEPOT INC	COM	676220106	4606	201675	SH	DEFINED	01		162779
38896									
OFFICE DEPOT INC	COM	676220106	1293	56628	SH	OTHER	01		53003
3625									
OFFICE DEPOT INC	COM	676220106	2951	129192	SH	DEFINED	05		129192
OFFICE DEPOT INC	COM	676220106	4440	194414	SH	DEFINED	08		194414
OFFICE DEPOT INC	COM	676220106	571	25000	SH	PUT	DEFINED	08	25000
OFFICE DEPOT INC	COM	676220106	2381	104263	SH	DEFINED	17		104263
OFFICE DEPOT INC	COM	676220106	986	43176	SH	DEFINED	21		43176
OFFICEMAX INC DEL	COM	67622P101	2177	73114	SH	DEFINED	01		71419
1695									
OFFICEMAX INC DEL	COM	67622P101	980	32926	SH	OTHER	01		21668
11258									
OFFICEMAX INC DEL	COM	67622P101	3842	129040	SH	DEFINED	05		128240
800									
OFFICEMAX INC DEL	COM	67622P101	3916	131538	SH	DEFINED	08		131538
OFFICEMAX INC DEL	COM	67622P101	744	25000	SH	PUT	DEFINED	08	25000
OFFICEMAX INC DEL	COM	67622P101	11956	401600	SH	DEFINED	21		401600
OFFSHORE LOGISTICS INC	COM	676255102	1007	30675	SH	DEFINED	01		11975
2900 15800									
OFFSHORE LOGISTICS INC	COM	676255102	38	1155	SH	OTHER	01		

1155							
OFFSHORE LOGISTICS INC	COM	676255102	2630	80100	SH	DEFINED 05	80100
OFFSHORE LOGISTICS INC	COM	676255102	93	2835	SH	DEFINED 08	2835
OFFSHORE LOGISTICS INC	COM	676255102	509	15500	SH	DEFINED 21	15500
OHIO CAS CORP	COM	677240103	4146	171550	SH	DEFINED 01	139935
31615							
OHIO CAS CORP	COM	677240103	489	20215	SH	OTHER 01	20215
OHIO CAS CORP	COM	677240103	4581	189528	SH	DEFINED 05	189528
OHIO CAS CORP	COM	677240103	588	24343	SH	DEFINED 08	24343
OHIO CAS CORP	COM	677240103	11428	472800	SH	DEFINED 21	336900
135900							
OIL SVC HOLDRS TR	DEPOSTRY RCP	678002106	285	2800	SH	DEFINED 01	2800
OIL SVC HOLDRS TR	DEPOSTRY RCP	678002106	112	1100	SH	OTHER 01	1100
OIL SVC HOLDRS TR	DEPOSTRY RCP	678002106	325002	3189111	SH	DEFINED 08	3189111
OIL SVC HOLDRS TR	DEPOSTRY RCP	678002106	28535	280000	SH	CALL DEFINED 08	280000
OIL SVC HOLDRS TR	DEPOSTRY RCP	678002106	39246	385100	SH	PUT DEFINED 08	385100
OIL SVC HOLDRS TR	DEPOSTRY RCP	678002106	255	2500	SH	DEFINED 17	2500
OIL STS INTL INC	COM	678026105	7	270	SH	OTHER 01	270
OIL STS INTL INC	COM	678026105	45	1800	SH	DEFINED 05	1800
OIL STS INTL INC	COM	678026105	710	28216	SH	DEFINED 08	28216
OIL STS INTL INC	COM	678026105	45	1782	SH	DEFINED 21	1782
OLD DOMINION FGHT LINES INC	COM	679580100	271	10100	SH	DEFINED 01	3600
6500							
OLD DOMINION FGHT LINES INC	COM	679580100	1383	51550	SH	DEFINED 05	51550
OLD DOMINION FGHT LINES INC	COM	679580100	94	3500	SH	DEFINED 08	3500
OLD DOMINION FGHT LINES INC	COM	679580100	338	12601	SH	DEFINED 21	12601
OLD NATL BANCORP IND	COM	680033107	12	575	SH	OTHER 01	575
OLD NATL BANCORP IND	COM	680033107	1111	51900	SH	DEFINED 05	51900
OLD NATL BANCORP IND	COM	680033107	178	8313	SH	DEFINED 08	8313
OLD REP INTL CORP	COM	680223104	2028	80185	SH	DEFINED 01	78428
1757							
OLD REP INTL CORP	COM	680223104	483	19094	SH	OTHER 01	18469
625							
OLD REP INTL CORP	COM	680223104	14813	585708	SH	DEFINED 05	585708
OLD REP INTL CORP	COM	680223104	918	36304	SH	DEFINED 08	36304
OLD REP INTL CORP	COM	680223104	859	33980	SH	DEFINED 17	33980
OLD REP INTL CORP	COM	680223104	16684	659700	SH	DEFINED 21	659700
OLIN CORP	COM PAR \$1	680665205	5025	275503	SH	DEFINED 01	260652
10516	4335						
OLIN CORP	COM PAR \$1	680665205	10431	571884	SH	OTHER 01	
571884							
OLIN CORP	COM PAR \$1	680665205	4919	269705	SH	DEFINED 05	269705
OLIN CORP	COM PAR \$1	680665205	300	16467	SH	DEFINED 08	16467
OMNICARE INC	COM	681904108	835	19685	SH	DEFINED 01	17275
2410							
OMNICARE INC	COM	681904108	58	1360	SH	OTHER 01	1010
350							
OMNICARE INC	COM	681904108	10122	238561	SH	DEFINED 05	238561
OMNICARE INC	COM	681904108	15227	358873	SH	DEFINED 08	358873
OMNICARE INC	COM	681904108	856	20180	SH	DEFINED 17	20180
OMNICARE INC	COM	681904108	12695	299205	SH	DEFINED 21	295370
3835							
OMNICOM GROUP INC	COM	681919106	6199	77628	SH	DEFINED 01	60541
17087							
OMNICOM GROUP INC	COM	681919106	5275	66051	SH	OTHER 01	47206
18845							
OMNICOM GROUP INC	COM	681919106	9257	115915	SH	DEFINED 05	99915
16000							
OMNICOM GROUP INC	COM	681919106	2860	35811	SH	DEFINED 08	35811
OMNICOM GROUP INC	COM	681919106	3993	50000	SH	CALL DEFINED 08	50000
OMNICOM GROUP INC	COM	681919106	2014	25215	SH	DEFINED 21	25215
OMNICOM GROUP INC	NOTE	681919AR7	483	495000	PRN	DEFINED 08	495000
OMEGA HEALTHCARE INVS INC	COM	681936100	72	5560	SH	DEFINED 01	5560
OMEGA HEALTHCARE INVS INC	COM	681936100	2241	174300	SH	DEFINED 05	174300
OMEGA HEALTHCARE INVS INC	COM	681936100	284	22057	SH	DEFINED 08	22057
OMEGA FINL CORP	COM	682092101	466	15000	SH	OTHER 01	15000
OMEGA FINL CORP	COM	682092101	298	9600	SH	DEFINED 05	9600
OMEGA FINL CORP	COM	682092101	24	785	SH	DEFINED 08	785
OMNIVISION TECHNOLOGIES INC	COM	682128103	44	3250	SH	DEFINED 01	3250
OMNIVISION TECHNOLOGIES INC	COM	682128103	959	70600	SH	DEFINED 05	70600
OMNIVISION TECHNOLOGIES INC	COM	682128103	38	2800	SH	DEFINED 08	2800
OMNIVISION TECHNOLOGIES INC	COM	682128103	883	65000	SH	CALL DEFINED 08	65000
OMNIVISION TECHNOLOGIES INC	COM	682128103	548	40300	SH	DEFINED 17	40300
OMNOVA SOLUTIONS INC	COM	682129101	22	4675	SH	DEFINED 01	4675
OMNOVA SOLUTIONS INC	COM	682129101	13	2850	SH	OTHER 01	
2850							
OMNOVA SOLUTIONS INC	COM	682129101	483	103725	SH	DEFINED 05	103725
OMNOVA SOLUTIONS INC	COM	682129101	72	15424	SH	DEFINED 08	15424
OMNOVA SOLUTIONS INC	COM	682129101	126	27100	SH	DEFINED 21	27100
ON ASSIGNMENT INC	COM	682159108	14	2875	SH	DEFINED 01	2875
ON ASSIGNMENT INC	COM	682159108	1	255	SH	OTHER 01	180
75							
ON ASSIGNMENT INC	COM	682159108	320	64325	SH	DEFINED 05	64325
ON ASSIGNMENT INC	COM	682159108	84	16800	SH	DEFINED 21	16800
ON SEMICONDUCTOR CORP	COM	682189105	1538	334359	SH	DEFINED 01	301559

32800								
ON SEMICONDUCTOR CORP	COM	682189105	47	10255	SH	DEFINED	08	10255
ON SEMICONDUCTOR CORP	COM	682189105	7576	1647000	SH	DEFINED	21	1266000
381000								
ONE LIBERTY PPTYS INC	COM	682406103	7	360	SH	OTHER	01	
360								
ONE LIBERTY PPTYS INC	COM	682406103	97	4700	SH	DEFINED	05	4700
ONE LIBERTY PPTYS INC	COM	682406103	8	400	SH	DEFINED	08	400
ONE LIBERTY PPTYS INC	COM	682406103	649	31329	SH	DEFINED	17	31329
1 800 FLOWERS COM	CL A	68243Q106	1	175	SH	DEFINED	01	175
1 800 FLOWERS COM	CL A	68243Q106	848	120455	SH	DEFINED	08	120455
1 800 FLOWERS COM	CL A	68243Q106	169	24000	SH	CALL	DEFINED	24000
1 800 FLOWERS COM	CL A	68243Q106	352	50000	SH	DEFINED	21	50000
ONEOK INC NEW	COM	682680103	1111	34027	SH	DEFINED	01	33057
970								
ONEOK INC NEW	COM	682680103	125	3830	SH	OTHER	01	3630
200								
ONEOK INC NEW	COM	682680103	7693	235634	SH	DEFINED	05	235634
ONEOK INC NEW	COM	682680103	1469	44984	SH	DEFINED	08	44984
ONEOK INC NEW	COM	682680103	3918	120000	SH	DEFINED	21	120000
ONYX PHARMACEUTICALS INC	COM	683399109	14	600	SH	DEFINED	01	600
ONYX PHARMACEUTICALS INC	COM	683399109	19	805	SH	OTHER	01	805
ONYX PHARMACEUTICALS INC	COM	683399109	4483	188202	SH	DEFINED	08	188202
ONYX PHARMACEUTICALS INC	COM	683399109	9840	413100	SH	CALL	DEFINED	413100
ONYX PHARMACEUTICALS INC	COM	683399109	2253	94600	SH	PUT	DEFINED	94600
ONYX PHARMACEUTICALS INC	COM	683399109	520	21834	SH	DEFINED	17	21834
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED AD	68370R109	383	11260	SH	DEFINED	01	7150
4110								
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED AD	68370R109	11	320	SH	OTHER	01	320
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED AD	68370R109	1446	42500	SH	CALL	DEFINED	42500
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED AD	68370R109	596	17500	SH	PUT	DEFINED	17500
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED AD	68370R109	29	860	SH	DEFINED	20	860
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED AD	68370R109	3779	111035	SH	DEFINED	21	111035
OPEN TEXT CORP	COM	683715106	36	2560	SH	DEFINED	01	2560
OPEN TEXT CORP	COM	683715106	41	2900	SH	OTHER	01	2900
OPEN TEXT CORP	COM	683715106	69	4900	SH	DEFINED	17	4900
OPENWAVE SYS INC	COM NEW	683718308	134	8144	SH	DEFINED	01	8078
66								
OPENWAVE SYS INC	COM NEW	683718308	40	2453	SH	OTHER	01	2288
165								
OPENWAVE SYS INC	COM NEW	683718308	125	7600	SH	DEFINED	08	7600
OPEN SOLUTIONS INC	COM	68371P102	412	20304	SH	DEFINED	01	19469
835								
OPEN SOLUTIONS INC	COM	68371P102	4178	205831	SH	DEFINED	05	205831
OPEN SOLUTIONS INC	COM	68371P102	20	1007	SH	DEFINED	08	1007
OPEN SOLUTIONS INC	COM	68371P102	616	30325	SH	DEFINED	21	30325
OPLINK COMMUNICATIONS INC	COM	68375Q106	129	78000	SH	DEFINED	05	78000
OPLINK COMMUNICATIONS INC	COM	68375Q106	9	5200	SH	DEFINED	08	5200
OPLINK COMMUNICATIONS INC	COM	68375Q106	257	156032	SH	DEFINED	17	156032
OPTICAL COMMUNICATION PRODS	CL A	68382T101	22	11400	SH	DEFINED	05	11400
OPTICAL COMMUNICATION PRODS	CL A	68382T101	2	1000	SH	DEFINED	08	1000
OPTICARE HEALTH SYS INC	COM	68386P105	33	109989	SH	DEFINED	01	109989
OPTIMAL GROUP INC	CL A NEW	68388R208	819	50700	SH	CALL	DEFINED	50700
OPTIMAL GROUP INC	CL A NEW	68388R208	277	17173	SH	DEFINED	17	17173
ORACLE CORP	COM	68389X105	52300	3962099	SH	DEFINED	01	3444582
517517								
ORACLE CORP	COM	68389X105	19298	1461999	SH	OTHER	01	737298
724701								
ORACLE CORP	COM	68389X105	74191	5620530	SH	DEFINED	05	3409480
2211050								
ORACLE CORP	COM	68389X105	8289	627922	SH	DEFINED	08	627922
ORACLE CORP	COM	68389X105	3300	250000	SH	CALL	DEFINED	250000
ORACLE CORP	COM	68389X105	3300	250000	SH	PUT	DEFINED	250000
ORACLE CORP	COM	68389X105	27790	2105293	SH	DEFINED	17	2105293
ORACLE CORP	COM	68389X105	4420	334865	SH	DEFINED	20	334865
ORACLE CORP	COM	68389X105	40994	3105572	SH	DEFINED	21	2917982
187590								
ORACLE CORP	COM	68389X105	160	12144	SH	DEFINED		12144
OPPENHEIMER MULTI-SECTOR INC	SH BEN INT	683933105	86	9012	SH	DEFINED	01	9012
OPPENHEIMER MULTI-SECTOR INC	SH BEN INT	683933105	183	19180	SH	OTHER	01	8775
10405								
OPTION CARE INC	COM	683948103	131	9305	SH	DEFINED	08	9305
OPTION CARE INC	COM	683948103	353	25000	SH	DEFINED	17	25000
ORASURE TECHNOLOGIES INC	COM	68554V108	590	59089	SH	DEFINED	08	59089
ORASURE TECHNOLOGIES INC	COM	68554V108	427	42800	SH	CALL	DEFINED	42800
ORBITAL SCIENCES CORP	COM	685564106	1	54	SH	DEFINED	01	41
13								
ORBITAL SCIENCES CORP	COM	685564106	55	5600	SH	OTHER	01	5600
ORBITAL SCIENCES CORP	COM	685564106	301	30400	SH	DEFINED	05	30400
ORBITAL SCIENCES CORP	COM	685564106	68	6854	SH	DEFINED	08	6854
OREGON STL MLS INC	COM	686079104	50	2920	SH	OTHER	01	
2920								
OREGON STL MLS INC	COM	686079104	463	26900	SH	DEFINED	05	26900
OREGON STL MLS INC	COM	686079104	90	5230	SH	DEFINED	08	5230
O REILLY AUTOMOTIVE INC	COM	686091109	2786	93384	SH	DEFINED	01	76084

17300								
O REILLY AUTOMOTIVE INC 1950	COM	686091109	386	12950	SH	OTHER	01	11000
O REILLY AUTOMOTIVE INC	COM	686091109	7069	236980	SH	DEFINED	05	236980
O REILLY AUTOMOTIVE INC	COM	686091109	703	23566	SH	DEFINED	08	23566
ORIENTAL FINL GROUP INC 9433	COM	68618W100	1988	130286	SH	DEFINED	01	120853
ORIENTAL FINL GROUP INC	COM	68618W100	9	600	SH	OTHER	01	600
ORIENTAL FINL GROUP INC	COM	68618W100	246	16100	SH	DEFINED	05	16100
ORIENTAL FINL GROUP INC	COM	68618W100	89	5800	SH	DEFINED	08	5800
ORIENTAL FINL GROUP INC 16185	COM	68618W100	7141	467943	SH	DEFINED	21	451758
ORIGEN FINL INC	COM	68619E208	97	13100	SH	DEFINED	05	13100
ORIGEN FINL INC	COM	68619E208	8	1023	SH	DEFINED	08	1023
ORIGEN FINL INC	COM	68619E208	710	95991	SH	DEFINED	17	95991
ORTHOLOGIC CORP	COM	68750J107	48	12339	SH	DEFINED	08	12339
ORTHOVITA INC	COM	68750U102	55	14016	SH	DEFINED	08	14016
OSCIENT PHARMACEUTICALS CORP 1000	COM	68812R105	16	6000	SH	DEFINED	01	5000
OSCIENT PHARMACEUTICALS CORP	COM	68812R105		100	SH	DEFINED	05	100
OSCIENT PHARMACEUTICALS CORP	COM	68812R105	15	5799	SH	DEFINED	08	5799
OSHKOSH B GOSH INC	CL A	688222207	36	1400	SH	DEFINED	01	1400
OSHKOSH B GOSH INC	CL A	688222207	94	3625	SH	OTHER	01	3625
OSHKOSH B GOSH INC	CL A	688222207	780	30000	SH	DEFINED	05	30000
OSHKOSH B GOSH INC	CL A	688222207	10	400	SH	DEFINED	08	400
OSHKOSH B GOSH INC	CL A	688222207	205	7900	SH	DEFINED	21	7900
OSHKOSH TRUCK CORP 9200 3000	COM	688239201	3276	41856	SH	DEFINED	01	29656
OSHKOSH TRUCK CORP 700	COM	688239201	55	700	SH	OTHER	01	
OSHKOSH TRUCK CORP	COM	688239201	8057	102925	SH	DEFINED	05	102925
OSHKOSH TRUCK CORP	COM	688239201	12	150	SH	DEFINED	08	150
OSHKOSH TRUCK CORP 33300	COM	688239201	10158	129770	SH	DEFINED	21	96470
OSTEOTECH INC 10100	COM	688582105	57	15575	SH	DEFINED	01	5475
OSTEOTECH INC 2850	COM	688582105	10	2850	SH	OTHER	01	
OSTEOTECH INC	COM	688582105	188	51075	SH	DEFINED	05	51075
OSTEOTECH INC	COM	688582105	42	11400	SH	DEFINED	21	11400
OTELCO INC 500	UNIT 99/99/9	688823202	3355	219585	SH	DEFINED	01	219085
OTELCO INC	UNIT 99/99/9	688823202	20	1325	SH	OTHER	01	1325
OTELCO INC 203600	UNIT 99/99/9	688823202	3111	203600	SH	OTHER	17	
OTELCO INC	UNIT 99/99/9	688823202	5177	338800	SH	DEFINED	21	338800
OTTER TAIL CORP	COM	689648103	211	7720	SH	DEFINED	01	7720
OTTER TAIL CORP 200	COM	689648103	200	7304	SH	OTHER	01	7104
OTTER TAIL CORP	COM	689648103	608	22235	SH	DEFINED	05	22235
OTTER TAIL CORP	COM	689648103	57	2090	SH	DEFINED	08	2090
OTTER TAIL CORP	COM	689648103	3758	137500	SH	DEFINED	21	137500
OUTBACK STEAKHOUSE INC 8025	COM	689899102	2059	45515	SH	DEFINED	01	37490
OUTBACK STEAKHOUSE INC 550	COM	689899102	202	4475	SH	OTHER	01	3925
OUTBACK STEAKHOUSE INC	COM	689899102	8385	185342	SH	DEFINED	05	185342
OUTBACK STEAKHOUSE INC	COM	689899102	645	14253	SH	DEFINED	08	14253
OUTBACK STEAKHOUSE INC	COM	689899102	19	410	SH	DEFINED	20	410
OUTBACK STEAKHOUSE INC	COM	689899102	5346	118165	SH	DEFINED	21	118165
OVERLAND STORAGE INC 6945	COM	690310107	69	7245	SH	DEFINED	01	300
OVERLAND STORAGE INC	COM	690310107	5	550	SH	OTHER	01	550
OVERLAND STORAGE INC	COM	690310107	33	3482	SH	DEFINED	08	3482
OVERLAND STORAGE INC	COM	690310107	14	1460	SH	DEFINED	20	1460
OVERLAND STORAGE INC	COM	690310107	91	9575	SH	DEFINED	21	9575
OVERNITE CORP	COM	690322102	1719	40000	SH	DEFINED	01	40000
OVERNITE CORP	COM	690322102	266	6200	SH	DEFINED	05	6200
OVERNITE CORP	COM	690322102	482	11211	SH	DEFINED	08	11211
OVERSEAS SHIPHOLDING GROUP I 340	COM	690368105	415	6950	SH	DEFINED	01	6610
OVERSEAS SHIPHOLDING GROUP I 275	COM	690368105	49	815	SH	OTHER	01	540
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	4544	76172	SH	DEFINED	05	76172
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	507	8498	SH	DEFINED	08	8498
OVERSTOCK COM INC DEL 335	COM	690370101	222	6235	SH	DEFINED	01	5900
OVERSTOCK COM INC DEL 200	COM	690370101	7	200	SH	OTHER	01	
OVERSTOCK COM INC DEL	COM	690370101	3052	85720	SH	DEFINED	05	85720
OVERSTOCK COM INC DEL	COM	690370101	25	700	SH	DEFINED	08	700
OVERSTOCK COM INC DEL	COM	690370101	2887	81100	SH	DEFINED	08	81100
OVERSTOCK COM INC DEL	COM	690370101	64	1800	SH	DEFINED	17	1800
OVERSTOCK COM INC DEL	COM	690370101	480	13473	SH	DEFINED	21	13473
OVERSTOCK COM INC DEL	NOTE 3.750%	690370AB7	5875	7220000	PRN	DEFINED	08	7220000

OWENS & MINOR INC NEW 5600 400	COM	690732102	1030	31837 SH	DEFINED 01	25837
OWENS & MINOR INC NEW 3200	COM	690732102	104	3200 SH	OTHER 01	
OWENS & MINOR INC NEW	COM	690732102	3883	120025 SH	DEFINED 05	120025
OWENS & MINOR INC NEW	COM	690732102	213	6569 SH	DEFINED 08	6569
OWENS & MINOR INC NEW	COM	690732102	5592	172860 SH	DEFINED 21	172860
OWENS ILL INC	COM NEW	690768403	1340	53479 SH	DEFINED 01	53479
OWENS ILL INC 475	COM NEW	690768403	12	475 SH	OTHER 01	
OWENS ILL INC	COM NEW	690768403	30	1200 SH	DEFINED 05	1200
OWENS ILL INC	COM NEW	690768403	847	33804 SH	DEFINED 08	33804
OWENS ILL INC	COM NEW	690768403	1025	40931 SH	DEFINED 17	40931
OWENS ILL INC	COM NEW	690768403	70	2800 SH	DEFINED 21	2800
OXFORD INDS INC 300	COM	691497309	288	6700 SH	DEFINED 01	6400
OXFORD INDS INC 3700	COM	691497309	159	3700 SH	OTHER 01	
OXFORD INDS INC	COM	691497309	1938	45025 SH	DEFINED 05	45025
OXFORD INDS INC	COM	691497309	257	5974 SH	DEFINED 08	5974
OXFORD INDS INC	COM	691497309	439	10200 SH	DEFINED 21	10200
PC-TEL INC	COM	69325Q105	18	2300 SH	DEFINED 01	2300
PC-TEL INC 125	COM	69325Q105	1	125 SH	OTHER 01	
PC-TEL INC	COM	69325Q105	394	50275 SH	DEFINED 05	50275
PC-TEL INC	COM	69325Q105	76	9728 SH	DEFINED 08	9728
PC-TEL INC	COM	69325Q105	103	13100 SH	DEFINED 21	13100
PDI INC	COM	69329V100	133	10820 SH	DEFINED 08	10820
PG&E CORP 9772 46256	COM	69331C108	30296	807043 SH	DEFINED 01	751015
PG&E CORP 54631	COM	69331C108	2051	54631 SH	OTHER 01	
PG&E CORP 360345	COM	69331C108	104168	2774853 SH	DEFINED 05	2414508
PG&E CORP	COM	69331C108	1902	50672 SH	DEFINED 08	50672
PG&E CORP	COM	69331C108	77753	2071204 SH	DEFINED 21	2071204
PG&E CORP 3500000	NOTE 9.500%	69331CAD0	10325	3500000 PRN	OTHER 17	
PFF BANCORP INC	COM	69331W104	3	100 SH	DEFINED 01	100
PFF BANCORP INC	COM	69331W104	354	11700 SH	DEFINED 05	11700
PFF BANCORP INC	COM	69331W104	191	6293 SH	DEFINED 08	6293
PHH CORP 586	COM NEW	693320202	2999	116605 SH	DEFINED 01	116019
PHH CORP 1584	COM NEW	693320202	135	5250 SH	OTHER 01	3666
PHH CORP	COM NEW	693320202	1042	40500 SH	DEFINED 05	40500
PHH CORP	COM NEW	693320202	78	3045 SH	DEFINED 08	3045
PHH CORP	COM NEW	693320202	610	23735 SH	DEFINED 17	23735
PHH CORP	COM NEW	693320202	4	150 SH	DEFINED 21	150
P F CHANGS CHINA BISTRO INC 3865	COM	69333Y108	606	10277 SH	DEFINED 01	6412
P F CHANGS CHINA BISTRO INC 1000	COM	69333Y108	145	2450 SH	OTHER 01	1450
P F CHANGS CHINA BISTRO INC	COM	69333Y108	3963	67200 SH	DEFINED 05	67200
P F CHANGS CHINA BISTRO INC	COM	69333Y108	243	4117 SH	DEFINED 08	4117
P F CHANGS CHINA BISTRO INC	COM	69333Y108	32	550 SH	DEFINED 20	550
P F CHANGS CHINA BISTRO INC	COM	69333Y108	5597	94900 SH	DEFINED 21	94900
PMA CAP CORP 1200	CL A	693419202	11	1200 SH	OTHER 01	
PMA CAP CORP	CL A	693419202	214	24200 SH	DEFINED 05	24200
PMA CAP CORP	CL A	693419202	14	1639 SH	DEFINED 08	1639
PMC-SIERRA INC 5890	COM	69344F106	222	23767 SH	DEFINED 01	17877
PMC-SIERRA INC	COM	69344F106	73	7864 SH	OTHER 01	7864
PMC-SIERRA INC	COM	69344F106	642	68800 SH	DEFINED 05	68800
PMC-SIERRA INC	COM	69344F106	279	29877 SH	DEFINED 08	29877
PMC-SIERRA INC	COM	69344F106	553	59300 SH	CALL DEFINED 08	59300
PMC-SIERRA INC	COM	69344F106	230	24698 SH	DEFINED 21	24698
PMI GROUP INC 1310	COM	69344M101	1570	40265 SH	DEFINED 01	38955
PMI GROUP INC 100	COM	69344M101	215	5510 SH	OTHER 01	5410
PMI GROUP INC	COM	69344M101	14965	383910 SH	DEFINED 05	383910
PMI GROUP INC	COM	69344M101	813	20858 SH	DEFINED 08	20858
PMI GROUP INC	COM	69344M101	212	5441 SH	DEFINED 17	5441
PMI GROUP INC	COM	69344M101	21743	557800 SH	DEFINED 21	557800
PNC FINL SVCS GROUP INC 14405	COM	693475105	12307	225985 SH	DEFINED 01	211580
PNC FINL SVCS GROUP INC 47005	COM	693475105	11385	209046 SH	OTHER 01	162041
PNC FINL SVCS GROUP INC 118260	COM	693475105	40917	751315 SH	DEFINED 05	633055
PNC FINL SVCS GROUP INC	COM	693475105	2172	39880 SH	DEFINED 08	39880
PNC FINL SVCS GROUP INC	COM	693475105	1351	24800 SH	CALL DEFINED 08	24800
PNC FINL SVCS GROUP INC	COM	693475105	1351	24800 SH	PUT DEFINED 08	24800

PNC FINL SVCS GROUP INC	COM		693475105	1228	22551 SH	DEFINED 17	22551
PNC FINL SVCS GROUP INC	COM		693475105	19357	355436 SH	DEFINED 21	355436
POSCO	SPONSORED AD		693483109	77	1746 SH	DEFINED 01	1146
600							
POSCO	SPONSORED AD		693483109	103	2338 SH	OTHER 01	2170
168							
POSCO	SPONSORED AD		693483109	550	12500 SH	CALL DEFINED 08	12500
POSCO	SPONSORED AD		693483109	550	12500 SH	PUT DEFINED 08	12500
PNM RES INC	COM		69349H107	388	13462 SH	DEFINED 01	10797
2665							
PNM RES INC	COM		69349H107	368	12790 SH	OTHER 01	12490
300							
PNM RES INC	COM		69349H107	4505	156360 SH	DEFINED 05	156360
PNM RES INC	COM		69349H107	455	15800 SH	DEFINED 08	15800
PPG INDS INC	COM		693506107	21102	336229 SH	DEFINED 01	325735
10494							
PPG INDS INC	COM		693506107	8526	135853 SH	OTHER 01	97226
38627							
PPG INDS INC	COM		693506107	20986	334377 SH	DEFINED 05	298677
35700							
PPG INDS INC	COM		693506107	3042	48464 SH	DEFINED 08	48464
PPG INDS INC	COM		693506107	23675	377227 SH	DEFINED 21	377227
PPL CORP	COM		69351T106	3312	55784 SH	DEFINED 01	52400
3384							
PPL CORP	COM		69351T106	2725	45890 SH	OTHER 01	33026
12864							
PPL CORP	COM		69351T106	22408	377359 SH	DEFINED 05	377229
130							
PPL CORP	COM		69351T106	1297	21850 SH	DEFINED 08	21850
PPL CORP	COM		69351T106	25142	423407 SH	DEFINED 21	423407
PPL ENERGY SUPPLY LLC	NOTE	2.625%	69352JAE7	3836	3220000 PRN	DEFINED 05	3220000
PRA INTL	COM		69353C101	136	5090 SH	DEFINED 01	2800
2290							
PRA INTL	COM		69353C101	34	1260 SH	OTHER 01	900
360							
PRA INTL	COM		69353C101	3804	142040 SH	DEFINED 05	142040
PRA INTL	COM		69353C101	18	661 SH	DEFINED 08	661
PRA INTL	COM		69353C101	719	26830 SH	DEFINED 21	26830
PRG-SCHULTZ INTERNATIONAL IN	COM		69357C107	41	14525 SH	DEFINED 01	6725
7800							
PRG-SCHULTZ INTERNATIONAL IN	COM		69357C107	1	500 SH	OTHER 01	
500							
PRG-SCHULTZ INTERNATIONAL IN	COM		69357C107	344	121875 SH	DEFINED 05	121875
PRG-SCHULTZ INTERNATIONAL IN	COM		69357C107	6	2300 SH	DEFINED 08	2300
PRG-SCHULTZ INTERNATIONAL IN	COM		69357C107	81	28600 SH	DEFINED 21	28600
PS BUSINESS PKS INC CALIF	COM		69360J107	168	3770 SH	DEFINED 01	3770
PS BUSINESS PKS INC CALIF	COM		69360J107	102	2300 SH	OTHER 01	2300
PS BUSINESS PKS INC CALIF	COM		69360J107	556	12500 SH	DEFINED 05	12500
PS BUSINESS PKS INC CALIF	COM		69360J107	111	2500 SH	DEFINED 08	2500
PS BUSINESS PKS INC CALIF	COM		69360J107	8419	189410 SH	DEFINED 21	189410
PSS WORLD MED INC	COM		69366A100	2869	230475 SH	DEFINED 01	191250
39225							
PSS WORLD MED INC	COM		69366A100	102	8225 SH	OTHER 01	8225
PSS WORLD MED INC	COM		69366A100	115	9272 SH	DEFINED 08	9272
PSS WORLD MED INC	COM		69366A100	12279	986300 SH	DEFINED 21	729600
256700							
PACCAR INC	COM		693718108	426934	6278447 SH	DEFINED 01	6016026
262421							
PACCAR INC	COM		693718108	13552	199287 SH	OTHER 01	192297
6990							
PACCAR INC	COM		693718108	4781	70309 SH	DEFINED 05	70309
PACCAR INC	COM		693718108	4598	67617 SH	DEFINED 08	67617
PACCAR INC	COM		693718108	6800	100000 SH	PUT DEFINED 08	100000
PACCAR INC	COM		693718108	1620	23819 SH	DEFINED 21	23819
PACIFIC AMERN INCOME SHS INC	COM		693796104	182	12163 SH	OTHER 01	12163
PACIFIC CAP BANCORP NEW	COM		69404P101	1081	29214 SH	DEFINED 01	27198
2016							
PACIFIC CAP BANCORP NEW	COM		69404P101	421	11382 SH	OTHER 01	10516
866							
PACIFIC CAP BANCORP NEW	COM		69404P101	644	17400 SH	DEFINED 05	17400
PACIFIC CAP BANCORP NEW	COM		69404P101	210	5683 SH	DEFINED 08	5683
PACIFIC ENERGY PARTNERS L P	COM	UNIT	69422R105	524	16500 SH	OTHER 01	16500
PACIFIC SUNWEAR CALIF INC	COM		694873100	1161	50480 SH	DEFINED 01	49750
730							
PACIFIC SUNWEAR CALIF INC	COM		694873100	131	5680 SH	OTHER 01	5430
250							
PACIFIC SUNWEAR CALIF INC	COM		694873100	4661	202735 SH	DEFINED 05	202735
PACIFIC SUNWEAR CALIF INC	COM		694873100	515	22383 SH	DEFINED 08	22383
PACIFIC SUNWEAR CALIF INC	COM		694873100	3350	145700 SH	DEFINED 21	144000
1700							
PACIFICARE HEALTH SYS DEL	COM		695112102	2171	30388 SH	DEFINED 01	26463
3925							
PACIFICARE HEALTH SYS DEL	COM		695112102	227	3183 SH	OTHER 01	2833
350							
PACIFICARE HEALTH SYS DEL	COM		695112102	14145	197975 SH	DEFINED 05	197975

PACIFICARE HEALTH SYS DEL	COM	695112102	5350	74878	SH	DEFINED	08	74878	
PACIFICARE HEALTH SYS DEL	COM	695112102	1979	27700	SH	CALL	DEFINED	08	27700
PACIFICARE HEALTH SYS DEL	COM	695112102	729	10200	SH	DEFINED	17	10200	
PACKAGING CORP AMER	COM	695156109	211	10000	SH	DEFINED	01	9185	
815									
PACKAGING CORP AMER	COM	695156109	25	1190	SH	OTHER	01	815	
375									
PACKAGING CORP AMER	COM	695156109	3816	181289	SH	DEFINED	05	181289	
PACKAGING CORP AMER	COM	695156109	384	18243	SH	DEFINED	08	18243	
PACKAGING CORP AMER	COM	695156109	127	6050	SH	DEFINED	21	4460	
1590									
PACKETEER INC	COM	695210104	465	32993	SH	DEFINED	01	6723	
26270									
PACKETEER INC	COM	695210104	39	2755	SH	OTHER	01	1378	
1377									
PACKETEER INC	COM	695210104	4752	337006	SH	DEFINED	05	337006	
PACKETEER INC	COM	695210104	51	3602	SH	DEFINED	08	3602	
PACKETEER INC	COM	695210104	87	6170	SH	DEFINED	20	6170	
PACKETEER INC	COM	695210104	6028	427523	SH	DEFINED	21	427523	
PACTIV CORP	COM	695257105	1400	64878	SH	DEFINED	01	51630	
11993	1255								
PACTIV CORP	COM	695257105	204	9450	SH	OTHER	01		
9450									
PACTIV CORP	COM	695257105	2457	113845	SH	DEFINED	05	113845	
PACTIV CORP	COM	695257105	374	17339	SH	DEFINED	08	17339	
PACTIV CORP	COM	695257105	442	20472	SH	DEFINED	21	20472	
PALATIN TECHNOLOGIES INC	COM NEW	696077304	16	9000	SH	OTHER	01	8000	
1000									
PALATIN TECHNOLOGIES INC	COM NEW	696077304	15	8556	SH	DEFINED	08	8556	
PALL CORP	COM	696429307	1981	65263	SH	DEFINED	01	58143	
7120									
PALL CORP	COM	696429307	1745	57464	SH	OTHER	01	39389	
18075									
PALL CORP	COM	696429307	1515	49895	SH	DEFINED	05	49895	
PALL CORP	COM	696429307	759	24988	SH	DEFINED	08	24988	
PALL CORP	COM	696429307	1287	42400	SH	DEFINED	20	42400	
PALL CORP	COM	696429307	9732	320555	SH	DEFINED	21	298845	
21710									
PALMONE INC	COM	69713P107	92	3086	SH	DEFINED	01		
3086									
PALMONE INC	COM	69713P107	189	6354	SH	OTHER	01	3240	
3114									
PALMONE INC	COM	69713P107	2691	90400	SH	DEFINED	05	90400	
PALMONE INC	COM	69713P107	540	18138	SH	DEFINED	08	18138	
PALMONE INC	COM	69713P107	94	3160	SH	DEFINED	17	3160	
PALOMAR MED TECHNOLOGIES INC	COM NEW	697529303	2354	98427	SH	DEFINED	01	98427	
PALOMAR MED TECHNOLOGIES INC	COM NEW	697529303	46	1941	SH	OTHER	01	1941	
PALOMAR MED TECHNOLOGIES INC	COM NEW	697529303	19	811	SH	DEFINED	08	811	
PALOMAR MED TECHNOLOGIES INC	COM NEW	697529303	294	12300	SH	DEFINED	21	11600	
700									
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	104	1570	SH	DEFINED	01	940	
630									
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	60	904	SH	OTHER	01	174	
730									
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	7	100	SH	DEFINED	05	100	
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	63	950	SH	DEFINED	08	950	
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	256	3863	SH	DEFINED	17	3863	
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	21378	322060	SH	DEFINED	21	322060	
PANERA BREAD CO	CL A	69840W108	997	16055	SH	DEFINED	01	8770	
7085	200								
PANERA BREAD CO	CL A	69840W108	26	425	SH	OTHER	01		
425									
PANERA BREAD CO	CL A	69840W108	5278	85007	SH	DEFINED	05	85007	
PANERA BREAD CO	CL A	69840W108	654	10529	SH	DEFINED	08	10529	
PANERA BREAD CO	CL A	69840W108	1726	27800	SH	DEFINED	17	27800	
PANERA BREAD CO	CL A	69840W108	1273	20500	SH	DEFINED	21	20500	
PANTRY INC	COM	698657103	230	5934	SH	DEFINED	08	5934	
PAPA JOHNS INTL INC	COM	698813102	66	1650	SH	DEFINED	01	1650	
PAPA JOHNS INTL INC	COM	698813102	1587	39700	SH	DEFINED	05	39700	
PAPA JOHNS INTL INC	COM	698813102	101	2538	SH	DEFINED	08	2538	
PAPA JOHNS INTL INC	COM	698813102	380	9500	SH	DEFINED	21	9500	
PAR PHARMACEUTICAL COS INC	COM	69888P106	220	6910	SH	DEFINED	01	3720	
3190									
PAR PHARMACEUTICAL COS INC	COM	69888P106	103	3240	SH	OTHER	01	2905	
335									
PAR PHARMACEUTICAL COS INC	COM	69888P106	4863	152866	SH	DEFINED	05	152866	
PAR PHARMACEUTICAL COS INC	COM	69888P106	581	18267	SH	DEFINED	08	18267	
PAR PHARMACEUTICAL COS INC	COM	69888P106	4037	126900	SH	DEFINED	08	126900	
PAR PHARMACEUTICAL COS INC	COM	69888P106	547	17194	SH	DEFINED	21	17194	
PARADYNE NETWORKS INC	COM	69911G107	682	377050	SH	DEFINED	01	342750	
34300									
PARADYNE NETWORKS INC	COM	69911G107	13	7202	SH	DEFINED	08	7202	
PARADYNE NETWORKS INC	COM	69911G107	2827	1561700	SH	DEFINED	21	1160800	
400900									
PARAMETRIC TECHNOLOGY CORP	COM	699173100	501	78511	SH	DEFINED	01	19466	

59045								
PARAMETRIC TECHNOLOGY CORP 935	COM	699173100	134	21045	SH	OTHER	01	20110
PARAMETRIC TECHNOLOGY CORP 8200	COM	699173100	703	110165	SH	DEFINED	05	101965
PARAMETRIC TECHNOLOGY CORP	COM	699173100	435	68178	SH	DEFINED	08	68178
PARAMETRIC TECHNOLOGY CORP	COM	699173100	62	9680	SH	DEFINED	20	9680
PARAMETRIC TECHNOLOGY CORP	COM	699173100	5880	921571	SH	DEFINED	21	921571
PAREXEL INTL CORP 4100 700	COM	699462107	472	23825	SH	DEFINED	01	19025
PAREXEL INTL CORP 4125	COM	699462107	82	4125	SH	OTHER	01	
PAREXEL INTL CORP	COM	699462107	1797	90675	SH	DEFINED	05	90675
PAREXEL INTL CORP	COM	699462107	38	1902	SH	DEFINED	08	1902
PAREXEL INTL CORP	COM	699462107	5640	284550	SH	DEFINED	21	284550
PARK ELECTROCHEMICAL CORP	COM	700416209	55	2200	SH	DEFINED	01	2200
PARK ELECTROCHEMICAL CORP 421	COM	700416209	11	421	SH	OTHER	01	
PARK ELECTROCHEMICAL CORP	COM	700416209	1598	63400	SH	DEFINED	05	63400
PARK ELECTROCHEMICAL CORP	COM	700416209	224	8880	SH	DEFINED	08	8880
PARK ELECTROCHEMICAL CORP	COM	700416209	318	12600	SH	DEFINED	21	12600
PARK NATL CORP	COM	700658107	58	525	SH	DEFINED	01	525
PARK NATL CORP	COM	700658107	215	1942	SH	OTHER	01	1942
PARK NATL CORP	COM	700658107	840	7600	SH	DEFINED	05	7600
PARK NATL CORP	COM	700658107	214	1935	SH	DEFINED	08	1935
PARKER DRILLING CO	COM	701081101	13	1900	SH	DEFINED	01	1900
PARKER DRILLING CO	COM	701081101	76	10777	SH	DEFINED	08	10777
PARKER HANNIFIN CORP 11885	COM	701094104	7187	115901	SH	DEFINED	01	104016
PARKER HANNIFIN CORP 12330	COM	701094104	2543	41004	SH	OTHER	01	28674
PARKER HANNIFIN CORP	COM	701094104	7975	128613	SH	DEFINED	05	128613
PARKER HANNIFIN CORP	COM	701094104	2354	37967	SH	DEFINED	08	37967
PARKER HANNIFIN CORP	COM	701094104	21214	342101	SH	DEFINED	21	342101
PARKERVISION INC	COM	701354102	129	20800	SH	DEFINED	08	20800
PARKWAY PPTYS INC 2225 300	COM	70159Q104	690	13800	SH	DEFINED	01	11275
PARKWAY PPTYS INC 1171	COM	70159Q104	59	1171	SH	OTHER	01	
PARKWAY PPTYS INC	COM	70159Q104	2403	48050	SH	DEFINED	05	48050
PARKWAY PPTYS INC	COM	70159Q104	150	3000	SH	DEFINED	08	3000
PARKWAY PPTYS INC	COM	70159Q104	470	9400	SH	DEFINED	21	9400
PARTNERS TR FINL GROUP INC N	COM	70213F102	13	1200	SH	DEFINED	01	1200
PARTNERS TR FINL GROUP INC N	COM	70213F102	85	7970	SH	OTHER	01	4870
PARTNERS TR FINL GROUP INC N	COM	70213F102	405	37900	SH	DEFINED	05	37900
PARTNERS TR FINL GROUP INC N	COM	70213F102	39	3645	SH	DEFINED	08	3645
PARTY CITY CORP 12600	COM	702145103	2150	179175	SH	DEFINED	01	166575
PARTY CITY CORP 942	COM	702145103	57	4742	SH	OTHER	01	3800
PARTY CITY CORP	COM	702145103	32	2700	SH	DEFINED	05	2700
PARTY CITY CORP	COM	702145103	32	2627	SH	DEFINED	08	2627
PARTY CITY CORP 188600	COM	702145103	9094	757800	SH	DEFINED	21	569200
PATHMARK STORES INC NEW	COM	70322A101	131	15000	SH	DEFINED	01	15000
PATHMARK STORES INC NEW	COM	70322A101	102	11600	SH	DEFINED	05	11600
PATHMARK STORES INC NEW	COM	70322A101	30	3400	SH	DEFINED	08	3400
PATHMARK STORES INC NEW	*W EXP 09/10	70322A119	22	58758	SH	DEFINED	21	58758
PATTERSON COMPANIES INC 11820	COM	703395103	6733	149398	SH	DEFINED	01	137578
PATTERSON COMPANIES INC 2450	COM	703395103	2137	47420	SH	OTHER	01	44970
PATTERSON COMPANIES INC	COM	703395103	14065	312069	SH	DEFINED	05	312069
PATTERSON COMPANIES INC	COM	703395103	3213	71289	SH	DEFINED	08	71289
PATTERSON COMPANIES INC	COM	703395103	1474	32700	SH	DEFINED	08	32700
PATTERSON UTI ENERGY INC 1625	COM	703481101	4317	155131	SH	DEFINED	01	153506
PATTERSON UTI ENERGY INC 2025	COM	703481101	181	6521	SH	OTHER	01	4496
PATTERSON UTI ENERGY INC	COM	703481101	10758	386548	SH	DEFINED	05	386548
PATTERSON UTI ENERGY INC	COM	703481101	986	35428	SH	DEFINED	08	35428
PATTERSON UTI ENERGY INC 5462	COM	703481101	152	5462	SH	OTHER	17	
PAXAR CORP 27288	COM	704227107	687	38700	SH	DEFINED	01	11412
PAXAR CORP 1062	COM	704227107	19	1062	SH	OTHER	01	
PAXAR CORP	COM	704227107	3461	194975	SH	DEFINED	05	194975
PAXAR CORP	COM	704227107	148	8314	SH	DEFINED	08	8314
PAXAR CORP	COM	704227107	454	25600	SH	DEFINED	21	25600
PAXSON COMMUNICATIONS CORP 28700	COM	704231109	230	380700	SH	DEFINED	01	352000
PAXSON COMMUNICATIONS CORP	COM	704231109	2	2500	SH	OTHER	01	2500
PAXSON COMMUNICATIONS CORP	COM	704231109	94	155842	SH	DEFINED	08	155842

PAXSON COMMUNICATIONS CORP 467000	COM	704231109	1128	1868200	SH	DEFINED	21	1401200
PAYCHEX INC 41574	COM	704326107	3773	116007	SH	DEFINED	01	74433
PAYCHEX INC 6325	COM	704326107	2954	90845	SH	OTHER	01	84520
PAYCHEX INC	COM	704326107	4303	132315	SH	DEFINED	05	132315
PAYCHEX INC	COM	704326107	2383	73285	SH	DEFINED	08	73285
PAYCHEX INC 3600	COM	704326107	24244	745499	SH	DEFINED	21	741899
PAYLESS SHOESOURCE INC 6055	COM	704379106	1199	62425	SH	DEFINED	01	56370
PAYLESS SHOESOURCE INC 14495	COM	704379106	462	24061	SH	OTHER	01	9566
PAYLESS SHOESOURCE INC	COM	704379106	3910	203656	SH	DEFINED	05	203656
PAYLESS SHOESOURCE INC	COM	704379106	764	39773	SH	DEFINED	08	39773
PAYLESS SHOESOURCE INC 62900	COM	704379106	4752	247500	SH	DEFINED	21	184600
PEABODY ENERGY CORP 9075	COM	704549104	2274	43690	SH	DEFINED	01	34615
PEABODY ENERGY CORP 2800	COM	704549104	690	13265	SH	OTHER	01	10465
PEABODY ENERGY CORP	COM	704549104	13739	264010	SH	DEFINED	05	264010
PEABODY ENERGY CORP	COM	704549104	1768	33978	SH	DEFINED	08	33978
PEABODY ENERGY CORP	COM	704549104	1504	28900	SH	CALL	DEFINED	28900
PEABODY ENERGY CORP	COM	704549104	651	12500	SH	PUT	DEFINED	12500
PEABODY ENERGY CORP	COM	704549104	63	1210	SH	DEFINED	20	1210
PEABODY ENERGY CORP	COM	704549104	10868	208830	SH	DEFINED	21	208830
PEAPACK-GLADSTONE FINL CORP 753	COM	704699107	21	753	SH	DEFINED	01	
PEAPACK-GLADSTONE FINL CORP 44000 2857	COM	704699107	2860	103259	SH	OTHER	01	56402
PEAPACK-GLADSTONE FINL CORP	COM	704699107	42	1500	SH	DEFINED	05	1500
PEAPACK-GLADSTONE FINL CORP	COM	704699107	14	501	SH	DEFINED	08	501
PEARSON PLC 1487	SPONSORED AD	705015105	18	1487	SH	DEFINED	01	
PEARSON PLC 3263	SPONSORED AD	705015105	59	4938	SH	OTHER	01	1675
PEARSON PLC	SPONSORED AD	705015105	286	24100	SH	DEFINED	21	24100
PEDIATRIX MED GROUP 13575 8825	COM	705324101	5122	69645	SH	DEFINED	01	47245
PEDIATRIX MED GROUP 3625	COM	705324101	267	3625	SH	OTHER	01	
PEDIATRIX MED GROUP	COM	705324101	5299	72050	SH	DEFINED	05	72050
PEDIATRIX MED GROUP	COM	705324101	169	2300	SH	DEFINED	08	2300
PEDIATRIX MED GROUP 77100	COM	705324101	33702	458280	SH	DEFINED	21	381180
PEETS COFFEE & TEA INC	COM	705560100	66	2000	SH	DEFINED	01	2000
PEETS COFFEE & TEA INC	COM	705560100	1003	30350	SH	DEFINED	05	30350
PEETS COFFEE & TEA INC	COM	705560100	554	16774	SH	DEFINED	08	16774
PEETS COFFEE & TEA INC	COM	705560100	268	8100	SH	DEFINED	21	8100
PEGASYSTEMS INC	COM	705573103	7	1225	SH	DEFINED	01	1225
PEGASYSTEMS INC	COM	705573103	59	10000	SH	DEFINED	05	10000
PEGASYSTEMS INC	COM	705573103	4	700	SH	DEFINED	08	700
PEGASUS SOLUTIONS INC 5873	COM	705906105	114	10200	SH	DEFINED	01	4327
PEGASUS SOLUTIONS INC 1227	COM	705906105	14	1227	SH	OTHER	01	
PEGASUS SOLUTIONS INC	COM	705906105	775	69550	SH	DEFINED	05	69550
PEGASUS SOLUTIONS INC	COM	705906105	21	1900	SH	DEFINED	08	1900
PEGASUS SOLUTIONS INC	COM	705906105	143	12800	SH	DEFINED	21	12800
PENGROWTH ENERGY TR 2750	TRUST UNIT A	706902301	538	24200	SH	DEFINED	01	21450
PENGROWTH ENERGY TR 1800	TRUST UNIT A	706902301	307	13800	SH	OTHER	01	12000
PENFORD CORP 3450	COM	707051108	55	3450	SH	DEFINED	01	
PENFORD CORP 2200 1779	COM	707051108	92	5729	SH	OTHER	01	1750
PENFORD CORP	COM	707051108	389	24325	SH	DEFINED	05	24325
PENFORD CORP	COM	707051108	94	5900	SH	DEFINED	21	5900
PENN VA CORP 300	COM	707882106	190	4260	SH	DEFINED	01	3960
PENN VA CORP	COM	707882106	13	300	SH	OTHER	01	300
PENN VA CORP	COM	707882106	2474	55375	SH	DEFINED	05	55375
PENN VA CORP	COM	707882106	170	3800	SH	DEFINED	08	3800
PENN VA CORP 2000	COM	707882106	639	14300	SH	DEFINED	21	12300
PENNEY J C INC 35342	COM	708160106	24713	470000	SH	DEFINED	01	434658
PENNEY J C INC 71367	COM	708160106	6195	117817	SH	OTHER	01	46450
PENNEY J C INC 45595	COM	708160106	63064	1199393	SH	DEFINED	05	1153798
PENNEY J C INC	COM	708160106	2118	40288	SH	DEFINED	08	40288

PENNEY J C INC	COM	708160106	16852	320500	SH	CALL	DEFINED	08	320500
PENNEY J C INC	COM	708160106	526	10000	SH	PUT	DEFINED	08	10000
PENNEY J C INC	COM	708160106	43266	822860	SH		DEFINED	21	822210
650									
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	279	5870	SH		DEFINED	01	5870
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	116	2435	SH		OTHER	01	2435
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	1316	27700	SH		DEFINED	05	27700
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	133	2794	SH		DEFINED	08	2794
PENTAIR INC	COM	709631105	1374	32089	SH		DEFINED	01	30299
1790									
PENTAIR INC	COM	709631105	157	3671	SH		OTHER	01	3671
PENTAIR INC	COM	709631105	9890	231031	SH		DEFINED	05	231031
PENTAIR INC	COM	709631105	935	21844	SH		DEFINED	08	21844
PENTAIR INC	COM	709631105	2063	48200	SH	CALL	DEFINED	08	48200
PENTAIR INC	COM	709631105	3735	87250	SH		DEFINED	21	85810
1440									
PENWEST PHARMACEUTICALS CO	COM	709754105	114	9643	SH		DEFINED	01	6643
3000									
PENWEST PHARMACEUTICALS CO	COM	709754105	35	3000	SH		OTHER	01	1426
1574									
PENWEST PHARMACEUTICALS CO	COM	709754105	4699	397534	SH		DEFINED	05	397534
PENWEST PHARMACEUTICALS CO	COM	709754105	893	75516	SH		DEFINED	08	75516
PENWEST PHARMACEUTICALS CO	COM	709754105	3546	300000	SH	PUT	DEFINED	08	300000
PENWEST PHARMACEUTICALS CO	COM	709754105	172	14567	SH		DEFINED	17	14567
PENWEST PHARMACEUTICALS CO	COM	709754105	623	52670	SH		DEFINED	21	52670
PEOPLES BANCORP INC	COM	709789101	190	7100	SH		DEFINED	05	7100
PEOPLES BANCORP INC	COM	709789101	19	700	SH		DEFINED	08	700
PEOPLES BK BRIDGEPORT CONN	COM	710198102	847	28025	SH		DEFINED	01	24857
3168									
PEOPLES BK BRIDGEPORT CONN	COM	710198102	424	14030	SH		OTHER	01	14030
PEOPLES BK BRIDGEPORT CONN	COM	710198102	2	66	SH		DEFINED	05	66
PEOPLES BK BRIDGEPORT CONN	COM	710198102	612	20250	SH		DEFINED	08	20250
PEOPLES BK BRIDGEPORT CONN	COM	710198102	1063	35159	SH		DEFINED	17	35159
PEOPLES ENERGY CORP	COM	711030106	57533	1323805	SH		DEFINED	01	1318992
4813									
PEOPLES ENERGY CORP	COM	711030106	954	21957	SH		OTHER	01	18218
3739									
PEOPLES ENERGY CORP	COM	711030106	1899	43685	SH		DEFINED	05	43685
PEOPLES ENERGY CORP	COM	711030106	412	9470	SH		DEFINED	08	9470
PEOPLES ENERGY CORP	COM	711030106	228	5252	SH		DEFINED	21	5252
PEP BOYS MANNY MOE & JACK	COM	713278109	86	6375	SH		DEFINED	01	6375
PEP BOYS MANNY MOE & JACK	COM	713278109	8	575	SH		OTHER	01	400
175									
PEP BOYS MANNY MOE & JACK	COM	713278109	2334	172400	SH		DEFINED	05	172400
PEP BOYS MANNY MOE & JACK	COM	713278109	111	8200	SH		DEFINED	08	8200
PEP BOYS MANNY MOE & JACK	COM	713278109	995	73455	SH		DEFINED	17	73455
PEP BOYS MANNY MOE & JACK	COM	713278109	1721	127100	SH		DEFINED	21	127100
PEPCO HOLDINGS INC	COM	713291102	137376	5738356	SH		DEFINED	01	5728237
10119									
PEPCO HOLDINGS INC	COM	713291102	1792	74868	SH		OTHER	01	52027
22841									
PEPCO HOLDINGS INC	COM	713291102	10236	427588	SH		DEFINED	05	427588
PEPCO HOLDINGS INC	COM	713291102	1192	49808	SH		DEFINED	08	49808
PEPCO HOLDINGS INC	COM	713291102	3591	150000	SH		OTHER	17	
150000									
PEPCO HOLDINGS INC	COM	713291102	1197	50000	SH		DEFINED	21	50000
PEPSI BOTTLING GROUP INC	COM	713409100	1643	57413	SH		DEFINED	01	53523
3890									
PEPSI BOTTLING GROUP INC	COM	713409100	224	7815	SH		OTHER	01	7690
125									
PEPSI BOTTLING GROUP INC	COM	713409100	7628	266619	SH		DEFINED	05	266619
PEPSI BOTTLING GROUP INC	COM	713409100	1257	43939	SH		DEFINED	08	43939
PEPSI BOTTLING GROUP INC	COM	713409100	19999	699032	SH		DEFINED	21	699032
PEPSIAMERICAS INC	COM	71343P200	517	20129	SH		DEFINED	01	18514
1615									
PEPSIAMERICAS INC	COM	71343P200	570	22215	SH		OTHER	01	19715
2500									
PEPSIAMERICAS INC	COM	71343P200	5674	221123	SH		DEFINED	05	221123
PEPSIAMERICAS INC	COM	71343P200	503	19621	SH		DEFINED	08	19621
PEPSICO INC	COM	713448108	1264647	23449779	SH		DEFINED	01	22940786
508993									
PEPSICO INC	COM	713448108	333869	6190791	SH		OTHER	01	4432260
1758531									
PEPSICO INC	COM	713448108	22651	420000	SH	PUT	DEFINED	01	420000
PEPSICO INC	COM	713448108	115775	2146757	SH		DEFINED	05	1955807
190950									
PEPSICO INC	COM	713448108	12408	230076	SH		DEFINED	08	230076
PEPSICO INC	COM	713448108	98	1820	SH		DEFINED	13	1808
12									
PEPSICO INC	COM	713448108	8	148	SH		OTHER	13	
148									
PEPSICO INC	COM	713448108	920	17061	SH		DEFINED	17	17061
PEPSICO INC	COM	713448108	7281	135000	SH	CALL	DEFINED	17	135000
PEPSICO INC	COM	713448108	7281	135000	SH	PUT	DEFINED	17	135000
PEPSICO INC	COM	713448108	4232	78470	SH		DEFINED	20	78470

PEPSICO INC 60730	COM	713448108	118286	2193325	SH	DEFINED	21	2132595
PEPSICO INC	COM	713448108	2697	50000	SH	CALL	DEFINED	50000
PER-SE TECHNOLOGIES INC	COM NEW	713569309	232	11029	SH	DEFINED	08	11029
PERFORMANCE FOOD GROUP CO	COM	713755106	234	7733	SH	DEFINED	01	7733
PERFORMANCE FOOD GROUP CO	COM	713755106	36	1200	SH	OTHER	01	1200
PERFORMANCE FOOD GROUP CO	COM	713755106	4721	156275	SH	DEFINED	05	156275
PERFORMANCE FOOD GROUP CO	COM	713755106	195	6455	SH	DEFINED	08	6455
PERFORMANCE FOOD GROUP CO	COM	713755106	3918	129680	SH	DEFINED	21	129680
PERFORMANCE TECHNOLOGIES INC 25138	COM	71376K102	1210	218796	SH	DEFINED	01	193658
PERFORMANCE TECHNOLOGIES INC	COM	71376K102	17	3000	SH	OTHER	01	3000
PERFORMANCE TECHNOLOGIES INC 364300	COM	71376K102	6658	1203900	SH	DEFINED	21	839600
PERICOM SEMICONDUCTOR CORP 11700	COM	713831105	905	111225	SH	DEFINED	01	99525
PERICOM SEMICONDUCTOR CORP	COM	713831105	635	77950	SH	DEFINED	05	77950
PERICOM SEMICONDUCTOR CORP	COM	713831105	11	1300	SH	DEFINED	08	1300
PERICOM SEMICONDUCTOR CORP 141925	COM	713831105	4908	602985	SH	DEFINED	21	461060
PERINI CORP	COM	713839108	113	6900	SH	DEFINED	05	6900
PERINI CORP	COM	713839108	169	10304	SH	DEFINED	08	10304
PERKINELMER INC 13787 4425	COM	714046109	3615	191261	SH	DEFINED	01	173049
PERKINELMER INC 35761	COM	714046109	676	35761	SH	OTHER	01	
PERKINELMER INC 471450	COM	714046109	12933	684305	SH	DEFINED	05	212855
PERKINELMER INC	COM	714046109	1731	91608	SH	DEFINED	08	91608
PERKINELMER INC	COM	714046109	668	35337	SH	DEFINED	21	35337
PEROT SYS CORP	CL A	714265105	2	131	SH	DEFINED	01	131
PEROT SYS CORP 3200	CL A	714265105	50	3525	SH	OTHER	01	325
PEROT SYS CORP	CL A	714265105	762	53600	SH	DEFINED	05	53600
PEROT SYS CORP	CL A	714265105	82	5800	SH	DEFINED	08	5800
PERRIGO CO 11965	COM	714290103	1532	109900	SH	DEFINED	01	97935
PERRIGO CO 225	COM	714290103	71	5090	SH	OTHER	01	4865
PERRIGO CO	COM	714290103	3601	258307	SH	DEFINED	05	258307
PERRIGO CO	COM	714290103	566	40638	SH	DEFINED	08	40638
PERRIGO CO 128300	COM	714290103	10698	767430	SH	DEFINED	21	639130
P T TELEKOMUNIKASI INDONESIA	SPONSORED AD	715684106	3753	180000	SH	DEFINED	21	180000
PETCO ANIMAL SUPPLIES 21035	COM NEW	716016209	750	25574	SH	DEFINED	01	4539
PETCO ANIMAL SUPPLIES 288	COM NEW	716016209	486	16565	SH	OTHER	01	16277
PETCO ANIMAL SUPPLIES	COM NEW	716016209	2418	82478	SH	DEFINED	05	82478
PETCO ANIMAL SUPPLIES	COM NEW	716016209	87	2960	SH	DEFINED	08	2960
PETCO ANIMAL SUPPLIES	COM NEW	716016209	85	2900	SH	CALL	DEFINED	08
PETCO ANIMAL SUPPLIES	COM NEW	716016209	67	2270	SH	DEFINED	20	2270
PETCO ANIMAL SUPPLIES	COM NEW	716016209	7345	250507	SH	DEFINED	21	250507
PETROCHINA CO LTD 100	SPONSORED A	71646E100	7	100	SH	DEFINED	01	
PETROCHINA CO LTD 9900	SPONSORED A	71646E100	768	10450	SH	OTHER	01	550
PETROCHINA CO LTD	SPONSORED A	71646E100	360	4900	SH	DEFINED	08	4900
PETROCHINA CO LTD	SPONSORED A	71646E100	3305	45000	SH	PUT	DEFINED	08
PETROFUND ENERGY TRUST 10500	TR UNIT	71648W108	215	13500	SH	OTHER	01	3000
PETROHAWK ENERGY CORP	COM	716495106	194	18000	SH	DEFINED	05	18000
PETROHAWK ENERGY CORP	COM	716495106	14	1300	SH	DEFINED	08	1300
PETROKAZAKHSTAN INC	COM	71649P102	2	50	SH	DEFINED	01	50
PETROKAZAKHSTAN INC	COM	71649P102	73	2000	SH	OTHER	01	2000
PETROKAZAKHSTAN INC	COM	71649P102	732	20000	SH	DEFINED	08	20000
PETROLEUM & RES CORP 1999	COM	716549100	60	1999	SH	DEFINED	01	
PETROLEUM & RES CORP 3977	COM	716549100	410	13689	SH	OTHER	01	9712
PETROLEO BRASILEIRO SA PETRO 250	SPONSORED AD	71654V408	231	4438	SH	DEFINED	01	4188
PETROLEO BRASILEIRO SA PETRO 3000	SPONSORED AD	71654V408	271	5200	SH	OTHER	01	2200
PETROLEO BRASILEIRO SA PETRO	SPONSORED AD	71654V408	886	17000	SH	PUT	DEFINED	08
PETROLEO BRASILEIRO SA PETRO	SPONSORED AD	71654V408	4822	92500	SH	DEFINED	21	92500
PETROLEUM DEV CORP 13900	COM	716578109	602	18900	SH	DEFINED	01	5000
PETROLEUM DEV CORP	COM	716578109	1780	55900	SH	DEFINED	05	55900
PETROLEUM DEV CORP	COM	716578109	52	1624	SH	DEFINED	08	1624
PETROLEUM DEV CORP	COM	716578109	350	11000	SH	DEFINED	21	11000
PETROQUEST ENERGY INC	COM	716748108	66	10000	SH	OTHER	01	10000
PETROQUEST ENERGY INC	COM	716748108	203	30900	SH	DEFINED	05	30900
PETROQUEST ENERGY INC	COM	716748108	13	2000	SH	DEFINED	08	2000
PETSMART INC	COM	716768106	2669	87935	SH	DEFINED	01	78575

9360								
PETSMART INC 575	COM	716768106	84	2765	SH	OTHER	01	2190
PETSMART INC	COM	716768106	9914	326660	SH	DEFINED	05	326660
PETSMART INC	COM	716768106	1710	56340	SH	DEFINED	08	56340
PETSMART INC	COM	716768106	1521	50100	SH	PUT	DEFINED	50100
PETSMART INC	COM	716768106	51	1690	SH	DEFINED	20	1690
PETSMART INC	COM	716768106	10182	335480	SH	DEFINED	21	335480
PFIZER INC 1459624	COM	717081103	828946	30056040	SH	DEFINED	01	28596416
PFIZER INC 4444073	COM	717081103	422103	15304685	SH	OTHER	01	10860612
PFIZER INC 1179380	COM	717081103	227205	8238020	SH	DEFINED	05	7058640
PFIZER INC	COM	717081103	104838	3801236	SH	DEFINED	08	3801236
PFIZER INC	COM	717081103	2579	93500	SH	CALL	DEFINED	93500
PFIZER INC 485	COM	717081103	351	12720	SH	DEFINED	13	12235
PFIZER INC 300	COM	717081103	8	300	SH	OTHER	13	
PFIZER INC	COM	717081103	38439	1393745	SH	DEFINED	17	1393745
PFIZER INC 2815000	COM	717081103	77638	2815000	SH	OTHER	17	
PFIZER INC	COM	717081103	4901	177700	SH	DEFINED	20	177700
PFIZER INC 128830	COM	717081103	161083	5840573	SH	DEFINED	21	5711743
PFIZER INC	COM	717081103	152	5526	SH	DEFINED		5526
PHARMACEUTICAL PROD DEV INC 9500 4900	COM	717124101	1170	24975	SH	DEFINED	01	10575
PHARMACEUTICAL PROD DEV INC 3275	COM	717124101	153	3275	SH	OTHER	01	
PHARMACEUTICAL PROD DEV INC	COM	717124101	6805	145225	SH	DEFINED	05	145225
PHARMACEUTICAL PROD DEV INC	COM	717124101	151	3212	SH	DEFINED	08	3212
PHARMACEUTICAL PROD DEV INC	COM	717124101	1649	35200	SH	DEFINED	21	35200
PHARMACEUTICAL HLDRS TR 387	DEPOSITRY RC	71712A206	12930	176348	SH	DEFINED	01	175961
PHARMACEUTICAL HLDRS TR	DEPOSITRY RC	71712A206	88	1200	SH	OTHER	01	1200
PHARMACEUTICAL HLDRS TR	DEPOSITRY RC	71712A206	88	1200	SH	DEFINED	08	1200
PHARMACEUTICAL HLDRS TR	DEPOSITRY RC	71712A206	11365	155000	SH	CALL	DEFINED	155000
PHARMACEUTICAL HLDRS TR	DEPOSITRY RC	71712A206	14664	200000	SH	PUT	DEFINED	200000
PHARMACEUTICAL HLDRS TR	DEPOSITRY RC	71712A206	579	7900	SH	DEFINED	17	7900
PHARMACEUTICAL HLDRS TR	DEPOSITRY RC	71712A206	435	5939	SH	DEFINED		5939
PHARMION CORP 17600	COM	71715B409	408	17600	SH	OTHER	01	
PHARMION CORP	COM	71715B409	67	2900	SH	DEFINED	05	2900
PHARMION CORP	COM	71715B409	53	2294	SH	DEFINED	08	2294
PHARMION CORP	COM	71715B409	479	20639	SH	DEFINED	17	20639
PHARMION CORP	COM	71715B409	2379	102500	SH	DEFINED	21	102500
PHARMACOPEIA DRUG DISCVRY IN	COM	7171EP101	21	5200	SH	DEFINED	08	5200
PHARMACOPEIA DRUG DISCVRY IN	COM	7171EP101	57	14039	SH	DEFINED	17	14039
PHASE FORWARD INC	COM	71721R406	7	1100	SH	DEFINED	08	1100
PHASE FORWARD INC	COM	71721R406	146	21410	SH	DEFINED		21410
PHELPS DODGE CORP 6748	COM	717265102	8509	91989	SH	DEFINED	01	85241
PHELPS DODGE CORP 8130	COM	717265102	1795	19407	SH	OTHER	01	11277
PHELPS DODGE CORP 28050	COM	717265102	7491	80987	SH	DEFINED	05	52937
PHELPS DODGE CORP	COM	717265102	1849	19988	SH	DEFINED	08	19988
PHELPS DODGE CORP	COM	717265102	26225	283512	SH	DEFINED	21	283512
PHELPS DODGE CORP	PF D A CV 6.7	717265508	49106	250220	SH	DEFINED	08	250220
PHILADELPHIA CONS HLDG CORP 200	COM	717528103	1248	14725	SH	DEFINED	01	14525
PHILADELPHIA CONS HLDG CORP 3200	COM	717528103	708	8350	SH	OTHER	01	5150
PHILADELPHIA CONS HLDG CORP	COM	717528103	4897	57777	SH	DEFINED	05	57777
PHILADELPHIA CONS HLDG CORP	COM	717528103	120	1413	SH	DEFINED	08	1413
PHILADELPHIA CONS HLDG CORP 400	COM	717528103	2470	29137	SH	DEFINED	21	28737
PHILIPPINE LONG DISTANCE TEL	SPONSORED AD	718252604	23	782	SH	OTHER	01	782
PHILIPPINE LONG DISTANCE TEL	SPONSORED AD	718252604	1069	36800	SH	DEFINED	21	36800
PHILLIPS VAN HEUSEN CORP 7000 8000	COM	718592108	2299	70313	SH	DEFINED	01	55313
PHILLIPS VAN HEUSEN CORP 150	COM	718592108	5	150	SH	OTHER	01	
PHILLIPS VAN HEUSEN CORP	COM	718592108	4630	141625	SH	DEFINED	05	141625
PHILLIPS VAN HEUSEN CORP	COM	718592108	171	5238	SH	DEFINED	08	5238
PHILLIPS VAN HEUSEN CORP 97000	COM	718592108	12913	395000	SH	DEFINED	21	298000
PHOENIX COS INC NEW 8610	COM	71902E109	1097	92210	SH	DEFINED	01	83600
PHOENIX COS INC NEW	COM	71902E109	180	15106	SH	OTHER	01	15106
PHOENIX COS INC NEW	COM	71902E109	858	72100	SH	DEFINED	05	72100
PHOENIX COS INC NEW	COM	71902E109	33	2800	SH	DEFINED	08	2800
PHOENIX COS INC NEW	COM	71902E109	9352	785920	SH	DEFINED	21	682720

103200							
PHOENIX COS INC NEW	CORPORATE UN	71902E406	10163	287100 SH	DEFINED 08		287100
PHOENIX COS INC NEW	CORPORATE UN	71902E406	9714	274400 SH	OTHER 17		
274400							
PHOENIX TECHNOLOGY LTD	COM	719153108	33	4300 SH	DEFINED 01		2900
1400							
PHOENIX TECHNOLOGY LTD	COM	719153108	510	65525 SH	DEFINED 05		65525
PHOENIX TECHNOLOGY LTD	COM	719153108	10	1300 SH	DEFINED 08		1300
PHOENIX TECHNOLOGY LTD	COM	719153108	128	16500 SH	DEFINED 21		16500
PHOTON DYNAMICS INC	COM	719364101	481	23350 SH	DEFINED 01		23350
PHOTON DYNAMICS INC	COM	719364101	97	4700 SH	OTHER 01		4700
PHOTON DYNAMICS INC	COM	719364101	1359	65950 SH	DEFINED 05		65950
PHOTON DYNAMICS INC	COM	719364101	22	1047 SH	DEFINED 08		1047
PHOTON DYNAMICS INC	COM	719364101	2323	112700 SH	DEFINED 21		111500
1200							
PHOTRONICS INC	COM	719405102	774	33150 SH	DEFINED 01		10450
22700							
PHOTRONICS INC	COM	719405102	2	100 SH	OTHER 01		
100							
PHOTRONICS INC	COM	719405102	3093	132525 SH	DEFINED 05		132525
PHOTRONICS INC	COM	719405102	277	11853 SH	DEFINED 08		11853
PHOTRONICS INC	COM	719405102	140	6000 SH	DEFINED 18		6000
PHOTRONICS INC	COM	719405102	619	26500 SH	DEFINED 21		26500
PIEDMONT NAT GAS INC	COM	720186105	1413	58824 SH	DEFINED 01		51656
7168							
PIEDMONT NAT GAS INC	COM	720186105	2760	114898 SH	OTHER 01		29516
85382							
PIEDMONT NAT GAS INC	COM	720186105	4754	197900 SH	DEFINED 05		197900
PIEDMONT NAT GAS INC	COM	720186105	1225	51000 SH	DEFINED 21		51000
PIER 1 IMPORTS INC	COM	720279108	215	15164 SH	DEFINED 01		14329
835							
PIER 1 IMPORTS INC	COM	720279108	47	3335 SH	OTHER 01		3335
PIER 1 IMPORTS INC	COM	720279108	3512	247465 SH	DEFINED 05		247465
PIER 1 IMPORTS INC	COM	720279108	476	33547 SH	DEFINED 08		33547
PIER 1 IMPORTS INC	COM	720279108	2816	198460 SH	DEFINED 21		198460
PILGRIMS PRIDE CORP	COM	721467108	15	440 SH	DEFINED 01		440
PILGRIMS PRIDE CORP	COM	721467108	601	17600 SH	DEFINED 05		17600
PILGRIMS PRIDE CORP	COM	721467108	2	50 SH	DEFINED 08		50
PILGRIMS PRIDE CORP	COM	721467108	304	8900 SH	DEFINED 21		
8900							
PIMCO CALIF MUN INCOME FD II	COM	72200M108	123	8202 SH	DEFINED 01		8202
PIMCO CALIF MUN INCOME FD II	COM	72200M108	204	13600 SH	OTHER 01		11600
2000							
PIMCO NY MUNICIPAL INCOME FD	COM	72200T103	378	25207 SH	DEFINED 01		25207
PIMCO STRATEGIC GBL GOV FD I	COM	72200X104	46	3810 SH	DEFINED 01		3810
PIMCO STRATEGIC GBL GOV FD I	COM	72200X104	165	13500 SH	OTHER 01		13500
PIMCO HIGH INCOME FD	COM SHS	722014107	233	15798 SH	DEFINED 01		13298
2500							
PIMCO HIGH INCOME FD	COM SHS	722014107	651	44145 SH	OTHER 01		38395
5750							
PIMCO MUN INCOME FD III	COM	72201A103	215	14105 SH	DEFINED 01		14105
PIMCO MUN INCOME FD III	COM	72201A103	201	13200 SH	OTHER 01		13200
PIMCO CORPORATE OPP FD	COM	72201B101	300	17528 SH	DEFINED 01		16528
1000							
PIMCO CORPORATE OPP FD	COM	72201B101	664	38817 SH	OTHER 01		33922
4895							
PINNACLE ENTMT INC	COM	723456109	1105	56518 SH	DEFINED 01		56518
PINNACLE ENTMT INC	COM	723456109	147	7500 SH	OTHER 01		6500
1000							
PINNACLE ENTMT INC	COM	723456109	2924	149492 SH	DEFINED 05		149492
PINNACLE ENTMT INC	COM	723456109	211	10800 SH	DEFINED 08		10800
PINNACLE ENTMT INC	COM	723456109	2699	137965 SH	DEFINED 21		135365
2600							
PINNACLE SYS INC	COM	723481107	45	8185 SH	DEFINED 01		8185
PINNACLE SYS INC	COM	723481107	1100	199925 SH	DEFINED 05		199925
PINNACLE SYS INC	COM	723481107	20	3600 SH	DEFINED 08		3600
PINNACLE SYS INC	COM	723481107	260	47200 SH	DEFINED 21		47200
PINNACLE WEST CAP CORP	COM	723484101	1591	35785 SH	DEFINED 01		34790
995							
PINNACLE WEST CAP CORP	COM	723484101	382	8585 SH	OTHER 01		4295
4290							
PINNACLE WEST CAP CORP	COM	723484101	1791	40287 SH	DEFINED 05		40287
PINNACLE WEST CAP CORP	COM	723484101	880	19791 SH	DEFINED 08		19791
PINNACLE WEST CAP CORP	COM	723484101	4606	103612 SH	DEFINED 21		103612
PIONEER DRILLING CO	COM	723655106	244	15974 SH	DEFINED 05		15974
PIONEER DRILLING CO	COM	723655106	15	1000 SH	DEFINED 08		1000
PIONEER DRILLING CO	COM	723655106	1491	97727 SH	DEFINED 21		95627
2100							
PIONEER NAT RES CO	COM	723787107	1197	28442 SH	DEFINED 01		24720
3722							
PIONEER NAT RES CO	COM	723787107	358	8504 SH	OTHER 01		3129
5375							
PIONEER NAT RES CO	COM	723787107	13772	327283 SH	DEFINED 05		327283
PIONEER NAT RES CO	COM	723787107	1394	33130 SH	DEFINED 08		33130
PIONEER NAT RES CO	COM	723787107	8626	205000 SH	CALL DEFINED 08		205000

PIONEER NAT RES CO	COM	723787107	8626	205000 SH	PUT	DEFINED 08	205000
PIONEER NAT RES CO	COM	723787107	1623	38580 SH		DEFINED 21	38580
PIPER JAFFRAY COS 3996 1279	COM	724078100	511	16805 SH		DEFINED 01	11530
PIPER JAFFRAY COS 8503	COM	724078100	259	8503 SH		OTHER 01	
PIPER JAFFRAY COS	COM	724078100	2276	74800 SH		DEFINED 05	74800
PIPER JAFFRAY COS	COM	724078100	68	2226 SH		DEFINED 08	2226
PIPER JAFFRAY COS	COM	724078100	8	267 SH		DEFINED 17	267
PIPER JAFFRAY COS	COM	724078100	5439	178739 SH		DEFINED 21	178739
PITNEY BOWES INC 32347	COM	724479100	17044	391361 SH		DEFINED 01	359014
PITNEY BOWES INC 39290	COM	724479100	12146	278895 SH		OTHER 01	239605
PITNEY BOWES INC 210	COM	724479100	25390	583009 SH		DEFINED 05	582799
PITNEY BOWES INC	COM	724479100	1675	38464 SH		DEFINED 08	38464
PITNEY BOWES INC	COM	724479100	12296	282352 SH		DEFINED 21	282352
PIXAR 650	COM	725811103	1263	25238 SH		DEFINED 01	24588
PIXAR 340	COM	725811103	133	2650 SH		OTHER 01	2310
PIXAR	COM	725811103	30	600 SH		DEFINED 05	600
PIXAR	COM	725811103	243	4855 SH		DEFINED 08	4855
PIXAR	COM	725811103	2503	50000 SH	PUT	DEFINED 08	50000
PIXAR	COM	725811103	951	19000 SH		DEFINED 21	19000
PIXELWORKS INC	COM	72581M107	17	2000 SH		OTHER 01	2000
PIXELWORKS INC	COM	72581M107	100	11600 SH		DEFINED 05	11600
PIXELWORKS INC	COM	72581M107	20	2356 SH		DEFINED 08	2356
PLACER DOME INC 1000	COM	725906101	332	21604 SH		DEFINED 01	20604
PLACER DOME INC 12028	COM	725906101	3616	235119 SH		OTHER 01	223091
PLACER DOME INC	COM	725906101	2000	130012 SH		DEFINED 08	130012
PLACER DOME INC	COM	725906101	3345	217500 SH		DEFINED 21	217500
PLACER DOME INC	DBCV	2.750% 725906AK7	1588	1500000 PRN		DEFINED 08	1500000
PLACER SIERRA BANCSHARES 9200	COM	726079106	251	9200 SH		OTHER 01	
PLACER SIERRA BANCSHARES	COM	726079106	87	3200 SH		DEFINED 05	3200
PLACER SIERRA BANCSHARES	COM	726079106	10	360 SH		DEFINED 08	360
PLAINS ALL AMERN PIPELINE L 2470	UNIT LTD PAR	726503105	281	6405 SH		DEFINED 01	3935
PLAINS ALL AMERN PIPELINE L 7965	UNIT LTD PAR	726503105	846	19290 SH		OTHER 01	11325
PLAINS EXPL& PRODTN CO 2530	COM	726505100	385	10840 SH		DEFINED 01	8310
PLAINS EXPL& PRODTN CO 1025	COM	726505100	63	1765 SH		OTHER 01	740
PLAINS EXPL& PRODTN CO	COM	726505100	6228	175300 SH		DEFINED 05	175300
PLAINS EXPL& PRODTN CO	COM	726505100	497	13998 SH		DEFINED 08	13998
PLAINS EXPL& PRODTN CO	COM	726505100	1954	55000 SH		DEFINED 17	55000
PLAINS EXPL& PRODTN CO	COM	726505100	6484	182500 SH		DEFINED 21	182500
PLANAR SYS INC	COM	726900103	12	1650 SH		DEFINED 01	1650
PLANAR SYS INC	COM	726900103	276	37575 SH		DEFINED 05	37575
PLANAR SYS INC	COM	726900103	28	3832 SH		DEFINED 08	3832
PLANAR SYS INC	COM	726900103	72	9800 SH		DEFINED 21	9800
PLANTRONICS INC NEW 8045	COM	727493108	387	10640 SH		DEFINED 01	2595
PLANTRONICS INC NEW 837	COM	727493108	311	8552 SH		OTHER 01	7715
PLANTRONICS INC NEW	COM	727493108	6496	178661 SH		DEFINED 05	178661
PLANTRONICS INC NEW	COM	727493108	424	11656 SH		DEFINED 08	11656
PLANTRONICS INC NEW	COM	727493108	4052	111430 SH		DEFINED 21	111430
PLATO LEARNING INC 16109	COM	72764Y100	1376	186450 SH		DEFINED 01	170341
PLATO LEARNING INC	COM	72764Y100	46	6200 SH		OTHER 01	6200
PLATO LEARNING INC	COM	72764Y100	46	6277 SH		DEFINED 08	6277
PLATO LEARNING INC 188900	COM	72764Y100	9784	1325679 SH		DEFINED 21	1136779
PLEXUS CORP 1410 104544	COM	729132100	1716	120586 SH		DEFINED 01	14632
PLEXUS CORP 410	COM	729132100	6	410 SH		OTHER 01	
PLEXUS CORP	COM	729132100	8034	564607 SH		DEFINED 05	564607
PLEXUS CORP	COM	729132100	233	16346 SH		DEFINED 08	16346
PLEXUS CORP	COM	729132100	1540	108220 SH		DEFINED 21	108220
PLUG POWER INC 150	COM	72919P103	539	78650 SH		DEFINED 01	78500
PLUG POWER INC	COM	72919P103	98	14236 SH		OTHER 01	14236
PLUG POWER INC	COM	72919P103	346	50522 SH		DEFINED 05	50522
PLUG POWER INC	COM	72919P103	135	19700 SH		DEFINED 08	19700
PLUG POWER INC 4500	COM	72919P103	1756	256295 SH		DEFINED 21	251795
PLUM CREEK TIMBER CO INC 32255	COM	729251108	7842	216044 SH		DEFINED 01	183789

PLUM CREEK TIMBER CO INC 49245	COM	729251108	9517	262189	SH	OTHER	01	212944
PLUM CREEK TIMBER CO INC 33050	COM	729251108	5710	157313	SH	DEFINED	05	124263
PLUM CREEK TIMBER CO INC	COM	729251108	1064	29300	SH	DEFINED	08	29300
PLUM CREEK TIMBER CO INC	COM	729251108	918	25281	SH	DEFINED	21	25281
POGO PRODUCING CO 585	COM	730448107	467	9000	SH	DEFINED	01	8415
POGO PRODUCING CO 400	COM	730448107	155	2985	SH	OTHER	01	2585
POGO PRODUCING CO	COM	730448107	7194	138550	SH	DEFINED	05	138550
POGO PRODUCING CO	COM	730448107	698	13440	SH	DEFINED	08	13440
POGO PRODUCING CO	COM	730448107	568	10938	SH	DEFINED	17	10938
POGO PRODUCING CO	COM	730448107	16	300	SH	DEFINED	21	300
POLARIS INDS INC 14400	COM	731068102	1620	30000	SH	DEFINED	01	15600
POLARIS INDS INC 2904	COM	731068102	157	2904	SH	OTHER	01	
POLARIS INDS INC	COM	731068102	6558	121450	SH	DEFINED	05	121450
POLARIS INDS INC	COM	731068102	274	5070	SH	DEFINED	08	5070
POLARIS INDS INC	COM	731068102	1604	29700	SH	DEFINED	21	29700
POLO RALPH LAUREN CORP 2001	CL A	731572103	86	2001	SH	DEFINED	01	
POLO RALPH LAUREN CORP 150 249	CL A	731572103	113	2630	SH	OTHER	01	2231
POLO RALPH LAUREN CORP	CL A	731572103	211	4900	SH	DEFINED	05	4900
POLO RALPH LAUREN CORP	CL A	731572103	751	17425	SH	DEFINED	08	17425
POLYCOM INC 955	COM	73172K104	339	22750	SH	DEFINED	01	21795
POLYCOM INC 425	COM	73172K104	21	1380	SH	OTHER	01	955
POLYCOM INC	COM	73172K104	3858	258783	SH	DEFINED	05	258783
POLYCOM INC	COM	73172K104	5464	366453	SH	DEFINED	08	366453
POLYCOM INC	COM	73172K104	11347	761000	SH	DEFINED	08	761000
POLYCOM INC	COM	73172K104	200	13400	SH	DEFINED	17	13400
POLYCOM INC	COM	73172K104	34	2300	SH	DEFINED	21	2300
POLYMEDICA CORP 14700	COM	731738100	946	26525	SH	DEFINED	01	11825
POLYMEDICA CORP 150	COM	731738100	5	150	SH	OTHER	01	
POLYMEDICA CORP	COM	731738100	2954	82825	SH	DEFINED	05	82825
POLYMEDICA CORP	COM	731738100	263	7389	SH	DEFINED	08	7389
POLYMEDICA CORP	COM	731738100	1851	51906	SH	DEFINED	17	51906
POLYMEDICA CORP	COM	731738100	663	18600	SH	DEFINED	21	18600
POLYONE CORP 26100	COM	73179P106	287	43375	SH	DEFINED	01	17275
POLYONE CORP 375	COM	73179P106	2	375	SH	OTHER	01	
POLYONE CORP	COM	73179P106	2147	324250	SH	DEFINED	05	324250
POLYONE CORP	COM	73179P106	59	8908	SH	DEFINED	08	8908
POLYONE CORP	COM	73179P106	404	61100	SH	DEFINED	21	61100
POPE & TALBOT INC 2160	COM	732827100	58	5218	SH	DEFINED	01	3058
POPE & TALBOT INC 1318	COM	732827100	15	1318	SH	OTHER	01	
POPE & TALBOT INC	COM	732827100	466	41990	SH	DEFINED	05	41990
POPE & TALBOT INC	COM	732827100	102	9148	SH	DEFINED	08	9148
POPE & TALBOT INC	COM	732827100	120	10800	SH	DEFINED	21	10800
POPULAR INC 4925	COM	733174106	124	4925	SH	DEFINED	01	
POPULAR INC 6000 5275	COM	733174106	962	38200	SH	OTHER	01	26925
POPULAR INC	COM	733174106	30	1200	SH	DEFINED	05	1200
POPULAR INC	COM	733174106	92	3659	SH	DEFINED	08	3659
PORTALPLAYER INC 10330	COM	736187204	215	10330	SH	DEFINED	01	
PORTALPLAYER INC 880	COM	736187204	18	880	SH	OTHER	01	
PORTALPLAYER INC	COM	736187204	90	4300	SH	DEFINED	08	4300
PORTALPLAYER INC	COM	736187204	1295	62200	SH	DEFINED	08	62200
PORTALPLAYER INC	COM	736187204	48	2310	SH	DEFINED	20	2310
PORTALPLAYER INC	COM	736187204	4035	193805	SH	DEFINED	21	193805
POSSIS MEDICAL INC 2900	COM	737407106	73	7150	SH	DEFINED	01	4250
POSSIS MEDICAL INC 750	COM	737407106	8	750	SH	OTHER	01	
POSSIS MEDICAL INC	COM	737407106	451	44350	SH	DEFINED	05	44350
POSSIS MEDICAL INC	COM	737407106	75	7421	SH	DEFINED	08	7421
POSSIS MEDICAL INC	COM	737407106	2066	203379	SH	DEFINED	21	203379
POST PPTYS INC 980	COM	737464107	96	2650	SH	DEFINED	01	1670
POST PPTYS INC	COM	737464107	35	980	SH	OTHER	01	980
POST PPTYS INC	COM	737464107	1094	30300	SH	DEFINED	05	30300
POST PPTYS INC	COM	737464107	76	2100	SH	DEFINED	08	2100
POST PPTYS INC	COM	737464107	2423	67090	SH	DEFINED	17	67090

POST PPTYS INC	COM	737464107	3701	102500	SH	DEFINED	21	102500	
POTASH CORP SASK INC 6695	COM	73755L107	2768	28962	SH	DEFINED	01	22267	
POTASH CORP SASK INC 218	COM	73755L107	93	978	SH	OTHER	01	760	
POTASH CORP SASK INC	COM	73755L107	1	15	SH	DEFINED	05	15	
POTASH CORP SASK INC	COM	73755L107	1912	20000	SH	PUT	DEFINED	08	20000
POTASH CORP SASK INC	COM	73755L107	127	1330	SH	DEFINED	20	1330	
POTASH CORP SASK INC	COM	73755L107	54354	568680	SH	DEFINED	21	568680	
POTLATCH CORP 275	COM	737628107	1591	30410	SH	DEFINED	01	30135	
POTLATCH CORP 15102	COM	737628107	943	18027	SH	OTHER	01	2925	
POTLATCH CORP	COM	737628107	4582	87564	SH	DEFINED	05	87564	
POTLATCH CORP	COM	737628107	381	7273	SH	DEFINED	08	7273	
POWELL INDS INC 180	COM	739128106	32	1717	SH	DEFINED	01	1537	
POWELL INDS INC	COM	739128106	96	5100	SH	DEFINED	05	5100	
POWELL INDS INC	COM	739128106	67	3571	SH	DEFINED	08	3571	
POWELL INDS INC 1386	COM	739128106	37	1986	SH	DEFINED	21	600	
POWER INTEGRATIONS INC	COM	739276103	75	3459	SH	DEFINED	01	3459	
POWER INTEGRATIONS INC	COM	739276103	1613	74800	SH	DEFINED	05	74800	
POWER INTEGRATIONS INC	COM	739276103	84	3873	SH	DEFINED	08	3873	
POWER INTEGRATIONS INC	COM	739276103	423	19600	SH	DEFINED	21	19600	
POWER-ONE INC	COM	739308104	130	20582	SH	DEFINED	01	20582	
POWER-ONE INC 1150	COM	739308104	7	1150	SH	OTHER	01		
POWER-ONE INC	COM	739308104	330	52238	SH	DEFINED	05	52238	
POWER-ONE INC	COM	739308104	1287	203960	SH	DEFINED	08	203960	
POWERSHARES ETF TRUST	HI YLD EQ DV	73935X302	164	10900	SH	OTHER	01	10900	
POWERWAVE TECHNOLOGIES INC 9180	COM	739363109	282	27600	SH	DEFINED	01	18420	
POWERWAVE TECHNOLOGIES INC	COM	739363109	97	9505	SH	OTHER	01	9505	
POWERWAVE TECHNOLOGIES INC	COM	739363109	5215	510288	SH	DEFINED	05	510288	
POWERWAVE TECHNOLOGIES INC	COM	739363109	326	31947	SH	DEFINED	08	31947	
POWERWAVE TECHNOLOGIES INC	NOTE	1.250% 739363AB5	1474	1345000	PRN	DEFINED	08	1345000	
POZEN INC	COM	73941U102	10	1200	SH	DEFINED	08	1200	
POZEN INC	COM	73941U102	529	64100	SH	CALL	DEFINED	08	64100
PRAECIS PHARMACEUTICALS INC	COM	739421105	5	10000	SH	DEFINED	01	10000	
PRAECIS PHARMACEUTICALS INC	COM	739421105	1	1000	SH	OTHER	01	1000	
PRAECIS PHARMACEUTICALS INC	COM	739421105	4	7698	SH	DEFINED	08	7698	
PRAECIS PHARMACEUTICALS INC 173	COM	739421105		173	SH	DEFINED	21		
PRAXAIR INC 21175	COM	74005P104	31285	671349	SH	DEFINED	01	650174	
PRAXAIR INC 30309	COM	74005P104	6343	136120	SH	OTHER	01	105811	
PRAXAIR INC	COM	74005P104	13847	297150	SH	DEFINED	05	297150	
PRAXAIR INC	COM	74005P104	2897	62159	SH	DEFINED	08	62159	
PRAXAIR INC	COM	74005P104	801	17190	SH	DEFINED	20	17190	
PRAXAIR INC 20320	COM	74005P104	26069	559420	SH	DEFINED	21	539100	
PRE PAID LEGAL SVCS INC 14100	COM	740065107	899	20125	SH	DEFINED	01	6025	
PRE PAID LEGAL SVCS INC 175	COM	740065107	8	175	SH	OTHER	01		
PRE PAID LEGAL SVCS INC	COM	740065107	2013	45075	SH	DEFINED	05	45075	
PRE PAID LEGAL SVCS INC	COM	740065107	63	1400	SH	DEFINED	08	1400	
PRE PAID LEGAL SVCS INC	COM	740065107	402	9000	SH	DEFINED	21	9000	
PRECISION CASTPARTS CORP 2045	COM	740189105	3333	42787	SH	DEFINED	01	40742	
PRECISION CASTPARTS CORP 175	COM	740189105	631	8096	SH	OTHER	01	7921	
PRECISION CASTPARTS CORP	COM	740189105	11751	150848	SH	DEFINED	05	150848	
PRECISION CASTPARTS CORP	COM	740189105	1240	15913	SH	DEFINED	08	15913	
PRECISION CASTPARTS CORP	COM	740189105	9716	124730	SH	DEFINED	21	124730	
PREMIERE GLOBAL SVCS INC 22800	COM	740585104	1445	127950	SH	DEFINED	01	105150	
PREMIERE GLOBAL SVCS INC	COM	740585104	40	3500	SH	DEFINED	08	3500	
PREMIERE GLOBAL SVCS INC 188000	COM	740585104	9621	852170	SH	DEFINED	21	664170	
PRENTISS PPTYS TR 1950	SH BEN INT	740706106	138	3775	SH	DEFINED	01	1825	
PRENTISS PPTYS TR	SH BEN INT	740706106	55	1500	SH	OTHER	01	1500	
PRENTISS PPTYS TR 160	SH BEN INT	740706106	11169	306491	SH	DEFINED	05	306331	
PRENTISS PPTYS TR	SH BEN INT	740706106	175	4800	SH	DEFINED	08	4800	
PRENTISS PPTYS TR	SH BEN INT	740706106	459	12600	SH	DEFINED	21	12600	
PRESIDENTIAL LIFE CORP 14200	COM	740884101	343	20025	SH	DEFINED	01	5825	
PRESIDENTIAL LIFE CORP	COM	740884101	1580	92350	SH	DEFINED	05	92350	
PRESIDENTIAL LIFE CORP	COM	740884101	45	2614	SH	DEFINED	08	2614	
PRESIDENTIAL LIFE CORP	COM	740884101	291	17000	SH	DEFINED	21	17000	
PREMIERWEST BANCORP	COM	740921101	226	15277	SH	DEFINED	01	15277	

PREMIERWEST BANCORP	COM	740921101	67	4500 SH	DEFINED 05	4500
PREMIERWEST BANCORP	COM	740921101	9	600 SH	DEFINED 08	600
PRESSTEK INC	COM	741113104	1895	167415 SH	DEFINED 01	152315
15100						
PRESSTEK INC	COM	741113104	12	1078 SH	OTHER 01	1078
PRESSTEK INC	COM	741113104	59	5170 SH	DEFINED 08	5170
PRESSTEK INC	COM	741113104	7113	628400 SH	DEFINED 21	450900
177500						
PRESTIGE BRANDS HLDGS INC	COM	74112D101	2	95 SH	DEFINED 01	95
PRESTIGE BRANDS HLDGS INC	COM	74112D101	302	15500 SH	DEFINED 05	15500
PRESTIGE BRANDS HLDGS INC	COM	74112D101	72	3712 SH	DEFINED 08	3712
PRICE COMMUNICATIONS CORP	COM NEW	741437305	71	4100 SH	DEFINED 01	4100
PRICE COMMUNICATIONS CORP	COM NEW	741437305	49	2835 SH	OTHER 01	2835
PRICE COMMUNICATIONS CORP	COM NEW	741437305	602	34800 SH	DEFINED 05	34800
PRICE COMMUNICATIONS CORP	COM NEW	741437305	225	13000 SH	DEFINED 08	13000
PRICE COMMUNICATIONS CORP	COM NEW	741437305	3793	219225 SH	DEFINED 21	219225
PRICE T ROWE GROUP INC	COM	74144T108	8803	140621 SH	DEFINED 01	28298
98908 13415						
PRICE T ROWE GROUP INC	COM	74144T108	1129	18035 SH	OTHER 01	
18035						
PRICE T ROWE GROUP INC	COM	74144T108	3099	49510 SH	DEFINED 05	49510
PRICE T ROWE GROUP INC	COM	74144T108	1753	28011 SH	DEFINED 08	28011
PRICE T ROWE GROUP INC	COM	74144T108	5825	93051 SH	DEFINED 21	93051
PRICELINE COM INC	COM NEW	741503403	14	603 SH	DEFINED 01	603
PRICELINE COM INC	COM NEW	741503403	31	1318 SH	DEFINED 08	1318
PRICELINE COM INC	COM NEW	741503403	817	35000 SH	CALL DEFINED 08	35000
PRIDE INTL INC DEL	COM	74153Q102	864	33625 SH	DEFINED 01	32215
1410						
PRIDE INTL INC DEL	COM	74153Q102	189	7335 SH	OTHER 01	6910
425						
PRIDE INTL INC DEL	COM	74153Q102	8423	327726 SH	DEFINED 05	327726
PRIDE INTL INC DEL	COM	74153Q102	760	29581 SH	DEFINED 08	29581
PRIDE INTL INC DEL	COM	74153Q102	257	10000 SH	CALL DEFINED 08	10000
PRIDE INTL INC DEL	COM	74153Q102	146	5681 SH	DEFINED 17	5681
PRIDE INTL INC DEL	COM	74153Q102	203	7900 SH	DEFINED 21	7900
PRIDE INTL INC DEL	NOTE 3.250%	74153QAD4	24	20000 PRN	DEFINED 01	10000
10000						
PRIDE INTL INC DEL	NOTE 3.250%	74153QAD4	12	10000 PRN	OTHER 01	10000
PRIDE INTL INC DEL	NOTE 3.250%	74153QAD4	2249	1880000 PRN	DEFINED 05	1880000
PRIMEDIA INC	COM	74157K101	453	111900 SH	DEFINED 05	111900
PRIMEDIA INC	COM	74157K101	30	7300 SH	DEFINED 08	7300
PRIMUS TELECOMMUNICATIONS GR	COM	741929103	13	20000 SH	DEFINED 01	20000
PRIMUS TELECOMMUNICATIONS GR	COM	741929103	8	12005 SH	DEFINED 08	12005
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	6040	144154 SH	DEFINED 01	113321
15167 15666						
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	581	13872 SH	OTHER 01	
13872						
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	9425	224937 SH	DEFINED 05	175237
49700						
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	1479	35295 SH	DEFINED 08	35295
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	13829	330048 SH	DEFINED 21	330048
PRIORITY HEALTHCARE CORP	CL B	74264T102	3118	122950 SH	DEFINED 01	107250
5600 10100						
PRIORITY HEALTHCARE CORP	CL B	74264T102	12	475 SH	OTHER 01	
475						
PRIORITY HEALTHCARE CORP	CL B	74264T102	2492	98275 SH	DEFINED 05	98275
PRIORITY HEALTHCARE CORP	CL B	74264T102	146	5745 SH	DEFINED 08	5745
PRIORITY HEALTHCARE CORP	CL B	74264T102	12378	488100 SH	DEFINED 21	379275
108825						
PROASSURANCE CORP	COM	74267C106	935	22385 SH	DEFINED 01	5700
6930 9755						
PROASSURANCE CORP	COM	74267C106	32	770 SH	OTHER 01	
770						
PROASSURANCE CORP	COM	74267C106	3864	92525 SH	DEFINED 05	92525
PROASSURANCE CORP	COM	74267C106	106	2537 SH	DEFINED 08	2537
PROASSURANCE CORP	COM	74267C106	84	2000 SH	DEFINED 20	2000
PROASSURANCE CORP	COM	74267C106	6392	153057 SH	DEFINED 21	153057
PROASSURANCE CORP	DBCV 3.900%	74267CAB2	4157	3450000 PRN	DEFINED 08	3450000
PROCENTURY CORP	COM	74268T108	65	6400 SH	DEFINED 01	6400
PROCENTURY CORP	COM	74268T108	44	4300 SH	OTHER 01	4300
PROCENTURY CORP	COM	74268T108	20	1926 SH	DEFINED 08	1926
PROCENTURY CORP	COM	74268T108	3415	334790 SH	DEFINED 21	334790
PROCTER & GAMBLE CO	COM	742718109	672124	12741678 SH	DEFINED 01	9966005
2775673						
PROCTER & GAMBLE CO	COM	742718109	795085	15072698 SH	OTHER 01	12305507
2767191						
PROCTER & GAMBLE CO	COM	742718109	4220	80000 SH	CALL DEFINED 01	80000
PROCTER & GAMBLE CO	COM	742718109	21258	403000 SH	PUT DEFINED 01	403000
PROCTER & GAMBLE CO	COM	742718109	97976	1857374 SH	DEFINED 05	1405824
451550						
PROCTER & GAMBLE CO	COM	742718109	18610	352801 SH	DEFINED 08	352801
PROCTER & GAMBLE CO	COM	742718109	5803	110000 SH	CALL DEFINED 08	110000
PROCTER & GAMBLE CO	COM	742718109	18811	356600 SH	PUT DEFINED 08	356600
PROCTER & GAMBLE CO	COM	742718109	172	3260 SH	DEFINED 13	3260
PROCTER & GAMBLE CO	COM	742718109	14	260 SH	OTHER 13	75

185								
PROCTER & GAMBLE CO	COM	742718109	6451	122296	SH	DEFINED	17	122296
PROCTER & GAMBLE CO	COM	742718109	15825	300000	SH PUT	DEFINED	17	300000
PROCTER & GAMBLE CO	COM	742718109	5547	105160	SH	DEFINED	20	105160
PROCTER & GAMBLE CO	COM	742718109	117285	2223414	SH	DEFINED	21	2149964
73450								
PROCTER & GAMBLE CO	COM	742718109	137	2593	SH	DEFINED		2593
PRIVATEBANCORP INC	COM	742962103	317	8950	SH	DEFINED	01	4550
4400								
PRIVATEBANCORP INC	COM	742962103	1040	29400	SH	OTHER	01	
29400								
PRIVATEBANCORP INC	COM	742962103	1815	51300	SH	DEFINED	05	51300
PRIVATEBANCORP INC	COM	742962103	125	3530	SH	DEFINED	08	3530
PRIVATEBANCORP INC	COM	742962103	442	12500	SH	DEFINED	21	12500
PROGENICS PHARMACEUTICALS IN	COM	743187106	438	21000	SH	DEFINED	08	21000
PROGRESS ENERGY INC	COM	743263105	148263	3277251	SH	DEFINED	01	3259973
17278								
PROGRESS ENERGY INC	COM	743263105	8549	188977	SH	OTHER	01	127103
61874								
PROGRESS ENERGY INC	COM	743263105	6062	133988	SH	DEFINED	05	133988
PROGRESS ENERGY INC	COM	743263105	1298	28694	SH	DEFINED	08	28694
PROGRESS ENERGY INC	COM	743263105	7470	165129	SH	DEFINED	21	165129
PROGRESS SOFTWARE CORP	COM	743312100	4697	155777	SH	DEFINED	01	136229
8505 11043								
PROGRESS SOFTWARE CORP	COM	743312100	18	600	SH	OTHER	01	
600								
PROGRESS SOFTWARE CORP	COM	743312100	14794	490681	SH	DEFINED	05	490681
PROGRESS SOFTWARE CORP	COM	743312100	164	5449	SH	DEFINED	08	5449
PROGRESS SOFTWARE CORP	COM	743312100	229	7600	SH CALL	DEFINED	08	7600
PROGRESS SOFTWARE CORP	COM	743312100	15596	517269	SH	DEFINED	21	379969
137300								
PROGRESSIVE CORP OHIO	COM	743315103	6402	64792	SH	DEFINED	01	1412
63380								
PROGRESSIVE CORP OHIO	COM	743315103	43621	441461	SH	OTHER	01	242680
23130 175651								
PROGRESSIVE CORP OHIO	COM	743315103	9992	101125	SH	DEFINED	05	101025
100								
PROGRESSIVE CORP OHIO	COM	743315103	3072	31093	SH	DEFINED	08	31093
PROGRESSIVE CORP OHIO	COM	743315103	939	9500	SH	DEFINED	17	9500
PROGRESSIVE CORP OHIO	COM	743315103	4665	47215	SH	DEFINED	21	47215
PROLOGIS	SH BEN INT	743410102	2579	64090	SH	DEFINED	01	58338
1062 4690								
PROLOGIS	SH BEN INT	743410102	778	19341	SH	OTHER	01	
19341								
PROLOGIS	SH BEN INT	743410102	21876	543628	SH	DEFINED	05	467440
76188								
PROLOGIS	SH BEN INT	743410102	858	21310	SH	DEFINED	08	21310
PROLOGIS	SH BEN INT	743410102	38024	944920	SH	DEFINED	21	944920
PROQUEST COMPANY	COM	74346P102	4216	128563	SH	DEFINED	01	118563
10000								
PROQUEST COMPANY	COM	74346P102	5	140	SH	OTHER	01	140
PROQUEST COMPANY	COM	74346P102	69	2100	SH	DEFINED	05	2100
PROQUEST COMPANY	COM	74346P102	39	1200	SH	DEFINED	08	1200
PROQUEST COMPANY	COM	74346P102	19371	590765	SH	DEFINED	21	443350
147415								
PROSPECT ENERGY CORP	COM	74348T102	633	50200	SH	DEFINED	01	45803
4397								
PROSPECT ENERGY CORP	COM	74348T102	126	10000	SH	DEFINED	08	10000
PROSPECT ENERGY CORP	COM	74348T102	2831	224705	SH	DEFINED	21	173200
51505								
PROSPECT STR HIGH INCOME PTF	COM NEW	743586406	125	36443	SH	DEFINED	01	34833
1610								
PROSPERITY BANCSHARES INC	COM	743606105	1082	37868	SH	DEFINED	01	37868
PROSPERITY BANCSHARES INC	COM	743606105	120	4200	SH	OTHER	01	4070
130								
PROSPERITY BANCSHARES INC	COM	743606105	3951	138240	SH	DEFINED	05	138240
PROSPERITY BANCSHARES INC	COM	743606105	100	3500	SH	DEFINED	08	3500
PROSPERITY BANCSHARES INC	COM	743606105	3704	129600	SH	DEFINED	21	128000
1600								
PROTECTIVE LIFE CORP	COM	743674103	491	11638	SH	DEFINED	01	10968
670								
PROTECTIVE LIFE CORP	COM	743674103	608	14405	SH	OTHER	01	10280
4125								
PROTECTIVE LIFE CORP	COM	743674103	6697	158631	SH	DEFINED	05	158631
PROTECTIVE LIFE CORP	COM	743674103	537	12729	SH	DEFINED	08	12729
PROTEIN DESIGN LABS INC	COM	74369L103	3394	167953	SH	DEFINED	01	166928
1025								
PROTEIN DESIGN LABS INC	COM	74369L103	150	7410	SH	OTHER	01	5140
2270								
PROTEIN DESIGN LABS INC	COM	74369L103	11316	559906	SH	DEFINED	05	559906
PROTEIN DESIGN LABS INC	COM	74369L103	4495	222406	SH	DEFINED	08	222406
PROTEIN DESIGN LABS INC	COM	74369L103	901	44600	SH	DEFINED	20	44600
PROTEIN DESIGN LABS INC	COM	74369L103	14223	703740	SH	DEFINED	21	674530
29210								
PROTEIN DESIGN LABS INC	NOTE 2.750%	74369LAD5	248	212000	PRN	DEFINED	01	212000

PROTEIN DESIGN LABS INC	NOTE	2.750%	74369LAD5	780	668000	PRN	DEFINED	05	668000
PROVIDE COMM INC	COM		74373W103	65	3025	SH	DEFINED	01	
3025									
PROVIDE COMM INC	COM		74373W103	6	280	SH	OTHER	01	
280									
PROVIDE COMM INC	COM		74373W103	13	610	SH	DEFINED	08	610
PROVIDE COMM INC	COM		74373W103	4	195	SH	DEFINED	20	195
PROVIDE COMM INC	COM		74373W103	1674	77544	SH	DEFINED	21	77544
PROVIDENT BANKSHARES CORP	COM		743859100	386	12085	SH	DEFINED	01	9735
2350									
PROVIDENT BANKSHARES CORP	COM		743859100	316	9897	SH	OTHER	01	4397
5500									
PROVIDENT BANKSHARES CORP	COM		743859100	3600	112810	SH	DEFINED	05	112810
PROVIDENT BANKSHARES CORP	COM		743859100	54	1700	SH	DEFINED	08	1700
PROVIDENT BANKSHARES CORP	COM		743859100	699	21900	SH	DEFINED	21	21900
PROVIDENT FINL HLDGS INC	COM		743868101	104	3700	SH	DEFINED	05	3700
PROVIDENT FINL HLDGS INC	COM		743868101	115	4083	SH	DEFINED	08	4083
PROVIDENT ENERGY TR	TR UNIT		74386K104	368	35100	SH	DEFINED	01	35100
PROVIDENT ENERGY TR	TR UNIT		74386K104	135	12900	SH	OTHER	01	12900
PROVIDENT FINL SVCS INC	COM		74386T105	441	25073	SH	DEFINED	01	23423
1650									
PROVIDENT FINL SVCS INC	COM		74386T105	25	1400	SH	OTHER	01	
1400									
PROVIDENT FINL SVCS INC	COM		74386T105	968	55100	SH	DEFINED	05	55100
PROVIDENT FINL SVCS INC	COM		74386T105	153	8711	SH	DEFINED	08	8711
PROVIDIAN FINL CORP	COM		74406A102	3749	212640	SH	DEFINED	01	197845
14795									
PROVIDIAN FINL CORP	COM		74406A102	761	43141	SH	OTHER	01	22091
21050									
PROVIDIAN FINL CORP	COM		74406A102	2778	157558	SH	DEFINED	05	157558
PROVIDIAN FINL CORP	COM		74406A102	2519	142874	SH	DEFINED	08	142874
PROVIDIAN FINL CORP	COM		74406A102	2399	136096	SH	DEFINED	21	136096
PROVIDIAN FINL CORP	NOTE	4.000%	74406AAC6	5460	4000000	PRN	DEFINED	08	4000000
PROVIDIAN FINL CORP	NOTE	2.750%	74406AAD4	87	70000	PRN	DEFINED	01	70000
PROVIDIAN FINL CORP	NOTE	2.750%	74406AAD4	19528	15780000	PRN	DEFINED	05	15780000
PROXIM CORP	CL A NEW		744283201		4188	SH	DEFINED	01	4188
PROXIM CORP	CL A NEW		744283201	1	30000	SH	DEFINED		30000
PRUDENTIAL FINL INC	COM		744320102	21229	323316	SH	DEFINED	01	292289
6671 24356									
PRUDENTIAL FINL INC	COM		744320102	1576	24004	SH	OTHER	01	
24004									
PRUDENTIAL FINL INC	COM		744320102	30694	467463	SH	DEFINED	05	467213
250									
PRUDENTIAL FINL INC	COM		744320102	4321	65816	SH	DEFINED	08	65816
PRUDENTIAL FINL INC	COM		744320102	1048	15964	SH	DEFINED	17	15964
PRUDENTIAL FINL INC	COM		744320102	1238	18850	SH	DEFINED	20	18850
PRUDENTIAL FINL INC	COM		744320102	49730	757386	SH	DEFINED	21	746066
11320									
PRUDENTIAL FINL INC	COM		744320102	308	4697	SH	DEFINED		4697
PSYCHIATRIC SOLUTIONS INC	COM		74439H108	29	602	SH	DEFINED	01	
602									
PSYCHIATRIC SOLUTIONS INC	COM		74439H108	636	13050	SH	OTHER	01	512
90 12448									
PSYCHIATRIC SOLUTIONS INC	COM		74439H108	957	19640	SH	DEFINED	05	19640
PSYCHIATRIC SOLUTIONS INC	COM		74439H108	711	14600	SH	DEFINED	08	14600
PSYCHIATRIC SOLUTIONS INC	COM		74439H108	311	6380	SH	DEFINED	21	6380
PUBLIC SVC ENTERPRISE GROUP	COM		744573106	508118	8354456	SH	DEFINED	01	8325253
29203									
PUBLIC SVC ENTERPRISE GROUP	COM		744573106	6548	107667	SH	OTHER	01	104927
2740									
PUBLIC SVC ENTERPRISE GROUP	COM		744573106	12780	210135	SH	DEFINED	05	210135
PUBLIC SVC ENTERPRISE GROUP	COM		744573106	2474	40672	SH	DEFINED	08	40672
PUBLIC SVC ENTERPRISE GROUP	COM		744573106	59300	975000	SH	OTHER	17	
975000									
PUBLIC SVC ENTERPRISE GROUP	COM		744573106	1192	19600	SH	DEFINED	20	19600
PUBLIC SVC ENTERPRISE GROUP	COM		744573106	32310	531240	SH	DEFINED	21	521100
10140									
PUBLIC STORAGE INC	COM		74460D109	379	5991	SH	DEFINED	01	4941
1050									
PUBLIC STORAGE INC	COM		74460D109	51	799	SH	OTHER	01	199
600									
PUBLIC STORAGE INC	COM		74460D109	38	600	SH	DEFINED	05	600
PUBLIC STORAGE INC	COM		74460D109	43	681	SH	DEFINED	08	681
PUBLIC STORAGE INC	COM		74460D109	1079	17054	SH	DEFINED	17	17054
PUBLIC STORAGE INC	COM		74460D109	39699	627650	SH	DEFINED	21	627650
PUGET ENERGY INC NEW	COM		745310102	738	31555	SH	DEFINED	01	28400
3155									
PUGET ENERGY INC NEW	COM		745310102	553	23662	SH	OTHER	01	18475
5187									
PUGET ENERGY INC NEW	COM		745310102	5314	227267	SH	DEFINED	05	227267
PUGET ENERGY INC NEW	COM		745310102	886	37909	SH	DEFINED	08	37909
PUGET ENERGY INC NEW	COM		745310102	5477	234260	SH	DEFINED	21	234260
PULASKI FINL CORP	COM		745548107	180	7000	SH	DEFINED	01	7000
PULASKI FINL CORP	COM		745548107	41	1600	SH	OTHER	01	1600
PULTE HOMES INC	COM		745867101	10071	119535	SH	DEFINED	01	91885

QUEST DIAGNOSTICS INC 145050	COM	74834L100	21655	406507 SH	DEFINED 05	261457
QUEST DIAGNOSTICS INC	COM	74834L100	2490	46746 SH	DEFINED 08	46746
QUEST DIAGNOSTICS INC	COM	74834L100	22395	420400 SH	CALL DEFINED 08	420400
QUEST DIAGNOSTICS INC 1260	COM	74834L100	12197	228962 SH	DEFINED 21	227702
QUEST SOFTWARE INC 860	COM	74834T103	75	5470 SH	DEFINED 01	4610
QUEST SOFTWARE INC	COM	74834T103	2884	211613 SH	DEFINED 05	211613
QUEST SOFTWARE INC	COM	74834T103	105	7691 SH	DEFINED 08	7691
QUEST SOFTWARE INC	COM	74834T103	6344	465467 SH	DEFINED 21	465467
QUESTAR CORP 19820	COM	748356102	2252	34180 SH	DEFINED 01	14360
QUESTAR CORP 823	COM	748356102	9871	149794 SH	OTHER 01	148971
QUESTAR CORP	COM	748356102	12689	192544 SH	DEFINED 05	192544
QUESTAR CORP	COM	748356102	1497	22721 SH	DEFINED 08	22721
QUICKSILVER RESOURCES INC 1730	COM	74837R104	111	1730 SH	DEFINED 01	
QUICKSILVER RESOURCES INC 2130	COM	74837R104	205	3200 SH	OTHER 01	1070
QUICKSILVER RESOURCES INC	COM	74837R104	19	293 SH	DEFINED 08	293
QUICKSILVER RESOURCES INC	COM	74837R104	2356	36850 SH	DEFINED 21	36850
QUIKSILVER INC 8700 9800	COM	74838C106	1958	122500 SH	DEFINED 01	104000
QUIKSILVER INC 350	COM	74838C106	6	350 SH	OTHER 01	
QUIKSILVER INC	COM	74838C106	4853	303700 SH	DEFINED 05	303700
QUIKSILVER INC	COM	74838C106	129	8089 SH	DEFINED 08	8089
QUIKSILVER INC 115400	COM	74838C106	10374	649200 SH	DEFINED 21	533800
QUIDEL CORP	COM	74838J101	52	10000 SH	OTHER 01	10000
QUIDEL CORP	COM	74838J101	95	18289 SH	DEFINED 08	18289
QWEST COMMUNICATIONS INTL IN 37339	COM	749121109	1224	329807 SH	DEFINED 01	292468
QWEST COMMUNICATIONS INTL IN 33632	COM	749121109	373	100521 SH	OTHER 01	66889
QWEST COMMUNICATIONS INTL IN	COM	749121109	2417	651370 SH	DEFINED 05	651370
QWEST COMMUNICATIONS INTL IN	COM	749121109	719	193810 SH	DEFINED 08	193810
QWEST COMMUNICATIONS INTL IN 8630	COM	749121109	5791	1561007 SH	DEFINED 21	1552377
R & B INC 24171	COM	749124103	3605	256783 SH	DEFINED 01	232612
R & B INC	COM	749124103	55	3882 SH	OTHER 01	3882
R & B INC	COM	749124103	105	7500 SH	DEFINED 05	7500
R & B INC	COM	749124103	7	500 SH	DEFINED 08	500
R & B INC 240562	COM	749124103	8605	612876 SH	DEFINED 21	372314
R & G FINANCIAL CORP	CL B	749136107	373	21100 SH	DEFINED 05	21100
R & G FINANCIAL CORP	CL B	749136107	56	3191 SH	DEFINED 08	3191
RAIT INVT TR	COM	749227104	42	1400 SH	DEFINED 01	1400
RAIT INVT TR 1500	COM	749227104	60	2000 SH	OTHER 01	500
RAIT INVT TR	COM	749227104	294	9800 SH	DEFINED 05	9800
RAIT INVT TR	COM	749227104	166	5550 SH	DEFINED 08	5550
RCN CORP	COM NEW	749361200	402	17400 SH	DEFINED 05	17400
RCN CORP	COM NEW	749361200	822	35600 SH	DEFINED 08	35600
RCN CORP	COM NEW	749361200	1533	66413 SH	DEFINED 21	66413
RC2 CORP 14150	COM	749388104	4431	117950 SH	DEFINED 01	103800
RC2 CORP	COM	749388104	316	8400 SH	DEFINED 05	8400
RC2 CORP	COM	749388104	94	2500 SH	DEFINED 08	2500
RC2 CORP 173550	COM	749388104	21421	570150 SH	DEFINED 21	396600
R H DONNELLEY CORP	COM NEW	74955W307	648	10448 SH	DEFINED 01	10448
R H DONNELLEY CORP 610	COM NEW	74955W307	255	4110 SH	OTHER 01	3500
R H DONNELLEY CORP	COM NEW	74955W307	7200	116169 SH	DEFINED 05	116169
R H DONNELLEY CORP	COM NEW	74955W307	112	1802 SH	DEFINED 08	1802
R H DONNELLEY CORP	COM NEW	74955W307	1980	31944 SH	DEFINED 17	31944
R H DONNELLEY CORP	COM NEW	74955W307	2293	37000 SH	DEFINED 21	37000
RLI CORP 3885 500	COM	749607107	709	15890 SH	DEFINED 01	11505
RLI CORP 2090	COM	749607107	93	2090 SH	OTHER 01	
RLI CORP	COM	749607107	3643	81675 SH	DEFINED 05	81675
RLI CORP	COM	749607107	245	5500 SH	DEFINED 08	5500
RLI CORP	COM	749607107	6021	135000 SH	DEFINED 21	135000
RPM INTL INC 1575	COM	749685103	1530	83804 SH	DEFINED 01	82229
RPM INTL INC 7325	COM	749685103	907	49675 SH	OTHER 01	42350
RPM INTL INC	COM	749685103	11323	620083 SH	DEFINED 05	620083
RPM INTL INC	COM	749685103	396	21668 SH	DEFINED 08	21668
RSA SEC INC	COM	749719100	358	31147 SH	DEFINED 01	

31147									
RSA SEC INC	COM		749719100	400	34850	SH	OTHER	01	29836
1581 3433									
RSA SEC INC	COM		749719100	6543	569973	SH	DEFINED	05	569973
RSA SEC INC	COM		749719100	202	17560	SH	DEFINED	08	17560
RSA SEC INC	COM		749719100	901	78463	SH	DEFINED	21	78463
RTI INTL METALS INC	COM		74973W107	358	11400	SH	DEFINED	01	10900
500									
RTI INTL METALS INC	COM		74973W107	74	2350	SH	OTHER	01	2350
RTI INTL METALS INC	COM		74973W107	2300	73225	SH	DEFINED	05	73225
RTI INTL METALS INC	COM		74973W107	115	3676	SH	DEFINED	08	3676
RTI INTL METALS INC	COM		74973W107	4957	157810	SH	DEFINED	21	157810
RF MICRODEVICES INC	COM		749941100	125	23075	SH	DEFINED	01	21260
1815									
RF MICRODEVICES INC	COM		749941100	25	4540	SH	OTHER	01	3265
1275									
RF MICRODEVICES INC	COM		749941100	2956	546420	SH	DEFINED	05	546420
RF MICRODEVICES INC	COM		749941100	234	43173	SH	DEFINED	08	43173
RF MICRODEVICES INC	NOTE	1.500%	749941AE0	964	1037000	PRN	DEFINED	08	1037000
RACKABLE SYS INC	COM		750077109	269	22600	SH	DEFINED	21	22600
RADIAN GROUP INC	COM		750236101	887	18784	SH	DEFINED	01	17959
825									
RADIAN GROUP INC	COM		750236101	69	1455	SH	OTHER	01	825
630									
RADIAN GROUP INC	COM		750236101	9256	196013	SH	DEFINED	05	196013
RADIAN GROUP INC	COM		750236101	1213	25678	SH	DEFINED	08	25678
RADIAN GROUP INC	COM		750236101	221	4680	SH	DEFINED	21	3510
1170									
RADIAN GROUP INC	DBC	2.250%	750236AF8	1990	2000000	PRN	DEFINED	08	2000000
RADIANT SYSTEMS INC	COM		75025N102	145	12725	SH	DEFINED	01	4565
8160									
RADIANT SYSTEMS INC	COM		75025N102	2	140	SH	OTHER	01	
140									
RADIANT SYSTEMS INC	COM		75025N102	779	68340	SH	DEFINED	05	68340
RADIANT SYSTEMS INC	COM		75025N102	13	1100	SH	DEFINED	08	1100
RADIANT SYSTEMS INC	COM		75025N102	184	16100	SH	DEFINED	21	16100
RADIATION THERAPY SVCS INC	COM		750323206	377	14200	SH	OTHER	01	
14200									
RADIATION THERAPY SVCS INC	COM		750323206	63	2356	SH	DEFINED	08	2356
RADIO ONE INC	CL D NON VTG		75040P405	807	63219	SH	DEFINED	01	63219
RADIO ONE INC	CL D NON VTG		75040P405	88	6892	SH	OTHER	01	3750
3142									
RADIO ONE INC	CL D NON VTG		75040P405	8868	694431	SH	DEFINED	05	694431
RADIO ONE INC	CL D NON VTG		75040P405	91	7099	SH	DEFINED	08	7099
RADIO ONE INC	CL D NON VTG		75040P405	4920	385240	SH	DEFINED	21	382940
2300									
RADIOSHACK CORP	COM		750438103	5916	255316	SH	DEFINED	01	250451
4865									
RADIOSHACK CORP	COM		750438103	887	38299	SH	OTHER	01	10349
27950									
RADIOSHACK CORP	COM		750438103	3703	159830	SH	DEFINED	05	89430
70400									
RADIOSHACK CORP	COM		750438103	975	42060	SH	DEFINED	08	42060
RADIOSHACK CORP	COM		750438103	3539	152756	SH	DEFINED	21	150426
2330									
RADISYS CORP	COM		750459109	72	4474	SH	DEFINED	01	2599
1875									
RADISYS CORP	COM		750459109	2	125	SH	OTHER	01	
125									
RADISYS CORP	COM		750459109	967	59900	SH	DEFINED	05	59900
RADISYS CORP	COM		750459109	23	1451	SH	DEFINED	08	1451
RADISYS CORP	COM		750459109	215	13300	SH	DEFINED	21	13300
RAE SYS INC	COM		75061P102	1	200	SH	OTHER	01	200
RAE SYS INC	COM		75061P102	35	11325	SH	DEFINED	08	11325
RAILAMERICA INC	COM		750753105	1341	112710	SH	DEFINED	01	95900
16810									
RAILAMERICA INC	COM		750753105	209	17600	SH	DEFINED	05	17600
RAILAMERICA INC	COM		750753105	45	3777	SH	DEFINED	08	3777
RAILAMERICA INC	COM		750753105	6923	581800	SH	DEFINED	21	421900
159900									
RAMBUS INC DEL	COM		750917106	40	3000	SH	DEFINED	01	3000
RAMBUS INC DEL	COM		750917106	15	1100	SH	OTHER	01	1100
RAMBUS INC DEL	COM		750917106	340	25400	SH	DEFINED	05	25400
RAMBUS INC DEL	COM		750917106	174	13000	SH	DEFINED	08	13000
RAMBUS INC DEL	COM		750917106	1338	100000	SH	DEFINED	08	100000
RALCORP HLDGS INC NEW	COM		751028101	2018	49045	SH	DEFINED	01	42437
6608									
RALCORP HLDGS INC NEW	COM		751028101	20154	489757	SH	OTHER	01	
489757									
RALCORP HLDGS INC NEW	COM		751028101	4233	102875	SH	DEFINED	05	102875
RALCORP HLDGS INC NEW	COM		751028101	221	5359	SH	DEFINED	08	5359
RALCORP HLDGS INC NEW	COM		751028101	811	19700	SH	DEFINED	21	19700
RAMCO-GERSHENSON PPTYS TR	COM SH BEN I		751452202	322	11000	SH	DEFINED	05	11000
RAMCO-GERSHENSON PPTYS TR	COM SH BEN I		751452202	35	1190	SH	DEFINED	08	1190
RANGE RES CORP	COM		75281A109	126	4700	SH	DEFINED	01	4700

RANGE RES CORP	COM	75281A109	81	3000	SH	OTHER	01	3000	
RANGE RES CORP	COM	75281A109	169	6265	SH	DEFINED	08	6265	
RANGE RES CORP	COM	75281A109	6681	248350	SH	DEFINED	21	248350	
RARE HOSPITALITY INTL INC 8750 19660	COM	753820109	1283	42102	SH	DEFINED	01	13692	
RARE HOSPITALITY INTL INC 12600	COM	753820109	384	12600	SH	OTHER	01		
RARE HOSPITALITY INTL INC	COM	753820109	11049	362624	SH	DEFINED	05	362624	
RARE HOSPITALITY INTL INC	COM	753820109	55	1800	SH	DEFINED	08	1800	
RARE HOSPITALITY INTL INC	COM	753820109	50	1640	SH	DEFINED	20	1640	
RARE HOSPITALITY INTL INC	COM	753820109	7723	253455	SH	DEFINED	21	253455	
RAVEN INDS INC 1200	COM	754212108	28	1200	SH	OTHER	01		
RAVEN INDS INC	COM	754212108	133	5700	SH	DEFINED	08	5700	
RAVEN INDS INC	COM	754212108	1967	83990	SH	DEFINED	21	83990	
RAYMOND JAMES FINANCIAL INC 13056	COM	754730109	1863	65963	SH	DEFINED	01	52907	
RAYMOND JAMES FINANCIAL INC 800	COM	754730109	41	1447	SH	OTHER	01	647	
RAYMOND JAMES FINANCIAL INC	COM	754730109	4147	146793	SH	DEFINED	05	146793	
RAYMOND JAMES FINANCIAL INC	COM	754730109	593	20978	SH	DEFINED	08	20978	
RAYONIER INC 4941	COM	754907103	2778	52383	SH	DEFINED	01	47442	
RAYONIER INC 650	COM	754907103	1579	29770	SH	OTHER	01	29120	
RAYONIER INC	COM	754907103	6042	113940	SH	DEFINED	05	113940	
RAYONIER INC	COM	754907103	546	10293	SH	DEFINED	08	10293	
RAYONIER INC	COM	754907103	806	15200	SH	DEFINED	21	15200	
RAYTHEON CO 67765	COM NEW	755111507	22089	564646	SH	DEFINED	01	496881	
RAYTHEON CO 150975	COM NEW	755111507	22231	568287	SH	OTHER	01	417312	
RAYTHEON CO 64400	COM NEW	755111507	11192	286091	SH	DEFINED	05	221691	
RAYTHEON CO	COM NEW	755111507	2521	64432	SH	DEFINED	08	64432	
RAYTHEON CO	COM NEW	755111507	14340	366565	SH	DEFINED	21	366565	
READERS DIGEST ASSN INC 955	COM	755267101	307	18600	SH	DEFINED	01	17645	
READERS DIGEST ASSN INC	COM	755267101	59	3555	SH	OTHER	01	3555	
READERS DIGEST ASSN INC	COM	755267101	3904	236602	SH	DEFINED	05	236602	
READERS DIGEST ASSN INC	COM	755267101	499	30243	SH	DEFINED	08	30243	
READERS DIGEST ASSN INC	COM	755267101	540	32700	SH	DEFINED	17	32700	
READERS DIGEST ASSN INC	COM	755267101	2818	170780	SH	DEFINED	21	170780	
REALNETWORKS INC	COM	75605L104	24	4905	SH	DEFINED	01	4905	
REALNETWORKS INC	COM	75605L104	2	400	SH	DEFINED	05	400	
REALNETWORKS INC	COM	75605L104	57	11523	SH	DEFINED	08	11523	
REALNETWORKS INC	COM	75605L104	248	50000	SH	CALL	DEFINED	08	50000
REALNETWORKS INC 5430	COM	75605L104	100	20150	SH	DEFINED	21	14720	
REALTY INCOME CORP	COM	756109104	275	11000	SH	DEFINED	01	11000	
REALTY INCOME CORP 400	COM	756109104	65	2600	SH	OTHER	01	2200	
REALTY INCOME CORP	COM	756109104	100	4000	SH	DEFINED	08	4000	
RECOM MANAGED SYSTEMS	COM NEW	75623Q200	5696	1573600	SH	DEFINED	08	1573600	
RED HAT INC 22000	COM	756577102	372	28375	SH	DEFINED	01	6375	
RED HAT INC	COM	756577102	291	22250	SH	OTHER	01	22250	
RED HAT INC	COM	756577102	1045	79750	SH	DEFINED	08	79750	
RED ROBIN GOURMET BURGERS IN 169	COM	75689M101	10	169	SH	DEFINED	01		
RED ROBIN GOURMET BURGERS IN 7181	COM	75689M101	449	7250	SH	OTHER	01	69	
RED ROBIN GOURMET BURGERS IN	COM	75689M101	175	2823	SH	DEFINED	08	2823	
REDBACK NETWORKS INC	COM NEW	757209507	13	2004	SH	DEFINED	01	2004	
REDBACK NETWORKS INC	COM NEW	757209507		2	SH	OTHER	01	2	
REDBACK NETWORKS INC	COM NEW	757209507	134	21000	SH	DEFINED	05	21000	
REDBACK NETWORKS INC	COM NEW	757209507	13	2100	SH	DEFINED	08	2100	
REDWOOD TR INC 3000	COM	758075402	155	3000	SH	DEFINED	01		
REDWOOD TR INC 1950	COM	758075402	152	2950	SH	OTHER	01	1000	
REDWOOD TR INC	COM	758075402	769	14900	SH	DEFINED	05	14900	
REDWOOD TR INC	COM	758075402	56	1080	SH	DEFINED	08	1080	
REEBOK INTL LTD 31040	COM	758110100	7226	172739	SH	DEFINED	01	141699	
REEBOK INTL LTD 484	COM	758110100	241	5760	SH	OTHER	01	5276	
REEBOK INTL LTD	COM	758110100	11262	269230	SH	DEFINED	05	269230	
REEBOK INTL LTD	COM	758110100	1548	36996	SH	DEFINED	08	36996	
REEBOK INTL LTD	COM	758110100	837	20000	SH	PUT	DEFINED	08	20000
REEBOK INTL LTD	COM	758110100	10541	251985	SH	DEFINED	21	251985	
REEBOK INTL LTD	DBCV 2.000%	758110AH3	252	241000	PRN	DEFINED	01	241000	
REEBOK INTL LTD	DBCV 2.000%	758110AH3	6246	5963000	PRN	DEFINED	05	5963000	
REED ELSEVIER N V	SPONSORED AD	758204101	655	23489	SH	DEFINED	01	23489	
REED ELSEVIER P L C	SPONSORED AD	758205108	503	13000	SH	DEFINED	01	13000	

REED ELSEVIER P L C 1000	SPONSORED AD	758205108	54	1400	SH	OTHER	01	400	
REGAL BELOIT CORP	COM	758750103	99	3379	SH	DEFINED	01	3379	
REGAL BELOIT CORP 617	COM	758750103	18	617	SH	OTHER	01		
REGAL BELOIT CORP	COM	758750103	2393	82050	SH	DEFINED	05	82050	
REGAL BELOIT CORP	COM	758750103	50	1717	SH	DEFINED	08	1717	
REGAL BELOIT CORP	COM	758750103	563	19300	SH	DEFINED	21	19300	
REGAL BELOIT CORP	NOTE	2.750% 758750AB9	5360	4398000	PRN	DEFINED	08	4398000	
REGAL ENTMT GROUP 115	CL A	758766109	97	5130	SH	DEFINED	01	5015	
REGAL ENTMT GROUP 155	CL A	758766109	4803	254372	SH	DEFINED	05	254217	
REGAL ENTMT GROUP	CL A	758766109	61	3213	SH	DEFINED	08	3213	
REGENCY CTRS CORP 1850	COM	758849103	593	10370	SH	DEFINED	01	8520	
REGENCY CTRS CORP	COM	758849103	606	10600	SH	OTHER	01	10600	
REGENCY CTRS CORP	COM	758849103	8184	143075	SH	DEFINED	05	143075	
REGENCY CTRS CORP	COM	758849103	1060	18532	SH	DEFINED	08	18532	
REGENCY CTRS CORP	COM	758849103	931	16269	SH	DEFINED	17	16269	
REGENCY CTRS CORP	COM	758849103	37055	647810	SH	DEFINED	21	647810	
REGENT COMMUNICATIONS INC DE 27464	COM	758865109	1181	201250	SH	DEFINED	01	173786	
REGENT COMMUNICATIONS INC DE	COM	758865109	118	20100	SH	DEFINED	05	20100	
REGENT COMMUNICATIONS INC DE	COM	758865109	27	4665	SH	DEFINED	08	4665	
REGENT COMMUNICATIONS INC DE 276200	COM	758865109	7055	1201900	SH	DEFINED	21	925700	
REGENERON PHARMACEUTICALS	COM	75886F107	104	12350	SH	DEFINED	01	12350	
REGENERON PHARMACEUTICALS	COM	75886F107	26	3100	SH	OTHER	01	3100	
REGENERON PHARMACEUTICALS	COM	75886F107	1254	149425	SH	DEFINED	05	149425	
REGENERON PHARMACEUTICALS	COM	75886F107	36	4286	SH	DEFINED	08	4286	
REGENERON PHARMACEUTICALS	COM	75886F107	269	32100	SH	DEFINED	21	32100	
REGENERON PHARMACEUTICALS	NOTE	5.500% 75886FAB3	692	800000	PRN	DEFINED	08	800000	
REGENERATION TECH INC DEL	COM	75886N100	965	154230	SH	DEFINED	01	154230	
REGENERATION TECH INC DEL	COM	75886N100	40	6369	SH	DEFINED	08	6369	
REGIS CORP MINN 8175	COM	758932107	2269	58069	SH	DEFINED	01	49894	
REGIS CORP MINN 150	COM	758932107	149	3805	SH	OTHER	01	3655	
REGIS CORP MINN	COM	758932107	6664	170530	SH	DEFINED	05	170530	
REGIS CORP MINN	COM	758932107	458	11718	SH	DEFINED	08	11718	
REGIS CORP MINN 54400	COM	758932107	9743	249300	SH	DEFINED	21	194900	
REGIONAL BK HOLDERS TR	DEPOSITRY RC	75902E100	197609	1472937	SH	DEFINED	08	1472937	
REGIONAL BK HOLDERS TR	DEPOSITRY RC	75902E100	19453	145000	SH	PUT	DEFINED	08	145000
REHABCARE GROUP INC 12300	COM	759148109	567	21200	SH	DEFINED	01	8900	
REHABCARE GROUP INC 2281	COM	759148109	61	2281	SH	OTHER	01		
REHABCARE GROUP INC	COM	759148109	1680	62850	SH	DEFINED	05	62850	
REHABCARE GROUP INC	COM	759148109	128	4805	SH	DEFINED	08	4805	
REHABCARE GROUP INC	COM	759148109	3665	137120	SH	DEFINED	21	137120	
REGIONS FINANCIAL CORP NEW 59043	COM	7591EP100	98196	2898344	SH	DEFINED	01	2839301	
REGIONS FINANCIAL CORP NEW 30244	COM	7591EP100	4202	124035	SH	OTHER	01	93791	
REGIONS FINANCIAL CORP NEW	COM	7591EP100	6474	191080	SH	DEFINED	05	191080	
REGIONS FINANCIAL CORP NEW	COM	7591EP100	1825	53861	SH	DEFINED	08	53861	
REGIONS FINANCIAL CORP NEW	COM	7591EP100	2149	63427	SH	DEFINED	21	63427	
REINSURANCE GROUP AMER INC	COM	759351109	11	230	SH	DEFINED	01	230	
REINSURANCE GROUP AMER INC	COM	759351109	42	900	SH	OTHER	01	900	
REINSURANCE GROUP AMER INC	COM	759351109	5	100	SH	DEFINED	05	100	
REINSURANCE GROUP AMER INC	COM	759351109	1137	24445	SH	DEFINED	17	24445	
REINSURANCE GROUP AMER INC	COM	759351109	7	140	SH	DEFINED	21	140	
REINSURANCE GROUP AMER INC	PF D TR INC E	759351307	48	800	SH	DEFINED	01	800	
REINSURANCE GROUP AMER INC	PF D TR INC E	759351307	3930	66000	SH	DEFINED	05	66000	
RELIANCE STEEL & ALUMINUM CO 17470 7800	COM	759509102	3657	98653	SH	DEFINED	01	73383	
RELIANCE STEEL & ALUMINUM CO 2100	COM	759509102	78	2100	SH	OTHER	01		
RELIANCE STEEL & ALUMINUM CO	COM	759509102	5098	137525	SH	DEFINED	05	137525	
RELIANCE STEEL & ALUMINUM CO	COM	759509102	148	3981	SH	DEFINED	08	3981	
RELIANCE STEEL & ALUMINUM CO 83200	COM	759509102	13102	353445	SH	DEFINED	21	270245	
RELIANT ENERGY INC 1864	COM	75952B105	737	59499	SH	DEFINED	01	57635	
RELIANT ENERGY INC 6199	COM	75952B105	497	40105	SH	OTHER	01	33906	
RELIANT ENERGY INC	COM	75952B105	3073	248251	SH	DEFINED	05	248251	
RELIANT ENERGY INC	COM	75952B105	1103	89100	SH	DEFINED	08	89100	
RELIANT ENERGY INC	COM	75952B105	10551	852240	SH	DEFINED	21	852240	
RELIANT ENERGY INC	NOTE	5.000% 75952BAD7	1479	1000000	PRN	DEFINED	05	1000000	
REMEDYTEMP INC 5800	CL A	759549108	585	66140	SH	DEFINED	01	60340	
REMEDYTEMP INC	CL A	759549108	1976	223310	SH	DEFINED	21	142810	

80500								
REMINGTON OIL & GAS CORP 30090	COM	759594302	1679	47035	SH	DEFINED	01	16945
REMINGTON OIL & GAS CORP 25	COM	759594302	1	25	SH	OTHER	01	
REMINGTON OIL & GAS CORP	COM	759594302	11522	322732	SH	DEFINED	05	322732
REMINGTON OIL & GAS CORP	COM	759594302	46	1276	SH	DEFINED	08	1276
REMINGTON OIL & GAS CORP	COM	759594302	610	17100	SH	DEFINED	21	17100
RENASANT CORP	COM	75970E107	243	7900	SH	DEFINED	05	7900
RENASANT CORP	COM	75970E107	30	983	SH	DEFINED	08	983
RENOVIS INC	COM	759885106	487	31900	SH	DEFINED	01	31900
RENOVIS INC	COM	759885106	122	7972	SH	OTHER	01	7972
RENOVIS INC	COM	759885106	16	1079	SH	DEFINED	08	1079
RENOVIS INC	COM	759885106	5403	353800	SH	CALL	DEFINED	353800
RENOVIS INC	COM	759885106	229	15000	SH	PUT	DEFINED	15000
RENOVIS INC	COM	759885106	274	17937	SH	DEFINED	17	17937
RENOVIS INC	COM	759885106	502	32900	SH	DEFINED	21	31200
1700								
RENAL CARE GROUP INC 9822	COM	759930100	873	18947	SH	DEFINED	01	9125
RENAL CARE GROUP INC 696	COM	759930100	265	5753	SH	OTHER	01	5057
RENAL CARE GROUP INC	COM	759930100	7114	154319	SH	DEFINED	05	154319
RENAL CARE GROUP INC	COM	759930100	636	13790	SH	DEFINED	08	13790
RENAL CARE GROUP INC	COM	759930100	80	1730	SH	DEFINED	21	1730
RENT A CTR INC NEW 13574	COM	76009N100	2184	93775	SH	DEFINED	01	80201
RENT A CTR INC NEW 328	COM	76009N100	103	4435	SH	OTHER	01	4107
RENT A CTR INC NEW	COM	76009N100	3677	157865	SH	DEFINED	05	157865
RENT A CTR INC NEW	COM	76009N100	419	17979	SH	DEFINED	08	17979
RENT A CTR INC NEW 106450	COM	76009N100	12303	528243	SH	DEFINED	21	421793
RENT WAY INC	COM	76009U104	93	9500	SH	DEFINED	05	9500
RENT WAY INC	COM	76009U104	181	18370	SH	DEFINED	08	18370
RENTECH INC	COM	760112102	13	10000	SH	DEFINED	01	10000
REPUBLIC BANCORP INC 11010 5410	COM	760282103	1484	99102	SH	DEFINED	01	82682
REPUBLIC BANCORP INC 2990	COM	760282103	45	2990	SH	OTHER	01	
REPUBLIC BANCORP INC	COM	760282103	3552	237255	SH	DEFINED	05	237255
REPUBLIC BANCORP INC	COM	760282103	133	8862	SH	DEFINED	08	8862
REPUBLIC BANCORP INC 74621	COM	760282103	4963	331542	SH	DEFINED	21	256921
REPUBLIC SVCS INC 17650	COM	760759100	4457	123760	SH	DEFINED	01	106110
REPUBLIC SVCS INC 3825	COM	760759100	230	6375	SH	OTHER	01	2550
REPUBLIC SVCS INC	COM	760759100	10436	289810	SH	DEFINED	05	289810
REPUBLIC SVCS INC	COM	760759100	1242	34481	SH	DEFINED	08	34481
REPUBLIC SVCS INC	COM	760759100	10063	279460	SH	DEFINED	21	279460
RES-CARE INC 51328	COM	760943100	7603	560669	SH	DEFINED	01	509341
RES-CARE INC	COM	760943100	53	3894	SH	OTHER	01	3894
RES-CARE INC	COM	760943100	207	15300	SH	DEFINED	05	15300
RES-CARE INC	COM	760943100	97	7148	SH	DEFINED	08	7148
RES-CARE INC 737750	COM	760943100	29622	2184484	SH	DEFINED	21	1446734
RESEARCH IN MOTION LTD 2640	COM	760975102	195	2640	SH	DEFINED	01	
RESEARCH IN MOTION LTD 300 3680	COM	760975102	497	6740	SH	OTHER	01	2760
RESEARCH IN MOTION LTD	COM	760975102	1316	17832	SH	DEFINED	17	17832
RESTORATION HARDWARE INC DEL	COM	760981100	63	7757	SH	DEFINED	08	7757
RESTORATION HARDWARE INC DEL	COM	760981100	1632	200000	SH	DEFINED	21	200000
RESMED INC 2830 6110	COM	761152107	1158	17552	SH	DEFINED	01	8612
RESMED INC 1395	COM	761152107	92	1395	SH	OTHER	01	
RESMED INC	COM	761152107	6079	92125	SH	DEFINED	05	92125
RESMED INC	COM	761152107	94	1426	SH	DEFINED	08	1426
RESMED INC	COM	761152107	73	1110	SH	DEFINED	20	1110
RESMED INC	COM	761152107	12432	188385	SH	DEFINED	21	188385
RESOURCE AMERICA INC	CL A	761195205	68	1756	SH	DEFINED	01	1756
RESOURCE AMERICA INC	CL A	761195205	324	8400	SH	DEFINED	05	8400
RESOURCE AMERICA INC	CL A	761195205	35	910	SH	DEFINED	08	910
RESOURCES CONNECTION INC 520 7340	COM	76122Q105	361	15550	SH	DEFINED	01	7690
RESOURCES CONNECTION INC 580	COM	76122Q105	13	580	SH	OTHER	01	
RESOURCES CONNECTION INC	COM	76122Q105	6463	278230	SH	DEFINED	05	278230
RESOURCES CONNECTION INC	COM	76122Q105	114	4911	SH	DEFINED	08	4911
RESOURCES CONNECTION INC	COM	76122Q105	35	1500	SH	DEFINED	20	1500
RESOURCES CONNECTION INC	COM	76122Q105	5919	254813	SH	DEFINED	21	254813
RESPIRONICS INC	COM	761230101	1947	53912	SH	DEFINED	01	30744

22568	600								
RESPIRONICS INC		COM	761230101	251	6950	SH	OTHER	01	
6950									
RESPIRONICS INC		COM	761230101	24617	681722	SH	DEFINED	05	681722
RESPIRONICS INC		COM	761230101	96	2650	SH	DEFINED	08	2650
RESPIRONICS INC		COM	761230101	3480	96379	SH	DEFINED	21	96379
RETAIL HOLDERS TR		DEP RCPT	76127U101	48	500	SH	DEFINED	01	500
RETAIL HOLDERS TR		DEP RCPT	76127U101	194285	2029086	SH	DEFINED	08	2029086
RETAIL HOLDERS TR		DEP RCPT	76127U101	16278	170000	SH	CALL	DEFINED	08
RETAIL HOLDERS TR		DEP RCPT	76127U101	87420	913000	SH	PUT	DEFINED	08
RETAIL VENTURES INC		COM	76128Y102	173	12700	SH	DEFINED	05	12700
RETAIL VENTURES INC		COM	76128Y102	11	800	SH	DEFINED	08	800
REUTERS GROUP PLC		SPONSORED AD	76132M102	1519	35826	SH	DEFINED	01	35826
REUTERS GROUP PLC		SPONSORED AD	76132M102	2229	52549	SH	OTHER	01	30249
22300									
REUTERS GROUP PLC		SPONSORED AD	76132M102	4241	100000	SH	DEFINED	08	100000
REVLON INC		CL A	761525500		100	SH	DEFINED	01	100
REVLON INC		CL A	761525500	8	2500	SH	OTHER	01	
2500									
REVLON INC		CL A	761525500	338	110200	SH	DEFINED	05	110200
REVLON INC		CL A	761525500	24	7800	SH	DEFINED	08	7800
REWARDS NETWORK INC		COM	761557107	13	2425	SH	DEFINED	01	2425
REWARDS NETWORK INC		COM	761557107	295	54600	SH	DEFINED	05	54600
REWARDS NETWORK INC		COM	761557107	57	10521	SH	DEFINED	08	10521
REWARDS NETWORK INC		COM	761557107	77	14200	SH	DEFINED	21	14200
REYNOLDS & REYNOLDS CO		CL A	761695105	265	9800	SH	DEFINED	01	9235
565									
REYNOLDS & REYNOLDS CO		CL A	761695105	227	8408	SH	OTHER	01	565
7843									
REYNOLDS & REYNOLDS CO		CL A	761695105	3468	128319	SH	DEFINED	05	128319
REYNOLDS & REYNOLDS CO		CL A	761695105	406	15002	SH	DEFINED	08	15002
REYNOLDS AMERICAN INC		COM	761713106	371783	4718064	SH	DEFINED	01	4711813
6251									
REYNOLDS AMERICAN INC		COM	761713106	1737	22047	SH	OTHER	01	5418
16629									
REYNOLDS AMERICAN INC		COM	761713106	17059	216483	SH	DEFINED	05	93833
122650									
REYNOLDS AMERICAN INC		COM	761713106	3536	44876	SH	DEFINED	08	44876
REYNOLDS AMERICAN INC		COM	761713106	9109	115600	SH	CALL	DEFINED	08
REYNOLDS AMERICAN INC		COM	761713106	3239	41100	SH	PUT	DEFINED	08
REYNOLDS AMERICAN INC		COM	761713106	9629	122200	SH	CALL	DEFINED	17
REYNOLDS AMERICAN INC		COM	761713106	4385	55650	SH	DEFINED	21	55300
350									
RIGEL PHARMACEUTICALS INC		COM NEW	766559603	119	5950	SH	DEFINED	01	
5950									
RIGEL PHARMACEUTICALS INC		COM NEW	766559603	21	1048	SH	OTHER	01	
548	500								
RIGEL PHARMACEUTICALS INC		COM NEW	766559603	73	3668	SH	DEFINED	08	3668
RIGEL PHARMACEUTICALS INC		COM NEW	766559603	27	1371	SH	DEFINED	20	1371
RIGEL PHARMACEUTICALS INC		COM NEW	766559603	3617	181555	SH	DEFINED	21	181555
RIGHTNOW TECHNOLOGIES INC		COM	76657R106	291	24200	SH	OTHER	01	
24200									
RIGHTNOW TECHNOLOGIES INC		COM	76657R106	14	1200	SH	DEFINED	08	1200
RIMAGE CORP		COM	766721104	438	20650	SH	DEFINED	01	18350
2300									
RIMAGE CORP		COM	766721104	78	3693	SH	DEFINED	08	3693
RIMAGE CORP		COM	766721104	4278	201500	SH	DEFINED	21	169500
32000									
RIO TINTO PLC		SPONSORED AD	767204100	47083	386181	SH	DEFINED	01	361090
25091									
RIO TINTO PLC		SPONSORED AD	767204100	12808	105051	SH	OTHER	01	103982
1069									
RITA MED SYS INC DEL		COM	76774E103	1367	432469	SH	DEFINED		432469
RITE AID CORP		COM	767754104	546	130682	SH	DEFINED	01	105102
25580									
RITE AID CORP		COM	767754104	141	33700	SH	OTHER	01	29500
4200									
RITE AID CORP		COM	767754104	16	3800	SH	DEFINED	05	3800
RITE AID CORP		COM	767754104	13	3026	SH	DEFINED	08	3026
RITE AID CORP		COM	767754104	22	5280	SH	DEFINED	20	5280
RITE AID CORP		COM	767754104	3440	822930	SH	DEFINED	21	822930
ROANOKE ELEC STL CORP		COM	769841107	55	3300	SH	DEFINED	01	3300
ROANOKE ELEC STL CORP		COM	769841107	139	8400	SH	DEFINED	05	8400
ROANOKE ELEC STL CORP		COM	769841107	11	662	SH	DEFINED	08	662
ROBBINS & MYERS INC		COM	770196103	113	5250	SH	DEFINED	01	5250
ROBBINS & MYERS INC		COM	770196103	54	2500	SH	OTHER	01	2500
ROBBINS & MYERS INC		COM	770196103	902	41950	SH	DEFINED	05	41950
ROBBINS & MYERS INC		COM	770196103	51	2362	SH	DEFINED	08	2362
ROBBINS & MYERS INC		COM	770196103	2746	127651	SH	DEFINED	21	127651
ROBERT HALF INTL INC		COM	770323103	2645	105930	SH	DEFINED	01	96030
4190	5710								
ROBERT HALF INTL INC		COM	770323103	483	19360	SH	OTHER	01	
19360									
ROBERT HALF INTL INC		COM	770323103	2734	109510	SH	DEFINED	05	109510
ROBERT HALF INTL INC		COM	770323103	884	35388	SH	DEFINED	08	35388

ROBERT HALF INTL INC	COM		770323103	10100	404490	SH	DEFINED	21	404490
ROCK-TENN CO	CL A		772739207	176	13875	SH	DEFINED	01	13875
ROCK-TENN CO	CL A		772739207	8	600	SH	OTHER	01	
600									
ROCK-TENN CO	CL A		772739207	1362	107650	SH	DEFINED	05	107650
ROCK-TENN CO	CL A		772739207	19	1500	SH	DEFINED	08	1500
ROCK-TENN CO	CL A		772739207	282	22300	SH	DEFINED	21	22300
ROCKWELL AUTOMATION INC	COM		773903109	10078	206900	SH	DEFINED	01	203145
3755									
ROCKWELL AUTOMATION INC	COM		773903109	3371	69209	SH	OTHER	01	45904
23305									
ROCKWELL AUTOMATION INC	COM		773903109	8139	167098	SH	DEFINED	05	91998
75100									
ROCKWELL AUTOMATION INC	COM		773903109	1086	22288	SH	DEFINED	08	22288
ROCKWELL AUTOMATION INC	COM		773903109	1344	27600	SH	DEFINED	20	27600
ROCKWELL AUTOMATION INC	COM		773903109	34278	703719	SH	DEFINED	21	686419
17300									
ROCKWELL COLLINS INC	COM		774341101	3879	81363	SH	DEFINED	01	73858
7505									
ROCKWELL COLLINS INC	COM		774341101	2446	51297	SH	OTHER	01	29482
21815									
ROCKWELL COLLINS INC	COM		774341101	6596	138330	SH	DEFINED	05	138330
ROCKWELL COLLINS INC	COM		774341101	1012	21222	SH	DEFINED	08	21222
ROCKWELL COLLINS INC	COM		774341101	22	470	SH	DEFINED	20	470
ROCKWELL COLLINS INC	COM		774341101	6230	130653	SH	DEFINED	21	130653
ROCKY SHOES & BOOTS INC	COM		774830103	848	27150	SH	DEFINED	01	24471
2679									
ROCKY SHOES & BOOTS INC	COM		774830103	5328	170500	SH	DEFINED	21	142800
27700									
ROFIN SINAR TECHNOLOGIES INC	COM		775043102	8	250	SH	DEFINED	01	250
ROFIN SINAR TECHNOLOGIES INC	COM		775043102	377	11500	SH	DEFINED	05	11500
ROFIN SINAR TECHNOLOGIES INC	COM		775043102	26	793	SH	DEFINED	08	793
ROGERS COMMUNICATIONS INC	CL B		775109200	311	9450	SH	DEFINED	01	
9450									
ROGERS CORP	COM		775133101	1826	45035	SH	DEFINED	01	40331
4704									
ROGERS CORP	COM		775133101	133	3290	SH	OTHER	01	3240
50									
ROGERS CORP	COM		775133101	1700	41925	SH	DEFINED	05	41925
ROGERS CORP	COM		775133101	97	2400	SH	DEFINED	08	2400
ROGERS CORP	COM		775133101	6675	164615	SH	DEFINED	21	109519
55096									
ROHM & HAAS CO	COM		775371107	6005	129595	SH	DEFINED	01	124070
5525									
ROHM & HAAS CO	COM		775371107	2064	44533	SH	OTHER	01	35598
8935									
ROHM & HAAS CO	COM		775371107	45087	972956	SH	DEFINED	05	972381
575									
ROHM & HAAS CO	COM		775371107	1969	42494	SH	DEFINED	08	42494
ROHM & HAAS CO	COM		775371107	21292	459481	SH	DEFINED	21	459481
ROLLINS INC	COM		775711104	387	19287	SH	DEFINED	01	18812
475									
ROLLINS INC	COM		775711104	27	1360	SH	OTHER	01	1060
300									
ROLLINS INC	COM		775711104	2046	102117	SH	DEFINED	05	102117
ROLLINS INC	COM		775711104	219	10933	SH	DEFINED	08	10933
ROPER INDS INC NEW	COM		776696106	1186	16612	SH	DEFINED	01	13107
2180 1325									
ROPER INDS INC NEW	COM		776696106	348	4870	SH	OTHER	01	
4870									
ROPER INDS INC NEW	COM		776696106	8165	114400	SH	DEFINED	05	114400
ROPER INDS INC NEW	COM		776696106	92	1294	SH	DEFINED	08	1294
ROPER INDS INC NEW	COM		776696106	949	13290	SH	DEFINED	20	13290
ROPER INDS INC NEW	COM		776696106	4902	68690	SH	DEFINED	21	62090
6600									
ROPER INDS INC NEW	NOTE	1.481%	776696AA4	39	76000	PRN	DEFINED	01	51000
25000									
ROPER INDS INC NEW	NOTE	1.481%	776696AA4	13	25000	PRN	OTHER	01	25000
ROPER INDS INC NEW	NOTE	1.481%	776696AA4	5606	10860000	PRN	DEFINED	05	10860000
ROSS STORES INC	COM		778296103	688	23805	SH	DEFINED	01	22380
1425									
ROSS STORES INC	COM		778296103	66	2300	SH	OTHER	01	1425
875									
ROSS STORES INC	COM		778296103	9669	334453	SH	DEFINED	05	334453
ROSS STORES INC	COM		778296103	857	29658	SH	DEFINED	08	29658
ROSS STORES INC	COM		778296103	289	10000	SH	CALL	DEFINED	08
ROSS STORES INC	COM		778296103	289	10000	SH	PUT	DEFINED	08
ROSS STORES INC	COM		778296103	289	10000	SH	DEFINED	08	10000
ROWAN COS INC	COM		779382100	433	14570	SH	DEFINED	01	11800
2770									
ROWAN COS INC	COM		779382100	129	4327	SH	OTHER	01	3517
810									
ROWAN COS INC	COM		779382100	1316	44310	SH	DEFINED	05	44310
ROWAN COS INC	COM		779382100	619	20824	SH	DEFINED	08	20824
ROWAN COS INC	COM		779382100	441	14840	SH	DEFINED	21	14840
ROYAL BK CDA MONTREAL QUE	COM		780087102	1710	27604	SH	DEFINED	01	27604

ROYAL BK CDA MONTREAL QUE 8284	COM	780087102	769	12419 SH	OTHER	01	4135	
ROYAL BK SCOTLAND GROUP PLC	SP ADR PREF	780097705	163	6150 SH	DEFINED	01	6150	
ROYAL BK SCOTLAND GROUP PLC 7478	SP ADR PREF	780097705	214	8078 SH	OTHER	01	600	
ROYAL DUTCH PETE CO 101304	NY REG EUR .	780257804	93057	1433845 SH	DEFINED	01	1332541	
ROYAL DUTCH PETE CO 389694	NY REG EUR .	780257804	87577	1349414 SH	OTHER	01	959720	
ROYAL DUTCH PETE CO 110	NY REG EUR .	780257804	11999	184887 SH	DEFINED	05	184777	
ROYAL DUTCH PETE CO	NY REG EUR .	780257804	2485	38294 SH	DEFINED	08	38294	
ROYAL DUTCH PETE CO	NY REG EUR .	780257804	1571	24200 SH	CALL	DEFINED	08	24200
ROYAL DUTCH PETE CO	NY REG EUR .	780257804	1	10 SH	DEFINED	17	10	
ROYAL DUTCH PETE CO 450	NY REG EUR .	780257804	17416	268349 SH	DEFINED	21	267899	
ROYCE VALUE TR INC	COM	780910105	283	14976 SH	DEFINED	01	14976	
ROYCE VALUE TR INC	COM	780910105	46	2432 SH	OTHER	01	2432	
RUBY TUESDAY INC 14688	COM	781182100	799	30847 SH	DEFINED	01	16159	
RUBY TUESDAY INC 200	COM	781182100	414	15978 SH	OTHER	01	15778	
RUBY TUESDAY INC	COM	781182100	3783	146065 SH	DEFINED	05	146065	
RUBY TUESDAY INC	COM	781182100	384	14829 SH	DEFINED	08	14829	
RUBY TUESDAY INC 70900	COM	781182100	7791	300800 SH	DEFINED	21	229900	
RUDDICK CORP 430	COM	781258108	2552	99969 SH	DEFINED	01	99539	
RUDDICK CORP	COM	781258108	72	2830 SH	OTHER	01	2830	
RUDDICK CORP	COM	781258108	3239	126863 SH	DEFINED	05	126863	
RUDDICK CORP	COM	781258108	320	12547 SH	DEFINED	08	12547	
RUDOLPH TECHNOLOGIES INC 5500	COM	781270103	129	8988 SH	DEFINED	01	3488	
RUDOLPH TECHNOLOGIES INC 25	COM	781270103		25 SH	OTHER	01		
RUDOLPH TECHNOLOGIES INC	COM	781270103	704	49150 SH	DEFINED	05	49150	
RUDOLPH TECHNOLOGIES INC	COM	781270103	14	958 SH	DEFINED	08	958	
RUDOLPH TECHNOLOGIES INC	COM	781270103	145	10100 SH	DEFINED	21	10100	
RURAL / METRO CORP	COM	781748108	89	10300 SH	DEFINED	01	10300	
RURAL / METRO CORP	COM	781748108	26	3000 SH	DEFINED	08	3000	
RUSH ENTERPRISES INC 9574	CL A	781846209	1284	95850 SH	DEFINED	01	86276	
RUSH ENTERPRISES INC	CL A	781846209	13	1000 SH	DEFINED	08	1000	
RUSH ENTERPRISES INC 112400	CL A	781846209	3965	295900 SH	DEFINED	21	183500	
RUSH ENTERPRISES INC	CL B	781846308	81	6025 SH	DEFINED	08	6025	
RUSH ENTERPRISES INC	CL B	781846308	2682	200000 SH	DEFINED	21	200000	
RUSS BERRIE & CO	COM	782233100	39	3025 SH	DEFINED	01	3025	
RUSS BERRIE & CO	COM	782233100	666	52025 SH	DEFINED	05	52025	
RUSS BERRIE & CO	COM	782233100	41	3222 SH	DEFINED	08	3222	
RUSS BERRIE & CO	COM	782233100	143	11200 SH	DEFINED	21	11200	
RUSSELL CORP 1000	COM	782352108	155	7600 SH	DEFINED	01	6600	
RUSSELL CORP 50	COM	782352108	73	3550 SH	OTHER	01	3500	
RUSSELL CORP	COM	782352108	2222	108650 SH	DEFINED	05	108650	
RUSSELL CORP	COM	782352108	101	4940 SH	DEFINED	08	4940	
RUSSELL CORP	COM	782352108	4510	220560 SH	DEFINED	21	220560	
RYANAIR HLDGS PLC 56327	SPONSORED AD	783513104	4256	94919 SH	DEFINED	01	38592	
RYANS RESTAURANT GROUP INC 4300 38159	COM	783520109	3182	227156 SH	DEFINED	01	184697	
RYANS RESTAURANT GROUP INC 15150	COM	783520109	212	15150 SH	OTHER	01		
RYANS RESTAURANT GROUP INC	COM	783520109	2160	154200 SH	DEFINED	05	154200	
RYANS RESTAURANT GROUP INC	COM	783520109	65	4621 SH	DEFINED	08	4621	
RYANS RESTAURANT GROUP INC 212365	COM	783520109	10122	722515 SH	DEFINED	21	510150	
RYDER SYS INC 310	COM	783549108	512	13985 SH	DEFINED	01	13675	
RYDER SYS INC 600	COM	783549108	87	2375 SH	OTHER	01	1775	
RYDER SYS INC 15000	COM	783549108	1700	46438 SH	DEFINED	05	31438	
RYDER SYS INC	COM	783549108	1230	33603 SH	DEFINED	08	33603	
RYDER SYS INC	COM	783549108	4023	109924 SH	DEFINED	21	109924	
RYERSON TULL INC NEW	COM	78375P107	284	19875 SH	DEFINED	01	19875	
RYERSON TULL INC NEW	COM	78375P107	9	620 SH	OTHER	01	620	
RYERSON TULL INC NEW	COM	78375P107	1193	83570 SH	DEFINED	05	83570	
RYERSON TULL INC NEW	COM	78375P107	99	6906 SH	DEFINED	08	6906	
RYERSON TULL INC NEW	COM	78375P107	238	16700 SH	DEFINED	21	16700	
RYERSON TULL INC NEW	NOTE 3.500%	78375PAD9	5060	5500000 PRN	DEFINED	08	5500000	
RYLAND GROUP INC 4405	COM	783764103	14950	197047 SH	DEFINED	01	192642	
RYLAND GROUP INC	COM	783764103	172	2264 SH	OTHER	01	1920	

344								
RYLAND GROUP INC	COM	783764103	17292	227920	SH	DEFINED 05		227920
RYLAND GROUP INC	COM	783764103	4734	62401	SH	DEFINED 08		62401
S & T BANCORP INC	COM	783859101	2	55	SH	OTHER 01		55
S & T BANCORP INC	COM	783859101	570	15800	SH	DEFINED 05		15800
S & T BANCORP INC	COM	783859101	47	1300	SH	DEFINED 08		1300
SBC COMMUNICATIONS INC 570789	COM	78387G103	436120	18362946	SH	DEFINED 01		17792157
SBC COMMUNICATIONS INC 1743316	COM	78387G103	120344	5067118	SH	OTHER 01		3323802
SBC COMMUNICATIONS INC	COM	78387G103	7719	325000	SH	CALL DEFINED 01		325000
SBC COMMUNICATIONS INC	COM	78387G103	8313	350000	SH	PUT DEFINED 01		350000
SBC COMMUNICATIONS INC 142640	COM	78387G103	112836	4750974	SH	DEFINED 05		4608334
SBC COMMUNICATIONS INC	COM	78387G103	43772	1843043	SH	DEFINED 08		1843043
SBC COMMUNICATIONS INC	COM	78387G103	53200	2240000	SH	CALL DEFINED 08		2240000
SBC COMMUNICATIONS INC	COM	78387G103	63638	2679500	SH	PUT DEFINED 08		2679500
SBC COMMUNICATIONS INC	COM	78387G103	31373	1320964	SH	DEFINED 17		1320964
SBC COMMUNICATIONS INC	COM	78387G103	10450	440000	SH	CALL DEFINED 17		440000
SBC COMMUNICATIONS INC	COM	78387G103	46313	1950000	SH	PUT DEFINED 17		1950000
SBC COMMUNICATIONS INC 2800	COM	78387G103	124503	5242228	SH	DEFINED 21		5239428
SBC COMMUNICATIONS INC	COM	78387G103	179	7518	SH	DEFINED		7518
SBS TECHNOLOGIES INC 4734	COM	78387P103	70	7500	SH	DEFINED 01		2766
SBS TECHNOLOGIES INC 816	COM	78387P103	8	816	SH	OTHER 01		
SBS TECHNOLOGIES INC	COM	78387P103	373	40150	SH	DEFINED 05		40150
SBS TECHNOLOGIES INC	COM	78387P103	42	4517	SH	DEFINED 08		4517
SBS TECHNOLOGIES INC	COM	78387P103	97	10400	SH	DEFINED 21		10400
SBA COMMUNICATIONS CORP 2125	COM	78388J106	183	13592	SH	DEFINED 01		11467
SBA COMMUNICATIONS CORP	COM	78388J106	6540	484478	SH	DEFINED 05		484478
SBA COMMUNICATIONS CORP	COM	78388J106	58	4300	SH	DEFINED 08		4300
SBA COMMUNICATIONS CORP	COM	78388J106	5951	440785	SH	DEFINED 21		440785
SCI SYS INC	NOTE	3.000% 783890AF3	217	231000	PRN	DEFINED 08		231000
SCBT FINANCIAL CORP	COM	78401V102	651	20563	SH	DEFINED 01		20563
SCBT FINANCIAL CORP	COM	78401V102	193	6100	SH	DEFINED 05		6100
SCBT FINANCIAL CORP	COM	78401V102	31	983	SH	DEFINED 08		983
SCP POOL CORP 1796 8274	COM	784028102	1168	33287	SH	DEFINED 01		23217
SCP POOL CORP 5954	COM	784028102	209	5954	SH	OTHER 01		
SCP POOL CORP	COM	784028102	4903	139718	SH	DEFINED 05		139718
SCP POOL CORP	COM	784028102	64	1827	SH	DEFINED 08		1827
SCP POOL CORP	COM	784028102	7992	227770	SH	DEFINED 21		227770
SCPIE HLDGS INC 5000	COM	78402P104	95	8350	SH	DEFINED 01		3350
SCPIE HLDGS INC	COM	78402P104	380	33375	SH	DEFINED 05		33375
SCPIE HLDGS INC	COM	78402P104	75	6600	SH	DEFINED 21		6600
SEI INVESTMENTS CO 4020	COM	784117103	1064	28500	SH	DEFINED 01		24480
SEI INVESTMENTS CO 550	COM	784117103	512	13710	SH	OTHER 01		13160
SEI INVESTMENTS CO	COM	784117103	6693	179199	SH	DEFINED 05		179199
SEI INVESTMENTS CO	COM	784117103	925	24761	SH	DEFINED 08		24761
SFBC INTL INC 2200	COM	784121105	182	4700	SH	DEFINED 01		2500
SFBC INTL INC	COM	784121105	1780	46075	SH	DEFINED 05		46075
SFBC INTL INC	COM	784121105	119	3076	SH	DEFINED 08		3076
SFBC INTL INC	COM	784121105	440	11400	SH	DEFINED 21		11400
SEMCO ENERGY INC	COM	78412D109	994	165900	SH	DEFINED 01		165900
SI INTL INC	COM	78427V102	63	2100	SH	DEFINED 05		2100
SI INTL INC	COM	78427V102	23	777	SH	DEFINED 08		777
SI INTL INC	COM	78427V102	625	20874	SH	DEFINED		20874
SJW CORP	COM	784305104	226	4800	SH	DEFINED 05		4800
SJW CORP	COM	784305104	40	850	SH	DEFINED 08		850
SK TELECOM LTD 625 4400	SPONSORED AD	78440P108	133	6530	SH	OTHER 01		1505
SL GREEN RLTY CORP 555	COM	78440X101	457	7080	SH	DEFINED 01		6525
SL GREEN RLTY CORP	COM	78440X101	5	75	SH	OTHER 01		75
SL GREEN RLTY CORP	COM	78440X101	1825	28300	SH	DEFINED 05		28300
SL GREEN RLTY CORP	COM	78440X101	18251	282960	SH	DEFINED 21		282960
SLM CORP 20983	COM	78442P106	24185	476077	SH	DEFINED 01		455094
SLM CORP 105067	COM	78442P106	12234	240835	SH	OTHER 01		135768
SLM CORP	COM	78442P106	8785	172925	SH	DEFINED 05		172925
SLM CORP	COM	78442P106	2827	55642	SH	DEFINED 08		55642
SLM CORP	COM	78442P106	4211	82900	SH	CALL DEFINED 08		82900
SLM CORP	COM	78442P106	152	3000	SH	PUT DEFINED 08		3000
SLM CORP	COM	78442P106	45	892	SH	DEFINED 13		892
SLM CORP 3279000	COM	78442P106	166573	3279000	SH	OTHER 17		

SAFEWAY INC 5584	COM NEW	786514208	970	42926	SH	OTHER	01	37342
SAFEWAY INC	COM NEW	786514208	4116	182225	SH	DEFINED	05	182225
SAFEWAY INC	COM NEW	786514208	6398	283226	SH	DEFINED	08	283226
SAFEWAY INC	COM NEW	786514208	1130	50000	SH	PUT	DEFINED	08
SAFEWAY INC	COM NEW	786514208	433	19154	SH	DEFINED	17	19154
SAFEWAY INC	COM NEW	786514208	8307	367722	SH	DEFINED	21	367722
ST JOE CO 655	COM	790148100	2764	33902	SH	DEFINED	01	33247
ST JOE CO	COM	790148100	410	5025	SH	OTHER	01	5025
ST JOE CO	COM	790148100	8	100	SH	DEFINED	05	100
ST JOE CO	COM	790148100	1296	15900	SH	DEFINED	08	15900
ST JOE CO	COM	790148100	940	11530	SH	DEFINED	17	11530
ST JOE CO	COM	790148100	9106	111680	SH	DEFINED	21	111680
ST JUDE MED INC 22335	COM	790849103	3229	74040	SH	DEFINED	01	51705
ST JUDE MED INC 11885	COM	790849103	2119	48588	SH	OTHER	01	36703
ST JUDE MED INC	COM	790849103	6405	146875	SH	DEFINED	05	146875
ST JUDE MED INC	COM	790849103	2042	46835	SH	DEFINED	08	46835
ST JUDE MED INC	COM	790849103	6542	150000	SH	CALL	DEFINED	08
ST JUDE MED INC	COM	790849103	209	4800	SH	DEFINED	17	4800
ST JUDE MED INC	COM	790849103	1077	24700	SH	DEFINED	20	24700
ST JUDE MED INC 20600	COM	790849103	9885	226664	SH	DEFINED	21	206064
ST MARY LD & EXPL CO 13520 2400	COM	792228108	1309	45170	SH	DEFINED	01	29250
ST MARY LD & EXPL CO 2780	COM	792228108	81	2780	SH	OTHER	01	
ST MARY LD & EXPL CO	COM	792228108	5577	192450	SH	DEFINED	05	192450
ST MARY LD & EXPL CO	COM	792228108	119	4100	SH	DEFINED	08	4100
ST MARY LD & EXPL CO	COM	792228108	1104	38100	SH	DEFINED	21	38100
ST PAUL TRAVELERS INC 60338	COM	792860108	14067	355864	SH	DEFINED	01	295526
ST PAUL TRAVELERS INC 100467	COM	792860108	10742	271738	SH	OTHER	01	171271
ST PAUL TRAVELERS INC 598	COM	792860108	32951	833562	SH	DEFINED	05	832964
ST PAUL TRAVELERS INC	COM	792860108	3365	85123	SH	DEFINED	08	85123
ST PAUL TRAVELERS INC	COM	792860108	293	7400	SH	DEFINED	17	7400
ST PAUL TRAVELERS INC 700	COM	792860108	19196	485618	SH	DEFINED	21	484918
SAKS INC 1355	COM	79377W108	418	22009	SH	DEFINED	01	20654
SAKS INC 810	COM	79377W108	33	1755	SH	OTHER	01	945
SAKS INC	COM	79377W108	6024	317530	SH	DEFINED	05	317530
SAKS INC	COM	79377W108	1877	98968	SH	DEFINED	08	98968
SAKS INC	COM	79377W108	190	10000	SH	CALL	DEFINED	08
SAKS INC	COM	79377W108	7259	382670	SH	DEFINED	21	382670
SALOMON BROS HIGH INCOME FD	COM	794907105	102	9444	SH	DEFINED	01	9444
SALOMON BROS HIGH INCOME FD	COM	794907105	11	1000	SH	OTHER	01	1000
SALOMON BR EMRG MKTS INC II. 1474	COM	794910109	94	7060	SH	DEFINED	01	5586
SALOMON BR EMRG MKTS INC II. 6363	COM	794910109	130	9828	SH	OTHER	01	3465
SALIX PHARMACEUTICALS INC 25870	COM	795435106	1181	66860	SH	DEFINED	01	40990
SALIX PHARMACEUTICALS INC 850	COM	795435106	143	8110	SH	OTHER	01	7260
SALIX PHARMACEUTICALS INC	COM	795435106	4418	250147	SH	DEFINED	05	250147
SALIX PHARMACEUTICALS INC	COM	795435106	328	18601	SH	DEFINED	08	18601
SALIX PHARMACEUTICALS INC	COM	795435106	108	6140	SH	DEFINED	20	6140
SALIX PHARMACEUTICALS INC 2000	COM	795435106	13170	745768	SH	DEFINED	21	743768
SALOMON BROTHERS FD INC	COM	795477108	183	14042	SH	DEFINED	01	14042
SALOMON BROTHERS FD INC 5547	COM	795477108	108	8306	SH	OTHER	01	2759
SALOMON BROS 2008 WORLDWIDE 9281	COM	79548R103	105	9281	SH	DEFINED	01	
SALOMON BROS 2008 WORLDWIDE 719	COM	79548R103	275	24200	SH	OTHER	01	23481
SANDERS MORRIS HARRIS GROUP	COM	80000Q104	6	350	SH	DEFINED	01	350
SANDERS MORRIS HARRIS GROUP	COM	80000Q104	134	7800	SH	DEFINED	05	7800
SANDERS MORRIS HARRIS GROUP	COM	80000Q104	65	3808	SH	DEFINED	08	3808
SANDERSON FARMS INC 20200 300	COM	800013104	1196	26325	SH	DEFINED	01	5825
SANDERSON FARMS INC 300	COM	800013104	14	300	SH	OTHER	01	
SANDERSON FARMS INC	COM	800013104	3088	67950	SH	DEFINED	05	67950
SANDERSON FARMS INC	COM	800013104	128	2819	SH	DEFINED	08	2819
SANDERSON FARMS INC	COM	800013104	473	10400	SH	DEFINED	21	10400
SANDISK CORP 10065	COM	80004C101	1458	61450	SH	DEFINED	01	51385
SANDISK CORP	COM	80004C101	155	6545	SH	OTHER	01	5145

1400							
SANDISK CORP	COM	80004C101	9764	411453	SH	DEFINED 05	411453
SANDISK CORP	COM	80004C101	3659	154207	SH	DEFINED 08	154207
SANDISK CORP	COM	80004C101	2076	87500	SH	CALL DEFINED 08	87500
SANDISK CORP	COM	80004C101	10123	426600	SH	PUT DEFINED 08	426600
SANDISK CORP	COM	80004C101	39	1650	SH	DEFINED 20	1650
SANDISK CORP	COM	80004C101	10433	439635	SH	DEFINED 21	438255
1380							
SANDY SPRING BANCORP INC	COM	800363103	111	3156	SH	DEFINED 01	3131
25							
SANDY SPRING BANCORP INC	COM	800363103	254	7259	SH	OTHER 01	7259
SANDY SPRING BANCORP INC	COM	800363103	340	9700	SH	DEFINED 05	9700
SANDY SPRING BANCORP INC	COM	800363103	25	700	SH	DEFINED 08	700
SANFILIPPO JOHN B & SON INC	COM	800422107	138	6000	SH	DEFINED 05	6000
SANFILIPPO JOHN B & SON INC	COM	800422107	88	3800	SH	DEFINED 08	3800
SANMINA SCI CORP	COM	800907107	388	70891	SH	DEFINED 01	50661
20230							
SANMINA SCI CORP	COM	800907107	152	27795	SH	OTHER 01	20730
7065							
SANMINA SCI CORP	COM	800907107	1077	196845	SH	DEFINED 05	196845
SANMINA SCI CORP	COM	800907107	1424	260280	SH	DEFINED 08	260280
SANMINA SCI CORP	COM	800907107	392	71703	SH	DEFINED 21	71703
SANOFI AVENTIS	SPONSORED AD	80105N105	3824	93281	SH	DEFINED 01	67399
25882							
SANOFI AVENTIS	SPONSORED AD	80105N105	303	7400	SH	OTHER 01	6175
1225							
SANOFI AVENTIS	SPONSORED AD	80105N105	22	528	SH	DEFINED 08	528
SAP AKTIENGESELLSCHAFT	SPONSORED AD	803054204	14420	333031	SH	DEFINED 01	327356
5675							
SAP AKTIENGESELLSCHAFT	SPONSORED AD	803054204	731	16885	SH	OTHER 01	11885
5000							
SAP AKTIENGESELLSCHAFT	SPONSORED AD	803054204	8244	190400	SH	DEFINED 05	190400
SAP AKTIENGESELLSCHAFT	SPONSORED AD	803054204	580	13400	SH	DEFINED 08	13400
SAP AKTIENGESELLSCHAFT	SPONSORED AD	803054204	55052	1271420	SH	DEFINED 21	1248110
23310							
SAPIENT CORP	COM	803062108	79	10003	SH	DEFINED 08	10003
SAPPI LTD	SPON ADR NEW	803069202	8	700	SH	DEFINED 01	700
SAPPI LTD	SPON ADR NEW	803069202	40	3738	SH	DEFINED 17	3738
SAPPI LTD	SPON ADR NEW	803069202	1399	129260	SH	DEFINED 21	129260
SARA LEE CORP	COM	803111103	30154	1522160	SH	DEFINED 01	1434158
88002							
SARA LEE CORP	COM	803111103	19735	996226	SH	OTHER 01	705660
290566							
SARA LEE CORP	COM	803111103	279	14100	SH	CALL DEFINED 01	14100
SARA LEE CORP	COM	803111103	23281	1175226	SH	DEFINED 05	899026
276200							
SARA LEE CORP	COM	803111103	2704	136493	SH	DEFINED 08	136493
SARA LEE CORP	COM	803111103	3672	185346	SH	DEFINED 21	185346
SASOL LTD	SPONSORED AD	803866300	39	1457	SH	DEFINED 01	1457
SASOL LTD	SPONSORED AD	803866300	39	1450	SH	OTHER 01	1450
SATYAM COMPUTER SERVICES LTD	ADR	804098101	2	70	SH	DEFINED 01	70
SATYAM COMPUTER SERVICES LTD	ADR	804098101	9	339	SH	OTHER 01	
339							
SATYAM COMPUTER SERVICES LTD	ADR	804098101	2730	105000	SH	DEFINED 08	105000
SATYAM COMPUTER SERVICES LTD	ADR	804098101	10	388	SH	DEFINED 17	388
SAUCONY INC	CL B	804120202	237	10400	SH	DEFINED 17	10400
SAUER-DANFOSS INC	COM	804137107	720	40500	SH	DEFINED 01	37693
2807							
SAUER-DANFOSS INC	COM	804137107	107	6000	SH	DEFINED 05	6000
SAUER-DANFOSS INC	COM	804137107	11	600	SH	DEFINED 08	600
SAUER-DANFOSS INC	COM	804137107	3097	174300	SH	DEFINED 21	125600
48700							
SAUL CTRS INC	COM	804395101	963	26500	SH	DEFINED 01	7200
19300							
SAUL CTRS INC	COM	804395101	189	5200	SH	OTHER 01	
5200							
SAUL CTRS INC	COM	804395101	36	1002	SH	DEFINED 08	1002
SAVANNAH BANCORP INC	COM	804748101	829	26799	SH	DEFINED 01	4340
22459							
SAVANNAH BANCORP INC	COM	804748101	1277	41260	SH	OTHER 01	39635
1625							
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	31	6975	SH	DEFINED 01	6975
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	7	1475	SH	OTHER 01	1475
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	888	201300	SH	DEFINED 05	201300
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	13	3000	SH	DEFINED 08	3000
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	178	40400	SH	DEFINED 21	40400
SAXON CAP INC NEW	COM	80556T106	80	4675	SH	DEFINED 01	
4675							
SAXON CAP INC NEW	COM	80556T106	121	7091	SH	OTHER 01	
471 6620							
SAXON CAP INC NEW	COM	80556T106	647	37900	SH	DEFINED 05	37900
SAXON CAP INC NEW	COM	80556T106	107	6251	SH	DEFINED 08	6251
SAXON CAP INC NEW	COM	80556T106	111	6477	SH	DEFINED 17	6477
SCANA CORP NEW	COM	80589M102	93068	2179057	SH	DEFINED 01	2176962
2095							

SCANA CORP NEW 10061	COM	80589M102	2456	57505 SH	OTHER	01	47444	
SCANA CORP NEW	COM	80589M102	11022	258062 SH	DEFINED	05	258062	
SCANA CORP NEW	COM	80589M102	1185	27739 SH	DEFINED	08	27739	
SCANA CORP NEW 64600	COM	80589M102	2759	64600 SH	OTHER	17		
SCANA CORP NEW	COM	80589M102	1068	25000 SH	DEFINED	21	25000	
SCANSOURCE INC	COM	806037107	5526	128698 SH	DEFINED	01	128698	
SCANSOURCE INC	COM	806037107	1407	32775 SH	DEFINED	05	32775	
SCANSOURCE INC	COM	806037107	52	1200 SH	DEFINED	08	1200	
SCANSOURCE INC	COM	806037107	361	8400 SH	DEFINED	21	8400	
SCANSOFT INC 6746	COM	80603P107	429	113925 SH	DEFINED	01	107179	
SCANSOFT INC	COM	80603P107	84	22412 SH	OTHER	01	22412	
SCANSOFT INC	COM	80603P107	318	84291 SH	DEFINED	05	84291	
SCANSOFT INC	COM	80603P107	16	4200 SH	DEFINED	08	4200	
SCANSOFT INC 4500	COM	80603P107	1156	306704 SH	DEFINED	21	302204	
SCANSOFT INC	COM	80603P107	3916	1038855 SH	DEFINED		1038855	
SCHEIN HENRY INC 830	COM	806407102	1052	25333 SH	DEFINED	01	24503	
SCHEIN HENRY INC 550	COM	806407102	57	1380 SH	OTHER	01	830	
SCHEIN HENRY INC	COM	806407102	8178	196970 SH	DEFINED	05	196970	
SCHEIN HENRY INC	COM	806407102	772	18587 SH	DEFINED	08	18587	
SCHEIN HENRY INC	COM	806407102	947	22800 SH	DEFINED	20	22800	
SCHEIN HENRY INC 11700	COM	806407102	13428	323410 SH	DEFINED	21	311710	
SCHERING A G 3060	SPONSORED AD	806585204	7486	121350 SH	DEFINED	01	118290	
SCHERING A G	SPONSORED AD	806585204	48	775 SH	OTHER	01	775	
SCHERING A G	SPONSORED AD	806585204	7396	119890 SH	DEFINED	05	119890	
SCHERING PLOUGH CORP 120572	COM	806605101	36487	1914321 SH	DEFINED	01	1793749	
SCHERING PLOUGH CORP 382472	COM	806605101	28915	1517072 SH	OTHER	01	1134600	
SCHERING PLOUGH CORP	COM	806605101	11474	601993 SH	DEFINED	05	601993	
SCHERING PLOUGH CORP	COM	806605101	12867	675097 SH	DEFINED	08	675097	
SCHERING PLOUGH CORP	COM	806605101	7	350 SH	OTHER	13	350	
SCHERING PLOUGH CORP	COM	806605101	712	37361 SH	DEFINED	17	37361	
SCHERING PLOUGH CORP 2585	COM	806605101	20216	1060642 SH	DEFINED	21	1058057	
SCHERING PLOUGH CORP	PFD CONV MAN	806605606	15270	299535 SH	DEFINED	01	299535	
SCHERING PLOUGH CORP 200	PFD CONV MAN	806605606	20	400 SH	OTHER	01	200	
SCHERING PLOUGH CORP	PFD CONV MAN	806605606	13645	267650 SH	DEFINED	05	267650	
SCHLUMBERGER LTD 93668	COM	806857108	102617	1351290 SH	DEFINED	01	1257622	
SCHLUMBERGER LTD 182122	COM	806857108	58575	771334 SH	OTHER	01	589212	
SCHLUMBERGER LTD	COM	806857108	18985	250000 SH	CALL	DEFINED	01	250000
SCHLUMBERGER LTD	COM	806857108	49180	647611 SH	DEFINED	05	647611	
SCHLUMBERGER LTD	COM	806857108	5196	68420 SH	DEFINED	08	68420	
SCHLUMBERGER LTD	COM	806857108	11011	145000 SH	CALL	DEFINED	08	145000
SCHLUMBERGER LTD	COM	806857108	14049	185000 SH	PUT	DEFINED	08	185000
SCHLUMBERGER LTD	COM	806857108	114	1500 SH	DEFINED	17	1500	
SCHLUMBERGER LTD	COM	806857108	7594	100000 SH	CALL	DEFINED	17	100000
SCHLUMBERGER LTD	COM	806857108	7594	100000 SH	PUT	DEFINED	17	100000
SCHLUMBERGER LTD	COM	806857108	1405	18500 SH	DEFINED	20	18500	
SCHLUMBERGER LTD 20550	COM	806857108	84003	1106173 SH	DEFINED	21	1085623	
SCHLUMBERGER LTD	COM	806857108	244	3217 SH	DEFINED		3217	
SCHLUMBERGER LTD	DBCV	2.125% 806857AD0	12157	10830000 PRN	DEFINED	05	10830000	
SCHLUMBERGER LTD	DBCV	2.125% 806857AD0	4930	4392000 PRN	DEFINED	08	4392000	
SCHNITZER STL INDS 300	CL A	806882106	33	1400 SH	DEFINED	01	1100	
SCHNITZER STL INDS	CL A	806882106	7	300 SH	OTHER	01	300	
SCHNITZER STL INDS	CL A	806882106	393	16600 SH	DEFINED	05	16600	
SCHNITZER STL INDS	CL A	806882106	42	1791 SH	DEFINED	08	1791	
SCHNITZER STL INDS	CL A	806882106	220	9284 SH	DEFINED	17	9284	
SCHOLASTIC CORP 9170	COM	807066105	3866	100275 SH	DEFINED	01	91105	
SCHOLASTIC CORP 225	COM	807066105	92	2395 SH	OTHER	01	2170	
SCHOLASTIC CORP	COM	807066105	6132	159060 SH	DEFINED	05	159060	
SCHOLASTIC CORP	COM	807066105	641	16626 SH	DEFINED	08	16626	
SCHOLASTIC CORP 104900	COM	807066105	20445	530360 SH	DEFINED	21	425460	
SCHOOL SPECIALTY INC	COM	807863105	207	4450 SH	DEFINED	01	4450	
SCHOOL SPECIALTY INC 156	COM	807863105	13	279 SH	OTHER	01	123	
SCHOOL SPECIALTY INC	COM	807863105	3268	70275 SH	DEFINED	05	70275	
SCHOOL SPECIALTY INC	COM	807863105	109	2350 SH	DEFINED	08	2350	
SCHOOL SPECIALTY INC	COM	807863105	707	15200 SH	DEFINED	21	15200	
SCHOOL SPECIALTY INC	NOTE	3.750% 807863AE5	3288	2778000 PRN	DEFINED	08	2778000	

SCHULMAN A INC 1461	COM	808194104	3889	217361	SH	DEFINED	01	215900
SCHULMAN A INC	COM	808194104	1871	104605	SH	OTHER	01	104605
SCHULMAN A INC	COM	808194104	1813	101350	SH	DEFINED	05	101350
SCHULMAN A INC	COM	808194104	94	5254	SH	DEFINED	08	5254
SCHULMAN A INC	COM	808194104	4925	275274	SH	DEFINED	21	275274
SCHWAB CHARLES CORP NEW 24300	COM	808513105	3139	278302	SH	DEFINED	01	254002
SCHWAB CHARLES CORP NEW 27951	COM	808513105	1849	163912	SH	OTHER	01	135961
SCHWAB CHARLES CORP NEW 237800	COM	808513105	7839	694975	SH	DEFINED	05	457175
SCHWAB CHARLES CORP NEW	COM	808513105	1528	135483	SH	DEFINED	08	135483
SCHWAB CHARLES CORP NEW 3720	COM	808513105	7499	664770	SH	DEFINED	21	661050
SCHWEITZER-MAUDUIT INTL INC 3431 310	COM	808541106	209	6712	SH	DEFINED	01	2971
SCHWEITZER-MAUDUIT INTL INC 469	COM	808541106	15	469	SH	OTHER	01	
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	1718	55200	SH	DEFINED	05	55200
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	37	1200	SH	DEFINED	08	1200
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	314	10100	SH	DEFINED	21	10100
SCICLONE PHARMACEUTICALS INC	COM	80862K104	9	2000	SH	DEFINED	01	2000
SCICLONE PHARMACEUTICALS INC	COM	80862K104	57	12783	SH	DEFINED	08	12783
SCIENTIFIC ATLANTA INC 17755	COM	808655104	1911	57435	SH	DEFINED	01	39680
SCIENTIFIC ATLANTA INC 3667	COM	808655104	611	18354	SH	OTHER	01	14687
SCIENTIFIC ATLANTA INC	COM	808655104	1962	58974	SH	DEFINED	05	58974
SCIENTIFIC ATLANTA INC	COM	808655104	5465	164264	SH	DEFINED	08	164264
SCIENTIFIC ATLANTA INC	COM	808655104	6265	188300	SH	CALL	DEFINED	188300
SCIENTIFIC ATLANTA INC	COM	808655104	6265	188300	SH	PUT	DEFINED	188300
SCIENTIFIC ATLANTA INC	COM	808655104	183	5500	SH	DEFINED	17	5500
SCIENTIFIC ATLANTA INC	COM	808655104	911	27395	SH	DEFINED	21	27395
SCIENTIFIC GAMES CORP 6845	CL A	80874P109	1750	64965	SH	DEFINED	01	58120
SCIENTIFIC GAMES CORP 545	CL A	80874P109	329	12200	SH	OTHER	01	11655
SCIENTIFIC GAMES CORP	CL A	80874P109	4159	154450	SH	DEFINED	05	154450
SCIENTIFIC GAMES CORP	CL A	80874P109	21	782	SH	DEFINED	08	782
SCIENTIFIC GAMES CORP	CL A	80874P109	1341	49800	SH	DEFINED	17	49800
SCIENTIFIC GAMES CORP	CL A	80874P109	30	1100	SH	DEFINED	20	1100
SCIENTIFIC GAMES CORP 2300	CL A	80874P109	20571	763875	SH	DEFINED	21	761575
SCIENTIFIC LEARNING CORP	COM	808760102	81	12882	SH	DEFINED	01	12882
SCOTTISH PWR PLC 1554	SPON ADR FIN	81013T705	254	7142	SH	DEFINED	01	5588
SCOTTISH PWR PLC 5526	SPON ADR FIN	81013T705	841	23621	SH	OTHER	01	18095
SCOTTISH PWR PLC	SPON ADR FIN	81013T705	11	300	SH	DEFINED	08	300
SCOTTS MIRACLE GRO CO 265	CL A	810186106	261	3662	SH	DEFINED	01	3397
SCOTTS MIRACLE GRO CO 100	CL A	810186106	26	365	SH	OTHER	01	265
SCOTTS MIRACLE GRO CO	CL A	810186106	4350	61090	SH	DEFINED	05	61090
SCOTTS MIRACLE GRO CO	CL A	810186106	478	6719	SH	DEFINED	08	6719
SCRIPPS E W CO OHIO 2200	CL A	811054204	170	3474	SH	DEFINED	01	1274
SCRIPPS E W CO OHIO	CL A	811054204	259	5305	SH	OTHER	01	5305
SCRIPPS E W CO OHIO	CL A	811054204	91	1869	SH	DEFINED	08	1869
SCS TRANSN INC	COM	81111T102	71	4000	SH	DEFINED	01	4000
SCS TRANSN INC	COM	81111T102	2	100	SH	OTHER	01	100
SCS TRANSN INC	COM	81111T102	205	11500	SH	DEFINED	05	11500
SCS TRANSN INC	COM	81111T102	77	4301	SH	DEFINED	08	4301
SCUDDER GLOBAL HIGH INCOME F	COM	81115E101	154	19800	SH	DEFINED	01	19800
SCUDDER GLOBAL HIGH INCOME F	COM	81115E101	45	5800	SH	OTHER	01	5800
SCUDDER MUN INCOME TR	COM SH BEN I	81118R604	106	8230	SH	DEFINED	01	8230
SCUDDER MUN INCOME TR 3900	COM SH BEN I	81118R604	90	7000	SH	OTHER	01	3100
SEABOARD CORP	COM	811543107	433	260	SH	DEFINED	01	260
SEABOARD CORP	COM	811543107	250	150	SH	DEFINED	05	150
SEABRIGHT INSURANCE HLDGS IN	COM	811656107	66	5800	SH	DEFINED	05	5800
SEABRIGHT INSURANCE HLDGS IN	COM	811656107	5	400	SH	DEFINED	08	400
SEABRIGHT INSURANCE HLDGS IN	COM	811656107	204	17837	SH	DEFINED	17	17837
SEACHANGE INTL INC	COM	811699107	1650	235000	SH	DEFINED	01	235000
SEACHANGE INTL INC	COM	811699107	40	5753	SH	OTHER	01	5753
SEACHANGE INTL INC	COM	811699107	269	38389	SH	DEFINED	05	38389
SEACHANGE INTL INC	COM	811699107	69	9900	SH	DEFINED	08	9900
SEACHANGE INTL INC 1674	COM	811699107	1831	260818	SH	DEFINED	21	259144
SEACOAST BKG CORP FLA	COM	811707306	22	1100	SH	DEFINED	01	1100
SEACOAST BKG CORP FLA 3300	COM	811707306	65	3300	SH	OTHER	01	
SEACOAST BKG CORP FLA	COM	811707306	102	5200	SH	DEFINED	05	5200
SEACOAST BKG CORP FLA	COM	811707306	18	889	SH	DEFINED	08	889

SEACOR HOLDINGS INC	COM	811904101	133	2075	SH	DEFINED	01	2075	
SEACOR HOLDINGS INC	COM	811904101	4831	75125	SH	DEFINED	05	75125	
SEACOR HOLDINGS INC	COM	811904101	257	4000	SH	DEFINED	08	4000	
SEACOR HOLDINGS INC	COM	811904101	1061	16500	SH	DEFINED	21	16500	
SEALED AIR CORP NEW 11980	COM	81211K100	2149	43161	SH	DEFINED	01	31181	
SEALED AIR CORP NEW 2520	COM	81211K100	1023	20545	SH	OTHER	01	18025	
SEALED AIR CORP NEW	COM	81211K100	1732	34780	SH	DEFINED	05	34780	
SEALED AIR CORP NEW	COM	81211K100	989	19868	SH	DEFINED	08	19868	
SEALED AIR CORP NEW	COM	81211K100	4232	85000	SH	CALL	DEFINED	08	85000
SEALED AIR CORP NEW	COM	81211K100	876	17600	SH	DEFINED	20	17600	
SEALED AIR CORP NEW 10310	COM	81211K100	5921	118920	SH	DEFINED	21	108610	
SEARS HLDGS CORP	COM	812350106	10	68	SH	DEFINED	01	68	
SEARS HLDGS CORP	COM	812350106	6690	44636	SH	DEFINED	05	44636	
SEARS HLDGS CORP	COM	812350106	64664	431465	SH	DEFINED	08	431465	
SEARS HLDGS CORP	COM	812350106	5548	37021	SH	DEFINED	17	37021	
SEARS HLDGS CORP	COM	812350106	1934	12903	SH	DEFINED	21	12903	
SEATTLE GENETICS INC	COM	812578102	11	2000	SH	DEFINED	01	2000	
SEATTLE GENETICS INC	COM	812578102	51	9600	SH	DEFINED	05	9600	
SEATTLE GENETICS INC	COM	812578102	10	1833	SH	DEFINED	08	1833	
SEATTLE GENETICS INC	COM	812578102	5520	1029900	SH	DEFINED		1029900	
SELECT SECTOR SPDR TR 1150	SBI	HEALTHCA 81369Y209	36	1150	SH	DEFINED	01		
SELECT SECTOR SPDR TR 3450	SBI	HEALTHCA 81369Y209	186	6000	SH	OTHER	01	2550	
SELECT SECTOR SPDR TR	SBI	HEALTHCA 81369Y209	12719	409907	SH	DEFINED	08	409907	
SELECT SECTOR SPDR TR 2600	SBI	CONS STP 81369Y308	102	4500	SH	DEFINED	01	1900	
SELECT SECTOR SPDR TR	SBI	CONS STP 81369Y308	59	2600	SH	OTHER	01	2600	
SELECT SECTOR SPDR TR	SBI	CONS STP 81369Y308	21044	925000	SH	DEFINED	08	925000	
SELECT SECTOR SPDR TR	SBI	INT-ENER 81369Y506	51	1153	SH	DEFINED	01	1153	
SELECT SECTOR SPDR TR	SBI	INT-ENER 81369Y506	153	3450	SH	OTHER	01	3450	
SELECT SECTOR SPDR TR	SBI	INT-ENER 81369Y506	92228	2074870	SH	DEFINED	08	2074870	
SELECT SECTOR SPDR TR 1400	SBI	INT-FINL 81369Y605	3055	103669	SH	DEFINED	01	102269	
SELECT SECTOR SPDR TR	SBI	INT-FINL 81369Y605	71	2400	SH	OTHER	01	2400	
SELECT SECTOR SPDR TR	SBI	INT-FINL 81369Y605	15333	520300	SH	DEFINED	08	520300	
SELECT SECTOR SPDR TR	SBI	INT-FINL 81369Y605	3	98	SH	DEFINED	17	98	
SELECT SECTOR SPDR TR 47	SBI	INT-INDS 81369Y704	1	47	SH	DEFINED	01		
SELECT SECTOR SPDR TR 2953	SBI	INT-INDS 81369Y704	88	3000	SH	OTHER	01	47	
SELECT SECTOR SPDR TR	SBI	INT-INDS 81369Y704	27957	951581	SH	DEFINED	08	951581	
SELECT SECTOR SPDR TR 4325	SBI	INT-TECH 81369Y803	1530	76825	SH	DEFINED	01	72500	
SELECT SECTOR SPDR TR 875	SBI	INT-TECH 81369Y803	104	5200	SH	OTHER	01	4325	
SELECT SECTOR SPDR TR	SBI	INT-TECH 81369Y803	12587	631859	SH	DEFINED	08	631859	
SELECT SECTOR SPDR TR 1200	SBI	INT-UTIL 81369Y886	1163	36850	SH	DEFINED	01	35650	
SELECT SECTOR SPDR TR	SBI	INT-UTIL 81369Y886	117	3700	SH	OTHER	01	3700	
SELECT SECTOR SPDR TR	SBI	INT-UTIL 81369Y886	9717	307900	SH	DEFINED	08	307900	
SECURE COMPUTING CORP	COM	813705100	159	14629	SH	DEFINED	01	14629	
SECURE COMPUTING CORP 1947	COM	813705100	24	2226	SH	OTHER	01	279	
SECURE COMPUTING CORP	COM	813705100	5186	476676	SH	DEFINED	05	476676	
SECURE COMPUTING CORP	COM	813705100	108	9913	SH	DEFINED	08	9913	
SECURE COMPUTING CORP	COM	813705100	229	21007	SH	DEFINED	21	21007	
SECURITY BANK CORP 3000	COM	814047106	69	3000	SH	OTHER	01		
SECURITY BANK CORP	COM	814047106	147	6400	SH	DEFINED	05	6400	
SECURITY BANK CORP	COM	814047106	11	500	SH	DEFINED	08	500	
SEEBEYOND TECHNOLOGIES CORP	COM	815704101	13	3225	SH	DEFINED	01	3225	
SEEBEYOND TECHNOLOGIES CORP	COM	815704101	11	2700	SH	DEFINED	08	2700	
SEEBEYOND TECHNOLOGIES CORP	COM	815704101	943	225579	SH	DEFINED		225579	
SELECT COMFORT CORP 24900	COM	81616X103	719	33550	SH	DEFINED	01	8650	
SELECT COMFORT CORP	COM	81616X103	2378	110975	SH	DEFINED	05	110975	
SELECT COMFORT CORP	COM	81616X103	133	6200	SH	DEFINED	08	6200	
SELECT COMFORT CORP	COM	81616X103	514	24000	SH	DEFINED	21	24000	
SELECTICA INC 28100	COM	816288104	889	289600	SH	DEFINED	01	261500	
SELECTICA INC	COM	816288104	2	600	SH	DEFINED	08	600	
SELECTICA INC 315700	COM	816288104	3953	1287600	SH	DEFINED	21	971900	
SELECTIVE INS GROUP INC 400	COM	816300107	1267	25575	SH	DEFINED	01	25175	
SELECTIVE INS GROUP INC 12665	COM	816300107	3267	65925	SH	OTHER	01	53260	
SELECTIVE INS GROUP INC	COM	816300107	9399	189693	SH	DEFINED	05	189693	
SELECTIVE INS GROUP INC	COM	816300107	672	13558	SH	DEFINED	08	13558	
SELECTIVE INS GROUP INC	COM	816300107	1386	27969	SH	DEFINED	21	27969	
SELIGMAN SELECT MUN FD INC	COM	816344105	105	10119	SH	DEFINED	01	10119	

SELIGMAN SELECT MUN FD INC	COM		816344105	23	2270	SH	OTHER	01	2270	
SEMICONDUCTOR HLDRS TR	DEP RCPT		816636203	690	20500	SH	DEFINED	01	20500	
SEMICONDUCTOR HLDRS TR	DEP RCPT		816636203	37	1100	SH	OTHER	01	1100	
SEMICONDUCTOR HLDRS TR	DEP RCPT		816636203	433252	12867605	SH	DEFINED	08	12867605	
SEMICONDUCTOR HLDRS TR	DEP RCPT		816636203	52525	1560000	SH	CALL	DEFINED	08	1560000
SEMICONDUCTOR HLDRS TR	DEP RCPT		816636203	145828	4331100	SH	PUT	DEFINED	08	4331100
SEMICONDUCTOR HLDRS TR	DEP RCPT		816636203	2747	81600	SH	DEFINED	17	81600	
SEMICONDUCTOR HLDRS TR	DEP RCPT		816636203	48822	1450000	SH	CALL	DEFINED	17	1450000
SEMICONDUCTOR HLDRS TR	DEP RCPT		816636203	25253	750000	SH	PUT	DEFINED	17	750000
SEMTECH CORP	COM		816850101	534	32055	SH	DEFINED	01	27750	
4305										
SEMTECH CORP	COM		816850101	48	2905	SH	OTHER	01	700	
2205										
SEMTECH CORP	COM		816850101	11280	677467	SH	DEFINED	05	677467	
SEMTECH CORP	COM		816850101	283	16990	SH	DEFINED	08	16990	
SEMTECH CORP	COM		816850101	500	30000	SH	CALL	DEFINED	08	30000
SEMPRA ENERGY	COM		816851109	75340	1823774	SH	DEFINED	01	1756434	
67340										
SEMPRA ENERGY	COM		816851109	8552	207030	SH	OTHER	01	154969	
52061										
SEMPRA ENERGY	COM		816851109	45637	1104750	SH	DEFINED	05	1104505	
245										
SEMPRA ENERGY	COM		816851109	1395	33759	SH	DEFINED	08	33759	
SEMPRA ENERGY	COM		816851109	22839	552880	SH	DEFINED	21	552880	
SEMITOOL INC	COM		816909105	579	60700	SH	DEFINED	01	60700	
SEMITOOL INC	COM		816909105	7	700	SH	OTHER	01		
700										
SEMITOOL INC	COM		816909105	98	10300	SH	DEFINED	05	10300	
SEMITOOL INC	COM		816909105	8	888	SH	DEFINED	08	888	
SENIOR HSG PPTYS TR	SH BEN INT		81721M109	27	1405	SH	DEFINED	01	1405	
SENIOR HSG PPTYS TR	SH BEN INT		81721M109	73	3838	SH	OTHER	01	380	
3458										
SENIOR HSG PPTYS TR	SH BEN INT		81721M109	857	45300	SH	DEFINED	05	45300	
SENIOR HSG PPTYS TR	SH BEN INT		81721M109	293	15468	SH	DEFINED	08	15468	
SENOMYX INC	COM		81724Q107	89	5415	SH	DEFINED	01	4535	
880										
SENOMYX INC	COM		81724Q107	2981	180530	SH	DEFINED	05	180530	
SENOMYX INC	COM		81724Q107	17	1000	SH	DEFINED	08	1000	
SENOMYX INC	COM		81724Q107	405	24505	SH	DEFINED	21	24505	
SENSIENT TECHNOLOGIES CORP	COM		81725T100	2941	142675	SH	DEFINED	01	133020	
9655										
SENSIENT TECHNOLOGIES CORP	COM		81725T100	179	8705	SH	OTHER	01	7855	
850										
SENSIENT TECHNOLOGIES CORP	COM		81725T100	2945	142901	SH	DEFINED	05	142901	
SENSIENT TECHNOLOGIES CORP	COM		81725T100	226	10976	SH	DEFINED	08	10976	
SENSIENT TECHNOLOGIES CORP	COM		81725T100	11996	582060	SH	DEFINED	21	499560	
82500										
SEPRACOR INC	COM		817315104	755	12580	SH	DEFINED	01	11565	
1015										
SEPRACOR INC	COM		817315104	169	2815	SH	OTHER	01	2515	
300										
SEPRACOR INC	COM		817315104	14284	238026	SH	DEFINED	05	238026	
SEPRACOR INC	COM		817315104	6361	105993	SH	DEFINED	08	105993	
SEPRACOR INC	COM		817315104	6901	115000	SH	CALL	DEFINED	08	115000
SEPRACOR INC	COM		817315104	817	13622	SH	DEFINED	17	13622	
SEPRACOR INC	SDCV	5.000%	817315AL8	305	305000	PRN	DEFINED	01	305000	
SEPRACOR INC	SDCV	5.000%	817315AL8	19036	19060000	PRN	DEFINED	05	19060000	
SEPRACOR INC	NOTE		817315AU8	5059	2500000	PRN	DEFINED	08	2500000	
SEPRACOR INC	NOTE		817315AW4	4070	4000000	PRN	DEFINED	08	4000000	
SEQUA CORPORATION	CL A		817320104	69	1050	SH	DEFINED	01	975	
75										
SEQUA CORPORATION	CL A		817320104	5	75	SH	OTHER	01	75	
SEQUA CORPORATION	CL A		817320104	1512	22849	SH	DEFINED	05	22849	
SEQUA CORPORATION	CL A		817320104	119	1802	SH	DEFINED	08	1802	
SERENA SOFTWARE INC	COM		817492101	554	28730	SH	DEFINED	01	7215	
13360 8155										
SERENA SOFTWARE INC	COM		817492101	18	940	SH	OTHER	01		
940										
SERENA SOFTWARE INC	COM		817492101	1880	97400	SH	DEFINED	05	97400	
SERENA SOFTWARE INC	COM		817492101	209	10852	SH	DEFINED	08	10852	
SERENA SOFTWARE INC	COM		817492101	32	1680	SH	DEFINED	20	1680	
SERENA SOFTWARE INC	COM		817492101	1907	98790	SH	DEFINED	21	98790	
SERENA SOFTWARE INC	NOTE	1.500%	817492AB7	2608	2579000	PRN	DEFINED	08	2579000	
SEROLOGICALS CORP	COM		817523103	9048	425777	SH	DEFINED	01	417120	
8657										
SEROLOGICALS CORP	COM		817523103	247	11600	SH	DEFINED	05	11600	
SEROLOGICALS CORP	COM		817523103	164	7704	SH	DEFINED	08	7704	
SEROLOGICALS CORP	COM		817523103	9633	453300	SH	DEFINED	21	356600	
96700										
SEROLOGICALS CORP	SDCV	4.750%	817523AB9	15057	9560000	PRN	DEFINED	08	9560000	
SERVICE CORP INTL	COM		817565104	15	1865	SH	DEFINED	01	1865	
SERVICE CORP INTL	COM		817565104	122	15231	SH	OTHER	01	12731	
2500										
SERVICE CORP INTL	COM		817565104	17	2100	SH	DEFINED	05	2100	
SERVICE CORP INTL	COM		817565104	37	4600	SH	DEFINED	08	4600	

SERVICE CORP INTL	COM	817565104	796	99200	SH	DEFINED	17	99200
SERVICEMASTER CO 12150	COM	81760N109	3498	261027	SH	DEFINED	01	248877
SERVICEMASTER CO 19217	COM	81760N109	884	65977	SH	OTHER	01	46760
SERVICEMASTER CO	COM	81760N109	390	29100	SH	DEFINED	05	29100
SERVICEMASTER CO	COM	81760N109	25	1836	SH	DEFINED	08	1836
SHARPER IMAGE CORP	COM	820013100	90	7100	SH	DEFINED	05	7100
SHARPER IMAGE CORP	COM	820013100	149	11706	SH	DEFINED	08	11706
SHAW GROUP INC 16750 3300	COM	820280105	3976	184863	SH	DEFINED	01	164813
SHAW GROUP INC 450	COM	820280105	10	450	SH	OTHER	01	
SHAW GROUP INC	COM	820280105	5812	270200	SH	DEFINED	05	270200
SHAW GROUP INC	COM	820280105	2812	130724	SH	DEFINED	08	130724
SHAW GROUP INC	COM	820280105	161	7500	SH	CALL	DEFINED	7500
SHAW GROUP INC	COM	820280105	538	25000	SH	PUT	DEFINED	25000
SHAW GROUP INC 52500	COM	820280105	5378	250000	SH	DEFINED	21	197500
SHELL TRANS & TRADING PLC 1100	ADR NY SHS N	822703609	1482	25525	SH	DEFINED	01	24425
SHELL TRANS & TRADING PLC 7660	ADR NY SHS N	822703609	2239	38570	SH	OTHER	01	30910
SHERWIN WILLIAMS CO 3502	COM	824348106	8354	177407	SH	DEFINED	01	173905
SHERWIN WILLIAMS CO 8769	COM	824348106	2656	56413	SH	OTHER	01	47644
SHERWIN WILLIAMS CO 77601	COM	824348106	12249	260114	SH	DEFINED	05	182513
SHERWIN WILLIAMS CO	COM	824348106	3346	71065	SH	DEFINED	08	71065
SHERWIN WILLIAMS CO 1270	COM	824348106	17786	377697	SH	DEFINED	21	376427
SHIRE PHARMACEUTICALS GRP PL 400	SPONSORED AD	82481R106	469	14300	SH	DEFINED	01	13900
SHIRE PHARMACEUTICALS GRP PL 2147	SPONSORED AD	82481R106	193	5874	SH	OTHER	01	3727
SHIRE PHARMACEUTICALS GRP PL	SPONSORED AD	82481R106	4749	144793	SH	DEFINED	05	144793
SHIRE PHARMACEUTICALS GRP PL	SPONSORED AD	82481R106	1726	52612	SH	DEFINED	08	52612
SHIRE PHARMACEUTICALS GRP PL	SPONSORED AD	82481R106	4100	125000	SH	PUT	DEFINED	125000
SHIRE PHARMACEUTICALS GRP PL	SPONSORED AD	82481R106	776	23660	SH	DEFINED	20	23660
SHIRE PHARMACEUTICALS GRP PL 12270	SPONSORED AD	82481R106	13155	401065	SH	DEFINED	21	388795
SHOPKO STORES INC 16600	COM	824911101	757	31125	SH	DEFINED	01	14525
SHOPKO STORES INC 250	COM	824911101	6	250	SH	OTHER	01	
SHOPKO STORES INC	COM	824911101	2737	112600	SH	DEFINED	05	112600
SHOPKO STORES INC	COM	824911101	63	2593	SH	DEFINED	08	2593
SHOPKO STORES INC	COM	824911101	486	20000	SH	DEFINED	21	20000
SHUFFLE MASTER INC 17620	COM	825549108	940	33552	SH	DEFINED	01	15932
SHUFFLE MASTER INC 187	COM	825549108	5	187	SH	OTHER	01	
SHUFFLE MASTER INC	COM	825549108	13129	468392	SH	DEFINED	05	468392
SHUFFLE MASTER INC	COM	825549108	55	1948	SH	DEFINED	08	1948
SHUFFLE MASTER INC	COM	825549108	420	15000	SH	CALL	DEFINED	15000
SHUFFLE MASTER INC	COM	825549108	3737	133320	SH	DEFINED	21	133320
SHURGARD STORAGE CTRS INC 12150	COM	82567D104	934	20330	SH	DEFINED	01	8180
SHURGARD STORAGE CTRS INC 1345	COM	82567D104	62	1345	SH	OTHER	01	
SHURGARD STORAGE CTRS INC	COM	82567D104	5888	128121	SH	DEFINED	05	128121
SHURGARD STORAGE CTRS INC	COM	82567D104	199	4332	SH	DEFINED	08	4332
SHURGARD STORAGE CTRS INC	COM	82567D104	2756	59964	SH	DEFINED	17	59964
SHURGARD STORAGE CTRS INC	COM	82567D104	1425	31000	SH	DEFINED	21	31000
SIEBEL SYS INC 12665	COM	826170102	805	90394	SH	DEFINED	01	77729
SIEBEL SYS INC 3125	COM	826170102	212	23815	SH	OTHER	01	20690
SIEBEL SYS INC	COM	826170102	1733	194705	SH	DEFINED	05	194705
SIEBEL SYS INC	COM	826170102	10102	1135048	SH	DEFINED	08	1135048
SIEBEL SYS INC	COM	826170102	4272	480000	SH	PUT	DEFINED	480000
SIEBEL SYS INC	COM	826170102	502	56442	SH	DEFINED	17	56442
SIEBEL SYS INC 5000000	COM	826170102	44500	5000000	SH	OTHER	17	
SIEBEL SYS INC	COM	826170102	628	70548	SH	DEFINED	21	70548
SIEMENS A G	SPONSORED AD	826197501	421	5798	SH	DEFINED	01	5798
SIEMENS A G 150	SPONSORED AD	826197501	221	3045	SH	OTHER	01	2895
SIEMENS A G 380	SPONSORED AD	826197501	3772	51920	SH	DEFINED	21	51540
SIERRA HEALTH SVCS INC 11500 200	COM	826322109	1267	17725	SH	DEFINED	01	6025
SIERRA HEALTH SVCS INC 525	COM	826322109	38	525	SH	OTHER	01	

SINCLAIR BROADCAST GROUP INC 591	CL A		829226109	5	591 SH	OTHER	01		
SINCLAIR BROADCAST GROUP INC	CL A		829226109	23	2500 SH	DEFINED	08	2500	
SINCLAIR BROADCAST GROUP INC 71180	CL A		829226109	3233	356080 SH	DEFINED	21	284900	
SIRIUS SATELLITE RADIO INC 5000	COM		82966U103	1428	220340 SH	DEFINED	01	215340	
SIRIUS SATELLITE RADIO INC 6950	COM		82966U103	400	61750 SH	OTHER	01	54800	
SIRIUS SATELLITE RADIO INC	COM		82966U103	64	9800 SH	DEFINED	05	9800	
SIRIUS SATELLITE RADIO INC	COM		82966U103	2083	321457 SH	DEFINED	08	321457	
SIRIUS SATELLITE RADIO INC	COM		82966U103	277	42700 SH	CALL	DEFINED	08	42700
SIRIUS SATELLITE RADIO INC	NOTE	2.500%	82966UAC7	33701	21500000 PRN	DEFINED	08	21500000	
SIRF TECHNOLOGY HLDGS INC 30445	COM		82967H101	538	30445 SH	DEFINED	01		
SIRF TECHNOLOGY HLDGS INC 31490	COM		82967H101	557	31490 SH	OTHER	01		
SIRF TECHNOLOGY HLDGS INC	COM		82967H101	108	6120 SH	DEFINED	08	6120	
SIRF TECHNOLOGY HLDGS INC	COM		82967H101	1945	110000 SH	PUT	DEFINED	08	110000
SIRF TECHNOLOGY HLDGS INC	COM		82967H101	120	6790 SH	DEFINED	20	6790	
SIRF TECHNOLOGY HLDGS INC	COM		82967H101	9474	535877 SH	DEFINED	21	535877	
SIRVA INC	COM		82967Y104	5	600 SH	OTHER	01	600	
SIRVA INC	COM		82967Y104	80	9400 SH	DEFINED	05	9400	
SIRVA INC	COM		82967Y104	11	1300 SH	DEFINED	08	1300	
SIRVA INC	COM		82967Y104	76	8895 SH	DEFINED	17	8895	
SIX FLAGS INC	COM		83001P109	262	56450 SH	DEFINED	01	56450	
SIX FLAGS INC	COM		83001P109	329	70700 SH	DEFINED	05	70700	
SIX FLAGS INC	COM		83001P109	486	104410 SH	DEFINED	08	104410	
SIZELER PPTY INVS INC	COM		830137105	185	14000 SH	DEFINED	05	14000	
SIZELER PPTY INVS INC	COM		830137105	13	1000 SH	DEFINED	08	1000	
SKECHERS U S A INC	CL A		830566105	1	100 SH	DEFINED	01	100	
SKECHERS U S A INC	CL A		830566105	195	13700 SH	DEFINED	05	13700	
SKECHERS U S A INC	CL A		830566105	16	1100 SH	DEFINED	08	1100	
SKY FINL GROUP INC	COM		83080P103	204	7251 SH	DEFINED	01	7251	
SKY FINL GROUP INC 1100	COM		83080P103	31	1115 SH	OTHER	01	15	
SKY FINL GROUP INC	COM		83080P103		15 SH	DEFINED	05	15	
SKY FINL GROUP INC	COM		83080P103	110	3900 SH	DEFINED	08	3900	
SKYLINE CORP	COM		830830105	37	925 SH	DEFINED	01	925	
SKYLINE CORP 25	COM		830830105	5	125 SH	OTHER	01	100	
SKYLINE CORP	COM		830830105	985	24675 SH	DEFINED	05	24675	
SKYLINE CORP	COM		830830105	12	300 SH	DEFINED	08	300	
SKYLINE CORP	COM		830830105	204	5100 SH	DEFINED	21	5100	
SKYWEST INC 17732	COM		830879102	681	37475 SH	DEFINED	01	19743	
SKYWEST INC 3968	COM		830879102	72	3968 SH	OTHER	01		
SKYWEST INC	COM		830879102	3549	195225 SH	DEFINED	05	195225	
SKYWEST INC	COM		830879102	69	3794 SH	DEFINED	08	3794	
SKYWEST INC	COM		830879102	4849	266720 SH	DEFINED	21	266720	
SKYWORKS SOLUTIONS INC 75466	COM		83088M102	863	117031 SH	DEFINED	01	41565	
SKYWORKS SOLUTIONS INC 6859	COM		83088M102	51	6859 SH	OTHER	01		
SKYWORKS SOLUTIONS INC	COM		83088M102	3951	536070 SH	DEFINED	05	536070	
SKYWORKS SOLUTIONS INC	COM		83088M102	64	8740 SH	DEFINED	08	8740	
SKYWORKS SOLUTIONS INC	COM		83088M102	772	104800 SH	DEFINED	21	104800	
SKYWORKS SOLUTIONS INC	NOTE	4.750%	83088MAB8	315	310000 PRN	DEFINED	01	310000	
SKYWORKS SOLUTIONS INC	NOTE	4.750%	83088MAB8	9176	9040000 PRN	DEFINED	05	9040000	
SLADES FERRY BANCORP	COM		830896106	91	5000 SH	DEFINED	01	5000	
SLADES FERRY BANCORP	COM		830896106	239	13115 SH	OTHER	01	13115	
SMART & FINAL INC	COM		831683107	1	100 SH	DEFINED	01	100	
SMART & FINAL INC	COM		831683107	124	10100 SH	DEFINED	05	10100	
SMART & FINAL INC	COM		831683107	53	4327 SH	DEFINED	08	4327	
SMITH A O 3600	COM		831865209	190	7125 SH	DEFINED	01	3525	
SMITH A O	COM		831865209	2077	77750 SH	DEFINED	05	77750	
SMITH A O	COM		831865209	89	3328 SH	DEFINED	08	3328	
SMITH A O	COM		831865209	438	16400 SH	DEFINED	21	16400	
SMITH INTL INC 6015	COM		832110100	12592	197683 SH	DEFINED	01	191668	
SMITH INTL INC 1925	COM		832110100	2536	39816 SH	OTHER	01	37891	
SMITH INTL INC	COM		832110100	15359	241120 SH	DEFINED	05	241120	
SMITH INTL INC	COM		832110100	1774	27845 SH	DEFINED	08	27845	
SMITH INTL INC 1100	COM		832110100	17196	269960 SH	DEFINED	21	268860	
SMITHFIELD FOODS INC 3460	COM		832248108	530	19420 SH	DEFINED	01	15960	
SMITHFIELD FOODS INC	COM		832248108	119	4360 SH	OTHER	01	4360	
SMITHFIELD FOODS INC	COM		832248108	6051	221905 SH	DEFINED	05	221905	
SMITHFIELD FOODS INC	COM		832248108	574	21032 SH	DEFINED	08	21032	
SMITHTOWN BANCORP INC	COM		832449102	366	15404 SH	DEFINED	01	15404	
SMITHTOWN BANCORP INC	COM		832449102	69	2891 SH	DEFINED	08	2891	

SMUCKER J M CO 8359	COM NEW	832696405	2623	55882	SH	DEFINED 01	47523
SMUCKER J M CO 12880	COM NEW	832696405	3695	78719	SH	OTHER 01	65839
SMUCKER J M CO	COM NEW	832696405	6243	132998	SH	DEFINED 05	132998
SMUCKER J M CO	COM NEW	832696405	572	12177	SH	DEFINED 08	12177
SMURFIT-STONE CONTAINER CORP 6840	COM	832727101	928	91209	SH	DEFINED 01	84369
SMURFIT-STONE CONTAINER CORP 40380	COM	832727101	1118	109885	SH	OTHER 01	69505
SMURFIT-STONE CONTAINER CORP	COM	832727101	15	1500	SH	DEFINED 05	1500
SMURFIT-STONE CONTAINER CORP	COM	832727101	439	43207	SH	DEFINED 08	43207
SMURFIT-STONE CONTAINER CORP 2680	COM	832727101	7513	738740	SH	DEFINED 21	736060
SNAP ON INC 20570	COM	833034101	959	27973	SH	DEFINED 01	7403
SNAP ON INC 3594	COM	833034101	753	21964	SH	OTHER 01	18370
SNAP ON INC	COM	833034101	781	22760	SH	DEFINED 05	22760
SNAP ON INC	COM	833034101	410	11965	SH	DEFINED 08	11965
SNAP ON INC	COM	833034101	6343	184938	SH	DEFINED 21	184938
SOFTWARE HOLDRS TR	DEPOSITRY RC	83404B103	56990	1619960	SH	DEFINED 08	1619960
SOFTWARE HOLDRS TR	DEPOSITRY RC	83404B103	352	10000	SH	CALL DEFINED 08	10000
SOLETRON CORP 66225	COM	834182107	568	149858	SH	DEFINED 01	83633
SOLETRON CORP 2505	COM	834182107	251	66225	SH	OTHER 01	63720
SOLETRON CORP	COM	834182107	1412	372578	SH	DEFINED 05	372578
SOLETRON CORP	COM	834182107	932	245896	SH	DEFINED 08	245896
SOLETRON CORP	COM	834182107	1718	453186	SH	DEFINED 21	453186
SONIC CORP 18100 900	COM	835451105	970	31786	SH	DEFINED 01	12786
SONIC CORP 900	COM	835451105	27	900	SH	OTHER 01	
SONIC CORP	COM	835451105	5152	168762	SH	DEFINED 05	168762
SONIC CORP	COM	835451105	76	2488	SH	DEFINED 08	2488
SONIC CORP	COM	835451105	1154	37800	SH	DEFINED 17	37800
SONIC CORP	COM	835451105	1224	40100	SH	DEFINED 21	40100
SONIC AUTOMOTIVE INC 21325 5425	CL A	83545G102	781	36750	SH	DEFINED 01	10000
SONIC AUTOMOTIVE INC 8275	CL A	83545G102	176	8275	SH	OTHER 01	
SONIC AUTOMOTIVE INC	CL A	83545G102	2828	133025	SH	DEFINED 05	133025
SONIC AUTOMOTIVE INC	CL A	83545G102	30	1400	SH	DEFINED 08	1400
SONIC AUTOMOTIVE INC	CL A	83545G102	126	5918	SH	DEFINED 17	5918
SONIC AUTOMOTIVE INC	CL A	83545G102	506	23800	SH	DEFINED 21	23800
SONIC SOLUTIONS 40200	COM	835460106	1885	101350	SH	DEFINED 01	61150
SONIC SOLUTIONS	COM	835460106	572	30750	SH	OTHER 01	30750
SONIC SOLUTIONS	COM	835460106	1067	57350	SH	DEFINED 05	57350
SONIC SOLUTIONS	COM	835460106	44	2358	SH	DEFINED 08	2358
SONIC SOLUTIONS 114500	COM	835460106	9475	509400	SH	DEFINED 21	394900
SONICWALL INC 8550	COM	835470105	46	8550	SH	DEFINED 01	
SONICWALL INC 1165	COM	835470105	85	15750	SH	OTHER 01	14585
SONICWALL INC	COM	835470105	1235	229150	SH	DEFINED 05	229150
SONICWALL INC	COM	835470105	94	17365	SH	DEFINED 08	17365
SONICWALL INC	COM	835470105	509	94500	SH	DEFINED 17	94500
SONOCO PRODS CO 5760	COM	835495102	29403	1109553	SH	DEFINED 01	1103793
SONOCO PRODS CO 990	COM	835495102	761	28706	SH	OTHER 01	27716
SONOCO PRODS CO	COM	835495102	5954	224695	SH	DEFINED 05	224695
SONOCO PRODS CO	COM	835495102	566	21359	SH	DEFINED 08	21359
SONOSITE INC	COM	83568G104	849	27366	SH	DEFINED 01	27366
SONOSITE INC	COM	83568G104	456	14700	SH	OTHER 01	14700
SONOSITE INC	COM	83568G104	431	13870	SH	DEFINED 05	13870
SONOSITE INC	COM	83568G104	161	5192	SH	DEFINED 08	5192
SONOSITE INC 1600	COM	83568G104	2291	73805	SH	DEFINED 21	72205
SONTRA MEDICAL CORP	COM	83568W109	4	2500	SH	DEFINED 01	2500
SONTRA MEDICAL CORP	COM	83568W109	55	35000	SH	OTHER 01	35000
SONTRA MEDICAL CORP	COM	83568W109	30	19280	SH	DEFINED	19280
SONUS PHARMACEUTICALS INC	COM	835692104	35	10000	SH	DEFINED 01	10000
SONY CORP 21235	ADR NEW	835699307	7208	209279	SH	DEFINED 01	188044
SONY CORP 2165	ADR NEW	835699307	4051	117639	SH	OTHER 01	115474
SONY CORP	ADR NEW	835699307	5724	166200	SH	DEFINED 21	166200
SOTHEBYS HLDGS INC 475	CL A	835898107	195	14238	SH	DEFINED 01	13763
SOTHEBYS HLDGS INC 106	CL A	835898107	8	581	SH	OTHER 01	475

SOTHEBYS HLDGS INC	CL A	835898107	1390	101487 SH	DEFINED 05	101487
SOTHEBYS HLDGS INC	CL A	835898107	267	19520 SH	DEFINED 08	19520
SONUS NETWORKS INC	COM	835916107	72	15000 SH	DEFINED 01	15000
SONUS NETWORKS INC	COM	835916107	29	6000 SH	OTHER 01	6000
SONUS NETWORKS INC	COM	835916107	58	12200 SH	DEFINED 08	12200
SOUND FED BANCORP INC	COM	83607V104	60	3700 SH	DEFINED 05	3700
SOUND FED BANCORP INC	COM	83607V104	1786	110549 SH	DEFINED 08	110549
SOURCE INTERLINK COS INC	COM NEW	836151209	10	825 SH	DEFINED 01	825
SOURCE INTERLINK COS INC	COM NEW	836151209	257	20800 SH	DEFINED 05	20800
SOURCE INTERLINK COS INC	COM NEW	836151209	324	26231 SH	DEFINED 08	26231
SOURCECORP	COM	836167106	263	13250 SH	DEFINED 01	7980
5270						
SOURCECORP	COM	836167106	38	1930 SH	OTHER 01	
1930						
SOURCECORP	COM	836167106	1111	56075 SH	DEFINED 05	56075
SOURCECORP	COM	836167106	19	943 SH	DEFINED 08	943
SOURCECORP	COM	836167106	33	1641 SH	DEFINED 17	1641
SOURCECORP	COM	836167106	3081	155440 SH	DEFINED 21	155440
SOUTH FINL GROUP INC	COM	837841105	3372	118647 SH	DEFINED 01	104520
14127						
SOUTH FINL GROUP INC	COM	837841105	18	629 SH	OTHER 01	
629						
SOUTH FINL GROUP INC	COM	837841105	11119	391234 SH	DEFINED 05	391234
SOUTH FINL GROUP INC	COM	837841105	207	7300 SH	DEFINED 08	7300
SOUTH FINL GROUP INC	COM	837841105	1407	49500 SH	DEFINED 21	49500
SOUTH JERSEY INDS INC	COM	838518108	2418	39559 SH	DEFINED 01	32907
6652						
SOUTH JERSEY INDS INC	COM	838518108	37	600 SH	OTHER 01	600
SOUTH JERSEY INDS INC	COM	838518108	648	10600 SH	DEFINED 05	10600
SOUTH JERSEY INDS INC	COM	838518108	117	1918 SH	DEFINED 08	1918
SOUTH JERSEY INDS INC	COM	838518108	10403	170200 SH	DEFINED 21	122800
47400						
SOUTH STR FINL CORP	COM	840468102	267	28400 SH	DEFINED 01	28400
SOUTHERN CO	COM	842587107	437417	12616578 SH	DEFINED 01	12534729
81849						
SOUTHERN CO	COM	842587107	48778	1406909 SH	OTHER 01	793391
613518						
SOUTHERN CO	COM	842587107	10500	302858 SH	DEFINED 05	302858
SOUTHERN CO	COM	842587107	2988	86194 SH	DEFINED 08	86194
SOUTHERN CO	COM	842587107	3	89 SH	OTHER 13	89
SOUTHERN CO	COM	842587107	23609	680959 SH	DEFINED 21	680959
SOUTHERN UN CO NEW	COM	844030106	920	37456 SH	DEFINED 01	31555
5901						
SOUTHERN UN CO NEW	COM	844030106	385	15674 SH	OTHER 01	
15674						
SOUTHERN UN CO NEW	COM	844030106	6495	264555 SH	DEFINED 05	264555
SOUTHERN UN CO NEW	COM	844030106	3728	151849 SH	DEFINED 08	151849
SOUTHERN UN CO NEW	COM	844030106	1759	71648 SH	DEFINED 17	71648
SOUTHERN UN CO NEW	COM	844030106	1586	64600 SH	DEFINED 21	64600
SOUTHWEST AIRLS CO	COM	844741108	15252	1094881 SH	DEFINED 01	1039476
55405						
SOUTHWEST AIRLS CO	COM	844741108	6376	457704 SH	OTHER 01	302727
154977						
SOUTHWEST AIRLS CO	COM	844741108	4317	309927 SH	DEFINED 05	309927
SOUTHWEST AIRLS CO	COM	844741108	1454	104387 SH	DEFINED 08	104387
SOUTHWEST AIRLS CO	COM	844741108	16685	1197759 SH	DEFINED 21	1195619
2140						
SOUTHWEST BANCORP INC OKLA	COM	844767103	1	54 SH	DEFINED 01	54
SOUTHWEST BANCORP INC OKLA	COM	844767103	211	10325 SH	DEFINED 05	10325
SOUTHWEST BANCORP INC OKLA	COM	844767103	63	3100 SH	DEFINED 08	3100
SOUTHWEST GAS CORP	COM	844895102	3464	135794 SH	DEFINED 01	106494
19100 10200						
SOUTHWEST GAS CORP	COM	844895102	66	2600 SH	OTHER 01	
2600						
SOUTHWEST GAS CORP	COM	844895102	3573	140050 SH	DEFINED 05	140050
SOUTHWEST GAS CORP	COM	844895102	371	14543 SH	DEFINED 08	14543
SOUTHWEST GAS CORP	COM	844895102	12791	501400 SH	DEFINED 21	373000
128400						
SOUTHWEST WTR CO	COM	845331107	25	2100 SH	DEFINED 01	2100
SOUTHWEST WTR CO	COM	845331107	3	279 SH	OTHER 01	279
SOUTHWEST WTR CO	COM	845331107	175	14800 SH	DEFINED 05	14800
SOUTHWEST WTR CO	COM	845331107	35	2919 SH	DEFINED 08	2919
SOUTHWESTERN ENERGY CO	COM	845467109	5769	122800 SH	DEFINED 01	108800
14000						
SOUTHWESTERN ENERGY CO	COM	845467109	1120	23833 SH	OTHER 01	8433
15400						
SOUTHWESTERN ENERGY CO	COM	845467109	9276	197450 SH	DEFINED 05	197450
SOUTHWESTERN ENERGY CO	COM	845467109	140	2988 SH	DEFINED 08	2988
SOUTHWESTERN ENERGY CO	COM	845467109	705	15000 SH	CALL DEFINED 08	15000
SOUTHWESTERN ENERGY CO	COM	845467109	33522	713540 SH	DEFINED 21	628340
85200						
SOVEREIGN BANCORP INC	COM	845905108	5059	226461 SH	DEFINED 01	214146
12315						
SOVEREIGN BANCORP INC	COM	845905108	3542	158553 SH	OTHER 01	157278
1275						

SOVEREIGN BANCORP INC	COM	845905108	8561	383224	SH	DEFINED	05	383224	
SOVEREIGN BANCORP INC	COM	845905108	1122	50207	SH	DEFINED	08	50207	
SOVEREIGN BANCORP INC	COM	845905108	69	3100	SH	PUT	DEFINED	08	3100
SOVEREIGN BANCORP INC	COM	845905108	168	7528	SH	DEFINED	17	7528	
SOVEREIGN BANCORP INC	COM	845905108	27431	1227900	SH	DEFINED	21	1227900	
SOVRAN SELF STORAGE INC	COM	84610H108	320	7035	SH	DEFINED	01	6135	
500									
400									
SOVRAN SELF STORAGE INC	COM	84610H108	23	500	SH	OTHER	01		
500									
SOVRAN SELF STORAGE INC	COM	84610H108	2464	54200	SH	DEFINED	05	54200	
SOVRAN SELF STORAGE INC	COM	84610H108	59	1299	SH	DEFINED	08	1299	
SOVRAN SELF STORAGE INC	COM	84610H108	486	10700	SH	DEFINED	21	10700	
SPAIN FD	COM	846330108	37	3000	SH	DEFINED	01	3000	
SPAIN FD	COM	846330108	248	20050	SH	OTHER	01	20050	
SPARTECH CORP	COM NEW	847220209	2621	147250	SH	DEFINED	01	131250	
16000									
SPARTECH CORP	COM NEW	847220209	436	24500	SH	DEFINED	05	24500	
SPARTECH CORP	COM NEW	847220209	69	3878	SH	DEFINED	08	3878	
SPARTECH CORP	COM NEW	847220209	12172	683800	SH	DEFINED	21	523600	
160200									
SPECTRALINK CORP	COM	847580107	69	6560	SH	DEFINED	01	5486	
1074									
SPECTRALINK CORP	COM	847580107	3021	287124	SH	DEFINED	05	287124	
SPECTRALINK CORP	COM	847580107	20	1866	SH	DEFINED	08	1866	
SPECTRALINK CORP	COM	847580107	140	13295	SH	DEFINED	21	13295	
SPECTRASITE INC	COM	84761M104	656	8820	SH	DEFINED	01	8820	
SPECTRASITE INC	COM	84761M104	22	300	SH	DEFINED	05	300	
SPECTRASITE INC	COM	84761M104	5591	75117	SH	DEFINED	08	75117	
SPECTRASITE INC	COM	84761M104	17863	240000	SH	CALL	DEFINED	08	240000
SPECTRASITE INC	COM	84761M104	16375	220000	SH	PUT	DEFINED	08	220000
SPECTRASITE INC	COM	84761M104	7319	98332	SH	DEFINED	17	98332	
SPECTRASITE INC	COM	84761M104	6273	84280	SH	DEFINED	21	84280	
SPECTRUM BRANDS INC	COM	84762L105	6657	201725	SH	DEFINED	05	201725	
SPECTRUM BRANDS INC	COM	84762L105	167	5060	SH	DEFINED	08	5060	
SPECTRUM BRANDS INC	COM	84762L105	660	20000	SH	CALL	DEFINED	08	20000
SPECTRUM BRANDS INC	COM	84762L105	1476	44736	SH	DEFINED	17	44736	
SPECTRUM BRANDS INC	COM	84762L105	8006	242600	SH	DEFINED	21	242600	
SPECTRUM BRANDS INC	COM	84762L105	29466	892905	SH	DEFINED		892905	
SPEEDWAY MOTORSPORTS INC	COM	847788106	40	1100	SH	DEFINED	01	1100	
SPEEDWAY MOTORSPORTS INC	COM	847788106	340	9300	SH	DEFINED	05	9300	
SPEEDWAY MOTORSPORTS INC	COM	847788106	176	4814	SH	DEFINED	08	4814	
SPHERION CORP	COM	848420105	1896	287314	SH	DEFINED	01	230014	
40300									
17000									
SPHERION CORP	COM	848420105	1405	212825	SH	DEFINED	05	212825	
SPHERION CORP	COM	848420105	22	3400	SH	DEFINED	08	3400	
SPHERION CORP	COM	848420105	5634	853600	SH	DEFINED	21	615700	
237900									
SPINNAKER EXPL CO	COM	84855W109	1080	30425	SH	DEFINED	01	22249	
6626									
1550									
SPINNAKER EXPL CO	COM	84855W109	127	3574	SH	OTHER	01		
3574									
SPINNAKER EXPL CO	COM	84855W109	4078	114900	SH	DEFINED	05	114900	
SPINNAKER EXPL CO	COM	84855W109	92	2589	SH	DEFINED	08	2589	
SPINNAKER EXPL CO	COM	84855W109	2921	82300	SH	DEFINED	21	81600	
700									
SPIRIT FIN CORP	COM	848568309	47	4000	SH	DEFINED	01	4000	
SPIRIT FIN CORP	COM	848568309	604	51400	SH	DEFINED	05	51400	
SPIRIT FIN CORP	COM	848568309	119	10157	SH	DEFINED	08	10157	
SPORTS AUTH INC NEW	COM	84917U109	2633	82800	SH	DEFINED	01	66820	
15980									
SPORTS AUTH INC NEW	COM	84917U109	271	8531	SH	OTHER	01	8080	
451									
SPORTS AUTH INC NEW	COM	84917U109	490	15400	SH	DEFINED	05	15400	
SPORTS AUTH INC NEW	COM	84917U109	774	24336	SH	DEFINED	08	24336	
SPORTS AUTH INC NEW	COM	84917U109	127	4000	SH	PUT	DEFINED	08	4000
SPORTS AUTH INC NEW	COM	84917U109	11785	370600	SH	DEFINED	21	278000	
92600									
SPRINT CORP	COM FON	852061100	16675	664621	SH	DEFINED	01	613668	
50953									
SPRINT CORP	COM FON	852061100	9509	379003	SH	OTHER	01	215138	
163865									
SPRINT CORP	COM FON	852061100	10036	400000	SH	CALL	DEFINED	01	400000
SPRINT CORP	COM FON	852061100	1882	75000	SH	PUT	DEFINED	01	75000
SPRINT CORP	COM FON	852061100	16341	651294	SH	DEFINED	05	651294	
SPRINT CORP	COM FON	852061100	32373	1290281	SH	DEFINED	08	1290281	
SPRINT CORP	COM FON	852061100	5771	230000	SH	CALL	DEFINED	08	230000
SPRINT CORP	COM FON	852061100	3314	132100	SH	PUT	DEFINED	08	132100
SPRINT CORP	COM FON	852061100	3224	128490	SH	DEFINED	17	128490	
SPRINT CORP	COM FON	852061100	12182	485518	SH	DEFINED	21	485518	
SS&C TECHNOLOGIES INC	COM	85227Q100	60	1900	SH	DEFINED	01		
1900									
SS&C TECHNOLOGIES INC	COM	85227Q100	336	10600	SH	OTHER	01	1900	
8700									
SS&C TECHNOLOGIES INC	COM	85227Q100	1277	40300	SH	DEFINED	05	40300	
SS&C TECHNOLOGIES INC	COM	85227Q100	107	3391	SH	DEFINED	08	3391	

SS&C TECHNOLOGIES INC	COM	85227Q100	339	10700	SH	DEFINED 21	10700
STAAR SURGICAL CO 14600	COM PAR \$0.0	852312305	850	171800	SH	DEFINED 01	157200
STAAR SURGICAL CO 177800	COM PAR \$0.0	852312305	4323	873400	SH	DEFINED 21	695600
STAGE STORES INC 9000 4900	COM NEW	85254C305	2862	65650	SH	DEFINED 01	51750
STAGE STORES INC	COM NEW	85254C305	4866	111600	SH	DEFINED 05	111600
STAGE STORES INC	COM NEW	85254C305	103	2363	SH	DEFINED 08	2363
STAGE STORES INC 56900	COM NEW	85254C305	11131	255300	SH	DEFINED 21	198400
STANCORP FINL GROUP INC 760	COM	852891100	365	4772	SH	DEFINED 01	4012
STANCORP FINL GROUP INC 100	COM	852891100	66	860	SH	OTHER 01	760
STANCORP FINL GROUP INC	COM	852891100	4865	63524	SH	DEFINED 05	63524
STANCORP FINL GROUP INC	COM	852891100	499	6514	SH	DEFINED 08	6514
STANCORP FINL GROUP INC	COM	852891100	505	6600	SH	DEFINED 17	6600
STANDARD MICROSYSTEMS CORP	COM	853626109	215	9199	SH	DEFINED 01	9199
STANDARD MICROSYSTEMS CORP 2125	COM	853626109	85	3645	SH	OTHER 01	1520
STANDARD MICROSYSTEMS CORP	COM	853626109	1440	61570	SH	DEFINED 05	61570
STANDARD MICROSYSTEMS CORP	COM	853626109	160	6825	SH	DEFINED 08	6825
STANDARD MICROSYSTEMS CORP	COM	853626109	6011	257100	SH	DEFINED 21	257100
STANDARD MTR PRODS INC	COM	853666105	22	1700	SH	DEFINED 01	1700
STANDARD MTR PRODS INC	COM	853666105	658	49825	SH	DEFINED 05	49825
STANDARD MTR PRODS INC	COM	853666105	25	1900	SH	DEFINED 08	1900
STANDARD MTR PRODS INC	COM	853666105	132	10000	SH	DEFINED 21	10000
STANDARD PAC CORP NEW 12100	COM	85375C101	1634	18575	SH	DEFINED 01	6475
STANDARD PAC CORP NEW 150	COM	85375C101	13	150	SH	OTHER 01	
STANDARD PAC CORP NEW	COM	85375C101	8434	95900	SH	DEFINED 05	95900
STANDARD PAC CORP NEW	COM	85375C101	191	2173	SH	DEFINED 08	2173
STANDARD PAC CORP NEW	COM	85375C101	1979	22500	SH	DEFINED 21	22500
STANDARD REGISTER CO	COM	853887107	48	3050	SH	DEFINED 01	3050
STANDARD REGISTER CO 1125	COM	853887107	18	1125	SH	OTHER 01	
STANDARD REGISTER CO	COM	853887107	1269	80250	SH	DEFINED 05	80250
STANDARD REGISTER CO	COM	853887107	14	900	SH	DEFINED 08	900
STANDARD REGISTER CO	COM	853887107	278	17600	SH	DEFINED 21	17600
STANDEX INTL CORP 3640 300	COM	854231107	391	13750	SH	DEFINED 01	9810
STANDEX INTL CORP 2685	COM	854231107	76	2685	SH	OTHER 01	
STANDEX INTL CORP	COM	854231107	1244	43775	SH	DEFINED 05	43775
STANDEX INTL CORP	COM	854231107	28	1002	SH	DEFINED 08	1002
STANDEX INTL CORP	COM	854231107	219	7700	SH	DEFINED 21	7700
STANLEY FURNITURE INC	COM NEW	854305208	223	9100	SH	DEFINED 05	9100
STANLEY FURNITURE INC	COM NEW	854305208	69	2800	SH	DEFINED 08	2800
STANLEY WKS 49628	COM	854616109	10711	235207	SH	DEFINED 01	185579
STANLEY WKS 800	COM	854616109	4237	93033	SH	OTHER 01	92233
STANLEY WKS	COM	854616109	1746	38331	SH	DEFINED 05	38331
STANLEY WKS	COM	854616109	1285	28220	SH	DEFINED 08	28220
STANLEY WKS	COM	854616109	3094	67941	SH	DEFINED 21	67941
STAPLES INC 269832	COM	855030102	167776	7880501	SH	DEFINED 01	7610669
STAPLES INC 231836	COM	855030102	32358	1519872	SH	OTHER 01	1288036
STAPLES INC 32052	COM	855030102	51080	2399239	SH	DEFINED 05	2367187
STAPLES INC	COM	855030102	3458	162428	SH	DEFINED 08	162428
STAPLES INC	COM	855030102	1490	70000	SH	CALL DEFINED 08	70000
STAPLES INC 510	COM	855030102	23	1095	SH	DEFINED 13	585
STAPLES INC 11205	COM	855030102	34799	1634516	SH	DEFINED 21	1623311
STARBUCKS CORP 39792	COM	855244109	12271	237527	SH	DEFINED 01	197735
STARBUCKS CORP 12040	COM	855244109	4981	96427	SH	OTHER 01	84387
STARBUCKS CORP 45300	COM	855244109	10817	209390	SH	DEFINED 05	164090
STARBUCKS CORP	COM	855244109	2508	48555	SH	DEFINED 08	48555
STARBUCKS CORP	COM	855244109	36622	708900	SH	CALL DEFINED 08	708900
STARBUCKS CORP	COM	855244109	2325	45000	SH	PUT DEFINED 08	45000
STARBUCKS CORP	COM	855244109	3	63	SH	DEFINED 17	63
STARBUCKS CORP	COM	855244109	2787	53943	SH	DEFINED 21	53943
STARRETT L S CO	CL A	855668109	1161	63624	SH	DEFINED 01	63624
STARTEK INC 19400 11878	COM	85569C107	2374	144600	SH	DEFINED 01	113322
STARTEK INC 50	COM	85569C107	1	50	SH	OTHER 01	

STARTEK INC	COM	85569C107	938	57100 SH	DEFINED 05	57100
STARTEK INC	COM	85569C107	10	600 SH	DEFINED 08	600
STARTEK INC 139600	COM	85569C107	10506	639800 SH	DEFINED 21	500200
STATE AUTO FINL CORP	COM	855707105	329	10600 SH	DEFINED 05	10600
STATE AUTO FINL CORP	COM	855707105	295	9511 SH	DEFINED 08	9511
STATE BANCORP INC N.Y	COM	855716106	278	12308 SH	DEFINED 01	12308
STATE BANCORP INC N.Y	COM	855716106	133	5900 SH	DEFINED 05	5900
STATE BANCORP INC N.Y	COM	855716106	9	400 SH	DEFINED 08	400
STARWOOD HOTELS&RESORTS WRLD 35440	PAIRED CTF	85590A203	14835	253283 SH	DEFINED 01	217843
STARWOOD HOTELS&RESORTS WRLD 20029	PAIRED CTF	85590A203	4004	68364 SH	OTHER 01	48335
STARWOOD HOTELS&RESORTS WRLD 185	PAIRED CTF	85590A203	48971	836115 SH	DEFINED 05	835930
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	5678	96952 SH	DEFINED 08	96952
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	3807	65000 SH	CALL DEFINED 08	65000
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	4823	82353 SH	DEFINED 17	82353
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	996	17000 SH	DEFINED 20	17000
STARWOOD HOTELS&RESORTS WRLD 9590	PAIRED CTF	85590A203	56443	963681 SH	DEFINED 21	954091
STATE STR CORP 22130	COM	857477103	18008	373215 SH	DEFINED 01	351085
STATE STR CORP 44615	COM	857477103	17585	364465 SH	OTHER 01	319850
STATE STR CORP 27150	COM	857477103	11888	246380 SH	DEFINED 05	219230
STATE STR CORP	COM	857477103	1893	39229 SH	DEFINED 08	39229
STATE STR CORP	COM	857477103	17660	366016 SH	DEFINED 21	366016
STATION CASINOS INC 960	COM	857689103	64	960 SH	DEFINED 01	
STATION CASINOS INC 700 4940	COM	857689103	392	5900 SH	OTHER 01	260
STATION CASINOS INC	COM	857689103	7	100 SH	DEFINED 05	100
STATION CASINOS INC	COM	857689103	594	8941 SH	DEFINED 08	8941
STATION CASINOS INC	COM	857689103	737	11100 SH	PUT DEFINED 08	11100
STATION CASINOS INC	COM	857689103	2102	31662 SH	DEFINED 17	31662
STEAK N SHAKE CO 9600 5385	COM	857873103	1518	81500 SH	DEFINED 01	66515
STEAK N SHAKE CO	COM	857873103	1572	84450 SH	DEFINED 05	84450
STEAK N SHAKE CO	COM	857873103	58	3107 SH	DEFINED 08	3107
STEAK N SHAKE CO 78400	COM	857873103	5672	304600 SH	DEFINED 21	226200
STEEL DYNAMICS INC 400	COM	858119100	296	11284 SH	DEFINED 01	10884
STEEL DYNAMICS INC 200	COM	858119100	16	600 SH	OTHER 01	400
STEEL DYNAMICS INC	COM	858119100	3213	122400 SH	DEFINED 05	122400
STEEL DYNAMICS INC	COM	858119100	380	14485 SH	DEFINED 08	14485
STEEL DYNAMICS INC	COM	858119100	3413	130000 SH	PUT DEFINED 08	130000
STEEL DYNAMICS INC	COM	858119100	116	4400 SH	DEFINED 17	4400
STEEL TECHNOLOGIES INC	COM	858147101	24	1400 SH	DEFINED 01	1400
STEEL TECHNOLOGIES INC 275	COM	858147101	5	275 SH	OTHER 01	
STEEL TECHNOLOGIES INC	COM	858147101	580	34325 SH	DEFINED 05	34325
STEEL TECHNOLOGIES INC	COM	858147101	123	7256 SH	DEFINED 08	7256
STEEL TECHNOLOGIES INC	COM	858147101	137	8100 SH	DEFINED 21	8100
STEELCASE INC	CL A	858155203	92	6661 SH	DEFINED 01	6661
STEELCASE INC	CL A	858155203	1663	120100 SH	DEFINED 05	120100
STEELCASE INC	CL A	858155203	153	11041 SH	DEFINED 08	11041
STEIN MART INC 8700	COM	858375108	330	15025 SH	DEFINED 01	6325
STEIN MART INC	COM	858375108	2126	96700 SH	DEFINED 05	96700
STEIN MART INC	COM	858375108	139	6336 SH	DEFINED 08	6336
STEIN MART INC	COM	858375108	506	23000 SH	DEFINED 21	23000
STEINWAY MUSICAL INSTRS INC 6500	COM	858495104	1960	66750 SH	DEFINED 01	60250
STEINWAY MUSICAL INSTRS INC	COM	858495104	159	5400 SH	DEFINED 05	5400
STEINWAY MUSICAL INSTRS INC	COM	858495104	9	300 SH	DEFINED 08	300
STEINWAY MUSICAL INSTRS INC 76800	COM	858495104	9689	330000 SH	DEFINED 21	253200
STELLENT INC	COM	85856W105	1	70 SH	DEFINED 01	70
STELLENT INC	COM	85856W105	1	90 SH	OTHER 01	90
STELLENT INC	COM	85856W105	83	11000 SH	DEFINED 05	11000
STELLENT INC	COM	85856W105	9	1234 SH	DEFINED 08	1234
STEPAN CO	COM	858586100	57	2600 SH	DEFINED 01	2600
STEPAN CO	COM	858586100	40	1800 SH	OTHER 01	1800
STEPAN CO	COM	858586100	88	4000 SH	DEFINED 05	4000
STEPAN CO	COM	858586100	30	1360 SH	DEFINED 08	1360
STEPAN CO	COM	858586100	3032	137190 SH	DEFINED 21	137190
STERLING BANCSHARES INC 3400 1700	COM	858907108	575	36950 SH	DEFINED 01	31850
STERLING BANCSHARES INC 7300	COM	858907108	114	7300 SH	OTHER 01	
STERLING BANCSHARES INC	COM	858907108	2511	161350 SH	DEFINED 05	161350

STERLING BANCSHARES INC	COM	858907108	100	6424 SH	DEFINED 08	6424
STERLING BANCSHARES INC	COM	858907108	7192	462210 SH	DEFINED 21	462210
STERICYCLE INC	COM	858912108	347	6905 SH	DEFINED 01	470
6435						
STERICYCLE INC	COM	858912108	501	9955 SH	OTHER 01	9805
150						
STERICYCLE INC	COM	858912108	5038	100125 SH	DEFINED 05	100125
STERICYCLE INC	COM	858912108	513	10204 SH	DEFINED 08	10204
STERICYCLE INC	COM	858912108	263	5236 SH	DEFINED	5236
STERIS CORP	COM	859152100	517	20070 SH	DEFINED 01	17005
3065						
STERIS CORP	COM	859152100	213	8265 SH	OTHER 01	7365
900						
STERIS CORP	COM	859152100	5232	203045 SH	DEFINED 05	203045
STERIS CORP	COM	859152100	479	18587 SH	DEFINED 08	18587
STERIS CORP	COM	859152100	9486	368110 SH	DEFINED 21	368110
STERLING BANCORP	COM	859158107	248	11600 SH	DEFINED 05	11600
STERLING BANCORP	COM	859158107	85	3960 SH	DEFINED 08	3960
STERLING FINL CORP	COM	859317109	413	19400 SH	DEFINED 05	19400
STERLING FINL CORP	COM	859317109	34	1575 SH	DEFINED 08	1575
STERLING FINL CORP WASH	COM	859319105	380	10157 SH	DEFINED 01	4057
6100						
STERLING FINL CORP WASH	COM	859319105	3007	80392 SH	DEFINED 05	80392
STERLING FINL CORP WASH	COM	859319105	153	4078 SH	DEFINED 08	4078
STERLING FINL CORP WASH	COM	859319105	3248	86832 SH	DEFINED 21	86832
STEWART & STEVENSON SVCS INC	COM	860342104	904	39875 SH	DEFINED 01	13175
25900						
800						
STEWART & STEVENSON SVCS INC	COM	860342104	2283	100750 SH	DEFINED 05	100750
STEWART & STEVENSON SVCS INC	COM	860342104	97	4300 SH	DEFINED 08	4300
STEWART & STEVENSON SVCS INC	COM	860342104	437	19300 SH	DEFINED 21	19300
STEWART ENTERPRISES INC	CL A	860370105	62	9500 SH	DEFINED 01	9500
STEWART ENTERPRISES INC	CL A	860370105	2250	346214 SH	DEFINED 05	346214
STEWART ENTERPRISES INC	CL A	860370105	145	22231 SH	DEFINED 08	22231
STEWART INFORMATION SVCS COR	COM	860372101	507	12075 SH	DEFINED 01	5775
6300						
STEWART INFORMATION SVCS COR	COM	860372101	4	100 SH	OTHER 01	
100						
STEWART INFORMATION SVCS COR	COM	860372101	2673	63650 SH	DEFINED 05	63650
STEWART INFORMATION SVCS COR	COM	860372101	205	4872 SH	DEFINED 08	4872
STEWART INFORMATION SVCS COR	COM	860372101	508	12100 SH	DEFINED 21	12100
STILLWATER MNG CO	COM	86074Q102	32	4358 SH	DEFINED 01	4358
STILLWATER MNG CO	COM	86074Q102	3	349 SH	OTHER 01	349
STILLWATER MNG CO	COM	86074Q102	230	31000 SH	DEFINED 05	31000
STILLWATER MNG CO	COM	86074Q102	41	5480 SH	DEFINED 08	5480
STOLT OFFSHORE S A	SP ADR REG C	861567105	145	16002 SH	DEFINED 17	16002
STOLT OFFSHORE S A	SP ADR REG C	861567105	454	50000 SH	DEFINED 21	50000
STONE ENERGY CORP	COM	861642106	1051	21500 SH	DEFINED 01	12100
9000						
400						
STONE ENERGY CORP	COM	861642106	111	2275 SH	OTHER 01	
2275						
STONE ENERGY CORP	COM	861642106	4479	91600 SH	DEFINED 05	91600
STONE ENERGY CORP	COM	861642106	103	2105 SH	DEFINED 08	2105
STONE ENERGY CORP	COM	861642106	7717	157820 SH	DEFINED 21	157820
STONERIDGE INC	COM	86183P102	68	10276 SH	DEFINED 08	10276
STORA ENSO CORP	SPON ADR REP	86210M106	1035	81395 SH	DEFINED 01	79245
2150						
STORA ENSO CORP	SPON ADR REP	86210M106	987	77671 SH	OTHER 01	56612
21059						
STORA ENSO CORP	SPON ADR REP	86210M106	240	18900 SH	DEFINED 08	18900
STORAGE TECHNOLOGY CORP	COM PAR \$0.1	862111200	3220	88725 SH	DEFINED 01	77785
10940						
STORAGE TECHNOLOGY CORP	COM PAR \$0.1	862111200	123	3390 SH	OTHER 01	1040
2350						
STORAGE TECHNOLOGY CORP	COM PAR \$0.1	862111200	8848	243805 SH	DEFINED 05	243805
STORAGE TECHNOLOGY CORP	COM PAR \$0.1	862111200	886	24422 SH	DEFINED 08	24422
STORAGE TECHNOLOGY CORP	COM PAR \$0.1	862111200	6856	188920 SH	DEFINED 21	188920
STRATASYS INC	COM	862685104	386	11800 SH	OTHER 01	
11800						
STRATASYS INC	COM	862685104	98	3000 SH	DEFINED 08	3000
STRATASYS INC	COM	862685104	6316	193280 SH	DEFINED 21	193280
STRATEGIC DIAGNOSTICS INC	COM	862700101	3	1000 SH	OTHER 01	1000
STRATEGIC DIAGNOSTICS INC	COM	862700101	2240	653200 SH	DEFINED 21	653200
STRATEGIC GLOBAL INCOME FD	COM	862719101	23	1770 SH	DEFINED 01	1202
568						
STRATEGIC GLOBAL INCOME FD	COM	862719101	232	18000 SH	OTHER 01	18000
STRATEGIC HOTEL CAP INC	COM	86272T106	358	19900 SH	DEFINED 05	19900
STRATEGIC HOTEL CAP INC	COM	86272T106	99	5474 SH	DEFINED 08	5474
STRATTEC SEC CORP	COM	863111100	158	2900 SH	DEFINED 05	2900
STRATTEC SEC CORP	COM	863111100	71	1300 SH	DEFINED 08	1300
STRAYER ED INC	COM	863236105	9	100 SH	DEFINED 01	100
STRAYER ED INC	COM	863236105	44	510 SH	OTHER 01	510
STRAYER ED INC	COM	863236105	69	800 SH	DEFINED 08	800
STRAYER ED INC	COM	863236105	1182	13700 SH	DEFINED 17	13700
STREETTRACKS GOLD TR	GOLD SHS	863307104	1703	39195 SH	DEFINED 01	39095
100						

STREETTRACKS GOLD TR	GOLD SHS	863307104	30	700 SH	OTHER	01	700
STREETTRACKS GOLD TR	GOLD SHS	863307104	623	14345 SH	DEFINED	17	14345
STREETTRACKS SER TR 100	WILSHIRE REI	86330E604	1761	8950 SH	DEFINED	01	8850
STREETTRACKS SER TR	WILSHIRE REI	86330E604	863	4386 SH	OTHER	01	4386
STRIDE RITE CORP	COM	863314100	417	30225 SH	DEFINED	01	30225
STRIDE RITE CORP 6450	COM	863314100	1279	92750 SH	OTHER	01	86300
STRIDE RITE CORP	COM	863314100	1702	123450 SH	DEFINED	05	123450
STRIDE RITE CORP	COM	863314100	132	9583 SH	DEFINED	08	9583
STRIDE RITE CORP	COM	863314100	3776	273850 SH	DEFINED	21	273850
STRYKER CORP 19220	COM	863667101	9653	202974 SH	DEFINED	01	183754
STRYKER CORP 5910	COM	863667101	8068	169643 SH	OTHER	01	163733
STRYKER CORP	COM	863667101	7004	147260 SH	DEFINED	05	147260
STRYKER CORP	COM	863667101	2489	52325 SH	DEFINED	08	52325
STRYKER CORP	COM	863667101	2479	52130 SH	DEFINED	21	52130
STURM RUGER & CO INC 600	COM	864159108	27	3225 SH	DEFINED	01	2625
STURM RUGER & CO INC	COM	864159108	5	600 SH	OTHER	01	600
STURM RUGER & CO INC	COM	864159108	651	77750 SH	DEFINED	05	77750
STURM RUGER & CO INC	COM	864159108	49	5875 SH	DEFINED	08	5875
STURM RUGER & CO INC	COM	864159108	135	16100 SH	DEFINED	21	16100
SUBURBAN PROPANE PARTNERS L 500	UNIT LTD PAR	864482104	402	11247 SH	DEFINED	01	10747
SUBURBAN PROPANE PARTNERS L 450	UNIT LTD PAR	864482104	107	2981 SH	OTHER	01	2531
SUMMIT BANCSHARES INC TEX	COM	866011109	64	3700 SH	DEFINED	01	3700
SUMMIT BANCSHARES INC TEX	COM	866011109	2114	122220 SH	DEFINED	05	122220
SUMMIT BANCSHARES INC TEX	COM	866011109	10	600 SH	DEFINED	08	600
SUN BANCORP INC	COM	86663B102	178	8600 SH	DEFINED	05	8600
SUN BANCORP INC	COM	86663B102	29	1407 SH	DEFINED	08	1407
SUN COMMUNITIES INC	COM	866674104	17	450 SH	DEFINED	01	450
SUN COMMUNITIES INC	COM	866674104	227	6100 SH	DEFINED	05	6100
SUN COMMUNITIES INC	COM	866674104	160	4310 SH	DEFINED	08	4310
SUN COMMUNITIES INC	COM	866674104	628	16898 SH	DEFINED	17	16898
SUN LIFE FINL INC 13952	COM	866796105	2625	77907 SH	DEFINED	01	63955
SUN LIFE FINL INC 3657	COM	866796105	987	29292 SH	OTHER	01	25635
SUN MICROSYSTEMS INC 275890	COM	866810104	3503	939233 SH	DEFINED	01	663343
SUN MICROSYSTEMS INC 133480	COM	866810104	3066	821959 SH	OTHER	01	688479
SUN MICROSYSTEMS INC	COM	866810104	4859	1302680 SH	DEFINED	05	1302680
SUN MICROSYSTEMS INC	COM	866810104	5388	1444496 SH	DEFINED	08	1444496
SUN MICROSYSTEMS INC	COM	866810104	969	259800 SH	CALL	DEFINED	259800
SUN MICROSYSTEMS INC	COM	866810104	6583	1765000 SH	PUT	DEFINED	1765000
SUN MICROSYSTEMS INC	COM	866810104		67 SH	DEFINED	17	67
SUN MICROSYSTEMS INC	COM	866810104	5968	1600000 SH	CALL	DEFINED	1600000
SUN MICROSYSTEMS INC	COM	866810104	6755	1810985 SH	DEFINED	21	1810985
SUN HEALTHCARE GROUP INC	COM NEW	866933401	2223	347279 SH	DEFINED	01	347279
SUN HEALTHCARE GROUP INC	COM NEW	866933401	182	28500 SH	DEFINED	08	28500
SUNCOR ENERGY INC 30900	COM	867229106	2319	49001 SH	DEFINED	01	18101
SUNCOR ENERGY INC 4200	COM	867229106	860	18167 SH	OTHER	01	13967
SUNCOM WIRELESS HLDGS INC	CL A	86722Q108	662	306415 SH	DEFINED	08	306415
SUNGARD DATA SYS INC 13990	COM	867363103	3649	103741 SH	DEFINED	01	89751
SUNGARD DATA SYS INC 7079	COM	867363103	916	26038 SH	OTHER	01	18959
SUNGARD DATA SYS INC	COM	867363103	5363	152475 SH	DEFINED	05	152475
SUNGARD DATA SYS INC	COM	867363103	6207	176474 SH	DEFINED	08	176474
SUNGARD DATA SYS INC	COM	867363103	3025	86000 SH	CALL	DEFINED	86000
SUNGARD DATA SYS INC	COM	867363103	8793	250000 SH	PUT	DEFINED	250000
SUNGARD DATA SYS INC	COM	867363103	1429	40623 SH	DEFINED	21	40623
SUNOCO LOGISTICS PRTRNS L P	COM UNITS	86764L108	9	250 SH	DEFINED	01	250
SUNOCO LOGISTICS PRTRNS L P 7000	COM UNITS	86764L108	720	19000 SH	OTHER	01	12000
SUNOCO INC 2471 5473	COM	86764P109	5147	45276 SH	DEFINED	01	37332
SUNOCO INC 9787	COM	86764P109	1113	9787 SH	OTHER	01	
SUNOCO INC 55850	COM	86764P109	13779	121210 SH	DEFINED	05	65360
SUNOCO INC	COM	86764P109	2086	18353 SH	DEFINED	08	18353
SUNOCO INC	COM	86764P109	568	5000 SH	PUT	DEFINED	5000
SUNOCO INC	COM	86764P109	1494	13139 SH	DEFINED	21	13139
SUNRISE SENIOR LIVING INC 3725	COM	86768K106	398	7375 SH	DEFINED	01	3650
SUNRISE SENIOR LIVING INC 3575	COM	86768K106	448	8300 SH	OTHER	01	4725
SUNRISE SENIOR LIVING INC	COM	86768K106	2688	49800 SH	DEFINED	05	49800

SUNRISE SENIOR LIVING INC	COM	86768K106	86	1600	SH	DEFINED	08	1600
SUNRISE SENIOR LIVING INC	COM	86768K106	686	12700	SH	DEFINED	21	12700
SUNTERRA CORP	COM NEW	86787D208	3	168	SH	DEFINED	01	168
SUNTERRA CORP	COM NEW	86787D208	126	7800	SH	DEFINED	05	7800
SUNTERRA CORP	COM NEW	86787D208	102	6272	SH	DEFINED	08	6272
SUNSTONE HOTEL INVS INC NEW	COM	867892101	439	18100	SH	DEFINED	05	18100
SUNSTONE HOTEL INVS INC NEW	COM	867892101	161	6623	SH	DEFINED	08	6623
SUNSTONE HOTEL INVS INC NEW	COM	867892101	57	2368	SH	DEFINED	17	2368
SUNTRUST BKS INC	COM	867914103	34589	478813	SH	DEFINED	01	441459
37354								
SUNTRUST BKS INC	COM	867914103	33588	464954	SH	OTHER	01	262593
202361								
SUNTRUST BKS INC	COM	867914103	34592	478851	SH	DEFINED	05	478516
335								
SUNTRUST BKS INC	COM	867914103	4129	57151	SH	DEFINED	08	57151
SUNTRUST BKS INC	COM	867914103	11511	159342	SH	DEFINED	21	159342
SUPERGEN INC	COM	868059106	6	1300	SH	OTHER	01	
1300								
SUPERGEN INC	COM	868059106	41	8200	SH	DEFINED	08	8200
SUPERGEN INC	COM	868059106	143	29000	SH	CALL	DEFINED	29000
SUPERGEN INC	COM	868059106	394	79700	SH	PUT	DEFINED	79700
SUPERIOR ENERGY SVCS INC	COM	868157108	241	13560	SH	DEFINED	01	
13560								
SUPERIOR ENERGY SVCS INC	COM	868157108	402	22600	SH	OTHER	01	11350
2210 9040								
SUPERIOR ENERGY SVCS INC	COM	868157108	10660	598891	SH	DEFINED	05	598891
SUPERIOR ENERGY SVCS INC	COM	868157108	156	8777	SH	DEFINED	08	8777
SUPERIOR ENERGY SVCS INC	COM	868157108	3254	182815	SH	DEFINED	21	182815
SUPERIOR ESSEX INC	COM	86815V105	2	100	SH	DEFINED	01	100
SUPERIOR ESSEX INC	COM	86815V105	230	13000	SH	DEFINED	05	13000
SUPERIOR ESSEX INC	COM	86815V105	14	800	SH	DEFINED	08	800
SUPERIOR INDS INTL INC	COM	868168105	87	3650	SH	DEFINED	01	
3650								
SUPERIOR INDS INTL INC	COM	868168105	136	5738	SH	OTHER	01	3650
2088								
SUPERIOR INDS INTL INC	COM	868168105	1870	78900	SH	DEFINED	05	78900
SUPERIOR INDS INTL INC	COM	868168105	1848	77986	SH	DEFINED	08	77986
SUPERIOR INDS INTL INC	COM	868168105	386	16300	SH	DEFINED	21	16300
SUPERTEX INC	COM	868532102	161	9100	SH	DEFINED	01	3500
5600								
SUPERTEX INC	COM	868532102	1	75	SH	OTHER	01	
75								
SUPERTEX INC	COM	868532102	674	38175	SH	DEFINED	05	38175
SUPERTEX INC	COM	868532102	25	1404	SH	DEFINED	08	1404
SUPERTEX INC	COM	868532102	154	8700	SH	DEFINED	21	8700
SUPERVALU INC	COM	868536103	3664	112345	SH	DEFINED	01	101460
10885								
SUPERVALU INC	COM	868536103	671	20576	SH	OTHER	01	6571
14005								
SUPERVALU INC	COM	868536103	11148	341860	SH	DEFINED	05	248210
93650								
SUPERVALU INC	COM	868536103	552	16913	SH	DEFINED	08	16913
SUPERVALU INC	COM	868536103	12306	377358	SH	DEFINED	21	377358
SUPPORTSOFT INC	COM	868587106	54	10400	SH	DEFINED	05	10400
SUPPORTSOFT INC	COM	868587106	36	7000	SH	DEFINED	08	7000
SUREWEST COMMUNICATIONS	COM	868733106	6	215	SH	DEFINED	01	215
SUREWEST COMMUNICATIONS	COM	868733106	29	1120	SH	OTHER	01	1120
SUREWEST COMMUNICATIONS	COM	868733106	285	11100	SH	DEFINED	05	11100
SUREWEST COMMUNICATIONS	COM	868733106	18	700	SH	DEFINED	08	700
SURMODICS INC	COM	868873100	577	13300	SH	DEFINED	01	4200
9100								
SURMODICS INC	COM	868873100	11	250	SH	OTHER	01	
250								
SURMODICS INC	COM	868873100	2132	49150	SH	DEFINED	05	49150
SURMODICS INC	COM	868873100	97	2247	SH	DEFINED	08	2247
SURMODICS INC	COM	868873100	4740	109300	SH	DEFINED	21	109300
SUSQUEHANNA BANCSHARES INC P	COM	869099101	256	10400	SH	DEFINED	01	7670
2730								
SUSQUEHANNA BANCSHARES INC P	COM	869099101	4	170	SH	OTHER	01	
170								
SUSQUEHANNA BANCSHARES INC P	COM	869099101	3867	157275	SH	DEFINED	05	157275
SUSQUEHANNA BANCSHARES INC P	COM	869099101	242	9839	SH	DEFINED	08	9839
SUSQUEHANNA BANCSHARES INC P	COM	869099101	762	31000	SH	DEFINED	21	31000
SWIFT ENERGY CO	COM	870738101	419	11700	SH	DEFINED	01	4800
6900								
SWIFT ENERGY CO	COM	870738101	16	450	SH	OTHER	01	
450								
SWIFT ENERGY CO	COM	870738101	3552	99175	SH	DEFINED	05	99175
SWIFT ENERGY CO	COM	870738101	176	4919	SH	DEFINED	08	4919
SWIFT ENERGY CO	COM	870738101	673	18800	SH	DEFINED	21	18800
SWIFT TRANSN CO	COM	870756103	194	8330	SH	DEFINED	01	7735
595								
SWIFT TRANSN CO	COM	870756103	857	36813	SH	OTHER	01	36813
SWIFT TRANSN CO	COM	870756103	3166	135943	SH	DEFINED	05	135943
SWIFT TRANSN CO	COM	870756103	622	26714	SH	DEFINED	08	26714

SYBASE INC 17290	COM	871130100	2363	128750	SH	DEFINED	01	111460	
SYBASE INC 1750	COM	871130100	212	11547	SH	OTHER	01	9797	
SYBASE INC	COM	871130100	3742	203950	SH	DEFINED	05	203950	
SYBASE INC	COM	871130100	296	16152	SH	DEFINED	08	16152	
SYBASE INC 189300	COM	871130100	20372	1110200	SH	DEFINED	21	920900	
SYBRON DENTAL SPECIALTIES IN 12120	COM	871142105	978	26010	SH	DEFINED	01	13890	
SYBRON DENTAL SPECIALTIES IN 1930	COM	871142105	73	1930	SH	OTHER	01		
SYBRON DENTAL SPECIALTIES IN	COM	871142105	4705	125075	SH	DEFINED	05	125075	
SYBRON DENTAL SPECIALTIES IN	COM	871142105	285	7573	SH	DEFINED	08	7573	
SYBRON DENTAL SPECIALTIES IN	COM	871142105	1129	30000	SH	CALL	DEFINED	08	30000
SYBRON DENTAL SPECIALTIES IN	COM	871142105	6290	167200	SH	DEFINED	21	167200	
SYCAMORE NETWORKS INC	COM	871206108	434	125775	SH	DEFINED	01	125775	
SYCAMORE NETWORKS INC	COM	871206108	11	3236	SH	OTHER	01	3236	
SYCAMORE NETWORKS INC	COM	871206108	462	134000	SH	DEFINED	05	134000	
SYCAMORE NETWORKS INC	COM	871206108	4523	1310916	SH	DEFINED	08	1310916	
SYKES ENTERPRISES INC 1920 81385	COM	871237103	1307	137545	SH	DEFINED	01	54240	
SYKES ENTERPRISES INC	COM	871237103	5782	608641	SH	DEFINED	05	608641	
SYKES ENTERPRISES INC	COM	871237103	130	13721	SH	DEFINED	08	13721	
SYKES ENTERPRISES INC	COM	871237103	236	24791	SH	DEFINED	21	24791	
SYMANTEC CORP 160251	COM	871503108	86023	3956887	SH	DEFINED	01	3796636	
SYMANTEC CORP 133296	COM	871503108	12346	567903	SH	OTHER	01	434607	
SYMANTEC CORP	COM	871503108	18706	860425	SH	DEFINED	05	860425	
SYMANTEC CORP	COM	871503108	2280	104866	SH	DEFINED	08	104866	
SYMANTEC CORP	COM	871503108	20896	961200	SH	CALL	DEFINED	08	961200
SYMANTEC CORP	COM	871503108	4870	224000	SH	PUT	DEFINED	08	224000
SYMANTEC CORP 180	COM	871503108	4	180	SH	DEFINED	13		
SYMANTEC CORP	COM	871503108	13	580	SH	DEFINED	17	580	
SYMANTEC CORP 6490	COM	871503108	33149	1524772	SH	DEFINED	21	1518282	
SYMBION INC DEL	COM	871507109	146	6103	SH	DEFINED	01	6103	
SYMBION INC DEL	COM	871507109	57	2400	SH	OTHER	01	2400	
SYMBION INC DEL	COM	871507109	1813	75996	SH	DEFINED	05	75996	
SYMBION INC DEL	COM	871507109	130	5440	SH	DEFINED	08	5440	
SYMBION INC DEL	COM	871507109	4446	186410	SH	DEFINED	21	186410	
SYMBOL TECHNOLOGIES INC 14740	COM	871508107	443	44872	SH	DEFINED	01	30132	
SYMBOL TECHNOLOGIES INC 1090	COM	871508107	410	41579	SH	OTHER	01	40489	
SYMBOL TECHNOLOGIES INC	COM	871508107	932	94450	SH	DEFINED	05	94450	
SYMBOL TECHNOLOGIES INC	COM	871508107	3897	394861	SH	DEFINED	08	394861	
SYMBOL TECHNOLOGIES INC	COM	871508107	236	23928	SH	DEFINED	17	23928	
SYMBOL TECHNOLOGIES INC	COM	871508107	22	2210	SH	DEFINED	20	2210	
SYMBOL TECHNOLOGIES INC 4780	COM	871508107	4084	413819	SH	DEFINED	21	409039	
SYMMETRICOM INC 20300 500	COM	871543104	302	29150	SH	DEFINED	01	8350	
SYMMETRICOM INC 75	COM	871543104	1	75	SH	OTHER	01		
SYMMETRICOM INC	COM	871543104	1364	131775	SH	DEFINED	05	131775	
SYMMETRICOM INC	COM	871543104	80	7766	SH	DEFINED	08	7766	
SYMMETRICOM INC	COM	871543104	318	30700	SH	DEFINED	21	30700	
SYMYX TECHNOLOGIES	COM	87155S108	195	6972	SH	DEFINED	01	6972	
SYMYX TECHNOLOGIES 1138	COM	87155S108	301	10775	SH	OTHER	01	9637	
SYMYX TECHNOLOGIES	COM	87155S108	7448	266179	SH	DEFINED	05	266179	
SYMYX TECHNOLOGIES	COM	87155S108	382	13649	SH	DEFINED	08	13649	
SYMYX TECHNOLOGIES	COM	87155S108	462	16500	SH	PUT	DEFINED	08	16500
SYMYX TECHNOLOGIES	COM	87155S108	260	9298	SH	DEFINED	21	9298	
SYNAGRO TECHNOLOGIES INC 200664	COM NEW	871562203	969	200664	SH	OTHER	17		
SYNAPTICS INC 15770	COM	87157D109	337	15770	SH	DEFINED	01		
SYNAPTICS INC 9950 1530	COM	87157D109	385	18025	SH	OTHER	01	6545	
SYNAPTICS INC	COM	87157D109	1569	73450	SH	DEFINED	05	73450	
SYNAPTICS INC	COM	87157D109	53	2494	SH	DEFINED	08	2494	
SYNAPTICS INC	COM	87157D109	365	17100	SH	DEFINED	21	17100	
SYNOPSIS INC 6680	COM	871607107	2562	153695	SH	DEFINED	01	147015	
SYNOPSIS INC 500	COM	871607107	57	3417	SH	OTHER	01	2917	
SYNOPSIS INC	COM	871607107	5952	357030	SH	DEFINED	05	357030	
SYNOPSIS INC	COM	871607107	438	26279	SH	DEFINED	08	26279	
SYNOPSIS INC	COM	871607107	2928	175650	SH	DEFINED	21	175650	
SYNGENTA AG 500	SPONSORED AD	87160A100	29	1409	SH	DEFINED	01	909	

SYNGENTA AG	SPONSORED AD	87160A100	18	866	SH	OTHER	01	866	
SYNGENTA AG	SPONSORED AD	87160A100	2627	128832	SH	DEFINED	21	128832	
SYNOVUS FINL CORP 5320	COM	87161C105	5235	182585	SH	DEFINED	01	177265	
SYNOVUS FINL CORP 51262	COM	87161C105	5843	203792	SH	OTHER	01	152530	
SYNOVUS FINL CORP	COM	87161C105	3710	129410	SH	DEFINED	05	129410	
SYNOVUS FINL CORP	COM	87161C105	1565	54583	SH	DEFINED	08	54583	
SYNOVUS FINL CORP	COM	87161C105	1222	42616	SH	DEFINED	21	42616	
SYSCO CORP 169630	COM	871829107	64255	1775498	SH	DEFINED	01	1605868	
SYSCO CORP 299060	COM	871829107	56496	1561081	SH	OTHER	01	1262021	
SYSCO CORP 96050	COM	871829107	15128	418010	SH	DEFINED	05	321960	
SYSCO CORP	COM	871829107	2953	81592	SH	DEFINED	08	81592	
SYSCO CORP	COM	871829107	6	167	SH	OTHER	13	167	
SYSCO CORP	COM	871829107	8893	245731	SH	DEFINED	21	245731	
SYSTEMAX INC	COM	871851101	49	7300	SH	DEFINED	05	7300	
SYSTEMAX INC	COM	871851101	33	4959	SH	DEFINED	08	4959	
TBC CORP NEW	COM	872183108	122	4500	SH	DEFINED	01	4500	
TBC CORP NEW	COM	872183108	24	900	SH	OTHER	01	900	
TBC CORP NEW	COM	872183108	2006	73925	SH	DEFINED	05	73925	
TBC CORP NEW	COM	872183108	46	1702	SH	DEFINED	08	1702	
TBC CORP NEW	COM	872183108	2450	90301	SH	DEFINED	21	90301	
TB WOODS CORP 8000	COM	872226105	429	76659	SH	DEFINED	01	68659	
TB WOODS CORP 94669	COM	872226105	1284	229240	SH	DEFINED	21	134571	
TCF FINL CORP 1205	COM	872275102	602	23270	SH	DEFINED	01	22065	
TCF FINL CORP 50	COM	872275102	141	5455	SH	OTHER	01	5405	
TCF FINL CORP	COM	872275102	7326	283089	SH	DEFINED	05	283089	
TCF FINL CORP	COM	872275102	687	26540	SH	DEFINED	08	26540	
TCW CONV SECS FD INC	COM	872340104	8	1525	SH	DEFINED	01	1525	
TCW CONV SECS FD INC	COM	872340104	65	12935	SH	OTHER	01	12935	
TD BANKNORTH INC	COM	87235A101	18	604	SH	DEFINED	05	604	
TD BANKNORTH INC	COM	87235A101	137	4593	SH	DEFINED	08	4593	
TD BANKNORTH INC	COM	87235A101	9896	332066	SH	DEFINED	21	332066	
TECO ENERGY INC 18345	COM	872375100	7698	407063	SH	DEFINED	01	388718	
TECO ENERGY INC 37321	COM	872375100	7538	398621	SH	OTHER	01	361300	
TECO ENERGY INC	COM	872375100	1583	83725	SH	DEFINED	05	83725	
TECO ENERGY INC	COM	872375100	788	41683	SH	DEFINED	08	41683	
TECO ENERGY INC	COM	872375100	473	25000	SH	CALL	DEFINED	08	25000
TECO ENERGY INC	COM	872375100	11316	598400	SH	DEFINED	21	598400	
TEPPCO PARTNERS L P 2600	UT LTD PARTN	872384102	789	19038	SH	DEFINED	01	16438	
TEPPCO PARTNERS L P 4225	UT LTD PARTN	872384102	1779	42925	SH	OTHER	01	38700	
TEPPCO PARTNERS L P	UT LTD PARTN	872384102	134	3236	SH	DEFINED	08	3236	
THQ INC 11000 3200	COM NEW	872443403	1602	54716	SH	DEFINED	01	40516	
THQ INC 1700	COM NEW	872443403	50	1700	SH	OTHER	01		
THQ INC	COM NEW	872443403	3474	118675	SH	DEFINED	05	118675	
THQ INC	COM NEW	872443403	208	7100	SH	DEFINED	08	7100	
THQ INC 32900	COM NEW	872443403	11408	389753	SH	DEFINED	21	356853	
TJX COS INC NEW 53822	COM	872540109	10870	446402	SH	DEFINED	01	392580	
TJX COS INC NEW 76984	COM	872540109	2918	119844	SH	OTHER	01	42860	
TJX COS INC NEW 444650	COM	872540109	26181	1075212	SH	DEFINED	05	630562	
TJX COS INC NEW	COM	872540109	1468	60294	SH	DEFINED	08	60294	
TJX COS INC NEW	COM	872540109	6088	250000	SH	PUT	DEFINED	08	250000
TJX COS INC NEW 300	COM	872540109	24187	993306	SH	DEFINED	21	993006	
TLC VISION CORP	COM	872549100	106	12900	SH	DEFINED	17	12900	
TRW AUTOMOTIVE HLDGS CORP	COM	87264S106	216	8800	SH	DEFINED	01	8800	
TRW AUTOMOTIVE HLDGS CORP	COM	87264S106	490	20000	SH	DEFINED	08	20000	
TRW AUTOMOTIVE HLDGS CORP	COM	87264S106	211	8600	SH	DEFINED	21	8600	
TVI CORP NEW	COM	872916101	39	10000	SH	DEFINED	01	10000	
TNS INC 9400	COM	872960109	1789	76550	SH	DEFINED	01	67150	
TNS INC	COM	872960109	28	1196	SH	DEFINED	08	1196	
TNS INC 109000	COM	872960109	9236	395200	SH	DEFINED	21	286200	
TTM TECHNOLOGIES INC	COM	87305R109	1	94	SH	DEFINED	01	94	
TTM TECHNOLOGIES INC	COM	87305R109	117	15400	SH	DEFINED	05	15400	
TTM TECHNOLOGIES INC	COM	87305R109	18	2320	SH	DEFINED	08	2320	
TXU CORP	COM	873168108	22762	273941	SH	DEFINED	01	244457	

TECH DATA CORP 4095	COM	878237106	237	6485 SH	OTHER	01	2390
TECH DATA CORP	COM	878237106	4888	133557 SH	DEFINED	05	133557
TECH DATA CORP	COM	878237106	2908	79447 SH	DEFINED	08	79447
TECH DATA CORP	SDCV	2.000% 878237AD8	6338	6500000 PRN	DEFINED	08	6500000
TECHNE CORP 1775	COM	878377100	467	10175 SH	DEFINED	01	8400
TECHNE CORP 345	COM	878377100	354	7720 SH	OTHER	01	7375
TECHNE CORP	COM	878377100	4047	88140 SH	DEFINED	05	88140
TECHNE CORP	COM	878377100	497	10826 SH	DEFINED	08	10826
TECHNICAL OLYMPIC USA INC	COM	878483106	2	66 SH	DEFINED	01	66
TECHNICAL OLYMPIC USA INC	COM	878483106	274	11300 SH	DEFINED	05	11300
TECHNICAL OLYMPIC USA INC	COM	878483106	76	3126 SH	DEFINED	08	3126
TECHNIP NEW	SPONSORED AD	878546209	667	14315 SH	DEFINED	01	14315
TECHNIP NEW	SPONSORED AD	878546209	89	1900 SH	OTHER	01	1900
TECHNIP NEW	SPONSORED AD	878546209	4031	86500 SH	DEFINED	05	86500
TECHNIP NEW	SPONSORED AD	878546209	13882	297900 SH	DEFINED	21	297900
TECHNITROL INC 400 4500	COM	878555101	801	56675 SH	DEFINED	01	51775
TECHNITROL INC	COM	878555101	1911	135275 SH	DEFINED	05	135275
TECHNITROL INC	COM	878555101	54	3800 SH	DEFINED	08	3800
TECHNITROL INC 77150	COM	878555101	6328	447825 SH	DEFINED	21	370675
TECUMSEH PRODS CO 170	CL A	878895200	78	2860 SH	DEFINED	01	2690
TECUMSEH PRODS CO	CL A	878895200	5	170 SH	OTHER	01	170
TECUMSEH PRODS CO	CL A	878895200	1496	54502 SH	DEFINED	05	54502
TECUMSEH PRODS CO	CL A	878895200	278	10145 SH	DEFINED	08	10145
TEJON RANCH CO DEL	COM	879080109	193	3750 SH	DEFINED	01	3750
TEJON RANCH CO DEL	COM	879080109	10	200 SH	OTHER	01	200
TEJON RANCH CO DEL	COM	879080109	63	1229 SH	DEFINED	08	1229
TEKELEC 48	COM	879101103	1	48 SH	DEFINED	01	
TEKELEC 569 33952	COM	879101103	581	34569 SH	OTHER	01	48
TEKELEC	COM	879101103	42	2500 SH	DEFINED	05	2500
TEKELEC	COM	879101103	84	5027 SH	DEFINED	08	5027
TEKELEC	COM	879101103	670	39900 SH	CALL	DEFINED	39900
TEKELEC	COM	879101103	396	23600 SH	PUT	DEFINED	23600
TEKTRONIX INC 3640	COM	879131100	870	37389 SH	DEFINED	01	33749
TEKTRONIX INC 325	COM	879131100	260	11164 SH	OTHER	01	10839
TEKTRONIX INC	COM	879131100	4051	174106 SH	DEFINED	05	174106
TEKTRONIX INC	COM	879131100	1455	62536 SH	DEFINED	08	62536
TEKTRONIX INC	COM	879131100	11186	480687 SH	DEFINED	21	480687
TELECOM CORP NEW ZEALAND LTD 550	SPONSORED AD	879278208	73	2183 SH	DEFINED	01	1633
TELECOM CORP NEW ZEALAND LTD 5400	SPONSORED AD	879278208	365	10870 SH	OTHER	01	5470
TELECOM HLDRS TR	DEPOSITRY RC	87927P200	85180	3118995 SH	DEFINED	08	3118995
TELECOMMUNICATION SYS INC	CL A	87929J103	189	83500 SH	DEFINED	01	83500
TELECOMMUNICATION SYS INC	CL A	87929J103	35	15600 SH	OTHER	01	15600
TELECOMMUNICATION SYS INC 5400	CL A	87929J103	169	74800 SH	DEFINED	21	69400
TELEDYNE TECHNOLOGIES INC 8140	COM	879360105	698	21426 SH	DEFINED	01	13286
TELEDYNE TECHNOLOGIES INC 3990	COM	879360105	130	3990 SH	OTHER	01	
TELEDYNE TECHNOLOGIES INC	COM	879360105	11237	344890 SH	DEFINED	05	344890
TELEDYNE TECHNOLOGIES INC	COM	879360105	241	7405 SH	DEFINED	08	7405
TELEDYNE TECHNOLOGIES INC	COM	879360105	1249	38326 SH	DEFINED	21	38326
TELEFLEX INC 1025	COM	879369106	1526	25698 SH	DEFINED	01	24673
TELEFLEX INC 2000	COM	879369106	304	5125 SH	OTHER	01	3125
TELEFLEX INC	COM	879369106	5129	86387 SH	DEFINED	05	86387
TELEFLEX INC	COM	879369106	441	7434 SH	DEFINED	08	7434
TELEFONICA S A 1400	SPONSORED AD	879382208	1283	26231 SH	DEFINED	01	24831
TELEFONICA S A 4411	SPONSORED AD	879382208	1231	25181 SH	OTHER	01	20770
TELEFONOS DE MEXICO S A 200	SPON ADR ORD	879403780	241	12738 SH	DEFINED	01	12538
TELEFONOS DE MEXICO S A 46760	SPON ADR ORD	879403780	1460	77308 SH	OTHER	01	30548
TELEFONOS DE MEXICO S A	SPON ADR ORD	879403780	1133	60000 SH	DEFINED	05	60000
TELEFONOS DE MEXICO S A	SPON ADR ORD	879403780	40047	2120000 SH	CALL	DEFINED	2120000
TELEFONOS DE MEXICO S A	SPON ADR ORD	879403780	2837	150200 SH	DEFINED	17	150200
TELEFONOS DE MEXICO S A	SPON ADR ORD	879403780	3539	187370 SH	DEFINED	21	187370
TELEPHONE & DATA SYS INC 1478	COM	879433100	1262	30932 SH	DEFINED	01	29454
TELEPHONE & DATA SYS INC 75	COM	879433100	169	4153 SH	OTHER	01	4078

TELEPHONE & DATA SYS INC	COM	879433100	11463	280880	SH	DEFINED	05	280880
TELEPHONE & DATA SYS INC	COM	879433100	978	23961	SH	DEFINED	08	23961
TELEPHONE & DATA SYS INC	COM	879433100	16743	410275	SH	DEFINED	21	410275
TELEPHONE & DATA SYS INC	SPL COM	879433860	5751	150000	SH	DEFINED	01	150000
TELEPHONE & DATA SYS INC	SPL COM	879433860	1399	36500	SH	DEFINED	05	36500
TELEPHONE & DATA SYS INC	SPL COM	879433860	196	5100	SH	DEFINED	08	5100
TELEPHONE & DATA SYS INC	SPL COM	879433860	15730	410275	SH	DEFINED	21	410275
TELEMIG CELULAR PART S A	SPON ADR PFD	87944E105	4816	147500	SH	DEFINED	21	147500
TELEWEST GLOBAL INC	COM	87956T107	57	2511	SH	OTHER	01	11
2500								
TELEWEST GLOBAL INC	COM	87956T107	45	1984	SH	DEFINED	08	1984
TELEWEST GLOBAL INC	COM	87956T107	1481	65000	SH	CALL	DEFINED	65000
TELEWEST GLOBAL INC	COM	87956T107	3780	165929	SH	DEFINED	17	165929
TELEWEST GLOBAL INC	COM	87956T107	2749	120680	SH	DEFINED	21	120680
TELIK INC	COM	87959M109	150	9258	SH	DEFINED	01	9258
TELIK INC	COM	87959M109	111	6800	SH	OTHER	01	6800
TELIK INC	COM	87959M109	1960	120600	SH	DEFINED	08	120600
TELIK INC	COM	87959M109	5038	310000	SH	CALL	DEFINED	310000
TELIK INC	COM	87959M109	431	26508	SH	DEFINED	21	24008
2500								
TELLABS INC	COM	879664100	767	88163	SH	DEFINED	01	53848
34315								
TELLABS INC	COM	879664100	521	59872	SH	OTHER	01	54037
5835								
TELLABS INC	COM	879664100	1496	171980	SH	DEFINED	05	171980
TELLABS INC	COM	879664100	2340	268986	SH	DEFINED	08	268986
TELLABS INC	COM	879664100	675	77591	SH	DEFINED	21	77591
TEMPLE INLAND INC	COM	879868107	1494	40211	SH	DEFINED	01	35233
4978								
TEMPLE INLAND INC	COM	879868107	1050	28251	SH	OTHER	01	27251
1000								
TEMPLE INLAND INC	COM	879868107	20765	558958	SH	DEFINED	05	558801
157								
TEMPLE INLAND INC	COM	879868107	3420	92071	SH	DEFINED	08	92071
TEMPLE INLAND INC	COM	879868107	3715	100000	SH	CALL	DEFINED	100000
TEMPLE INLAND INC	COM	879868107	37	1000	SH	DEFINED	13	
1000								
TEMPLE INLAND INC	COM	879868107	1179	31726	SH	DEFINED	21	31726
TELETECH HOLDINGS INC	COM	879939106	55	6700	SH	DEFINED	01	6700
TELETECH HOLDINGS INC	COM	879939106	37	4500	SH	OTHER	01	4500
TELETECH HOLDINGS INC	COM	879939106	45	5500	SH	DEFINED	05	5500
TELETECH HOLDINGS INC	COM	879939106	32	3894	SH	DEFINED	08	3894
TELETECH HOLDINGS INC	COM	879939106	2885	353960	SH	DEFINED	21	353960
TELETECH HOLDINGS INC	COM	879939106	3734	458173	SH	DEFINED		458173
TELESYSTEM INTL WIRELESS INC	COM NEW	879946606	16487	1055500	SH	DEFINED	17	1055500
TEMPLETON DRAGON FD INC	COM	88018T101	188	10400	SH	DEFINED	01	10400
TEMPLETON DRAGON FD INC	COM	88018T101	3	192	SH	OTHER	01	192
TEMPLETON GLOBAL INCOME FD	COM	880198106	189	21277	SH	DEFINED	01	20777
500								
TEMPLETON GLOBAL INCOME FD	COM	880198106	232	26070	SH	OTHER	01	13070
13000								
TEMPUR PEDIC INTL INC	COM	88023U101	7839	353411	SH	DEFINED	01	320941
32470								
TEMPUR PEDIC INTL INC	COM	88023U101	56	2520	SH	OTHER	01	2520
TEMPUR PEDIC INTL INC	COM	88023U101	35	1600	SH	DEFINED	08	1600
TEMPUR PEDIC INTL INC	COM	88023U101	93	4200	SH	DEFINED	17	4200
TEMPUR PEDIC INTL INC	COM	88023U101	150	6760	SH	DEFINED	20	6760
TEMPUR PEDIC INTL INC	COM	88023U101	28483	1284160	SH	DEFINED	21	1284160
TENARIS S A	SPONSORED AD	88031M109	168	2142	SH	DEFINED	01	2142
TENARIS S A	SPONSORED AD	88031M109	117	1494	SH	OTHER	01	1494
TENET HEALTHCARE CORP	COM	88033G100	786	64254	SH	DEFINED	01	34074
30180								
TENET HEALTHCARE CORP	COM	88033G100	496	40562	SH	OTHER	01	35860
4702								
TENET HEALTHCARE CORP	COM	88033G100	2317	189322	SH	DEFINED	05	189322
TENET HEALTHCARE CORP	COM	88033G100	1152	94152	SH	DEFINED	08	94152
TENET HEALTHCARE CORP	COM	88033G100	2425	198100	SH	CALL	DEFINED	198100
TENET HEALTHCARE CORP	COM	88033G100	5386	440000	SH	PUT	DEFINED	440000
TENET HEALTHCARE CORP	COM	88033G100	8050	657680	SH	DEFINED	21	657680
TENNANT CO	COM	880345103	1	25	SH	DEFINED	01	25
TENNANT CO	COM	880345103	71	2000	SH	OTHER	01	2000
TENNANT CO	COM	880345103	212	6000	SH	DEFINED	05	6000
TENNANT CO	COM	880345103	14	400	SH	DEFINED	08	400
TENNECO AUTOMOTIVE INC	COM	880349105	41	2492	SH	DEFINED	01	2492
TENNECO AUTOMOTIVE INC	COM	880349105	8	510	SH	OTHER	01	410
100								
TENNECO AUTOMOTIVE INC	COM	880349105	1706	102500	SH	DEFINED	05	102500
TENNECO AUTOMOTIVE INC	COM	880349105	166	9953	SH	DEFINED	08	9953
TENNECO AUTOMOTIVE INC	COM	880349105	366	22000	SH	PUT	DEFINED	22000
TERADYNE INC	COM	880770102	450	37599	SH	DEFINED	01	4959
32640								
TERADYNE INC	COM	880770102	409	34190	SH	OTHER	01	34190
TERADYNE INC	COM	880770102	907	75812	SH	DEFINED	05	75812
TERADYNE INC	COM	880770102	684	57124	SH	DEFINED	08	57124
TERADYNE INC	COM	880770102	322	26876	SH	DEFINED	21	26876

TERADYNE INC	SDCV	3.750%	880770AD4	7830	8000000	PRN	DEFINED	08	8000000	
TERAYON COMMUNICATION SYS	COM		880775101	11	3450	SH	DEFINED	01	3450	
TERAYON COMMUNICATION SYS	COM		880775101	2	648	SH	OTHER	01	648	
TERAYON COMMUNICATION SYS	COM		880775101	12	4000	SH	DEFINED	08	4000	
TERAYON COMMUNICATION SYS	COM		880775101	213	68954	SH	DEFINED		68954	
TEREX CORP NEW 18478	COM		880779103	3999	101489	SH	DEFINED	01	83011	
TEREX CORP NEW	COM		880779103	32	820	SH	OTHER	01	820	
TEREX CORP NEW	COM		880779103	233	5914	SH	DEFINED	08	5914	
TEREX CORP NEW	COM		880779103	93	2350	SH	DEFINED	20	2350	
TEREX CORP NEW 109673	COM		880779103	29521	749255	SH	DEFINED	21	639582	
TERRA INDS INC	COM		880915103	2	366	SH	DEFINED	01	366	
TERRA INDS INC	COM		880915103	481	70600	SH	DEFINED	05	70600	
TERRA INDS INC	COM		880915103	102	14955	SH	DEFINED	08	14955	
TERRA NITROGEN CO L P 5100 7000	COM UNIT		881005201	333	12100	SH	OTHER	01		
TESORO CORP 300	COM		881609101	43	925	SH	DEFINED	01	625	
TESORO CORP	COM		881609101	14	300	SH	OTHER	01	300	
TESORO CORP	COM		881609101	805	17297	SH	DEFINED	08	17297	
TESORO CORP	COM		881609101	233	5000	SH	CALL	DEFINED	08	5000
TESORO CORP	COM		881609101	930	20000	SH	PUT	DEFINED	08	20000
TEVA PHARMACEUTICAL INDS LTD 222129	ADR		881624209	167245	5370730	SH	DEFINED	01	5148601	
TEVA PHARMACEUTICAL INDS LTD 247818	ADR		881624209	35951	1154498	SH	OTHER	01	906680	
TEVA PHARMACEUTICAL INDS LTD	ADR		881624209	4671	150000	SH	CALL	DEFINED	01	150000
TEVA PHARMACEUTICAL INDS LTD	ADR		881624209	307	9873	SH	DEFINED	05	9873	
TEVA PHARMACEUTICAL INDS LTD	ADR		881624209	14896	478343	SH	DEFINED	08	478343	
TEVA PHARMACEUTICAL INDS LTD	ADR		881624209	800	25700	SH	PUT	DEFINED	08	25700
TEVA PHARMACEUTICAL INDS LTD 435	ADR		881624209	65	2090	SH	DEFINED	13	1655	
TEVA PHARMACEUTICAL INDS LTD 4994	ADR		881624209	156	4994	SH	OTHER	17		
TEVA PHARMACEUTICAL INDS LTD	ADR		881624209	24	780	SH	DEFINED	20	780	
TEVA PHARMACEUTICAL INDS LTD 24580	ADR		881624209	42967	1379787	SH	DEFINED	21	1355207	
TETRA TECHNOLOGIES INC DEL 4090	COM		88162F105	130	4090	SH	DEFINED	01		
TETRA TECHNOLOGIES INC DEL 11910	COM		88162F105	510	16000	SH	OTHER	01	4090	
TETRA TECHNOLOGIES INC DEL	COM		88162F105	1830	57450	SH	DEFINED	05	57450	
TETRA TECHNOLOGIES INC DEL	COM		88162F105	150	4725	SH	DEFINED	08	4725	
TETRA TECHNOLOGIES INC DEL	COM		88162F105	1274	40000	SH	DEFINED	21	40000	
TETRA TECH INC NEW 15700	COM		88162G103	2191	161925	SH	DEFINED	01	146225	
TETRA TECH INC NEW	COM		88162G103	2045	151125	SH	DEFINED	05	151125	
TETRA TECH INC NEW	COM		88162G103	56	4158	SH	DEFINED	08	4158	
TETRA TECH INC NEW 194200	COM		88162G103	10881	804200	SH	DEFINED	21	610000	
TESSERA TECHNOLOGIES INC 7420	COM		88164L100	248	7420	SH	DEFINED	01		
TESSERA TECHNOLOGIES INC 1030 10980	COM		88164L100	580	17350	SH	OTHER	01	5340	
TESSERA TECHNOLOGIES INC	COM		88164L100	8145	243786	SH	DEFINED	05	243786	
TESSERA TECHNOLOGIES INC	COM		88164L100	77	2300	SH	DEFINED	08	2300	
TESSERA TECHNOLOGIES INC	COM		88164L100	91	2723	SH	DEFINED	21	2723	
TEVA PHARMACEUTICAL FIN II L	DCV	0.500%	88164RAA5	88	90000	PRN	DEFINED	01	90000	
TEVA PHARMACEUTICAL FIN II L	DCV	0.500%	88164RAA5	13916	14200000	PRN	DEFINED	05	14200000	
TEXAS CAPITAL BANCSHARES INC 495	COM		88224Q107	159	8065	SH	DEFINED	01	7570	
TEXAS CAPITAL BANCSHARES INC	COM		88224Q107	2216	112275	SH	DEFINED	05	112275	
TEXAS CAPITAL BANCSHARES INC	COM		88224Q107	53	2661	SH	DEFINED	08	2661	
TEXAS INDS INC 6990 810	COM		882491103	821	14593	SH	DEFINED	01	6793	
TEXAS INDS INC 2960	COM		882491103	166	2960	SH	OTHER	01		
TEXAS INDS INC	COM		882491103	4512	80250	SH	DEFINED	05	80250	
TEXAS INDS INC	COM		882491103	135	2400	SH	DEFINED	08	2400	
TEXAS INDS INC	COM		882491103	321	5701	SH	DEFINED	17	5701	
TEXAS INDS INC	COM		882491103	849	15100	SH	DEFINED	21	15100	
TEXAS INSTRS INC 192131	COM		882508104	112645	4013010	SH	DEFINED	01	3820879	
TEXAS INSTRS INC 541021	COM		882508104	38445	1369619	SH	OTHER	01	828598	
TEXAS INSTRS INC 465600	COM		882508104	40661	1448561	SH	DEFINED	05	982961	
TEXAS INSTRS INC	COM		882508104	6853	244156	SH	DEFINED	08	244156	
TEXAS INSTRS INC	COM		882508104	26296	936800	SH	CALL	DEFINED	08	936800
TEXAS INSTRS INC	COM		882508104	7368	262500	SH	PUT	DEFINED	08	262500
TEXAS INSTRS INC	COM		882508104	37	1325	SH	DEFINED	13	1325	
TEXAS INSTRS INC	COM		882508104	8	291	SH	OTHER	13	291	
TEXAS INSTRS INC	COM		882508104	58899	2098300	SH	CALL	DEFINED	17	2098300
TEXAS INSTRS INC	COM		882508104	24373	868300	SH	PUT	DEFINED	17	868300

TEXAS INSTRS INC	COM	882508104	140	5000 SH	DEFINED 18	5000
TEXAS INSTRS INC	COM	882508104	1326	47250 SH	DEFINED 20	47250
TEXAS INSTRS INC 37050	COM	882508104	57658	2054093 SH	DEFINED 21	2017043
TEXAS PAC LD TR 100	SUB CTF PROP	882610108	726	4100 SH	DEFINED 01	4000
TEXAS PAC LD TR 682	SUB CTF PROP	882610108	241	1364 SH	OTHER 01	682
TEXAS REGL BANCSHARES INC 700	CL A VTG	882673106	337	11065 SH	DEFINED 01	10365
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	26	844 SH	OTHER 01	844
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	3645	119598 SH	DEFINED 05	119598
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	349	11462 SH	DEFINED 08	11462
TEXAS ROADHOUSE INC	CL A	882681109	8803	253337 SH	DEFINED 08	253337
TEXAS ROADHOUSE INC	CL A	882681109	1188	34200 SH	DEFINED 17	34200
TEXAS ROADHOUSE INC	CL A	882681109	111	3200 SH	DEFINED 18	3200
THAI FD INC	COM	882904105	2	201 SH	DEFINED 01	201
THAI FD INC	COM	882904105	1095	115000 SH	DEFINED 21	115000
TEXTRON INC 28526	COM	883203101	30632	403852 SH	DEFINED 01	375326
TEXTRON INC 5825	COM	883203101	6835	90118 SH	OTHER 01	84293
TEXTRON INC	COM	883203101	4145	54645 SH	DEFINED 05	54645
TEXTRON INC	COM	883203101	1215	16014 SH	DEFINED 08	16014
TEXTRON INC 500	COM	883203101	56049	738941 SH	DEFINED 21	738441
THERAGENICS CORP	COM	883375107	12	3675 SH	DEFINED 01	3675
THERAGENICS CORP 450	COM	883375107	1	450 SH	OTHER 01	
THERAGENICS CORP	COM	883375107	261	81075 SH	DEFINED 05	81075
THERAGENICS CORP	COM	883375107	68	21200 SH	DEFINED 21	21200
THE9 LTD	ADR	88337K104	2062	79200 SH	DEFINED 21	79200
THERMO ELECTRON CORP 14685	COM	883556102	9988	371732 SH	DEFINED 01	357047
THERMO ELECTRON CORP 15281	COM	883556102	2254	83901 SH	OTHER 01	68620
THERMO ELECTRON CORP 163800	COM	883556102	7003	260630 SH	DEFINED 05	96830
THERMO ELECTRON CORP	COM	883556102	747	27807 SH	DEFINED 08	27807
THERMO ELECTRON CORP	COM	883556102	1118	41600 SH	DEFINED 20	41600
THERMO ELECTRON CORP 40880	COM	883556102	38128	1418992 SH	DEFINED 21	1378112
THERMOGENESIS CORP 13800	COM NEW	883623209	60	13800 SH	DEFINED 01	
THERMOGENESIS CORP	COM NEW	883623209	10	2400 SH	DEFINED 08	2400
THESTREET COM 1100000	COM	88368Q103	3894	1100000 SH	OTHER 17	
THIRD WAVE TECHNOLOGIES INC	COM	88428W108	21	5275 SH	DEFINED 01	5275
THIRD WAVE TECHNOLOGIES INC	COM	88428W108	139	35346 SH	DEFINED 08	35346
THOMAS & BETTS CORP 575	COM	884315102	1110	39313 SH	DEFINED 01	38738
THOMAS & BETTS CORP 200	COM	884315102	1097	38835 SH	OTHER 01	38635
THOMAS & BETTS CORP	COM	884315102	3842	136035 SH	DEFINED 05	136035
THOMAS & BETTS CORP	COM	884315102	716	25362 SH	DEFINED 08	25362
THOMAS & BETTS CORP	COM	884315102	555	19647 SH	DEFINED 17	19647
THOMAS & BETTS CORP	COM	884315102	5366	190000 SH	DEFINED 21	190000
THOMAS INDS INC 4725	COM	884425109	2686	67219 SH	DEFINED 01	62494
THOMAS INDS INC 50	COM	884425109	8	207 SH	OTHER 01	157
THOMAS INDS INC	COM	884425109	1967	49225 SH	DEFINED 05	49225
THOMAS INDS INC	COM	884425109	1255	31394 SH	DEFINED 08	31394
THOMAS INDS INC 52230	COM	884425109	8663	216785 SH	DEFINED 21	164555
THOR INDS INC 450	COM	885160101	297	9440 SH	DEFINED 01	8990
THOR INDS INC 72200	COM	885160101	2283	72650 SH	OTHER 01	450
THOR INDS INC	COM	885160101	3106	98835 SH	DEFINED 05	98835
THOR INDS INC	COM	885160101	447	14228 SH	DEFINED 08	14228
THORATEC CORP 10300	COM NEW	885175307	3466	225950 SH	DEFINED 01	215650
THORATEC CORP	COM NEW	885175307	125	8117 SH	DEFINED 08	8117
THORATEC CORP	COM NEW	885175307	532	34700 SH	DEFINED 17	34700
THORATEC CORP 177700	COM NEW	885175307	12430	810300 SH	DEFINED 21	632600
THORNBURG MTG INC 16625	COM	885218107	586	20120 SH	DEFINED 01	3495
THORNBURG MTG INC 10261	COM	885218107	1138	39061 SH	OTHER 01	28800
THORNBURG MTG INC	COM	885218107	20	700 SH	DEFINED 05	700
3COM CORP 34835	COM	885535104	191	52600 SH	DEFINED 01	17765
3COM CORP	COM	885535104	681	187467 SH	OTHER 01	131617

55850									
3COM CORP	COM	885535104	4214	1160861	SH	DEFINED	05	1160861	
3COM CORP	COM	885535104	384	105812	SH	DEFINED	08	105812	
3COM CORP	COM	885535104	334	92100	SH	DEFINED	21	92100	
3M CO	COM	88579Y101	334067	4620561	SH	DEFINED	01	4359190	
261371									
3M CO	COM	88579Y101	205335	2840037	SH	OTHER	01	2210460	
629577									
3M CO	COM	88579Y101	8676	120000	SH	CALL	DEFINED	01	120000
3M CO	COM	88579Y101	25630	354500	SH	PUT	DEFINED	01	354500
3M CO	COM	88579Y101	35804	495211	SH	DEFINED	05	383211	
112000									
3M CO	COM	88579Y101	11304	156350	SH	DEFINED	08	156350	
3M CO	COM	88579Y101	1808	25000	SH	CALL	DEFINED	08	25000
3M CO	COM	88579Y101	32	440	SH	DEFINED	13	350	
90									
3M CO	COM	88579Y101	62025	857885	SH	DEFINED	21	849005	
8880									
3M CO	COM	88579Y101	14671	202917	SH	DEFINED		202917	
THRESHOLD PHARMACEUTICAL INC	COM	885807107	720	87300	SH	DEFINED	01	79200	
8100									
THRESHOLD PHARMACEUTICAL INC	COM	885807107	6	700	SH	DEFINED	05	700	
THRESHOLD PHARMACEUTICAL INC	COM	885807107	2	300	SH	DEFINED	08	300	
THRESHOLD PHARMACEUTICAL INC	COM	885807107	103	12537	SH	DEFINED	17	12537	
THRESHOLD PHARMACEUTICAL INC	COM	885807107	3405	412700	SH	DEFINED	21	316900	
95800									
TIBCO SOFTWARE INC	COM	88632Q103	195	29885	SH	DEFINED	01	29885	
TIBCO SOFTWARE INC	COM	88632Q103	361	55200	SH	DEFINED	05	55200	
TIBCO SOFTWARE INC	COM	88632Q103	72	10999	SH	DEFINED	08	10999	
TIBCO SOFTWARE INC	COM	88632Q103	264	40400	SH	DEFINED	21	40400	
TIDEWATER INC	COM	886423102	302	7933	SH	DEFINED	01	7338	
595									
TIDEWATER INC	COM	886423102	128	3345	SH	OTHER	01	2595	
750									
TIDEWATER INC	COM	886423102	5242	137500	SH	DEFINED	05	137500	
TIDEWATER INC	COM	886423102	1031	27043	SH	DEFINED	08	27043	
TIER TECHNOLOGIES INC	CL B	88650Q100	405	48048	SH	DEFINED	01	48048	
TIER TECHNOLOGIES INC	CL B	88650Q100	127	15021	SH	DEFINED	08	15021	
TIERONE CORP	COM	88650R108	374	13800	SH	DEFINED	05	13800	
TIERONE CORP	COM	88650R108	128	4700	SH	DEFINED	08	4700	
TIFFANY & CO NEW	COM	886547108	2470	75410	SH	DEFINED	01	70950	
4460									
TIFFANY & CO NEW	COM	886547108	832	25391	SH	OTHER	01	20341	
5050									
TIFFANY & CO NEW	COM	886547108	1914	58430	SH	DEFINED	05	58430	
TIFFANY & CO NEW	COM	886547108	1801	54967	SH	DEFINED	08	54967	
TIFFANY & CO NEW	COM	886547108	2031	62000	SH	PUT	DEFINED	08	62000
TIFFANY & CO NEW	COM	886547108	2097	64000	SH	OTHER	17		
64000									
TIFFANY & CO NEW	COM	886547108	600	18319	SH	DEFINED	21	18319	
TIMBERLAND CO	CL A	887100105	525	13550	SH	DEFINED	01	12960	
590									
TIMBERLAND CO	CL A	887100105	58	1490	SH	OTHER	01	1090	
400									
TIMBERLAND CO	CL A	887100105	5214	134659	SH	DEFINED	05	134659	
TIMBERLAND CO	CL A	887100105	810	20911	SH	DEFINED	08	20911	
TIME WARNER INC	COM	887317105	86224	5160030	SH	DEFINED	01	4986843	
173187									
TIME WARNER INC	COM	887317105	18942	1133570	SH	OTHER	01	668228	
465342									
TIME WARNER INC	COM	887317105	23394	1400000	SH	CALL	DEFINED	01	1400000
TIME WARNER INC	COM	887317105	78203	4680000	SH	PUT	DEFINED	01	4680000
TIME WARNER INC	COM	887317105	46422	2778104	SH	DEFINED	05	2236054	
542050									
TIME WARNER INC	COM	887317105	20519	1227921	SH	DEFINED	08	1227921	
TIME WARNER INC	COM	887317105	4771	285500	SH	CALL	DEFINED	08	285500
TIME WARNER INC	COM	887317105	1130	67600	SH	PUT	DEFINED	08	67600
TIME WARNER INC	COM	887317105	132	7887	SH	DEFINED	17	7887	
TIME WARNER INC	COM	887317105	3242	194025	SH	DEFINED	20	194025	
TIME WARNER INC	COM	887317105	93869	5617505	SH	DEFINED	21	5503595	
113910									
TIME WARNER TELECOM INC	CL A	887319101	1381	233358	SH	DEFINED	01	233358	
TIME WARNER TELECOM INC	CL A	887319101	1	200	SH	OTHER	01	200	
TIME WARNER TELECOM INC	CL A	887319101	226	38100	SH	DEFINED	05	38100	
TIME WARNER TELECOM INC	CL A	887319101	15	2600	SH	DEFINED	08	2600	
TIMKEN CO	COM	887389104	1091	47250	SH	DEFINED	01	26510	
20540	200								
TIMKEN CO	COM	887389104	184	7960	SH	OTHER	01		
7960									
TIMKEN CO	COM	887389104	5985	259075	SH	DEFINED	05	259075	
TIMKEN CO	COM	887389104	62	2698	SH	DEFINED	08	2698	
TIMKEN CO	COM	887389104	3195	138300	SH	DEFINED	21	138300	
TITAN CORP	COM	888266103	310	13650	SH	DEFINED	01	12825	
825									
TITAN CORP	COM	888266103	35	1550	SH	OTHER	01	1025	

525								
TITAN CORP	COM	888266103	4394	193214	SH	DEFINED 05		193214
TITAN CORP	COM	888266103	406	17871	SH	DEFINED 08		17871
TITAN CORP	COM	888266103	73	3200	SH	DEFINED 21		1280
1920								
TITAN INTL INC ILL	NOTE	5.250% 88830MAB8	10688	8585000	PRN	DEFINED 08		8585000
TIVO INC	COM	888706108	555	83140	SH	DEFINED 01		83140
TIVO INC	COM	888706108	111	16600	SH	OTHER 01		16600
TIVO INC	COM	888706108	165	24660	SH	DEFINED 05		24660
TIVO INC	COM	888706108	330	49400	SH	DEFINED 08		49400
TIVO INC	COM	888706108	2004	300000	SH	CALL DEFINED 08		300000
TIVO INC	COM	888706108	987	147780	SH	DEFINED 21		144580
3200								
TOLL BROTHERS INC	COM	889478103	1773	17459	SH	DEFINED 01		16849
610								
TOLL BROTHERS INC	COM	889478103	118	1160	SH	OTHER 01		760
400								
TOLL BROTHERS INC	COM	889478103	14101	138855	SH	DEFINED 05		138855
TOLL BROTHERS INC	COM	889478103	14226	140091	SH	DEFINED 08		140091
TOLL BROTHERS INC	COM	889478103	3808	37500	SH	PUT DEFINED 08		37500
TOLL BROTHERS INC	COM	889478103	1150	11322	SH	DEFINED 17		11322
TOLLGRADE COMMUNICATIONS INC	COM	889542106	44	5925	SH	DEFINED 01		5925
TOLLGRADE COMMUNICATIONS INC	COM	889542106	23	3000	SH	OTHER 01		3000
TOLLGRADE COMMUNICATIONS INC	COM	889542106	251	33500	SH	DEFINED 05		33500
TOLLGRADE COMMUNICATIONS INC	COM	889542106	1800	240020	SH	DEFINED 21		240020
TOMPKINSTRUSTCO INC	COM	890110109	577	13294	SH	DEFINED 01		6144
7150								
TOMPKINSTRUSTCO INC	COM	890110109	118	2715	SH	OTHER 01		2715
TOMPKINSTRUSTCO INC	COM	890110109	208	4800	SH	DEFINED 05		4800
TOMPKINSTRUSTCO INC	COM	890110109	22	500	SH	DEFINED 08		500
TOO INC	COM	890333107	247	10550	SH	DEFINED 01		5343
5207								
TOO INC	COM	890333107	2	93	SH	OTHER 01		
93								
TOO INC	COM	890333107	2620	112100	SH	DEFINED 05		112100
TOO INC	COM	890333107	444	18994	SH	DEFINED 08		18994
TOO INC	COM	890333107	514	22000	SH	DEFINED 21		22000
TOOTSIE ROLL INDS INC	COM	890516107	165	5652	SH	DEFINED 01		3820
1832								
TOOTSIE ROLL INDS INC	COM	890516107	487	16665	SH	OTHER 01		16665
TOOTSIE ROLL INDS INC	COM	890516107	2995	102381	SH	DEFINED 05		102381
TOOTSIE ROLL INDS INC	COM	890516107	521	17801	SH	DEFINED 08		17801
TOOTSIE ROLL INDS INC	COM	890516107	297	10152	SH	DEFINED 21		10152
TOPPS INC	COM	890786106	1342	133800	SH	DEFINED 01		121300
12500								
TOPPS INC	COM	890786106	270	26900	SH	DEFINED 05		26900
TOPPS INC	COM	890786106	62	6167	SH	DEFINED 08		6167
TOPPS INC	COM	890786106	4498	448500	SH	DEFINED 21		309100
139400								
TORCHMARK CORP	COM	891027104	12256	234786	SH	DEFINED 01		229663
5123								
TORCHMARK CORP	COM	891027104	3202	61332	SH	OTHER 01		45907
15425								
TORCHMARK CORP	COM	891027104	5319	101905	SH	DEFINED 05		50705
51200								
TORCHMARK CORP	COM	891027104	800	15321	SH	DEFINED 08		15321
TORCHMARK CORP	COM	891027104	746	14287	SH	DEFINED 21		14287
TORO CO	COM	891092108	986	25550	SH	DEFINED 01		10069
15481								
TORO CO	COM	891092108	8	200	SH	OTHER 01		
200								
TORO CO	COM	891092108	4726	122396	SH	DEFINED 05		122396
TORO CO	COM	891092108	137	3543	SH	DEFINED 08		3543
TORO CO	COM	891092108	1108	28700	SH	DEFINED 21		28700
TORONTO DOMINION BK ONT	COM NEW	891160509	937	21007	SH	DEFINED 01		20486
521								
TORONTO DOMINION BK ONT	COM NEW	891160509	965	21643	SH	OTHER 01		21210
433								
TORONTO DOMINION BK ONT	COM NEW	891160509	13	289	SH	DEFINED 05		289
TORONTO DOMINION BK ONT	COM NEW	891160509	87	1961	SH	DEFINED 08		1961
TORONTO DOMINION BK ONT	COM NEW	891160509	6915	155000	SH	DEFINED 17		155000
TOTAL S A	SPONSORED AD	89151E109	2087	17864	SH	DEFINED 01		12842
5022								
TOTAL S A	SPONSORED AD	89151E109	647	5538	SH	OTHER 01		4604
934								
TOTAL S A	SPONSORED AD	89151E109	2033	17400	SH	DEFINED 08		17400
TOTAL S A	SPONSORED AD	89151E109	362	3100	SH	DEFINED 21		3100
TOWER GROUP INC	COM	891777104	169	10800	SH	DEFINED 05		10800
TOWER GROUP INC	COM	891777104	13	800	SH	DEFINED 08		800
TOTAL SYS SVCS INC	COM	891906109	5877	243840	SH	DEFINED 01		243840
TOTAL SYS SVCS INC	COM	891906109	169	7000	SH	OTHER 01		7000
TOTAL SYS SVCS INC	COM	891906109	2	100	SH	DEFINED 05		100
TOTAL SYS SVCS INC	COM	891906109	103	4280	SH	DEFINED 08		4280
TOTAL SYS SVCS INC	COM	891906109	607	25200	SH	DEFINED 21		25200
TOWN & CTRY TR	SH BEN INT	892081100	130	4550	SH	DEFINED 01		

4550									
TOWN & CTRY TR 7583	SH BEN INT	892081100	346	12133	SH	OTHER	01		4550
TOWN & CTRY TR	SH BEN INT	892081100	51	1800	SH	DEFINED	08		1800
TOWN & CTRY TR	NOTE 5.375%	892081AB6	8672	7500000	PRN	DEFINED	08		7500000
TOYOTA MOTOR CORP 100	SP ADR REP2C	892331307	262	3664	SH	DEFINED	01		3564
TOYOTA MOTOR CORP 2050	SP ADR REP2C	892331307	725	10144	SH	OTHER	01		8094
TOYS R US INC 2665	COM	892335100	8676	327640	SH	DEFINED	01		324975
TOYS R US INC 1590	COM	892335100	128	4852	SH	OTHER	01		3262
TOYS R US INC	COM	892335100	5255	198458	SH	DEFINED	05		198458
TOYS R US INC	COM	892335100	2848	107548	SH	DEFINED	08		107548
TOYS R US INC	COM	892335100	804	30346	SH	DEFINED	21		30346
TRACTOR SUPPLY CO 4285	COM	892356106	210	4285	SH	DEFINED	01		
TRACTOR SUPPLY CO 3815	COM	892356106	452	9200	SH	OTHER	01		5385
TRACTOR SUPPLY CO	COM	892356106	4466	90950	SH	DEFINED	05		90950
TRACTOR SUPPLY CO	COM	892356106	213	4337	SH	DEFINED	08		4337
TRACTOR SUPPLY CO	COM	892356106	1169	23800	SH	DEFINED	21		23800
TRAMMELL CROW CO	COM	89288R106	596	24600	SH	DEFINED	05		24600
TRAMMELL CROW CO	COM	89288R106	131	5400	SH	DEFINED	08		5400
TRANSACT TECHNOLOGIES INC	COM	892918103	182	21500	SH	DEFINED	01		21500
TRANSACT TECHNOLOGIES INC	COM	892918103	37	4355	SH	DEFINED	08		4355
TRANS WORLD ENTMT CORP	COM	89336Q100	174	14700	SH	DEFINED	05		14700
TRANS WORLD ENTMT CORP	COM	89336Q100	28	2389	SH	DEFINED	08		2389
TRANSACTION SYS ARCHITECTS 1145	COM	893416107	557	22625	SH	DEFINED	01		21480
TRANSACTION SYS ARCHITECTS 825	COM	893416107	139	5650	SH	OTHER	01		4825
TRANSACTION SYS ARCHITECTS	COM	893416107	1954	79341	SH	DEFINED	05		79341
TRANSACTION SYS ARCHITECTS	COM	893416107	464	18830	SH	DEFINED	08		18830
TRANSACTION SYS ARCHITECTS	COM	893416107	6612	268470	SH	DEFINED	21		268470
TRANSATLANTIC HLDGS INC 8050	COM	893521104	1172	20990	SH	DEFINED	01		12940
TRANSATLANTIC HLDGS INC	COM	893521104	1030	18453	SH	OTHER	01		18453
TRANSATLANTIC HLDGS INC	COM	893521104	128	2300	SH	DEFINED	08		2300
TRANSCANADA CORP 800	COM	89353D107	36	1374	SH	DEFINED	01		574
TRANSCANADA CORP 500	COM	89353D107	196	7400	SH	OTHER	01		6900
TRANSKARYOTIC THERAPIES INC	COM	893735100	17	475	SH	DEFINED	01		475
TRANSKARYOTIC THERAPIES INC	COM	893735100	58	1573	SH	DEFINED	08		1573
TRANSKARYOTIC THERAPIES INC	COM	893735100	585	16000	SH	CALL	DEFINED	08	16000
TRANSMETA CORP DEL	COM	89376R109		500	SH	DEFINED	01		500
TRANSMETA CORP DEL	COM	89376R109	8	12956	SH	DEFINED	08		12956
TRANSMETA CORP DEL	COM	89376R109	39	64714	SH	DEFINED			64714
TRANSOCEAN SEDCO FOREX INC	DBC	1.500% 893830AD1	2516	2500000	PRN	DEFINED	08		2500000
TRANSMONTAIGNE INC	COM	893934109	292	27800	SH	DEFINED	05		27800
TRANSMONTAIGNE INC	COM	893934109	60	5751	SH	DEFINED	08		5751
TRANSWITCH CORP	COM	894065101	10	5000	SH	DEFINED	01		5000
TRANSWITCH CORP	COM	894065101	10	5100	SH	DEFINED	08		5100
TREDEGAR CORP	COM	894650100	87	5600	SH	DEFINED	01		5600
TREDEGAR CORP	COM	894650100	1066	68330	SH	OTHER	01		68330
TREDEGAR CORP	COM	894650100	1461	93625	SH	DEFINED	05		93625
TREDEGAR CORP	COM	894650100	36	2300	SH	DEFINED	08		2300
TREDEGAR CORP	COM	894650100	345	22100	SH	DEFINED	21		22100
TRI CONTL CORP 18669	COM	895436103	663	37228	SH	DEFINED	01		18559
TRI CONTL CORP 3219	COM	895436103	209	11720	SH	OTHER	01		8501
TRIAD HOSPITALS INC 4785	COM	89579K109	2403	43987	SH	DEFINED	01		39202
TRIAD HOSPITALS INC 1796	COM	89579K109	141	2576	SH	OTHER	01		780
TRIAD HOSPITALS INC	COM	89579K109	23312	426648	SH	DEFINED	05		426648
TRIAD HOSPITALS INC	COM	89579K109	2816	51543	SH	DEFINED	08		51543
TRIAD HOSPITALS INC	COM	89579K109	1198	21932	SH	DEFINED	17		21932
TRIAD HOSPITALS INC 42700	COM	89579K109	11504	210540	SH	DEFINED	21		167840
TRIDENT MICROSYSTEMS INC	COM	895919108	7	320	SH	DEFINED	01		320
TRIDENT MICROSYSTEMS INC	COM	895919108	165	7271	SH	DEFINED	08		7271
TRIDENT MICROSYSTEMS INC	COM	895919108	58	2551	SH	DEFINED	17		2551
TRIDENT MICROSYSTEMS INC	COM	895919108	3335	146990	SH	DEFINED	21		146990
TRIAD GTY INC 488	COM	895925105	182	3611	SH	DEFINED	01		3123
TRIAD GTY INC	COM	895925105	6650	131967	SH	DEFINED	05		131967
TRIAD GTY INC	COM	895925105	30	600	SH	DEFINED	08		600
TRIAD GTY INC	COM	895925105	1504	29853	SH	DEFINED	21		29853
TRIARC COS INC	CL B SER 1	895927309	97	6525	SH	DEFINED	01		6525
TRIARC COS INC 400	CL B SER 1	895927309	6	400	SH	OTHER	01		

TRIARC COS INC	CL B SER 1	895927309	2140	144025	SH	DEFINED 05	144025
TRIARC COS INC	CL B SER 1	895927309	176	11834	SH	DEFINED 08	11834
TRIARC COS INC	CL B SER 1	895927309	559	37600	SH	DEFINED 21	37600
TRIBUNE CO NEW 40902	COM	896047107	28538	811186	SH	DEFINED 01	770284
TRIBUNE CO NEW 28834	COM	896047107	33277	945909	SH	OTHER 01	917075
TRIBUNE CO NEW	COM	896047107	4211	119698	SH	DEFINED 05	119698
TRIBUNE CO NEW	COM	896047107	1960	55701	SH	DEFINED 08	55701
TRIBUNE CO NEW	COM	896047107	6	180	SH	OTHER 13	180
TRIBUNE CO NEW 247100	COM	896047107	8693	247100	SH	OTHER 17	
TRIBUNE CO NEW 1810	COM	896047107	2826	80341	SH	DEFINED 21	78531
TRIBUNE CO NEW	SB DB EXCH2%	896047305	29925	350000	SH	DEFINED 08	350000
TRICO BANCSHARES	COM	896095106	140	6248	SH	DEFINED 01	6248
TRICO BANCSHARES	COM	896095106	91	4075	SH	OTHER 01	4075
TRICO BANCSHARES	COM	896095106	183	8200	SH	DEFINED 05	8200
TRICO BANCSHARES	COM	896095106	13	600	SH	DEFINED 08	600
TRICO BANCSHARES	COM	896095106	7226	323434	SH	DEFINED 21	323434
TRIMBLE NAVIGATION LTD 12250 2150	COM	896239100	1083	27787	SH	DEFINED 01	13387
TRIMBLE NAVIGATION LTD 2450	COM	896239100	95	2450	SH	OTHER 01	
TRIMBLE NAVIGATION LTD	COM	896239100	7586	194675	SH	DEFINED 05	194675
TRIMBLE NAVIGATION LTD	COM	896239100	79	2016	SH	DEFINED 08	2016
TRIMBLE NAVIGATION LTD	COM	896239100	4028	103370	SH	DEFINED 21	103370
TRINITY INDS INC 410	COM	896522109	165	5150	SH	DEFINED 01	4740
TRINITY INDS INC 175	COM	896522109	71	2205	SH	OTHER 01	2030
TRINITY INDS INC	COM	896522109	4000	124882	SH	DEFINED 05	124882
TRINITY INDS INC	COM	896522109	535	16716	SH	DEFINED 08	16716
TRINSIC INC	COM	89668P100	3	10395	SH	DEFINED 01	10395
TRIPATH TECHNOLOGY INC	COM	89672P104	23	36000	SH	DEFINED 01	36000
TRIPATH TECHNOLOGY INC	COM	89672P104	6	8820	SH	DEFINED 08	8820
TRIQUINT SEMICONDUCTOR INC 1325	COM	89674K103	95	28490	SH	DEFINED 01	27165
TRIQUINT SEMICONDUCTOR INC 125	COM	89674K103	11	3175	SH	OTHER 01	3050
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	1339	401981	SH	DEFINED 05	401981
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	106	31710	SH	DEFINED 08	31710
TRIUMPH GROUP INC NEW 5200	COM	896818101	318	9150	SH	DEFINED 01	3950
TRIUMPH GROUP INC NEW 323	COM	896818101	11	323	SH	OTHER 01	
TRIUMPH GROUP INC NEW	COM	896818101	1962	56450	SH	DEFINED 05	56450
TRIUMPH GROUP INC NEW	COM	896818101	66	1900	SH	DEFINED 08	1900
TRIUMPH GROUP INC NEW	COM	896818101	368	10600	SH	DEFINED 21	10600
TRIPATH IMAGING INC 700	COM	896942109	402	47000	SH	DEFINED 01	46300
TRIPATH IMAGING INC	COM	896942109	6	700	SH	OTHER 01	700
TRIPATH IMAGING INC	COM	896942109	37	4315	SH	DEFINED 08	4315
TRUSTCO BK CORP N Y 1748	COM	898349105	1511	115723	SH	DEFINED 01	113975
TRUSTCO BK CORP N Y 25	COM	898349105	1256	96144	SH	OTHER 01	96119
TRUSTCO BK CORP N Y	COM	898349105	2488	190500	SH	DEFINED 05	190500
TRUSTCO BK CORP N Y	COM	898349105	86	6595	SH	DEFINED 08	6595
TRUSTCO BK CORP N Y	COM	898349105	4926	377180	SH	DEFINED 21	377180
TRUSTMARK CORP	COM	898402102	32	1100	SH	DEFINED 01	1100
TRUSTMARK CORP 2284	COM	898402102	67	2284	SH	OTHER 01	
TRUSTMARK CORP	COM	898402102	1050	35900	SH	DEFINED 05	35900
TRUSTMARK CORP	COM	898402102	105	3578	SH	DEFINED 08	3578
TRUSTREET PPTYS INC	COM	898404108	731	44000	SH	DEFINED 05	44000
TRUSTREET PPTYS INC	COM	898404108	77	4653	SH	DEFINED 08	4653
TUESDAY MORNING CORP 735	COM NEW	899035505	143	4532	SH	DEFINED 01	3797
TUESDAY MORNING CORP	COM NEW	899035505	5987	189955	SH	DEFINED 05	189955
TUESDAY MORNING CORP	COM NEW	899035505	120	3808	SH	DEFINED 08	3808
TUESDAY MORNING CORP	COM NEW	899035505	1032	32753	SH	DEFINED 21	32753
TUMBLEWEED COMMUNICATIONS CO	COM	899690101	8	3210	SH	DEFINED 01	3210
TUMBLEWEED COMMUNICATIONS CO 2595	COM	899690101	7	2595	SH	OTHER 01	
TUMBLEWEED COMMUNICATIONS CO	COM	899690101	41	15742	SH	DEFINED 08	15742
TUMBLEWEED COMMUNICATIONS CO	COM	899690101	2119	815000	SH	DEFINED 21	815000
TUPPERWARE CORP 3222	COM	899896104	212	9069	SH	DEFINED 01	5847
TUPPERWARE CORP 516	COM	899896104	138	5884	SH	OTHER 01	5368
TUPPERWARE CORP	COM	899896104	3285	140560	SH	DEFINED 05	140560
TUPPERWARE CORP	COM	899896104	1115	47720	SH	DEFINED 08	47720
TUPPERWARE CORP	COM	899896104	83	3557	SH	DEFINED 17	3557
TURBOCHEF TECHNOLOGIES INC	COM NEW	900006206	790	44111	SH	DEFINED 08	44111

TURKISH INVT FD INC 10000	COM	900145103	160	10000 SH	OTHER	01	
TV AZTECA S A DE C V	SPONSORED AD	901145102	772	101000 SH	DEFINED	08	101000
TV AZTECA S A DE C V	SPONSORED AD	901145102	222	29012 SH	DEFINED	17	29012
21ST CENTY INS GROUP	COM	90130N103	1	95 SH	OTHER	01	95
21ST CENTY INS GROUP	COM	90130N103	362	24400 SH	DEFINED	05	24400
21ST CENTY INS GROUP	COM	90130N103	113	7613 SH	DEFINED	08	7613
24/7 REAL MEDIA INC	COM NEW	901314203	3	720 SH	OTHER	01	720
24/7 REAL MEDIA INC	COM NEW	901314203	56	13768 SH	DEFINED	08	13768
TYCO INTL GROUP S A	DBCV	3.125% 902118BE7	86	62000 PRN	DEFINED	01	62000
TYCO INTL GROUP S A	DBCV	3.125% 902118BE7	18478	13366000 PRN	DEFINED	05	13366000
TYCO INTL GROUP S A	DBCV	2.750% 902118BF4	2466	1912000 PRN	DEFINED	08	1912000
TYCO INTL LTD NEW 177015	COM	902124106	85933	2942910 SH	DEFINED	01	2765895
TYCO INTL LTD NEW 339293	COM	902124106	28327	970119 SH	OTHER	01	630826
TYCO INTL LTD NEW 736200	COM	902124106	60538	2073212 SH	DEFINED	05	1337012
TYCO INTL LTD NEW	COM	902124106	56716	1942316 SH	DEFINED	08	1942316
TYCO INTL LTD NEW	COM	902124106	15476	530000 SH	CALL	DEFINED	530000
TYCO INTL LTD NEW	COM	902124106	47158	1615000 SH	PUT	DEFINED	1615000
TYCO INTL LTD NEW	COM	902124106	22	745 SH	DEFINED	13	565
TYCO INTL LTD NEW	COM	902124106	2604	89162 SH	DEFINED	17	89162
TYCO INTL LTD NEW	COM	902124106	12410	425000 SH	CALL	DEFINED	425000
TYCO INTL LTD NEW	COM	902124106	3650	125000 SH	PUT	DEFINED	125000
TYCO INTL LTD NEW	COM	902124106	858	29400 SH	DEFINED	20	29400
TYCO INTL LTD NEW	COM	902124106	11172	382616 SH	DEFINED	21	365516
TYLER TECHNOLOGIES INC	COM	902252105	76	10000 SH	DEFINED	01	10000
TYLER TECHNOLOGIES INC	COM	902252105	85	11200 SH	DEFINED	05	11200
TYLER TECHNOLOGIES INC	COM	902252105	22	2908 SH	DEFINED	08	2908
TYSON FOODS INC 27930	CL A	902494103	4294	241254 SH	DEFINED	01	213324
TYSON FOODS INC 3290	CL A	902494103	230	12948 SH	OTHER	01	9658
TYSON FOODS INC	CL A	902494103	15435	867135 SH	DEFINED	05	867135
TYSON FOODS INC	CL A	902494103	2593	145666 SH	DEFINED	08	145666
TYSON FOODS INC	CL A	902494103	945	53100 SH	PUT	DEFINED	53100
TYSON FOODS INC	CL A	902494103	23157	1300930 SH	DEFINED	21	1300930
UCBH HOLDINGS INC 17087 10075	COM	90262T308	1114	68626 SH	DEFINED	01	41464
UCBH HOLDINGS INC 8013	COM	90262T308	130	8013 SH	OTHER	01	
UCBH HOLDINGS INC	COM	90262T308	4098	252350 SH	DEFINED	05	252350
UCBH HOLDINGS INC	COM	90262T308	98	6026 SH	DEFINED	08	6026
UCBH HOLDINGS INC	COM	90262T308	3326	204800 SH	DEFINED	21	204800
UGI CORP NEW 17958 7700	COM	902681105	2648	94920 SH	DEFINED	01	69262
UGI CORP NEW 32942	COM	902681105	919	32942 SH	OTHER	01	
UGI CORP NEW	COM	902681105	8497	304568 SH	DEFINED	05	304568
UGI CORP NEW	COM	902681105	1925	69000 SH	DEFINED	21	69000
UICI 22350	COM	902737105	1138	38235 SH	DEFINED	01	15885
UICI 2975	COM	902737105	89	2975 SH	OTHER	01	
UICI	COM	902737105	4477	150375 SH	DEFINED	05	150375
UICI	COM	902737105	92	3091 SH	DEFINED	08	3091
UICI	COM	902737105	6565	220520 SH	DEFINED	21	220520
UIL HLDG CORP 6350	COM	902748102	722	13425 SH	DEFINED	01	7075
UIL HLDG CORP 1250	COM	902748102	67	1250 SH	OTHER	01	
UIL HLDG CORP	COM	902748102	2824	52485 SH	DEFINED	05	52485
UIL HLDG CORP	COM	902748102	199	3700 SH	DEFINED	08	3700
UIL HLDG CORP	COM	902748102	495	9200 SH	DEFINED	21	9200
UMB FINL CORP 3110	COM	902788108	1694	29700 SH	DEFINED	01	26590
UMB FINL CORP 7930	COM	902788108	877	15375 SH	OTHER	01	7445
UMB FINL CORP	COM	902788108	679	11900 SH	DEFINED	05	11900
UMB FINL CORP	COM	902788108	137	2400 SH	DEFINED	08	2400
UMB FINL CORP	COM	902788108	354	6209 SH	DEFINED	17	6209
UMB FINL CORP 43900	COM	902788108	14570	255480 SH	DEFINED	21	211580
U S B HLDG INC 10000	COM	902910108	234	10000 SH	OTHER	01	
U S B HLDG INC	COM	902910108	185	7900 SH	DEFINED	05	7900
U S B HLDG INC	COM	902910108	40	1698 SH	DEFINED	08	1698
UST INC 33790	COM	902911106	279024	6110907 SH	DEFINED	01	6077117
UST INC 30557	COM	902911106	5072	111077 SH	OTHER	01	80520
UST INC	COM	902911106	31061	680264 SH	DEFINED	05	680144

120								
UST INC	COM	902911106	1572	34423 SH	DEFINED 08		34423	
UST INC	COM	902911106	51978	1138381 SH	DEFINED 21		1137406	
975								
US BANCORP DEL 543035	COM NEW	902973304	108363	3711063 SH	DEFINED 01		3168028	
US BANCORP DEL 907942	COM NEW	902973304	65691	2249700 SH	OTHER 01		1341758	
US BANCORP DEL 500635	COM NEW	902973304	169829	5816069 SH	DEFINED 05		5315434	
US BANCORP DEL	COM NEW	902973304	6777	232072 SH	DEFINED 08		232072	
US BANCORP DEL	COM NEW	902973304	780	26700 SH	DEFINED 17		26700	
US BANCORP DEL 1600	COM NEW	902973304	83019	2843132 SH	DEFINED 21		2841532	
URS CORP NEW 22900	COM	903236107	1358	36348 SH	DEFINED 01		13448	
URS CORP NEW 50	COM	903236107	2	50 SH	OTHER 01			
URS CORP NEW	COM	903236107	8035	215125 SH	DEFINED 05		215125	
URS CORP NEW	COM	903236107	75	2000 SH	DEFINED 08		2000	
URS CORP NEW	COM	903236107	8147	218135 SH	DEFINED 21		218135	
USANA HEALTH SCIENCES INC	COM	90328M107	783	18507 SH	DEFINED 08		18507	
U S G CORP 200	COM NEW	903293405	527	12403 SH	DEFINED 01		12203	
U S G CORP	COM NEW	903293405	9	200 SH	OTHER 01		200	
U S G CORP	COM NEW	903293405	2105	49527 SH	DEFINED 08		49527	
USEC INC 4420	COM	90333E108	402	27477 SH	DEFINED 01		23057	
USEC INC	COM	90333E108	15	1000 SH	OTHER 01		1000	
USEC INC	COM	90333E108	957	65400 SH	DEFINED 05		65400	
USEC INC	COM	90333E108	156	10650 SH	DEFINED 08		10650	
U S I HLDGS 4225	COM	90333H101	54	4225 SH	DEFINED 01			
U S I HLDGS 6000	COM	90333H101	77	6000 SH	OTHER 01			
U S I HLDGS	COM	90333H101	443	34400 SH	DEFINED 05		34400	
U S I HLDGS	COM	90333H101	97	7500 SH	DEFINED 08		7500	
U S PHYSICAL THERAPY INC 7153	COM	90337L108	2094	109181 SH	DEFINED 01		102028	
U S PHYSICAL THERAPY INC	COM	90337L108	46	2400 SH	OTHER 01		2400	
U S PHYSICAL THERAPY INC	COM	90337L108	384	20000 SH	DEFINED 05		20000	
U S PHYSICAL THERAPY INC	COM	90337L108	12	600 SH	DEFINED 08		600	
U S PHYSICAL THERAPY INC 94292	COM	90337L108	8436	439859 SH	DEFINED 21		345567	
US UNWIRED INC	COM	90338R104	43	7405 SH	DEFINED 01		7405	
US UNWIRED INC	COM	90338R104	574	98600 SH	DEFINED 05		98600	
US UNWIRED INC	COM	90338R104	37	6400 SH	DEFINED 08		6400	
USA MOBILITY INC	COM	90341G103	1603	54589 SH	DEFINED 01		54589	
USA MOBILITY INC	COM	90341G103	599	20400 SH	DEFINED 05		20400	
USA MOBILITY INC	COM	90341G103	70	2389 SH	DEFINED 08		2389	
UAP HLDG CORP	COM	903441103	980	59008 SH	DEFINED 01		59008	
UAP HLDG CORP	COM	903441103	118	7092 SH	OTHER 01		7092	
UAP HLDG CORP	COM	903441103	443	26675 SH	DEFINED 05		26675	
UAP HLDG CORP	COM	903441103	60	3609 SH	DEFINED 08		3609	
UAP HLDG CORP 2600	COM	903441103	1830	110220 SH	DEFINED 21		107620	
UBIQUITEL INC	COM	903474302	3	378 SH	DEFINED 01		378	
UBIQUITEL INC	COM	903474302	47	5700 SH	DEFINED 08		5700	
UBIQUITEL INC	COM	903474302	191	23400 SH	DEFINED 21		23400	
ULTICOM INC	COM	903844108	3	300 SH	DEFINED 01		300	
ULTICOM INC	COM	903844108	97	9100 SH	DEFINED 05		9100	
ULTICOM INC	COM	903844108	117	11003 SH	DEFINED 08		11003	
ULTRA PETROLEUM CORP	COM	903914109	1298	42754 SH	DEFINED 01		42754	
ULTRA PETROLEUM CORP 7000	COM	903914109	1100	36226 SH	OTHER 01		29226	
ULTRA PETROLEUM CORP	COM	903914109	203	6700 SH	DEFINED 08		6700	
ULTRA PETROLEUM CORP	COM	903914109	206	6800 SH	CALL DEFINED 08		6800	
ULTRA PETROLEUM CORP	COM	903914109	5299	174530 SH	DEFINED 21		174530	
ULTRATECH INC 10755	COM	904034105	2098	114625 SH	DEFINED 01		103870	
ULTRATECH INC 200	COM	904034105	190	10395 SH	OTHER 01		10195	
ULTRATECH INC	COM	904034105	1853	101260 SH	DEFINED 05		101260	
ULTRATECH INC	COM	904034105	173	9477 SH	DEFINED 08		9477	
ULTRATECH INC 78900	COM	904034105	9670	528402 SH	DEFINED 21		449502	
UMPQUA HLDGS CORP 5060 6890	COM	904214103	438	18600 SH	DEFINED 01		6650	
UMPQUA HLDGS CORP 540	COM	904214103	13	540 SH	OTHER 01			
UMPQUA HLDGS CORP	COM	904214103	3543	150525 SH	DEFINED 05		150525	
UMPQUA HLDGS CORP	COM	904214103	75	3206 SH	DEFINED 08		3206	
UMPQUA HLDGS CORP	COM	904214103	34	1460 SH	DEFINED 20		1460	
UMPQUA HLDGS CORP	COM	904214103	4048	171956 SH	DEFINED 21		171956	
UNIBANCO-UNIAO DE BANCOS BRA	GDR REP PFD	90458E107	2933	75938 SH	DEFINED 21		75938	

UNIFIRST CORP MASS 15435	COM	904708104	6814	168085	SH	DEFINED	01	152650	
UNIFIRST CORP MASS	COM	904708104	288	7100	SH	DEFINED	05	7100	
UNIFIRST CORP MASS	COM	904708104	40	985	SH	DEFINED	08	985	
UNIFIRST CORP MASS 192131	COM	904708104	23291	574521	SH	DEFINED	21	382390	
UNILEVER PLC	SPON ADR NEW	904767704	130	3359	SH	DEFINED	01	3359	
UNILEVER PLC 635	SPON ADR NEW	904767704	442	11380	SH	OTHER	01	10745	
UNILEVER PLC	SPON ADR NEW	904767704	280	7200	SH	DEFINED	21	7200	
UNILEVER N V 9056	N Y SHS NEW	904784709	2829	43638	SH	DEFINED	01	34582	
UNILEVER N V 5172	N Y SHS NEW	904784709	3377	52092	SH	OTHER	01	46920	
UNILEVER N V 1280	N Y SHS NEW	904784709	19715	304110	SH	DEFINED	21	302830	
UNION BANKSHARES CORP	COM	905399101	15	400	SH	OTHER	01	400	
UNION BANKSHARES CORP	COM	905399101	255	6600	SH	DEFINED	05	6600	
UNION BANKSHARES CORP	COM	905399101	31	791	SH	DEFINED	08	791	
UNION BANKSHARES INC	COM	905400107	367	16780	SH	OTHER	01	16780	
UNION PAC CORP 22884	COM	907818108	32944	508396	SH	DEFINED	01	485512	
UNION PAC CORP 156124	COM	907818108	36658	565710	SH	OTHER	01	409586	
UNION PAC CORP	COM	907818108	9850	152000	SH	CALL	DEFINED	01	152000
UNION PAC CORP	COM	907818108	11301	174400	SH	PUT	DEFINED	01	174400
UNION PAC CORP	COM	907818108	24492	377965	SH	DEFINED	05	377965	
UNION PAC CORP	COM	907818108	2035	31401	SH	DEFINED	08	31401	
UNION PAC CORP	COM	907818108	7404	114259	SH	DEFINED	21	114259	
UNIONBANCAL CORP 3500	COM	908906100	1861	27805	SH	DEFINED	01	24305	
UNIONBANCAL CORP	COM	908906100	141	2100	SH	OTHER	01	2100	
UNIONBANCAL CORP	COM	908906100	25918	387298	SH	DEFINED	05	387298	
UNIONBANCAL CORP	COM	908906100	150	2245	SH	DEFINED	08	2245	
UNIONBANCAL CORP	COM	908906100	17423	260350	SH	DEFINED	21	260350	
UNISOURCE ENERGY CORP 14266	COM	909205106	681	22150	SH	DEFINED	01	7884	
UNISOURCE ENERGY CORP 234	COM	909205106	7	234	SH	OTHER	01		
UNISOURCE ENERGY CORP	COM	909205106	3889	126475	SH	DEFINED	05	126475	
UNISOURCE ENERGY CORP	COM	909205106	173	5625	SH	DEFINED	08	5625	
UNISOURCE ENERGY CORP	COM	909205106	707	23000	SH	DEFINED	21	23000	
UNISYS CORP 9805	COM	909214108	452	71473	SH	DEFINED	01	61668	
UNISYS CORP 1130	COM	909214108	101	15885	SH	OTHER	01	14755	
UNISYS CORP	COM	909214108	823	130080	SH	DEFINED	05	130080	
UNISYS CORP	COM	909214108	490	77447	SH	DEFINED	08	77447	
UNISYS CORP	COM	909214108	103	16300	SH	PUT	DEFINED	08	16300
UNISYS CORP	COM	909214108	293	46337	SH	DEFINED	21	46337	
UNIT CORP 4650 300	COM	909218109	1446	32857	SH	DEFINED	01	27907	
UNIT CORP 2900	COM	909218109	128	2900	SH	OTHER	01		
UNIT CORP	COM	909218109	4905	111450	SH	DEFINED	05	111450	
UNIT CORP	COM	909218109	53	1200	SH	DEFINED	08	1200	
UNIT CORP 800	COM	909218109	1831	41600	SH	DEFINED	21	40800	
UNITED AMER INDEMNITY LTD	CL A	90933T109	81	4700	SH	DEFINED	01	4700	
UNITED AMER INDEMNITY LTD	CL A	90933T109	57	3300	SH	OTHER	01	3300	
UNITED AMER INDEMNITY LTD	CL A	90933T109	4291	249650	SH	DEFINED	21	249650	
UNITED AUTO GROUP INC	COM	909440109	605	20300	SH	DEFINED	05	20300	
UNITED AUTO GROUP INC	COM	909440109	106	3570	SH	DEFINED	08	3570	
UNITED CMNTY FINL CORP OHIO	COM	909839102	28	2547	SH	DEFINED	01	2547	
UNITED CMNTY FINL CORP OHIO	COM	909839102	225	20600	SH	DEFINED	05	20600	
UNITED CMNTY FINL CORP OHIO	COM	909839102	30	2700	SH	DEFINED	08	2700	
UNITED CMNTY BKS BLAIRSVLE G	CAP STK	90984P105	16	600	SH	DEFINED	01	600	
UNITED CMNTY BKS BLAIRSVLE G	CAP STK	90984P105	528	20300	SH	DEFINED	05	20300	
UNITED CMNTY BKS BLAIRSVLE G	CAP STK	90984P105	45	1723	SH	DEFINED	08	1723	
UNITED BANKSHARES INC WEST V 5643 2457	COM	909907107	3874	108796	SH	DEFINED	01	100696	
UNITED BANKSHARES INC WEST V 9457	COM	909907107	337	9457	SH	OTHER	01		
UNITED BANKSHARES INC WEST V	COM	909907107	4855	136350	SH	DEFINED	05	136350	
UNITED BANKSHARES INC WEST V	COM	909907107	68	1900	SH	DEFINED	08	1900	
UNITED BANKSHARES INC WEST V	COM	909907107	922	25900	SH	DEFINED	21	25900	
UNITED CAPITAL CORP	COM	909912107	349	13434	SH	DEFINED	01	13434	
UNITED CAPITAL CORP	COM	909912107	57	2200	SH	DEFINED	05	2200	
UNITED CAPITAL CORP	COM	909912107	3	100	SH	DEFINED	08	100	
UNITED DOMINION REALTY TR IN 5471	COM	910197102	3062	127315	SH	DEFINED	01	121844	
UNITED DOMINION REALTY TR IN 14871	COM	910197102	1884	78357	SH	OTHER	01	63486	
UNITED DOMINION REALTY TR IN	COM	910197102	7459	310145	SH	DEFINED	05	310145	
UNITED DOMINION REALTY TR IN	COM	910197102	878	36490	SH	DEFINED	08	36490	

UNITEDHEALTH GROUP INC 374293	COM		91324P102	40438	775562	SH	OTHER	01	401269	
UNITEDHEALTH GROUP INC 70000	COM		91324P102	49394	947337	SH	DEFINED	05	877337	
UNITEDHEALTH GROUP INC	COM		91324P102	8632	165554	SH	DEFINED	08	165554	
UNITEDHEALTH GROUP INC 300	COM		91324P102	38	730	SH	DEFINED	13	430	
UNITEDHEALTH GROUP INC	COM		91324P102	1919	36800	SH	DEFINED	20	36800	
UNITEDHEALTH GROUP INC 24330	COM		91324P102	64784	1242495	SH	DEFINED	21	1218165	
UNITIL CORP	COM		913259107	1713	63428	SH	OTHER	01	63428	
UNITRIN INC 560	COM		913275103	3738	76129	SH	DEFINED	01	75569	
UNITRIN INC 15185	COM		913275103	1547	31501	SH	OTHER	01	16316	
UNITRIN INC	COM		913275103	6210	126479	SH	DEFINED	05	126479	
UNITRIN INC	COM		913275103	574	11684	SH	DEFINED	08	11684	
UNIVERSAL AMERN FINL CORP	COM		913377107	231	10200	SH	DEFINED	05	10200	
UNIVERSAL AMERN FINL CORP	COM		913377107	126	5569	SH	DEFINED	08	5569	
UNIVERSAL COMPRESSION HLDGS 440	COM		913431102	253	6970	SH	DEFINED	01	6530	
UNIVERSAL COMPRESSION HLDGS	COM		913431102	81	2240	SH	OTHER	01	2240	
UNIVERSAL COMPRESSION HLDGS	COM		913431102	2337	64500	SH	DEFINED	05	64500	
UNIVERSAL COMPRESSION HLDGS	COM		913431102	55	1506	SH	DEFINED	08	1506	
UNIVERSAL COMPRESSION HLDGS	COM		913431102	5156	142270	SH	DEFINED	21	142270	
UNIVERSAL CORP VA	COM		913456109	1004	22936	SH	DEFINED	01	22936	
UNIVERSAL CORP VA 2000	COM		913456109	2559	58450	SH	OTHER	01	56450	
UNIVERSAL CORP VA	COM		913456109	3397	77597	SH	DEFINED	05	77597	
UNIVERSAL CORP VA	COM		913456109	262	5986	SH	DEFINED	08	5986	
UNIVERSAL FST PRODS INC 5400	COM		913543104	353	8525	SH	DEFINED	01	3125	
UNIVERSAL FST PRODS INC 75	COM		913543104	3	75	SH	OTHER	01		
UNIVERSAL FST PRODS INC	COM		913543104	2491	60100	SH	DEFINED	05	60100	
UNIVERSAL FST PRODS INC	COM		913543104	76	1830	SH	DEFINED	08	1830	
UNIVERSAL FST PRODS INC	COM		913543104	473	11400	SH	DEFINED	21	11400	
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT		91359E105	198	5185	SH	DEFINED	01	5185	
UNIVERSAL HEALTH RLTY INCM T 975	SH BEN INT		91359E105	319	8375	SH	OTHER	01	7400	
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT		91359E105	255	6700	SH	DEFINED	05	6700	
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT		91359E105	257	6735	SH	DEFINED	08	6735	
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT		91359E105	3680	96560	SH	DEFINED	21	96560	
UNIVERSAL HLTH SVCS INC 565	CL B		913903100	594	9550	SH	DEFINED	01	8985	
UNIVERSAL HLTH SVCS INC 575	CL B		913903100	289	4640	SH	OTHER	01	4065	
UNIVERSAL HLTH SVCS INC	CL B		913903100	8199	131860	SH	DEFINED	05	131860	
UNIVERSAL HLTH SVCS INC	CL B		913903100	915	14714	SH	DEFINED	08	14714	
UNIVERSAL HLTH SVCS INC	DBC	0.426%	913903AL4	381	541000	PRN	DEFINED	08	541000	
UNIVERSAL TECHNICAL INST INC 17000	COM		913915104	564	17000	SH	DEFINED	01		
UNIVERSAL TECHNICAL INST INC 4000	COM		913915104	133	4000	SH	OTHER	01		
UNIVERSAL TECHNICAL INST INC	COM		913915104	57	1706	SH	DEFINED	08	1706	
UNIVISION COMMUNICATIONS INC 6785	CL A		914906102	5459	198132	SH	DEFINED	01	191347	
UNIVISION COMMUNICATIONS INC 2690	CL A		914906102	389	14115	SH	OTHER	01	11425	
UNIVISION COMMUNICATIONS INC	CL A		914906102	3089	112130	SH	DEFINED	05	112130	
UNIVISION COMMUNICATIONS INC	CL A		914906102	2444	88712	SH	DEFINED	08	88712	
UNIVISION COMMUNICATIONS INC	CL A		914906102	576	20892	SH	DEFINED	17	20892	
UNIVISION COMMUNICATIONS INC	CL A		914906102	7631	276975	SH	DEFINED	21	276975	
UNOCAL CORP 8192	COM		915289102	5906	90795	SH	DEFINED	01	82603	
UNOCAL CORP 28411	COM		915289102	5128	78824	SH	OTHER	01	50413	
UNOCAL CORP	COM		915289102	7276	111845	SH	DEFINED	05	111845	
UNOCAL CORP	COM		915289102	36906	567347	SH	DEFINED	08	567347	
UNOCAL CORP	COM		915289102	44410	682700	SH	CALL	DEFINED	08	682700
UNOCAL CORP	COM		915289102	37501	576500	SH	PUT	DEFINED	08	576500
UNOCAL CORP	COM		915289102	3495	53728	SH	DEFINED	17	53728	
UNOCAL CORP	COM		915289102	2427	37314	SH	DEFINED	21	37314	
UNIZAN FINANCIAL CORP	COM		91528W101	450	16800	SH	DEFINED	05	16800	
UNIZAN FINANCIAL CORP	COM		91528W101	124	4610	SH	DEFINED	08	4610	
UNIZAN FINANCIAL CORP 109900	COM		91528W101	2944	109900	SH	OTHER	17		
UNOVA INC	COM		91529B106	43	1600	SH	DEFINED	01	1600	
UNOVA INC 20	COM		91529B106	2	90	SH	OTHER	01	70	
UNOVA INC	COM		91529B106	322	12100	SH	DEFINED	08	12100	
UNOVA INC	COM		91529B106	80	3000	SH	CALL	DEFINED	08	3000
UNUMPROVIDENT CORP 118221	COM		91529Y106	16446	897711	SH	DEFINED	01	779490	
UNUMPROVIDENT CORP	COM		91529Y106	1227	66973	SH	OTHER	01	42958	

VALERO ENERGY CORP NEW	COM	91913Y100	2613	33028	SH	DEFINED	08	33028	
VALERO ENERGY CORP NEW	COM	91913Y100	3164	40000	SH	DEFINED	21	40000	
VALLEY NATL BANCORP	COM	919794107	69	2940	SH	DEFINED	01	2940	
VALLEY NATL BANCORP	COM	919794107	2859	122277	SH	OTHER	01	122277	
VALLEY NATL BANCORP	COM	919794107	165	7053	SH	DEFINED	08	7053	
VALMONT INDS INC	COM	920253101	61	2350	SH	DEFINED	01	2350	
VALMONT INDS INC	COM	920253101	9	350	SH	OTHER	01	350	
VALMONT INDS INC	COM	920253101	1684	65275	SH	DEFINED	05	65275	
VALMONT INDS INC	COM	920253101	29	1113	SH	DEFINED	08	1113	
VALMONT INDS INC	COM	920253101	351	13600	SH	DEFINED	21	13600	
VALOR COMMUNICATIONS GROUP I	COM	920255106	28	2000	SH	DEFINED	01	2000	
VALOR COMMUNICATIONS GROUP I	COM	920255106	126	9100	SH	DEFINED	05	9100	
VALOR COMMUNICATIONS GROUP I	COM	920255106	726	52600	SH	DEFINED	08	52600	
VALOR COMMUNICATIONS GROUP I	COM	920255106	187	13530	SH	DEFINED	21	9800	
3730									
VALSPAR CORP	COM	920355104	328	6800	SH	DEFINED	01	6315	
485									
VALSPAR CORP	COM	920355104	51	1060	SH	OTHER	01	885	
175									
VALSPAR CORP	COM	920355104	5600	115967	SH	DEFINED	05	115967	
VALSPAR CORP	COM	920355104	570	11813	SH	DEFINED	08	11813	
VALUECLICK INC	COM	92046N102	252	20425	SH	DEFINED	01	19870	
555									
VALUECLICK INC	COM	92046N102	1705	138240	SH	DEFINED	05	138240	
VALUECLICK INC	COM	92046N102	237	19185	SH	DEFINED	08	19185	
VALUECLICK INC	COM	92046N102	410	33267	SH	DEFINED	21	30427	
2840									
VALUEVISION MEDIA INC	CL A	92047K107	1339	111450	SH	DEFINED	01	101750	
9700									
VALUEVISION MEDIA INC	CL A	92047K107	67	5600	SH	DEFINED	05	5600	
VALUEVISION MEDIA INC	CL A	92047K107	55	4619	SH	DEFINED	08	4619	
VALUEVISION MEDIA INC	CL A	92047K107	6696	557500	SH	DEFINED	21	443700	
113800									
VAN KAMPEN MUN INCOME TR	COM	920909108	118	12995	SH	OTHER	01	5369	
7626									
VAN KAMPEN MUN TR	SH BEN INT	920919107	80	5517	SH	DEFINED	01	4017	
1500									
VAN KAMPEN MUN TR	SH BEN INT	920919107	78	5349	SH	OTHER	01	4567	
782									
VAN KAMPEN TR INVNT GRADE MUN	COM	920929106	115	7634	SH	DEFINED	01	7634	
VAN KAMPEN TR INVNT GRADE MUN	COM	920929106	224	14890	SH	OTHER	01	11000	
3890									
VAN KAMPEN SENIOR INCOME TR	COM	920961109	105	12975	SH	DEFINED	01	12975	
VAN KAMPEN ADVANTAGE MUN INC	SH BEN INT	921124103	169	11299	SH	DEFINED	01	11299	
VAN KAMPEN VALUE MUN INCOME	COM	921132106	94	6850	SH	DEFINED	01	6850	
VAN KAMPEN VALUE MUN INCOME	COM	921132106	101	7329	SH	OTHER	01	7329	
VARIAN INC	COM	922206107	874	23120	SH	DEFINED	01	22785	
335									
VARIAN INC	COM	922206107	176	4655	SH	OTHER	01	3355	
1300									
VARIAN INC	COM	922206107	3904	103300	SH	DEFINED	05	103300	
VARIAN INC	COM	922206107	305	8077	SH	DEFINED	08	8077	
VARIAN INC	COM	922206107	14370	380250	SH	DEFINED	21	380250	
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	707	19105	SH	DEFINED	01	9820	
9285									
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	7	200	SH	OTHER	01		
200									
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	7979	215657	SH	DEFINED	05	215657	
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	152	4113	SH	DEFINED	08	4113	
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	2328	62920	SH	DEFINED	21	62920	
VARIAN MED SYS INC	COM	92220P105	15456	414047	SH	DEFINED	01	364422	
49625									
VARIAN MED SYS INC	COM	92220P105	1024	27425	SH	OTHER	01	9625	
17800									
VARIAN MED SYS INC	COM	92220P105	19923	533689	SH	DEFINED	05	533689	
VARIAN MED SYS INC	COM	92220P105	1842	49353	SH	DEFINED	08	49353	
VARIAN MED SYS INC	COM	92220P105	187	5000	SH	PUT	DEFINED	08	5000
VARIAN MED SYS INC	COM	92220P105	32	870	SH	DEFINED	20	870	
VARIAN MED SYS INC	COM	92220P105	34037	911793	SH	DEFINED	21	906663	
5130									
VASOGEN INC	COM	92232F103	64	13100	SH	DEFINED	17	13100	
VECTREN CORP	COM	92240G101	1611	56079	SH	DEFINED	01	51676	
4403									
VECTREN CORP	COM	92240G101	398	13863	SH	OTHER	01	13688	
175									
VECTREN CORP	COM	92240G101	4956	172495	SH	DEFINED	05	172495	
VECTREN CORP	COM	92240G101	400	13928	SH	DEFINED	08	13928	
VECTOR GROUP LTD	COM	92240M108	3054	164477	SH	DEFINED	01	164477	
VECTOR GROUP LTD	COM	92240M108	351	18900	SH	DEFINED	05	18900	
VECTOR GROUP LTD	COM	92240M108	22	1200	SH	DEFINED	08	1200	
VECTOR GROUP LTD	COM	92240M108	1444	77738	SH	DEFINED	21	77738	
VEECO INSTRS INC DEL	COM	922417100	147	9000	SH	DEFINED	01	9000	
VEECO INSTRS INC DEL	COM	922417100	1307	80275	SH	DEFINED	05	80275	
VEECO INSTRS INC DEL	COM	922417100	21	1300	SH	DEFINED	08	1300	
VEECO INSTRS INC DEL	COM	922417100	440	27000	SH	CALL	DEFINED	08	27000

VIRAGE LOGIC CORP	COM	92763R104	6476	628770	SH	DEFINED 05	628770
VIRAGE LOGIC CORP	COM	92763R104	7	700	SH	DEFINED 08	700
VIRAGE LOGIC CORP	COM	92763R104	2665	258740	SH	DEFINED 21	258740
VIRGINIA COMM BANCORP INC 900	COM	92778Q109	22	900	SH	DEFINED 01	
VIRGINIA COMM BANCORP INC 62790	COM	92778Q109	1554	63690	SH	OTHER 01	900
VIRGINIA COMM BANCORP INC	COM	92778Q109	23	923	SH	DEFINED 08	923
VIRGINIA FINL GROUP INC	COM	927810101	12	352	SH	DEFINED 01	352
VIRGINIA FINL GROUP INC	COM	927810101	30	863	SH	OTHER 01	863
VIRGINIA FINL GROUP INC	COM	927810101	189	5400	SH	DEFINED 05	5400
VIRGINIA FINL GROUP INC	COM	927810101	83	2369	SH	DEFINED 08	2369
VISHAY INTERTECHNOLOGY INC 2120	COM	928298108	778	65534	SH	DEFINED 01	63414
VISHAY INTERTECHNOLOGY INC 2000	COM	928298108	143	12078	SH	OTHER 01	10078
VISHAY INTERTECHNOLOGY INC	COM	928298108	4854	408970	SH	DEFINED 05	408970
VISHAY INTERTECHNOLOGY INC	COM	928298108	935	78806	SH	DEFINED 08	78806
VISHAY INTERTECHNOLOGY INC	COM	928298108	415	35000	SH	PUT DEFINED 08	35000
VISHAY INTERTECHNOLOGY INC	COM	928298108	5729	482620	SH	DEFINED 21	482620
VISTEON CORP 7164	COM	92839U107	146	24213	SH	DEFINED 01	17049
VISTEON CORP 1479	COM	92839U107	74	12228	SH	OTHER 01	10749
VISTEON CORP	COM	92839U107	870	144210	SH	DEFINED 05	144210
VISTEON CORP	COM	92839U107	168	27794	SH	DEFINED 08	27794
VISTEON CORP	COM	92839U107	107	17747	SH	DEFINED 21	17747
VITAL SIGNS INC 6400	COM	928469105	403	9300	SH	DEFINED 01	2900
VITAL SIGNS INC	COM	928469105	1354	31250	SH	DEFINED 05	31250
VITAL SIGNS INC	COM	928469105	52	1191	SH	DEFINED 08	1191
VITAL SIGNS INC	COM	928469105	264	6100	SH	DEFINED 21	6100
VITAL IMAGES INC	COM	92846N104	180	10000	SH	DEFINED 01	10000
VITAL IMAGES INC 13000	COM	92846N104	233	13000	SH	OTHER 01	
VITAL IMAGES INC	COM	92846N104	11	600	SH	DEFINED 08	600
VITESSE SEMICONDUCTOR CORP	COM	928497106	1	680	SH	OTHER 01	680
VITESSE SEMICONDUCTOR CORP	COM	928497106	147	70600	SH	DEFINED 05	70600
VITESSE SEMICONDUCTOR CORP	COM	928497106	22	10800	SH	DEFINED 08	10800
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	32	1036	SH	DEFINED 01	1036
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	13	400	SH	OTHER 01	400
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	3318	105900	SH	DEFINED 08	105900
VNUS MED TECHNOLOGIES INC	COM	928566108	71	5935	SH	DEFINED 08	5935
VNUS MED TECHNOLOGIES INC	COM	928566108	3582	298778	SH	DEFINED	298778
VODAFONE GROUP PLC NEW 70117	SPONSORED AD	92857W100	40664	1672020	SH	DEFINED 01	1601903
VODAFONE GROUP PLC NEW 237324	SPONSORED AD	92857W100	18315	753094	SH	OTHER 01	515770
VODAFONE GROUP PLC NEW	SPONSORED AD	92857W100	6420	264000	SH	PUT DEFINED 01	264000
VODAFONE GROUP PLC NEW	SPONSORED AD	92857W100	1498	61596	SH	DEFINED 17	61596
VODAFONE GROUP PLC NEW	SPONSORED AD	92857W100	2432	100000	SH	PUT DEFINED 17	100000
VODAFONE GROUP PLC NEW 400	SPONSORED AD	92857W100	7051	289940	SH	DEFINED 21	289540
VOLT INFORMATION SCIENCES IN 8700	COM	928703107	354	14900	SH	DEFINED 01	6200
VOLT INFORMATION SCIENCES IN	COM	928703107	1006	42375	SH	DEFINED 05	42375
VOLT INFORMATION SCIENCES IN	COM	928703107	28	1200	SH	DEFINED 08	1200
VOLT INFORMATION SCIENCES IN	COM	928703107	185	7800	SH	DEFINED 21	7800
VOLTERRA SEMICONDUCTOR CORP 9835	COM	928708106	146	9835	SH	DEFINED 01	
VOLTERRA SEMICONDUCTOR CORP 840	COM	928708106	13	840	SH	OTHER 01	
VOLTERRA SEMICONDUCTOR CORP	COM	928708106	17	1110	SH	DEFINED 08	1110
VOLTERRA SEMICONDUCTOR CORP	COM	928708106	34	2280	SH	DEFINED 20	2280
VOLTERRA SEMICONDUCTOR CORP	COM	928708106	2909	195370	SH	DEFINED 21	195370
VORNADO RLTY TR 4125	SH BEN INT	929042109	1293	16082	SH	DEFINED 01	11957
VORNADO RLTY TR 1010	SH BEN INT	929042109	923	11474	SH	OTHER 01	10464
VORNADO RLTY TR	SH BEN INT	929042109	40	500	SH	DEFINED 05	500
VORNADO RLTY TR	SH BEN INT	929042109	297	3700	SH	DEFINED 08	3700
VORNADO RLTY TR 100	SH BEN INT	929042109	21522	267685	SH	DEFINED 21	267585
VOTORANTIM CELULOSE E PAPEL	SPONSORED AD	92906P106	3131	258750	SH	DEFINED 21	258750
VULCAN MATLS CO 24644	COM	929160109	23706	364758	SH	DEFINED 01	340114
VULCAN MATLS CO 26755	COM	929160109	4395	67624	SH	OTHER 01	40869
VULCAN MATLS CO	COM	929160109	17914	275646	SH	DEFINED 05	275646
VULCAN MATLS CO	COM	929160109	1255	19303	SH	DEFINED 08	19303
VULCAN MATLS CO	COM	929160109	3517	54122	SH	DEFINED 21	54122
W & T OFFSHORE INC 1118	COM	92922P106	348	14450	SH	DEFINED 01	13332
W & T OFFSHORE INC	COM	92922P106	2275	94500	SH	DEFINED 05	94500
W & T OFFSHORE INC	COM	92922P106	17	700	SH	DEFINED 08	700

W & T OFFSHORE INC 13200	COM	92922P106	1362	56600	SH	DEFINED	21	43400	
WD-40 CO	COM	929236107	1987	71150	SH	DEFINED	01	71150	
WD-40 CO 200	COM	929236107	25	895	SH	OTHER	01	695	
WD-40 CO	COM	929236107	1330	47625	SH	DEFINED	05	47625	
WD-40 CO	COM	929236107	25	900	SH	DEFINED	08	900	
WD-40 CO	COM	929236107	310	11100	SH	DEFINED	21	11100	
WCI CMNTYS INC 75	COM	92923C104	2	75	SH	DEFINED	01		
WCI CMNTYS INC 8125	COM	92923C104	263	8200	SH	OTHER	01	75	
WCI CMNTYS INC	COM	92923C104	846	26400	SH	DEFINED	05	26400	
WCI CMNTYS INC	COM	92923C104	116	3619	SH	DEFINED	08	3619	
WGL HLDGS INC 7131	COM	92924F106	2657	78998	SH	DEFINED	01	71867	
WGL HLDGS INC 200	COM	92924F106	1835	54549	SH	OTHER	01	54349	
WGL HLDGS INC	COM	92924F106	4954	147275	SH	DEFINED	05	147275	
WGL HLDGS INC	COM	92924F106	718	21355	SH	DEFINED	08	21355	
WGL HLDGS INC	COM	92924F106	2795	83080	SH	DEFINED	21	83080	
W HLDG CO INC 6383	COM	929251106	65	6383	SH	DEFINED	01		
W HLDG CO INC 4885	COM	929251106	68	6612	SH	OTHER	01	1727	
W HLDG CO INC	COM	929251106	848	83000	SH	DEFINED	05	83000	
W HLDG CO INC	COM	929251106	64	6309	SH	DEFINED	08	6309	
W HLDG CO INC	COM	929251106	14	1377	SH	DEFINED	21	1377	
W-H ENERGY SVCS INC 11675	COM	92925E108	291	11675	SH	DEFINED	01		
W-H ENERGY SVCS INC 7275 1025	COM	92925E108	332	13300	SH	OTHER	01	5000	
W-H ENERGY SVCS INC	COM	92925E108	1926	77250	SH	DEFINED	05	77250	
W-H ENERGY SVCS INC	COM	92925E108	70	2798	SH	DEFINED	08	2798	
W-H ENERGY SVCS INC	COM	92925E108	464	18600	SH	DEFINED	21	18600	
WMC RES LTD	SPONSORED AD	92928R106	1203	50000	SH	DEFINED	21	50000	
WMS INDS INC	COM	929297109	104	3075	SH	DEFINED	01	3075	
WMS INDS INC	COM	929297109	2253	66750	SH	DEFINED	05	66750	
WMS INDS INC	COM	929297109	558	16534	SH	DEFINED	08	16534	
WMS INDS INC	COM	929297109	591	17500	SH	DEFINED	21	17500	
W P CAREY & CO LLC	COM	92930Y107	501	17101	SH	DEFINED	01	17101	
W P CAREY & CO LLC 1219	COM	92930Y107	734	25083	SH	OTHER	01	23864	
W P CAREY & CO LLC	COM	92930Y107	283	9677	SH	DEFINED	17	9677	
WPS RESOURCES CORP 4275	COM	92931B106	1048	18633	SH	DEFINED	01	14358	
WPS RESOURCES CORP 150	COM	92931B106	852	15148	SH	OTHER	01	14998	
WPS RESOURCES CORP	COM	92931B106	6920	123028	SH	DEFINED	05	123028	
WPS RESOURCES CORP	COM	92931B106	478	8504	SH	DEFINED	08	8504	
WSFS FINL CORP 100	COM	929328102	8	150	SH	DEFINED	01	50	
WSFS FINL CORP	COM	929328102	5	100	SH	OTHER	01	100	
WSFS FINL CORP	COM	929328102	241	4400	SH	DEFINED	05	4400	
WSFS FINL CORP	COM	929328102	141	2571	SH	DEFINED	08	2571	
WABASH NATL CORP 13302	COM	929566107	1329	54852	SH	DEFINED	01	41550	
WABASH NATL CORP 4123	COM	929566107	100	4123	SH	OTHER	01		
WABASH NATL CORP	COM	929566107	2702	111521	SH	DEFINED	05	111521	
WABASH NATL CORP	COM	929566107	86	3568	SH	DEFINED	08	3568	
WABASH NATL CORP 1500	COM	929566107	2803	115679	SH	DEFINED	21	114179	
WABTEC CORP 15162	COM	929740108	326	15162	SH	DEFINED	01		
WABTEC CORP 750 3893	COM	929740108	189	8790	SH	OTHER	01	4147	
WABTEC CORP	COM	929740108	3593	167266	SH	DEFINED	05	167266	
WABTEC CORP	COM	929740108	109	5082	SH	DEFINED	08	5082	
WABTEC CORP	COM	929740108	51	2360	SH	DEFINED	20	2360	
WABTEC CORP	COM	929740108	8391	390624	SH	DEFINED	21	390624	
WACHOVIA CORP 2ND NEW 361222	COM	929903102	373589	7532033	SH	DEFINED	01	7170811	
WACHOVIA CORP 2ND NEW 879146	COM	929903102	160048	3226783	SH	OTHER	01	2347637	
WACHOVIA CORP 2ND NEW 211988	COM	929903102	203503	4102886	SH	DEFINED	05	3890898	
WACHOVIA CORP 2ND NEW	COM	929903102	10657	214867	SH	DEFINED	08	214867	
WACHOVIA CORP 2ND NEW	COM	929903102	8080	162900	SH	CALL	DEFINED	08	162900
WACHOVIA CORP 2ND NEW 320	COM	929903102	28	555	SH	DEFINED	13	235	
WACHOVIA CORP 2ND NEW	COM	929903102	2894	58340	SH	DEFINED	17	58340	
WACHOVIA CORP 2ND NEW	COM	929903102	9920	200000	SH	CALL	DEFINED	17	200000
WACHOVIA CORP 2ND NEW	COM	929903102	9920	200000	SH	PUT	DEFINED	17	200000
WACHOVIA CORP 2ND NEW	COM	929903102	103359	2083847	SH	DEFINED	21	2083847	

WADDELL & REED FINL INC 805	CL A	930059100	2396	129509	SH	DEFINED	01	128704
WADDELL & REED FINL INC 75	CL A	930059100	58	3114	SH	OTHER	01	3039
WADDELL & REED FINL INC	CL A	930059100	3775	204054	SH	DEFINED	05	204054
WADDELL & REED FINL INC	CL A	930059100	532	28742	SH	DEFINED	08	28742
WAL MART STORES INC 343482	COM	931142103	402856	8358017	SH	DEFINED	01	8014535
WAL MART STORES INC 1922200	COM	931142103	199724	4143648	SH	OTHER	01	2221448
WAL MART STORES INC 293450	COM	931142103	106500	2209540	SH	DEFINED	05	1916090
WAL MART STORES INC	COM	931142103	46543	965615	SH	DEFINED	08	965615
WAL MART STORES INC	COM	931142103	9640	200000	SH	DEFINED	08	200000
WAL MART STORES INC	COM	931142103	68	1409	SH	DEFINED	13	1409
WAL MART STORES INC 220	COM	931142103	12	245	SH	OTHER	13	25
WAL MART STORES INC	COM	931142103	9644	200080	SH	DEFINED	17	200080
WAL MART STORES INC 1266596	COM	931142103	61050	1266596	SH	OTHER	17	
WAL MART STORES INC	COM	931142103	21690	450000	SH	DEFINED	17	450000
WAL MART STORES INC	COM	931142103	5670	117625	SH	DEFINED	20	117625
WAL MART STORES INC 70000	COM	931142103	124677	2586660	SH	DEFINED	21	2516660
WAL MART STORES INC	COM	931142103	390	8092	SH	DEFINED		8092
WALGREEN CO 188092	COM	931422109	88695	1928573	SH	DEFINED	01	1740481
WALGREEN CO 455890	COM	931422109	81156	1764644	SH	OTHER	01	1308754
WALGREEN CO	COM	931422109	19202	417520	SH	DEFINED	05	417520
WALGREEN CO	COM	931422109	6228	135428	SH	DEFINED	08	135428
WALGREEN CO	COM	931422109	11401	247900	SH	DEFINED	08	247900
WALGREEN CO	COM	931422109	4599	100000	SH	DEFINED	08	100000
WALGREEN CO	COM	931422109	4254	92500	SH	DEFINED	17	92500
WALGREEN CO	COM	931422109	4760	103500	SH	DEFINED	17	103500
WALGREEN CO	COM	931422109	1168	25400	SH	DEFINED	20	25400
WALGREEN CO 12900	COM	931422109	39118	850586	SH	DEFINED	21	837686
WALTER INDS INC 260	COM	93317Q105	10	260	SH	DEFINED	01	
WALTER INDS INC 5340	COM	93317Q105	225	5600	SH	OTHER	01	260
WALTER INDS INC	COM	93317Q105	224	5567	SH	DEFINED	08	5567
WALTER INDS INC	COM	93317Q105	1148	28552	SH	DEFINED	17	28552
WARNACO GROUP INC 1000	COM NEW	934390402	23	1000	SH	OTHER	01	
WARNACO GROUP INC	COM NEW	934390402	358	15400	SH	DEFINED	05	15400
WARNACO GROUP INC	COM NEW	934390402	130	5600	SH	DEFINED	08	5600
WARREN RES INC 3528	COM	93564A100	459	43750	SH	DEFINED	01	40222
WARREN RES INC	COM	93564A100	26	2456	SH	DEFINED	08	2456
WARREN RES INC 41600	COM	93564A100	3870	368900	SH	DEFINED	21	327300
WASHINGTON FED INC 1554	COM	938824109	633	26917	SH	DEFINED	01	25363
WASHINGTON FED INC 302	COM	938824109	80	3404	SH	OTHER	01	3102
WASHINGTON FED INC	COM	938824109	4621	196470	SH	DEFINED	05	196470
WASHINGTON FED INC	COM	938824109	659	28026	SH	DEFINED	08	28026
WASHINGTON GROUP INTL INC	COM NEW	938862208	245	4802	SH	DEFINED	01	4802
WASHINGTON GROUP INTL INC	COM NEW	938862208	87	1700	SH	OTHER	01	1700
WASHINGTON GROUP INTL INC	COM NEW	938862208	1012	19800	SH	DEFINED	05	19800
WASHINGTON GROUP INTL INC	COM NEW	938862208	210	4110	SH	DEFINED	08	4110
WASHINGTON GROUP INTL INC	COM NEW	938862208	551	10782	SH	DEFINED	17	10782
WASHINGTON GROUP INTL INC	COM NEW	938862208	6977	136490	SH	DEFINED	21	136490
WASHINGTON MUT INC 43942	COM	939322103	21955	539558	SH	DEFINED	01	495616
WASHINGTON MUT INC 98851	COM	939322103	11469	281873	SH	OTHER	01	183022
WASHINGTON MUT INC 190050	COM	939322103	28433	698764	SH	DEFINED	05	508714
WASHINGTON MUT INC	COM	939322103	12316	302676	SH	DEFINED	08	302676
WASHINGTON MUT INC	COM	939322103	5387	132394	SH	DEFINED	21	132394
WASHINGTON POST CO 65	CL B	939640108	1808	2165	SH	DEFINED	01	2100
WASHINGTON POST CO 35	CL B	939640108	101076	121045	SH	OTHER	01	121010
WASHINGTON POST CO	CL B	939640108	11984	14352	SH	DEFINED	05	14352
WASHINGTON POST CO	CL B	939640108	1465	1755	SH	DEFINED	08	1755
WASHINGTON REAL ESTATE INVT 15226	SH BEN INT	939653101	1508	48337	SH	DEFINED	01	33111
WASHINGTON REAL ESTATE INVT 1205	SH BEN INT	939653101	1679	53825	SH	OTHER	01	52620
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	313	10038	SH	DEFINED	08	10038
WASHINGTON TR BANCORP	COM	940610108	1608	58101	SH	DEFINED	01	58101

WASHINGTON TR BANCORP	COM	940610108	394	14240	SH	OTHER	01	14240
WASHINGTON TR BANCORP	COM	940610108	224	8100	SH	DEFINED	05	8100
WASHINGTON TR BANCORP	COM	940610108	22	800	SH	DEFINED	08	800
WASTE CONNECTIONS INC	COM	941053100	1132	30367	SH	DEFINED	01	13022
11659 5686								
WASTE CONNECTIONS INC	COM	941053100	152	4086	SH	OTHER	01	
4086								
WASTE CONNECTIONS INC	COM	941053100	11690	313488	SH	DEFINED	05	313488
WASTE CONNECTIONS INC	COM	941053100	93	2500	SH	DEFINED	08	2500
WASTE CONNECTIONS INC	COM	941053100	1441	38654	SH	DEFINED	21	38654
WASTE MGMT INC DEL	COM	94106L109	77585	2737653	SH	DEFINED	01	2591171
146482								
WASTE MGMT INC DEL	COM	94106L109	11857	418398	SH	OTHER	01	231306
187092								
WASTE MGMT INC DEL	COM	94106L109	75417	2661138	SH	DEFINED	05	2583013
78125								
WASTE MGMT INC DEL	COM	94106L109	2475	87348	SH	DEFINED	08	87348
WASTE MGMT INC DEL	COM	94106L109	21	735	SH	DEFINED	13	395
340								
WASTE MGMT INC DEL	COM	94106L109	60300	2127734	SH	DEFINED	21	2124634
3100								
WASTE SERVICES INC DEL	COM	941075103	186	48500	SH	DEFINED	05	48500
WASTE SERVICES INC DEL	COM	941075103	52	13600	SH	DEFINED	08	13600
WATCHGUARD TECHNOLOGIES INC	COM	941105108	1	140	SH	DEFINED	01	140
WATCHGUARD TECHNOLOGIES INC	COM	941105108	45	11519	SH	DEFINED	08	11519
WATER PIK TECHNOLOGIES INC	COM	94113U100	3	160	SH	DEFINED	01	160
WATER PIK TECHNOLOGIES INC	COM	94113U100	3	166	SH	OTHER	01	
166								
WATER PIK TECHNOLOGIES INC	COM	94113U100	175	9200	SH	DEFINED	05	9200
WATER PIK TECHNOLOGIES INC	COM	94113U100	53	2761	SH	DEFINED	08	2761
WATERS CORP	COM	941848103	17178	462143	SH	DEFINED	01	459558
2585								
WATERS CORP	COM	941848103	366	9850	SH	OTHER	01	9225
625								
WATERS CORP	COM	941848103	1775	47765	SH	DEFINED	05	47765
WATERS CORP	COM	941848103	615	16546	SH	DEFINED	08	16546
WATERS CORP	COM	941848103	9607	258459	SH	DEFINED	21	257529
930								
WATSCO INC	COM	942622200	801	18800	SH	DEFINED	01	17400
700 700								
WATSCO INC	COM	942622200	184	4325	SH	OTHER	01	
4325								
WATSCO INC	COM	942622200	3034	71225	SH	DEFINED	05	71225
WATSCO INC	COM	942622200	110	2591	SH	DEFINED	08	2591
WATSCO INC	COM	942622200	11473	269320	SH	DEFINED	21	269320
WATSON PHARMACEUTICALS INC	COM	942683103	11656	394327	SH	DEFINED	01	384802
9525								
WATSON PHARMACEUTICALS INC	COM	942683103	637	21541	SH	OTHER	01	19766
1775								
WATSON PHARMACEUTICALS INC	COM	942683103	1313	44435	SH	DEFINED	05	44435
WATSON PHARMACEUTICALS INC	COM	942683103	903	30551	SH	DEFINED	08	30551
WATSON PHARMACEUTICALS INC	COM	942683103	195	6600	SH	DEFINED	08	6600
WATSON PHARMACEUTICALS INC	COM	942683103	4546	153802	SH	DEFINED	21	142042
11760								
WATSON PHARMACEUTICALS INC	DBCV	1.750% 942683AC7	16	17000	PRN	DEFINED	01	17000
WATSON PHARMACEUTICALS INC	DBCV	1.750% 942683AC7	4322	4660000	PRN	DEFINED	05	4660000
WATSON WYATT & CO HLDGS	CL A	942712100	377	14725	SH	DEFINED	01	7425
7300								
WATSON WYATT & CO HLDGS	CL A	942712100	4255	166025	SH	DEFINED	05	166025
WATSON WYATT & CO HLDGS	CL A	942712100	85	3297	SH	DEFINED	08	3297
WATSON WYATT & CO HLDGS	CL A	942712100	556	21700	SH	DEFINED	21	21700
WATTS WATER TECHNOLOGIES INC	CL A	942749102	1894	56544	SH	DEFINED	01	47257
4200 5087								
WATTS WATER TECHNOLOGIES INC	CL A	942749102	100	3000	SH	OTHER	01	
3000								
WATTS WATER TECHNOLOGIES INC	CL A	942749102	4993	149100	SH	DEFINED	05	149100
WATTS WATER TECHNOLOGIES INC	CL A	942749102	40	1200	SH	DEFINED	08	1200
WATTS WATER TECHNOLOGIES INC	CL A	942749102	9330	278600	SH	DEFINED	21	207500
71100								
WAUSAU PAPER CORP	COM	943315101	74	6200	SH	DEFINED	01	6200
WAUSAU PAPER CORP	COM	943315101	141	11776	SH	OTHER	01	11601
175								
WAUSAU PAPER CORP	COM	943315101	1962	163800	SH	DEFINED	05	163800
WAUSAU PAPER CORP	COM	943315101	132	10995	SH	DEFINED	08	10995
WAUSAU PAPER CORP	COM	943315101	412	34400	SH	DEFINED	21	34400
WEBEX COMMUNICATIONS INC	COM	94767L109	681	25800	SH	DEFINED	01	10300
15500								
WEBEX COMMUNICATIONS INC	COM	94767L109	2960	112075	SH	DEFINED	05	112075
WEBEX COMMUNICATIONS INC	COM	94767L109	114	4307	SH	DEFINED	08	4307
WEBEX COMMUNICATIONS INC	COM	94767L109	689	26100	SH	DEFINED	21	26100
WEBSense INC	COM	947684106	875	18200	SH	DEFINED	01	5625
12575								
WEBSense INC	COM	947684106	43	900	SH	OTHER	01	
900								
WEBSense INC	COM	947684106	3439	71575	SH	DEFINED	05	71575

WEBSense INC	COM		947684106	134	2796	SH	DEFINED	08	2796	
WEBSense INC	COM		947684106	764	15900	SH	DEFINED	21	15900	
WEBMETHODS INC 11500	COM		94768C108	726	129689	SH	DEFINED	01	118189	
WEBMETHODS INC	COM		94768C108		50	SH	OTHER	01	50	
WEBMETHODS INC	COM		94768C108	227	40500	SH	DEFINED	05	40500	
WEBMETHODS INC	COM		94768C108	15	2600	SH	DEFINED	08	2600	
WEBMETHODS INC 133700	COM		94768C108	3230	576800	SH	DEFINED	21	443100	
WEBMD CORP 167	COM		94769M105	2	191	SH	DEFINED	01	24	
WEBMD CORP	COM		94769M105	255	24874	SH	OTHER	01	24874	
WEBMD CORP	COM		94769M105	39	3800	SH	DEFINED	05	3800	
WEBMD CORP	COM		94769M105	1325	129062	SH	DEFINED	08	129062	
WEBMD CORP	COM		94769M105	1418	138100	SH	CALL	DEFINED	08	138100
WEBMD CORP 3850	COM		94769M105	8026	781510	SH	DEFINED	21	777660	
WEBMD CORP	NOTE	1.750%	94769MAE5	56	60000	PRN	DEFINED	01	60000	
WEBMD CORP	NOTE	1.750%	94769MAE5	7252	7840000	PRN	DEFINED	05	7840000	
WEBSTER FINL CORP CONN 6907	COM		947890109	3887	83248	SH	DEFINED	01	76341	
WEBSTER FINL CORP CONN 1475	COM		947890109	880	18846	SH	OTHER	01	17371	
WEBSTER FINL CORP CONN	COM		947890109	5703	122151	SH	DEFINED	05	122151	
WEBSTER FINL CORP CONN	COM		947890109	523	11195	SH	DEFINED	08	11195	
WEBSTER FINL CORP CONN 29400	COM		947890109	27205	582665	SH	DEFINED	21	553265	
WEIGHT WATCHERS INTL INC NEW	COM		948626106	232	4500	SH	DEFINED	01	4500	
WEIGHT WATCHERS INTL INC NEW	COM		948626106	67	1300	SH	OTHER	01	1300	
WEIGHT WATCHERS INTL INC NEW	COM		948626106	227	4400	SH	DEFINED	05	4400	
WEIGHT WATCHERS INTL INC NEW	COM		948626106	120	2324	SH	DEFINED	08	2324	
WEIGHT WATCHERS INTL INC NEW	COM		948626106	11607	224900	SH	DEFINED	21	224900	
WEINGARTEN RLTY INVS 6637	SH BEN INT		948741103	1633	41640	SH	DEFINED	01	35003	
WEINGARTEN RLTY INVS 12862	SH BEN INT		948741103	1868	47624	SH	OTHER	01	34762	
WEINGARTEN RLTY INVS	SH BEN INT		948741103	7440	189700	SH	DEFINED	05	189700	
WEINGARTEN RLTY INVS	SH BEN INT		948741103	601	15334	SH	DEFINED	08	15334	
WEIS MKTS INC 600	COM		948849104	424	10940	SH	DEFINED	01	10340	
WEIS MKTS INC 2676	COM		948849104	244	6296	SH	OTHER	01	3620	
WEIS MKTS INC	COM		948849104	419	10800	SH	DEFINED	05	10800	
WEIS MKTS INC	COM		948849104	54	1391	SH	DEFINED	08	1391	
WEIS MKTS INC	COM		948849104	9468	244090	SH	DEFINED	21	244090	
WELLCARE HEALTH PLANS INC	COM		94946T106	39940	1124750	SH	DEFINED	01	1124750	
WELLCARE HEALTH PLANS INC	COM		94946T106	49	1387	SH	DEFINED	08	1387	
WELLCARE HEALTH PLANS INC	COM		94946T106	305	8600	SH	DEFINED	17	8600	
WELLCHOICE INC 475	COM		949475107	33	475	SH	DEFINED	01		
WELLCHOICE INC	COM		949475107	183	2641	SH	DEFINED	08	2641	
WELLCHOICE INC	COM		949475107	2709	39000	SH	CALL	DEFINED	08	39000
WELLMAN INC 13800	COM		949702104	218	21350	SH	DEFINED	01	7550	
WELLMAN INC	COM		949702104	1198	117525	SH	DEFINED	05	117525	
WELLMAN INC	COM		949702104	16	1609	SH	DEFINED	08	1609	
WELLMAN INC	COM		949702104	387	38000	SH	DEFINED	21	38000	
WELLPOINT INC 59111	COM		94973V107	101601	1458940	SH	DEFINED	01	1399829	
WELLPOINT INC 34903	COM		94973V107	23478	337141	SH	OTHER	01	302238	
WELLPOINT INC	COM		94973V107	18322	263093	SH	DEFINED	05	263093	
WELLPOINT INC	COM		94973V107	5285	75895	SH	DEFINED	08	75895	
WELLPOINT INC	COM		94973V107	874	12550	SH	DEFINED	17	12550	
WELLPOINT INC 3560	COM		94973V107	60911	874662	SH	DEFINED	21	871102	
WELLS FARGO & CO NEW 893427	COM		949746101	506060	8217920	SH	DEFINED	01	7324493	
WELLS FARGO & CO NEW 971787	COM		949746101	228038	3703121	SH	OTHER	01	2731334	
WELLS FARGO & CO NEW	COM		949746101	3079	50000	SH	CALL	DEFINED	01	50000
WELLS FARGO & CO NEW 422027	COM		949746101	224894	3652064	SH	DEFINED	05	3230037	
WELLS FARGO & CO NEW	COM		949746101	14246	231338	SH	DEFINED	08	231338	
WELLS FARGO & CO NEW	COM		949746101	46050	747800	SH	CALL	DEFINED	08	747800
WELLS FARGO & CO NEW	COM		949746101	32933	534800	SH	PUT	DEFINED	08	534800
WELLS FARGO & CO NEW	COM		949746101	71	1150	SH	DEFINED	13	1150	
WELLS FARGO & CO NEW 250	COM		949746101	21	339	SH	OTHER	13	89	
WELLS FARGO & CO NEW	COM		949746101	2402	39000	SH	CALL	DEFINED	17	39000
WELLS FARGO & CO NEW 5885	COM		949746101	123579	2006807	SH	DEFINED	21	2000922	
WELLS FARGO & CO NEW	DBCV		949746FA4	69	70000	PRN	DEFINED	01	70000	
WELLS FARGO & CO NEW	DBCV		949746FA4	4761	4820000	PRN	DEFINED	05	4820000	
WELLS FARGO & CO NEW	DBCV		949746FA4	29635	30000000	PRN	OTHER	17		

30000000									
WENDYS INTL INC 8580	COM	950590109	25707	539489	SH	DEFINED	01	530909	
WENDYS INTL INC 2950	COM	950590109	1027	21557	SH	OTHER	01	18607	
WENDYS INTL INC	COM	950590109	2262	47470	SH	DEFINED	05	47470	
WENDYS INTL INC	COM	950590109	19231	403587	SH	DEFINED	08	403587	
WENDYS INTL INC	COM	950590109	4500	94440	SH	DEFINED	21	94440	
WERNER ENTERPRISES INC 7740	COM	950755108	1555	79231	SH	DEFINED	01	71491	
WERNER ENTERPRISES INC 401	COM	950755108	252	12866	SH	OTHER	01	12465	
WERNER ENTERPRISES INC	COM	950755108	3255	165877	SH	DEFINED	05	165877	
WERNER ENTERPRISES INC	COM	950755108	323	16479	SH	DEFINED	08	16479	
WERNER ENTERPRISES INC 77475	COM	950755108	10406	530375	SH	DEFINED	21	452900	
WESBANCO INC	COM	950810101	12	387	SH	DEFINED	01	387	
WESBANCO INC	COM	950810101	516	17200	SH	DEFINED	05	17200	
WESBANCO INC	COM	950810101	136	4530	SH	DEFINED	08	4530	
WESCO FINL CORP	COM	950817106	153	425	SH	DEFINED	01	425	
WESCO FINL CORP	COM	950817106	2790	7750	SH	DEFINED	21	7750	
WEST COAST BANCORP ORE NEW	COM	952145100	415	17000	SH	DEFINED	01	17000	
WEST COAST BANCORP ORE NEW	COM	952145100	273	11200	SH	DEFINED	05	11200	
WEST COAST BANCORP ORE NEW	COM	952145100	20	800	SH	DEFINED	08	800	
WEST MARINE INC	COM	954235107	143	7900	SH	DEFINED	05	7900	
WEST MARINE INC	COM	954235107	34	1891	SH	DEFINED	08	1891	
WEST MARINE INC 2520	COM	954235107	891	49350	SH	DEFINED	21	46830	
WEST PHARMACEUTICAL SVSC INC 26642	COM	955306105	6064	216200	SH	DEFINED	01	189558	
WEST PHARMACEUTICAL SVSC INC	COM	955306105	95	3400	SH	OTHER	01	3400	
WEST PHARMACEUTICAL SVSC INC	COM	955306105	131	4656	SH	DEFINED	08	4656	
WEST PHARMACEUTICAL SVSC INC 233800	COM	955306105	24777	883300	SH	DEFINED	21	649500	
WESTAMERICA BANCORPORATION 325	COM	957090103	319	6040	SH	DEFINED	01	5715	
WESTAMERICA BANCORPORATION 125	COM	957090103	24	450	SH	OTHER	01	325	
WESTAMERICA BANCORPORATION	COM	957090103	4555	86255	SH	DEFINED	05	86255	
WESTAMERICA BANCORPORATION	COM	957090103	605	11455	SH	DEFINED	08	11455	
WESTAR ENERGY INC 5040	COM	95709T100	690	28720	SH	DEFINED	01	23680	
WESTAR ENERGY INC 11362	COM	95709T100	467	19426	SH	OTHER	01	8064	
WESTAR ENERGY INC	COM	95709T100	4729	196792	SH	DEFINED	05	196792	
WESTAR ENERGY INC	COM	95709T100	374	15568	SH	DEFINED	08	15568	
WESTAR ENERGY INC	COM	95709T100	1456	60600	SH	DEFINED	21	60600	
WESTELL TECHNOLOGIES INC	CL A	957541105	71	11853	SH	DEFINED	08	11853	
WESTCORP INC	COM	957907108	61	1157	SH	DEFINED	01	1157	
WESTCORP INC	COM	957907108	105	2000	SH	DEFINED	08	2000	
WESTCORP INC	COM	957907108	1165	22225	SH	DEFINED	17	22225	
WESTERN DIGITAL CORP 2050	COM	958102105	563	41975	SH	DEFINED	01	39925	
WESTERN DIGITAL CORP 200	COM	958102105	37	2750	SH	OTHER	01	2550	
WESTERN DIGITAL CORP	COM	958102105	6531	486650	SH	DEFINED	05	486650	
WESTERN DIGITAL CORP	COM	958102105	531	39545	SH	DEFINED	08	39545	
WESTERN GAS RES INC 2245	COM	958259103	1158	33181	SH	DEFINED	01	30936	
WESTERN GAS RES INC 4850	COM	958259103	480	13761	SH	OTHER	01	8911	
WESTERN GAS RES INC	COM	958259103	5516	158058	SH	DEFINED	05	158058	
WESTERN GAS RES INC	COM	958259103	496	14220	SH	DEFINED	08	14220	
WESTERN GAS RES INC	COM	958259103	349	10000	SH	CALL	DEFINED	08	10000
WESTERN GAS RES INC 1000	COM	958259103	13349	382490	SH	DEFINED	21	381490	
WESTERN SIERRA BANCORP	COM	959522103	5	150	SH	DEFINED	01	150	
WESTERN SIERRA BANCORP	COM	959522103	126	3734	SH	OTHER	01	3734	
WESTERN SIERRA BANCORP	COM	959522103	132	3900	SH	DEFINED	05	3900	
WESTERN SIERRA BANCORP	COM	959522103	10	300	SH	DEFINED	08	300	
WESTERN WIRELESS CORP 380	CL A	95988E204	172	4070	SH	DEFINED	01	3690	
WESTERN WIRELESS CORP 200	CL A	95988E204	8	200	SH	OTHER	01		
WESTERN WIRELESS CORP	CL A	95988E204	6150	145381	SH	DEFINED	05	145381	
WESTERN WIRELESS CORP	CL A	95988E204	18	419	SH	DEFINED	08	419	
WESTERN WIRELESS CORP	CL A	95988E204	1481	35000	SH	CALL	DEFINED	08	35000
WESTERN WIRELESS CORP 1311814	CL A	95988E204	55490	1311814	SH	OTHER	17		
WESTERN WIRELESS CORP	CL A	95988E204	3637	85990	SH	DEFINED	21	85990	
WESTLAKE CHEM CORP	COM	960413102	250	10200	SH	DEFINED	05	10200	
WESTLAKE CHEM CORP	COM	960413102	84	3430	SH	DEFINED	08	3430	
WESTMORELAND COAL CO	PFD DP A CV1	960878304	664	16000	SH	DEFINED	01	16000	
WESTWOOD ONE INC 825	COM	961815107	9074	444150	SH	DEFINED	01	443325	

WESTWOOD ONE INC 650	COM	961815107	35	1715 SH	OTHER	01	1065
WESTWOOD ONE INC	COM	961815107	3864	189154 SH	DEFINED	05	189154
WESTWOOD ONE INC	COM	961815107	479	23430 SH	DEFINED	08	23430
WESTWOOD ONE INC 687018	COM	961815107	14036	687018 SH	OTHER	17	
WESTWOOD ONE INC 2140	COM	961815107	2829	138480 SH	DEFINED	21	136340
WET SEAL INC	CL A	961840105	7	960 SH	OTHER	01	960
WET SEAL INC	CL A	961840105	103	15150 SH	DEFINED	05	15150
WET SEAL INC	CL A	961840105	14	2100 SH	DEFINED	08	2100
WEYERHAEUSER CO 43620	COM	962166104	100452	1578201 SH	DEFINED	01	1534581
WEYERHAEUSER CO 225826	COM	962166104	37241	585091 SH	OTHER	01	359265
WEYERHAEUSER CO 365	COM	962166104	40008	628569 SH	DEFINED	05	628204
WEYERHAEUSER CO	COM	962166104	4187	65788 SH	DEFINED	08	65788
WEYERHAEUSER CO 120	COM	962166104	50	783 SH	DEFINED	13	663
WEYERHAEUSER CO 525	COM	962166104	5127	80554 SH	DEFINED	17	80554
WEYERHAEUSER CO	COM	962166104	27245	428049 SH	DEFINED	21	427524
WHEELING PITTSBURGH CORP	COM NEW	963142302	102	6600 SH	DEFINED	05	6600
WHEELING PITTSBURGH CORP	COM NEW	963142302	6	400 SH	DEFINED	08	400
WHEELING PITTSBURGH CORP	COM NEW	963142302	377	24527 SH	DEFINED	21	24527
WHIRLPOOL CORP 5115	COM	963320106	2296	32749 SH	DEFINED	01	27634
WHIRLPOOL CORP 7515	COM	963320106	1692	24140 SH	OTHER	01	16625
WHIRLPOOL CORP	COM	963320106	1855	26460 SH	DEFINED	05	26460
WHIRLPOOL CORP	COM	963320106	1024	14607 SH	DEFINED	08	14607
WHIRLPOOL CORP	COM	963320106	645	9195 SH	DEFINED	21	9195
WHITE ELECTR DESIGNS CORP	COM	963801105	262	47200 SH	DEFINED	21	47200
WHITING PETE CORP NEW 10425	COM	966387102	3188	87800 SH	DEFINED	01	77375
WHITING PETE CORP NEW	COM	966387102	821	22600 SH	DEFINED	05	22600
WHITING PETE CORP NEW	COM	966387102	62	1698 SH	DEFINED	08	1698
WHITING PETE CORP NEW 119700	COM	966387102	17763	489200 SH	DEFINED	21	369500
WHITNEY HLDG CORP 11223	COM	966612103	1347	41287 SH	DEFINED	01	30064
WHITNEY HLDG CORP 4902	COM	966612103	160	4902 SH	OTHER	01	
WHITNEY HLDG CORP	COM	966612103	5627	172437 SH	DEFINED	05	172437
WHITNEY HLDG CORP	COM	966612103	91	2797 SH	DEFINED	08	2797
WHITNEY HLDG CORP	COM	966612103	7730	236890 SH	DEFINED	21	236890
WHOLE FOODS MKT INC 7335	COM	966837106	3012	25484 SH	DEFINED	01	18149
WHOLE FOODS MKT INC 295	COM	966837106	2613	22101 SH	OTHER	01	21806
WHOLE FOODS MKT INC	COM	966837106	17537	148357 SH	DEFINED	05	148357
WHOLE FOODS MKT INC	COM	966837106	1783	15084 SH	DEFINED	08	15084
WHOLE FOODS MKT INC	COM	966837106	24	200 SH	DEFINED	20	200
WHOLE FOODS MKT INC	COM	966837106	4834	40890 SH	DEFINED	21	40890
WILD OATS MARKETS INC 8600	COM	96808B107	1136	99200 SH	DEFINED	01	90600
WILD OATS MARKETS INC	COM	96808B107	47	4075 SH	OTHER	01	4075
WILD OATS MARKETS INC	COM	96808B107	215	18819 SH	DEFINED	08	18819
WILD OATS MARKETS INC	COM	96808B107	802	70000 SH	CALL DEFINED	08	70000
WILD OATS MARKETS INC	COM	96808B107	802	70000 SH	PUT DEFINED	08	70000
WILD OATS MARKETS INC 93600	COM	96808B107	3678	321200 SH	DEFINED	21	227600
WILEY JOHN & SONS INC	CL A	968223206	99	2500 SH	DEFINED	01	2500
WILEY JOHN & SONS INC 2200	CL A	968223206	87	2200 SH	OTHER	01	
WILEY JOHN & SONS INC	CL A	968223206	36	900 SH	DEFINED	05	900
WILEY JOHN & SONS INC	CL A	968223206	183	4612 SH	DEFINED	08	4612
WILEY JOHN & SONS INC	CL A	968223206	1192	30000 SH	DEFINED	21	30000
WILLBROS GROUP INC	COM	969199108	14	1000 SH	DEFINED	08	1000
WILLBROS GROUP INC	COM	969199108	6236	435500 SH	DEFINED	21	435500
WILLIAMS COS INC DEL 26455	COM	969457100	4771	251106 SH	DEFINED	01	224651
WILLIAMS COS INC DEL 85194	COM	969457100	2508	131983 SH	OTHER	01	46789
WILLIAMS COS INC DEL 1205	COM	969457100	49561	2608474 SH	DEFINED	05	2607269
WILLIAMS COS INC DEL	COM	969457100	2452	129049 SH	DEFINED	08	129049
WILLIAMS COS INC DEL	COM	969457100	1613	84917 SH	DEFINED	17	84917
WILLIAMS COS INC DEL 3180	COM	969457100	21060	1108418 SH	DEFINED	21	1105238
WILLIAMS SONOMA INC 1105	COM	969904101	2083	52650 SH	DEFINED	01	51545
WILLIAMS SONOMA INC 1875	COM	969904101	551	13930 SH	OTHER	01	12055

WILLIAMS SONOMA INC	COM	969904101	10415	263192	SH	DEFINED 05	263192
WILLIAMS SONOMA INC	COM	969904101	1020	25784	SH	DEFINED 08	25784
WILLIS LEASE FINANCE CORP 5470	COM	970646105	554	69307	SH	DEFINED 01	63837
WILLIS LEASE FINANCE CORP 80036	COM	970646105	1108	138496	SH	DEFINED 21	58460
WILLOW GROVE BANCORP INC NEW 5604	COM	97111W101	932	63600	SH	DEFINED 01	57996
WILLOW GROVE BANCORP INC NEW 62100	COM	97111W101	3035	206999	SH	DEFINED 21	144899
WILMINGTON TRUST CORP 2040	COM	971807102	925	25690	SH	DEFINED 01	23650
WILMINGTON TRUST CORP 3000	COM	971807102	3064	85082	SH	OTHER 01	82082
WILMINGTON TRUST CORP	COM	971807102	5509	152998	SH	DEFINED 05	152998
WILMINGTON TRUST CORP	COM	971807102	593	16481	SH	DEFINED 08	16481
WILSON GREATBATCH TECHNOLOGI 2970	COM	972232102	839	35125	SH	DEFINED 01	32155
WILSON GREATBATCH TECHNOLOGI	COM	972232102	60	2500	SH	OTHER 01	2500
WILSON GREATBATCH TECHNOLOGI	COM	972232102	1374	57500	SH	DEFINED 05	57500
WILSON GREATBATCH TECHNOLOGI	COM	972232102	168	7023	SH	DEFINED 08	7023
WILSON GREATBATCH TECHNOLOGI 35200	COM	972232102	8617	360540	SH	DEFINED 21	325340
WIND RIVER SYSTEMS INC 770	COM	973149107	508	32400	SH	DEFINED 01	31630
WIND RIVER SYSTEMS INC 275	COM	973149107	16	1045	SH	OTHER 01	770
WIND RIVER SYSTEMS INC	COM	973149107	2769	176572	SH	DEFINED 05	176572
WIND RIVER SYSTEMS INC	COM	973149107	399	25476	SH	DEFINED 08	25476
WIND RIVER SYSTEMS INC	COM	973149107	1005	64100	SH	DEFINED 20	64100
WIND RIVER SYSTEMS INC 32620	COM	973149107	5966	380460	SH	DEFINED 21	347840
WINNEBAGO INDS INC 21110	COM	974637100	1103	33665	SH	DEFINED 01	12555
WINNEBAGO INDS INC 750	COM	974637100	25	750	SH	OTHER 01	
WINNEBAGO INDS INC	COM	974637100	9491	289805	SH	DEFINED 05	289805
WINNEBAGO INDS INC	COM	974637100	541	16513	SH	DEFINED 08	16513
WINNEBAGO INDS INC	COM	974637100	1136	34679	SH	DEFINED 21	34679
WINSTON HOTELS INC	COM	97563A102	377	33500	SH	DEFINED 01	33500
WINSTON HOTELS INC	COM	97563A102	14	1200	SH	OTHER 01	1200
WINSTON HOTELS INC	COM	97563A102	226	20100	SH	DEFINED 05	20100
WINSTON HOTELS INC	COM	97563A102	42	3742	SH	DEFINED 08	3742
WINTRUST FINANCIAL CORP 5200 200	COM	97650W108	538	10275	SH	DEFINED 01	4875
WINTRUST FINANCIAL CORP 375	COM	97650W108	20	375	SH	OTHER 01	
WINTRUST FINANCIAL CORP	COM	97650W108	3510	67050	SH	DEFINED 05	67050
WINTRUST FINANCIAL CORP	COM	97650W108	99	1898	SH	DEFINED 08	1898
WINTRUST FINANCIAL CORP	COM	97650W108	817	15600	SH	DEFINED 21	15600
WIRELESS FACILITIES INC	COM	97653A103	49	7760	SH	DEFINED 01	7760
WIRELESS FACILITIES INC	COM	97653A103	1626	256800	SH	DEFINED 05	256800
WIRELESS FACILITIES INC	COM	97653A103	20	3097	SH	DEFINED 08	3097
WIRELESS FACILITIES INC	COM	97653A103	266	41975	SH	DEFINED 01	41975
WIRELESS HOLDERS TR	DEPOSITRY RC	97653L208	6589	118720	SH	DEFINED 08	118720
WISCONSIN ENERGY CORP 10424	COM	976657106	11977	307094	SH	DEFINED 01	296670
WISCONSIN ENERGY CORP 190613	COM	976657106	13506	346314	SH	OTHER 01	155701
WISCONSIN ENERGY CORP	COM	976657106	10335	265011	SH	DEFINED 05	265011
WISCONSIN ENERGY CORP	COM	976657106	956	24505	SH	DEFINED 08	24505
WISCONSIN ENERGY CORP	COM	976657106	4478	114810	SH	DEFINED 21	114810
WOLVERINE TUBE INC 15530	COM	978093102	120	20475	SH	DEFINED 01	4945
WOLVERINE TUBE INC 270	COM	978093102	2	270	SH	OTHER 01	
WOLVERINE TUBE INC	COM	978093102	294	50095	SH	DEFINED 05	50095
WOLVERINE TUBE INC	COM	978093102	59	10000	SH	DEFINED 21	10000
WOLVERINE WORLD WIDE INC 14120	COM	978097103	976	40670	SH	DEFINED 01	26550
WOLVERINE WORLD WIDE INC 2085	COM	978097103	50	2085	SH	OTHER 01	
WOLVERINE WORLD WIDE INC	COM	978097103	13395	557906	SH	DEFINED 05	557906
WOLVERINE WORLD WIDE INC	COM	978097103	244	10147	SH	DEFINED 08	10147
WOLVERINE WORLD WIDE INC	COM	978097103	5423	225852	SH	DEFINED 21	225852
WOODWARD GOVERNOR CO 4675	COM	980745103	771	9175	SH	DEFINED 01	4500
WOODWARD GOVERNOR CO 1025	COM	980745103	86	1025	SH	OTHER 01	
WOODWARD GOVERNOR CO	COM	980745103	3252	38700	SH	DEFINED 05	38700
WOODWARD GOVERNOR CO	COM	980745103	269	3197	SH	DEFINED 08	3197
WOODWARD GOVERNOR CO	COM	980745103	7332	87260	SH	DEFINED 21	87260
WORLD ACCEP CORP DEL 8285 400	COM	981419104	931	30984	SH	DEFINED 01	22299
WORLD ACCEP CORP DEL	COM	981419104	12	400	SH	OTHER 01	

XTO ENERGY INC	COM	98385X106	89	2616	SH	DEFINED	20	2616	
XTO ENERGY INC	COM	98385X106	35725	1051057	SH	DEFINED	21	1051057	
XCEL ENERGY INC 12923	COM	98389B100	341580	17498971	SH	DEFINED	01	17486048	
XCEL ENERGY INC 24858	COM	98389B100	2104	107765	SH	OTHER	01	82907	
XCEL ENERGY INC	COM	98389B100	3172	162483	SH	DEFINED	05	162483	
XCEL ENERGY INC	COM	98389B100	1128	57772	SH	DEFINED	08	57772	
XCEL ENERGY INC	COM	98389B100	7780	398557	SH	DEFINED	21	398557	
XILINX INC 25860	COM	983919101	6128	240326	SH	DEFINED	01	214466	
XILINX INC 372989	COM	983919101	11929	467796	SH	OTHER	01	94807	
XILINX INC	COM	983919101	3455	135505	SH	DEFINED	05	135505	
XILINX INC	COM	983919101	1135	44522	SH	DEFINED	08	44522	
XILINX INC	COM	983919101	1879	73700	SH	DEFINED	17	73700	
XILINX INC 3800	COM	983919101	16010	627826	SH	DEFINED	21	624026	
XEROX CORP 56716	COM	984121103	8170	592455	SH	DEFINED	01	535739	
XEROX CORP 17207	COM	984121103	1335	96810	SH	OTHER	01	79603	
XEROX CORP	COM	984121103	5104	370151	SH	DEFINED	05	370151	
XEROX CORP	COM	984121103	7047	510999	SH	DEFINED	08	510999	
XEROX CORP	COM	984121103	1113	80700	SH	DEFINED	20	80700	
XEROX CORP 41680	COM	984121103	19361	1403960	SH	DEFINED	21	1362280	
XEROX CORP	PFD CONV SER	984121509	18523	155578	SH	DEFINED	01	155578	
XEROX CORP	PFD CONV SER	984121509	63	525	SH	OTHER	01	525	
XEROX CORP	PFD CONV SER	984121509	9536	80090	SH	DEFINED	05	80090	
XEROX CORP	PFD CONV SER	984121509	595	5000	SH	DEFINED	08	5000	
YDI WIRELESS INC	COM	984215103	27	11379	SH	DEFINED	01	11379	
YAHOO INC 111956	COM	984332106	186666	5387195	SH	DEFINED	01	5275239	
YAHOO INC 14705	COM	984332106	4758	137309	SH	OTHER	01	122604	
YAHOO INC	COM	984332106	26414	762300	SH	DEFINED	05	762300	
YAHOO INC	COM	984332106	10324	297938	SH	DEFINED	08	297938	
YAHOO INC	COM	984332106	3787	109300	SH	CALL	DEFINED	08	109300
YAHOO INC	COM	984332106	6766	195275	SH	DEFINED	17	195275	
YAHOO INC	COM	984332106	128205	3700000	SH	CALL	DEFINED	17	3700000
YAHOO INC	COM	984332106	2112	60960	SH	DEFINED	20	60960	
YAHOO INC 38560	COM	984332106	46969	1355538	SH	DEFINED	21	1316978	
YANKEE CANDLE INC 10135	COM	984757104	2274	70840	SH	DEFINED	01	60705	
YANKEE CANDLE INC 390	COM	984757104	120	3735	SH	OTHER	01	3345	
YANKEE CANDLE INC	COM	984757104	4855	151261	SH	DEFINED	05	151261	
YANKEE CANDLE INC	COM	984757104	77	2400	SH	DEFINED	08	2400	
YANKEE CANDLE INC 73650	COM	984757104	13226	412040	SH	DEFINED	21	338390	
YELLOW ROADWAY CORP 3100	COM	985577105	1586	31214	SH	DEFINED	01	28114	
YELLOW ROADWAY CORP 350	COM	985577105	216	4250	SH	OTHER	01	3900	
YELLOW ROADWAY CORP	COM	985577105	7213	141996	SH	DEFINED	05	141996	
YELLOW ROADWAY CORP	COM	985577105	544	10704	SH	DEFINED	08	10704	
YELLOW ROADWAY CORP	COM	985577105	1778	35000	SH	CALL	DEFINED	08	35000
YELLOW ROADWAY CORP	COM	985577105	1778	35000	SH	PUT	DEFINED	08	35000
YELLOW ROADWAY CORP	COM	985577105	284	5600	SH	DEFINED	21	5600	
YELLOW ROADWAY CORP	NOTE	5.000% 985577AA3	9518	5935000	PRN	DEFINED	05	5935000	
YELLOW ROADWAY CORP	NOTE	3.375% 985577AB1	55	40000	PRN	DEFINED	01	40000	
YELLOW ROADWAY CORP	NOTE	3.375% 985577AB1	7983	5759000	PRN	DEFINED	05	5759000	
YORK INTL CORP NEW 7700	COM	986670107	293	7700	SH	DEFINED	01		
YORK INTL CORP NEW 1050 3815	COM	986670107	439	11565	SH	OTHER	01	6700	
YORK INTL CORP NEW	COM	986670107	6712	176635	SH	DEFINED	05	176635	
YORK INTL CORP NEW	COM	986670107	382	10040	SH	DEFINED	08	10040	
YORK INTL CORP NEW 2020	COM	986670107	130	3410	SH	DEFINED	21	1390	
YOUNG BROADCASTING INC 7900	CL A	987434107	361	87083	SH	DEFINED	01	79183	
YOUNG BROADCASTING INC	CL A	987434107	29	7075	SH	DEFINED	08	7075	
YOUNG BROADCASTING INC 89900	CL A	987434107	1406	338700	SH	DEFINED	21	248800	
YUM BRANDS INC 42147	COM	988498101	207962	3993121	SH	DEFINED	01	3950974	
YUM BRANDS INC 155463	COM	988498101	24874	477602	SH	OTHER	01	322139	
YUM BRANDS INC	COM	988498101	6423	123335	SH	DEFINED	05	123335	
YUM BRANDS INC	COM	988498101	3631	69720	SH	DEFINED	08	69720	
YUM BRANDS INC	COM	988498101	16785	322300	SH	CALL	DEFINED	08	322300
YUM BRANDS INC	COM	988498101	2750	52800	SH	PUT	DEFINED	08	52800

YUM BRANDS INC	COM	988498101	83	1585 SH	DEFINED 13	1585
YUM BRANDS INC	COM	988498101	16965	325753 SH	DEFINED 21	325753
ZALE CORP NEW 20500	COM	988858106	966	30475 SH	DEFINED 01	9975
ZALE CORP NEW 1400	COM	988858106	44	1400 SH	OTHER 01	
ZALE CORP NEW	COM	988858106	5701	179900 SH	DEFINED 05	179900
ZALE CORP NEW	COM	988858106	221	6982 SH	DEFINED 08	6982
ZALE CORP NEW	COM	988858106	1455	45920 SH	DEFINED 21	45920
ZEBRA TECHNOLOGIES CORP 697	CL A	989207105	667	15243 SH	DEFINED 01	14546
ZEBRA TECHNOLOGIES CORP 350	CL A	989207105	114	2611 SH	OTHER 01	2261
ZEBRA TECHNOLOGIES CORP	CL A	989207105	7167	163677 SH	DEFINED 05	163677
ZEBRA TECHNOLOGIES CORP	CL A	989207105	654	14925 SH	DEFINED 08	14925
ZEBRA TECHNOLOGIES CORP	CL A	989207105	2313	52820 SH	DEFINED 21	52820
ZENITH NATL INS CORP 3540	COM	989390109	546	8050 SH	DEFINED 01	4510
ZENITH NATL INS CORP 160	COM	989390109	11	160 SH	OTHER 01	
ZENITH NATL INS CORP	COM	989390109	6938	102235 SH	DEFINED 05	102235
ZENITH NATL INS CORP	COM	989390109	122	1796 SH	DEFINED 08	1796
ZENITH NATL INS CORP	COM	989390109	1004	14800 SH	DEFINED 21	14800
ZHONE TECHNOLOGIES INC NEW	COM	98950P108		125 SH	DEFINED 01	125
ZHONE TECHNOLOGIES INC NEW	COM	98950P108	149	44400 SH	DEFINED 05	44400
ZHONE TECHNOLOGIES INC NEW	COM	98950P108	10	2900 SH	DEFINED 08	2900
ZILA INC	COM PAR \$0.0	989513205	3	1000 SH	DEFINED 01	1000
ZILA INC	COM PAR \$0.0	989513205	72	25010 SH	DEFINED 08	25010
ZIMMER HLDGS INC 38327	COM	98956P102	34561	453739 SH	DEFINED 01	415412
ZIMMER HLDGS INC 577417	COM	98956P102	63992	840115 SH	OTHER 01	262698
ZIMMER HLDGS INC	COM	98956P102	7644	100355 SH	DEFINED 05	100355
ZIMMER HLDGS INC	COM	98956P102	4352	57129 SH	DEFINED 08	57129
ZIMMER HLDGS INC	COM	98956P102	4144	54400 SH	PUT DEFINED 08	54400
ZIMMER HLDGS INC	COM	98956P102	929	12200 SH	DEFINED 20	12200
ZIMMER HLDGS INC 6630	COM	98956P102	19513	256178 SH	DEFINED 21	249548
ZIONS BANCORPORATION 4205	COM	989701107	12477	169683 SH	DEFINED 01	165478
ZIONS BANCORPORATION 3015	COM	989701107	317	4315 SH	OTHER 01	1300
ZIONS BANCORPORATION	COM	989701107	16786	228290 SH	DEFINED 05	228290
ZIONS BANCORPORATION	COM	989701107	2773	37719 SH	DEFINED 08	37719
ZIONS BANCORPORATION	COM	989701107	956	13000 SH	DEFINED 20	13000
ZIONS BANCORPORATION 8820	COM	989701107	42897	583390 SH	DEFINED 21	574570
ZIX CORP	COM	98974P100	16	5234 SH	DEFINED 01	5234
ZIX CORP	COM	98974P100	5	1526 SH	OTHER 01	1526
ZIX CORP	COM	98974P100	237	75700 SH	DEFINED 05	75700
ZIX CORP	COM	98974P100	30	9683 SH	DEFINED 08	9683
ZIX CORP	COM	98974P100	62	19800 SH	DEFINED 21	19800
ZORAN CORP	COM	98975F101	457	34400 SH	DEFINED 01	34400
ZORAN CORP	COM	98975F101	109	8200 SH	OTHER 01	8200
ZORAN CORP	COM	98975F101	288	21700 SH	DEFINED 05	21700
ZORAN CORP	COM	98975F101	121	9086 SH	DEFINED 08	9086
ZORAN CORP 2700	COM	98975F101	607	45700 SH	DEFINED 21	43000
ZOLTEK COS INC	COM	98975W104	1531	136330 SH	DEFINED 01	136330
ZOLTEK COS INC 28050	COM	98975W104	407	36250 SH	OTHER 01	8200
ZOLTEK COS INC	COM	98975W104	384	34186 SH	DEFINED 05	34186
ZOLTEK COS INC	COM	98975W104	6	500 SH	DEFINED 08	500
ZOLTEK COS INC 2100	COM	98975W104	1828	162750 SH	DEFINED 21	160650
ZYGO CORP 350	COM	989855101	88	8960 SH	DEFINED 01	8610
ZYGO CORP	COM	989855101	68	6929 SH	DEFINED 08	6929
DAIMLERCHRYSLER AG 878	ORD	D1668R123	352	8685 SH	DEFINED 01	7807
DAIMLERCHRYSLER AG 6055	ORD	D1668R123	728	17967 SH	OTHER 01	11912
DAIMLERCHRYSLER AG	ORD	D1668R123	361	8900 SH	DEFINED 08	8900
DAIMLERCHRYSLER AG	ORD	D1668R123	2030	50100 SH	PUT DEFINED 08	50100
DAIMLERCHRYSLER AG	ORD	D1668R123	47	1160 SH	DEFINED 17	1160
ACE LTD 11718	ORD	G0070K103	7166	159773 SH	DEFINED 01	148055
ACE LTD 17795	ORD	G0070K103	1856	41375 SH	OTHER 01	23580
ACE LTD 249695	ORD	G0070K103	39334	877012 SH	DEFINED 05	627317
ACE LTD	ORD	G0070K103	1522	33934 SH	DEFINED 08	33934
ACE LTD	ORD	G0070K103	233	5200 SH	PUT DEFINED 08	5200
ACE LTD 1500	ORD	G0070K103	21025	468793 SH	DEFINED 21	467293

AMDOCS LTD 46070	ORD	G02602103	7972	301642	SH	DEFINED	01	255572	
AMDOCS LTD	ORD	G02602103	194	7330	SH	OTHER	01	7330	
AMDOCS LTD	ORD	G02602103	7215	273000	SH	DEFINED	05	273000	
AMDOCS LTD	ORD	G02602103	1462	55300	SH	DEFINED	08	55300	
AMDOCS LTD	ORD	G02602103	4971	188100	SH	CALL	DEFINED	08	188100
AMDOCS LTD	ORD	G02602103	40	1510	SH	DEFINED	20	1510	
AMDOCS LTD	ORD	G02602103	5477	207210	SH	DEFINED	21	207210	
APEX SILVER MINES LTD	ORD	G04074103	144	10450	SH	DEFINED	01	10450	
APEX SILVER MINES LTD	ORD	G04074103	14	1050	SH	OTHER	01	1050	
ARCH CAP GROUP LTD	ORD	G0450A105	286	6350	SH	DEFINED	01	6350	
ARLINGTON TANKERS LTD	COM	G04899103	54	2500	SH	DEFINED	01	2500	
ARLINGTON TANKERS LTD	COM	G04899103	1824	83700	SH	DEFINED	05	83700	
AXIS CAPITAL HOLDINGS 45000	SHS	G0692U109	1992	70400	SH	DEFINED	01	25400	
AXIS CAPITAL HOLDINGS	SHS	G0692U109	42	1500	SH	OTHER	01	1500	
AXIS CAPITAL HOLDINGS	SHS	G0692U109	8	275	SH	DEFINED	08	275	
AXIS CAPITAL HOLDINGS	SHS	G0692U109	853	30158	SH	DEFINED	17	30158	
AXIS CAPITAL HOLDINGS	SHS	G0692U109	1981	70000	SH	DEFINED	21	70000	
ACCENTURE LTD BERMUDA 58096	CL A	G1150G111	29565	1304158	SH	DEFINED	01	1246062	
ACCENTURE LTD BERMUDA 118950	CL A	G1150G111	12382	546164	SH	OTHER	01	427214	
ACCENTURE LTD BERMUDA	CL A	G1150G111	255	11231	SH	DEFINED	05	11231	
ACCENTURE LTD BERMUDA	CL A	G1150G111	104	4600	SH	DEFINED	08	4600	
ACCENTURE LTD BERMUDA 230	CL A	G1150G111	11	495	SH	DEFINED	13	265	
ACCENTURE LTD BERMUDA 10000	CL A	G1150G111	27874	1229563	SH	DEFINED	21	1219563	
BUNGE LIMITED 1765	COM	G16962105	425	6705	SH	DEFINED	01	4940	
BUNGE LIMITED	COM	G16962105	15	240	SH	OTHER	01	240	
BUNGE LIMITED	COM	G16962105	1167	18400	SH	DEFINED	08	18400	
BUNGE LIMITED	COM	G16962105	5706	90000	SH	PUT	DEFINED	08	90000
BUNGE LIMITED	COM	G16962105	1959	30900	SH	DEFINED	17	30900	
BUNGE LIMITED	COM	G16962105	23	370	SH	DEFINED	20	370	
BUNGE LIMITED	COM	G16962105	5081	80137	SH	DEFINED	21	80137	
CHIPMOS TECH BERMUDA LTD 30450	SHS	G2110R106	622	94060	SH	DEFINED	01	63610	
CHIPMOS TECH BERMUDA LTD	SHS	G2110R106	16	2390	SH	OTHER	01	2390	
CHIPMOS TECH BERMUDA LTD	SHS	G2110R106	42	6290	SH	DEFINED	20	6290	
CHIPMOS TECH BERMUDA LTD	SHS	G2110R106	3396	513775	SH	DEFINED	21	513775	
CONSOLIDATED WATER CO INC	ORD	G23773107	1280	33000	SH	DEFINED	01	33000	
COOPER INDS LTD 10610	CL A	G24182100	5019	78537	SH	DEFINED	01	67927	
COOPER INDS LTD 14992	CL A	G24182100	1626	25441	SH	OTHER	01	10449	
COOPER INDS LTD 47125	CL A	G24182100	23421	366521	SH	DEFINED	05	319396	
COOPER INDS LTD	CL A	G24182100	1377	21556	SH	DEFINED	08	21556	
COOPER INDS LTD	CL A	G24182100	2856	44699	SH	DEFINED	21	44699	
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	722	19100	SH	DEFINED	01	19100	
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	110	2900	SH	OTHER	01	2900	
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	5106	135000	SH	DEFINED	05	135000	
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	4	100	SH	DEFINED	08	100	
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	17764	469700	SH	DEFINED	21	469700	
EVEREST RE GROUP LTD 540	COM	G3223R108	867	9325	SH	DEFINED	01	8785	
EVEREST RE GROUP LTD 225	COM	G3223R108	71	765	SH	OTHER	01	540	
EVEREST RE GROUP LTD	COM	G3223R108	11875	127692	SH	DEFINED	05	127692	
EVEREST RE GROUP LTD	COM	G3223R108	1212	13028	SH	DEFINED	08	13028	
FOSTER WHEELER LTD	*W EXP 09/24	G36535113	6	6000	SH	DEFINED	01	6000	
FOSTER WHEELER LTD	*W EXP 09/24	G36535113	7	7201	SH	OTHER	01	7201	
FOSTER WHEELER LTD	SHS NEW	G36535139	6	300	SH	DEFINED	01	300	
FOSTER WHEELER LTD	SHS NEW	G36535139	7	358	SH	OTHER	01	358	
FOSTER WHEELER LTD	SHS NEW	G36535139	1475	75000	SH	DEFINED	21	75000	
GARMIN LTD 1250	ORD	G37260109	167	3900	SH	DEFINED	01	2650	
GARMIN LTD 450	ORD	G37260109	68	1600	SH	OTHER	01	1150	
GARMIN LTD	ORD	G37260109	3	70	SH	DEFINED	21	70	
GLOBALSANTAFE CORP 2600	SHS	G3930E101	652	15988	SH	DEFINED	01	13388	
GLOBALSANTAFE CORP 7330	SHS	G3930E101	2055	50371	SH	OTHER	01	43041	
GLOBALSANTAFE CORP	SHS	G3930E101	938	23000	SH	DEFINED	05	23000	
GLOBALSANTAFE CORP	SHS	G3930E101	324	7932	SH	DEFINED	08	7932	
GLOBALSANTAFE CORP	SHS	G3930E101	894	21900	SH	DEFINED	20	21900	
GLOBALSANTAFE CORP 12110	SHS	G3930E101	6432	157655	SH	DEFINED	21	145545	
INGERSOLL-RAND COMPANY LTD 59874	CL A	G4776G101	50362	705846	SH	DEFINED	01	645972	
INGERSOLL-RAND COMPANY LTD 50769	CL A	G4776G101	13155	184376	SH	OTHER	01	133607	

INGERSOLL-RAND COMPANY LTD 232565	CL A	G4776G101	76119	1066834	SH	DEFINED 05	834269
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	2078	29120	SH	DEFINED 08	29120
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	21911	307098	SH	DEFINED 21	307098
KNIGHTSBRIDGE TANKERS LTD 400	ORD	G5299G106	225	5925	SH	DEFINED 01	5525
KNIGHTSBRIDGE TANKERS LTD 1750	ORD	G5299G106	213	5624	SH	OTHER 01	3874
LAZARD LTD	SHS A	G54050102	63	2700	SH	DEFINED 20	2700
LAZARD LTD	SHS A	G54050102	19230	827105	SH	DEFINED 21	827105
MARVELL TECHNOLOGY GROUP LTD 39030	ORD	G5876H105	20392	537068	SH	DEFINED 01	498038
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	312	8210	SH	OTHER 01	8210
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	8327	219300	SH	DEFINED 05	219300
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	830	21850	SH	DEFINED 20	21850
MARVELL TECHNOLOGY GROUP LTD 12060	ORD	G5876H105	34284	902930	SH	DEFINED 21	890870
MAX RE CAPITAL LTD HAMILTON	SHS	G6052F103	183	8000	SH	DEFINED 01	8000
MAX RE CAPITAL LTD HAMILTON	SHS	G6052F103	53	2330	SH	DEFINED 08	2330
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	3	100	SH	DEFINED 01	100
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	36	1032	SH	DEFINED 08	1032
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	813	23524	SH	DEFINED 17	23524
NABORS INDUSTRIES LTD 28209	SHS	G6359F103	9572	157906	SH	DEFINED 01	129697
NABORS INDUSTRIES LTD 2850	SHS	G6359F103	496	8190	SH	OTHER 01	5340
NABORS INDUSTRIES LTD 255	SHS	G6359F103	31931	526735	SH	DEFINED 05	526480
NABORS INDUSTRIES LTD	SHS	G6359F103	2401	39604	SH	DEFINED 08	39604
NABORS INDUSTRIES LTD	SHS	G6359F103	670	11060	SH	DEFINED 20	11060
NABORS INDUSTRIES LTD 5100	SHS	G6359F103	12079	199253	SH	DEFINED 21	194153
NEW SKIES SATELLITES HLDGS	SHS	G64865101	1489	75000	SH	DEFINED 21	75000
NOBLE CORPORATION 34910	SHS	G65422100	63515	1032592	SH	DEFINED 01	997682
NOBLE CORPORATION 33901	SHS	G65422100	10124	164592	SH	OTHER 01	130691
NOBLE CORPORATION	SHS	G65422100	8593	139701	SH	DEFINED 05	139701
NOBLE CORPORATION	SHS	G65422100	1171	19030	SH	DEFINED 08	19030
NOBLE CORPORATION 115	SHS	G65422100	7	115	SH	DEFINED 13	
NOBLE CORPORATION	SHS	G65422100	21787	354203	SH	DEFINED 21	354203
OPENTV CORP	CL A	G67543101	424	154700	SH	DEFINED 01	154700
OPENTV CORP	CL A	G67543101	53	19400	SH	OTHER 01	19400
OPENTV CORP	CL A	G67543101	316	115208	SH	DEFINED 05	115208
OPENTV CORP 7100	CL A	G67543101	1493	544892	SH	DEFINED 21	537792
PARTNERRE LTD	COM	G6852T105	9	145	SH	DEFINED 01	145
PARTNERRE LTD 1950	COM	G6852T105	126	1960	SH	OTHER 01	10
PARTNERRE LTD	COM	G6852T105	10	150	SH	DEFINED 08	150
PARTNERRE LTD	COM	G6852T105	748	11612	SH	DEFINED 17	11612
PARTNERRE LTD	COM	G6852T105	1933	30000	SH	DEFINED 21	30000
PEAK INTL LTD 10600	ORD	G69586108	501	128700	SH	DEFINED 01	118100
PEAK INTL LTD 12200	ORD	G69586108	1161	298350	SH	DEFINED 21	286150
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	79	2475	SH	DEFINED 01	2475
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	2227	70000	SH	DEFINED 05	70000
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	1081	33960	SH	DEFINED 08	33960
QUANTA CAPITAL HLDGS LTD	SHS	G7313F106	55	8880	SH	DEFINED 01	8880
QUANTA CAPITAL HLDGS LTD	SHS	G7313F106	38	6050	SH	OTHER 01	6050
QUANTA CAPITAL HLDGS LTD	SHS	G7313F106	2934	470950	SH	DEFINED 21	470950
RADICA GAMES LTD 30000	ORD	G7342H107	260	30000	SH	OTHER 01	
RENAISSANCERE HOLDINGS LTD 1993	COM	G7496G103	655	13300	SH	DEFINED 01	11307
RENAISSANCERE HOLDINGS LTD 1600	COM	G7496G103	1255	25493	SH	OTHER 01	23893
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	1240	25175	SH	DEFINED 08	25175
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	5760	116980	SH	DEFINED 21	116980
SCOTTISH RE GROUP LTD	ORD	G7885T104	61	2500	SH	DEFINED 08	2500
SCOTTISH RE GROUP LTD	ORD	G7885T104	688	28388	SH	DEFINED 17	28388
SEAGATE TECHNOLOGY	SHS	G7945J104	8	430	SH	DEFINED 01	430
SEAGATE TECHNOLOGY	SHS	G7945J104	198	11280	SH	DEFINED 08	11280
SEAGATE TECHNOLOGY	SHS	G7945J104	2633	150000	SH	CALL DEFINED 08	150000
SEAGATE TECHNOLOGY	SHS	G7945J104	439	25000	SH	PUT DEFINED 08	25000
SEAGATE TECHNOLOGY	SHS	G7945J104	433	24700	SH	DEFINED 21	24700
SHIP FINANCE INTERNATIONAL L 5300	SHS	G81075106	100	5300	SH	OTHER 01	
SHIP FINANCE INTERNATIONAL L	SHS	G81075106	199	10500	SH	DEFINED 08	10500
SHIP FINANCE INTERNATIONAL L	SHS	G81075106	284	15000	SH	CALL DEFINED 08	15000
SINA CORP 6575	ORD	G81477104	183	6575	SH	DEFINED 01	
SINA CORP	ORD	G81477104	327	11725	SH	OTHER 01	6025

5700									
UTI WORLDWIDE INC	ORD	G87210103	1842	26463	SH	DEFINED	01	21393	
5070									
UTI WORLDWIDE INC	ORD	G87210103	132	1900	SH	OTHER	01	1170	
730									
UTI WORLDWIDE INC	ORD	G87210103	13142	188762	SH	DEFINED	05	188762	
UTI WORLDWIDE INC	ORD	G87210103	1795	25778	SH	DEFINED	17	25778	
UTI WORLDWIDE INC	ORD	G87210103	75	1080	SH	DEFINED	20	1080	
UTI WORLDWIDE INC	ORD	G87210103	11672	167658	SH	DEFINED	21	167058	
600									
HILFIGER TOMMY CORP	ORD	G8915Z102	1425	103550	SH	DEFINED	01	94350	
9200									
HILFIGER TOMMY CORP	ORD	G8915Z102	8	600	SH	OTHER	01	600	
HILFIGER TOMMY CORP	ORD	G8915Z102	6236	453200	SH	DEFINED	21	440300	
12900									
TRANSOCEAN INC	ORD	G90078109	5518	102250	SH	DEFINED	01	88119	
14131									
TRANSOCEAN INC	ORD	G90078109	3182	58959	SH	OTHER	01	34805	
24154									
TRANSOCEAN INC	ORD	G90078109	11991	222175	SH	DEFINED	05	219775	
2400									
TRANSOCEAN INC	ORD	G90078109	2342	43390	SH	DEFINED	08	43390	
TRANSOCEAN INC	ORD	G90078109	10977	203400	SH	CALL	DEFINED	08	203400
TRANSOCEAN INC	ORD	G90078109	3238	60000	SH	PUT	DEFINED	08	60000
TRANSOCEAN INC	ORD	G90078109	52523	973187	SH	DEFINED	21	973187	
TSAKOS ENERGY NAVIGATION LTD	SHS	G9108L108	27	700	SH	DEFINED	01	700	
TSAKOS ENERGY NAVIGATION LTD	SHS	G9108L108	74	1900	SH	OTHER	01	1900	
TSAKOS ENERGY NAVIGATION LTD	SHS	G9108L108	775	20000	SH	CALL	DEFINED	08	20000
WEATHERFORD INTERNATIONAL LT	COM	G95089101	2287	39444	SH	DEFINED	01	36314	
3130									
WEATHERFORD INTERNATIONAL LT	COM	G95089101	490	8450	SH	OTHER	01	6925	
1525									
WEATHERFORD INTERNATIONAL LT	COM	G95089101	18170	313376	SH	DEFINED	05	313376	
WEATHERFORD INTERNATIONAL LT	COM	G95089101	1984	34225	SH	DEFINED	08	34225	
WEATHERFORD INTERNATIONAL LT	COM	G95089101	28120	485000	SH	CALL	DEFINED	08	485000
WEATHERFORD INTERNATIONAL LT	COM	G95089101	2468	42568	SH	DEFINED	17	42568	
WEATHERFORD INTERNATIONAL LT	COM	G95089101	15615	269310	SH	DEFINED	21	268360	
950									
WHITE MTNS INS GROUP LTD	COM	G9618E107	37	58	SH	DEFINED	01	58	
WHITE MTNS INS GROUP LTD	COM	G9618E107	189	300	SH	OTHER	01	300	
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	6050	184891	SH	DEFINED	01	174284	
10607									
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	199	6090	SH	OTHER	01	6090	
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	1256	38400	SH	DEFINED	05	38400	
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	153	4675	SH	DEFINED	08	4675	
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	14172	433142	SH	DEFINED	21	432792	
350									
XL CAP LTD	CL A	G98255105	22800	306363	SH	DEFINED	01	273820	
32543									
XL CAP LTD	CL A	G98255105	2261	30382	SH	OTHER	01	18094	
12288									
XL CAP LTD	CL A	G98255105	13537	181898	SH	DEFINED	05	181898	
XL CAP LTD	CL A	G98255105	4535	60941	SH	DEFINED	08	60941	
XL CAP LTD	CL A	G98255105	35412	475836	SH	DEFINED	21	475436	
400									
ALCON INC	COM SHS	H01301102	7135	65247	SH	DEFINED	01	63157	
2090									
ALCON INC	COM SHS	H01301102	695	6356	SH	OTHER	01	6256	
100									
ALCON INC	COM SHS	H01301102	4516	41300	SH	DEFINED	08	41300	
ALCON INC	COM SHS	H01301102	4035	36900	SH	PUT	DEFINED	08	36900
ALCON INC	COM SHS	H01301102	29568	270399	SH	DEFINED	21	264619	
5780									
UBS AG	NAMEN AKT	H8920M855	3422	43956	SH	DEFINED	01	42621	
1335									
UBS AG	NAMEN AKT	H8920M855	495	6354	SH	OTHER	01	5634	
720									
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	1047	57035	SH	DEFINED	01	41140	
15895									
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	23	1266	SH	OTHER	01	1266	
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	885	48200	SH	DEFINED	17	48200	
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	60	3280	SH	DEFINED	20	3280	
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	12148	661634	SH	DEFINED	21	661634	
SBS BROADCASTING SA	ORD	L8137F102	146	3100	SH	DEFINED	08	3100	
SBS BROADCASTING SA	ORD	L8137F102	1348	28606	SH	DEFINED	17	28606	
ALVARION LTD	SHS	M0861T100	192	16500	SH	DEFINED	01	16000	
500									
ALVARION LTD	SHS	M0861T100	1	100	SH	OTHER	01	100	
AUDICODES LTD	ORD	M15342104	121	12175	SH	DEFINED	01	11005	
1170									
AUDICODES LTD	ORD	M15342104	7	680	SH	OTHER	01		
680									
AUDICODES LTD	ORD	M15342104	4681	470451	SH	DEFINED	05	470451	
AUDICODES LTD	ORD	M15342104	241	24189	SH	DEFINED	21	24189	
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	1194	60209	SH	DEFINED	01	51199	

9010	CHECK POINT SOFTWARE TECH LT	ORD	M22465104	77	3861	SH	OTHER	01	2211	
1650	CHECK POINT SOFTWARE TECH LT	ORD	M22465104	36	1830	SH	DEFINED	20	1830	
2370	CHECK POINT SOFTWARE TECH LT	ORD	M22465104	9891	498800	SH	DEFINED	21	496430	
1445	COMMTOUCH SOFTWARE LTD	ORD	M25596103	18	30000	SH	DEFINED	01	30000	
1445	M SYS FLASH DISK PIONEERS LT	ORD	M7061C100	184	9580	SH	DEFINED	01	9580	
1445	M SYS FLASH DISK PIONEERS LT	ORD	M7061C100	60	3130	SH	OTHER	01	1685	
600	M SYS FLASH DISK PIONEERS LT	ORD	M7061C100	6220	324483	SH	DEFINED	05	324483	
600	M SYS FLASH DISK PIONEERS LT	ORD	M7061C100	138	7200	SH	DEFINED	08	7200	
600	M SYS FLASH DISK PIONEERS LT	ORD	M7061C100	968	50500	SH	PUT	DEFINED	08	50500
600	SYNERON MEDICAL LTD	ORD SHS	M87245102	449	12260	SH	DEFINED	01	12260	
600	SYNERON MEDICAL LTD	ORD SHS	M87245102	82	2240	SH	OTHER	01	2240	
600	SYNERON MEDICAL LTD	ORD SHS	M87245102	441	12060	SH	DEFINED	05	12060	
600	SYNERON MEDICAL LTD	ORD SHS	M87245102	2280	62300	SH	DEFINED	21	61700	
200	TARO PHARMACEUTICAL INDS LTD	ORD	M8737E108	521	17925	SH	DEFINED	01	17925	
200	TARO PHARMACEUTICAL INDS LTD	ORD	M8737E108	84	2900	SH	OTHER	01	2700	
1760	TARO PHARMACEUTICAL INDS LTD	ORD	M8737E108	11320	389410	SH	DEFINED	21	387650	
700	ASML HLDG NV	N Y SHS	N07059111	16920	1080469	SH	DEFINED	01	1079769	
700	ASML HLDG NV	N Y SHS	N07059111	79	5055	SH	OTHER	01	5055	
6900	ASML HLDG NV	N Y SHS	N07059111	626	40000	SH	DEFINED	08	40000	
6900	ASML HLDG NV	N Y SHS	N07059111	16445	1050100	SH	DEFINED	21	1043200	
6000	CORE LABORATORIES N V	COM	N22717107	1675	62450	SH	DEFINED	01	56450	
6600	CORE LABORATORIES N V	COM	N22717107	8453	315160	SH	DEFINED	21	308560	
2690	QIAGEN N V	ORD	N72482107	1033	89500	SH	DEFINED	01	89500	
2690	QIAGEN N V	ORD	N72482107	12	1000	SH	OTHER	01	1000	
2690	QIAGEN N V	ORD	N72482107	388	33658	SH	DEFINED	17	33658	
2690	QIAGEN N V	ORD	N72482107	3167	274480	SH	DEFINED	21	271790	
350	KERZNER INTERNATIONAL LTD	SHS	P6065Y107	138	2425	SH	DEFINED	01	2075	
50	KERZNER INTERNATIONAL LTD	SHS	P6065Y107	3	50	SH	OTHER	01		
50	KERZNER INTERNATIONAL LTD	SHS	P6065Y107	5901	103624	SH	DEFINED	05	103624	
50	KERZNER INTERNATIONAL LTD	SHS	P6065Y107	1603	28147	SH	DEFINED	21	28147	
14884	SINOVAC BIOTECH LTD	SHS	P8696W104	654	221600	SH	DEFINED	08	221600	
14884	PROGEN INDS LTD	ORD	Q7759R100	19	10000	SH	OTHER	01	10000	
14884	ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	4091	84600	SH	DEFINED	01	69716	
14884	ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	147	3039	SH	OTHER	01	3039	
14884	ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	199	4121	SH	DEFINED	08	4121	
14884	ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	510	10538	SH	DEFINED	17	10538	
13550	ASE TEST LTD	ORD	Y02516105	61	9475	SH	DEFINED	01		
13550	ASE TEST LTD	ORD	Y02516105	91	14200	SH	OTHER	01	650	
13550	DIANA SHIPPING INC	COM	Y2066G104	1025	70000	SH	DEFINED	05	70000	
13550	DIANA SHIPPING INC	COM	Y2066G104	425	29015	SH	DEFINED	17	29015	
13550	DRYSHIPS INC	SHS	Y2109Q101	2535	153540	SH	DEFINED	21	153540	
13550	FLEXTRONICS INTL LTD	ORD	Y2573F102	3356	254035	SH	DEFINED	01	241185	
13550	FLEXTRONICS INTL LTD	ORD	Y2573F102	3286	248759	SH	OTHER	01	225759	
13550	FLEXTRONICS INTL LTD	ORD	Y2573F102	5168	391219	SH	DEFINED	05	391219	
13550	FLEXTRONICS INTL LTD	ORD	Y2573F102	1321	100000	SH	CALL	DEFINED	08	100000
13550	FLEXTRONICS INTL LTD	ORD	Y2573F102	10645	805800	SH	DEFINED	21	805800	
13550	GENERAL MARITIME CORP	SHS	Y2692M103	89	2100	SH	DEFINED	01	950	
13550	GENERAL MARITIME CORP	SHS	Y2692M103	57	1350	SH	OTHER	01	1350	
13550	GENERAL MARITIME CORP	SHS	Y2692M103	86	2033	SH	DEFINED	08	2033	
13550	TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	832	18950	SH	DEFINED	01	13640	
13550	TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	146	3330	SH	OTHER	01	530	
13550	TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	48	1090	SH	DEFINED	20	1090	
13550	TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	5958	135715	SH	DEFINED	21	135715	

</TABLE>
/TEXT>
/DOCUMENT>
/SUBMISSION>